



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/05/2025 TO 02/05/2025

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
2025/05/02	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	2029	08/05/2025		Bond Future	136.4203	136.4203	136.5221	136.5221	0.075	0.0000
2025/05/02	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/02	2029	08/05/2025	137.85 Put	Bond Future	1429.6900	1.4297	1327.8600	1.3279	7.123	0.0000
2025/05/02	2029	07/08/2025		Bond Future	139.0846	139.0846	139.1860	139.1860	0.073	0.0000
2025/05/02	2029	07/08/2025	137.41 Call	Bond Future	1674.6000	1.6746	1776.0400	1.7760	6.058	0.0000
2025/05/02	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Open Interest

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3,723
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5,676
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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
2025/05/02	2029	06/11/2025		Bond Future	140.3540	140.3540	140.4569	140.4569	0.073	0.0000
2025/05/02	2029	06/11/2025	139.79 Call	Bond Future	564.0400	0.5640	666.9200	0.6669	18.240	0.0000
2025/05/02	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/02	2029	05/02/2026		Bond Future	143.0585	143.0585	143.1148	143.1148	0.039	0.0000
2025/05/02	2029	05/02/2026	140.11 Call	Bond Future	2948.4500	2.9485	3004.7700	3.0048	1.910	0.0000
2025/05/02	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/02	2029	07/05/2026		Bond Future	144.2751	144.2751	144.3186	144.3186	0.030	0.0000
2025/05/02	2029	07/05/2026	141.82 Call	Bond Future	2455.1400	2.4551	2498.6300	2.4986	1.771	0.0000
2025/05/02	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/02	2030	08/05/2025	8.72 Put	Bond Future	510.3000	0.5103	618.3900	0.6184	21.182	0.0000
2025/05/02	2030	08/05/2025	8.72 Call	Bond Future	191.1700	0.1912	227.1500	0.2272	18.821	0.0000
2025/05/02	2030	08/05/2025	9.22 Put	Bond Future	9.2500	0.0093	28.8000	0.0288	211.351	0.0000
2025/05/02	2030	08/05/2025	9.22 Call	Bond Future	1538.0500	1.5381	1485.4900	1.4855	3.417	0.0000
2025/05/02	2030	08/05/2025	9.54 Call	Bond Future	2688.9500	2.6890	2617.7600	2.6178	2.648	0.0000
2025/05/02	2030	08/05/2025	9.54 Put	Bond Future	0.0900	0.0001	1.0100	0.0010	1,022.222	0.0000
2025/05/02	2030	08/05/2025	8.68 Put	Bond Future	613.0500	0.6131	720.7800	0.7208	17.573	0.0000
2025/05/02	2030	08/05/2025	8.68 Call	Bond Future	144.1900	0.1442	179.8100	0.1798	24.704	0.0000
2025/05/02	2030	08/05/2025	9.18 Put	Bond Future	14.6300	0.0146	40.3000	0.0403	175.461	0.0000
2025/05/02	2030	08/05/2025	9.18 Call	Bond Future	1397.1900	1.3972	1350.7500	1.3508	3.324	0.0000
2025/05/02	2030	08/05/2025	9.99 Call	Bond Future	4291.0000	4.2910	4218.8900	4.2189	1.680	0.0000
2025/05/02	2030	08/05/2025	9.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/02	2030	08/05/2025	8.95 Put	Bond Future	124.6700	0.1247	201.4300	0.2014	61.571	0.0000
2025/05/02	2030	08/05/2025	8.95 Call	Bond Future	661.0000	0.6610	665.6500	0.6657	0.703	0.0000
2025/05/02	2030	08/05/2025	9.45 Put	Bond Future	0.3900	0.0004	2.9400	0.0029	653.846	0.0000
2025/05/02	2030	08/05/2025	9.45 Call	Bond Future	2364.7500	2.3648	2295.1900	2.2952	2.942	0.0000
2025/05/02	2030	08/05/2025	11.86 Call	Bond Future	10599.6500	10.5997	10527.5400	10.5275	0.680	0.0000
2025/05/02	2030	08/05/2025	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/02	2030	08/05/2025	10.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/02	2030	08/05/2025	10.31 Call	Bond Future	5409.9200	5.4099	5337.8100	5.3378	1.333	0.0000
2025/05/02	2030	08/05/2025	12.28 Call	Bond Future	11942.8000	11.9428	11870.6900	11.8707	0.604	0.0000
2025/05/02	2030	08/05/2025	12.28 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/02	2030	08/05/2025	10.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/02	2030	08/05/2025	10.69 Call	Bond Future	6717.1000	6.7171	6644.9900	6.6450	1.074	0.0000
2025/05/02	2030	08/05/2025		Bond Future	8.8055	99.1769	8.8249	99.1048	0.220	0.0000
2025/05/02	2030	08/05/2025	9.93 Call	Bond Future	4079.3300	4.0793	4007.2200	4.0072	1.768	0.0000
2025/05/02	2030	08/05/2025	9.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/02	2030	07/08/2025	12.12 Call	Bond Future	10723.2600	10.7233	10648.0300	10.6480	0.702	0.0000
2025/05/02	2030	07/08/2025	12.12 Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	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
2025/05/02	2030	07/08/2025	10.48 Put	Bond Future	21.0900	0.0211	23.5600	0.0236	11.712	0.0000	0.0000
2025/05/02	2030	07/08/2025	10.48 Call	Bond Future	5515.8000	5.5158	5443.0300	5.4430	1.319	0.0000	0.0000
2025/05/02	2030	07/08/2025		Bond Future	8.8768	97.0790	8.8980	97.0038	0.239	0.0000	0.0000
2025/05/02	2030	07/08/2025	11.11 Call	Bond Future	7550.3500	7.5504	7475.4300	7.4754	0.992	0.0000	0.0000
2025/05/02	2030	07/08/2025	11.11 Put	Bond Future	1.9300	0.0019	2.2500	0.0023	16.580	0.0000	0.0000
2025/05/02	2030	07/08/2025	8.72 Put	Bond Future	1196.7400	1.1967	1252.7100	1.2527	4.677	0.0000	0.0000
2025/05/02	2030	07/08/2025	8.72 Call	Bond Future	637.7100	0.6377	618.4400	0.6184	3.022	0.0000	0.0000
2025/05/02	2030	07/08/2025	9.22 Put	Bond Future	454.1400	0.4541	486.2600	0.4863	7.073	0.0000	0.0000
2025/05/02	2030	07/08/2025	9.22 Call	Bond Future	1663.8300	1.6638	1620.7100	1.6207	2.592	0.0000	0.0000
2025/05/02	2030	07/08/2025	9.81 Call	Bond Future	3362.9300	3.3629	3299.1300	3.2991	1.897	0.0000	0.0000
2025/05/02	2030	07/08/2025	9.81 Put	Bond Future	116.6300	0.1166	128.0700	0.1281	9.809	0.0000	0.0000
2025/05/02	2030	06/11/2025	8.72 Put	Bond Future	1633.8100	1.6338	1704.5500	1.7046	4.330	0.0000	0.0000
2025/05/02	2030	06/11/2025	8.72 Call	Bond Future	859.9900	0.8600	853.6400	0.8536	0.738	0.0000	0.0000
2025/05/02	2030	06/11/2025	9.22 Put	Bond Future	873.9500	0.8740	927.1500	0.9272	6.087	0.0000	0.0000
2025/05/02	2030	06/11/2025	9.22 Call	Bond Future	1790.6500	1.7907	1766.7600	1.7668	1.334	0.0000	0.0000
2025/05/02	2030	06/11/2025	10.08 Call	Bond Future	4004.6100	4.0046	3952.2000	3.9522	1.309	0.0000	0.0000
2025/05/02	2030	06/11/2025	10.08 Put	Bond Future	263.5600	0.2636	288.2400	0.2882	9.364	0.0000	0.0000
2025/05/02	2030	06/11/2025		Bond Future	8.9475	98.9469	8.9703	98.8698	0.255	0.0000	0.0000
2025/05/02	2030	06/11/2025	9.54 Call	Bond Future	2547.1500	2.5472	2511.5100	2.5115	1.399	0.0000	0.0000
2025/05/02	2030	06/11/2025	9.54 Put	Bond Future	567.3800	0.5674	608.8300	0.6088	7.306	0.0000	0.0000
2025/05/02	2030	05/02/2026		Bond Future	9.0361	96.8216	9.0714	96.7086	0.390	0.0000	0.0000
2025/05/02	2030	05/02/2026	9.49 Call	Bond Future	2369.4100	2.3694	2332.1800	2.3322	1.571	0.0000	0.0000
2025/05/02	2030	05/02/2026	9.49 Put	Bond Future	926.7200	0.9267	1002.4300	1.0024	8.170	0.0000	0.0000
2025/05/02	2030	07/05/2026		Bond Future	9.1622	98.6142	9.2034	98.4896	0.450	0.0000	0.0000
2025/05/02	2030	07/05/2026	9.39 Call	Bond Future	2005.0000	2.0050	2022.8200	2.0228	0.889	0.0000	0.0000
2025/05/02	2030	07/05/2026	9.39 Put	Bond Future	1318.3200	1.3183	1460.7300	1.4607	10.802	0.0000	0.0000
2025/05/02	2032	08/05/2025	9.40 Put	Bond Future	1440.6900	1.4407	1465.8500	1.4659	1.746	0.0000	0.0000
2025/05/02	2032	08/05/2025	9.40 Call	Bond Future	27.4000	0.0274	33.3800	0.0334	21.825	0.0000	0.0000
2025/05/02	2032	08/05/2025	9.90 Put	Bond Future	114.7200	0.1147	90.2200	0.0902	21.356	0.0000	0.0000
2025/05/02	2032	08/05/2025	9.90 Call	Bond Future	1065.4100	1.0654	1021.7300	1.0217	4.100	0.0000	0.0000
2025/05/02	2032	08/05/2025	10.28 Call	Bond Future	2702.0900	2.7021	2679.0600	2.6791	0.852	0.0000	0.0000
2025/05/02	2032	08/05/2025	10.28 Put	Bond Future	4.7200	0.0047	0.8700	0.0009	81.568	0.0000	0.0000
2025/05/02	2032	08/05/2025	9.42 Put	Bond Future	1352.7000	1.3527	1377.6300	1.3776	1.843	0.0000	0.0000
2025/05/02	2032	08/05/2025	9.42 Call	Bond Future	35.4300	0.0354	41.1800	0.0412	16.229	0.0000	0.0000
2025/05/02	2032	08/05/2025	9.92 Put	Bond Future	99.3600	0.0994	75.2500	0.0753	24.265	0.0000	0.0000
2025/05/02	2032	08/05/2025	9.92 Call	Bond Future	1143.0400	1.1430	1099.7500	1.0998	3.787	0.0000	0.0000
2025/05/02	2032	08/05/2025	10.97 Call	Bond Future	5762.7600	5.7628	5743.5800	5.7436	0.333	0.0000	0.0000
2025/05/02	2032	08/05/2025	10.97 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/05/02	2032	08/05/2025		Bond Future	9.6970	93.8063	9.7011	93.7871	0.042	0.0000	0.0000
2025/05/02	2032	08/05/2025	10.91 Call	Bond Future	5501.5100	5.5015	5482.3300	5.4823	0.349	0.0000	0.0000
2025/05/02	2032	08/05/2025	10.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	2032	07/08/2025		Bond Future	9.7899	95.6150	9.7946	95.5939	0.047	0.0000	0.0000
2025/05/02	2032	07/08/2025	12.01 Call	Bond Future	9489.9300	9.4899	9469.1600	9.4692	0.219	0.0000	0.0000
2025/05/02	2032	07/08/2025	12.01 Put	Bond Future	6.2600	0.0063	6.6600	0.0067	6.390	0.0000	0.0000
2025/05/02	2032	07/08/2025	9.40 Put	Bond Future	2352.8900	2.3529	2378.4100	2.3784	1.085	0.0000	0.0000
2025/05/02	2032	07/08/2025	9.40 Call	Bond Future	548.5600	0.5486	552.9100	0.5529	0.793	0.0000	0.0000
2025/05/02	2032	07/08/2025	9.90 Put	Bond Future	1079.0100	1.0790	1099.6300	1.0996	1.911	0.0000	0.0000
2025/05/02	2032	07/08/2025	9.90 Call	Bond Future	1580.5300	1.5805	1579.9800	1.5800	0.035	0.0000	0.0000
2025/05/02	2032	07/08/2025	10.59 Call	Bond Future	3860.0500	3.8601	3847.4700	3.8475	0.326	0.0000	0.0000
2025/05/02	2032	07/08/2025	10.59 Put	Bond Future	291.7000	0.2917	300.2900	0.3003	2.945	0.0000	0.0000
2025/05/02	2032	06/11/2025	9.40 Put	Bond Future	3033.4700	3.0335	3073.8600	3.0739	1.331	0.0000	0.0000
2025/05/02	2032	06/11/2025	9.40 Call	Bond Future	820.1600	0.8202	838.5600	0.8386	2.243	0.0000	0.0000
2025/05/02	2032	06/11/2025	9.90 Put	Bond Future	1770.6600	1.7707	1809.3500	1.8094	2.185	0.0000	0.0000
2025/05/02	2032	06/11/2025	9.90 Call	Bond Future	1803.1400	1.8031	1819.8400	1.8198	0.926	0.0000	0.0000
2025/05/02	2032	06/11/2025	10.89 Call	Bond Future	4807.8100	4.8078	4806.8800	4.8069	0.019	0.0000	0.0000
2025/05/02	2032	06/11/2025	10.89 Put	Bond Future	522.9000	0.5229	543.9600	0.5440	4.028	0.0000	0.0000
2025/05/02	2032	06/11/2025		Bond Future	9.8927	93.2934	9.8976	93.2714	0.050	0.0000	0.0000
2025/05/02	2032	06/11/2025	10.42 Call	Bond Future	3249.1700	3.2492	3257.4800	3.2575	0.256	0.0000	0.0000
2025/05/02	2032	06/11/2025	10.42 Put	Bond Future	951.6400	0.9516	981.9400	0.9819	3.184	0.0000	0.0000
2025/05/02	2032	05/02/2026		Bond Future	10.0102	95.0683	10.0232	95.0130	0.129	0.0000	0.0000
2025/05/02	2032	05/02/2026	10.16 Call	Bond Future	2442.6900	2.4427	2510.8000	2.5108	2.788	0.0000	0.0000
2025/05/02	2032	05/02/2026	10.16 Put	Bond Future	1804.8100	1.8048	1928.2100	1.9282	6.837	0.0000	0.0000
2025/05/02	2032	07/05/2026		Bond Future	10.1483	92.6691	10.1642	92.6036	0.157	0.0000	0.0000
2025/05/02	2032	07/05/2026	10.14 Call	Bond Future	2334.5800	2.3346	2345.9200	2.3459	0.486	0.0000	0.0000
2025/05/02	2032	07/05/2026	10.14 Put	Bond Future	2368.9800	2.3690	2445.8200	2.4458	3.244	0.0000	0.0000
2025/05/02	2033	08/05/2025		Bond Future	127.4967	127.4967	127.6580	127.6580	0.126	0.0000	0.0000
2025/05/02	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	2033	08/05/2025	130.62 Put	Bond Future	3123.3100	3.1233	2962.0500	2.9621	5.163	0.0000	0.0000
2025/05/02	2033	07/08/2025		Bond Future	129.9867	129.9867	130.1488	130.1488	0.125	0.0000	0.0000
2025/05/02	2033	07/08/2025	128.65 Call	Bond Future	1336.6600	1.3367	1498.8100	1.4988	12.131	0.0000	0.0000
2025/05/02	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	2033	06/11/2025		Bond Future	130.9789	130.9789	131.1437	131.1437	0.126	0.0000	0.0000
2025/05/02	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	2033	06/11/2025	133.14 Put	Bond Future	2161.0900	2.1611	1996.3200	1.9963	7.624	0.0000	0.0000
2025/05/02	2033	05/02/2026		Bond Future	133.5027	133.5027	133.6254	133.6254	0.092	0.0000	0.0000
2025/05/02	2033	05/02/2026	132.88 Call	Bond Future	622.7200	0.6227	745.4100	0.7454	19.702	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
2025/05/02	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	2033	07/05/2026		Bond Future	134.4376	134.4376	134.5497	134.5497	0.083	0.0000	0.0000
2025/05/02	2033	07/05/2026	135.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	2033	07/05/2026	135.16 Put	Bond Future	722.3800	0.7224	610.2800	0.6103	15.518	0.0000	0.0000
2025/05/02	2037	08/05/2025	10.50 Put	Bond Future	3795.7600	3.7958	4017.5200	4.0175	5.842	0.0000	0.0000
2025/05/02	2037	08/05/2025	10.50 Call	Bond Future	0.3300	0.0003	2.9200	0.0029	784.848	0.0000	0.0000
2025/05/02	2037	08/05/2025	11.00 Put	Bond Future	1022.6900	1.0227	1300.4800	1.3005	27.163	0.0000	0.0000
2025/05/02	2037	08/05/2025	11.00 Call	Bond Future	169.5100	0.1695	228.1300	0.2281	34.582	0.0000	0.0000
2025/05/02	2037	08/05/2025	11.46 Call	Bond Future	1773.5700	1.7736	1644.7200	1.6447	7.265	0.0000	0.0000
2025/05/02	2037	08/05/2025	11.46 Put	Bond Future	41.8600	0.0419	132.1800	0.1322	215.767	0.0000	0.0000
2025/05/02	2037	08/05/2025	12.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	2037	08/05/2025	12.55 Call	Bond Future	7423.5200	7.4235	7204.3500	7.2044	2.952	0.0000	0.0000
2025/05/02	2037	08/05/2025	13.30 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	2037	08/05/2025	13.30 Call	Bond Future	11014.1800	11.0142	10795.0100	10.7950	1.990	0.0000	0.0000
2025/05/02	2037	08/05/2025	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	2037	08/05/2025	13.35 Call	Bond Future	11244.7400	11.2447	11025.5700	11.0256	1.949	0.0000	0.0000
2025/05/02	2037	08/05/2025		Bond Future	11.1496	85.2668	11.1884	85.0476	0.348	0.0000	0.0000
2025/05/02	2037	08/05/2025	12.25 Call	Bond Future	5915.0300	5.9150	5695.8900	5.6959	3.705	0.0000	0.0000
2025/05/02	2037	08/05/2025	12.25 Put	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0.0000	0.0000
2025/05/02	2037	07/08/2025		Bond Future	11.2758	82.6500	11.3165	82.4252	0.360	0.0000	0.0000
2025/05/02	2037	07/08/2025	13.01 Call	Bond Future	8949.7400	8.9497	8734.5400	8.7345	2.405	0.0000	0.0000
2025/05/02	2037	07/08/2025	13.01 Put	Bond Future	72.2500	0.0723	81.8700	0.0819	13.315	0.0000	0.0000
2025/05/02	2037	07/08/2025	12.17 Call	Bond Future	5114.6100	5.1146	4929.1700	4.9292	3.626	0.0000	0.0000
2025/05/02	2037	07/08/2025	12.17 Put	Bond Future	358.5300	0.3585	397.9100	0.3979	10.984	0.0000	0.0000
2025/05/02	2037	07/08/2025	11.42 Call	Bond Future	2116.2300	2.1162	1998.6400	1.9986	5.557	0.0000	0.0000
2025/05/02	2037	07/08/2025	11.42 Put	Bond Future	1322.2300	1.3222	1429.4600	1.4295	8.110	0.0000	0.0000
2025/05/02	2037	07/08/2025	10.55 Put	Bond Future	4430.9600	4.4310	4633.5600	4.6336	4.572	0.0000	0.0000
2025/05/02	2037	07/08/2025	10.55 Call	Bond Future	264.8000	0.2648	242.5800	0.2426	8.391	0.0000	0.0000
2025/05/02	2037	07/08/2025	10.64 Put	Bond Future	3990.5500	3.9906	4186.4500	4.1865	4.909	0.0000	0.0000
2025/05/02	2037	07/08/2025	10.64 Call	Bond Future	356.6600	0.3567	327.7400	0.3277	8.109	0.0000	0.0000
2025/05/02	2037	07/08/2025	11.82 Call	Bond Future	3615.3300	3.6153	3455.9800	3.4560	4.408	0.0000	0.0000
2025/05/02	2037	07/08/2025	11.82 Put	Bond Future	673.6700	0.6737	739.1400	0.7391	9.718	0.0000	0.0000
2025/05/02	2037	07/08/2025	11.07 Call	Bond Future	1107.6000	1.1076	1032.5500	1.0326	6.776	0.0000	0.0000
2025/05/02	2037	07/08/2025	11.07 Put	Bond Future	2260.1700	2.2602	2409.9400	2.4099	6.626	0.0000	0.0000
2025/05/02	2037	07/08/2025	10.34 Put	Bond Future	5548.1200	5.5481	5761.8600	5.7619	3.852	0.0000	0.0000
2025/05/02	2037	07/08/2025	10.34 Call	Bond Future	122.1200	0.1221	111.0400	0.1110	9.073	0.0000	0.0000
2025/05/02	2037	07/08/2025	10.50 Put	Bond Future	4685.8900	4.6859	4891.7400	4.8917	4.393	0.0000	0.0000
2025/05/02	2037	07/08/2025	10.50 Call	Bond Future	222.0500	0.2221	203.0800	0.2031	8.543	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	
2025/05/02	2037	07/08/2025	11.00 Put	Bond Future	2497.3000	2.4973	2655.4300	2.6554	6.332	0.0000	0.0000
2025/05/02	2037	07/08/2025	11.00 Call	Bond Future	947.6400	0.9476	880.9500	0.8810	7.037	0.0000	0.0000
2025/05/02	2037	07/08/2025	11.83 Call	Bond Future	3656.3000	3.6563	3496.0600	3.4961	4.383	0.0000	0.0000
2025/05/02	2037	07/08/2025	11.83 Put	Bond Future	661.9700	0.6620	726.5500	0.7266	9.756	0.0000	0.0000
2025/05/02	2037	07/08/2025	11.45 Call	Bond Future	2217.4400	2.2174	2096.3500	2.0964	5.461	0.0000	0.0000
2025/05/02	2037	07/08/2025	11.45 Put	Bond Future	1259.5500	1.2596	1363.2800	1.3633	8.235	0.0000	0.0000
2025/05/02	2037	06/11/2025	10.50 Put	Bond Future	5600.6200	5.6006	5816.9000	5.8169	3.862	0.0000	0.0000
2025/05/02	2037	06/11/2025	10.50 Call	Bond Future	494.2700	0.4943	481.0700	0.4811	2.671	0.0000	0.0000
2025/05/02	2037	06/11/2025	11.00 Put	Bond Future	3533.3900	3.5334	3720.2400	3.7202	5.288	0.0000	0.0000
2025/05/02	2037	06/11/2025	11.00 Call	Bond Future	1314.5200	1.3145	1271.8900	1.2719	3.243	0.0000	0.0000
2025/05/02	2037	06/11/2025	12.16 Call	Bond Future	5001.5900	5.0016	4865.2500	4.8653	2.726	0.0000	0.0000
2025/05/02	2037	06/11/2025	12.16 Put	Bond Future	1015.2300	1.0152	1108.3700	1.1084	9.174	0.0000	0.0000
2025/05/02	2037	06/11/2025		Bond Future	11.4007	84.2402	11.4430	84.0107	0.371	0.0000	0.0000
2025/05/02	2037	06/11/2025	11.63 Call	Bond Future	3068.3100	3.0683	2973.2600	2.9733	3.098	0.0000	0.0000
2025/05/02	2037	06/11/2025	11.63 Put	Bond Future	1834.8500	1.8349	1969.2800	1.9693	7.326	0.0000	0.0000
2025/05/02	2037	05/02/2026	12.27 Call	Bond Future	5243.0300	5.2430	5105.8700	5.1059	2.616	0.0000	0.0000
2025/05/02	2037	05/02/2026	12.27 Put	Bond Future	1480.0900	1.4801	1606.1200	1.6061	8.515	0.0000	0.0000
2025/05/02	2037	05/02/2026	10.90 Put	Bond Future	4785.7700	4.7858	5016.7300	5.0167	4.826	0.0000	0.0000
2025/05/02	2037	05/02/2026	10.90 Call	Bond Future	1288.1200	1.2881	1255.8900	1.2559	2.502	0.0000	0.0000
2025/05/02	2037	05/02/2026		Bond Future	11.5387	81.5842	11.5883	81.3210	0.430	0.0000	0.0000
2025/05/02	2037	05/02/2026	11.20 Call	Bond Future	1923.7300	1.9237	1871.2400	1.8712	2.729	0.0000	0.0000
2025/05/02	2037	05/02/2026	11.20 Put	Bond Future	3753.2300	3.7532	3963.9300	3.9639	5.614	0.0000	0.0000
2025/05/02	2037	05/02/2026	11.86 Call	Bond Future	3815.3500	3.8154	3710.1600	3.7102	2.757	0.0000	0.0000
2025/05/02	2037	05/02/2026	11.86 Put	Bond Future	2131.5100	2.1315	2289.5100	2.2895	7.413	0.0000	0.0000
2025/05/02	2037	05/02/2026	11.36 Call	Bond Future	2324.8400	2.3248	2260.1600	2.2602	2.782	0.0000	0.0000
2025/05/02	2037	05/02/2026	11.36 Put	Bond Future	3283.1600	3.2832	3481.6700	3.4817	6.046	0.0000	0.0000
2025/05/02	2037	05/02/2026	10.65 Put	Bond Future	5803.7300	5.8037	6047.5300	6.0475	4.201	0.0000	0.0000
2025/05/02	2037	05/02/2026	10.65 Call	Bond Future	880.5200	0.8805	861.1300	0.8611	2.202	0.0000	0.0000
2025/05/02	2037	05/02/2026	12.73 Call	Bond Future	6983.6800	6.9837	6815.3200	6.8153	2.411	0.0000	0.0000
2025/05/02	2037	05/02/2026	12.73 Put	Bond Future	977.6100	0.9776	1072.4400	1.0724	9.700	0.0000	0.0000
2025/05/02	2037	05/02/2026	11.40 Put	Bond Future	3173.9700	3.1740	3369.3200	3.3693	6.155	0.0000	0.0000
2025/05/02	2037	05/02/2026	11.40 Call	Bond Future	2431.4700	2.4315	2363.6300	2.3636	2.790	0.0000	0.0000
2025/05/02	2037	07/05/2026		Bond Future	11.6962	83.0935	11.7494	82.8175	0.455	0.0000	0.0000
2025/05/02	2037	07/05/2026	11.32 Call	Bond Future	2253.1600	2.2532	2255.9500	2.2560	0.124	0.0000	0.0000
2025/05/02	2037	07/05/2026	11.32 Put	Bond Future	4241.5100	4.2415	4520.3400	4.5203	6.574	0.0000	0.0000
2025/05/02	2038	08/05/2025		Bond Future	138.5115	138.5115	138.7586	138.7586	0.178	0.0000	0.0000
2025/05/02	2038	08/05/2025	139.68 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	2038	08/05/2025	139.68 Put	Bond Future	1168.5500	1.1686	921.4300	0.9214	21.148	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
2025/05/02	2038	07/08/2025		Bond Future	139.0819	139.0819	139.3314	139.3314	0.179	0.0000
2025/05/02	2038	07/08/2025	139.56 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/05/02	2038	07/08/2025	139.56 Put	Bond Future	478.1000	0.4781	228.5800	0.2286	52.190	0.0000
2025/05/02	2038	06/11/2025		Bond Future	141.7918	141.7918	142.0456	142.0456	0.179	0.0000
2025/05/02	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/02	2038	06/11/2025	143.88 Put	Bond Future	2088.1700	2.0882	1834.3600	1.8344	12.155	0.0000
2025/05/02	2038	05/02/2026		Bond Future	142.3470	142.3470	142.5571	142.5571	0.148	0.0000
2025/05/02	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/02	2038	05/02/2026	143.20 Put	Bond Future	853.0000	0.8530	642.9400	0.6429	24.626	0.0000
2025/05/02	2038	07/05/2026		Bond Future	145.0189	145.0189	145.2187	145.2187	0.138	0.0000
2025/05/02	2038	07/05/2026	144.53 Call	Bond Future	488.8700	0.4889	688.7400	0.6887	40.884	0.0000
2025/05/02	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/02	2040	08/05/2025	13.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/02	2040	08/05/2025	13.43 Call	Bond Future	10030.5100	10.0305	9768.0200	9.7680	2.617	0.0000
2025/05/02	2040	08/05/2025	12.75 Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0.0000
2025/05/02	2040	08/05/2025	12.75 Call	Bond Future	6554.6400	6.5546	6292.1600	6.2922	4.004	0.0000
2025/05/02	2040	08/05/2025	13.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/02	2040	08/05/2025	13.50 Call	Bond Future	10374.1500	10.3742	10111.6600	10.1117	2.530	0.0000
2025/05/02	2040	08/05/2025		Bond Future	11.5901	84.4139	11.6338	84.1514	0.377	0.0000
2025/05/02	2040	08/05/2025	12.63 Call	Bond Future	5914.3700	5.9144	5651.9500	5.6520	4.437	0.0000
2025/05/02	2040	08/05/2025	12.63 Put	Bond Future	0.0100	0.0000	0.0800	0.0001	700.000	0.0000
2025/05/02	2040	07/08/2025		Bond Future	11.7225	81.5300	11.7682	81.2611	0.390	0.0000
2025/05/02	2040	07/08/2025	13.29 Call	Bond Future	8619.5300	8.6195	8366.2000	8.3662	2.939	0.0000
2025/05/02	2040	07/08/2025	13.29 Put	Bond Future	111.7300	0.1117	127.3800	0.1274	14.007	0.0000
2025/05/02	2040	07/08/2025	12.60 Call	Bond Future	5338.7200	5.3387	5117.5000	5.1175	4.144	0.0000
2025/05/02	2040	07/08/2025	12.60 Put	Bond Future	399.9300	0.3999	447.6900	0.4477	11.942	0.0000
2025/05/02	2040	07/08/2025	11.00 Put	Bond Future	4721.8500	4.7219	4961.7200	4.9617	5.080	0.0000
2025/05/02	2040	07/08/2025	11.00 Call	Bond Future	285.3400	0.2853	256.2300	0.2562	10.202	0.0000
2025/05/02	2040	07/08/2025	11.70 Put	Bond Future	1831.9900	1.8320	1982.2600	1.9823	8.203	0.0000
2025/05/02	2040	07/08/2025	11.70 Call	Bond Future	1699.1800	1.6992	1580.4700	1.5805	6.986	0.0000
2025/05/02	2040	07/08/2025	12.40 Call	Bond Future	4425.7700	4.4258	4221.0800	4.2211	4.625	0.0000
2025/05/02	2040	07/08/2025	12.40 Put	Bond Future	571.7300	0.5717	636.0200	0.6360	11.245	0.0000
2025/05/02	2040	07/08/2025	10.80 Put	Bond Future	5865.9800	5.8660	6119.7300	6.1197	4.326	0.0000
2025/05/02	2040	07/08/2025	10.80 Call	Bond Future	137.5500	0.1376	122.3200	0.1223	11.072	0.0000
2025/05/02	2040	07/08/2025	11.40 Put	Bond Future	2843.2700	2.8433	3036.9900	3.0370	6.813	0.0000
2025/05/02	2040	07/08/2025	11.40 Call	Bond Future	906.4800	0.9065	831.2200	0.8312	8.302	0.0000
2025/05/02	2040	07/08/2025	12.00 Call	Bond Future	2746.4400	2.7464	2587.4300	2.5874	5.790	0.0000
2025/05/02	2040	07/08/2025	12.00 Put	Bond Future	1133.4400	1.1334	1243.4100	1.2434	9.702	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
2025/05/02	2040	06/11/2025		Bond Future	11.8529	83.0985	11.9005	82.8240	0.401	0.0000
2025/05/02	2040	06/11/2025	11.84 Call	Bond Future	2469.8800	2.4699	2373.5400	2.3735	3.901	0.0000
2025/05/02	2040	06/11/2025	11.84 Put	Bond Future	2544.8700	2.5449	2723.0300	2.7230	7.001	0.0000
2025/05/02	2040	05/02/2026	13.23 Call	Bond Future	7589.8400	7.5898	7384.1600	7.3842	2.710	0.0000
2025/05/02	2040	05/02/2026	13.23 Put	Bond Future	1026.3400	1.0263	1129.2800	1.1293	10.030	0.0000
2025/05/02	2040	05/02/2026	11.82 Put	Bond Future	3516.3400	3.5163	3737.9900	3.7380	6.303	0.0000
2025/05/02	2040	05/02/2026	11.82 Call	Bond Future	2507.6300	2.5076	2420.6600	2.4207	3.468	0.0000
2025/05/02	2040	05/02/2026		Bond Future	11.9962	80.1702	12.0507	79.8616	0.455	0.0000
2025/05/02	2040	05/02/2026	11.49 Call	Bond Future	1670.5700	1.6706	1614.4500	1.6145	3.359	0.0000
2025/05/02	2040	05/02/2026	11.49 Put	Bond Future	4620.7600	4.6208	4873.2600	4.8733	5.464	0.0000
2025/05/02	2040	07/05/2026		Bond Future	12.1569	81.6530	12.2151	81.3308	0.479	0.0000
2025/05/02	2040	07/05/2026	11.67 Call	Bond Future	2237.6300	2.2376	2157.3300	2.1573	3.589	0.0000
2025/05/02	2040	07/05/2026	11.67 Put	Bond Future	5010.7300	5.0107	5252.6500	5.2527	4.828	0.0000
2025/05/02	2044	08/05/2025	10.85 Put	Bond Future	5905.2100	5.9052	6354.7900	6.3548	7.613	0.0000
2025/05/02	2044	08/05/2025	10.85 Call	Bond Future	0.0000	0.0000	0.0600	0.0001	100.000	0.0000
2025/05/02	2044	08/05/2025	11.76 Call	Bond Future	519.8900	0.5199	470.0100	0.4700	9.594	0.0000
2025/05/02	2044	08/05/2025	11.76 Put	Bond Future	518.5500	0.5186	918.1900	0.9182	77.069	0.0000
2025/05/02	2044	08/05/2025	11.35 Put	Bond Future	2585.4100	2.5854	3049.6700	3.0497	17.957	0.0000
2025/05/02	2044	08/05/2025	11.35 Call	Bond Future	11.4900	0.0115	26.2300	0.0262	128.285	0.0000
2025/05/02	2044	08/05/2025	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/02	2044	08/05/2025	Put	Bond Future	20144.7100	20.1447	20594.2300	20.5942	2.231	0.0000
2025/05/02	2044	08/05/2025	12.40 Call	Bond Future	3762.8600	3.7629	3325.0000	3.3250	11.636	0.0000
2025/05/02	2044	08/05/2025	12.40 Put	Bond Future	1.5900	0.0016	13.2500	0.0133	733.333	0.0000
2025/05/02	2044	08/05/2025	11.65 Call	Bond Future	243.5000	0.2435	254.8300	0.2548	4.653	0.0000
2025/05/02	2044	08/05/2025	11.65 Put	Bond Future	919.8100	0.9198	1380.6600	1.3807	50.103	0.0000
2025/05/02	2044	08/05/2025	10.92 Put	Bond Future	5425.6600	5.4257	5875.3300	5.8753	8.288	0.0000
2025/05/02	2044	08/05/2025	10.92 Call	Bond Future	0.0100	0.0000	0.1600	0.0002	1,500.000	0.0000
2025/05/02	2044	08/05/2025		Bond Future	11.7598	79.8553	11.8336	79.4058	0.628	0.0000
2025/05/02	2044	08/05/2025	12.72 Call	Bond Future	5530.5000	5.5305	5081.3300	5.0813	8.122	0.0000
2025/05/02	2044	08/05/2025	12.72 Put	Bond Future	0.0300	0.0000	0.3800	0.0004	1,166.667	0.0000
2025/05/02	2044	07/08/2025		Bond Future	11.8882	77.0089	11.9651	76.5493	0.647	0.0000
2025/05/02	2044	07/08/2025	13.34 Call	Bond Future	8132.5900	8.1326	7706.2600	7.7063	5.242	0.0000
2025/05/02	2044	07/08/2025	13.34 Put	Bond Future	161.7100	0.1617	194.9200	0.1949	20.537	0.0000
2025/05/02	2044	07/08/2025	11.85 Call	Bond Future	1734.6700	1.7347	1527.2500	1.5273	11.957	0.0000
2025/05/02	2044	07/08/2025	11.85 Put	Bond Future	1964.4400	1.9644	2216.5600	2.2166	12.834	0.0000
2025/05/02	2044	07/08/2025	11.30 Put	Bond Future	4148.3300	4.1483	4528.1000	4.5281	9.155	0.0000
2025/05/02	2044	07/08/2025	11.30 Call	Bond Future	481.7300	0.4817	401.9600	0.4020	16.559	0.0000
2025/05/02	2044	07/08/2025	10.63 Put	Bond Future	8229.4900	8.2295	8680.9900	8.6810	5.486	0.0000

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/05/02	2044	07/08/2025	10.63	Call	Bond Future		33.8100	0.0338	25.7700	0.0258	23.780	0.0000	0.0000
2025/05/02	2044	07/08/2025	12.20	Call	Bond Future		2976.9300	2.9769	2689.9100	2.6899	9.641	0.0000	0.0000
2025/05/02	2044	07/08/2025	12.20	Put	Bond Future		1141.3100	1.1413	1313.8300	1.3138	15.116	0.0000	0.0000
2025/05/02	2044	06/11/2025	12.20	Call	Bond Future		3159.9600	3.1600	2932.6200	2.9326	7.194	0.0000	0.0000
2025/05/02	2044	06/11/2025	12.20	Put	Bond Future		2076.7700	2.0768	2318.1400	2.3181	11.622	0.0000	0.0000
2025/05/02	2044	06/11/2025			Bond Future		12.0142	78.4904	12.0941	78.0217	0.665	0.0000	0.0000
2025/05/02	2044	06/11/2025	11.88	Call	Bond Future		2125.3900	2.1254	1952.1400	1.9521	8.151	0.0000	0.0000
2025/05/02	2044	06/11/2025	11.88	Put	Bond Future		2923.7700	2.9238	3219.2300	3.2192	10.105	0.0000	0.0000
2025/05/02	2044	05/02/2026			Bond Future		12.1519	75.5996	12.2397	75.0948	0.722	0.0000	0.0000
2025/05/02	2044	05/02/2026	11.56	Call	Bond Future		1567.3200	1.5673	1450.0900	1.4501	7.480	0.0000	0.0000
2025/05/02	2044	05/02/2026	11.56	Put	Bond Future		5120.4200	5.1204	5508.0000	5.5080	7.569	0.0000	0.0000
2025/05/02	2044	07/05/2026			Bond Future		12.3054	76.9977	12.3979	76.4761	0.752	0.0000	0.0000
2025/05/02	2044	07/05/2026	11.80	Call	Bond Future		2219.7900	2.2198	2062.7100	2.0627	7.076	0.0000	0.0000
2025/05/02	2044	07/05/2026	11.80	Put	Bond Future		5173.8900	5.1739	5538.4100	5.5384	7.045	0.0000	0.0000
2025/05/02	2046	08/05/2025			Bond Future		118.2697	118.2697	117.7731	117.7731	0.420	0.0000	0.0000
2025/05/02	2046	08/05/2025	121.97	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	2046	08/05/2025	121.97	Put	Bond Future		3700.3400	3.7003	4196.9500	4.1970	13.421	0.0000	0.0000
2025/05/02	2046	07/08/2025			Bond Future		120.5795	120.5795	120.0712	120.0712	0.422	0.0000	0.0000
2025/05/02	2046	07/08/2025	118.69	Call	Bond Future		1889.4900	1.8895	1381.1600	1.3812	26.903	0.0000	0.0000
2025/05/02	2046	07/08/2025	118.69	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	2046	06/11/2025			Bond Future		120.6649	120.6649	120.1464	120.1464	0.430	0.0000	0.0000
2025/05/02	2046	06/11/2025	125.41	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	2046	06/11/2025	125.41	Put	Bond Future		4745.0700	4.7451	5263.6300	5.2636	10.928	0.0000	0.0000
2025/05/02	2046	05/02/2026			Bond Future		122.9896	122.9896	122.4193	122.4193	0.464	0.0000	0.0000
2025/05/02	2046	05/02/2026	121.65	Call	Bond Future		1339.5700	1.3396	769.2700	0.7693	42.573	0.0000	0.0000
2025/05/02	2046	05/02/2026	121.65	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	2046	07/05/2026			Bond Future		122.9885	122.9885	122.3959	122.3959	0.482	0.0000	0.0000
2025/05/02	2046	07/05/2026	124.95	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	2046	07/05/2026	124.95	Put	Bond Future		1961.4600	1.9615	2554.1000	2.5541	30.214	0.0000	0.0000
2025/05/02	2050	08/05/2025			Bond Future		119.0841	119.0841	119.6971	119.6971	0.515	0.0000	0.0000
2025/05/02	2050	08/05/2025	121.16	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	2050	08/05/2025	121.16	Put	Bond Future		2075.8800	2.0759	1462.8900	1.4629	29.529	0.0000	0.0000
2025/05/02	2050	07/08/2025			Bond Future		119.0316	119.0316	119.6544	119.6544	0.523	0.0000	0.0000
2025/05/02	2050	07/08/2025	119.89	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	2050	07/08/2025	119.89	Put	Bond Future		858.3700	0.8584	235.6300	0.2356	72.549	0.0000	0.0000
2025/05/02	2050	06/11/2025			Bond Future		121.3509	121.3509	121.9854	121.9854	0.523	0.0000	0.0000
2025/05/02	2050	06/11/2025	124.42	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	2050	06/11/2025	124.42	Put	Bond Future		3069.0600	3.0691	2434.6000	2.4346	20.673	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
2025/05/02	2050	05/02/2026		Bond Future	121.2645	121.2645	121.8695	121.8695	0.499	0.0000
2025/05/02	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/02	2050	05/02/2026	122.82 Put	Bond Future	1555.4900	1.5555	950.5000	0.9505	38.894	0.0000
2025/05/02	2050	07/05/2026		Bond Future	123.5405	123.5405	124.1448	124.1448	0.489	0.0000
2025/05/02	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	74.8100	0.0748	100.000	0.0000
2025/05/02	2050	07/05/2026	124.07 Put	Bond Future	529.5400	0.5295	0.0000	0.0000	(100.000)	0.0000
2025/05/02	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	AL37	08/05/2025		Index Future	1108.7340	1108.7340	1108.3180	1108.3180	0.038	0.0000
2025/05/02	AL37	07/08/2025		Index Future	1130.1120	1130.1120	1129.6690	1129.6690	0.039	0.0000
2025/05/02	AL37	06/11/2025		Index Future	1151.8620	1151.8620	1151.4080	1151.4080	0.039	0.0000
2025/05/02	AL37	05/02/2026		Index Future	1173.7940	1173.7940	1172.9380	1172.9380	0.073	0.0000
2025/05/02	AL37	07/05/2026		Index Future	1195.5860	1195.5860	1194.6010	1194.6010	0.082	0.0000
2025/05/02	AL7T	08/05/2025		Index Future	1305.8820	1305.8820	1303.4660	1303.4660	0.185	0.0000
2025/05/02	AL7T	07/08/2025		Index Future	1331.0610	1331.0610	1328.5760	1328.5760	0.187	0.0000
2025/05/02	AL7T	06/11/2025		Index Future	1356.6790	1356.6790	1354.1430	1354.1430	0.187	0.0000
2025/05/02	AL7T	05/02/2026		Index Future	1382.5110	1382.5110	1379.4630	1379.4630	0.220	0.0000
2025/05/02	AL7T	07/05/2026		Index Future	1408.1780	1408.1780	1404.9400	1404.9400	0.230	0.0000
2025/05/02	ALBI	08/05/2025		Index Future	1120.6530	1120.6530	1118.4160	1118.4160	0.200	0.0000
2025/05/02	ALBI	07/08/2025		Index Future	1142.2600	1142.2600	1139.9610	1139.9610	0.201	0.0000
2025/05/02	ALBI	06/11/2025		Index Future	1164.2440	1164.2440	1161.8980	1161.8980	0.202	0.0000
2025/05/02	ALBI	05/02/2026		Index Future	1186.4120	1186.4120	1183.6240	1183.6240	0.235	0.0000
2025/05/02	ALBI	07/05/2026		Index Future	1208.4380	1208.4380	1205.4850	1205.4850	0.244	0.0000
2025/05/02	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	C040	31/01/2040		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
2025/05/02	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/05/02	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	ES33	08/05/2025		Bond Future	11.3159	80.9246	11.3545	80.7479	0.341	0.0000
2025/05/02	ES33	08/05/2025	12.73 Call	Bond Future	6152.6000	6.1526	5975.9000	5.9759	2.872	0.0000
2025/05/02	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/02	ES33	07/08/2025		Bond Future	11.4611	82.5051	11.5018	82.3235	0.355	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	
2025/05/02	ES33	07/08/2025	13.56 Call	Bond Future	8700.4700	8.7005	8518.9100	8.5189	2.087	0.0000	0.0000
2025/05/02	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	ES33	06/11/2025		Bond Future	11.6216	80.3166	11.6643	80.1312	0.367	0.0000	0.0000
2025/05/02	ES33	06/11/2025	12.01 Call	Bond Future	1666.3600	1.6664	1480.9300	1.4809	11.128	0.0000	0.0000
2025/05/02	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	ES33	05/02/2026		Bond Future	11.8020	81.8631	11.8535	81.6459	0.436	0.0000	0.0000
2025/05/02	ES33	05/02/2026	11.49 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	ES33	05/02/2026	11.49 Put	Bond Future	1332.3700	1.3324	1549.5400	1.5495	16.300	0.0000	0.0000
2025/05/02	ES33	07/05/2026		Bond Future	11.9986	79.6020	12.0545	79.3730	0.466	0.0000	0.0000
2025/05/02	ES33	07/05/2026	11.69 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	ES33	07/05/2026	11.69 Put	Bond Future	1278.5300	1.2785	1507.5500	1.5076	17.913	0.0000	0.0000
2025/05/02	ES42	08/05/2025		Bond Future	12.0249	75.1435	12.0686	74.8942	0.364	0.0000	0.0000
2025/05/02	ES42	08/05/2025	13.25 Call	Bond Future	6512.5600	6.5126	6263.3100	6.2633	3.827	0.0000	0.0000
2025/05/02	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	ES42	07/08/2025		Bond Future	12.1568	76.6110	12.2024	76.3556	0.375	0.0000	0.0000
2025/05/02	ES42	07/08/2025	13.79 Call	Bond Future	8338.8100	8.3388	8083.4000	8.0834	3.063	0.0000	0.0000
2025/05/02	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	ES42	06/11/2025		Bond Future	12.2979	73.8383	12.3454	73.5776	0.386	0.0000	0.0000
2025/05/02	ES42	06/11/2025	12.39 Call	Bond Future	504.4100	0.5044	243.6900	0.2437	51.688	0.0000	0.0000
2025/05/02	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	ES42	05/02/2026		Bond Future	12.4476	75.2593	12.5019	74.9674	0.436	0.0000	0.0000
2025/05/02	ES42	05/02/2026	11.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	ES42	05/02/2026	11.85 Put	Bond Future	3340.4500	3.3405	3632.3500	3.6324	8.738	0.0000	0.0000
2025/05/02	ES42	07/05/2026		Bond Future	12.6136	72.4049	12.6715	72.1002	0.459	0.0000	0.0000
2025/05/02	ES42	07/05/2026	12.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	ES42	07/05/2026	12.20 Put	Bond Future	2236.5100	2.2365	2541.1800	2.5412	13.623	0.0000	0.0000
2025/05/02	GOVI	08/05/2025		GOVI	1104.3300	1104.3300	1102.2350	1102.2350	0.190	0.0000	0.0000
2025/05/02	GOVI	08/05/2025	1,022. Call 00	GOVI	823300.0000	82.3300	802350.0000	80.2350	2.545	0.0000	0.0000
2025/05/02	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	GOVI	07/08/2025		GOVI	1125.6220	1125.6220	1123.4680	1123.4680	0.191	0.0000	0.0000
2025/05/02	GOVI	07/08/2025	1,011. Call 00	GOVI	1146220.0000	114.6220	1124680.0000	112.4680	1.879	0.0000	0.0000
2025/05/02	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	GOVI	06/11/2025		GOVI	1147.2870	1147.2870	1145.0880	1145.0880	0.192	0.0000	0.0000
2025/05/02	GOVI	06/11/2025	1,112. Call 00	GOVI	352870.0000	35.2870	330880.0000	33.0880	6.232	0.0000	0.0000
2025/05/02	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/05/02	GOVI	05/02/2026		GOVI	1169.1310	1169.1310	1166.4990	1166.4990	0.225	0.0000
2025/05/02	GOVI	05/02/2026	1,150. Call 00	GOVI	191310.0000	19.1310	164990.0000	16.4990	13.758	0.0000
2025/05/02	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/02	GOVI	07/05/2026		GOVI	1190.8370	1190.8370	1188.0430	1188.0430	0.235	0.0000
2025/05/02	GOVI	07/05/2026	1,177. Call 00	GOVI	138370.0000	13.8370	110430.0000	11.0430	20.192	0.0000
2025/05/02	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/02	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/05/02	IGOV	08/05/2025		Index Future	374.6780	374.6780	374.9620	374.9620	0.076	0.0000
2025/05/02	IGOV	07/08/2025		Index Future	381.9950	381.9950	382.2790	382.2790	0.074	0.0000
2025/05/02	IGOV	06/11/2025		Index Future	389.4380	389.4380	389.7270	389.7270	0.074	0.0000
2025/05/02	IGOV	05/02/2026		Index Future	396.9430	396.9430	397.1040	397.1040	0.041	0.0000
2025/05/02	IGOV	07/05/2026		Index Future	404.4000	404.4000	404.5260	404.5260	0.031	0.0000
2025/05/02	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/05/02	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/05/02	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/05/02	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/05/02	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/05/02	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/05/02	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/05/02	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/05/02	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/05/02	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/05/02	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/05/02	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/05/02	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/05/02	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000
2025/05/02	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/05/02	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/05/02	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/05/02	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/05/02	R033	08/05/2025		Bond Future	9.8020	102.2236	9.8111	102.1741	0.093	0.0000
2025/05/02	R033	08/05/2025	10.33 Call	Bond Future	2825.0500	2.8251	2775.1700	2.7752	1.766	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
2025/05/02	R033	08/05/2025	10.33 Put	Bond Future	3.3600	0.0034	2.9500	0.0030	12.202	0.0000	0.0000
2025/05/02	R033	07/08/2025		Bond Future	9.8943	104.1946	9.9042	104.1424	0.100	0.0000	0.0000
2025/05/02	R033	07/08/2025	10.33 Call	Bond Future	2914.5100	2.9145	2884.9200	2.8849	1.015	0.0000	0.0000
2025/05/02	R033	07/08/2025	10.33 Put	Bond Future	642.5100	0.6425	665.1400	0.6651	3.522	0.0000	0.0000
2025/05/02	R033	06/11/2025		Bond Future	9.9955	101.1553	10.0060	101.1017	0.104	0.0000	0.0000
2025/05/02	R033	06/11/2025	10.33 Call	Bond Future	3046.2400	3.0462	3037.2200	3.0372	0.296	0.0000	0.0000
2025/05/02	R033	06/11/2025	10.33 Put	Bond Future	1346.3800	1.3464	1390.9900	1.3910	3.313	0.0000	0.0000
2025/05/02	R033	05/02/2026		Bond Future	10.1101	103.0795	10.1282	102.9892	0.179	0.0000	0.0000
2025/05/02	R033	05/02/2026	10.49 Call	Bond Future	3503.8900	3.5039	3555.0400	3.5550	1.460	0.0000	0.0000
2025/05/02	R033	05/02/2026	10.49 Put	Bond Future	1634.1200	1.6341	1775.5800	1.7756	8.657	0.0000	0.0000
2025/05/02	R033	07/05/2026		Bond Future	10.2432	99.9446	10.2644	99.8427	0.207	0.0000	0.0000
2025/05/02	R033	07/05/2026	10.38 Call	Bond Future	3105.9000	3.1059	3090.3900	3.0904	0.499	0.0000	0.0000
2025/05/02	R033	07/05/2026	10.38 Put	Bond Future	2449.5400	2.4495	2535.9500	2.5360	3.528	0.0000	0.0000
2025/05/02	R035	08/05/2025	10.08 Put	Bond Future	2873.7700	2.8738	2989.5500	2.9896	4.029	0.0000	0.0000
2025/05/02	R035	08/05/2025	10.08 Call	Bond Future	1.1700	0.0012	11.2400	0.0112	860.684	0.0000	0.0000
2025/05/02	R035	08/05/2025	10.58 Put	Bond Future	473.8400	0.4738	638.3300	0.6383	34.714	0.0000	0.0000
2025/05/02	R035	08/05/2025	10.58 Call	Bond Future	455.9000	0.4559	514.6800	0.5147	12.893	0.0000	0.0000
2025/05/02	R035	08/05/2025	11.01 Call	Bond Future	2357.3400	2.3573	2272.4300	2.2724	3.602	0.0000	0.0000
2025/05/02	R035	08/05/2025	11.01 Put	Bond Future	14.2800	0.0143	35.0800	0.0351	145.658	0.0000	0.0000
2025/05/02	R035	08/05/2025	11.70 Call	Bond Future	5958.9800	5.9590	5853.2700	5.8533	1.774	0.0000	0.0000
2025/05/02	R035	08/05/2025	11.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	R035	08/05/2025	10.95 Call	Bond Future	2044.8600	2.0449	1972.0100	1.9720	3.563	0.0000	0.0000
2025/05/02	R035	08/05/2025	10.95 Put	Bond Future	26.1700	0.0262	59.0300	0.0590	125.564	0.0000	0.0000
2025/05/02	R035	08/05/2025	10.44 Put	Bond Future	965.8900	0.9659	1143.1200	1.1431	18.349	0.0000	0.0000
2025/05/02	R035	08/05/2025	10.44 Call	Bond Future	160.7100	0.1607	232.2300	0.2322	44.503	0.0000	0.0000
2025/05/02	R035	08/05/2025	13.35 Call	Bond Future	13814.3100	13.8143	13708.6000	13.7086	0.765	0.0000	0.0000
2025/05/02	R035	08/05/2025	13.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	R035	08/05/2025	12.70 Call	Bond Future	10846.1100	10.8461	10740.4000	10.7404	0.975	0.0000	0.0000
2025/05/02	R035	08/05/2025	12.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	R035	08/05/2025	11.46 Put	Bond Future	0.0600	0.0001	0.1800	0.0002	200.000	0.0000	0.0000
2025/05/02	R035	08/05/2025	11.46 Call	Bond Future	4724.7900	4.7248	4619.2000	4.6192	2.235	0.0000	0.0000
2025/05/02	R035	08/05/2025		Bond Future	10.5832	91.4921	10.6021	91.3864	0.179	0.0000	0.0000
2025/05/02	R035	08/05/2025	11.78 Call	Bond Future	6364.9700	6.3650	6259.2600	6.2593	1.661	0.0000	0.0000
2025/05/02	R035	08/05/2025	11.78 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	R035	07/08/2025		Bond Future	10.6924	93.2562	10.7124	93.1468	0.187	0.0000	0.0000
2025/05/02	R035	07/08/2025	12.65 Call	Bond Future	9915.1500	9.9152	9809.5200	9.8095	1.065	0.0000	0.0000
2025/05/02	R035	07/08/2025	12.65 Put	Bond Future	30.7400	0.0307	34.4500	0.0345	12.069	0.0000	0.0000
2025/05/02	R035	07/08/2025	10.08 Put	Bond Future	3802.9900	3.8030	3905.2000	3.9052	2.688	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
2025/05/02	R035	07/08/2025	10.08 Call	Bond Future	371.5400	0.3715	364.4100	0.3644	1.919	0.0000	0.0000
2025/05/02	R035	07/08/2025	10.58 Put	Bond Future	1924.9500	1.9250	2005.9700	2.0060	4.209	0.0000	0.0000
2025/05/02	R035	07/08/2025	10.58 Call	Bond Future	1308.1400	1.3081	1279.8200	1.2798	2.165	0.0000	0.0000
2025/05/02	R035	07/08/2025	11.34 Call	Bond Future	3981.7300	3.9817	3909.0700	3.9091	1.825	0.0000	0.0000
2025/05/02	R035	07/08/2025	11.34 Put	Bond Future	535.8700	0.5359	572.5500	0.5726	6.845	0.0000	0.0000
2025/05/02	R035	07/08/2025	11.30 Call	Bond Future	3814.8500	3.8149	3744.1700	3.7442	1.853	0.0000	0.0000
2025/05/02	R035	07/08/2025	11.30 Put	Bond Future	576.5700	0.5766	615.2300	0.6152	6.705	0.0000	0.0000
2025/05/02	R035	06/11/2025	9.91 Put	Bond Future	5431.7100	5.4317	5584.3900	5.5844	2.811	0.0000	0.0000
2025/05/02	R035	06/11/2025	9.91 Call	Bond Future	433.7700	0.4338	474.6300	0.4746	9.420	0.0000	0.0000
2025/05/02	R035	06/11/2025	10.41 Put	Bond Future	3379.8400	3.3798	3553.6900	3.5537	5.144	0.0000	0.0000
2025/05/02	R035	06/11/2025	10.41 Call	Bond Future	1194.7500	1.1948	1256.7800	1.2568	5.192	0.0000	0.0000
2025/05/02	R035	06/11/2025	11.43 Call	Bond Future	4286.6100	4.2866	4302.4900	4.3025	0.370	0.0000	0.0000
2025/05/02	R035	06/11/2025	11.43 Put	Bond Future	1073.1800	1.0732	1200.8800	1.2009	11.899	0.0000	0.0000
2025/05/02	R035	06/11/2025	11.95 Call	Bond Future	6368.1300	6.3681	6345.9600	6.3460	0.348	0.0000	0.0000
2025/05/02	R035	06/11/2025	11.95 Put	Bond Future	567.4900	0.5675	657.1400	0.6571	15.798	0.0000	0.0000
2025/05/02	R035	06/11/2025	11.45 Call	Bond Future	4362.4600	4.3625	4377.0500	4.3771	0.334	0.0000	0.0000
2025/05/02	R035	06/11/2025	11.45 Put	Bond Future	1047.5300	1.0475	1173.9400	1.1739	12.067	0.0000	0.0000
2025/05/02	R035	06/11/2025	10.95 Put	Bond Future	1882.7100	1.8827	2044.3200	2.0443	8.584	0.0000	0.0000
2025/05/02	R035	06/11/2025	10.95 Call	Bond Future	2610.6800	2.6107	2660.4700	2.6605	1.907	0.0000	0.0000
2025/05/02	R035	06/11/2025	10.08 Put	Bond Future	4661.3300	4.6613	4825.3400	4.8253	3.519	0.0000	0.0000
2025/05/02	R035	06/11/2025	10.08 Call	Bond Future	632.5600	0.6326	684.7500	0.6848	8.251	0.0000	0.0000
2025/05/02	R035	06/11/2025	10.58 Put	Bond Future	2830.4900	2.8305	3004.5300	3.0045	6.149	0.0000	0.0000
2025/05/02	R035	06/11/2025	10.58 Call	Bond Future	1576.1700	1.5762	1638.3900	1.6384	3.948	0.0000	0.0000
2025/05/02	R035	06/11/2025	11.67 Call	Bond Future	5222.6400	5.2226	5220.3200	5.2203	0.044	0.0000	0.0000
2025/05/02	R035	06/11/2025	11.67 Put	Bond Future	801.7900	0.8018	911.2900	0.9113	13.657	0.0000	0.0000
2025/05/02	R035	06/11/2025	10.44 Put	Bond Future	3277.3200	3.2773	3451.4700	3.4515	5.314	0.0000	0.0000
2025/05/02	R035	06/11/2025	10.44 Call	Bond Future	1257.4200	1.2574	1319.7500	1.3198	4.957	0.0000	0.0000
2025/05/02	R035	06/11/2025	10.94 Put	Bond Future	1904.2800	1.9043	2066.2100	2.0662	8.503	0.0000	0.0000
2025/05/02	R035	06/11/2025	10.94 Call	Bond Future	2579.4500	2.5795	2629.5600	2.6296	1.943	0.0000	0.0000
2025/05/02	R035	06/11/2025	11.99 Call	Bond Future	6535.3000	6.5353	6510.4300	6.5104	0.381	0.0000	0.0000
2025/05/02	R035	06/11/2025	11.99 Put	Bond Future	540.0400	0.5400	626.9900	0.6270	16.101	0.0000	0.0000
2025/05/02	R035	06/11/2025		Bond Future	10.8128	90.5454	10.8338	90.4336	0.194	0.0000	0.0000
2025/05/02	R035	06/11/2025	11.20 Call	Bond Future	3444.5700	3.4446	3478.4700	3.4785	0.984	0.0000	0.0000
2025/05/02	R035	06/11/2025	11.20 Put	Bond Future	1410.1800	1.4102	1555.9000	1.5559	10.333	0.0000	0.0000
2025/05/02	R035	05/02/2026	10.44 Put	Bond Future	4147.1800	4.1472	4290.3300	4.2903	3.452	0.0000	0.0000
2025/05/02	R035	05/02/2026	10.44 Call	Bond Future	1451.5000	1.4515	1448.9800	1.4490	0.174	0.0000	0.0000
2025/05/02	R035	05/02/2026	10.94 Put	Bond Future	2711.8300	2.7118	2834.9900	2.8350	4.542	0.0000	0.0000
2025/05/02	R035	05/02/2026	10.94 Call	Bond Future	2670.9800	2.6710	2648.4700	2.6485	0.843	0.0000	0.0000
2025/05/02	R035	05/02/2026	12.44 Call	Bond Future	8008.1700	8.0082	7918.5600	7.9186	1.119	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	
2025/05/02	R035	05/02/2026	12.44 Put	Bond Future	680.9100	0.6809	736.9700	0.7370	8.233	0.0000	0.0000
2025/05/02	R035	05/02/2026		Bond Future	10.9479	92.2682	10.9759	92.1225	0.256	0.0000	0.0000
2025/05/02	R035	05/02/2026	10.79 Call	Bond Future	2263.3500	2.2634	2247.6000	2.2476	0.696	0.0000	0.0000
2025/05/02	R035	05/02/2026	10.79 Put	Bond Future	3089.7000	3.0897	3219.6200	3.2196	4.205	0.0000	0.0000
2025/05/02	R035	07/05/2026		Bond Future	11.0922	89.4723	11.1232	89.3152	0.280	0.0000	0.0000
2025/05/02	R035	07/05/2026	10.86 Call	Bond Future	2425.1500	2.4252	2487.1700	2.4872	2.557	0.0000	0.0000
2025/05/02	R035	07/05/2026	10.86 Put	Bond Future	3613.1400	3.6131	3832.2300	3.8322	6.064	0.0000	0.0000
2025/05/02	R038	08/05/2025		Bond Future	11.1943	99.0999	11.2331	98.8430	0.347	0.0000	0.0000
2025/05/02	R038	08/05/2025	11.24 Call	Bond Future	725.1300	0.7251	755.8500	0.7559	4.236	0.0000	0.0000
2025/05/02	R038	08/05/2025	11.24 Put	Bond Future	422.7600	0.4228	710.4100	0.7104	68.041	0.0000	0.0000
2025/05/02	R038	07/08/2025		Bond Future	11.3182	101.0107	11.3589	100.7470	0.359	0.0000	0.0000
2025/05/02	R038	07/08/2025	11.24 Call	Bond Future	1567.2000	1.5672	1530.0300	1.5300	2.372	0.0000	0.0000
2025/05/02	R038	07/08/2025	11.24 Put	Bond Future	2077.1300	2.0771	2303.6200	2.3036	10.904	0.0000	0.0000
2025/05/02	R038	06/11/2025		Bond Future	11.4504	97.4687	11.4928	97.1996	0.371	0.0000	0.0000
2025/05/02	R038	06/11/2025	11.24 Call	Bond Future	1936.7100	1.9367	1862.2700	1.8623	3.844	0.0000	0.0000
2025/05/02	R038	06/11/2025	11.24 Put	Bond Future	3287.4500	3.2875	3482.1500	3.4822	5.923	0.0000	0.0000
2025/05/02	R038	06/11/2025	12.33 Call	Bond Future	6300.0800	6.3001	6118.7400	6.1187	2.878	0.0000	0.0000
2025/05/02	R038	06/11/2025	12.33 Put	Bond Future	938.3900	0.9384	1026.1900	1.0262	9.356	0.0000	0.0000
2025/05/02	R038	06/11/2025	10.98 Put	Bond Future	4318.3900	4.3184	4540.0100	4.5400	5.132	0.0000	0.0000
2025/05/02	R038	06/11/2025	10.98 Call	Bond Future	1259.7400	1.2597	1212.2200	1.2122	3.772	0.0000	0.0000
2025/05/02	R038	05/02/2026		Bond Future	11.5938	99.3225	11.6436	99.0139	0.429	0.0000	0.0000
2025/05/02	R038	05/02/2026	11.44 Call	Bond Future	2673.9600	2.6740	2669.7900	2.6698	0.156	0.0000	0.0000
2025/05/02	R038	05/02/2026	11.44 Put	Bond Future	3636.7100	3.6367	3941.1800	3.9412	8.372	0.0000	0.0000
2025/05/02	R038	07/05/2026		Bond Future	11.7524	95.6760	11.8060	95.3522	0.455	0.0000	0.0000
2025/05/02	R038	07/05/2026	11.40 Call	Bond Future	2675.0400	2.6750	2582.5300	2.5825	3.458	0.0000	0.0000
2025/05/02	R038	07/05/2026	11.40 Put	Bond Future	4848.2400	4.8482	5079.5900	5.0796	4.772	0.0000	0.0000
2025/05/02	R053	08/05/2025		Bond Future	11.6688	100.9772	11.7277	100.4971	0.505	0.0000	0.0000
2025/05/02	R053	08/05/2025	12.64 Call	Bond Future	7410.0600	7.4101	6930.2300	6.9302	6.475	0.0000	0.0000
2025/05/02	R053	08/05/2025	12.64 Put	Bond Future	0.0400	0.0000	0.3300	0.0003	725.000	0.0000	0.0000
2025/05/02	R053	07/08/2025		Bond Future	11.7849	102.9243	11.8463	102.4331	0.521	0.0000	0.0000
2025/05/02	R053	07/08/2025	13.17 Call	Bond Future	10356.8100	10.3568	9905.5900	9.9056	4.357	0.0000	0.0000
2025/05/02	R053	07/08/2025	13.17 Put	Bond Future	266.6100	0.2666	306.5700	0.3066	14.988	0.0000	0.0000
2025/05/02	R053	06/11/2025		Bond Future	11.9073	99.0407	11.9712	98.5397	0.536	0.0000	0.0000
2025/05/02	R053	06/11/2025	11.76 Call	Bond Future	2833.0900	2.8331	2651.4100	2.6514	6.413	0.0000	0.0000
2025/05/02	R053	06/11/2025	11.76 Put	Bond Future	4006.6800	4.0067	4326.0100	4.3260	7.970	0.0000	0.0000
2025/05/02	R053	05/02/2026		Bond Future	12.0384	100.9243	12.1093	100.3788	0.590	0.0000	0.0000
2025/05/02	R053	05/02/2026	11.49 Call	Bond Future	2255.1100	2.2551	2122.7900	2.1228	5.868	0.0000	0.0000
2025/05/02	R053	05/02/2026	11.49 Put	Bond Future	6664.6100	6.6646	7077.7300	7.0777	6.199	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
2025/05/02	R053	07/05/2026		Bond Future	12.1809	96.9301	12.2561	96.3649	0.617	0.0000
2025/05/02	R053	07/05/2026	11.69 Call	Bond Future	3033.6300	3.0336	2859.0600	2.8591	5.754	0.0000
2025/05/02	R053	07/05/2026	11.69 Put	Bond Future	6878.6500	6.8787	7269.3500	7.2694	5.680	0.0000
2025/05/02	R186	08/05/2025		Bond Future	7.9934	107.8190	8.0032	107.8041	0.123	0.0000
2025/05/02	R186	08/05/2025	8.47 Call	Bond Future	721.6000	0.7216	709.6800	0.7097	1.652	0.0000
2025/05/02	R186	08/05/2025	8.47 Put	Bond Future	0.6900	0.0007	3.6900	0.0037	434.783	0.0000
2025/05/02	R186	07/08/2025		Bond Future	8.0297	104.5900	8.0429	104.5730	0.164	0.0000
2025/05/02	R186	07/08/2025	9.68 Call	Bond Future	2106.8100	2.1068	2089.8600	2.0899	0.805	0.0000
2025/05/02	R186	07/08/2025	9.68 Put	Bond Future	3.9400	0.0039	4.0100	0.0040	1.777	0.0000
2025/05/02	R186	07/08/2025	10.25 Call	Bond Future	2815.9000	2.8159	2798.8800	2.7989	0.604	0.0000
2025/05/02	R186	07/08/2025	10.25 Put	Bond Future	0.6800	0.0007	0.6800	0.0007	0.000	0.0000
2025/05/02	R186	07/08/2025	9.22 Put	Bond Future	11.9300	0.0119	12.2800	0.0123	2.934	0.0000
2025/05/02	R186	07/08/2025	9.22 Call	Bond Future	1534.7300	1.5347	1518.0600	1.5181	1.086	0.0000
2025/05/02	R186	06/11/2025		Bond Future	8.0812	106.6027	8.0980	106.5849	0.208	0.0000
2025/05/02	R186	06/11/2025	8.13 Call	Bond Future	338.5700	0.3386	336.7500	0.3368	0.538	0.0000
2025/05/02	R186	06/11/2025	8.13 Put	Bond Future	286.7500	0.2868	302.7500	0.3028	5.580	0.0000
2025/05/02	R186	05/02/2026		Bond Future	8.1980	103.3245	8.2640	103.2697	0.806	0.0000
2025/05/02	R186	05/02/2026	8.43 Call	Bond Future	431.2800	0.4313	408.9600	0.4090	5.175	0.0000
2025/05/02	R186	05/02/2026	8.43 Put	Bond Future	239.2100	0.2392	271.6300	0.2716	13.553	0.0000
2025/05/02	R186	07/05/2026		Bond Future	8.5073	105.2378	8.6191	105.1718	1.313	0.0000
2025/05/02	R186	07/05/2026	8.69 Call	Bond Future	350.6100	0.3506	325.4800	0.3255	7.168	0.0000
2025/05/02	R186	07/05/2026	8.69 Put	Bond Future	242.8200	0.2428	283.6300	0.2836	16.807	0.0000
2025/05/02	R202	08/05/2025		Bond Future	268.8536	268.8536	268.9109	268.9109	0.021	0.0000
2025/05/02	R202	08/05/2025	272.31 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/02	R202	08/05/2025	272.31 Put	Bond Future	3456.3700	3.4564	3399.0600	3.3991	1.658	0.0000
2025/05/02	R202	07/08/2025		Bond Future	268.8498	268.8498	268.9037	268.9037	0.020	0.0000
2025/05/02	R202	07/08/2025	271.60 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/02	R202	07/08/2025	271.60 Put	Bond Future	2750.2400	2.7502	2696.3200	2.6963	1.961	0.0000
2025/05/02	R202	06/11/2025		Bond Future	274.0887	274.0887	274.1425	274.1425	0.020	0.0000
2025/05/02	R202	06/11/2025	275.64 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/02	R202	06/11/2025	275.64 Put	Bond Future	1551.3400	1.5513	1497.5500	1.4976	3.467	0.0000
2025/05/02	R202	05/02/2026		Bond Future	274.0099	274.0099	273.9714	273.9714	0.014	0.0000
2025/05/02	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/05/02	R202	05/02/2026	277.82 Put	Bond Future	3810.1000	3.8101	3848.6300	3.8486	1.011	0.0000
2025/05/02	R202	07/05/2026		Bond Future	279.1538	279.1538	279.0873	279.0873	0.024	0.0000
2025/05/02	R202	07/05/2026	277.55 Call	Bond Future	1603.7800	1.6038	1537.3400	1.5373	4.143	0.0000
2025/05/02	R202	07/05/2026	277.55 Put	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	
2025/05/02	R209	08/05/2025		Bond Future	10.8932	71.5337	10.9321	71.3394	0.358	0.0000	0.0000
2025/05/02	R209	08/05/2025	11.89 Call	Bond Future	4753.8500	4.7539	4559.6300	4.5596	4.086	0.0000	0.0000
2025/05/02	R209	08/05/2025	11.89 Put	Bond Future	0.0000	0.0000	0.0700	0.0001	100.000	0.0000	0.0000
2025/05/02	R209	07/08/2025		Bond Future	11.0011	72.9130	11.0418	72.7137	0.370	0.0000	0.0000
2025/05/02	R209	07/08/2025	12.68 Call	Bond Future	7698.3900	7.6984	7508.5100	7.5085	2.466	0.0000	0.0000
2025/05/02	R209	07/08/2025	12.68 Put	Bond Future	63.7000	0.0637	73.1200	0.0731	14.788	0.0000	0.0000
2025/05/02	R209	06/11/2025		Bond Future	11.1165	71.1634	11.1588	70.9599	0.381	0.0000	0.0000
2025/05/02	R209	06/11/2025	11.27 Call	Bond Future	2430.8200	2.4308	2421.1900	2.4212	0.396	0.0000	0.0000
2025/05/02	R209	06/11/2025	11.27 Put	Bond Future	1696.6700	1.6967	1890.5000	1.8905	11.424	0.0000	0.0000
2025/05/02	R209	05/02/2026		Bond Future	11.2423	72.5172	11.2916	72.2849	0.439	0.0000	0.0000
2025/05/02	R209	05/02/2026	10.93 Call	Bond Future	1751.8900	1.7519	1706.8000	1.7068	2.574	0.0000	0.0000
2025/05/02	R209	05/02/2026	10.93 Put	Bond Future	3246.5100	3.2465	3433.7000	3.4337	5.766	0.0000	0.0000
2025/05/02	R209	07/05/2026		Bond Future	11.3818	70.7089	11.4346	70.4652	0.464	0.0000	0.0000
2025/05/02	R209	07/05/2026	11.07 Call	Bond Future	2096.5200	2.0965	2102.4200	2.1024	0.281	0.0000	0.0000
2025/05/02	R209	07/05/2026	11.07 Put	Bond Future	3557.5200	3.5575	3807.0600	3.8071	7.014	0.0000	0.0000
2025/05/02	R210	08/05/2025		Bond Future	247.3661	247.3661	247.1740	247.1740	0.078	0.0000	0.0000
2025/05/02	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	R210	08/05/2025	248.03 Put	Bond Future	663.9500	0.6640	856.0200	0.8560	28.928	0.0000	0.0000
2025/05/02	R210	07/08/2025		Bond Future	252.1972	252.1972	251.9969	251.9969	0.079	0.0000	0.0000
2025/05/02	R210	07/08/2025	248.44 Call	Bond Future	3757.1600	3.7572	3556.9400	3.5569	5.329	0.0000	0.0000
2025/05/02	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	R210	06/11/2025		Bond Future	253.6794	253.6794	253.4745	253.4745	0.081	0.0000	0.0000
2025/05/02	R210	06/11/2025	252.14 Call	Bond Future	1539.4100	1.5394	1334.4600	1.3345	13.314	0.0000	0.0000
2025/05/02	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	R210	05/02/2026		Bond Future	258.5671	258.5671	258.2704	258.2704	0.115	0.0000	0.0000
2025/05/02	R210	05/02/2026	253.10 Call	Bond Future	5467.0600	5.4671	5170.3800	5.1704	5.427	0.0000	0.0000
2025/05/02	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	R210	07/05/2026		Bond Future	259.9206	259.9206	259.5937	259.5937	0.126	0.0000	0.0000
2025/05/02	R210	07/05/2026	255.40 Call	Bond Future	4520.6200	4.5206	4193.6700	4.1937	7.232	0.0000	0.0000
2025/05/02	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	R213	08/05/2025		Bond Future	9.2909	91.2934	9.2952	91.2760	0.046	0.0000	0.0000
2025/05/02	R213	08/05/2025	10.52 Call	Bond Future	4903.6500	4.9037	4886.1900	4.8862	0.356	0.0000	0.0000
2025/05/02	R213	08/05/2025	10.52 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/05/02	R213	07/08/2025		Bond Future	9.3693	93.0537	9.3742	93.0343	0.052	0.0000	0.0000
2025/05/02	R213	07/08/2025	11.66 Call	Bond Future	8589.9700	8.5900	8570.8300	8.5708	0.223	0.0000	0.0000
2025/05/02	R213	07/08/2025	11.66 Put	Bond Future	3.3400	0.0033	3.6000	0.0036	7.784	0.0000	0.0000
2025/05/02	R213	06/11/2025		Bond Future	9.4623	91.2910	9.4676	91.2708	0.055	0.0000	0.0000
2025/05/02	R213	06/11/2025	10.05 Call	Bond Future	2930.4900	2.9305	2935.4300	2.9354	0.169	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
2025/05/02	R213	06/11/2025	10.05 Put	Bond Future	709.1400	0.7091	734.2300	0.7342	3.538	0.0000	0.0000
2025/05/02	R213	05/02/2026		Bond Future	9.5731	93.0283	9.5873	92.9758	0.149	0.0000	0.0000
2025/05/02	R213	05/02/2026	9.89 Call	Bond Future	2458.0700	2.4581	2451.2200	2.4512	0.279	0.0000	0.0000
2025/05/02	R213	05/02/2026	9.89 Put	Bond Future	1300.0100	1.3000	1345.6000	1.3456	3.507	0.0000	0.0000
2025/05/02	R213	07/05/2026		Bond Future	9.6994	91.1992	9.7170	91.1368	0.182	0.0000	0.0000
2025/05/02	R213	07/05/2026	9.80 Call	Bond Future	2125.7700	2.1258	2185.5500	2.1856	2.812	0.0000	0.0000
2025/05/02	R213	07/05/2026	9.80 Put	Bond Future	1771.3600	1.7714	1893.4800	1.8935	6.894	0.0000	0.0000
2025/05/02	R214	08/05/2025		Bond Future	11.4432	65.5337	11.4872	65.3048	0.384	0.0000	0.0000
2025/05/02	R214	08/05/2025	12.40 Call	Bond Future	4719.4400	4.7194	4490.5700	4.4906	4.850	0.0000	0.0000
2025/05/02	R214	08/05/2025	12.40 Put	Bond Future	0.0200	0.0000	0.1400	0.0001	600.000	0.0000	0.0000
2025/05/02	R214	07/08/2025		Bond Future	11.5523	66.7973	11.5981	66.5628	0.396	0.0000	0.0000
2025/05/02	R214	07/08/2025	12.97 Call	Bond Future	6833.4600	6.8335	6615.8900	6.6159	3.184	0.0000	0.0000
2025/05/02	R214	07/08/2025	12.97 Put	Bond Future	123.1600	0.1232	140.1400	0.1401	13.787	0.0000	0.0000
2025/05/02	R214	06/11/2025		Bond Future	11.6694	64.7830	11.7168	64.5437	0.406	0.0000	0.0000
2025/05/02	R214	06/11/2025	11.64 Call	Bond Future	2079.6700	2.0797	1993.8300	1.9938	4.128	0.0000	0.0000
2025/05/02	R214	06/11/2025	11.64 Put	Bond Future	2228.9800	2.2290	2382.4400	2.3824	6.885	0.0000	0.0000
2025/05/02	R214	05/02/2026		Bond Future	11.7973	66.0156	11.8510	65.7491	0.456	0.0000	0.0000
2025/05/02	R214	05/02/2026	11.26 Call	Bond Future	1358.4700	1.3585	1310.3400	1.3103	3.543	0.0000	0.0000
2025/05/02	R214	05/02/2026	11.26 Put	Bond Future	4117.9600	4.1180	4336.3900	4.3364	5.304	0.0000	0.0000
2025/05/02	R214	07/05/2026		Bond Future	11.9304	63.9390	11.9874	63.6613	0.478	0.0000	0.0000
2025/05/02	R214	07/05/2026	11.53 Call	Bond Future	2080.1900	2.0802	2003.6200	2.0036	3.681	0.0000	0.0000
2025/05/02	R214	07/05/2026	11.53 Put	Bond Future	4084.6600	4.0847	4285.8100	4.2858	4.925	0.0000	0.0000
2025/05/02	R248	08/05/2025		Bond Future	11.7589	78.0323	11.8178	77.6645	0.501	0.0000	0.0000
2025/05/02	R248	08/05/2025	12.60 Call	Bond Future	4976.0100	4.9760	4609.2700	4.6093	7.370	0.0000	0.0000
2025/05/02	R248	08/05/2025	12.60 Put	Bond Future	0.2200	0.0002	1.3300	0.0013	504.545	0.0000	0.0000
2025/05/02	R248	07/08/2025		Bond Future	11.8767	79.5369	11.9380	79.1606	0.517	0.0000	0.0000
2025/05/02	R248	07/08/2025	13.21 Call	Bond Future	7709.8200	7.7098	7366.0300	7.3660	4.459	0.0000	0.0000
2025/05/02	R248	07/08/2025	13.21 Put	Bond Future	206.8900	0.2069	239.3900	0.2394	15.709	0.0000	0.0000
2025/05/02	R248	06/11/2025		Bond Future	12.0024	76.6256	12.0662	76.2417	0.531	0.0000	0.0000
2025/05/02	R248	06/11/2025	11.74 Call	Bond Future	1883.2800	1.8833	1762.2600	1.7623	6.426	0.0000	0.0000
2025/05/02	R248	06/11/2025	11.74 Put	Bond Future	3499.9400	3.4999	3762.8200	3.7628	7.511	0.0000	0.0000
2025/05/02	R248	05/02/2026		Bond Future	12.1396	78.0833	12.2104	77.6653	0.584	0.0000	0.0000
2025/05/02	R248	05/02/2026	11.46 Call	Bond Future	1405.2700	1.4053	1325.0100	1.3250	5.711	0.0000	0.0000
2025/05/02	R248	05/02/2026	11.46 Put	Bond Future	5629.5300	5.6295	5967.2700	5.9673	5.999	0.0000	0.0000
2025/05/02	R248	07/05/2026		Bond Future	12.2817	75.0875	12.3566	74.6545	0.610	0.0000	0.0000
2025/05/02	R248	07/05/2026	11.72 Call	Bond Future	2198.0500	2.1981	2002.2700	2.0023	8.907	0.0000	0.0000
2025/05/02	R248	07/05/2026	11.72 Put	Bond Future	5590.8500	5.5909	5828.1200	5.8281	4.244	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
2025/05/02	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/05/02	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
Total										

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