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IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/05/2025 TO 28/05/2025

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
2025/05/28	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/28	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/28	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/28	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/28	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/28	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/28	2029	07/08/2025		Bond Future	138.1546	138.1546	138.0188	0.098	0.0000	0.0000
2025/05/28	2029	07/08/2025	137.41 Call	Bond Future	744.5900	0.7446	608.7800	0.6088	18.240	0.0000
2025/05/28	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	2029	06/11/2025		Bond Future	139.4081	139.4081	139.2701	0.099	0.0000	0.0000
2025/05/28	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	2029	06/11/2025	139.79 Put	Bond Future	381.9100	0.3819	519.9300	0.5199	36.139	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
2025/05/28	2029	05/02/2026		Bond Future	142.0846	142.0846	141.9450	141.9450	0.098	0.0000	0.0000
2025/05/28	2029	05/02/2026	140.11 Call	Bond Future	1974.5600	1.9746	1835.0400	1.8350	7.066	0.0000	0.0000
2025/05/28	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	2029	07/05/2026		Bond Future	143.3009	143.3009	143.1601	143.1601	0.098	0.0000	0.0000
2025/05/28	2029	07/05/2026	141.82 Call	Bond Future	1480.8500	1.4809	1340.0500	1.3401	9.508	0.0000	0.0000
2025/05/28	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	2029	06/08/2026		Bond Future	145.9667	145.9667	145.8248	145.8248	0.097	0.0000	0.0000
2025/05/28	2029	06/08/2026	144.10 Call	Bond Future	1866.7200	1.8667	1724.8300	1.7248	7.601	0.0000	0.0000
2025/05/28	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	2030	07/08/2025	8.72 Put	Bond Future	1114.3700	1.1144	980.5400	0.9805	12.009	0.0000	0.0000
2025/05/28	2030	07/08/2025	8.72 Call	Bond Future	514.8900	0.5149	596.8600	0.5969	15.920	0.0000	0.0000
2025/05/28	2030	07/08/2025	9.22 Put	Bond Future	374.0300	0.3740	311.8600	0.3119	16.622	0.0000	0.0000
2025/05/28	2030	07/08/2025	9.22 Call	Bond Future	1543.2700	1.5433	1696.9000	1.6969	9.955	0.0000	0.0000
2025/05/28	2030	07/08/2025	9.81 Call	Bond Future	3283.5900	3.2836	3482.5900	3.4826	6.060	0.0000	0.0000
2025/05/28	2030	07/08/2025	9.81 Put	Bond Future	77.7400	0.0777	60.9400	0.0609	21.610	0.0000	0.0000
2025/05/28	2030	07/08/2025	12.12 Call	Bond Future	10682.8000	10.6828	10898.6000	10.8986	2.020	0.0000	0.0000
2025/05/28	2030	07/08/2025	12.12 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	2030	07/08/2025	10.48 Put	Bond Future	10.4800	0.0105	7.7200	0.0077	26.336	0.0000	0.0000
2025/05/28	2030	07/08/2025	10.48 Call	Bond Future	5464.7400	5.4647	5677.7800	5.6778	3.898	0.0000	0.0000
2025/05/28	2030	07/08/2025		Bond Future	8.8882	97.0385	8.8275	97.2543	0.683	0.0000	0.0000
2025/05/28	2030	07/08/2025	11.11 Call	Bond Future	7508.5800	7.5086	7724.1800	7.7242	2.871	0.0000	0.0000
2025/05/28	2030	07/08/2025	11.11 Put	Bond Future	0.6100	0.0006	0.4100	0.0004	32.787	0.0000	0.0000
2025/05/28	2030	06/11/2025		Bond Future	8.9596	98.9061	8.8946	99.1264	0.726	0.0000	0.0000
2025/05/28	2030	06/11/2025	9.54 Call	Bond Future	2415.5400	2.4155	2579.1500	2.5792	6.773	0.0000	0.0000
2025/05/28	2030	06/11/2025	9.54 Put	Bond Future	476.5700	0.4766	419.8800	0.4199	11.895	0.0000	0.0000
2025/05/28	2030	06/11/2025	8.72 Put	Bond Future	1555.8000	1.5558	1421.3400	1.4213	8.642	0.0000	0.0000
2025/05/28	2030	06/11/2025	8.72 Call	Bond Future	741.1800	0.7412	827.0200	0.8270	11.582	0.0000	0.0000
2025/05/28	2030	06/11/2025	9.22 Put	Bond Future	775.2900	0.7753	692.2300	0.6922	10.713	0.0000	0.0000
2025/05/28	2030	06/11/2025	9.22 Call	Bond Future	1651.1900	1.6512	1788.4300	1.7884	8.312	0.0000	0.0000
2025/05/28	2030	06/11/2025	10.08 Call	Bond Future	3899.9700	3.9000	4093.0500	4.0931	4.951	0.0000	0.0000
2025/05/28	2030	06/11/2025	10.08 Put	Bond Future	199.7200	0.1997	172.5000	0.1725	13.629	0.0000	0.0000
2025/05/28	2030	05/02/2026		Bond Future	9.0512	96.7731	8.9811	96.9984	0.775	0.0000	0.0000
2025/05/28	2030	05/02/2026	9.49 Call	Bond Future	2253.6100	2.2536	2401.3900	2.4014	6.557	0.0000	0.0000
2025/05/28	2030	05/02/2026	9.49 Put	Bond Future	859.3800	0.8594	781.8600	0.7819	9.020	0.0000	0.0000
2025/05/28	2030	07/05/2026		Bond Future	9.1754	98.5741	9.0994	98.8046	0.829	0.0000	0.0000
2025/05/28	2030	07/05/2026	9.39 Call	Bond Future	1957.1900	1.9572	2089.2200	2.0892	6.746	0.0000	0.0000
2025/05/28	2030	07/05/2026	9.39 Put	Bond Future	1310.6400	1.3106	1212.1600	1.2122	7.514	0.0000	0.0000
2025/05/28	2030	06/08/2026		Bond Future	9.3364	96.3730	9.2533	96.6089	0.890	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	
2025/05/28	2030	06/08/2026	9.22 Call	Bond Future	1478.9200	1.4789	1592.1300	1.5921	7.655	0.0000	0.0000
2025/05/28	2030	06/08/2026	9.22 Put	Bond Future	1809.6100	1.8096	1686.9300	1.6869	6.779	0.0000	0.0000
2025/05/28	2032	07/08/2025	9.40 Put	Bond Future	1740.6100	1.7406	1570.8000	1.5708	9.756	0.0000	0.0000
2025/05/28	2032	07/08/2025	9.40 Call	Bond Future	608.2800	0.6083	692.9200	0.6929	13.915	0.0000	0.0000
2025/05/28	2032	07/08/2025	9.90 Put	Bond Future	671.5700	0.6716	582.2300	0.5822	13.303	0.0000	0.0000
2025/05/28	2032	07/08/2025	9.90 Call	Bond Future	1845.0900	1.8451	2010.2000	2.0102	8.949	0.0000	0.0000
2025/05/28	2032	07/08/2025	10.59 Call	Bond Future	4378.9900	4.3790	4608.7700	4.6088	5.247	0.0000	0.0000
2025/05/28	2032	07/08/2025	10.59 Put	Bond Future	138.6400	0.1386	113.9700	0.1140	17.794	0.0000	0.0000
2025/05/28	2032	07/08/2025		Bond Future	9.6436	96.2870	9.5885	96.5415	0.571	0.0000	0.0000
2025/05/28	2032	07/08/2025	12.01 Call	Bond Future	10157.0300	10.1570	10411.0900	10.4111	2.501	0.0000	0.0000
2025/05/28	2032	07/08/2025	12.01 Put	Bond Future	1.3600	0.0014	0.9700	0.0010	28.676	0.0000	0.0000
2025/05/28	2032	06/11/2025		Bond Future	9.7386	93.9786	9.6806	94.2382	0.596	0.0000	0.0000
2025/05/28	2032	06/11/2025	10.42 Call	Bond Future	3638.7100	3.6387	3833.6800	3.8337	5.358	0.0000	0.0000
2025/05/28	2032	06/11/2025	10.42 Put	Bond Future	656.0100	0.6560	591.3700	0.5914	9.854	0.0000	0.0000
2025/05/28	2032	06/11/2025	9.40 Put	Bond Future	2471.0400	2.4710	2303.1000	2.3031	6.796	0.0000	0.0000
2025/05/28	2032	06/11/2025	9.40 Call	Bond Future	942.9000	0.9429	1034.5700	1.0346	9.722	0.0000	0.0000
2025/05/28	2032	06/11/2025	9.90 Put	Bond Future	1336.7400	1.3367	1224.9900	1.2250	8.360	0.0000	0.0000
2025/05/28	2032	06/11/2025	9.90 Call	Bond Future	2054.3900	2.0544	2202.2500	2.2023	7.197	0.0000	0.0000
2025/05/28	2032	06/11/2025	10.89 Call	Bond Future	5300.9600	5.3010	5524.0300	5.5240	4.208	0.0000	0.0000
2025/05/28	2032	06/11/2025	10.89 Put	Bond Future	330.8800	0.3309	294.3400	0.2943	11.043	0.0000	0.0000
2025/05/28	2032	05/02/2026		Bond Future	9.8493	95.7599	9.7879	96.0253	0.623	0.0000	0.0000
2025/05/28	2032	05/02/2026	10.16 Call	Bond Future	2829.3400	2.8293	2989.9300	2.9899	5.676	0.0000	0.0000
2025/05/28	2032	05/02/2026	10.16 Put	Bond Future	1499.8800	1.4999	1395.0700	1.3951	6.988	0.0000	0.0000
2025/05/28	2032	07/05/2026		Bond Future	9.9762	93.3823	9.9112	93.6536	0.652	0.0000	0.0000
2025/05/28	2032	07/05/2026	10.14 Call	Bond Future	2662.3100	2.6623	2813.1400	2.8131	5.665	0.0000	0.0000
2025/05/28	2032	07/05/2026	10.14 Put	Bond Future	1983.5400	1.9835	1863.0900	1.8631	6.072	0.0000	0.0000
2025/05/28	2032	06/08/2026		Bond Future	10.1259	95.0939	10.0568	95.3713	0.683	0.0000	0.0000
2025/05/28	2032	06/08/2026	10.12 Call	Bond Future	2512.8100	2.5128	2654.2700	2.6543	5.630	0.0000	0.0000
2025/05/28	2032	06/08/2026	10.12 Put	Bond Future	2536.2900	2.5363	2400.4100	2.4004	5.357	0.0000	0.0000
2025/05/28	2033	07/08/2025		Bond Future	130.0835	130.0835	129.9215	129.9215	0.125	0.0000	0.0000
2025/05/28	2033	07/08/2025	128.65 Call	Bond Future	1433.5200	1.4335	1271.5000	1.2715	11.302	0.0000	0.0000
2025/05/28	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	2033	06/11/2025		Bond Future	131.0789	131.0789	130.9141	130.9141	0.126	0.0000	0.0000
2025/05/28	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	2033	06/11/2025	133.14 Put	Bond Future	2061.0800	2.0611	2225.8900	2.2259	7.996	0.0000	0.0000
2025/05/28	2033	05/02/2026		Bond Future	133.5955	133.5955	133.4287	133.4287	0.125	0.0000	0.0000
2025/05/28	2033	05/02/2026	132.88 Call	Bond Future	715.4600	0.7155	548.7300	0.5487	23.304	0.0000	0.0000
2025/05/28	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
2025/05/28	2033	07/05/2026		Bond Future	134.5492	134.5492	134.3804	134.3804	0.125	0.0000
2025/05/28	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	2033	07/05/2026	135.16 Put	Bond Future	610.8300	0.6108	779.5600	0.7796	27.623	0.0000
2025/05/28	2033	06/08/2026		Bond Future	137.0523	137.0523	136.8818	136.8818	0.124	0.0000
2025/05/28	2033	06/08/2026	134.25 Call	Bond Future	2802.2700	2.8023	2631.8400	2.6318	6.082	0.0000
2025/05/28	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/28	2037	07/08/2025	10.50 Put	Bond Future	3622.8900	3.6229	3282.9200	3.2829	9.384	0.0000
2025/05/28	2037	07/08/2025	10.50 Call	Bond Future	259.9100	0.2599	323.5700	0.3236	24.493	0.0000
2025/05/28	2037	07/08/2025	11.00 Put	Bond Future	1624.0600	1.6241	1404.4900	1.4045	13.520	0.0000
2025/05/28	2037	07/08/2025	11.00 Call	Bond Future	1175.2600	1.1753	1359.3200	1.3593	15.661	0.0000
2025/05/28	2037	07/08/2025	11.83 Call	Bond Future	4377.1100	4.3771	4724.0300	4.7240	7.926	0.0000
2025/05/28	2037	07/08/2025	11.83 Put	Bond Future	281.9200	0.2819	225.2100	0.2252	20.116	0.0000
2025/05/28	2037	07/08/2025	11.45 Call	Bond Future	2720.8300	2.7208	3010.3200	3.0103	10.640	0.0000
2025/05/28	2037	07/08/2025	11.45 Put	Bond Future	662.0800	0.6621	547.9400	0.5479	17.240	0.0000
2025/05/28	2037	07/08/2025	12.17 Call	Bond Future	5981.3300	5.9813	6357.0200	6.3570	6.281	0.0000
2025/05/28	2037	07/08/2025	12.17 Put	Bond Future	124.3900	0.1244	96.4500	0.0965	22.462	0.0000
2025/05/28	2037	07/08/2025	11.42 Call	Bond Future	2600.8700	2.6009	2884.4900	2.8845	10.905	0.0000
2025/05/28	2037	07/08/2025	11.42 Put	Bond Future	706.0100	0.7060	586.0000	0.5860	16.998	0.0000
2025/05/28	2037	07/08/2025	10.55 Put	Bond Future	3378.7900	3.3788	3048.5900	3.0486	9.773	0.0000
2025/05/28	2037	07/08/2025	10.55 Call	Bond Future	313.4900	0.3135	386.9200	0.3869	23.423	0.0000
2025/05/28	2037	07/08/2025	10.64 Put	Bond Future	2962.3700	2.9624	2651.5300	2.6515	10.493	0.0000
2025/05/28	2037	07/08/2025	10.64 Call	Bond Future	429.3400	0.4293	522.1300	0.5221	21.612	0.0000
2025/05/28	2037	07/08/2025	11.82 Call	Bond Future	4331.1000	4.3311	4676.8900	4.6769	7.984	0.0000
2025/05/28	2037	07/08/2025	11.82 Put	Bond Future	288.5800	0.2886	230.7400	0.2307	20.043	0.0000
2025/05/28	2037	07/08/2025	11.07 Call	Bond Future	1375.0400	1.3750	1577.3400	1.5773	14.712	0.0000
2025/05/28	2037	07/08/2025	11.07 Put	Bond Future	1426.7500	1.4268	1225.4200	1.2254	14.111	0.0000
2025/05/28	2037	07/08/2025	10.34 Put	Bond Future	4461.0100	4.4610	4095.4300	4.0954	8.195	0.0000
2025/05/28	2037	07/08/2025	10.34 Call	Bond Future	135.8700	0.1359	173.9200	0.1739	28.005	0.0000
2025/05/28	2037	07/08/2025		Bond Future	11.0792	83.7509	11.0079	84.1545	0.643	0.0000
2025/05/28	2037	07/08/2025	13.01 Call	Bond Future	9992.8900	9.9929	10392.5400	10.3925	3.999	0.0000
2025/05/28	2037	07/08/2025	13.01 Put	Bond Future	14.5400	0.0145	10.5600	0.0106	27.373	0.0000
2025/05/28	2037	06/11/2025		Bond Future	11.1961	85.3627	11.1221	85.7743	0.661	0.0000
2025/05/28	2037	06/11/2025	11.63 Call	Bond Future	3625.2700	3.6253	3901.7400	3.9017	7.626	0.0000
2025/05/28	2037	06/11/2025	11.63 Put	Bond Future	1269.2800	1.2693	1134.1200	1.1341	10.649	0.0000
2025/05/28	2037	06/11/2025	10.50 Put	Bond Future	4597.3200	4.5973	4277.8100	4.2778	6.950	0.0000
2025/05/28	2037	06/11/2025	10.50 Call	Bond Future	613.5000	0.6135	705.6200	0.7056	15.015	0.0000
2025/05/28	2037	06/11/2025	11.00 Put	Bond Future	2702.4200	2.7024	2467.6700	2.4677	8.687	0.0000
2025/05/28	2037	06/11/2025	11.00 Call	Bond Future	1606.0800	1.6061	1782.9600	1.7830	11.013	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	
2025/05/28	2037	06/11/2025	12.16 Call	Bond Future	5752.9900	5.7530	6087.1000	6.0871	5.808	0.0000	0.0000
2025/05/28	2037	06/11/2025	12.16 Put	Bond Future	644.1000	0.6441	566.5800	0.5666	12.035	0.0000	0.0000
2025/05/28	2037	05/02/2026	12.27 Call	Bond Future	5979.6300	5.9796	6300.0400	6.3000	5.358	0.0000	0.0000
2025/05/28	2037	05/02/2026	12.27 Put	Bond Future	1078.6400	1.0786	978.9200	0.9789	9.245	0.0000	0.0000
2025/05/28	2037	05/02/2026	10.90 Put	Bond Future	3929.9700	3.9300	3666.5800	3.6666	6.702	0.0000	0.0000
2025/05/28	2037	05/02/2026	10.90 Call	Bond Future	1570.3700	1.5704	1727.1100	1.7271	9.981	0.0000	0.0000
2025/05/28	2037	05/02/2026	11.86 Call	Bond Future	4430.1400	4.4301	4711.9600	4.7120	6.361	0.0000	0.0000
2025/05/28	2037	05/02/2026	11.86 Put	Bond Future	1608.2500	1.6083	1469.9400	1.4699	8.600	0.0000	0.0000
2025/05/28	2037	05/02/2026	11.36 Call	Bond Future	2768.0300	2.7680	2989.3200	2.9893	7.994	0.0000	0.0000
2025/05/28	2037	05/02/2026	11.36 Put	Bond Future	2588.3000	2.5883	2389.4600	2.3895	7.682	0.0000	0.0000
2025/05/28	2037	05/02/2026	10.65 Put	Bond Future	4870.1900	4.8702	4572.0000	4.5720	6.123	0.0000	0.0000
2025/05/28	2037	05/02/2026	10.65 Call	Bond Future	1085.0300	1.0850	1206.9700	1.2070	11.238	0.0000	0.0000
2025/05/28	2037	05/02/2026	12.73 Call	Bond Future	7830.0400	7.8300	8182.4500	8.1825	4.501	0.0000	0.0000
2025/05/28	2037	05/02/2026	12.73 Put	Bond Future	685.9200	0.6859	618.2000	0.6182	9.873	0.0000	0.0000
2025/05/28	2037	05/02/2026	11.40 Put	Bond Future	2493.1800	2.4932	2299.6700	2.2997	7.762	0.0000	0.0000
2025/05/28	2037	05/02/2026	11.40 Call	Bond Future	2888.7300	2.8887	3115.3500	3.1154	7.845	0.0000	0.0000
2025/05/28	2037	05/02/2026		Bond Future	11.3268	82.7222	11.2496	83.1424	0.682	0.0000	0.0000
2025/05/28	2037	05/02/2026	11.20 Call	Bond Future	2309.6900	2.3097	2509.0700	2.5091	8.632	0.0000	0.0000
2025/05/28	2037	05/02/2026	11.20 Put	Bond Future	3001.1400	3.0011	2780.3900	2.7804	7.356	0.0000	0.0000
2025/05/28	2037	07/05/2026	12.40 Call	Bond Future	6259.9600	6.2600	6571.3400	6.5713	4.974	0.0000	0.0000
2025/05/28	2037	07/05/2026	12.40 Put	Bond Future	1546.7600	1.5468	1429.2500	1.4293	7.597	0.0000	0.0000
2025/05/28	2037	07/05/2026	10.95 Put	Bond Future	4708.0600	4.7081	4439.6200	4.4396	5.702	0.0000	0.0000
2025/05/28	2037	07/05/2026	10.95 Call	Bond Future	1864.9800	1.8650	2025.4300	2.0254	8.603	0.0000	0.0000
2025/05/28	2037	07/05/2026		Bond Future	11.4738	84.2608	11.3932	84.6897	0.703	0.0000	0.0000
2025/05/28	2037	07/05/2026	11.32 Call	Bond Future	2757.0200	2.7570	2961.7600	2.9618	7.426	0.0000	0.0000
2025/05/28	2037	07/05/2026	11.32 Put	Bond Future	3578.0600	3.5781	3353.9100	3.3539	6.265	0.0000	0.0000
2025/05/28	2037	06/08/2026		Bond Future	11.6405	81.5455	11.5561	81.9833	0.725	0.0000	0.0000
2025/05/28	2037	06/08/2026	11.71 Call	Bond Future	3750.7800	3.7508	3986.3800	3.9864	6.281	0.0000	0.0000
2025/05/28	2037	06/08/2026	11.71 Put	Bond Future	3392.2400	3.3922	3190.0600	3.1901	5.960	0.0000	0.0000
2025/05/28	2038	07/08/2025		Bond Future	139.4958	139.4958	139.1259	139.1259	0.265	0.0000	0.0000
2025/05/28	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	2038	07/08/2025	139.56 Put	Bond Future	64.2000	0.0642	434.0800	0.4341	576.137	0.0000	0.0000
2025/05/28	2038	06/11/2025		Bond Future	142.2145	142.2145	141.8378	141.8378	0.265	0.0000	0.0000
2025/05/28	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	2038	06/11/2025	143.88 Put	Bond Future	1665.5300	1.6655	2042.1600	2.0422	22.613	0.0000	0.0000
2025/05/28	2038	05/02/2026		Bond Future	142.7743	142.7743	142.3915	142.3915	0.268	0.0000	0.0000
2025/05/28	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	2038	05/02/2026	143.20 Put	Bond Future	425.6900	0.4257	808.5000	0.8085	89.927	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
2025/05/28	2038	07/05/2026		Bond Future	145.4671	145.4671	145.0785	145.0785	0.267	0.0000	0.0000
2025/05/28	2038	07/05/2026	144.53 Call	Bond Future	937.0500	0.9371	548.4500	0.5485	41.471	0.0000	0.0000
2025/05/28	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	2038	06/08/2026		Bond Future	145.9643	145.9643	145.5700	145.5700	0.270	0.0000	0.0000
2025/05/28	2038	06/08/2026	144.72 Call	Bond Future	1244.3100	1.2443	849.9600	0.8500	31.692	0.0000	0.0000
2025/05/28	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	2040	07/08/2025	12.60 Call	Bond Future	6260.7600	6.2608	6485.1300	6.4851	3.584	0.0000	0.0000
2025/05/28	2040	07/08/2025	12.60 Put	Bond Future	138.6900	0.1387	118.7200	0.1187	14.399	0.0000	0.0000
2025/05/28	2040	07/08/2025	10.80 Put	Bond Future	4697.9500	4.6980	4474.6700	4.4747	4.753	0.0000	0.0000
2025/05/28	2040	07/08/2025	10.80 Call	Bond Future	152.8000	0.1528	173.8600	0.1739	13.783	0.0000	0.0000
2025/05/28	2040	07/08/2025	11.40 Put	Bond Future	1877.1400	1.8771	1730.3400	1.7303	7.820	0.0000	0.0000
2025/05/28	2040	07/08/2025	11.40 Call	Bond Future	1123.6300	1.1236	1221.1700	1.2212	8.681	0.0000	0.0000
2025/05/28	2040	07/08/2025	12.00 Call	Bond Future	3355.4400	3.3554	3537.0200	3.5370	5.412	0.0000	0.0000
2025/05/28	2040	07/08/2025	12.00 Put	Bond Future	559.1600	0.5592	496.4000	0.4964	11.224	0.0000	0.0000
2025/05/28	2040	07/08/2025	11.10 Put	Bond Future	3095.9700	3.0960	2904.4000	2.9044	6.188	0.0000	0.0000
2025/05/28	2040	07/08/2025	11.10 Call	Bond Future	478.0500	0.4781	530.8200	0.5308	11.039	0.0000	0.0000
2025/05/28	2040	07/08/2025	11.00 Put	Bond Future	3590.4700	3.5905	3386.3900	3.3864	5.684	0.0000	0.0000
2025/05/28	2040	07/08/2025	11.00 Call	Bond Future	337.2400	0.3372	377.5000	0.3775	11.938	0.0000	0.0000
2025/05/28	2040	07/08/2025	11.70 Put	Bond Future	1056.4100	1.0564	955.7800	0.9558	9.526	0.0000	0.0000
2025/05/28	2040	07/08/2025	11.70 Call	Bond Future	2106.8800	2.1069	2250.5900	2.2506	6.821	0.0000	0.0000
2025/05/28	2040	07/08/2025	12.40 Call	Bond Future	5261.3400	5.2613	5475.7300	5.4757	4.075	0.0000	0.0000
2025/05/28	2040	07/08/2025	12.40 Put	Bond Future	224.0200	0.2240	194.0700	0.1941	13.369	0.0000	0.0000
2025/05/28	2040	07/08/2025		Bond Future	11.5241	82.7133	11.4837	82.9577	0.351	0.0000	0.0000
2025/05/28	2040	07/08/2025	13.29 Call	Bond Future	9716.0400	9.7160	9955.9800	9.9560	2.470	0.0000	0.0000
2025/05/28	2040	07/08/2025	13.29 Put	Bond Future	24.9600	0.0250	20.5600	0.0206	17.628	0.0000	0.0000
2025/05/28	2040	06/11/2025		Bond Future	11.6469	84.3051	11.6049	84.5544	0.361	0.0000	0.0000
2025/05/28	2040	06/11/2025	11.84 Call	Bond Future	2955.5700	2.9556	3097.6700	3.0977	4.808	0.0000	0.0000
2025/05/28	2040	06/11/2025	11.84 Put	Bond Future	1823.9800	1.8240	1716.7600	1.7168	5.878	0.0000	0.0000
2025/05/28	2040	05/02/2026		Bond Future	11.7829	81.3940	11.7391	81.6487	0.372	0.0000	0.0000
2025/05/28	2040	05/02/2026	11.49 Call	Bond Future	2017.9400	2.0179	2121.2100	2.1212	5.118	0.0000	0.0000
2025/05/28	2040	05/02/2026	11.49 Put	Bond Future	3744.3700	3.7444	3592.8700	3.5929	4.046	0.0000	0.0000
2025/05/28	2040	05/02/2026	13.23 Call	Bond Future	8501.7100	8.5017	8714.2400	8.7142	2.500	0.0000	0.0000
2025/05/28	2040	05/02/2026	13.23 Put	Bond Future	714.4500	0.7145	672.2100	0.6722	5.912	0.0000	0.0000
2025/05/28	2040	05/02/2026	11.82 Put	Bond Future	2763.0400	2.7630	2639.3200	2.6393	4.478	0.0000	0.0000
2025/05/28	2040	05/02/2026	11.82 Call	Bond Future	2978.0900	2.9781	3109.1400	3.1091	4.400	0.0000	0.0000
2025/05/28	2040	07/05/2026		Bond Future	11.9335	82.9076	11.8878	83.1680	0.383	0.0000	0.0000
2025/05/28	2040	07/05/2026	11.67 Call	Bond Future	2659.7300	2.6597	2773.2800	2.7733	4.269	0.0000	0.0000
2025/05/28	2040	07/05/2026	11.67 Put	Bond Future	4178.2700	4.1783	4031.4200	4.0314	3.515	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	
2025/05/28	2040	07/05/2026	12.53 Call	Bond Future	5445.6300	5.4456	5615.0400	3.111	0.0000	0.0000	
2025/05/28	2040	07/05/2026	12.53 Put	Bond Future	2159.4400	2.1594	2068.4500	4.214	0.0000	0.0000	
2025/05/28	2040	07/05/2026	12.03 Call	Bond Future	3724.1400	3.7241	3862.8700	3.725	0.0000	0.0000	
2025/05/28	2040	07/05/2026	12.03 Put	Bond Future	3178.6100	3.1786	3056.9400	3.0569	0.0000	0.0000	
2025/05/28	2040	07/05/2026	11.12 Put	Bond Future	6244.5300	6.2445	6058.3700	2.981	0.0000	0.0000	
2025/05/28	2040	07/05/2026	11.12 Call	Bond Future	1417.0600	1.4171	1491.3000	1.4913	0.0000	0.0000	
2025/05/28	2040	06/08/2026		Bond Future	12.1027	79.9164	12.0549	80.1825	0.395	0.0000	0.0000
2025/05/28	2040	06/08/2026	12.19 Call	Bond Future	4092.2200	4.0922	4234.0300	4.2340	3.465	0.0000	0.0000
2025/05/28	2040	06/08/2026	12.19 Put	Bond Future	3609.7000	3.6097	3485.3800	3.4854	3.444	0.0000	0.0000
2025/05/28	2044	07/08/2025	12.20 Call	Bond Future	3076.3900	3.0764	3203.4000	3.2034	4.129	0.0000	0.0000
2025/05/28	2044	07/08/2025	12.20 Put	Bond Future	671.6800	0.6717	615.4600	0.6155	8.370	0.0000	0.0000
2025/05/28	2044	07/08/2025	11.85 Call	Bond Future	1705.6100	1.7056	1796.6300	1.7966	5.337	0.0000	0.0000
2025/05/28	2044	07/08/2025	11.85 Put	Bond Future	1366.2900	1.3663	1274.0800	1.2741	6.749	0.0000	0.0000
2025/05/28	2044	07/08/2025	11.30 Put	Bond Future	3485.5700	3.4856	3333.3200	3.3333	4.368	0.0000	0.0000
2025/05/28	2044	07/08/2025	11.30 Call	Bond Future	388.0600	0.3881	419.0400	0.4190	7.983	0.0000	0.0000
2025/05/28	2044	07/08/2025	10.63 Put	Bond Future	7642.9700	7.6430	7461.6200	7.4616	2.373	0.0000	0.0000
2025/05/28	2044	07/08/2025	10.63 Call	Bond Future	16.3800	0.0164	18.2600	0.0183	11.477	0.0000	0.0000
2025/05/28	2044	07/08/2025		Bond Future	11.7940	77.5780	11.7639	77.7612	0.255	0.0000	0.0000
2025/05/28	2044	07/08/2025	13.34 Call	Bond Future	8588.4800	8.5885	8765.2500	8.7653	2.058	0.0000	0.0000
2025/05/28	2044	07/08/2025	13.34 Put	Bond Future	48.5100	0.0485	42.0500	0.0421	13.317	0.0000	0.0000
2025/05/28	2044	06/11/2025		Bond Future	11.9164	79.0709	11.8851	79.2579	0.262	0.0000	0.0000
2025/05/28	2044	06/11/2025	11.88 Call	Bond Future	2227.4800	2.2275	2314.9900	2.3150	3.929	0.0000	0.0000
2025/05/28	2044	06/11/2025	11.88 Put	Bond Future	2445.3300	2.4453	2345.8100	2.3458	4.070	0.0000	0.0000
2025/05/28	2044	06/11/2025	12.20 Call	Bond Future	3333.4000	3.3334	3443.9700	3.4440	3.317	0.0000	0.0000
2025/05/28	2044	06/11/2025	12.20 Put	Bond Future	1669.6800	1.6697	1593.2200	1.5932	4.579	0.0000	0.0000
2025/05/28	2044	06/11/2025	12.25 Call	Bond Future	3521.9800	3.5220	3635.8500	3.6359	3.233	0.0000	0.0000
2025/05/28	2044	06/11/2025	12.25 Put	Bond Future	1571.0000	1.5710	1497.8400	1.4978	4.657	0.0000	0.0000
2025/05/28	2044	06/11/2025	12.00 Call	Bond Future	2620.0900	2.6201	2716.5900	2.7166	3.683	0.0000	0.0000
2025/05/28	2044	06/11/2025	12.00 Put	Bond Future	2123.5100	2.1235	2032.9800	2.0330	4.263	0.0000	0.0000
2025/05/28	2044	05/02/2026		Bond Future	12.0512	76.1858	12.0186	76.3770	0.270	0.0000	0.0000
2025/05/28	2044	05/02/2026	11.56 Call	Bond Future	1573.1100	1.5731	1636.5800	1.6366	4.035	0.0000	0.0000
2025/05/28	2044	05/02/2026	11.56 Put	Bond Future	4539.9900	4.5400	4412.2600	4.4123	2.813	0.0000	0.0000
2025/05/28	2044	07/05/2026		Bond Future	12.1993	77.6023	12.1653	77.7980	0.279	0.0000	0.0000
2025/05/28	2044	07/05/2026	11.80 Call	Bond Future	2356.6200	2.3566	2433.4200	2.4334	3.259	0.0000	0.0000
2025/05/28	2044	07/05/2026	11.80 Put	Bond Future	4706.0300	4.7060	4587.2000	4.5872	2.525	0.0000	0.0000
2025/05/28	2044	06/08/2026		Bond Future	12.3647	74.6390	12.3291	74.8392	0.288	0.0000	0.0000
2025/05/28	2044	06/08/2026	12.42 Call	Bond Future	4064.0500	4.0641	4168.2100	4.1682	2.563	0.0000	0.0000
2025/05/28	2044	06/08/2026	12.42 Put	Bond Future	3754.6100	3.7546	3658.6300	3.6586	2.556	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
2025/05/28	2046	07/08/2025		Bond Future	120.2938	120.2938	120.0015	120.0015	0.243	0.0000
2025/05/28	2046	07/08/2025	118.69 Call	Bond Future	1603.7700	1.6038	1311.4600	1.3115	18.226	0.0000
2025/05/28	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/28	2046	06/11/2025		Bond Future	120.3771	120.3771	120.0794	120.0794	0.247	0.0000
2025/05/28	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/28	2046	06/11/2025	125.41 Put	Bond Future	5032.9500	5.0330	5330.5900	5.3306	5.914	0.0000
2025/05/28	2046	05/02/2026		Bond Future	122.6878	122.6878	122.3853	122.3853	0.247	0.0000
2025/05/28	2046	05/02/2026	121.65 Call	Bond Future	1037.7800	1.0378	735.3400	0.7353	29.143	0.0000
2025/05/28	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/28	2046	07/05/2026		Bond Future	122.7006	122.7006	122.3935	122.3935	0.250	0.0000
2025/05/28	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/28	2046	07/05/2026	124.95 Put	Bond Future	2249.4300	2.2494	2556.4700	2.5565	13.650	0.0000
2025/05/28	2046	06/08/2026		Bond Future	124.9814	124.9814	124.6702	124.6702	0.249	0.0000
2025/05/28	2046	06/08/2026	122.38 Call	Bond Future	2601.3700	2.6014	2290.1800	2.2902	11.963	0.0000
2025/05/28	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/28	2050	07/08/2025		Bond Future	119.0464	119.0464	119.0081	119.0081	0.032	0.0000
2025/05/28	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/28	2050	07/08/2025	119.89 Put	Bond Future	843.6300	0.8436	881.9500	0.8820	4.542	0.0000
2025/05/28	2050	06/11/2025		Bond Future	121.3665	121.3665	121.3278	121.3278	0.032	0.0000
2025/05/28	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/28	2050	06/11/2025	124.42 Put	Bond Future	3053.5500	3.0536	3092.1700	3.0922	1.265	0.0000
2025/05/28	2050	05/02/2026		Bond Future	121.2785	121.2785	121.2402	121.2402	0.032	0.0000
2025/05/28	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/28	2050	05/02/2026	122.82 Put	Bond Future	1541.4800	1.5415	1579.8200	1.5798	2.487	0.0000
2025/05/28	2050	07/05/2026		Bond Future	123.5658	123.5658	123.5280	123.5280	0.031	0.0000
2025/05/28	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/28	2050	07/05/2026	124.07 Put	Bond Future	504.2300	0.5042	541.9600	0.5420	7.483	0.0000
2025/05/28	2050	06/08/2026		Bond Future	123.4030	123.4030	123.3657	123.3657	0.030	0.0000
2025/05/28	2050	06/08/2026	123.27 Call	Bond Future	132.9600	0.1330	95.6700	0.0957	28.046	0.0000
2025/05/28	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/28	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/28	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/28	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/28	AL37	07/08/2025		Index Future	1133.8580	1133.8580	1136.4030	1136.4030	0.224	0.0000
2025/05/28	AL37	06/11/2025		Index Future	1155.6850	1155.6850	1158.2800	1158.2800	0.225	0.0000
2025/05/28	AL37	05/02/2026		Index Future	1177.6140	1177.6140	1180.2620	1180.2620	0.225	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	
2025/05/28	AL37	07/05/2026		Index Future	1199.5870	1199.5870	1202.2880	1202.2880	0.225	0.0000	0.0000
2025/05/28	AL37	06/08/2026		Index Future	1221.4300	1221.4300	1224.1850	1224.1850	0.226	0.0000	0.0000
2025/05/28	AL7T	07/08/2025		Index Future	1347.5930	1347.5930	1353.4670	1353.4670	0.436	0.0000	0.0000
2025/05/28	AL7T	06/11/2025		Index Future	1373.5350	1373.5350	1379.5230	1379.5230	0.436	0.0000	0.0000
2025/05/28	AL7T	05/02/2026		Index Future	1399.5980	1399.5980	1405.7040	1405.7040	0.436	0.0000	0.0000
2025/05/28	AL7T	07/05/2026		Index Future	1425.7120	1425.7120	1431.9370	1431.9370	0.437	0.0000	0.0000
2025/05/28	AL7T	06/08/2026		Index Future	1451.6740	1451.6740	1458.0160	1458.0160	0.437	0.0000	0.0000
2025/05/28	ALBI	07/08/2025		Index Future	1150.9970	1150.9970	1153.8980	1153.8980	0.252	0.0000	0.0000
2025/05/28	ALBI	06/11/2025		Index Future	1173.1540	1173.1540	1176.1120	1176.1120	0.252	0.0000	0.0000
2025/05/28	ALBI	05/02/2026		Index Future	1195.4150	1195.4150	1198.4320	1198.4320	0.252	0.0000	0.0000
2025/05/28	ALBI	07/05/2026		Index Future	1217.7200	1217.7200	1220.7970	1220.7970	0.253	0.0000	0.0000
2025/05/28	ALBI	06/08/2026		Index Future	1239.8930	1239.8930	1243.0310	1243.0310	0.253	0.0000	0.0000
2025/05/28	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/05/28	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	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
2025/05/28	C2I9	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/28	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/05/28	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/28	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/28	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/28	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/28	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/28	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/28	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/28	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/28	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/28	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/28	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/28	ES33	07/08/2025		Bond Future	11.2856	83.2944	11.2083	83.6451	0.685	0.0000
2025/05/28	ES33	07/08/2025	13.56 Call	Bond Future	9489.8400	9.4898	9840.4600	9.8405	3.695	0.0000
2025/05/28	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/28	ES33	06/11/2025		Bond Future	11.4376	81.1219	11.3567	81.4796	0.708	0.0000
2025/05/28	ES33	06/11/2025	12.01 Call	Bond Future	2471.6500	2.4717	2829.3500	2.8294	14.472	0.0000
2025/05/28	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/28	ES33	05/02/2026		Bond Future	11.6103	82.6784	11.5252	83.0437	0.733	0.0000
2025/05/28	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/28	ES33	05/02/2026	11.49 Put	Bond Future	517.0600	0.5171	151.7300	0.1517	70.655	0.0000
2025/05/28	ES33	07/05/2026		Bond Future	11.7955	80.4405	11.7060	80.8136	0.759	0.0000
2025/05/28	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/28	ES33	07/05/2026	11.69 Put	Bond Future	440.0500	0.4401	66.9900	0.0670	84.777	0.0000
2025/05/28	ES33	06/08/2026		Bond Future	12.0041	81.9325	11.9098	82.3135	0.786	0.0000
2025/05/28	ES33	06/08/2026	12.02 Call	Bond Future	63.8500	0.0639	444.8100	0.4448	596.648	0.0000
2025/05/28	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/28	ES42	07/08/2025		Bond Future	12.0055	77.4681	11.9754	77.6404	0.251	0.0000
2025/05/28	ES42	07/08/2025	13.79 Call	Bond Future	9195.9200	9.1959	9368.1900	9.3682	1.873	0.0000
2025/05/28	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	
2025/05/28	ES42	06/11/2025		Bond Future	12.1405	74.7124	12.1092	74.8883	0.258	0.0000	0.0000
2025/05/28	ES42	06/11/2025	12.39 Call	Bond Future	1378.5200	1.3785	1554.3600	1.5544	12.756	0.0000	0.0000
2025/05/28	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	ES42	05/02/2026		Bond Future	12.2850	76.1453	12.2524	76.3251	0.266	0.0000	0.0000
2025/05/28	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	ES42	05/02/2026	11.85 Put	Bond Future	2454.4700	2.4545	2274.6100	2.2746	7.328	0.0000	0.0000
2025/05/28	ES42	07/05/2026		Bond Future	12.4430	73.3148	12.4088	73.4988	0.274	0.0000	0.0000
2025/05/28	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	ES42	07/05/2026	12.20 Put	Bond Future	1326.6500	1.3267	1142.5700	1.1426	13.876	0.0000	0.0000
2025/05/28	ES42	06/08/2026		Bond Future	12.6124	74.6719	12.5767	74.8603	0.283	0.0000	0.0000
2025/05/28	ES42	06/08/2026	12.65 Call	Bond Future	197.5700	0.1976	385.9900	0.3860	95.369	0.0000	0.0000
2025/05/28	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	GOVI	07/08/2025		GOVI	1134.0470	1134.0470	1136.9360	1136.9360	0.255	0.0000	0.0000
2025/05/28	GOVI	07/08/2025	1,011. Call 00	GOVI	1230470.0000	123.0470	1259360.0000	125.9360	2.348	0.0000	0.0000
2025/05/28	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	GOVI	06/11/2025		GOVI	1155.8780	1155.8780	1158.8230	1158.8230	0.255	0.0000	0.0000
2025/05/28	GOVI	06/11/2025	1,112. Call 00	GOVI	438780.0000	43.8780	468230.0000	46.8230	6.712	0.0000	0.0000
2025/05/28	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	GOVI	05/02/2026		GOVI	1177.8110	1177.8110	1180.8160	1180.8160	0.255	0.0000	0.0000
2025/05/28	GOVI	05/02/2026	1,150. Call 00	GOVI	278110.0000	27.8110	308160.0000	30.8160	10.805	0.0000	0.0000
2025/05/28	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	GOVI	07/05/2026		GOVI	1199.7870	1199.7870	1202.8520	1202.8520	0.255	0.0000	0.0000
2025/05/28	GOVI	07/05/2026	1,177. Call 00	GOVI	227870.0000	22.7870	258520.0000	25.8520	13.451	0.0000	0.0000
2025/05/28	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	GOVI	06/08/2026		GOVI	1221.6350	1221.6350	1224.7590	1224.7590	0.256	0.0000	0.0000
2025/05/28	GOVI	06/08/2026	1,189. Call 00	GOVI	326350.0000	32.6350	357590.0000	35.7590	9.573	0.0000	0.0000
2025/05/28	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/05/28	IGOV	07/08/2025		Index Future	381.5550	381.5550	381.2570	381.2570	0.078	0.0000	0.0000
2025/05/28	IGOV	06/11/2025		Index Future	388.9920	388.9920	388.6890	388.6890	0.078	0.0000	0.0000
2025/05/28	IGOV	05/02/2026		Index Future	396.4640	396.4640	396.1560	396.1560	0.078	0.0000	0.0000
2025/05/28	IGOV	07/05/2026		Index Future	403.9510	403.9510	403.6380	403.6380	0.077	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	
2025/05/28	IGOV	06/08/2026		Index Future	411.3930	411.3930	411.0760	411.0760	0.077	0.0000	0.0000
2025/05/28	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/05/28	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/05/28	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/05/28	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/05/28	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/05/28	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/05/28	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/05/28	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/05/28	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/05/28	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/05/28	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/05/28	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/05/28	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/05/28	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/05/28	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/05/28	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/05/28	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/05/28	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/05/28	R033	07/08/2025		Bond Future	9.8469	104.4458	9.7970	104.7112	0.507	0.0000	0.0000
2025/05/28	R033	07/08/2025	10.33 Call	Bond Future	2949.9400	2.9499	3153.9100	3.1539	6.914	0.0000	0.0000
2025/05/28	R033	07/08/2025	10.33 Put	Bond Future	426.7500	0.4268	365.3000	0.3653	14.400	0.0000	0.0000
2025/05/28	R033	06/11/2025		Bond Future	9.9457	101.4116	9.8933	101.6825	0.527	0.0000	0.0000
2025/05/28	R033	06/11/2025	10.33 Call	Bond Future	3072.3700	3.0724	3249.8600	3.2499	5.777	0.0000	0.0000
2025/05/28	R033	06/11/2025	10.33 Put	Bond Future	1116.2100	1.1162	1022.8400	1.0228	8.365	0.0000	0.0000
2025/05/28	R033	05/02/2026		Bond Future	10.0591	103.3336	10.0038	103.6106	0.550	0.0000	0.0000
2025/05/28	R033	05/02/2026	10.49 Call	Bond Future	3568.2500	3.5683	3746.6500	3.7467	5.000	0.0000	0.0000
2025/05/28	R033	05/02/2026	10.49 Put	Bond Future	1444.3800	1.4444	1345.8700	1.3459	6.820	0.0000	0.0000
2025/05/28	R033	07/05/2026		Bond Future	10.1877	100.2130	10.1293	100.4960	0.573	0.0000	0.0000
2025/05/28	R033	07/05/2026	10.38 Call	Bond Future	3177.5300	3.1775	3336.7300	3.3367	5.010	0.0000	0.0000
2025/05/28	R033	07/05/2026	10.38 Put	Bond Future	2252.7900	2.2528	2128.9500	2.1290	5.497	0.0000	0.0000
2025/05/28	R033	06/08/2026		Bond Future	10.3366	102.0489	10.2747	102.3384	0.598	0.0000	0.0000
2025/05/28	R033	06/08/2026	10.25 Call	Bond Future	2681.3800	2.6814	2822.7100	2.8227	5.271	0.0000	0.0000
2025/05/28	R033	06/08/2026	10.25 Put	Bond Future	3086.7200	3.0867	2938.6100	2.9386	4.798	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/05/28	R035	07/08/2025	10.90 Call			Bond Future	2901.3100	2.9013	3216.3200	3.2163	10.858	0.0000
2025/05/28	R035	07/08/2025	10.90 Put			Bond Future	576.9400	0.5769	468.8600	0.4689	18.733	0.0000
2025/05/28	R035	07/08/2025	11.30 Call			Bond Future	4671.1100	4.6711	5043.4700	5.0435	7.972	0.0000
2025/05/28	R035	07/08/2025	11.30 Put			Bond Future	233.1400	0.2331	182.4100	0.1824	21.759	0.0000
2025/05/28	R035	07/08/2025	10.08 Put			Bond Future	2704.6300	2.7046	2389.1700	2.3892	11.664	0.0000
2025/05/28	R035	07/08/2025	10.08 Call			Bond Future	472.8700	0.4729	580.5000	0.5805	22.761	0.0000
2025/05/28	R035	07/08/2025	10.58 Put			Bond Future	1119.6900	1.1197	939.9000	0.9399	16.057	0.0000
2025/05/28	R035	07/08/2025	10.58 Call			Bond Future	1702.5700	1.7026	1945.8700	1.9459	14.290	0.0000
2025/05/28	R035	07/08/2025	11.34 Call			Bond Future	4857.5000	4.8575	5233.8500	5.2339	7.748	0.0000
2025/05/28	R035	07/08/2025	11.34 Put			Bond Future	211.9500	0.2120	165.2100	0.1652	22.052	0.0000
2025/05/28	R035	07/08/2025				Bond Future	10.4748	94.4558	10.3989	94.8789	0.724	0.0000
2025/05/28	R035	07/08/2025	12.65 Call			Bond Future	11089.2400	11.0892	11510.7000	11.5107	3.801	0.0000
2025/05/28	R035	07/08/2025	12.65 Put			Bond Future	5.1400	0.0051	3.5100	0.0035	31.712	0.0000
2025/05/28	R035	06/11/2025				Bond Future	10.5857	91.7686	10.5066	92.2001	0.748	0.0000
2025/05/28	R035	06/11/2025	11.20 Call			Bond Future	4210.7100	4.2107	4526.4200	4.5264	7.498	0.0000
2025/05/28	R035	06/11/2025	11.20 Put			Bond Future	953.1000	0.9531	837.3000	0.8373	12.150	0.0000
2025/05/28	R035	06/11/2025	10.08 Put			Bond Future	3682.5500	3.6826	3379.2100	3.3792	8.237	0.0000
2025/05/28	R035	06/11/2025	10.08 Call			Bond Future	877.0000	0.8770	1005.1700	1.0052	14.615	0.0000
2025/05/28	R035	06/11/2025	10.58 Put			Bond Future	2088.6200	2.0886	1877.4600	1.8775	10.110	0.0000
2025/05/28	R035	06/11/2025	10.58 Call			Bond Future	2057.5200	2.0575	2277.8700	2.2779	10.709	0.0000
2025/05/28	R035	06/11/2025	11.67 Call			Bond Future	6148.3000	6.1483	6511.7700	6.5118	5.912	0.0000
2025/05/28	R035	06/11/2025	11.67 Put			Bond Future	504.2300	0.5042	436.1900	0.4362	13.494	0.0000
2025/05/28	R035	06/11/2025	9.91 Put			Bond Future	4382.7300	4.3827	4050.1800	4.0502	7.588	0.0000
2025/05/28	R035	06/11/2025	9.91 Call			Bond Future	608.0100	0.6080	706.9700	0.7070	16.276	0.0000
2025/05/28	R035	06/11/2025	10.41 Put			Bond Future	2553.7800	2.5538	2311.4800	2.3115	9.488	0.0000
2025/05/28	R035	06/11/2025	10.41 Call			Bond Future	1591.9100	1.5919	1781.1200	1.7811	11.886	0.0000
2025/05/28	R035	06/11/2025	11.43 Call			Bond Future	5136.8400	5.1368	5478.5100	5.4785	6.651	0.0000
2025/05/28	R035	06/11/2025	11.43 Put			Bond Future	700.1900	0.7002	610.3500	0.6104	12.831	0.0000
2025/05/28	R035	06/11/2025	11.95 Call			Bond Future	7366.0400	7.3660	7748.9600	7.7490	5.198	0.0000
2025/05/28	R035	06/11/2025	11.95 Put			Bond Future	342.1800	0.3422	293.5900	0.2936	14.200	0.0000
2025/05/28	R035	06/11/2025	11.45 Call			Bond Future	5219.6600	5.2197	5563.3400	5.5633	6.584	0.0000
2025/05/28	R035	06/11/2025	11.45 Put			Bond Future	681.5100	0.6815	593.6800	0.5937	12.888	0.0000
2025/05/28	R035	06/11/2025	10.95 Put			Bond Future	1318.7800	1.3188	1168.8400	1.1688	11.370	0.0000
2025/05/28	R035	06/11/2025	10.95 Call			Bond Future	3269.9700	3.2700	3551.5400	3.5515	8.611	0.0000
2025/05/28	R035	06/11/2025	10.44 Put			Bond Future	2465.8600	2.4659	2229.1300	2.2291	9.600	0.0000
2025/05/28	R035	06/11/2025	10.44 Call			Bond Future	1669.1800	1.6692	1863.9600	1.8640	11.669	0.0000
2025/05/28	R035	06/11/2025	10.94 Put			Bond Future	1335.7000	1.3357	1184.2600	1.1843	11.338	0.0000
2025/05/28	R035	06/11/2025	10.94 Call			Bond Future	3234.0900	3.2341	3514.1600	3.5142	8.660	0.0000
2025/05/28	R035	06/11/2025	11.99 Call			Bond Future	7542.1100	7.5421	7927.3500	7.9274	5.108	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
2025/05/28	R035	06/11/2025	11.99 Put	Bond Future	323.6300	0.3236	277.3600	0.2774	14.297	0.0000	0.0000
2025/05/28	R035	05/02/2026	10.44 Put	Bond Future	3274.7500	3.2748	3020.7200	3.0207	7.757	0.0000	0.0000
2025/05/28	R035	05/02/2026	10.44 Call	Bond Future	1819.1500	1.8192	2005.6200	2.0056	10.250	0.0000	0.0000
2025/05/28	R035	05/02/2026	10.94 Put	Bond Future	2037.9900	2.0380	1856.7600	1.8568	8.893	0.0000	0.0000
2025/05/28	R035	05/02/2026	10.94 Call	Bond Future	3237.2200	3.2372	3496.4900	3.4965	8.009	0.0000	0.0000
2025/05/28	R035	05/02/2026	12.44 Call	Bond Future	9011.6800	9.0117	9401.5400	9.4015	4.326	0.0000	0.0000
2025/05/28	R035	05/02/2026	12.44 Put	Bond Future	444.3400	0.4443	393.7000	0.3937	11.397	0.0000	0.0000
2025/05/28	R035	05/02/2026		Bond Future	10.7117	93.5083	10.6289	93.9488	0.773	0.0000	0.0000
2025/05/28	R035	05/02/2026	10.79 Call	Bond Future	2770.2400	2.7702	3008.8000	3.0088	8.612	0.0000	0.0000
2025/05/28	R035	05/02/2026	10.79 Put	Bond Future	2356.5100	2.3565	2154.5700	2.1546	8.569	0.0000	0.0000
2025/05/28	R035	07/05/2026		Bond Future	10.8438	90.7441	10.7571	91.1938	0.800	0.0000	0.0000
2025/05/28	R035	07/05/2026	10.86 Call	Bond Future	3026.9600	3.0270	3262.2200	3.2622	7.772	0.0000	0.0000
2025/05/28	R035	07/05/2026	10.86 Put	Bond Future	2943.1200	2.9431	2728.7400	2.7287	7.284	0.0000	0.0000
2025/05/28	R035	06/08/2026		Bond Future	10.9948	92.4078	10.9039	92.8668	0.827	0.0000	0.0000
2025/05/28	R035	06/08/2026	11.06 Call	Bond Future	3467.0800	3.4671	3713.2500	3.7133	7.100	0.0000	0.0000
2025/05/28	R035	06/08/2026	11.06 Put	Bond Future	3140.0500	3.1401	2927.2300	2.9272	6.778	0.0000	0.0000
2025/05/28	R038	07/08/2025		Bond Future	11.1484	102.1231	11.0876	102.5259	0.545	0.0000	0.0000
2025/05/28	R038	07/08/2025	11.24 Call	Bond Future	1936.5200	1.9365	2161.7000	2.1617	11.628	0.0000	0.0000
2025/05/28	R038	07/08/2025	11.24 Put	Bond Future	1334.0800	1.3341	1156.4800	1.1565	13.313	0.0000	0.0000
2025/05/28	R038	06/11/2025		Bond Future	11.2735	98.6027	11.2101	99.0136	0.562	0.0000	0.0000
2025/05/28	R038	06/11/2025	11.24 Call	Bond Future	2347.5600	2.3476	2550.2400	2.5502	8.634	0.0000	0.0000
2025/05/28	R038	06/11/2025	11.24 Put	Bond Future	2564.2500	2.5643	2356.0800	2.3561	8.118	0.0000	0.0000
2025/05/28	R038	06/11/2025	12.33 Call	Bond Future	7132.8200	7.1328	7474.2300	7.4742	4.786	0.0000	0.0000
2025/05/28	R038	06/11/2025	12.33 Put	Bond Future	637.0800	0.6371	567.6400	0.5676	10.900	0.0000	0.0000
2025/05/28	R038	06/11/2025	10.98 Put	Bond Future	3474.6800	3.4747	3220.5500	3.2206	7.314	0.0000	0.0000
2025/05/28	R038	06/11/2025	10.98 Call	Bond Future	1550.0800	1.5501	1706.8000	1.7068	10.110	0.0000	0.0000
2025/05/28	R038	05/02/2026		Bond Future	11.4105	100.4713	11.3444	100.8908	0.580	0.0000	0.0000
2025/05/28	R038	05/02/2026	11.44 Call	Bond Future	3168.8400	3.1688	3387.5100	3.3875	6.901	0.0000	0.0000
2025/05/28	R038	05/02/2026	11.44 Put	Bond Future	2982.7800	2.9828	2781.9600	2.7820	6.733	0.0000	0.0000
2025/05/28	R038	07/05/2026		Bond Future	11.5597	96.8556	11.4906	97.2839	0.598	0.0000	0.0000
2025/05/28	R038	07/05/2026	11.40 Call	Bond Future	3073.3600	3.0734	3275.2500	3.2753	6.569	0.0000	0.0000
2025/05/28	R038	07/05/2026	11.40 Put	Bond Future	4067.0300	4.0670	3840.5700	3.8406	5.568	0.0000	0.0000
2025/05/28	R038	06/08/2026		Bond Future	11.7247	98.6290	11.6524	99.0664	0.617	0.0000	0.0000
2025/05/28	R038	06/08/2026	11.77 Call	Bond Future	4248.8900	4.2489	4480.2500	4.4803	5.445	0.0000	0.0000
2025/05/28	R038	06/08/2026	11.77 Put	Bond Future	3976.7800	3.9768	3770.7700	3.7708	5.180	0.0000	0.0000
2025/05/28	R053	07/08/2025		Bond Future	11.6582	103.9518	11.6337	104.1521	0.210	0.0000	0.0000
2025/05/28	R053	07/08/2025	13.17 Call	Bond Future	11208.1000	11.2081	11398.5800	11.3986	1.699	0.0000	0.0000
2025/05/28	R053	07/08/2025	13.17 Put	Bond Future	90.3900	0.0904	80.5300	0.0805	10.908	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	
2025/05/28	R053	06/11/2025		Bond Future	11.7757	100.0883	11.7503	100.2929	0.216	0.0000	0.0000
2025/05/28	R053	06/11/2025	11.76 Call	Bond Future	3089.3600	3.0894	3184.9300	3.1849	3.094	0.0000	0.0000
2025/05/28	R053	06/11/2025	11.76 Put	Bond Future	3215.3300	3.2153	3106.3500	3.1064	3.389	0.0000	0.0000
2025/05/28	R053	05/02/2026		Bond Future	11.9024	101.9850	11.8759	102.1943	0.223	0.0000	0.0000
2025/05/28	R053	05/02/2026	11.49 Call	Bond Future	2457.6500	2.4577	2531.5900	2.5316	3.009	0.0000	0.0000
2025/05/28	R053	05/02/2026	11.49 Put	Bond Future	5806.4100	5.8064	5671.0900	5.6711	2.331	0.0000	0.0000
2025/05/28	R053	07/05/2026		Bond Future	12.0382	98.0200	12.0105	98.2343	0.230	0.0000	0.0000
2025/05/28	R053	07/05/2026	11.69 Call	Bond Future	3320.8400	3.3208	3406.7300	3.4067	2.586	0.0000	0.0000
2025/05/28	R053	07/05/2026	11.69 Put	Bond Future	6075.9700	6.0760	5947.6400	5.9476	2.112	0.0000	0.0000
2025/05/28	R053	06/08/2026		Bond Future	12.1862	99.8143	12.1572	100.0336	0.238	0.0000	0.0000
2025/05/28	R053	06/08/2026	12.28 Call	Bond Future	5717.6200	5.7176	5832.3200	5.8323	2.006	0.0000	0.0000
2025/05/28	R053	06/08/2026	12.28 Put	Bond Future	5014.5900	5.0146	4909.9600	4.9100	2.087	0.0000	0.0000
2025/05/28	R186	07/08/2025		Bond Future	8.0365	104.5813	8.0226	104.5992	0.172	0.0000	0.0000
2025/05/28	R186	07/08/2025	9.68 Call	Bond Future	2094.6400	2.0946	2112.4900	2.1125	0.852	0.0000	0.0000
2025/05/28	R186	07/08/2025	9.68 Put	Bond Future	0.5200	0.0005	0.4500	0.0005	13.462	0.0000	0.0000
2025/05/28	R186	07/08/2025	10.25 Call	Bond Future	2806.5600	2.8066	2824.4600	2.8245	0.638	0.0000	0.0000
2025/05/28	R186	07/08/2025	10.25 Put	Bond Future	0.0900	0.0001	0.0700	0.0001	22.222	0.0000	0.0000
2025/05/28	R186	07/08/2025	9.22 Put	Bond Future	2.5200	0.0025	2.2100	0.0022	12.302	0.0000	0.0000
2025/05/28	R186	07/08/2025	9.22 Call	Bond Future	1516.5700	1.5166	1534.1800	1.5342	1.161	0.0000	0.0000
2025/05/28	R186	06/11/2025		Bond Future	8.0893	106.5941	8.0718	106.6127	0.216	0.0000	0.0000
2025/05/28	R186	06/11/2025	8.13 Call	Bond Future	275.6400	0.2756	284.8000	0.2848	3.323	0.0000	0.0000
2025/05/28	R186	06/11/2025	8.13 Put	Bond Future	232.4100	0.2324	222.9700	0.2230	4.062	0.0000	0.0000
2025/05/28	R186	05/02/2026		Bond Future	8.2170	103.3087	8.1930	103.3286	0.292	0.0000	0.0000
2025/05/28	R186	05/02/2026	8.43 Call	Bond Future	405.3000	0.4053	416.5500	0.4166	2.776	0.0000	0.0000
2025/05/28	R186	05/02/2026	8.43 Put	Bond Future	228.9700	0.2290	220.3600	0.2204	3.760	0.0000	0.0000
2025/05/28	R186	07/05/2026		Bond Future	8.5176	105.2317	8.4815	105.2530	0.423	0.0000	0.0000
2025/05/28	R186	07/05/2026	8.69 Call	Bond Future	327.2100	0.3272	338.8900	0.3389	3.570	0.0000	0.0000
2025/05/28	R186	07/05/2026	8.69 Put	Bond Future	225.4600	0.2255	215.8300	0.2158	4.271	0.0000	0.0000
2025/05/28	R186	06/08/2026		Bond Future	9.2868	101.8551	9.2220	101.8780	0.698	0.0000	0.0000
2025/05/28	R186	06/08/2026	8.57 Call	Bond Future	78.9200	0.0789	85.4800	0.0855	8.312	0.0000	0.0000
2025/05/28	R186	06/08/2026	8.57 Put	Bond Future	333.1200	0.3331	316.7500	0.3168	4.914	0.0000	0.0000
2025/05/28	R202	07/08/2025		Bond Future	268.5759	268.5759	269.5804	269.5804	0.374	0.0000	0.0000
2025/05/28	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	R202	07/08/2025	271.60 Put	Bond Future	3024.1000	3.0241	2019.6300	2.0196	33.216	0.0000	0.0000
2025/05/28	R202	06/11/2025		Bond Future	273.8105	273.8105	274.8353	274.8353	0.374	0.0000	0.0000
2025/05/28	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	R202	06/11/2025	275.64 Put	Bond Future	1829.5500	1.8296	804.6900	0.8047	56.017	0.0000	0.0000
2025/05/28	R202	05/02/2026		Bond Future	273.7215	273.7215	274.7682	274.7682	0.382	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
2025/05/28	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	R202	05/02/2026	277.82 Put	Bond Future	4098.5500	4.0986	3051.8200	3.0518	25.539	0.0000	0.0000
2025/05/28	R202	07/05/2026		Bond Future	278.8848	278.8848	279.9540	279.9540	0.383	0.0000	0.0000
2025/05/28	R202	07/05/2026	277.55 Call	Bond Future	1334.8000	1.3348	2404.0400	2.4040	80.105	0.0000	0.0000
2025/05/28	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	R202	06/08/2026		Bond Future	278.6307	278.6307	279.7225	279.7225	0.392	0.0000	0.0000
2025/05/28	R202	06/08/2026	278.86 Call	Bond Future	0.0000	0.0000	862.5000	0.8625	100.000	0.0000	0.0000
2025/05/28	R202	06/08/2026	278.86 Put	Bond Future	229.2900	0.2293	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/28	R209	07/08/2025		Bond Future	10.8254	73.7819	10.7498	74.1601	0.698	0.0000	0.0000
2025/05/28	R209	07/08/2025	12.68 Call	Bond Future	8517.4500	8.5175	8891.6400	8.8916	4.393	0.0000	0.0000
2025/05/28	R209	07/08/2025	12.68 Put	Bond Future	13.8100	0.0138	9.8400	0.0098	28.747	0.0000	0.0000
2025/05/28	R209	06/11/2025		Bond Future	10.9340	72.0492	10.8555	72.4348	0.718	0.0000	0.0000
2025/05/28	R209	06/11/2025	11.27 Call	Bond Future	2898.1400	2.8981	3145.1000	3.1451	8.521	0.0000	0.0000
2025/05/28	R209	06/11/2025	11.27 Put	Bond Future	1278.2000	1.2782	1139.5000	1.1395	10.851	0.0000	0.0000
2025/05/28	R209	05/02/2026		Bond Future	11.0537	73.4149	10.9720	73.8085	0.739	0.0000	0.0000
2025/05/28	R209	05/02/2026	10.93 Call	Bond Future	2053.5600	2.0536	2241.3000	2.2413	9.142	0.0000	0.0000
2025/05/28	R209	05/02/2026	10.93 Put	Bond Future	2650.5200	2.6505	2444.6600	2.4447	7.767	0.0000	0.0000
2025/05/28	R209	07/05/2026		Bond Future	11.1843	71.6298	11.0992	72.0315	0.761	0.0000	0.0000
2025/05/28	R209	07/05/2026	11.07 Call	Bond Future	2514.7900	2.5148	2711.5500	2.7116	7.824	0.0000	0.0000
2025/05/28	R209	07/05/2026	11.07 Put	Bond Future	3054.8000	3.0548	2849.9100	2.8499	6.707	0.0000	0.0000
2025/05/28	R209	06/08/2026		Bond Future	11.3298	72.9429	11.2410	73.3528	0.784	0.0000	0.0000
2025/05/28	R209	06/08/2026	11.39 Call	Bond Future	3252.4500	3.2525	3472.6200	3.4726	6.769	0.0000	0.0000
2025/05/28	R209	06/08/2026	11.39 Put	Bond Future	2976.0900	2.9761	2786.3500	2.7864	6.375	0.0000	0.0000
2025/05/28	R210	07/08/2025		Bond Future	250.4099	250.4099	250.5871	250.5871	0.071	0.0000	0.0000
2025/05/28	R210	07/08/2025	248.44 Call	Bond Future	1969.9100	1.9699	2147.1300	2.1471	8.996	0.0000	0.0000
2025/05/28	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	R210	06/11/2025		Bond Future	251.8623	251.8623	252.0438	252.0438	0.072	0.0000	0.0000
2025/05/28	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	R210	06/11/2025	252.14 Put	Bond Future	277.6800	0.2777	96.1600	0.0962	65.370	0.0000	0.0000
2025/05/28	R210	05/02/2026		Bond Future	256.6975	256.6975	256.8846	256.8846	0.073	0.0000	0.0000
2025/05/28	R210	05/02/2026	253.10 Call	Bond Future	3597.4700	3.5975	3784.6200	3.7846	5.202	0.0000	0.0000
2025/05/28	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	R210	07/05/2026		Bond Future	258.0516	258.0516	258.2446	258.2446	0.075	0.0000	0.0000
2025/05/28	R210	07/05/2026	255.40 Call	Bond Future	2651.6300	2.6516	2844.6300	2.8446	7.279	0.0000	0.0000
2025/05/28	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	R210	06/08/2026		Bond Future	262.8508	262.8508	263.0502	263.0502	0.076	0.0000	0.0000
2025/05/28	R210	06/08/2026	259.84 Call	Bond Future	3010.8100	3.0108	3210.2300	3.2102	6.623	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	
2025/05/28	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	
2025/05/28	R213	07/08/2025		Bond Future	9.2894	93.3729	9.2345	93.5930	0.591	0.0000	0.0000
2025/05/28	R213	07/08/2025	11.66 Call	Bond Future	8906.4500	8.9065	9126.3500	9.1264	2.469	0.0000	0.0000
2025/05/28	R213	07/08/2025	11.66 Put	Bond Future	0.6700	0.0007	0.4700	0.0005	29.851	0.0000	0.0000
2025/05/28	R213	06/11/2025		Bond Future	9.3776	91.6166	9.3195	91.8412	0.620	0.0000	0.0000
2025/05/28	R213	06/11/2025	10.05 Call	Bond Future	3083.9600	3.0840	3253.5300	3.2535	5.498	0.0000	0.0000
2025/05/28	R213	06/11/2025	10.05 Put	Bond Future	536.9800	0.5370	481.9700	0.4820	10.244	0.0000	0.0000
2025/05/28	R213	05/02/2026		Bond Future	9.4850	93.3537	9.4230	93.5833	0.653	0.0000	0.0000
2025/05/28	R213	05/02/2026	9.89 Call	Bond Future	2596.2200	2.5962	2742.3700	2.7424	5.629	0.0000	0.0000
2025/05/28	R213	05/02/2026	9.89 Put	Bond Future	1112.7600	1.1128	1029.2900	1.0293	7.501	0.0000	0.0000
2025/05/28	R213	07/05/2026		Bond Future	9.6033	91.5391	9.5372	91.7739	0.689	0.0000	0.0000
2025/05/28	R213	07/05/2026	9.80 Call	Bond Future	2264.0000	2.2640	2397.0200	2.3970	5.875	0.0000	0.0000
2025/05/28	R213	07/05/2026	9.80 Put	Bond Future	1569.6700	1.5697	1467.8600	1.4679	6.486	0.0000	0.0000
2025/05/28	R213	06/08/2026		Bond Future	9.7483	93.2187	9.6774	93.4589	0.727	0.0000	0.0000
2025/05/28	R213	06/08/2026	9.69 Call	Bond Future	1950.7800	1.9508	2069.7200	2.0697	6.097	0.0000	0.0000
2025/05/28	R213	06/08/2026	9.69 Put	Bond Future	2148.2400	2.1482	2026.9900	2.0270	5.644	0.0000	0.0000
2025/05/28	R214	07/08/2025		Bond Future	11.3918	67.6310	11.3625	67.7847	0.257	0.0000	0.0000
2025/05/28	R214	07/08/2025	12.97 Call	Bond Future	7577.8300	7.5778	7726.9100	7.7269	1.967	0.0000	0.0000
2025/05/28	R214	07/08/2025	12.97 Put	Bond Future	33.8400	0.0338	29.2400	0.0292	13.593	0.0000	0.0000
2025/05/28	R214	06/11/2025		Bond Future	11.5032	65.6331	11.4729	65.7900	0.264	0.0000	0.0000
2025/05/28	R214	06/11/2025	11.64 Call	Bond Future	2382.0500	2.3821	2466.4000	2.4664	3.541	0.0000	0.0000
2025/05/28	R214	06/11/2025	11.64 Put	Bond Future	1681.2900	1.6813	1608.7500	1.6088	4.315	0.0000	0.0000
2025/05/28	R214	05/02/2026		Bond Future	11.6259	66.8773	11.5943	67.0377	0.271	0.0000	0.0000
2025/05/28	R214	05/02/2026	11.26 Call	Bond Future	1564.2500	1.5643	1623.5800	1.6236	3.793	0.0000	0.0000
2025/05/28	R214	05/02/2026	11.26 Put	Bond Future	3462.0700	3.4621	3360.9800	3.3610	2.920	0.0000	0.0000
2025/05/28	R214	07/05/2026		Bond Future	11.7516	64.8229	11.7188	64.9870	0.279	0.0000	0.0000
2025/05/28	R214	07/05/2026	11.53 Call	Bond Future	2374.6500	2.3747	2446.8300	2.4468	3.040	0.0000	0.0000
2025/05/28	R214	07/05/2026	11.53 Put	Bond Future	3495.2200	3.4952	3403.3200	3.4033	2.629	0.0000	0.0000
2025/05/28	R214	06/08/2026		Bond Future	11.8910	66.0112	11.8568	66.1790	0.287	0.0000	0.0000
2025/05/28	R214	06/08/2026	11.97 Call	Bond Future	3499.8500	3.4999	3587.9400	3.5879	2.517	0.0000	0.0000
2025/05/28	R214	06/08/2026	11.97 Put	Bond Future	3114.4400	3.1144	3034.7300	3.0347	2.559	0.0000	0.0000
2025/05/28	R248	07/08/2025		Bond Future	11.7496	80.3267	11.7200	80.5129	0.252	0.0000	0.0000
2025/05/28	R248	07/08/2025	13.21 Call	Bond Future	8363.4300	8.3634	8540.8100	8.5408	2.121	0.0000	0.0000
2025/05/28	R248	07/08/2025	13.21 Put	Bond Future	70.7000	0.0707	61.9000	0.0619	12.447	0.0000	0.0000
2025/05/28	R248	06/11/2025		Bond Future	11.8705	77.4310	11.8397	77.6210	0.259	0.0000	0.0000
2025/05/28	R248	06/11/2025	11.74 Call	Bond Future	1966.1100	1.9661	2047.6100	2.0476	4.145	0.0000	0.0000
2025/05/28	R248	06/11/2025	11.74 Put	Bond Future	2777.3500	2.7774	2668.8200	2.6688	3.908	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
2025/05/28	R248	05/02/2026		Bond Future	12.0033	78.8987	11.9712	79.0930	0.267	0.0000	0.0000
2025/05/28	R248	05/02/2026	11.46 Call	Bond Future	1535.1000	1.5351	1596.4400	1.5964	3.996	0.0000	0.0000
2025/05/28	R248	05/02/2026	11.46 Put	Bond Future	4943.9300	4.9439	4811.0000	4.8110	2.689	0.0000	0.0000
2025/05/28	R248	07/05/2026		Bond Future	12.1389	75.9256	12.1054	76.1243	0.276	0.0000	0.0000
2025/05/28	R248	07/05/2026	11.72 Call	Bond Future	2333.9200	2.3339	2410.6400	2.4106	3.287	0.0000	0.0000
2025/05/28	R248	07/05/2026	11.72 Put	Bond Future	4888.6500	4.8887	4766.6600	4.7667	2.495	0.0000	0.0000
2025/05/28	R248	06/08/2026		Bond Future	12.2890	77.3167	12.2540	77.5199	0.284	0.0000	0.0000
2025/05/28	R248	06/08/2026	12.37 Call	Bond Future	4311.5300	4.3115	4418.3300	4.4183	2.477	0.0000	0.0000
2025/05/28	R248	06/08/2026	12.37 Put	Bond Future	3844.0800	3.8441	3747.6700	3.7477	2.508	0.0000	0.0000
2025/05/28	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/28	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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