



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/05/2025 TO 26/05/2025

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
2025/05/26	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/26	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/26	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/26	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/26	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/26	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/26	2029	07/08/2025		Bond Future	138.0730	138.0730	138.1013	0.021	0.0000	0.0000
2025/05/26	2029	07/08/2025	137.41 Call	Bond Future	662.9700	0.6630	691.3000	4.273	0.0000	0.0000
2025/05/26	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	2029	06/11/2025		Bond Future	139.3244	139.3244	139.3535	0.021	0.0000	0.0000
2025/05/26	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	2029	06/11/2025	139.79 Put	Bond Future	465.6400	0.4656	436.5300	6.252	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
2025/05/26	2029	05/02/2026		Bond Future	141.9984	141.9984	142.0285	142.0285	0.021	0.0000	0.0000
2025/05/26	2029	05/02/2026	140.11 Call	Bond Future	1888.4200	1.8884	1918.4700	1.9185	1.591	0.0000	0.0000
2025/05/26	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	2029	07/05/2026		Bond Future	143.2114	143.2114	143.2429	143.2429	0.022	0.0000	0.0000
2025/05/26	2029	07/05/2026	141.82 Call	Bond Future	1391.3700	1.3914	1422.8600	1.4229	2.263	0.0000	0.0000
2025/05/26	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	2029	06/08/2026		Bond Future	145.8745	145.8745	145.9071	145.9071	0.022	0.0000	0.0000
2025/05/26	2029	06/08/2026	144.10 Call	Bond Future	1774.5000	1.7745	1807.0900	1.8071	1.837	0.0000	0.0000
2025/05/26	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	2030	07/08/2025	8.72 Put	Bond Future	1209.1700	1.2092	1240.4700	1.2405	2.589	0.0000	0.0000
2025/05/26	2030	07/08/2025	8.72 Call	Bond Future	490.5900	0.4906	450.3500	0.4504	8.202	0.0000	0.0000
2025/05/26	2030	07/08/2025	9.22 Put	Bond Future	429.0800	0.4291	436.2400	0.4362	1.669	0.0000	0.0000
2025/05/26	2030	07/08/2025	9.22 Call	Bond Future	1479.2200	1.4792	1414.8400	1.4148	4.352	0.0000	0.0000
2025/05/26	2030	07/08/2025	9.81 Call	Bond Future	3183.6900	3.1837	3110.9900	3.1110	2.284	0.0000	0.0000
2025/05/26	2030	07/08/2025	9.81 Put	Bond Future	96.9400	0.0969	95.7800	0.0958	1.197	0.0000	0.0000
2025/05/26	2030	07/08/2025	12.12 Call	Bond Future	10563.7000	10.5637	10492.1600	10.4922	0.677	0.0000	0.0000
2025/05/26	2030	07/08/2025	12.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	2030	07/08/2025	10.48 Put	Bond Future	14.5400	0.0145	13.6600	0.0137	6.052	0.0000	0.0000
2025/05/26	2030	07/08/2025	10.48 Call	Bond Future	5349.7000	5.3497	5277.2800	5.2773	1.354	0.0000	0.0000
2025/05/26	2030	07/08/2025		Bond Future	8.9218	96.9194	8.9420	96.8479	0.226	0.0000	0.0000
2025/05/26	2030	07/08/2025	11.11 Call	Bond Future	7389.8600	7.3899	7318.2000	7.3182	0.970	0.0000	0.0000
2025/05/26	2030	07/08/2025	11.11 Put	Bond Future	0.9900	0.0010	0.8700	0.0009	12.121	0.0000	0.0000
2025/05/26	2030	06/11/2025		Bond Future	8.9956	98.7845	9.0171	98.7117	0.240	0.0000	0.0000
2025/05/26	2030	06/11/2025	9.54 Call	Bond Future	2338.1300	2.3381	2276.0000	2.2760	2.657	0.0000	0.0000
2025/05/26	2030	06/11/2025	9.54 Put	Bond Future	520.7400	0.5207	531.4200	0.5314	2.051	0.0000	0.0000
2025/05/26	2030	06/11/2025	8.72 Put	Bond Future	1643.7600	1.6438	1680.2900	1.6803	2.222	0.0000	0.0000
2025/05/26	2030	06/11/2025	8.72 Call	Bond Future	707.5600	0.7076	671.2800	0.6713	5.127	0.0000	0.0000
2025/05/26	2030	06/11/2025	9.22 Put	Bond Future	835.6700	0.8357	854.3300	0.8543	2.233	0.0000	0.0000
2025/05/26	2030	06/11/2025	9.22 Call	Bond Future	1589.9900	1.5900	1535.8400	1.5358	3.406	0.0000	0.0000
2025/05/26	2030	06/11/2025	10.08 Call	Bond Future	3802.1300	3.8021	3732.5900	3.7326	1.829	0.0000	0.0000
2025/05/26	2030	06/11/2025	10.08 Put	Bond Future	223.4600	0.2235	226.7300	0.2267	1.463	0.0000	0.0000
2025/05/26	2030	05/02/2026		Bond Future	9.0901	96.6486	9.1132	96.5747	0.254	0.0000	0.0000
2025/05/26	2030	05/02/2026	9.49 Call	Bond Future	2183.4200	2.1834	2128.1200	2.1281	2.533	0.0000	0.0000
2025/05/26	2030	05/02/2026	9.49 Put	Bond Future	913.6500	0.9137	932.2600	0.9323	2.037	0.0000	0.0000
2025/05/26	2030	07/05/2026		Bond Future	9.2176	98.4466	9.2424	98.3717	0.269	0.0000	0.0000
2025/05/26	2030	07/05/2026	9.39 Call	Bond Future	1894.3800	1.8944	1845.8300	1.8458	2.563	0.0000	0.0000
2025/05/26	2030	07/05/2026	9.39 Put	Bond Future	1375.2600	1.3753	1401.6500	1.4017	1.919	0.0000	0.0000
2025/05/26	2030	06/08/2026		Bond Future	9.3825	96.2425	9.4093	96.1665	0.286	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
2025/05/26	2030	06/08/2026	9.22 Call	Bond Future	1425.0200	1.4250	1384.4800	1.3845	2.845	0.0000
2025/05/26	2030	06/08/2026	9.22 Put	Bond Future	1886.2300	1.8862	1921.6600	1.9217	1.878	0.0000
2025/05/26	2032	07/08/2025	9.40 Put	Bond Future	1951.2100	1.9512	1945.0200	1.9450	0.317	0.0000
2025/05/26	2032	07/08/2025	9.40 Call	Bond Future	545.4000	0.5454	520.1400	0.5201	4.631	0.0000
2025/05/26	2032	07/08/2025	9.90 Put	Bond Future	799.2700	0.7993	783.6500	0.7837	1.954	0.0000
2025/05/26	2032	07/08/2025	9.90 Call	Bond Future	1699.3100	1.6993	1664.6200	1.6646	2.041	0.0000
2025/05/26	2032	07/08/2025	10.59 Call	Bond Future	4148.6000	4.1486	4119.1300	4.1191	0.710	0.0000
2025/05/26	2032	07/08/2025	10.59 Put	Bond Future	181.7300	0.1817	171.3300	0.1713	5.723	0.0000
2025/05/26	2032	07/08/2025		Bond Future	9.7030	96.0135	9.7071	95.9945	0.043	0.0000
2025/05/26	2032	07/08/2025	12.01 Call	Bond Future	9884.5600	9.8846	9865.0600	9.8651	0.197	0.0000
2025/05/26	2032	07/08/2025	12.01 Put	Bond Future	2.3700	0.0024	1.9400	0.0019	18.143	0.0000
2025/05/26	2032	06/11/2025		Bond Future	9.8011	93.6996	9.8055	93.6803	0.044	0.0000
2025/05/26	2032	06/11/2025	10.42 Call	Bond Future	3447.7800	3.4478	3420.1900	3.4202	0.800	0.0000
2025/05/26	2032	06/11/2025	10.42 Put	Bond Future	744.0400	0.7440	735.8100	0.7358	1.106	0.0000
2025/05/26	2032	06/11/2025	9.40 Put	Bond Future	2671.0900	2.6711	2670.9000	2.6709	0.007	0.0000
2025/05/26	2032	06/11/2025	9.40 Call	Bond Future	863.9900	0.8640	844.4400	0.8444	2.263	0.0000
2025/05/26	2032	06/11/2025	9.90 Put	Bond Future	1478.6700	1.4787	1472.2400	1.4722	0.435	0.0000
2025/05/26	2032	06/11/2025	9.90 Call	Bond Future	1917.3600	1.9174	1891.5700	1.8916	1.345	0.0000
2025/05/26	2032	06/11/2025	10.89 Call	Bond Future	5074.9300	5.0749	5048.4000	5.0484	0.523	0.0000
2025/05/26	2032	06/11/2025	10.89 Put	Bond Future	383.8100	0.3838	376.6400	0.3766	1.868	0.0000
2025/05/26	2032	05/02/2026		Bond Future	9.9154	95.4751	9.9199	95.4557	0.046	0.0000
2025/05/26	2032	05/02/2026	10.16 Call	Bond Future	2674.5700	2.6746	2651.0700	2.6511	0.879	0.0000
2025/05/26	2032	05/02/2026	10.16 Put	Bond Future	1629.8700	1.6299	1625.8000	1.6258	0.250	0.0000
2025/05/26	2032	07/05/2026		Bond Future	10.0462	93.0916	10.0509	93.0721	0.047	0.0000
2025/05/26	2032	07/05/2026	10.14 Call	Bond Future	2515.9700	2.5160	2495.5200	2.4955	0.813	0.0000
2025/05/26	2032	07/05/2026	10.14 Put	Bond Future	2127.9000	2.1279	2126.9400	2.1269	0.045	0.0000
2025/05/26	2032	06/08/2026		Bond Future	10.2001	94.7972	10.2050	94.7777	0.048	0.0000
2025/05/26	2032	06/08/2026	10.12 Call	Bond Future	2375.2200	2.3752	2356.9800	2.3570	0.768	0.0000
2025/05/26	2032	06/08/2026	10.12 Put	Bond Future	2695.4600	2.6955	2696.7300	2.6967	0.047	0.0000
2025/05/26	2033	07/08/2025		Bond Future	129.7563	129.7563	130.0103	130.0103	0.196	0.0000
2025/05/26	2033	07/08/2025	128.65 Call	Bond Future	1106.2700	1.1063	1360.2800	1.3603	22.961	0.0000
2025/05/26	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/26	2033	06/11/2025		Bond Future	130.7449	130.7449	131.0040	131.0040	0.198	0.0000
2025/05/26	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/26	2033	06/11/2025	133.14 Put	Bond Future	2395.1400	2.3951	2136.0500	2.1361	10.817	0.0000
2025/05/26	2033	05/02/2026		Bond Future	133.2544	133.2544	133.5188	133.5188	0.198	0.0000
2025/05/26	2033	05/02/2026	132.88 Call	Bond Future	374.3600	0.3744	638.7800	0.6388	70.633	0.0000
2025/05/26	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
2025/05/26	2033	07/05/2026		Bond Future	134.1998	134.1998	134.4701	0.201	0.0000	0.0000
2025/05/26	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	2033	07/05/2026	135.16 Put	Bond Future	960.2000	0.9602	689.8900	0.6899	28.151	0.0000
2025/05/26	2033	06/08/2026		Bond Future	136.6954	136.6954	136.9712	0.202	0.0000	0.0000
2025/05/26	2033	06/08/2026	134.25 Call	Bond Future	2445.4400	2.4454	2721.1700	2.7212	11.275	0.0000
2025/05/26	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/26	2037	07/08/2025	10.50 Put	Bond Future	4079.9700	4.0800	4059.4100	4.0594	0.504	0.0000
2025/05/26	2037	07/08/2025	10.50 Call	Bond Future	207.0900	0.2071	194.5400	0.1945	6.060	0.0000
2025/05/26	2037	07/08/2025	11.00 Put	Bond Future	1952.3000	1.9523	1920.1900	1.9202	1.645	0.0000
2025/05/26	2037	07/08/2025	11.00 Call	Bond Future	993.6000	0.9936	969.5000	0.9695	2.426	0.0000
2025/05/26	2037	07/08/2025	11.83 Call	Bond Future	3972.5400	3.9725	3958.7000	3.9587	0.348	0.0000
2025/05/26	2037	07/08/2025	11.83 Put	Bond Future	387.2500	0.3873	365.4000	0.3654	5.642	0.0000
2025/05/26	2037	07/08/2025	11.45 Call	Bond Future	2402.6900	2.4027	2380.5800	2.3806	0.920	0.0000
2025/05/26	2037	07/08/2025	11.45 Put	Bond Future	853.8400	0.8538	823.7200	0.8237	3.528	0.0000
2025/05/26	2037	07/08/2025	12.17 Call	Bond Future	5528.0400	5.5280	5521.8800	5.5219	0.111	0.0000
2025/05/26	2037	07/08/2025	12.17 Put	Bond Future	181.0000	0.1810	166.8300	0.1668	7.829	0.0000
2025/05/26	2037	07/08/2025	11.42 Call	Bond Future	2291.0100	2.2910	2268.4000	2.2684	0.987	0.0000
2025/05/26	2037	07/08/2025	11.42 Put	Bond Future	906.0500	0.9061	875.4300	0.8754	3.380	0.0000
2025/05/26	2037	07/08/2025	10.55 Put	Bond Future	3826.5300	3.8265	3804.5100	3.8045	0.575	0.0000
2025/05/26	2037	07/08/2025	10.55 Call	Bond Future	251.3300	0.2513	237.3200	0.2373	5.574	0.0000
2025/05/26	2037	07/08/2025	10.64 Put	Bond Future	3390.9600	3.3910	3366.3600	3.3664	0.725	0.0000
2025/05/26	2037	07/08/2025	10.64 Call	Bond Future	348.0300	0.3480	331.4400	0.3314	4.767	0.0000
2025/05/26	2037	07/08/2025	11.82 Call	Bond Future	3928.3700	3.9284	3914.2900	3.9143	0.358	0.0000
2025/05/26	2037	07/08/2025	11.82 Put	Bond Future	395.7500	0.3958	373.6600	0.3737	5.582	0.0000
2025/05/26	2037	07/08/2025	11.07 Call	Bond Future	1171.3800	1.1714	1146.7000	1.1467	2.107	0.0000
2025/05/26	2037	07/08/2025	11.07 Put	Bond Future	1732.9900	1.7330	1700.3000	1.7003	1.886	0.0000
2025/05/26	2037	07/08/2025	10.34 Put	Bond Future	4941.3800	4.9414	4925.0600	4.9251	0.330	0.0000
2025/05/26	2037	07/08/2025	10.34 Call	Bond Future	106.3400	0.1063	98.0300	0.0980	7.815	0.0000
2025/05/26	2037	07/08/2025		Bond Future	11.1698	83.2410	11.1684	83.2490	0.013	0.0000
2025/05/26	2037	07/08/2025	13.01 Call	Bond Future	9492.8100	9.4928	9497.4500	9.4975	0.049	0.0000
2025/05/26	2037	07/08/2025	13.01 Put	Bond Future	24.3600	0.0244	20.9900	0.0210	13.834	0.0000
2025/05/26	2037	06/11/2025		Bond Future	11.2904	84.8428	11.2889	84.8510	0.013	0.0000
2025/05/26	2037	06/11/2025	11.63 Call	Bond Future	3309.5800	3.3096	3295.3800	3.2954	0.429	0.0000
2025/05/26	2037	06/11/2025	11.63 Put	Bond Future	1473.4900	1.4735	1451.0500	1.4511	1.523	0.0000
2025/05/26	2037	06/11/2025	10.50 Put	Bond Future	5025.7800	5.0258	5006.8500	5.0069	0.377	0.0000
2025/05/26	2037	06/11/2025	10.50 Call	Bond Future	522.0600	0.5221	511.3700	0.5114	2.048	0.0000
2025/05/26	2037	06/11/2025	11.00 Put	Bond Future	3033.3400	3.0333	3010.0000	3.0100	0.769	0.0000
2025/05/26	2037	06/11/2025	11.00 Call	Bond Future	1417.1000	1.4171	1402.0000	1.4020	1.066	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	
2025/05/26	2037	06/11/2025	12.16 Call	Bond Future	5357.0600	5.3571	5347.4900	5.3475	0.179	0.0000	0.0000
2025/05/26	2037	06/11/2025	12.16 Put	Bond Future	768.0700	0.7681	750.2600	0.7503	2.319	0.0000	0.0000
2025/05/26	2037	05/02/2026	12.27 Call	Bond Future	5598.9800	5.5990	5591.2400	5.5912	0.138	0.0000	0.0000
2025/05/26	2037	05/02/2026	12.27 Put	Bond Future	1228.2400	1.2282	1211.9000	1.2119	1.330	0.0000	0.0000
2025/05/26	2037	05/02/2026	10.90 Put	Bond Future	4289.4100	4.2894	4270.0700	4.2701	0.451	0.0000	0.0000
2025/05/26	2037	05/02/2026	10.90 Call	Bond Future	1399.5600	1.3996	1388.8200	1.3888	0.767	0.0000	0.0000
2025/05/26	2037	05/02/2026	11.86 Call	Bond Future	4101.6800	4.1017	4091.7100	4.0917	0.243	0.0000	0.0000
2025/05/26	2037	05/02/2026	11.86 Put	Bond Future	1810.0400	1.8100	1791.4700	1.7915	1.026	0.0000	0.0000
2025/05/26	2037	05/02/2026	11.36 Call	Bond Future	2517.9000	2.5179	2506.5100	2.5065	0.452	0.0000	0.0000
2025/05/26	2037	05/02/2026	11.36 Put	Bond Future	2868.4200	2.8684	2848.4300	2.8484	0.697	0.0000	0.0000
2025/05/26	2037	05/02/2026	10.65 Put	Bond Future	5270.5900	5.2706	5252.3900	5.2524	0.345	0.0000	0.0000
2025/05/26	2037	05/02/2026	10.65 Call	Bond Future	955.1800	0.9552	945.5800	0.9456	1.005	0.0000	0.0000
2025/05/26	2037	05/02/2026	12.73 Call	Bond Future	7404.4500	7.4045	7399.6200	7.3996	0.065	0.0000	0.0000
2025/05/26	2037	05/02/2026	12.73 Put	Bond Future	790.5800	0.7906	777.1500	0.7772	1.699	0.0000	0.0000
2025/05/26	2037	05/02/2026	11.40 Put	Bond Future	2766.5800	2.7666	2746.6300	2.7466	0.721	0.0000	0.0000
2025/05/26	2037	05/02/2026	11.40 Call	Bond Future	2631.8800	2.6319	2620.5300	2.6205	0.431	0.0000	0.0000
2025/05/26	2037	05/02/2026		Bond Future	11.4250	82.1920	11.4234	82.2006	0.014	0.0000	0.0000
2025/05/26	2037	05/02/2026	11.20 Call	Bond Future	2086.9900	2.0870	2075.5900	2.0756	0.546	0.0000	0.0000
2025/05/26	2037	05/02/2026	11.20 Put	Bond Future	3308.6900	3.3087	3288.6900	3.2887	0.604	0.0000	0.0000
2025/05/26	2037	07/05/2026	12.40 Call	Bond Future	5889.5100	5.8895	5882.9400	5.8829	0.112	0.0000	0.0000
2025/05/26	2037	07/05/2026	12.40 Put	Bond Future	1717.0200	1.7170	1701.3600	1.7014	0.912	0.0000	0.0000
2025/05/26	2037	07/05/2026	10.95 Put	Bond Future	5070.2600	5.0703	5052.2500	5.0523	0.355	0.0000	0.0000
2025/05/26	2037	07/05/2026	10.95 Call	Bond Future	1686.4700	1.6865	1677.5500	1.6776	0.529	0.0000	0.0000
2025/05/26	2037	07/05/2026		Bond Future	11.5763	83.7201	11.5745	83.7292	0.015	0.0000	0.0000
2025/05/26	2037	07/05/2026	11.32 Call	Bond Future	2524.2900	2.5243	2514.9900	2.5150	0.368	0.0000	0.0000
2025/05/26	2037	07/05/2026	11.32 Put	Bond Future	3886.0400	3.8860	3867.6500	3.8677	0.473	0.0000	0.0000
2025/05/26	2037	06/08/2026		Bond Future	11.7476	80.9942	11.7457	81.0037	0.016	0.0000	0.0000
2025/05/26	2037	06/08/2026	11.71 Call	Bond Future	3477.2600	3.4773	3470.0000	3.4700	0.209	0.0000	0.0000
2025/05/26	2037	06/08/2026	11.71 Put	Bond Future	3670.0300	3.6700	3653.1900	3.6532	0.459	0.0000	0.0000
2025/05/26	2038	07/08/2025		Bond Future	139.1402	139.1402	139.1710	139.1710	0.022	0.0000	0.0000
2025/05/26	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	2038	07/08/2025	139.56 Put	Bond Future	419.7600	0.4198	388.9700	0.3890	7.335	0.0000	0.0000
2025/05/26	2038	06/11/2025		Bond Future	141.8515	141.8515	141.8832	141.8832	0.022	0.0000	0.0000
2025/05/26	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	2038	06/11/2025	143.88 Put	Bond Future	2028.4600	2.0285	1996.8000	1.9968	1.561	0.0000	0.0000
2025/05/26	2038	05/02/2026		Bond Future	142.4025	142.4025	142.4356	142.4356	0.023	0.0000	0.0000
2025/05/26	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	2038	05/02/2026	143.20 Put	Bond Future	797.4600	0.7975	764.4200	0.7644	4.143	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	
2025/05/26	2038	07/05/2026		Bond Future	145.0874	145.0874	145.1216	0.024	0.0000	0.0000	
2025/05/26	2038	07/05/2026	144.53 Call	Bond Future	557.3900	0.5574	591.6100	6.139	0.0000	0.0000	
2025/05/26	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/05/26	2038	06/08/2026		Bond Future	145.5763	145.5763	145.6124	0.025	0.0000	0.0000	
2025/05/26	2038	06/08/2026	144.72 Call	Bond Future	856.2600	0.8563	892.3700	4.217	0.0000	0.0000	
2025/05/26	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2025/05/26	2040	07/08/2025	12.60 Call	Bond Future	5751.0800	5.7511	5772.4100	0.371	0.0000	0.0000	
2025/05/26	2040	07/08/2025	12.60 Put	Bond Future	204.0800	0.2041	185.6500	9.031	0.0000	0.0000	
2025/05/26	2040	07/08/2025	10.80 Put	Bond Future	5237.4900	5.2375	5190.9700	0.888	0.0000	0.0000	
2025/05/26	2040	07/08/2025	10.80 Call	Bond Future	117.2700	0.1173	110.5100	5.764	0.0000	0.0000	
2025/05/26	2040	07/08/2025	11.40 Put	Bond Future	2261.4600	2.2615	2208.2600	2.352	0.0000	0.0000	
2025/05/26	2040	07/08/2025	11.40 Call	Bond Future	932.8800	0.9329	919.4400	0.9194	1.441	0.0000	0.0000
2025/05/26	2040	07/08/2025	12.00 Call	Bond Future	2963.9800	2.9640	2965.0400	2.9650	0.036	0.0000	0.0000
2025/05/26	2040	07/08/2025	12.00 Put	Bond Future	742.7700	0.7428	704.0700	0.7041	5.210	0.0000	0.0000
2025/05/26	2040	07/08/2025	11.10 Put	Bond Future	3574.6700	3.5747	3523.0100	3.5230	1.445	0.0000	0.0000
2025/05/26	2040	07/08/2025	11.10 Call	Bond Future	381.6800	0.3817	369.7800	0.3698	3.118	0.0000	0.0000
2025/05/26	2040	07/08/2025	11.00 Put	Bond Future	4093.8500	4.0939	4043.7700	4.0438	1.223	0.0000	0.0000
2025/05/26	2040	07/08/2025	11.00 Call	Bond Future	265.5500	0.2656	255.2300	0.2552	3.886	0.0000	0.0000
2025/05/26	2040	07/08/2025	11.70 Put	Bond Future	1334.5100	1.3345	1286.1600	1.2862	3.623	0.0000	0.0000
2025/05/26	2040	07/08/2025	11.70 Call	Bond Future	1809.9100	1.8099	1801.3200	1.8013	0.475	0.0000	0.0000
2025/05/26	2040	07/08/2025	12.40 Call	Bond Future	4780.8100	4.7808	4796.1000	4.7961	0.320	0.0000	0.0000
2025/05/26	2040	07/08/2025	12.40 Put	Bond Future	318.5600	0.3186	294.0900	0.2941	7.681	0.0000	0.0000
2025/05/26	2040	07/08/2025		Bond Future	11.6200	82.1383	11.6133	82.1780	0.057	0.0000	0.0000
2025/05/26	2040	07/08/2025	13.29 Call	Bond Future	9157.2400	9.1572	9191.2500	9.1913	0.371	0.0000	0.0000
2025/05/26	2040	07/08/2025	13.29 Put	Bond Future	41.2300	0.0412	35.4800	0.0355	13.946	0.0000	0.0000
2025/05/26	2040	06/11/2025		Bond Future	11.7465	83.7188	11.7395	83.7594	0.059	0.0000	0.0000
2025/05/26	2040	06/11/2025	11.84 Call	Bond Future	2649.4200	2.6494	2650.6000	2.6506	0.045	0.0000	0.0000
2025/05/26	2040	06/11/2025	11.84 Put	Bond Future	2104.1500	2.1042	2064.7200	2.0647	1.874	0.0000	0.0000
2025/05/26	2040	05/02/2026		Bond Future	11.8865	80.7961	11.8792	80.8377	0.061	0.0000	0.0000
2025/05/26	2040	05/02/2026	11.49 Call	Bond Future	1797.9100	1.7979	1798.5400	1.7985	0.035	0.0000	0.0000
2025/05/26	2040	05/02/2026	11.49 Put	Bond Future	4122.2500	4.1223	4081.2500	4.0813	0.995	0.0000	0.0000
2025/05/26	2040	05/02/2026	13.23 Call	Bond Future	8018.0000	8.0180	8039.8700	8.0399	0.273	0.0000	0.0000
2025/05/26	2040	05/02/2026	13.23 Put	Bond Future	828.6500	0.8287	808.8900	0.8089	2.385	0.0000	0.0000
2025/05/26	2040	05/02/2026	11.82 Put	Bond Future	3076.6100	3.0766	3038.9300	3.0389	1.225	0.0000	0.0000
2025/05/26	2040	05/02/2026	11.82 Call	Bond Future	2693.7500	2.6938	2697.7000	2.6977	0.147	0.0000	0.0000
2025/05/26	2040	07/05/2026		Bond Future	12.0414	82.2980	12.0338	82.3407	0.063	0.0000	0.0000
2025/05/26	2040	07/05/2026	11.67 Call	Bond Future	2413.9000	2.4139	2417.7900	2.4178	0.161	0.0000	0.0000
2025/05/26	2040	07/05/2026	11.67 Put	Bond Future	4542.0100	4.5420	4503.2400	4.5032	0.854	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	
2025/05/26	2040	07/05/2026	12.53 Call	Bond Future	5068.1700	5.0682	5080.7600	5.0808	0.248	0.0000	0.0000
2025/05/26	2040	07/05/2026	12.53 Put	Bond Future	2391.5500	2.3916	2361.4800	2.3615	1.257	0.0000	0.0000
2025/05/26	2040	07/05/2026	12.03 Call	Bond Future	3419.7100	3.4197	3427.0000	3.4270	0.213	0.0000	0.0000
2025/05/26	2040	07/05/2026	12.03 Put	Bond Future	3483.7500	3.4838	3448.3800	3.4484	1.015	0.0000	0.0000
2025/05/26	2040	07/05/2026	11.12 Put	Bond Future	6697.2900	6.6973	6654.8000	6.6548	0.634	0.0000	0.0000
2025/05/26	2040	07/05/2026	11.12 Call	Bond Future	1260.2500	1.2603	1260.4200	1.2604	0.013	0.0000	0.0000
2025/05/26	2040	06/08/2026		Bond Future	12.2153	79.2949	12.2073	79.3387	0.065	0.0000	0.0000
2025/05/26	2040	06/08/2026	12.19 Call	Bond Future	3779.5900	3.7796	3789.2100	3.7892	0.255	0.0000	0.0000
2025/05/26	2040	06/08/2026	12.19 Put	Bond Future	3918.5500	3.9186	3884.3600	3.8844	0.873	0.0000	0.0000
2025/05/26	2044	07/08/2025	12.20 Call	Bond Future	2789.6300	2.7896	2723.7800	2.7238	2.361	0.0000	0.0000
2025/05/26	2044	07/08/2025	12.20 Put	Bond Future	839.3900	0.8394	826.7000	0.8267	1.512	0.0000	0.0000
2025/05/26	2044	07/08/2025	11.85 Call	Bond Future	1510.3700	1.5104	1452.8100	1.4528	3.811	0.0000	0.0000
2025/05/26	2044	07/08/2025	11.85 Put	Bond Future	1625.5200	1.6255	1621.1200	1.6211	0.271	0.0000	0.0000
2025/05/26	2044	07/08/2025	11.30 Put	Bond Future	3880.9600	3.8810	3907.0100	3.9070	0.671	0.0000	0.0000
2025/05/26	2044	07/08/2025	11.30 Call	Bond Future	328.9800	0.3290	301.8700	0.3019	8.241	0.0000	0.0000
2025/05/26	2044	07/08/2025	10.63 Put	Bond Future	8094.5400	8.0945	8145.2000	8.1452	0.626	0.0000	0.0000
2025/05/26	2044	07/08/2025	10.63 Call	Bond Future	13.4800	0.0135	10.9800	0.0110	18.546	0.0000	0.0000
2025/05/26	2044	07/08/2025		Bond Future	11.8691	77.1235	11.8780	77.0703	0.074	0.0000	0.0000
2025/05/26	2044	07/08/2025	13.34 Call	Bond Future	8157.2600	8.1573	8098.4500	8.0985	0.721	0.0000	0.0000
2025/05/26	2044	07/08/2025	13.34 Put	Bond Future	71.7600	0.0718	66.1100	0.0661	7.873	0.0000	0.0000
2025/05/26	2044	06/11/2025		Bond Future	11.9944	78.6075	12.0035	78.5535	0.076	0.0000	0.0000
2025/05/26	2044	06/11/2025	11.88 Call	Bond Future	2031.3600	2.0314	1985.0200	1.9850	2.281	0.0000	0.0000
2025/05/26	2044	06/11/2025	11.88 Put	Bond Future	2712.5700	2.7126	2720.3100	2.7203	0.285	0.0000	0.0000
2025/05/26	2044	06/11/2025	12.20 Call	Bond Future	3080.1000	3.0801	3026.5700	3.0266	1.738	0.0000	0.0000
2025/05/26	2044	06/11/2025	12.20 Put	Bond Future	1879.7400	1.8797	1880.2900	1.8803	0.029	0.0000	0.0000
2025/05/26	2044	06/11/2025	12.25 Call	Bond Future	3260.3100	3.2603	3205.9200	3.2059	1.668	0.0000	0.0000
2025/05/26	2044	06/11/2025	12.25 Put	Bond Future	1772.6900	1.7727	1772.3800	1.7724	0.017	0.0000	0.0000
2025/05/26	2044	06/11/2025	12.00 Call	Bond Future	2401.9500	2.4020	2352.5600	2.3526	2.056	0.0000	0.0000
2025/05/26	2044	06/11/2025	12.00 Put	Bond Future	2368.7300	2.3687	2373.4200	2.3734	0.198	0.0000	0.0000
2025/05/26	2044	05/02/2026		Bond Future	12.1323	75.7131	12.1418	75.6583	0.078	0.0000	0.0000
2025/05/26	2044	05/02/2026	11.56 Call	Bond Future	1431.4300	1.4314	1398.8500	1.3989	2.276	0.0000	0.0000
2025/05/26	2044	05/02/2026	11.56 Put	Bond Future	4870.9700	4.8710	4893.2700	4.8933	0.458	0.0000	0.0000
2025/05/26	2044	07/05/2026		Bond Future	12.2837	77.1204	12.2935	77.0647	0.080	0.0000	0.0000
2025/05/26	2044	07/05/2026	11.80 Call	Bond Future	2181.7100	2.1817	2146.1600	2.1462	1.629	0.0000	0.0000
2025/05/26	2044	07/05/2026	11.80 Put	Bond Future	5013.0900	5.0131	5033.1800	5.0332	0.401	0.0000	0.0000
2025/05/26	2044	06/08/2026		Bond Future	12.4527	74.1476	12.4629	74.0912	0.082	0.0000	0.0000
2025/05/26	2044	06/08/2026	12.42 Call	Bond Future	3821.9500	3.8220	3779.4200	3.7794	1.113	0.0000	0.0000
2025/05/26	2044	06/08/2026	12.42 Put	Bond Future	4003.9700	4.0040	4017.8200	4.0178	0.346	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
2025/05/26	2046	07/08/2025		Bond Future	119.1899	119.1899	119.7404	119.7404	0.462	0.0000
2025/05/26	2046	07/08/2025	118.69 Call	Bond Future	499.9200	0.4999	1050.3700	1.0504	110.108	0.0000
2025/05/26	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/26	2046	06/11/2025		Bond Future	119.2510	119.2510	119.8125	119.8125	0.471	0.0000
2025/05/26	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/26	2046	06/11/2025	125.41 Put	Bond Future	6159.0400	6.1590	5597.4900	5.5975	9.117	0.0000
2025/05/26	2046	05/02/2026		Bond Future	121.5394	121.5394	122.1120	122.1120	0.471	0.0000
2025/05/26	2046	05/02/2026	121.65 Call	Bond Future	0.0000	0.0000	461.9800	0.4620	100.000	0.0000
2025/05/26	2046	05/02/2026	121.65 Put	Bond Future	110.6400	0.1106	0.0000	0.0000	(100.000)	0.0000
2025/05/26	2046	07/05/2026		Bond Future	121.5285	121.5285	122.1128	122.1128	0.481	0.0000
2025/05/26	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/26	2046	07/05/2026	124.95 Put	Bond Future	3421.4800	3.4215	2837.1900	2.8372	17.077	0.0000
2025/05/26	2046	06/08/2026		Bond Future	123.7867	123.7867	124.3824	124.3824	0.481	0.0000
2025/05/26	2046	06/08/2026	122.38 Call	Bond Future	1406.6700	1.4067	2002.3800	2.0024	42.349	0.0000
2025/05/26	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/26	2050	07/08/2025		Bond Future	118.5985	118.5985	119.0197	119.0197	0.355	0.0000
2025/05/26	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/26	2050	07/08/2025	119.89 Put	Bond Future	1291.5300	1.2915	870.3000	0.8703	32.615	0.0000
2025/05/26	2050	06/11/2025		Bond Future	120.9096	120.9096	121.3393	121.3393	0.355	0.0000
2025/05/26	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/26	2050	06/11/2025	124.42 Put	Bond Future	3510.4200	3.5104	3080.6800	3.0807	12.242	0.0000
2025/05/26	2050	05/02/2026		Bond Future	120.8113	120.8113	121.2498	121.2498	0.363	0.0000
2025/05/26	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/26	2050	05/02/2026	122.82 Put	Bond Future	2008.7100	2.0087	1570.1700	1.5702	21.832	0.0000
2025/05/26	2050	07/05/2026		Bond Future	123.0889	123.0889	123.5362	123.5362	0.363	0.0000
2025/05/26	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/26	2050	07/05/2026	124.07 Put	Bond Future	981.1500	0.9812	533.7900	0.5338	45.595	0.0000
2025/05/26	2050	06/08/2026		Bond Future	122.9157	122.9157	123.3728	123.3728	0.372	0.0000
2025/05/26	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	102.7900	0.1028	100.000	0.0000
2025/05/26	2050	06/08/2026	123.27 Put	Bond Future	354.3100	0.3543	0.0000	0.0000	(100.000)	0.0000
2025/05/26	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/26	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/26	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/26	AL37	07/08/2025		Index Future	1131.4940	1131.4940	1131.0750	1131.0750	0.037	0.0000
2025/05/26	AL37	06/11/2025		Index Future	1153.2710	1153.2710	1152.8470	1152.8470	0.037	0.0000
2025/05/26	AL37	05/02/2026		Index Future	1175.1420	1175.1420	1174.7200	1174.7200	0.036	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	
2025/05/26	AL37	07/05/2026		Index Future	1197.0540	1197.0540	1196.6340	1196.6340	0.035	0.0000	0.0000
2025/05/26	AL37	06/08/2026		Index Future	1218.8350	1218.8350	1218.4200	1218.4200	0.034	0.0000	0.0000
2025/05/26	AL7T	07/08/2025		Index Future	1340.3060	1340.3060	1340.7960	1340.7960	0.037	0.0000	0.0000
2025/05/26	AL7T	06/11/2025		Index Future	1366.1020	1366.1020	1366.6060	1366.6060	0.037	0.0000	0.0000
2025/05/26	AL7T	05/02/2026		Index Future	1392.0100	1392.0100	1392.5340	1392.5340	0.038	0.0000	0.0000
2025/05/26	AL7T	07/05/2026		Index Future	1417.9650	1417.9650	1418.5120	1418.5120	0.039	0.0000	0.0000
2025/05/26	AL7T	06/08/2026		Index Future	1443.7650	1443.7650	1444.3370	1444.3370	0.040	0.0000	0.0000
2025/05/26	ALBI	07/08/2025		Index Future	1146.1770	1146.1770	1146.2750	1146.2750	0.009	0.0000	0.0000
2025/05/26	ALBI	06/11/2025		Index Future	1168.2370	1168.2370	1168.3400	1168.3400	0.009	0.0000	0.0000
2025/05/26	ALBI	05/02/2026		Index Future	1190.3920	1190.3920	1190.5060	1190.5060	0.010	0.0000	0.0000
2025/05/26	ALBI	07/05/2026		Index Future	1212.5880	1212.5880	1212.7160	1212.7160	0.011	0.0000	0.0000
2025/05/26	ALBI	06/08/2026		Index Future	1234.6510	1234.6510	1234.7940	1234.7940	0.012	0.0000	0.0000
2025/05/26	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/05/26	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	C253	31/03/2053		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
2025/05/26	C2I9	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/26	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/05/26	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/26	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/26	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/26	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/26	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/26	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/26	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/26	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/26	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/26	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/26	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/26	ES33	07/08/2025		Bond Future	11.3666	82.9287	11.3650	82.9361	0.014	0.0000
2025/05/26	ES33	07/08/2025	13.56 Call	Bond Future	9124.1400	9.1241	9131.5200	9.1315	0.081	0.0000
2025/05/26	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/26	ES33	06/11/2025		Bond Future	11.5225	80.7489	11.5208	80.7565	0.015	0.0000
2025/05/26	ES33	06/11/2025	12.01 Call	Bond Future	2098.6500	2.0987	2106.2300	2.1062	0.361	0.0000
2025/05/26	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/26	ES33	05/02/2026		Bond Future	11.6995	82.2978	11.6976	82.3058	0.016	0.0000
2025/05/26	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/26	ES33	05/02/2026	11.49 Put	Bond Future	897.7100	0.8977	889.7100	0.8897	0.891	0.0000
2025/05/26	ES33	07/05/2026		Bond Future	11.8892	80.0521	11.8872	80.0605	0.017	0.0000
2025/05/26	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/26	ES33	07/05/2026	11.69 Put	Bond Future	828.4400	0.8284	820.0500	0.8201	1.013	0.0000
2025/05/26	ES33	06/08/2026		Bond Future	12.1028	81.5362	12.1006	81.5451	0.018	0.0000
2025/05/26	ES33	06/08/2026	12.02 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/26	ES33	06/08/2026	12.02 Put	Bond Future	332.4000	0.3324	323.5500	0.3236	2.662	0.0000
2025/05/26	ES42	07/08/2025		Bond Future	12.0909	76.9824	12.0843	77.0199	0.055	0.0000
2025/05/26	ES42	07/08/2025	13.79 Call	Bond Future	8710.1800	8.7102	8747.7600	8.7478	0.431	0.0000
2025/05/26	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/05/26	ES42	06/11/2025		Bond Future	12.2293	74.2170	12.2224	74.2554	0.057	0.0000	0.0000
2025/05/26	ES42	06/11/2025	12.39 Call	Bond Future	883.0800	0.8831	921.5000	0.9215	4.351	0.0000	0.0000
2025/05/26	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	ES42	05/02/2026		Bond Future	12.3774	75.6398	12.3702	75.6793	0.058	0.0000	0.0000
2025/05/26	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	ES42	05/02/2026	11.85 Put	Bond Future	2959.8800	2.9599	2920.4700	2.9205	1.331	0.0000	0.0000
2025/05/26	ES42	07/05/2026		Bond Future	12.5392	72.7993	12.5316	72.8397	0.060	0.0000	0.0000
2025/05/26	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	ES42	07/05/2026	12.20 Put	Bond Future	1842.0800	1.8421	1801.7500	1.8018	2.189	0.0000	0.0000
2025/05/26	ES42	06/08/2026		Bond Future	12.7128	74.1463	12.7048	74.1877	0.063	0.0000	0.0000
2025/05/26	ES42	06/08/2026	12.65 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	ES42	06/08/2026	12.65 Put	Bond Future	328.0200	0.3280	286.5900	0.2866	12.630	0.0000	0.0000
2025/05/26	GOVI	07/08/2025		GOVI	1129.4370	1129.4370	1129.5220	1129.5220	0.008	0.0000	0.0000
2025/05/26	GOVI	07/08/2025	1,011. Call 00	GOVI	1184370.0000	118.4370	1185220.0000	118.5220	0.072	0.0000	0.0000
2025/05/26	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	GOVI	06/11/2025		GOVI	1151.1750	1151.1750	1151.2640	1151.2640	0.008	0.0000	0.0000
2025/05/26	GOVI	06/11/2025	1,112. Call 00	GOVI	391750.0000	39.1750	392640.0000	39.2640	0.227	0.0000	0.0000
2025/05/26	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	GOVI	05/02/2026		GOVI	1173.0060	1173.0060	1173.1060	1173.1060	0.009	0.0000	0.0000
2025/05/26	GOVI	05/02/2026	1,150. Call 00	GOVI	230060.0000	23.0060	231060.0000	23.1060	0.435	0.0000	0.0000
2025/05/26	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	GOVI	07/05/2026		GOVI	1194.8780	1194.8780	1194.9910	1194.9910	0.009	0.0000	0.0000
2025/05/26	GOVI	07/05/2026	1,177. Call 00	GOVI	178780.0000	17.8780	179910.0000	17.9910	0.632	0.0000	0.0000
2025/05/26	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	GOVI	06/08/2026		GOVI	1216.6190	1216.6190	1216.7470	1216.7470	0.011	0.0000	0.0000
2025/05/26	GOVI	06/08/2026	1,189. Call 00	GOVI	276190.0000	27.6190	277470.0000	27.7470	0.463	0.0000	0.0000
2025/05/26	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/05/26	IGOV	07/08/2025		Index Future	380.4790	380.4790	381.1510	381.1510	0.177	0.0000	0.0000
2025/05/26	IGOV	06/11/2025		Index Future	387.8940	387.8940	388.5800	388.5800	0.177	0.0000	0.0000
2025/05/26	IGOV	05/02/2026		Index Future	395.3400	395.3400	396.0430	396.0430	0.178	0.0000	0.0000
2025/05/26	IGOV	07/05/2026		Index Future	402.8000	402.8000	403.5200	403.5200	0.179	0.0000	0.0000

Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/05/26	IGOV	06/08/2026		Index Future	410.2160	410.2160	410.9540	410.9540	0.180	0.0000	0.0000
2025/05/26	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/05/26	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/05/26	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/05/26	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/05/26	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/05/26	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/05/26	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/05/26	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/05/26	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/05/26	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/05/26	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/05/26	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/05/26	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/05/26	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/05/26	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/05/26	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/05/26	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/05/26	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/05/26	R033	07/08/2025		Bond Future	9.9063	104.1312	9.9104	104.1095	0.041	0.0000	0.0000
2025/05/26	R033	07/08/2025	10.33 Call	Bond Future	2737.7000	2.7377	2699.6200	2.6996	1.391	0.0000	0.0000
2025/05/26	R033	07/08/2025	10.33 Put	Bond Future	529.1300	0.5291	512.7300	0.5127	3.099	0.0000	0.0000
2025/05/26	R033	06/11/2025		Bond Future	10.0081	101.0907	10.0124	101.0688	0.043	0.0000	0.0000
2025/05/26	R033	06/11/2025	10.33 Call	Bond Future	2885.1200	2.8851	2854.3500	2.8544	1.067	0.0000	0.0000
2025/05/26	R033	06/11/2025	10.33 Put	Bond Future	1249.8300	1.2498	1241.0300	1.2410	0.704	0.0000	0.0000
2025/05/26	R033	05/02/2026		Bond Future	10.1248	103.0061	10.1292	102.9840	0.044	0.0000	0.0000
2025/05/26	R033	05/02/2026	10.49 Call	Bond Future	3375.9200	3.3759	3348.8100	3.3488	0.803	0.0000	0.0000
2025/05/26	R033	05/02/2026	10.49 Put	Bond Future	1579.5900	1.5796	1574.5800	1.5746	0.317	0.0000	0.0000
2025/05/26	R033	07/05/2026		Bond Future	10.2569	99.8786	10.2615	99.8564	0.045	0.0000	0.0000
2025/05/26	R033	07/05/2026	10.38 Call	Bond Future	3006.4000	3.0064	2982.6500	2.9827	0.790	0.0000	0.0000
2025/05/26	R033	07/05/2026	10.38 Put	Bond Future	2415.9900	2.4160	2414.4400	2.4144	0.064	0.0000	0.0000
2025/05/26	R033	06/08/2026		Bond Future	10.4098	101.7076	10.4146	101.6855	0.046	0.0000	0.0000
2025/05/26	R033	06/08/2026	10.25 Call	Bond Future	2529.8800	2.5299	2509.6000	2.5096	0.802	0.0000	0.0000
2025/05/26	R033	06/08/2026	10.25 Put	Bond Future	3276.5100	3.2765	3278.4100	3.2784	0.058	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	
2025/05/26	R035	07/08/2025	10.90 Call	Bond Future	2594.6900	2.5947	2593.3100	2.5933	0.053	0.0000	0.0000
2025/05/26	R035	07/08/2025	10.90 Put	Bond Future	742.4900	0.7425	705.8100	0.7058	4.940	0.0000	0.0000
2025/05/26	R035	07/08/2025	11.30 Call	Bond Future	4285.7200	4.2857	4297.3800	4.2974	0.272	0.0000	0.0000
2025/05/26	R035	07/08/2025	11.30 Put	Bond Future	319.9200	0.3199	296.2800	0.2963	7.389	0.0000	0.0000
2025/05/26	R035	07/08/2025	10.08 Put	Bond Future	3094.1300	3.0941	3047.3700	3.0474	1.511	0.0000	0.0000
2025/05/26	R035	07/08/2025	10.08 Call	Bond Future	390.2000	0.3902	378.7400	0.3787	2.937	0.0000	0.0000
2025/05/26	R035	07/08/2025	10.58 Put	Bond Future	1371.6300	1.3716	1326.3400	1.3263	3.302	0.0000	0.0000
2025/05/26	R035	07/08/2025	10.58 Call	Bond Future	1482.3400	1.4823	1472.3500	1.4724	0.674	0.0000	0.0000
2025/05/26	R035	07/08/2025	11.34 Call	Bond Future	4466.1400	4.4661	4479.0300	4.4790	0.289	0.0000	0.0000
2025/05/26	R035	07/08/2025	11.34 Put	Bond Future	292.7600	0.2928	270.3500	0.2704	7.655	0.0000	0.0000
2025/05/26	R035	07/08/2025		Bond Future	10.5599	93.9837	10.5536	94.0190	0.061	0.0000	0.0000
2025/05/26	R035	07/08/2025	12.65 Call	Bond Future	10621.0600	10.6211	10654.7000	10.6547	0.317	0.0000	0.0000
2025/05/26	R035	07/08/2025	12.65 Put	Bond Future	9.1300	0.0091	7.4700	0.0075	18.182	0.0000	0.0000
2025/05/26	R035	06/11/2025		Bond Future	10.6746	91.2872	10.6679	91.3232	0.063	0.0000	0.0000
2025/05/26	R035	06/11/2025	11.20 Call	Bond Future	3888.9900	3.8890	3896.5900	3.8966	0.195	0.0000	0.0000
2025/05/26	R035	06/11/2025	11.20 Put	Bond Future	1112.7900	1.1128	1084.3300	1.0843	2.558	0.0000	0.0000
2025/05/26	R035	06/11/2025	10.08 Put	Bond Future	4049.6900	4.0497	4008.6900	4.0087	1.012	0.0000	0.0000
2025/05/26	R035	06/11/2025	10.08 Call	Bond Future	762.7300	0.7627	757.7900	0.7578	0.648	0.0000	0.0000
2025/05/26	R035	06/11/2025	10.58 Put	Bond Future	2359.0200	2.3590	2321.2500	2.3213	1.601	0.0000	0.0000
2025/05/26	R035	06/11/2025	10.58 Call	Bond Future	1846.5100	1.8465	1844.8000	1.8448	0.093	0.0000	0.0000
2025/05/26	R035	06/11/2025	11.67 Call	Bond Future	5765.9800	5.7660	5781.5100	5.7815	0.269	0.0000	0.0000
2025/05/26	R035	06/11/2025	11.67 Put	Bond Future	603.3200	0.6033	582.7900	0.5828	3.403	0.0000	0.0000
2025/05/26	R035	06/11/2025	9.91 Put	Bond Future	4778.4300	4.7784	4737.4700	4.7375	0.857	0.0000	0.0000
2025/05/26	R035	06/11/2025	9.91 Call	Bond Future	522.3000	0.5223	517.4000	0.5174	0.938	0.0000	0.0000
2025/05/26	R035	06/11/2025	10.41 Put	Bond Future	2857.9700	2.8580	2818.5300	2.8185	1.380	0.0000	0.0000
2025/05/26	R035	06/11/2025	10.41 Call	Bond Future	1414.6900	1.4147	1411.3100	1.4113	0.239	0.0000	0.0000
2025/05/26	R035	06/11/2025	11.43 Call	Bond Future	4782.7100	4.7827	4794.2600	4.7943	0.241	0.0000	0.0000
2025/05/26	R035	06/11/2025	11.43 Put	Bond Future	827.4700	0.8275	802.9600	0.8030	2.962	0.0000	0.0000
2025/05/26	R035	06/11/2025	11.95 Call	Bond Future	6957.6300	6.9576	6977.3500	6.9774	0.283	0.0000	0.0000
2025/05/26	R035	06/11/2025	11.95 Put	Bond Future	415.1800	0.4152	398.8400	0.3988	3.936	0.0000	0.0000
2025/05/26	R035	06/11/2025	11.45 Call	Bond Future	4862.9600	4.8630	4874.8600	4.8749	0.245	0.0000	0.0000
2025/05/26	R035	06/11/2025	11.45 Put	Bond Future	806.2200	0.8062	782.0600	0.7821	2.997	0.0000	0.0000
2025/05/26	R035	06/11/2025	10.95 Put	Bond Future	1519.4900	1.5195	1486.8600	1.4869	2.147	0.0000	0.0000
2025/05/26	R035	06/11/2025	10.95 Call	Bond Future	2989.2700	2.9893	2992.7000	2.9927	0.115	0.0000	0.0000
2025/05/26	R035	06/11/2025	10.44 Put	Bond Future	2764.0900	2.7641	2724.9100	2.7249	1.417	0.0000	0.0000
2025/05/26	R035	06/11/2025	10.44 Call	Bond Future	1486.0000	1.4860	1482.8800	1.4829	0.210	0.0000	0.0000
2025/05/26	R035	06/11/2025	10.94 Put	Bond Future	1538.1600	1.5382	1505.3700	1.5054	2.132	0.0000	0.0000
2025/05/26	R035	06/11/2025	10.94 Call	Bond Future	2955.1400	2.9551	2958.4100	2.9584	0.111	0.0000	0.0000
2025/05/26	R035	06/11/2025	11.99 Call	Bond Future	7130.5100	7.1305	7150.7800	7.1508	0.284	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
2025/05/26	R035	06/11/2025	11.99 Put	Bond Future	393.4400	0.3934	377.6500	0.3777	4.013	0.0000
2025/05/26	R035	05/02/2026	10.44 Put	Bond Future	3585.5200	3.5855	3549.1100	3.5491	1.015	0.0000
2025/05/26	R035	05/02/2026	10.44 Call	Bond Future	1638.8500	1.6389	1639.4900	1.6395	0.039	0.0000
2025/05/26	R035	05/02/2026	10.94 Put	Bond Future	2268.2600	2.2683	2236.7900	2.2368	1.387	0.0000
2025/05/26	R035	05/02/2026	10.94 Call	Bond Future	2976.4200	2.9764	2982.0000	2.9820	0.187	0.0000
2025/05/26	R035	05/02/2026	12.44 Call	Bond Future	8592.3300	8.5923	8615.2400	8.6152	0.267	0.0000
2025/05/26	R035	05/02/2026	12.44 Put	Bond Future	516.0600	0.5161	501.9200	0.5019	2.740	0.0000
2025/05/26	R035	05/02/2026		Bond Future	10.8047	93.0172	10.7977	93.0542	0.065	0.0000
2025/05/26	R035	05/02/2026	10.79 Call	Bond Future	2532.8500	2.5329	2536.7700	2.5368	0.155	0.0000
2025/05/26	R035	05/02/2026	10.79 Put	Bond Future	2610.1900	2.6102	2577.0600	2.5771	1.269	0.0000
2025/05/26	R035	07/05/2026		Bond Future	10.9410	90.2433	10.9336	90.2813	0.068	0.0000
2025/05/26	R035	07/05/2026	10.86 Call	Bond Future	2789.9400	2.7899	2795.8800	2.7959	0.213	0.0000
2025/05/26	R035	07/05/2026	10.86 Put	Bond Future	3206.9100	3.2069	3174.8700	3.1749	0.999	0.0000
2025/05/26	R035	06/08/2026		Bond Future	11.0968	91.8970	11.0889	91.9361	0.071	0.0000
2025/05/26	R035	06/08/2026	11.06 Call	Bond Future	3215.8500	3.2159	3224.5000	3.2245	0.269	0.0000
2025/05/26	R035	06/08/2026	11.06 Put	Bond Future	3399.6000	3.3996	3369.1600	3.3692	0.895	0.0000
2025/05/26	R038	07/08/2025		Bond Future	11.2235	101.6289	11.2272	101.6042	0.034	0.0000
2025/05/26	R038	07/08/2025	11.24 Call	Bond Future	1712.4800	1.7125	1666.6700	1.6667	2.675	0.0000
2025/05/26	R038	07/08/2025	11.24 Put	Bond Future	1604.1900	1.6042	1583.0900	1.5831	1.315	0.0000
2025/05/26	R038	06/11/2025		Bond Future	11.3517	98.0989	11.3556	98.0738	0.035	0.0000
2025/05/26	R038	06/11/2025	11.24 Call	Bond Future	2134.3400	2.1343	2100.4400	2.1004	1.588	0.0000
2025/05/26	R038	06/11/2025	11.24 Put	Bond Future	2854.8600	2.8549	2846.1100	2.8461	0.306	0.0000
2025/05/26	R038	06/11/2025	12.33 Call	Bond Future	6738.8100	6.7388	6701.0900	6.7011	0.560	0.0000
2025/05/26	R038	06/11/2025	12.33 Put	Bond Future	746.9000	0.7469	734.3300	0.7343	1.683	0.0000
2025/05/26	R038	06/11/2025	10.98 Put	Bond Future	3819.2000	3.8192	3815.4100	3.8154	0.099	0.0000
2025/05/26	R038	06/11/2025	10.98 Call	Bond Future	1390.7700	1.3908	1361.8300	1.3618	2.081	0.0000
2025/05/26	R038	05/02/2026		Bond Future	11.4921	99.9574	11.4962	99.9321	0.035	0.0000
2025/05/26	R038	05/02/2026	11.44 Call	Bond Future	2929.9200	2.9299	2899.3100	2.8993	1.045	0.0000
2025/05/26	R038	05/02/2026	11.44 Put	Bond Future	3257.7800	3.2578	3252.5100	3.2525	0.162	0.0000
2025/05/26	R038	07/05/2026		Bond Future	11.6449	96.3314	11.6491	96.3059	0.036	0.0000
2025/05/26	R038	07/05/2026	11.40 Call	Bond Future	2851.3800	2.8514	2824.8200	2.8248	0.931	0.0000
2025/05/26	R038	07/05/2026	11.40 Put	Bond Future	4369.2300	4.3692	4368.1500	4.3682	0.025	0.0000
2025/05/26	R038	06/08/2026		Bond Future	11.8139	98.0944	11.8181	98.0689	0.036	0.0000
2025/05/26	R038	06/08/2026	11.77 Call	Bond Future	3989.0700	3.9891	3962.0100	3.9620	0.678	0.0000
2025/05/26	R038	06/08/2026	11.77 Put	Bond Future	4251.5700	4.2516	4250.0200	4.2500	0.036	0.0000
2025/05/26	R053	07/08/2025		Bond Future	11.7381	103.3012	11.7419	103.2701	0.033	0.0000
2025/05/26	R053	07/08/2025	13.17 Call	Bond Future	10599.0700	10.5991	10556.7200	10.5567	0.400	0.0000
2025/05/26	R053	07/08/2025	13.17 Put	Bond Future	131.9700	0.1320	120.6700	0.1207	8.563	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	
2025/05/26	R053	06/11/2025		Bond Future	11.8587	99.4250	11.8627	99.3935	0.034	0.0000	0.0000
2025/05/26	R053	06/11/2025	11.76 Call	Bond Future	2800.7300	2.8007	2757.1900	2.7572	1.555	0.0000	0.0000
2025/05/26	R053	06/11/2025	11.76 Put	Bond Future	3589.9700	3.5900	3578.0100	3.5780	0.333	0.0000	0.0000
2025/05/26	R053	05/02/2026		Bond Future	11.9888	101.3085	11.9929	101.2767	0.034	0.0000	0.0000
2025/05/26	R053	05/02/2026	11.49 Call	Bond Future	2234.8600	2.2349	2202.4800	2.2025	1.449	0.0000	0.0000
2025/05/26	R053	05/02/2026	11.49 Put	Bond Future	6260.1400	6.2601	6259.5700	6.2596	0.009	0.0000	0.0000
2025/05/26	R053	07/05/2026		Bond Future	12.1282	97.3303	12.1324	97.2982	0.035	0.0000	0.0000
2025/05/26	R053	07/05/2026	11.69 Call	Bond Future	3059.4000	3.0594	3027.6200	3.0276	1.039	0.0000	0.0000
2025/05/26	R053	07/05/2026	11.69 Put	Bond Future	6504.2300	6.5042	6504.5900	6.5046	0.006	0.0000	0.0000
2025/05/26	R053	06/08/2026		Bond Future	12.2800	99.1111	12.2844	99.0788	0.035	0.0000	0.0000
2025/05/26	R053	06/08/2026	12.28 Call	Bond Future	5364.1800	5.3642	5328.8400	5.3288	0.659	0.0000	0.0000
2025/05/26	R053	06/08/2026	12.28 Put	Bond Future	5364.3300	5.3643	5361.3700	5.3614	0.055	0.0000	0.0000
2025/05/26	R186	07/08/2025		Bond Future	8.0672	104.5416	8.0489	104.5652	0.227	0.0000	0.0000
2025/05/26	R186	07/08/2025	9.68 Call	Bond Future	2055.2800	2.0553	2078.6800	2.0787	1.139	0.0000	0.0000
2025/05/26	R186	07/08/2025	9.68 Put	Bond Future	0.8200	0.0008	0.6000	0.0006	26.829	0.0000	0.0000
2025/05/26	R186	07/08/2025	10.25 Call	Bond Future	2766.9600	2.7670	2790.5400	2.7905	0.852	0.0000	0.0000
2025/05/26	R186	07/08/2025	10.25 Put	Bond Future	0.1500	0.0002	0.1100	0.0001	26.667	0.0000	0.0000
2025/05/26	R186	07/08/2025	9.22 Put	Bond Future	3.6400	0.0036	2.8500	0.0029	21.703	0.0000	0.0000
2025/05/26	R186	07/08/2025	9.22 Call	Bond Future	1478.0300	1.4780	1500.8600	1.5009	1.545	0.0000	0.0000
2025/05/26	R186	06/11/2025		Bond Future	8.1276	106.5535	8.1048	106.5777	0.280	0.0000	0.0000
2025/05/26	R186	06/11/2025	8.13 Call	Bond Future	257.7800	0.2578	267.8100	0.2678	3.891	0.0000	0.0000
2025/05/26	R186	06/11/2025	8.13 Put	Bond Future	255.1900	0.2552	241.0300	0.2410	5.549	0.0000	0.0000
2025/05/26	R186	05/02/2026		Bond Future	8.2677	103.2667	8.2376	103.2916	0.364	0.0000	0.0000
2025/05/26	R186	05/02/2026	8.43 Call	Bond Future	383.2700	0.3833	395.8600	0.3959	3.285	0.0000	0.0000
2025/05/26	R186	05/02/2026	8.43 Put	Bond Future	248.9700	0.2490	236.6100	0.2366	4.964	0.0000	0.0000
2025/05/26	R186	07/05/2026		Bond Future	8.5913	105.1882	8.5476	105.2140	0.508	0.0000	0.0000
2025/05/26	R186	07/05/2026	8.69 Call	Bond Future	304.9500	0.3050	317.7500	0.3178	4.197	0.0000	0.0000
2025/05/26	R186	07/05/2026	8.69 Put	Bond Future	246.7200	0.2467	233.7500	0.2338	5.257	0.0000	0.0000
2025/05/26	R186	06/08/2026		Bond Future	9.4144	101.8100	9.3390	101.8366	0.801	0.0000	0.0000
2025/05/26	R186	06/08/2026	8.57 Call	Bond Future	67.4600	0.0675	73.9500	0.0740	9.621	0.0000	0.0000
2025/05/26	R186	06/08/2026	8.57 Put	Bond Future	366.8100	0.3668	346.6400	0.3466	5.499	0.0000	0.0000
2025/05/26	R202	07/08/2025		Bond Future	269.3293	269.3293	268.8071	268.8071	0.194	0.0000	0.0000
2025/05/26	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	R202	07/08/2025	271.60 Put	Bond Future	2270.6600	2.2707	2792.9400	2.7929	23.001	0.0000	0.0000
2025/05/26	R202	06/11/2025		Bond Future	274.5780	274.5780	274.0459	274.0459	0.194	0.0000	0.0000
2025/05/26	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	R202	06/11/2025	275.64 Put	Bond Future	1061.9700	1.0620	1594.1300	1.5941	50.111	0.0000	0.0000
2025/05/26	R202	05/02/2026		Bond Future	274.5003	274.5003	273.9594	273.9594	0.197	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
2025/05/26	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	R202	05/02/2026	277.82 Put	Bond Future	3319.7100	3.3197	3860.5700	3.8606	16.292	0.0000	0.0000
2025/05/26	R202	07/05/2026		Bond Future	279.6766	279.6766	279.1264	279.1264	0.197	0.0000	0.0000
2025/05/26	R202	07/05/2026	277.55 Call	Bond Future	2126.5500	2.1266	1576.4400	1.5764	25.869	0.0000	0.0000
2025/05/26	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	R202	06/08/2026		Bond Future	279.4332	279.4332	278.8756	278.8756	0.200	0.0000	0.0000
2025/05/26	R202	06/08/2026	278.86 Call	Bond Future	573.1800	0.5732	15.6000	0.0156	97.278	0.0000	0.0000
2025/05/26	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	R209	07/08/2025		Bond Future	10.9051	73.3859	10.9039	73.3919	0.011	0.0000	0.0000
2025/05/26	R209	07/08/2025	12.68 Call	Bond Future	8129.9100	8.1299	8132.8600	8.1329	0.036	0.0000	0.0000
2025/05/26	R209	07/08/2025	12.68 Put	Bond Future	22.3100	0.0223	19.2700	0.0193	13.626	0.0000	0.0000
2025/05/26	R209	06/11/2025		Bond Future	11.0168	71.6454	11.0155	71.6516	0.012	0.0000	0.0000
2025/05/26	R209	06/11/2025	11.27 Call	Bond Future	2668.9200	2.6689	2655.1900	2.6552	0.514	0.0000	0.0000
2025/05/26	R209	06/11/2025	11.27 Put	Bond Future	1452.7600	1.4528	1432.8100	1.4328	1.373	0.0000	0.0000
2025/05/26	R209	05/02/2026		Bond Future	11.1398	73.0030	11.1384	73.0095	0.012	0.0000	0.0000
2025/05/26	R209	05/02/2026	10.93 Call	Bond Future	1881.6000	1.8816	1871.0100	1.8710	0.563	0.0000	0.0000
2025/05/26	R209	05/02/2026	10.93 Put	Bond Future	2890.4300	2.8904	2873.3200	2.8733	0.592	0.0000	0.0000
2025/05/26	R209	07/05/2026		Bond Future	11.2739	71.2098	11.2725	71.2167	0.013	0.0000	0.0000
2025/05/26	R209	07/05/2026	11.07 Call	Bond Future	2330.5700	2.3306	2321.8900	2.3219	0.372	0.0000	0.0000
2025/05/26	R209	07/05/2026	11.07 Put	Bond Future	3290.6000	3.2906	3275.0600	3.2751	0.472	0.0000	0.0000
2025/05/26	R209	06/08/2026		Bond Future	11.4232	72.5146	11.4217	72.5218	0.014	0.0000	0.0000
2025/05/26	R209	06/08/2026	11.39 Call	Bond Future	3041.9800	3.0420	3035.0700	3.0351	0.227	0.0000	0.0000
2025/05/26	R209	06/08/2026	11.39 Put	Bond Future	3193.9000	3.1939	3179.7400	3.1797	0.443	0.0000	0.0000
2025/05/26	R210	07/08/2025		Bond Future	250.7138	250.7138	250.5616	250.5616	0.061	0.0000	0.0000
2025/05/26	R210	07/08/2025	248.44 Call	Bond Future	2273.7700	2.2738	2121.5900	2.1216	6.693	0.0000	0.0000
2025/05/26	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	R210	06/11/2025		Bond Future	252.1710	252.1710	252.0164	252.0164	0.061	0.0000	0.0000
2025/05/26	R210	06/11/2025	252.14 Call	Bond Future	31.0200	0.0310	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/26	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	123.6500	0.1237	100.000	0.0000	0.0000
2025/05/26	R210	05/02/2026		Bond Future	257.0107	257.0107	256.8537	256.8537	0.061	0.0000	0.0000
2025/05/26	R210	05/02/2026	253.10 Call	Bond Future	3910.6800	3.9107	3753.7200	3.7537	4.014	0.0000	0.0000
2025/05/26	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	R210	07/05/2026		Bond Future	258.3672	258.3672	258.2090	258.2090	0.061	0.0000	0.0000
2025/05/26	R210	07/05/2026	255.40 Call	Bond Future	2967.1900	2.9672	2809.0300	2.8090	5.330	0.0000	0.0000
2025/05/26	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	R210	06/08/2026		Bond Future	263.1703	263.1703	263.0102	263.0102	0.061	0.0000	0.0000
2025/05/26	R210	06/08/2026	259.84 Call	Bond Future	3330.3300	3.3303	3170.1600	3.1702	4.809	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
2025/05/26	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	R213	07/08/2025		Bond Future	9.3383	93.1773	9.3479	93.1393	0.102	0.0000	0.0000
2025/05/26	R213	07/08/2025	11.66 Call	Bond Future	8711.4000	8.7114	8673.1700	8.6732	0.439	0.0000	0.0000
2025/05/26	R213	07/08/2025	11.66 Put	Bond Future	1.1600	0.0012	0.9600	0.0010	17.241	0.0000	0.0000
2025/05/26	R213	06/11/2025		Bond Future	9.4295	91.4171	9.4395	91.3785	0.107	0.0000	0.0000
2025/05/26	R213	06/11/2025	10.05 Call	Bond Future	2948.4500	2.9485	2908.7800	2.9088	1.345	0.0000	0.0000
2025/05/26	R213	06/11/2025	10.05 Put	Bond Future	600.9900	0.6010	599.9500	0.6000	0.173	0.0000	0.0000
2025/05/26	R213	05/02/2026		Bond Future	9.5401	93.1498	9.5507	93.1107	0.111	0.0000	0.0000
2025/05/26	R213	05/02/2026	9.89 Call	Bond Future	2480.5300	2.4805	2446.3200	2.4463	1.379	0.0000	0.0000
2025/05/26	R213	05/02/2026	9.89 Put	Bond Future	1200.9000	1.2009	1205.8200	1.2058	0.410	0.0000	0.0000
2025/05/26	R213	07/05/2026		Bond Future	9.6621	91.3309	9.6733	91.2913	0.116	0.0000	0.0000
2025/05/26	R213	07/05/2026	9.80 Call	Bond Future	2158.3500	2.1584	2128.4500	2.1285	1.385	0.0000	0.0000
2025/05/26	R213	07/05/2026	9.80 Put	Bond Future	1672.2400	1.6722	1681.8900	1.6819	0.577	0.0000	0.0000
2025/05/26	R213	06/08/2026		Bond Future	9.8112	93.0059	9.8231	92.9660	0.121	0.0000	0.0000
2025/05/26	R213	06/08/2026	9.69 Call	Bond Future	1856.4200	1.8564	1830.3500	1.8304	1.404	0.0000	0.0000
2025/05/26	R213	06/08/2026	9.69 Put	Bond Future	2266.6300	2.2666	2280.5000	2.2805	0.612	0.0000	0.0000
2025/05/26	R214	07/08/2025		Bond Future	11.4765	67.1891	11.4701	67.2221	0.056	0.0000	0.0000
2025/05/26	R214	07/08/2025	12.97 Call	Bond Future	7154.5300	7.1545	7180.9600	7.1810	0.369	0.0000	0.0000
2025/05/26	R214	07/08/2025	12.97 Put	Bond Future	52.5000	0.0525	45.8500	0.0459	12.667	0.0000	0.0000
2025/05/26	R214	06/11/2025		Bond Future	11.5909	65.1825	11.5843	65.2163	0.057	0.0000	0.0000
2025/05/26	R214	06/11/2025	11.64 Call	Bond Future	2157.3400	2.1573	2157.1900	2.1572	0.007	0.0000	0.0000
2025/05/26	R214	06/11/2025	11.64 Put	Bond Future	1907.1700	1.9072	1873.2300	1.8732	1.780	0.0000	0.0000
2025/05/26	R214	05/02/2026		Bond Future	11.7169	66.4178	11.7100	66.4524	0.059	0.0000	0.0000
2025/05/26	R214	05/02/2026	11.26 Call	Bond Future	1407.8500	1.4079	1407.5000	1.4075	0.025	0.0000	0.0000
2025/05/26	R214	05/02/2026	11.26 Put	Bond Future	3765.1900	3.7652	3730.2200	3.7302	0.929	0.0000	0.0000
2025/05/26	R214	07/05/2026		Bond Future	11.8459	64.3544	11.8387	64.3898	0.061	0.0000	0.0000
2025/05/26	R214	07/05/2026	11.53 Call	Bond Future	2181.1000	2.1811	2184.3600	2.1844	0.149	0.0000	0.0000
2025/05/26	R214	07/05/2026	11.53 Put	Bond Future	3770.1800	3.7702	3737.9700	3.7380	0.854	0.0000	0.0000
2025/05/26	R214	06/08/2026		Bond Future	11.9890	65.5336	11.9815	65.5700	0.063	0.0000	0.0000
2025/05/26	R214	06/08/2026	11.97 Call	Bond Future	3260.7200	3.2607	3268.4100	3.2684	0.236	0.0000	0.0000
2025/05/26	R214	06/08/2026	11.97 Put	Bond Future	3352.9600	3.3530	3324.2800	3.3243	0.855	0.0000	0.0000
2025/05/26	R248	07/08/2025		Bond Future	11.8347	79.7963	11.8334	79.8045	0.011	0.0000	0.0000
2025/05/26	R248	07/08/2025	13.21 Call	Bond Future	7867.2600	7.8673	7865.2300	7.8652	0.026	0.0000	0.0000
2025/05/26	R248	07/08/2025	13.21 Put	Bond Future	104.9800	0.1050	94.7100	0.0947	9.783	0.0000	0.0000
2025/05/26	R248	06/11/2025		Bond Future	11.9588	76.8902	11.9574	76.8987	0.012	0.0000	0.0000
2025/05/26	R248	06/11/2025	11.74 Call	Bond Future	1754.9000	1.7549	1737.7000	1.7377	0.980	0.0000	0.0000
2025/05/26	R248	06/11/2025	11.74 Put	Bond Future	3106.9700	3.1070	3081.2500	3.0813	0.828	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
2025/05/26	R248	05/02/2026		Bond Future	12.0952	78.3472	12.0937	78.3561	0.012	0.0000	0.0000
2025/05/26	R248	05/02/2026	11.46 Call	Bond Future	1376.2500	1.3763	1364.1800	1.3642	0.877	0.0000	0.0000
2025/05/26	R248	05/02/2026	11.46 Put	Bond Future	5336.6000	5.3366	5315.6400	5.3156	0.393	0.0000	0.0000
2025/05/26	R248	07/05/2026		Bond Future	12.2344	75.3632	12.2328	75.3726	0.013	0.0000	0.0000
2025/05/26	R248	07/05/2026	11.72 Call	Bond Future	2131.4600	2.1315	2121.0300	2.1210	0.489	0.0000	0.0000
2025/05/26	R248	07/05/2026	11.72 Put	Bond Future	5248.5600	5.2486	5228.7700	5.2288	0.377	0.0000	0.0000
2025/05/26	R248	06/08/2026		Bond Future	12.3885	76.7433	12.3868	76.7531	0.014	0.0000	0.0000
2025/05/26	R248	06/08/2026	12.37 Call	Bond Future	4024.2300	4.0242	4015.4500	4.0155	0.218	0.0000	0.0000
2025/05/26	R248	06/08/2026	12.37 Put	Bond Future	4130.1000	4.1301	4111.5300	4.1115	0.450	0.0000	0.0000
2025/05/26	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/26	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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