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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/05/2025 TO 27/05/2025

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
2025/05/27	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/27	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/27	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/27	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/27	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/27	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/27	2029	07/08/2025		Bond Future	138.1013	138.1013	138.1546	0.039	0.0000	0.0000
2025/05/27	2029	07/08/2025	137.41 Call	Bond Future	691.3000	0.6913	744.5900	7.709	0.0000	0.0000
2025/05/27	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	2029	06/11/2025		Bond Future	139.3535	139.3535	139.4081	0.039	0.0000	0.0000
2025/05/27	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	2029	06/11/2025	139.79 Put	Bond Future	436.5300	0.4365	381.9100	12.512	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
2025/05/27	2029	05/02/2026		Bond Future	142.0285	142.0285	142.0846	0.039	0.0000	0.0000
2025/05/27	2029	05/02/2026	140.11 Call	Bond Future	1918.4700	1.9185	1974.5600	1.9746	2.924	0.0000
2025/05/27	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/27	2029	07/05/2026		Bond Future	143.2429	143.2429	143.3009	143.3009	0.040	0.0000
2025/05/27	2029	07/05/2026	141.82 Call	Bond Future	1422.8600	1.4229	1480.8500	1.4809	4.076	0.0000
2025/05/27	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/27	2029	06/08/2026		Bond Future	145.9071	145.9071	145.9667	145.9667	0.041	0.0000
2025/05/27	2029	06/08/2026	144.10 Call	Bond Future	1807.0900	1.8071	1866.7200	1.8667	3.300	0.0000
2025/05/27	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/27	2030	07/08/2025	8.72 Put	Bond Future	1240.4700	1.2405	1114.3700	1.1144	10.166	0.0000
2025/05/27	2030	07/08/2025	8.72 Call	Bond Future	450.3500	0.4504	514.8900	0.5149	14.331	0.0000
2025/05/27	2030	07/08/2025	9.22 Put	Bond Future	436.2400	0.4362	374.0300	0.3740	14.260	0.0000
2025/05/27	2030	07/08/2025	9.22 Call	Bond Future	1414.8400	1.4148	1543.2700	1.5433	9.077	0.0000
2025/05/27	2030	07/08/2025	9.81 Call	Bond Future	3110.9900	3.1110	3283.5900	3.2836	5.548	0.0000
2025/05/27	2030	07/08/2025	9.81 Put	Bond Future	95.7800	0.0958	77.7400	0.0777	18.835	0.0000
2025/05/27	2030	07/08/2025	12.12 Call	Bond Future	10492.1600	10.4922	10682.8000	10.6828	1.817	0.0000
2025/05/27	2030	07/08/2025	12.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/27	2030	07/08/2025	10.48 Put	Bond Future	13.6600	0.0137	10.4800	0.0105	23.280	0.0000
2025/05/27	2030	07/08/2025	10.48 Call	Bond Future	5277.2800	5.2773	5464.7400	5.4647	3.552	0.0000
2025/05/27	2030	07/08/2025		Bond Future	8.9420	96.8479	8.8882	97.0385	0.601	0.0000
2025/05/27	2030	07/08/2025	11.11 Call	Bond Future	7318.2000	7.3182	7508.5800	7.5086	2.601	0.0000
2025/05/27	2030	07/08/2025	11.11 Put	Bond Future	0.8700	0.0009	0.6100	0.0006	29.885	0.0000
2025/05/27	2030	06/11/2025		Bond Future	9.0171	98.7117	8.9596	98.9061	0.638	0.0000
2025/05/27	2030	06/11/2025	9.54 Call	Bond Future	2276.0000	2.2760	2415.5400	2.4155	6.131	0.0000
2025/05/27	2030	06/11/2025	9.54 Put	Bond Future	531.4200	0.5314	476.5700	0.4766	10.321	0.0000
2025/05/27	2030	06/11/2025	8.72 Put	Bond Future	1680.2900	1.6803	1555.8000	1.5558	7.409	0.0000
2025/05/27	2030	06/11/2025	8.72 Call	Bond Future	671.2800	0.6713	741.1800	0.7412	10.413	0.0000
2025/05/27	2030	06/11/2025	9.22 Put	Bond Future	854.3300	0.8543	775.2900	0.7753	9.252	0.0000
2025/05/27	2030	06/11/2025	9.22 Call	Bond Future	1535.8400	1.5358	1651.1900	1.6512	7.511	0.0000
2025/05/27	2030	06/11/2025	10.08 Call	Bond Future	3732.5900	3.7326	3899.9700	3.9000	4.484	0.0000
2025/05/27	2030	06/11/2025	10.08 Put	Bond Future	226.7300	0.2267	199.7200	0.1997	11.913	0.0000
2025/05/27	2030	05/02/2026		Bond Future	9.1132	96.5747	9.0512	96.7731	0.680	0.0000
2025/05/27	2030	05/02/2026	9.49 Call	Bond Future	2128.1200	2.1281	2253.6100	2.2536	5.897	0.0000
2025/05/27	2030	05/02/2026	9.49 Put	Bond Future	932.2600	0.9323	859.3800	0.8594	7.818	0.0000
2025/05/27	2030	07/05/2026		Bond Future	9.2424	98.3717	9.1754	98.5741	0.725	0.0000
2025/05/27	2030	07/05/2026	9.39 Call	Bond Future	1845.8300	1.8458	1957.1900	1.9572	6.033	0.0000
2025/05/27	2030	07/05/2026	9.39 Put	Bond Future	1401.6500	1.4017	1310.6400	1.3106	6.493	0.0000
2025/05/27	2030	06/08/2026		Bond Future	9.4093	96.1665	9.3364	96.3730	0.775	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	
2025/05/27	2030	06/08/2026	9.22 Call	Bond Future	1384.4800	1.3845	1478.9200	1.4789	6.821	0.0000	0.0000
2025/05/27	2030	06/08/2026	9.22 Put	Bond Future	1921.6600	1.9217	1809.6100	1.8096	5.831	0.0000	0.0000
2025/05/27	2032	07/08/2025	9.40 Put	Bond Future	1945.0200	1.9450	1740.6100	1.7406	10.509	0.0000	0.0000
2025/05/27	2032	07/08/2025	9.40 Call	Bond Future	520.1400	0.5201	608.2800	0.6083	16.945	0.0000	0.0000
2025/05/27	2032	07/08/2025	9.90 Put	Bond Future	783.6500	0.7837	671.5700	0.6716	14.302	0.0000	0.0000
2025/05/27	2032	07/08/2025	9.90 Call	Bond Future	1664.6200	1.6646	1845.0900	1.8451	10.842	0.0000	0.0000
2025/05/27	2032	07/08/2025	10.59 Call	Bond Future	4119.1300	4.1191	4378.9900	4.3790	6.309	0.0000	0.0000
2025/05/27	2032	07/08/2025	10.59 Put	Bond Future	171.3300	0.1713	138.6400	0.1386	19.080	0.0000	0.0000
2025/05/27	2032	07/08/2025		Bond Future	9.7071	95.9945	9.6436	96.2870	0.655	0.0000	0.0000
2025/05/27	2032	07/08/2025	12.01 Call	Bond Future	9865.0600	9.8651	10157.0300	10.1570	2.960	0.0000	0.0000
2025/05/27	2032	07/08/2025	12.01 Put	Bond Future	1.9400	0.0019	1.3600	0.0014	29.897	0.0000	0.0000
2025/05/27	2032	06/11/2025		Bond Future	9.8055	93.6803	9.7386	93.9786	0.682	0.0000	0.0000
2025/05/27	2032	06/11/2025	10.42 Call	Bond Future	3420.1900	3.4202	3638.7100	3.6387	6.389	0.0000	0.0000
2025/05/27	2032	06/11/2025	10.42 Put	Bond Future	735.8100	0.7358	656.0100	0.6560	10.845	0.0000	0.0000
2025/05/27	2032	06/11/2025	9.40 Put	Bond Future	2670.9000	2.6709	2471.0400	2.4710	7.483	0.0000	0.0000
2025/05/27	2032	06/11/2025	9.40 Call	Bond Future	844.4400	0.8444	942.9000	0.9429	11.660	0.0000	0.0000
2025/05/27	2032	06/11/2025	9.90 Put	Bond Future	1472.2400	1.4722	1336.7400	1.3367	9.204	0.0000	0.0000
2025/05/27	2032	06/11/2025	9.90 Call	Bond Future	1891.5700	1.8916	2054.3900	2.0544	8.608	0.0000	0.0000
2025/05/27	2032	06/11/2025	10.89 Call	Bond Future	5048.4000	5.0484	5300.9600	5.3010	5.003	0.0000	0.0000
2025/05/27	2032	06/11/2025	10.89 Put	Bond Future	376.6400	0.3766	330.8800	0.3309	12.150	0.0000	0.0000
2025/05/27	2032	05/02/2026		Bond Future	9.9199	95.4557	9.8493	95.7599	0.712	0.0000	0.0000
2025/05/27	2032	05/02/2026	10.16 Call	Bond Future	2651.0700	2.6511	2829.3400	2.8293	6.724	0.0000	0.0000
2025/05/27	2032	05/02/2026	10.16 Put	Bond Future	1625.8000	1.6258	1499.8800	1.4999	7.745	0.0000	0.0000
2025/05/27	2032	07/05/2026		Bond Future	10.0509	93.0721	9.9762	93.3823	0.743	0.0000	0.0000
2025/05/27	2032	07/05/2026	10.14 Call	Bond Future	2495.5200	2.4955	2662.3100	2.6623	6.684	0.0000	0.0000
2025/05/27	2032	07/05/2026	10.14 Put	Bond Future	2126.9400	2.1269	1983.5400	1.9835	6.742	0.0000	0.0000
2025/05/27	2032	06/08/2026		Bond Future	10.2050	94.7777	10.1259	95.0939	0.775	0.0000	0.0000
2025/05/27	2032	06/08/2026	10.12 Call	Bond Future	2356.9800	2.3570	2512.8100	2.5128	6.611	0.0000	0.0000
2025/05/27	2032	06/08/2026	10.12 Put	Bond Future	2696.7300	2.6967	2536.2900	2.5363	5.949	0.0000	0.0000
2025/05/27	2033	07/08/2025		Bond Future	130.0103	130.0103	130.0835	130.0835	0.056	0.0000	0.0000
2025/05/27	2033	07/08/2025	128.65 Call	Bond Future	1360.2800	1.3603	1433.5200	1.4335	5.384	0.0000	0.0000
2025/05/27	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	2033	06/11/2025		Bond Future	131.0040	131.0040	131.0789	131.0789	0.057	0.0000	0.0000
2025/05/27	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	2033	06/11/2025	133.14 Put	Bond Future	2136.0500	2.1361	2061.0800	2.0611	3.510	0.0000	0.0000
2025/05/27	2033	05/02/2026		Bond Future	133.5188	133.5188	133.5955	133.5955	0.057	0.0000	0.0000
2025/05/27	2033	05/02/2026	132.88 Call	Bond Future	638.7800	0.6388	715.4600	0.7155	12.004	0.0000	0.0000
2025/05/27	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/05/27	2033	07/05/2026		Bond Future	134.4701	134.4701	134.5492	134.5492	0.059	0.0000
2025/05/27	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	2033	07/05/2026	135.16 Put	Bond Future	689.8900	0.6899	610.8300	0.6108	11.460	0.0000
2025/05/27	2033	06/08/2026		Bond Future	136.9712	136.9712	137.0523	137.0523	0.059	0.0000
2025/05/27	2033	06/08/2026	134.25 Call	Bond Future	2721.1700	2.7212	2802.2700	2.8023	2.980	0.0000
2025/05/27	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/27	2037	07/08/2025	10.50 Put	Bond Future	4059.4100	4.0594	3622.8900	3.6229	10.753	0.0000
2025/05/27	2037	07/08/2025	10.50 Call	Bond Future	194.5400	0.1945	259.9100	0.2599	33.602	0.0000
2025/05/27	2037	07/08/2025	11.00 Put	Bond Future	1920.1900	1.9202	1624.0600	1.6241	15.422	0.0000
2025/05/27	2037	07/08/2025	11.00 Call	Bond Future	969.5000	0.9695	1175.2600	1.1753	21.223	0.0000
2025/05/27	2037	07/08/2025	11.83 Call	Bond Future	3958.7000	3.9587	4377.1100	4.3771	10.569	0.0000
2025/05/27	2037	07/08/2025	11.83 Put	Bond Future	365.4000	0.3654	281.9200	0.2819	22.846	0.0000
2025/05/27	2037	07/08/2025	11.45 Call	Bond Future	2380.5800	2.3806	2720.8300	2.7208	14.293	0.0000
2025/05/27	2037	07/08/2025	11.45 Put	Bond Future	823.7200	0.8237	662.0800	0.6621	19.623	0.0000
2025/05/27	2037	07/08/2025	12.17 Call	Bond Future	5521.8800	5.5219	5981.3300	5.9813	8.321	0.0000
2025/05/27	2037	07/08/2025	12.17 Put	Bond Future	166.8300	0.1668	124.3900	0.1244	25.439	0.0000
2025/05/27	2037	07/08/2025	11.42 Call	Bond Future	2268.4000	2.2684	2600.8700	2.6009	14.657	0.0000
2025/05/27	2037	07/08/2025	11.42 Put	Bond Future	875.4300	0.8754	706.0100	0.7060	19.353	0.0000
2025/05/27	2037	07/08/2025	10.55 Put	Bond Future	3804.5100	3.8045	3378.7900	3.3788	11.190	0.0000
2025/05/27	2037	07/08/2025	10.55 Call	Bond Future	237.3200	0.2373	313.4900	0.3135	32.096	0.0000
2025/05/27	2037	07/08/2025	10.64 Put	Bond Future	3366.3600	3.3664	2962.3700	2.9624	12.001	0.0000
2025/05/27	2037	07/08/2025	10.64 Call	Bond Future	331.4400	0.3314	429.3400	0.4293	29.538	0.0000
2025/05/27	2037	07/08/2025	11.82 Call	Bond Future	3914.2900	3.9143	4331.1000	4.3311	10.648	0.0000
2025/05/27	2037	07/08/2025	11.82 Put	Bond Future	373.6600	0.3737	288.5800	0.2886	22.769	0.0000
2025/05/27	2037	07/08/2025	11.07 Call	Bond Future	1146.7000	1.1467	1375.0400	1.3750	19.913	0.0000
2025/05/27	2037	07/08/2025	11.07 Put	Bond Future	1700.3000	1.7003	1426.7500	1.4268	16.088	0.0000
2025/05/27	2037	07/08/2025	10.34 Put	Bond Future	4925.0600	4.9251	4461.0100	4.4610	9.422	0.0000
2025/05/27	2037	07/08/2025	10.34 Call	Bond Future	98.0300	0.0980	135.8700	0.1359	38.600	0.0000
2025/05/27	2037	07/08/2025		Bond Future	11.1684	83.2490	11.0792	83.7509	0.799	0.0000
2025/05/27	2037	07/08/2025	13.01 Call	Bond Future	9497.4500	9.4975	9992.8900	9.9929	5.217	0.0000
2025/05/27	2037	07/08/2025	13.01 Put	Bond Future	20.9900	0.0210	14.5400	0.0145	30.729	0.0000
2025/05/27	2037	06/11/2025		Bond Future	11.2889	84.8510	11.1961	85.3627	0.822	0.0000
2025/05/27	2037	06/11/2025	11.63 Call	Bond Future	3295.3800	3.2954	3625.2700	3.6253	10.011	0.0000
2025/05/27	2037	06/11/2025	11.63 Put	Bond Future	1451.0500	1.4511	1269.2800	1.2693	12.527	0.0000
2025/05/27	2037	06/11/2025	10.50 Put	Bond Future	5006.8500	5.0069	4597.3200	4.5973	8.179	0.0000
2025/05/27	2037	06/11/2025	10.50 Call	Bond Future	511.3700	0.5114	613.5000	0.6135	19.972	0.0000
2025/05/27	2037	06/11/2025	11.00 Put	Bond Future	3010.0000	3.0100	2702.4200	2.7024	10.219	0.0000
2025/05/27	2037	06/11/2025	11.00 Call	Bond Future	1402.0000	1.4020	1606.0800	1.6061	14.556	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	
2025/05/27	2037	06/11/2025	12.16 Call	Bond Future	5347.4900	5.3475	5752.9900	5.7530	7.583	0.0000	0.0000
2025/05/27	2037	06/11/2025	12.16 Put	Bond Future	750.2600	0.7503	644.1000	0.6441	14.150	0.0000	0.0000
2025/05/27	2037	05/02/2026	12.27 Call	Bond Future	5591.2400	5.5912	5979.6300	5.9796	6.946	0.0000	0.0000
2025/05/27	2037	05/02/2026	12.27 Put	Bond Future	1211.9000	1.2119	1078.6400	1.0786	10.996	0.0000	0.0000
2025/05/27	2037	05/02/2026	10.90 Put	Bond Future	4270.0700	4.2701	3929.9700	3.9300	7.965	0.0000	0.0000
2025/05/27	2037	05/02/2026	10.90 Call	Bond Future	1388.8200	1.3888	1570.3700	1.5704	13.072	0.0000	0.0000
2025/05/27	2037	05/02/2026	11.86 Call	Bond Future	4091.7100	4.0917	4430.1400	4.4301	8.271	0.0000	0.0000
2025/05/27	2037	05/02/2026	11.86 Put	Bond Future	1791.4700	1.7915	1608.2500	1.6083	10.227	0.0000	0.0000
2025/05/27	2037	05/02/2026	11.36 Call	Bond Future	2506.5100	2.5065	2768.0300	2.7680	10.434	0.0000	0.0000
2025/05/27	2037	05/02/2026	11.36 Put	Bond Future	2848.4300	2.8484	2588.3000	2.5883	9.132	0.0000	0.0000
2025/05/27	2037	05/02/2026	10.65 Put	Bond Future	5252.3900	5.2524	4870.1900	4.8702	7.277	0.0000	0.0000
2025/05/27	2037	05/02/2026	10.65 Call	Bond Future	945.5800	0.9456	1085.0300	1.0850	14.748	0.0000	0.0000
2025/05/27	2037	05/02/2026	12.73 Call	Bond Future	7399.6200	7.3996	7830.0400	7.8300	5.817	0.0000	0.0000
2025/05/27	2037	05/02/2026	12.73 Put	Bond Future	777.1500	0.7772	685.9200	0.6859	11.739	0.0000	0.0000
2025/05/27	2037	05/02/2026	11.40 Put	Bond Future	2746.6300	2.7466	2493.1800	2.4932	9.228	0.0000	0.0000
2025/05/27	2037	05/02/2026	11.40 Call	Bond Future	2620.5300	2.6205	2888.7300	2.8887	10.235	0.0000	0.0000
2025/05/27	2037	05/02/2026		Bond Future	11.4234	82.2006	11.3268	82.7222	0.846	0.0000	0.0000
2025/05/27	2037	05/02/2026	11.20 Call	Bond Future	2075.5900	2.0756	2309.6900	2.3097	11.279	0.0000	0.0000
2025/05/27	2037	05/02/2026	11.20 Put	Bond Future	3288.6900	3.2887	3001.1400	3.0011	8.744	0.0000	0.0000
2025/05/27	2037	07/05/2026	12.40 Call	Bond Future	5882.9400	5.8829	6259.9600	6.2600	6.409	0.0000	0.0000
2025/05/27	2037	07/05/2026	12.40 Put	Bond Future	1701.3600	1.7014	1546.7600	1.5468	9.087	0.0000	0.0000
2025/05/27	2037	07/05/2026	10.95 Put	Bond Future	5052.2500	5.0523	4708.0600	4.7081	6.813	0.0000	0.0000
2025/05/27	2037	07/05/2026	10.95 Call	Bond Future	1677.5500	1.6776	1864.9800	1.8650	11.173	0.0000	0.0000
2025/05/27	2037	07/05/2026		Bond Future	11.5745	83.7292	11.4738	84.2608	0.870	0.0000	0.0000
2025/05/27	2037	07/05/2026	11.32 Call	Bond Future	2514.9900	2.5150	2757.0200	2.7570	9.623	0.0000	0.0000
2025/05/27	2037	07/05/2026	11.32 Put	Bond Future	3867.6500	3.8677	3578.0600	3.5781	7.487	0.0000	0.0000
2025/05/27	2037	06/08/2026		Bond Future	11.7457	81.0037	11.6405	81.5455	0.896	0.0000	0.0000
2025/05/27	2037	06/08/2026	11.71 Call	Bond Future	3470.0000	3.4700	3750.7800	3.7508	8.092	0.0000	0.0000
2025/05/27	2037	06/08/2026	11.71 Put	Bond Future	3653.1900	3.6532	3392.2400	3.3922	7.143	0.0000	0.0000
2025/05/27	2038	07/08/2025		Bond Future	139.1710	139.1710	139.4958	139.4958	0.233	0.0000	0.0000
2025/05/27	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	2038	07/08/2025	139.56 Put	Bond Future	388.9700	0.3890	64.2000	0.0642	83.495	0.0000	0.0000
2025/05/27	2038	06/11/2025		Bond Future	141.8832	141.8832	142.2145	142.2145	0.233	0.0000	0.0000
2025/05/27	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	2038	06/11/2025	143.88 Put	Bond Future	1996.8000	1.9968	1665.5300	1.6655	16.590	0.0000	0.0000
2025/05/27	2038	05/02/2026		Bond Future	142.4356	142.4356	142.7743	142.7743	0.238	0.0000	0.0000
2025/05/27	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	2038	05/02/2026	143.20 Put	Bond Future	764.4200	0.7644	425.6900	0.4257	44.312	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
2025/05/27	2038	07/05/2026		Bond Future	145.1216	145.1216	145.4671	0.238	0.0000	0.0000
2025/05/27	2038	07/05/2026	144.53 Call	Bond Future	591.6100	0.5916	937.0500	0.9371	58.390	0.0000
2025/05/27	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/27	2038	06/08/2026		Bond Future	145.6124	145.6124	145.9643	0.242	0.0000	0.0000
2025/05/27	2038	06/08/2026	144.72 Call	Bond Future	892.3700	0.8924	1244.3100	1.2443	39.439	0.0000
2025/05/27	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/27	2040	07/08/2025	12.60 Call	Bond Future	5772.4100	5.7724	6260.7600	6.2608	8.460	0.0000
2025/05/27	2040	07/08/2025	12.60 Put	Bond Future	185.6500	0.1857	138.6900	0.1387	25.295	0.0000
2025/05/27	2040	07/08/2025	10.80 Put	Bond Future	5190.9700	5.1910	4697.9500	4.6980	9.498	0.0000
2025/05/27	2040	07/08/2025	10.80 Call	Bond Future	110.5100	0.1105	152.8000	0.1528	38.268	0.0000
2025/05/27	2040	07/08/2025	11.40 Put	Bond Future	2208.2600	2.2083	1877.1400	1.8771	14.995	0.0000
2025/05/27	2040	07/08/2025	11.40 Call	Bond Future	919.4400	0.9194	1123.6300	1.1236	22.208	0.0000
2025/05/27	2040	07/08/2025	12.00 Call	Bond Future	2965.0400	2.9650	3355.4400	3.3554	13.167	0.0000
2025/05/27	2040	07/08/2025	12.00 Put	Bond Future	704.0700	0.7041	559.1600	0.5592	20.582	0.0000
2025/05/27	2040	07/08/2025	11.10 Put	Bond Future	3523.0100	3.5230	3095.9700	3.0960	12.121	0.0000
2025/05/27	2040	07/08/2025	11.10 Call	Bond Future	369.7800	0.3698	478.0500	0.4781	29.280	0.0000
2025/05/27	2040	07/08/2025	11.00 Put	Bond Future	4043.7700	4.0438	3590.4700	3.5905	11.210	0.0000
2025/05/27	2040	07/08/2025	11.00 Call	Bond Future	255.2300	0.2552	337.2400	0.3372	32.132	0.0000
2025/05/27	2040	07/08/2025	11.70 Put	Bond Future	1286.1600	1.2862	1056.4100	1.0564	17.863	0.0000
2025/05/27	2040	07/08/2025	11.70 Call	Bond Future	1801.3200	1.8013	2106.8800	2.1069	16.963	0.0000
2025/05/27	2040	07/08/2025	12.40 Call	Bond Future	4796.1000	4.7961	5261.3400	5.2613	9.700	0.0000
2025/05/27	2040	07/08/2025	12.40 Put	Bond Future	294.0900	0.2941	224.0200	0.2240	23.826	0.0000
2025/05/27	2040	07/08/2025		Bond Future	11.6133	82.1780	11.5241	82.7133	0.768	0.0000
2025/05/27	2040	07/08/2025	13.29 Call	Bond Future	9191.2500	9.1913	9716.0400	9.7160	5.710	0.0000
2025/05/27	2040	07/08/2025	13.29 Put	Bond Future	35.4800	0.0355	24.9600	0.0250	29.651	0.0000
2025/05/27	2040	06/11/2025		Bond Future	11.7395	83.7594	11.6469	84.3051	0.789	0.0000
2025/05/27	2040	06/11/2025	11.84 Call	Bond Future	2650.6000	2.6506	2955.5700	2.9556	11.506	0.0000
2025/05/27	2040	06/11/2025	11.84 Put	Bond Future	2064.7200	2.0647	1823.9800	1.8240	11.660	0.0000
2025/05/27	2040	05/02/2026		Bond Future	11.8792	80.8377	11.7829	81.3940	0.811	0.0000
2025/05/27	2040	05/02/2026	11.49 Call	Bond Future	1798.5400	1.7985	2017.9400	2.0179	12.199	0.0000
2025/05/27	2040	05/02/2026	11.49 Put	Bond Future	4081.2500	4.0813	3744.3700	3.7444	8.254	0.0000
2025/05/27	2040	05/02/2026	13.23 Call	Bond Future	8039.8700	8.0399	8501.7100	8.5017	5.744	0.0000
2025/05/27	2040	05/02/2026	13.23 Put	Bond Future	808.8900	0.8089	714.4500	0.7145	11.675	0.0000
2025/05/27	2040	05/02/2026	11.82 Put	Bond Future	3038.9300	3.0389	2763.0400	2.7630	9.079	0.0000
2025/05/27	2040	05/02/2026	11.82 Call	Bond Future	2697.7000	2.6977	2978.0900	2.9781	10.394	0.0000
2025/05/27	2040	07/05/2026		Bond Future	12.0338	82.3407	11.9335	82.9076	0.833	0.0000
2025/05/27	2040	07/05/2026	11.67 Call	Bond Future	2417.7900	2.4178	2659.7300	2.6597	10.007	0.0000
2025/05/27	2040	07/05/2026	11.67 Put	Bond Future	4503.2400	4.5032	4178.2700	4.1783	7.216	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	
2025/05/27	2040	07/05/2026	12.53 Call	Bond Future	5080.7600	5.0808	5445.6300	5.4456	7.181	0.0000	0.0000
2025/05/27	2040	07/05/2026	12.53 Put	Bond Future	2361.4800	2.3615	2159.4400	2.1594	8.556	0.0000	0.0000
2025/05/27	2040	07/05/2026	12.03 Call	Bond Future	3427.0000	3.4270	3724.1400	3.7241	8.671	0.0000	0.0000
2025/05/27	2040	07/05/2026	12.03 Put	Bond Future	3448.3800	3.4484	3178.6100	3.1786	7.823	0.0000	0.0000
2025/05/27	2040	07/05/2026	11.12 Put	Bond Future	6654.8000	6.6548	6244.5300	6.2445	6.165	0.0000	0.0000
2025/05/27	2040	07/05/2026	11.12 Call	Bond Future	1260.4200	1.2604	1417.0600	1.4171	12.428	0.0000	0.0000
2025/05/27	2040	06/08/2026		Bond Future	12.2073	79.3387	12.1027	79.9164	0.857	0.0000	0.0000
2025/05/27	2040	06/08/2026	12.19 Call	Bond Future	3789.2100	3.7892	4092.2200	4.0922	7.997	0.0000	0.0000
2025/05/27	2040	06/08/2026	12.19 Put	Bond Future	3884.3600	3.8844	3609.7000	3.6097	7.071	0.0000	0.0000
2025/05/27	2044	07/08/2025	12.20 Call	Bond Future	2723.7800	2.7238	3076.3900	3.0764	12.946	0.0000	0.0000
2025/05/27	2044	07/08/2025	12.20 Put	Bond Future	826.7000	0.8267	671.6800	0.6717	18.752	0.0000	0.0000
2025/05/27	2044	07/08/2025	11.85 Call	Bond Future	1452.8100	1.4528	1705.6100	1.7056	17.401	0.0000	0.0000
2025/05/27	2044	07/08/2025	11.85 Put	Bond Future	1621.1200	1.6211	1366.2900	1.3663	15.719	0.0000	0.0000
2025/05/27	2044	07/08/2025	11.30 Put	Bond Future	3907.0100	3.9070	3485.5700	3.4856	10.787	0.0000	0.0000
2025/05/27	2044	07/08/2025	11.30 Call	Bond Future	301.8700	0.3019	388.0600	0.3881	28.552	0.0000	0.0000
2025/05/27	2044	07/08/2025	10.63 Put	Bond Future	8145.2000	8.1452	7642.9700	7.6430	6.166	0.0000	0.0000
2025/05/27	2044	07/08/2025	10.63 Call	Bond Future	10.9800	0.0110	16.3800	0.0164	49.180	0.0000	0.0000
2025/05/27	2044	07/08/2025		Bond Future	11.8780	77.0703	11.7940	77.5780	0.707	0.0000	0.0000
2025/05/27	2044	07/08/2025	13.34 Call	Bond Future	8098.4500	8.0985	8588.4800	8.5885	6.051	0.0000	0.0000
2025/05/27	2044	07/08/2025	13.34 Put	Bond Future	66.1100	0.0661	48.5100	0.0485	26.622	0.0000	0.0000
2025/05/27	2044	06/11/2025		Bond Future	12.0035	78.5535	11.9164	79.0709	0.726	0.0000	0.0000
2025/05/27	2044	06/11/2025	11.88 Call	Bond Future	1985.0200	1.9850	2227.4800	2.2275	12.214	0.0000	0.0000
2025/05/27	2044	06/11/2025	11.88 Put	Bond Future	2720.3100	2.7203	2445.3300	2.4453	10.108	0.0000	0.0000
2025/05/27	2044	06/11/2025	12.20 Call	Bond Future	3026.5700	3.0266	3333.4000	3.3334	10.138	0.0000	0.0000
2025/05/27	2044	06/11/2025	12.20 Put	Bond Future	1880.2900	1.8803	1669.6800	1.6697	11.201	0.0000	0.0000
2025/05/27	2044	06/11/2025	12.25 Call	Bond Future	3205.9200	3.2059	3521.9800	3.5220	9.859	0.0000	0.0000
2025/05/27	2044	06/11/2025	12.25 Put	Bond Future	1772.3800	1.7724	1571.0000	1.5710	11.362	0.0000	0.0000
2025/05/27	2044	06/11/2025	12.00 Call	Bond Future	2352.5600	2.3526	2620.0900	2.6201	11.372	0.0000	0.0000
2025/05/27	2044	06/11/2025	12.00 Put	Bond Future	2373.4200	2.3734	2123.5100	2.1235	10.530	0.0000	0.0000
2025/05/27	2044	05/02/2026		Bond Future	12.1418	75.6583	12.0512	76.1858	0.746	0.0000	0.0000
2025/05/27	2044	05/02/2026	11.56 Call	Bond Future	1398.8500	1.3989	1573.1100	1.5731	12.457	0.0000	0.0000
2025/05/27	2044	05/02/2026	11.56 Put	Bond Future	4893.2700	4.8933	4539.9900	4.5400	7.220	0.0000	0.0000
2025/05/27	2044	07/05/2026		Bond Future	12.2935	77.0647	12.1993	77.6023	0.766	0.0000	0.0000
2025/05/27	2044	07/05/2026	11.80 Call	Bond Future	2146.1600	2.1462	2356.6200	2.3566	9.806	0.0000	0.0000
2025/05/27	2044	07/05/2026	11.80 Put	Bond Future	5033.1800	5.0332	4706.0300	4.7060	6.500	0.0000	0.0000
2025/05/27	2044	06/08/2026		Bond Future	12.4629	74.0912	12.3647	74.6390	0.788	0.0000	0.0000
2025/05/27	2044	06/08/2026	12.42 Call	Bond Future	3779.4200	3.7794	4064.0500	4.0641	7.531	0.0000	0.0000
2025/05/27	2044	06/08/2026	12.42 Put	Bond Future	4017.8200	4.0178	3754.6100	3.7546	6.551	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
2025/05/27	2046	07/08/2025		Bond Future	119.7404	119.7404	120.2938	120.2938	0.462	0.0000
2025/05/27	2046	07/08/2025	118.69 Call	Bond Future	1050.3700	1.0504	1603.7700	1.6038	52.686	0.0000
2025/05/27	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/27	2046	06/11/2025		Bond Future	119.8125	119.8125	120.3771	120.3771	0.471	0.0000
2025/05/27	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/27	2046	06/11/2025	125.41 Put	Bond Future	5597.4900	5.5975	5032.9500	5.0330	10.086	0.0000
2025/05/27	2046	05/02/2026		Bond Future	122.1120	122.1120	122.6878	122.6878	0.472	0.0000
2025/05/27	2046	05/02/2026	121.65 Call	Bond Future	461.9800	0.4620	1037.7800	1.0378	124.637	0.0000
2025/05/27	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/27	2046	07/05/2026		Bond Future	122.1128	122.1128	122.7006	122.7006	0.481	0.0000
2025/05/27	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/27	2046	07/05/2026	124.95 Put	Bond Future	2837.1900	2.8372	2249.4300	2.2494	20.716	0.0000
2025/05/27	2046	06/08/2026		Bond Future	124.3824	124.3824	124.9814	124.9814	0.482	0.0000
2025/05/27	2046	06/08/2026	122.38 Call	Bond Future	2002.3800	2.0024	2601.3700	2.6014	29.914	0.0000
2025/05/27	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/27	2050	07/08/2025		Bond Future	119.0197	119.0197	119.0464	119.0464	0.022	0.0000
2025/05/27	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/27	2050	07/08/2025	119.89 Put	Bond Future	870.3000	0.8703	843.6300	0.8436	3.064	0.0000
2025/05/27	2050	06/11/2025		Bond Future	121.3393	121.3393	121.3665	121.3665	0.022	0.0000
2025/05/27	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/27	2050	06/11/2025	124.42 Put	Bond Future	3080.6800	3.0807	3053.5500	3.0536	0.881	0.0000
2025/05/27	2050	05/02/2026		Bond Future	121.2498	121.2498	121.2785	121.2785	0.024	0.0000
2025/05/27	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/27	2050	05/02/2026	122.82 Put	Bond Future	1570.1700	1.5702	1541.4800	1.5415	1.827	0.0000
2025/05/27	2050	07/05/2026		Bond Future	123.5362	123.5362	123.5658	123.5658	0.024	0.0000
2025/05/27	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/27	2050	07/05/2026	124.07 Put	Bond Future	533.7900	0.5338	504.2300	0.5042	5.538	0.0000
2025/05/27	2050	06/08/2026		Bond Future	123.3728	123.3728	123.4030	123.4030	0.024	0.0000
2025/05/27	2050	06/08/2026	123.27 Call	Bond Future	102.7900	0.1028	132.9600	0.1330	29.351	0.0000
2025/05/27	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/27	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/27	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/27	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/27	AL37	07/08/2025		Index Future	1131.0750	1131.0750	1133.8580	1133.8580	0.246	0.0000
2025/05/27	AL37	06/11/2025		Index Future	1152.8470	1152.8470	1155.6850	1155.6850	0.246	0.0000
2025/05/27	AL37	05/02/2026		Index Future	1174.7200	1174.7200	1177.6140	1177.6140	0.246	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	
2025/05/27	AL37	07/05/2026		Index Future	1196.6340	1196.6340	1199.5870	1199.5870	0.247	0.0000	0.0000
2025/05/27	AL37	06/08/2026		Index Future	1218.4200	1218.4200	1221.4300	1221.4300	0.247	0.0000	0.0000
2025/05/27	AL7T	07/08/2025		Index Future	1340.7960	1340.7960	1347.5930	1347.5930	0.507	0.0000	0.0000
2025/05/27	AL7T	06/11/2025		Index Future	1366.6060	1366.6060	1373.5350	1373.5350	0.507	0.0000	0.0000
2025/05/27	AL7T	05/02/2026		Index Future	1392.5340	1392.5340	1399.5980	1399.5980	0.507	0.0000	0.0000
2025/05/27	AL7T	07/05/2026		Index Future	1418.5120	1418.5120	1425.7120	1425.7120	0.508	0.0000	0.0000
2025/05/27	AL7T	06/08/2026		Index Future	1444.3370	1444.3370	1451.6740	1451.6740	0.508	0.0000	0.0000
2025/05/27	ALBI	07/08/2025		Index Future	1146.2750	1146.2750	1150.9970	1150.9970	0.412	0.0000	0.0000
2025/05/27	ALBI	06/11/2025		Index Future	1168.3400	1168.3400	1173.1540	1173.1540	0.412	0.0000	0.0000
2025/05/27	ALBI	05/02/2026		Index Future	1190.5060	1190.5060	1195.4150	1195.4150	0.412	0.0000	0.0000
2025/05/27	ALBI	07/05/2026		Index Future	1212.7160	1212.7160	1217.7200	1217.7200	0.413	0.0000	0.0000
2025/05/27	ALBI	06/08/2026		Index Future	1234.7940	1234.7940	1239.8930	1239.8930	0.413	0.0000	0.0000
2025/05/27	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/05/27	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	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
2025/05/27	C2I9	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/27	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/05/27	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/27	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/27	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/27	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/27	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/27	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/27	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/27	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/27	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/27	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/27	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/27	ES33	07/08/2025		Bond Future	11.3650	82.9361	11.2856	83.2944	0.699	0.0000
2025/05/27	ES33	07/08/2025	13.56 Call	Bond Future	9131.5200	9.1315	9489.8400	9.4898	3.924	0.0000
2025/05/27	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/27	ES33	06/11/2025		Bond Future	11.5208	80.7565	11.4376	81.1219	0.722	0.0000
2025/05/27	ES33	06/11/2025	12.01 Call	Bond Future	2106.2300	2.1062	2471.6500	2.4717	17.349	0.0000
2025/05/27	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/27	ES33	05/02/2026		Bond Future	11.6976	82.3058	11.6103	82.6784	0.746	0.0000
2025/05/27	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/27	ES33	05/02/2026	11.49 Put	Bond Future	889.7100	0.8897	517.0600	0.5171	41.884	0.0000
2025/05/27	ES33	07/05/2026		Bond Future	11.8872	80.0605	11.7955	80.4405	0.771	0.0000
2025/05/27	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/27	ES33	07/05/2026	11.69 Put	Bond Future	820.0500	0.8201	440.0500	0.4401	46.339	0.0000
2025/05/27	ES33	06/08/2026		Bond Future	12.1006	81.5451	12.0041	81.9325	0.797	0.0000
2025/05/27	ES33	06/08/2026	12.02 Call	Bond Future	0.0000	0.0000	63.8500	0.0639	100.000	0.0000
2025/05/27	ES33	06/08/2026	12.02 Put	Bond Future	323.5500	0.3236	0.0000	0.0000	(100.000)	0.0000
2025/05/27	ES42	07/08/2025		Bond Future	12.0843	77.0199	12.0055	77.4681	0.652	0.0000
2025/05/27	ES42	07/08/2025	13.79 Call	Bond Future	8747.7600	8.7478	9195.9200	9.1959	5.123	0.0000
2025/05/27	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	
2025/05/27	ES42	06/11/2025		Bond Future	12.2224	74.2554	12.1405	74.7124	0.670	0.0000	0.0000
2025/05/27	ES42	06/11/2025	12.39 Call	Bond Future	921.5000	0.9215	1378.5200	1.3785	49.595	0.0000	0.0000
2025/05/27	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	ES42	05/02/2026		Bond Future	12.3702	75.6793	12.2850	76.1453	0.688	0.0000	0.0000
2025/05/27	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	ES42	05/02/2026	11.85 Put	Bond Future	2920.4700	2.9205	2454.4700	2.4545	15.956	0.0000	0.0000
2025/05/27	ES42	07/05/2026		Bond Future	12.5316	72.8397	12.4430	73.3148	0.708	0.0000	0.0000
2025/05/27	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	ES42	07/05/2026	12.20 Put	Bond Future	1801.7500	1.8018	1326.6500	1.3267	26.369	0.0000	0.0000
2025/05/27	ES42	06/08/2026		Bond Future	12.7048	74.1877	12.6124	74.6719	0.727	0.0000	0.0000
2025/05/27	ES42	06/08/2026	12.65 Call	Bond Future	0.0000	0.0000	197.5700	0.1976	100.000	0.0000	0.0000
2025/05/27	ES42	06/08/2026	12.65 Put	Bond Future	286.5900	0.2866	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/27	GOVI	07/08/2025		GOVI	1129.5220	1129.5220	1134.0470	1134.0470	0.401	0.0000	0.0000
2025/05/27	GOVI	07/08/2025	1,011. Call 00	GOVI	1185220.0000	118.5220	1230470.0000	123.0470	3.818	0.0000	0.0000
2025/05/27	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	GOVI	06/11/2025		GOVI	1151.2640	1151.2640	1155.8780	1155.8780	0.401	0.0000	0.0000
2025/05/27	GOVI	06/11/2025	1,112. Call 00	GOVI	392640.0000	39.2640	438780.0000	43.8780	11.751	0.0000	0.0000
2025/05/27	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	GOVI	05/02/2026		GOVI	1173.1060	1173.1060	1177.8110	1177.8110	0.401	0.0000	0.0000
2025/05/27	GOVI	05/02/2026	1,150. Call 00	GOVI	231060.0000	23.1060	278110.0000	27.8110	20.363	0.0000	0.0000
2025/05/27	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	GOVI	07/05/2026		GOVI	1194.9910	1194.9910	1199.7870	1199.7870	0.401	0.0000	0.0000
2025/05/27	GOVI	07/05/2026	1,177. Call 00	GOVI	179910.0000	17.9910	227870.0000	22.7870	26.658	0.0000	0.0000
2025/05/27	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	GOVI	06/08/2026		GOVI	1216.7470	1216.7470	1221.6350	1221.6350	0.402	0.0000	0.0000
2025/05/27	GOVI	06/08/2026	1,189. Call 00	GOVI	277470.0000	27.7470	326350.0000	32.6350	17.616	0.0000	0.0000
2025/05/27	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/05/27	IGOV	07/08/2025		Index Future	381.1510	381.1510	381.5550	381.5550	0.106	0.0000	0.0000
2025/05/27	IGOV	06/11/2025		Index Future	388.5800	388.5800	388.9920	388.9920	0.106	0.0000	0.0000
2025/05/27	IGOV	05/02/2026		Index Future	396.0430	396.0430	396.4640	396.4640	0.106	0.0000	0.0000
2025/05/27	IGOV	07/05/2026		Index Future	403.5200	403.5200	403.9510	403.9510	0.107	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	
2025/05/27	IGOV	06/08/2026		Index Future	410.9540	410.9540	411.3930	411.3930	0.107	0.0000	0.0000
2025/05/27	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/05/27	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/05/27	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/05/27	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/05/27	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/05/27	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/05/27	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/05/27	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/05/27	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/05/27	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/05/27	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/05/27	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/05/27	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/05/27	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/05/27	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/05/27	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/05/27	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/05/27	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/05/27	R033	07/08/2025		Bond Future	9.9104	104.1095	9.8469	104.4458	0.640	0.0000	0.0000
2025/05/27	R033	07/08/2025	10.33 Call	Bond Future	2699.6200	2.6996	2949.9400	2.9499	9.272	0.0000	0.0000
2025/05/27	R033	07/08/2025	10.33 Put	Bond Future	512.7300	0.5127	426.7500	0.4268	16.769	0.0000	0.0000
2025/05/27	R033	06/11/2025		Bond Future	10.0124	101.0688	9.9457	101.4116	0.666	0.0000	0.0000
2025/05/27	R033	06/11/2025	10.33 Call	Bond Future	2854.3500	2.8544	3072.3700	3.0724	7.638	0.0000	0.0000
2025/05/27	R033	06/11/2025	10.33 Put	Bond Future	1241.0300	1.2410	1116.2100	1.1162	10.058	0.0000	0.0000
2025/05/27	R033	05/02/2026		Bond Future	10.1292	102.9840	10.0591	103.3336	0.692	0.0000	0.0000
2025/05/27	R033	05/02/2026	10.49 Call	Bond Future	3348.8100	3.3488	3568.2500	3.5683	6.553	0.0000	0.0000
2025/05/27	R033	05/02/2026	10.49 Put	Bond Future	1574.5800	1.5746	1444.3800	1.4444	8.269	0.0000	0.0000
2025/05/27	R033	07/05/2026		Bond Future	10.2615	99.8564	10.1877	100.2130	0.720	0.0000	0.0000
2025/05/27	R033	07/05/2026	10.38 Call	Bond Future	2982.6500	2.9827	3177.5300	3.1775	6.534	0.0000	0.0000
2025/05/27	R033	07/05/2026	10.38 Put	Bond Future	2414.4400	2.4144	2252.7900	2.2528	6.695	0.0000	0.0000
2025/05/27	R033	06/08/2026		Bond Future	10.4146	101.6855	10.3366	102.0489	0.749	0.0000	0.0000
2025/05/27	R033	06/08/2026	10.25 Call	Bond Future	2509.6000	2.5096	2681.3800	2.6814	6.845	0.0000	0.0000
2025/05/27	R033	06/08/2026	10.25 Put	Bond Future	3278.4100	3.2784	3086.7200	3.0867	5.847	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	
2025/05/27	R035	07/08/2025	10.90 Call	Bond Future	2593.3100	2.5933	2901.3100	2.9013	11.877	0.0000	0.0000
2025/05/27	R035	07/08/2025	10.90 Put	Bond Future	705.8100	0.7058	576.9400	0.5769	18.258	0.0000	0.0000
2025/05/27	R035	07/08/2025	11.30 Call	Bond Future	4297.3800	4.2974	4671.1100	4.6711	8.697	0.0000	0.0000
2025/05/27	R035	07/08/2025	11.30 Put	Bond Future	296.2800	0.2963	233.1400	0.2331	21.311	0.0000	0.0000
2025/05/27	R035	07/08/2025	10.08 Put	Bond Future	3047.3700	3.0474	2704.6300	2.7046	11.247	0.0000	0.0000
2025/05/27	R035	07/08/2025	10.08 Call	Bond Future	378.7400	0.3787	472.8700	0.4729	24.853	0.0000	0.0000
2025/05/27	R035	07/08/2025	10.58 Put	Bond Future	1326.3400	1.3263	1119.6900	1.1197	15.580	0.0000	0.0000
2025/05/27	R035	07/08/2025	10.58 Call	Bond Future	1472.3500	1.4724	1702.5700	1.7026	15.636	0.0000	0.0000
2025/05/27	R035	07/08/2025	11.34 Call	Bond Future	4479.0300	4.4790	4857.5000	4.8575	8.450	0.0000	0.0000
2025/05/27	R035	07/08/2025	11.34 Put	Bond Future	270.3500	0.2704	211.9500	0.2120	21.602	0.0000	0.0000
2025/05/27	R035	07/08/2025		Bond Future	10.5536	94.0190	10.4748	94.4558	0.747	0.0000	0.0000
2025/05/27	R035	07/08/2025	12.65 Call	Bond Future	10654.7000	10.6547	11089.2400	11.0892	4.078	0.0000	0.0000
2025/05/27	R035	07/08/2025	12.65 Put	Bond Future	7.4700	0.0075	5.1400	0.0051	31.191	0.0000	0.0000
2025/05/27	R035	06/11/2025		Bond Future	10.6679	91.3232	10.5857	91.7686	0.771	0.0000	0.0000
2025/05/27	R035	06/11/2025	11.20 Call	Bond Future	3896.5900	3.8966	4210.7100	4.2107	8.061	0.0000	0.0000
2025/05/27	R035	06/11/2025	11.20 Put	Bond Future	1084.3300	1.0843	953.1000	0.9531	12.102	0.0000	0.0000
2025/05/27	R035	06/11/2025	10.08 Put	Bond Future	4008.6900	4.0087	3682.5500	3.6826	8.136	0.0000	0.0000
2025/05/27	R035	06/11/2025	10.08 Call	Bond Future	757.7900	0.7578	877.0000	0.8770	15.731	0.0000	0.0000
2025/05/27	R035	06/11/2025	10.58 Put	Bond Future	2321.2500	2.3213	2088.6200	2.0886	10.022	0.0000	0.0000
2025/05/27	R035	06/11/2025	10.58 Call	Bond Future	1844.8000	1.8448	2057.5200	2.0575	11.531	0.0000	0.0000
2025/05/27	R035	06/11/2025	11.67 Call	Bond Future	5781.5100	5.7815	6148.3000	6.1483	6.344	0.0000	0.0000
2025/05/27	R035	06/11/2025	11.67 Put	Bond Future	582.7900	0.5828	504.2300	0.5042	13.480	0.0000	0.0000
2025/05/27	R035	06/11/2025	9.91 Put	Bond Future	4737.4700	4.7375	4382.7300	4.3827	7.488	0.0000	0.0000
2025/05/27	R035	06/11/2025	9.91 Call	Bond Future	517.4000	0.5174	608.0100	0.6080	17.513	0.0000	0.0000
2025/05/27	R035	06/11/2025	10.41 Put	Bond Future	2818.5300	2.8185	2553.7800	2.5538	9.393	0.0000	0.0000
2025/05/27	R035	06/11/2025	10.41 Call	Bond Future	1411.3100	1.4113	1591.9100	1.5919	12.797	0.0000	0.0000
2025/05/27	R035	06/11/2025	11.43 Call	Bond Future	4794.2600	4.7943	5136.8400	5.1368	7.146	0.0000	0.0000
2025/05/27	R035	06/11/2025	11.43 Put	Bond Future	802.9600	0.8030	700.1900	0.7002	12.799	0.0000	0.0000
2025/05/27	R035	06/11/2025	11.95 Call	Bond Future	6977.3500	6.9774	7366.0400	7.3660	5.571	0.0000	0.0000
2025/05/27	R035	06/11/2025	11.95 Put	Bond Future	398.8400	0.3988	342.1800	0.3422	14.206	0.0000	0.0000
2025/05/27	R035	06/11/2025	11.45 Call	Bond Future	4874.8600	4.8749	5219.6600	5.2197	7.073	0.0000	0.0000
2025/05/27	R035	06/11/2025	11.45 Put	Bond Future	782.0600	0.7821	681.5100	0.6815	12.857	0.0000	0.0000
2025/05/27	R035	06/11/2025	10.95 Put	Bond Future	1486.8600	1.4869	1318.7800	1.3188	11.304	0.0000	0.0000
2025/05/27	R035	06/11/2025	10.95 Call	Bond Future	2992.7000	2.9927	3269.9700	3.2700	9.265	0.0000	0.0000
2025/05/27	R035	06/11/2025	10.44 Put	Bond Future	2724.9100	2.7249	2465.8600	2.4659	9.507	0.0000	0.0000
2025/05/27	R035	06/11/2025	10.44 Call	Bond Future	1482.8800	1.4829	1669.1800	1.6692	12.563	0.0000	0.0000
2025/05/27	R035	06/11/2025	10.94 Put	Bond Future	1505.3700	1.5054	1335.7000	1.3357	11.271	0.0000	0.0000
2025/05/27	R035	06/11/2025	10.94 Call	Bond Future	2958.4100	2.9584	3234.0900	3.2341	9.319	0.0000	0.0000
2025/05/27	R035	06/11/2025	11.99 Call	Bond Future	7150.7800	7.1508	7542.1100	7.5421	5.473	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
2025/05/27	R035	06/11/2025	11.99 Put	Bond Future	377.6500	0.3777	323.6300	0.3236	14.304	0.0000	0.0000
2025/05/27	R035	05/02/2026	10.44 Put	Bond Future	3549.1100	3.5491	3274.7500	3.2748	7.730	0.0000	0.0000
2025/05/27	R035	05/02/2026	10.44 Call	Bond Future	1639.4900	1.6395	1819.1500	1.8192	10.958	0.0000	0.0000
2025/05/27	R035	05/02/2026	10.94 Put	Bond Future	2236.7900	2.2368	2037.9900	2.0380	8.888	0.0000	0.0000
2025/05/27	R035	05/02/2026	10.94 Call	Bond Future	2982.0000	2.9820	3237.2200	3.2372	8.559	0.0000	0.0000
2025/05/27	R035	05/02/2026	12.44 Call	Bond Future	8615.2400	8.6152	9011.6800	9.0117	4.602	0.0000	0.0000
2025/05/27	R035	05/02/2026	12.44 Put	Bond Future	501.9200	0.5019	444.3400	0.4443	11.472	0.0000	0.0000
2025/05/27	R035	05/02/2026		Bond Future	10.7977	93.0542	10.7117	93.5083	0.796	0.0000	0.0000
2025/05/27	R035	05/02/2026	10.79 Call	Bond Future	2536.7700	2.5368	2770.2400	2.7702	9.203	0.0000	0.0000
2025/05/27	R035	05/02/2026	10.79 Put	Bond Future	2577.0600	2.5771	2356.5100	2.3565	8.558	0.0000	0.0000
2025/05/27	R035	07/05/2026		Bond Future	10.9336	90.2813	10.8438	90.7441	0.822	0.0000	0.0000
2025/05/27	R035	07/05/2026	10.86 Call	Bond Future	2795.8800	2.7959	3026.9600	3.0270	8.265	0.0000	0.0000
2025/05/27	R035	07/05/2026	10.86 Put	Bond Future	3174.8700	3.1749	2943.1200	2.9431	7.300	0.0000	0.0000
2025/05/27	R035	06/08/2026		Bond Future	11.0889	91.9361	10.9948	92.4078	0.849	0.0000	0.0000
2025/05/27	R035	06/08/2026	11.06 Call	Bond Future	3224.5000	3.2245	3467.0800	3.4671	7.523	0.0000	0.0000
2025/05/27	R035	06/08/2026	11.06 Put	Bond Future	3369.1600	3.3692	3140.0500	3.1401	6.800	0.0000	0.0000
2025/05/27	R038	07/08/2025		Bond Future	11.2272	101.6042	11.1484	102.1231	0.702	0.0000	0.0000
2025/05/27	R038	07/08/2025	11.24 Call	Bond Future	1666.6700	1.6667	1936.5200	1.9365	16.191	0.0000	0.0000
2025/05/27	R038	07/08/2025	11.24 Put	Bond Future	1583.0900	1.5831	1334.0800	1.3341	15.729	0.0000	0.0000
2025/05/27	R038	06/11/2025		Bond Future	11.3556	98.0738	11.2735	98.6027	0.723	0.0000	0.0000
2025/05/27	R038	06/11/2025	11.24 Call	Bond Future	2100.4400	2.1004	2347.5600	2.3476	11.765	0.0000	0.0000
2025/05/27	R038	06/11/2025	11.24 Put	Bond Future	2846.1100	2.8461	2564.2500	2.5643	9.903	0.0000	0.0000
2025/05/27	R038	06/11/2025	12.33 Call	Bond Future	6701.0900	6.7011	7132.8200	7.1328	6.443	0.0000	0.0000
2025/05/27	R038	06/11/2025	12.33 Put	Bond Future	734.3300	0.7343	637.0800	0.6371	13.243	0.0000	0.0000
2025/05/27	R038	06/11/2025	10.98 Put	Bond Future	3815.4100	3.8154	3474.6800	3.4747	8.930	0.0000	0.0000
2025/05/27	R038	06/11/2025	10.98 Call	Bond Future	1361.8300	1.3618	1550.0800	1.5501	13.823	0.0000	0.0000
2025/05/27	R038	05/02/2026		Bond Future	11.4962	99.9321	11.4105	100.4713	0.745	0.0000	0.0000
2025/05/27	R038	05/02/2026	11.44 Call	Bond Future	2899.3100	2.8993	3168.8400	3.1688	9.296	0.0000	0.0000
2025/05/27	R038	05/02/2026	11.44 Put	Bond Future	3252.5100	3.2525	2982.7800	2.9828	8.293	0.0000	0.0000
2025/05/27	R038	07/05/2026		Bond Future	11.6491	96.3059	11.5597	96.8556	0.767	0.0000	0.0000
2025/05/27	R038	07/05/2026	11.40 Call	Bond Future	2824.8200	2.8248	3073.3600	3.0734	8.798	0.0000	0.0000
2025/05/27	R038	07/05/2026	11.40 Put	Bond Future	4368.1500	4.3682	4067.0300	4.0670	6.894	0.0000	0.0000
2025/05/27	R038	06/08/2026		Bond Future	11.8181	98.0689	11.7247	98.6290	0.790	0.0000	0.0000
2025/05/27	R038	06/08/2026	11.77 Call	Bond Future	3962.0100	3.9620	4248.8900	4.2489	7.241	0.0000	0.0000
2025/05/27	R038	06/08/2026	11.77 Put	Bond Future	4250.0200	4.2500	3976.7800	3.9768	6.429	0.0000	0.0000
2025/05/27	R053	07/08/2025		Bond Future	11.7419	103.2701	11.6582	103.9518	0.714	0.0000	0.0000
2025/05/27	R053	07/08/2025	13.17 Call	Bond Future	10556.7200	10.5567	11208.1000	11.2081	6.170	0.0000	0.0000
2025/05/27	R053	07/08/2025	13.17 Put	Bond Future	120.6700	0.1207	90.3900	0.0904	25.093	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
2025/05/27	R053	06/11/2025		Bond Future	11.8627	99.3935	11.7757	100.0883	0.734	0.0000
2025/05/27	R053	06/11/2025	11.76 Call	Bond Future	2757.1900	2.7572	3089.3600	3.0894	12.047	0.0000
2025/05/27	R053	06/11/2025	11.76 Put	Bond Future	3578.0100	3.5780	3215.3300	3.2153	10.136	0.0000
2025/05/27	R053	05/02/2026		Bond Future	11.9929	101.2767	11.9024	101.9850	0.755	0.0000
2025/05/27	R053	05/02/2026	11.49 Call	Bond Future	2202.4800	2.2025	2457.6500	2.4577	11.586	0.0000
2025/05/27	R053	05/02/2026	11.49 Put	Bond Future	6259.5700	6.2596	5806.4100	5.8064	7.239	0.0000
2025/05/27	R053	07/05/2026		Bond Future	12.1324	97.2982	12.0382	98.0200	0.776	0.0000
2025/05/27	R053	07/05/2026	11.69 Call	Bond Future	3027.6200	3.0276	3320.8400	3.3208	9.685	0.0000
2025/05/27	R053	07/05/2026	11.69 Put	Bond Future	6504.5900	6.5046	6075.9700	6.0760	6.590	0.0000
2025/05/27	R053	06/08/2026		Bond Future	12.2844	99.0788	12.1862	99.8143	0.799	0.0000
2025/05/27	R053	06/08/2026	12.28 Call	Bond Future	5328.8400	5.3288	5717.6200	5.7176	7.296	0.0000
2025/05/27	R053	06/08/2026	12.28 Put	Bond Future	5361.3700	5.3614	5014.5900	5.0146	6.468	0.0000
2025/05/27	R186	07/08/2025		Bond Future	8.0489	104.5652	8.0365	104.5813	0.154	0.0000
2025/05/27	R186	07/08/2025	9.68 Call	Bond Future	2078.6800	2.0787	2094.6400	2.0946	0.768	0.0000
2025/05/27	R186	07/08/2025	9.68 Put	Bond Future	0.6000	0.0006	0.5200	0.0005	13.333	0.0000
2025/05/27	R186	07/08/2025	10.25 Call	Bond Future	2790.5400	2.7905	2806.5600	2.8066	0.574	0.0000
2025/05/27	R186	07/08/2025	10.25 Put	Bond Future	0.1100	0.0001	0.0900	0.0001	18.182	0.0000
2025/05/27	R186	07/08/2025	9.22 Put	Bond Future	2.8500	0.0029	2.5200	0.0025	11.579	0.0000
2025/05/27	R186	07/08/2025	9.22 Call	Bond Future	1500.8600	1.5009	1516.5700	1.5166	1.047	0.0000
2025/05/27	R186	06/11/2025		Bond Future	8.1048	106.5777	8.0893	106.5941	0.191	0.0000
2025/05/27	R186	06/11/2025	8.13 Call	Bond Future	267.8100	0.2678	275.6400	0.2756	2.924	0.0000
2025/05/27	R186	06/11/2025	8.13 Put	Bond Future	241.0300	0.2410	232.4100	0.2324	3.576	0.0000
2025/05/27	R186	05/02/2026		Bond Future	8.2376	103.2916	8.2170	103.3087	0.250	0.0000
2025/05/27	R186	05/02/2026	8.43 Call	Bond Future	395.8600	0.3959	405.3000	0.4053	2.385	0.0000
2025/05/27	R186	05/02/2026	8.43 Put	Bond Future	236.6100	0.2366	228.9700	0.2290	3.229	0.0000
2025/05/27	R186	07/05/2026		Bond Future	8.5476	105.2140	8.5176	105.2317	0.352	0.0000
2025/05/27	R186	07/05/2026	8.69 Call	Bond Future	317.7500	0.3178	327.2100	0.3272	2.977	0.0000
2025/05/27	R186	07/05/2026	8.69 Put	Bond Future	233.7500	0.2338	225.4600	0.2255	3.547	0.0000
2025/05/27	R186	06/08/2026		Bond Future	9.3390	101.8366	9.2868	101.8551	0.560	0.0000
2025/05/27	R186	06/08/2026	8.57 Call	Bond Future	73.9500	0.0740	78.9200	0.0789	6.721	0.0000
2025/05/27	R186	06/08/2026	8.57 Put	Bond Future	346.6400	0.3466	333.1200	0.3331	3.900	0.0000
2025/05/27	R202	07/08/2025		Bond Future	268.8071	268.8071	268.5759	268.5759	0.086	0.0000
2025/05/27	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/27	R202	07/08/2025	271.60 Put	Bond Future	2792.9400	2.7929	3024.1000	3.0241	8.277	0.0000
2025/05/27	R202	06/11/2025		Bond Future	274.0459	274.0459	273.8105	273.8105	0.086	0.0000
2025/05/27	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/27	R202	06/11/2025	275.64 Put	Bond Future	1594.1300	1.5941	1829.5500	1.8296	14.768	0.0000
2025/05/27	R202	05/02/2026		Bond Future	273.9594	273.9594	273.7215	273.7215	0.087	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
2025/05/27	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	R202	05/02/2026	277.82 Put	Bond Future	3860.5700	3.8606	4098.5500	4.0986	6.164	0.0000	0.0000
2025/05/27	R202	07/05/2026		Bond Future	279.1264	279.1264	278.8848	278.8848	0.087	0.0000	0.0000
2025/05/27	R202	07/05/2026	277.55 Call	Bond Future	1576.4400	1.5764	1334.8000	1.3348	15.328	0.0000	0.0000
2025/05/27	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	R202	06/08/2026		Bond Future	278.8756	278.8756	278.6307	278.6307	0.088	0.0000	0.0000
2025/05/27	R202	06/08/2026	278.86 Call	Bond Future	15.6000	0.0156	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/27	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	229.2900	0.2293	100.000	0.0000	0.0000
2025/05/27	R209	07/08/2025		Bond Future	10.9039	73.3919	10.8254	73.7819	0.720	0.0000	0.0000
2025/05/27	R209	07/08/2025	12.68 Call	Bond Future	8132.8600	8.1329	8517.4500	8.5175	4.729	0.0000	0.0000
2025/05/27	R209	07/08/2025	12.68 Put	Bond Future	19.2700	0.0193	13.8100	0.0138	28.334	0.0000	0.0000
2025/05/27	R209	06/11/2025		Bond Future	11.0155	71.6516	10.9340	72.0492	0.740	0.0000	0.0000
2025/05/27	R209	06/11/2025	11.27 Call	Bond Future	2655.1900	2.6552	2898.1400	2.8981	9.150	0.0000	0.0000
2025/05/27	R209	06/11/2025	11.27 Put	Bond Future	1432.8100	1.4328	1278.2000	1.2782	10.791	0.0000	0.0000
2025/05/27	R209	05/02/2026		Bond Future	11.1384	73.0095	11.0537	73.4149	0.761	0.0000	0.0000
2025/05/27	R209	05/02/2026	10.93 Call	Bond Future	1871.0100	1.8710	2053.5600	2.0536	9.757	0.0000	0.0000
2025/05/27	R209	05/02/2026	10.93 Put	Bond Future	2873.3200	2.8733	2650.5200	2.6505	7.754	0.0000	0.0000
2025/05/27	R209	07/05/2026		Bond Future	11.2725	71.2167	11.1843	71.6298	0.782	0.0000	0.0000
2025/05/27	R209	07/05/2026	11.07 Call	Bond Future	2321.8900	2.3219	2514.7900	2.5148	8.308	0.0000	0.0000
2025/05/27	R209	07/05/2026	11.07 Put	Bond Future	3275.0600	3.2751	3054.8000	3.0548	6.725	0.0000	0.0000
2025/05/27	R209	06/08/2026		Bond Future	11.4217	72.5218	11.3298	72.9429	0.804	0.0000	0.0000
2025/05/27	R209	06/08/2026	11.39 Call	Bond Future	3035.0700	3.0351	3252.4500	3.2525	7.162	0.0000	0.0000
2025/05/27	R209	06/08/2026	11.39 Put	Bond Future	3179.7400	3.1797	2976.0900	2.9761	6.405	0.0000	0.0000
2025/05/27	R210	07/08/2025		Bond Future	250.5616	250.5616	250.4099	250.4099	0.061	0.0000	0.0000
2025/05/27	R210	07/08/2025	248.44 Call	Bond Future	2121.5900	2.1216	1969.9100	1.9699	7.149	0.0000	0.0000
2025/05/27	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	R210	06/11/2025		Bond Future	252.0164	252.0164	251.8623	251.8623	0.061	0.0000	0.0000
2025/05/27	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	R210	06/11/2025	252.14 Put	Bond Future	123.6500	0.1237	277.6800	0.2777	124.569	0.0000	0.0000
2025/05/27	R210	05/02/2026		Bond Future	256.8537	256.8537	256.6975	256.6975	0.061	0.0000	0.0000
2025/05/27	R210	05/02/2026	253.10 Call	Bond Future	3753.7200	3.7537	3597.4700	3.5975	4.163	0.0000	0.0000
2025/05/27	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	R210	07/05/2026		Bond Future	258.2090	258.2090	258.0516	258.0516	0.061	0.0000	0.0000
2025/05/27	R210	07/05/2026	255.40 Call	Bond Future	2809.0300	2.8090	2651.6300	2.6516	5.603	0.0000	0.0000
2025/05/27	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	R210	06/08/2026		Bond Future	263.0102	263.0102	262.8508	262.8508	0.061	0.0000	0.0000
2025/05/27	R210	06/08/2026	259.84 Call	Bond Future	3170.1600	3.1702	3010.8100	3.0108	5.027	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
2025/05/27	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/27	R213	07/08/2025		Bond Future	9.3479	93.1393	9.2894	93.3729	0.625	0.0000
2025/05/27	R213	07/08/2025	11.66 Call	Bond Future	8673.1700	8.6732	8906.4500	8.9065	2.690	0.0000
2025/05/27	R213	07/08/2025	11.66 Put	Bond Future	0.9600	0.0010	0.6700	0.0007	30.208	0.0000
2025/05/27	R213	06/11/2025		Bond Future	9.4395	91.3785	9.3776	91.6166	0.656	0.0000
2025/05/27	R213	06/11/2025	10.05 Call	Bond Future	2908.7800	2.9088	3083.9600	3.0840	6.022	0.0000
2025/05/27	R213	06/11/2025	10.05 Put	Bond Future	599.9500	0.6000	536.9800	0.5370	10.496	0.0000
2025/05/27	R213	05/02/2026		Bond Future	9.5507	93.1107	9.4850	93.3537	0.689	0.0000
2025/05/27	R213	05/02/2026	9.89 Call	Bond Future	2446.3200	2.4463	2596.2200	2.5962	6.128	0.0000
2025/05/27	R213	05/02/2026	9.89 Put	Bond Future	1205.8200	1.2058	1112.7600	1.1128	7.718	0.0000
2025/05/27	R213	07/05/2026		Bond Future	9.6733	91.2913	9.6033	91.5391	0.724	0.0000
2025/05/27	R213	07/05/2026	9.80 Call	Bond Future	2128.4500	2.1285	2264.0000	2.2640	6.368	0.0000
2025/05/27	R213	07/05/2026	9.80 Put	Bond Future	1681.8900	1.6819	1569.6700	1.5697	6.672	0.0000
2025/05/27	R213	06/08/2026		Bond Future	9.8231	92.9660	9.7483	93.2187	0.761	0.0000
2025/05/27	R213	06/08/2026	9.69 Call	Bond Future	1830.3500	1.8304	1950.7800	1.9508	6.580	0.0000
2025/05/27	R213	06/08/2026	9.69 Put	Bond Future	2280.5000	2.2805	2148.2400	2.1482	5.800	0.0000
2025/05/27	R214	07/08/2025		Bond Future	11.4701	67.2221	11.3918	67.6310	0.683	0.0000
2025/05/27	R214	07/08/2025	12.97 Call	Bond Future	7180.9600	7.1810	7577.8300	7.5778	5.527	0.0000
2025/05/27	R214	07/08/2025	12.97 Put	Bond Future	45.8500	0.0459	33.8400	0.0338	26.194	0.0000
2025/05/27	R214	06/11/2025		Bond Future	11.5843	65.2163	11.5032	65.6331	0.700	0.0000
2025/05/27	R214	06/11/2025	11.64 Call	Bond Future	2157.1900	2.1572	2382.0500	2.3821	10.424	0.0000
2025/05/27	R214	06/11/2025	11.64 Put	Bond Future	1873.2300	1.8732	1681.2900	1.6813	10.246	0.0000
2025/05/27	R214	05/02/2026		Bond Future	11.7100	66.4524	11.6259	66.8773	0.718	0.0000
2025/05/27	R214	05/02/2026	11.26 Call	Bond Future	1407.5000	1.4075	1564.2500	1.5643	11.137	0.0000
2025/05/27	R214	05/02/2026	11.26 Put	Bond Future	3730.2200	3.7302	3462.0700	3.4621	7.189	0.0000
2025/05/27	R214	07/05/2026		Bond Future	11.8387	64.3898	11.7516	64.8229	0.736	0.0000
2025/05/27	R214	07/05/2026	11.53 Call	Bond Future	2184.3600	2.1844	2374.6500	2.3747	8.711	0.0000
2025/05/27	R214	07/05/2026	11.53 Put	Bond Future	3737.9700	3.7380	3495.2200	3.4952	6.494	0.0000
2025/05/27	R214	06/08/2026		Bond Future	11.9815	65.5700	11.8910	66.0112	0.755	0.0000
2025/05/27	R214	06/08/2026	11.97 Call	Bond Future	3268.4100	3.2684	3499.8500	3.4999	7.081	0.0000
2025/05/27	R214	06/08/2026	11.97 Put	Bond Future	3324.2800	3.3243	3114.4400	3.1144	6.312	0.0000
2025/05/27	R248	07/08/2025		Bond Future	11.8334	79.8045	11.7496	80.3267	0.708	0.0000
2025/05/27	R248	07/08/2025	13.21 Call	Bond Future	7865.2300	7.8652	8363.4300	8.3634	6.334	0.0000
2025/05/27	R248	07/08/2025	13.21 Put	Bond Future	94.7100	0.0947	70.7000	0.0707	25.351	0.0000
2025/05/27	R248	06/11/2025		Bond Future	11.9574	76.8987	11.8705	77.4310	0.727	0.0000
2025/05/27	R248	06/11/2025	11.74 Call	Bond Future	1737.7000	1.7377	1966.1100	1.9661	13.144	0.0000
2025/05/27	R248	06/11/2025	11.74 Put	Bond Future	3081.2500	3.0813	2777.3500	2.7774	9.863	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
2025/05/27	R248	05/02/2026		Bond Future	12.0937	78.3561	12.0033	78.8987	0.747	0.0000	0.0000
2025/05/27	R248	05/02/2026	11.46 Call	Bond Future	1364.1800	1.3642	1535.1000	1.5351	12.529	0.0000	0.0000
2025/05/27	R248	05/02/2026	11.46 Put	Bond Future	5315.6400	5.3156	4943.9300	4.9439	6.993	0.0000	0.0000
2025/05/27	R248	07/05/2026		Bond Future	12.2328	75.3726	12.1389	75.9256	0.768	0.0000	0.0000
2025/05/27	R248	07/05/2026	11.72 Call	Bond Future	2121.0300	2.1210	2333.9200	2.3339	10.037	0.0000	0.0000
2025/05/27	R248	07/05/2026	11.72 Put	Bond Future	5228.7700	5.2288	4888.6500	4.8887	6.505	0.0000	0.0000
2025/05/27	R248	06/08/2026		Bond Future	12.3868	76.7531	12.2890	77.3167	0.790	0.0000	0.0000
2025/05/27	R248	06/08/2026	12.37 Call	Bond Future	4015.4500	4.0155	4311.5300	4.3115	7.374	0.0000	0.0000
2025/05/27	R248	06/08/2026	12.37 Put	Bond Future	4111.5300	4.1115	3844.0800	3.8441	6.505	0.0000	0.0000
2025/05/27	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/27	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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