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IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/05/2025 TO 30/05/2025

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
2025/05/30	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	2029	07/08/2025		Bond Future	137.9264	137.9264	138.1418	138.1418	0.156	0.0000	0.0000
2025/05/30	2029	07/08/2025	137.41 Call	Bond Future	516.3500	0.5164	731.8300	0.7318	41.731	0.0000	0.0000
2025/05/30	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	2029	06/11/2025		Bond Future	139.1764	139.1764	139.3404	139.3404	0.118	0.0000	0.0000
2025/05/30	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	2029	06/11/2025	139.79 Put	Bond Future	613.6300	0.6136	449.5600	0.4496	26.738	0.0000	0.0000

Open Interest

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/05/30	2029	05/02/2026		Bond Future		141.8500	141.8500	141.9629	141.9629	0.080	0.0000	0.0000
2025/05/30	2029	05/02/2026	140.11 Call	Bond Future		1739.9900	1.7400	1852.8600	1.8529	6.487	0.0000	0.0000
2025/05/30	2029	05/02/2026	140.11 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	2029	07/05/2026		Bond Future		143.0654	143.0654	143.1284	143.1284	0.044	0.0000	0.0000
2025/05/30	2029	07/05/2026	141.82 Call	Bond Future		1245.4100	1.2454	1308.3600	1.3084	5.055	0.0000	0.0000
2025/05/30	2029	07/05/2026	141.82 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	2029	06/08/2026		Bond Future		145.7290	145.7290	145.7455	145.7455	0.011	0.0000	0.0000
2025/05/30	2029	06/08/2026	144.10 Call	Bond Future		1628.9800	1.6290	1645.4600	1.6455	1.012	0.0000	0.0000
2025/05/30	2029	06/08/2026	144.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	2030	07/08/2025	8.72 Put	Bond Future		744.3100	0.7443	765.9000	0.7659	2.901	0.0000	0.0000
2025/05/30	2030	07/08/2025	8.72 Call	Bond Future		795.9500	0.7960	734.5700	0.7346	7.712	0.0000	0.0000
2025/05/30	2030	07/08/2025	9.22 Put	Bond Future		213.4100	0.2134	218.0500	0.2181	2.174	0.0000	0.0000
2025/05/30	2030	07/08/2025	9.22 Call	Bond Future		2033.7700	2.0338	1955.4400	1.9554	3.851	0.0000	0.0000
2025/05/30	2030	07/08/2025	9.81 Call	Bond Future		3894.3300	3.8943	3811.6800	3.8117	2.122	0.0000	0.0000
2025/05/30	2030	07/08/2025	9.81 Put	Bond Future		37.3600	0.0374	37.6800	0.0377	0.857	0.0000	0.0000
2025/05/30	2030	07/08/2025	12.12 Call	Bond Future		11333.9200	11.3339	11250.9500	11.2510	0.732	0.0000	0.0000
2025/05/30	2030	07/08/2025	12.12 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	2030	07/08/2025	10.48 Put	Bond Future		4.2700	0.0043	4.2500	0.0043	0.468	0.0000	0.0000
2025/05/30	2030	07/08/2025	10.48 Call	Bond Future		6109.6500	6.1097	6026.6600	6.0267	1.358	0.0000	0.0000
2025/05/30	2030	07/08/2025		Bond Future		8.7056	97.6897	8.7288	97.6067	0.266	0.0000	0.0000
2025/05/30	2030	07/08/2025	11.11 Call	Bond Future		8159.2800	8.1593	8076.3000	8.0763	1.017	0.0000	0.0000
2025/05/30	2030	07/08/2025	11.11 Put	Bond Future		0.1900	0.0002	0.1800	0.0002	5.263	0.0000	0.0000
2025/05/30	2030	06/11/2025		Bond Future		8.7641	99.5702	8.8005	99.4461	0.415	0.0000	0.0000
2025/05/30	2030	06/11/2025	9.54 Call	Bond Future		2926.7200	2.9267	2832.5900	2.8326	3.216	0.0000	0.0000
2025/05/30	2030	06/11/2025	9.54 Put	Bond Future		323.6600	0.3237	353.5600	0.3536	9.238	0.0000	0.0000
2025/05/30	2030	06/11/2025	8.72 Put	Bond Future		1174.6600	1.1747	1241.1300	1.2411	5.659	0.0000	0.0000
2025/05/30	2030	06/11/2025	8.72 Call	Bond Future		1024.1300	1.0241	966.5700	0.9666	5.620	0.0000	0.0000
2025/05/30	2030	06/11/2025	9.22 Put	Bond Future		547.0700	0.5471	591.2900	0.5913	8.083	0.0000	0.0000
2025/05/30	2030	06/11/2025	9.22 Call	Bond Future		2087.0600	2.0871	2007.2500	2.0073	3.824	0.0000	0.0000
2025/05/30	2030	06/11/2025	10.08 Call	Bond Future		4492.6200	4.4926	4381.9400	4.3819	2.464	0.0000	0.0000
2025/05/30	2030	06/11/2025	10.08 Put	Bond Future		128.2800	0.1283	141.6300	0.1416	10.407	0.0000	0.0000
2025/05/30	2030	05/02/2026		Bond Future		8.8407	97.4509	8.8918	97.2859	0.578	0.0000	0.0000
2025/05/30	2030	05/02/2026	9.49 Call	Bond Future		2715.9000	2.7159	2610.8300	2.6108	3.869	0.0000	0.0000
2025/05/30	2030	05/02/2026	9.49 Put	Bond Future		643.8800	0.6439	703.7800	0.7038	9.303	0.0000	0.0000
2025/05/30	2030	07/05/2026		Bond Future		8.9478	99.2658	9.0146	99.0623	0.746	0.0000	0.0000
2025/05/30	2030	07/05/2026	9.39 Call	Bond Future		2370.9700	2.3710	2259.9400	2.2599	4.683	0.0000	0.0000
2025/05/30	2030	07/05/2026	9.39 Put	Bond Future		1032.6400	1.0326	1125.1300	1.1251	8.957	0.0000	0.0000
2025/05/30	2030	06/08/2026		Bond Future		9.0885	97.0790	9.1725	96.8391	0.924	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	
2025/05/30	2030	06/08/2026	9.22 Call	Bond Future	1835.6700	1.8357	1730.6600	1.7307	5.721	0.0000	0.0000
2025/05/30	2030	06/08/2026	9.22 Put	Bond Future	1460.3300	1.4603	1595.2400	1.5952	9.238	0.0000	0.0000
2025/05/30	2032	07/08/2025	9.40 Put	Bond Future	1224.2500	1.2243	1253.3400	1.2533	2.376	0.0000	0.0000
2025/05/30	2032	07/08/2025	9.40 Call	Bond Future	930.4500	0.9305	959.8700	0.9599	3.162	0.0000	0.0000
2025/05/30	2032	07/08/2025	9.90 Put	Bond Future	416.6100	0.4166	446.9200	0.4469	7.275	0.0000	0.0000
2025/05/30	2032	07/08/2025	9.90 Call	Bond Future	2428.6600	2.4287	2459.3000	2.4593	1.262	0.0000	0.0000
2025/05/30	2032	07/08/2025	10.59 Call	Bond Future	5152.4500	5.1525	5165.3900	5.1654	0.251	0.0000	0.0000
2025/05/30	2032	07/08/2025	10.59 Put	Bond Future	73.5700	0.0736	86.1800	0.0862	17.140	0.0000	0.0000
2025/05/30	2032	07/08/2025		Bond Future	9.4629	97.1256	9.4628	97.1259	0.001	0.0000	0.0000
2025/05/30	2032	07/08/2025	12.01 Call	Bond Future	10994.6900	10.9947	10995.0200	10.9950	0.003	0.0000	0.0000
2025/05/30	2032	07/08/2025	12.01 Put	Bond Future	0.4900	0.0005	0.4900	0.0005	0.000	0.0000	0.0000
2025/05/30	2032	06/11/2025		Bond Future	9.5483	94.8337	9.5567	94.7955	0.088	0.0000	0.0000
2025/05/30	2032	06/11/2025	10.42 Call	Bond Future	4303.6300	4.3036	4280.4900	4.2805	0.538	0.0000	0.0000
2025/05/30	2032	06/11/2025	10.42 Put	Bond Future	465.8800	0.4659	480.9200	0.4809	3.228	0.0000	0.0000
2025/05/30	2032	06/11/2025	9.40 Put	Bond Future	1948.1700	1.9482	1977.5800	1.9776	1.510	0.0000	0.0000
2025/05/30	2032	06/11/2025	9.40 Call	Bond Future	1275.0800	1.2751	1266.3100	1.2663	0.688	0.0000	0.0000
2025/05/30	2032	06/11/2025	9.90 Put	Bond Future	998.6300	0.9986	1023.2700	1.0233	2.467	0.0000	0.0000
2025/05/30	2032	06/11/2025	9.90 Call	Bond Future	2571.3300	2.5713	2557.7900	2.5578	0.527	0.0000	0.0000
2025/05/30	2032	06/11/2025	10.89 Call	Bond Future	6050.9700	6.0510	6020.6100	6.0206	0.502	0.0000	0.0000
2025/05/30	2032	06/11/2025	10.89 Put	Bond Future	225.8400	0.2258	233.6600	0.2337	3.463	0.0000	0.0000
2025/05/30	2032	05/02/2026		Bond Future	9.6484	96.6323	9.6658	96.5564	0.180	0.0000	0.0000
2025/05/30	2032	05/02/2026	10.16 Call	Bond Future	3381.2400	3.3812	3286.5400	3.2865	2.801	0.0000	0.0000
2025/05/30	2032	05/02/2026	10.16 Put	Bond Future	1179.4100	1.1794	1160.5500	1.1606	1.599	0.0000	0.0000
2025/05/30	2032	07/05/2026		Bond Future	9.7638	94.2722	9.7904	94.1604	0.272	0.0000	0.0000
2025/05/30	2032	07/05/2026	10.14 Call	Bond Future	3179.8500	3.1799	3124.2700	3.1243	1.748	0.0000	0.0000
2025/05/30	2032	07/05/2026	10.14 Put	Bond Future	1611.1800	1.6112	1667.4000	1.6674	3.489	0.0000	0.0000
2025/05/30	2032	06/08/2026		Bond Future	9.9006	96.0016	9.9364	95.8567	0.361	0.0000	0.0000
2025/05/30	2032	06/08/2026	10.12 Call	Bond Future	2997.3800	2.9974	2927.1600	2.9272	2.343	0.0000	0.0000
2025/05/30	2032	06/08/2026	10.12 Put	Bond Future	2113.1500	2.1132	2187.8600	2.1879	3.535	0.0000	0.0000
2025/05/30	2033	07/08/2025		Bond Future	130.3360	130.3360	130.4417	130.4417	0.081	0.0000	0.0000
2025/05/30	2033	07/08/2025	128.65 Call	Bond Future	1686.0200	1.6860	1791.6900	1.7917	6.267	0.0000	0.0000
2025/05/30	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	2033	06/11/2025		Bond Future	131.3371	131.3371	131.3927	131.3927	0.042	0.0000	0.0000
2025/05/30	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	2033	06/11/2025	133.14 Put	Bond Future	1802.9000	1.8029	1747.3200	1.7473	3.083	0.0000	0.0000
2025/05/30	2033	05/02/2026		Bond Future	133.8602	133.8602	133.8656	133.8656	0.004	0.0000	0.0000
2025/05/30	2033	05/02/2026	132.88 Call	Bond Future	980.1900	0.9802	985.5900	0.9856	0.551	0.0000	0.0000
2025/05/30	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
2025/05/30	2033	07/05/2026		Bond Future	134.8221	134.8221	134.7788	134.7788	0.032	0.0000
2025/05/30	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	2033	07/05/2026	135.16 Put	Bond Future	337.8900	0.3379	381.1700	0.3812	12.809	0.0000
2025/05/30	2033	06/08/2026		Bond Future	137.3323	137.3323	137.2433	137.2433	0.065	0.0000
2025/05/30	2033	06/08/2026	134.25 Call	Bond Future	3082.2900	3.0823	2993.3100	2.9933	2.887	0.0000
2025/05/30	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/30	2037	07/08/2025	10.50 Put	Bond Future	2520.3400	2.5203	2374.0000	2.3740	5.806	0.0000
2025/05/30	2037	07/08/2025	10.50 Call	Bond Future	543.8800	0.5439	617.8200	0.6178	13.595	0.0000
2025/05/30	2037	07/08/2025	11.00 Put	Bond Future	961.5400	0.9615	894.8400	0.8948	6.937	0.0000
2025/05/30	2037	07/08/2025	11.00 Call	Bond Future	1899.2600	1.8993	2052.8400	2.0528	8.086	0.0000
2025/05/30	2037	07/08/2025	11.83 Call	Bond Future	5611.3100	5.6113	5819.5200	5.8195	3.711	0.0000
2025/05/30	2037	07/08/2025	11.83 Put	Bond Future	129.6000	0.1296	117.5300	0.1175	9.313	0.0000
2025/05/30	2037	07/08/2025	11.45 Call	Bond Future	3785.0300	3.7850	3978.0000	3.9780	5.098	0.0000
2025/05/30	2037	07/08/2025	11.45 Put	Bond Future	339.7600	0.3398	312.4500	0.3125	8.038	0.0000
2025/05/30	2037	07/08/2025	12.17 Call	Bond Future	7295.7500	7.2958	7510.2700	7.5103	2.940	0.0000
2025/05/30	2037	07/08/2025	12.17 Put	Bond Future	52.2900	0.0523	46.5300	0.0465	11.015	0.0000
2025/05/30	2037	07/08/2025	11.42 Call	Bond Future	3647.0500	3.6471	3838.1900	3.8382	5.241	0.0000
2025/05/30	2037	07/08/2025	11.42 Put	Bond Future	365.6700	0.3657	336.5300	0.3365	7.969	0.0000
2025/05/30	2037	07/08/2025	10.55 Put	Bond Future	2314.8500	2.3149	2177.1300	2.1771	5.949	0.0000
2025/05/30	2037	07/08/2025	10.55 Call	Bond Future	636.0700	0.6361	718.6300	0.7186	12.980	0.0000
2025/05/30	2037	07/08/2025	10.64 Put	Bond Future	1973.0200	1.9730	1850.8300	1.8508	6.193	0.0000
2025/05/30	2037	07/08/2025	10.64 Call	Bond Future	826.5100	0.8265	924.6000	0.9246	11.868	0.0000
2025/05/30	2037	07/08/2025	11.82 Call	Bond Future	5562.0700	5.5621	5770.0400	5.7700	3.739	0.0000
2025/05/30	2037	07/08/2025	11.82 Put	Bond Future	133.0300	0.1330	120.7200	0.1207	9.254	0.0000
2025/05/30	2037	07/08/2025	11.07 Call	Bond Future	2160.5500	2.1606	2322.0300	2.3220	7.474	0.0000
2025/05/30	2037	07/08/2025	11.07 Put	Bond Future	825.7400	0.8257	766.9400	0.7669	7.121	0.0000
2025/05/30	2037	07/08/2025	10.34 Put	Bond Future	3253.1800	3.2532	3079.6800	3.0797	5.333	0.0000
2025/05/30	2037	07/08/2025	10.34 Call	Bond Future	314.5600	0.3146	361.3400	0.3613	14.872	0.0000
2025/05/30	2037	07/08/2025		Bond Future	10.8365	85.1374	10.7985	85.3577	0.351	0.0000
2025/05/30	2037	07/08/2025	13.01 Call	Bond Future	11369.9400	11.3699	11588.4000	11.5884	1.921	0.0000
2025/05/30	2037	07/08/2025	13.01 Put	Bond Future	5.0700	0.0051	3.2500	0.0033	35.897	0.0000
2025/05/30	2037	06/11/2025		Bond Future	10.9439	86.7762	10.9105	86.9663	0.306	0.0000
2025/05/30	2037	06/11/2025	11.63 Call	Bond Future	4626.4800	4.6265	4789.3600	4.7894	3.521	0.0000
2025/05/30	2037	06/11/2025	11.63 Put	Bond Future	856.9500	0.8570	829.7800	0.8298	3.171	0.0000
2025/05/30	2037	06/11/2025	10.50 Put	Bond Future	3552.1100	3.5521	3436.4200	3.4364	3.257	0.0000
2025/05/30	2037	06/11/2025	10.50 Call	Bond Future	981.8300	0.9818	1056.1900	1.0562	7.574	0.0000
2025/05/30	2037	06/11/2025	11.00 Put	Bond Future	1958.5500	1.9586	1894.5700	1.8946	3.267	0.0000
2025/05/30	2037	06/11/2025	11.00 Call	Bond Future	2275.7500	2.2758	2401.8200	2.4018	5.540	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	
2025/05/30	2037	06/11/2025	12.16 Call	Bond Future	6936.4600	6.9365	7110.8300	2.514	0.0000	0.0000	
2025/05/30	2037	06/11/2025	12.16 Put	Bond Future	414.0300	0.4140	398.3500	3.787	0.0000	0.0000	
2025/05/30	2037	05/02/2026	12.27 Call	Bond Future	7114.1900	7.1142	7307.3500	2.715	0.0000	0.0000	
2025/05/30	2037	05/02/2026	12.27 Put	Bond Future	771.8500	0.7719	805.1500	4.314	0.0000	0.0000	
2025/05/30	2037	05/02/2026	10.90 Put	Bond Future	3077.3500	3.0774	3075.5500	0.058	0.0000	0.0000	
2025/05/30	2037	05/02/2026	10.90 Call	Bond Future	2159.1000	2.1591	2317.1600	7.321	0.0000	0.0000	
2025/05/30	2037	05/02/2026	11.86 Call	Bond Future	5440.2100	5.4402	5638.8200	3.651	0.0000	0.0000	
2025/05/30	2037	05/02/2026	11.86 Put	Bond Future	1176.9700	1.1770	1215.7200	3.292	0.0000	0.0000	
2025/05/30	2037	05/02/2026	11.36 Call	Bond Future	3577.7300	3.5777	3770.6200	5.391	0.0000	0.0000	
2025/05/30	2037	05/02/2026	11.36 Put	Bond Future	1956.6500	1.9567	1989.6800	1.688	0.0000	0.0000	
2025/05/30	2037	05/02/2026	10.65 Put	Bond Future	3894.8100	3.8948	3858.5700	0.930	0.0000	0.0000	
2025/05/30	2037	05/02/2026	10.65 Call	Bond Future	1551.0000	1.5510	1674.6200	7.970	0.0000	0.0000	
2025/05/30	2037	05/02/2026	12.73 Call	Bond Future	9065.8400	9.0658	9252.3100	2.057	0.0000	0.0000	
2025/05/30	2037	05/02/2026	12.73 Put	Bond Future	480.3700	0.4804	506.9800	5.539	0.0000	0.0000	
2025/05/30	2037	05/02/2026	11.40 Put	Bond Future	1879.4200	1.8794	1913.9400	1.9139	0.0000	0.0000	
2025/05/30	2037	05/02/2026	11.40 Call	Bond Future	3716.3200	3.7163	3910.7000	5.230	0.0000	0.0000	
2025/05/30	2037	05/02/2026		Bond Future	11.0641	84.1636	11.0354	84.3234	0.260	0.0000	0.0000
2025/05/30	2037	05/02/2026	11.20 Call	Bond Future	3045.2300	3.0452	3230.3700	6.080	0.0000	0.0000	
2025/05/30	2037	05/02/2026	11.20 Put	Bond Future	2295.3300	2.2953	2320.6100	1.101	0.0000	0.0000	
2025/05/30	2037	07/05/2026	12.40 Call	Bond Future	7360.6400	7.3606	7468.8300	1.470	0.0000	0.0000	
2025/05/30	2037	07/05/2026	12.40 Put	Bond Future	1178.0500	1.1781	1154.0200	1.1540	2.040	0.0000	0.0000
2025/05/30	2037	07/05/2026	10.95 Put	Bond Future	3832.8100	3.8328	3757.0700	3.7571	1.976	0.0000	0.0000
2025/05/30	2037	07/05/2026	10.95 Call	Bond Future	2459.1200	2.4591	2515.6000	2.5156	2.297	0.0000	0.0000
2025/05/30	2037	07/05/2026		Bond Future	11.2000	85.7302	11.1757	85.8625	0.217	0.0000	0.0000
2025/05/30	2037	07/05/2026	11.32 Call	Bond Future	3503.3900	3.5034	3581.9100	3.5819	2.241	0.0000	0.0000
2025/05/30	2037	07/05/2026	11.32 Put	Bond Future	2855.0400	2.8550	2801.3400	2.8013	1.881	0.0000	0.0000
2025/05/30	2037	06/08/2026		Bond Future	11.3544	83.0433	11.3344	83.1497	0.177	0.0000	0.0000
2025/05/30	2037	06/08/2026	11.71 Call	Bond Future	4597.2700	4.5973	4660.4100	4.6604	1.373	0.0000	0.0000
2025/05/30	2037	06/08/2026	11.71 Put	Bond Future	2740.9500	2.7410	2697.6800	2.6977	1.579	0.0000	0.0000
2025/05/30	2038	07/08/2025		Bond Future	139.1349	139.1349	139.1029	139.1029	0.023	0.0000	0.0000
2025/05/30	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	2038	07/08/2025	139.56 Put	Bond Future	425.1100	0.4251	457.0800	0.4571	7.520	0.0000	0.0000
2025/05/30	2038	06/11/2025		Bond Future	141.8471	141.8471	141.7582	141.7582	0.063	0.0000	0.0000
2025/05/30	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	2038	06/11/2025	143.88 Put	Bond Future	2032.9100	2.0329	2121.8000	2.1218	4.373	0.0000	0.0000
2025/05/30	2038	05/02/2026		Bond Future	142.4033	142.4033	142.2571	142.2571	0.103	0.0000	0.0000
2025/05/30	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	2038	05/02/2026	143.20 Put	Bond Future	796.7000	0.7967	942.8900	0.9429	18.349	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
2025/05/30	2038	07/05/2026		Bond Future	145.0910	145.0910	144.8901	144.8901	0.138	0.0000
2025/05/30	2038	07/05/2026	144.53 Call	Bond Future	561.0200	0.5610	360.1400	0.3601	35.806	0.0000
2025/05/30	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/30	2038	06/08/2026		Bond Future	145.5873	145.5873	145.3335	145.3335	0.174	0.0000
2025/05/30	2038	06/08/2026	144.72 Call	Bond Future	867.2700	0.8673	613.4900	0.6135	29.262	0.0000
2025/05/30	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/30	2040	07/08/2025	10.90 Put	Bond Future	3144.6200	3.1446	2935.4400	2.9354	6.652	0.0000
2025/05/30	2040	07/08/2025	10.90 Call	Bond Future	509.2900	0.5093	569.4500	0.5695	11.813	0.0000
2025/05/30	2040	07/08/2025	11.20 Call	Bond Future	1182.1200	1.1821	1291.6700	1.2917	9.267	0.0000
2025/05/30	2040	07/08/2025	11.20 Put	Bond Future	1911.4300	1.9114	1751.6400	1.7516	8.360	0.0000
2025/05/30	2040	07/08/2025	11.50 Call	Bond Future	2193.3900	2.1934	2353.2900	2.3533	7.290	0.0000
2025/05/30	2040	07/08/2025	11.50 Put	Bond Future	1078.6900	1.0787	969.2500	0.9693	10.146	0.0000
2025/05/30	2040	07/08/2025	12.60 Call	Bond Future	7448.6700	7.4487	7723.2500	7.7233	3.686	0.0000
2025/05/30	2040	07/08/2025	12.60 Put	Bond Future	66.3200	0.0663	71.5600	0.0716	7.901	0.0000
2025/05/30	2040	07/08/2025	10.80 Put	Bond Future	3595.9400	3.5959	3422.4500	3.4225	4.825	0.0000
2025/05/30	2040	07/08/2025	10.80 Call	Bond Future	311.0700	0.3111	406.9200	0.4069	30.813	0.0000
2025/05/30	2040	07/08/2025	11.40 Put	Bond Future	1220.7800	1.2208	1189.6900	1.1897	2.547	0.0000
2025/05/30	2040	07/08/2025	11.40 Call	Bond Future	1727.5500	1.7276	1965.8000	1.9658	13.791	0.0000
2025/05/30	2040	07/08/2025	12.00 Call	Bond Future	4364.8500	4.3649	4643.5900	4.6436	6.386	0.0000
2025/05/30	2040	07/08/2025	12.00 Put	Bond Future	308.2900	0.3083	317.6900	0.3177	3.049	0.0000
2025/05/30	2040	07/08/2025	11.10 Put	Bond Future	2191.4900	2.1915	2099.4500	2.0995	4.200	0.0000
2025/05/30	2040	07/08/2025	11.10 Call	Bond Future	833.8500	0.8339	1011.1500	1.0112	21.263	0.0000
2025/05/30	2040	07/08/2025	11.00 Put	Bond Future	2611.0700	2.6111	2493.8400	2.4938	4.490	0.0000
2025/05/30	2040	07/08/2025	11.00 Call	Bond Future	618.1200	0.6181	770.2300	0.7702	24.608	0.0000
2025/05/30	2040	07/08/2025	11.70 Put	Bond Future	631.3600	0.6314	630.8000	0.6308	0.089	0.0000
2025/05/30	2040	07/08/2025	11.70 Call	Bond Future	2942.1100	2.9421	3210.8900	3.2109	9.136	0.0000
2025/05/30	2040	07/08/2025	12.40 Call	Bond Future	6409.6500	6.4097	6685.8800	6.6859	4.310	0.0000
2025/05/30	2040	07/08/2025	12.40 Put	Bond Future	112.0500	0.1121	118.9400	0.1189	6.149	0.0000
2025/05/30	2040	07/08/2025		Bond Future	11.3175	83.9736	11.2739	84.2429	0.385	0.0000
2025/05/30	2040	07/08/2025	13.29 Call	Bond Future	10961.7800	10.9618	11229.7400	11.2297	2.444	0.0000
2025/05/30	2040	07/08/2025	13.29 Put	Bond Future	10.4200	0.0104	9.0400	0.0090	13.244	0.0000
2025/05/30	2040	06/11/2025		Bond Future	11.4324	85.5900	11.3928	85.8304	0.346	0.0000
2025/05/30	2040	06/11/2025	11.84 Call	Bond Future	3753.0700	3.7531	3953.9500	3.9540	5.352	0.0000
2025/05/30	2040	06/11/2025	11.84 Put	Bond Future	1336.6100	1.3366	1297.0400	1.2970	2.960	0.0000
2025/05/30	2040	05/02/2026		Bond Future	11.5598	82.7043	11.5242	82.9160	0.308	0.0000
2025/05/30	2040	05/02/2026	11.49 Call	Bond Future	2604.8700	2.6049	2825.1700	2.8252	8.457	0.0000
2025/05/30	2040	05/02/2026	11.49 Put	Bond Future	3021.0100	3.0210	3029.5700	3.0296	0.283	0.0000
2025/05/30	2040	05/02/2026	13.23 Call	Bond Future	9625.8200	9.6258	9874.7100	9.8747	2.586	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
2025/05/30	2040	05/02/2026	13.23 Put	Bond Future	528.2700	0.5283	565.4200	0.5654	7.032	0.0000	0.0000
2025/05/30	2040	05/02/2026	11.82 Put	Bond Future	2182.2700	2.1823	2221.0000	2.2210	1.775	0.0000	0.0000
2025/05/30	2040	05/02/2026	11.82 Call	Bond Future	3707.6100	3.7076	3958.0800	3.9581	6.756	0.0000	0.0000
2025/05/30	2040	07/05/2026		Bond Future	11.7013	84.2434	11.6695	84.4290	0.272	0.0000	0.0000
2025/05/30	2040	07/05/2026	11.67 Call	Bond Future	3291.1700	3.2912	3412.5600	3.4126	3.688	0.0000	0.0000
2025/05/30	2040	07/05/2026	11.67 Put	Bond Future	3473.8700	3.4739	3409.7000	3.4097	1.847	0.0000	0.0000
2025/05/30	2040	07/05/2026	12.53 Call	Bond Future	6357.8600	6.3579	6519.3600	6.5194	2.540	0.0000	0.0000
2025/05/30	2040	07/05/2026	12.53 Put	Bond Future	1735.8300	1.7358	1711.7700	1.7118	1.386	0.0000	0.0000
2025/05/30	2040	07/05/2026	12.03 Call	Bond Future	4483.8600	4.4839	4627.1600	4.6272	3.196	0.0000	0.0000
2025/05/30	2040	07/05/2026	12.03 Put	Bond Future	2602.4900	2.6025	2560.2300	2.5602	1.624	0.0000	0.0000
2025/05/30	2040	07/05/2026	11.12 Put	Bond Future	5333.5300	5.3335	5215.8500	5.2159	2.206	0.0000	0.0000
2025/05/30	2040	07/05/2026	11.12 Call	Bond Future	1841.9000	1.8419	1909.7800	1.9098	3.685	0.0000	0.0000
2025/05/30	2040	06/08/2026		Bond Future	11.8605	81.2781	11.8322	81.4394	0.239	0.0000	0.0000
2025/05/30	2040	06/08/2026	12.19 Call	Bond Future	4861.8100	4.8618	4984.2500	4.9843	2.518	0.0000	0.0000
2025/05/30	2040	06/08/2026	12.19 Put	Bond Future	3017.5400	3.0175	2978.7000	2.9787	1.287	0.0000	0.0000
2025/05/30	2044	07/08/2025	12.20 Call	Bond Future	4056.3900	4.0564	4278.7100	4.2787	5.481	0.0000	0.0000
2025/05/30	2044	07/08/2025	12.20 Put	Bond Future	380.4600	0.3805	360.9900	0.3610	5.117	0.0000	0.0000
2025/05/30	2044	07/08/2025	11.85 Call	Bond Future	2459.9100	2.4599	2655.3600	2.6554	7.945	0.0000	0.0000
2025/05/30	2044	07/08/2025	11.85 Put	Bond Future	849.3700	0.8494	803.0300	0.8030	5.456	0.0000	0.0000
2025/05/30	2044	07/08/2025	11.30 Put	Bond Future	2522.1300	2.5221	2386.3600	2.3864	5.383	0.0000	0.0000
2025/05/30	2044	07/08/2025	11.30 Call	Bond Future	695.8400	0.6958	801.8600	0.8019	15.236	0.0000	0.0000
2025/05/30	2044	07/08/2025	10.63 Put	Bond Future	6398.1600	6.3982	6165.0100	6.1650	3.644	0.0000	0.0000
2025/05/30	2044	07/08/2025	10.63 Call	Bond Future	42.7900	0.0428	51.4300	0.0514	20.192	0.0000	0.0000
2025/05/30	2044	07/08/2025		Bond Future	11.5875	78.8492	11.5488	79.0910	0.334	0.0000	0.0000
2025/05/30	2044	07/08/2025	13.34 Call	Bond Future	9832.6700	9.8327	10073.5000	10.0735	2.449	0.0000	0.0000
2025/05/30	2044	07/08/2025	13.34 Put	Bond Future	21.4800	0.0215	20.5200	0.0205	4.469	0.0000	0.0000
2025/05/30	2044	06/11/2025		Bond Future	11.7023	80.3669	11.6674	80.5814	0.298	0.0000	0.0000
2025/05/30	2044	06/11/2025	11.88 Call	Bond Future	2917.9000	2.9179	3095.9300	3.0959	6.101	0.0000	0.0000
2025/05/30	2044	06/11/2025	11.88 Put	Bond Future	1839.7100	1.8397	1803.3000	1.8033	1.979	0.0000	0.0000
2025/05/30	2044	06/11/2025	12.20 Call	Bond Future	4178.4400	4.1784	4375.9500	4.3760	4.727	0.0000	0.0000
2025/05/30	2044	06/11/2025	12.20 Put	Bond Future	1218.6800	1.2187	1201.7500	1.2018	1.389	0.0000	0.0000
2025/05/30	2044	06/11/2025	12.25 Call	Bond Future	4388.5500	4.3886	4588.4900	4.5885	4.556	0.0000	0.0000
2025/05/30	2044	06/11/2025	12.25 Put	Bond Future	1141.5300	1.1415	1127.0300	1.1270	1.270	0.0000	0.0000
2025/05/30	2044	06/11/2025	12.00 Call	Bond Future	3371.6700	3.3717	3557.4400	3.5574	5.510	0.0000	0.0000
2025/05/30	2044	06/11/2025	12.00 Put	Bond Future	1579.0500	1.5791	1550.3800	1.5504	1.816	0.0000	0.0000
2025/05/30	2044	05/02/2026		Bond Future	11.8287	77.5073	11.7976	77.6946	0.262	0.0000	0.0000
2025/05/30	2044	05/02/2026	11.56 Call	Bond Future	2077.2100	2.0772	2194.8400	2.1948	5.663	0.0000	0.0000
2025/05/30	2044	05/02/2026	11.56 Put	Bond Future	3722.5800	3.7226	3652.8900	3.6529	1.872	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	
2025/05/30	2044	07/05/2026		Bond Future	11.9679	78.9496	11.9405	79.1122	0.230	0.0000	0.0000
2025/05/30	2044	07/05/2026	11.80 Call	Bond Future	2944.6600	2.9447	3061.4800	3.0615	3.967	0.0000	0.0000
2025/05/30	2044	07/05/2026	11.80 Put	Bond Future	3946.8000	3.9468	3901.0500	3.9011	1.159	0.0000	0.0000
2025/05/30	2044	06/08/2026		Bond Future	12.1235	76.0123	12.0994	76.1519	0.199	0.0000	0.0000
2025/05/30	2044	06/08/2026	12.42 Call	Bond Future	4832.6700	4.8327	4961.8000	4.9618	2.672	0.0000	0.0000
2025/05/30	2044	06/08/2026	12.42 Put	Bond Future	3149.9600	3.1500	3139.4500	3.1395	0.334	0.0000	0.0000
2025/05/30	2046	07/08/2025		Bond Future	120.0089	120.0089	119.8063	119.8063	0.169	0.0000	0.0000
2025/05/30	2046	07/08/2025	118.69 Call	Bond Future	1318.9400	1.3189	1116.2600	1.1163	15.367	0.0000	0.0000
2025/05/30	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	2046	06/11/2025		Bond Future	120.0878	120.0878	119.8329	119.8329	0.212	0.0000	0.0000
2025/05/30	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	2046	06/11/2025	125.41 Put	Bond Future	5322.2400	5.3222	5577.0700	5.5771	4.788	0.0000	0.0000
2025/05/30	2046	05/02/2026		Bond Future	122.3943	122.3943	122.0879	122.0879	0.250	0.0000	0.0000
2025/05/30	2046	05/02/2026	121.65 Call	Bond Future	744.3200	0.7443	437.9400	0.4379	41.162	0.0000	0.0000
2025/05/30	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	2046	07/05/2026		Bond Future	122.4058	122.4058	122.0487	122.0487	0.292	0.0000	0.0000
2025/05/30	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	2046	07/05/2026	124.95 Put	Bond Future	2544.2000	2.5442	2901.2800	2.9013	14.035	0.0000	0.0000
2025/05/30	2046	06/08/2026		Bond Future	124.6831	124.6831	124.2789	124.2789	0.324	0.0000	0.0000
2025/05/30	2046	06/08/2026	122.38 Call	Bond Future	2303.0900	2.3031	1898.8900	1.8989	17.550	0.0000	0.0000
2025/05/30	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	2050	07/08/2025		Bond Future	119.5113	119.5113	118.6929	118.6929	0.685	0.0000	0.0000
2025/05/30	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	2050	07/08/2025	119.89 Put	Bond Future	378.7500	0.3788	1197.1300	1.1971	216.074	0.0000	0.0000
2025/05/30	2050	06/11/2025		Bond Future	121.8409	121.8409	120.9586	120.9586	0.724	0.0000	0.0000
2025/05/30	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	2050	06/11/2025	124.42 Put	Bond Future	2579.0900	2.5791	3461.3900	3.4614	34.210	0.0000	0.0000
2025/05/30	2050	05/02/2026		Bond Future	121.7653	121.7653	120.8189	120.8189	0.777	0.0000	0.0000
2025/05/30	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	2050	05/02/2026	122.82 Put	Bond Future	1054.6900	1.0547	2001.0900	2.0011	89.733	0.0000	0.0000
2025/05/30	2050	07/05/2026		Bond Future	124.0634	124.0634	123.0550	123.0550	0.813	0.0000	0.0000
2025/05/30	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	2050	07/05/2026	124.07 Put	Bond Future	6.5700	0.0066	1015.0400	1.0150	15,349.619	0.0000	0.0000
2025/05/30	2050	06/08/2026		Bond Future	123.9155	123.9155	122.8467	122.8467	0.862	0.0000	0.0000
2025/05/30	2050	06/08/2026	123.27 Call	Bond Future	645.5100	0.6455	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/30	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	423.2600	0.4233	100.000	0.0000	0.0000
2025/05/30	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	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
2025/05/30	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/30	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/05/30	AL37	07/08/2025		Index Future	1142.2700	1142.2700	1141.7680	1141.7680	0.044	0.0000
2025/05/30	AL37	06/11/2025		Index Future	1164.2620	1164.2620	1163.2880	1163.2880	0.084	0.0000
2025/05/30	AL37	05/02/2026		Index Future	1186.3600	1186.3600	1184.9140	1184.9140	0.122	0.0000
2025/05/30	AL37	07/05/2026		Index Future	1208.5030	1208.5030	1206.5960	1206.5960	0.158	0.0000
2025/05/30	AL37	06/08/2026		Index Future	1230.5180	1230.5180	1228.1760	1228.1760	0.190	0.0000
2025/05/30	AL7T	07/08/2025		Index Future	1367.1950	1367.1950	1369.9230	1369.9230	0.200	0.0000
2025/05/30	AL7T	06/11/2025		Index Future	1393.5160	1393.5160	1395.7430	1395.7430	0.160	0.0000
2025/05/30	AL7T	05/02/2026		Index Future	1419.9660	1419.9660	1421.6910	1421.6910	0.121	0.0000
2025/05/30	AL7T	07/05/2026		Index Future	1446.4700	1446.4700	1447.7050	1447.7050	0.085	0.0000
2025/05/30	AL7T	06/08/2026		Index Future	1472.8190	1472.8190	1473.5980	1473.5980	0.053	0.0000
2025/05/30	ALBI	07/08/2025		Index Future	1163.6620	1163.6620	1165.3100	1165.3100	0.142	0.0000
2025/05/30	ALBI	06/11/2025		Index Future	1186.0650	1186.0650	1187.2730	1187.2730	0.102	0.0000
2025/05/30	ALBI	05/02/2026		Index Future	1208.5770	1208.5770	1209.3450	1209.3450	0.064	0.0000
2025/05/30	ALBI	07/05/2026		Index Future	1231.1350	1231.1350	1231.4740	1231.4740	0.028	0.0000
2025/05/30	ALBI	06/08/2026		Index Future	1253.5620	1253.5620	1253.4990	1253.4990	0.005	0.0000
2025/05/30	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/30	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/30	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/30	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/30	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/30	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/05/30	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/30	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/30	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/30	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/30	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/30	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/05/30	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/05/30	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	ES33	07/08/2025		Bond Future	11.0360	84.4342	10.9881	84.6552	0.434	0.0000	0.0000
2025/05/30	ES33	07/08/2025	13.56 Call	Bond Future	10629.5600	10.6296	10850.5700	10.8506	2.079	0.0000	0.0000
2025/05/30	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	ES33	06/11/2025		Bond Future	11.1763	82.2842	11.1335	82.4762	0.382	0.0000	0.0000
2025/05/30	ES33	06/11/2025	12.01 Call	Bond Future	3633.9700	3.6340	3825.9600	3.8260	5.283	0.0000	0.0000
2025/05/30	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	ES33	05/02/2026		Bond Future	11.3360	83.8640	11.2985	84.0276	0.330	0.0000	0.0000
2025/05/30	ES33	05/02/2026	11.49 Call	Bond Future	668.5500	0.6686	832.1600	0.8322	24.472	0.0000	0.0000
2025/05/30	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	ES33	07/05/2026		Bond Future	11.5074	81.6496	11.4751	81.7866	0.281	0.0000	0.0000
2025/05/30	ES33	07/05/2026	11.69 Call	Bond Future	769.0500	0.7691	906.0500	0.9061	17.814	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
2025/05/30	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	ES33	06/08/2026		Bond Future	11.7010	83.1654	11.6737	83.2780	0.234	0.0000	0.0000
2025/05/30	ES33	06/08/2026	12.02 Call	Bond Future	1296.7800	1.2968	1409.3100	1.4093	8.678	0.0000	0.0000
2025/05/30	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	ES42	07/08/2025		Bond Future	11.8093	78.6022	11.7656	78.8589	0.370	0.0000	0.0000
2025/05/30	ES42	07/08/2025	13.79 Call	Bond Future	10330.0400	10.3300	10586.6900	10.5867	2.485	0.0000	0.0000
2025/05/30	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	ES42	06/11/2025		Bond Future	11.9367	75.8690	11.8968	76.0990	0.335	0.0000	0.0000
2025/05/30	ES42	06/11/2025	12.39 Call	Bond Future	2535.0800	2.5351	2765.1200	2.7651	9.074	0.0000	0.0000
2025/05/30	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	ES42	05/02/2026		Bond Future	12.0732	77.3249	12.0369	77.5298	0.300	0.0000	0.0000
2025/05/30	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	ES42	05/02/2026	11.85 Put	Bond Future	1274.8100	1.2748	1069.9400	1.0699	16.071	0.0000	0.0000
2025/05/30	ES42	07/05/2026		Bond Future	12.2224	74.5178	12.1897	74.6985	0.267	0.0000	0.0000
2025/05/30	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	57.1300	0.0571	100.000	0.0000	0.0000
2025/05/30	ES42	07/05/2026	12.20 Put	Bond Future	123.6600	0.1237	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/30	ES42	06/08/2026		Bond Future	12.3826	75.8985	12.3532	76.0582	0.238	0.0000	0.0000
2025/05/30	ES42	06/08/2026	12.65 Call	Bond Future	1424.1800	1.4242	1583.9000	1.5839	11.215	0.0000	0.0000
2025/05/30	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	GOVI	07/08/2025		GOVI	1146.2610	1146.2610	1147.7110	1147.7110	0.126	0.0000	0.0000
2025/05/30	GOVI	07/08/2025	1,011. Call 00	GOVI	1352610.0000	135.2610	1367110.0000	136.7110	1.072	0.0000	0.0000
2025/05/30	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	GOVI	06/11/2025		GOVI	1168.3290	1168.3290	1169.3420	1169.3420	0.087	0.0000	0.0000
2025/05/30	GOVI	06/11/2025	1,112. Call 00	GOVI	563290.0000	56.3290	573420.0000	57.3420	1.798	0.0000	0.0000
2025/05/30	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	GOVI	05/02/2026		GOVI	1190.5050	1190.5050	1191.0810	1191.0810	0.048	0.0000	0.0000
2025/05/30	GOVI	05/02/2026	1,150. Call 00	GOVI	405050.0000	40.5050	410810.0000	41.0810	1.422	0.0000	0.0000
2025/05/30	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	GOVI	07/05/2026		GOVI	1212.7260	1212.7260	1212.8760	1212.8760	0.012	0.0000	0.0000
2025/05/30	GOVI	07/05/2026	1,177. Call 00	GOVI	357260.0000	35.7260	358760.0000	35.8760	0.420	0.0000	0.0000
2025/05/30	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	GOVI	06/08/2026		GOVI	1234.8170	1234.8170	1234.5690	1234.5690	0.020	0.0000	0.0000
2025/05/30	GOVI	06/08/2026	1,189. Call 00	GOVI	458170.0000	45.8170	455690.0000	45.5690	0.541	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	
2025/05/30	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/05/30	IGOV	07/08/2025		Index Future	381.4530	381.4530	381.1090	381.1090	0.090	0.0000	0.0000
2025/05/30	IGOV	06/11/2025		Index Future	388.8890	388.8890	388.3840	388.3840	0.130	0.0000	0.0000
2025/05/30	IGOV	05/02/2026		Index Future	396.3610	396.3610	395.6950	395.6950	0.168	0.0000	0.0000
2025/05/30	IGOV	07/05/2026		Index Future	403.8480	403.8480	403.0250	403.0250	0.204	0.0000	0.0000
2025/05/30	IGOV	06/08/2026		Index Future	411.2920	411.2920	410.3200	410.3200	0.236	0.0000	0.0000
2025/05/30	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/05/30	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/05/30	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/05/30	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/05/30	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/05/30	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/05/30	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/05/30	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/05/30	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/05/30	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/05/30	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/05/30	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/05/30	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/05/30	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/05/30	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/05/30	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/05/30	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/05/30	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/05/30	R033	07/08/2025		Bond Future	9.6715	105.3828	9.6659	105.4131	0.058	0.0000	0.0000
2025/05/30	R033	07/08/2025	10.33 Call	Bond Future	3706.9700	3.7070	3756.4100	3.7564	1.334	0.0000	0.0000
2025/05/30	R033	07/08/2025	10.33 Put	Bond Future	246.8200	0.2468	265.8900	0.2659	7.726	0.0000	0.0000
2025/05/30	R033	06/11/2025		Bond Future	9.7616	102.3670	9.7636	102.3563	0.021	0.0000	0.0000
2025/05/30	R033	06/11/2025	10.33 Call	Bond Future	3730.5800	3.7306	3733.9500	3.7340	0.090	0.0000	0.0000
2025/05/30	R033	06/11/2025	10.33 Put	Bond Future	819.0100	0.8190	833.1300	0.8331	1.724	0.0000	0.0000
2025/05/30	R033	05/02/2026		Bond Future	9.8654	104.3083	9.8754	104.2575	0.102	0.0000	0.0000
2025/05/30	R033	05/02/2026	10.49 Call	Bond Future	4223.5100	4.2235	4201.2800	4.2013	0.526	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
2025/05/30	R033	05/02/2026	10.49 Put	Bond Future	1124.9400	1.1249	1153.5100	1.1535	2.540	0.0000
2025/05/30	R033	07/05/2026		Bond Future	9.9834	101.2072	10.0016	101.1183	0.182	0.0000
2025/05/30	R033	07/05/2026	10.38 Call	Bond Future	3762.8900	3.7629	3716.8500	3.7169	1.224	0.0000
2025/05/30	R033	07/05/2026	10.38 Put	Bond Future	1843.9100	1.8439	1886.7500	1.8868	2.323	0.0000
2025/05/30	R033	06/08/2026		Bond Future	10.1209	103.0631	10.1471	102.9392	0.259	0.0000
2025/05/30	R033	06/08/2026	10.25 Call	Bond Future	3201.7500	3.2018	3139.9200	3.1399	1.931	0.0000
2025/05/30	R033	06/08/2026	10.25 Put	Bond Future	2592.9600	2.5930	2655.0300	2.6550	2.394	0.0000
2025/05/30	R035	07/08/2025	10.90 Call	Bond Future	3925.7300	3.9257	4070.5700	4.0706	3.690	0.0000
2025/05/30	R035	07/08/2025	10.90 Put	Bond Future	299.5600	0.2996	290.4800	0.2905	3.031	0.0000
2025/05/30	R035	07/08/2025	11.30 Call	Bond Future	5848.4900	5.8485	5999.3300	5.9993	2.579	0.0000
2025/05/30	R035	07/08/2025	11.30 Put	Bond Future	108.7200	0.1087	105.6400	0.1056	2.833	0.0000
2025/05/30	R035	07/08/2025	10.08 Put	Bond Future	1802.8000	1.8028	1729.8900	1.7299	4.044	0.0000
2025/05/30	R035	07/08/2025	10.08 Call	Bond Future	872.8400	0.8728	953.8500	0.9539	9.281	0.0000
2025/05/30	R035	07/08/2025	10.58 Put	Bond Future	639.0600	0.6391	615.7200	0.6157	3.652	0.0000
2025/05/30	R035	07/08/2025	10.58 Call	Bond Future	2523.7400	2.5237	2654.3200	2.6543	5.174	0.0000
2025/05/30	R035	07/08/2025	11.34 Call	Bond Future	6045.1700	6.0452	6196.4300	6.1964	2.502	0.0000
2025/05/30	R035	07/08/2025	11.34 Put	Bond Future	97.8200	0.0978	95.1600	0.0952	2.719	0.0000
2025/05/30	R035	07/08/2025		Bond Future	10.2429	95.7576	10.2158	95.9116	0.265	0.0000
2025/05/30	R035	07/08/2025	12.65 Call	Bond Future	12387.5600	12.3876	12541.0000	12.5410	1.239	0.0000
2025/05/30	R035	07/08/2025	12.65 Put	Bond Future	1.6600	0.0017	1.1800	0.0012	28.916	0.0000
2025/05/30	R035	06/11/2025		Bond Future	10.3439	93.0958	10.3224	93.2154	0.208	0.0000
2025/05/30	R035	06/11/2025	11.20 Call	Bond Future	5220.9400	5.2209	5324.8600	5.3249	1.990	0.0000
2025/05/30	R035	06/11/2025	11.20 Put	Bond Future	636.1000	0.6361	620.4800	0.6205	2.456	0.0000
2025/05/30	R035	06/11/2025	10.08 Put	Bond Future	2798.7500	2.7988	2736.7900	2.7368	2.214	0.0000
2025/05/30	R035	06/11/2025	10.08 Call	Bond Future	1320.4300	1.3204	1378.0100	1.3780	4.361	0.0000
2025/05/30	R035	06/11/2025	10.58 Put	Bond Future	1491.1600	1.4912	1459.9300	1.4599	2.094	0.0000
2025/05/30	R035	06/11/2025	10.58 Call	Bond Future	2787.2900	2.7873	2875.6000	2.8756	3.168	0.0000
2025/05/30	R035	06/11/2025	11.67 Call	Bond Future	7293.3100	7.2933	7404.1300	7.4041	1.519	0.0000
2025/05/30	R035	06/11/2025	11.67 Put	Bond Future	322.0100	0.3220	313.2900	0.3133	2.708	0.0000
2025/05/30	R035	06/11/2025	9.91 Put	Bond Future	3404.3600	3.4044	3330.2600	3.3303	2.177	0.0000
2025/05/30	R035	06/11/2025	9.91 Call	Bond Future	956.8700	0.9569	1002.3100	1.0023	4.749	0.0000
2025/05/30	R035	06/11/2025	10.41 Put	Bond Future	1861.3800	1.8614	1821.5800	1.8216	2.138	0.0000
2025/05/30	R035	06/11/2025	10.41 Call	Bond Future	2226.7400	2.2267	2306.4800	2.3065	3.581	0.0000
2025/05/30	R035	06/11/2025	11.43 Call	Bond Future	6220.8400	6.2208	6328.5600	6.3286	1.732	0.0000
2025/05/30	R035	06/11/2025	11.43 Put	Bond Future	456.9600	0.4570	445.1400	0.4451	2.587	0.0000
2025/05/30	R035	06/11/2025	11.95 Call	Bond Future	8564.6400	8.5646	8678.1000	8.6781	1.325	0.0000
2025/05/30	R035	06/11/2025	11.95 Put	Bond Future	213.5500	0.2136	207.4700	0.2075	2.847	0.0000
2025/05/30	R035	06/11/2025	11.45 Call	Bond Future	6309.3300	6.3093	6417.2400	6.4172	1.710	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
2025/05/30	R035	06/11/2025	11.45 Put	Bond Future	443.9500	0.4440	432.3200	0.4323	2.620	0.0000	0.0000
2025/05/30	R035	06/11/2025	10.95 Put	Bond Future	903.0700	0.9031	883.6800	0.8837	2.147	0.0000	0.0000
2025/05/30	R035	06/11/2025	10.95 Call	Bond Future	4181.4900	4.1815	4281.6400	4.2816	2.395	0.0000	0.0000
2025/05/30	R035	06/11/2025	10.44 Put	Bond Future	1790.5700	1.7906	1752.6800	1.7527	2.116	0.0000	0.0000
2025/05/30	R035	06/11/2025	10.44 Call	Bond Future	2321.1200	2.3211	2402.7700	2.4028	3.518	0.0000	0.0000
2025/05/30	R035	06/11/2025	10.94 Put	Bond Future	915.6200	0.9156	895.9500	0.8960	2.148	0.0000	0.0000
2025/05/30	R035	06/11/2025	10.94 Call	Bond Future	4141.2400	4.1412	4241.1100	4.2411	2.412	0.0000	0.0000
2025/05/30	R035	06/11/2025	11.99 Call	Bond Future	8747.0600	8.7471	8860.8500	8.8609	1.301	0.0000	0.0000
2025/05/30	R035	06/11/2025	11.99 Put	Bond Future	201.3500	0.2014	195.6000	0.1956	2.856	0.0000	0.0000
2025/05/30	R035	05/02/2026	10.44 Put	Bond Future	2538.6600	2.5387	2505.9000	2.5059	1.290	0.0000	0.0000
2025/05/30	R035	05/02/2026	10.44 Call	Bond Future	2436.5600	2.4366	2489.2800	2.4893	2.164	0.0000	0.0000
2025/05/30	R035	05/02/2026	10.94 Put	Bond Future	1522.4900	1.5225	1503.5600	1.5036	1.243	0.0000	0.0000
2025/05/30	R035	05/02/2026	10.94 Call	Bond Future	4075.2200	4.0752	4141.7700	4.1418	1.633	0.0000	0.0000
2025/05/30	R035	05/02/2026	12.44 Call	Bond Future	10227.2200	10.2272	10284.8000	10.2848	0.563	0.0000	0.0000
2025/05/30	R035	05/02/2026	12.44 Put	Bond Future	306.3800	0.3064	278.4800	0.2785	9.106	0.0000	0.0000
2025/05/30	R035	05/02/2026		Bond Future	10.4589	94.8618	10.4431	94.9472	0.151	0.0000	0.0000
2025/05/30	R035	05/02/2026	10.79 Call	Bond Future	3546.2300	3.5462	3609.5700	3.6096	1.786	0.0000	0.0000
2025/05/30	R035	05/02/2026	10.79 Put	Bond Future	1779.0000	1.7790	1756.8600	1.7569	1.245	0.0000	0.0000
2025/05/30	R035	07/05/2026		Bond Future	10.5795	92.1241	10.5693	92.1779	0.096	0.0000	0.0000
2025/05/30	R035	07/05/2026	10.86 Call	Bond Future	3787.3600	3.7874	3819.8900	3.8199	0.859	0.0000	0.0000
2025/05/30	R035	07/05/2026	10.86 Put	Bond Future	2323.5300	2.3235	2302.2800	2.3023	0.915	0.0000	0.0000
2025/05/30	R035	06/08/2026		Bond Future	10.7180	93.8146	10.7132	93.8389	0.044	0.0000	0.0000
2025/05/30	R035	06/08/2026	11.06 Call	Bond Future	4257.1800	4.2572	4353.3100	4.3533	2.258	0.0000	0.0000
2025/05/30	R035	06/08/2026	11.06 Put	Bond Future	2523.3300	2.5233	2595.1600	2.5952	2.847	0.0000	0.0000
2025/05/30	R038	07/08/2025		Bond Future	10.9265	103.6049	10.8781	103.9319	0.442	0.0000	0.0000
2025/05/30	R038	07/08/2025	11.24 Call	Bond Future	2859.0600	2.8591	3114.1100	3.1141	8.921	0.0000	0.0000
2025/05/30	R038	07/08/2025	11.24 Put	Bond Future	774.8100	0.7748	702.8200	0.7028	9.291	0.0000	0.0000
2025/05/30	R038	06/11/2025		Bond Future	11.0424	100.1135	10.9983	100.4058	0.399	0.0000	0.0000
2025/05/30	R038	06/11/2025	11.24 Call	Bond Future	3158.9700	3.1590	3366.1100	3.3661	6.557	0.0000	0.0000
2025/05/30	R038	06/11/2025	11.24 Put	Bond Future	1864.8900	1.8649	1779.7600	1.7798	4.565	0.0000	0.0000
2025/05/30	R038	06/11/2025	12.33 Call	Bond Future	8424.4400	8.4244	8696.5100	8.6965	3.230	0.0000	0.0000
2025/05/30	R038	06/11/2025	12.33 Put	Bond Future	417.9300	0.4179	397.7300	0.3977	4.833	0.0000	0.0000
2025/05/30	R038	06/11/2025	10.98 Put	Bond Future	2606.1000	2.6061	2485.0200	2.4850	4.646	0.0000	0.0000
2025/05/30	R038	06/11/2025	10.98 Call	Bond Future	2192.2700	2.1923	2363.4600	2.3635	7.809	0.0000	0.0000
2025/05/30	R038	05/02/2026		Bond Future	11.1696	102.0120	11.1297	102.2706	0.357	0.0000	0.0000
2025/05/30	R038	05/02/2026	11.44 Call	Bond Future	4026.1000	4.0261	4205.6900	4.2057	4.461	0.0000	0.0000
2025/05/30	R038	05/02/2026	11.44 Put	Bond Future	2299.4200	2.2994	2220.3300	2.2203	3.440	0.0000	0.0000
2025/05/30	R038	07/05/2026		Bond Future	11.3083	98.4263	11.2725	98.6535	0.317	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	
2025/05/30	R038	07/05/2026	11.40 Call	Bond Future	3862.2900	3.8623	4077.7100	4.0777	5.578	0.0000	0.0000
2025/05/30	R038	07/05/2026	11.40 Put	Bond Future	3285.2600	3.2853	3273.4400	3.2734	0.360	0.0000	0.0000
2025/05/30	R038	06/08/2026		Bond Future	11.4621	100.2302	11.4299	100.4291	0.281	0.0000	0.0000
2025/05/30	R038	06/08/2026	11.77 Call	Bond Future	5139.1700	5.1392	5266.0800	5.2661	2.469	0.0000	0.0000
2025/05/30	R038	06/08/2026	11.77 Put	Bond Future	3265.8700	3.2659	3193.9100	3.1939	2.203	0.0000	0.0000
2025/05/30	R053	07/08/2025		Bond Future	11.4627	105.5750	11.4086	106.0329	0.472	0.0000	0.0000
2025/05/30	R053	07/08/2025	13.17 Call	Bond Future	12784.6900	12.7847	13234.3500	13.2344	3.517	0.0000	0.0000
2025/05/30	R053	07/08/2025	13.17 Put	Bond Future	43.7600	0.0438	35.5300	0.0355	18.807	0.0000	0.0000
2025/05/30	R053	06/11/2025		Bond Future	11.5728	101.7432	11.5216	102.1681	0.442	0.0000	0.0000
2025/05/30	R053	06/11/2025	11.76 Call	Bond Future	3981.5600	3.9816	4318.5900	4.3186	8.465	0.0000	0.0000
2025/05/30	R053	06/11/2025	11.76 Put	Bond Future	2452.6100	2.4526	2364.7600	2.3648	3.582	0.0000	0.0000
2025/05/30	R053	05/02/2026		Bond Future	11.6915	103.6724	11.6433	104.0656	0.412	0.0000	0.0000
2025/05/30	R053	05/02/2026	11.49 Call	Bond Future	3147.4500	3.1475	3412.6800	3.4127	8.427	0.0000	0.0000
2025/05/30	R053	05/02/2026	11.49 Put	Bond Future	4808.8200	4.8088	4680.9000	4.6809	2.660	0.0000	0.0000
2025/05/30	R053	07/05/2026		Bond Future	11.8187	99.7404	11.7732	100.1039	0.385	0.0000	0.0000
2025/05/30	R053	07/05/2026	11.69 Call	Bond Future	4094.3200	4.0943	4350.1400	4.3501	6.248	0.0000	0.0000
2025/05/30	R053	07/05/2026	11.69 Put	Bond Future	5129.1200	5.1291	5021.3700	5.0214	2.101	0.0000	0.0000
2025/05/30	R053	06/08/2026		Bond Future	11.9576	101.5679	11.9144	101.9052	0.361	0.0000	0.0000
2025/05/30	R053	06/08/2026	12.28 Call	Bond Future	6710.4500	6.7105	7010.1800	7.0102	4.467	0.0000	0.0000
2025/05/30	R053	06/08/2026	12.28 Put	Bond Future	4253.8400	4.2538	4216.2800	4.2163	0.883	0.0000	0.0000
2025/05/30	R186	07/08/2025		Bond Future	7.9298	104.7193	7.9415	104.7042	0.148	0.0000	0.0000
2025/05/30	R186	07/08/2025	9.68 Call	Bond Future	2232.4100	2.2324	2217.3300	2.2173	0.676	0.0000	0.0000
2025/05/30	R186	07/08/2025	9.68 Put	Bond Future	0.2300	0.0002	0.3200	0.0003	39.130	0.0000	0.0000
2025/05/30	R186	07/08/2025	10.25 Call	Bond Future	2944.5700	2.9446	2929.3800	2.9294	0.516	0.0000	0.0000
2025/05/30	R186	07/08/2025	10.25 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2025/05/30	R186	07/08/2025	9.22 Put	Bond Future	1.2000	0.0012	1.6000	0.0016	33.333	0.0000	0.0000
2025/05/30	R186	07/08/2025	9.22 Call	Bond Future	1653.3100	1.6533	1638.5400	1.6385	0.893	0.0000	0.0000
2025/05/30	R186	06/11/2025		Bond Future	7.9566	106.7353	8.0109	106.6775	0.683	0.0000	0.0000
2025/05/30	R186	06/11/2025	8.13 Call	Bond Future	354.9000	0.3549	337.5100	0.3375	4.900	0.0000	0.0000
2025/05/30	R186	06/11/2025	8.13 Put	Bond Future	170.5000	0.1705	210.9200	0.2109	23.707	0.0000	0.0000
2025/05/30	R186	05/02/2026		Bond Future	8.0421	103.4538	8.1618	103.3544	1.488	0.0000	0.0000
2025/05/30	R186	05/02/2026	8.43 Call	Bond Future	495.1500	0.4952	422.2700	0.4223	14.719	0.0000	0.0000
2025/05/30	R186	05/02/2026	8.43 Put	Bond Future	173.7600	0.1738	200.2100	0.2002	15.222	0.0000	0.0000
2025/05/30	R186	07/05/2026		Bond Future	8.2653	105.3809	8.5000	105.2421	2.840	0.0000	0.0000
2025/05/30	R186	07/05/2026	8.69 Call	Bond Future	416.3700	0.4164	337.0800	0.3371	19.043	0.0000	0.0000
2025/05/30	R186	07/05/2026	8.69 Put	Bond Future	165.4200	0.1654	224.9700	0.2250	35.999	0.0000	0.0000
2025/05/30	R186	06/08/2026		Bond Future	8.8533	102.0087	9.3476	101.8336	5.584	0.0000	0.0000
2025/05/30	R186	06/08/2026	8.57 Call	Bond Future	131.8100	0.1318	70.2600	0.0703	46.696	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	
2025/05/30	R186	06/08/2026	8.57 Put	Bond Future	232.4100	0.2324	345.9900	0.3460	48.871	0.0000	0.0000
2025/05/30	R202	07/08/2025		Bond Future	269.0170	269.0170	268.9556	268.9556	0.023	0.0000	0.0000
2025/05/30	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	R202	07/08/2025	271.60 Put	Bond Future	2583.0300	2.5830	2644.4400	2.6444	2.377	0.0000	0.0000
2025/05/30	R202	06/11/2025		Bond Future	274.2611	274.2611	274.0899	274.0899	0.062	0.0000	0.0000
2025/05/30	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	R202	06/11/2025	275.64 Put	Bond Future	1378.8900	1.3789	1550.1100	1.5501	12.417	0.0000	0.0000
2025/05/30	R202	05/02/2026		Bond Future	274.1872	274.1872	273.9065	273.9065	0.102	0.0000	0.0000
2025/05/30	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	R202	05/02/2026	277.82 Put	Bond Future	3632.8300	3.6328	3913.4800	3.9135	7.725	0.0000	0.0000
2025/05/30	R202	07/05/2026		Bond Future	279.3630	279.3630	278.9770	278.9770	0.138	0.0000	0.0000
2025/05/30	R202	07/05/2026	277.55 Call	Bond Future	1813.0000	1.8130	1427.0400	1.4270	21.288	0.0000	0.0000
2025/05/30	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	R202	06/08/2026		Bond Future	279.1298	279.1298	278.6430	278.6430	0.174	0.0000	0.0000
2025/05/30	R202	06/08/2026	278.86 Call	Bond Future	269.7500	0.2698	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/05/30	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	217.0200	0.2170	100.000	0.0000	0.0000
2025/05/30	R209	07/08/2025		Bond Future	10.5790	75.0248	10.5462	75.1924	0.310	0.0000	0.0000
2025/05/30	R209	07/08/2025	12.68 Call	Bond Future	9751.2500	9.7513	9917.1500	9.9172	1.701	0.0000	0.0000
2025/05/30	R209	07/08/2025	12.68 Put	Bond Future	4.6900	0.0047	3.0300	0.0030	35.394	0.0000	0.0000
2025/05/30	R209	06/11/2025		Bond Future	10.6781	73.3163	10.6500	73.4573	0.263	0.0000	0.0000
2025/05/30	R209	06/11/2025	11.27 Call	Bond Future	3757.0100	3.7570	3872.3600	3.8724	3.070	0.0000	0.0000
2025/05/30	R209	06/11/2025	11.27 Put	Bond Future	869.9000	0.8699	844.2900	0.8443	2.944	0.0000	0.0000
2025/05/30	R209	05/02/2026		Bond Future	10.7877	74.7069	10.7643	74.8219	0.217	0.0000	0.0000
2025/05/30	R209	05/02/2026	10.93 Call	Bond Future	2715.0100	2.7150	2789.6400	2.7896	2.749	0.0000	0.0000
2025/05/30	R209	05/02/2026	10.93 Put	Bond Future	2019.9200	2.0199	1979.5700	1.9796	1.998	0.0000	0.0000
2025/05/30	R209	07/05/2026		Bond Future	10.9075	72.9469	10.8888	73.0373	0.172	0.0000	0.0000
2025/05/30	R209	07/05/2026	11.07 Call	Bond Future	3199.4600	3.1995	3250.1700	3.2502	1.585	0.0000	0.0000
2025/05/30	R209	07/05/2026	11.07 Put	Bond Future	2422.3700	2.4224	2382.6900	2.3827	1.638	0.0000	0.0000
2025/05/30	R209	06/08/2026		Bond Future	11.0415	74.2853	11.0271	74.3532	0.130	0.0000	0.0000
2025/05/30	R209	06/08/2026	11.39 Call	Bond Future	4009.3900	4.0094	4123.5700	4.1236	2.848	0.0000	0.0000
2025/05/30	R209	06/08/2026	11.39 Put	Bond Future	2390.5700	2.3906	2436.8700	2.4369	1.937	0.0000	0.0000
2025/05/30	R210	07/08/2025		Bond Future	249.3314	249.3314	249.5366	249.5366	0.082	0.0000	0.0000
2025/05/30	R210	07/08/2025	248.44 Call	Bond Future	891.4000	0.8914	1096.6400	1.0966	23.024	0.0000	0.0000
2025/05/30	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	R210	06/11/2025		Bond Future	250.7650	250.7650	250.8739	250.8739	0.043	0.0000	0.0000
2025/05/30	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	R210	06/11/2025	252.14 Put	Bond Future	1375.0500	1.3751	1266.1200	1.2661	7.922	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	
2025/05/30	R210	05/02/2026		Bond Future		255.5819	255.5819	255.5951	255.5951	0.005	0.0000	0.0000
2025/05/30	R210	05/02/2026	253.10 Call	Bond Future		2481.8600	2.4819	2495.1200	2.4951	0.534	0.0000	0.0000
2025/05/30	R210	05/02/2026	253.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	R210	07/05/2026		Bond Future		256.9223	256.9223	256.8420	256.8420	0.031	0.0000	0.0000
2025/05/30	R210	07/05/2026	255.40 Call	Bond Future		1522.3400	1.5223	1441.9900	1.4420	5.278	0.0000	0.0000
2025/05/30	R210	07/05/2026	255.40 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	R210	06/08/2026		Bond Future		261.7043	261.7043	261.5370	261.5370	0.064	0.0000	0.0000
2025/05/30	R210	06/08/2026	259.84 Call	Bond Future		1864.3200	1.8643	1697.0400	1.6970	8.973	0.0000	0.0000
2025/05/30	R210	06/08/2026	259.84 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	R213	07/08/2025		Bond Future		9.1137	94.0796	9.1249	94.0345	0.123	0.0000	0.0000
2025/05/30	R213	07/08/2025	11.66 Call	Bond Future		9612.7300	9.6127	9567.5900	9.5676	0.470	0.0000	0.0000
2025/05/30	R213	07/08/2025	11.66 Put	Bond Future		0.2300	0.0002	0.2100	0.0002	8.696	0.0000	0.0000
2025/05/30	R213	06/11/2025		Bond Future		9.1916	92.3373	9.2129	92.2544	0.232	0.0000	0.0000
2025/05/30	R213	06/11/2025	10.05 Call	Bond Future		3646.8000	3.6468	3585.4700	3.5855	1.682	0.0000	0.0000
2025/05/30	R213	06/11/2025	10.05 Put	Bond Future		379.1300	0.3791	400.7400	0.4007	5.700	0.0000	0.0000
2025/05/30	R213	05/02/2026		Bond Future		9.2872	94.0891	9.3194	93.9686	0.347	0.0000	0.0000
2025/05/30	R213	05/02/2026	9.89 Call	Bond Future		3083.6200	3.0836	3012.2400	3.0122	2.315	0.0000	0.0000
2025/05/30	R213	05/02/2026	9.89 Put	Bond Future		864.7700	0.8648	913.8700	0.9139	5.678	0.0000	0.0000
2025/05/30	R213	07/05/2026		Bond Future		9.3927	92.2894	9.4363	92.1335	0.464	0.0000	0.0000
2025/05/30	R213	07/05/2026	9.80 Call	Bond Future		2708.0100	2.7080	2624.9100	2.6249	3.069	0.0000	0.0000
2025/05/30	R213	07/05/2026	9.80 Put	Bond Future		1263.3600	1.2634	1336.1700	1.3362	5.763	0.0000	0.0000
2025/05/30	R213	06/08/2026		Bond Future		9.5232	93.9842	9.5787	93.7949	0.582	0.0000	0.0000
2025/05/30	R213	06/08/2026	9.69 Call	Bond Future		2348.2200	2.3482	2262.4500	2.2625	3.653	0.0000	0.0000
2025/05/30	R213	06/08/2026	9.69 Put	Bond Future		1780.1200	1.7801	1883.7000	1.8837	5.819	0.0000	0.0000
2025/05/30	R214	07/08/2025		Bond Future		11.1971	68.6639	11.1535	68.8984	0.389	0.0000	0.0000
2025/05/30	R214	07/08/2025	12.97 Call	Bond Future		8592.0300	8.5920	8825.3100	8.8253	2.715	0.0000	0.0000
2025/05/30	R214	07/08/2025	12.97 Put	Bond Future		15.1800	0.0152	13.9200	0.0139	8.300	0.0000	0.0000
2025/05/30	R214	06/11/2025		Bond Future		11.3017	66.6861	11.2616	66.8984	0.354	0.0000	0.0000
2025/05/30	R214	06/11/2025	11.64 Call	Bond Future		3013.0200	3.0130	3187.3300	3.1873	5.785	0.0000	0.0000
2025/05/30	R214	06/11/2025	11.64 Put	Bond Future		1259.2600	1.2593	1221.3100	1.2213	3.014	0.0000	0.0000
2025/05/30	R214	05/02/2026		Bond Future		11.4169	67.9511	11.3805	68.1412	0.319	0.0000	0.0000
2025/05/30	R214	05/02/2026	11.26 Call	Bond Future		2014.4300	2.0144	2135.1600	2.1352	5.993	0.0000	0.0000
2025/05/30	R214	05/02/2026	11.26 Put	Bond Future		2838.4800	2.8385	2769.0600	2.7691	2.446	0.0000	0.0000
2025/05/30	R214	07/05/2026		Bond Future		11.5351	65.9175	11.5019	66.0874	0.287	0.0000	0.0000
2025/05/30	R214	07/05/2026	11.53 Call	Bond Future		2903.5000	2.9035	3022.0900	3.0221	4.084	0.0000	0.0000
2025/05/30	R214	07/05/2026	11.53 Put	Bond Future		2929.4200	2.9294	2878.1200	2.8781	1.751	0.0000	0.0000
2025/05/30	R214	06/08/2026		Bond Future		11.6663	67.1270	11.6363	67.2782	0.257	0.0000	0.0000
2025/05/30	R214	06/08/2026	11.97 Call	Bond Future		4128.2000	4.1282	4250.9600	4.2510	2.974	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
2025/05/30	R214	06/08/2026	11.97 Put	Bond Future	2626.9800	2.6270	2598.5600	2.5986	1.082	0.0000	0.0000
2025/05/30	R248	07/08/2025		Bond Future	11.5542	81.5693	11.5155	81.8192	0.335	0.0000	0.0000
2025/05/30	R248	07/08/2025	13.21 Call	Bond Future	9569.2400	9.5692	9818.2300	9.8182	2.602	0.0000	0.0000
2025/05/30	R248	07/08/2025	13.21 Put	Bond Future	33.9100	0.0339	33.0200	0.0330	2.625	0.0000	0.0000
2025/05/30	R248	06/11/2025		Bond Future	11.6678	78.6978	11.6327	78.9208	0.301	0.0000	0.0000
2025/05/30	R248	06/11/2025	11.74 Call	Bond Future	2588.8500	2.5889	2770.6500	2.7707	7.022	0.0000	0.0000
2025/05/30	R248	06/11/2025	11.74 Put	Bond Future	2133.2700	2.1333	2092.0800	2.0921	1.931	0.0000	0.0000
2025/05/30	R248	05/02/2026		Bond Future	11.7926	80.1905	11.7610	80.3870	0.267	0.0000	0.0000
2025/05/30	R248	05/02/2026	11.46 Call	Bond Future	2003.4100	2.0034	2136.2500	2.1363	6.631	0.0000	0.0000
2025/05/30	R248	05/02/2026	11.46 Put	Bond Future	4120.4400	4.1204	4056.8200	4.0568	1.544	0.0000	0.0000
2025/05/30	R248	07/05/2026		Bond Future	11.9200	77.2425	11.8918	77.4147	0.236	0.0000	0.0000
2025/05/30	R248	07/05/2026	11.72 Call	Bond Future	2898.0500	2.8981	3024.0300	3.0240	4.347	0.0000	0.0000
2025/05/30	R248	07/05/2026	11.72 Put	Bond Future	4135.8700	4.1359	4089.6400	4.0896	1.118	0.0000	0.0000
2025/05/30	R248	06/08/2026		Bond Future	12.0610	78.6590	12.0360	78.8088	0.207	0.0000	0.0000
2025/05/30	R248	06/08/2026	12.37 Call	Bond Future	5067.7100	5.0677	5224.0000	5.2240	3.084	0.0000	0.0000
2025/05/30	R248	06/08/2026	12.37 Put	Bond Future	3257.9200	3.2579	3264.3700	3.2644	0.198	0.0000	0.0000
2025/05/30	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/05/30	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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