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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/05/2025 TO 20/05/2025

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	
2025/05/20	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/20	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/20	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/20	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/20	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/20	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/20	2029	07/08/2025		Bond Future	139.0232	139.0232	138.8739	138.8739	0.107	0.0000	0.0000
2025/05/20	2029	07/08/2025	137.41 Call	Bond Future	1613.1500	1.6132	1463.9100	1.4639	9.251	0.0000	0.0000
2025/05/20	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	2029	06/11/2025		Bond Future	140.2883	140.2883	140.1366	140.1366	0.108	0.0000	0.0000
2025/05/20	2029	06/11/2025	139.79 Call	Bond Future	498.2500	0.4983	346.5700	0.3466	30.443	0.0000	0.0000
2025/05/20	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	
2025/05/20	2029	05/02/2026		Bond Future		142.9712	142.9712	142.8170	142.8170	0.108	0.0000	0.0000
2025/05/20	2029	05/02/2026	140.11 Call	Bond Future		2861.1600	2.8612	2707.0100	2.7070	5.388	0.0000	0.0000
2025/05/20	2029	05/02/2026	140.11 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	2029	07/05/2026		Bond Future		144.1990	144.1990	144.0426	144.0426	0.108	0.0000	0.0000
2025/05/20	2029	07/05/2026	141.82 Call	Bond Future		2379.0000	2.3790	2222.6300	2.2226	6.573	0.0000	0.0000
2025/05/20	2029	07/05/2026	141.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	2029	06/08/2026		Bond Future		146.8748	146.8748	146.7160	146.7160	0.108	0.0000	0.0000
2025/05/20	2029	06/08/2026	144.10 Call	Bond Future		2774.7700	2.7748	2616.0300	2.6160	5.721	0.0000	0.0000
2025/05/20	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	2030	07/08/2025	8.72 Put	Bond Future		1280.8400	1.2808	1225.9800	1.2260	4.283	0.0000	0.0000
2025/05/20	2030	07/08/2025	8.72 Call	Bond Future		494.3600	0.4944	518.0000	0.5180	4.782	0.0000	0.0000
2025/05/20	2030	07/08/2025	9.22 Put	Bond Future		473.1200	0.4731	443.3100	0.4433	6.301	0.0000	0.0000
2025/05/20	2030	07/08/2025	9.22 Call	Bond Future		1455.3600	1.4554	1504.0500	1.5041	3.346	0.0000	0.0000
2025/05/20	2030	07/08/2025	9.81 Call	Bond Future		3131.5500	3.1316	3200.0500	3.2001	2.187	0.0000	0.0000
2025/05/20	2030	07/08/2025	9.81 Put	Bond Future		112.7000	0.1127	102.7000	0.1027	8.873	0.0000	0.0000
2025/05/20	2030	07/08/2025	12.12 Call	Bond Future		10495.8100	10.4958	10574.3000	10.5743	0.748	0.0000	0.0000
2025/05/20	2030	07/08/2025	12.12 Put	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/20	2030	07/08/2025	10.48 Put	Bond Future		17.9900	0.0180	15.8800	0.0159	11.729	0.0000	0.0000
2025/05/20	2030	07/08/2025	10.48 Call	Bond Future		5285.2500	5.2853	5361.6400	5.3616	1.445	0.0000	0.0000
2025/05/20	2030	07/08/2025		Bond Future		8.9409	96.8515	8.9188	96.9300	0.248	0.0000	0.0000
2025/05/20	2030	07/08/2025	11.11 Call	Bond Future		7322.3400	7.3223	7400.6200	7.4006	1.069	0.0000	0.0000
2025/05/20	2030	07/08/2025	11.11 Put	Bond Future		1.3700	0.0014	1.1500	0.0012	16.058	0.0000	0.0000
2025/05/20	2030	06/11/2025		Bond Future		9.0170	98.7121	8.9933	98.7923	0.264	0.0000	0.0000
2025/05/20	2030	06/11/2025	9.54 Call	Bond Future		2352.2000	2.3522	2406.2300	2.4062	2.297	0.0000	0.0000
2025/05/20	2030	06/11/2025	9.54 Put	Bond Future		607.1800	0.6072	581.0000	0.5810	4.312	0.0000	0.0000
2025/05/20	2030	06/11/2025	8.72 Put	Bond Future		1754.3500	1.7544	1701.1300	1.7011	3.034	0.0000	0.0000
2025/05/20	2030	06/11/2025	8.72 Call	Bond Future		745.7800	0.7458	772.7700	0.7728	3.619	0.0000	0.0000
2025/05/20	2030	06/11/2025	9.22 Put	Bond Future		939.3700	0.9394	903.5100	0.9035	3.817	0.0000	0.0000
2025/05/20	2030	06/11/2025	9.22 Call	Bond Future		1621.3200	1.6213	1665.6700	1.6657	2.735	0.0000	0.0000
2025/05/20	2030	06/11/2025	10.08 Call	Bond Future		3785.1700	3.7852	3851.1700	3.8512	1.744	0.0000	0.0000
2025/05/20	2030	06/11/2025	10.08 Put	Bond Future		278.8700	0.2789	264.6600	0.2647	5.096	0.0000	0.0000
2025/05/20	2030	05/02/2026		Bond Future		9.1153	96.5680	9.0896	96.6501	0.281	0.0000	0.0000
2025/05/20	2030	05/02/2026	9.49 Call	Bond Future		2161.1500	2.1612	2210.6500	2.2107	2.290	0.0000	0.0000
2025/05/20	2030	05/02/2026	9.49 Put	Bond Future		971.9700	0.9720	939.4400	0.9394	3.347	0.0000	0.0000
2025/05/20	2030	07/05/2026		Bond Future		9.2453	98.3630	9.2175	98.4469	0.301	0.0000	0.0000
2025/05/20	2030	07/05/2026	9.39 Call	Bond Future		1882.8200	1.8828	1926.9800	1.9270	2.345	0.0000	0.0000
2025/05/20	2030	07/05/2026	9.39 Put	Bond Future		1447.3600	1.4474	1407.6200	1.4076	2.746	0.0000	0.0000
2025/05/20	2030	06/08/2026		Bond Future		9.4140	96.1532	9.3837	96.2390	0.322	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
2025/05/20	2030	06/08/2026	9.22 Call	Bond Future	1420.4000	1.4204	1458.0500	1.4581	2.651	0.0000
2025/05/20	2030	06/08/2026	9.22 Put	Bond Future	1970.8700	1.9709	1922.7100	1.9227	2.444	0.0000
2025/05/20	2032	07/08/2025	9.40 Put	Bond Future	2051.1800	2.0512	2008.3600	2.0084	2.088	0.0000
2025/05/20	2032	07/08/2025	9.40 Call	Bond Future	552.3600	0.5524	562.3900	0.5624	1.816	0.0000
2025/05/20	2032	07/08/2025	9.90 Put	Bond Future	863.3800	0.8634	835.5500	0.8356	3.223	0.0000
2025/05/20	2032	07/08/2025	9.90 Call	Bond Future	1670.4100	1.6704	1695.4300	1.6954	1.498	0.0000
2025/05/20	2032	07/08/2025	10.59 Call	Bond Future	4075.5600	4.0756	4118.0600	4.1181	1.043	0.0000
2025/05/20	2032	07/08/2025	10.59 Put	Bond Future	201.7000	0.2017	191.3500	0.1914	5.131	0.0000
2025/05/20	2032	07/08/2025		Bond Future	9.7232	95.9205	9.7117	95.9734	0.118	0.0000
2025/05/20	2032	07/08/2025	12.01 Call	Bond Future	9791.9300	9.7919	9844.4900	9.8445	0.537	0.0000
2025/05/20	2032	07/08/2025	12.01 Put	Bond Future	2.7500	0.0028	2.4600	0.0025	10.545	0.0000
2025/05/20	2032	06/11/2025		Bond Future	9.8231	93.6019	9.8110	93.6559	0.124	0.0000
2025/05/20	2032	06/11/2025	10.42 Call	Bond Future	3414.7900	3.4148	3449.5000	3.4495	1.016	0.0000
2025/05/20	2032	06/11/2025	10.42 Put	Bond Future	808.8100	0.8088	789.5000	0.7895	2.387	0.0000
2025/05/20	2032	06/11/2025	9.40 Put	Bond Future	2775.9500	2.7760	2735.5500	2.7356	1.455	0.0000
2025/05/20	2032	06/11/2025	9.40 Call	Bond Future	871.0900	0.8711	884.7100	0.8847	1.564	0.0000
2025/05/20	2032	06/11/2025	9.90 Put	Bond Future	1568.5400	1.5685	1538.8000	1.5388	1.896	0.0000
2025/05/20	2032	06/11/2025	9.90 Call	Bond Future	1909.4700	1.9095	1933.7500	1.9338	1.272	0.0000
2025/05/20	2032	06/11/2025	10.89 Call	Bond Future	5019.4300	5.0194	5061.3500	5.0614	0.835	0.0000
2025/05/20	2032	06/11/2025	10.89 Put	Bond Future	426.0700	0.4261	413.9700	0.4140	2.840	0.0000
2025/05/20	2032	05/02/2026		Bond Future	9.9401	95.3689	9.9272	95.4243	0.130	0.0000
2025/05/20	2032	05/02/2026	10.16 Call	Bond Future	2654.3500	2.6544	2682.5300	2.6825	1.062	0.0000
2025/05/20	2032	05/02/2026	10.16 Put	Bond Future	1715.8500	1.7159	1688.6900	1.6887	1.583	0.0000
2025/05/20	2032	07/05/2026		Bond Future	10.0727	92.9819	10.0590	93.0386	0.136	0.0000
2025/05/20	2032	07/05/2026	10.14 Call	Bond Future	2491.2000	2.4912	2518.1100	2.5181	1.080	0.0000
2025/05/20	2032	07/05/2026	10.14 Put	Bond Future	2212.8000	2.2128	2183.0300	2.1830	1.345	0.0000
2025/05/20	2032	06/08/2026		Bond Future	10.2291	94.6816	10.2145	94.7397	0.143	0.0000
2025/05/20	2032	06/08/2026	10.12 Call	Bond Future	2350.9000	2.3509	2376.3800	2.3764	1.084	0.0000
2025/05/20	2032	06/08/2026	10.12 Put	Bond Future	2786.7000	2.7867	2754.0900	2.7541	1.170	0.0000
2025/05/20	2033	07/08/2025		Bond Future	130.0517	130.0517	130.0344	130.0344	0.013	0.0000
2025/05/20	2033	07/08/2025	128.65 Call	Bond Future	1401.7300	1.4017	1384.3600	1.3844	1.239	0.0000
2025/05/20	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/20	2033	06/11/2025		Bond Future	131.0421	131.0421	131.0247	131.0247	0.013	0.0000
2025/05/20	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/20	2033	06/11/2025	133.14 Put	Bond Future	2097.9300	2.0979	2115.2600	2.1153	0.826	0.0000
2025/05/20	2033	05/02/2026		Bond Future	133.5482	133.5482	133.5309	133.5309	0.013	0.0000
2025/05/20	2033	05/02/2026	132.88 Call	Bond Future	668.1800	0.6682	650.9300	0.6509	2.582	0.0000
2025/05/20	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	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
2025/05/20	2033	07/05/2026		Bond Future	134.4960	134.4960	134.4790	134.4790	0.013	0.0000
2025/05/20	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/20	2033	07/05/2026	135.16 Put	Bond Future	664.0100	0.6640	681.0300	0.6810	2.563	0.0000
2025/05/20	2033	06/08/2026		Bond Future	136.9917	136.9917	136.9749	136.9749	0.012	0.0000
2025/05/20	2033	06/08/2026	134.25 Call	Bond Future	2741.6700	2.7417	2724.8800	2.7249	0.612	0.0000
2025/05/20	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/20	2037	07/08/2025	10.50 Put	Bond Future	4084.2100	4.0842	3948.9100	3.9489	3.313	0.0000
2025/05/20	2037	07/08/2025	10.50 Call	Bond Future	257.9500	0.2580	275.9300	0.2759	6.970	0.0000
2025/05/20	2037	07/08/2025	11.00 Put	Bond Future	2011.7800	2.0118	1913.8300	1.9138	4.869	0.0000
2025/05/20	2037	07/08/2025	11.00 Call	Bond Future	1099.7000	1.0997	1155.0300	1.1550	5.031	0.0000
2025/05/20	2037	07/08/2025	11.83 Call	Bond Future	4071.2000	4.0712	4190.0400	4.1900	2.919	0.0000
2025/05/20	2037	07/08/2025	11.83 Put	Bond Future	439.2900	0.4393	404.8500	0.4049	7.840	0.0000
2025/05/20	2037	07/08/2025	11.45 Call	Bond Future	2517.5100	2.5175	2611.2600	2.6113	3.724	0.0000
2025/05/20	2037	07/08/2025	11.45 Put	Bond Future	922.0400	0.9220	862.5100	0.8625	6.456	0.0000
2025/05/20	2037	07/08/2025	12.17 Call	Bond Future	5608.8500	5.6089	5742.5900	5.7426	2.384	0.0000
2025/05/20	2037	07/08/2025	12.17 Put	Bond Future	215.1900	0.2152	195.6500	0.1957	9.080	0.0000
2025/05/20	2037	07/08/2025	11.42 Call	Bond Future	2406.3800	2.4064	2497.7700	2.4978	3.798	0.0000
2025/05/20	2037	07/08/2025	11.42 Put	Bond Future	974.8000	0.9748	912.9100	0.9129	6.349	0.0000
2025/05/20	2037	07/08/2025	10.55 Put	Bond Future	3837.0700	3.8371	3704.6300	3.7046	3.452	0.0000
2025/05/20	2037	07/08/2025	10.55 Call	Bond Future	308.4900	0.3085	329.3300	0.3293	6.755	0.0000
2025/05/20	2037	07/08/2025	10.64 Put	Bond Future	3412.9200	3.4129	3286.2000	3.2862	3.713	0.0000
2025/05/20	2037	07/08/2025	10.64 Call	Bond Future	416.6100	0.4166	443.1700	0.4432	6.375	0.0000
2025/05/20	2037	07/08/2025	11.82 Call	Bond Future	4027.6100	4.0276	4145.9100	4.1459	2.937	0.0000
2025/05/20	2037	07/08/2025	11.82 Put	Bond Future	448.3700	0.4484	413.3900	0.4134	7.802	0.0000
2025/05/20	2037	07/08/2025	11.07 Call	Bond Future	1281.6000	1.2816	1343.1200	1.3431	4.800	0.0000
2025/05/20	2037	07/08/2025	11.07 Put	Bond Future	1796.5900	1.7966	1704.8300	1.7048	5.107	0.0000
2025/05/20	2037	07/08/2025	10.34 Put	Bond Future	4926.0900	4.9261	4783.3700	4.7834	2.897	0.0000
2025/05/20	2037	07/08/2025	10.34 Call	Bond Future	137.6700	0.1377	148.2300	0.1482	7.671	0.0000
2025/05/20	2037	07/08/2025		Bond Future	11.1615	83.2876	11.1342	83.4409	0.245	0.0000
2025/05/20	2037	07/08/2025	13.01 Call	Bond Future	9542.4700	9.5425	9692.3300	9.6923	1.570	0.0000
2025/05/20	2037	07/08/2025	13.01 Put	Bond Future	27.4000	0.0274	23.9800	0.0240	12.482	0.0000
2025/05/20	2037	06/11/2025		Bond Future	11.2822	84.8875	11.2538	85.0439	0.252	0.0000
2025/05/20	2037	06/11/2025	11.63 Call	Bond Future	3362.7900	3.3628	3457.4400	3.4574	2.815	0.0000
2025/05/20	2037	06/11/2025	11.63 Put	Bond Future	1481.9800	1.4820	1420.2400	1.4202	4.166	0.0000
2025/05/20	2037	06/11/2025	10.50 Put	Bond Future	5009.5900	5.0096	4881.1700	4.8812	2.563	0.0000
2025/05/20	2037	06/11/2025	10.50 Call	Bond Future	550.5900	0.5506	578.5600	0.5786	5.080	0.0000
2025/05/20	2037	06/11/2025	11.00 Put	Bond Future	3032.7800	3.0328	2933.3700	2.9334	3.278	0.0000
2025/05/20	2037	06/11/2025	11.00 Call	Bond Future	1461.2600	1.4613	1518.2400	1.5182	3.899	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	
2025/05/20	2037	06/11/2025	12.16 Call	Bond Future	5409.9000	5.4099	5528.5600	5.5286	2.193	0.0000	0.0000
2025/05/20	2037	06/11/2025	12.16 Put	Bond Future	776.1900	0.7762	738.4600	0.7385	4.861	0.0000	0.0000
2025/05/20	2037	05/02/2026	12.27 Call	Bond Future	5711.6300	5.7116	5824.9500	5.8250	1.984	0.0000	0.0000
2025/05/20	2037	05/02/2026	12.27 Put	Bond Future	1301.2800	1.3013	1254.9500	1.2550	3.560	0.0000	0.0000
2025/05/20	2037	05/02/2026	10.90 Put	Bond Future	4351.6900	4.3517	4244.0700	4.2441	2.473	0.0000	0.0000
2025/05/20	2037	05/02/2026	10.90 Call	Bond Future	1501.4500	1.5015	1553.4800	1.5535	3.465	0.0000	0.0000
2025/05/20	2037	05/02/2026	11.86 Call	Bond Future	4224.8900	4.2249	4322.8100	4.3228	2.318	0.0000	0.0000
2025/05/20	2037	05/02/2026	11.86 Put	Bond Future	1893.6400	1.8936	1831.9100	1.8319	3.260	0.0000	0.0000
2025/05/20	2037	05/02/2026	11.36 Call	Bond Future	2641.7100	2.6417	2716.8000	2.7168	2.842	0.0000	0.0000
2025/05/20	2037	05/02/2026	11.36 Put	Bond Future	2952.6200	2.9526	2868.0600	2.8681	2.864	0.0000	0.0000
2025/05/20	2037	05/02/2026	10.65 Put	Bond Future	5311.0300	5.3110	5191.3200	5.1913	2.254	0.0000	0.0000
2025/05/20	2037	05/02/2026	10.65 Call	Bond Future	1035.2300	1.0352	1075.1700	1.0752	3.858	0.0000	0.0000
2025/05/20	2037	05/02/2026	12.73 Call	Bond Future	7503.4000	7.5034	7630.1700	7.6302	1.690	0.0000	0.0000
2025/05/20	2037	05/02/2026	12.73 Put	Bond Future	849.9200	0.8499	817.0400	0.8170	3.869	0.0000	0.0000
2025/05/20	2037	05/02/2026	11.40 Put	Bond Future	2851.3400	2.8513	2768.7400	2.7687	2.897	0.0000	0.0000
2025/05/20	2037	05/02/2026	11.40 Call	Bond Future	2756.2500	2.7563	2833.3000	2.8333	2.795	0.0000	0.0000
2025/05/20	2037	05/02/2026		Bond Future	11.4177	82.2316	11.3880	82.3912	0.260	0.0000	0.0000
2025/05/20	2037	05/02/2026	11.20 Call	Bond Future	2206.2900	2.2063	2273.4300	2.2734	3.043	0.0000	0.0000
2025/05/20	2037	05/02/2026	11.20 Put	Bond Future	3388.3800	3.3884	3295.8700	3.2959	2.730	0.0000	0.0000
2025/05/20	2037	07/05/2026		Bond Future	11.5688	83.7592	11.5379	83.9220	0.267	0.0000	0.0000
2025/05/20	2037	07/05/2026	11.32 Call	Bond Future	2562.9700	2.5630	2632.9100	2.6329	2.729	0.0000	0.0000
2025/05/20	2037	07/05/2026	11.32 Put	Bond Future	3885.6700	3.8857	3792.7500	3.7928	2.391	0.0000	0.0000
2025/05/20	2037	06/08/2026		Bond Future	11.7405	81.0304	11.7081	81.1966	0.276	0.0000	0.0000
2025/05/20	2037	06/08/2026	11.71 Call	Bond Future	3504.9800	3.5050	3587.1500	3.5872	2.344	0.0000	0.0000
2025/05/20	2037	06/08/2026	11.71 Put	Bond Future	3661.4700	3.6615	3577.4900	3.5775	2.294	0.0000	0.0000
2025/05/20	2038	07/08/2025		Bond Future	139.7039	139.7039	139.7347	139.7347	0.022	0.0000	0.0000
2025/05/20	2038	07/08/2025	139.56 Call	Bond Future	143.8500	0.1439	174.7000	0.1747	21.446	0.0000	0.0000
2025/05/20	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	2038	06/11/2025		Bond Future	142.4217	142.4217	142.4534	142.4534	0.022	0.0000	0.0000
2025/05/20	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	2038	06/11/2025	143.88 Put	Bond Future	1458.3200	1.4583	1426.6400	1.4266	2.172	0.0000	0.0000
2025/05/20	2038	05/02/2026		Bond Future	142.9721	142.9721	143.0050	143.0050	0.023	0.0000	0.0000
2025/05/20	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	2038	05/02/2026	143.20 Put	Bond Future	227.9000	0.2279	194.9700	0.1950	14.449	0.0000	0.0000
2025/05/20	2038	07/05/2026		Bond Future	145.6655	145.6655	145.6995	145.6995	0.023	0.0000	0.0000
2025/05/20	2038	07/05/2026	144.53 Call	Bond Future	1135.4900	1.1355	1169.5200	1.1695	2.997	0.0000	0.0000
2025/05/20	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	2038	06/08/2026		Bond Future	146.1558	146.1558	146.1914	146.1914	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
2025/05/20	2038	06/08/2026	144.72 Call	Bond Future	1435.7500	1.4358	1471.3500	2.480	0.0000	0.0000
2025/05/20	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	2040	07/08/2025	12.60 Call	Bond Future	6059.9000	6.0599	6204.0400	2.379	0.0000	0.0000
2025/05/20	2040	07/08/2025	12.60 Put	Bond Future	218.4100	0.2184	198.3400	0.1983	9.189	0.0000
2025/05/20	2040	07/08/2025	10.80 Put	Bond Future	5001.0800	5.0011	4850.1300	4.8501	3.018	0.0000
2025/05/20	2040	07/08/2025	10.80 Call	Bond Future	175.3500	0.1754	188.6100	0.1886	7.562	0.0000
2025/05/20	2040	07/08/2025	11.40 Put	Bond Future	2174.0300	2.1740	2068.2900	2.0683	4.864	0.0000
2025/05/20	2040	07/08/2025	11.40 Call	Bond Future	1139.9400	1.1399	1198.4100	1.1984	5.129	0.0000
2025/05/20	2040	07/08/2025	12.00 Call	Bond Future	3261.7200	3.2617	3373.5900	3.3736	3.430	0.0000
2025/05/20	2040	07/08/2025	12.00 Put	Bond Future	746.0200	0.7460	693.6800	0.6937	7.016	0.0000
2025/05/20	2040	07/08/2025	11.10 Put	Bond Future	3410.0300	3.4100	3277.8700	3.2779	3.876	0.0000
2025/05/20	2040	07/08/2025	11.10 Call	Bond Future	511.5300	0.5115	543.5800	0.5436	6.266	0.0000
2025/05/20	2040	07/08/2025	11.00 Put	Bond Future	3903.9400	3.9039	3764.4700	3.7645	3.573	0.0000
2025/05/20	2040	07/08/2025	11.00 Call	Bond Future	370.1300	0.3701	394.8700	0.3949	6.684	0.0000
2025/05/20	2040	07/08/2025	11.70 Put	Bond Future	1305.6700	1.3057	1228.3100	1.2283	5.925	0.0000
2025/05/20	2040	07/08/2025	11.70 Call	Bond Future	2075.5600	2.0756	2162.4100	2.1624	4.184	0.0000
2025/05/20	2040	07/08/2025	12.40 Call	Bond Future	5090.1100	5.0901	5226.0800	5.2261	2.671	0.0000
2025/05/20	2040	07/08/2025	12.40 Put	Bond Future	333.3700	0.3334	305.1300	0.3051	8.471	0.0000
2025/05/20	2040	07/08/2025		Bond Future	11.5708	82.4327	11.5434	82.5970	0.236	0.0000
2025/05/20	2040	07/08/2025	13.29 Call	Bond Future	9457.7300	9.4577	9616.4600	9.6165	1.678	0.0000
2025/05/20	2040	07/08/2025	13.29 Put	Bond Future	47.2300	0.0472	41.7500	0.0418	11.603	0.0000
2025/05/20	2040	06/11/2025		Bond Future	11.6958	84.0162	11.6674	84.1837	0.243	0.0000
2025/05/20	2040	06/11/2025	11.84 Call	Bond Future	2845.6500	2.8457	2935.0900	2.9351	3.143	0.0000
2025/05/20	2040	06/11/2025	11.84 Put	Bond Future	2002.9700	2.0030	1924.8800	1.9249	3.899	0.0000
2025/05/20	2040	05/02/2026		Bond Future	11.8348	81.0933	11.8053	81.2642	0.250	0.0000
2025/05/20	2040	05/02/2026	11.49 Call	Bond Future	2018.3000	2.0183	2083.4400	2.0834	3.227	0.0000
2025/05/20	2040	05/02/2026	11.49 Put	Bond Future	4045.4300	4.0454	3939.6500	3.9397	2.615	0.0000
2025/05/20	2040	05/02/2026	13.23 Call	Bond Future	8334.1200	8.3341	8471.9800	8.4720	1.654	0.0000
2025/05/20	2040	05/02/2026	13.23 Put	Bond Future	847.5600	0.8476	814.5000	0.8145	3.901	0.0000
2025/05/20	2040	05/02/2026	11.82 Put	Bond Future	3042.1200	3.0421	2954.0900	2.9541	2.894	0.0000
2025/05/20	2040	05/02/2026	11.82 Call	Bond Future	2956.4700	2.9565	3039.3600	3.0394	2.804	0.0000
2025/05/20	2040	07/05/2026		Bond Future	11.9879	82.5993	11.9571	82.7737	0.257	0.0000
2025/05/20	2040	07/05/2026	11.67 Call	Bond Future	2568.9000	2.5689	2640.7800	2.6408	2.798	0.0000
2025/05/20	2040	07/05/2026	11.67 Put	Bond Future	4395.6600	4.3957	4293.1600	4.2932	2.332	0.0000
2025/05/20	2040	07/05/2026	12.53 Call	Bond Future	5282.9400	5.2829	5392.1100	5.3921	2.066	0.0000
2025/05/20	2040	07/05/2026	12.53 Put	Bond Future	2304.9700	2.3050	2239.7600	2.2398	2.829	0.0000
2025/05/20	2040	07/05/2026	12.03 Call	Bond Future	3600.8700	3.6009	3689.3800	3.6894	2.458	0.0000
2025/05/20	2040	07/05/2026	12.03 Put	Bond Future	3363.5600	3.3636	3277.6900	3.2777	2.553	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	
2025/05/20	2040	07/05/2026	11.12 Put	Bond Future	6504.0100	6.5040	6376.0800	6.3761	1.967	0.0000	0.0000
2025/05/20	2040	07/05/2026	11.12 Call	Bond Future	1368.3200	1.3683	1414.7700	1.4148	3.395	0.0000	0.0000
2025/05/20	2040	06/08/2026		Bond Future	12.1602	79.5983	12.1280	79.7763	0.265	0.0000	0.0000
2025/05/20	2040	06/08/2026	12.19 Call	Bond Future	4043.2300	4.0432	4133.9700	4.1340	2.244	0.0000	0.0000
2025/05/20	2040	06/08/2026	12.19 Put	Bond Future	3878.7500	3.8788	3791.5600	3.7916	2.248	0.0000	0.0000
2025/05/20	2044	07/08/2025	12.20 Call	Bond Future	3023.6800	3.0237	3130.9500	3.1310	3.548	0.0000	0.0000
2025/05/20	2044	07/08/2025	12.20 Put	Bond Future	870.5600	0.8706	812.4300	0.8124	6.677	0.0000	0.0000
2025/05/20	2044	07/08/2025	11.85 Call	Bond Future	1716.9400	1.7169	1793.6300	1.7936	4.467	0.0000	0.0000
2025/05/20	2044	07/08/2025	11.85 Put	Bond Future	1629.2100	1.6292	1540.5000	1.5405	5.445	0.0000	0.0000
2025/05/20	2044	07/08/2025	11.30 Put	Bond Future	3780.0500	3.7801	3642.3600	3.6424	3.643	0.0000	0.0000
2025/05/20	2044	07/08/2025	11.30 Call	Bond Future	430.9500	0.4310	458.6600	0.4587	6.430	0.0000	0.0000
2025/05/20	2044	07/08/2025	10.63 Put	Bond Future	7899.9900	7.9000	7736.6100	7.7366	2.068	0.0000	0.0000
2025/05/20	2044	07/08/2025	10.63 Call	Bond Future	21.8100	0.0218	23.8300	0.0238	9.262	0.0000	0.0000
2025/05/20	2044	07/08/2025		Bond Future	11.8355	77.3264	11.8082	77.4918	0.231	0.0000	0.0000
2025/05/20	2044	07/08/2025	13.34 Call	Bond Future	8375.0500	8.3751	8531.3000	8.5313	1.866	0.0000	0.0000
2025/05/20	2044	07/08/2025	13.34 Put	Bond Future	86.6700	0.0867	77.5200	0.0775	10.557	0.0000	0.0000
2025/05/20	2044	06/11/2025		Bond Future	11.9599	78.8117	11.9316	78.9804	0.237	0.0000	0.0000
2025/05/20	2044	06/11/2025	11.88 Call	Bond Future	2163.8300	2.1638	2239.3100	2.2393	3.488	0.0000	0.0000
2025/05/20	2044	06/11/2025	11.88 Put	Bond Future	2640.8400	2.6408	2547.6600	2.5477	3.528	0.0000	0.0000
2025/05/20	2044	06/11/2025	12.20 Call	Bond Future	3237.0300	3.2370	3332.9300	3.3329	2.963	0.0000	0.0000
2025/05/20	2044	06/11/2025	12.20 Put	Bond Future	1832.4700	1.8325	1759.7100	1.7597	3.971	0.0000	0.0000
2025/05/20	2044	06/11/2025	12.25 Call	Bond Future	3420.5800	3.4206	3519.4400	3.5194	2.890	0.0000	0.0000
2025/05/20	2044	06/11/2025	12.25 Put	Bond Future	1728.7600	1.7288	1658.9600	1.6590	4.038	0.0000	0.0000
2025/05/20	2044	06/11/2025	12.00 Call	Bond Future	2543.8200	2.5438	2627.2100	2.6272	3.278	0.0000	0.0000
2025/05/20	2044	06/11/2025	12.00 Put	Bond Future	2306.4000	2.3064	2221.1300	2.2211	3.697	0.0000	0.0000
2025/05/20	2044	05/02/2026		Bond Future	12.0975	75.9157	12.0680	76.0879	0.244	0.0000	0.0000
2025/05/20	2044	05/02/2026	11.56 Call	Bond Future	1603.1500	1.6032	1658.6400	1.6586	3.461	0.0000	0.0000
2025/05/20	2044	05/02/2026	11.56 Put	Bond Future	4840.1300	4.8401	4723.4600	4.7235	2.410	0.0000	0.0000
2025/05/20	2044	07/05/2026		Bond Future	12.2477	77.3255	12.2170	77.5011	0.251	0.0000	0.0000
2025/05/20	2044	07/05/2026	11.80 Call	Bond Future	2298.5500	2.2986	2365.1600	2.3652	2.898	0.0000	0.0000
2025/05/20	2044	07/05/2026	11.80 Put	Bond Future	4924.8500	4.9249	4815.8300	4.8158	2.214	0.0000	0.0000
2025/05/20	2044	06/08/2026		Bond Future	12.4158	74.3532	12.3837	74.5323	0.258	0.0000	0.0000
2025/05/20	2044	06/08/2026	12.42 Call	Bond Future	4050.7100	4.0507	4141.3900	4.1414	2.239	0.0000	0.0000
2025/05/20	2044	06/08/2026	12.42 Put	Bond Future	4027.1300	4.0271	3938.6700	3.9387	2.197	0.0000	0.0000
2025/05/20	2046	07/08/2025		Bond Future	120.4484	120.4484	119.9453	119.9453	0.418	0.0000	0.0000
2025/05/20	2046	07/08/2025	118.69 Call	Bond Future	1758.3700	1.7584	1255.2700	1.2553	28.612	0.0000	0.0000
2025/05/20	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	2046	06/11/2025		Bond Future	120.5296	120.5296	120.0171	120.0171	0.425	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
2025/05/20	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/20	2046	06/11/2025	125.41 Put	Bond Future	4880.4200	4.8804	5392.8600	5.3929	10.500	0.0000
2025/05/20	2046	05/02/2026		Bond Future	122.8342	122.8342	122.3124	122.3124	0.425	0.0000
2025/05/20	2046	05/02/2026	121.65 Call	Bond Future	1184.1500	1.1842	662.3600	0.6624	44.065	0.0000
2025/05/20	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/20	2046	07/05/2026		Bond Future	122.8437	122.8437	122.3129	122.3129	0.432	0.0000
2025/05/20	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/20	2046	07/05/2026	124.95 Put	Bond Future	2106.2600	2.1063	2637.1300	2.6371	25.204	0.0000
2025/05/20	2046	06/08/2026		Bond Future	125.1214	125.1214	124.5811	124.5811	0.432	0.0000
2025/05/20	2046	06/08/2026	122.38 Call	Bond Future	2741.4300	2.7414	2201.0800	2.2011	19.711	0.0000
2025/05/20	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/20	2050	07/08/2025		Bond Future	118.8443	118.8443	118.2793	118.2793	0.475	0.0000
2025/05/20	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/20	2050	07/08/2025	119.89 Put	Bond Future	1045.6800	1.0457	1610.7000	1.6107	54.034	0.0000
2025/05/20	2050	06/11/2025		Bond Future	121.1564	121.1564	120.5808	120.5808	0.475	0.0000
2025/05/20	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/20	2050	06/11/2025	124.42 Put	Bond Future	3263.5700	3.2636	3839.1900	3.8392	17.638	0.0000
2025/05/20	2050	05/02/2026		Bond Future	121.0523	121.0523	120.4662	120.4662	0.484	0.0000
2025/05/20	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/20	2050	05/02/2026	122.82 Put	Bond Future	1767.7200	1.7677	2353.7900	2.3538	33.154	0.0000
2025/05/20	2050	07/05/2026		Bond Future	123.3326	123.3326	122.7359	122.7359	0.484	0.0000
2025/05/20	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/20	2050	07/05/2026	124.07 Put	Bond Future	737.4000	0.7374	1334.1400	1.3341	80.925	0.0000
2025/05/20	2050	06/08/2026		Bond Future	123.1561	123.1561	122.5491	122.5491	0.493	0.0000
2025/05/20	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/20	2050	06/08/2026	123.27 Put	Bond Future	113.9200	0.1139	720.9300	0.7209	532.839	0.0000
2025/05/20	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/20	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/20	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/20	AL37	08/05/2025		Index Future	1107.8320	1107.8320	1107.8320	1107.8320	0.000	0.0000
2025/05/20	AL37	07/08/2025		Index Future	1130.7810	1130.7810	1131.4330	1131.4330	0.058	0.0000
2025/05/20	AL37	06/11/2025		Index Future	1152.5140	1152.5140	1153.1800	1153.1800	0.058	0.0000
2025/05/20	AL37	05/02/2026		Index Future	1174.2990	1174.2990	1174.9820	1174.9820	0.058	0.0000
2025/05/20	AL37	07/05/2026		Index Future	1196.1860	1196.1860	1196.8850	1196.8850	0.058	0.0000
2025/05/20	AL37	06/08/2026		Index Future	1217.9130	1217.9130	1218.6290	1218.6290	0.059	0.0000
2025/05/20	AL7T	08/05/2025		Index Future	1305.4120	1305.4120	1305.4120	1305.4120	0.000	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	
2025/05/20	AL7T	07/08/2025		Index Future	1340.9560	1340.9560	1343.2460	1343.2460	0.171	0.0000	0.0000
2025/05/20	AL7T	06/11/2025		Index Future	1366.7280	1366.7280	1369.0650	1369.0650	0.171	0.0000	0.0000
2025/05/20	AL7T	05/02/2026		Index Future	1392.5630	1392.5630	1394.9480	1394.9480	0.171	0.0000	0.0000
2025/05/20	AL7T	07/05/2026		Index Future	1418.5170	1418.5170	1420.9510	1420.9510	0.172	0.0000	0.0000
2025/05/20	AL7T	06/08/2026		Index Future	1444.2830	1444.2830	1446.7660	1446.7660	0.172	0.0000	0.0000
2025/05/20	ALBI	08/05/2025		Index Future	1117.9880	1117.9880	1117.9880	1117.9880	0.000	0.0000	0.0000
2025/05/20	ALBI	07/08/2025		Index Future	1147.2450	1147.2450	1148.6690	1148.6690	0.124	0.0000	0.0000
2025/05/20	ALBI	06/11/2025		Index Future	1169.2940	1169.2940	1170.7480	1170.7480	0.124	0.0000	0.0000
2025/05/20	ALBI	05/02/2026		Index Future	1191.3970	1191.3970	1192.8810	1192.8810	0.125	0.0000	0.0000
2025/05/20	ALBI	07/05/2026		Index Future	1213.6020	1213.6020	1215.1180	1215.1180	0.125	0.0000	0.0000
2025/05/20	ALBI	06/08/2026		Index Future	1235.6450	1235.6450	1237.1930	1237.1930	0.125	0.0000	0.0000
2025/05/20	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/05/20	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/05/20	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/20	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/20	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/20	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/20	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/20	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/20	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/20	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/20	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/20	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/20	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/20	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/20	ES33	07/08/2025		Bond Future	11.3592	82.9621	11.3368	83.0632	0.197	0.0000	0.0000
2025/05/20	ES33	07/08/2025	13.56 Call	Bond Future	9157.5200	9.1575	9258.5600	9.2586	1.103	0.0000	0.0000
2025/05/20	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	ES33	06/11/2025		Bond Future	11.5154	80.7802	11.4919	80.8834	0.204	0.0000	0.0000
2025/05/20	ES33	06/11/2025	12.01 Call	Bond Future	2130.0100	2.1300	2233.1200	2.2331	4.841	0.0000	0.0000
2025/05/20	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	ES33	05/02/2026		Bond Future	11.6933	82.3240	11.6686	82.4294	0.211	0.0000	0.0000
2025/05/20	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	ES33	05/02/2026	11.49 Put	Bond Future	871.4500	0.8715	766.0800	0.7661	12.091	0.0000	0.0000
2025/05/20	ES33	07/05/2026		Bond Future	11.8831	80.0775	11.8570	80.1852	0.219	0.0000	0.0000
2025/05/20	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	ES33	07/05/2026	11.69 Put	Bond Future	803.0200	0.8030	695.3500	0.6954	13.408	0.0000	0.0000
2025/05/20	ES33	06/08/2026		Bond Future	12.0972	81.5587	12.0698	81.6687	0.227	0.0000	0.0000
2025/05/20	ES33	06/08/2026	12.02 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	ES33	06/08/2026	12.02 Put	Bond Future	309.9000	0.3099	199.9500	0.2000	35.479	0.0000	0.0000
2025/05/20	ES42	07/08/2025		Bond Future	12.0263	77.3495	11.9938	77.5348	0.270	0.0000	0.0000
2025/05/20	ES42	07/08/2025	13.79 Call	Bond Future	9077.3100	9.0773	9262.6500	9.2627	2.042	0.0000	0.0000
2025/05/20	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	ES42	06/11/2025		Bond Future	12.1626	74.5889	12.1288	74.7780	0.277	0.0000	0.0000
2025/05/20	ES42	06/11/2025	12.39 Call	Bond Future	1254.9800	1.2550	1444.0600	1.4441	15.066	0.0000	0.0000
2025/05/20	ES42	06/11/2025	12.39 Put	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	
2025/05/20	ES42	05/02/2026		Bond Future	12.3090	76.0135	12.2739	76.2065	0.285	0.0000	0.0000
2025/05/20	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	ES42	05/02/2026	11.85 Put	Bond Future	2586.2300	2.5862	2393.2700	2.3933	7.461	0.0000	0.0000
2025/05/20	ES42	07/05/2026		Bond Future	12.4682	73.1788	12.4317	73.3757	0.293	0.0000	0.0000
2025/05/20	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	ES42	07/05/2026	12.20 Put	Bond Future	1462.6200	1.4626	1265.7600	1.2658	13.459	0.0000	0.0000
2025/05/20	ES42	06/08/2026		Bond Future	12.6395	74.5297	12.6013	74.7305	0.302	0.0000	0.0000
2025/05/20	ES42	06/08/2026	12.65 Call	Bond Future	55.3300	0.0553	256.1500	0.2562	362.950	0.0000	0.0000
2025/05/20	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	GOVI	08/05/2025		GOVI	1101.8720	1101.8720	1101.8720	1101.8720	0.000	0.0000	0.0000
2025/05/20	GOVI	07/08/2025		GOVI	1130.3480	1130.3480	1131.7020	1131.7020	0.120	0.0000	0.0000
2025/05/20	GOVI	07/08/2025	1,011. Call 00	GOVI	1193480.0000	119.3480	1207020.0000	120.7020	1.134	0.0000	0.0000
2025/05/20	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	GOVI	06/11/2025		GOVI	1152.0730	1152.0730	1153.4550	1153.4550	0.120	0.0000	0.0000
2025/05/20	GOVI	06/11/2025	1,112. Call 00	GOVI	400730.0000	40.0730	414550.0000	41.4550	3.449	0.0000	0.0000
2025/05/20	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	GOVI	05/02/2026		GOVI	1173.8500	1173.8500	1175.2620	1175.2620	0.120	0.0000	0.0000
2025/05/20	GOVI	05/02/2026	1,150. Call 00	GOVI	238500.0000	23.8500	252620.0000	25.2620	5.920	0.0000	0.0000
2025/05/20	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	GOVI	07/05/2026		GOVI	1195.7280	1195.7280	1197.1700	1197.1700	0.121	0.0000	0.0000
2025/05/20	GOVI	07/05/2026	1,177. Call 00	GOVI	187280.0000	18.7280	201700.0000	20.1700	7.700	0.0000	0.0000
2025/05/20	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	GOVI	06/08/2026		GOVI	1217.4470	1217.4470	1218.9190	1218.9190	0.121	0.0000	0.0000
2025/05/20	GOVI	06/08/2026	1,189. Call 00	GOVI	284470.0000	28.4470	299190.0000	29.9190	5.175	0.0000	0.0000
2025/05/20	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/05/20	IGOV	08/05/2025		Index Future	374.3390	374.3390	374.3390	374.3390	0.000	0.0000	0.0000
2025/05/20	IGOV	07/08/2025		Index Future	382.2390	382.2390	381.6780	381.6780	0.147	0.0000	0.0000
2025/05/20	IGOV	06/11/2025		Index Future	389.6780	389.6780	389.1060	389.1060	0.147	0.0000	0.0000
2025/05/20	IGOV	05/02/2026		Index Future	397.1340	397.1340	396.5530	396.5530	0.146	0.0000	0.0000
2025/05/20	IGOV	07/05/2026		Index Future	404.6250	404.6250	404.0330	404.0330	0.146	0.0000	0.0000
2025/05/20	IGOV	06/08/2026		Index Future	412.0610	412.0610	411.4610	411.4610	0.146	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	
2025/05/20	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	
2025/05/20	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	
2025/05/20	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	
2025/05/20	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	
2025/05/20	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	
2025/05/20	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	
2025/05/20	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	
2025/05/20	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	
2025/05/20	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	
2025/05/20	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	
2025/05/20	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	
2025/05/20	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	
2025/05/20	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000	
2025/05/20	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/05/20	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/05/20	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/05/20	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/05/20	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/05/20	R033	07/08/2025		Bond Future	9.8747	104.2986	9.8736	104.3043	0.011	0.0000	0.0000
2025/05/20	R033	07/08/2025	10.33 Call	Bond Future	2894.4900	2.8945	2891.8500	2.8919	0.091	0.0000	0.0000
2025/05/20	R033	07/08/2025	10.33 Put	Bond Future	518.5200	0.5185	510.2100	0.5102	1.603	0.0000	0.0000
2025/05/20	R033	06/11/2025		Bond Future	9.9755	101.2581	9.9744	101.2640	0.012	0.0000	0.0000
2025/05/20	R033	06/11/2025	10.33 Call	Bond Future	3039.7200	3.0397	3038.0400	3.0380	0.055	0.0000	0.0000
2025/05/20	R033	06/11/2025	10.33 Put	Bond Future	1237.0600	1.2371	1229.4600	1.2295	0.614	0.0000	0.0000
2025/05/20	R033	05/02/2026		Bond Future	10.0920	103.1695	10.0907	103.1759	0.013	0.0000	0.0000
2025/05/20	R033	05/02/2026	10.49 Call	Bond Future	3592.1100	3.5921	3591.6400	3.5916	0.013	0.0000	0.0000
2025/05/20	R033	05/02/2026	10.49 Put	Bond Future	1632.4100	1.6324	1625.5600	1.6256	0.420	0.0000	0.0000
2025/05/20	R033	07/05/2026		Bond Future	10.2227	100.0435	10.2213	100.0503	0.014	0.0000	0.0000
2025/05/20	R033	07/05/2026	10.38 Call	Bond Future	3116.7800	3.1168	3116.7400	3.1167	0.001	0.0000	0.0000
2025/05/20	R033	07/05/2026	10.38 Put	Bond Future	2361.5400	2.3615	2354.6900	2.3547	0.290	0.0000	0.0000
2025/05/20	R033	06/08/2026		Bond Future	10.3746	101.8713	10.3730	101.8787	0.015	0.0000	0.0000
2025/05/20	R033	06/08/2026	10.25 Call	Bond Future	2630.0500	2.6301	2630.3400	2.6303	0.011	0.0000	0.0000
2025/05/20	R033	06/08/2026	10.25 Put	Bond Future	3213.0100	3.2130	3205.9300	3.2059	0.220	0.0000	0.0000
2025/05/20	R035	07/08/2025	10.90 Call	Bond Future	2621.7500	2.6218	2738.8600	2.7389	4.467	0.0000	0.0000
2025/05/20	R035	07/08/2025	10.90 Put	Bond Future	772.8700	0.7729	711.1800	0.7112	7.982	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
2025/05/20	R035	07/08/2025	11.30 Call	Bond Future	4300.9800	4.3010	4447.0500	4.4471	3.396	0.0000	0.0000
2025/05/20	R035	07/08/2025	11.30 Put	Bond Future	338.5000	0.3385	305.7700	0.3058	9.669	0.0000	0.0000
2025/05/20	R035	07/08/2025	10.08 Put	Bond Future	3126.8800	3.1269	2982.3300	2.9823	4.623	0.0000	0.0000
2025/05/20	R035	07/08/2025	10.08 Call	Bond Future	419.6300	0.4196	453.8800	0.4539	8.162	0.0000	0.0000
2025/05/20	R035	07/08/2025	10.58 Put	Bond Future	1407.9800	1.4080	1314.6500	1.3147	6.629	0.0000	0.0000
2025/05/20	R035	07/08/2025	10.58 Call	Bond Future	1515.3700	1.5154	1600.8400	1.6008	5.640	0.0000	0.0000
2025/05/20	R035	07/08/2025	11.34 Call	Bond Future	4480.4100	4.4804	4628.6900	4.6287	3.310	0.0000	0.0000
2025/05/20	R035	07/08/2025	11.34 Put	Bond Future	310.3500	0.3104	279.8300	0.2798	9.834	0.0000	0.0000
2025/05/20	R035	07/08/2025		Bond Future	10.5605	93.9804	10.5282	94.1592	0.306	0.0000	0.0000
2025/05/20	R035	07/08/2025	12.65 Call	Bond Future	10618.9500	10.6190	10796.1100	10.7961	1.668	0.0000	0.0000
2025/05/20	R035	07/08/2025	12.65 Put	Bond Future	10.3400	0.0103	8.7000	0.0087	15.861	0.0000	0.0000
2025/05/20	R035	06/11/2025		Bond Future	10.6758	91.2808	10.6420	91.4632	0.316	0.0000	0.0000
2025/05/20	R035	06/11/2025	11.20 Call	Bond Future	3910.4200	3.9104	4033.0600	4.0331	3.136	0.0000	0.0000
2025/05/20	R035	06/11/2025	11.20 Put	Bond Future	1140.6400	1.1406	1080.8700	1.0809	5.240	0.0000	0.0000
2025/05/20	R035	06/11/2025	10.08 Put	Bond Future	4079.0400	4.0790	3941.4500	3.9415	3.373	0.0000	0.0000
2025/05/20	R035	06/11/2025	10.08 Call	Bond Future	785.6600	0.7857	830.4800	0.8305	5.705	0.0000	0.0000
2025/05/20	R035	06/11/2025	10.58 Put	Bond Future	2393.6600	2.3937	2292.5300	2.2925	4.225	0.0000	0.0000
2025/05/20	R035	06/11/2025	10.58 Call	Bond Future	1874.7300	1.8747	1956.0100	1.9560	4.336	0.0000	0.0000
2025/05/20	R035	06/11/2025	11.67 Call	Bond Future	5780.5600	5.7806	5925.7800	5.9258	2.512	0.0000	0.0000
2025/05/20	R035	06/11/2025	11.67 Put	Bond Future	624.3200	0.6243	587.1300	0.5871	5.957	0.0000	0.0000
2025/05/20	R035	06/11/2025	9.91 Put	Bond Future	4805.4200	4.8054	4656.9800	4.6570	3.089	0.0000	0.0000
2025/05/20	R035	06/11/2025	9.91 Call	Bond Future	542.8700	0.5429	576.8400	0.5768	6.257	0.0000	0.0000
2025/05/20	R035	06/11/2025	10.41 Put	Bond Future	2891.6400	2.8916	2777.8200	2.7778	3.936	0.0000	0.0000
2025/05/20	R035	06/11/2025	10.41 Call	Bond Future	1441.9400	1.4419	1510.5300	1.5105	4.757	0.0000	0.0000
2025/05/20	R035	06/11/2025	11.43 Call	Bond Future	4800.7700	4.8008	4935.4900	4.9355	2.806	0.0000	0.0000
2025/05/20	R035	06/11/2025	11.43 Put	Bond Future	851.9500	0.8520	804.2600	0.8043	5.598	0.0000	0.0000
2025/05/20	R035	06/11/2025	11.95 Call	Bond Future	6968.1800	6.9682	7123.1400	7.1231	2.224	0.0000	0.0000
2025/05/20	R035	06/11/2025	11.95 Put	Bond Future	432.1500	0.4322	404.7000	0.4047	6.352	0.0000	0.0000
2025/05/20	R035	06/11/2025	11.45 Call	Bond Future	4880.7700	4.8808	5016.4400	5.0164	2.780	0.0000	0.0000
2025/05/20	R035	06/11/2025	11.45 Put	Bond Future	830.4500	0.8305	783.7100	0.7837	5.628	0.0000	0.0000
2025/05/20	R035	06/11/2025	10.95 Put	Bond Future	1550.7500	1.5508	1475.6700	1.4757	4.842	0.0000	0.0000
2025/05/20	R035	06/11/2025	10.95 Call	Bond Future	3014.1100	3.0141	3121.4400	3.1214	3.561	0.0000	0.0000
2025/05/20	R035	06/11/2025	10.44 Put	Bond Future	2798.4800	2.7985	2686.9100	2.6869	3.987	0.0000	0.0000
2025/05/20	R035	06/11/2025	10.44 Call	Bond Future	1513.9700	1.5140	1584.8100	1.5848	4.679	0.0000	0.0000
2025/05/20	R035	06/11/2025	10.94 Put	Bond Future	1569.4900	1.5695	1493.7600	1.4938	4.825	0.0000	0.0000
2025/05/20	R035	06/11/2025	10.94 Call	Bond Future	2980.0500	2.9801	3086.7300	3.0867	3.580	0.0000	0.0000
2025/05/20	R035	06/11/2025	11.99 Call	Bond Future	7140.5700	7.1406	7296.7200	7.2967	2.187	0.0000	0.0000
2025/05/20	R035	06/11/2025	11.99 Put	Bond Future	409.9200	0.4099	383.6600	0.3837	6.406	0.0000	0.0000
2025/05/20	R035	05/02/2026	10.44 Put	Bond Future	3686.8200	3.6868	3570.4200	3.5704	3.157	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	
2025/05/20	R035	05/02/2026	10.44 Call	Bond Future	1727.2600	1.7273	1796.9800	1.7970	4.036	0.0000	0.0000
2025/05/20	R035	05/02/2026	10.94 Put	Bond Future	2374.9200	2.3749	2288.0200	2.2880	3.659	0.0000	0.0000
2025/05/20	R035	05/02/2026	10.94 Call	Bond Future	3070.1900	3.0702	3169.4100	3.1694	3.232	0.0000	0.0000
2025/05/20	R035	05/02/2026	12.44 Call	Bond Future	8600.6100	8.6006	8759.6000	8.7596	1.849	0.0000	0.0000
2025/05/20	R035	05/02/2026	12.44 Put	Bond Future	537.2300	0.5372	510.1000	0.5101	5.050	0.0000	0.0000
2025/05/20	R035	05/02/2026		Bond Future	10.8071	93.0043	10.7718	93.1904	0.327	0.0000	0.0000
2025/05/20	R035	05/02/2026	10.79 Call	Bond Future	2627.8500	2.6279	2718.5100	2.7185	3.450	0.0000	0.0000
2025/05/20	R035	05/02/2026	10.79 Put	Bond Future	2718.0800	2.7181	2622.6200	2.6226	3.512	0.0000	0.0000
2025/05/20	R035	07/05/2026		Bond Future	10.9439	90.2287	10.9069	90.4186	0.338	0.0000	0.0000
2025/05/20	R035	07/05/2026	10.86 Call	Bond Future	2803.3200	2.8033	2893.8000	2.8938	3.228	0.0000	0.0000
2025/05/20	R035	07/05/2026	10.86 Put	Bond Future	3234.9100	3.2349	3135.4900	3.1355	3.073	0.0000	0.0000
2025/05/20	R035	06/08/2026		Bond Future	11.1005	91.8784	11.0617	92.0721	0.349	0.0000	0.0000
2025/05/20	R035	06/08/2026	11.06 Call	Bond Future	3315.1100	3.3151	3410.7800	3.4108	2.886	0.0000	0.0000
2025/05/20	R035	06/08/2026	11.06 Put	Bond Future	3517.5200	3.5175	3419.4300	3.4194	2.789	0.0000	0.0000
2025/05/20	R038	07/08/2025	11.24 Put	Bond Future	1600.4200	1.6004	1522.1000	1.5221	4.894	0.0000	0.0000
2025/05/20	R038	07/08/2025		Bond Future	11.2097	101.7191	11.1876	101.8643	0.197	0.0000	0.0000
2025/05/20	R038	07/08/2025	11.24 Call	Bond Future	1798.8600	1.7989	1865.7300	1.8657	3.717	0.0000	0.0000
2025/05/20	R038	06/11/2025		Bond Future	11.3379	98.1877	11.3148	98.3357	0.203	0.0000	0.0000
2025/05/20	R038	06/11/2025	11.24 Call	Bond Future	2208.0100	2.2080	2271.3700	2.2714	2.870	0.0000	0.0000
2025/05/20	R038	06/11/2025	11.24 Put	Bond Future	2839.7900	2.8398	2755.0700	2.7551	2.983	0.0000	0.0000
2025/05/20	R038	06/11/2025	12.33 Call	Bond Future	6831.9800	6.8320	6947.7500	6.9478	1.695	0.0000	0.0000
2025/05/20	R038	06/11/2025	12.33 Put	Bond Future	751.3300	0.7513	719.0200	0.7190	4.300	0.0000	0.0000
2025/05/20	R038	06/11/2025	10.98 Put	Bond Future	3791.7000	3.7917	3691.3200	3.6913	2.647	0.0000	0.0000
2025/05/20	R038	06/11/2025	10.98 Call	Bond Future	1452.0100	1.4520	1499.7100	1.4997	3.285	0.0000	0.0000
2025/05/20	R038	05/02/2026		Bond Future	11.4789	100.0408	11.4548	100.1921	0.210	0.0000	0.0000
2025/05/20	R038	05/02/2026	11.44 Call	Bond Future	2999.9200	2.9999	3070.6700	3.0707	2.358	0.0000	0.0000
2025/05/20	R038	05/02/2026	11.44 Put	Bond Future	3244.4100	3.2444	3163.8500	3.1639	2.483	0.0000	0.0000
2025/05/20	R038	07/05/2026		Bond Future	11.6313	96.4148	11.6062	96.5692	0.216	0.0000	0.0000
2025/05/20	R038	07/05/2026	11.40 Call	Bond Future	2996.4000	2.9964	3062.3100	3.0623	2.200	0.0000	0.0000
2025/05/20	R038	07/05/2026	11.40 Put	Bond Future	4430.8700	4.4309	4342.3300	4.3423	1.998	0.0000	0.0000
2025/05/20	R038	06/08/2026		Bond Future	11.8003	98.1753	11.7740	98.3329	0.223	0.0000	0.0000
2025/05/20	R038	06/08/2026	11.77 Call	Bond Future	4044.8700	4.0449	4121.7200	4.1217	1.900	0.0000	0.0000
2025/05/20	R038	06/08/2026	11.77 Put	Bond Future	4226.4900	4.2265	4145.7100	4.1457	1.911	0.0000	0.0000
2025/05/20	R053	07/08/2025		Bond Future	11.7139	103.4976	11.6867	103.7184	0.232	0.0000	0.0000
2025/05/20	R053	07/08/2025	13.17 Call	Bond Future	10803.8800	10.8039	11010.4000	11.0104	1.912	0.0000	0.0000
2025/05/20	R053	07/08/2025	13.17 Put	Bond Future	140.3300	0.1403	126.0600	0.1261	10.169	0.0000	0.0000
2025/05/20	R053	06/11/2025		Bond Future	11.8340	99.6219	11.8057	99.8472	0.238	0.0000	0.0000
2025/05/20	R053	06/11/2025	11.76 Call	Bond Future	3060.8100	3.0608	3162.2600	3.1623	3.314	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
2025/05/20	R053	06/11/2025	11.76 Put	Bond Future	3653.1500	3.6532	3529.3900	3.5294	3.388	0.0000
2025/05/20	R053	05/02/2026		Bond Future	11.9640	101.5021	11.9346	101.7318	0.245	0.0000
2025/05/20	R053	05/02/2026	11.49 Call	Bond Future	2356.1800	2.3562	2434.7600	2.4348	3.335	0.0000
2025/05/20	R053	05/02/2026	11.49 Put	Bond Future	6187.8500	6.1879	6036.6900	6.0367	2.443	0.0000
2025/05/20	R053	07/05/2026		Bond Future	12.1025	97.5259	12.0719	97.7603	0.253	0.0000
2025/05/20	R053	07/05/2026	11.69 Call	Bond Future	3301.7700	3.3018	3393.6500	3.3937	2.783	0.0000
2025/05/20	R053	07/05/2026	11.69 Put	Bond Future	6551.0300	6.5510	6408.4700	6.4085	2.176	0.0000
2025/05/20	R053	06/08/2026		Bond Future	12.2539	99.3062	12.2220	99.5453	0.260	0.0000
2025/05/20	R053	06/08/2026	12.28 Call	Bond Future	5517.9900	5.5180	5640.1400	5.6401	2.214	0.0000
2025/05/20	R053	06/08/2026	12.28 Put	Bond Future	5323.0900	5.3231	5206.1700	5.2062	2.196	0.0000
2025/05/20	R186	07/08/2025	10.25 Call	Bond Future	2754.4900	2.7545	2717.5900	2.7176	1.340	0.0000
2025/05/20	R186	07/08/2025	10.25 Put	Bond Future	0.2500	0.0003	0.2700	0.0003	8.000	0.0000
2025/05/20	R186	07/08/2025	9.22 Put	Bond Future	7.8100	0.0078	8.5400	0.0085	9.347	0.0000
2025/05/20	R186	07/08/2025	9.22 Call	Bond Future	1469.6300	1.4696	1433.4400	1.4334	2.463	0.0000
2025/05/20	R186	07/08/2025		Bond Future	8.0769	104.5290	8.1055	104.4921	0.354	0.0000
2025/05/20	R186	07/08/2025	9.68 Call	Bond Future	2043.9600	2.0440	2007.2100	2.0072	1.798	0.0000
2025/05/20	R186	07/08/2025	9.68 Put	Bond Future	2.0700	0.0021	2.2400	0.0022	8.213	0.0000
2025/05/20	R186	06/11/2025		Bond Future	8.1428	106.5374	8.1780	106.4999	0.433	0.0000
2025/05/20	R186	06/11/2025	8.13 Call	Bond Future	290.6100	0.2906	271.6100	0.2716	6.538	0.0000
2025/05/20	R186	06/11/2025	8.13 Put	Bond Future	304.1500	0.3042	322.6000	0.3226	6.066	0.0000
2025/05/20	R186	05/02/2026		Bond Future	8.2964	103.2429	8.3421	103.2051	0.551	0.0000
2025/05/20	R186	05/02/2026	8.43 Call	Bond Future	379.1400	0.3791	357.8400	0.3578	5.618	0.0000
2025/05/20	R186	05/02/2026	8.43 Put	Bond Future	268.6400	0.2686	285.1700	0.2852	6.153	0.0000
2025/05/20	R186	07/05/2026		Bond Future	8.6353	105.1622	8.7000	105.1241	0.749	0.0000
2025/05/20	R186	07/05/2026	8.69 Call	Bond Future	310.5400	0.3105	290.7200	0.2907	6.382	0.0000
2025/05/20	R186	07/05/2026	8.69 Put	Bond Future	278.2700	0.2783	296.6100	0.2966	6.591	0.0000
2025/05/20	R186	06/08/2026		Bond Future	9.5016	101.7792	9.6105	101.7407	1.146	0.0000
2025/05/20	R186	06/08/2026	8.57 Call	Bond Future	62.7000	0.0627	53.9800	0.0540	13.907	0.0000
2025/05/20	R186	06/08/2026	8.57 Put	Bond Future	392.8500	0.3929	422.5800	0.4226	7.568	0.0000
2025/05/20	R202	07/08/2025		Bond Future	269.3760	269.3760	269.4357	269.4357	0.022	0.0000
2025/05/20	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/20	R202	07/08/2025	271.60 Put	Bond Future	2223.9700	2.2240	2164.3300	2.1643	2.682	0.0000
2025/05/20	R202	06/11/2025		Bond Future	274.6170	274.6170	274.6782	274.6782	0.022	0.0000
2025/05/20	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/20	R202	06/11/2025	275.64 Put	Bond Future	1022.9600	1.0230	961.7600	0.9618	5.983	0.0000
2025/05/20	R202	05/02/2026		Bond Future	274.5163	274.5163	274.5798	274.5798	0.023	0.0000
2025/05/20	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/20	R202	05/02/2026	277.82 Put	Bond Future	3303.7000	3.3037	3240.1800	3.2402	1.923	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	
2025/05/20	R202	07/05/2026		Bond Future	279.6884	279.6884	279.7540	279.7540	0.023	0.0000	0.0000
2025/05/20	R202	07/05/2026	277.55 Call	Bond Future	2138.3600	2.1384	2204.0100	2.2040	3.070	0.0000	0.0000
2025/05/20	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	R202	06/08/2026		Bond Future	279.4285	279.4285	279.4976	279.4976	0.025	0.0000	0.0000
2025/05/20	R202	06/08/2026	278.86 Call	Bond Future	568.4500	0.5685	637.5500	0.6376	12.156	0.0000	0.0000
2025/05/20	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	R209	07/08/2025		Bond Future	10.8956	73.4331	10.8738	73.5415	0.201	0.0000	0.0000
2025/05/20	R209	07/08/2025	12.68 Call	Bond Future	8179.8400	8.1798	8285.5000	8.2855	1.292	0.0000	0.0000
2025/05/20	R209	07/08/2025	12.68 Put	Bond Future	25.0500	0.0251	22.3100	0.0223	10.938	0.0000	0.0000
2025/05/20	R209	06/11/2025		Bond Future	11.0074	71.6912	10.9847	71.8018	0.206	0.0000	0.0000
2025/05/20	R209	06/11/2025	11.27 Call	Bond Future	2720.0100	2.7200	2782.4300	2.7824	2.295	0.0000	0.0000
2025/05/20	R209	06/11/2025	11.27 Put	Bond Future	1458.0600	1.4581	1409.8500	1.4099	3.306	0.0000	0.0000
2025/05/20	R209	05/02/2026		Bond Future	11.1311	73.0447	11.1074	73.1576	0.213	0.0000	0.0000
2025/05/20	R209	05/02/2026	10.93 Call	Bond Future	1991.2800	1.9913	2038.3100	2.0383	2.362	0.0000	0.0000
2025/05/20	R209	05/02/2026	10.93 Put	Bond Future	2958.4600	2.9585	2892.5800	2.8926	2.227	0.0000	0.0000
2025/05/20	R209	07/05/2026		Bond Future	11.2651	71.2511	11.2404	71.3664	0.219	0.0000	0.0000
2025/05/20	R209	07/05/2026	11.07 Call	Bond Future	2368.3500	2.3684	2418.6800	2.4187	2.125	0.0000	0.0000
2025/05/20	R209	07/05/2026	11.07 Put	Bond Future	3287.1200	3.2871	3222.1300	3.2221	1.977	0.0000	0.0000
2025/05/20	R209	06/08/2026		Bond Future	11.4147	72.5536	11.3890	72.6713	0.225	0.0000	0.0000
2025/05/20	R209	06/08/2026	11.39 Call	Bond Future	3151.4800	3.1515	3208.9900	3.2090	1.825	0.0000	0.0000
2025/05/20	R209	06/08/2026	11.39 Put	Bond Future	3264.3700	3.2644	3204.1900	3.2042	1.844	0.0000	0.0000
2025/05/20	R210	07/08/2025		Bond Future	251.3195	251.3195	251.3681	251.3681	0.019	0.0000	0.0000
2025/05/20	R210	07/08/2025	248.44 Call	Bond Future	2879.4900	2.8795	2928.1200	2.9281	1.689	0.0000	0.0000
2025/05/20	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	R210	06/11/2025		Bond Future	252.7797	252.7797	252.8303	252.8303	0.020	0.0000	0.0000
2025/05/20	R210	06/11/2025	252.14 Call	Bond Future	639.7200	0.6397	690.2600	0.6903	7.900	0.0000	0.0000
2025/05/20	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	R210	05/02/2026		Bond Future	257.6136	257.6136	257.6659	257.6659	0.020	0.0000	0.0000
2025/05/20	R210	05/02/2026	253.10 Call	Bond Future	4513.5600	4.5136	4565.9300	4.5659	1.160	0.0000	0.0000
2025/05/20	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	R210	07/05/2026		Bond Future	258.9745	258.9745	259.0291	259.0291	0.021	0.0000	0.0000
2025/05/20	R210	07/05/2026	255.40 Call	Bond Future	3574.4800	3.5745	3629.1300	3.6291	1.529	0.0000	0.0000
2025/05/20	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	R210	06/08/2026		Bond Future	263.7785	263.7785	263.8351	263.8351	0.021	0.0000	0.0000
2025/05/20	R210	06/08/2026	259.84 Call	Bond Future	3938.4800	3.9385	3995.1400	3.9951	1.439	0.0000	0.0000
2025/05/20	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	R213	07/08/2025		Bond Future	9.3472	93.1420	9.3410	93.1666	0.066	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
2025/05/20	R213	07/08/2025	11.66 Call	Bond Future	8676.3500	8.6764	8700.8400	8.7008	0.0000	0.0000
2025/05/20	R213	07/08/2025	11.66 Put	Bond Future	1.4700	0.0015	1.3400	0.0013	8.844	0.0000
2025/05/20	R213	06/11/2025		Bond Future	9.4396	91.3781	9.4330	91.4034	0.070	0.0000
2025/05/20	R213	06/11/2025	10.05 Call	Bond Future	2950.6900	2.9507	2965.5300	2.9655	0.503	0.0000
2025/05/20	R213	06/11/2025	10.05 Put	Bond Future	642.1700	0.6422	631.7600	0.6318	1.621	0.0000
2025/05/20	R213	05/02/2026		Bond Future	9.5526	93.1038	9.5456	93.1298	0.074	0.0000
2025/05/20	R213	05/02/2026	9.89 Call	Bond Future	2486.1300	2.4861	2498.9100	2.4989	0.514	0.0000
2025/05/20	R213	05/02/2026	9.89 Put	Bond Future	1252.5600	1.2526	1239.3100	1.2393	1.058	0.0000
2025/05/20	R213	07/05/2026		Bond Future	9.6758	91.2825	9.6682	91.3093	0.078	0.0000
2025/05/20	R213	07/05/2026	9.80 Call	Bond Future	2170.7400	2.1707	2182.6800	2.1827	0.550	0.0000
2025/05/20	R213	07/05/2026	9.80 Put	Bond Future	1732.9800	1.7330	1718.1000	1.7181	0.859	0.0000
2025/05/20	R213	06/08/2026		Bond Future	9.8269	92.9529	9.8187	92.9806	0.083	0.0000
2025/05/20	R213	06/08/2026	9.69 Call	Bond Future	1868.9800	1.8690	1879.8300	1.8798	0.581	0.0000
2025/05/20	R213	06/08/2026	9.69 Put	Bond Future	2332.1800	2.3322	2315.3700	2.3154	0.721	0.0000
2025/05/20	R214	07/08/2025		Bond Future	11.4260	67.4519	11.3939	67.6200	0.281	0.0000
2025/05/20	R214	07/08/2025	12.97 Call	Bond Future	7425.3700	7.4254	7586.0000	7.5860	2.163	0.0000
2025/05/20	R214	07/08/2025	12.97 Put	Bond Future	60.5400	0.0605	53.0800	0.0531	12.322	0.0000
2025/05/20	R214	06/11/2025		Bond Future	11.5391	65.4482	11.5058	65.6197	0.288	0.0000
2025/05/20	R214	06/11/2025	11.64 Call	Bond Future	2329.9000	2.3299	2420.2600	2.4203	3.878	0.0000
2025/05/20	R214	06/11/2025	11.64 Put	Bond Future	1814.0100	1.8140	1732.9200	1.7329	4.470	0.0000
2025/05/20	R214	05/02/2026		Bond Future	11.6640	66.6840	11.6295	66.8588	0.296	0.0000
2025/05/20	R214	05/02/2026	11.26 Call	Bond Future	1600.4700	1.6005	1664.5900	1.6646	4.006	0.0000
2025/05/20	R214	05/02/2026	11.26 Put	Bond Future	3691.6300	3.6916	3580.8800	3.5809	3.000	0.0000
2025/05/20	R214	07/05/2026		Bond Future	11.7914	64.6245	11.7556	64.8028	0.304	0.0000
2025/05/20	R214	07/05/2026	11.53 Call	Bond Future	2327.1900	2.3272	2404.4200	2.4044	3.319	0.0000
2025/05/20	R214	07/05/2026	11.53 Put	Bond Future	3646.1700	3.6462	3545.0500	3.5451	2.773	0.0000
2025/05/20	R214	06/08/2026		Bond Future	11.9330	65.8059	11.8958	65.9878	0.312	0.0000
2025/05/20	R214	06/08/2026	11.97 Call	Bond Future	3502.1300	3.5021	3596.2400	3.5962	2.687	0.0000
2025/05/20	R214	06/08/2026	11.97 Put	Bond Future	3322.0300	3.3220	3234.2500	3.2343	2.642	0.0000
2025/05/20	R248	07/08/2025		Bond Future	11.8003	80.0102	11.7731	80.1795	0.230	0.0000
2025/05/20	R248	07/08/2025	13.21 Call	Bond Future	8084.0800	8.0841	8242.2900	8.2423	1.957	0.0000
2025/05/20	R248	07/08/2025	13.21 Put	Bond Future	107.8900	0.1079	96.8000	0.0968	10.279	0.0000
2025/05/20	R248	06/11/2025		Bond Future	11.9235	77.1056	11.8953	77.2784	0.236	0.0000
2025/05/20	R248	06/11/2025	11.74 Call	Bond Future	1971.5700	1.9716	2041.9600	2.0420	3.570	0.0000
2025/05/20	R248	06/11/2025	11.74 Put	Bond Future	3108.1800	3.1082	3005.8400	3.0058	3.293	0.0000
2025/05/20	R248	05/02/2026		Bond Future	12.0594	78.5613	12.0301	78.7375	0.243	0.0000
2025/05/20	R248	05/02/2026	11.46 Call	Bond Future	1480.9000	1.4809	1533.8400	1.5338	3.575	0.0000
2025/05/20	R248	05/02/2026	11.46 Put	Bond Future	5227.1300	5.2271	5103.9000	5.1039	2.358	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
2025/05/20	R248	07/05/2026		Bond Future	12.1974	75.5801	12.1669	75.7599	0.250	0.0000	0.0000
2025/05/20	R248	07/05/2026	11.72 Call	Bond Future	2330.6900	2.3307	2397.7600	2.3978	2.878	0.0000	0.0000
2025/05/20	R248	07/05/2026	11.72 Put	Bond Future	5230.9000	5.2309	5118.2000	5.1182	2.155	0.0000	0.0000
2025/05/20	R248	06/08/2026		Bond Future	12.3505	76.9610	12.3187	77.1444	0.258	0.0000	0.0000
2025/05/20	R248	06/08/2026	12.37 Call	Bond Future	4174.2200	4.1742	4267.6300	4.2676	2.238	0.0000	0.0000
2025/05/20	R248	06/08/2026	12.37 Put	Bond Future	4062.4500	4.0625	3972.4700	3.9725	2.215	0.0000	0.0000
2025/05/20	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/20	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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