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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/05/2025 TO 21/05/2025

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	
2025/05/21	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/21	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/21	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/21	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/21	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/21	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/21	2029	07/08/2025		Bond Future	138.8739	138.8739	138.2532	138.2532	0.447	0.0000	0.0000
2025/05/21	2029	07/08/2025	137.41 Call	Bond Future	1463.9100	1.4639	843.1500	0.8432	42.404	0.0000	0.0000
2025/05/21	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	2029	06/11/2025		Bond Future	140.1366	140.1366	139.5044	139.5044	0.451	0.0000	0.0000
2025/05/21	2029	06/11/2025	139.79 Call	Bond Future	346.5700	0.3466	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/21	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	285.6100	0.2856	100.000	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
2025/05/21	2029	05/02/2026		Bond Future	142.8170	142.8170	142.1741	0.450	0.0000	0.0000
2025/05/21	2029	05/02/2026	140.11 Call	Bond Future	2707.0100	2.7070	2064.1000	2.0641	23.750	0.0000
2025/05/21	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/21	2029	07/05/2026		Bond Future	144.0426	144.0426	143.3853	143.3853	0.456	0.0000
2025/05/21	2029	07/05/2026	141.82 Call	Bond Future	2222.6300	2.2226	1565.2500	1.5653	29.577	0.0000
2025/05/21	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/21	2029	06/08/2026		Bond Future	146.7160	146.7160	146.0481	146.0481	0.455	0.0000
2025/05/21	2029	06/08/2026	144.10 Call	Bond Future	2616.0300	2.6160	1948.0500	1.9481	25.534	0.0000
2025/05/21	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/21	2030	07/08/2025	8.72 Put	Bond Future	1225.9800	1.2260	1238.6300	1.2386	1.032	0.0000
2025/05/21	2030	07/08/2025	8.72 Call	Bond Future	518.0000	0.5180	502.8900	0.5029	2.917	0.0000
2025/05/21	2030	07/08/2025	9.22 Put	Bond Future	443.3100	0.4433	447.0200	0.4470	0.837	0.0000
2025/05/21	2030	07/08/2025	9.22 Call	Bond Future	1504.0500	1.5041	1480.0000	1.4800	1.599	0.0000
2025/05/21	2030	07/08/2025	9.81 Call	Bond Future	3200.0500	3.2001	3172.3400	3.1723	0.866	0.0000
2025/05/21	2030	07/08/2025	9.81 Put	Bond Future	102.7000	0.1027	102.7500	0.1028	0.049	0.0000
2025/05/21	2030	07/08/2025	12.12 Call	Bond Future	10574.3000	10.5743	10546.5400	10.5465	0.263	0.0000
2025/05/21	2030	07/08/2025	12.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/21	2030	07/08/2025	10.48 Put	Bond Future	15.8800	0.0159	15.6600	0.0157	1.385	0.0000
2025/05/21	2030	07/08/2025	10.48 Call	Bond Future	5361.6400	5.3616	5333.6600	5.3337	0.522	0.0000
2025/05/21	2030	07/08/2025		Bond Future	8.9188	96.9300	8.9266	96.9023	0.088	0.0000
2025/05/21	2030	07/08/2025	11.11 Call	Bond Future	7400.6200	7.4006	7372.8200	7.3728	0.376	0.0000
2025/05/21	2030	07/08/2025	11.11 Put	Bond Future	1.1500	0.0012	1.1100	0.0011	3.478	0.0000
2025/05/21	2030	06/11/2025		Bond Future	8.9933	98.7923	9.0015	98.7645	0.092	0.0000
2025/05/21	2030	06/11/2025	9.54 Call	Bond Future	2406.2300	2.4062	2383.0300	2.3830	0.964	0.0000
2025/05/21	2030	06/11/2025	9.54 Put	Bond Future	581.0000	0.5810	585.5900	0.5856	0.790	0.0000
2025/05/21	2030	06/11/2025	8.72 Put	Bond Future	1701.1300	1.7011	1715.0500	1.7151	0.818	0.0000
2025/05/21	2030	06/11/2025	8.72 Call	Bond Future	772.7700	0.7728	758.9000	0.7589	1.795	0.0000
2025/05/21	2030	06/11/2025	9.22 Put	Bond Future	903.5100	0.9035	911.0300	0.9110	0.832	0.0000
2025/05/21	2030	06/11/2025	9.22 Call	Bond Future	1665.6700	1.6657	1645.4000	1.6454	1.217	0.0000
2025/05/21	2030	06/11/2025	10.08 Call	Bond Future	3851.1700	3.8512	3825.0600	3.8251	0.678	0.0000
2025/05/21	2030	06/11/2025	10.08 Put	Bond Future	264.6600	0.2647	266.3400	0.2663	0.635	0.0000
2025/05/21	2030	05/02/2026		Bond Future	9.0896	96.6501	9.0982	96.6227	0.094	0.0000
2025/05/21	2030	05/02/2026	9.49 Call	Bond Future	2210.6500	2.2107	2190.4600	2.1905	0.913	0.0000
2025/05/21	2030	05/02/2026	9.49 Put	Bond Future	939.4400	0.9394	946.6100	0.9466	0.763	0.0000
2025/05/21	2030	07/05/2026		Bond Future	9.2175	98.4469	9.2264	98.4200	0.097	0.0000
2025/05/21	2030	07/05/2026	9.39 Call	Bond Future	1926.9800	1.9270	1909.6600	1.9097	0.899	0.0000
2025/05/21	2030	07/05/2026	9.39 Put	Bond Future	1407.6200	1.4076	1417.2100	1.4172	0.681	0.0000
2025/05/21	2030	06/08/2026		Bond Future	9.3837	96.2390	9.3929	96.2128	0.099	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	
2025/05/21	2030	06/08/2026	9.22 Call	Bond Future	1458.0500	1.4581	1444.0000	1.4440	0.964	0.0000	0.0000
2025/05/21	2030	06/08/2026	9.22 Put	Bond Future	1922.7100	1.9227	1934.9000	1.9349	0.634	0.0000	0.0000
2025/05/21	2032	07/08/2025	9.40 Put	Bond Future	2008.3600	2.0084	1975.6300	1.9756	1.630	0.0000	0.0000
2025/05/21	2032	07/08/2025	9.40 Call	Bond Future	562.3900	0.5624	568.0300	0.5680	1.003	0.0000	0.0000
2025/05/21	2032	07/08/2025	9.90 Put	Bond Future	835.5500	0.8356	813.5400	0.8135	2.634	0.0000	0.0000
2025/05/21	2032	07/08/2025	9.90 Call	Bond Future	1695.4300	1.6954	1711.7900	1.7118	0.965	0.0000	0.0000
2025/05/21	2032	07/08/2025	10.59 Call	Bond Future	4118.0600	4.1181	4148.0000	4.1480	0.727	0.0000	0.0000
2025/05/21	2032	07/08/2025	10.59 Put	Bond Future	191.3500	0.1914	182.9200	0.1829	4.406	0.0000	0.0000
2025/05/21	2032	07/08/2025		Bond Future	9.7117	95.9734	9.7034	96.0118	0.086	0.0000	0.0000
2025/05/21	2032	07/08/2025	12.01 Call	Bond Future	9844.4900	9.8445	9882.6200	9.8826	0.387	0.0000	0.0000
2025/05/21	2032	07/08/2025	12.01 Put	Bond Future	2.4600	0.0025	2.2200	0.0022	9.756	0.0000	0.0000
2025/05/21	2032	06/11/2025		Bond Future	9.8110	93.6559	9.8021	93.6955	0.091	0.0000	0.0000
2025/05/21	2032	06/11/2025	10.42 Call	Bond Future	3449.5000	3.4495	3473.9100	3.4739	0.708	0.0000	0.0000
2025/05/21	2032	06/11/2025	10.42 Put	Bond Future	789.5000	0.7895	774.3100	0.7743	1.924	0.0000	0.0000
2025/05/21	2032	06/11/2025	9.40 Put	Bond Future	2735.5500	2.7356	2704.8700	2.7049	1.122	0.0000	0.0000
2025/05/21	2032	06/11/2025	9.40 Call	Bond Future	884.7100	0.8847	893.6300	0.8936	1.008	0.0000	0.0000
2025/05/21	2032	06/11/2025	9.90 Put	Bond Future	1538.8000	1.5388	1515.8000	1.5158	1.495	0.0000	0.0000
2025/05/21	2032	06/11/2025	9.90 Call	Bond Future	1933.7500	1.9338	1950.3500	1.9504	0.858	0.0000	0.0000
2025/05/21	2032	06/11/2025	10.89 Call	Bond Future	5061.3500	5.0614	5091.3000	5.0913	0.592	0.0000	0.0000
2025/05/21	2032	06/11/2025	10.89 Put	Bond Future	413.9700	0.4140	404.3200	0.4043	2.331	0.0000	0.0000
2025/05/21	2032	05/02/2026		Bond Future	9.9272	95.4243	9.9176	95.4655	0.097	0.0000	0.0000
2025/05/21	2032	05/02/2026	10.16 Call	Bond Future	2682.5300	2.6825	2702.6300	2.7026	0.749	0.0000	0.0000
2025/05/21	2032	05/02/2026	10.16 Put	Bond Future	1688.6900	1.6887	1667.5600	1.6676	1.251	0.0000	0.0000
2025/05/21	2032	07/05/2026		Bond Future	10.0590	93.0386	10.0486	93.0815	0.103	0.0000	0.0000
2025/05/21	2032	07/05/2026	10.14 Call	Bond Future	2518.1100	2.5181	2537.8300	2.5378	0.783	0.0000	0.0000
2025/05/21	2032	07/05/2026	10.14 Put	Bond Future	2183.0300	2.1830	2159.8000	2.1598	1.064	0.0000	0.0000
2025/05/21	2032	06/08/2026		Bond Future	10.2145	94.7397	10.2033	94.7845	0.110	0.0000	0.0000
2025/05/21	2032	06/08/2026	10.12 Call	Bond Future	2376.3800	2.3764	2395.5200	2.3955	0.805	0.0000	0.0000
2025/05/21	2032	06/08/2026	10.12 Put	Bond Future	2754.0900	2.7541	2728.4100	2.7284	0.932	0.0000	0.0000
2025/05/21	2033	07/08/2025		Bond Future	130.0344	130.0344	130.1634	130.1634	0.099	0.0000	0.0000
2025/05/21	2033	07/08/2025	128.65 Call	Bond Future	1384.3600	1.3844	1513.4000	1.5134	9.321	0.0000	0.0000
2025/05/21	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	2033	06/11/2025		Bond Future	131.0247	131.0247	131.1567	131.1567	0.101	0.0000	0.0000
2025/05/21	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	2033	06/11/2025	133.14 Put	Bond Future	2115.2600	2.1153	1983.3200	1.9833	6.238	0.0000	0.0000
2025/05/21	2033	05/02/2026		Bond Future	133.5309	133.5309	133.6667	133.6667	0.102	0.0000	0.0000
2025/05/21	2033	05/02/2026	132.88 Call	Bond Future	650.9300	0.6509	786.6700	0.7867	20.853	0.0000	0.0000
2025/05/21	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/05/21	2033	07/05/2026		Bond Future	134.4790	134.4790	134.6158	0.102	0.0000	0.0000
2025/05/21	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	2033	07/05/2026	135.16 Put	Bond Future	681.0300	0.6810	544.2100	0.5442	20.090	0.0000
2025/05/21	2033	06/08/2026		Bond Future	136.9749	136.9749	137.1157	137.1157	0.103	0.0000
2025/05/21	2033	06/08/2026	134.25 Call	Bond Future	2724.8800	2.7249	2865.7100	2.8657	5.168	0.0000
2025/05/21	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/21	2037	07/08/2025	10.50 Put	Bond Future	3948.9100	3.9489	3948.3400	3.9483	0.014	0.0000
2025/05/21	2037	07/08/2025	10.50 Call	Bond Future	275.9300	0.2759	269.8500	0.2699	2.203	0.0000
2025/05/21	2037	07/08/2025	11.00 Put	Bond Future	1913.8300	1.9138	1907.6200	1.9076	0.324	0.0000
2025/05/21	2037	07/08/2025	11.00 Call	Bond Future	1155.0300	1.1550	1143.3100	1.1433	1.015	0.0000
2025/05/21	2037	07/08/2025	11.83 Call	Bond Future	4190.0400	4.1900	4178.6000	4.1786	0.273	0.0000
2025/05/21	2037	07/08/2025	11.83 Put	Bond Future	404.8500	0.4049	398.9200	0.3989	1.465	0.0000
2025/05/21	2037	07/08/2025	11.45 Call	Bond Future	2611.2600	2.6113	2598.3800	2.5984	0.493	0.0000
2025/05/21	2037	07/08/2025	11.45 Put	Bond Future	862.5100	0.8625	855.1400	0.8551	0.854	0.0000
2025/05/21	2037	07/08/2025	12.17 Call	Bond Future	5742.5900	5.7426	5732.9500	5.7330	0.168	0.0000
2025/05/21	2037	07/08/2025	12.17 Put	Bond Future	195.6500	0.1957	191.5200	0.1915	2.111	0.0000
2025/05/21	2037	07/08/2025	11.42 Call	Bond Future	2497.7700	2.4978	2484.8500	2.4849	0.517	0.0000
2025/05/21	2037	07/08/2025	11.42 Put	Bond Future	912.9100	0.9129	905.5000	0.9055	0.812	0.0000
2025/05/21	2037	07/08/2025	10.55 Put	Bond Future	3704.6300	3.7046	3703.4100	3.7034	0.033	0.0000
2025/05/21	2037	07/08/2025	10.55 Call	Bond Future	329.3300	0.3293	322.6000	0.3226	2.044	0.0000
2025/05/21	2037	07/08/2025	10.64 Put	Bond Future	3286.2000	3.2862	3283.8200	3.2838	0.072	0.0000
2025/05/21	2037	07/08/2025	10.64 Call	Bond Future	443.1700	0.4432	435.2800	0.4353	1.780	0.0000
2025/05/21	2037	07/08/2025	11.82 Call	Bond Future	4145.9100	4.1459	4134.4100	4.1344	0.277	0.0000
2025/05/21	2037	07/08/2025	11.82 Put	Bond Future	413.3900	0.4134	407.4000	0.4074	1.449	0.0000
2025/05/21	2037	07/08/2025	11.07 Call	Bond Future	1343.1200	1.3431	1330.9400	1.3309	0.907	0.0000
2025/05/21	2037	07/08/2025	11.07 Put	Bond Future	1704.8300	1.7048	1698.1600	1.6982	0.391	0.0000
2025/05/21	2037	07/08/2025	10.34 Put	Bond Future	4783.3700	4.7834	4784.7600	4.7848	0.029	0.0000
2025/05/21	2037	07/08/2025	10.34 Call	Bond Future	148.2300	0.1482	144.1100	0.1441	2.779	0.0000
2025/05/21	2037	07/08/2025		Bond Future	11.1342	83.4409	11.1352	83.4354	0.009	0.0000
2025/05/21	2037	07/08/2025	13.01 Call	Bond Future	9692.3300	9.6923	9685.8300	9.6858	0.067	0.0000
2025/05/21	2037	07/08/2025	13.01 Put	Bond Future	23.9800	0.0240	22.9900	0.0230	4.128	0.0000
2025/05/21	2037	06/11/2025		Bond Future	11.2538	85.0439	11.2548	85.0387	0.008	0.0000
2025/05/21	2037	06/11/2025	11.63 Call	Bond Future	3457.4400	3.4574	3447.7200	3.4477	0.281	0.0000
2025/05/21	2037	06/11/2025	11.63 Put	Bond Future	1420.2400	1.4202	1415.6900	1.4157	0.320	0.0000
2025/05/21	2037	06/11/2025	10.50 Put	Bond Future	4881.1700	4.8812	4881.0100	4.8810	0.003	0.0000
2025/05/21	2037	06/11/2025	10.50 Call	Bond Future	578.5600	0.5786	573.2300	0.5732	0.921	0.0000
2025/05/21	2037	06/11/2025	11.00 Put	Bond Future	2933.3700	2.9334	2930.3100	2.9303	0.104	0.0000
2025/05/21	2037	06/11/2025	11.00 Call	Bond Future	1518.2400	1.5182	1510.0100	1.5100	0.542	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	
2025/05/21	2037	06/11/2025	12.16 Call	Bond Future	5528.5600	5.5286	5519.2500	5.5193	0.168	0.0000	0.0000
2025/05/21	2037	06/11/2025	12.16 Put	Bond Future	738.4600	0.7385	734.3200	0.7343	0.561	0.0000	0.0000
2025/05/21	2037	05/02/2026	12.27 Call	Bond Future	5824.9500	5.8250	5816.8300	5.8168	0.139	0.0000	0.0000
2025/05/21	2037	05/02/2026	12.27 Put	Bond Future	1254.9500	1.2550	1251.3100	1.2513	0.290	0.0000	0.0000
2025/05/21	2037	05/02/2026	10.90 Put	Bond Future	4244.0700	4.2441	4242.1800	4.2422	0.045	0.0000	0.0000
2025/05/21	2037	05/02/2026	10.90 Call	Bond Future	1553.4800	1.5535	1547.1100	1.5471	0.410	0.0000	0.0000
2025/05/21	2037	05/02/2026	11.86 Call	Bond Future	4322.8100	4.3228	4314.6300	4.3146	0.189	0.0000	0.0000
2025/05/21	2037	05/02/2026	11.86 Put	Bond Future	1831.9100	1.8319	1828.2100	1.8282	0.202	0.0000	0.0000
2025/05/21	2037	05/02/2026	11.36 Call	Bond Future	2716.8000	2.7168	2709.1800	2.7092	0.280	0.0000	0.0000
2025/05/21	2037	05/02/2026	11.36 Put	Bond Future	2868.0600	2.8681	2864.9200	2.8649	0.109	0.0000	0.0000
2025/05/21	2037	05/02/2026	10.65 Put	Bond Future	5191.3200	5.1913	5190.3800	5.1904	0.018	0.0000	0.0000
2025/05/21	2037	05/02/2026	10.65 Call	Bond Future	1075.1700	1.0752	1069.7500	1.0698	0.504	0.0000	0.0000
2025/05/21	2037	05/02/2026	12.73 Call	Bond Future	7630.1700	7.6302	7622.4400	7.6224	0.101	0.0000	0.0000
2025/05/21	2037	05/02/2026	12.73 Put	Bond Future	817.0400	0.8170	813.7900	0.8138	0.398	0.0000	0.0000
2025/05/21	2037	05/02/2026	11.40 Put	Bond Future	2768.7400	2.7687	2765.5200	2.7655	0.116	0.0000	0.0000
2025/05/21	2037	05/02/2026	11.40 Call	Bond Future	2833.3000	2.8333	2825.6000	2.8256	0.272	0.0000	0.0000
2025/05/21	2037	05/02/2026		Bond Future	11.3880	82.3912	11.3889	82.3868	0.007	0.0000	0.0000
2025/05/21	2037	05/02/2026	11.20 Call	Bond Future	2273.4300	2.2734	2266.1600	2.2662	0.320	0.0000	0.0000
2025/05/21	2037	05/02/2026	11.20 Put	Bond Future	3295.8700	3.2959	3293.0800	3.2931	0.085	0.0000	0.0000
2025/05/21	2037	07/05/2026		Bond Future	11.5379	83.9220	11.5386	83.9184	0.006	0.0000	0.0000
2025/05/21	2037	07/05/2026	11.32 Call	Bond Future	2632.9100	2.6329	2626.7500	2.6268	0.234	0.0000	0.0000
2025/05/21	2037	07/05/2026	11.32 Put	Bond Future	3792.7500	3.7928	3790.2800	3.7903	0.065	0.0000	0.0000
2025/05/21	2037	06/08/2026		Bond Future	11.7081	81.1966	11.7087	81.1938	0.005	0.0000	0.0000
2025/05/21	2037	06/08/2026	11.71 Call	Bond Future	3587.1500	3.5872	3581.6600	3.5817	0.153	0.0000	0.0000
2025/05/21	2037	06/08/2026	11.71 Put	Bond Future	3577.4900	3.5775	3574.7700	3.5748	0.076	0.0000	0.0000
2025/05/21	2038	07/08/2025		Bond Future	139.7347	139.7347	139.0900	139.0900	0.461	0.0000	0.0000
2025/05/21	2038	07/08/2025	139.56 Call	Bond Future	174.7000	0.1747	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/21	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	469.9600	0.4700	100.000	0.0000	0.0000
2025/05/21	2038	06/11/2025		Bond Future	142.4534	142.4534	141.7970	141.7970	0.461	0.0000	0.0000
2025/05/21	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	2038	06/11/2025	143.88 Put	Bond Future	1426.6400	1.4266	2082.9600	2.0830	46.005	0.0000	0.0000
2025/05/21	2038	05/02/2026		Bond Future	143.0050	143.0050	142.3350	142.3350	0.469	0.0000	0.0000
2025/05/21	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	2038	05/02/2026	143.20 Put	Bond Future	194.9700	0.1950	865.0300	0.8650	343.673	0.0000	0.0000
2025/05/21	2038	07/05/2026		Bond Future	145.6995	145.6995	145.0183	145.0183	0.468	0.0000	0.0000
2025/05/21	2038	07/05/2026	144.53 Call	Bond Future	1169.5200	1.1695	488.2600	0.4883	58.251	0.0000	0.0000
2025/05/21	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	2038	06/08/2026		Bond Future	146.1914	146.1914	145.4867	145.4867	0.482	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
2025/05/21	2038	06/08/2026	144.72 Call	Bond Future	1471.3500	1.4714	766.7400	0.7667	47.889	0.0000	0.0000
2025/05/21	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	2040	07/08/2025	12.60 Call	Bond Future	6204.0400	6.2040	6223.1500	6.2232	0.308	0.0000	0.0000
2025/05/21	2040	07/08/2025	12.60 Put	Bond Future	198.3400	0.1983	191.2700	0.1913	3.565	0.0000	0.0000
2025/05/21	2040	07/08/2025	10.80 Put	Bond Future	4850.1300	4.8501	4822.5000	4.8225	0.570	0.0000	0.0000
2025/05/21	2040	07/08/2025	10.80 Call	Bond Future	188.6100	0.1886	187.1600	0.1872	0.769	0.0000	0.0000
2025/05/21	2040	07/08/2025	11.40 Put	Bond Future	2068.2900	2.0683	2043.3200	2.0433	1.207	0.0000	0.0000
2025/05/21	2040	07/08/2025	11.40 Call	Bond Future	1198.4100	1.1984	1199.6200	1.1996	0.101	0.0000	0.0000
2025/05/21	2040	07/08/2025	12.00 Call	Bond Future	3373.5900	3.3736	3384.1700	3.3842	0.314	0.0000	0.0000
2025/05/21	2040	07/08/2025	12.00 Put	Bond Future	693.6800	0.6937	678.0800	0.6781	2.249	0.0000	0.0000
2025/05/21	2040	07/08/2025	11.10 Put	Bond Future	3277.8700	3.2779	3250.5400	3.2505	0.834	0.0000	0.0000
2025/05/21	2040	07/08/2025	11.10 Call	Bond Future	543.5800	0.5436	542.4300	0.5424	0.212	0.0000	0.0000
2025/05/21	2040	07/08/2025	11.00 Put	Bond Future	3764.4700	3.7645	3736.8500	3.7369	0.734	0.0000	0.0000
2025/05/21	2040	07/08/2025	11.00 Call	Bond Future	394.8700	0.3949	393.4300	0.3934	0.365	0.0000	0.0000
2025/05/21	2040	07/08/2025	11.70 Put	Bond Future	1228.3100	1.2283	1207.6300	1.2076	1.684	0.0000	0.0000
2025/05/21	2040	07/08/2025	11.70 Call	Bond Future	2162.4100	2.1624	2167.9100	2.1679	0.254	0.0000	0.0000
2025/05/21	2040	07/08/2025	12.40 Call	Bond Future	5226.0800	5.2261	5242.7900	5.2428	0.320	0.0000	0.0000
2025/05/21	2040	07/08/2025	12.40 Put	Bond Future	305.1300	0.3051	295.6600	0.2957	3.104	0.0000	0.0000
2025/05/21	2040	07/08/2025		Bond Future	11.5434	82.5970	11.5391	82.6231	0.038	0.0000	0.0000
2025/05/21	2040	07/08/2025	13.29 Call	Bond Future	9616.4600	9.6165	9640.4400	9.6404	0.249	0.0000	0.0000
2025/05/21	2040	07/08/2025	13.29 Put	Bond Future	41.7500	0.0418	39.5500	0.0396	5.269	0.0000	0.0000
2025/05/21	2040	06/11/2025		Bond Future	11.6674	84.1837	11.6628	84.2109	0.039	0.0000	0.0000
2025/05/21	2040	06/11/2025	11.84 Call	Bond Future	2935.0900	2.9351	2943.9300	2.9439	0.301	0.0000	0.0000
2025/05/21	2040	06/11/2025	11.84 Put	Bond Future	1924.8800	1.9249	1906.5900	1.9066	0.950	0.0000	0.0000
2025/05/21	2040	05/02/2026		Bond Future	11.8053	81.2642	11.8004	81.2926	0.042	0.0000	0.0000
2025/05/21	2040	05/02/2026	11.49 Call	Bond Future	2083.4400	2.0834	2089.9000	2.0899	0.310	0.0000	0.0000
2025/05/21	2040	05/02/2026	11.49 Put	Bond Future	3939.6500	3.9397	3917.6800	3.9177	0.558	0.0000	0.0000
2025/05/21	2040	05/02/2026	13.23 Call	Bond Future	8471.9800	8.4720	8491.5200	8.4915	0.231	0.0000	0.0000
2025/05/21	2040	05/02/2026	13.23 Put	Bond Future	814.5000	0.8145	805.6100	0.8056	1.091	0.0000	0.0000
2025/05/21	2040	05/02/2026	11.82 Put	Bond Future	2954.0900	2.9541	2934.8100	2.9348	0.653	0.0000	0.0000
2025/05/21	2040	05/02/2026	11.82 Call	Bond Future	3039.3600	3.0394	3048.5100	3.0485	0.301	0.0000	0.0000
2025/05/21	2040	07/05/2026		Bond Future	11.9571	82.7737	11.9518	82.8036	0.044	0.0000	0.0000
2025/05/21	2040	07/05/2026	11.67 Call	Bond Future	2640.7800	2.6408	2649.2800	2.6493	0.322	0.0000	0.0000
2025/05/21	2040	07/05/2026	11.67 Put	Bond Future	4293.1600	4.2932	4271.8300	4.2718	0.497	0.0000	0.0000
2025/05/21	2040	07/05/2026	12.53 Call	Bond Future	5392.1100	5.3921	5406.9400	5.4069	0.275	0.0000	0.0000
2025/05/21	2040	07/05/2026	12.53 Put	Bond Future	2239.7600	2.2398	2224.7600	2.2248	0.670	0.0000	0.0000
2025/05/21	2040	07/05/2026	12.03 Call	Bond Future	3689.3800	3.6894	3700.5700	3.7006	0.303	0.0000	0.0000
2025/05/21	2040	07/05/2026	12.03 Put	Bond Future	3277.6900	3.2777	3259.0500	3.2591	0.569	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	
2025/05/21	2040	07/05/2026	11.12 Put	Bond Future	6376.0800	6.3761	6351.0300	6.3510	0.393	0.0000	0.0000
2025/05/21	2040	07/05/2026	11.12 Call	Bond Future	1414.7700	1.4148	1419.5500	1.4196	0.338	0.0000	0.0000
2025/05/21	2040	06/08/2026		Bond Future	12.1280	79.7763	12.1223	79.8076	0.047	0.0000	0.0000
2025/05/21	2040	06/08/2026	12.19 Call	Bond Future	4133.9700	4.1340	4146.4100	4.1464	0.301	0.0000	0.0000
2025/05/21	2040	06/08/2026	12.19 Put	Bond Future	3791.5600	3.7916	3772.6500	3.7727	0.499	0.0000	0.0000
2025/05/21	2044	07/08/2025	12.20 Call	Bond Future	3130.9500	3.1310	3162.7100	3.1627	1.014	0.0000	0.0000
2025/05/21	2044	07/08/2025	12.20 Put	Bond Future	812.4300	0.8124	786.6000	0.7866	3.179	0.0000	0.0000
2025/05/21	2044	07/08/2025	11.85 Call	Bond Future	1793.6300	1.7936	1814.0500	1.8141	1.138	0.0000	0.0000
2025/05/21	2044	07/08/2025	11.85 Put	Bond Future	1540.5000	1.5405	1503.3300	1.5033	2.413	0.0000	0.0000
2025/05/21	2044	07/08/2025	11.30 Put	Bond Future	3642.3600	3.6424	3590.0900	3.5901	1.435	0.0000	0.0000
2025/05/21	2044	07/08/2025	11.30 Call	Bond Future	458.6600	0.4587	463.9800	0.4640	1.160	0.0000	0.0000
2025/05/21	2044	07/08/2025	10.63 Put	Bond Future	7736.6100	7.7366	7679.0800	7.6791	0.744	0.0000	0.0000
2025/05/21	2044	07/08/2025	10.63 Call	Bond Future	23.8300	0.0238	23.8900	0.0239	0.252	0.0000	0.0000
2025/05/21	2044	07/08/2025		Bond Future	11.8082	77.4918	11.7987	77.5494	0.080	0.0000	0.0000
2025/05/21	2044	07/08/2025	13.34 Call	Bond Future	8531.3000	8.5313	8584.2200	8.5842	0.620	0.0000	0.0000
2025/05/21	2044	07/08/2025	13.34 Put	Bond Future	77.5200	0.0775	72.8500	0.0729	6.024	0.0000	0.0000
2025/05/21	2044	06/11/2025		Bond Future	11.9316	78.9804	11.9217	79.0396	0.083	0.0000	0.0000
2025/05/21	2044	06/11/2025	11.88 Call	Bond Future	2239.3100	2.2393	2261.6500	2.2617	0.998	0.0000	0.0000
2025/05/21	2044	06/11/2025	11.88 Put	Bond Future	2547.6600	2.5477	2510.8400	2.5108	1.445	0.0000	0.0000
2025/05/21	2044	06/11/2025	12.20 Call	Bond Future	3332.9300	3.3329	3362.4400	3.3624	0.885	0.0000	0.0000
2025/05/21	2044	06/11/2025	12.20 Put	Bond Future	1759.7100	1.7597	1730.0600	1.7301	1.685	0.0000	0.0000
2025/05/21	2044	06/11/2025	12.25 Call	Bond Future	3519.4400	3.5194	3550.0200	3.5500	0.869	0.0000	0.0000
2025/05/21	2044	06/11/2025	12.25 Put	Bond Future	1658.9600	1.6590	1630.3800	1.6304	1.723	0.0000	0.0000
2025/05/21	2044	06/11/2025	12.00 Call	Bond Future	2627.2100	2.6272	2652.2800	2.6523	0.954	0.0000	0.0000
2025/05/21	2044	06/11/2025	12.00 Put	Bond Future	2221.1300	2.2211	2187.0400	2.1870	1.535	0.0000	0.0000
2025/05/21	2044	05/02/2026		Bond Future	12.0680	76.0879	12.0575	76.1489	0.086	0.0000	0.0000
2025/05/21	2044	05/02/2026	11.56 Call	Bond Future	1658.6400	1.6586	1675.2900	1.6753	1.004	0.0000	0.0000
2025/05/21	2044	05/02/2026	11.56 Put	Bond Future	4723.4600	4.7235	4679.1100	4.6791	0.939	0.0000	0.0000
2025/05/21	2044	07/05/2026		Bond Future	12.2170	77.5011	12.2060	77.5640	0.090	0.0000	0.0000
2025/05/21	2044	07/05/2026	11.80 Call	Bond Future	2365.1600	2.3652	2386.3200	2.3863	0.895	0.0000	0.0000
2025/05/21	2044	07/05/2026	11.80 Put	Bond Future	4815.8300	4.8158	4774.0600	4.7741	0.867	0.0000	0.0000
2025/05/21	2044	06/08/2026		Bond Future	12.3837	74.5323	12.3721	74.5973	0.094	0.0000	0.0000
2025/05/21	2044	06/08/2026	12.42 Call	Bond Future	4141.3900	4.1414	4171.7200	4.1717	0.732	0.0000	0.0000
2025/05/21	2044	06/08/2026	12.42 Put	Bond Future	3938.6700	3.9387	3903.9600	3.9040	0.881	0.0000	0.0000
2025/05/21	2046	07/08/2025		Bond Future	119.9453	119.9453	120.1994	120.1994	0.212	0.0000	0.0000
2025/05/21	2046	07/08/2025	118.69 Call	Bond Future	1255.2700	1.2553	1509.3600	1.5094	20.242	0.0000	0.0000
2025/05/21	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	2046	06/11/2025		Bond Future	120.0171	120.0171	120.2768	120.2768	0.216	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
2025/05/21	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/21	2046	06/11/2025	125.41 Put	Bond Future	5392.8600	5.3929	5133.2200	5.1332	4.815	0.0000
2025/05/21	2046	05/02/2026		Bond Future	122.3124	122.3124	122.5780	122.5780	0.217	0.0000
2025/05/21	2046	05/02/2026	121.65 Call	Bond Future	662.3600	0.6624	927.9500	0.9280	40.098	0.0000
2025/05/21	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/21	2046	07/05/2026		Bond Future	122.3129	122.3129	122.5789	122.5789	0.218	0.0000
2025/05/21	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/21	2046	07/05/2026	124.95 Put	Bond Future	2637.1300	2.6371	2371.0600	2.3711	10.089	0.0000
2025/05/21	2046	06/08/2026		Bond Future	124.5811	124.5811	124.8536	124.8536	0.219	0.0000
2025/05/21	2046	06/08/2026	122.38 Call	Bond Future	2201.0800	2.2011	2473.5500	2.4736	12.379	0.0000
2025/05/21	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/21	2050	07/08/2025		Bond Future	118.2793	118.2793	118.2605	118.2605	0.016	0.0000
2025/05/21	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/21	2050	07/08/2025	119.89 Put	Bond Future	1610.7000	1.6107	1629.5200	1.6295	1.168	0.0000
2025/05/21	2050	06/11/2025		Bond Future	120.5808	120.5808	120.5621	120.5621	0.015	0.0000
2025/05/21	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/21	2050	06/11/2025	124.42 Put	Bond Future	3839.1900	3.8392	3857.8800	3.8579	0.487	0.0000
2025/05/21	2050	05/02/2026		Bond Future	120.4662	120.4662	120.4471	120.4471	0.016	0.0000
2025/05/21	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/21	2050	05/02/2026	122.82 Put	Bond Future	2353.7900	2.3538	2372.8800	2.3729	0.811	0.0000
2025/05/21	2050	07/05/2026		Bond Future	122.7359	122.7359	122.7176	122.7176	0.015	0.0000
2025/05/21	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/21	2050	07/05/2026	124.07 Put	Bond Future	1334.1400	1.3341	1352.3800	1.3524	1.367	0.0000
2025/05/21	2050	06/08/2026		Bond Future	122.5491	122.5491	122.5193	122.5193	0.024	0.0000
2025/05/21	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/21	2050	06/08/2026	123.27 Put	Bond Future	720.9300	0.7209	750.7200	0.7507	4.132	0.0000
2025/05/21	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/21	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/21	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/21	AL37	08/05/2025		Index Future	1107.8320	1107.8320	1107.8320	1107.8320	0.000	0.0000
2025/05/21	AL37	07/08/2025		Index Future	1131.4330	1131.4330	1131.4120	1131.4120	0.002	0.0000
2025/05/21	AL37	06/11/2025		Index Future	1153.1800	1153.1800	1153.1610	1153.1610	0.002	0.0000
2025/05/21	AL37	05/02/2026		Index Future	1174.9820	1174.9820	1174.9660	1174.9660	0.001	0.0000
2025/05/21	AL37	07/05/2026		Index Future	1196.8850	1196.8850	1196.8720	1196.8720	0.001	0.0000
2025/05/21	AL37	06/08/2026		Index Future	1218.6290	1218.6290	1218.6200	1218.6200	0.001	0.0000
2025/05/21	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	
2025/05/21	AL7T	07/08/2025		Index Future	1343.2460	1343.2460	1343.1470	1343.1470	0.007	0.0000	0.0000
2025/05/21	AL7T	06/11/2025		Index Future	1369.0650	1369.0650	1368.9660	1368.9660	0.007	0.0000	0.0000
2025/05/21	AL7T	05/02/2026		Index Future	1394.9480	1394.9480	1394.8510	1394.8510	0.007	0.0000	0.0000
2025/05/21	AL7T	07/05/2026		Index Future	1420.9510	1420.9510	1420.8570	1420.8570	0.007	0.0000	0.0000
2025/05/21	AL7T	06/08/2026		Index Future	1446.7660	1446.7660	1446.6750	1446.6750	0.006	0.0000	0.0000
2025/05/21	ALBI	08/05/2025		Index Future	1117.9880	1117.9880	1117.9880	1117.9880	0.000	0.0000	0.0000
2025/05/21	ALBI	07/08/2025		Index Future	1148.6690	1148.6690	1148.7900	1148.7900	0.011	0.0000	0.0000
2025/05/21	ALBI	06/11/2025		Index Future	1170.7480	1170.7480	1170.8730	1170.8730	0.011	0.0000	0.0000
2025/05/21	ALBI	05/02/2026		Index Future	1192.8810	1192.8810	1193.0130	1193.0130	0.011	0.0000	0.0000
2025/05/21	ALBI	07/05/2026		Index Future	1215.1180	1215.1180	1215.2550	1215.2550	0.011	0.0000	0.0000
2025/05/21	ALBI	06/08/2026		Index Future	1237.1930	1237.1930	1237.3370	1237.3370	0.012	0.0000	0.0000
2025/05/21	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/05/21	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	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	
2025/05/21	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/21	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/21	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/21	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/21	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/21	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/21	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/21	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/21	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/21	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/21	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/21	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/21	ES33	07/08/2025		Bond Future	11.3368	83.0632	11.3320	83.0848	0.042	0.0000	0.0000
2025/05/21	ES33	07/08/2025	13.56 Call	Bond Future	9258.5600	9.2586	9280.1500	9.2802	0.233	0.0000	0.0000
2025/05/21	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	ES33	06/11/2025		Bond Future	11.4919	80.8834	11.4867	80.9059	0.045	0.0000	0.0000
2025/05/21	ES33	06/11/2025	12.01 Call	Bond Future	2233.1200	2.2331	2255.6400	2.2556	1.008	0.0000	0.0000
2025/05/21	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	ES33	05/02/2026		Bond Future	11.6686	82.4294	11.6630	82.4531	0.048	0.0000	0.0000
2025/05/21	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	ES33	05/02/2026	11.49 Put	Bond Future	766.0800	0.7661	742.3700	0.7424	3.095	0.0000	0.0000
2025/05/21	ES33	07/05/2026		Bond Future	11.8570	80.1852	11.8510	80.2102	0.051	0.0000	0.0000
2025/05/21	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	ES33	07/05/2026	11.69 Put	Bond Future	695.3500	0.6954	670.3800	0.6704	3.591	0.0000	0.0000
2025/05/21	ES33	06/08/2026		Bond Future	12.0698	81.6687	12.0632	81.6951	0.055	0.0000	0.0000
2025/05/21	ES33	06/08/2026	12.02 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	ES33	06/08/2026	12.02 Put	Bond Future	199.9500	0.2000	173.5200	0.1735	13.218	0.0000	0.0000
2025/05/21	ES42	07/08/2025		Bond Future	11.9938	77.5348	11.9947	77.5299	0.007	0.0000	0.0000
2025/05/21	ES42	07/08/2025	13.79 Call	Bond Future	9262.6500	9.2627	9257.7300	9.2577	0.053	0.0000	0.0000
2025/05/21	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	ES42	06/11/2025		Bond Future	12.1288	74.7780	12.1297	74.7734	0.007	0.0000	0.0000
2025/05/21	ES42	06/11/2025	12.39 Call	Bond Future	1444.0600	1.4441	1439.4600	1.4395	0.319	0.0000	0.0000
2025/05/21	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	
2025/05/21	ES42	05/02/2026		Bond Future	12.2739	76.2065	12.2746	76.2025	0.006	0.0000	0.0000
2025/05/21	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	ES42	05/02/2026	11.85 Put	Bond Future	2393.2700	2.3933	2397.2400	2.3972	0.166	0.0000	0.0000
2025/05/21	ES42	07/05/2026		Bond Future	12.4317	73.3757	12.4323	73.3724	0.005	0.0000	0.0000
2025/05/21	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	ES42	07/05/2026	12.20 Put	Bond Future	1265.7600	1.2658	1269.0500	1.2691	0.260	0.0000	0.0000
2025/05/21	ES42	06/08/2026		Bond Future	12.6013	74.7305	12.6018	74.7281	0.004	0.0000	0.0000
2025/05/21	ES42	06/08/2026	12.65 Call	Bond Future	256.1500	0.2562	253.7200	0.2537	0.949	0.0000	0.0000
2025/05/21	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	GOVI	08/05/2025		GOVI	1101.8720	1101.8720	1101.8720	1101.8720	0.000	0.0000	0.0000
2025/05/21	GOVI	07/08/2025		GOVI	1131.7020	1131.7020	1131.8250	1131.8250	0.011	0.0000	0.0000
2025/05/21	GOVI	07/08/2025	1,011. Call 00	GOVI	1207020.0000	120.7020	1208250.0000	120.8250	0.102	0.0000	0.0000
2025/05/21	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	GOVI	06/11/2025		GOVI	1153.4550	1153.4550	1153.5820	1153.5820	0.011	0.0000	0.0000
2025/05/21	GOVI	06/11/2025	1,112. Call 00	GOVI	414550.0000	41.4550	415820.0000	41.5820	0.306	0.0000	0.0000
2025/05/21	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	GOVI	05/02/2026		GOVI	1175.2620	1175.2620	1175.3950	1175.3950	0.011	0.0000	0.0000
2025/05/21	GOVI	05/02/2026	1,150. Call 00	GOVI	252620.0000	25.2620	253950.0000	25.3950	0.526	0.0000	0.0000
2025/05/21	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	GOVI	07/05/2026		GOVI	1197.1700	1197.1700	1197.3090	1197.3090	0.012	0.0000	0.0000
2025/05/21	GOVI	07/05/2026	1,177. Call 00	GOVI	201700.0000	20.1700	203090.0000	20.3090	0.689	0.0000	0.0000
2025/05/21	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	GOVI	06/08/2026		GOVI	1218.9190	1218.9190	1219.0650	1219.0650	0.012	0.0000	0.0000
2025/05/21	GOVI	06/08/2026	1,189. Call 00	GOVI	299190.0000	29.9190	300650.0000	30.0650	0.488	0.0000	0.0000
2025/05/21	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/05/21	IGOV	08/05/2025		Index Future	374.3390	374.3390	374.3390	374.3390	0.000	0.0000	0.0000
2025/05/21	IGOV	07/08/2025		Index Future	381.6780	381.6780	381.0310	381.0310	0.170	0.0000	0.0000
2025/05/21	IGOV	06/11/2025		Index Future	389.1060	389.1060	388.4470	388.4470	0.169	0.0000	0.0000
2025/05/21	IGOV	05/02/2026		Index Future	396.5530	396.5530	395.8830	395.8830	0.169	0.0000	0.0000
2025/05/21	IGOV	07/05/2026		Index Future	404.0330	404.0330	403.3520	403.3520	0.169	0.0000	0.0000
2025/05/21	IGOV	06/08/2026		Index Future	411.4610	411.4610	410.7680	410.7680	0.168	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
2025/05/21	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/05/21	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/05/21	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/05/21	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/05/21	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/05/21	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/05/21	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/05/21	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/05/21	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/05/21	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/05/21	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/05/21	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/05/21	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/05/21	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	0.000	0.0000	0.0000
2025/05/21	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	0.000	0.0000	0.0000
2025/05/21	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2025/05/21	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	0.000	0.0000	0.0000
2025/05/21	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	0.000	0.0000	0.0000
2025/05/21	R033	07/08/2025		Bond Future	9.8736	104.3043	9.8860	0.126	0.0000	0.0000
2025/05/21	R033	07/08/2025	10.33 Call	Bond Future	2891.8500	2.8919	2835.0500	1.964	0.0000	0.0000
2025/05/21	R033	07/08/2025	10.33 Put	Bond Future	510.2100	0.5102	519.2600	1.774	0.0000	0.0000
2025/05/21	R033	06/11/2025		Bond Future	9.9744	101.2640	9.9873	0.130	0.0000	0.0000
2025/05/21	R033	06/11/2025	10.33 Call	Bond Future	3038.0400	3.0380	2989.4300	1.600	0.0000	0.0000
2025/05/21	R033	06/11/2025	10.33 Put	Bond Future	1229.4600	1.2295	1247.3600	1.456	0.0000	0.0000
2025/05/21	R033	05/02/2026		Bond Future	10.0907	103.1759	10.1041	0.133	0.0000	0.0000
2025/05/21	R033	05/02/2026	10.49 Call	Bond Future	3591.6400	3.5916	3544.7800	1.305	0.0000	0.0000
2025/05/21	R033	05/02/2026	10.49 Put	Bond Future	1625.5600	1.6256	1645.5100	1.227	0.0000	0.0000
2025/05/21	R033	07/05/2026		Bond Future	10.2213	100.0503	10.2352	0.136	0.0000	0.0000
2025/05/21	R033	07/05/2026	10.38 Call	Bond Future	3116.7400	3.1167	3075.6000	1.320	0.0000	0.0000
2025/05/21	R033	07/05/2026	10.38 Put	Bond Future	2354.6900	2.3547	2380.6200	1.101	0.0000	0.0000
2025/05/21	R033	06/08/2026		Bond Future	10.3730	101.8787	10.3875	0.139	0.0000	0.0000
2025/05/21	R033	06/08/2026	10.25 Call	Bond Future	2630.3400	2.6303	2594.7900	1.352	0.0000	0.0000
2025/05/21	R033	06/08/2026	10.25 Put	Bond Future	3205.9300	3.2059	3237.5100	0.985	0.0000	0.0000
2025/05/21	R035	07/08/2025	10.90 Call	Bond Future	2738.8600	2.7389	2744.5000	0.206	0.0000	0.0000
2025/05/21	R035	07/08/2025	10.90 Put	Bond Future	711.1800	0.7112	697.2200	1.963	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
2025/05/21	R035	07/08/2025	11.30 Call	Bond Future	4447.0500	4.4471	4458.0400	0.247	0.0000	0.0000
2025/05/21	R035	07/08/2025	11.30 Put	Bond Future	305.7700	0.3058	297.1600	2.816	0.0000	0.0000
2025/05/21	R035	07/08/2025	10.08 Put	Bond Future	2982.3300	2.9823	2960.7700	2.9608	0.0000	0.0000
2025/05/21	R035	07/08/2025	10.08 Call	Bond Future	453.8800	0.4539	451.9200	0.4519	0.0000	0.0000
2025/05/21	R035	07/08/2025	10.58 Put	Bond Future	1314.6500	1.3147	1296.4400	1.2964	0.0000	0.0000
2025/05/21	R035	07/08/2025	10.58 Call	Bond Future	1600.8400	1.6008	1602.2300	1.6022	0.0000	0.0000
2025/05/21	R035	07/08/2025	11.34 Call	Bond Future	4628.6900	4.6287	4640.1500	4.6402	0.0000	0.0000
2025/05/21	R035	07/08/2025	11.34 Put	Bond Future	279.8300	0.2798	271.6900	0.2717	2.909	0.0000
2025/05/21	R035	07/08/2025		Bond Future	10.5282	94.1592	10.5247	94.1788	0.034	0.0000
2025/05/21	R035	07/08/2025	12.65 Call	Bond Future	10796.1100	10.7961	10815.1300	10.8151	0.176	0.0000
2025/05/21	R035	07/08/2025	12.65 Put	Bond Future	8.7000	0.0087	8.1200	0.0081	6.667	0.0000
2025/05/21	R035	06/11/2025		Bond Future	10.6420	91.4632	10.6383	91.4836	0.036	0.0000
2025/05/21	R035	06/11/2025	11.20 Call	Bond Future	4033.0600	4.0331	4041.8100	4.0418	0.217	0.0000
2025/05/21	R035	06/11/2025	11.20 Put	Bond Future	1080.8700	1.0809	1069.1600	1.0692	1.083	0.0000
2025/05/21	R035	06/11/2025	10.08 Put	Bond Future	3941.4500	3.9415	3921.7800	3.9218	0.499	0.0000
2025/05/21	R035	06/11/2025	10.08 Call	Bond Future	830.4800	0.8305	831.2700	0.8313	0.095	0.0000
2025/05/21	R035	06/11/2025	10.58 Put	Bond Future	2292.5300	2.2925	2275.8000	2.2758	0.730	0.0000
2025/05/21	R035	06/11/2025	10.58 Call	Bond Future	1956.0100	1.9560	1959.7400	1.9597	0.191	0.0000
2025/05/21	R035	06/11/2025	11.67 Call	Bond Future	5925.7800	5.9258	5938.1100	5.9381	0.208	0.0000
2025/05/21	R035	06/11/2025	11.67 Put	Bond Future	587.1300	0.5871	579.0000	0.5790	1.385	0.0000
2025/05/21	R035	06/11/2025	9.91 Put	Bond Future	4656.9800	4.6570	4636.7200	4.6367	0.435	0.0000
2025/05/21	R035	06/11/2025	9.91 Call	Bond Future	576.8400	0.5768	577.0400	0.5770	0.035	0.0000
2025/05/21	R035	06/11/2025	10.41 Put	Bond Future	2777.8200	2.7778	2759.9100	2.7599	0.645	0.0000
2025/05/21	R035	06/11/2025	10.41 Call	Bond Future	1510.5300	1.5105	1513.0800	1.5131	0.169	0.0000
2025/05/21	R035	06/11/2025	11.43 Call	Bond Future	4935.4900	4.9355	4946.0700	4.9461	0.214	0.0000
2025/05/21	R035	06/11/2025	11.43 Put	Bond Future	804.2600	0.8043	794.3800	0.7944	1.228	0.0000
2025/05/21	R035	06/11/2025	11.95 Call	Bond Future	7123.1400	7.1231	7137.2300	7.1372	0.198	0.0000
2025/05/21	R035	06/11/2025	11.95 Put	Bond Future	404.7000	0.4047	398.3300	0.3983	1.574	0.0000
2025/05/21	R035	06/11/2025	11.45 Call	Bond Future	5016.4400	5.0164	5027.1800	5.0272	0.214	0.0000
2025/05/21	R035	06/11/2025	11.45 Put	Bond Future	783.7100	0.7837	773.9900	0.7740	1.240	0.0000
2025/05/21	R035	06/11/2025	10.95 Put	Bond Future	1475.6700	1.4757	1461.9000	1.4619	0.933	0.0000
2025/05/21	R035	06/11/2025	10.95 Call	Bond Future	3121.4400	3.1214	3128.1300	3.1281	0.214	0.0000
2025/05/21	R035	06/11/2025	10.44 Put	Bond Future	2686.9100	2.6869	2669.2000	2.6692	0.659	0.0000
2025/05/21	R035	06/11/2025	10.44 Call	Bond Future	1584.8100	1.5848	1587.5600	1.5876	0.174	0.0000
2025/05/21	R035	06/11/2025	10.94 Put	Bond Future	1493.7600	1.4938	1479.9000	1.4799	0.928	0.0000
2025/05/21	R035	06/11/2025	10.94 Call	Bond Future	3086.7300	3.0867	3093.3300	3.0933	0.214	0.0000
2025/05/21	R035	06/11/2025	11.99 Call	Bond Future	7296.7200	7.2967	7311.0300	7.3110	0.196	0.0000
2025/05/21	R035	06/11/2025	11.99 Put	Bond Future	383.6600	0.3837	377.5100	0.3775	1.603	0.0000
2025/05/21	R035	05/02/2026	10.44 Put	Bond Future	3570.4200	3.5704	3552.7300	3.5527	0.495	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	
2025/05/21	R035	05/02/2026	10.44 Call	Bond Future	1796.9800	1.7970	1801.0200	1.8010	0.225	0.0000	0.0000
2025/05/21	R035	05/02/2026	10.94 Put	Bond Future	2288.0200	2.2880	2273.4600	2.2735	0.636	0.0000	0.0000
2025/05/21	R035	05/02/2026	10.94 Call	Bond Future	3169.4100	3.1694	3176.5800	3.1766	0.226	0.0000	0.0000
2025/05/21	R035	05/02/2026	12.44 Call	Bond Future	8759.6000	8.7596	8775.5000	8.7755	0.182	0.0000	0.0000
2025/05/21	R035	05/02/2026	12.44 Put	Bond Future	510.1000	0.5101	504.2700	0.5043	1.143	0.0000	0.0000
2025/05/21	R035	05/02/2026		Bond Future	10.7718	93.1904	10.7677	93.2121	0.038	0.0000	0.0000
2025/05/21	R035	05/02/2026	10.79 Call	Bond Future	2718.5100	2.7185	2724.7100	2.7247	0.228	0.0000	0.0000
2025/05/21	R035	05/02/2026	10.79 Put	Bond Future	2622.6200	2.6226	2607.0900	2.6071	0.592	0.0000	0.0000
2025/05/21	R035	07/05/2026		Bond Future	10.9069	90.4186	10.9024	90.4416	0.041	0.0000	0.0000
2025/05/21	R035	07/05/2026	10.86 Call	Bond Future	2893.8000	2.8938	2901.1500	2.9012	0.254	0.0000	0.0000
2025/05/21	R035	07/05/2026	10.86 Put	Bond Future	3135.4900	3.1355	3119.7900	3.1198	0.501	0.0000	0.0000
2025/05/21	R035	06/08/2026		Bond Future	11.0617	92.0721	11.0568	92.0967	0.044	0.0000	0.0000
2025/05/21	R035	06/08/2026	11.06 Call	Bond Future	3410.7800	3.4108	3419.6700	3.4197	0.261	0.0000	0.0000
2025/05/21	R035	06/08/2026	11.06 Put	Bond Future	3419.4300	3.4194	3403.7500	3.4038	0.459	0.0000	0.0000
2025/05/21	R038	07/08/2025	11.24 Put	Bond Future	1522.1000	1.5221	1514.7400	1.5147	0.484	0.0000	0.0000
2025/05/21	R038	07/08/2025		Bond Future	11.1876	101.8643	11.1887	101.8570	0.010	0.0000	0.0000
2025/05/21	R038	07/08/2025	11.24 Call	Bond Future	1865.7300	1.8657	1851.1300	1.8511	0.783	0.0000	0.0000
2025/05/21	R038	06/11/2025		Bond Future	11.3148	98.3357	11.3159	98.3289	0.009	0.0000	0.0000
2025/05/21	R038	06/11/2025	11.24 Call	Bond Future	2271.3700	2.2714	2260.7300	2.2607	0.468	0.0000	0.0000
2025/05/21	R038	06/11/2025	11.24 Put	Bond Future	2755.0700	2.7551	2751.2600	2.7513	0.138	0.0000	0.0000
2025/05/21	R038	06/11/2025	12.33 Call	Bond Future	6947.7500	6.9478	6936.5900	6.9366	0.161	0.0000	0.0000
2025/05/21	R038	06/11/2025	12.33 Put	Bond Future	719.0200	0.7190	714.6900	0.7147	0.602	0.0000	0.0000
2025/05/21	R038	06/11/2025	10.98 Put	Bond Future	3691.3200	3.6913	3688.8800	3.6889	0.066	0.0000	0.0000
2025/05/21	R038	06/11/2025	10.98 Call	Bond Future	1499.7100	1.4997	1490.4400	1.4904	0.618	0.0000	0.0000
2025/05/21	R038	05/02/2026		Bond Future	11.4548	100.1921	11.4558	100.1860	0.008	0.0000	0.0000
2025/05/21	R038	05/02/2026	11.44 Call	Bond Future	3070.6700	3.0707	3061.5700	3.0616	0.296	0.0000	0.0000
2025/05/21	R038	05/02/2026	11.44 Put	Bond Future	3163.8500	3.1639	3160.8600	3.1609	0.095	0.0000	0.0000
2025/05/21	R038	07/05/2026		Bond Future	11.6062	96.5692	11.6070	96.5640	0.007	0.0000	0.0000
2025/05/21	R038	07/05/2026	11.40 Call	Bond Future	3062.3100	3.0623	3054.7400	3.0547	0.247	0.0000	0.0000
2025/05/21	R038	07/05/2026	11.40 Put	Bond Future	4342.3300	4.3423	4339.9800	4.3400	0.054	0.0000	0.0000
2025/05/21	R038	06/08/2026		Bond Future	11.7740	98.3329	11.7747	98.3288	0.006	0.0000	0.0000
2025/05/21	R038	06/08/2026	11.77 Call	Bond Future	4121.7200	4.1217	4114.9000	4.1149	0.165	0.0000	0.0000
2025/05/21	R038	06/08/2026	11.77 Put	Bond Future	4145.7100	4.1457	4143.0300	4.1430	0.065	0.0000	0.0000
2025/05/21	R053	07/08/2025		Bond Future	11.6867	103.7184	11.6726	103.8340	0.121	0.0000	0.0000
2025/05/21	R053	07/08/2025	13.17 Call	Bond Future	11010.4000	11.0104	11117.1500	11.1172	0.970	0.0000	0.0000
2025/05/21	R053	07/08/2025	13.17 Put	Bond Future	126.0600	0.1261	117.1900	0.1172	7.036	0.0000	0.0000
2025/05/21	R053	06/11/2025		Bond Future	11.8057	99.8472	11.7910	99.9655	0.125	0.0000	0.0000
2025/05/21	R053	06/11/2025	11.76 Call	Bond Future	3162.2600	3.1623	3211.8500	3.2119	1.568	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	
2025/05/21	R053	06/11/2025	11.76 Put	Bond Future	3529.3900	3.5294	3460.6200	3.4606	1.948	0.0000	0.0000
2025/05/21	R053	05/02/2026		Bond Future	11.9346	101.7318	11.9191	101.8534	0.130	0.0000	0.0000
2025/05/21	R053	05/02/2026	11.49 Call	Bond Future	2434.7600	2.4348	2473.7400	2.4737	1.601	0.0000	0.0000
2025/05/21	R053	05/02/2026	11.49 Put	Bond Future	6036.6900	6.0367	5954.0700	5.9541	1.369	0.0000	0.0000
2025/05/21	R053	07/05/2026		Bond Future	12.0719	97.7603	12.0557	97.8852	0.135	0.0000	0.0000
2025/05/21	R053	07/05/2026	11.69 Call	Bond Future	3393.6500	3.3937	3440.2200	3.4402	1.372	0.0000	0.0000
2025/05/21	R053	07/05/2026	11.69 Put	Bond Future	6408.4700	6.4085	6330.2000	6.3302	1.221	0.0000	0.0000
2025/05/21	R053	06/08/2026		Bond Future	12.2220	99.5453	12.2049	99.6736	0.140	0.0000	0.0000
2025/05/21	R053	06/08/2026	12.28 Call	Bond Future	5640.1400	5.6401	5703.5500	5.7036	1.124	0.0000	0.0000
2025/05/21	R053	06/08/2026	12.28 Put	Bond Future	5206.1700	5.2062	5141.2800	5.1413	1.246	0.0000	0.0000
2025/05/21	R186	07/08/2025	10.25 Call	Bond Future	2717.5900	2.7176	2690.7000	2.6907	0.989	0.0000	0.0000
2025/05/21	R186	07/08/2025	10.25 Put	Bond Future	0.2700	0.0003	0.2800	0.0003	3.704	0.0000	0.0000
2025/05/21	R186	07/08/2025	9.22 Put	Bond Future	8.5400	0.0085	9.0100	0.0090	5.504	0.0000	0.0000
2025/05/21	R186	07/08/2025	9.22 Call	Bond Future	1433.4400	1.4334	1407.0100	1.4070	1.844	0.0000	0.0000
2025/05/21	R186	07/08/2025		Bond Future	8.1055	104.4921	8.1263	104.4652	0.257	0.0000	0.0000
2025/05/21	R186	07/08/2025	9.68 Call	Bond Future	2007.2100	2.0072	1980.4100	1.9804	1.335	0.0000	0.0000
2025/05/21	R186	07/08/2025	9.68 Put	Bond Future	2.2400	0.0022	2.3400	0.0023	4.464	0.0000	0.0000
2025/05/21	R186	06/11/2025		Bond Future	8.1780	106.4999	8.2034	106.4731	0.309	0.0000	0.0000
2025/05/21	R186	06/11/2025	8.13 Call	Bond Future	271.6100	0.2716	258.2100	0.2582	4.934	0.0000	0.0000
2025/05/21	R186	06/11/2025	8.13 Put	Bond Future	322.6000	0.3226	336.0500	0.3361	4.169	0.0000	0.0000
2025/05/21	R186	05/02/2026		Bond Future	8.3421	103.2051	8.3740	103.1787	0.382	0.0000	0.0000
2025/05/21	R186	05/02/2026	8.43 Call	Bond Future	357.8400	0.3578	343.2400	0.3432	4.080	0.0000	0.0000
2025/05/21	R186	05/02/2026	8.43 Put	Bond Future	285.1700	0.2852	296.9100	0.2969	4.117	0.0000	0.0000
2025/05/21	R186	07/05/2026		Bond Future	8.7000	105.1241	8.7437	105.0983	0.503	0.0000	0.0000
2025/05/21	R186	07/05/2026	8.69 Call	Bond Future	290.7200	0.2907	277.6400	0.2776	4.499	0.0000	0.0000
2025/05/21	R186	07/05/2026	8.69 Put	Bond Future	296.6100	0.2966	309.3000	0.3093	4.278	0.0000	0.0000
2025/05/21	R186	06/08/2026		Bond Future	9.6105	101.7407	9.6813	101.7157	0.737	0.0000	0.0000
2025/05/21	R186	06/08/2026	8.57 Call	Bond Future	53.9800	0.0540	48.7900	0.0488	9.615	0.0000	0.0000
2025/05/21	R186	06/08/2026	8.57 Put	Bond Future	422.5800	0.4226	442.3800	0.4424	4.686	0.0000	0.0000
2025/05/21	R202	07/08/2025		Bond Future	269.4357	269.4357	269.2258	269.2258	0.078	0.0000	0.0000
2025/05/21	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	R202	07/08/2025	271.60 Put	Bond Future	2164.3300	2.1643	2374.2000	2.3742	9.697	0.0000	0.0000
2025/05/21	R202	06/11/2025		Bond Future	274.6782	274.6782	274.4658	274.4658	0.077	0.0000	0.0000
2025/05/21	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	R202	06/11/2025	275.64 Put	Bond Future	961.7600	0.9618	1174.1800	1.1742	22.087	0.0000	0.0000
2025/05/21	R202	05/02/2026		Bond Future	274.5798	274.5798	274.3655	274.3655	0.078	0.0000	0.0000
2025/05/21	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	R202	05/02/2026	277.82 Put	Bond Future	3240.1800	3.2402	3454.5100	3.4545	6.615	0.0000	0.0000

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/05/21	R202	07/05/2026		Bond Future			279.7540	279.7540		279.5385	0.077	0.0000	0.0000
2025/05/21	R202	07/05/2026	277.55 Call	Bond Future			2204.0100	2.2040		1988.4600	9.780	0.0000	0.0000
2025/05/21	R202	07/05/2026	277.55 Put	Bond Future			0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/05/21	R202	06/08/2026		Bond Future			279.4976	279.4976		279.2562	0.086	0.0000	0.0000
2025/05/21	R202	06/08/2026	278.86 Call	Bond Future			637.5500	0.6376		396.2400	37.850	0.0000	0.0000
2025/05/21	R202	06/08/2026	278.86 Put	Bond Future			0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/05/21	R209	07/08/2025		Bond Future			10.8738	73.5415		10.8702	0.033	0.0000	0.0000
2025/05/21	R209	07/08/2025	12.68 Call	Bond Future			8285.5000	8.2855		8301.9000	0.198	0.0000	0.0000
2025/05/21	R209	07/08/2025	12.68 Put	Bond Future			22.3100	0.0223		21.0800	5.513	0.0000	0.0000
2025/05/21	R209	06/11/2025		Bond Future			10.9847	71.8018		10.9809	0.034	0.0000	0.0000
2025/05/21	R209	06/11/2025	11.27 Call	Bond Future			2782.4300	2.7824		2788.0800	0.203	0.0000	0.0000
2025/05/21	R209	06/11/2025	11.27 Put	Bond Future			1409.8500	1.4099		1397.1700	0.899	0.0000	0.0000
2025/05/21	R209	05/02/2026		Bond Future			11.1074	73.1576		11.1034	0.036	0.0000	0.0000
2025/05/21	R209	05/02/2026	10.93 Call	Bond Future			2038.3100	2.0383		2042.6000	0.210	0.0000	0.0000
2025/05/21	R209	05/02/2026	10.93 Put	Bond Future			2892.5800	2.8926		2877.5200	0.521	0.0000	0.0000
2025/05/21	R209	07/05/2026		Bond Future			11.2404	71.3664		11.2361	0.039	0.0000	0.0000
2025/05/21	R209	07/05/2026	11.07 Call	Bond Future			2418.6800	2.4187		2424.4100	0.237	0.0000	0.0000
2025/05/21	R209	07/05/2026	11.07 Put	Bond Future			3222.1300	3.2221		3207.4500	0.456	0.0000	0.0000
2025/05/21	R209	06/08/2026		Bond Future			11.3890	72.6713		11.3842	0.042	0.0000	0.0000
2025/05/21	R209	06/08/2026	11.39 Call	Bond Future			3208.9900	3.2090		3216.7000	0.240	0.0000	0.0000
2025/05/21	R209	06/08/2026	11.39 Put	Bond Future			3204.1900	3.2042		3190.2400	0.435	0.0000	0.0000
2025/05/21	R210	07/08/2025		Bond Future			251.3681	251.3681		251.0405	0.130	0.0000	0.0000
2025/05/21	R210	07/08/2025	248.44 Call	Bond Future			2928.1200	2.9281		2600.5200	11.188	0.0000	0.0000
2025/05/21	R210	07/08/2025	248.44 Put	Bond Future			0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/05/21	R210	06/11/2025		Bond Future			252.8303	252.8303		252.4974	0.132	0.0000	0.0000
2025/05/21	R210	06/11/2025	252.14 Call	Bond Future			690.2600	0.6903		357.4300	48.218	0.0000	0.0000
2025/05/21	R210	06/11/2025	252.14 Put	Bond Future			0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/05/21	R210	05/02/2026		Bond Future			257.6659	257.6659		257.3291	0.131	0.0000	0.0000
2025/05/21	R210	05/02/2026	253.10 Call	Bond Future			4565.9300	4.5659		4229.0900	7.377	0.0000	0.0000
2025/05/21	R210	05/02/2026	253.10 Put	Bond Future			0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/05/21	R210	07/05/2026		Bond Future			259.0291	259.0291		258.6797	0.135	0.0000	0.0000
2025/05/21	R210	07/05/2026	255.40 Call	Bond Future			3629.1300	3.6291		3279.6500	9.630	0.0000	0.0000
2025/05/21	R210	07/05/2026	255.40 Put	Bond Future			0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/05/21	R210	06/08/2026		Bond Future			263.8351	263.8351		263.4821	0.134	0.0000	0.0000
2025/05/21	R210	06/08/2026	259.84 Call	Bond Future			3995.1400	3.9951		3642.0600	8.838	0.0000	0.0000
2025/05/21	R210	06/08/2026	259.84 Put	Bond Future			0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/05/21	R213	07/08/2025		Bond Future			9.3410	93.1666		9.3383	0.029	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/05/21	R213	07/08/2025	11.66 Call	Bond Future		8700.8400	8.7008	8711.7100	8.7117	0.125	0.0000	0.0000
2025/05/21	R213	07/08/2025	11.66 Put	Bond Future		1.3400	0.0013	1.2300	0.0012	8.209	0.0000	0.0000
2025/05/21	R213	06/11/2025		Bond Future		9.4330	91.4034	9.4300	91.4150	0.032	0.0000	0.0000
2025/05/21	R213	06/11/2025	10.05 Call	Bond Future		2965.5300	2.9655	2970.4100	2.9704	0.165	0.0000	0.0000
2025/05/21	R213	06/11/2025	10.05 Put	Bond Future		631.7600	0.6318	624.9900	0.6250	1.072	0.0000	0.0000
2025/05/21	R213	05/02/2026		Bond Future		9.5456	93.1298	9.5421	93.1425	0.036	0.0000	0.0000
2025/05/21	R213	05/02/2026	9.89 Call	Bond Future		2498.9100	2.4989	2503.4800	2.5035	0.183	0.0000	0.0000
2025/05/21	R213	05/02/2026	9.89 Put	Bond Future		1239.3100	1.2393	1231.1500	1.2312	0.658	0.0000	0.0000
2025/05/21	R213	07/05/2026		Bond Future		9.6682	91.3093	9.6642	91.3232	0.041	0.0000	0.0000
2025/05/21	R213	07/05/2026	9.80 Call	Bond Future		2182.6800	2.1827	2187.5500	2.1876	0.223	0.0000	0.0000
2025/05/21	R213	07/05/2026	9.80 Put	Bond Future		1718.1000	1.7181	1709.1100	1.7091	0.523	0.0000	0.0000
2025/05/21	R213	06/08/2026		Bond Future		9.8187	92.9806	9.8142	92.9958	0.046	0.0000	0.0000
2025/05/21	R213	06/08/2026	9.69 Call	Bond Future		1879.8300	1.8798	1884.7400	1.8847	0.261	0.0000	0.0000
2025/05/21	R213	06/08/2026	9.69 Put	Bond Future		2315.3700	2.3154	2305.1000	2.3051	0.444	0.0000	0.0000
2025/05/21	R214	07/08/2025		Bond Future		11.3939	67.6200	11.3955	67.6116	0.014	0.0000	0.0000
2025/05/21	R214	07/08/2025	12.97 Call	Bond Future		7586.0000	7.5860	7575.9800	7.5760	0.132	0.0000	0.0000
2025/05/21	R214	07/08/2025	12.97 Put	Bond Future		53.0800	0.0531	51.4400	0.0514	3.090	0.0000	0.0000
2025/05/21	R214	06/11/2025		Bond Future		11.5058	65.6197	11.5074	65.6115	0.014	0.0000	0.0000
2025/05/21	R214	06/11/2025	11.64 Call	Bond Future		2420.2600	2.4203	2409.5900	2.4096	0.441	0.0000	0.0000
2025/05/21	R214	06/11/2025	11.64 Put	Bond Future		1732.9200	1.7329	1730.4600	1.7305	0.142	0.0000	0.0000
2025/05/21	R214	05/02/2026		Bond Future		11.6295	66.8588	11.6310	66.8511	0.013	0.0000	0.0000
2025/05/21	R214	05/02/2026	11.26 Call	Bond Future		1664.5900	1.6646	1656.9400	1.6569	0.460	0.0000	0.0000
2025/05/21	R214	05/02/2026	11.26 Put	Bond Future		3580.8800	3.5809	3580.9500	3.5810	0.002	0.0000	0.0000
2025/05/21	R214	07/05/2026		Bond Future		11.7556	64.8028	11.7570	64.7956	0.012	0.0000	0.0000
2025/05/21	R214	07/05/2026	11.53 Call	Bond Future		2404.4200	2.4044	2396.9600	2.3970	0.310	0.0000	0.0000
2025/05/21	R214	07/05/2026	11.53 Put	Bond Future		3545.0500	3.5451	3544.8300	3.5448	0.006	0.0000	0.0000
2025/05/21	R214	06/08/2026		Bond Future		11.8958	65.9878	11.8971	65.9813	0.011	0.0000	0.0000
2025/05/21	R214	06/08/2026	11.97 Call	Bond Future		3596.2400	3.5962	3588.8300	3.5888	0.206	0.0000	0.0000
2025/05/21	R214	06/08/2026	11.97 Put	Bond Future		3234.2500	3.2343	3233.4000	3.2334	0.026	0.0000	0.0000
2025/05/21	R248	07/08/2025		Bond Future		11.7731	80.1795	11.7589	80.2684	0.121	0.0000	0.0000
2025/05/21	R248	07/08/2025	13.21 Call	Bond Future		8242.2900	8.2423	8324.3200	8.3243	0.995	0.0000	0.0000
2025/05/21	R248	07/08/2025	13.21 Put	Bond Future		96.8000	0.0968	89.9300	0.0899	7.097	0.0000	0.0000
2025/05/21	R248	06/11/2025		Bond Future		11.8953	77.2784	11.8805	77.3694	0.125	0.0000	0.0000
2025/05/21	R248	06/11/2025	11.74 Call	Bond Future		2041.9600	2.0420	2076.3300	2.0763	1.683	0.0000	0.0000
2025/05/21	R248	06/11/2025	11.74 Put	Bond Future		3005.8400	3.0058	2949.2000	2.9492	1.884	0.0000	0.0000
2025/05/21	R248	05/02/2026		Bond Future		12.0301	78.7375	12.0145	78.8310	0.129	0.0000	0.0000
2025/05/21	R248	05/02/2026	11.46 Call	Bond Future		1533.8400	1.5338	1560.1200	1.5601	1.713	0.0000	0.0000
2025/05/21	R248	05/02/2026	11.46 Put	Bond Future		5103.9000	5.1039	5036.6200	5.0366	1.318	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
2025/05/21	R248	07/05/2026		Bond Future	12.1669	75.7599	12.1507	75.8559	0.134	0.0000	0.0000
2025/05/21	R248	07/05/2026	11.72 Call	Bond Future	2397.7600	2.3978	2431.8600	2.4319	1.422	0.0000	0.0000
2025/05/21	R248	07/05/2026	11.72 Put	Bond Future	5118.2000	5.1182	5056.2700	5.0563	1.210	0.0000	0.0000
2025/05/21	R248	06/08/2026		Bond Future	12.3187	77.1444	12.3017	77.2431	0.139	0.0000	0.0000
2025/05/21	R248	06/08/2026	12.37 Call	Bond Future	4267.6300	4.2676	4316.2800	4.3163	1.140	0.0000	0.0000
2025/05/21	R248	06/08/2026	12.37 Put	Bond Future	3972.4700	3.9725	3922.4200	3.9224	1.260	0.0000	0.0000
2025/05/21	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/21	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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