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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/05/2025 TO 22/05/2025

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
2025/05/22	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/22	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/22	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/22	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/22	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/22	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/22	2029	07/08/2025		Bond Future	138.2532	138.2532	137.7812	0.341	0.0000	0.0000
2025/05/22	2029	07/08/2025	137.41 Call	Bond Future	843.1500	0.8432	371.1900	55.976	0.0000	0.0000
2025/05/22	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	2029	06/11/2025		Bond Future	139.5044	139.5044	139.0237	0.345	0.0000	0.0000
2025/05/22	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	2029	06/11/2025	139.79 Put	Bond Future	285.6100	0.2856	766.2800	168.296	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/05/22	2029	05/02/2026		Bond Future		142.1741	142.1741	141.6846	0.344	0.0000	0.0000	
2025/05/22	2029	05/02/2026	140.11 Call	Bond Future		2064.1000	2.0641	1574.6000	23.715	0.0000	0.0000	
2025/05/22	2029	05/02/2026	140.11 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/05/22	2029	07/05/2026		Bond Future		143.3853	143.3853	142.8912	0.345	0.0000	0.0000	
2025/05/22	2029	07/05/2026	141.82 Call	Bond Future		1565.2500	1.5653	1071.2400	31.561	0.0000	0.0000	
2025/05/22	2029	07/05/2026	141.82 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/05/22	2029	06/08/2026		Bond Future		146.0481	146.0481	145.5454	0.344	0.0000	0.0000	
2025/05/22	2029	06/08/2026	144.10 Call	Bond Future		1948.0500	1.9481	1445.3900	25.803	0.0000	0.0000	
2025/05/22	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/05/22	2030	07/08/2025	8.72 Put	Bond Future		1238.6300	1.2386	1292.0500	4.313	0.0000	0.0000	
2025/05/22	2030	07/08/2025	8.72 Call	Bond Future		502.8900	0.5029	465.8800	7.359	0.0000	0.0000	
2025/05/22	2030	07/08/2025	9.22 Put	Bond Future		447.0200	0.4470	470.9600	5.355	0.0000	0.0000	
2025/05/22	2030	07/08/2025	9.22 Call	Bond Future		1480.0000	1.4800	1413.5100	4.493	0.0000	0.0000	
2025/05/22	2030	07/08/2025	9.81 Call	Bond Future		3172.3400	3.1723	3087.9000	2.662	0.0000	0.0000	
2025/05/22	2030	07/08/2025	9.81 Put	Bond Future		102.7500	0.1028	108.7400	5.830	0.0000	0.0000	
2025/05/22	2030	07/08/2025	12.12 Call	Bond Future		10546.5400	10.5465	10456.1100	0.857	0.0000	0.0000	
2025/05/22	2030	07/08/2025	12.12 Put	Bond Future		0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/05/22	2030	07/08/2025	10.48 Put	Bond Future		15.6600	0.0157	16.5000	5.364	0.0000	0.0000	
2025/05/22	2030	07/08/2025	10.48 Call	Bond Future		5333.6600	5.3337	5244.0700	1.680	0.0000	0.0000	
2025/05/22	2030	07/08/2025		Bond Future		8.9266	96.9023	8.9522	96.8119	0.286	0.0000	0.0000
2025/05/22	2030	07/08/2025	11.11 Call	Bond Future		7372.8200	7.3728	7282.4500	1.226	0.0000	0.0000	
2025/05/22	2030	07/08/2025	11.11 Put	Bond Future		1.1100	0.0011	1.1700	5.405	0.0000	0.0000	
2025/05/22	2030	06/11/2025		Bond Future		9.0015	98.7645	9.0287	98.6726	0.303	0.0000	0.0000
2025/05/22	2030	06/11/2025	9.54 Call	Bond Future		2383.0300	2.3830	2314.2400	2.887	0.0000	0.0000	
2025/05/22	2030	06/11/2025	9.54 Put	Bond Future		585.5900	0.5856	608.7900	3.962	0.0000	0.0000	
2025/05/22	2030	06/11/2025	8.72 Put	Bond Future		1715.0500	1.7151	1769.5100	3.175	0.0000	0.0000	
2025/05/22	2030	06/11/2025	8.72 Call	Bond Future		758.9000	0.7589	721.3700	4.945	0.0000	0.0000	
2025/05/22	2030	06/11/2025	9.22 Put	Bond Future		911.0300	0.9110	944.8100	3.708	0.0000	0.0000	
2025/05/22	2030	06/11/2025	9.22 Call	Bond Future		1645.4000	1.6454	1587.1900	3.538	0.0000	0.0000	
2025/05/22	2030	06/11/2025	10.08 Call	Bond Future		3825.0600	3.8251	3744.3300	2.111	0.0000	0.0000	
2025/05/22	2030	06/11/2025	10.08 Put	Bond Future		266.3400	0.2663	277.6000	4.228	0.0000	0.0000	
2025/05/22	2030	05/02/2026		Bond Future		9.0982	96.6227	9.1274	96.5293	0.321	0.0000	0.0000
2025/05/22	2030	05/02/2026	9.49 Call	Bond Future		2190.4600	2.1905	2128.5400	2.827	0.0000	0.0000	
2025/05/22	2030	05/02/2026	9.49 Put	Bond Future		946.6100	0.9466	978.1400	3.331	0.0000	0.0000	
2025/05/22	2030	07/05/2026		Bond Future		9.2264	98.4200	9.2578	98.3251	0.341	0.0000	0.0000
2025/05/22	2030	07/05/2026	9.39 Call	Bond Future		1909.6600	1.9097	1855.0600	2.859	0.0000	0.0000	
2025/05/22	2030	07/05/2026	9.39 Put	Bond Future		1417.2100	1.4172	1457.4300	2.838	0.0000	0.0000	
2025/05/22	2030	06/08/2026		Bond Future		9.3929	96.2128	9.4270	96.1166	0.362	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
2025/05/22	2030	06/08/2026	9.22 Call	Bond Future	1444.0000	1.4440	1398.1000	1.3981	3.179	0.0000
2025/05/22	2030	06/08/2026	9.22 Put	Bond Future	1934.9000	1.9349	1985.2000	1.9852	2.600	0.0000
2025/05/22	2032	07/08/2025	9.40 Put	Bond Future	1975.6300	1.9756	2048.7900	2.0488	3.703	0.0000
2025/05/22	2032	07/08/2025	9.40 Call	Bond Future	568.0300	0.5680	526.2400	0.5262	7.357	0.0000
2025/05/22	2032	07/08/2025	9.90 Put	Bond Future	813.5400	0.8135	850.2500	0.8503	4.512	0.0000
2025/05/22	2032	07/08/2025	9.90 Call	Bond Future	1711.7900	1.7118	1633.5500	1.6336	4.571	0.0000
2025/05/22	2032	07/08/2025	10.59 Call	Bond Future	4148.0000	4.1480	4041.9300	4.0419	2.557	0.0000
2025/05/22	2032	07/08/2025	10.59 Put	Bond Future	182.9200	0.1829	191.8000	0.1918	4.855	0.0000
2025/05/22	2032	07/08/2025		Bond Future	9.7034	96.0118	9.7284	95.8968	0.258	0.0000
2025/05/22	2032	07/08/2025	12.01 Call	Bond Future	9882.6200	9.8826	9767.7500	9.7678	1.162	0.0000
2025/05/22	2032	07/08/2025	12.01 Put	Bond Future	2.2200	0.0022	2.3000	0.0023	3.604	0.0000
2025/05/22	2032	06/11/2025		Bond Future	9.8021	93.6955	9.8284	93.5785	0.269	0.0000
2025/05/22	2032	06/11/2025	10.42 Call	Bond Future	3473.9100	3.4739	3384.1800	3.3842	2.583	0.0000
2025/05/22	2032	06/11/2025	10.42 Put	Bond Future	774.3100	0.7743	801.6200	0.8016	3.527	0.0000
2025/05/22	2032	06/11/2025	9.40 Put	Bond Future	2704.8700	2.7049	2778.6100	2.7786	2.726	0.0000
2025/05/22	2032	06/11/2025	9.40 Call	Bond Future	893.6300	0.8936	850.3300	0.8503	4.845	0.0000
2025/05/22	2032	06/11/2025	9.90 Put	Bond Future	1515.8000	1.5158	1564.1000	1.5641	3.186	0.0000
2025/05/22	2032	06/11/2025	9.90 Call	Bond Future	1950.3500	1.9504	1881.6100	1.8816	3.524	0.0000
2025/05/22	2032	06/11/2025	10.89 Call	Bond Future	5091.3000	5.0913	4989.2600	4.9893	2.004	0.0000
2025/05/22	2032	06/11/2025	10.89 Put	Bond Future	404.3200	0.4043	419.3200	0.4193	3.710	0.0000
2025/05/22	2032	05/02/2026		Bond Future	9.9176	95.4655	9.9453	95.3466	0.279	0.0000
2025/05/22	2032	05/02/2026	10.16 Call	Bond Future	2702.6300	2.7026	2629.2100	2.6292	2.717	0.0000
2025/05/22	2032	05/02/2026	10.16 Put	Bond Future	1667.5600	1.6676	1713.0800	1.7131	2.730	0.0000
2025/05/22	2032	07/05/2026		Bond Future	10.0486	93.0815	10.0778	92.9607	0.290	0.0000
2025/05/22	2032	07/05/2026	10.14 Call	Bond Future	2537.8300	2.5378	2469.9600	2.4700	2.674	0.0000
2025/05/22	2032	07/05/2026	10.14 Put	Bond Future	2159.8000	2.1598	2212.7600	2.2128	2.452	0.0000
2025/05/22	2032	06/08/2026		Bond Future	10.2033	94.7845	10.2341	94.6619	0.302	0.0000
2025/05/22	2032	06/08/2026	10.12 Call	Bond Future	2395.5200	2.3955	2332.6600	2.3327	2.624	0.0000
2025/05/22	2032	06/08/2026	10.12 Put	Bond Future	2728.4100	2.7284	2788.2200	2.7882	2.192	0.0000
2025/05/22	2033	07/08/2025		Bond Future	130.1634	130.1634	129.8292	129.8292	0.257	0.0000
2025/05/22	2033	07/08/2025	128.65 Call	Bond Future	1513.4000	1.5134	1179.2200	1.1792	22.081	0.0000
2025/05/22	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/22	2033	06/11/2025		Bond Future	131.1567	131.1567	130.8162	130.8162	0.260	0.0000
2025/05/22	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/22	2033	06/11/2025	133.14 Put	Bond Future	1983.3200	1.9833	2323.7800	2.3238	17.166	0.0000
2025/05/22	2033	05/02/2026		Bond Future	133.6667	133.6667	133.3202	133.3202	0.259	0.0000
2025/05/22	2033	05/02/2026	132.88 Call	Bond Future	786.6700	0.7867	440.1500	0.4402	44.049	0.0000
2025/05/22	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/05/22	2033	07/05/2026		Bond Future	134.6158	134.6158	134.2665	134.2665	0.259	0.0000
2025/05/22	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	2033	07/05/2026	135.16 Put	Bond Future	544.2100	0.5442	893.4900	0.8935	64.181	0.0000
2025/05/22	2033	06/08/2026		Bond Future	137.1157	137.1157	136.7605	136.7605	0.259	0.0000
2025/05/22	2033	06/08/2026	134.25 Call	Bond Future	2865.7100	2.8657	2510.5100	2.5105	12.395	0.0000
2025/05/22	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/22	2037	07/08/2025	10.50 Put	Bond Future	3948.3400	3.9483	4210.2100	4.2102	6.632	0.0000
2025/05/22	2037	07/08/2025	10.50 Call	Bond Future	269.8500	0.2699	220.7200	0.2207	18.206	0.0000
2025/05/22	2037	07/08/2025	11.00 Put	Bond Future	1907.6200	1.9076	2081.4100	2.0814	9.110	0.0000
2025/05/22	2037	07/08/2025	11.00 Call	Bond Future	1143.3100	1.1433	1006.1000	1.0061	12.001	0.0000
2025/05/22	2037	07/08/2025	11.83 Call	Bond Future	4178.6000	4.1786	3916.9200	3.9169	6.262	0.0000
2025/05/22	2037	07/08/2025	11.83 Put	Bond Future	398.9200	0.3989	448.2400	0.4482	12.363	0.0000
2025/05/22	2037	07/08/2025	11.45 Call	Bond Future	2598.3800	2.5984	2382.1100	2.3821	8.323	0.0000
2025/05/22	2037	07/08/2025	11.45 Put	Bond Future	855.1400	0.8551	949.8700	0.9499	11.078	0.0000
2025/05/22	2037	07/08/2025	12.17 Call	Bond Future	5732.9500	5.7330	5447.2600	5.4473	4.983	0.0000
2025/05/22	2037	07/08/2025	12.17 Put	Bond Future	191.5200	0.1915	216.8300	0.2168	13.215	0.0000
2025/05/22	2037	07/08/2025	11.42 Call	Bond Future	2484.8500	2.4849	2273.0900	2.2731	8.522	0.0000
2025/05/22	2037	07/08/2025	11.42 Put	Bond Future	905.5000	0.9055	1004.7400	1.0047	10.960	0.0000
2025/05/22	2037	07/08/2025	10.55 Put	Bond Future	3703.4100	3.7034	3958.0600	3.9581	6.876	0.0000
2025/05/22	2037	07/08/2025	10.55 Call	Bond Future	322.6000	0.3226	266.2500	0.2663	17.467	0.0000
2025/05/22	2037	07/08/2025	10.64 Put	Bond Future	3283.8200	3.2838	3524.2600	3.5243	7.322	0.0000
2025/05/22	2037	07/08/2025	10.64 Call	Bond Future	435.2800	0.4353	364.7200	0.3647	16.210	0.0000
2025/05/22	2037	07/08/2025	11.82 Call	Bond Future	4134.4100	4.1344	3873.6600	3.8737	6.307	0.0000
2025/05/22	2037	07/08/2025	11.82 Put	Bond Future	407.4000	0.4074	457.6500	0.4577	12.334	0.0000
2025/05/22	2037	07/08/2025	11.07 Call	Bond Future	1330.9400	1.3309	1180.2600	1.1803	11.321	0.0000
2025/05/22	2037	07/08/2025	11.07 Put	Bond Future	1698.1600	1.6982	1858.4800	1.8585	9.441	0.0000
2025/05/22	2037	07/08/2025	10.34 Put	Bond Future	4784.7600	4.7848	5065.9200	5.0659	5.876	0.0000
2025/05/22	2037	07/08/2025	10.34 Call	Bond Future	144.1100	0.1441	114.2700	0.1143	20.706	0.0000
2025/05/22	2037	07/08/2025		Bond Future	11.1352	83.4354	11.1906	83.1244	0.498	0.0000
2025/05/22	2037	07/08/2025	13.01 Call	Bond Future	9685.8300	9.6858	9378.2500	9.3783	3.176	0.0000
2025/05/22	2037	07/08/2025	13.01 Put	Bond Future	22.9900	0.0230	26.4100	0.0264	14.876	0.0000
2025/05/22	2037	06/11/2025		Bond Future	11.2548	85.0387	11.3124	84.7219	0.512	0.0000
2025/05/22	2037	06/11/2025	11.63 Call	Bond Future	3447.7200	3.4477	3238.2000	3.2382	6.077	0.0000
2025/05/22	2037	06/11/2025	11.63 Put	Bond Future	1415.6900	1.4157	1523.0100	1.5230	7.581	0.0000
2025/05/22	2037	06/11/2025	10.50 Put	Bond Future	4881.0100	4.8810	5130.5600	5.1306	5.113	0.0000
2025/05/22	2037	06/11/2025	10.50 Call	Bond Future	573.2300	0.5732	505.9400	0.5059	11.739	0.0000
2025/05/22	2037	06/11/2025	11.00 Put	Bond Future	2930.3100	2.9303	3115.4900	3.1155	6.319	0.0000
2025/05/22	2037	06/11/2025	11.00 Call	Bond Future	1510.0100	1.5100	1378.3500	1.3784	8.719	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	
2025/05/22	2037	06/11/2025	12.16 Call	Bond Future	5519.2500	5.5193	5263.8000	5.2638	4.628	0.0000	0.0000
2025/05/22	2037	06/11/2025	12.16 Put	Bond Future	734.3200	0.7343	795.7100	0.7957	8.360	0.0000	0.0000
2025/05/22	2037	05/02/2026	12.27 Call	Bond Future	5816.8300	5.8168	5574.2900	5.5743	4.170	0.0000	0.0000
2025/05/22	2037	05/02/2026	12.27 Put	Bond Future	1251.3100	1.2513	1331.3000	1.3313	6.393	0.0000	0.0000
2025/05/22	2037	05/02/2026	10.90 Put	Bond Future	4242.1800	4.2422	4447.1300	4.4471	4.831	0.0000	0.0000
2025/05/22	2037	05/02/2026	10.90 Call	Bond Future	1547.1100	1.5471	1429.5300	1.4295	7.600	0.0000	0.0000
2025/05/22	2037	05/02/2026	11.86 Call	Bond Future	4314.6300	4.3146	4102.1500	4.1022	4.925	0.0000	0.0000
2025/05/22	2037	05/02/2026	11.86 Put	Bond Future	1828.2100	1.8282	1938.2600	1.9383	6.020	0.0000	0.0000
2025/05/22	2037	05/02/2026	11.36 Call	Bond Future	2709.1800	2.7092	2542.9600	2.5430	6.135	0.0000	0.0000
2025/05/22	2037	05/02/2026	11.36 Put	Bond Future	2864.9200	2.8649	3021.2300	3.0212	5.456	0.0000	0.0000
2025/05/22	2037	05/02/2026	10.65 Put	Bond Future	5190.3800	5.1904	5421.5100	5.4215	4.453	0.0000	0.0000
2025/05/22	2037	05/02/2026	10.65 Call	Bond Future	1069.7500	1.0698	978.3500	0.9784	8.544	0.0000	0.0000
2025/05/22	2037	05/02/2026	12.73 Call	Bond Future	7622.4400	7.6224	7354.6100	7.3546	3.514	0.0000	0.0000
2025/05/22	2037	05/02/2026	12.73 Put	Bond Future	813.7900	0.8138	868.4900	0.8685	6.722	0.0000	0.0000
2025/05/22	2037	05/02/2026	11.40 Put	Bond Future	2765.5200	2.7655	2917.8000	2.9178	5.506	0.0000	0.0000
2025/05/22	2037	05/02/2026	11.40 Call	Bond Future	2825.6000	2.8256	2655.3500	2.6554	6.025	0.0000	0.0000
2025/05/22	2037	05/02/2026		Bond Future	11.3889	82.3868	11.4488	82.0642	0.527	0.0000	0.0000
2025/05/22	2037	05/02/2026	11.20 Call	Bond Future	2266.1600	2.2662	2116.5200	2.1165	6.603	0.0000	0.0000
2025/05/22	2037	05/02/2026	11.20 Put	Bond Future	3293.0800	3.2931	3465.9700	3.4660	5.250	0.0000	0.0000
2025/05/22	2037	07/05/2026	12.40 Call	Bond Future	6037.6100	6.0376	5801.2500	5.8013	3.915	0.0000	0.0000
2025/05/22	2037	07/05/2026	12.40 Put	Bond Future	1666.9000	1.6669	1758.8400	1.7588	5.516	0.0000	0.0000
2025/05/22	2037	07/05/2026	10.95 Put	Bond Future	4956.1800	4.9562	5165.5300	5.1655	4.224	0.0000	0.0000
2025/05/22	2037	07/05/2026	10.95 Call	Bond Future	1770.6100	1.7706	1651.6600	1.6517	6.718	0.0000	0.0000
2025/05/22	2037	07/05/2026		Bond Future	11.5386	83.9184	11.6011	83.5901	0.541	0.0000	0.0000
2025/05/22	2037	07/05/2026	11.32 Call	Bond Future	2626.7500	2.6268	2473.8200	2.4738	5.822	0.0000	0.0000
2025/05/22	2037	07/05/2026	11.32 Put	Bond Future	3790.2800	3.7903	3965.6500	3.9657	4.627	0.0000	0.0000
2025/05/22	2037	06/08/2026		Bond Future	11.7087	81.1938	11.7738	80.8599	0.556	0.0000	0.0000
2025/05/22	2037	06/08/2026	11.71 Call	Bond Future	3581.6600	3.5817	3405.6800	3.4057	4.913	0.0000	0.0000
2025/05/22	2037	06/08/2026	11.71 Put	Bond Future	3574.7700	3.5748	3732.7200	3.7327	4.418	0.0000	0.0000
2025/05/22	2038	07/08/2025		Bond Future	139.0900	139.0900	139.1208	139.1208	0.022	0.0000	0.0000
2025/05/22	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	2038	07/08/2025	139.56 Put	Bond Future	469.9600	0.4700	439.2100	0.4392	6.543	0.0000	0.0000
2025/05/22	2038	06/11/2025		Bond Future	141.7970	141.7970	141.8286	141.8286	0.022	0.0000	0.0000
2025/05/22	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	2038	06/11/2025	143.88 Put	Bond Future	2082.9600	2.0830	2051.3700	2.0514	1.517	0.0000	0.0000
2025/05/22	2038	05/02/2026		Bond Future	142.3350	142.3350	142.3712	142.3712	0.025	0.0000	0.0000
2025/05/22	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	2038	05/02/2026	143.20 Put	Bond Future	865.0300	0.8650	828.8500	0.8289	4.183	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
2025/05/22	2038	07/05/2026		Bond Future	145.0183	145.0183	145.0554	145.0554	0.026	0.0000
2025/05/22	2038	07/05/2026	144.53 Call	Bond Future	488.2600	0.4883	525.4200	0.5254	7.611	0.0000
2025/05/22	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/22	2038	06/08/2026		Bond Future	145.4867	145.4867	145.5394	145.5394	0.036	0.0000
2025/05/22	2038	06/08/2026	144.72 Call	Bond Future	766.7400	0.7667	819.4200	0.8194	6.871	0.0000
2025/05/22	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/22	2040	07/08/2025	12.60 Call	Bond Future	6223.1500	6.2232	5749.6600	5.7497	7.609	0.0000
2025/05/22	2040	07/08/2025	12.60 Put	Bond Future	191.2700	0.1913	235.3500	0.2354	23.046	0.0000
2025/05/22	2040	07/08/2025	10.80 Put	Bond Future	4822.5000	4.8225	5286.3800	5.2864	9.619	0.0000
2025/05/22	2040	07/08/2025	10.80 Call	Bond Future	187.1600	0.1872	133.4700	0.1335	28.687	0.0000
2025/05/22	2040	07/08/2025	11.40 Put	Bond Future	2043.3200	2.0433	2344.3500	2.3444	14.732	0.0000
2025/05/22	2040	07/08/2025	11.40 Call	Bond Future	1199.6200	1.1996	983.0800	0.9831	18.051	0.0000
2025/05/22	2040	07/08/2025	12.00 Call	Bond Future	3384.1700	3.3842	2998.8100	2.9988	11.387	0.0000
2025/05/22	2040	07/08/2025	12.00 Put	Bond Future	678.0800	0.6781	810.2900	0.8103	19.498	0.0000
2025/05/22	2040	07/08/2025	11.10 Put	Bond Future	3250.5400	3.2505	3644.1600	3.6442	12.109	0.0000
2025/05/22	2040	07/08/2025	11.10 Call	Bond Future	542.4300	0.5424	418.4800	0.4185	22.851	0.0000
2025/05/22	2040	07/08/2025	11.00 Put	Bond Future	3736.8500	3.7369	4157.2900	4.1573	11.251	0.0000
2025/05/22	2040	07/08/2025	11.00 Call	Bond Future	393.4300	0.3934	296.3000	0.2963	24.688	0.0000
2025/05/22	2040	07/08/2025	11.70 Put	Bond Future	1207.6300	1.2076	1415.8300	1.4158	17.240	0.0000
2025/05/22	2040	07/08/2025	11.70 Call	Bond Future	2167.9100	2.1679	1858.5400	1.8585	14.270	0.0000
2025/05/22	2040	07/08/2025	12.40 Call	Bond Future	5242.7900	5.2428	4790.2800	4.7903	8.631	0.0000
2025/05/22	2040	07/08/2025	12.40 Put	Bond Future	295.6600	0.2957	360.7200	0.3607	22.005	0.0000
2025/05/22	2040	07/08/2025		Bond Future	11.5391	82.6231	11.6255	82.1056	0.749	0.0000
2025/05/22	2040	07/08/2025	13.29 Call	Bond Future	9640.4400	9.6404	9133.0300	9.1330	5.263	0.0000
2025/05/22	2040	07/08/2025	13.29 Put	Bond Future	39.5500	0.0396	49.7100	0.0497	25.689	0.0000
2025/05/22	2040	06/11/2025		Bond Future	11.6628	84.2109	11.7525	83.6835	0.769	0.0000
2025/05/22	2040	06/11/2025	11.84 Call	Bond Future	2943.9300	2.9439	2638.6400	2.6386	10.370	0.0000
2025/05/22	2040	06/11/2025	11.84 Put	Bond Future	1906.5900	1.9066	2128.6800	2.1287	11.649	0.0000
2025/05/22	2040	05/02/2026		Bond Future	11.8004	81.2926	11.8935	80.7556	0.790	0.0000
2025/05/22	2040	05/02/2026	11.49 Call	Bond Future	2089.9000	2.0899	1867.6400	1.8676	10.635	0.0000
2025/05/22	2040	05/02/2026	11.49 Put	Bond Future	3917.6800	3.9177	4232.4800	4.2325	8.035	0.0000
2025/05/22	2040	05/02/2026	13.23 Call	Bond Future	8491.5200	8.4915	8042.7500	8.0428	5.285	0.0000
2025/05/22	2040	05/02/2026	13.23 Put	Bond Future	805.6100	0.8056	893.9000	0.8939	10.959	0.0000
2025/05/22	2040	05/02/2026	11.82 Put	Bond Future	2934.8100	2.9348	3192.1500	3.1922	8.769	0.0000
2025/05/22	2040	05/02/2026	11.82 Call	Bond Future	3048.5100	3.0485	2768.7900	2.7688	9.176	0.0000
2025/05/22	2040	07/05/2026		Bond Future	11.9518	82.8036	12.0487	82.2568	0.811	0.0000
2025/05/22	2040	07/05/2026	11.67 Call	Bond Future	2649.2800	2.6493	2408.5100	2.4085	9.088	0.0000
2025/05/22	2040	07/05/2026	11.67 Put	Bond Future	4271.8300	4.2718	4577.8500	4.5779	7.164	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	
2025/05/22	2040	07/05/2026	12.53 Call	Bond Future	5406.9400	5.4069	5047.9800	5.0480	6.639	0.0000	0.0000
2025/05/22	2040	07/05/2026	12.53 Put	Bond Future	2224.7600	2.2248	2412.5900	2.4126	8.443	0.0000	0.0000
2025/05/22	2040	07/05/2026	12.03 Call	Bond Future	3700.5700	3.7006	3406.5400	3.4065	7.946	0.0000	0.0000
2025/05/22	2040	07/05/2026	12.03 Put	Bond Future	3259.0500	3.2591	3511.8100	3.5118	7.756	0.0000	0.0000
2025/05/22	2040	07/05/2026	11.12 Put	Bond Future	6351.0300	6.3510	6739.9500	6.7400	6.124	0.0000	0.0000
2025/05/22	2040	07/05/2026	11.12 Call	Bond Future	1419.5500	1.4196	1261.6800	1.2617	11.121	0.0000	0.0000
2025/05/22	2040	06/08/2026		Bond Future	12.1223	79.8076	12.2233	79.2511	0.833	0.0000	0.0000
2025/05/22	2040	06/08/2026	12.19 Call	Bond Future	4146.4100	4.1464	3847.7500	3.8478	7.203	0.0000	0.0000
2025/05/22	2040	06/08/2026	12.19 Put	Bond Future	3772.6500	3.7727	4030.4800	4.0305	6.834	0.0000	0.0000
2025/05/22	2044	07/08/2025	12.20 Call	Bond Future	3162.7100	3.1627	2852.2000	2.8522	9.818	0.0000	0.0000
2025/05/22	2044	07/08/2025	12.20 Put	Bond Future	786.6000	0.7866	904.2400	0.9042	14.956	0.0000	0.0000
2025/05/22	2044	07/08/2025	11.85 Call	Bond Future	1814.0500	1.8141	1580.8300	1.5808	12.856	0.0000	0.0000
2025/05/22	2044	07/08/2025	11.85 Put	Bond Future	1503.3300	1.5033	1698.2600	1.6983	12.967	0.0000	0.0000
2025/05/22	2044	07/08/2025	11.30 Put	Bond Future	3590.0900	3.5901	3925.3300	3.9253	9.338	0.0000	0.0000
2025/05/22	2044	07/08/2025	11.30 Call	Bond Future	463.9800	0.4640	371.0700	0.3711	20.025	0.0000	0.0000
2025/05/22	2044	07/08/2025	10.63 Put	Bond Future	7679.0800	7.6791	8099.4100	8.0994	5.474	0.0000	0.0000
2025/05/22	2044	07/08/2025	10.63 Call	Bond Future	23.8900	0.0239	16.0700	0.0161	32.733	0.0000	0.0000
2025/05/22	2044	07/08/2025		Bond Future	11.7987	77.5494	11.8695	77.1212	0.600	0.0000	0.0000
2025/05/22	2044	07/08/2025	13.34 Call	Bond Future	8584.2200	8.5842	8169.7800	8.1698	4.828	0.0000	0.0000
2025/05/22	2044	07/08/2025	13.34 Put	Bond Future	72.8500	0.0729	86.5600	0.0866	18.819	0.0000	0.0000
2025/05/22	2044	06/11/2025		Bond Future	11.9217	79.0396	11.9951	78.6033	0.616	0.0000	0.0000
2025/05/22	2044	06/11/2025	11.88 Call	Bond Future	2261.6500	2.2617	2043.5600	2.0436	9.643	0.0000	0.0000
2025/05/22	2044	06/11/2025	11.88 Put	Bond Future	2510.8400	2.5108	2729.0300	2.7290	8.690	0.0000	0.0000
2025/05/22	2044	06/11/2025	12.20 Call	Bond Future	3362.4400	3.3624	3090.9200	3.0909	8.075	0.0000	0.0000
2025/05/22	2044	06/11/2025	12.20 Put	Bond Future	1730.0600	1.7301	1894.8200	1.8948	9.523	0.0000	0.0000
2025/05/22	2044	06/11/2025	12.25 Call	Bond Future	3550.0200	3.5500	3270.9400	3.2709	7.861	0.0000	0.0000
2025/05/22	2044	06/11/2025	12.25 Put	Bond Future	1630.3800	1.6304	1787.5800	1.7876	9.642	0.0000	0.0000
2025/05/22	2044	06/11/2025	12.00 Call	Bond Future	2652.2800	2.6523	2413.2500	2.4133	9.012	0.0000	0.0000
2025/05/22	2044	06/11/2025	12.00 Put	Bond Future	2187.0400	2.1870	2384.2900	2.3843	9.019	0.0000	0.0000
2025/05/22	2044	05/02/2026		Bond Future	12.0575	76.1489	12.1338	75.7046	0.633	0.0000	0.0000
2025/05/22	2044	05/02/2026	11.56 Call	Bond Future	1675.2900	1.6753	1515.7600	1.5158	9.523	0.0000	0.0000
2025/05/22	2044	05/02/2026	11.56 Put	Bond Future	4679.1100	4.6791	4963.8200	4.9638	6.085	0.0000	0.0000
2025/05/22	2044	07/05/2026		Bond Future	12.2060	77.5640	12.2852	77.1117	0.649	0.0000	0.0000
2025/05/22	2044	07/05/2026	11.80 Call	Bond Future	2386.3200	2.3863	2199.7700	2.1998	7.817	0.0000	0.0000
2025/05/22	2044	07/05/2026	11.80 Put	Bond Future	4774.0600	4.7741	5039.7800	5.0398	5.566	0.0000	0.0000
2025/05/22	2044	06/08/2026		Bond Future	12.3721	74.5973	12.4546	74.1370	0.667	0.0000	0.0000
2025/05/22	2044	06/08/2026	12.42 Call	Bond Future	4171.7200	4.1717	3923.8500	3.9239	5.942	0.0000	0.0000
2025/05/22	2044	06/08/2026	12.42 Put	Bond Future	3903.9600	3.9040	4116.4200	4.1164	5.442	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
2025/05/22	2046	07/08/2025		Bond Future	120.1994	120.1994	119.4355	119.4355	0.635	0.0000
2025/05/22	2046	07/08/2025	118.69 Call	Bond Future	1509.3600	1.5094	745.5100	0.7455	50.608	0.0000
2025/05/22	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/22	2046	06/11/2025		Bond Future	120.2768	120.2768	119.4985	119.4985	0.647	0.0000
2025/05/22	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/22	2046	06/11/2025	125.41 Put	Bond Future	5133.2200	5.1332	5911.5500	5.9116	15.163	0.0000
2025/05/22	2046	05/02/2026		Bond Future	122.5780	122.5780	121.7852	121.7852	0.647	0.0000
2025/05/22	2046	05/02/2026	121.65 Call	Bond Future	927.9500	0.9280	135.1600	0.1352	85.435	0.0000
2025/05/22	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/22	2046	07/05/2026		Bond Future	122.5789	122.5789	121.7783	121.7783	0.653	0.0000
2025/05/22	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/22	2046	07/05/2026	124.95 Put	Bond Future	2371.0600	2.3711	3171.7400	3.1717	33.769	0.0000
2025/05/22	2046	06/08/2026		Bond Future	124.8536	124.8536	124.0385	124.0385	0.653	0.0000
2025/05/22	2046	06/08/2026	122.38 Call	Bond Future	2473.5500	2.4736	1658.5100	1.6585	32.950	0.0000
2025/05/22	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/22	2050	07/08/2025		Bond Future	118.2605	118.2605	118.5817	118.5817	0.272	0.0000
2025/05/22	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/22	2050	07/08/2025	119.89 Put	Bond Future	1629.5200	1.6295	1308.2600	1.3083	19.715	0.0000
2025/05/22	2050	06/11/2025		Bond Future	120.5621	120.5621	120.8900	120.8900	0.272	0.0000
2025/05/22	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/22	2050	06/11/2025	124.42 Put	Bond Future	3857.8800	3.8579	3530.0300	3.5300	8.498	0.0000
2025/05/22	2050	05/02/2026		Bond Future	120.4471	120.4471	120.7843	120.7843	0.280	0.0000
2025/05/22	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/22	2050	05/02/2026	122.82 Put	Bond Future	2372.8800	2.3729	2035.7000	2.0357	14.210	0.0000
2025/05/22	2050	07/05/2026		Bond Future	122.7176	122.7176	123.0615	123.0615	0.280	0.0000
2025/05/22	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/22	2050	07/05/2026	124.07 Put	Bond Future	1352.3800	1.3524	1008.5000	1.0085	25.428	0.0000
2025/05/22	2050	06/08/2026		Bond Future	122.5193	122.5193	122.8839	122.8839	0.298	0.0000
2025/05/22	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/22	2050	06/08/2026	123.27 Put	Bond Future	750.7200	0.7507	386.1200	0.3861	48.567	0.0000
2025/05/22	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/22	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/22	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/22	AL37	08/05/2025		Index Future	1107.8320	1107.8320	1107.8320	1107.8320	0.000	0.0000
2025/05/22	AL37	07/08/2025		Index Future	1131.4120	1131.4120	1130.2210	1130.2210	0.105	0.0000
2025/05/22	AL37	06/11/2025		Index Future	1153.1610	1153.1610	1151.9490	1151.9490	0.105	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	
2025/05/22	AL37	05/02/2026		Index Future	1174.9660	1174.9660	1173.7350	1173.7350	0.105	0.0000	0.0000
2025/05/22	AL37	07/05/2026		Index Future	1196.8720	1196.8720	1195.6210	1195.6210	0.105	0.0000	0.0000
2025/05/22	AL37	06/08/2026		Index Future	1218.6200	1218.6200	1217.3510	1217.3510	0.104	0.0000	0.0000
2025/05/22	AL7T	08/05/2025		Index Future	1305.4120	1305.4120	1305.4120	1305.4120	0.000	0.0000	0.0000
2025/05/22	AL7T	07/08/2025		Index Future	1343.1470	1343.1470	1338.6100	1338.6100	0.338	0.0000	0.0000
2025/05/22	AL7T	06/11/2025		Index Future	1368.9660	1368.9660	1364.3440	1364.3440	0.338	0.0000	0.0000
2025/05/22	AL7T	05/02/2026		Index Future	1394.8510	1394.8510	1390.1460	1390.1460	0.337	0.0000	0.0000
2025/05/22	AL7T	07/05/2026		Index Future	1420.8570	1420.8570	1416.0690	1416.0690	0.337	0.0000	0.0000
2025/05/22	AL7T	06/08/2026		Index Future	1446.6750	1446.6750	1441.8050	1441.8050	0.337	0.0000	0.0000
2025/05/22	ALBI	08/05/2025		Index Future	1117.9880	1117.9880	1117.9880	1117.9880	0.000	0.0000	0.0000
2025/05/22	ALBI	07/08/2025		Index Future	1148.7900	1148.7900	1145.3520	1145.3520	0.299	0.0000	0.0000
2025/05/22	ALBI	06/11/2025		Index Future	1170.8730	1170.8730	1167.3710	1167.3710	0.299	0.0000	0.0000
2025/05/22	ALBI	05/02/2026		Index Future	1193.0130	1193.0130	1189.4480	1189.4480	0.299	0.0000	0.0000
2025/05/22	ALBI	07/05/2026		Index Future	1215.2550	1215.2550	1211.6280	1211.6280	0.298	0.0000	0.0000
2025/05/22	ALBI	06/08/2026		Index Future	1237.3370	1237.3370	1233.6480	1233.6480	0.298	0.0000	0.0000
2025/05/22	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/05/22	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/05/22	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/22	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/22	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/22	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/22	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/22	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/22	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/22	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/22	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/22	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/22	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/22	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/22	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/22	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/22	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/05/22	ES33	07/08/2025		Bond Future	11.3320	83.0848	11.3875	82.8348	0.490	0.0000	0.0000
2025/05/22	ES33	07/08/2025	13.56 Call	Bond Future	9280.1500	9.2802	9030.2400	9.0302	2.693	0.0000	0.0000
2025/05/22	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	ES33	06/11/2025		Bond Future	11.4867	80.9059	11.5448	80.6512	0.506	0.0000	0.0000
2025/05/22	ES33	06/11/2025	12.01 Call	Bond Future	2255.6400	2.2556	2000.9700	2.0010	11.290	0.0000	0.0000
2025/05/22	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	ES33	05/02/2026		Bond Future	11.6630	82.4531	11.7239	82.1939	0.522	0.0000	0.0000
2025/05/22	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	ES33	05/02/2026	11.49 Put	Bond Future	742.3700	0.7424	1001.6200	1.0016	34.922	0.0000	0.0000
2025/05/22	ES33	07/05/2026		Bond Future	11.8510	80.2102	11.9148	79.9463	0.539	0.0000	0.0000
2025/05/22	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	ES33	07/05/2026	11.69 Put	Bond Future	670.3800	0.6704	934.2300	0.9342	39.358	0.0000	0.0000
2025/05/22	ES33	06/08/2026		Bond Future	12.0632	81.6951	12.1303	81.4267	0.556	0.0000	0.0000
2025/05/22	ES33	06/08/2026	12.02 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	ES33	06/08/2026	12.02 Put	Bond Future	173.5200	0.1735	441.9900	0.4420	154.720	0.0000	0.0000

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
2025/05/22	ES42	07/08/2025		Bond Future		11.9947	77.5299	12.0861	77.0095	0.762	0.0000	0.0000
2025/05/22	ES42	07/08/2025	13.79 Call	Bond Future		9257.7300	9.2577	8737.2900	8.7373	5.622	0.0000	0.0000
2025/05/22	ES42	07/08/2025	13.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	ES42	06/11/2025		Bond Future		12.1297	74.7734	12.2247	74.2430	0.783	0.0000	0.0000
2025/05/22	ES42	06/11/2025	12.39 Call	Bond Future		1439.4600	1.4395	909.0600	0.9091	36.847	0.0000	0.0000
2025/05/22	ES42	06/11/2025	12.39 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	ES42	05/02/2026		Bond Future		12.2746	76.2025	12.3733	75.6622	0.804	0.0000	0.0000
2025/05/22	ES42	05/02/2026	11.85 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	ES42	05/02/2026	11.85 Put	Bond Future		2397.2400	2.3972	2937.5700	2.9376	22.540	0.0000	0.0000
2025/05/22	ES42	07/05/2026		Bond Future		12.4323	73.3724	12.5349	72.8221	0.826	0.0000	0.0000
2025/05/22	ES42	07/05/2026	12.20 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	ES42	07/05/2026	12.20 Put	Bond Future		1269.0500	1.2691	1819.3300	1.8193	43.362	0.0000	0.0000
2025/05/22	ES42	06/08/2026		Bond Future		12.6018	74.7281	12.7086	74.1679	0.848	0.0000	0.0000
2025/05/22	ES42	06/08/2026	12.65 Call	Bond Future		253.7200	0.2537	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/22	ES42	06/08/2026	12.65 Put	Bond Future		0.0000	0.0000	306.4500	0.3065	100.000	0.0000	0.0000
2025/05/22	GOVI	08/05/2025		GOVI		1101.8720	1101.8720	1101.8720	1101.8720	0.000	0.0000	0.0000
2025/05/22	GOVI	07/08/2025		GOVI		1131.8250	1131.8250	1128.5860	1128.5860	0.286	0.0000	0.0000
2025/05/22	GOVI	07/08/2025	1,011. Call 00	GOVI		1208250.0000	120.8250	1175860.0000	117.5860	2.681	0.0000	0.0000
2025/05/22	GOVI	07/08/2025	1,011. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	GOVI	06/11/2025		GOVI		1153.5820	1153.5820	1150.2830	1150.2830	0.286	0.0000	0.0000
2025/05/22	GOVI	06/11/2025	1,112. Call 00	GOVI		415820.0000	41.5820	382830.0000	38.2830	7.934	0.0000	0.0000
2025/05/22	GOVI	06/11/2025	1,112. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	GOVI	05/02/2026		GOVI		1175.3950	1175.3950	1172.0370	1172.0370	0.286	0.0000	0.0000
2025/05/22	GOVI	05/02/2026	1,150. Call 00	GOVI		253950.0000	25.3950	220370.0000	22.0370	13.223	0.0000	0.0000
2025/05/22	GOVI	05/02/2026	1,150. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	GOVI	07/05/2026		GOVI		1197.3090	1197.3090	1193.8920	1193.8920	0.285	0.0000	0.0000
2025/05/22	GOVI	07/05/2026	1,177. Call 00	GOVI		203090.0000	20.3090	168920.0000	16.8920	16.825	0.0000	0.0000
2025/05/22	GOVI	07/05/2026	1,177. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	GOVI	06/08/2026		GOVI		1219.0650	1219.0650	1215.5900	1215.5900	0.285	0.0000	0.0000
2025/05/22	GOVI	06/08/2026	1,189. Call 00	GOVI		300650.0000	30.0650	265900.0000	26.5900	11.558	0.0000	0.0000
2025/05/22	GOVI	06/08/2026	1,189. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/05/22	IGOV	08/05/2025		Index Future		374.3390	374.3390	374.3390	374.3390	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
2025/05/22	IGOV	07/08/2025		Index Future	381.0310	381.0310	380.5240	380.5240	0.133	0.0000	0.0000
2025/05/22	IGOV	06/11/2025		Index Future	388.4470	388.4470	387.9310	387.9310	0.133	0.0000	0.0000
2025/05/22	IGOV	05/02/2026		Index Future	395.8830	395.8830	395.3570	395.3570	0.133	0.0000	0.0000
2025/05/22	IGOV	07/05/2026		Index Future	403.3520	403.3520	402.8180	402.8180	0.132	0.0000	0.0000
2025/05/22	IGOV	06/08/2026		Index Future	410.7680	410.7680	410.2260	410.2260	0.132	0.0000	0.0000
2025/05/22	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/05/22	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/05/22	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/05/22	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/05/22	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/05/22	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/05/22	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/05/22	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/05/22	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/05/22	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/05/22	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/05/22	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/05/22	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/05/22	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/05/22	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/05/22	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/05/22	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/05/22	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/05/22	R033	07/08/2025		Bond Future	9.8860	104.2384	9.9266	104.0239	0.410	0.0000	0.0000
2025/05/22	R033	07/08/2025	10.33 Call	Bond Future	2835.0500	2.8351	2668.0900	2.6681	5.889	0.0000	0.0000
2025/05/22	R033	07/08/2025	10.33 Put	Bond Future	519.2600	0.5193	566.8000	0.5668	9.155	0.0000	0.0000
2025/05/22	R033	06/11/2025		Bond Future	9.9873	101.1975	10.0299	100.9790	0.426	0.0000	0.0000
2025/05/22	R033	06/11/2025	10.33 Call	Bond Future	2989.4300	2.9894	2844.5300	2.8445	4.847	0.0000	0.0000
2025/05/22	R033	06/11/2025	10.33 Put	Bond Future	1247.3600	1.2474	1320.9900	1.3210	5.903	0.0000	0.0000
2025/05/22	R033	05/02/2026		Bond Future	10.1041	103.1090	10.1488	102.8867	0.442	0.0000	0.0000
2025/05/22	R033	05/02/2026	10.49 Call	Bond Future	3544.7800	3.5448	3401.2900	3.4013	4.048	0.0000	0.0000
2025/05/22	R033	05/02/2026	10.49 Put	Bond Future	1645.5100	1.6455	1724.3200	1.7243	4.789	0.0000	0.0000
2025/05/22	R033	07/05/2026		Bond Future	10.2352	99.9832	10.2822	99.7571	0.459	0.0000	0.0000
2025/05/22	R033	07/05/2026	10.38 Call	Bond Future	3075.6000	3.0756	2947.9400	2.9479	4.151	0.0000	0.0000
2025/05/22	R033	07/05/2026	10.38 Put	Bond Future	2380.6200	2.3806	2479.0400	2.4790	4.134	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
2025/05/22	R033	06/08/2026		Bond Future	10.3875	101.8116	10.4369	101.5817	0.476	0.0000
2025/05/22	R033	06/08/2026	10.25 Call	Bond Future	2594.7900	2.5948	2482.8600	2.4829	4.314	0.0000
2025/05/22	R033	06/08/2026	10.25 Put	Bond Future	3237.5100	3.2375	3355.4500	3.3555	3.643	0.0000
2025/05/22	R035	07/08/2025	10.90 Call	Bond Future	2744.5000	2.7445	2520.1600	2.5202	8.174	0.0000
2025/05/22	R035	07/08/2025	10.90 Put	Bond Future	697.2200	0.6972	781.2600	0.7813	12.054	0.0000
2025/05/22	R035	07/08/2025	11.30 Call	Bond Future	4458.0400	4.4580	4189.6800	4.1897	6.020	0.0000
2025/05/22	R035	07/08/2025	11.30 Put	Bond Future	297.1600	0.2972	337.1800	0.3372	13.467	0.0000
2025/05/22	R035	07/08/2025	10.08 Put	Bond Future	2960.7700	2.9608	3194.8400	3.1948	7.906	0.0000
2025/05/22	R035	07/08/2025	10.08 Call	Bond Future	451.9200	0.4519	377.6100	0.3776	16.443	0.0000
2025/05/22	R035	07/08/2025	10.58 Put	Bond Future	1296.4400	1.2964	1433.8500	1.4339	10.599	0.0000
2025/05/22	R035	07/08/2025	10.58 Call	Bond Future	1602.2300	1.6022	1431.2600	1.4313	10.671	0.0000
2025/05/22	R035	07/08/2025	11.34 Call	Bond Future	4640.1500	4.6402	4368.6800	4.3687	5.850	0.0000
2025/05/22	R035	07/08/2025	11.34 Put	Bond Future	271.6900	0.2717	308.6000	0.3086	13.585	0.0000
2025/05/22	R035	07/08/2025		Bond Future	10.5247	94.1788	10.5805	93.8704	0.530	0.0000
2025/05/22	R035	07/08/2025	12.65 Call	Bond Future	10815.1300	10.8151	10508.0800	10.5081	2.839	0.0000
2025/05/22	R035	07/08/2025	12.65 Put	Bond Future	8.1200	0.0081	9.4500	0.0095	16.379	0.0000
2025/05/22	R035	06/11/2025		Bond Future	10.6383	91.4836	10.6964	91.1695	0.547	0.0000
2025/05/22	R035	06/11/2025	11.20 Call	Bond Future	4041.8100	4.0418	3815.2500	3.8153	5.605	0.0000
2025/05/22	R035	06/11/2025	11.20 Put	Bond Future	1069.1600	1.0692	1156.7500	1.1568	8.192	0.0000
2025/05/22	R035	06/11/2025	10.08 Put	Bond Future	3921.7800	3.9218	4146.9200	4.1469	5.741	0.0000
2025/05/22	R035	06/11/2025	10.08 Call	Bond Future	831.2700	0.8313	742.2600	0.7423	10.708	0.0000
2025/05/22	R035	06/11/2025	10.58 Put	Bond Future	2275.8000	2.2758	2434.2300	2.4342	6.962	0.0000
2025/05/22	R035	06/11/2025	10.58 Call	Bond Future	1959.7400	1.9597	1804.0200	1.8040	7.946	0.0000
2025/05/22	R035	06/11/2025	11.67 Call	Bond Future	5938.1100	5.9381	5675.5000	5.6755	4.422	0.0000
2025/05/22	R035	06/11/2025	11.67 Put	Bond Future	579.0000	0.5790	630.5400	0.6305	8.902	0.0000
2025/05/22	R035	06/11/2025	9.91 Put	Bond Future	4636.7200	4.6367	4882.5300	4.8825	5.301	0.0000
2025/05/22	R035	06/11/2025	9.91 Call	Bond Future	577.0400	0.5770	508.7000	0.5087	11.843	0.0000
2025/05/22	R035	06/11/2025	10.41 Put	Bond Future	2759.9100	2.7599	2941.1000	2.9411	6.565	0.0000
2025/05/22	R035	06/11/2025	10.41 Call	Bond Future	1513.0800	1.5131	1380.1200	1.3801	8.787	0.0000
2025/05/22	R035	06/11/2025	11.43 Call	Bond Future	4946.0700	4.9461	4699.9600	4.7000	4.976	0.0000
2025/05/22	R035	06/11/2025	11.43 Put	Bond Future	794.3800	0.7944	862.4200	0.8624	8.565	0.0000
2025/05/22	R035	06/11/2025	11.95 Call	Bond Future	7137.2300	7.1372	6859.8400	6.8598	3.887	0.0000
2025/05/22	R035	06/11/2025	11.95 Put	Bond Future	398.3300	0.3983	435.0900	0.4351	9.229	0.0000
2025/05/22	R035	06/11/2025	11.45 Call	Bond Future	5027.1800	5.0272	4779.5500	4.7796	4.926	0.0000
2025/05/22	R035	06/11/2025	11.45 Put	Bond Future	773.9900	0.7740	840.5100	0.8405	8.594	0.0000
2025/05/22	R035	06/11/2025	10.95 Put	Bond Future	1461.9000	1.4619	1575.0600	1.5751	7.741	0.0000
2025/05/22	R035	06/11/2025	10.95 Call	Bond Future	3128.1300	3.1281	2927.1400	2.9271	6.425	0.0000
2025/05/22	R035	06/11/2025	10.44 Put	Bond Future	2669.2000	2.6692	2846.3200	2.8463	6.636	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	
2025/05/22	R035	06/11/2025	10.44 Call	Bond Future	1587.5600	1.5876	1450.5300	1.4505	8.631	0.0000	0.0000
2025/05/22	R035	06/11/2025	10.94 Put	Bond Future	1479.9000	1.4799	1594.1800	1.5942	7.722	0.0000	0.0000
2025/05/22	R035	06/11/2025	10.94 Call	Bond Future	3093.3300	3.0933	2893.4600	2.8935	6.461	0.0000	0.0000
2025/05/22	R035	06/11/2025	11.99 Call	Bond Future	7311.0300	7.3110	7031.8800	7.0319	3.818	0.0000	0.0000
2025/05/22	R035	06/11/2025	11.99 Put	Bond Future	377.5100	0.3775	412.5100	0.4125	9.271	0.0000	0.0000
2025/05/22	R035	05/02/2026	10.44 Put	Bond Future	3552.7300	3.5527	3740.8500	3.7409	5.295	0.0000	0.0000
2025/05/22	R035	05/02/2026	10.44 Call	Bond Future	1801.0200	1.8010	1669.3400	1.6693	7.311	0.0000	0.0000
2025/05/22	R035	05/02/2026	10.94 Put	Bond Future	2273.4600	2.2735	2409.5900	2.4096	5.988	0.0000	0.0000
2025/05/22	R035	05/02/2026	10.94 Call	Bond Future	3176.5800	3.1766	2992.9100	2.9929	5.782	0.0000	0.0000
2025/05/22	R035	05/02/2026	12.44 Call	Bond Future	8775.5000	8.7755	8493.8600	8.4939	3.209	0.0000	0.0000
2025/05/22	R035	05/02/2026	12.44 Put	Bond Future	504.2700	0.5043	542.4300	0.5424	7.567	0.0000	0.0000
2025/05/22	R035	05/02/2026		Bond Future	10.7677	93.2121	10.8284	92.8923	0.564	0.0000	0.0000
2025/05/22	R035	05/02/2026	10.79 Call	Bond Future	2724.7100	2.7247	2555.9200	2.5559	6.195	0.0000	0.0000
2025/05/22	R035	05/02/2026	10.79 Put	Bond Future	2607.0900	2.6071	2758.1000	2.7581	5.792	0.0000	0.0000
2025/05/22	R035	07/05/2026		Bond Future	10.9024	90.4416	10.9658	90.1162	0.582	0.0000	0.0000
2025/05/22	R035	07/05/2026	10.86 Call	Bond Future	2901.1500	2.9012	2735.3100	2.7353	5.716	0.0000	0.0000
2025/05/22	R035	07/05/2026	10.86 Put	Bond Future	3119.7900	3.1198	3279.3900	3.2794	5.116	0.0000	0.0000
2025/05/22	R035	06/08/2026		Bond Future	11.0568	92.0967	11.1231	91.7656	0.600	0.0000	0.0000
2025/05/22	R035	06/08/2026	11.06 Call	Bond Future	3419.6700	3.4197	3246.4600	3.2465	5.065	0.0000	0.0000
2025/05/22	R035	06/08/2026	11.06 Put	Bond Future	3403.7500	3.4038	3561.6300	3.5616	4.638	0.0000	0.0000
2025/05/22	R038	07/08/2025		Bond Future	11.1887	101.8570	11.2443	101.4927	0.496	0.0000	0.0000
2025/05/22	R038	07/08/2025	11.24 Call	Bond Future	1851.1300	1.8511	1649.8800	1.6499	10.872	0.0000	0.0000
2025/05/22	R038	07/08/2025	11.24 Put	Bond Future	1514.7400	1.5147	1677.8200	1.6778	10.766	0.0000	0.0000
2025/05/22	R038	06/11/2025		Bond Future	11.3159	98.3289	11.3737	97.9578	0.511	0.0000	0.0000
2025/05/22	R038	06/11/2025	11.24 Call	Bond Future	2260.7300	2.2607	2079.1200	2.0791	8.033	0.0000	0.0000
2025/05/22	R038	06/11/2025	11.24 Put	Bond Future	2751.2600	2.7513	2940.7900	2.9408	6.889	0.0000	0.0000
2025/05/22	R038	06/11/2025	12.33 Call	Bond Future	6936.5900	6.9366	6627.8800	6.6279	4.450	0.0000	0.0000
2025/05/22	R038	06/11/2025	12.33 Put	Bond Future	714.6900	0.7147	777.1200	0.7771	8.735	0.0000	0.0000
2025/05/22	R038	06/11/2025	10.98 Put	Bond Future	3688.8800	3.6889	3920.1000	3.9201	6.268	0.0000	0.0000
2025/05/22	R038	06/11/2025	10.98 Call	Bond Future	1490.4400	1.4904	1350.5200	1.3505	9.388	0.0000	0.0000
2025/05/22	R038	05/02/2026		Bond Future	11.4558	100.1860	11.5160	99.8081	0.525	0.0000	0.0000
2025/05/22	R038	05/02/2026	11.44 Call	Bond Future	3061.5700	3.0616	2866.3900	2.8664	6.375	0.0000	0.0000
2025/05/22	R038	05/02/2026	11.44 Put	Bond Future	3160.8600	3.1609	3343.5200	3.3435	5.779	0.0000	0.0000
2025/05/22	R038	07/05/2026		Bond Future	11.6070	96.5640	11.6698	96.1794	0.540	0.0000	0.0000
2025/05/22	R038	07/05/2026	11.40 Call	Bond Future	3054.7400	3.0547	2874.7700	2.8748	5.891	0.0000	0.0000
2025/05/22	R038	07/05/2026	11.40 Put	Bond Future	4339.9800	4.3400	4544.5600	4.5446	4.714	0.0000	0.0000
2025/05/22	R038	06/08/2026		Bond Future	11.7747	98.3288	11.8401	97.9375	0.556	0.0000	0.0000
2025/05/22	R038	06/08/2026	11.77 Call	Bond Future	4114.9000	4.1149	3909.7800	3.9098	4.985	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	
2025/05/22	R038	06/08/2026	11.77 Put	Bond Future	4143.0300	4.1430	4329.1600	4.3292	4.493	0.0000	0.0000
2025/05/22	R053	07/08/2025		Bond Future	11.6726	103.8340	11.7384	103.2991	0.564	0.0000	0.0000
2025/05/22	R053	07/08/2025	13.17 Call	Bond Future	11117.1500	11.1172	10601.8500	10.6019	4.635	0.0000	0.0000
2025/05/22	R053	07/08/2025	13.17 Put	Bond Future	117.1900	0.1172	136.8500	0.1369	16.776	0.0000	0.0000
2025/05/22	R053	06/11/2025		Bond Future	11.7910	99.9655	11.8593	99.4204	0.580	0.0000	0.0000
2025/05/22	R053	06/11/2025	11.76 Call	Bond Future	3211.8500	3.2119	2933.9900	2.9340	8.651	0.0000	0.0000
2025/05/22	R053	06/11/2025	11.76 Put	Bond Future	3460.6200	3.4606	3727.8300	3.7278	7.721	0.0000	0.0000
2025/05/22	R053	05/02/2026		Bond Future	11.9191	101.8534	11.9901	101.2984	0.596	0.0000	0.0000
2025/05/22	R053	05/02/2026	11.49 Call	Bond Future	2473.7400	2.4737	2260.8600	2.2609	8.606	0.0000	0.0000
2025/05/22	R053	05/02/2026	11.49 Put	Bond Future	5954.0700	5.9541	6296.2500	6.2963	5.747	0.0000	0.0000
2025/05/22	R053	07/05/2026		Bond Future	12.0557	97.8852	12.1295	97.3201	0.612	0.0000	0.0000
2025/05/22	R053	07/05/2026	11.69 Call	Bond Future	3440.2200	3.4402	3197.5600	3.1976	7.054	0.0000	0.0000
2025/05/22	R053	07/05/2026	11.69 Put	Bond Future	6330.2000	6.3302	6652.6000	6.6526	5.093	0.0000	0.0000
2025/05/22	R053	06/08/2026		Bond Future	12.2049	99.6736	12.2817	99.0986	0.630	0.0000	0.0000
2025/05/22	R053	06/08/2026	12.28 Call	Bond Future	5703.5500	5.7036	5389.6500	5.3897	5.504	0.0000	0.0000
2025/05/22	R053	06/08/2026	12.28 Put	Bond Future	5141.2800	5.1413	5402.3800	5.4024	5.079	0.0000	0.0000
2025/05/22	R186	07/08/2025	10.25 Call	Bond Future	2690.7000	2.6907	2699.3500	2.6994	0.321	0.0000	0.0000
2025/05/22	R186	07/08/2025	10.25 Put	Bond Future	0.2800	0.0003	0.2500	0.0003	10.714	0.0000	0.0000
2025/05/22	R186	07/08/2025	9.22 Put	Bond Future	9.0100	0.0090	8.4200	0.0084	6.548	0.0000	0.0000
2025/05/22	R186	07/08/2025	9.22 Call	Bond Future	1407.0100	1.4070	1415.1000	1.4151	0.575	0.0000	0.0000
2025/05/22	R186	07/08/2025		Bond Future	8.1263	104.4652	8.1196	104.4739	0.083	0.0000	0.0000
2025/05/22	R186	07/08/2025	9.68 Call	Bond Future	1980.4100	1.9804	1988.9000	1.9889	0.429	0.0000	0.0000
2025/05/22	R186	07/08/2025	9.68 Put	Bond Future	2.3400	0.0023	2.1500	0.0022	8.120	0.0000	0.0000
2025/05/22	R186	06/11/2025		Bond Future	8.2034	106.4731	8.1948	106.4821	0.104	0.0000	0.0000
2025/05/22	R186	06/11/2025	8.13 Call	Bond Future	258.2100	0.2582	261.5100	0.2615	1.278	0.0000	0.0000
2025/05/22	R186	06/11/2025	8.13 Put	Bond Future	336.0500	0.3361	330.3100	0.3303	1.708	0.0000	0.0000
2025/05/22	R186	05/02/2026		Bond Future	8.3740	103.1787	8.3624	103.1883	0.138	0.0000	0.0000
2025/05/22	R186	05/02/2026	8.43 Call	Bond Future	343.2400	0.3432	347.6600	0.3477	1.288	0.0000	0.0000
2025/05/22	R186	05/02/2026	8.43 Put	Bond Future	296.9100	0.2969	291.7800	0.2918	1.728	0.0000	0.0000
2025/05/22	R186	07/05/2026		Bond Future	8.7437	105.0983	8.7266	105.1084	0.196	0.0000	0.0000
2025/05/22	R186	07/05/2026	8.69 Call	Bond Future	277.6400	0.2776	282.1400	0.2821	1.621	0.0000	0.0000
2025/05/22	R186	07/05/2026	8.69 Put	Bond Future	309.3000	0.3093	303.7200	0.3037	1.804	0.0000	0.0000
2025/05/22	R186	06/08/2026		Bond Future	9.6813	101.7157	9.6510	101.7264	0.313	0.0000	0.0000
2025/05/22	R186	06/08/2026	8.57 Call	Bond Future	48.7900	0.0488	50.7500	0.0508	4.017	0.0000	0.0000
2025/05/22	R186	06/08/2026	8.57 Put	Bond Future	442.3800	0.4424	433.6500	0.4337	1.973	0.0000	0.0000
2025/05/22	R202	07/08/2025		Bond Future	269.2258	269.2258	269.2853	269.2853	0.022	0.0000	0.0000
2025/05/22	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/05/22	R202	07/08/2025	271.60 Put	Bond Future	2374.2000	2.3742	2314.6700	2.3147	2.507	0.0000	0.0000
2025/05/22	R202	06/11/2025		Bond Future	274.4658	274.4658	274.5270	274.5270	0.022	0.0000	0.0000
2025/05/22	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	R202	06/11/2025	275.64 Put	Bond Future	1174.1800	1.1742	1112.9600	1.1130	5.214	0.0000	0.0000
2025/05/22	R202	05/02/2026		Bond Future	274.3655	274.3655	274.4327	274.4327	0.025	0.0000	0.0000
2025/05/22	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	R202	05/02/2026	277.82 Put	Bond Future	3454.5100	3.4545	3387.2800	3.3873	1.946	0.0000	0.0000
2025/05/22	R202	07/05/2026		Bond Future	279.5385	279.5385	279.6078	279.6078	0.025	0.0000	0.0000
2025/05/22	R202	07/05/2026	277.55 Call	Bond Future	1988.4600	1.9885	2057.7600	2.0578	3.485	0.0000	0.0000
2025/05/22	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	R202	06/08/2026		Bond Future	279.2562	279.2562	279.3545	279.3545	0.035	0.0000	0.0000
2025/05/22	R202	06/08/2026	278.86 Call	Bond Future	396.2400	0.3962	494.4700	0.4945	24.791	0.0000	0.0000
2025/05/22	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	R209	07/08/2025		Bond Future	10.8702	73.5591	10.9258	73.2839	0.511	0.0000	0.0000
2025/05/22	R209	07/08/2025	12.68 Call	Bond Future	8301.9000	8.3019	8029.9000	8.0299	3.276	0.0000	0.0000
2025/05/22	R209	07/08/2025	12.68 Put	Bond Future	21.0800	0.0211	24.3100	0.0243	15.323	0.0000	0.0000
2025/05/22	R209	06/11/2025		Bond Future	10.9809	71.8201	11.0386	71.5398	0.525	0.0000	0.0000
2025/05/22	R209	06/11/2025	11.27 Call	Bond Future	2788.0800	2.7881	2610.8300	2.6108	6.357	0.0000	0.0000
2025/05/22	R209	06/11/2025	11.27 Put	Bond Future	1397.1700	1.3972	1500.2800	1.5003	7.380	0.0000	0.0000
2025/05/22	R209	05/02/2026		Bond Future	11.1034	73.1769	11.1632	72.8915	0.539	0.0000	0.0000
2025/05/22	R209	05/02/2026	10.93 Call	Bond Future	2042.6000	2.0426	1908.7700	1.9088	6.552	0.0000	0.0000
2025/05/22	R209	05/02/2026	10.93 Put	Bond Future	2877.5200	2.8775	3029.1000	3.0291	5.268	0.0000	0.0000
2025/05/22	R209	07/05/2026		Bond Future	11.2361	71.3868	11.2983	71.0963	0.554	0.0000	0.0000
2025/05/22	R209	07/05/2026	11.07 Call	Bond Future	2424.4100	2.4244	2284.8900	2.2849	5.755	0.0000	0.0000
2025/05/22	R209	07/05/2026	11.07 Put	Bond Future	3207.4500	3.2075	3358.4600	3.3585	4.708	0.0000	0.0000
2025/05/22	R209	06/08/2026		Bond Future	11.3842	72.6930	11.4490	72.3974	0.569	0.0000	0.0000
2025/05/22	R209	06/08/2026	11.39 Call	Bond Future	3216.7000	3.2167	3060.5600	3.0606	4.854	0.0000	0.0000
2025/05/22	R209	06/08/2026	11.39 Put	Bond Future	3190.2400	3.1902	3329.6900	3.3297	4.371	0.0000	0.0000
2025/05/22	R210	07/08/2025		Bond Future	251.0405	251.0405	251.0895	251.0895	0.020	0.0000	0.0000
2025/05/22	R210	07/08/2025	248.44 Call	Bond Future	2600.5200	2.6005	2649.5300	2.6495	1.885	0.0000	0.0000
2025/05/22	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	R210	06/11/2025		Bond Future	252.4974	252.4974	252.5483	252.5483	0.020	0.0000	0.0000
2025/05/22	R210	06/11/2025	252.14 Call	Bond Future	357.4300	0.3574	408.2500	0.4083	14.218	0.0000	0.0000
2025/05/22	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	R210	05/02/2026		Bond Future	257.3291	257.3291	257.3816	257.3816	0.020	0.0000	0.0000
2025/05/22	R210	05/02/2026	253.10 Call	Bond Future	4229.0900	4.2291	4281.6300	4.2816	1.242	0.0000	0.0000
2025/05/22	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	R210	07/05/2026		Bond Future	258.6797	258.6797	258.7442	258.7442	0.025	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
2025/05/22	R210	07/05/2026	255.40 Call	Bond Future	3279.6500	3.2797	3344.1600	3.3442	1.967	0.0000	0.0000
2025/05/22	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	R210	06/08/2026		Bond Future	263.4821	263.4821	263.5488	263.5488	0.025	0.0000	0.0000
2025/05/22	R210	06/08/2026	259.84 Call	Bond Future	3642.0600	3.6421	3708.7700	3.7088	1.832	0.0000	0.0000
2025/05/22	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	R213	07/08/2025		Bond Future	9.3383	93.1776	9.3636	93.0767	0.271	0.0000	0.0000
2025/05/22	R213	07/08/2025	11.66 Call	Bond Future	8711.7100	8.7117	8610.9500	8.6110	1.157	0.0000	0.0000
2025/05/22	R213	07/08/2025	11.66 Put	Bond Future	1.2300	0.0012	1.2800	0.0013	4.065	0.0000	0.0000
2025/05/22	R213	06/11/2025		Bond Future	9.4300	91.4150	9.4567	91.3125	0.283	0.0000	0.0000
2025/05/22	R213	06/11/2025	10.05 Call	Bond Future	2970.4100	2.9704	2891.3800	2.8914	2.661	0.0000	0.0000
2025/05/22	R213	06/11/2025	10.05 Put	Bond Future	624.9900	0.6250	648.5300	0.6485	3.766	0.0000	0.0000
2025/05/22	R213	05/02/2026		Bond Future	9.5421	93.1425	9.5704	93.0383	0.296	0.0000	0.0000
2025/05/22	R213	05/02/2026	9.89 Call	Bond Future	2503.4800	2.5035	2435.9200	2.4359	2.699	0.0000	0.0000
2025/05/22	R213	05/02/2026	9.89 Put	Bond Future	1231.1500	1.2312	1267.8100	1.2678	2.978	0.0000	0.0000
2025/05/22	R213	07/05/2026		Bond Future	9.6642	91.3232	9.6942	91.2174	0.310	0.0000	0.0000
2025/05/22	R213	07/05/2026	9.80 Call	Bond Future	2187.5500	2.1876	2127.0600	2.1271	2.765	0.0000	0.0000
2025/05/22	R213	07/05/2026	9.80 Put	Bond Future	1709.1100	1.7091	1754.4700	1.7545	2.654	0.0000	0.0000
2025/05/22	R213	06/08/2026		Bond Future	9.8142	92.9958	9.8461	92.8883	0.325	0.0000	0.0000
2025/05/22	R213	06/08/2026	9.69 Call	Bond Future	1884.7400	1.8847	1831.3500	1.8314	2.833	0.0000	0.0000
2025/05/22	R213	06/08/2026	9.69 Put	Bond Future	2305.1000	2.3051	2359.1600	2.3592	2.345	0.0000	0.0000
2025/05/22	R214	07/08/2025		Bond Future	11.3955	67.6116	11.4715	67.2149	0.667	0.0000	0.0000
2025/05/22	R214	07/08/2025	12.97 Call	Bond Future	7575.9800	7.5760	7190.3700	7.1904	5.090	0.0000	0.0000
2025/05/22	R214	07/08/2025	12.97 Put	Bond Future	51.4400	0.0514	62.4800	0.0625	21.462	0.0000	0.0000
2025/05/22	R214	06/11/2025		Bond Future	11.5074	65.6115	11.5861	65.2073	0.684	0.0000	0.0000
2025/05/22	R214	06/11/2025	11.64 Call	Bond Future	2409.5900	2.4096	2180.2000	2.1802	9.520	0.0000	0.0000
2025/05/22	R214	06/11/2025	11.64 Put	Bond Future	1730.4600	1.7305	1905.2400	1.9052	10.100	0.0000	0.0000
2025/05/22	R214	05/02/2026		Bond Future	11.6310	66.8511	11.7125	66.4395	0.701	0.0000	0.0000
2025/05/22	R214	05/02/2026	11.26 Call	Bond Future	1656.9400	1.6569	1494.2100	1.4942	9.821	0.0000	0.0000
2025/05/22	R214	05/02/2026	11.26 Put	Bond Future	3580.9500	3.5810	3829.8000	3.8298	6.949	0.0000	0.0000
2025/05/22	R214	07/05/2026		Bond Future	11.7570	64.7956	11.8414	64.3766	0.718	0.0000	0.0000
2025/05/22	R214	07/05/2026	11.53 Call	Bond Future	2396.9600	2.3970	2204.7700	2.2048	8.018	0.0000	0.0000
2025/05/22	R214	07/05/2026	11.53 Put	Bond Future	3544.8300	3.5448	3771.6700	3.7717	6.399	0.0000	0.0000
2025/05/22	R214	06/08/2026		Bond Future	11.8971	65.9813	11.9846	65.5548	0.736	0.0000	0.0000
2025/05/22	R214	06/08/2026	11.97 Call	Bond Future	3588.8300	3.5888	3357.8800	3.3579	6.435	0.0000	0.0000
2025/05/22	R214	06/08/2026	11.97 Put	Bond Future	3233.4000	3.2334	3428.9400	3.4289	6.048	0.0000	0.0000
2025/05/22	R248	07/08/2025		Bond Future	11.7589	80.2684	11.8298	79.8265	0.603	0.0000	0.0000
2025/05/22	R248	07/08/2025	13.21 Call	Bond Future	8324.3200	8.3243	7899.5000	7.8995	5.103	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
2025/05/22	R248	07/08/2025	13.21 Put	Bond Future	89.9300	0.0899	106.9700	0.1070	18.948	0.0000	0.0000
2025/05/22	R248	06/11/2025		Bond Future	11.8805	77.3694	11.9541	76.9191	0.619	0.0000	0.0000
2025/05/22	R248	06/11/2025	11.74 Call	Bond Future	2076.3300	2.0763	1868.4100	1.8684	10.014	0.0000	0.0000
2025/05/22	R248	06/11/2025	11.74 Put	Bond Future	2949.2000	2.9492	3191.5100	3.1915	8.216	0.0000	0.0000
2025/05/22	R248	05/02/2026		Bond Future	12.0145	78.8310	12.0910	78.3725	0.636	0.0000	0.0000
2025/05/22	R248	05/02/2026	11.46 Call	Bond Future	1560.1200	1.5601	1405.4900	1.4055	9.911	0.0000	0.0000
2025/05/22	R248	05/02/2026	11.46 Put	Bond Future	5036.6200	5.0366	5340.5400	5.3405	6.034	0.0000	0.0000
2025/05/22	R248	07/05/2026		Bond Future	12.1507	75.8559	12.2300	75.3891	0.653	0.0000	0.0000
2025/05/22	R248	07/05/2026	11.72 Call	Bond Future	2431.8600	2.4319	2241.3800	2.2414	7.833	0.0000	0.0000
2025/05/22	R248	07/05/2026	11.72 Put	Bond Future	5056.2700	5.0563	5332.6200	5.3326	5.465	0.0000	0.0000
2025/05/22	R248	06/08/2026		Bond Future	12.3017	77.2431	12.3842	76.7680	0.671	0.0000	0.0000
2025/05/22	R248	06/08/2026	12.37 Call	Bond Future	4316.2800	4.3163	4058.5300	4.0585	5.972	0.0000	0.0000
2025/05/22	R248	06/08/2026	12.37 Put	Bond Future	3922.4200	3.9224	4139.7900	4.1398	5.542	0.0000	0.0000
2025/05/22	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/22	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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