



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

IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/08/2025 TO 12/08/2025

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
2025/08/12	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/12	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/12	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/12	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/12	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/12	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/12	2029	07/08/2025		Bond Future	137.4100	137.4100	137.4100	0.000	0.0000	0.0000
2025/08/12	2029	06/11/2025		Bond Future	140.9408	140.9408	140.9870	0.033	0.0000	0.0000
2025/08/12	2029	06/11/2025	139.79 Call	Bond Future	1150.7500	1.1508	1196.9800	1.1970	4.017	0.0000
2025/08/12	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/12	2029	05/02/2026		Bond Future	143.5945	143.5945	143.6416	0.033	0.0000	0.0000
2025/08/12	2029	05/02/2026	140.11 Call	Bond Future	3484.4800	3.4845	3531.5800	3.5316	1.352	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
2025/08/12	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/12	2029	07/05/2026		Bond Future	144.7933	144.7933	144.8426	0.034	0.0000	0.0000
2025/08/12	2029	07/05/2026	141.82 Call	Bond Future	2973.3400	2.9733	3022.6100	3.0226	1.657	0.0000
2025/08/12	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/12	2029	06/08/2026		Bond Future	147.4831	147.4831	147.5337	0.034	0.0000	0.0000
2025/08/12	2029	06/08/2026	144.10 Call	Bond Future	3383.1200	3.3831	3433.6700	3.4337	1.494	0.0000
2025/08/12	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/12	2029	05/11/2026		Bond Future	148.5842	148.5842	148.6374	0.036	0.0000	0.0000
2025/08/12	2029	05/11/2026	147.56 Call	Bond Future	1024.1500	1.0242	1077.3700	1.0774	5.197	0.0000
2025/08/12	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/12	2030	07/08/2025		Bond Future	11.1100	89.5306	11.1100	89.5306	0.000	0.0000
2025/08/12	2030	06/11/2025		Bond Future	8.2150	101.4653	8.2198	101.4488	0.057	0.0000
2025/08/12	2030	06/11/2025	9.54 Call	Bond Future	4516.7400	4.5167	4499.9300	4.4999	0.372	0.0000
2025/08/12	2030	06/11/2025	9.54 Put	Bond Future	18.5500	0.0186	18.2300	0.0182	1.725	0.0000
2025/08/12	2030	06/11/2025	8.72 Put	Bond Future	219.8100	0.2198	219.7600	0.2198	0.023	0.0000
2025/08/12	2030	06/11/2025	8.72 Call	Bond Future	1964.4100	1.9644	1947.8700	1.9479	0.842	0.0000
2025/08/12	2030	06/11/2025	9.22 Put	Bond Future	50.6500	0.0507	50.1600	0.0502	0.967	0.0000
2025/08/12	2030	06/11/2025	9.22 Call	Bond Future	3485.7700	3.4858	3468.7900	3.4688	0.487	0.0000
2025/08/12	2030	06/11/2025	10.08 Call	Bond Future	6262.6600	6.2627	6246.0600	6.2461	0.265	0.0000
2025/08/12	2030	06/11/2025	10.08 Put	Bond Future	3.1900	0.0032	3.0800	0.0031	3.448	0.0000
2025/08/12	2030	05/02/2026		Bond Future	8.2625	99.3432	8.2675	99.3264	0.062	0.0000
2025/08/12	2030	05/02/2026	9.49 Call	Bond Future	4124.8500	4.1249	4108.1000	4.1081	0.406	0.0000
2025/08/12	2030	05/02/2026	9.49 Put	Bond Future	160.5100	0.1605	160.6100	0.1606	0.062	0.0000
2025/08/12	2030	07/05/2026		Bond Future	8.3347	101.1598	8.3401	101.1429	0.065	0.0000
2025/08/12	2030	07/05/2026	9.39 Call	Bond Future	3628.4600	3.6285	3612.8300	3.6128	0.431	0.0000
2025/08/12	2030	07/05/2026	9.39 Put	Bond Future	396.1400	0.3961	397.4200	0.3974	0.323	0.0000
2025/08/12	2030	06/08/2026		Bond Future	8.4234	99.0053	8.4292	98.9883	0.069	0.0000
2025/08/12	2030	06/08/2026	9.22 Call	Bond Future	2982.8800	2.9829	2968.7100	2.9687	0.475	0.0000
2025/08/12	2030	06/08/2026	9.22 Put	Bond Future	681.2900	0.6813	684.0900	0.6841	0.411	0.0000
2025/08/12	2030	05/11/2026		Bond Future	8.5357	100.7148	8.5418	100.6979	0.072	0.0000
2025/08/12	2030	05/11/2026	8.39 Call	Bond Future	1319.3100	1.3193	1309.7800	1.3098	0.722	0.0000
2025/08/12	2030	05/11/2026	8.39 Put	Bond Future	1719.9100	1.7199	1727.3100	1.7273	0.430	0.0000
2025/08/12	2031	07/08/2025		Bond Future	107.6500	107.6500	107.6500	107.6500	0.000	0.0000
2025/08/12	2031	06/11/2025		Bond Future	110.4884	110.4884	110.4873	110.4873	0.001	0.0000
2025/08/12	2031	06/11/2025	109.69 Call	Bond Future	840.2600	0.8403	838.4300	0.8384	0.218	0.0000
2025/08/12	2031	06/11/2025	109.69 Put	Bond Future	41.8200	0.0418	41.1600	0.0412	1.578	0.0000
2025/08/12	2031	05/02/2026		Bond Future	110.1827	110.1827	110.1826	110.1826	0.000	0.0000
2025/08/12	2031	05/02/2026	111.76 Call	Bond Future	24.4800	0.0245	24.1500	0.0242	1.348	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	
2025/08/12	2031	05/02/2026	111.76	Put	Bond Future	1601.7400	1.6017	1601.5400	1.6015	0.012	0.0000	0.0000
2025/08/12	2031	07/05/2026			Bond Future	112.2238	112.2238	112.2240	112.2240	0.000	0.0000	0.0000
2025/08/12	2031	07/05/2026	113.84	Call	Bond Future	21.2800	0.0213	21.0900	0.0211	0.893	0.0000	0.0000
2025/08/12	2031	07/05/2026	113.84	Put	Bond Future	1637.4700	1.6375	1637.1300	1.6371	0.021	0.0000	0.0000
2025/08/12	2031	06/08/2026			Bond Future	111.8798	111.8798	111.8818	111.8818	0.002	0.0000	0.0000
2025/08/12	2031	06/08/2026	113.81	Call	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0.0000	0.0000
2025/08/12	2031	06/08/2026	113.81	Put	Bond Future	1930.2700	1.9303	1928.2700	1.9283	0.104	0.0000	0.0000
2025/08/12	2031	05/11/2026			Bond Future	113.8392	113.8392	113.8416	113.8416	0.002	0.0000	0.0000
2025/08/12	2031	05/11/2026	111.49	Call	Bond Future	2349.2000	2.3492	2351.6200	2.3516	0.103	0.0000	0.0000
2025/08/12	2031	05/11/2026	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	2032	07/08/2025			Bond Future	12.0100	86.1314	12.0100	86.1314	0.000	0.0000	0.0000
2025/08/12	2032	06/11/2025			Bond Future	8.9188	97.7330	8.9337	97.6631	0.167	0.0000	0.0000
2025/08/12	2032	06/11/2025	10.42	Call	Bond Future	6766.6900	6.7667	6697.3600	6.6974	1.025	0.0000	0.0000
2025/08/12	2032	06/11/2025	10.42	Put	Bond Future	29.6300	0.0296	30.1200	0.0301	1.654	0.0000	0.0000
2025/08/12	2032	06/11/2025	9.40	Put	Bond Future	413.0800	0.4131	423.7700	0.4238	2.588	0.0000	0.0000
2025/08/12	2032	06/11/2025	9.40	Call	Bond Future	2639.3000	2.6393	2580.1700	2.5802	2.240	0.0000	0.0000
2025/08/12	2032	06/11/2025	9.90	Put	Bond Future	119.9500	0.1200	122.7400	0.1227	2.326	0.0000	0.0000
2025/08/12	2032	06/11/2025	9.90	Call	Bond Future	4591.9600	4.5920	4524.9300	4.5249	1.460	0.0000	0.0000
2025/08/12	2032	06/11/2025	10.89	Call	Bond Future	8731.3400	8.7313	8661.5800	8.6616	0.799	0.0000	0.0000
2025/08/12	2032	06/11/2025	10.89	Put	Bond Future	6.9000	0.0069	6.9600	0.0070	0.870	0.0000	0.0000
2025/08/12	2032	05/02/2026			Bond Future	8.9933	99.5497	9.0090	99.4785	0.174	0.0000	0.0000
2025/08/12	2032	05/02/2026	10.16	Call	Bond Future	5426.4400	5.4264	5361.6400	5.3616	1.194	0.0000	0.0000
2025/08/12	2032	05/02/2026	10.16	Put	Bond Future	307.1400	0.3071	313.5300	0.3135	2.080	0.0000	0.0000
2025/08/12	2032	07/05/2026			Bond Future	9.0799	97.2106	9.0964	97.1384	0.182	0.0000	0.0000
2025/08/12	2032	07/05/2026	10.14	Call	Bond Future	5143.9600	5.1440	5083.2000	5.0832	1.181	0.0000	0.0000
2025/08/12	2032	07/05/2026	10.14	Put	Bond Future	636.8600	0.6369	648.3400	0.6483	1.803	0.0000	0.0000
2025/08/12	2032	06/08/2026			Bond Future	9.1774	98.9924	9.1948	98.9191	0.189	0.0000	0.0000
2025/08/12	2032	06/08/2026	10.12	Call	Bond Future	4798.2000	4.7982	4740.5100	4.7405	1.202	0.0000	0.0000
2025/08/12	2032	06/08/2026	10.12	Put	Bond Future	923.2400	0.9232	938.8500	0.9389	1.691	0.0000	0.0000
2025/08/12	2032	05/11/2026			Bond Future	9.2991	96.5450	9.3174	96.4708	0.197	0.0000	0.0000
2025/08/12	2032	05/11/2026	9.16	Call	Bond Future	2108.9000	2.1089	2071.2400	2.0712	1.786	0.0000	0.0000
2025/08/12	2032	05/11/2026	9.16	Put	Bond Future	2674.4800	2.6745	2711.0500	2.7111	1.367	0.0000	0.0000
2025/08/12	2033	07/08/2025			Bond Future	128.6500	128.6500	128.6500	128.6500	0.000	0.0000	0.0000
2025/08/12	2033	06/11/2025			Bond Future	132.4345	132.4345	132.0726	132.0726	0.273	0.0000	0.0000
2025/08/12	2033	06/11/2025	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	2033	06/11/2025	133.14	Put	Bond Future	705.4900	0.7055	1067.4100	1.0674	51.301	0.0000	0.0000
2025/08/12	2033	05/02/2026			Bond Future	134.9281	134.9281	134.5593	134.5593	0.273	0.0000	0.0000
2025/08/12	2033	05/02/2026	132.88	Call	Bond Future	2048.1100	2.0481	1679.3400	1.6793	18.005	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
2025/08/12	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	2033	07/05/2026		Bond Future	135.8648	135.8648	135.4904	135.4904	0.276	0.0000	0.0000
2025/08/12	2033	07/05/2026	135.16 Call	Bond Future	704.8000	0.7048	330.4300	0.3304	53.117	0.0000	0.0000
2025/08/12	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	2033	06/08/2026		Bond Future	138.3888	138.3888	138.0078	138.0078	0.275	0.0000	0.0000
2025/08/12	2033	06/08/2026	134.25 Call	Bond Future	4138.8000	4.1388	3757.7900	3.7578	9.206	0.0000	0.0000
2025/08/12	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	2033	05/11/2026		Bond Future	139.2269	139.2269	138.8410	138.8410	0.277	0.0000	0.0000
2025/08/12	2033	05/11/2026	137.26 Call	Bond Future	1966.9400	1.9669	1581.0100	1.5810	19.621	0.0000	0.0000
2025/08/12	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	2037	07/08/2025		Bond Future	13.0100	73.7725	13.0100	73.7725	0.000	0.0000	0.0000
2025/08/12	2037	06/11/2025		Bond Future	10.2913	90.5922	10.3006	90.5364	0.090	0.0000	0.0000
2025/08/12	2037	06/11/2025	11.63 Call	Bond Future	7676.4200	7.6764	7620.5500	7.6206	0.728	0.0000	0.0000
2025/08/12	2037	06/11/2025	11.63 Put	Bond Future	90.9500	0.0910	90.8700	0.0909	0.088	0.0000	0.0000
2025/08/12	2037	06/11/2025	10.50 Put	Bond Future	1066.8300	1.0668	1078.7500	1.0788	1.117	0.0000	0.0000
2025/08/12	2037	06/11/2025	10.50 Call	Bond Future	2312.4900	2.3125	2268.6200	2.2686	1.897	0.0000	0.0000
2025/08/12	2037	06/11/2025	11.00 Put	Bond Future	380.9800	0.3810	383.8200	0.3838	0.745	0.0000	0.0000
2025/08/12	2037	06/11/2025	11.00 Call	Bond Future	4514.1200	4.5141	4461.1700	4.4612	1.173	0.0000	0.0000
2025/08/12	2037	06/11/2025	12.16 Call	Bond Future	10364.2200	10.3642	10308.1700	10.3082	0.541	0.0000	0.0000
2025/08/12	2037	06/11/2025	12.16 Put	Bond Future	25.8500	0.0259	25.5900	0.0256	1.006	0.0000	0.0000
2025/08/12	2037	05/02/2026	11.86 Call	Bond Future	8428.2800	8.4283	8373.6700	8.3737	0.648	0.0000	0.0000
2025/08/12	2037	05/02/2026	11.86 Put	Bond Future	311.1800	0.3112	313.4300	0.3134	0.723	0.0000	0.0000
2025/08/12	2037	05/02/2026	11.36 Call	Bond Future	6098.6900	6.0987	6047.2800	6.0473	0.843	0.0000	0.0000
2025/08/12	2037	05/02/2026	11.36 Put	Bond Future	623.7500	0.6238	629.2000	0.6292	0.874	0.0000	0.0000
2025/08/12	2037	05/02/2026	10.65 Put	Bond Future	1607.7500	1.6078	1623.4500	1.6235	0.977	0.0000	0.0000
2025/08/12	2037	05/02/2026	10.65 Call	Bond Future	3117.8000	3.1178	3076.6400	3.0766	1.320	0.0000	0.0000
2025/08/12	2037	05/02/2026	12.27 Call	Bond Future	10371.5000	10.3715	10315.6200	10.3156	0.539	0.0000	0.0000
2025/08/12	2037	05/02/2026	12.27 Put	Bond Future	175.3000	0.1753	176.2800	0.1763	0.559	0.0000	0.0000
2025/08/12	2037	05/02/2026	10.90 Put	Bond Future	1160.2800	1.1603	1171.4100	1.1714	0.959	0.0000	0.0000
2025/08/12	2037	05/02/2026	10.90 Call	Bond Future	4095.8900	4.0959	4050.1600	4.0502	1.116	0.0000	0.0000
2025/08/12	2037	05/02/2026	12.73 Call	Bond Future	12520.3500	12.5204	12463.7900	12.4638	0.452	0.0000	0.0000
2025/08/12	2037	05/02/2026	12.73 Put	Bond Future	81.0200	0.0810	81.3200	0.0813	0.370	0.0000	0.0000
2025/08/12	2037	05/02/2026	11.40 Put	Bond Future	590.4400	0.5904	595.5400	0.5955	0.864	0.0000	0.0000
2025/08/12	2037	05/02/2026	11.40 Call	Bond Future	6281.2000	6.2812	6229.4400	6.2294	0.824	0.0000	0.0000
2025/08/12	2037	05/02/2026		Bond Future	10.3913	88.0174	10.4009	87.9606	0.093	0.0000	0.0000
2025/08/12	2037	05/02/2026	11.20 Call	Bond Future	5379.6000	5.3796	5329.8100	5.3298	0.926	0.0000	0.0000
2025/08/12	2037	05/02/2026	11.20 Put	Bond Future	775.8400	0.7758	782.9100	0.7829	0.911	0.0000	0.0000
2025/08/12	2037	07/05/2026		Bond Future	10.5050	89.6267	10.5150	89.5690	0.095	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	
2025/08/12	2037	07/05/2026	11.32 Call	Bond Future	5794.0400	5.7940	5746.6700	5.7467	0.818	0.0000	0.0000
2025/08/12	2037	07/05/2026	11.32 Put	Bond Future	1249.2100	1.2492	1259.5300	1.2595	0.826	0.0000	0.0000
2025/08/12	2037	07/05/2026	12.40 Call	Bond Future	10492.3600	10.4924	10437.5800	10.4376	0.522	0.0000	0.0000
2025/08/12	2037	07/05/2026	12.40 Put	Bond Future	413.2900	0.4133	416.2000	0.4162	0.704	0.0000	0.0000
2025/08/12	2037	07/05/2026	10.95 Put	Bond Future	1811.5800	1.8116	1826.7000	1.8267	0.835	0.0000	0.0000
2025/08/12	2037	07/05/2026	10.95 Call	Bond Future	4334.3700	4.3344	4291.8000	4.2918	0.982	0.0000	0.0000
2025/08/12	2037	06/08/2026	11.30 Call	Bond Future	5515.8700	5.5159	5471.5100	5.4715	0.804	0.0000	0.0000
2025/08/12	2037	06/08/2026	11.30 Put	Bond Future	1838.5600	1.8386	1852.7300	1.8527	0.771	0.0000	0.0000
2025/08/12	2037	06/08/2026	10.70 Call	Bond Future	3439.2800	3.4393	3403.3900	3.4034	1.044	0.0000	0.0000
2025/08/12	2037	06/08/2026	10.70 Put	Bond Future	3044.6700	3.0447	3067.3100	3.0673	0.744	0.0000	0.0000
2025/08/12	2037	06/08/2026	10.02 Put	Bond Future	5232.0200	5.2320	5266.6200	5.2666	0.661	0.0000	0.0000
2025/08/12	2037	06/08/2026	10.02 Call	Bond Future	1689.0400	1.6890	1665.1100	1.6651	1.417	0.0000	0.0000
2025/08/12	2037	06/08/2026		Bond Future	10.6300	87.0098	10.6403	86.9512	0.097	0.0000	0.0000
2025/08/12	2037	06/08/2026	11.71 Call	Bond Future	7117.3500	7.1174	7068.7700	7.0688	0.683	0.0000	0.0000
2025/08/12	2037	06/08/2026	11.71 Put	Bond Future	1294.5300	1.2945	1304.4800	1.3045	0.769	0.0000	0.0000
2025/08/12	2037	05/11/2026		Bond Future	10.7615	88.5108	10.7722	88.4515	0.100	0.0000	0.0000
2025/08/12	2037	05/11/2026	10.62 Call	Bond Future	3246.0600	3.2461	3213.3600	3.2134	1.007	0.0000	0.0000
2025/08/12	2037	05/11/2026	10.62 Put	Bond Future	4032.9100	4.0329	4059.4300	4.0594	0.658	0.0000	0.0000
2025/08/12	2038	07/08/2025		Bond Future	139.5600	139.5600	139.5600	139.5600	0.000	0.0000	0.0000
2025/08/12	2038	06/11/2025		Bond Future	143.0778	143.0778	142.2666	142.2666	0.567	0.0000	0.0000
2025/08/12	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	2038	06/11/2025	143.88 Put	Bond Future	802.1600	0.8022	1613.4300	1.6134	101.136	0.0000	0.0000
2025/08/12	2038	05/02/2026		Bond Future	143.6055	143.6055	142.7800	142.7800	0.575	0.0000	0.0000
2025/08/12	2038	05/02/2026	143.20 Call	Bond Future	405.5300	0.4055	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/12	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	420.0000	0.4200	100.000	0.0000	0.0000
2025/08/12	2038	07/05/2026		Bond Future	146.2662	146.2662	145.4256	145.4256	0.575	0.0000	0.0000
2025/08/12	2038	07/05/2026	144.53 Call	Bond Future	1736.1900	1.7362	895.6200	0.8956	48.415	0.0000	0.0000
2025/08/12	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	2038	06/08/2026		Bond Future	146.7784	146.7784	145.9242	145.9242	0.582	0.0000	0.0000
2025/08/12	2038	06/08/2026	144.72 Call	Bond Future	2058.4300	2.0584	1204.2000	1.2042	41.499	0.0000	0.0000
2025/08/12	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	2038	05/11/2026		Bond Future	149.3508	149.3508	148.4821	148.4821	0.582	0.0000	0.0000
2025/08/12	2038	05/11/2026	146.31 Call	Bond Future	3040.8400	3.0408	2172.1300	2.1721	28.568	0.0000	0.0000
2025/08/12	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	2040	07/08/2025		Bond Future	13.2900	73.0222	13.2900	73.0222	0.000	0.0000	0.0000
2025/08/12	2040	06/11/2025		Bond Future	10.7111	90.1378	10.7307	90.0098	0.182	0.0000	0.0000
2025/08/12	2040	06/11/2025	11.84 Call	Bond Future	7123.7300	7.1237	7000.9500	7.0010	1.724	0.0000	0.0000
2025/08/12	2040	06/11/2025	11.84 Put	Bond Future	159.4800	0.1595	164.6900	0.1647	3.267	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
2025/08/12	2040	05/02/2026		Bond Future	10.8163	87.3041	10.8366	87.1737	0.187	0.0000
2025/08/12	2040	05/02/2026	11.49 Call	Bond Future	5255.2700	5.2553	5151.9900	5.1520	1.965	0.0000
2025/08/12	2040	05/02/2026	11.49 Put	Bond Future	1071.5700	1.0716	1098.6600	1.0987	2.528	0.0000
2025/08/12	2040	05/02/2026	10.35 Put	Bond Future	4236.1500	4.2362	4320.1300	4.3201	1.982	0.0000
2025/08/12	2040	05/02/2026	10.35 Call	Bond Future	1156.3900	1.1564	1110.0000	1.1100	4.012	0.0000
2025/08/12	2040	05/02/2026	10.75 Call	Bond Future	2265.9500	2.2660	2196.1400	2.1961	3.081	0.0000
2025/08/12	2040	05/02/2026	10.75 Put	Bond Future	2694.3800	2.6944	2754.9400	2.7549	2.248	0.0000
2025/08/12	2040	05/02/2026	11.15 Call	Bond Future	3763.4800	3.7635	3673.3300	3.6733	2.395	0.0000
2025/08/12	2040	05/02/2026	11.15 Put	Bond Future	1653.2200	1.6532	1693.4400	1.6934	2.433	0.0000
2025/08/12	2040	05/02/2026	13.23 Call	Bond Future	13779.4300	13.7794	13651.1900	13.6512	0.931	0.0000
2025/08/12	2040	05/02/2026	13.23 Put	Bond Future	82.0400	0.0820	84.1700	0.0842	2.596	0.0000
2025/08/12	2040	05/02/2026	11.82 Put	Bond Future	695.8900	0.6959	713.7900	0.7138	2.572	0.0000
2025/08/12	2040	05/02/2026	11.82 Call	Bond Future	6821.0700	6.8211	6708.6000	6.7086	1.649	0.0000
2025/08/12	2040	07/05/2026	12.53 Call	Bond Future	9893.1500	9.8932	9774.2900	9.7743	1.201	0.0000
2025/08/12	2040	07/05/2026	12.53 Put	Bond Future	614.2900	0.6143	628.0200	0.6280	2.235	0.0000
2025/08/12	2040	07/05/2026	12.03 Call	Bond Future	7556.7000	7.5567	7446.5600	7.4466	1.458	0.0000
2025/08/12	2040	07/05/2026	12.03 Put	Bond Future	1018.5000	1.0185	1040.9500	1.0410	2.204	0.0000
2025/08/12	2040	07/05/2026	11.12 Put	Bond Future	2536.2600	2.5363	2587.1000	2.5871	2.005	0.0000
2025/08/12	2040	07/05/2026	11.12 Call	Bond Future	3701.4600	3.7015	3619.7100	3.6197	2.209	0.0000
2025/08/12	2040	07/05/2026	12.22 Call	Bond Future	8436.5500	8.4366	8322.6200	8.3226	1.350	0.0000
2025/08/12	2040	07/05/2026	12.22 Put	Bond Future	840.0100	0.8400	858.6700	0.8587	2.221	0.0000
2025/08/12	2040	07/05/2026	11.72 Call	Bond Future	6159.2600	6.1593	6056.7600	6.0568	1.664	0.0000
2025/08/12	2040	07/05/2026	11.72 Put	Bond Future	1393.7500	1.3938	1423.8400	1.4238	2.159	0.0000
2025/08/12	2040	07/05/2026	10.70 Put	Bond Future	3797.0900	3.7971	3866.7200	3.8667	1.834	0.0000
2025/08/12	2040	07/05/2026	10.70 Call	Bond Future	2301.8000	2.3018	2238.8400	2.2388	2.735	0.0000
2025/08/12	2040	07/05/2026		Bond Future	10.9337	88.9002	10.9547	88.7676	0.192	0.0000
2025/08/12	2040	07/05/2026	11.67 Call	Bond Future	5939.9700	5.9400	5838.8900	5.8389	1.702	0.0000
2025/08/12	2040	07/05/2026	11.67 Put	Bond Future	1465.8400	1.4658	1497.3500	1.4974	2.150	0.0000
2025/08/12	2040	06/08/2026		Bond Future	11.0618	86.0192	11.0836	85.8844	0.197	0.0000
2025/08/12	2040	06/08/2026	12.19 Call	Bond Future	8013.5500	8.0136	7905.7300	7.9057	1.345	0.0000
2025/08/12	2040	06/08/2026	12.19 Put	Bond Future	1428.2000	1.4282	1455.2000	1.4552	1.890	0.0000
2025/08/12	2040	05/11/2026		Bond Future	11.1948	87.5026	11.2173	87.3658	0.202	0.0000
2025/08/12	2040	05/11/2026	11.06 Call	Bond Future	3576.4800	3.5765	3505.5000	3.5055	1.985	0.0000
2025/08/12	2040	05/11/2026	11.06 Put	Bond Future	4399.4900	4.3995	4465.2800	4.4653	1.495	0.0000
2025/08/12	2044	07/08/2025		Bond Future	13.3400	69.0380	13.3400	69.0380	0.000	0.0000
2025/08/12	2044	06/11/2025		Bond Future	10.9601	85.1413	10.9796	85.0098	0.178	0.0000
2025/08/12	2044	06/11/2025	11.88 Call	Bond Future	6120.0000	6.1200	5997.5500	5.9976	2.001	0.0000
2025/08/12	2044	06/11/2025	11.88 Put	Bond Future	267.4500	0.2675	276.4600	0.2765	3.369	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	
2025/08/12	2044	06/11/2025	12.20 Call	Bond Future	7865.1100	7.8651	7737.7900	7.7378	1.619	0.0000	0.0000
2025/08/12	2044	06/11/2025	12.20 Put	Bond Future	130.9900	0.1310	135.1300	0.1351	3.161	0.0000	0.0000
2025/08/12	2044	06/11/2025	12.25 Call	Bond Future	8138.3700	8.1384	8010.5500	8.0106	1.571	0.0000	0.0000
2025/08/12	2044	06/11/2025	12.25 Put	Bond Future	116.9900	0.1170	120.6300	0.1206	3.111	0.0000	0.0000
2025/08/12	2044	06/11/2025	12.00 Call	Bond Future	6772.3600	6.7724	6647.6800	6.6477	1.841	0.0000	0.0000
2025/08/12	2044	06/11/2025	12.00 Put	Bond Future	205.3800	0.2054	212.1600	0.2122	3.301	0.0000	0.0000
2025/08/12	2044	06/11/2025	11.75 Call	Bond Future	5421.4200	5.4214	5302.1000	5.3021	2.201	0.0000	0.0000
2025/08/12	2044	06/11/2025	11.75 Put	Bond Future	355.0900	0.3551	367.2300	0.3672	3.419	0.0000	0.0000
2025/08/12	2044	06/11/2025	11.25 Put	Bond Future	1005.5300	1.0055	1039.4700	1.0395	3.375	0.0000	0.0000
2025/08/12	2044	06/11/2025	11.25 Call	Bond Future	2924.5500	2.9246	2827.0300	2.8270	3.335	0.0000	0.0000
2025/08/12	2044	05/02/2026	11.25 Call	Bond Future	3265.3700	3.2654	3179.7000	3.1797	2.624	0.0000	0.0000
2025/08/12	2044	05/02/2026	11.25 Put	Bond Future	2046.7700	2.0468	2095.0700	2.0951	2.360	0.0000	0.0000
2025/08/12	2044	05/02/2026	11.50 Call	Bond Future	4311.1100	4.3111	4213.8800	4.2139	2.255	0.0000	0.0000
2025/08/12	2044	05/02/2026	11.50 Put	Bond Future	1498.8400	1.4988	1535.5800	1.5356	2.451	0.0000	0.0000
2025/08/12	2044	05/02/2026	11.45 Call	Bond Future	4093.7600	4.0938	3998.6600	3.9987	2.323	0.0000	0.0000
2025/08/12	2044	05/02/2026	11.45 Put	Bond Future	1596.2100	1.5962	1635.0800	1.6351	2.435	0.0000	0.0000
2025/08/12	2044	05/02/2026	10.90 Put	Bond Future	3116.8700	3.1169	3184.6500	3.1847	2.175	0.0000	0.0000
2025/08/12	2044	05/02/2026	10.90 Call	Bond Future	2017.7000	2.0177	1951.5100	1.9515	3.280	0.0000	0.0000
2025/08/12	2044	05/02/2026	10.07 Put	Bond Future	7384.9100	7.3849	7498.8500	7.4989	1.543	0.0000	0.0000
2025/08/12	2044	05/02/2026	10.07 Call	Bond Future	354.7000	0.3547	334.6700	0.3347	5.647	0.0000	0.0000
2025/08/12	2044	05/02/2026		Bond Future	11.0640	82.3400	11.0843	82.2061	0.183	0.0000	0.0000
2025/08/12	2044	05/02/2026	11.56 Call	Bond Future	4576.7300	4.5767	4477.0600	4.4771	2.178	0.0000	0.0000
2025/08/12	2044	05/02/2026	11.56 Put	Bond Future	1389.3900	1.3894	1423.6900	1.4237	2.469	0.0000	0.0000
2025/08/12	2044	07/05/2026		Bond Future	11.1789	83.8453	11.1999	83.7091	0.187	0.0000	0.0000
2025/08/12	2044	07/05/2026	11.80 Call	Bond Future	5594.6300	5.5946	5494.2600	5.4943	1.794	0.0000	0.0000
2025/08/12	2044	07/05/2026	11.80 Put	Bond Future	1701.0600	1.7011	1736.8900	1.7369	2.106	0.0000	0.0000
2025/08/12	2044	06/08/2026		Bond Future	11.3036	80.9969	11.3253	80.8584	0.192	0.0000	0.0000
2025/08/12	2044	06/08/2026	12.42 Call	Bond Future	8162.3500	8.1624	8051.7400	8.0517	1.355	0.0000	0.0000
2025/08/12	2044	06/08/2026	12.42 Put	Bond Future	1495.0400	1.4950	1522.9600	1.5230	1.868	0.0000	0.0000
2025/08/12	2044	05/11/2026		Bond Future	11.4319	82.3934	11.4543	82.2528	0.196	0.0000	0.0000
2025/08/12	2044	05/11/2026	11.34 Call	Bond Future	3833.8300	3.8338	3759.0100	3.7590	1.952	0.0000	0.0000
2025/08/12	2044	05/11/2026	11.34 Put	Bond Future	4413.4600	4.4135	4479.2500	4.4793	1.491	0.0000	0.0000
2025/08/12	2046	07/08/2025		Bond Future	118.6900	118.6900	118.6900	118.6900	0.000	0.0000	0.0000
2025/08/12	2046	06/11/2025		Bond Future	120.0714	120.0714	120.9585	120.9585	0.739	0.0000	0.0000
2025/08/12	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	2046	06/11/2025	125.41 Put	Bond Future	5338.5800	5.3386	4451.4900	4.4515	16.617	0.0000	0.0000
2025/08/12	2046	05/02/2026		Bond Future	122.3323	122.3323	123.2361	123.2361	0.739	0.0000	0.0000
2025/08/12	2046	05/02/2026	121.65 Call	Bond Future	682.2600	0.6823	1586.0900	1.5861	132.476	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
2025/08/12	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/12	2046	07/05/2026		Bond Future	122.3015	122.3015	123.2240	123.2240	0.754	0.0000
2025/08/12	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/12	2046	07/05/2026	124.95 Put	Bond Future	2648.5400	2.6485	1725.9800	1.7260	34.833	0.0000
2025/08/12	2046	06/08/2026		Bond Future	124.5728	124.5728	125.5126	125.5126	0.754	0.0000
2025/08/12	2046	06/08/2026	122.38 Call	Bond Future	2192.7500	2.1928	3132.5700	3.1326	42.860	0.0000
2025/08/12	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/12	2046	05/11/2026		Bond Future	124.4215	124.4215	125.3804	125.3804	0.771	0.0000
2025/08/12	2046	05/11/2026	125.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/12	2046	05/11/2026	125.48 Put	Bond Future	1058.4700	1.0585	99.6500	0.0997	90.585	0.0000
2025/08/12	2050	07/08/2025		Bond Future	119.8900	119.8900	119.8900	119.8900	0.000	0.0000
2025/08/12	2050	06/11/2025		Bond Future	121.7951	121.7951	121.7953	121.7953	0.000	0.0000
2025/08/12	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/12	2050	06/11/2025	124.42 Put	Bond Future	2624.9400	2.6249	2624.7300	2.6247	0.008	0.0000
2025/08/12	2050	05/02/2026		Bond Future	121.6751	121.6751	121.6762	121.6762	0.001	0.0000
2025/08/12	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/12	2050	05/02/2026	122.82 Put	Bond Future	1144.9000	1.1449	1143.8500	1.1439	0.092	0.0000
2025/08/12	2050	07/05/2026		Bond Future	123.9294	123.9294	123.9307	123.9307	0.001	0.0000
2025/08/12	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/12	2050	07/05/2026	124.07 Put	Bond Future	140.6100	0.1406	139.3100	0.1393	0.925	0.0000
2025/08/12	2050	06/08/2026		Bond Future	123.7747	123.7747	123.7779	123.7779	0.003	0.0000
2025/08/12	2050	06/08/2026	123.27 Call	Bond Future	504.7300	0.5047	507.9100	0.5079	0.630	0.0000
2025/08/12	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/12	2050	05/11/2026		Bond Future	125.9435	125.9435	125.9471	125.9471	0.003	0.0000
2025/08/12	2050	05/11/2026	123.84 Call	Bond Future	2103.4700	2.1035	2107.1200	2.1071	0.174	0.0000
2025/08/12	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/12	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/12	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/12	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/12	AL37	07/08/2025		Index Future	1172.2010	1172.2010	1172.2010	1172.2010	0.000	0.0000
2025/08/12	AL37	06/11/2025		Index Future	1192.7770	1192.7770	1192.2790	1192.2790	0.042	0.0000
2025/08/12	AL37	05/02/2026		Index Future	1214.9470	1214.9470	1214.4400	1214.4400	0.042	0.0000
2025/08/12	AL37	07/05/2026		Index Future	1237.1880	1237.1880	1236.6740	1236.6740	0.042	0.0000
2025/08/12	AL37	06/08/2026		Index Future	1259.6630	1259.6630	1259.1430	1259.1430	0.041	0.0000
2025/08/12	AL37	05/11/2026		Index Future	1281.7620	1281.7620	1281.2360	1281.2360	0.041	0.0000
2025/08/12	AL7T	07/08/2025		Index Future	1422.4590	1422.4590	1422.4590	1422.4590	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/08/12	AL7T	06/11/2025		Index Future	1447.7830	1447.7830	1446.9410	1446.9410	0.058	0.0000	0.0000
2025/08/12	AL7T	05/02/2026		Index Future	1474.6940	1474.6940	1473.8350	1473.8350	0.058	0.0000	0.0000
2025/08/12	AL7T	07/05/2026		Index Future	1501.6890	1501.6890	1500.8180	1500.8180	0.058	0.0000	0.0000
2025/08/12	AL7T	06/08/2026		Index Future	1528.9700	1528.9700	1528.0860	1528.0860	0.058	0.0000	0.0000
2025/08/12	AL7T	05/11/2026		Index Future	1555.7920	1555.7920	1554.8990	1554.8990	0.057	0.0000	0.0000
2025/08/12	ALBI	07/08/2025		Index Future	1206.8960	1206.8960	1206.8960	1206.8960	0.000	0.0000	0.0000
2025/08/12	ALBI	06/11/2025		Index Future	1228.7370	1228.7370	1227.7810	1227.7810	0.078	0.0000	0.0000
2025/08/12	ALBI	05/02/2026		Index Future	1251.5760	1251.5760	1250.6020	1250.6020	0.078	0.0000	0.0000
2025/08/12	ALBI	07/05/2026		Index Future	1274.4870	1274.4870	1273.4980	1273.4980	0.078	0.0000	0.0000
2025/08/12	ALBI	06/08/2026		Index Future	1297.6400	1297.6400	1296.6360	1296.6360	0.077	0.0000	0.0000
2025/08/12	ALBI	05/11/2026		Index Future	1320.4040	1320.4040	1319.3870	1319.3870	0.077	0.0000	0.0000
2025/08/12	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/08/12	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/08/12	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000
2025/08/12	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/12	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/12	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/12	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/12	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/12	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/12	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/12	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/12	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/12	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/12	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/08/12	ES33	07/08/2025		Bond Future	13.5600	73.8046	13.5600	73.8046	0.000	0.0000
2025/08/12	ES33	06/11/2025		Bond Future	10.4174	85.7839	10.4265	85.7410	0.087	0.0000
2025/08/12	ES33	06/11/2025	12.01 Call	Bond Future	7133.6500	7.1337	7090.7900	7.0908	0.601	0.0000
2025/08/12	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/12	ES33	05/02/2026		Bond Future	10.5477	87.3991	10.5571	87.3554	0.090	0.0000
2025/08/12	ES33	05/02/2026	11.49 Call	Bond Future	4203.6300	4.2036	4159.9600	4.1600	1.039	0.0000
2025/08/12	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/12	ES33	07/05/2026		Bond Future	10.6873	85.2233	10.6972	85.1790	0.093	0.0000
2025/08/12	ES33	07/05/2026	11.69 Call	Bond Future	4342.7800	4.3428	4298.5000	4.2985	1.020	0.0000
2025/08/12	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/12	ES33	06/08/2026		Bond Future	10.8398	86.8047	10.8501	86.7598	0.095	0.0000
2025/08/12	ES33	06/08/2026	12.02 Call	Bond Future	4936.0600	4.9361	4891.1800	4.8912	0.909	0.0000
2025/08/12	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/12	ES33	05/11/2026		Bond Future	11.0183	84.5311	11.0291	84.4858	0.098	0.0000
2025/08/12	ES33	05/11/2026	10.83 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/12	ES33	05/11/2026	10.83 Put	Bond Future	797.2700	0.7973	842.6300	0.8426	5.689	0.0000
2025/08/12	ES42	07/08/2025		Bond Future	13.7900	68.2722	13.7900	68.2722	0.000	0.0000
2025/08/12	ES42	06/11/2025		Bond Future	11.2744	79.8282	11.2938	79.7078	0.172	0.0000
2025/08/12	ES42	06/11/2025	12.39 Call	Bond Future	6494.2900	6.4943	6373.8600	6.3739	1.854	0.0000
2025/08/12	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/12	ES42	05/02/2026		Bond Future	11.3908	81.3313	11.4109	81.2086	0.177	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	
2025/08/12	ES42	05/02/2026	11.85 Call	Bond Future	2731.6200	2.7316	2608.8600	2.6089	4.494	0.0000	0.0000
2025/08/12	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	ES42	07/05/2026		Bond Future	11.5179	78.5729	11.5387	78.4481	0.181	0.0000	0.0000
2025/08/12	ES42	07/05/2026	12.20 Call	Bond Future	3931.5200	3.9315	3806.7000	3.8067	3.175	0.0000	0.0000
2025/08/12	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	ES42	06/08/2026		Bond Future	11.6505	80.0295	11.6721	79.9026	0.185	0.0000	0.0000
2025/08/12	ES42	06/08/2026	12.65 Call	Bond Future	5555.2100	5.5552	5428.2700	5.4283	2.285	0.0000	0.0000
2025/08/12	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	ES42	05/11/2026		Bond Future	11.7977	77.1651	11.8201	77.0362	0.190	0.0000	0.0000
2025/08/12	ES42	05/11/2026	11.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	ES42	05/11/2026	11.66 Put	Bond Future	799.7000	0.7997	928.5700	0.9286	16.115	0.0000	0.0000
2025/08/12	GOVI	07/08/2025		GOVI	1187.5980	1187.5980	1187.5980	1187.5980	0.000	0.0000	0.0000
2025/08/12	GOVI	06/11/2025		GOVI	1209.0470	1209.0470	1208.1500	1208.1500	0.074	0.0000	0.0000
2025/08/12	GOVI	06/11/2025	1,112. Call 00	GOVI	970470.0000	97.0470	961500.0000	96.1500	0.924	0.0000	0.0000
2025/08/12	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	GOVI	05/02/2026		GOVI	1231.5200	1231.5200	1230.6070	1230.6070	0.074	0.0000	0.0000
2025/08/12	GOVI	05/02/2026	1,150. Call 00	GOVI	815200.0000	81.5200	806070.0000	80.6070	1.120	0.0000	0.0000
2025/08/12	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	GOVI	07/05/2026		GOVI	1254.0640	1254.0640	1253.1360	1253.1360	0.074	0.0000	0.0000
2025/08/12	GOVI	07/05/2026	1,177. Call 00	GOVI	770640.0000	77.0640	761360.0000	76.1360	1.204	0.0000	0.0000
2025/08/12	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	GOVI	06/08/2026		GOVI	1276.8460	1276.8460	1275.9040	1275.9040	0.074	0.0000	0.0000
2025/08/12	GOVI	06/08/2026	1,189. Call 00	GOVI	878460.0000	87.8460	869040.0000	86.9040	1.072	0.0000	0.0000
2025/08/12	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	GOVI	05/11/2026		GOVI	1299.2460	1299.2460	1298.2920	1298.2920	0.073	0.0000	0.0000
2025/08/12	GOVI	05/11/2026	1,277. Call 00	GOVI	222460.0000	22.2460	212920.0000	21.2920	4.288	0.0000	0.0000
2025/08/12	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/08/12	IGOV	07/08/2025		Index Future	384.0940	384.0940	384.0940	384.0940	0.000	0.0000	0.0000
2025/08/12	IGOV	06/11/2025		Index Future	391.4230	391.4230	391.3390	391.3390	0.021	0.0000	0.0000
2025/08/12	IGOV	05/02/2026		Index Future	398.7930	398.7930	398.7070	398.7070	0.022	0.0000	0.0000
2025/08/12	IGOV	07/05/2026		Index Future	406.1860	406.1860	406.0990	406.0990	0.021	0.0000	0.0000
2025/08/12	IGOV	06/08/2026		Index Future	413.6560	413.6560	413.5680	413.5680	0.021	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	
2025/08/12	IGOV	05/11/2026		Index Future	421.0020	421.0020	420.9140	420.9140	0.021	0.0000	0.0000
2025/08/12	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/08/12	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/08/12	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/08/12	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/08/12	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/08/12	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/08/12	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/08/12	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/08/12	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/08/12	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/08/12	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/08/12	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/08/12	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2025/08/12	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/08/12	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/08/12	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/08/12	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/08/12	R033	07/08/2025		Bond Future	10.3300	101.9226	10.3300	101.9226	0.000	0.0000	0.0000
2025/08/12	R033	06/11/2025		Bond Future	9.0866	105.9711	9.1014	105.8903	0.163	0.0000	0.0000
2025/08/12	R033	06/11/2025	10.33 Call	Bond Future	6566.4800	6.5665	6486.8300	6.4868	1.213	0.0000	0.0000
2025/08/12	R033	06/11/2025	10.33 Put	Bond Future	50.8400	0.0508	51.9900	0.0520	2.262	0.0000	0.0000
2025/08/12	R033	05/02/2026		Bond Future	9.1639	107.9410	9.1795	107.8586	0.170	0.0000	0.0000
2025/08/12	R033	05/02/2026	10.49 Call	Bond Future	6983.2900	6.9833	6906.3300	6.9063	1.102	0.0000	0.0000
2025/08/12	R033	05/02/2026	10.49 Put	Bond Future	252.0700	0.2521	257.4600	0.2575	2.138	0.0000	0.0000
2025/08/12	R033	07/05/2026		Bond Future	9.2526	104.8718	9.2690	104.7881	0.176	0.0000	0.0000
2025/08/12	R033	07/05/2026	10.38 Call	Bond Future	6186.3900	6.1864	6114.3500	6.1144	1.164	0.0000	0.0000
2025/08/12	R033	07/05/2026	10.38 Put	Bond Future	602.8300	0.6028	614.4400	0.6144	1.926	0.0000	0.0000
2025/08/12	R033	06/08/2026		Bond Future	9.3511	106.7936	9.3682	106.7087	0.183	0.0000	0.0000
2025/08/12	R033	06/08/2026	10.25 Call	Bond Future	5468.9400	5.4689	5402.7200	5.4027	1.211	0.0000	0.0000
2025/08/12	R033	06/08/2026	10.25 Put	Bond Future	1129.5900	1.1296	1148.2600	1.1483	1.653	0.0000	0.0000
2025/08/12	R033	05/11/2026		Bond Future	9.4711	103.5983	9.4891	103.5123	0.190	0.0000	0.0000
2025/08/12	R033	05/11/2026	9.33 Call	Bond Future	2308.3000	2.3083	2265.0500	2.2651	1.874	0.0000	0.0000
2025/08/12	R033	05/11/2026	9.33 Put	Bond Future	2986.9000	2.9869	3029.6500	3.0297	1.431	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	
2025/08/12	R035	07/08/2025		Bond Future	12.6500	83.3717	12.6500	83.3717	0.000	0.0000	0.0000
2025/08/12	R035	06/11/2025		Bond Future	9.7466	96.4878	9.7559	96.4333	0.096	0.0000	0.0000
2025/08/12	R035	06/11/2025	11.20 Call	Bond Future	8030.4100	8.0304	7975.8000	7.9758	0.680	0.0000	0.0000
2025/08/12	R035	06/11/2025	11.20 Put	Bond Future	53.6200	0.0536	53.4900	0.0535	0.242	0.0000	0.0000
2025/08/12	R035	06/11/2025	10.68 Call	Bond Future	5424.1500	5.4242	5370.8000	5.3708	0.984	0.0000	0.0000
2025/08/12	R035	06/11/2025	10.68 Put	Bond Future	194.4800	0.1945	195.6100	0.1956	0.581	0.0000	0.0000
2025/08/12	R035	06/11/2025	10.50 Call	Bond Future	4548.4700	4.5485	4496.3700	4.4964	1.145	0.0000	0.0000
2025/08/12	R035	06/11/2025	10.50 Put	Bond Future	296.8100	0.2968	299.1900	0.2992	0.802	0.0000	0.0000
2025/08/12	R035	06/11/2025	10.15 Call	Bond Future	2957.4900	2.9575	2910.2700	2.9103	1.597	0.0000	0.0000
2025/08/12	R035	06/11/2025	10.15 Put	Bond Future	648.6500	0.6487	655.9100	0.6559	1.119	0.0000	0.0000
2025/08/12	R035	06/11/2025	9.77 Put	Bond Future	1400.0700	1.4001	1417.8000	1.4178	1.266	0.0000	0.0000
2025/08/12	R035	06/11/2025	9.77 Call	Bond Future	1536.2900	1.5363	1499.5400	1.4995	2.392	0.0000	0.0000
2025/08/12	R035	06/11/2025	11.00 Put	Bond Future	88.7700	0.0888	88.8600	0.0889	0.101	0.0000	0.0000
2025/08/12	R035	06/11/2025	11.00 Call	Bond Future	7022.5200	7.0225	6968.1300	6.9681	0.775	0.0000	0.0000
2025/08/12	R035	06/11/2025	10.30 Call	Bond Future	3615.6500	3.6157	3565.8600	3.5659	1.377	0.0000	0.0000
2025/08/12	R035	06/11/2025	10.30 Put	Bond Future	467.4400	0.4674	472.1300	0.4721	1.003	0.0000	0.0000
2025/08/12	R035	06/11/2025	11.95 Call	Bond Future	11749.3900	11.7494	11694.7900	11.6948	0.465	0.0000	0.0000
2025/08/12	R035	06/11/2025	11.95 Put	Bond Future	6.3500	0.0064	6.2300	0.0062	1.890	0.0000	0.0000
2025/08/12	R035	06/11/2025	11.45 Call	Bond Future	9285.6500	9.2857	9230.9700	9.2310	0.589	0.0000	0.0000
2025/08/12	R035	06/11/2025	11.45 Put	Bond Future	28.3200	0.0283	28.1200	0.0281	0.706	0.0000	0.0000
2025/08/12	R035	06/11/2025	10.95 Put	Bond Future	100.5800	0.1006	100.7700	0.1008	0.189	0.0000	0.0000
2025/08/12	R035	06/11/2025	10.95 Call	Bond Future	6770.9500	6.7710	6716.6600	6.7167	0.802	0.0000	0.0000
2025/08/12	R035	06/11/2025	10.08 Put	Bond Future	752.4600	0.7525	761.2100	0.7612	1.163	0.0000	0.0000
2025/08/12	R035	06/11/2025	10.08 Call	Bond Future	2666.0900	2.6661	2620.3600	2.6204	1.715	0.0000	0.0000
2025/08/12	R035	06/11/2025	10.58 Put	Bond Future	246.3100	0.2463	248.0600	0.2481	0.710	0.0000	0.0000
2025/08/12	R035	06/11/2025	10.58 Call	Bond Future	4934.3900	4.9344	4881.6600	4.8817	1.069	0.0000	0.0000
2025/08/12	R035	06/11/2025	11.67 Call	Bond Future	10379.3400	10.3793	10324.6800	10.3247	0.527	0.0000	0.0000
2025/08/12	R035	06/11/2025	11.67 Put	Bond Future	16.0900	0.0161	15.9100	0.0159	1.119	0.0000	0.0000
2025/08/12	R035	06/11/2025	9.91 Put	Bond Future	1066.5900	1.0666	1079.7900	1.0798	1.238	0.0000	0.0000
2025/08/12	R035	06/11/2025	9.91 Call	Bond Future	2011.0500	2.0111	1969.7700	1.9698	2.053	0.0000	0.0000
2025/08/12	R035	06/11/2025	10.41 Put	Bond Future	364.8800	0.3649	368.1600	0.3682	0.899	0.0000	0.0000
2025/08/12	R035	06/11/2025	10.41 Call	Bond Future	4122.1900	4.1222	4070.9900	4.0710	1.242	0.0000	0.0000
2025/08/12	R035	06/11/2025	11.43 Call	Bond Future	9185.6500	9.1857	9130.9700	9.1310	0.595	0.0000	0.0000
2025/08/12	R035	06/11/2025	11.43 Put	Bond Future	29.8200	0.0298	29.6200	0.0296	0.671	0.0000	0.0000
2025/08/12	R035	06/11/2025	10.44 Put	Bond Future	340.7000	0.3407	343.6600	0.3437	0.869	0.0000	0.0000
2025/08/12	R035	06/11/2025	10.44 Call	Bond Future	4263.2000	4.2632	4211.6800	4.2117	1.208	0.0000	0.0000
2025/08/12	R035	06/11/2025	10.94 Put	Bond Future	103.1000	0.1031	103.3100	0.1033	0.204	0.0000	0.0000
2025/08/12	R035	06/11/2025	10.94 Call	Bond Future	6720.6700	6.7207	6666.4000	6.6664	0.808	0.0000	0.0000
2025/08/12	R035	06/11/2025	11.99 Call	Bond Future	11943.1200	11.9431	11888.5400	11.8885	0.457	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
2025/08/12	R035	06/11/2025	11.99 Put	Bond Future	5.4600	0.0055	5.3600	0.0054	1.832	0.0000
2025/08/12	R035	05/02/2026	10.44 Put	Bond Future	978.8200	0.9788	988.4800	0.9885	0.987	0.0000
2025/08/12	R035	05/02/2026	10.44 Call	Bond Future	4296.3000	4.2963	4250.4600	4.2505	1.067	0.0000
2025/08/12	R035	05/02/2026	10.94 Put	Bond Future	488.9400	0.4889	493.2700	0.4933	0.886	0.0000
2025/08/12	R035	05/02/2026	10.94 Call	Bond Future	6461.2500	6.4613	6410.0800	6.4101	0.792	0.0000
2025/08/12	R035	05/02/2026	12.44 Call	Bond Future	13376.4200	13.3764	13321.0300	13.3210	0.414	0.0000
2025/08/12	R035	05/02/2026	12.44 Put	Bond Future	36.0000	0.0360	36.1100	0.0361	0.306	0.0000
2025/08/12	R035	05/02/2026	11.00 Put	Bond Future	449.0300	0.4490	452.9300	0.4529	0.869	0.0000
2025/08/12	R035	05/02/2026	11.00 Call	Bond Future	6732.9600	6.7330	6681.3600	6.6814	0.766	0.0000
2025/08/12	R035	05/02/2026	11.17 Call	Bond Future	7511.2900	7.5113	7458.6700	7.4587	0.701	0.0000
2025/08/12	R035	05/02/2026	11.17 Put	Bond Future	352.3900	0.3524	355.2700	0.3553	0.817	0.0000
2025/08/12	R035	05/02/2026	10.67 Call	Bond Future	5266.0400	5.2660	5217.3200	5.2173	0.925	0.0000
2025/08/12	R035	05/02/2026	10.67 Put	Bond Future	714.3400	0.7143	721.1200	0.7211	0.949	0.0000
2025/08/12	R035	05/02/2026	10.17 Put	Bond Future	1402.7100	1.4027	1416.8500	1.4169	1.008	0.0000
2025/08/12	R035	05/02/2026	10.17 Call	Bond Future	3242.4100	3.2424	3201.0500	3.2011	1.276	0.0000
2025/08/12	R035	05/02/2026		Bond Future	9.8418	98.2813	9.8515	98.2258	0.099	0.0000
2025/08/12	R035	05/02/2026	10.79 Call	Bond Future	5791.1800	5.7912	5741.2600	5.7413	0.862	0.0000
2025/08/12	R035	05/02/2026	10.79 Put	Bond Future	604.3700	0.6044	609.9500	0.6100	0.923	0.0000
2025/08/12	R035	07/05/2026		Bond Future	9.9412	95.5758	9.9514	95.5195	0.102	0.0000
2025/08/12	R035	07/05/2026	10.86 Call	Bond Future	5963.0800	5.9631	5915.8300	5.9158	0.792	0.0000
2025/08/12	R035	07/05/2026	10.86 Put	Bond Future	1047.5700	1.0476	1056.6100	1.0566	0.863	0.0000
2025/08/12	R035	06/08/2026		Bond Future	10.0508	97.3281	10.0614	97.2710	0.105	0.0000
2025/08/12	R035	06/08/2026	11.06 Call	Bond Future	6502.2000	6.5022	6455.4800	6.4555	0.719	0.0000
2025/08/12	R035	06/08/2026	11.06 Put	Bond Future	1254.9000	1.2549	1265.2900	1.2653	0.828	0.0000
2025/08/12	R035	05/11/2026		Bond Future	10.1811	94.5097	10.1921	94.4520	0.108	0.0000
2025/08/12	R035	05/11/2026	10.03 Call	Bond Future	2944.7800	2.9448	2913.5200	2.9135	1.062	0.0000
2025/08/12	R035	05/11/2026	10.03 Put	Bond Future	3743.5300	3.7435	3770.0000	3.7700	0.707	0.0000
2025/08/12	R038	07/08/2025		Bond Future	11.2400	101.5206	11.2400	101.5206	0.000	0.0000
2025/08/12	R038	06/11/2025		Bond Future	10.3836	104.6118	10.3928	104.5471	0.088	0.0000
2025/08/12	R038	06/11/2025	11.24 Call	Bond Future	6084.9500	6.0850	6022.0500	6.0221	1.034	0.0000
2025/08/12	R038	06/11/2025	11.24 Put	Bond Future	292.5700	0.2926	294.3700	0.2944	0.615	0.0000
2025/08/12	R038	06/11/2025	12.33 Call	Bond Future	12523.4100	12.5234	12458.4800	12.4585	0.518	0.0000
2025/08/12	R038	06/11/2025	12.33 Put	Bond Future	18.6000	0.0186	18.3700	0.0184	1.237	0.0000
2025/08/12	R038	06/11/2025	10.98 Put	Bond Future	526.9100	0.5269	531.6300	0.5316	0.896	0.0000
2025/08/12	R038	06/11/2025	10.98 Call	Bond Future	4611.3800	4.6114	4551.4000	4.5514	1.301	0.0000
2025/08/12	R038	05/02/2026		Bond Future	10.4898	106.5564	10.4993	106.4906	0.091	0.0000
2025/08/12	R038	05/02/2026	11.44 Call	Bond Future	7032.2500	7.0323	6972.9400	6.9729	0.843	0.0000
2025/08/12	R038	05/02/2026	11.44 Put	Bond Future	761.1200	0.7611	767.6500	0.7677	0.858	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	
2025/08/12	R038	07/05/2026		Bond Future	10.6055	103.0205	10.6154	102.9536	0.093	0.0000	0.0000
2025/08/12	R038	07/05/2026	11.40 Call	Bond Future	6606.8400	6.6068	6552.0700	6.5521	0.829	0.0000	0.0000
2025/08/12	R038	07/05/2026	11.40 Put	Bond Future	1435.5800	1.4356	1447.6700	1.4477	0.842	0.0000	0.0000
2025/08/12	R038	06/08/2026		Bond Future	10.7295	104.9080	10.7397	104.8402	0.096	0.0000	0.0000
2025/08/12	R038	06/08/2026	11.77 Call	Bond Future	8127.4900	8.1275	8071.6700	8.0717	0.687	0.0000	0.0000
2025/08/12	R038	06/08/2026	11.77 Put	Bond Future	1576.3900	1.5764	1588.3600	1.5884	0.759	0.0000	0.0000
2025/08/12	R038	05/11/2026		Bond Future	10.8690	101.2384	10.8797	101.1697	0.098	0.0000	0.0000
2025/08/12	R038	05/11/2026	10.72 Call	Bond Future	3648.7500	3.6488	3611.1600	3.6112	1.030	0.0000	0.0000
2025/08/12	R038	05/11/2026	10.72 Put	Bond Future	4616.3200	4.6163	4647.3600	4.6474	0.672	0.0000	0.0000
2025/08/12	R053	07/08/2025		Bond Future	13.1700	92.8341	13.1700	92.8341	0.000	0.0000	0.0000
2025/08/12	R053	06/11/2025		Bond Future	10.8655	107.9189	10.8850	107.7390	0.180	0.0000	0.0000
2025/08/12	R053	06/11/2025	11.76 Call	Bond Future	8044.5700	8.0446	7877.0400	7.8770	2.083	0.0000	0.0000
2025/08/12	R053	06/11/2025	11.76 Put	Bond Future	339.9700	0.3400	352.3300	0.3523	3.636	0.0000	0.0000
2025/08/12	R053	05/02/2026		Bond Future	10.9627	109.9250	10.9829	109.7417	0.185	0.0000	0.0000
2025/08/12	R053	05/02/2026	11.49 Call	Bond Future	6438.2900	6.4383	6300.4600	6.3005	2.141	0.0000	0.0000
2025/08/12	R053	05/02/2026	11.49 Put	Bond Future	1847.0800	1.8471	1892.5300	1.8925	2.461	0.0000	0.0000
2025/08/12	R053	07/05/2026		Bond Future	11.0666	106.0735	11.0876	105.8872	0.189	0.0000	0.0000
2025/08/12	R053	07/05/2026	11.69 Call	Bond Future	7574.9100	7.5749	7437.2200	7.4372	1.818	0.0000	0.0000
2025/08/12	R053	07/05/2026	11.69 Put	Bond Future	2276.5700	2.2766	2325.2000	2.3252	2.136	0.0000	0.0000
2025/08/12	R053	06/08/2026		Bond Future	11.1764	108.0169	11.1982	107.8274	0.194	0.0000	0.0000
2025/08/12	R053	06/08/2026	12.28 Call	Bond Future	11069.2100	11.0692	10919.0200	10.9190	1.357	0.0000	0.0000
2025/08/12	R053	06/08/2026	12.28 Put	Bond Future	2163.6100	2.1636	2202.9400	2.2029	1.818	0.0000	0.0000
2025/08/12	R053	05/11/2026		Bond Future	11.2973	104.0225	11.3198	103.8301	0.199	0.0000	0.0000
2025/08/12	R053	05/11/2026	11.21 Call	Bond Future	5305.2000	5.3052	5202.0700	5.2021	1.944	0.0000	0.0000
2025/08/12	R053	05/11/2026	11.21 Put	Bond Future	6058.4400	6.0584	6147.7200	6.1477	1.474	0.0000	0.0000
2025/08/12	R186	07/08/2025		Bond Future	9.6800	102.4871	9.6800	102.4871	0.000	0.0000	0.0000
2025/08/12	R186	06/11/2025		Bond Future	7.7001	107.0089	7.6931	107.0164	0.091	0.0000	0.0000
2025/08/12	R186	06/11/2025	8.13 Call	Bond Future	477.1900	0.4772	483.5100	0.4835	1.324	0.0000	0.0000
2025/08/12	R186	06/11/2025	8.13 Put	Bond Future	19.2300	0.0192	18.0500	0.0181	6.136	0.0000	0.0000
2025/08/12	R186	05/02/2026		Bond Future	7.7542	103.6934	7.7451	103.7010	0.118	0.0000	0.0000
2025/08/12	R186	05/02/2026	8.43 Call	Bond Future	566.5500	0.5666	573.7600	0.5738	1.273	0.0000	0.0000
2025/08/12	R186	05/02/2026	8.43 Put	Bond Future	5.5700	0.0056	5.1800	0.0052	7.002	0.0000	0.0000
2025/08/12	R186	07/05/2026		Bond Future	7.9136	105.5896	7.9002	105.5976	0.169	0.0000	0.0000
2025/08/12	R186	07/05/2026	8.69 Call	Bond Future	459.6500	0.4597	467.6200	0.4676	1.734	0.0000	0.0000
2025/08/12	R186	07/05/2026	8.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	R186	06/08/2026		Bond Future	8.2593	102.2199	8.2358	102.2283	0.285	0.0000	0.0000
2025/08/12	R186	06/08/2026	8.57 Call	Bond Future	203.7800	0.2038	208.8500	0.2089	2.488	0.0000	0.0000
2025/08/12	R186	06/08/2026	8.57 Put	Bond Future	93.2000	0.0932	89.8900	0.0899	3.552	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	
2025/08/12	R186	05/11/2026		Bond Future	10.8357	103.9843	10.7587	103.9932	0.711	0.0000	0.0000
2025/08/12	R186	05/11/2026	8.12 Call	Bond Future	50.8100	0.0508	52.6600	0.0527	3.641	0.0000	0.0000
2025/08/12	R186	05/11/2026	8.12 Put	Bond Future	365.1500	0.3652	358.1100	0.3581	1.928	0.0000	0.0000
2025/08/12	R202	07/08/2025		Bond Future	271.6000	271.6000	271.6000	271.6000	0.000	0.0000	0.0000
2025/08/12	R202	06/11/2025		Bond Future	276.1599	276.1599	276.1603	276.1603	0.000	0.0000	0.0000
2025/08/12	R202	06/11/2025	275.64 Call	Bond Future	519.9400	0.5199	520.2600	0.5203	0.062	0.0000	0.0000
2025/08/12	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	R202	05/02/2026		Bond Future	276.0228	276.0228	276.0243	276.0243	0.001	0.0000	0.0000
2025/08/12	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	R202	05/02/2026	277.82 Put	Bond Future	1797.2000	1.7972	1795.7500	1.7958	0.081	0.0000	0.0000
2025/08/12	R202	07/05/2026		Bond Future	281.1370	281.1370	281.1390	281.1390	0.001	0.0000	0.0000
2025/08/12	R202	07/05/2026	277.55 Call	Bond Future	3586.9500	3.5870	3589.0300	3.5890	0.058	0.0000	0.0000
2025/08/12	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	R202	06/08/2026		Bond Future	280.9279	280.9279	280.9340	280.9340	0.002	0.0000	0.0000
2025/08/12	R202	06/08/2026	278.86 Call	Bond Future	2067.9200	2.0679	2074.0300	2.0740	0.295	0.0000	0.0000
2025/08/12	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	R202	05/11/2026		Bond Future	285.8514	285.8514	285.8586	285.8586	0.003	0.0000	0.0000
2025/08/12	R202	05/11/2026	280.46 Call	Bond Future	5391.3500	5.3914	5398.5500	5.3986	0.134	0.0000	0.0000
2025/08/12	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	R209	07/08/2025		Bond Future	12.6800	65.2783	12.6800	65.2783	0.000	0.0000	0.0000
2025/08/12	R209	06/11/2025		Bond Future	10.0338	76.6406	10.0431	76.5911	0.093	0.0000	0.0000
2025/08/12	R209	06/11/2025	11.27 Call	Bond Future	6314.8400	6.3148	6265.3800	6.2654	0.783	0.0000	0.0000
2025/08/12	R209	06/11/2025	11.27 Put	Bond Future	103.4800	0.1035	103.5600	0.1036	0.077	0.0000	0.0000
2025/08/12	R209	05/02/2026		Bond Future	10.1244	78.0653	10.1341	78.0148	0.096	0.0000	0.0000
2025/08/12	R209	05/02/2026	10.93 Call	Bond Future	4746.4500	4.7465	4702.3300	4.7023	0.930	0.0000	0.0000
2025/08/12	R209	05/02/2026	10.93 Put	Bond Future	693.0400	0.6930	699.3700	0.6994	0.913	0.0000	0.0000
2025/08/12	R209	07/05/2026		Bond Future	10.2236	76.3416	10.2336	76.2904	0.098	0.0000	0.0000
2025/08/12	R209	07/05/2026	11.07 Call	Bond Future	5229.4100	5.2294	5187.0100	5.1870	0.811	0.0000	0.0000
2025/08/12	R209	07/05/2026	11.07 Put	Bond Future	1057.6200	1.0576	1066.4300	1.0664	0.833	0.0000	0.0000
2025/08/12	R209	06/08/2026		Bond Future	10.3305	77.7410	10.3409	77.6891	0.100	0.0000	0.0000
2025/08/12	R209	06/08/2026	11.39 Call	Bond Future	6211.3000	6.2113	6168.2600	6.1683	0.693	0.0000	0.0000
2025/08/12	R209	06/08/2026	11.39 Put	Bond Future	1136.7700	1.1368	1145.7100	1.1457	0.786	0.0000	0.0000
2025/08/12	R209	05/11/2026		Bond Future	10.4524	75.9346	10.4631	75.8820	0.103	0.0000	0.0000
2025/08/12	R209	05/11/2026	10.32 Call	Bond Future	2835.6200	2.8356	2806.5500	2.8066	1.025	0.0000	0.0000
2025/08/12	R209	05/11/2026	10.32 Put	Bond Future	3488.1200	3.4881	3511.6700	3.5117	0.675	0.0000	0.0000
2025/08/12	R210	07/08/2025		Bond Future	248.4400	248.4400	248.4400	248.4400	0.000	0.0000	0.0000
2025/08/12	R210	06/11/2025		Bond Future	253.0561	253.0561	252.6705	252.6705	0.152	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
2025/08/12	R210	06/11/2025	252.14 Call	Bond Future	916.1400	0.9161	530.5400	0.5305	42.090	0.0000	0.0000
2025/08/12	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	R210	05/02/2026		Bond Future	257.8209	257.8209	257.4279	257.4279	0.152	0.0000	0.0000
2025/08/12	R210	05/02/2026	253.10 Call	Bond Future	4720.9000	4.7209	4327.9300	4.3279	8.324	0.0000	0.0000
2025/08/12	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	R210	07/05/2026		Bond Future	259.1157	259.1157	258.7184	258.7184	0.153	0.0000	0.0000
2025/08/12	R210	07/05/2026	255.40 Call	Bond Future	3715.7200	3.7157	3318.4000	3.3184	10.693	0.0000	0.0000
2025/08/12	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	R210	06/08/2026		Bond Future	263.9285	263.9285	263.5245	263.5245	0.153	0.0000	0.0000
2025/08/12	R210	06/08/2026	259.84 Call	Bond Future	4088.5200	4.0885	3684.5400	3.6845	9.881	0.0000	0.0000
2025/08/12	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	R210	05/11/2026		Bond Future	265.0174	265.0174	264.6103	264.6103	0.154	0.0000	0.0000
2025/08/12	R210	05/11/2026	253.33 Call	Bond Future	11687.3900	11.6874	11280.2800	11.2803	3.483	0.0000	0.0000
2025/08/12	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	R213	07/08/2025		Bond Future	11.6600	84.4671	11.6600	84.4671	0.000	0.0000	0.0000
2025/08/12	R213	06/11/2025		Bond Future	8.5552	94.8563	8.5650	94.8167	0.115	0.0000	0.0000
2025/08/12	R213	06/11/2025	10.05 Call	Bond Future	5807.1300	5.8071	5767.5100	5.7675	0.682	0.0000	0.0000
2025/08/12	R213	06/11/2025	10.05 Put	Bond Future	20.4800	0.0205	20.4500	0.0205	0.146	0.0000	0.0000
2025/08/12	R213	05/02/2026		Bond Future	8.6212	96.6195	8.6316	96.5792	0.121	0.0000	0.0000
2025/08/12	R213	05/02/2026	9.89 Call	Bond Future	4948.8400	4.9488	4910.7000	4.9107	0.771	0.0000	0.0000
2025/08/12	R213	05/02/2026	9.89 Put	Bond Future	199.5200	0.1995	201.7400	0.2017	1.113	0.0000	0.0000
2025/08/12	R213	07/05/2026		Bond Future	8.6939	94.8352	8.7049	94.7943	0.127	0.0000	0.0000
2025/08/12	R213	07/05/2026	9.80 Call	Bond Future	4460.8200	4.4608	4425.1800	4.4252	0.799	0.0000	0.0000
2025/08/12	R213	07/05/2026	9.80 Put	Bond Future	470.4300	0.4704	475.6400	0.4756	1.107	0.0000	0.0000
2025/08/12	R213	06/08/2026		Bond Future	8.7786	96.5743	8.7903	96.5329	0.133	0.0000	0.0000
2025/08/12	R213	06/08/2026	9.69 Call	Bond Future	3907.8400	3.9078	3874.6400	3.8746	0.850	0.0000	0.0000
2025/08/12	R213	06/08/2026	9.69 Put	Bond Future	749.7000	0.7497	757.8900	0.7579	1.092	0.0000	0.0000
2025/08/12	R213	05/11/2026		Bond Future	8.8963	94.6949	8.9087	94.6531	0.139	0.0000	0.0000
2025/08/12	R213	05/11/2026	8.75 Call	Bond Future	1674.2000	1.6742	1652.5800	1.6526	1.291	0.0000	0.0000
2025/08/12	R213	05/11/2026	8.75 Put	Bond Future	2168.6500	2.1687	2188.8000	2.1888	0.929	0.0000	0.0000
2025/08/12	R214	07/08/2025		Bond Future	12.9700	60.0870	12.9700	60.0870	0.000	0.0000	0.0000
2025/08/12	R214	06/11/2025		Bond Future	10.6539	70.2481	10.6735	70.1364	0.184	0.0000	0.0000
2025/08/12	R214	06/11/2025	11.64 Call	Bond Future	5513.7500	5.5138	5408.5800	5.4086	1.907	0.0000	0.0000
2025/08/12	R214	06/11/2025	11.64 Put	Bond Future	197.9700	0.1980	204.5200	0.2045	3.309	0.0000	0.0000
2025/08/12	R214	05/02/2026		Bond Future	10.7513	71.5539	10.7715	71.4401	0.188	0.0000	0.0000
2025/08/12	R214	05/02/2026	11.26 Call	Bond Future	3881.2100	3.8812	3795.7800	3.7958	2.201	0.0000	0.0000
2025/08/12	R214	05/02/2026	11.26 Put	Bond Future	1102.4000	1.1024	1130.8200	1.1308	2.578	0.0000	0.0000
2025/08/12	R214	07/05/2026		Bond Future	10.8507	69.5646	10.8716	69.4488	0.193	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
2025/08/12	R214	07/05/2026	11.53 Call	Bond Future	4975.2500	4.9753	4888.1900	4.8882	1.750	0.0000	0.0000
2025/08/12	R214	07/05/2026	11.53 Put	Bond Future	1354.0800	1.3541	1382.8300	1.3828	2.123	0.0000	0.0000
2025/08/12	R214	06/08/2026		Bond Future	10.9576	70.8400	10.9792	70.7222	0.197	0.0000	0.0000
2025/08/12	R214	06/08/2026	11.97 Call	Bond Future	6512.1600	6.5122	6419.5400	6.4195	1.422	0.0000	0.0000
2025/08/12	R214	06/08/2026	11.97 Put	Bond Future	1298.0200	1.2980	1323.1600	1.3232	1.937	0.0000	0.0000
2025/08/12	R214	05/11/2026		Bond Future	11.0780	68.7682	11.1003	68.6486	0.201	0.0000	0.0000
2025/08/12	R214	05/11/2026	10.97 Call	Bond Future	3196.3300	3.1963	3133.2300	3.1332	1.974	0.0000	0.0000
2025/08/12	R214	05/11/2026	10.97 Put	Bond Future	3779.2800	3.7793	3835.6900	3.8357	1.493	0.0000	0.0000
2025/08/12	R248	07/08/2025		Bond Future	13.2100	72.0340	13.2100	72.0340	0.000	0.0000	0.0000
2025/08/12	R248	06/11/2025		Bond Future	10.9542	83.4561	10.9737	83.3193	0.178	0.0000	0.0000
2025/08/12	R248	06/11/2025	11.74 Call	Bond Future	5576.1800	5.5762	5452.0100	5.4520	2.227	0.0000	0.0000
2025/08/12	R248	06/11/2025	11.74 Put	Bond Future	362.3500	0.3624	374.9500	0.3750	3.477	0.0000	0.0000
2025/08/12	R248	05/02/2026		Bond Future	11.0573	85.0074	11.0775	84.8680	0.183	0.0000	0.0000
2025/08/12	R248	05/02/2026	11.46 Call	Bond Future	4298.6200	4.2986	4198.8500	4.1989	2.321	0.0000	0.0000
2025/08/12	R248	05/02/2026	11.46 Put	Bond Future	1598.7100	1.5987	1638.3300	1.6383	2.478	0.0000	0.0000
2025/08/12	R248	07/05/2026		Bond Future	11.1620	82.1224	11.1829	81.9807	0.187	0.0000	0.0000
2025/08/12	R248	07/05/2026	11.72 Call	Bond Future	5486.6700	5.4867	5384.1000	5.3841	1.869	0.0000	0.0000
2025/08/12	R248	07/05/2026	11.72 Put	Bond Future	1844.5400	1.8445	1883.7200	1.8837	2.124	0.0000	0.0000
2025/08/12	R248	06/08/2026		Bond Future	11.2744	83.6277	11.2960	83.4836	0.192	0.0000	0.0000
2025/08/12	R248	06/08/2026	12.37 Call	Bond Future	8327.7800	8.3278	8213.0500	8.2131	1.378	0.0000	0.0000
2025/08/12	R248	06/08/2026	12.37 Put	Bond Future	1549.3200	1.5493	1578.7100	1.5787	1.897	0.0000	0.0000
2025/08/12	R248	05/11/2026		Bond Future	11.3995	80.6353	11.4219	80.4890	0.196	0.0000	0.0000
2025/08/12	R248	05/11/2026	11.31 Call	Bond Future	4034.8300	4.0348	3956.5400	3.9565	1.940	0.0000	0.0000
2025/08/12	R248	05/11/2026	11.31 Put	Bond Future	4624.3100	4.6243	4692.3500	4.6924	1.471	0.0000	0.0000
2025/08/12	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/12	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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