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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/05/2025 TO 29/05/2025

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
2025/05/29	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	2029	07/08/2025		Bond Future	138.0188	138.0188	137.9264	137.9264	0.067	0.0000
2025/05/29	2029	07/08/2025	137.41 Call	Bond Future	608.7800	0.6088	516.3500	0.5164	15.183	0.0000
2025/05/29	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/29	2029	06/11/2025		Bond Future	139.2701	139.2701	139.1764	139.1764	0.067	0.0000
2025/05/29	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/29	2029	06/11/2025	139.79 Put	Bond Future	519.9300	0.5199	613.6300	0.6136	18.022	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
2025/05/29	2029	05/02/2026		Bond Future	141.9450	141.9450	141.8500	0.067	0.0000	0.0000
2025/05/29	2029	05/02/2026	140.11 Call	Bond Future	1835.0400	1.8350	1739.9900	5.180	0.0000	0.0000
2025/05/29	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	2029	07/05/2026		Bond Future	143.1601	143.1601	143.0654	0.066	0.0000	0.0000
2025/05/29	2029	07/05/2026	141.82 Call	Bond Future	1340.0500	1.3401	1245.4100	7.062	0.0000	0.0000
2025/05/29	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	2029	06/08/2026		Bond Future	145.8248	145.8248	145.7290	0.066	0.0000	0.0000
2025/05/29	2029	06/08/2026	144.10 Call	Bond Future	1724.8300	1.7248	1628.9800	5.557	0.0000	0.0000
2025/05/29	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	2030	07/08/2025	8.72 Put	Bond Future	980.5400	0.9805	744.3100	24.092	0.0000	0.0000
2025/05/29	2030	07/08/2025	8.72 Call	Bond Future	596.8600	0.5969	795.9500	33.356	0.0000	0.0000
2025/05/29	2030	07/08/2025	9.22 Put	Bond Future	311.8600	0.3119	213.4100	31.569	0.0000	0.0000
2025/05/29	2030	07/08/2025	9.22 Call	Bond Future	1696.9000	1.6969	2033.7700	19.852	0.0000	0.0000
2025/05/29	2030	07/08/2025	9.81 Call	Bond Future	3482.5900	3.4826	3894.3300	11.823	0.0000	0.0000
2025/05/29	2030	07/08/2025	9.81 Put	Bond Future	60.9400	0.0609	37.3600	0.0374	38.694	0.0000
2025/05/29	2030	07/08/2025	12.12 Call	Bond Future	10898.6000	10.8986	11333.9200	3.994	0.0000	0.0000
2025/05/29	2030	07/08/2025	12.12 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	2030	07/08/2025	10.48 Put	Bond Future	7.7200	0.0077	4.2700	44.689	0.0000	0.0000
2025/05/29	2030	07/08/2025	10.48 Call	Bond Future	5677.7800	5.6778	6109.6500	7.606	0.0000	0.0000
2025/05/29	2030	07/08/2025		Bond Future	8.8275	97.2543	8.7056	97.6897	1.381	0.0000
2025/05/29	2030	07/08/2025	11.11 Call	Bond Future	7724.1800	7.7242	8159.2800	5.633	0.0000	0.0000
2025/05/29	2030	07/08/2025	11.11 Put	Bond Future	0.4100	0.0004	0.1900	53.659	0.0000	0.0000
2025/05/29	2030	06/11/2025		Bond Future	8.8946	99.1264	8.7641	99.5702	1.467	0.0000
2025/05/29	2030	06/11/2025	9.54 Call	Bond Future	2579.1500	2.5792	2926.7200	13.476	0.0000	0.0000
2025/05/29	2030	06/11/2025	9.54 Put	Bond Future	419.8800	0.4199	323.6600	0.3237	22.916	0.0000
2025/05/29	2030	06/11/2025	8.72 Put	Bond Future	1421.3400	1.4213	1174.6600	1.1747	17.355	0.0000
2025/05/29	2030	06/11/2025	8.72 Call	Bond Future	827.0200	0.8270	1024.1300	1.0241	23.834	0.0000
2025/05/29	2030	06/11/2025	9.22 Put	Bond Future	692.2300	0.6922	547.0700	0.5471	20.970	0.0000
2025/05/29	2030	06/11/2025	9.22 Call	Bond Future	1788.4300	1.7884	2087.0600	2.0871	16.698	0.0000
2025/05/29	2030	06/11/2025	10.08 Call	Bond Future	4093.0500	4.0931	4492.6200	4.4926	9.762	0.0000
2025/05/29	2030	06/11/2025	10.08 Put	Bond Future	172.5000	0.1725	128.2800	0.1283	25.635	0.0000
2025/05/29	2030	05/02/2026		Bond Future	8.9811	96.9984	8.8407	97.4509	1.563	0.0000
2025/05/29	2030	05/02/2026	9.49 Call	Bond Future	2401.3900	2.4014	2715.9000	2.7159	13.097	0.0000
2025/05/29	2030	05/02/2026	9.49 Put	Bond Future	781.8600	0.7819	643.8800	0.6439	17.648	0.0000
2025/05/29	2030	07/05/2026		Bond Future	9.0994	98.8046	8.9478	99.2658	1.666	0.0000
2025/05/29	2030	07/05/2026	9.39 Call	Bond Future	2089.2200	2.0892	2370.9700	2.3710	13.486	0.0000
2025/05/29	2030	07/05/2026	9.39 Put	Bond Future	1212.1600	1.2122	1032.6400	1.0326	14.810	0.0000
2025/05/29	2030	06/08/2026		Bond Future	9.2533	96.6089	9.0885	97.0790	1.781	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	
2025/05/29	2030	06/08/2026	9.22 Call	Bond Future	1592.1300	1.5921	1835.6700	1.8357	15.296	0.0000	0.0000
2025/05/29	2030	06/08/2026	9.22 Put	Bond Future	1686.9300	1.6869	1460.3300	1.4603	13.433	0.0000	0.0000
2025/05/29	2032	07/08/2025	9.40 Put	Bond Future	1570.8000	1.5708	1224.2500	1.2243	22.062	0.0000	0.0000
2025/05/29	2032	07/08/2025	9.40 Call	Bond Future	692.9200	0.6929	930.4500	0.9305	34.280	0.0000	0.0000
2025/05/29	2032	07/08/2025	9.90 Put	Bond Future	582.2300	0.5822	416.6100	0.4166	28.446	0.0000	0.0000
2025/05/29	2032	07/08/2025	9.90 Call	Bond Future	2010.2000	2.0102	2428.6600	2.4287	20.817	0.0000	0.0000
2025/05/29	2032	07/08/2025	10.59 Call	Bond Future	4608.7700	4.6088	5152.4500	5.1525	11.797	0.0000	0.0000
2025/05/29	2032	07/08/2025	10.59 Put	Bond Future	113.9700	0.1140	73.5700	0.0736	35.448	0.0000	0.0000
2025/05/29	2032	07/08/2025		Bond Future	9.5885	96.5415	9.4629	97.1256	1.311	0.0000	0.0000
2025/05/29	2032	07/08/2025	12.01 Call	Bond Future	10411.0900	10.4111	10994.6900	10.9947	5.606	0.0000	0.0000
2025/05/29	2032	07/08/2025	12.01 Put	Bond Future	0.9700	0.0010	0.4900	0.0005	49.485	0.0000	0.0000
2025/05/29	2032	06/11/2025		Bond Future	9.6806	94.2382	9.5483	94.8337	1.367	0.0000	0.0000
2025/05/29	2032	06/11/2025	10.42 Call	Bond Future	3833.6800	3.8337	4303.6300	4.3036	12.258	0.0000	0.0000
2025/05/29	2032	06/11/2025	10.42 Put	Bond Future	591.3700	0.5914	465.8800	0.4659	21.220	0.0000	0.0000
2025/05/29	2032	06/11/2025	9.40 Put	Bond Future	2303.1000	2.3031	1948.1700	1.9482	15.411	0.0000	0.0000
2025/05/29	2032	06/11/2025	9.40 Call	Bond Future	1034.5700	1.0346	1275.0800	1.2751	23.247	0.0000	0.0000
2025/05/29	2032	06/11/2025	9.90 Put	Bond Future	1224.9900	1.2250	998.6300	0.9986	18.479	0.0000	0.0000
2025/05/29	2032	06/11/2025	9.90 Call	Bond Future	2202.2500	2.2023	2571.3300	2.5713	16.759	0.0000	0.0000
2025/05/29	2032	06/11/2025	10.89 Call	Bond Future	5524.0300	5.5240	6050.9700	6.0510	9.539	0.0000	0.0000
2025/05/29	2032	06/11/2025	10.89 Put	Bond Future	294.3400	0.2943	225.8400	0.2258	23.272	0.0000	0.0000
2025/05/29	2032	05/02/2026		Bond Future	9.7879	96.0253	9.6484	96.6323	1.425	0.0000	0.0000
2025/05/29	2032	05/02/2026	10.16 Call	Bond Future	2989.9300	2.9899	3381.2400	3.3812	13.088	0.0000	0.0000
2025/05/29	2032	05/02/2026	10.16 Put	Bond Future	1395.0700	1.3951	1179.4100	1.1794	15.459	0.0000	0.0000
2025/05/29	2032	07/05/2026		Bond Future	9.9112	93.6536	9.7638	94.2722	1.487	0.0000	0.0000
2025/05/29	2032	07/05/2026	10.14 Call	Bond Future	2813.1400	2.8131	3179.8500	3.1799	13.036	0.0000	0.0000
2025/05/29	2032	07/05/2026	10.14 Put	Bond Future	1863.0900	1.8631	1611.1800	1.6112	13.521	0.0000	0.0000
2025/05/29	2032	06/08/2026		Bond Future	10.0568	95.3713	9.9006	96.0016	1.552	0.0000	0.0000
2025/05/29	2032	06/08/2026	10.12 Call	Bond Future	2654.2700	2.6543	2997.3800	2.9974	12.927	0.0000	0.0000
2025/05/29	2032	06/08/2026	10.12 Put	Bond Future	2400.4100	2.4004	2113.1500	2.1132	11.967	0.0000	0.0000
2025/05/29	2033	07/08/2025		Bond Future	129.9215	129.9215	130.3360	130.3360	0.319	0.0000	0.0000
2025/05/29	2033	07/08/2025	128.65 Call	Bond Future	1271.5000	1.2715	1686.0200	1.6860	32.601	0.0000	0.0000
2025/05/29	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	2033	06/11/2025		Bond Future	130.9141	130.9141	131.3371	131.3371	0.323	0.0000	0.0000
2025/05/29	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	2033	06/11/2025	133.14 Put	Bond Future	2225.8900	2.2259	1802.9000	1.8029	19.003	0.0000	0.0000
2025/05/29	2033	05/02/2026		Bond Future	133.4287	133.4287	133.8602	133.8602	0.323	0.0000	0.0000
2025/05/29	2033	05/02/2026	132.88 Call	Bond Future	548.7300	0.5487	980.1900	0.9802	78.629	0.0000	0.0000
2025/05/29	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
2025/05/29	2033	07/05/2026		Bond Future	134.3804	134.3804	134.8221	134.8221	0.329	0.0000
2025/05/29	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/29	2033	07/05/2026	135.16 Put	Bond Future	779.5600	0.7796	337.8900	0.3379	56.656	0.0000
2025/05/29	2033	06/08/2026		Bond Future	136.8818	136.8818	137.3323	137.3323	0.329	0.0000
2025/05/29	2033	06/08/2026	134.25 Call	Bond Future	2631.8400	2.6318	3082.2900	3.0823	17.115	0.0000
2025/05/29	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/29	2037	07/08/2025	10.50 Put	Bond Future	3282.9200	3.2829	2520.3400	2.5203	23.229	0.0000
2025/05/29	2037	07/08/2025	10.50 Call	Bond Future	323.5700	0.3236	543.8800	0.5439	68.087	0.0000
2025/05/29	2037	07/08/2025	11.00 Put	Bond Future	1404.4900	1.4045	961.5400	0.9615	31.538	0.0000
2025/05/29	2037	07/08/2025	11.00 Call	Bond Future	1359.3200	1.3593	1899.2600	1.8993	39.721	0.0000
2025/05/29	2037	07/08/2025	11.83 Call	Bond Future	4724.0300	4.7240	5611.3100	5.6113	18.782	0.0000
2025/05/29	2037	07/08/2025	11.83 Put	Bond Future	225.2100	0.2252	129.6000	0.1296	42.454	0.0000
2025/05/29	2037	07/08/2025	11.45 Call	Bond Future	3010.3200	3.0103	3785.0300	3.7850	25.735	0.0000
2025/05/29	2037	07/08/2025	11.45 Put	Bond Future	547.9400	0.5479	339.7600	0.3398	37.993	0.0000
2025/05/29	2037	07/08/2025	12.17 Call	Bond Future	6357.0200	6.3570	7295.7500	7.2958	14.767	0.0000
2025/05/29	2037	07/08/2025	12.17 Put	Bond Future	96.4500	0.0965	52.2900	0.0523	45.785	0.0000
2025/05/29	2037	07/08/2025	11.42 Call	Bond Future	2884.4900	2.8845	3647.0500	3.6471	26.437	0.0000
2025/05/29	2037	07/08/2025	11.42 Put	Bond Future	586.0000	0.5860	365.6700	0.3657	37.599	0.0000
2025/05/29	2037	07/08/2025	10.55 Put	Bond Future	3048.5900	3.0486	2314.8500	2.3149	24.068	0.0000
2025/05/29	2037	07/08/2025	10.55 Call	Bond Future	386.9200	0.3869	636.0700	0.6361	64.393	0.0000
2025/05/29	2037	07/08/2025	10.64 Put	Bond Future	2651.5300	2.6515	1973.0200	1.9730	25.589	0.0000
2025/05/29	2037	07/08/2025	10.64 Call	Bond Future	522.1300	0.5221	826.5100	0.8265	58.296	0.0000
2025/05/29	2037	07/08/2025	11.82 Call	Bond Future	4676.8900	4.6769	5562.0700	5.5621	18.927	0.0000
2025/05/29	2037	07/08/2025	11.82 Put	Bond Future	230.7400	0.2307	133.0300	0.1330	42.346	0.0000
2025/05/29	2037	07/08/2025	11.07 Call	Bond Future	1577.3400	1.5773	2160.5500	2.1606	36.974	0.0000
2025/05/29	2037	07/08/2025	11.07 Put	Bond Future	1225.4200	1.2254	825.7400	0.8257	32.616	0.0000
2025/05/29	2037	07/08/2025	10.34 Put	Bond Future	4095.4300	4.0954	3253.1800	3.2532	20.566	0.0000
2025/05/29	2037	07/08/2025	10.34 Call	Bond Future	173.9200	0.1739	314.5600	0.3146	80.865	0.0000
2025/05/29	2037	07/08/2025		Bond Future	11.0079	84.1545	10.8365	85.1374	1.557	0.0000
2025/05/29	2037	07/08/2025	13.01 Call	Bond Future	10392.5400	10.3925	11369.9400	11.3699	9.405	0.0000
2025/05/29	2037	07/08/2025	13.01 Put	Bond Future	10.5600	0.0106	5.0700	0.0051	51.989	0.0000
2025/05/29	2037	06/11/2025		Bond Future	11.1221	85.7743	10.9439	86.7762	1.602	0.0000
2025/05/29	2037	06/11/2025	11.63 Call	Bond Future	3901.7400	3.9017	4626.4800	4.6265	18.575	0.0000
2025/05/29	2037	06/11/2025	11.63 Put	Bond Future	1134.1200	1.1341	856.9500	0.8570	24.439	0.0000
2025/05/29	2037	06/11/2025	10.50 Put	Bond Future	4277.8100	4.2778	3552.1100	3.5521	16.964	0.0000
2025/05/29	2037	06/11/2025	10.50 Call	Bond Future	705.6200	0.7056	981.8300	0.9818	39.144	0.0000
2025/05/29	2037	06/11/2025	11.00 Put	Bond Future	2467.6700	2.4677	1958.5500	1.9586	20.632	0.0000
2025/05/29	2037	06/11/2025	11.00 Call	Bond Future	1782.9600	1.7830	2275.7500	2.2758	27.639	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	
2025/05/29	2037	06/11/2025	12.16 Call	Bond Future	6087.1000	6.0871	6936.4600	6.9365	13.953	0.0000	0.0000
2025/05/29	2037	06/11/2025	12.16 Put	Bond Future	566.5800	0.5666	414.0300	0.4140	26.925	0.0000	0.0000
2025/05/29	2037	05/02/2026	12.27 Call	Bond Future	6300.0400	6.3000	7114.1900	7.1142	12.923	0.0000	0.0000
2025/05/29	2037	05/02/2026	12.27 Put	Bond Future	978.9200	0.9789	771.8500	0.7719	21.153	0.0000	0.0000
2025/05/29	2037	05/02/2026	10.90 Put	Bond Future	3666.5800	3.6666	3077.3500	3.0774	16.070	0.0000	0.0000
2025/05/29	2037	05/02/2026	10.90 Call	Bond Future	1727.1100	1.7271	2159.1000	2.1591	25.012	0.0000	0.0000
2025/05/29	2037	05/02/2026	11.86 Call	Bond Future	4711.9600	4.7120	5440.2100	5.4402	15.455	0.0000	0.0000
2025/05/29	2037	05/02/2026	11.86 Put	Bond Future	1469.9400	1.4699	1176.9700	1.1770	19.931	0.0000	0.0000
2025/05/29	2037	05/02/2026	11.36 Call	Bond Future	2989.3200	2.9893	3577.7300	3.5777	19.684	0.0000	0.0000
2025/05/29	2037	05/02/2026	11.36 Put	Bond Future	2389.4600	2.3895	1956.6500	1.9567	18.113	0.0000	0.0000
2025/05/29	2037	05/02/2026	10.65 Put	Bond Future	4572.0000	4.5720	3894.8100	3.8948	14.812	0.0000	0.0000
2025/05/29	2037	05/02/2026	10.65 Call	Bond Future	1206.9700	1.2070	1551.0000	1.5510	28.504	0.0000	0.0000
2025/05/29	2037	05/02/2026	12.73 Call	Bond Future	8182.4500	8.1825	9065.8400	9.0658	10.796	0.0000	0.0000
2025/05/29	2037	05/02/2026	12.73 Put	Bond Future	618.2000	0.6182	480.3700	0.4804	22.295	0.0000	0.0000
2025/05/29	2037	05/02/2026	11.40 Put	Bond Future	2299.6700	2.2997	1879.4200	1.8794	18.274	0.0000	0.0000
2025/05/29	2037	05/02/2026	11.40 Call	Bond Future	3115.3500	3.1154	3716.3200	3.7163	19.291	0.0000	0.0000
2025/05/29	2037	05/02/2026		Bond Future	11.2496	83.1424	11.0641	84.1636	1.649	0.0000	0.0000
2025/05/29	2037	05/02/2026	11.20 Call	Bond Future	2509.0700	2.5091	3045.2300	3.0452	21.369	0.0000	0.0000
2025/05/29	2037	05/02/2026	11.20 Put	Bond Future	2780.3900	2.7804	2295.3300	2.2953	17.446	0.0000	0.0000
2025/05/29	2037	07/05/2026	12.40 Call	Bond Future	6571.3400	6.5713	7360.6400	7.3606	12.011	0.0000	0.0000
2025/05/29	2037	07/05/2026	12.40 Put	Bond Future	1429.2500	1.4293	1178.0500	1.1781	17.576	0.0000	0.0000
2025/05/29	2037	07/05/2026	10.95 Put	Bond Future	4439.6200	4.4396	3832.8100	3.8328	13.668	0.0000	0.0000
2025/05/29	2037	07/05/2026	10.95 Call	Bond Future	2025.4300	2.0254	2459.1200	2.4591	21.412	0.0000	0.0000
2025/05/29	2037	07/05/2026		Bond Future	11.3932	84.6897	11.2000	85.7302	1.696	0.0000	0.0000
2025/05/29	2037	07/05/2026	11.32 Call	Bond Future	2961.7600	2.9618	3503.3900	3.5034	18.287	0.0000	0.0000
2025/05/29	2037	07/05/2026	11.32 Put	Bond Future	3353.9100	3.3539	2855.0400	2.8550	14.874	0.0000	0.0000
2025/05/29	2037	06/08/2026		Bond Future	11.5561	81.9833	11.3544	83.0433	1.745	0.0000	0.0000
2025/05/29	2037	06/08/2026	11.71 Call	Bond Future	3986.3800	3.9864	4597.2700	4.5973	15.324	0.0000	0.0000
2025/05/29	2037	06/08/2026	11.71 Put	Bond Future	3190.0600	3.1901	2740.9500	2.7410	14.078	0.0000	0.0000
2025/05/29	2038	07/08/2025		Bond Future	139.1259	139.1259	139.1349	139.1349	0.006	0.0000	0.0000
2025/05/29	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	2038	07/08/2025	139.56 Put	Bond Future	434.0800	0.4341	425.1100	0.4251	2.066	0.0000	0.0000
2025/05/29	2038	06/11/2025		Bond Future	141.8378	141.8378	141.8471	141.8471	0.007	0.0000	0.0000
2025/05/29	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	2038	06/11/2025	143.88 Put	Bond Future	2042.1600	2.0422	2032.9100	2.0329	0.453	0.0000	0.0000
2025/05/29	2038	05/02/2026		Bond Future	142.3915	142.3915	142.4033	142.4033	0.008	0.0000	0.0000
2025/05/29	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	2038	05/02/2026	143.20 Put	Bond Future	808.5000	0.8085	796.7000	0.7967	1.459	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	
2025/05/29	2038	07/05/2026		Bond Future		145.0785	145.0785	145.0910	145.0910	0.009	0.0000	0.0000
2025/05/29	2038	07/05/2026	144.53 Call	Bond Future		548.4500	0.5485	561.0200	0.5610	2.292	0.0000	0.0000
2025/05/29	2038	07/05/2026	144.53 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	2038	06/08/2026		Bond Future		145.5700	145.5700	145.5873	145.5873	0.012	0.0000	0.0000
2025/05/29	2038	06/08/2026	144.72 Call	Bond Future		849.9600	0.8500	867.2700	0.8673	2.037	0.0000	0.0000
2025/05/29	2038	06/08/2026	144.72 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	2040	07/08/2025	12.60 Call	Bond Future		6485.1300	6.4851	7448.6700	7.4487	14.858	0.0000	0.0000
2025/05/29	2040	07/08/2025	12.60 Put	Bond Future		118.7200	0.1187	66.3200	0.0663	44.137	0.0000	0.0000
2025/05/29	2040	07/08/2025	10.80 Put	Bond Future		4474.6700	4.4747	3595.9400	3.5959	19.638	0.0000	0.0000
2025/05/29	2040	07/08/2025	10.80 Call	Bond Future		173.8600	0.1739	311.0700	0.3111	78.920	0.0000	0.0000
2025/05/29	2040	07/08/2025	11.40 Put	Bond Future		1730.3400	1.7303	1220.7800	1.2208	29.449	0.0000	0.0000
2025/05/29	2040	07/08/2025	11.40 Call	Bond Future		1221.1700	1.2212	1727.5500	1.7276	41.467	0.0000	0.0000
2025/05/29	2040	07/08/2025	12.00 Call	Bond Future		3537.0200	3.5370	4364.8500	4.3649	23.405	0.0000	0.0000
2025/05/29	2040	07/08/2025	12.00 Put	Bond Future		496.4000	0.4964	308.2900	0.3083	37.895	0.0000	0.0000
2025/05/29	2040	07/08/2025	11.10 Put	Bond Future		2904.4000	2.9044	2191.4900	2.1915	24.546	0.0000	0.0000
2025/05/29	2040	07/08/2025	11.10 Call	Bond Future		530.8200	0.5308	833.8500	0.8339	57.087	0.0000	0.0000
2025/05/29	2040	07/08/2025	11.00 Put	Bond Future		3386.3900	3.3864	2611.0700	2.6111	22.895	0.0000	0.0000
2025/05/29	2040	07/08/2025	11.00 Call	Bond Future		377.5000	0.3775	618.1200	0.6181	63.740	0.0000	0.0000
2025/05/29	2040	07/08/2025	11.70 Put	Bond Future		955.7800	0.9558	631.3600	0.6314	33.943	0.0000	0.0000
2025/05/29	2040	07/08/2025	11.70 Call	Bond Future		2250.5900	2.2506	2942.1100	2.9421	30.726	0.0000	0.0000
2025/05/29	2040	07/08/2025	12.40 Call	Bond Future		5475.7300	5.4757	6409.6500	6.4097	17.056	0.0000	0.0000
2025/05/29	2040	07/08/2025	12.40 Put	Bond Future		194.0700	0.1941	112.0500	0.1121	42.263	0.0000	0.0000
2025/05/29	2040	07/08/2025		Bond Future		11.4837	82.9577	11.3175	83.9736	1.447	0.0000	0.0000
2025/05/29	2040	07/08/2025	13.29 Call	Bond Future		9955.9800	9.9560	10961.7800	10.9618	10.102	0.0000	0.0000
2025/05/29	2040	07/08/2025	13.29 Put	Bond Future		20.5600	0.0206	10.4200	0.0104	49.319	0.0000	0.0000
2025/05/29	2040	06/11/2025		Bond Future		11.6049	84.5544	11.4324	85.5900	1.486	0.0000	0.0000
2025/05/29	2040	06/11/2025	11.84 Call	Bond Future		3097.6700	3.0977	3753.0700	3.7531	21.158	0.0000	0.0000
2025/05/29	2040	06/11/2025	11.84 Put	Bond Future		1716.7600	1.7168	1336.6100	1.3366	22.143	0.0000	0.0000
2025/05/29	2040	05/02/2026		Bond Future		11.7391	81.6487	11.5598	82.7043	1.527	0.0000	0.0000
2025/05/29	2040	05/02/2026	11.49 Call	Bond Future		2121.2100	2.1212	2604.8700	2.6049	22.801	0.0000	0.0000
2025/05/29	2040	05/02/2026	11.49 Put	Bond Future		3592.8700	3.5929	3021.0100	3.0210	15.917	0.0000	0.0000
2025/05/29	2040	05/02/2026	13.23 Call	Bond Future		8714.2400	8.7142	9625.8200	9.6258	10.461	0.0000	0.0000
2025/05/29	2040	05/02/2026	13.23 Put	Bond Future		672.2100	0.6722	528.2700	0.5283	21.413	0.0000	0.0000
2025/05/29	2040	05/02/2026	11.82 Put	Bond Future		2639.3200	2.6393	2182.2700	2.1823	17.317	0.0000	0.0000
2025/05/29	2040	05/02/2026	11.82 Call	Bond Future		3109.1400	3.1091	3707.6100	3.7076	19.249	0.0000	0.0000
2025/05/29	2040	07/05/2026		Bond Future		11.8878	83.1680	11.7013	84.2434	1.569	0.0000	0.0000
2025/05/29	2040	07/05/2026	11.67 Call	Bond Future		2773.2800	2.7733	3291.1700	3.2912	18.674	0.0000	0.0000
2025/05/29	2040	07/05/2026	11.67 Put	Bond Future		4031.4200	4.0314	3473.8700	3.4739	13.830	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
2025/05/29	2040	07/05/2026	12.53 Call	Bond Future	5615.0400	5.6150	6357.8600	6.3579	13.229	0.0000
2025/05/29	2040	07/05/2026	12.53 Put	Bond Future	2068.4500	2.0685	1735.8300	1.7358	16.081	0.0000
2025/05/29	2040	07/05/2026	12.03 Call	Bond Future	3862.8700	3.8629	4483.8600	4.4839	16.076	0.0000
2025/05/29	2040	07/05/2026	12.03 Put	Bond Future	3056.9400	3.0569	2602.4900	2.6025	14.866	0.0000
2025/05/29	2040	07/05/2026	11.12 Put	Bond Future	6058.3700	6.0584	5333.5300	5.3335	11.964	0.0000
2025/05/29	2040	07/05/2026	11.12 Call	Bond Future	1491.3000	1.4913	1841.9000	1.8419	23.510	0.0000
2025/05/29	2040	06/08/2026		Bond Future	12.0549	80.1825	11.8605	81.2781	1.613	0.0000
2025/05/29	2040	06/08/2026	12.19 Call	Bond Future	4234.0300	4.2340	4861.8100	4.8618	14.827	0.0000
2025/05/29	2040	06/08/2026	12.19 Put	Bond Future	3485.3800	3.4854	3017.5400	3.0175	13.423	0.0000
2025/05/29	2044	07/08/2025	12.20 Call	Bond Future	3203.4000	3.2034	4056.3900	4.0564	26.628	0.0000
2025/05/29	2044	07/08/2025	12.20 Put	Bond Future	615.4600	0.6155	380.4600	0.3805	38.183	0.0000
2025/05/29	2044	07/08/2025	11.85 Call	Bond Future	1796.6300	1.7966	2459.9100	2.4599	36.918	0.0000
2025/05/29	2044	07/08/2025	11.85 Put	Bond Future	1274.0800	1.2741	849.3700	0.8494	33.335	0.0000
2025/05/29	2044	07/08/2025	11.30 Put	Bond Future	3333.3200	3.3333	2522.1300	2.5221	24.336	0.0000
2025/05/29	2044	07/08/2025	11.30 Call	Bond Future	419.0400	0.4190	695.8400	0.6958	66.056	0.0000
2025/05/29	2044	07/08/2025	10.63 Put	Bond Future	7461.6200	7.4616	6398.1600	6.3982	14.252	0.0000
2025/05/29	2044	07/08/2025	10.63 Call	Bond Future	18.2600	0.0183	42.7900	0.0428	134.337	0.0000
2025/05/29	2044	07/08/2025		Bond Future	11.7639	77.7612	11.5875	78.8492	1.500	0.0000
2025/05/29	2044	07/08/2025	13.34 Call	Bond Future	8765.2500	8.7653	9832.6700	9.8327	12.178	0.0000
2025/05/29	2044	07/08/2025	13.34 Put	Bond Future	42.0500	0.0421	21.4800	0.0215	48.918	0.0000
2025/05/29	2044	06/11/2025		Bond Future	11.8851	79.2579	11.7023	80.3669	1.539	0.0000
2025/05/29	2044	06/11/2025	11.88 Call	Bond Future	2314.9900	2.3150	2917.9000	2.9179	26.044	0.0000
2025/05/29	2044	06/11/2025	11.88 Put	Bond Future	2345.8100	2.3458	1839.7100	1.8397	21.575	0.0000
2025/05/29	2044	06/11/2025	12.20 Call	Bond Future	3443.9700	3.4440	4178.4400	4.1784	21.326	0.0000
2025/05/29	2044	06/11/2025	12.20 Put	Bond Future	1593.2200	1.5932	1218.6800	1.2187	23.508	0.0000
2025/05/29	2044	06/11/2025	12.25 Call	Bond Future	3635.8500	3.6359	4388.5500	4.3886	20.702	0.0000
2025/05/29	2044	06/11/2025	12.25 Put	Bond Future	1497.8400	1.4978	1141.5300	1.1415	23.788	0.0000
2025/05/29	2044	06/11/2025	12.00 Call	Bond Future	2716.5900	2.7166	3371.6700	3.3717	24.114	0.0000
2025/05/29	2044	06/11/2025	12.00 Put	Bond Future	2032.9800	2.0330	1579.0500	1.5791	22.328	0.0000
2025/05/29	2044	05/02/2026		Bond Future	12.0186	76.3770	11.8287	77.5073	1.580	0.0000
2025/05/29	2044	05/02/2026	11.56 Call	Bond Future	1636.5800	1.6366	2077.2100	2.0772	26.924	0.0000
2025/05/29	2044	05/02/2026	11.56 Put	Bond Future	4412.2600	4.4123	3722.5800	3.7226	15.631	0.0000
2025/05/29	2044	07/05/2026		Bond Future	12.1653	77.7980	11.9679	78.9496	1.622	0.0000
2025/05/29	2044	07/05/2026	11.80 Call	Bond Future	2433.4200	2.4334	2944.6600	2.9447	21.009	0.0000
2025/05/29	2044	07/05/2026	11.80 Put	Bond Future	4587.2000	4.5872	3946.8000	3.9468	13.961	0.0000
2025/05/29	2044	06/08/2026		Bond Future	12.3291	74.8392	12.1235	76.0123	1.667	0.0000
2025/05/29	2044	06/08/2026	12.42 Call	Bond Future	4168.2100	4.1682	4832.6700	4.8327	15.941	0.0000
2025/05/29	2044	06/08/2026	12.42 Put	Bond Future	3658.6300	3.6586	3149.9600	3.1500	13.903	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	
2025/05/29	2046	07/08/2025		Bond Future		120.0015	120.0015	120.0089	120.0089	0.006	0.0000	0.0000
2025/05/29	2046	07/08/2025	118.69 Call	Bond Future		1311.4600	1.3115	1318.9400	1.3189	0.570	0.0000	0.0000
2025/05/29	2046	07/08/2025	118.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	2046	06/11/2025		Bond Future		120.0794	120.0794	120.0878	120.0878	0.007	0.0000	0.0000
2025/05/29	2046	06/11/2025	125.41 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	2046	06/11/2025	125.41 Put	Bond Future		5330.5900	5.3306	5322.2400	5.3222	0.157	0.0000	0.0000
2025/05/29	2046	05/02/2026		Bond Future		122.3853	122.3853	122.3943	122.3943	0.007	0.0000	0.0000
2025/05/29	2046	05/02/2026	121.65 Call	Bond Future		735.3400	0.7353	744.3200	0.7443	1.221	0.0000	0.0000
2025/05/29	2046	05/02/2026	121.65 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	2046	07/05/2026		Bond Future		122.3935	122.3935	122.4058	122.4058	0.010	0.0000	0.0000
2025/05/29	2046	07/05/2026	124.95 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	2046	07/05/2026	124.95 Put	Bond Future		2556.4700	2.5565	2544.2000	2.5442	0.480	0.0000	0.0000
2025/05/29	2046	06/08/2026		Bond Future		124.6702	124.6702	124.6831	124.6831	0.010	0.0000	0.0000
2025/05/29	2046	06/08/2026	122.38 Call	Bond Future		2290.1800	2.2902	2303.0900	2.3031	0.564	0.0000	0.0000
2025/05/29	2046	06/08/2026	122.38 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	2050	07/08/2025		Bond Future		119.0081	119.0081	119.5113	119.5113	0.423	0.0000	0.0000
2025/05/29	2050	07/08/2025	119.89 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	2050	07/08/2025	119.89 Put	Bond Future		881.9500	0.8820	378.7500	0.3788	57.055	0.0000	0.0000
2025/05/29	2050	06/11/2025		Bond Future		121.3278	121.3278	121.8409	121.8409	0.423	0.0000	0.0000
2025/05/29	2050	06/11/2025	124.42 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	2050	06/11/2025	124.42 Put	Bond Future		3092.1700	3.0922	2579.0900	2.5791	16.593	0.0000	0.0000
2025/05/29	2050	05/02/2026		Bond Future		121.2402	121.2402	121.7653	121.7653	0.433	0.0000	0.0000
2025/05/29	2050	05/02/2026	122.82 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	2050	05/02/2026	122.82 Put	Bond Future		1579.8200	1.5798	1054.6900	1.0547	33.240	0.0000	0.0000
2025/05/29	2050	07/05/2026		Bond Future		123.5280	123.5280	124.0634	124.0634	0.433	0.0000	0.0000
2025/05/29	2050	07/05/2026	124.07 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	2050	07/05/2026	124.07 Put	Bond Future		541.9600	0.5420	6.5700	0.0066	98.788	0.0000	0.0000
2025/05/29	2050	06/08/2026		Bond Future		123.3657	123.3657	123.9155	123.9155	0.446	0.0000	0.0000
2025/05/29	2050	06/08/2026	123.27 Call	Bond Future		95.6700	0.0957	645.5100	0.6455	574.726	0.0000	0.0000
2025/05/29	2050	06/08/2026	123.27 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	8607	21/12/2026		Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	8608	21/12/2026		Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	8657	21/12/2026		Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	AL37	07/08/2025		Index Future		1136.4030	1136.4030	1142.2700	1142.2700	0.516	0.0000	0.0000
2025/05/29	AL37	06/11/2025		Index Future		1158.2800	1158.2800	1164.2620	1164.2620	0.516	0.0000	0.0000
2025/05/29	AL37	05/02/2026		Index Future		1180.2620	1180.2620	1186.3600	1186.3600	0.517	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
2025/05/29	AL37	07/05/2026		Index Future	1202.2880	1202.2880	1208.5030	1208.5030	0.517	0.0000
2025/05/29	AL37	06/08/2026		Index Future	1224.1850	1224.1850	1230.5180	1230.5180	0.517	0.0000
2025/05/29	AL7T	07/08/2025		Index Future	1353.4670	1353.4670	1367.1950	1367.1950	1.014	0.0000
2025/05/29	AL7T	06/11/2025		Index Future	1379.5230	1379.5230	1393.5160	1393.5160	1.014	0.0000
2025/05/29	AL7T	05/02/2026		Index Future	1405.7040	1405.7040	1419.9660	1419.9660	1.015	0.0000
2025/05/29	AL7T	07/05/2026		Index Future	1431.9370	1431.9370	1446.4700	1446.4700	1.015	0.0000
2025/05/29	AL7T	06/08/2026		Index Future	1458.0160	1458.0160	1472.8190	1472.8190	1.015	0.0000
2025/05/29	ALBI	07/08/2025		Index Future	1153.8980	1153.8980	1163.6620	1163.6620	0.846	0.0000
2025/05/29	ALBI	06/11/2025		Index Future	1176.1120	1176.1120	1186.0650	1186.0650	0.846	0.0000
2025/05/29	ALBI	05/02/2026		Index Future	1198.4320	1198.4320	1208.5770	1208.5770	0.847	0.0000
2025/05/29	ALBI	07/05/2026		Index Future	1220.7970	1220.7970	1231.1350	1231.1350	0.847	0.0000
2025/05/29	ALBI	06/08/2026		Index Future	1243.0310	1243.0310	1253.5620	1253.5620	0.847	0.0000
2025/05/29	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/05/29	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	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
2025/05/29	C2I9	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/29	ES33	07/08/2025		Bond Future	11.2083	83.6451	11.0360	84.4342	1.538	0.0000
2025/05/29	ES33	07/08/2025	13.56 Call	Bond Future	9840.4600	9.8405	10629.5600	10.6296	8.019	0.0000
2025/05/29	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/29	ES33	06/11/2025		Bond Future	11.3567	81.4796	11.1763	82.2842	1.589	0.0000
2025/05/29	ES33	06/11/2025	12.01 Call	Bond Future	2829.3500	2.8294	3633.9700	3.6340	28.438	0.0000
2025/05/29	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/29	ES33	05/02/2026		Bond Future	11.5252	83.0437	11.3360	83.8640	1.642	0.0000
2025/05/29	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	668.5500	0.6686	100.000	0.0000
2025/05/29	ES33	05/02/2026	11.49 Put	Bond Future	151.7300	0.1517	0.0000	0.0000	(100.000)	0.0000
2025/05/29	ES33	07/05/2026		Bond Future	11.7060	80.8136	11.5074	81.6496	1.696	0.0000
2025/05/29	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	769.0500	0.7691	100.000	0.0000
2025/05/29	ES33	07/05/2026	11.69 Put	Bond Future	66.9900	0.0670	0.0000	0.0000	(100.000)	0.0000
2025/05/29	ES33	06/08/2026		Bond Future	11.9098	82.3135	11.7010	83.1654	1.753	0.0000
2025/05/29	ES33	06/08/2026	12.02 Call	Bond Future	444.8100	0.4448	1296.7800	1.2968	191.536	0.0000
2025/05/29	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/29	ES42	07/08/2025		Bond Future	11.9754	77.6404	11.8093	78.6022	1.387	0.0000
2025/05/29	ES42	07/08/2025	13.79 Call	Bond Future	9368.1900	9.3682	10330.0400	10.3300	10.267	0.0000
2025/05/29	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	
2025/05/29	ES42	06/11/2025		Bond Future	12.1092	74.8883	11.9367	75.8690	1.424	0.0000	0.0000
2025/05/29	ES42	06/11/2025	12.39 Call	Bond Future	1554.3600	1.5544	2535.0800	2.5351	63.095	0.0000	0.0000
2025/05/29	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	ES42	05/02/2026		Bond Future	12.2524	76.3251	12.0732	77.3249	1.463	0.0000	0.0000
2025/05/29	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	ES42	05/02/2026	11.85 Put	Bond Future	2274.6100	2.2746	1274.8100	1.2748	43.955	0.0000	0.0000
2025/05/29	ES42	07/05/2026		Bond Future	12.4088	73.4988	12.2224	74.5178	1.503	0.0000	0.0000
2025/05/29	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	ES42	07/05/2026	12.20 Put	Bond Future	1142.5700	1.1426	123.6600	0.1237	89.177	0.0000	0.0000
2025/05/29	ES42	06/08/2026		Bond Future	12.5767	74.8603	12.3826	75.8985	1.543	0.0000	0.0000
2025/05/29	ES42	06/08/2026	12.65 Call	Bond Future	385.9900	0.3860	1424.1800	1.4242	268.968	0.0000	0.0000
2025/05/29	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	GOVI	07/08/2025		GOVI	1136.9360	1136.9360	1146.2610	1146.2610	0.820	0.0000	0.0000
2025/05/29	GOVI	07/08/2025	1,011. Call 00	GOVI	1259360.0000	125.9360	1352610.0000	135.2610	7.405	0.0000	0.0000
2025/05/29	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	GOVI	06/11/2025		GOVI	1158.8230	1158.8230	1168.3290	1168.3290	0.820	0.0000	0.0000
2025/05/29	GOVI	06/11/2025	1,112. Call 00	GOVI	468230.0000	46.8230	563290.0000	56.3290	20.302	0.0000	0.0000
2025/05/29	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	GOVI	05/02/2026		GOVI	1180.8160	1180.8160	1190.5050	1190.5050	0.821	0.0000	0.0000
2025/05/29	GOVI	05/02/2026	1,150. Call 00	GOVI	308160.0000	30.8160	405050.0000	40.5050	31.441	0.0000	0.0000
2025/05/29	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	GOVI	07/05/2026		GOVI	1202.8520	1202.8520	1212.7260	1212.7260	0.821	0.0000	0.0000
2025/05/29	GOVI	07/05/2026	1,177. Call 00	GOVI	258520.0000	25.8520	357260.0000	35.7260	38.194	0.0000	0.0000
2025/05/29	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	GOVI	06/08/2026		GOVI	1224.7590	1224.7590	1234.8170	1234.8170	0.821	0.0000	0.0000
2025/05/29	GOVI	06/08/2026	1,189. Call 00	GOVI	357590.0000	35.7590	458170.0000	45.8170	28.127	0.0000	0.0000
2025/05/29	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/05/29	IGOV	07/08/2025		Index Future	381.2570	381.2570	381.4530	381.4530	0.051	0.0000	0.0000
2025/05/29	IGOV	06/11/2025		Index Future	388.6890	388.6890	388.8890	388.8890	0.051	0.0000	0.0000
2025/05/29	IGOV	05/02/2026		Index Future	396.1560	396.1560	396.3610	396.3610	0.052	0.0000	0.0000
2025/05/29	IGOV	07/05/2026		Index Future	403.6380	403.6380	403.8480	403.8480	0.052	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	
2025/05/29	IGOV	06/08/2026		Index Future	411.0760	411.0760	411.2920	411.2920	0.053	0.0000	0.0000
2025/05/29	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/05/29	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/05/29	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/05/29	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/05/29	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/05/29	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/05/29	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/05/29	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/05/29	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/05/29	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/05/29	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/05/29	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/05/29	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/05/29	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/05/29	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/05/29	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/05/29	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/05/29	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/05/29	R033	07/08/2025		Bond Future	9.7970	104.7112	9.6715	105.3828	1.281	0.0000	0.0000
2025/05/29	R033	07/08/2025	10.33 Call	Bond Future	3153.9100	3.1539	3706.9700	3.7070	17.536	0.0000	0.0000
2025/05/29	R033	07/08/2025	10.33 Put	Bond Future	365.3000	0.3653	246.8200	0.2468	32.434	0.0000	0.0000
2025/05/29	R033	06/11/2025		Bond Future	9.8933	101.6825	9.7616	102.3670	1.331	0.0000	0.0000
2025/05/29	R033	06/11/2025	10.33 Call	Bond Future	3249.8600	3.2499	3730.5800	3.7306	14.792	0.0000	0.0000
2025/05/29	R033	06/11/2025	10.33 Put	Bond Future	1022.8400	1.0228	819.0100	0.8190	19.928	0.0000	0.0000
2025/05/29	R033	05/02/2026		Bond Future	10.0038	103.6106	9.8654	104.3083	1.384	0.0000	0.0000
2025/05/29	R033	05/02/2026	10.49 Call	Bond Future	3746.6500	3.7467	4223.5100	4.2235	12.728	0.0000	0.0000
2025/05/29	R033	05/02/2026	10.49 Put	Bond Future	1345.8700	1.3459	1124.9400	1.1249	16.415	0.0000	0.0000
2025/05/29	R033	07/05/2026		Bond Future	10.1293	100.4960	9.9834	101.2072	1.440	0.0000	0.0000
2025/05/29	R033	07/05/2026	10.38 Call	Bond Future	3336.7300	3.3367	3762.8900	3.7629	12.772	0.0000	0.0000
2025/05/29	R033	07/05/2026	10.38 Put	Bond Future	2128.9500	2.1290	1843.9100	1.8439	13.389	0.0000	0.0000
2025/05/29	R033	06/08/2026		Bond Future	10.2747	102.3384	10.1209	103.0631	1.497	0.0000	0.0000
2025/05/29	R033	06/08/2026	10.25 Call	Bond Future	2822.7100	2.8227	3201.7500	3.2018	13.428	0.0000	0.0000
2025/05/29	R033	06/08/2026	10.25 Put	Bond Future	2938.6100	2.9386	2592.9600	2.5930	11.762	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
2025/05/29	R035	07/08/2025	10.90 Call	Bond Future	3216.3200	3.2163	3925.7300	3.9257	22.057	0.0000	0.0000
2025/05/29	R035	07/08/2025	10.90 Put	Bond Future	468.8600	0.4689	299.5600	0.2996	36.109	0.0000	0.0000
2025/05/29	R035	07/08/2025	11.30 Call	Bond Future	5043.4700	5.0435	5848.4900	5.8485	15.962	0.0000	0.0000
2025/05/29	R035	07/08/2025	11.30 Put	Bond Future	182.4100	0.1824	108.7200	0.1087	40.398	0.0000	0.0000
2025/05/29	R035	07/08/2025	10.08 Put	Bond Future	2389.1700	2.3892	1802.8000	1.8028	24.543	0.0000	0.0000
2025/05/29	R035	07/08/2025	10.08 Call	Bond Future	580.5000	0.5805	872.8400	0.8728	50.360	0.0000	0.0000
2025/05/29	R035	07/08/2025	10.58 Put	Bond Future	939.9000	0.9399	639.0600	0.6391	32.008	0.0000	0.0000
2025/05/29	R035	07/08/2025	10.58 Call	Bond Future	1945.8700	1.9459	2523.7400	2.5237	29.697	0.0000	0.0000
2025/05/29	R035	07/08/2025	11.34 Call	Bond Future	5233.8500	5.2339	6045.1700	6.0452	15.501	0.0000	0.0000
2025/05/29	R035	07/08/2025	11.34 Put	Bond Future	165.2100	0.1652	97.8200	0.0978	40.791	0.0000	0.0000
2025/05/29	R035	07/08/2025		Bond Future	10.3989	94.8789	10.2429	95.7576	1.500	0.0000	0.0000
2025/05/29	R035	07/08/2025	12.65 Call	Bond Future	11510.7000	11.5107	12387.5600	12.3876	7.618	0.0000	0.0000
2025/05/29	R035	07/08/2025	12.65 Put	Bond Future	3.5100	0.0035	1.6600	0.0017	52.707	0.0000	0.0000
2025/05/29	R035	06/11/2025		Bond Future	10.5066	92.2001	10.3439	93.0958	1.548	0.0000	0.0000
2025/05/29	R035	06/11/2025	11.20 Call	Bond Future	4526.4200	4.5264	5220.9400	5.2209	15.344	0.0000	0.0000
2025/05/29	R035	06/11/2025	11.20 Put	Bond Future	837.3000	0.8373	636.1000	0.6361	24.030	0.0000	0.0000
2025/05/29	R035	06/11/2025	10.08 Put	Bond Future	3379.2100	3.3792	2798.7500	2.7988	17.177	0.0000	0.0000
2025/05/29	R035	06/11/2025	10.08 Call	Bond Future	1005.1700	1.0052	1320.4300	1.3204	31.364	0.0000	0.0000
2025/05/29	R035	06/11/2025	10.58 Put	Bond Future	1877.4600	1.8775	1491.1600	1.4912	20.576	0.0000	0.0000
2025/05/29	R035	06/11/2025	10.58 Call	Bond Future	2277.8700	2.2779	2787.2900	2.7873	22.364	0.0000	0.0000
2025/05/29	R035	06/11/2025	11.67 Call	Bond Future	6511.7700	6.5118	7293.3100	7.2933	12.002	0.0000	0.0000
2025/05/29	R035	06/11/2025	11.67 Put	Bond Future	436.1900	0.4362	322.0100	0.3220	26.177	0.0000	0.0000
2025/05/29	R035	06/11/2025	9.91 Put	Bond Future	4050.1800	4.0502	3404.3600	3.4044	15.945	0.0000	0.0000
2025/05/29	R035	06/11/2025	9.91 Call	Bond Future	706.9700	0.7070	956.8700	0.9569	35.348	0.0000	0.0000
2025/05/29	R035	06/11/2025	10.41 Put	Bond Future	2311.4800	2.3115	1861.3800	1.8614	19.472	0.0000	0.0000
2025/05/29	R035	06/11/2025	10.41 Call	Bond Future	1781.1200	1.7811	2226.7400	2.2267	25.019	0.0000	0.0000
2025/05/29	R035	06/11/2025	11.43 Call	Bond Future	5478.5100	5.4785	6220.8400	6.2208	13.550	0.0000	0.0000
2025/05/29	R035	06/11/2025	11.43 Put	Bond Future	610.3500	0.6104	456.9600	0.4570	25.131	0.0000	0.0000
2025/05/29	R035	06/11/2025	11.95 Call	Bond Future	7748.9600	7.7490	8564.6400	8.5646	10.526	0.0000	0.0000
2025/05/29	R035	06/11/2025	11.95 Put	Bond Future	293.5900	0.2936	213.5500	0.2136	27.263	0.0000	0.0000
2025/05/29	R035	06/11/2025	11.45 Call	Bond Future	5563.3400	5.5633	6309.3300	6.3093	13.409	0.0000	0.0000
2025/05/29	R035	06/11/2025	11.45 Put	Bond Future	593.6800	0.5937	443.9500	0.4440	25.221	0.0000	0.0000
2025/05/29	R035	06/11/2025	10.95 Put	Bond Future	1168.8400	1.1688	903.0700	0.9031	22.738	0.0000	0.0000
2025/05/29	R035	06/11/2025	10.95 Call	Bond Future	3551.5400	3.5515	4181.4900	4.1815	17.737	0.0000	0.0000
2025/05/29	R035	06/11/2025	10.44 Put	Bond Future	2229.1300	2.2291	1790.5700	1.7906	19.674	0.0000	0.0000
2025/05/29	R035	06/11/2025	10.44 Call	Bond Future	1863.9600	1.8640	2321.1200	2.3211	24.526	0.0000	0.0000
2025/05/29	R035	06/11/2025	10.94 Put	Bond Future	1184.2600	1.1843	915.6200	0.9156	22.684	0.0000	0.0000
2025/05/29	R035	06/11/2025	10.94 Call	Bond Future	3514.1600	3.5142	4141.2400	4.1412	17.844	0.0000	0.0000
2025/05/29	R035	06/11/2025	11.99 Call	Bond Future	7927.3500	7.9274	8747.0600	8.7471	10.340	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	
2025/05/29	R035	06/11/2025	11.99 Put			Bond Future	277.3600	0.2774	201.3500	0.2014	27.405	0.0000	0.0000
2025/05/29	R035	05/02/2026	10.44 Put			Bond Future	3020.7200	3.0207	2538.6600	2.5387	15.958	0.0000	0.0000
2025/05/29	R035	05/02/2026	10.44 Call			Bond Future	2005.6200	2.0056	2436.5600	2.4366	21.487	0.0000	0.0000
2025/05/29	R035	05/02/2026	10.94 Put			Bond Future	1856.7600	1.8568	1522.4900	1.5225	18.003	0.0000	0.0000
2025/05/29	R035	05/02/2026	10.94 Call			Bond Future	3496.4900	3.4965	4075.2200	4.0752	16.552	0.0000	0.0000
2025/05/29	R035	05/02/2026	12.44 Call			Bond Future	9401.5400	9.4015	10227.2200	10.2272	8.782	0.0000	0.0000
2025/05/29	R035	05/02/2026	12.44 Put			Bond Future	393.7000	0.3937	306.3800	0.3064	22.179	0.0000	0.0000
2025/05/29	R035	05/02/2026				Bond Future	10.6289	93.9488	10.4589	94.8618	1.599	0.0000	0.0000
2025/05/29	R035	05/02/2026	10.79 Call			Bond Future	3008.8000	3.0088	3546.2300	3.5462	17.862	0.0000	0.0000
2025/05/29	R035	05/02/2026	10.79 Put			Bond Future	2154.5700	2.1546	1779.0000	1.7790	17.431	0.0000	0.0000
2025/05/29	R035	07/05/2026				Bond Future	10.7571	91.1938	10.5795	92.1241	1.651	0.0000	0.0000
2025/05/29	R035	07/05/2026	10.86 Call			Bond Future	3262.2200	3.2622	3787.3600	3.7874	16.098	0.0000	0.0000
2025/05/29	R035	07/05/2026	10.86 Put			Bond Future	2728.7400	2.7287	2323.5300	2.3235	14.850	0.0000	0.0000
2025/05/29	R035	06/08/2026				Bond Future	10.9039	92.8668	10.7180	93.8146	1.705	0.0000	0.0000
2025/05/29	R035	06/08/2026	11.06 Call			Bond Future	3713.2500	3.7133	4257.1800	4.2572	14.648	0.0000	0.0000
2025/05/29	R035	06/08/2026	11.06 Put			Bond Future	2927.2300	2.9272	2523.3300	2.5233	13.798	0.0000	0.0000
2025/05/29	R038	07/08/2025				Bond Future	11.0876	102.5259	10.9265	103.6049	1.453	0.0000	0.0000
2025/05/29	R038	07/08/2025	11.24 Call			Bond Future	2161.7000	2.1617	2859.0600	2.8591	32.260	0.0000	0.0000
2025/05/29	R038	07/08/2025	11.24 Put			Bond Future	1156.4800	1.1565	774.8100	0.7748	33.003	0.0000	0.0000
2025/05/29	R038	06/11/2025				Bond Future	11.2101	99.0136	11.0424	100.1135	1.496	0.0000	0.0000
2025/05/29	R038	06/11/2025	11.24 Call			Bond Future	2550.2400	2.5502	3158.9700	3.1590	23.870	0.0000	0.0000
2025/05/29	R038	06/11/2025	11.24 Put			Bond Future	2356.0800	2.3561	1864.8900	1.8649	20.848	0.0000	0.0000
2025/05/29	R038	06/11/2025	12.33 Call			Bond Future	7474.2300	7.4742	8424.4400	8.4244	12.713	0.0000	0.0000
2025/05/29	R038	06/11/2025	12.33 Put			Bond Future	567.6400	0.5676	417.9300	0.4179	26.374	0.0000	0.0000
2025/05/29	R038	06/11/2025	10.98 Put			Bond Future	3220.5500	3.2206	2606.1000	2.6061	19.079	0.0000	0.0000
2025/05/29	R038	06/11/2025	10.98 Call			Bond Future	1706.8000	1.7068	2192.2700	2.1923	28.443	0.0000	0.0000
2025/05/29	R038	05/02/2026				Bond Future	11.3444	100.8908	11.1696	102.0120	1.540	0.0000	0.0000
2025/05/29	R038	05/02/2026	11.44 Call			Bond Future	3387.5100	3.3875	4026.1000	4.0261	18.851	0.0000	0.0000
2025/05/29	R038	05/02/2026	11.44 Put			Bond Future	2781.9600	2.7820	2299.4200	2.2994	17.345	0.0000	0.0000
2025/05/29	R038	07/05/2026				Bond Future	11.4906	97.2839	11.3083	98.4263	1.586	0.0000	0.0000
2025/05/29	R038	07/05/2026	11.40 Call			Bond Future	3275.2500	3.2753	3862.2900	3.8623	17.924	0.0000	0.0000
2025/05/29	R038	07/05/2026	11.40 Put			Bond Future	3840.5700	3.8406	3285.2600	3.2853	14.459	0.0000	0.0000
2025/05/29	R038	06/08/2026				Bond Future	11.6524	99.0664	11.4621	100.2302	1.633	0.0000	0.0000
2025/05/29	R038	06/08/2026	11.77 Call			Bond Future	4480.2500	4.4803	5139.1700	5.1392	14.707	0.0000	0.0000
2025/05/29	R038	06/08/2026	11.77 Put			Bond Future	3770.7700	3.7708	3265.8700	3.2659	13.390	0.0000	0.0000
2025/05/29	R053	07/08/2025				Bond Future	11.6337	104.1521	11.4627	105.5750	1.470	0.0000	0.0000
2025/05/29	R053	07/08/2025	13.17 Call			Bond Future	11398.5800	11.3986	12784.6900	12.7847	12.160	0.0000	0.0000
2025/05/29	R053	07/08/2025	13.17 Put			Bond Future	80.5300	0.0805	43.7600	0.0438	45.660	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	
2025/05/29	R053	06/11/2025		Bond Future	11.7503	100.2929	11.5728	101.7432	1.511	0.0000	0.0000
2025/05/29	R053	06/11/2025	11.76 Call	Bond Future	3184.9300	3.1849	3981.5600	3.9816	25.012	0.0000	0.0000
2025/05/29	R053	06/11/2025	11.76 Put	Bond Future	3106.3500	3.1064	2452.6100	2.4526	21.045	0.0000	0.0000
2025/05/29	R053	05/02/2026		Bond Future	11.8759	102.1943	11.6915	103.6724	1.553	0.0000	0.0000
2025/05/29	R053	05/02/2026	11.49 Call	Bond Future	2531.5900	2.5316	3147.4500	3.1475	24.327	0.0000	0.0000
2025/05/29	R053	05/02/2026	11.49 Put	Bond Future	5671.0900	5.6711	4808.8200	4.8088	15.205	0.0000	0.0000
2025/05/29	R053	07/05/2026		Bond Future	12.0105	98.2343	11.8187	99.7404	1.597	0.0000	0.0000
2025/05/29	R053	07/05/2026	11.69 Call	Bond Future	3406.7300	3.4067	4094.3200	4.0943	20.183	0.0000	0.0000
2025/05/29	R053	07/05/2026	11.69 Put	Bond Future	5947.6400	5.9476	5129.1200	5.1291	13.762	0.0000	0.0000
2025/05/29	R053	06/08/2026		Bond Future	12.1572	100.0336	11.9576	101.5679	1.642	0.0000	0.0000
2025/05/29	R053	06/08/2026	12.28 Call	Bond Future	5832.3200	5.8323	6710.4500	6.7105	15.056	0.0000	0.0000
2025/05/29	R053	06/08/2026	12.28 Put	Bond Future	4909.9600	4.9100	4253.8400	4.2538	13.363	0.0000	0.0000
2025/05/29	R186	07/08/2025		Bond Future	8.0226	104.5992	7.9298	104.7193	1.157	0.0000	0.0000
2025/05/29	R186	07/08/2025	9.68 Call	Bond Future	2112.4900	2.1125	2232.4100	2.2324	5.677	0.0000	0.0000
2025/05/29	R186	07/08/2025	9.68 Put	Bond Future	0.4500	0.0005	0.2300	0.0002	48.889	0.0000	0.0000
2025/05/29	R186	07/08/2025	10.25 Call	Bond Future	2824.4600	2.8245	2944.5700	2.9446	4.252	0.0000	0.0000
2025/05/29	R186	07/08/2025	10.25 Put	Bond Future	0.0700	0.0001	0.0400	0.0000	42.857	0.0000	0.0000
2025/05/29	R186	07/08/2025	9.22 Put	Bond Future	2.2100	0.0022	1.2000	0.0012	45.701	0.0000	0.0000
2025/05/29	R186	07/08/2025	9.22 Call	Bond Future	1534.1800	1.5342	1653.3100	1.6533	7.765	0.0000	0.0000
2025/05/29	R186	06/11/2025		Bond Future	8.0718	106.6127	7.9566	106.7353	1.428	0.0000	0.0000
2025/05/29	R186	06/11/2025	8.13 Call	Bond Future	284.8000	0.2848	354.9000	0.3549	24.614	0.0000	0.0000
2025/05/29	R186	06/11/2025	8.13 Put	Bond Future	222.9700	0.2230	170.5000	0.1705	23.532	0.0000	0.0000
2025/05/29	R186	05/02/2026		Bond Future	8.1930	103.3286	8.0421	103.4538	1.841	0.0000	0.0000
2025/05/29	R186	05/02/2026	8.43 Call	Bond Future	416.5500	0.4166	495.1500	0.4952	18.869	0.0000	0.0000
2025/05/29	R186	05/02/2026	8.43 Put	Bond Future	220.3600	0.2204	173.7600	0.1738	21.147	0.0000	0.0000
2025/05/29	R186	07/05/2026		Bond Future	8.4815	105.2530	8.2653	105.3809	2.549	0.0000	0.0000
2025/05/29	R186	07/05/2026	8.69 Call	Bond Future	338.8900	0.3389	416.3700	0.4164	22.863	0.0000	0.0000
2025/05/29	R186	07/05/2026	8.69 Put	Bond Future	215.8300	0.2158	165.4200	0.1654	23.356	0.0000	0.0000
2025/05/29	R186	06/08/2026		Bond Future	9.2220	101.8780	8.8533	102.0087	3.998	0.0000	0.0000
2025/05/29	R186	06/08/2026	8.57 Call	Bond Future	85.4800	0.0855	131.8100	0.1318	54.200	0.0000	0.0000
2025/05/29	R186	06/08/2026	8.57 Put	Bond Future	316.7500	0.3168	232.4100	0.2324	26.627	0.0000	0.0000
2025/05/29	R202	07/08/2025		Bond Future	269.5804	269.5804	269.0170	269.0170	0.209	0.0000	0.0000
2025/05/29	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	R202	07/08/2025	271.60 Put	Bond Future	2019.6300	2.0196	2583.0300	2.5830	27.896	0.0000	0.0000
2025/05/29	R202	06/11/2025		Bond Future	274.8353	274.8353	274.2611	274.2611	0.209	0.0000	0.0000
2025/05/29	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	R202	06/11/2025	275.64 Put	Bond Future	804.6900	0.8047	1378.8900	1.3789	71.357	0.0000	0.0000
2025/05/29	R202	05/02/2026		Bond Future	274.7682	274.7682	274.1872	274.1872	0.211	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
2025/05/29	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	R202	05/02/2026	277.82 Put	Bond Future	3051.8200	3.0518	3632.8300	3.6328	19.038	0.0000	0.0000
2025/05/29	R202	07/05/2026		Bond Future	279.9540	279.9540	279.3630	279.3630	0.211	0.0000	0.0000
2025/05/29	R202	07/05/2026	277.55 Call	Bond Future	2404.0400	2.4040	1813.0000	1.8130	24.585	0.0000	0.0000
2025/05/29	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	R202	06/08/2026		Bond Future	279.7225	279.7225	279.1298	279.1298	0.212	0.0000	0.0000
2025/05/29	R202	06/08/2026	278.86 Call	Bond Future	862.5000	0.8625	269.7500	0.2698	68.725	0.0000	0.0000
2025/05/29	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	R209	07/08/2025		Bond Future	10.7498	74.1601	10.5790	75.0248	1.590	0.0000	0.0000
2025/05/29	R209	07/08/2025	12.68 Call	Bond Future	8891.6400	8.8916	9751.2500	9.7513	9.668	0.0000	0.0000
2025/05/29	R209	07/08/2025	12.68 Put	Bond Future	9.8400	0.0098	4.6900	0.0047	52.337	0.0000	0.0000
2025/05/29	R209	06/11/2025		Bond Future	10.8555	72.4348	10.6781	73.3163	1.634	0.0000	0.0000
2025/05/29	R209	06/11/2025	11.27 Call	Bond Future	3145.1000	3.1451	3757.0100	3.7570	19.456	0.0000	0.0000
2025/05/29	R209	06/11/2025	11.27 Put	Bond Future	1139.5000	1.1395	869.9000	0.8699	23.659	0.0000	0.0000
2025/05/29	R209	05/02/2026		Bond Future	10.9720	73.8085	10.7877	74.7069	1.680	0.0000	0.0000
2025/05/29	R209	05/02/2026	10.93 Call	Bond Future	2241.3000	2.2413	2715.0100	2.7150	21.136	0.0000	0.0000
2025/05/29	R209	05/02/2026	10.93 Put	Bond Future	2444.6600	2.4447	2019.9200	2.0199	17.374	0.0000	0.0000
2025/05/29	R209	07/05/2026		Bond Future	11.0992	72.0315	10.9075	72.9469	1.727	0.0000	0.0000
2025/05/29	R209	07/05/2026	11.07 Call	Bond Future	2711.5500	2.7116	3199.4600	3.1995	17.994	0.0000	0.0000
2025/05/29	R209	07/05/2026	11.07 Put	Bond Future	2849.9100	2.8499	2422.3700	2.4224	15.002	0.0000	0.0000
2025/05/29	R209	06/08/2026		Bond Future	11.2410	73.3528	11.0415	74.2853	1.775	0.0000	0.0000
2025/05/29	R209	06/08/2026	11.39 Call	Bond Future	3472.6200	3.4726	4009.3900	4.0094	15.457	0.0000	0.0000
2025/05/29	R209	06/08/2026	11.39 Put	Bond Future	2786.3500	2.7864	2390.5700	2.3906	14.204	0.0000	0.0000
2025/05/29	R210	07/08/2025		Bond Future	250.5871	250.5871	249.3314	249.3314	0.501	0.0000	0.0000
2025/05/29	R210	07/08/2025	248.44 Call	Bond Future	2147.1300	2.1471	891.4000	0.8914	58.484	0.0000	0.0000
2025/05/29	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	R210	06/11/2025		Bond Future	252.0438	252.0438	250.7650	250.7650	0.507	0.0000	0.0000
2025/05/29	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	R210	06/11/2025	252.14 Put	Bond Future	96.1600	0.0962	1375.0500	1.3751	1,329.960	0.0000	0.0000
2025/05/29	R210	05/02/2026		Bond Future	256.8846	256.8846	255.5819	255.5819	0.507	0.0000	0.0000
2025/05/29	R210	05/02/2026	253.10 Call	Bond Future	3784.6200	3.7846	2481.8600	2.4819	34.422	0.0000	0.0000
2025/05/29	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	R210	07/05/2026		Bond Future	258.2446	258.2446	256.9223	256.9223	0.512	0.0000	0.0000
2025/05/29	R210	07/05/2026	255.40 Call	Bond Future	2844.6300	2.8446	1522.3400	1.5223	46.484	0.0000	0.0000
2025/05/29	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	R210	06/08/2026		Bond Future	263.0502	263.0502	261.7043	261.7043	0.512	0.0000	0.0000
2025/05/29	R210	06/08/2026	259.84 Call	Bond Future	3210.2300	3.2102	1864.3200	1.8643	41.926	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
2025/05/29	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	R213	07/08/2025		Bond Future	9.2345	93.5930	9.1137	94.0796	1.308	0.0000	0.0000
2025/05/29	R213	07/08/2025	11.66 Call	Bond Future	9126.3500	9.1264	9612.7300	9.6127	5.329	0.0000	0.0000
2025/05/29	R213	07/08/2025	11.66 Put	Bond Future	0.4700	0.0005	0.2300	0.0002	51.064	0.0000	0.0000
2025/05/29	R213	06/11/2025		Bond Future	9.3195	91.8412	9.1916	92.3373	1.372	0.0000	0.0000
2025/05/29	R213	06/11/2025	10.05 Call	Bond Future	3253.5300	3.2535	3646.8000	3.6468	12.087	0.0000	0.0000
2025/05/29	R213	06/11/2025	10.05 Put	Bond Future	481.9700	0.4820	379.1300	0.3791	21.337	0.0000	0.0000
2025/05/29	R213	05/02/2026		Bond Future	9.4230	93.5833	9.2872	94.0891	1.441	0.0000	0.0000
2025/05/29	R213	05/02/2026	9.89 Call	Bond Future	2742.3700	2.7424	3083.6200	3.0836	12.444	0.0000	0.0000
2025/05/29	R213	05/02/2026	9.89 Put	Bond Future	1029.2900	1.0293	864.7700	0.8648	15.984	0.0000	0.0000
2025/05/29	R213	07/05/2026		Bond Future	9.5372	91.7739	9.3927	92.2894	1.514	0.0000	0.0000
2025/05/29	R213	07/05/2026	9.80 Call	Bond Future	2397.0200	2.3970	2708.0100	2.7080	12.974	0.0000	0.0000
2025/05/29	R213	07/05/2026	9.80 Put	Bond Future	1467.8600	1.4679	1263.3600	1.2634	13.932	0.0000	0.0000
2025/05/29	R213	06/08/2026		Bond Future	9.6774	93.4589	9.5232	93.9842	1.593	0.0000	0.0000
2025/05/29	R213	06/08/2026	9.69 Call	Bond Future	2069.7200	2.0697	2348.2200	2.3482	13.456	0.0000	0.0000
2025/05/29	R213	06/08/2026	9.69 Put	Bond Future	2026.9900	2.0270	1780.1200	1.7801	12.179	0.0000	0.0000
2025/05/29	R214	07/08/2025		Bond Future	11.3625	67.7847	11.1971	68.6639	1.456	0.0000	0.0000
2025/05/29	R214	07/08/2025	12.97 Call	Bond Future	7726.9100	7.7269	8592.0300	8.5920	11.196	0.0000	0.0000
2025/05/29	R214	07/08/2025	12.97 Put	Bond Future	29.2400	0.0292	15.1800	0.0152	48.085	0.0000	0.0000
2025/05/29	R214	06/11/2025		Bond Future	11.4729	65.7900	11.3017	66.6861	1.492	0.0000	0.0000
2025/05/29	R214	06/11/2025	11.64 Call	Bond Future	2466.4000	2.4664	3013.0200	3.0130	22.163	0.0000	0.0000
2025/05/29	R214	06/11/2025	11.64 Put	Bond Future	1608.7500	1.6088	1259.2600	1.2593	21.724	0.0000	0.0000
2025/05/29	R214	05/02/2026		Bond Future	11.5943	67.0377	11.4169	67.9511	1.530	0.0000	0.0000
2025/05/29	R214	05/02/2026	11.26 Call	Bond Future	1623.5800	1.6236	2014.4300	2.0144	24.073	0.0000	0.0000
2025/05/29	R214	05/02/2026	11.26 Put	Bond Future	3360.9800	3.3610	2838.4800	2.8385	15.546	0.0000	0.0000
2025/05/29	R214	07/05/2026		Bond Future	11.7188	64.9870	11.5351	65.9175	1.568	0.0000	0.0000
2025/05/29	R214	07/05/2026	11.53 Call	Bond Future	2446.8300	2.4468	2903.5000	2.9035	18.664	0.0000	0.0000
2025/05/29	R214	07/05/2026	11.53 Put	Bond Future	3403.3200	3.4033	2929.4200	2.9294	13.925	0.0000	0.0000
2025/05/29	R214	06/08/2026		Bond Future	11.8568	66.1790	11.6663	67.1270	1.607	0.0000	0.0000
2025/05/29	R214	06/08/2026	11.97 Call	Bond Future	3587.9400	3.5879	4128.2000	4.1282	15.058	0.0000	0.0000
2025/05/29	R214	06/08/2026	11.97 Put	Bond Future	3034.7300	3.0347	2626.9800	2.6270	13.436	0.0000	0.0000
2025/05/29	R248	07/08/2025		Bond Future	11.7200	80.5129	11.5542	81.5693	1.415	0.0000	0.0000
2025/05/29	R248	07/08/2025	13.21 Call	Bond Future	8540.8100	8.5408	9569.2400	9.5692	12.041	0.0000	0.0000
2025/05/29	R248	07/08/2025	13.21 Put	Bond Future	61.9000	0.0619	33.9100	0.0339	45.218	0.0000	0.0000
2025/05/29	R248	06/11/2025		Bond Future	11.8397	77.6210	11.6678	78.6978	1.452	0.0000	0.0000
2025/05/29	R248	06/11/2025	11.74 Call	Bond Future	2047.6100	2.0476	2588.8500	2.5889	26.433	0.0000	0.0000
2025/05/29	R248	06/11/2025	11.74 Put	Bond Future	2668.8200	2.6688	2133.2700	2.1333	20.067	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
2025/05/29	R248	05/02/2026		Bond Future	11.9712	79.0930	11.7926	80.1905	1.492	0.0000	0.0000
2025/05/29	R248	05/02/2026	11.46 Call	Bond Future	1596.4400	1.5964	2003.4100	2.0034	25.492	0.0000	0.0000
2025/05/29	R248	05/02/2026	11.46 Put	Bond Future	4811.0000	4.8110	4120.4400	4.1204	14.354	0.0000	0.0000
2025/05/29	R248	07/05/2026		Bond Future	12.1054	76.1243	11.9200	77.2425	1.532	0.0000	0.0000
2025/05/29	R248	07/05/2026	11.72 Call	Bond Future	2410.6400	2.4106	2898.0500	2.8981	20.219	0.0000	0.0000
2025/05/29	R248	07/05/2026	11.72 Put	Bond Future	4766.6600	4.7667	4135.8700	4.1359	13.233	0.0000	0.0000
2025/05/29	R248	06/08/2026		Bond Future	12.2540	77.5199	12.0610	78.6590	1.575	0.0000	0.0000
2025/05/29	R248	06/08/2026	12.37 Call	Bond Future	4418.3300	4.4183	5067.7100	5.0677	14.697	0.0000	0.0000
2025/05/29	R248	06/08/2026	12.37 Put	Bond Future	3747.6700	3.7477	3257.9200	3.2579	13.068	0.0000	0.0000
2025/05/29	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/29	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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