



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 18/08/2025 TO 18/08/2025

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
2025/08/18	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/18	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/18	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/18	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/18	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/18	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/18	2029	06/11/2025	139.79 Call	Bond Future	1133.6000	1.1336	1131.2200	1.1312	0.210	0.0000
2025/08/18	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/18	2029	06/11/2025		Bond Future	140.9236	140.9236	140.9212	140.9212	0.002	0.0000
2025/08/18	2029	05/02/2026		Bond Future	143.5719	143.5719	143.5694	143.5694	0.002	0.0000
2025/08/18	2029	05/02/2026	140.11 Call	Bond Future	3461.8800	3.4619	3459.4300	3.4594	0.071	0.0000
2025/08/18	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2025/08/18	2029	07/05/2026		Bond Future	144.7766	144.7766	144.7745	144.7745	0.001	0.0000	0.0000
2025/08/18	2029	07/05/2026	141.82 Call	Bond Future	2956.5900	2.9566	2954.4500	2.9545	0.072	0.0000	0.0000
2025/08/18	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	2029	06/08/2026		Bond Future	147.4677	147.4677	147.4659	147.4659	0.001	0.0000	0.0000
2025/08/18	2029	06/08/2026	144.10 Call	Bond Future	3367.7300	3.3677	3365.8900	3.3659	0.055	0.0000	0.0000
2025/08/18	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	2029	05/11/2026		Bond Future	148.5764	148.5764	148.5751	148.5751	0.001	0.0000	0.0000
2025/08/18	2029	05/11/2026	147.56 Call	Bond Future	1016.3600	1.0164	1015.1300	1.0151	0.121	0.0000	0.0000
2025/08/18	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	2030	06/11/2025	8.72 Put	Bond Future	713.2600	0.7133	130.4600	0.1305	81.709	0.0000	0.0000
2025/08/18	2030	06/11/2025	8.72 Call	Bond Future	2785.0700	2.7851	2055.2600	2.0553	26.204	0.0000	0.0000
2025/08/18	2030	06/11/2025	9.22 Put	Bond Future	324.1000	0.3241	11.0200	0.0110	96.600	0.0000	0.0000
2025/08/18	2030	06/11/2025	9.22 Call	Bond Future	4086.4300	4.0864	3626.3400	3.6263	11.259	0.0000	0.0000
2025/08/18	2030	06/11/2025	10.08 Call	Bond Future	6646.4800	6.6465	6439.6900	6.4397	3.111	0.0000	0.0000
2025/08/18	2030	06/11/2025	10.08 Put	Bond Future	59.8000	0.0598	0.0200	0.0000	99.967	0.0000	0.0000
2025/08/18	2030	06/11/2025		Bond Future	8.1215	101.7925	8.1635	101.6455	0.517	0.0000	0.0000
2025/08/18	2030	06/11/2025	9.54 Call	Bond Future	5007.2300	5.0072	4679.8900	4.6799	6.537	0.0000	0.0000
2025/08/18	2030	06/11/2025	9.54 Put	Bond Future	181.8300	0.1818	1.5000	0.0015	99.175	0.0000	0.0000
2025/08/18	2030	05/02/2026		Bond Future	8.1631	99.6727	8.2082	99.5230	0.552	0.0000	0.0000
2025/08/18	2030	05/02/2026	9.49 Call	Bond Future	4913.2000	4.9132	4190.7700	4.1908	14.704	0.0000	0.0000
2025/08/18	2030	05/02/2026	9.49 Put	Bond Future	619.3500	0.6194	46.6600	0.0467	92.466	0.0000	0.0000
2025/08/18	2030	07/05/2026		Bond Future	8.2262	101.4995	8.2748	101.3472	0.590	0.0000	0.0000
2025/08/18	2030	07/05/2026	9.39 Call	Bond Future	4613.4200	4.6134	3598.6700	3.5987	21.996	0.0000	0.0000
2025/08/18	2030	07/05/2026	9.39 Put	Bond Future	1041.4300	1.0414	178.9600	0.1790	82.816	0.0000	0.0000
2025/08/18	2030	06/08/2026		Bond Future	8.3053	99.3524	8.3579	99.1975	0.634	0.0000	0.0000
2025/08/18	2030	06/08/2026	9.22 Call	Bond Future	4117.1400	4.1171	2922.0900	2.9221	29.026	0.0000	0.0000
2025/08/18	2030	06/08/2026	9.22 Put	Bond Future	1468.4800	1.4685	428.2600	0.4283	70.837	0.0000	0.0000
2025/08/18	2030	05/11/2026		Bond Future	8.4053	101.0732	8.4624	100.9160	0.679	0.0000	0.0000
2025/08/18	2030	05/11/2026	8.39 Call	Bond Future	2750.0600	2.7501	1437.4800	1.4375	47.729	0.0000	0.0000
2025/08/18	2030	05/11/2026	8.39 Put	Bond Future	2792.2400	2.7922	1636.8600	1.6369	41.378	0.0000	0.0000
2025/08/18	2031	06/11/2025		Bond Future	110.3998	110.3998	110.3987	110.3987	0.001	0.0000	0.0000
2025/08/18	2031	06/11/2025	109.69 Call	Bond Future	746.4100	0.7464	744.2000	0.7442	0.296	0.0000	0.0000
2025/08/18	2031	06/11/2025	109.69 Put	Bond Future	36.6000	0.0366	35.5400	0.0355	2.896	0.0000	0.0000
2025/08/18	2031	05/02/2026		Bond Future	110.0889	110.0889	110.0878	110.0878	0.001	0.0000	0.0000
2025/08/18	2031	05/02/2026	111.76 Call	Bond Future	10.8400	0.0108	10.8000	0.0108	0.369	0.0000	0.0000
2025/08/18	2031	05/02/2026	111.76 Put	Bond Future	1681.9100	1.6819	1683.0000	1.6830	0.065	0.0000	0.0000
2025/08/18	2031	07/05/2026		Bond Future	112.1328	112.1328	112.1319	112.1319	0.001	0.0000	0.0000
2025/08/18	2031	07/05/2026	113.84 Call	Bond Future	7.4200	0.0074	7.1400	0.0071	3.774	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/08/18	2031	07/05/2026	113.84 Put	Bond Future		1714.6100	1.7146		1715.2600	1.7153	0.038	0.0000	0.0000
2025/08/18	2031	06/08/2026		Bond Future		111.7886	111.7886		111.7882	111.7882	0.000	0.0000	0.0000
2025/08/18	2031	06/08/2026	113.81 Call	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	
2025/08/18	2031	06/08/2026	113.81 Put	Bond Future		2021.3900	2.0214		2021.8500	2.0219	0.023	0.0000	0.0000
2025/08/18	2031	05/11/2026		Bond Future		113.7523	113.7523		113.7522	113.7522	0.000	0.0000	0.0000
2025/08/18	2031	05/11/2026	111.49 Call	Bond Future		2262.2700	2.2623		2262.1500	2.2622	0.005	0.0000	0.0000
2025/08/18	2031	05/11/2026	111.49 Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	
2025/08/18	2032	06/11/2025	9.40 Put	Bond Future		996.1800	0.9962		262.0600	0.2621	73.694	0.0000	0.0000
2025/08/18	2032	06/11/2025	9.40 Call	Bond Future		3565.2800	3.5653		2687.2000	2.6872	24.629	0.0000	0.0000
2025/08/18	2032	06/11/2025	9.90 Put	Bond Future		452.1100	0.4521		37.7700	0.0378	91.646	0.0000	0.0000
2025/08/18	2032	06/11/2025	9.90 Call	Bond Future		5267.0000	5.2670		4708.7000	4.7087	10.600	0.0000	0.0000
2025/08/18	2032	06/11/2025	10.89 Call	Bond Future		9129.3500	9.1294		8923.5300	8.9235	2.254	0.0000	0.0000
2025/08/18	2032	06/11/2025	10.89 Put	Bond Future		62.0300	0.0620		0.1700	0.0002	99.726	0.0000	0.0000
2025/08/18	2032	06/11/2025		Bond Future		8.8459	98.0758		8.8765	97.9319	0.345	0.0000	0.0000
2025/08/18	2032	06/11/2025	10.42 Call	Bond Future		7251.1800	7.2512		6938.9200	6.9389	4.306	0.0000	0.0000
2025/08/18	2032	06/11/2025	10.42 Put	Bond Future		171.2400	0.1712		2.9400	0.0029	98.283	0.0000	0.0000
2025/08/18	2032	05/02/2026		Bond Future		8.9173	99.8953		8.9495	99.7486	0.361	0.0000	0.0000
2025/08/18	2032	05/02/2026	10.16 Call	Bond Future		6353.2400	6.3532		5449.8100	5.4498	14.220	0.0000	0.0000
2025/08/18	2032	05/02/2026	10.16 Put	Bond Future		888.3500	0.8884		131.6400	0.1316	85.182	0.0000	0.0000
2025/08/18	2032	07/05/2026		Bond Future		8.9988	97.5666		9.0327	97.4174	0.377	0.0000	0.0000
2025/08/18	2032	07/05/2026	10.14 Call	Bond Future		6329.6000	6.3296		5073.6600	5.0737	19.842	0.0000	0.0000
2025/08/18	2032	07/05/2026	10.14 Put	Bond Future		1466.5300	1.4665		359.7800	0.3598	75.467	0.0000	0.0000
2025/08/18	2032	06/08/2026		Bond Future		9.0914	99.3561		9.1272	99.2044	0.394	0.0000	0.0000
2025/08/18	2032	06/08/2026	10.12 Call	Bond Future		6253.3200	6.2533		4720.8100	4.7208	24.507	0.0000	0.0000
2025/08/18	2032	06/08/2026	10.12 Put	Bond Future		2014.6600	2.0147		633.8200	0.6338	68.540	0.0000	0.0000
2025/08/18	2032	05/11/2026		Bond Future		9.2067	96.9202		9.2446	96.7663	0.411	0.0000	0.0000
2025/08/18	2032	05/11/2026	9.16 Call	Bond Future		4036.7600	4.0368		2188.5000	2.1885	45.786	0.0000	0.0000
2025/08/18	2032	05/11/2026	9.16 Put	Bond Future		4227.1100	4.2271		2532.7900	2.5328	40.082	0.0000	0.0000
2025/08/18	2033	06/11/2025		Bond Future		132.5208	132.5208		132.6109	132.6109	0.068	0.0000	0.0000
2025/08/18	2033	06/11/2025	133.14 Call	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	
2025/08/18	2033	06/11/2025	133.14 Put	Bond Future		619.1600	0.6192		529.1200	0.5291	14.542	0.0000	0.0000
2025/08/18	2033	05/02/2026		Bond Future		135.0112	135.0112		135.1030	135.1030	0.068	0.0000	0.0000
2025/08/18	2033	05/02/2026	132.88 Call	Bond Future		2131.1500	2.1312		2222.9600	2.2230	4.308	0.0000	0.0000
2025/08/18	2033	05/02/2026	132.88 Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	
2025/08/18	2033	07/05/2026		Bond Future		135.9553	135.9553		136.0492	136.0492	0.069	0.0000	0.0000
2025/08/18	2033	07/05/2026	135.16 Call	Bond Future		795.2800	0.7953		889.1500	0.8892	11.803	0.0000	0.0000
2025/08/18	2033	07/05/2026	135.16 Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000	
2025/08/18	2033	06/08/2026		Bond Future		138.4825	138.4825		138.5785	138.5785	0.069	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	
2025/08/18	2033	06/08/2026	134.25 Call	Bond Future	4232.5000	4.2325	4328.4500	4.3285	2.267	0.0000	0.0000
2025/08/18	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	2033	05/11/2026		Bond Future	139.3297	139.3297	139.4280	139.4280	0.071	0.0000	0.0000
2025/08/18	2033	05/11/2026	137.26 Call	Bond Future	2069.6500	2.0697	2167.9800	2.1680	4.751	0.0000	0.0000
2025/08/18	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	2037	06/11/2025	10.50 Put	Bond Future	1922.0300	1.9220	833.7400	0.8337	56.622	0.0000	0.0000
2025/08/18	2037	06/11/2025	10.50 Call	Bond Future	3707.1800	3.7072	2405.8400	2.4058	35.103	0.0000	0.0000
2025/08/18	2037	06/11/2025	11.00 Put	Bond Future	965.4000	0.9654	198.6800	0.1987	79.420	0.0000	0.0000
2025/08/18	2037	06/11/2025	11.00 Call	Bond Future	5638.0300	5.6380	4658.2600	4.6583	17.378	0.0000	0.0000
2025/08/18	2037	06/11/2025	12.16 Call	Bond Future	11001.7600	11.0018	10667.4200	10.6674	3.039	0.0000	0.0000
2025/08/18	2037	06/11/2025	12.16 Put	Bond Future	123.9000	0.1239	2.6100	0.0026	97.893	0.0000	0.0000
2025/08/18	2037	06/11/2025		Bond Future	10.2022	91.1317	10.2373	90.9186	0.344	0.0000	0.0000
2025/08/18	2037	06/11/2025	11.63 Call	Bond Future	8468.2900	8.4683	7933.5400	7.9335	6.315	0.0000	0.0000
2025/08/18	2037	06/11/2025	11.63 Put	Bond Future	343.3300	0.3433	21.6300	0.0216	93.700	0.0000	0.0000
2025/08/18	2037	05/02/2026		Bond Future	10.2992	88.5637	10.3357	88.3465	0.354	0.0000	0.0000
2025/08/18	2037	05/02/2026	11.20 Call	Bond Future	6792.0100	6.7920	5473.2700	5.4733	19.416	0.0000	0.0000
2025/08/18	2037	05/02/2026	11.20 Put	Bond Future	1642.0400	1.6420	540.4300	0.5404	67.088	0.0000	0.0000
2025/08/18	2037	05/02/2026	12.27 Call	Bond Future	11225.4100	11.2254	10587.4100	10.5874	5.684	0.0000	0.0000
2025/08/18	2037	05/02/2026	12.27 Put	Bond Future	483.0000	0.4830	62.1300	0.0621	87.137	0.0000	0.0000
2025/08/18	2037	05/02/2026	10.90 Put	Bond Future	2207.7200	2.2077	929.2400	0.9292	57.910	0.0000	0.0000
2025/08/18	2037	05/02/2026	10.90 Call	Bond Future	5689.5400	5.6895	4193.9300	4.1939	26.287	0.0000	0.0000
2025/08/18	2037	05/02/2026	11.86 Call	Bond Future	9459.9200	9.4599	8596.0700	8.5961	9.132	0.0000	0.0000
2025/08/18	2037	05/02/2026	11.86 Put	Bond Future	796.6100	0.7966	149.8900	0.1499	81.184	0.0000	0.0000
2025/08/18	2037	05/02/2026	11.36 Call	Bond Future	7411.8000	7.4118	6204.9100	6.2049	16.283	0.0000	0.0000
2025/08/18	2037	05/02/2026	11.36 Put	Bond Future	1390.6500	1.3907	400.8900	0.4009	71.172	0.0000	0.0000
2025/08/18	2037	05/02/2026	10.65 Put	Bond Future	2782.8000	2.7828	1404.5300	1.4045	49.528	0.0000	0.0000
2025/08/18	2037	05/02/2026	10.65 Call	Bond Future	4839.0600	4.8391	3243.6600	3.2437	32.969	0.0000	0.0000
2025/08/18	2037	05/02/2026	12.73 Call	Bond Future	13248.3600	13.2484	12786.6300	12.7866	3.485	0.0000	0.0000
2025/08/18	2037	05/02/2026	12.73 Put	Bond Future	262.8200	0.2628	18.2200	0.0182	93.067	0.0000	0.0000
2025/08/18	2037	05/02/2026	11.40 Put	Bond Future	1332.8500	1.3329	371.8800	0.3719	72.099	0.0000	0.0000
2025/08/18	2037	05/02/2026	11.40 Call	Bond Future	7569.8200	7.5698	6391.7200	6.3917	15.563	0.0000	0.0000
2025/08/18	2037	07/05/2026	12.40 Call	Bond Future	11530.3200	11.5303	10632.5800	10.6326	7.786	0.0000	0.0000
2025/08/18	2037	07/05/2026	12.40 Put	Bond Future	891.3800	0.8914	214.5600	0.2146	75.929	0.0000	0.0000
2025/08/18	2037	07/05/2026	10.95 Put	Bond Future	3074.8900	3.0749	1555.8200	1.5558	49.402	0.0000	0.0000
2025/08/18	2037	07/05/2026	10.95 Call	Bond Future	6157.5500	6.1576	4417.5600	4.4176	28.258	0.0000	0.0000
2025/08/18	2037	07/05/2026		Bond Future	10.4086	90.1866	10.4465	89.9657	0.364	0.0000	0.0000
2025/08/18	2037	07/05/2026	11.32 Call	Bond Future	7411.5700	7.4116	5846.1600	5.8462	21.121	0.0000	0.0000
2025/08/18	2037	07/05/2026	11.32 Put	Bond Future	2306.8700	2.3069	962.3800	0.9624	58.282	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
2025/08/18	2037	06/08/2026	11.30 Call	Bond Future	7333.8300	7.3338	5645.7300	5.6457	23.018	0.0000
2025/08/18	2037	06/08/2026	11.30 Put	Bond Future	3085.3400	3.0853	1622.0000	1.6220	47.429	0.0000
2025/08/18	2037	06/08/2026	10.70 Call	Bond Future	5513.7100	5.5137	3659.4800	3.6595	33.629	0.0000
2025/08/18	2037	06/08/2026	10.70 Put	Bond Future	4547.9200	4.5479	2918.4500	2.9185	35.829	0.0000
2025/08/18	2037	06/08/2026	10.02 Put	Bond Future	6751.2900	6.7513	5302.0000	5.3020	21.467	0.0000
2025/08/18	2037	06/08/2026	10.02 Call	Bond Future	3779.4900	3.7795	2105.4400	2.1054	44.293	0.0000
2025/08/18	2037	06/08/2026		Bond Future	10.5294	87.5809	10.5689	87.3562	0.375	0.0000
2025/08/18	2037	06/08/2026	11.71 Call	Bond Future	8709.2400	8.7092	7240.0100	7.2400	16.870	0.0000
2025/08/18	2037	06/08/2026	11.71 Put	Bond Future	2315.2400	2.3152	1070.7700	1.0708	53.751	0.0000
2025/08/18	2037	05/11/2026		Bond Future	10.6560	89.0966	10.6970	88.8683	0.385	0.0000
2025/08/18	2037	05/11/2026	10.62 Call	Bond Future	5466.5700	5.4666	3529.6400	3.5296	35.432	0.0000
2025/08/18	2037	05/11/2026	10.62 Put	Bond Future	5667.5700	5.6676	3958.9700	3.9590	30.147	0.0000
2025/08/18	2038	06/11/2025		Bond Future	142.1919	142.1919	142.2656	142.2656	0.052	0.0000
2025/08/18	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/18	2038	06/11/2025	143.88 Put	Bond Future	1688.1400	1.6881	1614.3700	1.6144	4.370	0.0000
2025/08/18	2038	05/02/2026		Bond Future	142.6982	142.6982	142.7733	142.7733	0.053	0.0000
2025/08/18	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/18	2038	05/02/2026	143.20 Put	Bond Future	501.7700	0.5018	426.7500	0.4268	14.951	0.0000
2025/08/18	2038	07/05/2026		Bond Future	145.3478	145.3478	145.4245	145.4245	0.053	0.0000
2025/08/18	2038	07/05/2026	144.53 Call	Bond Future	817.7600	0.8178	894.5400	0.8945	9.389	0.0000
2025/08/18	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/18	2038	06/08/2026		Bond Future	145.8449	145.8449	145.9237	145.9237	0.054	0.0000
2025/08/18	2038	06/08/2026	144.72 Call	Bond Future	1124.9100	1.1249	1203.6500	1.2037	7.000	0.0000
2025/08/18	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/18	2038	05/11/2026		Bond Future	148.4086	148.4086	148.4892	148.4892	0.054	0.0000
2025/08/18	2038	05/11/2026	146.31 Call	Bond Future	2098.6100	2.0986	2179.1500	2.1792	3.838	0.0000
2025/08/18	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/18	2040	06/11/2025		Bond Future	10.6579	90.4876	10.7033	90.1894	0.425	0.0000
2025/08/18	2040	06/11/2025	11.84 Call	Bond Future	7916.4500	7.9165	7078.8400	7.0788	10.581	0.0000
2025/08/18	2040	06/11/2025	11.84 Put	Bond Future	602.4000	0.6024	62.9600	0.0630	89.548	0.0000
2025/08/18	2040	05/02/2026		Bond Future	10.7616	87.6571	10.8087	87.3534	0.437	0.0000
2025/08/18	2040	05/02/2026	11.49 Call	Bond Future	6704.7800	6.7048	5072.4400	5.0724	24.346	0.0000
2025/08/18	2040	05/02/2026	11.49 Put	Bond Future	2168.0900	2.1681	839.4600	0.8395	61.281	0.0000
2025/08/18	2040	05/02/2026	10.35 Put	Bond Future	5712.9600	5.7130	4383.1600	4.3832	23.277	0.0000
2025/08/18	2040	05/02/2026	10.35 Call	Bond Future	2986.1900	2.9862	1352.6800	1.3527	54.702	0.0000
2025/08/18	2040	05/02/2026	10.75 Call	Bond Future	4109.8500	4.1099	2288.6600	2.2887	44.313	0.0000
2025/08/18	2040	05/02/2026	10.75 Put	Bond Future	4185.2900	4.1853	2667.8100	2.6678	36.257	0.0000
2025/08/18	2040	05/02/2026	11.15 Call	Bond Future	5436.3300	5.4363	3638.4600	3.6385	33.071	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
2025/08/18	2040	05/02/2026	11.15 Put	Bond Future	2973.0800	2.9731	1478.9200	1.4789	50.256	0.0000
2025/08/18	2040	05/02/2026	13.23 Call	Bond Future	14347.0500	14.3471	13768.1100	13.7681	4.035	0.0000
2025/08/18	2040	05/02/2026	13.23 Put	Bond Future	296.6700	0.2967	21.4400	0.0214	92.773	0.0000
2025/08/18	2040	05/02/2026	11.82 Put	Bond Future	1560.2500	1.5603	459.5400	0.4595	70.547	0.0000
2025/08/18	2040	05/02/2026	11.82 Call	Bond Future	8038.4200	8.0384	6634.0000	6.6340	17.471	0.0000
2025/08/18	2040	07/05/2026	12.22 Call	Bond Future	9762.6000	9.7626	8262.1200	8.2621	15.370	0.0000
2025/08/18	2040	07/05/2026	12.22 Put	Bond Future	1803.0000	1.8030	611.6000	0.6116	66.079	0.0000
2025/08/18	2040	07/05/2026	11.72 Call	Bond Future	7832.8500	7.8329	6004.5200	6.0045	23.342	0.0000
2025/08/18	2040	07/05/2026	11.72 Put	Bond Future	2704.2800	2.7043	1185.0300	1.1850	56.179	0.0000
2025/08/18	2040	07/05/2026	10.70 Put	Bond Future	5605.3400	5.6053	3958.0700	3.9581	29.388	0.0000
2025/08/18	2040	07/05/2026	10.70 Call	Bond Future	4473.1100	4.4731	2516.7600	2.5168	43.736	0.0000
2025/08/18	2040	07/05/2026	12.53 Call	Bond Future	11021.9100	11.0219	9736.2300	9.7362	11.665	0.0000
2025/08/18	2040	07/05/2026	12.53 Put	Bond Future	1379.9900	1.3800	403.3900	0.4034	70.769	0.0000
2025/08/18	2040	07/05/2026	12.03 Call	Bond Future	9012.4700	9.0125	7376.1000	7.3761	18.157	0.0000
2025/08/18	2040	07/05/2026	12.03 Put	Bond Future	2111.2100	2.1112	783.9200	0.7839	62.869	0.0000
2025/08/18	2040	07/05/2026	11.12 Put	Bond Future	4217.9400	4.2179	2495.1300	2.4951	40.845	0.0000
2025/08/18	2040	07/05/2026	11.12 Call	Bond Future	5746.2000	5.7462	3714.3100	3.7143	35.361	0.0000
2025/08/18	2040	07/05/2026		Bond Future	10.8764	89.2633	10.9252	88.9542	0.448	0.0000
2025/08/18	2040	07/05/2026	11.67 Call	Bond Future	7648.4200	7.6484	5792.0700	5.7921	24.271	0.0000
2025/08/18	2040	07/05/2026	11.67 Put	Bond Future	2811.2300	2.8112	1263.9600	1.2640	55.039	0.0000
2025/08/18	2040	06/08/2026		Bond Future	11.0021	86.3899	11.0528	86.0754	0.460	0.0000
2025/08/18	2040	06/08/2026	12.19 Call	Bond Future	9516.4000	9.5164	7840.3600	7.8404	17.612	0.0000
2025/08/18	2040	06/08/2026	12.19 Put	Bond Future	2560.3200	2.5603	1198.8000	1.1988	53.178	0.0000
2025/08/18	2040	05/11/2026		Bond Future	11.1320	87.8845	11.1845	87.5648	0.472	0.0000
2025/08/18	2040	05/11/2026	11.06 Call	Bond Future	5947.0200	5.9470	3772.2400	3.7722	36.569	0.0000
2025/08/18	2040	05/11/2026	11.06 Put	Bond Future	6388.1100	6.3881	4533.0500	4.5331	29.039	0.0000
2025/08/18	2044	06/11/2025	12.25 Call	Bond Future	8869.6300	8.8696	8180.6300	8.1806	7.768	0.0000
2025/08/18	2044	06/11/2025	12.25 Put	Bond Future	489.1900	0.4892	37.0000	0.0370	92.436	0.0000
2025/08/18	2044	06/11/2025	12.00 Call	Bond Future	7655.6000	7.6556	6775.7500	6.7758	11.493	0.0000
2025/08/18	2044	06/11/2025	12.00 Put	Bond Future	729.5600	0.7296	86.5200	0.0865	88.141	0.0000
2025/08/18	2044	06/11/2025	11.75 Call	Bond Future	6486.6400	6.4866	5389.4900	5.3895	16.914	0.0000
2025/08/18	2044	06/11/2025	11.75 Put	Bond Future	1061.2500	1.0613	200.9100	0.2009	81.069	0.0000
2025/08/18	2044	06/11/2025	11.25 Put	Bond Future	2084.9500	2.0850	843.3100	0.8433	59.553	0.0000
2025/08/18	2044	06/11/2025	11.25 Call	Bond Future	4363.0300	4.3630	2884.5800	2.8846	33.886	0.0000
2025/08/18	2044	06/11/2025	12.20 Call	Bond Future	8624.1400	8.6241	7900.3900	7.9004	8.392	0.0000
2025/08/18	2044	06/11/2025	12.20 Put	Bond Future	530.9600	0.5310	44.0200	0.0440	91.709	0.0000
2025/08/18	2044	06/11/2025		Bond Future	10.9070	85.5004	10.9420	85.2636	0.321	0.0000
2025/08/18	2044	06/11/2025	11.88 Call	Bond Future	7087.6700	7.0877	6105.8900	6.1059	13.852	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
2025/08/18	2044	06/11/2025	11.88 Put	Bond Future	876.0600	0.8761	131.0900	0.1311	85.036	0.0000	0.0000
2025/08/18	2044	05/02/2026		Bond Future	11.0096	82.7026	11.0458	82.4614	0.329	0.0000	0.0000
2025/08/18	2044	05/02/2026	11.56 Call	Bond Future	6199.3500	6.1994	4459.8500	4.4599	28.059	0.0000	0.0000
2025/08/18	2044	05/02/2026	11.56 Put	Bond Future	2649.4400	2.6494	1151.1600	1.1512	56.551	0.0000	0.0000
2025/08/18	2044	05/02/2026	10.90 Put	Bond Future	4677.0400	4.6770	3097.5700	3.0976	33.771	0.0000	0.0000
2025/08/18	2044	05/02/2026	10.90 Call	Bond Future	3940.4400	3.9404	2119.7500	2.1198	46.205	0.0000	0.0000
2025/08/18	2044	05/02/2026	10.07 Put	Bond Future	8555.9500	8.5560	7580.3400	7.5803	11.403	0.0000	0.0000
2025/08/18	2044	05/02/2026	10.07 Call	Bond Future	1888.3100	1.8883	671.4800	0.6715	64.440	0.0000	0.0000
2025/08/18	2044	05/02/2026	11.25 Call	Bond Future	5076.0600	5.0761	3225.4600	3.2255	36.457	0.0000	0.0000
2025/08/18	2044	05/02/2026	11.25 Put	Bond Future	3494.8900	3.4949	1885.5100	1.8855	46.050	0.0000	0.0000
2025/08/18	2044	05/02/2026	11.50 Call	Bond Future	5974.0900	5.9741	4202.6800	4.2027	29.652	0.0000	0.0000
2025/08/18	2044	05/02/2026	11.50 Put	Bond Future	2799.2500	2.7993	1269.0600	1.2691	54.664	0.0000	0.0000
2025/08/18	2044	05/02/2026	11.45 Call	Bond Future	5789.1500	5.7892	3997.1600	3.9972	30.954	0.0000	0.0000
2025/08/18	2044	05/02/2026	11.45 Put	Bond Future	2929.0300	2.9290	1378.2600	1.3783	52.945	0.0000	0.0000
2025/08/18	2044	07/05/2026		Bond Future	11.1220	84.2180	11.1594	83.9725	0.337	0.0000	0.0000
2025/08/18	2044	07/05/2026	11.80 Call	Bond Future	7440.8500	7.4409	5510.9300	5.5109	25.937	0.0000	0.0000
2025/08/18	2044	07/05/2026	11.80 Put	Bond Future	3174.5900	3.1746	1490.1400	1.4901	53.060	0.0000	0.0000
2025/08/18	2044	06/08/2026		Bond Future	11.2443	81.3774	11.2832	81.1276	0.346	0.0000	0.0000
2025/08/18	2044	06/08/2026	12.42 Call	Bond Future	9720.2500	9.7203	8040.4900	8.0405	17.281	0.0000	0.0000
2025/08/18	2044	06/08/2026	12.42 Put	Bond Future	2672.4500	2.6725	1242.4700	1.2425	53.508	0.0000	0.0000
2025/08/18	2044	05/11/2026		Bond Future	11.3697	82.7850	11.4099	82.5311	0.354	0.0000	0.0000
2025/08/18	2044	05/11/2026	11.34 Call	Bond Future	6263.2500	6.2633	4055.4500	4.0555	35.250	0.0000	0.0000
2025/08/18	2044	05/11/2026	11.34 Put	Bond Future	6451.3100	6.4513	4497.3600	4.4974	30.288	0.0000	0.0000
2025/08/18	2046	06/11/2025		Bond Future	121.1358	121.1358	120.7801	120.7801	0.294	0.0000	0.0000
2025/08/18	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	2046	06/11/2025	125.41 Put	Bond Future	4274.2000	4.2742	4629.9300	4.6299	8.323	0.0000	0.0000
2025/08/18	2046	05/02/2026		Bond Future	123.4122	123.4122	123.0498	123.0498	0.294	0.0000	0.0000
2025/08/18	2046	05/02/2026	121.65 Call	Bond Future	1762.1700	1.7622	1399.8300	1.3998	20.562	0.0000	0.0000
2025/08/18	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	2046	07/05/2026		Bond Future	123.4074	123.4074	123.0385	123.0385	0.299	0.0000	0.0000
2025/08/18	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	2046	07/05/2026	124.95 Put	Bond Future	1542.5600	1.5426	1911.4800	1.9115	23.916	0.0000	0.0000
2025/08/18	2046	06/08/2026		Bond Future	125.7006	125.7006	125.3252	125.3252	0.299	0.0000	0.0000
2025/08/18	2046	06/08/2026	122.38 Call	Bond Future	3320.6300	3.3206	2945.1800	2.9452	11.307	0.0000	0.0000
2025/08/18	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	2046	05/11/2026		Bond Future	125.5762	125.5762	125.1949	125.1949	0.304	0.0000	0.0000
2025/08/18	2046	05/11/2026	125.48 Call	Bond Future	96.2100	0.0962	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/18	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	285.0600	0.2851	100.000	0.0000	0.0000

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/08/18	2050	06/11/2025		Bond Future		122.2950	122.2950	122.2952	122.2952	0.000	0.0000	0.0000
2025/08/18	2050	06/11/2025	124.42 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	2050	06/11/2025	124.42 Put	Bond Future		2124.9600	2.1250	2124.8400	2.1248	0.006	0.0000	0.0000
2025/08/18	2050	05/02/2026		Bond Future		122.1804	122.1804	122.1805	122.1805	0.000	0.0000	0.0000
2025/08/18	2050	05/02/2026	122.82 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	2050	05/02/2026	122.82 Put	Bond Future		639.5900	0.6396	639.5300	0.6395	0.009	0.0000	0.0000
2025/08/18	2050	07/05/2026		Bond Future		124.4490	124.4490	124.4495	124.4495	0.000	0.0000	0.0000
2025/08/18	2050	07/05/2026	124.07 Call	Bond Future		379.0400	0.3790	379.5000	0.3795	0.121	0.0000	0.0000
2025/08/18	2050	07/05/2026	124.07 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	2050	06/08/2026		Bond Future		124.3057	124.3057	124.3066	124.3066	0.001	0.0000	0.0000
2025/08/18	2050	06/08/2026	123.27 Call	Bond Future		1035.6700	1.0357	1036.5700	1.0366	0.087	0.0000	0.0000
2025/08/18	2050	06/08/2026	123.27 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	2050	05/11/2026		Bond Future		126.4903	126.4903	126.4916	126.4916	0.001	0.0000	0.0000
2025/08/18	2050	05/11/2026	123.84 Call	Bond Future		2650.3200	2.6503	2651.6300	2.6516	0.049	0.0000	0.0000
2025/08/18	2050	05/11/2026	123.84 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	8607	21/12/2026		Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	8608	21/12/2026		Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	8657	21/12/2026		Price Contribution		100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	AL37	07/08/2025		Index Future		1172.2010	1172.2010	1172.2010	1172.2010	0.000	0.0000	0.0000
2025/08/18	AL37	06/11/2025		Index Future		1196.6390	1196.6390	1195.0310	1195.0310	0.134	0.0000	0.0000
2025/08/18	AL37	05/02/2026		Index Future		1218.8380	1218.8380	1217.1990	1217.1990	0.134	0.0000	0.0000
2025/08/18	AL37	07/05/2026		Index Future		1241.1920	1241.1920	1239.5310	1239.5310	0.134	0.0000	0.0000
2025/08/18	AL37	06/08/2026		Index Future		1263.7480	1263.7480	1262.0640	1262.0640	0.133	0.0000	0.0000
2025/08/18	AL37	05/11/2026		Index Future		1285.9730	1285.9730	1284.2720	1284.2720	0.132	0.0000	0.0000
2025/08/18	AL7T	07/08/2025		Index Future		1422.4590	1422.4590	1422.4590	1422.4590	0.000	0.0000	0.0000
2025/08/18	AL7T	06/11/2025		Index Future		1455.0550	1455.0550	1452.1110	1452.1110	0.202	0.0000	0.0000
2025/08/18	AL7T	05/02/2026		Index Future		1482.0480	1482.0480	1479.0480	1479.0480	0.202	0.0000	0.0000
2025/08/18	AL7T	07/05/2026		Index Future		1509.2300	1509.2300	1506.1830	1506.1830	0.202	0.0000	0.0000
2025/08/18	AL7T	06/08/2026		Index Future		1536.6570	1536.6570	1533.5650	1533.5650	0.201	0.0000	0.0000
2025/08/18	AL7T	05/11/2026		Index Future		1563.6820	1563.6820	1560.5500	1560.5500	0.200	0.0000	0.0000
2025/08/18	ALBI	07/08/2025		Index Future		1206.8960	1206.8960	1206.8960	1206.8960	0.000	0.0000	0.0000
2025/08/18	ALBI	06/11/2025		Index Future		1233.3830	1233.3830	1231.0360	1231.0360	0.190	0.0000	0.0000
2025/08/18	ALBI	05/02/2026		Index Future		1256.2640	1256.2640	1253.8720	1253.8720	0.190	0.0000	0.0000
2025/08/18	ALBI	07/05/2026		Index Future		1279.3050	1279.3050	1276.8770	1276.8770	0.190	0.0000	0.0000
2025/08/18	ALBI	06/08/2026		Index Future		1302.5530	1302.5530	1300.0890	1300.0890	0.189	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	
2025/08/18	ALBI	05/11/2026		Index Future	1325.4610	1325.4610	1322.9660	1322.9660	0.188	0.0000	0.0000
2025/08/18	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/08/18	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	CI43	31/01/2043		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	
2025/08/18	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/18	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/18	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/18	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/18	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/18	ES33	06/11/2025		Bond Future	10.3313	86.1933	10.3664	86.0262	0.340	0.0000	0.0000
2025/08/18	ES33	06/11/2025	12.01 Call	Bond Future	7543.0300	7.5430	7375.9600	7.3760	2.215	0.0000	0.0000
2025/08/18	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	ES33	05/02/2026		Bond Future	10.4581	87.8131	10.4949	87.6428	0.351	0.0000	0.0000
2025/08/18	ES33	05/02/2026	11.49 Call	Bond Future	4617.5800	4.6176	4447.3400	4.4473	3.687	0.0000	0.0000
2025/08/18	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	ES33	07/05/2026		Bond Future	10.5926	85.6485	10.6311	85.4753	0.363	0.0000	0.0000
2025/08/18	ES33	07/05/2026	11.69 Call	Bond Future	4767.9700	4.7680	4594.7900	4.5948	3.632	0.0000	0.0000
2025/08/18	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	ES33	06/08/2026		Bond Future	10.7402	87.2389	10.7805	87.0627	0.376	0.0000	0.0000
2025/08/18	ES33	06/08/2026	12.02 Call	Bond Future	5370.3000	5.3703	5194.0800	5.1941	3.281	0.0000	0.0000
2025/08/18	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	ES33	05/11/2026		Bond Future	10.9126	84.9776	10.9549	84.7987	0.388	0.0000	0.0000
2025/08/18	ES33	05/11/2026	10.83 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	ES33	05/11/2026	10.83 Put	Bond Future	350.7800	0.3508	529.7400	0.5297	51.018	0.0000	0.0000
2025/08/18	ES42	06/11/2025		Bond Future	11.1892	80.3606	11.2344	80.0775	0.404	0.0000	0.0000
2025/08/18	ES42	06/11/2025	12.39 Call	Bond Future	7026.7500	7.0268	6743.5600	6.7436	4.030	0.0000	0.0000
2025/08/18	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	ES42	05/02/2026		Bond Future	11.3029	81.8708	11.3498	81.5823	0.414	0.0000	0.0000
2025/08/18	ES42	05/02/2026	11.85 Call	Bond Future	3271.0900	3.2711	2982.5600	2.9826	8.821	0.0000	0.0000
2025/08/18	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	ES42	07/05/2026		Bond Future	11.4262	79.1258	11.4748	78.8321	0.425	0.0000	0.0000
2025/08/18	ES42	07/05/2026	12.20 Call	Bond Future	4484.4100	4.4844	4190.7000	4.1907	6.550	0.0000	0.0000
2025/08/18	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	ES42	06/08/2026		Bond Future	11.5552	80.5938	11.6056	80.2948	0.436	0.0000	0.0000
2025/08/18	ES42	06/08/2026	12.65 Call	Bond Future	6119.4200	6.1194	5820.4700	5.8205	4.885	0.0000	0.0000
2025/08/18	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	ES42	05/11/2026		Bond Future	11.6979	77.7436	11.7502	77.4397	0.447	0.0000	0.0000
2025/08/18	ES42	05/11/2026	11.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	ES42	05/11/2026	11.66 Put	Bond Future	221.2400	0.2212	525.1500	0.5252	137.367	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/08/18	GOVI	07/08/2025		GOVI		1187.5980	1187.5980	1187.5980	1187.5980	0.000	0.0000	0.0000
2025/08/18	GOVI	06/11/2025		GOVI		1213.4270	1213.4270	1211.1920	1211.1920	0.184	0.0000	0.0000
2025/08/18	GOVI	06/11/2025	1,112. Call 00	GOVI		1014270.0000	101.4270	991920.0000	99.1920	2.204	0.0000	0.0000
2025/08/18	GOVI	06/11/2025	1,112. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	GOVI	05/02/2026		GOVI		1235.9380	1235.9380	1233.6600	1233.6600	0.184	0.0000	0.0000
2025/08/18	GOVI	05/02/2026	1,150. Call 00	GOVI		859380.0000	85.9380	836600.0000	83.6600	2.651	0.0000	0.0000
2025/08/18	GOVI	05/02/2026	1,150. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	GOVI	07/05/2026		GOVI		1258.6060	1258.6060	1256.2930	1256.2930	0.184	0.0000	0.0000
2025/08/18	GOVI	07/05/2026	1,177. Call 00	GOVI		816060.0000	81.6060	792930.0000	79.2930	2.834	0.0000	0.0000
2025/08/18	GOVI	07/05/2026	1,177. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	GOVI	06/08/2026		GOVI		1281.4780	1281.4780	1279.1320	1279.1320	0.183	0.0000	0.0000
2025/08/18	GOVI	06/08/2026	1,189. Call 00	GOVI		924780.0000	92.4780	901320.0000	90.1320	2.537	0.0000	0.0000
2025/08/18	GOVI	06/08/2026	1,189. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	GOVI	05/11/2026		GOVI		1304.0150	1304.0150	1301.6400	1301.6400	0.182	0.0000	0.0000
2025/08/18	GOVI	05/11/2026	1,277. Call 00	GOVI		270150.0000	27.0150	246400.0000	24.6400	8.791	0.0000	0.0000
2025/08/18	GOVI	05/11/2026	1,277. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/08/18	IGOV	07/08/2025		Index Future		384.0940	384.0940	384.0940	384.0940	0.000	0.0000	0.0000
2025/08/18	IGOV	06/11/2025		Index Future		391.9670	391.9670	391.8560	391.8560	0.028	0.0000	0.0000
2025/08/18	IGOV	05/02/2026		Index Future		399.3330	399.3330	399.2200	399.2200	0.028	0.0000	0.0000
2025/08/18	IGOV	07/05/2026		Index Future		406.7500	406.7500	406.6370	406.6370	0.028	0.0000	0.0000
2025/08/18	IGOV	06/08/2026		Index Future		414.2330	414.2330	414.1200	414.1200	0.027	0.0000	0.0000
2025/08/18	IGOV	05/11/2026		Index Future		421.6070	421.6070	421.4970	421.4970	0.026	0.0000	0.0000
2025/08/18	IS10	17/12/2025		Interest Rate Swap		80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/08/18	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/08/18	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/08/18	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/08/18	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/08/18	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/08/18	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/08/18	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/08/18	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/08/18	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/08/18	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/08/18	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/08/18	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/08/18	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/08/18	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/08/18	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/08/18	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/08/18	R033	06/11/2025		Bond Future	9.0085	106.3990	9.0389	106.2320	0.338	0.0000
2025/08/18	R033	06/11/2025	10.33 Call	Bond Future	7199.6700	7.1997	6785.6500	6.7857	5.751	0.0000
2025/08/18	R033	06/11/2025	10.33 Put	Bond Future	256.1400	0.2561	9.1300	0.0091	96.436	0.0000
2025/08/18	R033	05/02/2026		Bond Future	9.0826	108.3729	9.1146	108.2027	0.352	0.0000
2025/08/18	R033	05/02/2026	10.49 Call	Bond Future	7846.5500	7.8466	7076.7900	7.0768	9.810	0.0000
2025/08/18	R033	05/02/2026	10.49 Put	Bond Future	683.4300	0.6834	83.8300	0.0838	87.734	0.0000
2025/08/18	R033	07/05/2026		Bond Future	9.1663	105.3160	9.1999	105.1429	0.366	0.0000
2025/08/18	R033	07/05/2026	10.38 Call	Bond Future	7224.3600	7.2244	6151.5100	6.1515	14.850	0.0000
2025/08/18	R033	07/05/2026	10.38 Put	Bond Future	1196.6400	1.1966	296.8100	0.2968	75.196	0.0000
2025/08/18	R033	06/08/2026		Bond Future	9.2599	107.2472	9.2952	107.0713	0.381	0.0000
2025/08/18	R033	06/08/2026	10.25 Call	Bond Future	6630.1300	6.6301	5327.7200	5.3277	19.644	0.0000
2025/08/18	R033	06/08/2026	10.25 Put	Bond Future	1837.1600	1.8372	710.6900	0.7107	61.316	0.0000
2025/08/18	R033	05/11/2026		Bond Future	9.3738	104.0655	9.4110	103.8868	0.396	0.0000
2025/08/18	R033	05/11/2026	9.33 Call	Bond Future	3743.2300	3.7432	2147.7400	2.1477	42.623	0.0000
2025/08/18	R033	05/11/2026	9.33 Put	Bond Future	3954.6500	3.9547	2537.8000	2.5378	35.827	0.0000
2025/08/18	R035	06/11/2025	10.30 Call	Bond Future	4751.6300	4.7516	3664.9300	3.6649	22.870	0.0000
2025/08/18	R035	06/11/2025	10.30 Put	Bond Future	1144.7900	1.1448	261.9400	0.2619	77.119	0.0000
2025/08/18	R035	06/11/2025	10.68 Call	Bond Future	6325.2500	6.3253	5555.3400	5.5553	12.172	0.0000
2025/08/18	R035	06/11/2025	10.68 Put	Bond Future	636.9500	0.6370	70.8900	0.0709	88.870	0.0000
2025/08/18	R035	06/11/2025	10.50 Call	Bond Future	5558.7600	5.5588	4641.7000	4.6417	16.498	0.0000
2025/08/18	R035	06/11/2025	10.50 Put	Bond Future	848.4700	0.8485	135.2600	0.1353	84.058	0.0000
2025/08/18	R035	06/11/2025	10.15 Call	Bond Future	4182.3100	4.1823	2976.5100	2.9765	28.831	0.0000
2025/08/18	R035	06/11/2025	10.15 Put	Bond Future	1414.8400	1.4148	412.8900	0.4129	70.817	0.0000
2025/08/18	R035	06/11/2025	9.77 Put	Bond Future	2307.2600	2.3073	1131.9800	1.1320	50.938	0.0000
2025/08/18	R035	06/11/2025	9.77 Call	Bond Future	2902.1100	2.9021	1522.9800	1.5230	47.522	0.0000
2025/08/18	R035	06/11/2025	11.00 Put	Bond Future	367.1600	0.3672	20.0300	0.0200	94.545	0.0000
2025/08/18	R035	06/11/2025	11.00 Call	Bond Future	7759.5400	7.7595	7208.5600	7.2086	7.101	0.0000
2025/08/18	R035	06/11/2025	9.91 Put	Bond Future	1941.8300	1.9418	800.1800	0.8002	58.792	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	
2025/08/18	R035	06/11/2025	9.91 Call	Bond Future	3344.9200	3.3449	1999.4200	1.9994	40.225	0.0000	0.0000
2025/08/18	R035	06/11/2025	10.41 Put	Bond Future	973.2900	0.9733	183.4700	0.1835	81.150	0.0000	0.0000
2025/08/18	R035	06/11/2025	10.41 Call	Bond Future	5189.2300	5.1892	4195.5600	4.1956	19.149	0.0000	0.0000
2025/08/18	R035	06/11/2025	11.43 Call	Bond Future	9775.3000	9.7753	9412.9500	9.4130	3.707	0.0000	0.0000
2025/08/18	R035	06/11/2025	11.43 Put	Bond Future	160.8400	0.1608	2.3400	0.0023	98.545	0.0000	0.0000
2025/08/18	R035	06/11/2025	10.44 Put	Bond Future	930.1800	0.9302	166.0000	0.1660	82.154	0.0000	0.0000
2025/08/18	R035	06/11/2025	10.44 Call	Bond Future	5311.3100	5.3113	4343.2800	4.3433	18.226	0.0000	0.0000
2025/08/18	R035	06/11/2025	10.94 Put	Bond Future	408.7700	0.4088	25.6600	0.0257	93.723	0.0000	0.0000
2025/08/18	R035	06/11/2025	10.94 Call	Bond Future	7484.9700	7.4850	6898.0100	6.8980	7.842	0.0000	0.0000
2025/08/18	R035	06/11/2025	11.99 Call	Bond Future	12443.5500	12.4436	12192.5200	12.1925	2.017	0.0000	0.0000
2025/08/18	R035	06/11/2025	11.99 Put	Bond Future	47.2600	0.0473	0.0800	0.0001	99.831	0.0000	0.0000
2025/08/18	R035	06/11/2025	11.95 Call	Bond Future	12253.5500	12.2536	11997.9200	11.9979	2.086	0.0000	0.0000
2025/08/18	R035	06/11/2025	11.95 Put	Bond Future	51.8800	0.0519	0.1000	0.0001	99.807	0.0000	0.0000
2025/08/18	R035	06/11/2025	11.45 Call	Bond Future	9870.3700	9.8704	9514.2000	9.5142	3.608	0.0000	0.0000
2025/08/18	R035	06/11/2025	11.45 Put	Bond Future	154.4100	0.1544	2.0900	0.0021	98.646	0.0000	0.0000
2025/08/18	R035	06/11/2025	10.95 Put	Bond Future	401.5700	0.4016	24.6300	0.0246	93.867	0.0000	0.0000
2025/08/18	R035	06/11/2025	10.95 Call	Bond Future	7530.5700	7.5306	6949.7800	6.9498	7.712	0.0000	0.0000
2025/08/18	R035	06/11/2025	10.08 Put	Bond Future	1556.0600	1.5561	504.5000	0.5045	67.578	0.0000	0.0000
2025/08/18	R035	06/11/2025	10.08 Call	Bond Future	3928.3200	3.9283	2672.9100	2.6729	31.958	0.0000	0.0000
2025/08/18	R035	06/11/2025	10.58 Put	Bond Future	748.4600	0.7485	102.1100	0.1021	86.357	0.0000	0.0000
2025/08/18	R035	06/11/2025	10.58 Call	Bond Future	5895.1700	5.8952	5044.9700	5.0450	14.422	0.0000	0.0000
2025/08/18	R035	06/11/2025	11.67 Call	Bond Future	10919.0500	10.9191	10618.6200	10.6186	2.751	0.0000	0.0000
2025/08/18	R035	06/11/2025	11.67 Put	Bond Future	97.1700	0.0972	0.5900	0.0006	99.393	0.0000	0.0000
2025/08/18	R035	06/11/2025		Bond Future	9.6680	96.9464	9.7028	96.7426	0.361	0.0000	0.0000
2025/08/18	R035	06/11/2025	11.20 Call	Bond Future	8688.6200	8.6886	8239.3100	8.2393	5.171	0.0000	0.0000
2025/08/18	R035	06/11/2025	11.20 Put	Bond Future	253.2000	0.2532	7.7400	0.0077	96.943	0.0000	0.0000
2025/08/18	R035	05/02/2026		Bond Future	9.7604	98.7448	9.7968	98.5372	0.373	0.0000	0.0000
2025/08/18	R035	05/02/2026	10.79 Call	Bond Future	7023.6200	7.0236	5767.7400	5.7677	17.881	0.0000	0.0000
2025/08/18	R035	05/02/2026	10.79 Put	Bond Future	1373.3000	1.3733	325.0200	0.3250	76.333	0.0000	0.0000
2025/08/18	R035	05/02/2026	10.44 Put	Bond Future	1957.4500	1.9575	652.9500	0.6530	66.643	0.0000	0.0000
2025/08/18	R035	05/02/2026	10.44 Call	Bond Future	5738.4400	5.7384	4226.3400	4.2263	26.350	0.0000	0.0000
2025/08/18	R035	05/02/2026	10.94 Put	Bond Future	1169.4700	1.1695	235.4600	0.2355	79.866	0.0000	0.0000
2025/08/18	R035	05/02/2026	10.94 Call	Bond Future	7605.2900	7.6053	6463.6800	6.4637	15.011	0.0000	0.0000
2025/08/18	R035	05/02/2026	12.44 Call	Bond Future	13977.7100	13.9777	13598.9800	13.5990	2.710	0.0000	0.0000
2025/08/18	R035	05/02/2026	12.44 Put	Bond Future	173.7800	0.1738	2.6500	0.0027	98.475	0.0000	0.0000
2025/08/18	R035	05/02/2026	11.17 Call	Bond Future	8527.0600	8.5271	7550.5500	7.5506	11.452	0.0000	0.0000
2025/08/18	R035	05/02/2026	11.17 Put	Bond Future	904.6500	0.9047	135.7400	0.1357	84.995	0.0000	0.0000
2025/08/18	R035	05/02/2026	10.67 Call	Bond Future	6570.9300	6.5709	5224.0700	5.2241	20.497	0.0000	0.0000
2025/08/18	R035	05/02/2026	10.67 Put	Bond Future	1555.7200	1.5557	416.4600	0.4165	73.230	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
2025/08/18	R035	05/02/2026	10.17 Put	Bond Future	2524.1300	2.5241	1060.9700	1.0610	57.967	0.0000
2025/08/18	R035	05/02/2026	10.17 Call	Bond Future	4827.3400	4.8273	3156.5800	3.1566	34.610	0.0000
2025/08/18	R035	05/02/2026	11.00 Put	Bond Future	1095.0300	1.0950	206.2600	0.2063	81.164	0.0000
2025/08/18	R035	05/02/2026	11.00 Call	Bond Future	7842.4700	7.8425	6746.1000	6.7461	13.980	0.0000
2025/08/18	R035	07/05/2026	10.66 Call	Bond Future	6728.9600	6.7290	5035.1300	5.0351	25.172	0.0000
2025/08/18	R035	07/05/2026	10.66 Put	Bond Future	2377.9200	2.3779	895.2400	0.8952	62.352	0.0000
2025/08/18	R035	07/05/2026	10.16 Call	Bond Future	5151.9200	5.1519	3204.9000	3.2049	37.792	0.0000
2025/08/18	R035	07/05/2026	10.16 Put	Bond Future	3473.4500	3.4735	1737.5800	1.7376	49.975	0.0000
2025/08/18	R035	07/05/2026	9.66 Put	Bond Future	4894.4700	4.8945	3121.7800	3.1218	36.218	0.0000
2025/08/18	R035	07/05/2026	9.66 Call	Bond Future	3794.8000	3.7948	1810.9600	1.8110	52.278	0.0000
2025/08/18	R035	07/05/2026		Bond Future	9.8556	96.0518	9.8935	95.8407	0.385	0.0000
2025/08/18	R035	07/05/2026	10.86 Call	Bond Future	7413.8200	7.4138	5851.1600	5.8512	21.078	0.0000
2025/08/18	R035	07/05/2026	10.86 Put	Bond Future	2022.2900	2.0223	670.7800	0.6708	66.831	0.0000
2025/08/18	R035	06/08/2026		Bond Future	9.9611	97.8140	10.0007	97.5993	0.397	0.0000
2025/08/18	R035	06/08/2026	11.06 Call	Bond Future	8140.3200	8.1403	6438.1000	6.4381	20.911	0.0000
2025/08/18	R035	06/08/2026	11.06 Put	Bond Future	2407.1300	2.4071	919.5700	0.9196	61.798	0.0000
2025/08/18	R035	05/11/2026		Bond Future	10.0864	95.0092	10.1277	94.7914	0.409	0.0000
2025/08/18	R035	05/11/2026	10.03 Call	Bond Future	5207.9000	5.2079	2848.1200	2.8481	45.312	0.0000
2025/08/18	R035	05/11/2026	10.03 Put	Bond Future	5507.1700	5.5072	3365.2500	3.3653	38.893	0.0000
2025/08/18	R038	06/11/2025		Bond Future	10.2783	105.3586	10.3030	105.1828	0.241	0.0000
2025/08/18	R038	06/11/2025	11.24 Call	Bond Future	7319.4900	7.3195	6471.5800	6.4716	11.584	0.0000
2025/08/18	R038	06/11/2025	11.24 Put	Bond Future	780.2900	0.7803	108.2600	0.1083	86.126	0.0000
2025/08/18	R038	06/11/2025	12.33 Call	Bond Future	13344.4300	13.3444	13076.9900	13.0770	2.004	0.0000
2025/08/18	R038	06/11/2025	12.33 Put	Bond Future	92.8000	0.0928	1.2400	0.0012	98.664	0.0000
2025/08/18	R038	06/11/2025	10.98 Put	Bond Future	1182.2700	1.1823	268.2900	0.2683	77.307	0.0000
2025/08/18	R038	06/11/2025	10.98 Call	Bond Future	6013.5600	6.0136	4923.7000	4.9237	18.123	0.0000
2025/08/18	R038	05/02/2026		Bond Future	10.3808	107.3132	10.4065	107.1341	0.248	0.0000
2025/08/18	R038	05/02/2026	11.44 Call	Bond Future	8520.8400	8.5208	7269.1600	7.2692	14.690	0.0000
2025/08/18	R038	05/02/2026	11.44 Put	Bond Future	1492.8800	1.4929	420.3800	0.4204	71.841	0.0000
2025/08/18	R038	07/05/2026		Bond Future	10.4914	103.7954	10.5181	103.6133	0.255	0.0000
2025/08/18	R038	07/05/2026	11.40 Call	Bond Future	8197.6100	8.1976	6750.6100	6.7506	17.651	0.0000
2025/08/18	R038	07/05/2026	11.40 Put	Bond Future	2251.4000	2.2514	986.5800	0.9866	56.179	0.0000
2025/08/18	R038	06/08/2026		Bond Future	10.6104	105.6985	10.6382	105.5132	0.262	0.0000
2025/08/18	R038	06/08/2026	11.77 Call	Bond Future	9619.7700	9.6198	8364.1300	8.3641	13.053	0.0000
2025/08/18	R038	06/08/2026	11.77 Put	Bond Future	2278.1700	2.2782	1207.8100	1.2078	46.983	0.0000
2025/08/18	R038	05/11/2026		Bond Future	10.7442	102.0482	10.7730	101.8601	0.269	0.0000
2025/08/18	R038	05/11/2026	10.72 Call	Bond Future	5633.9600	5.6340	3758.9600	3.7590	33.280	0.0000
2025/08/18	R038	05/11/2026	10.72 Put	Bond Future	5791.6400	5.7916	4104.8100	4.1048	29.125	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
2025/08/18	R053	06/11/2025		Bond Future	10.8177	108.3600	10.8579	107.9886	0.371	0.0000
2025/08/18	R053	06/11/2025	11.76 Call	Bond Future	9297.8800	9.2979	7962.0200	7.9620	14.367	0.0000
2025/08/18	R053	06/11/2025	11.76 Put	Bond Future	1152.1800	1.1522	187.6900	0.1877	83.710	0.0000
2025/08/18	R053	05/02/2026		Bond Future	10.9137	110.3703	10.9553	109.9919	0.381	0.0000
2025/08/18	R053	05/02/2026	11.49 Call	Bond Future	8453.4400	8.4534	6154.8500	6.1549	27.191	0.0000
2025/08/18	R053	05/02/2026	11.49 Put	Bond Future	3416.9600	3.4170	1496.6900	1.4967	56.198	0.0000
2025/08/18	R053	07/05/2026		Bond Future	11.0153	106.5314	11.0584	106.1464	0.391	0.0000
2025/08/18	R053	07/05/2026	11.69 Call	Bond Future	9667.0700	9.6671	7278.8000	7.2788	24.705	0.0000
2025/08/18	R053	07/05/2026	11.69 Put	Bond Future	3910.8000	3.9108	1907.5300	1.9075	51.224	0.0000
2025/08/18	R053	06/08/2026		Bond Future	11.1231	108.4845	11.1678	108.0927	0.401	0.0000
2025/08/18	R053	06/08/2026	12.28 Call	Bond Future	12712.2300	12.7122	10759.5500	10.7596	15.361	0.0000
2025/08/18	R053	06/08/2026	12.28 Put	Bond Future	3338.9700	3.3390	1778.1300	1.7781	46.746	0.0000
2025/08/18	R053	05/11/2026		Bond Future	11.2414	104.5041	11.2876	104.1059	0.411	0.0000
2025/08/18	R053	05/11/2026	11.21 Call	Bond Future	7950.6000	7.9506	5229.1900	5.2292	34.229	0.0000
2025/08/18	R053	05/11/2026	11.21 Put	Bond Future	8222.2100	8.2222	5899.0700	5.8991	28.254	0.0000
2025/08/18	R186	06/11/2025		Bond Future	7.6482	107.0644	7.6292	107.0847	0.248	0.0000
2025/08/18	R186	06/11/2025	8.13 Call	Bond Future	694.1500	0.6942	540.0600	0.5401	22.198	0.0000
2025/08/18	R186	06/11/2025	8.13 Put	Bond Future	180.6700	0.1807	6.2800	0.0063	96.524	0.0000
2025/08/18	R186	05/02/2026		Bond Future	7.6911	103.7460	7.6664	103.7667	0.322	0.0000
2025/08/18	R186	05/02/2026	8.43 Call	Bond Future	866.8800	0.8669	649.6800	0.6497	25.055	0.0000
2025/08/18	R186	05/02/2026	8.43 Put	Bond Future	253.2300	0.2532	15.3800	0.0154	93.926	0.0000
2025/08/18	R186	07/05/2026		Bond Future	7.8162	105.6475	7.7805	105.6688	0.456	0.0000
2025/08/18	R186	07/05/2026	8.69 Call	Bond Future	750.1400	0.7501	560.9800	0.5610	25.217	0.0000
2025/08/18	R186	07/05/2026	8.69 Put	Bond Future	232.5800	0.2326	22.1800	0.0222	90.463	0.0000
2025/08/18	R186	06/08/2026		Bond Future	8.0904	102.2801	8.0291	102.3020	0.758	0.0000
2025/08/18	R186	06/08/2026	8.57 Call	Bond Future	422.5800	0.4226	263.1400	0.2631	37.730	0.0000
2025/08/18	R186	06/08/2026	8.57 Put	Bond Future	251.7700	0.2518	70.4500	0.0705	72.018	0.0000
2025/08/18	R186	05/11/2026		Bond Future	10.2571	104.0512	10.0614	104.0738	1.909	0.0000
2025/08/18	R186	05/11/2026	8.12 Call	Bond Future	82.1200	0.0821	29.0100	0.0290	64.674	0.0000
2025/08/18	R186	05/11/2026	8.12 Put	Bond Future	329.6500	0.3297	253.9100	0.2539	22.976	0.0000
2025/08/18	R202	06/11/2025		Bond Future	276.5426	276.5426	276.5427	276.5427	0.000	0.0000
2025/08/18	R202	06/11/2025	275.64 Call	Bond Future	902.6000	0.9026	902.7000	0.9027	0.011	0.0000
2025/08/18	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/18	R202	05/02/2026		Bond Future	276.4032	276.4032	276.4034	276.4034	0.000	0.0000
2025/08/18	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/18	R202	05/02/2026	277.82 Put	Bond Future	1416.8300	1.4168	1416.5700	1.4166	0.018	0.0000
2025/08/18	R202	07/05/2026		Bond Future	281.5356	281.5356	281.5364	281.5364	0.000	0.0000
2025/08/18	R202	07/05/2026	277.55 Call	Bond Future	3985.5800	3.9856	3986.4100	3.9864	0.021	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
2025/08/18	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/18	R202	06/08/2026		Bond Future	281.3379	281.3379	281.3398	281.3398	0.001	0.0000
2025/08/18	R202	06/08/2026	278.86 Call	Bond Future	2477.9300	2.4779	2479.8100	2.4798	0.076	0.0000
2025/08/18	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/18	R202	05/11/2026		Bond Future	286.2832	286.2832	286.2861	286.2861	0.001	0.0000
2025/08/18	R202	05/11/2026	280.46 Call	Bond Future	5823.1900	5.8232	5826.0900	5.8261	0.050	0.0000
2025/08/18	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/18	R209	06/11/2025		Bond Future	9.9504	77.0856	9.9855	76.8976	0.353	0.0000
2025/08/18	R209	06/11/2025	11.27 Call	Bond Future	6978.8900	6.9789	6495.6300	6.4956	6.925	0.0000
2025/08/18	R209	06/11/2025	11.27 Put	Bond Future	322.5100	0.3225	27.2200	0.0272	91.560	0.0000
2025/08/18	R209	05/02/2026		Bond Future	10.0384	78.5157	10.0748	78.3242	0.364	0.0000
2025/08/18	R209	05/02/2026	10.93 Call	Bond Future	5892.6400	5.8926	4769.8300	4.7698	19.054	0.0000
2025/08/18	R209	05/02/2026	10.93 Put	Bond Future	1388.8300	1.3888	457.4600	0.4575	67.061	0.0000
2025/08/18	R209	07/05/2026		Bond Future	10.1336	76.8035	10.1715	76.6087	0.374	0.0000
2025/08/18	R209	07/05/2026	11.07 Call	Bond Future	6512.3000	6.5123	5223.3500	5.2234	19.793	0.0000
2025/08/18	R209	07/05/2026	11.07 Put	Bond Future	1878.6800	1.8787	784.4800	0.7845	58.243	0.0000
2025/08/18	R209	06/08/2026		Bond Future	10.2369	78.2123	10.2762	78.0141	0.384	0.0000
2025/08/18	R209	06/08/2026	11.39 Call	Bond Future	7542.8700	7.5429	6275.4400	6.2754	16.803	0.0000
2025/08/18	R209	06/08/2026	11.39 Put	Bond Future	1997.1200	1.9971	927.8900	0.9279	53.539	0.0000
2025/08/18	R209	05/11/2026		Bond Future	10.3541	76.4181	10.3950	76.2167	0.394	0.0000
2025/08/18	R209	05/11/2026	10.32 Call	Bond Future	4757.5900	4.7576	2994.6400	2.9946	37.056	0.0000
2025/08/18	R209	05/11/2026	10.32 Put	Bond Future	4926.5700	4.9266	3364.9900	3.3650	31.697	0.0000
2025/08/18	R210	06/11/2025		Bond Future	253.0208	253.0208	253.0157	253.0157	0.002	0.0000
2025/08/18	R210	06/11/2025	252.14 Call	Bond Future	880.8000	0.8808	875.6700	0.8757	0.582	0.0000
2025/08/18	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/18	R210	05/02/2026		Bond Future	257.7756	257.7756	257.7704	257.7704	0.002	0.0000
2025/08/18	R210	05/02/2026	253.10 Call	Bond Future	4675.6300	4.6756	4670.3900	4.6704	0.112	0.0000
2025/08/18	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/18	R210	07/05/2026		Bond Future	259.0812	259.0812	259.0765	259.0765	0.002	0.0000
2025/08/18	R210	07/05/2026	255.40 Call	Bond Future	3681.1500	3.6812	3676.5100	3.6765	0.126	0.0000
2025/08/18	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/18	R210	06/08/2026		Bond Future	263.8964	263.8964	263.8923	263.8923	0.002	0.0000
2025/08/18	R210	06/08/2026	259.84 Call	Bond Future	4056.3900	4.0564	4052.2700	4.0523	0.102	0.0000
2025/08/18	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/18	R210	05/11/2026		Bond Future	264.9989	264.9989	264.9960	264.9960	0.001	0.0000
2025/08/18	R210	05/11/2026	253.33 Call	Bond Future	11668.9400	11.6689	11665.9800	11.6660	0.025	0.0000
2025/08/18	R210	05/11/2026	253.33 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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/08/18	R213	06/11/2025		Bond Future	8.4776	95.1690	8.5082	95.0454	0.361	0.0000
2025/08/18	R213	06/11/2025	10.05 Call	Bond Future	6248.0300	6.2480	5976.3700	5.9764	4.348	0.0000
2025/08/18	R213	06/11/2025	10.05 Put	Bond Future	148.6200	0.1486	0.6300	0.0006	99.576	0.0000
2025/08/18	R213	05/02/2026		Bond Future	8.5398	96.9345	8.5723	96.8086	0.381	0.0000
2025/08/18	R213	05/02/2026	9.89 Call	Bond Future	5749.6800	5.7497	4981.7300	4.9817	13.356	0.0000
2025/08/18	R213	05/02/2026	9.89 Put	Bond Future	685.3400	0.6853	43.3700	0.0434	93.672	0.0000
2025/08/18	R213	07/05/2026		Bond Future	8.6064	95.1599	8.6409	95.0318	0.400	0.0000
2025/08/18	R213	07/05/2026	9.80 Call	Bond Future	5530.9700	5.5310	4360.1100	4.3601	21.169	0.0000
2025/08/18	R213	07/05/2026	9.80 Put	Bond Future	1215.8700	1.2159	173.0600	0.1731	85.767	0.0000
2025/08/18	R213	06/08/2026		Bond Future	8.6850	96.9061	8.7216	96.7760	0.422	0.0000
2025/08/18	R213	06/08/2026	9.69 Call	Bond Future	5226.6800	5.2267	3746.6300	3.7466	28.317	0.0000
2025/08/18	R213	06/08/2026	9.69 Put	Bond Future	1736.7300	1.7367	386.8000	0.3868	77.728	0.0000
2025/08/18	R213	05/11/2026		Bond Future	8.7948	95.0375	8.8338	94.9056	0.444	0.0000
2025/08/18	R213	05/11/2026	8.75 Call	Bond Future	3370.9200	3.3709	1488.7800	1.4888	55.835	0.0000
2025/08/18	R213	05/11/2026	8.75 Put	Bond Future	3522.7600	3.5228	1772.5300	1.7725	49.683	0.0000
2025/08/18	R214	06/11/2025		Bond Future	10.5911	70.6088	10.6359	70.3513	0.423	0.0000
2025/08/18	R214	06/11/2025	11.64 Call	Bond Future	6277.0900	6.2771	5503.9900	5.5040	12.316	0.0000
2025/08/18	R214	06/11/2025	11.64 Put	Bond Future	600.6600	0.6007	84.9900	0.0850	85.851	0.0000
2025/08/18	R214	05/02/2026		Bond Future	10.6868	71.9186	10.7331	71.6564	0.434	0.0000
2025/08/18	R214	05/02/2026	11.26 Call	Bond Future	5265.5100	5.2655	3784.3000	3.7843	28.130	0.0000
2025/08/18	R214	05/02/2026	11.26 Put	Bond Future	2122.0000	2.1220	903.0400	0.9030	57.444	0.0000
2025/08/18	R214	07/05/2026		Bond Future	10.7835	69.9389	10.8314	69.6721	0.444	0.0000
2025/08/18	R214	07/05/2026	11.53 Call	Bond Future	6426.1600	6.4262	4841.4500	4.8415	24.660	0.0000
2025/08/18	R214	07/05/2026	11.53 Put	Bond Future	2430.7600	2.4308	1112.8500	1.1129	54.218	0.0000
2025/08/18	R214	06/08/2026		Bond Future	10.8879	71.2219	10.9374	70.9505	0.455	0.0000
2025/08/18	R214	06/08/2026	11.97 Call	Bond Future	7926.3100	7.9263	6466.9500	6.4670	18.412	0.0000
2025/08/18	R214	06/08/2026	11.97 Put	Bond Future	2330.2100	2.3302	1142.3000	1.1423	50.979	0.0000
2025/08/18	R214	05/11/2026		Bond Future	11.0052	69.1606	11.0563	68.8847	0.465	0.0000
2025/08/18	R214	05/11/2026	10.97 Call	Bond Future	5183.7400	5.1837	3184.3600	3.1844	38.570	0.0000
2025/08/18	R214	05/11/2026	10.97 Put	Bond Future	5374.2800	5.3743	3650.7300	3.6507	32.070	0.0000
2025/08/18	R248	06/11/2025		Bond Future	10.9012	83.8293	10.9407	83.5506	0.363	0.0000
2025/08/18	R248	06/11/2025	11.74 Call	Bond Future	6673.4100	6.6734	5532.5300	5.5325	17.096	0.0000
2025/08/18	R248	06/11/2025	11.74 Put	Bond Future	1086.3400	1.0863	224.1500	0.2242	79.366	0.0000
2025/08/18	R248	05/02/2026		Bond Future	11.0028	85.3845	11.0438	85.1006	0.372	0.0000
2025/08/18	R248	05/02/2026	11.46 Call	Bond Future	6033.8600	6.0339	4149.6200	4.1496	31.228	0.0000
2025/08/18	R248	05/02/2026	11.46 Put	Bond Future	2956.8800	2.9569	1356.5800	1.3566	54.121	0.0000
2025/08/18	R248	07/05/2026		Bond Future	11.1051	82.5098	11.1475	82.2209	0.381	0.0000
2025/08/18	R248	07/05/2026	11.72 Call	Bond Future	7396.6100	7.3966	5414.8300	5.4148	26.793	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
2025/08/18	R248	07/05/2026	11.72 Put	Bond Future	3367.1000	3.3671	1674.2100	1.6742	50.277	0.0000	0.0000
2025/08/18	R248	06/08/2026		Bond Future	11.2153	84.0232	11.2592	83.7294	0.391	0.0000	0.0000
2025/08/18	R248	06/08/2026	12.37 Call	Bond Future	9954.2300	9.9542	8276.7600	8.2768	16.852	0.0000	0.0000
2025/08/18	R248	06/08/2026	12.37 Put	Bond Future	2780.2000	2.7802	1396.5900	1.3966	49.767	0.0000	0.0000
2025/08/18	R248	05/11/2026		Bond Future	11.3376	81.0422	11.3830	80.7436	0.400	0.0000	0.0000
2025/08/18	R248	05/11/2026	11.31 Call	Bond Future	6417.2200	6.4172	4035.1900	4.0352	37.119	0.0000	0.0000
2025/08/18	R248	05/11/2026	11.31 Put	Bond Future	6599.8300	6.5998	4516.3300	4.5163	31.569	0.0000	0.0000
2025/08/18	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/18	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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