



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 19/08/2025 TO 19/08/2025

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
2025/08/19	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/19	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/19	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/19	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/19	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/19	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/19	2029	06/11/2025	139.79 Call	Bond Future	1131.2200	1.1312	1080.4800	1.0805	4.485	0.0000
2025/08/19	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/19	2029	06/11/2025		Bond Future	140.9212	140.9212	140.8705	140.8705	0.036	0.0000
2025/08/19	2029	05/02/2026		Bond Future	143.5694	143.5694	143.5177	143.5177	0.036	0.0000
2025/08/19	2029	05/02/2026	140.11 Call	Bond Future	3459.4300	3.4594	3407.7300	3.4077	1.494	0.0000
2025/08/19	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
2025/08/19	2029	07/05/2026		Bond Future	144.7745	144.7745	144.7224	144.7224	0.036	0.0000
2025/08/19	2029	07/05/2026	141.82 Call	Bond Future	2954.4500	2.9545	2902.3900	2.9024	1.762	0.0000
2025/08/19	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/19	2029	06/08/2026		Bond Future	147.4659	147.4659	147.4132	147.4132	0.036	0.0000
2025/08/19	2029	06/08/2026	144.10 Call	Bond Future	3365.8900	3.3659	3313.2100	3.3132	1.565	0.0000
2025/08/19	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/19	2029	05/11/2026		Bond Future	148.5751	148.5751	148.5227	148.5227	0.035	0.0000
2025/08/19	2029	05/11/2026	147.56 Call	Bond Future	1015.1300	1.0151	962.6500	0.9627	5.170	0.0000
2025/08/19	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/19	2030	06/11/2025	8.72 Put	Bond Future	130.4600	0.1305	135.5600	0.1356	3.909	0.0000
2025/08/19	2030	06/11/2025	8.72 Call	Bond Future	2055.2600	2.0553	2006.6500	2.0067	2.365	0.0000
2025/08/19	2030	06/11/2025	9.22 Put	Bond Future	11.0200	0.0110	11.4900	0.0115	4.265	0.0000
2025/08/19	2030	06/11/2025	9.22 Call	Bond Future	3626.3400	3.6263	3573.1000	3.5731	1.468	0.0000
2025/08/19	2030	06/11/2025	10.08 Call	Bond Future	6439.6900	6.4397	6385.9800	6.3860	0.834	0.0000
2025/08/19	2030	06/11/2025	10.08 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000
2025/08/19	2030	06/11/2025		Bond Future	8.1635	101.6455	8.1788	101.5918	0.188	0.0000
2025/08/19	2030	06/11/2025	9.54 Call	Bond Future	4679.8900	4.6799	4626.2400	4.6262	1.146	0.0000
2025/08/19	2030	06/11/2025	9.54 Put	Bond Future	1.5000	0.0015	1.5600	0.0016	4.000	0.0000
2025/08/19	2030	05/02/2026		Bond Future	8.2082	99.5230	8.2247	99.4682	0.201	0.0000
2025/08/19	2030	05/02/2026	9.49 Call	Bond Future	4190.7700	4.1908	4137.8200	4.1378	1.263	0.0000
2025/08/19	2030	05/02/2026	9.49 Put	Bond Future	46.6600	0.0467	48.4500	0.0485	3.836	0.0000
2025/08/19	2030	07/05/2026		Bond Future	8.2748	101.3472	8.2925	101.2917	0.214	0.0000
2025/08/19	2030	07/05/2026	9.39 Call	Bond Future	3598.6700	3.5987	3548.7100	3.5487	1.388	0.0000
2025/08/19	2030	07/05/2026	9.39 Put	Bond Future	178.9600	0.1790	184.5600	0.1846	3.129	0.0000
2025/08/19	2030	06/08/2026		Bond Future	8.3579	99.1975	8.3771	99.1412	0.229	0.0000
2025/08/19	2030	06/08/2026	9.22 Call	Bond Future	2922.0900	2.9221	2876.8600	2.8769	1.548	0.0000
2025/08/19	2030	06/08/2026	9.22 Put	Bond Future	428.2600	0.4283	439.3700	0.4394	2.594	0.0000
2025/08/19	2030	05/11/2026		Bond Future	8.4624	100.9160	8.4831	100.8591	0.245	0.0000
2025/08/19	2030	05/11/2026	8.39 Call	Bond Future	1437.4800	1.4375	1408.1800	1.4082	2.038	0.0000
2025/08/19	2030	05/11/2026	8.39 Put	Bond Future	1636.8600	1.6369	1664.5300	1.6645	1.690	0.0000
2025/08/19	2031	06/11/2025		Bond Future	110.3987	110.3987	110.3975	110.3975	0.001	0.0000
2025/08/19	2031	06/11/2025	109.69 Call	Bond Future	744.2000	0.7442	742.4000	0.7424	0.242	0.0000
2025/08/19	2031	06/11/2025	109.69 Put	Bond Future	35.5400	0.0355	34.9300	0.0349	1.716	0.0000
2025/08/19	2031	05/02/2026		Bond Future	110.0878	110.0878	110.0869	110.0869	0.001	0.0000
2025/08/19	2031	05/02/2026	111.76 Call	Bond Future	10.8000	0.0108	10.5900	0.0106	1.944	0.0000
2025/08/19	2031	05/02/2026	111.76 Put	Bond Future	1683.0000	1.6830	1683.7200	1.6837	0.043	0.0000
2025/08/19	2031	07/05/2026		Bond Future	112.1319	112.1319	112.1312	112.1312	0.001	0.0000
2025/08/19	2031	07/05/2026	113.84 Call	Bond Future	7.1400	0.0071	7.0300	0.0070	1.541	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	
2025/08/19	2031	07/05/2026	113.84 Put	Bond Future	1715.2600	1.7153	1715.8800	1.7159	0.036	0.0000	0.0000
2025/08/19	2031	06/08/2026		Bond Future	111.7882	111.7882	111.7883	111.7883	0.000	0.0000	0.0000
2025/08/19	2031	06/08/2026	113.81 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	2031	06/08/2026	113.81 Put	Bond Future	2021.8500	2.0219	2021.6700	2.0217	0.009	0.0000	0.0000
2025/08/19	2031	05/11/2026		Bond Future	113.7522	113.7522	113.7528	113.7528	0.001	0.0000	0.0000
2025/08/19	2031	05/11/2026	111.49 Call	Bond Future	2262.1500	2.2622	2262.7500	2.2628	0.027	0.0000	0.0000
2025/08/19	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	2032	06/11/2025	9.40 Put	Bond Future	262.0600	0.2621	270.2200	0.2702	3.114	0.0000	0.0000
2025/08/19	2032	06/11/2025	9.40 Call	Bond Future	2687.2000	2.6872	2625.5000	2.6255	2.296	0.0000	0.0000
2025/08/19	2032	06/11/2025	9.90 Put	Bond Future	37.7700	0.0378	38.9600	0.0390	3.151	0.0000	0.0000
2025/08/19	2032	06/11/2025	9.90 Call	Bond Future	4708.7000	4.7087	4640.0300	4.6400	1.458	0.0000	0.0000
2025/08/19	2032	06/11/2025	10.89 Call	Bond Future	8923.5300	8.9235	8853.6700	8.8537	0.783	0.0000	0.0000
2025/08/19	2032	06/11/2025	10.89 Put	Bond Future	0.1700	0.0002	0.1700	0.0002	0.000	0.0000	0.0000
2025/08/19	2032	06/11/2025		Bond Future	8.8765	97.9319	8.8914	97.8620	0.167	0.0000	0.0000
2025/08/19	2032	06/11/2025	10.42 Call	Bond Future	6938.9200	6.9389	6869.1300	6.8691	1.006	0.0000	0.0000
2025/08/19	2032	06/11/2025	10.42 Put	Bond Future	2.9400	0.0029	3.0100	0.0030	2.381	0.0000	0.0000
2025/08/19	2032	05/02/2026		Bond Future	8.9495	99.7486	8.9651	99.6775	0.175	0.0000	0.0000
2025/08/19	2032	05/02/2026	10.16 Call	Bond Future	5449.8100	5.4498	5382.4800	5.3825	1.235	0.0000	0.0000
2025/08/19	2032	05/02/2026	10.16 Put	Bond Future	131.6400	0.1316	135.4400	0.1354	2.887	0.0000	0.0000
2025/08/19	2032	07/05/2026		Bond Future	9.0327	97.4174	9.0492	97.3451	0.182	0.0000	0.0000
2025/08/19	2032	07/05/2026	10.14 Call	Bond Future	5073.6600	5.0737	5010.0000	5.0100	1.255	0.0000	0.0000
2025/08/19	2032	07/05/2026	10.14 Put	Bond Future	359.7800	0.3598	368.3700	0.3684	2.388	0.0000	0.0000
2025/08/19	2032	06/08/2026		Bond Future	9.1272	99.2044	9.1445	99.1311	0.190	0.0000	0.0000
2025/08/19	2032	06/08/2026	10.12 Call	Bond Future	4720.8100	4.7208	4660.6600	4.6607	1.274	0.0000	0.0000
2025/08/19	2032	06/08/2026	10.12 Put	Bond Future	633.8200	0.6338	647.0000	0.6470	2.079	0.0000	0.0000
2025/08/19	2032	05/11/2026		Bond Future	9.2446	96.7663	9.2628	96.6920	0.198	0.0000	0.0000
2025/08/19	2032	05/11/2026	9.16 Call	Bond Future	2188.5000	2.1885	2149.7200	2.1497	1.772	0.0000	0.0000
2025/08/19	2032	05/11/2026	9.16 Put	Bond Future	2532.7900	2.5328	2568.2900	2.5683	1.402	0.0000	0.0000
2025/08/19	2033	06/11/2025		Bond Future	132.6109	132.6109	132.8822	132.8822	0.205	0.0000	0.0000
2025/08/19	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	2033	06/11/2025	133.14 Put	Bond Future	529.1200	0.5291	257.8400	0.2578	51.270	0.0000	0.0000
2025/08/19	2033	05/02/2026		Bond Future	135.1030	135.1030	135.3793	135.3793	0.205	0.0000	0.0000
2025/08/19	2033	05/02/2026	132.88 Call	Bond Future	2222.9600	2.2230	2499.3100	2.4993	12.432	0.0000	0.0000
2025/08/19	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	2033	07/05/2026		Bond Future	136.0492	136.0492	136.3312	136.3312	0.207	0.0000	0.0000
2025/08/19	2033	07/05/2026	135.16 Call	Bond Future	889.1500	0.8892	1171.2000	1.1712	31.721	0.0000	0.0000
2025/08/19	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	2033	06/08/2026		Bond Future	138.5785	138.5785	138.8661	138.8661	0.208	0.0000	0.0000

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
2025/08/19	2033	06/08/2026	134.25	Call	Bond Future		4328.4500	4.3285		4616.1200	4.6161	6.646	0.0000
2025/08/19	2033	06/08/2026	134.25	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/08/19	2033	05/11/2026			Bond Future		139.4280	139.4280		139.7217	0.211	0.0000	0.0000
2025/08/19	2033	05/11/2026	137.26	Call	Bond Future		2167.9800	2.1680		2461.7000	13.548	0.0000	0.0000
2025/08/19	2033	05/11/2026	137.26	Put	Bond Future		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/08/19	2037	06/11/2025	10.50	Put	Bond Future		833.7400	0.8337		843.7500	1.201	0.0000	0.0000
2025/08/19	2037	06/11/2025	10.50	Call	Bond Future		2405.8400	2.4058		2359.8300	1.912	0.0000	0.0000
2025/08/19	2037	06/11/2025	11.00	Put	Bond Future		198.6800	0.1987		200.3800	0.856	0.0000	0.0000
2025/08/19	2037	06/11/2025	11.00	Call	Bond Future		4658.2600	4.6583		4603.9400	1.166	0.0000	0.0000
2025/08/19	2037	06/11/2025	12.16	Call	Bond Future		10667.4200	10.6674		10611.3500	0.526	0.0000	0.0000
2025/08/19	2037	06/11/2025	12.16	Put	Bond Future		2.6100	0.0026		2.5600	1.916	0.0000	0.0000
2025/08/19	2037	06/11/2025			Bond Future		10.2373	90.9186		10.2465	0.090	0.0000	0.0000
2025/08/19	2037	06/11/2025	11.63	Call	Bond Future		7933.5400	7.9335		7877.4400	0.707	0.0000	0.0000
2025/08/19	2037	06/11/2025	11.63	Put	Bond Future		21.6300	0.0216		21.5500	0.370	0.0000	0.0000
2025/08/19	2037	05/02/2026			Bond Future		10.3357	88.3465		10.3453	0.093	0.0000	0.0000
2025/08/19	2037	05/02/2026	11.20	Call	Bond Future		5473.2700	5.4733		5422.0000	0.937	0.0000	0.0000
2025/08/19	2037	05/02/2026	11.20	Put	Bond Future		540.4300	0.5404		546.1900	1.066	0.0000	0.0000
2025/08/19	2037	05/02/2026	12.27	Call	Bond Future		10587.4100	10.5874		10530.8500	0.534	0.0000	0.0000
2025/08/19	2037	05/02/2026	12.27	Put	Bond Future		62.1300	0.0621		62.6000	0.756	0.0000	0.0000
2025/08/19	2037	05/02/2026	10.90	Put	Bond Future		929.2400	0.9292		939.0800	1.059	0.0000	0.0000
2025/08/19	2037	05/02/2026	10.90	Call	Bond Future		4193.9300	4.1939		4146.7400	1.125	0.0000	0.0000
2025/08/19	2037	05/02/2026	11.86	Call	Bond Future		8596.0700	8.5961		8540.4100	0.648	0.0000	0.0000
2025/08/19	2037	05/02/2026	11.86	Put	Bond Future		149.8900	0.1499		151.2600	0.914	0.0000	0.0000
2025/08/19	2037	05/02/2026	11.36	Call	Bond Future		6204.9100	6.2049		6152.0800	0.851	0.0000	0.0000
2025/08/19	2037	05/02/2026	11.36	Put	Bond Future		400.8900	0.4009		405.0900	1.048	0.0000	0.0000
2025/08/19	2037	05/02/2026	10.65	Put	Bond Future		1404.5300	1.4045		1418.9200	1.025	0.0000	0.0000
2025/08/19	2037	05/02/2026	10.65	Call	Bond Future		3243.6600	3.2437		3201.0200	1.315	0.0000	0.0000
2025/08/19	2037	05/02/2026	12.73	Call	Bond Future		12786.6300	12.7866		12729.7000	0.445	0.0000	0.0000
2025/08/19	2037	05/02/2026	12.73	Put	Bond Future		18.2200	0.0182		18.3200	0.549	0.0000	0.0000
2025/08/19	2037	05/02/2026	11.40	Put	Bond Future		371.8800	0.3719		375.7500	1.041	0.0000	0.0000
2025/08/19	2037	05/02/2026	11.40	Call	Bond Future		6391.7200	6.3917		6338.5600	0.832	0.0000	0.0000
2025/08/19	2037	07/05/2026	12.40	Call	Bond Future		10632.5800	10.6326		10576.5700	0.527	0.0000	0.0000
2025/08/19	2037	07/05/2026	12.40	Put	Bond Future		214.5600	0.2146		216.4900	0.2165	0.900	0.0000
2025/08/19	2037	07/05/2026	10.95	Put	Bond Future		1555.8200	1.5558		1569.9000	1.5699	0.905	0.0000
2025/08/19	2037	07/05/2026	10.95	Call	Bond Future		4417.5600	4.4176		4373.7000	4.3737	0.993	0.0000
2025/08/19	2037	07/05/2026			Bond Future		10.4465	89.9657		10.4565	89.9077	0.095	0.0000
2025/08/19	2037	07/05/2026	11.32	Call	Bond Future		5846.1600	5.8462		5797.3300	5.7973	0.835	0.0000
2025/08/19	2037	07/05/2026	11.32	Put	Bond Future		962.3800	0.9624		971.4900	0.9715	0.947	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	
2025/08/19	2037	06/08/2026	11.30 Call	Bond Future	5645.7300	5.6457	5600.2400	5.6002	0.806	0.0000	0.0000
2025/08/19	2037	06/08/2026	11.30 Put	Bond Future	1622.0000	1.6220	1635.2500	1.6353	0.817	0.0000	0.0000
2025/08/19	2037	06/08/2026	10.70 Call	Bond Future	3659.4800	3.6595	3622.3700	3.6224	1.014	0.0000	0.0000
2025/08/19	2037	06/08/2026	10.70 Put	Bond Future	2918.4500	2.9185	2940.0800	2.9401	0.741	0.0000	0.0000
2025/08/19	2037	06/08/2026	10.02 Put	Bond Future	5302.0000	5.3020	5334.2000	5.3342	0.607	0.0000	0.0000
2025/08/19	2037	06/08/2026	10.02 Call	Bond Future	2105.4400	2.1054	2078.9000	2.0789	1.261	0.0000	0.0000
2025/08/19	2037	06/08/2026		Bond Future	10.5689	87.3562	10.5792	87.2974	0.098	0.0000	0.0000
2025/08/19	2037	06/08/2026	11.71 Call	Bond Future	7240.0100	7.2400	7190.2500	7.1903	0.687	0.0000	0.0000
2025/08/19	2037	06/08/2026	11.71 Put	Bond Future	1070.7700	1.0708	1079.7500	1.0798	0.839	0.0000	0.0000
2025/08/19	2037	05/11/2026		Bond Future	10.6970	88.8683	10.7077	88.8088	0.100	0.0000	0.0000
2025/08/19	2037	05/11/2026	10.62 Call	Bond Future	3529.6400	3.5296	3495.6000	3.4956	0.964	0.0000	0.0000
2025/08/19	2037	05/11/2026	10.62 Put	Bond Future	3958.9700	3.9590	3984.4200	3.9844	0.643	0.0000	0.0000
2025/08/19	2038	06/11/2025		Bond Future	142.2656	142.2656	142.2658	142.2658	0.000	0.0000	0.0000
2025/08/19	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	2038	06/11/2025	143.88 Put	Bond Future	1614.3700	1.6144	1614.2000	1.6142	0.011	0.0000	0.0000
2025/08/19	2038	05/02/2026		Bond Future	142.7733	142.7733	142.7739	142.7739	0.000	0.0000	0.0000
2025/08/19	2038	05/02/2026	143.20 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	2038	05/02/2026	143.20 Put	Bond Future	426.7500	0.4268	426.1500	0.4262	0.141	0.0000	0.0000
2025/08/19	2038	07/05/2026		Bond Future	145.4245	145.4245	145.4254	145.4254	0.001	0.0000	0.0000
2025/08/19	2038	07/05/2026	144.53 Call	Bond Future	894.5400	0.8945	895.3900	0.8954	0.095	0.0000	0.0000
2025/08/19	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	2038	06/08/2026		Bond Future	145.9237	145.9237	145.9255	145.9255	0.001	0.0000	0.0000
2025/08/19	2038	06/08/2026	144.72 Call	Bond Future	1203.6500	1.2037	1205.4800	1.2055	0.152	0.0000	0.0000
2025/08/19	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	2038	05/11/2026		Bond Future	148.4892	148.4892	148.4915	148.4915	0.002	0.0000	0.0000
2025/08/19	2038	05/11/2026	146.31 Call	Bond Future	2179.1500	2.1792	2181.5200	2.1815	0.109	0.0000	0.0000
2025/08/19	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	2040	06/11/2025		Bond Future	10.7033	90.1894	10.7124	90.1293	0.086	0.0000	0.0000
2025/08/19	2040	06/11/2025	11.84 Call	Bond Future	7078.8400	7.0788	7018.8700	7.0189	0.847	0.0000	0.0000
2025/08/19	2040	06/11/2025	11.84 Put	Bond Future	62.9600	0.0630	63.0800	0.0631	0.191	0.0000	0.0000
2025/08/19	2040	05/02/2026		Bond Future	10.8087	87.3534	10.8182	87.2921	0.088	0.0000	0.0000
2025/08/19	2040	05/02/2026	11.49 Call	Bond Future	5072.4400	5.0724	5019.8200	5.0198	1.037	0.0000	0.0000
2025/08/19	2040	05/02/2026	11.49 Put	Bond Future	839.4600	0.8395	848.0900	0.8481	1.028	0.0000	0.0000
2025/08/19	2040	05/02/2026	10.35 Put	Bond Future	4383.1600	4.3832	4417.3200	4.4173	0.779	0.0000	0.0000
2025/08/19	2040	05/02/2026	10.35 Call	Bond Future	1352.6800	1.3527	1325.5900	1.3256	2.003	0.0000	0.0000
2025/08/19	2040	05/02/2026	10.75 Call	Bond Future	2288.6600	2.2887	2251.5700	2.2516	1.621	0.0000	0.0000
2025/08/19	2040	05/02/2026	10.75 Put	Bond Future	2667.8100	2.6678	2691.9700	2.6920	0.906	0.0000	0.0000
2025/08/19	2040	05/02/2026	11.15 Call	Bond Future	3638.4600	3.6385	3591.9700	3.5920	1.278	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	
2025/08/19	2040	05/02/2026	11.15 Put	Bond Future	1478.9200	1.4789	1493.6800	1.4937	0.998	0.0000	0.0000
2025/08/19	2040	05/02/2026	13.23 Call	Bond Future	13768.1100	13.7681	13706.9600	13.7070	0.444	0.0000	0.0000
2025/08/19	2040	05/02/2026	13.23 Put	Bond Future	21.4400	0.0214	21.5400	0.0215	0.466	0.0000	0.0000
2025/08/19	2040	05/02/2026	11.82 Put	Bond Future	459.5400	0.4595	464.1900	0.4642	1.012	0.0000	0.0000
2025/08/19	2040	05/02/2026	11.82 Call	Bond Future	6634.0000	6.6340	6577.4000	6.5774	0.853	0.0000	0.0000
2025/08/19	2040	07/05/2026	12.22 Call	Bond Future	8262.1200	8.2621	8205.5500	8.2056	0.685	0.0000	0.0000
2025/08/19	2040	07/05/2026	12.22 Put	Bond Future	611.6000	0.6116	617.2200	0.6172	0.919	0.0000	0.0000
2025/08/19	2040	07/05/2026	11.72 Call	Bond Future	6004.5200	6.0045	5953.0800	5.9531	0.857	0.0000	0.0000
2025/08/19	2040	07/05/2026	11.72 Put	Bond Future	1185.0300	1.1850	1195.7800	1.1958	0.907	0.0000	0.0000
2025/08/19	2040	07/05/2026	10.70 Put	Bond Future	3958.0700	3.9581	3986.6500	3.9867	0.722	0.0000	0.0000
2025/08/19	2040	07/05/2026	10.70 Call	Bond Future	2516.7600	2.5168	2483.1500	2.4832	1.335	0.0000	0.0000
2025/08/19	2040	07/05/2026	12.53 Call	Bond Future	9736.2300	9.7362	9677.6600	9.6777	0.602	0.0000	0.0000
2025/08/19	2040	07/05/2026	12.53 Put	Bond Future	403.3900	0.4034	407.0100	0.4070	0.897	0.0000	0.0000
2025/08/19	2040	07/05/2026	12.03 Call	Bond Future	7376.1000	7.3761	7321.1600	7.3212	0.745	0.0000	0.0000
2025/08/19	2040	07/05/2026	12.03 Put	Bond Future	783.9200	0.7839	791.1700	0.7912	0.925	0.0000	0.0000
2025/08/19	2040	07/05/2026	11.12 Put	Bond Future	2495.1300	2.4951	2515.5600	2.5156	0.819	0.0000	0.0000
2025/08/19	2040	07/05/2026	11.12 Call	Bond Future	3714.3100	3.7143	3672.5500	3.6726	1.124	0.0000	0.0000
2025/08/19	2040	07/05/2026		Bond Future	10.9252	88.9542	10.9350	88.8920	0.090	0.0000	0.0000
2025/08/19	2040	07/05/2026	11.67 Call	Bond Future	5792.0700	5.7921	5741.2900	5.7413	0.877	0.0000	0.0000
2025/08/19	2040	07/05/2026	11.67 Put	Bond Future	1263.9600	1.2640	1275.3700	1.2754	0.903	0.0000	0.0000
2025/08/19	2040	06/08/2026		Bond Future	11.0528	86.0754	11.0630	86.0123	0.092	0.0000	0.0000
2025/08/19	2040	06/08/2026	12.19 Call	Bond Future	7840.3600	7.8404	7786.9000	7.7869	0.682	0.0000	0.0000
2025/08/19	2040	06/08/2026	12.19 Put	Bond Future	1198.8000	1.1988	1208.4800	1.2085	0.807	0.0000	0.0000
2025/08/19	2040	05/11/2026		Bond Future	11.1845	87.5648	11.1950	87.5009	0.094	0.0000	0.0000
2025/08/19	2040	05/11/2026	11.06 Call	Bond Future	3772.2400	3.7722	3736.0900	3.7361	0.958	0.0000	0.0000
2025/08/19	2040	05/11/2026	11.06 Put	Bond Future	4533.0500	4.5331	4560.7900	4.5608	0.612	0.0000	0.0000
2025/08/19	2044	06/11/2025	12.25 Call	Bond Future	8180.6300	8.1806	8050.7600	8.0508	1.588	0.0000	0.0000
2025/08/19	2044	06/11/2025	12.25 Put	Bond Future	37.0000	0.0370	38.5500	0.0386	4.189	0.0000	0.0000
2025/08/19	2044	06/11/2025	12.00 Call	Bond Future	6775.7500	6.7758	6648.0800	6.6481	1.884	0.0000	0.0000
2025/08/19	2044	06/11/2025	12.00 Put	Bond Future	86.5200	0.0865	90.2700	0.0903	4.334	0.0000	0.0000
2025/08/19	2044	06/11/2025	11.75 Call	Bond Future	5389.4900	5.3895	5266.6200	5.2666	2.280	0.0000	0.0000
2025/08/19	2044	06/11/2025	11.75 Put	Bond Future	200.9100	0.2009	209.4600	0.2095	4.256	0.0000	0.0000
2025/08/19	2044	06/11/2025	11.25 Put	Bond Future	843.3100	0.8433	874.5800	0.8746	3.708	0.0000	0.0000
2025/08/19	2044	06/11/2025	11.25 Call	Bond Future	2884.5800	2.8846	2784.4300	2.7844	3.472	0.0000	0.0000
2025/08/19	2044	06/11/2025	12.20 Call	Bond Future	7900.3900	7.9004	7770.8300	7.7708	1.640	0.0000	0.0000
2025/08/19	2044	06/11/2025	12.20 Put	Bond Future	44.0200	0.0440	45.8800	0.0459	4.225	0.0000	0.0000
2025/08/19	2044	06/11/2025		Bond Future	10.9420	85.2636	10.9614	85.1321	0.178	0.0000	0.0000
2025/08/19	2044	06/11/2025	11.88 Call	Bond Future	6105.8900	6.1059	5980.1200	5.9801	2.060	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
2025/08/19	2044	06/11/2025	11.88 Put	Bond Future	131.0900	0.1311	136.7400	0.1367	4.310	0.0000	0.0000
2025/08/19	2044	05/02/2026		Bond Future	11.0458	82.4614	11.0659	82.3275	0.183	0.0000	0.0000
2025/08/19	2044	05/02/2026	11.56 Call	Bond Future	4459.8500	4.4599	4358.0100	4.3580	2.283	0.0000	0.0000
2025/08/19	2044	05/02/2026	11.56 Put	Bond Future	1151.1600	1.1512	1183.2000	1.1832	2.783	0.0000	0.0000
2025/08/19	2044	05/02/2026	10.90 Put	Bond Future	3097.5700	3.0976	3163.6100	3.1636	2.132	0.0000	0.0000
2025/08/19	2044	05/02/2026	10.90 Call	Bond Future	2119.7500	2.1198	2051.9100	2.0519	3.200	0.0000	0.0000
2025/08/19	2044	05/02/2026	10.07 Put	Bond Future	7580.3400	7.5803	7684.7400	7.6847	1.377	0.0000	0.0000
2025/08/19	2044	05/02/2026	10.07 Call	Bond Future	671.4800	0.6715	642.0000	0.6420	4.390	0.0000	0.0000
2025/08/19	2044	05/02/2026	11.25 Call	Bond Future	3225.4600	3.2255	3138.5700	3.1386	2.694	0.0000	0.0000
2025/08/19	2044	05/02/2026	11.25 Put	Bond Future	1885.5100	1.8855	1932.5000	1.9325	2.492	0.0000	0.0000
2025/08/19	2044	05/02/2026	11.50 Call	Bond Future	4202.6800	4.2027	4103.4900	4.1035	2.360	0.0000	0.0000
2025/08/19	2044	05/02/2026	11.50 Put	Bond Future	1269.0600	1.2691	1303.7500	1.3038	2.734	0.0000	0.0000
2025/08/19	2044	05/02/2026	11.45 Call	Bond Future	3997.1600	3.9972	3900.2900	3.9003	2.423	0.0000	0.0000
2025/08/19	2044	05/02/2026	11.45 Put	Bond Future	1378.2600	1.3783	1415.2700	1.4153	2.685	0.0000	0.0000
2025/08/19	2044	07/05/2026		Bond Future	11.1594	83.9725	11.1803	83.8363	0.187	0.0000	0.0000
2025/08/19	2044	07/05/2026	11.80 Call	Bond Future	5510.9300	5.5109	5408.8500	5.4089	1.852	0.0000	0.0000
2025/08/19	2044	07/05/2026	11.80 Put	Bond Future	1490.1400	1.4901	1524.2700	1.5243	2.290	0.0000	0.0000
2025/08/19	2044	06/08/2026		Bond Future	11.2832	81.1276	11.3048	80.9891	0.192	0.0000	0.0000
2025/08/19	2044	06/08/2026	12.42 Call	Bond Future	8040.4900	8.0405	7927.8100	7.9278	1.401	0.0000	0.0000
2025/08/19	2044	06/08/2026	12.42 Put	Bond Future	1242.4700	1.2425	1268.3000	1.2683	2.079	0.0000	0.0000
2025/08/19	2044	05/11/2026		Bond Future	11.4099	82.5311	11.4323	82.3905	0.196	0.0000	0.0000
2025/08/19	2044	05/11/2026	11.34 Call	Bond Future	4055.4500	4.0555	3979.4000	3.9794	1.875	0.0000	0.0000
2025/08/19	2044	05/11/2026	11.34 Put	Bond Future	4497.3600	4.4974	4561.9200	4.5619	1.436	0.0000	0.0000
2025/08/19	2046	06/11/2025		Bond Future	120.7801	120.7801	120.7805	120.7805	0.000	0.0000	0.0000
2025/08/19	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	2046	06/11/2025	125.41 Put	Bond Future	4629.9300	4.6299	4629.5300	4.6295	0.009	0.0000	0.0000
2025/08/19	2046	05/02/2026		Bond Future	123.0498	123.0498	123.0503	123.0503	0.000	0.0000	0.0000
2025/08/19	2046	05/02/2026	121.65 Call	Bond Future	1399.8300	1.3998	1400.2500	1.4003	0.030	0.0000	0.0000
2025/08/19	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	2046	07/05/2026		Bond Future	123.0385	123.0385	123.0396	123.0396	0.001	0.0000	0.0000
2025/08/19	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	2046	07/05/2026	124.95 Put	Bond Future	1911.4800	1.9115	1910.4000	1.9104	0.057	0.0000	0.0000
2025/08/19	2046	06/08/2026		Bond Future	125.3252	125.3252	125.3266	125.3266	0.001	0.0000	0.0000
2025/08/19	2046	06/08/2026	122.38 Call	Bond Future	2945.1800	2.9452	2946.6100	2.9466	0.049	0.0000	0.0000
2025/08/19	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	2046	05/11/2026		Bond Future	125.1949	125.1949	125.1977	125.1977	0.002	0.0000	0.0000
2025/08/19	2046	05/11/2026	125.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	2046	05/11/2026	125.48 Put	Bond Future	285.0600	0.2851	282.2700	0.2823	0.979	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	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/08/19	2050	06/11/2025		Bond Future	122.2952		122.2952	122.2952		122.2953	0.000	0.0000	0.0000
2025/08/19	2050	06/11/2025	124.42 Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/08/19	2050	06/11/2025	124.42 Put	Bond Future	2124.8400		2.1248	2124.7100		2.1247	0.006	0.0000	0.0000
2025/08/19	2050	05/02/2026		Bond Future	122.1805		122.1805	122.1808		122.1808	0.000	0.0000	0.0000
2025/08/19	2050	05/02/2026	122.82 Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/08/19	2050	05/02/2026	122.82 Put	Bond Future	639.5300		0.6395	639.2100		0.6392	0.050	0.0000	0.0000
2025/08/19	2050	07/05/2026		Bond Future	124.4495		124.4495	124.4499		124.4499	0.000	0.0000	0.0000
2025/08/19	2050	07/05/2026	124.07 Call	Bond Future	379.5000		0.3795	379.9000		0.3799	0.105	0.0000	0.0000
2025/08/19	2050	07/05/2026	124.07 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/08/19	2050	06/08/2026		Bond Future	124.3066		124.3066	124.3079		124.3079	0.001	0.0000	0.0000
2025/08/19	2050	06/08/2026	123.27 Call	Bond Future	1036.5700		1.0366	1037.9200		1.0379	0.130	0.0000	0.0000
2025/08/19	2050	06/08/2026	123.27 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/08/19	2050	05/11/2026		Bond Future	126.4916		126.4916	126.4933		126.4933	0.001	0.0000	0.0000
2025/08/19	2050	05/11/2026	123.84 Call	Bond Future	2651.6300		2.6516	2653.2800		2.6533	0.062	0.0000	0.0000
2025/08/19	2050	05/11/2026	123.84 Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2025/08/19	8607	21/12/2026		Price Contribution	100.0000		0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2025/08/19	8608	21/12/2026		Price Contribution	100.0000		0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2025/08/19	8657	21/12/2026		Price Contribution	100.0000		0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2025/08/19	AL37	07/08/2025		Index Future	1172.2010		1172.2010	1172.2010		1172.2010	0.000	0.0000	0.0000
2025/08/19	AL37	06/11/2025		Index Future	1195.0310		1195.0310	1194.3160		1194.3160	0.060	0.0000	0.0000
2025/08/19	AL37	05/02/2026		Index Future	1217.1990		1217.1990	1216.4700		1216.4700	0.060	0.0000	0.0000
2025/08/19	AL37	07/05/2026		Index Future	1239.5310		1239.5310	1238.7910		1238.7910	0.060	0.0000	0.0000
2025/08/19	AL37	06/08/2026		Index Future	1262.0640		1262.0640	1261.3140		1261.3140	0.059	0.0000	0.0000
2025/08/19	AL37	05/11/2026		Index Future	1284.2720		1284.2720	1283.5130		1283.5130	0.059	0.0000	0.0000
2025/08/19	AL7T	07/08/2025		Index Future	1422.4590		1422.4590	1422.4590		1422.4590	0.000	0.0000	0.0000
2025/08/19	AL7T	06/11/2025		Index Future	1452.1110		1452.1110	1451.0650		1451.0650	0.072	0.0000	0.0000
2025/08/19	AL7T	05/02/2026		Index Future	1479.0480		1479.0480	1477.9830		1477.9830	0.072	0.0000	0.0000
2025/08/19	AL7T	07/05/2026		Index Future	1506.1830		1506.1830	1505.1010		1505.1010	0.072	0.0000	0.0000
2025/08/19	AL7T	06/08/2026		Index Future	1533.5650		1533.5650	1532.4660		1532.4660	0.072	0.0000	0.0000
2025/08/19	AL7T	05/11/2026		Index Future	1560.5500		1560.5500	1559.4370		1559.4370	0.071	0.0000	0.0000
2025/08/19	ALBI	07/08/2025		Index Future	1206.8960		1206.8960	1206.8960		1206.8960	0.000	0.0000	0.0000
2025/08/19	ALBI	06/11/2025		Index Future	1231.0360		1231.0360	1229.9580		1229.9580	0.088	0.0000	0.0000
2025/08/19	ALBI	05/02/2026		Index Future	1253.8720		1253.8720	1252.7740		1252.7740	0.088	0.0000	0.0000
2025/08/19	ALBI	07/05/2026		Index Future	1276.8770		1276.8770	1275.7610		1275.7610	0.087	0.0000	0.0000
2025/08/19	ALBI	06/08/2026		Index Future	1300.0890		1300.0890	1298.9560		1298.9560	0.087	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	
2025/08/19	ALBI	05/11/2026		Index Future	1322.9660	1322.9660	1321.8170	1321.8170	0.087	0.0000	0.0000
2025/08/19	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/08/19	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	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	
2025/08/19	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/19	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/19	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/19	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/19	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/19	ES33	06/11/2025		Bond Future	10.3664	86.0262	10.3598	86.0575	0.063	0.0000	0.0000
2025/08/19	ES33	06/11/2025	12.01 Call	Bond Future	7375.9600	7.3760	7407.2600	7.4073	0.424	0.0000	0.0000
2025/08/19	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	ES33	05/02/2026		Bond Future	10.4949	87.6428	10.4880	87.6747	0.066	0.0000	0.0000
2025/08/19	ES33	05/02/2026	11.49 Call	Bond Future	4447.3400	4.4473	4479.2100	4.4792	0.717	0.0000	0.0000
2025/08/19	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	ES33	07/05/2026		Bond Future	10.6311	85.4753	10.6238	85.5080	0.068	0.0000	0.0000
2025/08/19	ES33	07/05/2026	11.69 Call	Bond Future	4594.7900	4.5948	4627.4400	4.6274	0.711	0.0000	0.0000
2025/08/19	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	ES33	06/08/2026		Bond Future	10.7805	87.0627	10.7728	87.0962	0.071	0.0000	0.0000
2025/08/19	ES33	06/08/2026	12.02 Call	Bond Future	5194.0800	5.1941	5227.5500	5.2276	0.644	0.0000	0.0000
2025/08/19	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	ES33	05/11/2026		Bond Future	10.9549	84.7987	10.9467	84.8330	0.074	0.0000	0.0000
2025/08/19	ES33	05/11/2026	10.83 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	ES33	05/11/2026	10.83 Put	Bond Future	529.7400	0.5297	495.3700	0.4954	6.488	0.0000	0.0000
2025/08/19	ES42	06/11/2025		Bond Future	11.2344	80.0775	11.2486	79.9889	0.126	0.0000	0.0000
2025/08/19	ES42	06/11/2025	12.39 Call	Bond Future	6743.5600	6.7436	6654.9700	6.6550	1.314	0.0000	0.0000
2025/08/19	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	ES42	05/02/2026		Bond Future	11.3498	81.5823	11.3645	81.4921	0.130	0.0000	0.0000
2025/08/19	ES42	05/02/2026	11.85 Call	Bond Future	2982.5600	2.9826	2892.3600	2.8924	3.024	0.0000	0.0000
2025/08/19	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	ES42	07/05/2026		Bond Future	11.4748	78.8321	11.4900	78.7403	0.133	0.0000	0.0000
2025/08/19	ES42	07/05/2026	12.20 Call	Bond Future	4190.7000	4.1907	4098.9300	4.0989	2.190	0.0000	0.0000
2025/08/19	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	ES42	06/08/2026		Bond Future	11.6056	80.2948	11.6213	80.2015	0.136	0.0000	0.0000
2025/08/19	ES42	06/08/2026	12.65 Call	Bond Future	5820.4700	5.8205	5727.2100	5.7272	1.602	0.0000	0.0000
2025/08/19	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	ES42	05/11/2026		Bond Future	11.7502	77.4397	11.7665	77.3451	0.139	0.0000	0.0000
2025/08/19	ES42	05/11/2026	11.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	ES42	05/11/2026	11.66 Put	Bond Future	525.1500	0.5252	619.7400	0.6197	18.012	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/08/19	GOVI	07/08/2025		GOVI	1187.5980	1187.5980	1187.5980	1187.5980	0.000	0.0000
2025/08/19	GOVI	06/11/2025		GOVI	1211.1920	1211.1920	1210.1480	1210.1480	0.086	0.0000
2025/08/19	GOVI	06/11/2025	1,112. Call 00	GOVI	991920.0000	99.1920	981480.0000	98.1480	1.053	0.0000
2025/08/19	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/19	GOVI	05/02/2026		GOVI	1233.6600	1233.6600	1232.5960	1232.5960	0.086	0.0000
2025/08/19	GOVI	05/02/2026	1,150. Call 00	GOVI	836600.0000	83.6600	825960.0000	82.5960	1.272	0.0000
2025/08/19	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/19	GOVI	07/05/2026		GOVI	1256.2930	1256.2930	1255.2130	1255.2130	0.086	0.0000
2025/08/19	GOVI	07/05/2026	1,177. Call 00	GOVI	792930.0000	79.2930	782130.0000	78.2130	1.362	0.0000
2025/08/19	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/19	GOVI	06/08/2026		GOVI	1279.1320	1279.1320	1278.0350	1278.0350	0.086	0.0000
2025/08/19	GOVI	06/08/2026	1,189. Call 00	GOVI	901320.0000	90.1320	890350.0000	89.0350	1.217	0.0000
2025/08/19	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/19	GOVI	05/11/2026		GOVI	1301.6400	1301.6400	1300.5280	1300.5280	0.085	0.0000
2025/08/19	GOVI	05/11/2026	1,277. Call 00	GOVI	246400.0000	24.6400	235280.0000	23.5280	4.513	0.0000
2025/08/19	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/19	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/08/19	IGOV	07/08/2025		Index Future	384.0940	384.0940	384.0940	384.0940	0.000	0.0000
2025/08/19	IGOV	06/11/2025		Index Future	391.8560	391.8560	392.0000	392.0000	0.037	0.0000
2025/08/19	IGOV	05/02/2026		Index Future	399.2200	399.2200	399.3670	399.3670	0.037	0.0000
2025/08/19	IGOV	07/05/2026		Index Future	406.6370	406.6370	406.7870	406.7870	0.037	0.0000
2025/08/19	IGOV	06/08/2026		Index Future	414.1200	414.1200	414.2740	414.2740	0.037	0.0000
2025/08/19	IGOV	05/11/2026		Index Future	421.4970	421.4970	421.6550	421.6550	0.037	0.0000
2025/08/19	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/08/19	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/08/19	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/08/19	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/08/19	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/08/19	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/08/19	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/08/19	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/08/19	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/08/19	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	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
2025/08/19	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/08/19	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/08/19	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2025/08/19	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000
2025/08/19	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/08/19	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2025/08/19	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2025/08/19	R033	06/11/2025		Bond Future	9.0389	106.2320	9.0537	106.1511	0.163	0.0000
2025/08/19	R033	06/11/2025	10.33 Call	Bond Future	6785.6500	6.7857	6705.0400	6.7050	1.188	0.0000
2025/08/19	R033	06/11/2025	10.33 Put	Bond Future	9.1300	0.0091	9.4100	0.0094	3.067	0.0000
2025/08/19	R033	05/02/2026		Bond Future	9.1146	108.2027	9.1301	108.1203	0.170	0.0000
2025/08/19	R033	05/02/2026	10.49 Call	Bond Future	7076.7900	7.0768	6997.0000	6.9970	1.127	0.0000
2025/08/19	R033	05/02/2026	10.49 Put	Bond Future	83.8300	0.0838	86.4400	0.0864	3.113	0.0000
2025/08/19	R033	07/05/2026		Bond Future	9.1999	105.1429	9.2162	105.0592	0.177	0.0000
2025/08/19	R033	07/05/2026	10.38 Call	Bond Future	6151.5100	6.1515	6075.6600	6.0757	1.233	0.0000
2025/08/19	R033	07/05/2026	10.38 Put	Bond Future	296.8100	0.2968	304.6900	0.3047	2.655	0.0000
2025/08/19	R033	06/08/2026		Bond Future	9.2952	107.0713	9.3123	106.9863	0.184	0.0000
2025/08/19	R033	06/08/2026	10.25 Call	Bond Future	5327.7200	5.3277	5258.0000	5.2580	1.309	0.0000
2025/08/19	R033	06/08/2026	10.25 Put	Bond Future	710.6900	0.7107	725.9600	0.7260	2.149	0.0000
2025/08/19	R033	05/11/2026		Bond Future	9.4110	103.8868	9.4289	103.8007	0.190	0.0000
2025/08/19	R033	05/11/2026	9.33 Call	Bond Future	2147.7400	2.1477	2103.6500	2.1037	2.053	0.0000
2025/08/19	R033	05/11/2026	9.33 Put	Bond Future	2537.8000	2.5378	2579.7800	2.5798	1.654	0.0000
2025/08/19	R035	06/11/2025	10.30 Call	Bond Future	3664.9300	3.6649	3587.7100	3.5877	2.107	0.0000
2025/08/19	R035	06/11/2025	10.30 Put	Bond Future	261.9400	0.2619	269.7900	0.2698	2.997	0.0000
2025/08/19	R035	06/11/2025	10.68 Call	Bond Future	5555.3400	5.5553	5472.2700	5.4723	1.495	0.0000
2025/08/19	R035	06/11/2025	10.68 Put	Bond Future	70.8900	0.0709	72.8900	0.0729	2.821	0.0000
2025/08/19	R035	06/11/2025	10.50 Call	Bond Future	4641.7000	4.6417	4560.6200	4.5606	1.747	0.0000
2025/08/19	R035	06/11/2025	10.50 Put	Bond Future	135.2600	0.1353	139.2500	0.1393	2.950	0.0000
2025/08/19	R035	06/11/2025	10.15 Call	Bond Future	2976.5100	2.9765	2903.7100	2.9037	2.446	0.0000
2025/08/19	R035	06/11/2025	10.15 Put	Bond Future	412.8900	0.4129	425.1600	0.4252	2.972	0.0000
2025/08/19	R035	06/11/2025	9.77 Put	Bond Future	1131.9800	1.1320	1162.1400	1.1621	2.664	0.0000
2025/08/19	R035	06/11/2025	9.77 Call	Bond Future	1522.9800	1.5230	1468.0700	1.4681	3.605	0.0000
2025/08/19	R035	06/11/2025	11.00 Put	Bond Future	20.0300	0.0200	20.5100	0.0205	2.396	0.0000
2025/08/19	R035	06/11/2025	11.00 Call	Bond Future	7208.5600	7.2086	7123.9700	7.1240	1.173	0.0000
2025/08/19	R035	06/11/2025	9.91 Put	Bond Future	800.1800	0.8002	822.7200	0.8227	2.817	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
2025/08/19	R035	06/11/2025	9.91 Call	Bond Future	1999.4200	1.9994	1936.8900	1.9369	3.127	0.0000	0.0000
2025/08/19	R035	06/11/2025	10.41 Put	Bond Future	183.4700	0.1835	188.9500	0.1890	2.987	0.0000	0.0000
2025/08/19	R035	06/11/2025	10.41 Call	Bond Future	4195.5600	4.1956	4115.9700	4.1160	1.897	0.0000	0.0000
2025/08/19	R035	06/11/2025	11.43 Call	Bond Future	9412.9500	9.4130	9327.9100	9.3279	0.903	0.0000	0.0000
2025/08/19	R035	06/11/2025	11.43 Put	Bond Future	2.3400	0.0023	2.3700	0.0024	1.282	0.0000	0.0000
2025/08/19	R035	06/11/2025	10.44 Put	Bond Future	166.0000	0.1660	170.9300	0.1709	2.970	0.0000	0.0000
2025/08/19	R035	06/11/2025	10.44 Call	Bond Future	4343.2800	4.3433	4263.1400	4.2631	1.845	0.0000	0.0000
2025/08/19	R035	06/11/2025	10.94 Put	Bond Future	25.6600	0.0257	26.3000	0.0263	2.494	0.0000	0.0000
2025/08/19	R035	06/11/2025	10.94 Call	Bond Future	6898.0100	6.8980	6813.5800	6.8136	1.224	0.0000	0.0000
2025/08/19	R035	06/11/2025	11.99 Call	Bond Future	12192.5200	12.1925	12107.4500	12.1075	0.698	0.0000	0.0000
2025/08/19	R035	06/11/2025	11.99 Put	Bond Future	0.0800	0.0001	0.0800	0.0001	0.000	0.0000	0.0000
2025/08/19	R035	06/11/2025	11.95 Call	Bond Future	11997.9200	11.9979	11912.8500	11.9129	0.709	0.0000	0.0000
2025/08/19	R035	06/11/2025	11.95 Put	Bond Future	0.1000	0.0001	0.1000	0.0001	0.000	0.0000	0.0000
2025/08/19	R035	06/11/2025	11.45 Call	Bond Future	9514.2000	9.5142	9429.1700	9.4292	0.894	0.0000	0.0000
2025/08/19	R035	06/11/2025	11.45 Put	Bond Future	2.0900	0.0021	2.1300	0.0021	1.914	0.0000	0.0000
2025/08/19	R035	06/11/2025	10.95 Put	Bond Future	24.6300	0.0246	25.2400	0.0252	2.477	0.0000	0.0000
2025/08/19	R035	06/11/2025	10.95 Call	Bond Future	6949.7800	6.9498	6865.3200	6.8653	1.215	0.0000	0.0000
2025/08/19	R035	06/11/2025	10.08 Put	Bond Future	504.5000	0.5045	519.3600	0.5194	2.945	0.0000	0.0000
2025/08/19	R035	06/11/2025	10.08 Call	Bond Future	2672.9100	2.6729	2602.7000	2.6027	2.627	0.0000	0.0000
2025/08/19	R035	06/11/2025	10.58 Put	Bond Future	102.1100	0.1021	105.0800	0.1051	2.909	0.0000	0.0000
2025/08/19	R035	06/11/2025	10.58 Call	Bond Future	5044.9700	5.0450	4962.8700	4.9629	1.627	0.0000	0.0000
2025/08/19	R035	06/11/2025	11.67 Call	Bond Future	10618.6200	10.6186	10533.5600	10.5336	0.801	0.0000	0.0000
2025/08/19	R035	06/11/2025	11.67 Put	Bond Future	0.5900	0.0006	0.6000	0.0006	1.695	0.0000	0.0000
2025/08/19	R035	06/11/2025		Bond Future	9.7028	96.7426	9.7174	96.6575	0.150	0.0000	0.0000
2025/08/19	R035	06/11/2025	11.20 Call	Bond Future	8239.3100	8.2393	8154.4000	8.1544	1.031	0.0000	0.0000
2025/08/19	R035	06/11/2025	11.20 Put	Bond Future	7.7400	0.0077	7.9000	0.0079	2.067	0.0000	0.0000
2025/08/19	R035	05/02/2026		Bond Future	9.7968	98.5372	9.8120	98.4506	0.155	0.0000	0.0000
2025/08/19	R035	05/02/2026	10.79 Call	Bond Future	5767.7400	5.7677	5689.1200	5.6891	1.363	0.0000	0.0000
2025/08/19	R035	05/02/2026	10.79 Put	Bond Future	325.0200	0.3250	333.0700	0.3331	2.477	0.0000	0.0000
2025/08/19	R035	05/02/2026	10.44 Put	Bond Future	652.9500	0.6530	668.1600	0.6682	2.329	0.0000	0.0000
2025/08/19	R035	05/02/2026	10.44 Call	Bond Future	4226.3400	4.2263	4154.8800	4.1549	1.691	0.0000	0.0000
2025/08/19	R035	05/02/2026	10.94 Put	Bond Future	235.4600	0.2355	241.4100	0.2414	2.527	0.0000	0.0000
2025/08/19	R035	05/02/2026	10.94 Call	Bond Future	6463.6800	6.4637	6382.9600	6.3830	1.249	0.0000	0.0000
2025/08/19	R035	05/02/2026	12.44 Call	Bond Future	13598.9800	13.5990	13512.3800	13.5124	0.637	0.0000	0.0000
2025/08/19	R035	05/02/2026	12.44 Put	Bond Future	2.6500	0.0027	2.7200	0.0027	2.642	0.0000	0.0000
2025/08/19	R035	05/02/2026	11.17 Call	Bond Future	7550.5500	7.5506	7467.4200	7.4674	1.101	0.0000	0.0000
2025/08/19	R035	05/02/2026	11.17 Put	Bond Future	135.7400	0.1357	139.2800	0.1393	2.608	0.0000	0.0000
2025/08/19	R035	05/02/2026	10.67 Call	Bond Future	5224.0700	5.2241	5147.5300	5.1475	1.465	0.0000	0.0000
2025/08/19	R035	05/02/2026	10.67 Put	Bond Future	416.4600	0.4165	426.5900	0.4266	2.432	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	
2025/08/19	R035	05/02/2026	10.17 Put	Bond Future	1060.9700	1.0610	1084.1100	1.0841	2.181	0.0000	0.0000
2025/08/19	R035	05/02/2026	10.17 Call	Bond Future	3156.5800	3.1566	3093.0500	3.0931	2.013	0.0000	0.0000
2025/08/19	R035	05/02/2026	11.00 Put	Bond Future	206.2600	0.2063	211.5000	0.2115	2.540	0.0000	0.0000
2025/08/19	R035	05/02/2026	11.00 Call	Bond Future	6746.1000	6.7461	6664.6700	6.6647	1.207	0.0000	0.0000
2025/08/19	R035	07/05/2026	10.66 Call	Bond Future	5035.1300	5.0351	4964.4900	4.9645	1.403	0.0000	0.0000
2025/08/19	R035	07/05/2026	10.66 Put	Bond Future	895.2400	0.8952	912.6700	0.9127	1.947	0.0000	0.0000
2025/08/19	R035	07/05/2026	10.16 Call	Bond Future	3204.9000	3.2049	3147.0900	3.1471	1.804	0.0000	0.0000
2025/08/19	R035	07/05/2026	10.16 Put	Bond Future	1737.5800	1.7376	1767.8400	1.7678	1.742	0.0000	0.0000
2025/08/19	R035	07/05/2026	9.66 Put	Bond Future	3121.7800	3.1218	3168.0700	3.1681	1.483	0.0000	0.0000
2025/08/19	R035	07/05/2026	9.66 Call	Bond Future	1810.9600	1.8110	1769.1800	1.7692	2.307	0.0000	0.0000
2025/08/19	R035	07/05/2026	10.71 Call	Bond Future	5235.4500	5.2355	5163.7600	5.1638	1.369	0.0000	0.0000
2025/08/19	R035	07/05/2026	10.71 Put	Bond Future	833.9300	0.8339	850.3100	0.8503	1.964	0.0000	0.0000
2025/08/19	R035	07/05/2026	10.21 Call	Bond Future	3371.6700	3.3717	3312.3900	3.3124	1.758	0.0000	0.0000
2025/08/19	R035	07/05/2026	10.21 Put	Bond Future	1632.4200	1.6324	1661.2100	1.6612	1.764	0.0000	0.0000
2025/08/19	R035	07/05/2026	9.71 Put	Bond Future	2956.2300	2.9562	3000.8700	3.0009	1.510	0.0000	0.0000
2025/08/19	R035	07/05/2026	9.71 Call	Bond Future	1928.1100	1.9281	1884.6800	1.8847	2.252	0.0000	0.0000
2025/08/19	R035	07/05/2026		Bond Future	9.8935	95.8407	9.9093	95.7526	0.160	0.0000	0.0000
2025/08/19	R035	07/05/2026	10.86 Call	Bond Future	5851.1600	5.8512	5776.6100	5.7766	1.274	0.0000	0.0000
2025/08/19	R035	07/05/2026	10.86 Put	Bond Future	670.7800	0.6708	684.3000	0.6843	2.016	0.0000	0.0000
2025/08/19	R035	06/08/2026		Bond Future	10.0007	97.5993	10.0172	97.5098	0.165	0.0000	0.0000
2025/08/19	R035	06/08/2026	11.06 Call	Bond Future	6438.1000	6.4381	6364.5600	6.3646	1.142	0.0000	0.0000
2025/08/19	R035	06/08/2026	11.06 Put	Bond Future	919.5700	0.9196	935.5300	0.9355	1.736	0.0000	0.0000
2025/08/19	R035	05/11/2026		Bond Future	10.1277	94.7914	10.1449	94.7007	0.170	0.0000	0.0000
2025/08/19	R035	05/11/2026	10.03 Call	Bond Future	2848.1200	2.8481	2800.4300	2.8004	1.674	0.0000	0.0000
2025/08/19	R035	05/11/2026	10.03 Put	Bond Future	3365.2500	3.3653	3408.2600	3.4083	1.278	0.0000	0.0000
2025/08/19	R038	06/11/2025		Bond Future	10.3030	105.1828	10.3070	105.1543	0.039	0.0000	0.0000
2025/08/19	R038	06/11/2025	11.24 Call	Bond Future	6471.5800	6.4716	6441.7200	6.4417	0.461	0.0000	0.0000
2025/08/19	R038	06/11/2025	11.24 Put	Bond Future	108.2600	0.1083	106.8200	0.1068	1.330	0.0000	0.0000
2025/08/19	R038	06/11/2025	12.33 Call	Bond Future	13076.9900	13.0770	13048.5100	13.0485	0.218	0.0000	0.0000
2025/08/19	R038	06/11/2025	12.33 Put	Bond Future	1.2400	0.0012	1.1800	0.0012	4.839	0.0000	0.0000
2025/08/19	R038	06/11/2025	10.98 Put	Bond Future	268.2900	0.2683	266.3900	0.2664	0.708	0.0000	0.0000
2025/08/19	R038	06/11/2025	10.98 Call	Bond Future	4923.7000	4.9237	4893.3800	4.8934	0.616	0.0000	0.0000
2025/08/19	R038	05/02/2026		Bond Future	10.4065	107.1341	10.4106	107.1051	0.040	0.0000	0.0000
2025/08/19	R038	05/02/2026	11.44 Call	Bond Future	7269.1600	7.2692	7239.9900	7.2400	0.401	0.0000	0.0000
2025/08/19	R038	05/02/2026	11.44 Put	Bond Future	420.3800	0.4204	420.1600	0.4202	0.052	0.0000	0.0000
2025/08/19	R038	07/05/2026		Bond Future	10.5181	103.6133	10.5224	103.5840	0.041	0.0000	0.0000
2025/08/19	R038	07/05/2026	11.40 Call	Bond Future	6750.6100	6.7506	6723.2300	6.7232	0.406	0.0000	0.0000
2025/08/19	R038	07/05/2026	11.40 Put	Bond Future	986.5800	0.9866	988.4800	0.9885	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	
2025/08/19	R038	06/08/2026		Bond Future	10.6382	105.5132	10.6426	105.4837	0.042	0.0000	0.0000
2025/08/19	R038	06/08/2026	11.77 Call	Bond Future	8364.1300	8.3641	8336.7900	8.3368	0.327	0.0000	0.0000
2025/08/19	R038	06/08/2026	11.77 Put	Bond Future	1207.8100	1.2078	1210.0400	1.2100	0.185	0.0000	0.0000
2025/08/19	R038	05/11/2026		Bond Future	10.7730	101.8601	10.7776	101.8304	0.042	0.0000	0.0000
2025/08/19	R038	05/11/2026	10.72 Call	Bond Future	3758.9600	3.7590	3739.5400	3.7395	0.517	0.0000	0.0000
2025/08/19	R038	05/11/2026	10.72 Put	Bond Future	4104.8100	4.1048	4115.1100	4.1151	0.251	0.0000	0.0000
2025/08/19	R053	06/11/2025		Bond Future	10.8579	107.9886	10.8826	107.7617	0.227	0.0000	0.0000
2025/08/19	R053	06/11/2025	11.76 Call	Bond Future	7962.0200	7.9620	7747.1300	7.7471	2.699	0.0000	0.0000
2025/08/19	R053	06/11/2025	11.76 Put	Bond Future	187.6900	0.1877	199.7400	0.1997	6.420	0.0000	0.0000
2025/08/19	R053	05/02/2026		Bond Future	10.9553	109.9919	10.9808	109.7608	0.233	0.0000	0.0000
2025/08/19	R053	05/02/2026	11.49 Call	Bond Future	6154.8500	6.1549	5979.8300	5.9798	2.844	0.0000	0.0000
2025/08/19	R053	05/02/2026	11.49 Put	Bond Future	1496.6900	1.4967	1552.8500	1.5529	3.752	0.0000	0.0000
2025/08/19	R053	07/05/2026		Bond Future	11.0584	106.1464	11.0849	105.9112	0.239	0.0000	0.0000
2025/08/19	R053	07/05/2026	11.69 Call	Bond Future	7278.8000	7.2788	7103.8700	7.1039	2.403	0.0000	0.0000
2025/08/19	R053	07/05/2026	11.69 Put	Bond Future	1907.5300	1.9075	1967.8000	1.9678	3.160	0.0000	0.0000
2025/08/19	R053	06/08/2026		Bond Future	11.1678	108.0927	11.1952	107.8534	0.245	0.0000	0.0000
2025/08/19	R053	06/08/2026	12.28 Call	Bond Future	10759.5500	10.7596	10568.0500	10.5681	1.780	0.0000	0.0000
2025/08/19	R053	06/08/2026	12.28 Put	Bond Future	1778.1300	1.7781	1825.9200	1.8259	2.688	0.0000	0.0000
2025/08/19	R053	05/11/2026		Bond Future	11.2876	104.1059	11.3160	103.8628	0.251	0.0000	0.0000
2025/08/19	R053	05/11/2026	11.21 Call	Bond Future	5229.1900	5.2292	5100.4600	5.1005	2.462	0.0000	0.0000
2025/08/19	R053	05/11/2026	11.21 Put	Bond Future	5899.0700	5.8991	6013.3900	6.0134	1.938	0.0000	0.0000
2025/08/19	R186	06/11/2025		Bond Future	7.6292	107.0847	7.6467	107.0660	0.229	0.0000	0.0000
2025/08/19	R186	06/11/2025	8.13 Call	Bond Future	540.0600	0.5401	522.0600	0.5221	3.333	0.0000	0.0000
2025/08/19	R186	06/11/2025	8.13 Put	Bond Future	6.2800	0.0063	7.0000	0.0070	11.465	0.0000	0.0000
2025/08/19	R186	05/02/2026		Bond Future	7.6664	103.7667	7.6892	103.7476	0.298	0.0000	0.0000
2025/08/19	R186	05/02/2026	8.43 Call	Bond Future	649.6800	0.6497	631.9000	0.6319	2.737	0.0000	0.0000
2025/08/19	R186	05/02/2026	8.43 Put	Bond Future	15.3800	0.0154	16.7000	0.0167	8.583	0.0000	0.0000
2025/08/19	R186	07/05/2026		Bond Future	7.7805	105.6688	7.8128	105.6495	0.415	0.0000	0.0000
2025/08/19	R186	07/05/2026	8.69 Call	Bond Future	560.9800	0.5610	543.7200	0.5437	3.077	0.0000	0.0000
2025/08/19	R186	07/05/2026	8.69 Put	Bond Future	22.1800	0.0222	24.1500	0.0242	8.882	0.0000	0.0000
2025/08/19	R186	06/08/2026		Bond Future	8.0291	102.3020	8.0832	102.2827	0.675	0.0000	0.0000
2025/08/19	R186	06/08/2026	8.57 Call	Bond Future	263.1400	0.2631	249.6000	0.2496	5.146	0.0000	0.0000
2025/08/19	R186	06/08/2026	8.57 Put	Bond Future	70.4500	0.0705	76.2400	0.0762	8.219	0.0000	0.0000
2025/08/19	R186	05/11/2026		Bond Future	10.0614	104.0738	10.2284	104.0545	1.660	0.0000	0.0000
2025/08/19	R186	05/11/2026	8.12 Call	Bond Future	29.0100	0.0290	25.3100	0.0253	12.754	0.0000	0.0000
2025/08/19	R186	05/11/2026	8.12 Put	Bond Future	253.9100	0.2539	269.5200	0.2695	6.148	0.0000	0.0000
2025/08/19	R202	06/11/2025		Bond Future	276.5427	276.5427	276.9291	276.9291	0.140	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	
2025/08/19	R202	06/11/2025	275.64 Call	Bond Future	902.7000	0.9027	1289.0600	1.2891	42.800	0.0000	0.0000
2025/08/19	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	R202	05/02/2026		Bond Future	276.4034	276.4034	276.7972	276.7972	0.142	0.0000	0.0000
2025/08/19	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	R202	05/02/2026	277.82 Put	Bond Future	1416.5700	1.4166	1022.7900	1.0228	27.798	0.0000	0.0000
2025/08/19	R202	07/05/2026		Bond Future	281.5364	281.5364	281.9380	281.9380	0.143	0.0000	0.0000
2025/08/19	R202	07/05/2026	277.55 Call	Bond Future	3986.4100	3.9864	4388.0100	4.3880	10.074	0.0000	0.0000
2025/08/19	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	R202	06/08/2026		Bond Future	281.3398	281.3398	281.7507	281.7507	0.146	0.0000	0.0000
2025/08/19	R202	06/08/2026	278.86 Call	Bond Future	2479.8100	2.4798	2890.6600	2.8907	16.568	0.0000	0.0000
2025/08/19	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	R202	05/11/2026		Bond Future	286.2861	286.2861	286.7051	286.7051	0.146	0.0000	0.0000
2025/08/19	R202	05/11/2026	280.46 Call	Bond Future	5826.0900	5.8261	6245.0800	6.2451	7.192	0.0000	0.0000
2025/08/19	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	R209	06/11/2025		Bond Future	9.9855	76.8976	10.0000	76.8204	0.145	0.0000	0.0000
2025/08/19	R209	06/11/2025	11.27 Call	Bond Future	6495.6300	6.4956	6419.0000	6.4190	1.180	0.0000	0.0000
2025/08/19	R209	06/11/2025	11.27 Put	Bond Future	27.2200	0.0272	27.8000	0.0278	2.131	0.0000	0.0000
2025/08/19	R209	05/02/2026		Bond Future	10.0748	78.3242	10.0899	78.2455	0.149	0.0000	0.0000
2025/08/19	R209	05/02/2026	10.93 Call	Bond Future	4769.8300	4.7698	4701.1700	4.7012	1.439	0.0000	0.0000
2025/08/19	R209	05/02/2026	10.93 Put	Bond Future	457.4600	0.4575	467.4700	0.4675	2.188	0.0000	0.0000
2025/08/19	R209	07/05/2026		Bond Future	10.1715	76.6087	10.1871	76.5287	0.153	0.0000	0.0000
2025/08/19	R209	07/05/2026	11.07 Call	Bond Future	5223.3500	5.2234	5157.3300	5.1573	1.264	0.0000	0.0000
2025/08/19	R209	07/05/2026	11.07 Put	Bond Future	784.4800	0.7845	798.4400	0.7984	1.780	0.0000	0.0000
2025/08/19	R209	06/08/2026		Bond Future	10.2762	78.0141	10.2923	77.9328	0.157	0.0000	0.0000
2025/08/19	R209	06/08/2026	11.39 Call	Bond Future	6275.4400	6.2754	6208.5100	6.2085	1.067	0.0000	0.0000
2025/08/19	R209	06/08/2026	11.39 Put	Bond Future	927.8900	0.9279	942.1900	0.9422	1.541	0.0000	0.0000
2025/08/19	R209	05/11/2026		Bond Future	10.3950	76.2167	10.4117	76.1343	0.161	0.0000	0.0000
2025/08/19	R209	05/11/2026	10.32 Call	Bond Future	2994.6400	2.9946	2949.8600	2.9499	1.495	0.0000	0.0000
2025/08/19	R209	05/11/2026	10.32 Put	Bond Future	3364.9900	3.3650	3402.6000	3.4026	1.118	0.0000	0.0000
2025/08/19	R210	06/11/2025		Bond Future	253.0157	253.0157	252.9161	252.9161	0.039	0.0000	0.0000
2025/08/19	R210	06/11/2025	252.14 Call	Bond Future	875.6700	0.8757	776.0800	0.7761	11.373	0.0000	0.0000
2025/08/19	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	R210	05/02/2026		Bond Future	257.7704	257.7704	257.6689	257.6689	0.039	0.0000	0.0000
2025/08/19	R210	05/02/2026	253.10 Call	Bond Future	4670.3900	4.6704	4568.8800	4.5689	2.173	0.0000	0.0000
2025/08/19	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	R210	07/05/2026		Bond Future	259.0765	259.0765	258.9744	258.9744	0.039	0.0000	0.0000
2025/08/19	R210	07/05/2026	255.40 Call	Bond Future	3676.5100	3.6765	3574.4200	3.5744	2.777	0.0000	0.0000
2025/08/19	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/08/19	R210	06/08/2026		Bond Future	263.8923	263.8923	263.7890	263.7890	0.039	0.0000	0.0000
2025/08/19	R210	06/08/2026	259.84 Call	Bond Future	4052.2700	4.0523	3948.9500	3.9490	2.550	0.0000	0.0000
2025/08/19	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	R210	05/11/2026		Bond Future	264.9960	264.9960	264.8933	264.8933	0.039	0.0000	0.0000
2025/08/19	R210	05/11/2026	253.33 Call	Bond Future	11665.9800	11.6660	11563.2800	11.5633	0.880	0.0000	0.0000
2025/08/19	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	R213	06/11/2025		Bond Future	8.5082	95.0454	8.5233	94.9845	0.177	0.0000	0.0000
2025/08/19	R213	06/11/2025	10.05 Call	Bond Future	5976.3700	5.9764	5915.5400	5.9155	1.018	0.0000	0.0000
2025/08/19	R213	06/11/2025	10.05 Put	Bond Future	0.6300	0.0006	0.6500	0.0007	3.175	0.0000	0.0000
2025/08/19	R213	05/02/2026		Bond Future	8.5723	96.8086	8.5883	96.7465	0.187	0.0000	0.0000
2025/08/19	R213	05/02/2026	9.89 Call	Bond Future	4981.7300	4.9817	4921.3400	4.9213	1.212	0.0000	0.0000
2025/08/19	R213	05/02/2026	9.89 Put	Bond Future	43.3700	0.0434	45.0400	0.0450	3.851	0.0000	0.0000
2025/08/19	R213	07/05/2026		Bond Future	8.6409	95.0318	8.6578	94.9689	0.196	0.0000	0.0000
2025/08/19	R213	07/05/2026	9.80 Call	Bond Future	4360.1100	4.3601	4302.5700	4.3026	1.320	0.0000	0.0000
2025/08/19	R213	07/05/2026	9.80 Put	Bond Future	173.0600	0.1731	178.4800	0.1785	3.132	0.0000	0.0000
2025/08/19	R213	06/08/2026		Bond Future	8.7216	96.7760	8.7397	96.7121	0.207	0.0000	0.0000
2025/08/19	R213	06/08/2026	9.69 Call	Bond Future	3746.6300	3.7466	3693.0100	3.6930	1.431	0.0000	0.0000
2025/08/19	R213	06/08/2026	9.69 Put	Bond Future	386.8000	0.3868	397.0800	0.3971	2.658	0.0000	0.0000
2025/08/19	R213	05/11/2026		Bond Future	8.8338	94.9056	8.8530	94.8409	0.217	0.0000	0.0000
2025/08/19	R213	05/11/2026	8.75 Call	Bond Future	1488.7800	1.4888	1456.0600	1.4561	2.198	0.0000	0.0000
2025/08/19	R213	05/11/2026	8.75 Put	Bond Future	1772.5300	1.7725	1804.4800	1.8045	1.803	0.0000	0.0000
2025/08/19	R214	06/11/2025		Bond Future	10.6359	70.3513	10.6503	70.2688	0.136	0.0000	0.0000
2025/08/19	R214	06/11/2025	11.64 Call	Bond Future	5503.9900	5.5040	5423.5400	5.4235	1.462	0.0000	0.0000
2025/08/19	R214	06/11/2025	11.64 Put	Bond Future	84.9900	0.0850	87.0600	0.0871	2.436	0.0000	0.0000
2025/08/19	R214	05/02/2026		Bond Future	10.7331	71.6564	10.7480	71.5723	0.139	0.0000	0.0000
2025/08/19	R214	05/02/2026	11.26 Call	Bond Future	3784.3000	3.7843	3718.3200	3.7183	1.744	0.0000	0.0000
2025/08/19	R214	05/02/2026	11.26 Put	Bond Future	903.0400	0.9030	921.1500	0.9212	2.005	0.0000	0.0000
2025/08/19	R214	07/05/2026		Bond Future	10.8314	69.6721	10.8468	69.5865	0.142	0.0000	0.0000
2025/08/19	R214	07/05/2026	11.53 Call	Bond Future	4841.4500	4.8415	4774.6000	4.7746	1.381	0.0000	0.0000
2025/08/19	R214	07/05/2026	11.53 Put	Bond Future	1112.8500	1.1129	1131.5200	1.1315	1.678	0.0000	0.0000
2025/08/19	R214	06/08/2026		Bond Future	10.9374	70.9505	10.9533	70.8636	0.145	0.0000	0.0000
2025/08/19	R214	06/08/2026	11.97 Call	Bond Future	6466.9500	6.4670	6396.6400	6.3966	1.087	0.0000	0.0000
2025/08/19	R214	06/08/2026	11.97 Put	Bond Future	1142.3000	1.1423	1158.8700	1.1589	1.451	0.0000	0.0000
2025/08/19	R214	05/11/2026		Bond Future	11.0563	68.8847	11.0727	68.7965	0.149	0.0000	0.0000
2025/08/19	R214	05/11/2026	10.97 Call	Bond Future	3184.3600	3.1844	3136.3500	3.1364	1.508	0.0000	0.0000
2025/08/19	R214	05/11/2026	10.97 Put	Bond Future	3650.7300	3.6507	3690.9200	3.6909	1.101	0.0000	0.0000
2025/08/19	R248	06/11/2025		Bond Future	10.9407	83.5506	10.9654	83.3775	0.226	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
2025/08/19	R248	06/11/2025	11.74 Call	Bond Future	5532.5300	5.5325	5372.7400	5.3727	2.888	0.0000	0.0000
2025/08/19	R248	06/11/2025	11.74 Put	Bond Future	224.1500	0.2242	237.4600	0.2375	5.938	0.0000	0.0000
2025/08/19	R248	05/02/2026		Bond Future	11.0438	85.1006	11.0693	84.9242	0.232	0.0000	0.0000
2025/08/19	R248	05/02/2026	11.46 Call	Bond Future	4149.6200	4.1496	4022.9600	4.0230	3.052	0.0000	0.0000
2025/08/19	R248	05/02/2026	11.46 Put	Bond Future	1356.5800	1.3566	1406.2900	1.4063	3.664	0.0000	0.0000
2025/08/19	R248	07/05/2026		Bond Future	11.1475	82.2209	11.1739	82.0415	0.237	0.0000	0.0000
2025/08/19	R248	07/05/2026	11.72 Call	Bond Future	5414.8300	5.4148	5284.9200	5.2849	2.399	0.0000	0.0000
2025/08/19	R248	07/05/2026	11.72 Put	Bond Future	1674.2100	1.6742	1723.7400	1.7237	2.958	0.0000	0.0000
2025/08/19	R248	06/08/2026		Bond Future	11.2592	83.7294	11.2865	83.5468	0.243	0.0000	0.0000
2025/08/19	R248	06/08/2026	12.37 Call	Bond Future	8276.7600	8.2768	8130.9900	8.1310	1.761	0.0000	0.0000
2025/08/19	R248	06/08/2026	12.37 Put	Bond Future	1396.5900	1.3966	1433.4000	1.4334	2.636	0.0000	0.0000
2025/08/19	R248	05/11/2026		Bond Future	11.3830	80.7436	11.4113	80.5582	0.249	0.0000	0.0000
2025/08/19	R248	05/11/2026	11.31 Call	Bond Future	4035.1900	4.0352	3936.7500	3.9368	2.440	0.0000	0.0000
2025/08/19	R248	05/11/2026	11.31 Put	Bond Future	4516.3300	4.5163	4603.3100	4.6033	1.926	0.0000	0.0000
2025/08/19	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/19	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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