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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/06/2025 TO 03/06/2025

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
2025/06/03	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/03	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/03	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/03	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/03	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/03	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/03	2029	07/08/2025		Bond Future	138.0995	138.0995	138.1567	0.041	0.0000	0.0000
2025/06/03	2029	07/08/2025	137.41 Call	Bond Future	689.5100	0.6895	746.6600	8.288	0.0000	0.0000
2025/06/03	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	2029	06/11/2025		Bond Future	139.2975	139.2975	139.3557	0.042	0.0000	0.0000
2025/06/03	2029	06/11/2025	139.79 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	2029	06/11/2025	139.79 Put	Bond Future	492.5000	0.4925	434.3100	11.815	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
2025/06/03	2029	05/02/2026		Bond Future	141.9195	141.9195	141.9792	0.042	0.0000	0.0000
2025/06/03	2029	05/02/2026	140.11 Call	Bond Future	1809.5300	1.8095	1869.2000	3.298	0.0000	0.0000
2025/06/03	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	2029	07/05/2026		Bond Future	143.0847	143.0847	143.1465	0.043	0.0000	0.0000
2025/06/03	2029	07/05/2026	141.82 Call	Bond Future	1264.7400	1.2647	1326.4700	4.881	0.0000	0.0000
2025/06/03	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	2029	06/08/2026		Bond Future	145.7015	145.7015	145.7649	0.043	0.0000	0.0000
2025/06/03	2029	06/08/2026	144.10 Call	Bond Future	1601.5400	1.6015	1664.8900	3.956	0.0000	0.0000
2025/06/03	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	2030	07/08/2025	8.72 Put	Bond Future	835.7500	0.8358	703.4500	15.830	0.0000	0.0000
2025/06/03	2030	07/08/2025	8.72 Call	Bond Future	638.7000	0.6387	753.8400	18.027	0.0000	0.0000
2025/06/03	2030	07/08/2025	9.22 Put	Bond Future	238.7700	0.2388	187.1800	21.607	0.0000	0.0000
2025/06/03	2030	07/08/2025	9.22 Call	Bond Future	1810.4400	1.8104	2006.2900	10.818	0.0000	0.0000
2025/06/03	2030	07/08/2025	9.81 Call	Bond Future	3648.6100	3.6486	3884.9600	6.478	0.0000	0.0000
2025/06/03	2030	07/08/2025	9.81 Put	Bond Future	40.3300	0.0403	29.2400	0.0292	27.498	0.0000
2025/06/03	2030	07/08/2025	12.12 Call	Bond Future	11085.2300	11.0852	11332.6700	2.232	0.0000	0.0000
2025/06/03	2030	07/08/2025	12.12 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	2030	07/08/2025	10.48 Put	Bond Future	4.3100	0.0043	2.9000	0.0029	32.715	0.0000
2025/06/03	2030	07/08/2025	10.48 Call	Bond Future	5861.0000	5.8610	6107.0300	4.198	0.0000	0.0000
2025/06/03	2030	07/08/2025		Bond Future	8.7752	97.4410	8.7059	97.6884	0.789	0.0000
2025/06/03	2030	07/08/2025	11.11 Call	Bond Future	7910.5700	7.9106	8157.9400	8.1579	3.127	0.0000
2025/06/03	2030	07/08/2025	11.11 Put	Bond Future	0.1700	0.0002	0.1000	0.0001	41.176	0.0000
2025/06/03	2030	06/11/2025		Bond Future	8.8501	99.2774	8.7760	99.5296	0.837	0.0000
2025/06/03	2030	06/11/2025	9.54 Call	Bond Future	2690.8500	2.6909	2888.8500	2.8889	7.358	0.0000
2025/06/03	2030	06/11/2025	9.54 Put	Bond Future	380.5600	0.3806	326.3700	0.3264	14.240	0.0000
2025/06/03	2030	06/11/2025	8.72 Put	Bond Future	1323.1200	1.3231	1183.2600	1.1833	10.570	0.0000
2025/06/03	2030	06/11/2025	8.72 Call	Bond Future	879.8200	0.8798	992.1500	0.9922	12.767	0.0000
2025/06/03	2030	06/11/2025	9.22 Put	Bond Future	635.1000	0.6351	553.1200	0.5531	12.908	0.0000
2025/06/03	2030	06/11/2025	9.22 Call	Bond Future	1882.3200	1.8823	2052.5300	2.0525	9.043	0.0000
2025/06/03	2030	06/11/2025	10.08 Call	Bond Future	4223.9400	4.2239	4451.4400	4.4514	5.386	0.0000
2025/06/03	2030	06/11/2025	10.08 Put	Bond Future	152.3700	0.1524	127.6800	0.1277	16.204	0.0000
2025/06/03	2030	05/02/2026		Bond Future	8.9450	97.1143	8.8653	97.3714	0.891	0.0000
2025/06/03	2030	05/02/2026	9.49 Call	Bond Future	2483.3900	2.4834	2661.3600	2.6614	7.166	0.0000
2025/06/03	2030	05/02/2026	9.49 Put	Bond Future	747.9600	0.7480	668.7800	0.6688	10.586	0.0000
2025/06/03	2030	07/05/2026		Bond Future	9.0719	98.8879	8.9858	99.1501	0.950	0.0000
2025/06/03	2030	07/05/2026	9.39 Call	Bond Future	2146.7300	2.1467	2305.3400	2.3053	7.388	0.0000
2025/06/03	2030	07/05/2026	9.39 Put	Bond Future	1186.3300	1.1863	1082.7600	1.0828	8.730	0.0000
2025/06/03	2030	06/08/2026		Bond Future	9.2347	96.6619	9.1409	96.9292	1.015	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	
2025/06/03	2030	06/08/2026	9.22 Call	Bond Future	1633.9800	1.6340	1770.3200	1.7703	8.344	0.0000	0.0000
2025/06/03	2030	06/08/2026	9.22 Put	Bond Future	1675.7700	1.6758	1544.8500	1.5449	7.813	0.0000	0.0000
2025/06/03	2032	07/08/2025	9.40 Put	Bond Future	1333.4100	1.3334	1127.1900	1.1272	15.466	0.0000	0.0000
2025/06/03	2032	07/08/2025	9.40 Call	Bond Future	851.2200	0.8512	1012.7600	1.0128	18.977	0.0000	0.0000
2025/06/03	2032	07/08/2025	9.90 Put	Bond Future	473.4900	0.4735	377.9600	0.3780	20.176	0.0000	0.0000
2025/06/03	2032	07/08/2025	9.90 Call	Bond Future	2297.1500	2.2972	2569.3800	2.5694	11.851	0.0000	0.0000
2025/06/03	2032	07/08/2025	10.59 Call	Bond Future	4979.1800	4.9792	5324.1500	5.3242	6.928	0.0000	0.0000
2025/06/03	2032	07/08/2025	10.59 Put	Bond Future	88.6900	0.0887	65.9000	0.0659	25.696	0.0000	0.0000
2025/06/03	2032	07/08/2025		Bond Future	9.5033	96.9372	9.4245	97.3049	0.830	0.0000	0.0000
2025/06/03	2032	07/08/2025	12.01 Call	Bond Future	10806.2600	10.8063	11173.8400	11.1738	3.402	0.0000	0.0000
2025/06/03	2032	07/08/2025	12.01 Put	Bond Future	0.4500	0.0005	0.2700	0.0003	40.000	0.0000	0.0000
2025/06/03	2032	06/11/2025		Bond Future	9.5993	94.6033	9.5164	94.9781	0.865	0.0000	0.0000
2025/06/03	2032	06/11/2025	10.42 Call	Bond Future	4113.8500	4.1139	4414.7500	4.4148	7.314	0.0000	0.0000
2025/06/03	2032	06/11/2025	10.42 Put	Bond Future	506.4900	0.5065	432.5700	0.4326	14.595	0.0000	0.0000
2025/06/03	2032	06/11/2025	9.40 Put	Bond Future	2072.8300	2.0728	1856.6300	1.8566	10.430	0.0000	0.0000
2025/06/03	2032	06/11/2025	9.40 Call	Bond Future	1169.3500	1.1694	1327.9700	1.3280	13.565	0.0000	0.0000
2025/06/03	2032	06/11/2025	9.90 Put	Bond Future	1077.0500	1.0771	941.4500	0.9415	12.590	0.0000	0.0000
2025/06/03	2032	06/11/2025	9.90 Call	Bond Future	2419.3600	2.4194	2658.5800	2.6586	9.888	0.0000	0.0000
2025/06/03	2032	06/11/2025	10.89 Call	Bond Future	5840.2200	5.8402	6175.3600	6.1754	5.738	0.0000	0.0000
2025/06/03	2032	06/11/2025	10.89 Put	Bond Future	245.4800	0.2455	205.8000	0.2058	16.164	0.0000	0.0000
2025/06/03	2032	05/02/2026		Bond Future	9.7107	96.3609	9.6231	96.7430	0.902	0.0000	0.0000
2025/06/03	2032	05/02/2026	10.16 Call	Bond Future	3145.4200	3.1454	3397.9300	3.3979	8.028	0.0000	0.0000
2025/06/03	2032	05/02/2026	10.16 Put	Bond Future	1214.9400	1.2149	1085.4100	1.0854	10.661	0.0000	0.0000
2025/06/03	2032	07/05/2026		Bond Future	9.8377	93.9616	9.7451	94.3509	0.941	0.0000	0.0000
2025/06/03	2032	07/05/2026	10.14 Call	Bond Future	2994.2100	2.9942	3228.7300	3.2287	7.832	0.0000	0.0000
2025/06/03	2032	07/05/2026	10.14 Put	Bond Future	1736.1000	1.7361	1581.3000	1.5813	8.917	0.0000	0.0000
2025/06/03	2032	06/08/2026		Bond Future	9.9864	95.6547	9.8884	96.0514	0.982	0.0000	0.0000
2025/06/03	2032	06/08/2026	10.12 Call	Bond Future	2806.6500	2.8067	3025.6000	3.0256	7.801	0.0000	0.0000
2025/06/03	2032	06/08/2026	10.12 Put	Bond Future	2269.3700	2.2694	2091.6000	2.0916	7.833	0.0000	0.0000
2025/06/03	2033	07/08/2025		Bond Future	130.5858	130.5858	130.4581	130.4581	0.098	0.0000	0.0000
2025/06/03	2033	07/08/2025	128.65 Call	Bond Future	1935.8100	1.9358	1808.0800	1.8081	6.598	0.0000	0.0000
2025/06/03	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	2033	06/11/2025		Bond Future	131.5397	131.5397	131.4097	131.4097	0.099	0.0000	0.0000
2025/06/03	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	2033	06/11/2025	133.14 Put	Bond Future	1600.3200	1.6003	1730.3400	1.7303	8.125	0.0000	0.0000
2025/06/03	2033	05/02/2026		Bond Future	134.0158	134.0158	133.8837	133.8837	0.099	0.0000	0.0000
2025/06/03	2033	05/02/2026	132.88 Call	Bond Future	1135.8300	1.1358	1003.6500	1.0037	11.637	0.0000	0.0000
2025/06/03	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
2025/06/03	2033	07/05/2026		Bond Future	134.9323	134.9323	134.7986	134.7986	0.099	0.0000
2025/06/03	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	2033	07/05/2026	135.16 Put	Bond Future	227.7000	0.2277	361.3700	0.3614	58.704	0.0000
2025/06/03	2033	06/08/2026		Bond Future	137.4001	137.4001	137.2645	137.2645	0.099	0.0000
2025/06/03	2033	06/08/2026	134.25 Call	Bond Future	3150.0900	3.1501	3014.4500	3.0145	4.306	0.0000
2025/06/03	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/03	2037	07/08/2025	10.50 Put	Bond Future	2600.6800	2.6007	2145.1300	2.1451	17.517	0.0000
2025/06/03	2037	07/08/2025	10.50 Call	Bond Future	494.7700	0.4948	673.7400	0.6737	36.172	0.0000
2025/06/03	2037	07/08/2025	11.00 Put	Bond Future	998.4500	0.9985	758.0300	0.7580	24.079	0.0000
2025/06/03	2037	07/08/2025	11.00 Call	Bond Future	1806.7200	1.8067	2200.8200	2.2008	21.813	0.0000
2025/06/03	2037	07/08/2025	11.83 Call	Bond Future	5482.5300	5.4825	6073.6800	6.0737	10.782	0.0000
2025/06/03	2037	07/08/2025	11.83 Put	Bond Future	130.2700	0.1303	86.9000	0.0869	33.292	0.0000
2025/06/03	2037	07/08/2025	11.45 Call	Bond Future	3665.1800	3.6652	4196.9200	4.1969	14.508	0.0000
2025/06/03	2037	07/08/2025	11.45 Put	Bond Future	349.3600	0.3494	246.5800	0.2466	29.420	0.0000
2025/06/03	2037	07/08/2025	12.17 Call	Bond Future	7164.8300	7.1648	7780.8800	7.7809	8.598	0.0000
2025/06/03	2037	07/08/2025	12.17 Put	Bond Future	50.8200	0.0508	32.3500	0.0324	36.344	0.0000
2025/06/03	2037	07/08/2025	11.42 Call	Bond Future	3528.3300	3.5283	4053.3700	4.0534	14.881	0.0000
2025/06/03	2037	07/08/2025	11.42 Put	Bond Future	376.4000	0.3764	266.9200	0.2669	29.086	0.0000
2025/06/03	2037	07/08/2025	10.55 Put	Bond Future	2390.8500	2.3909	1956.3200	1.9563	18.175	0.0000
2025/06/03	2037	07/08/2025	10.55 Call	Bond Future	582.6200	0.5826	782.6100	0.7826	34.326	0.0000
2025/06/03	2037	07/08/2025	10.64 Put	Bond Future	2040.9400	2.0409	1645.6300	1.6456	19.369	0.0000
2025/06/03	2037	07/08/2025	10.64 Call	Bond Future	764.9800	0.7650	1004.1900	1.0042	31.270	0.0000
2025/06/03	2037	07/08/2025	11.82 Call	Bond Future	5433.4300	5.4334	6023.5200	6.0235	10.860	0.0000
2025/06/03	2037	07/08/2025	11.82 Put	Bond Future	133.8400	0.1338	89.4100	0.0894	33.196	0.0000
2025/06/03	2037	07/08/2025	11.07 Call	Bond Future	2062.1800	2.0622	2482.8500	2.4829	20.399	0.0000
2025/06/03	2037	07/08/2025	11.07 Put	Bond Future	856.8200	0.8568	642.9700	0.6430	24.959	0.0000
2025/06/03	2037	07/08/2025	10.34 Put	Bond Future	3345.0500	3.3451	2828.7200	2.8287	15.436	0.0000
2025/06/03	2037	07/08/2025	10.34 Call	Bond Future	276.9800	0.2770	395.1700	0.3952	42.671	0.0000
2025/06/03	2037	07/08/2025		Bond Future	10.8589	85.0080	10.7495	85.6425	1.008	0.0000
2025/06/03	2037	07/08/2025	13.01 Call	Bond Future	11238.7800	11.2388	11871.8300	11.8718	5.633	0.0000
2025/06/03	2037	07/08/2025	13.01 Put	Bond Future	3.3600	0.0034	1.8900	0.0019	43.750	0.0000
2025/06/03	2037	06/11/2025		Bond Future	10.9733	86.6100	10.8596	87.2566	1.036	0.0000
2025/06/03	2037	06/11/2025	11.63 Call	Bond Future	4502.3300	4.5023	4992.0600	4.9921	10.877	0.0000
2025/06/03	2037	06/11/2025	11.63 Put	Bond Future	899.0200	0.8990	742.1800	0.7422	17.446	0.0000
2025/06/03	2037	06/11/2025	10.50 Put	Bond Future	3663.1300	3.6631	3221.5800	3.2216	12.054	0.0000
2025/06/03	2037	06/11/2025	10.50 Call	Bond Future	926.6300	0.9266	1131.6500	1.1317	22.125	0.0000
2025/06/03	2037	06/11/2025	11.00 Put	Bond Future	2039.5200	2.0395	1740.3700	1.7404	14.668	0.0000
2025/06/03	2037	06/11/2025	11.00 Call	Bond Future	2190.5000	2.1905	2537.9200	2.5379	15.860	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	
2025/06/03	2037	06/11/2025	12.16 Call	Bond Future	6788.2600	6.7883	7351.1500	7.3512	8.292	0.0000	0.0000
2025/06/03	2037	06/11/2025	12.16 Put	Bond Future	432.0500	0.4321	348.3700	0.3484	19.368	0.0000	0.0000
2025/06/03	2037	05/02/2026	12.27 Call	Bond Future	6999.8900	6.9999	7535.4100	7.5354	7.650	0.0000	0.0000
2025/06/03	2037	05/02/2026	12.27 Put	Bond Future	860.2900	0.8603	737.0100	0.7370	14.330	0.0000	0.0000
2025/06/03	2037	05/02/2026	10.90 Put	Bond Future	3255.5500	3.2556	2900.0100	2.9000	10.921	0.0000	0.0000
2025/06/03	2037	05/02/2026	10.90 Call	Bond Future	2134.5600	2.1346	2437.8200	2.4378	14.207	0.0000	0.0000
2025/06/03	2037	05/02/2026	11.86 Call	Bond Future	5357.6000	5.3576	5841.7500	5.8418	9.037	0.0000	0.0000
2025/06/03	2037	05/02/2026	11.86 Put	Bond Future	1297.1000	1.2971	1122.4500	1.1225	13.465	0.0000	0.0000
2025/06/03	2037	05/02/2026	11.36 Call	Bond Future	3534.2800	3.5343	3934.2200	3.9342	11.316	0.0000	0.0000
2025/06/03	2037	05/02/2026	11.36 Put	Bond Future	2115.9400	2.1159	1857.0800	1.8571	12.234	0.0000	0.0000
2025/06/03	2037	05/02/2026	10.65 Put	Bond Future	4071.0500	4.0711	3658.7000	3.6587	10.129	0.0000	0.0000
2025/06/03	2037	05/02/2026	10.65 Call	Bond Future	1524.5000	1.5245	1770.9500	1.7710	16.166	0.0000	0.0000
2025/06/03	2037	05/02/2026	12.73 Call	Bond Future	8924.6600	8.9247	9501.3600	9.5014	6.462	0.0000	0.0000
2025/06/03	2037	05/02/2026	12.73 Put	Bond Future	541.9300	0.5419	459.8300	0.4598	15.150	0.0000	0.0000
2025/06/03	2037	05/02/2026	11.40 Put	Bond Future	2036.0700	2.0361	1784.8300	1.7848	12.339	0.0000	0.0000
2025/06/03	2037	05/02/2026	11.40 Call	Bond Future	3670.2300	3.6702	4077.7900	4.0778	11.104	0.0000	0.0000
2025/06/03	2037	05/02/2026		Bond Future	11.1007	83.9608	10.9823	84.6196	1.067	0.0000	0.0000
2025/06/03	2037	05/02/2026	11.20 Call	Bond Future	3011.5200	3.0115	3379.5900	3.3796	12.222	0.0000	0.0000
2025/06/03	2037	05/02/2026	11.20 Put	Bond Future	2464.3600	2.4644	2173.6300	2.1736	11.797	0.0000	0.0000
2025/06/03	2037	07/05/2026	12.40 Call	Bond Future	7169.8500	7.1699	7692.4200	7.6924	7.288	0.0000	0.0000
2025/06/03	2037	07/05/2026	12.40 Put	Bond Future	1224.0500	1.2241	1075.4400	1.0754	12.141	0.0000	0.0000
2025/06/03	2037	07/05/2026	10.95 Put	Bond Future	3948.6800	3.9487	3576.4500	3.5765	9.427	0.0000	0.0000
2025/06/03	2037	07/05/2026	10.95 Call	Bond Future	2338.2000	2.3382	2637.1500	2.6372	12.785	0.0000	0.0000
2025/06/03	2037	07/05/2026		Bond Future	11.2437	85.4934	11.1204	86.1646	1.097	0.0000	0.0000
2025/06/03	2037	07/05/2026	11.32 Call	Bond Future	3365.6700	3.3657	3734.1300	3.7341	10.948	0.0000	0.0000
2025/06/03	2037	07/05/2026	11.32 Put	Bond Future	2954.1100	2.9541	2651.3900	2.6514	10.247	0.0000	0.0000
2025/06/03	2037	06/08/2026		Bond Future	11.4052	82.7743	11.2765	83.4579	1.129	0.0000	0.0000
2025/06/03	2037	06/08/2026	11.71 Call	Bond Future	4423.1800	4.4232	4833.5200	4.8335	9.277	0.0000	0.0000
2025/06/03	2037	06/08/2026	11.71 Put	Bond Future	2835.7700	2.8358	2562.5200	2.5625	9.636	0.0000	0.0000
2025/06/03	2038	07/08/2025		Bond Future	139.1125	139.1125	138.9756	138.9756	0.098	0.0000	0.0000
2025/06/03	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	2038	07/08/2025	139.56 Put	Bond Future	447.5400	0.4475	584.4400	0.5844	30.589	0.0000	0.0000
2025/06/03	2038	06/11/2025		Bond Future	141.7681	141.7681	141.6287	141.6287	0.098	0.0000	0.0000
2025/06/03	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	2038	06/11/2025	143.88 Put	Bond Future	2111.8600	2.1119	2251.2700	2.2513	6.601	0.0000	0.0000
2025/06/03	2038	05/02/2026		Bond Future	142.2677	142.2677	142.1269	142.1269	0.099	0.0000	0.0000
2025/06/03	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	2038	05/02/2026	143.20 Put	Bond Future	932.2900	0.9323	1073.0800	1.0731	15.102	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
2025/06/03	2038	07/05/2026		Bond Future	144.9013	144.9013	144.7584	144.7584	0.099	0.0000
2025/06/03	2038	07/05/2026	144.53 Call	Bond Future	371.3300	0.3713	228.3900	0.2284	38.494	0.0000
2025/06/03	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/03	2038	06/08/2026		Bond Future	145.3457	145.3457	145.2025	145.2025	0.098	0.0000
2025/06/03	2038	06/08/2026	144.72 Call	Bond Future	625.7000	0.6257	482.5400	0.4825	22.880	0.0000
2025/06/03	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/03	2040	07/08/2025	10.90 Put	Bond Future	3191.4300	3.1914	2679.2100	2.6792	16.050	0.0000
2025/06/03	2040	07/08/2025	10.90 Call	Bond Future	452.7500	0.4528	618.3100	0.6183	36.568	0.0000
2025/06/03	2040	07/08/2025	11.20 Call	Bond Future	1095.0000	1.0950	1392.6000	1.3926	27.178	0.0000
2025/06/03	2040	07/08/2025	11.20 Put	Bond Future	1927.6600	1.9277	1547.4800	1.5475	19.722	0.0000
2025/06/03	2040	07/08/2025	11.50 Call	Bond Future	2085.7300	2.0857	2512.9700	2.5130	20.484	0.0000
2025/06/03	2040	07/08/2025	11.50 Put	Bond Future	1074.3800	1.0744	823.8400	0.8238	23.319	0.0000
2025/06/03	2040	07/08/2025	12.60 Call	Bond Future	7356.7800	7.3568	8008.0300	8.0080	8.852	0.0000
2025/06/03	2040	07/08/2025	12.60 Put	Bond Future	77.7800	0.0778	51.2500	0.0513	34.109	0.0000
2025/06/03	2040	07/08/2025	10.80 Put	Bond Future	3703.1500	3.7032	3152.7900	3.1528	14.862	0.0000
2025/06/03	2040	07/08/2025	10.80 Call	Bond Future	314.9300	0.3149	442.3500	0.4424	40.460	0.0000
2025/06/03	2040	07/08/2025	11.40 Put	Bond Future	1316.3800	1.3164	1024.9200	1.0249	22.141	0.0000
2025/06/03	2040	07/08/2025	11.40 Call	Bond Future	1719.8000	1.7198	2106.1200	2.1061	22.463	0.0000
2025/06/03	2040	07/08/2025	12.00 Call	Bond Future	4305.1200	4.3051	4881.8900	4.8819	13.397	0.0000
2025/06/03	2040	07/08/2025	12.00 Put	Bond Future	351.9100	0.3519	250.9000	0.2509	28.703	0.0000
2025/06/03	2040	07/08/2025	11.10 Put	Bond Future	2302.1500	2.3022	1876.4200	1.8764	18.493	0.0000
2025/06/03	2040	07/08/2025	11.10 Call	Bond Future	841.1600	0.8412	1093.2100	1.0932	29.965	0.0000
2025/06/03	2040	07/08/2025	11.00 Put	Bond Future	2723.5200	2.7235	2253.2700	2.2533	17.266	0.0000
2025/06/03	2040	07/08/2025	11.00 Call	Bond Future	627.2200	0.6272	834.7500	0.8348	33.087	0.0000
2025/06/03	2040	07/08/2025	11.70 Put	Bond Future	700.3500	0.7004	521.2100	0.5212	25.579	0.0000
2025/06/03	2040	07/08/2025	11.70 Call	Bond Future	2907.7500	2.9078	3406.3900	3.4064	17.149	0.0000
2025/06/03	2040	07/08/2025	12.40 Call	Bond Future	6324.6100	6.3246	6960.0900	6.9601	10.048	0.0000
2025/06/03	2040	07/08/2025	12.40 Put	Bond Future	130.3600	0.1304	88.0600	0.0881	32.449	0.0000
2025/06/03	2040	07/08/2025		Bond Future	11.3342	83.8703	11.2248	84.5480	0.965	0.0000
2025/06/03	2040	07/08/2025	13.29 Call	Bond Future	10857.4800	10.8575	11531.4300	11.5314	6.207	0.0000
2025/06/03	2040	07/08/2025	13.29 Put	Bond Future	9.4700	0.0095	5.6400	0.0056	40.444	0.0000
2025/06/03	2040	06/11/2025		Bond Future	11.4554	85.4508	11.3419	86.1415	0.991	0.0000
2025/06/03	2040	06/11/2025	11.84 Call	Bond Future	3677.7500	3.6778	4142.7400	4.1427	12.643	0.0000
2025/06/03	2040	06/11/2025	11.84 Put	Bond Future	1400.4500	1.4005	1174.7900	1.1748	16.113	0.0000
2025/06/03	2040	05/02/2026		Bond Future	11.5892	82.5296	11.4712	83.2333	1.018	0.0000
2025/06/03	2040	05/02/2026	11.49 Call	Bond Future	2616.0700	2.6161	2965.1700	2.9652	13.344	0.0000
2025/06/03	2040	05/02/2026	11.49 Put	Bond Future	3206.9000	3.2069	2852.3000	2.8523	11.057	0.0000
2025/06/03	2040	05/02/2026	13.23 Call	Bond Future	9526.0700	9.5261	10140.3900	10.1404	6.449	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
2025/06/03	2040	05/02/2026	13.23 Put	Bond Future	603.2100	0.6032	513.8300	0.5138	14.817	0.0000	0.0000
2025/06/03	2040	05/02/2026	11.82 Put	Bond Future	2358.2600	2.3583	2076.1700	2.0762	11.962	0.0000	0.0000
2025/06/03	2040	05/02/2026	11.82 Call	Bond Future	3708.9100	3.7089	4130.5200	4.1305	11.367	0.0000	0.0000
2025/06/03	2040	07/05/2026		Bond Future	11.7371	84.0357	11.6143	84.7526	1.046	0.0000	0.0000
2025/06/03	2040	07/05/2026	11.67 Call	Bond Future	3196.6200	3.1966	3563.3900	3.5634	11.474	0.0000	0.0000
2025/06/03	2040	07/05/2026	11.67 Put	Bond Future	3587.0000	3.5870	3236.8700	3.2369	9.761	0.0000	0.0000
2025/06/03	2040	07/05/2026	12.53 Call	Bond Future	6224.6800	6.2247	6736.4100	6.7364	8.221	0.0000	0.0000
2025/06/03	2040	07/05/2026	12.53 Put	Bond Future	1810.3300	1.8103	1605.1600	1.6052	11.333	0.0000	0.0000
2025/06/03	2040	07/05/2026	12.03 Call	Bond Future	4374.2400	4.3742	4808.1700	4.8082	9.920	0.0000	0.0000
2025/06/03	2040	07/05/2026	12.03 Put	Bond Future	2700.5500	2.7006	2417.5800	2.4176	10.478	0.0000	0.0000
2025/06/03	2040	07/05/2026	11.12 Put	Bond Future	5456.9100	5.4569	4993.8600	4.9939	8.486	0.0000	0.0000
2025/06/03	2040	07/05/2026	11.12 Call	Bond Future	1757.6000	1.7576	2011.4500	2.0115	14.443	0.0000	0.0000
2025/06/03	2040	07/05/2026	12.22 Call	Bond Future	5053.1200	5.0531	5518.8600	5.5189	9.217	0.0000	0.0000
2025/06/03	2040	07/05/2026	12.22 Put	Bond Future	2321.0900	2.3211	2069.9300	2.0699	10.821	0.0000	0.0000
2025/06/03	2040	07/05/2026	11.72 Call	Bond Future	3349.9000	3.3499	3726.4600	3.7265	11.241	0.0000	0.0000
2025/06/03	2040	07/05/2026	11.72 Put	Bond Future	3448.9000	3.4489	3108.5600	3.1086	9.868	0.0000	0.0000
2025/06/03	2040	07/05/2026	10.70 Put	Bond Future	7362.9800	7.3630	6817.7600	6.8178	7.405	0.0000	0.0000
2025/06/03	2040	07/05/2026	10.70 Call	Bond Future	1003.1800	1.0032	1174.8600	1.1749	17.114	0.0000	0.0000
2025/06/03	2040	06/08/2026		Bond Future	11.9025	81.0394	11.7745	81.7695	1.075	0.0000	0.0000
2025/06/03	2040	06/08/2026	12.19 Call	Bond Future	4732.1300	4.7321	5168.4700	5.1685	9.221	0.0000	0.0000
2025/06/03	2040	06/08/2026	12.19 Put	Bond Future	3126.6000	3.1266	2832.7900	2.8328	9.397	0.0000	0.0000
2025/06/03	2044	07/08/2025	12.20 Call	Bond Future	3969.3400	3.9693	4541.0300	4.5410	14.403	0.0000	0.0000
2025/06/03	2044	07/08/2025	12.20 Put	Bond Future	396.0900	0.3961	282.3900	0.2824	28.706	0.0000	0.0000
2025/06/03	2044	07/08/2025	11.85 Call	Bond Future	2390.9700	2.3910	2857.1000	2.8571	19.495	0.0000	0.0000
2025/06/03	2044	07/08/2025	11.85 Put	Bond Future	883.1100	0.8831	663.8500	0.6639	24.828	0.0000	0.0000
2025/06/03	2044	07/08/2025	11.30 Put	Bond Future	2591.6200	2.5916	2127.0300	2.1270	17.927	0.0000	0.0000
2025/06/03	2044	07/08/2025	11.30 Call	Bond Future	662.6500	0.6627	883.4500	0.8835	33.321	0.0000	0.0000
2025/06/03	2044	07/08/2025	10.63 Put	Bond Future	6492.5200	6.4925	5829.5700	5.8296	10.211	0.0000	0.0000
2025/06/03	2044	07/08/2025	10.63 Call	Bond Future	34.4700	0.0345	56.9100	0.0569	65.100	0.0000	0.0000
2025/06/03	2044	07/08/2025		Bond Future	11.6039	78.7465	11.4946	79.4319	0.942	0.0000	0.0000
2025/06/03	2044	07/08/2025	13.34 Call	Bond Future	9729.9000	9.7299	10407.1500	10.4072	6.961	0.0000	0.0000
2025/06/03	2044	07/08/2025	13.34 Put	Bond Future	21.3900	0.0214	13.2500	0.0133	38.055	0.0000	0.0000
2025/06/03	2044	06/11/2025		Bond Future	11.7245	80.2305	11.6112	80.9289	0.967	0.0000	0.0000
2025/06/03	2044	06/11/2025	11.88 Call	Bond Future	2867.2100	2.8672	3279.1400	3.2791	14.367	0.0000	0.0000
2025/06/03	2044	06/11/2025	11.88 Put	Bond Future	1925.4400	1.9254	1639.0100	1.6390	14.876	0.0000	0.0000
2025/06/03	2044	06/11/2025	12.20 Call	Bond Future	4109.5500	4.1096	4599.2300	4.5992	11.916	0.0000	0.0000
2025/06/03	2044	06/11/2025	12.20 Put	Bond Future	1286.2100	1.2862	1077.5300	1.0775	16.224	0.0000	0.0000
2025/06/03	2044	06/11/2025	12.25 Call	Bond Future	4317.1100	4.3171	4817.3800	4.8174	11.588	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
2025/06/03	2044	06/11/2025	12.25 Put	Bond Future	1206.5100	1.2065	1008.4200	1.0084	16.418	0.0000
2025/06/03	2044	06/11/2025	12.00 Call	Bond Future	3313.4100	3.3134	3756.4900	3.7565	13.372	0.0000
2025/06/03	2044	06/11/2025	12.00 Put	Bond Future	1657.2100	1.6572	1401.9300	1.4019	15.404	0.0000
2025/06/03	2044	05/02/2026		Bond Future	11.8570	77.3374	11.7392	78.0490	0.993	0.0000
2025/06/03	2044	05/02/2026	11.56 Call	Bond Future	2025.4900	2.0255	2330.6800	2.3307	15.067	0.0000
2025/06/03	2044	05/02/2026	11.56 Put	Bond Future	3840.7300	3.8407	3434.3700	3.4344	10.580	0.0000
2025/06/03	2044	07/05/2026		Bond Future	12.0020	78.7488	11.8797	79.4736	1.019	0.0000
2025/06/03	2044	07/05/2026	11.80 Call	Bond Future	2873.8700	2.8739	3218.8400	3.2188	12.004	0.0000
2025/06/03	2044	07/05/2026	11.80 Put	Bond Future	4076.8600	4.0769	3696.9900	3.6970	9.318	0.0000
2025/06/03	2044	06/08/2026		Bond Future	12.1634	75.7822	12.0360	76.5204	1.047	0.0000
2025/06/03	2044	06/08/2026	12.42 Call	Bond Future	4729.6400	4.7296	5166.8100	5.1668	9.243	0.0000
2025/06/03	2044	06/08/2026	12.42 Put	Bond Future	3276.9900	3.2770	2975.9500	2.9760	9.186	0.0000
2025/06/03	2046	07/08/2025		Bond Future	119.6392	119.6392	119.8221	119.8221	0.153	0.0000
2025/06/03	2046	07/08/2025	118.69 Call	Bond Future	949.1600	0.9492	1132.1300	1.1321	19.277	0.0000
2025/06/03	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/03	2046	06/11/2025		Bond Future	119.6628	119.6628	119.8492	119.8492	0.156	0.0000
2025/06/03	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/03	2046	06/11/2025	125.41 Put	Bond Future	5747.1800	5.7472	5560.8500	5.5609	3.242	0.0000
2025/06/03	2046	05/02/2026		Bond Future	121.9149	121.9149	122.1050	122.1050	0.156	0.0000
2025/06/03	2046	05/02/2026	121.65 Call	Bond Future	264.9300	0.2649	455.0400	0.4550	71.759	0.0000
2025/06/03	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/03	2046	07/05/2026		Bond Future	121.8732	121.8732	122.0679	122.0679	0.160	0.0000
2025/06/03	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/03	2046	07/05/2026	124.95 Put	Bond Future	3076.8000	3.0768	2882.1400	2.8821	6.327	0.0000
2025/06/03	2046	06/08/2026		Bond Future	124.1004	124.1004	124.2992	124.2992	0.160	0.0000
2025/06/03	2046	06/08/2026	122.38 Call	Bond Future	1720.4400	1.7204	1919.1900	1.9192	11.552	0.0000
2025/06/03	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/03	2050	07/08/2025		Bond Future	118.3082	118.3082	118.7091	118.7091	0.339	0.0000
2025/06/03	2050	07/08/2025	119.89 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/03	2050	07/08/2025	119.89 Put	Bond Future	1581.8300	1.5818	1180.8600	1.1809	25.348	0.0000
2025/06/03	2050	06/11/2025		Bond Future	120.5667	120.5667	120.9755	120.9755	0.339	0.0000
2025/06/03	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/03	2050	06/11/2025	124.42 Put	Bond Future	3853.3300	3.8533	3444.5400	3.4445	10.609	0.0000
2025/06/03	2050	05/02/2026		Bond Future	120.4200	120.4200	120.8374	120.8374	0.347	0.0000
2025/06/03	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/03	2050	05/02/2026	122.82 Put	Bond Future	2400.0300	2.4000	1982.6000	1.9826	17.393	0.0000
2025/06/03	2050	07/05/2026		Bond Future	122.6492	122.6492	123.0747	123.0747	0.347	0.0000
2025/06/03	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/06/03	2050	07/05/2026	124.07 Put	Bond Future	1420.8500	1.4209	995.3000	0.9953	29.950	0.0000	0.0000
2025/06/03	2050	06/08/2026		Bond Future	122.4342	122.4342	122.8696	122.8696	0.356	0.0000	0.0000
2025/06/03	2050	06/08/2026	123.27 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	2050	06/08/2026	123.27 Put	Bond Future	835.8400	0.8358	400.4200	0.4004	52.094	0.0000	0.0000
2025/06/03	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	AL37	07/08/2025		Index Future	1139.8320	1139.8320	1143.3180	1143.3180	0.306	0.0000	0.0000
2025/06/03	AL37	06/11/2025		Index Future	1161.3190	1161.3190	1164.8710	1164.8710	0.306	0.0000	0.0000
2025/06/03	AL37	05/02/2026		Index Future	1182.9170	1182.9170	1186.5390	1186.5390	0.306	0.0000	0.0000
2025/06/03	AL37	07/05/2026		Index Future	1204.5730	1204.5730	1208.2650	1208.2650	0.306	0.0000	0.0000
2025/06/03	AL37	06/08/2026		Index Future	1226.1290	1226.1290	1229.8910	1229.8910	0.307	0.0000	0.0000
2025/06/03	AL7T	07/08/2025		Index Future	1365.0720	1365.0720	1373.5850	1373.5850	0.624	0.0000	0.0000
2025/06/03	AL7T	06/11/2025		Index Future	1390.8040	1390.8040	1399.4790	1399.4790	0.624	0.0000	0.0000
2025/06/03	AL7T	05/02/2026		Index Future	1416.6710	1416.6710	1425.5110	1425.5110	0.624	0.0000	0.0000
2025/06/03	AL7T	07/05/2026		Index Future	1442.6060	1442.6060	1451.6120	1451.6120	0.624	0.0000	0.0000
2025/06/03	AL7T	06/08/2026		Index Future	1468.4220	1468.4220	1477.5940	1477.5940	0.625	0.0000	0.0000
2025/06/03	ALBI	07/08/2025		Index Future	1162.0770	1162.0770	1168.2190	1168.2190	0.529	0.0000	0.0000
2025/06/03	ALBI	06/11/2025		Index Future	1183.9830	1183.9830	1190.2420	1190.2420	0.529	0.0000	0.0000
2025/06/03	ALBI	05/02/2026		Index Future	1206.0030	1206.0030	1212.3820	1212.3820	0.529	0.0000	0.0000
2025/06/03	ALBI	07/05/2026		Index Future	1228.0820	1228.0820	1234.5810	1234.5810	0.529	0.0000	0.0000
2025/06/03	ALBI	06/08/2026		Index Future	1250.0590	1250.0590	1256.6780	1256.6780	0.529	0.0000	0.0000
2025/06/03	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	C048	28/02/2048		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
2025/06/03	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/03	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/03	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/03	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/06/03	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/03	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/03	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/03	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/03	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/03	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/06/03	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/03	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/03	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/03	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/03	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/03	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/03	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/03	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/03	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/03	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/03	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/06/03	ES33	07/08/2025		Bond Future	11.0486	84.3760	10.9489	84.8367	0.903	0.0000
2025/06/03	ES33	07/08/2025	13.56 Call	Bond Future	10571.3500	10.5714	11032.1400	11.0321	4.359	0.0000
2025/06/03	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/06/03	ES33	06/11/2025		Bond Future	11.1969	82.1918	11.0925	82.6614	0.932	0.0000
2025/06/03	ES33	06/11/2025	12.01 Call	Bond Future	3541.5300	3.5415	4011.1800	4.0112	13.261	0.0000
2025/06/03	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/06/03	ES33	05/02/2026		Bond Future	11.3649	83.7381	11.2553	84.2168	0.964	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
2025/06/03	ES33	05/02/2026	11.49 Call	Bond Future	542.5800	0.5426	1021.3400	1.0213	88.238	0.0000
2025/06/03	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/03	ES33	07/05/2026		Bond Future	11.5447	81.4920	11.4297	81.9799	0.996	0.0000
2025/06/03	ES33	07/05/2026	11.69 Call	Bond Future	611.4200	0.6114	1099.3100	1.0993	79.796	0.0000
2025/06/03	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/03	ES33	06/08/2026		Bond Future	11.7467	82.9782	11.6258	83.4754	1.029	0.0000
2025/06/03	ES33	06/08/2026	12.02 Call	Bond Future	1109.5800	1.1096	1606.7300	1.6067	44.805	0.0000
2025/06/03	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/03	ES42	07/08/2025		Bond Future	11.7950	78.6861	11.6909	79.3004	0.883	0.0000
2025/06/03	ES42	07/08/2025	13.79 Call	Bond Future	10413.9000	10.4139	11028.2100	11.0282	5.899	0.0000
2025/06/03	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/03	ES42	06/11/2025		Bond Future	11.9273	75.9231	11.8192	76.5491	0.907	0.0000
2025/06/03	ES42	06/11/2025	12.39 Call	Bond Future	2589.1700	2.5892	3215.2500	3.2153	24.181	0.0000
2025/06/03	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/03	ES42	05/02/2026		Bond Future	12.0686	77.3507	11.9562	77.9888	0.931	0.0000
2025/06/03	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/03	ES42	05/02/2026	11.85 Put	Bond Future	1249.0400	1.2490	610.9000	0.6109	51.090	0.0000
2025/06/03	ES42	07/05/2026		Bond Future	12.2226	74.5164	12.1057	75.1666	0.957	0.0000
2025/06/03	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	525.1900	0.5252	100.000	0.0000
2025/06/03	ES42	07/05/2026	12.20 Put	Bond Future	125.0400	0.1250	0.0000	0.0000	(100.000)	0.0000
2025/06/03	ES42	06/08/2026		Bond Future	12.3874	75.8730	12.2657	76.5354	0.982	0.0000
2025/06/03	ES42	06/08/2026	12.65 Call	Bond Future	1398.6600	1.3987	2061.0700	2.0611	47.360	0.0000
2025/06/03	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/03	GOVI	07/08/2025		GOVI	1144.6110	1144.6110	1150.4680	1150.4680	0.512	0.0000
2025/06/03	GOVI	07/08/2025	1,011. Call 00	GOVI	1336110.0000	133.6110	1394680.0000	139.4680	4.384	0.0000
2025/06/03	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/03	GOVI	06/11/2025		GOVI	1166.1880	1166.1880	1172.1560	1172.1560	0.512	0.0000
2025/06/03	GOVI	06/11/2025	1,112. Call 00	GOVI	541880.0000	54.1880	601560.0000	60.1560	11.014	0.0000
2025/06/03	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/03	GOVI	05/02/2026		GOVI	1187.8770	1187.8770	1193.9600	1193.9600	0.512	0.0000
2025/06/03	GOVI	05/02/2026	1,150. Call 00	GOVI	378770.0000	37.8770	439600.0000	43.9600	16.060	0.0000
2025/06/03	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/06/03	GOVI	07/05/2026		GOVI	1209.6230	1209.6230	1215.8210	1215.8210	0.512	0.0000
2025/06/03	GOVI	07/05/2026	1,177. Call 00	GOVI	326230.0000	32.6230	388210.0000	38.8210	18.999	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	
2025/06/03	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	GOVI	06/08/2026		GOVI	1231.2700	1231.2700	1237.5830	1237.5830	0.513	0.0000	0.0000
2025/06/03	GOVI	06/08/2026		GOVI	422700.0000	42.2700	485830.0000	48.5830	14.935	0.0000	0.0000
2025/06/03	GOVI	06/08/2026		GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/06/03	IGOV	07/08/2025		Index Future	381.1030	381.1030	381.3200	381.3200	0.057	0.0000	0.0000
2025/06/03	IGOV	06/11/2025		Index Future	388.3790	388.3790	388.6010	388.6010	0.057	0.0000	0.0000
2025/06/03	IGOV	05/02/2026		Index Future	395.6930	395.6930	395.9200	395.9200	0.057	0.0000	0.0000
2025/06/03	IGOV	07/05/2026		Index Future	403.0260	403.0260	403.2590	403.2590	0.058	0.0000	0.0000
2025/06/03	IGOV	06/08/2026		Index Future	410.3260	410.3260	410.5640	410.5640	0.058	0.0000	0.0000
2025/06/03	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/06/03	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/06/03	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/06/03	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/06/03	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/06/03	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/06/03	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/06/03	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/06/03	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/06/03	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/06/03	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/06/03	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/06/03	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/06/03	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2025/06/03	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/06/03	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/06/03	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/06/03	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/06/03	R033	07/08/2025		Bond Future	9.7011	105.2241	9.6172	105.6755	0.865	0.0000	0.0000
2025/06/03	R033	07/08/2025	10.33 Call	Bond Future	3578.2600	3.5783	3961.1200	3.9611	10.700	0.0000	0.0000
2025/06/03	R033	07/08/2025	10.33 Put	Bond Future	276.7600	0.2768	208.2700	0.2083	24.747	0.0000	0.0000
2025/06/03	R033	06/11/2025		Bond Future	9.8006	102.1638	9.7125	102.6237	0.899	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	
2025/06/03	R033	06/11/2025	10.33 Call	Bond Future	3578.6400	3.5786	3912.1200	3.9121	9.319	0.0000	0.0000
2025/06/03	R033	06/11/2025	10.33 Put	Bond Future	870.3300	0.8703	743.8300	0.7438	14.535	0.0000	0.0000
2025/06/03	R033	05/02/2026		Bond Future	9.9142	104.0617	9.8215	104.5305	0.934	0.0000	0.0000
2025/06/03	R033	05/02/2026	10.49 Call	Bond Future	4051.5200	4.0515	4379.8300	4.3798	8.103	0.0000	0.0000
2025/06/03	R033	05/02/2026	10.49 Put	Bond Future	1199.5600	1.1996	1059.0900	1.0591	11.710	0.0000	0.0000
2025/06/03	R033	07/05/2026		Bond Future	10.0423	100.9193	9.9448	101.3970	0.971	0.0000	0.0000
2025/06/03	R033	07/05/2026	10.38 Call	Bond Future	3583.1300	3.5831	3876.4600	3.8765	8.186	0.0000	0.0000
2025/06/03	R033	07/05/2026	10.38 Put	Bond Future	1952.1100	1.9521	1767.7300	1.7677	9.445	0.0000	0.0000
2025/06/03	R033	06/08/2026		Bond Future	10.1899	102.7369	10.0870	103.2236	1.010	0.0000	0.0000
2025/06/03	R033	06/08/2026	10.25 Call	Bond Future	3021.6400	3.0216	3282.5800	3.2826	8.636	0.0000	0.0000
2025/06/03	R033	06/08/2026	10.25 Put	Bond Future	2739.0600	2.7391	2513.2700	2.5133	8.243	0.0000	0.0000
2025/06/03	R035	07/08/2025	10.90 Call	Bond Future	3760.1700	3.7602	4208.8600	4.2089	11.933	0.0000	0.0000
2025/06/03	R035	07/08/2025	10.90 Put	Bond Future	324.4600	0.3245	239.9800	0.2400	26.037	0.0000	0.0000
2025/06/03	R035	07/08/2025	11.30 Call	Bond Future	5666.0500	5.6661	6164.6300	6.1646	8.799	0.0000	0.0000
2025/06/03	R035	07/08/2025	11.30 Put	Bond Future	116.7400	0.1167	82.1500	0.0822	29.630	0.0000	0.0000
2025/06/03	R035	07/08/2025	10.08 Put	Bond Future	1912.1500	1.9122	1583.3700	1.5834	17.194	0.0000	0.0000
2025/06/03	R035	07/08/2025	10.08 Call	Bond Future	791.7300	0.7917	996.1200	0.9961	25.816	0.0000	0.0000
2025/06/03	R035	07/08/2025	10.58 Put	Bond Future	688.7900	0.6888	531.6800	0.5317	22.810	0.0000	0.0000
2025/06/03	R035	07/08/2025	10.58 Call	Bond Future	2383.0100	2.3830	2759.0700	2.7591	15.781	0.0000	0.0000
2025/06/03	R035	07/08/2025	11.34 Call	Bond Future	5861.8800	5.8619	6363.5900	6.3636	8.559	0.0000	0.0000
2025/06/03	R035	07/08/2025	11.34 Put	Bond Future	104.9900	0.1050	73.5300	0.0735	29.965	0.0000	0.0000
2025/06/03	R035	07/08/2025		Bond Future	10.2766	95.5672	10.1826	96.1004	0.914	0.0000	0.0000
2025/06/03	R035	07/08/2025	12.65 Call	Bond Future	12196.6400	12.1966	12729.3000	12.7293	4.367	0.0000	0.0000
2025/06/03	R035	07/08/2025	12.65 Put	Bond Future	1.2000	0.0012	0.6900	0.0007	42.500	0.0000	0.0000
2025/06/03	R035	06/11/2025		Bond Future	10.3857	92.8646	10.2877	93.4079	0.943	0.0000	0.0000
2025/06/03	R035	06/11/2025	11.20 Call	Bond Future	5028.7000	5.0287	5462.5200	5.4625	8.627	0.0000	0.0000
2025/06/03	R035	06/11/2025	11.20 Put	Bond Future	675.1300	0.6751	565.6000	0.5656	16.224	0.0000	0.0000
2025/06/03	R035	06/11/2025	10.08 Put	Bond Future	2933.6100	2.9336	2598.9200	2.5989	11.409	0.0000	0.0000
2025/06/03	R035	06/11/2025	10.08 Call	Bond Future	1224.0200	1.2240	1432.6800	1.4327	17.047	0.0000	0.0000
2025/06/03	R035	06/11/2025	10.58 Put	Bond Future	1579.4200	1.5794	1362.4600	1.3625	13.737	0.0000	0.0000
2025/06/03	R035	06/11/2025	10.58 Call	Bond Future	2644.2800	2.6443	2970.6700	2.9707	12.343	0.0000	0.0000
2025/06/03	R035	06/11/2025	11.67 Call	Bond Future	7081.1400	7.0811	7563.7400	7.5637	6.815	0.0000	0.0000
2025/06/03	R035	06/11/2025	11.67 Put	Bond Future	341.1100	0.3411	280.3600	0.2804	17.810	0.0000	0.0000
2025/06/03	R035	06/11/2025	9.91 Put	Bond Future	3555.4600	3.5555	3179.6300	3.1796	10.571	0.0000	0.0000
2025/06/03	R035	06/11/2025	9.91 Call	Bond Future	876.7000	0.8767	1044.2200	1.0442	19.108	0.0000	0.0000
2025/06/03	R035	06/11/2025	10.41 Put	Bond Future	1965.4100	1.9654	1710.4100	1.7104	12.974	0.0000	0.0000
2025/06/03	R035	06/11/2025	10.41 Call	Bond Future	2099.5000	2.0995	2387.8500	2.3879	13.734	0.0000	0.0000
2025/06/03	R035	06/11/2025	11.43 Call	Bond Future	6017.2900	6.0173	6478.0900	6.4781	7.658	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
2025/06/03	R035	06/11/2025	11.43 Put	Bond Future	484.6800	0.4847	402.1300	0.4021	17.032	0.0000	0.0000
2025/06/03	R035	06/11/2025	11.95 Call	Bond Future	8345.4900	8.3455	8846.8000	8.8468	6.007	0.0000	0.0000
2025/06/03	R035	06/11/2025	11.95 Put	Bond Future	225.6700	0.2257	183.6300	0.1836	18.629	0.0000	0.0000
2025/06/03	R035	06/11/2025	11.45 Call	Bond Future	6104.8400	6.1048	6567.6900	6.5677	7.582	0.0000	0.0000
2025/06/03	R035	06/11/2025	11.45 Put	Bond Future	470.7300	0.4707	390.2300	0.3902	17.101	0.0000	0.0000
2025/06/03	R035	06/11/2025	10.95 Put	Bond Future	959.9300	0.9599	813.3500	0.8134	15.270	0.0000	0.0000
2025/06/03	R035	06/11/2025	10.95 Call	Bond Future	4007.0800	4.0071	4403.8500	4.4039	9.902	0.0000	0.0000
2025/06/03	R035	06/11/2025	10.44 Put	Bond Future	1892.0300	1.8920	1643.9700	1.6440	13.111	0.0000	0.0000
2025/06/03	R035	06/11/2025	10.44 Call	Bond Future	2191.3100	2.1913	2486.6000	2.4866	13.476	0.0000	0.0000
2025/06/03	R035	06/11/2025	10.94 Put	Bond Future	973.1900	0.9732	824.9600	0.8250	15.231	0.0000	0.0000
2025/06/03	R035	06/11/2025	10.94 Call	Bond Future	3967.5400	3.9675	4362.6600	4.3627	9.959	0.0000	0.0000
2025/06/03	R035	06/11/2025	11.99 Call	Bond Future	8527.1500	8.5272	9030.6400	9.0306	5.905	0.0000	0.0000
2025/06/03	R035	06/11/2025	11.99 Put	Bond Future	212.7100	0.2127	172.8500	0.1729	18.739	0.0000	0.0000
2025/06/03	R035	05/02/2026	10.44 Put	Bond Future	2669.2700	2.6693	2391.2300	2.3912	10.416	0.0000	0.0000
2025/06/03	R035	05/02/2026	10.44 Call	Bond Future	2295.5700	2.2956	2571.1900	2.5712	12.007	0.0000	0.0000
2025/06/03	R035	05/02/2026	10.94 Put	Bond Future	1610.5000	1.6105	1420.5300	1.4205	11.796	0.0000	0.0000
2025/06/03	R035	05/02/2026	10.94 Call	Bond Future	3891.6300	3.8916	4255.3200	4.2553	9.345	0.0000	0.0000
2025/06/03	R035	05/02/2026	12.44 Call	Bond Future	9949.7000	9.9497	10457.8600	10.4579	5.107	0.0000	0.0000
2025/06/03	R035	05/02/2026	12.44 Put	Bond Future	300.4600	0.3005	254.9600	0.2550	15.143	0.0000	0.0000
2025/06/03	R035	05/02/2026	11.00 Put	Bond Future	1513.1900	1.5132	1332.4200	1.3324	11.946	0.0000	0.0000
2025/06/03	R035	05/02/2026	11.00 Call	Bond Future	4105.9400	4.1059	4478.8300	4.4788	9.082	0.0000	0.0000
2025/06/03	R035	05/02/2026		Bond Future	10.5092	94.5902	10.4068	95.1438	0.974	0.0000	0.0000
2025/06/03	R035	05/02/2026	10.79 Call	Bond Future	3374.7900	3.3748	3714.1100	3.7141	10.055	0.0000	0.0000
2025/06/03	R035	05/02/2026	10.79 Put	Bond Future	1879.1600	1.8792	1664.8200	1.6648	11.406	0.0000	0.0000
2025/06/03	R035	07/05/2026		Bond Future	10.6383	91.8146	10.5313	92.3787	1.006	0.0000	0.0000
2025/06/03	R035	07/05/2026	10.86 Call	Bond Future	3593.7500	3.5938	3923.4300	3.9234	9.174	0.0000	0.0000
2025/06/03	R035	07/05/2026	10.86 Put	Bond Future	2439.4600	2.4395	2205.0200	2.2050	9.610	0.0000	0.0000
2025/06/03	R035	06/08/2026		Bond Future	10.7854	93.4694	10.6734	94.0440	1.039	0.0000	0.0000
2025/06/03	R035	06/08/2026	11.06 Call	Bond Future	4123.2300	4.1232	4461.8600	4.4619	8.213	0.0000	0.0000
2025/06/03	R035	06/08/2026	11.06 Put	Bond Future	2734.6300	2.7346	2498.6100	2.4986	8.631	0.0000	0.0000
2025/06/03	R038	07/08/2025		Bond Future	10.9386	103.5228	10.8189	104.3348	1.094	0.0000	0.0000
2025/06/03	R038	07/08/2025	11.24 Call	Bond Future	2791.1100	2.7911	3376.2700	3.3763	20.965	0.0000	0.0000
2025/06/03	R038	07/08/2025	11.24 Put	Bond Future	788.9700	0.7890	562.1200	0.5621	28.753	0.0000	0.0000
2025/06/03	R038	06/11/2025		Bond Future	11.0612	99.9891	10.9366	100.8165	1.127	0.0000	0.0000
2025/06/03	R038	06/11/2025	11.24 Call	Bond Future	3093.2700	3.0933	3592.7900	3.5928	16.149	0.0000	0.0000
2025/06/03	R038	06/11/2025	11.24 Put	Bond Future	1923.6500	1.9237	1595.7700	1.5958	17.045	0.0000	0.0000
2025/06/03	R038	06/11/2025	12.33 Call	Bond Future	8314.2100	8.3142	9048.2800	9.0483	8.829	0.0000	0.0000
2025/06/03	R038	06/11/2025	12.33 Put	Bond Future	432.1600	0.4322	338.8300	0.3388	21.596	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	
2025/06/03	R038	06/11/2025	10.98 Put	Bond Future	2674.7000	2.6747	2256.3800	2.2564	15.640	0.0000	0.0000
2025/06/03	R038	06/11/2025	10.98 Call	Bond Future	2136.4100	2.1364	2545.4900	2.5455	19.148	0.0000	0.0000
2025/06/03	R038	05/02/2026		Bond Future	11.1953	101.8464	11.0654	102.6895	1.160	0.0000	0.0000
2025/06/03	R038	05/02/2026	11.44 Call	Bond Future	3930.8600	3.9309	4443.8100	4.4438	13.049	0.0000	0.0000
2025/06/03	R038	05/02/2026	11.44 Put	Bond Future	2369.7200	2.3697	2039.6100	2.0396	13.930	0.0000	0.0000
2025/06/03	R038	07/05/2026		Bond Future	11.3407	98.2218	11.2053	99.0806	1.194	0.0000	0.0000
2025/06/03	R038	07/05/2026	11.40 Call	Bond Future	3826.8100	3.8268	4296.6800	4.2967	12.278	0.0000	0.0000
2025/06/03	R038	07/05/2026	11.40 Put	Bond Future	3454.1900	3.4542	3065.2700	3.0653	11.259	0.0000	0.0000
2025/06/03	R038	06/08/2026		Bond Future	11.5011	99.9900	11.3598	100.8647	1.229	0.0000	0.0000
2025/06/03	R038	06/08/2026	11.77 Call	Bond Future	4992.3200	4.9923	5511.9600	5.5120	10.409	0.0000	0.0000
2025/06/03	R038	06/08/2026	11.77 Put	Bond Future	3359.2400	3.3592	3004.1500	3.0042	10.571	0.0000	0.0000
2025/06/03	R053	07/08/2025		Bond Future	11.4690	105.5218	11.3650	106.4041	0.907	0.0000	0.0000
2025/06/03	R053	07/08/2025	13.17 Call	Bond Future	12725.5300	12.7255	13594.3300	13.5943	6.827	0.0000	0.0000
2025/06/03	R053	07/08/2025	13.17 Put	Bond Future	37.8400	0.0378	24.3500	0.0244	35.650	0.0000	0.0000
2025/06/03	R053	06/11/2025		Bond Future	11.5843	101.6475	11.4764	102.5465	0.932	0.0000	0.0000
2025/06/03	R053	06/11/2025	11.76 Call	Bond Future	3977.1600	3.9772	4513.5800	4.5136	13.488	0.0000	0.0000
2025/06/03	R053	06/11/2025	11.76 Put	Bond Future	2543.9900	2.5440	2181.3700	2.1814	14.254	0.0000	0.0000
2025/06/03	R053	05/02/2026		Bond Future	11.7083	103.5356	11.5963	104.4515	0.957	0.0000	0.0000
2025/06/03	R053	05/02/2026	11.49 Call	Bond Future	3146.1300	3.1461	3564.6200	3.5646	13.302	0.0000	0.0000
2025/06/03	R053	05/02/2026	11.49 Put	Bond Future	4944.3000	4.9443	4446.8700	4.4469	10.061	0.0000	0.0000
2025/06/03	R053	07/05/2026		Bond Future	11.8408	99.5646	11.7243	100.4976	0.984	0.0000	0.0000
2025/06/03	R053	07/05/2026	11.69 Call	Bond Future	4064.7800	4.0648	4522.3600	4.5224	11.257	0.0000	0.0000
2025/06/03	R053	07/05/2026	11.69 Put	Bond Future	5275.3800	5.2754	4799.9200	4.7999	9.013	0.0000	0.0000
2025/06/03	R053	06/08/2026		Bond Future	11.9847	101.3564	11.8634	102.3068	1.012	0.0000	0.0000
2025/06/03	R053	06/08/2026	12.28 Call	Bond Future	6662.5600	6.6626	7231.3100	7.2313	8.537	0.0000	0.0000
2025/06/03	R053	06/08/2026	12.28 Put	Bond Future	4417.4300	4.4174	4035.7900	4.0358	8.639	0.0000	0.0000
2025/06/03	R186	07/08/2025		Bond Future	7.9578	104.6830	7.9226	104.7287	0.443	0.0000	0.0000
2025/06/03	R186	07/08/2025	9.68 Call	Bond Future	2196.1500	2.1962	2241.7300	2.2417	2.075	0.0000	0.0000
2025/06/03	R186	07/08/2025	9.68 Put	Bond Future	0.2700	0.0003	0.2000	0.0002	25.926	0.0000	0.0000
2025/06/03	R186	07/08/2025	10.25 Call	Bond Future	2908.2500	2.9083	2953.8900	2.9539	1.569	0.0000	0.0000
2025/06/03	R186	07/08/2025	10.25 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/06/03	R186	07/08/2025	9.22 Put	Bond Future	1.4600	0.0015	1.1000	0.0011	24.658	0.0000	0.0000
2025/06/03	R186	07/08/2025	9.22 Call	Bond Future	1617.2700	1.6173	1662.5600	1.6626	2.800	0.0000	0.0000
2025/06/03	R186	06/11/2025		Bond Future	8.0310	106.6561	7.9872	106.7027	0.546	0.0000	0.0000
2025/06/03	R186	06/11/2025	8.13 Call	Bond Future	322.8000	0.3228	348.9000	0.3489	8.086	0.0000	0.0000
2025/06/03	R186	06/11/2025	8.13 Put	Bond Future	217.6300	0.2176	197.1000	0.1971	9.433	0.0000	0.0000
2025/06/03	R186	05/02/2026		Bond Future	8.1878	103.3329	8.1301	103.3807	0.704	0.0000	0.0000
2025/06/03	R186	05/02/2026	8.43 Call	Bond Future	407.3600	0.4074	436.4300	0.4364	7.136	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
2025/06/03	R186	05/02/2026	8.43 Put	Bond Future	206.8200	0.2068	188.1000	0.1881	9.051	0.0000	0.0000
2025/06/03	R186	07/05/2026		Bond Future	8.5366	105.2205	8.4536	105.2695	0.972	0.0000	0.0000
2025/06/03	R186	07/05/2026	8.69 Call	Bond Future	323.8100	0.3238	351.2000	0.3512	8.459	0.0000	0.0000
2025/06/03	R186	07/05/2026	8.69 Put	Bond Future	233.2800	0.2333	211.6700	0.2117	9.264	0.0000	0.0000
2025/06/03	R186	06/08/2026		Bond Future	9.4087	101.8120	9.2665	101.8623	1.511	0.0000	0.0000
2025/06/03	R186	06/08/2026	8.57 Call	Bond Future	64.2400	0.0642	77.5000	0.0775	20.641	0.0000	0.0000
2025/06/03	R186	06/08/2026	8.57 Put	Bond Future	361.5500	0.3616	324.5200	0.3245	10.242	0.0000	0.0000
2025/06/03	R202	07/08/2025		Bond Future	269.3599	269.3599	269.3777	269.3777	0.007	0.0000	0.0000
2025/06/03	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	R202	07/08/2025	271.60 Put	Bond Future	2240.1000	2.2401	2222.2800	2.2223	0.796	0.0000	0.0000
2025/06/03	R202	06/11/2025		Bond Future	274.5023	274.5023	274.5207	274.5207	0.007	0.0000	0.0000
2025/06/03	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	R202	06/11/2025	275.64 Put	Bond Future	1137.6700	1.1377	1119.2900	1.1193	1.616	0.0000	0.0000
2025/06/03	R202	05/02/2026		Bond Future	274.3276	274.3276	274.3473	274.3473	0.007	0.0000	0.0000
2025/06/03	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	R202	05/02/2026	277.82 Put	Bond Future	3492.4400	3.4924	3472.7200	3.4727	0.565	0.0000	0.0000
2025/06/03	R202	07/05/2026		Bond Future	279.4066	279.4066	279.4276	279.4276	0.008	0.0000	0.0000
2025/06/03	R202	07/05/2026	277.55 Call	Bond Future	1856.6300	1.8566	1877.6000	1.8776	1.129	0.0000	0.0000
2025/06/03	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	R202	06/08/2026		Bond Future	279.0822	279.0822	279.1076	279.1076	0.009	0.0000	0.0000
2025/06/03	R202	06/08/2026	278.86 Call	Bond Future	222.1600	0.2222	247.5600	0.2476	11.433	0.0000	0.0000
2025/06/03	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	R209	07/08/2025		Bond Future	10.6067	74.8835	10.5080	75.3882	0.931	0.0000	0.0000
2025/06/03	R209	07/08/2025	12.68 Call	Bond Future	9608.3600	9.6084	10111.7800	10.1118	5.239	0.0000	0.0000
2025/06/03	R209	07/08/2025	12.68 Put	Bond Future	3.1700	0.0032	1.8600	0.0019	41.325	0.0000	0.0000
2025/06/03	R209	06/11/2025		Bond Future	10.7128	73.1426	10.6103	73.6570	0.957	0.0000	0.0000
2025/06/03	R209	06/11/2025	11.27 Call	Bond Future	3627.0500	3.6271	4000.5000	4.0005	10.296	0.0000	0.0000
2025/06/03	R209	06/11/2025	11.27 Put	Bond Future	913.6500	0.9137	772.7300	0.7727	15.424	0.0000	0.0000
2025/06/03	R209	05/02/2026		Bond Future	10.8295	74.5016	10.7230	75.0257	0.984	0.0000	0.0000
2025/06/03	R209	05/02/2026	10.93 Call	Bond Future	2596.3500	2.5964	2888.5400	2.8885	11.254	0.0000	0.0000
2025/06/03	R209	05/02/2026	10.93 Put	Bond Future	2106.6200	2.1066	1874.6800	1.8747	11.010	0.0000	0.0000
2025/06/03	R209	07/05/2026		Bond Future	10.9565	72.7114	10.8458	73.2453	1.011	0.0000	0.0000
2025/06/03	R209	07/05/2026	11.07 Call	Bond Future	3055.6900	3.0557	3353.3600	3.3534	9.741	0.0000	0.0000
2025/06/03	R209	07/05/2026	11.07 Put	Bond Future	2514.1700	2.5142	2277.8800	2.2779	9.398	0.0000	0.0000
2025/06/03	R209	06/08/2026		Bond Future	11.0976	74.0217	10.9822	74.5655	1.039	0.0000	0.0000
2025/06/03	R209	06/08/2026	11.39 Call	Bond Future	3914.9200	3.9149	4238.4500	4.2385	8.264	0.0000	0.0000
2025/06/03	R209	06/08/2026	11.39 Put	Bond Future	2559.7600	2.5598	2339.4500	2.3395	8.607	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	
2025/06/03	R210	07/08/2025		Bond Future	249.5495	249.5495	249.5621	249.5621	0.005	0.0000	0.0000
2025/06/03	R210	07/08/2025	248.44 Call	Bond Future	1109.4500	1.1095	1122.1300	1.1221	1.143	0.0000	0.0000
2025/06/03	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	R210	06/11/2025		Bond Future	250.8872	250.8872	250.9000	250.9000	0.005	0.0000	0.0000
2025/06/03	R210	06/11/2025	252.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	R210	06/11/2025	252.14 Put	Bond Future	1252.7600	1.2528	1240.0200	1.2400	1.017	0.0000	0.0000
2025/06/03	R210	05/02/2026		Bond Future	255.6094	255.6094	255.6231	255.6231	0.005	0.0000	0.0000
2025/06/03	R210	05/02/2026	253.10 Call	Bond Future	2509.4400	2.5094	2523.1200	2.5231	0.545	0.0000	0.0000
2025/06/03	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	R210	07/05/2026		Bond Future	256.8575	256.8575	256.8735	256.8735	0.006	0.0000	0.0000
2025/06/03	R210	07/05/2026	255.40 Call	Bond Future	1457.5400	1.4575	1473.5100	1.4735	1.096	0.0000	0.0000
2025/06/03	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	R210	06/08/2026		Bond Future	261.5538	261.5538	261.5709	261.5709	0.007	0.0000	0.0000
2025/06/03	R210	06/08/2026	259.84 Call	Bond Future	1713.7900	1.7138	1730.9200	1.7309	1.000	0.0000	0.0000
2025/06/03	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	R213	07/08/2025		Bond Future	9.1656	93.8699	9.0970	94.1469	0.748	0.0000	0.0000
2025/06/03	R213	07/08/2025	11.66 Call	Bond Future	9403.0600	9.4031	9679.9200	9.6799	2.944	0.0000	0.0000
2025/06/03	R213	07/08/2025	11.66 Put	Bond Future	0.1900	0.0002	0.1100	0.0001	42.105	0.0000	0.0000
2025/06/03	R213	06/11/2025		Bond Future	9.2560	92.0869	9.1834	92.3691	0.785	0.0000	0.0000
2025/06/03	R213	06/11/2025	10.05 Call	Bond Future	3440.8100	3.4408	3666.5200	3.6665	6.560	0.0000	0.0000
2025/06/03	R213	06/11/2025	10.05 Put	Bond Future	423.5500	0.4236	367.0000	0.3670	13.351	0.0000	0.0000
2025/06/03	R213	05/02/2026		Bond Future	9.3651	93.7983	9.2880	94.0860	0.824	0.0000	0.0000
2025/06/03	R213	05/02/2026	9.89 Call	Bond Future	2886.1600	2.8862	3081.3700	3.0814	6.764	0.0000	0.0000
2025/06/03	R213	05/02/2026	9.89 Put	Bond Future	958.1100	0.9581	865.5800	0.8656	9.658	0.0000	0.0000
2025/06/03	R213	07/05/2026		Bond Future	9.4848	91.9603	9.4027	92.2536	0.865	0.0000	0.0000
2025/06/03	R213	07/05/2026	9.80 Call	Bond Future	2511.2300	2.5112	2688.7400	2.6887	7.069	0.0000	0.0000
2025/06/03	R213	07/05/2026	9.80 Put	Bond Future	1395.6900	1.3957	1279.8700	1.2799	8.298	0.0000	0.0000
2025/06/03	R213	06/08/2026		Bond Future	9.6303	93.6189	9.5426	93.9179	0.911	0.0000	0.0000
2025/06/03	R213	06/08/2026	9.69 Call	Bond Future	2161.4300	2.1614	2319.9200	2.3199	7.333	0.0000	0.0000
2025/06/03	R213	06/08/2026	9.69 Put	Bond Future	1958.6600	1.9587	1818.1900	1.8182	7.172	0.0000	0.0000
2025/06/03	R214	07/08/2025		Bond Future	11.2088	68.6012	11.1051	69.1606	0.925	0.0000	0.0000
2025/06/03	R214	07/08/2025	12.97 Call	Bond Future	8528.7100	8.5287	9082.6300	9.0826	6.495	0.0000	0.0000
2025/06/03	R214	07/08/2025	12.97 Put	Bond Future	14.5100	0.0145	9.0300	0.0090	37.767	0.0000	0.0000
2025/06/03	R214	06/11/2025		Bond Future	11.3188	66.5956	11.2115	67.1657	0.948	0.0000	0.0000
2025/06/03	R214	06/11/2025	11.64 Call	Bond Future	2971.5700	2.9716	3343.4300	3.3434	12.514	0.0000	0.0000
2025/06/03	R214	06/11/2025	11.64 Put	Bond Future	1308.2600	1.3083	1110.1100	1.1101	15.146	0.0000	0.0000
2025/06/03	R214	05/02/2026		Bond Future	11.4396	67.8331	11.3284	68.4139	0.972	0.0000	0.0000
2025/06/03	R214	05/02/2026	11.26 Call	Bond Future	1977.0400	1.9770	2248.0000	2.2480	13.705	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
2025/06/03	R214	05/02/2026	11.26 Put	Bond Future	2919.0800	2.9191	2609.2600	2.6093	10.614	0.0000	0.0000
2025/06/03	R214	07/05/2026		Bond Future	11.5632	65.7739	11.4480	66.3655	0.996	0.0000	0.0000
2025/06/03	R214	07/05/2026	11.53 Call	Bond Future	2845.6000	2.8456	3154.2700	3.1543	10.847	0.0000	0.0000
2025/06/03	R214	07/05/2026	11.53 Put	Bond Future	3015.1900	3.0152	2732.2200	2.7322	9.385	0.0000	0.0000
2025/06/03	R214	06/08/2026		Bond Future	11.6997	66.9592	11.5802	67.5618	1.021	0.0000	0.0000
2025/06/03	R214	06/08/2026	11.97 Call	Bond Future	4049.6300	4.0496	4408.3900	4.4084	8.859	0.0000	0.0000
2025/06/03	R214	06/08/2026	11.97 Put	Bond Future	2716.2500	2.7163	2472.4600	2.4725	8.975	0.0000	0.0000
2025/06/03	R248	07/08/2025		Bond Future	11.5707	81.4625	11.4616	82.1696	0.943	0.0000	0.0000
2025/06/03	R248	07/08/2025	13.21 Call	Bond Future	9463.1200	9.4631	10157.6900	10.1577	7.340	0.0000	0.0000
2025/06/03	R248	07/08/2025	13.21 Put	Bond Future	34.6000	0.0346	22.0700	0.0221	36.214	0.0000	0.0000
2025/06/03	R248	06/11/2025		Bond Future	11.6899	78.5575	11.5768	79.2780	0.968	0.0000	0.0000
2025/06/03	R248	06/11/2025	11.74 Call	Bond Future	2548.9100	2.5489	2944.7500	2.9448	15.530	0.0000	0.0000
2025/06/03	R248	06/11/2025	11.74 Put	Bond Future	2233.6200	2.2336	1908.9500	1.9090	14.536	0.0000	0.0000
2025/06/03	R248	05/02/2026		Bond Future	11.8205	80.0171	11.7030	80.7512	0.994	0.0000	0.0000
2025/06/03	R248	05/02/2026	11.46 Call	Bond Future	1968.4200	1.9684	2268.1800	2.2682	15.228	0.0000	0.0000
2025/06/03	R248	05/02/2026	11.46 Put	Bond Future	4258.8900	4.2589	3824.4700	3.8245	10.200	0.0000	0.0000
2025/06/03	R248	07/05/2026		Bond Future	11.9535	77.0383	11.8315	77.7861	1.021	0.0000	0.0000
2025/06/03	R248	07/05/2026	11.72 Call	Bond Future	2833.3100	2.8333	3182.8000	3.1828	12.335	0.0000	0.0000
2025/06/03	R248	07/05/2026	11.72 Put	Bond Future	4275.3200	4.2753	3876.9600	3.8770	9.318	0.0000	0.0000
2025/06/03	R248	06/08/2026		Bond Future	12.1001	78.4259	11.9732	79.1876	1.049	0.0000	0.0000
2025/06/03	R248	06/08/2026	12.37 Call	Bond Future	4982.5100	4.9825	5435.1800	5.4352	9.085	0.0000	0.0000
2025/06/03	R248	06/08/2026	12.37 Put	Bond Future	3405.7900	3.4058	3096.7900	3.0968	9.073	0.0000	0.0000
2025/06/03	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/06/03	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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