



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

IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/08/2025 TO 26/08/2025

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
2025/08/26	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	2029	06/11/2025	139.79 Call	Bond Future	1088.7600	1.0888	1158.4600	1.1585	6.402	0.0000
2025/08/26	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/26	2029	06/11/2025		Bond Future	140.8788	140.8788	140.9485	140.9485	0.049	0.0000
2025/08/26	2029	05/02/2026		Bond Future	143.5265	143.5265	143.5975	143.5975	0.049	0.0000
2025/08/26	2029	05/02/2026	140.11 Call	Bond Future	3416.4600	3.4165	3487.4600	3.4875	2.078	0.0000
2025/08/26	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
2025/08/26	2029	07/05/2026		Bond Future	144.7339	144.7339	144.8065	144.8065	0.050	0.0000
2025/08/26	2029	07/05/2026	141.82 Call	Bond Future	2913.8700	2.9139	2986.5400	2.9865	2.494	0.0000
2025/08/26	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/26	2029	06/08/2026		Bond Future	147.4303	147.4303	147.5046	147.5046	0.050	0.0000
2025/08/26	2029	06/08/2026	144.10 Call	Bond Future	3330.2500	3.3303	3404.6300	3.4046	2.233	0.0000
2025/08/26	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/26	2029	05/11/2026		Bond Future	148.5429	148.5429	148.6194	148.6194	0.052	0.0000
2025/08/26	2029	05/11/2026	147.56 Call	Bond Future	982.8600	0.9829	1059.4300	1.0594	7.791	0.0000
2025/08/26	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/26	2030	06/11/2025	8.72 Put	Bond Future	87.4800	0.0875	93.0500	0.0931	6.367	0.0000
2025/08/26	2030	06/11/2025	8.72 Call	Bond Future	2229.1700	2.2292	2162.4700	2.1625	2.992	0.0000
2025/08/26	2030	06/11/2025	9.22 Put	Bond Future	5.9400	0.0059	6.3800	0.0064	7.407	0.0000
2025/08/26	2030	06/11/2025	9.22 Call	Bond Future	3838.1500	3.8382	3766.3200	3.7663	1.871	0.0000
2025/08/26	2030	06/11/2025	10.08 Call	Bond Future	6656.5700	6.6566	6584.3000	6.5843	1.086	0.0000
2025/08/26	2030	06/11/2025	10.08 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2025/08/26	2030	06/11/2025		Bond Future	8.1016	101.8624	8.1222	101.7901	0.254	0.0000
2025/08/26	2030	06/11/2025	9.54 Call	Bond Future	4896.0200	4.8960	4823.8100	4.8238	1.475	0.0000
2025/08/26	2030	06/11/2025	9.54 Put	Bond Future	0.7400	0.0007	0.8000	0.0008	8.108	0.0000
2025/08/26	2030	05/02/2026		Bond Future	8.1417	99.7440	8.1638	99.6704	0.272	0.0000
2025/08/26	2030	05/02/2026	9.49 Call	Bond Future	4400.8200	4.4008	4329.2700	4.3293	1.626	0.0000
2025/08/26	2030	05/02/2026	9.49 Put	Bond Future	35.6600	0.0357	37.7500	0.0378	5.861	0.0000
2025/08/26	2030	07/05/2026		Bond Future	8.2005	101.5803	8.2243	101.5055	0.290	0.0000
2025/08/26	2030	07/05/2026	9.39 Call	Bond Future	3804.4100	3.8044	3736.4900	3.7365	1.785	0.0000
2025/08/26	2030	07/05/2026	9.39 Put	Bond Future	151.6100	0.1516	158.5000	0.1585	4.545	0.0000
2025/08/26	2030	06/08/2026		Bond Future	8.2759	99.4389	8.3017	99.3629	0.312	0.0000
2025/08/26	2030	06/08/2026	9.22 Call	Bond Future	3108.7100	3.1087	3046.6600	3.0467	1.996	0.0000
2025/08/26	2030	06/08/2026	9.22 Put	Bond Future	373.5600	0.3736	387.4900	0.3875	3.729	0.0000
2025/08/26	2030	05/11/2026		Bond Future	8.3702	101.1701	8.3981	101.0932	0.333	0.0000
2025/08/26	2030	05/11/2026	8.39 Call	Bond Future	1556.8200	1.5568	1515.8900	1.5159	2.629	0.0000
2025/08/26	2030	05/11/2026	8.39 Put	Bond Future	1502.1000	1.5021	1538.1100	1.5381	2.397	0.0000
2025/08/26	2031	06/11/2025		Bond Future	110.6792	110.6792	110.6779	110.6779	0.001	0.0000
2025/08/26	2031	06/11/2025	109.69 Call	Bond Future	999.3800	0.9994	997.7300	0.9977	0.165	0.0000
2025/08/26	2031	06/11/2025	109.69 Put	Bond Future	10.1400	0.0101	9.8400	0.0098	2.959	0.0000
2025/08/26	2031	05/02/2026		Bond Future	110.3599	110.3599	110.3586	110.3586	0.001	0.0000
2025/08/26	2031	05/02/2026	111.76 Call	Bond Future	21.5600	0.0216	21.1800	0.0212	1.763	0.0000
2025/08/26	2031	05/02/2026	111.76 Put	Bond Future	1421.6500	1.4217	1422.5500	1.4226	0.063	0.0000
2025/08/26	2031	07/05/2026		Bond Future	112.4178	112.4178	112.4167	112.4167	0.001	0.0000
2025/08/26	2031	07/05/2026	113.84 Call	Bond Future	16.6900	0.0167	16.4700	0.0165	1.318	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	
2025/08/26	2031	07/05/2026	113.84 Put	Bond Future	1438.8700	1.4389	1439.7500	1.4398	0.061	0.0000	0.0000
2025/08/26	2031	06/08/2026		Bond Future	112.0698	112.0698	112.0693	112.0693	0.000	0.0000	0.0000
2025/08/26	2031	06/08/2026	113.81 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	2031	06/08/2026	113.81 Put	Bond Future	1740.2300	1.7402	1740.7200	1.7407	0.028	0.0000	0.0000
2025/08/26	2031	05/11/2026		Bond Future	114.0483	114.0483	114.0482	114.0482	0.000	0.0000	0.0000
2025/08/26	2031	05/11/2026	111.49 Call	Bond Future	2558.2900	2.5583	2558.1700	2.5582	0.005	0.0000	0.0000
2025/08/26	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	2032	06/11/2025	9.40 Put	Bond Future	187.7600	0.1878	200.9600	0.2010	7.030	0.0000	0.0000
2025/08/26	2032	06/11/2025	9.40 Call	Bond Future	2910.2000	2.9102	2804.2500	2.8043	3.641	0.0000	0.0000
2025/08/26	2032	06/11/2025	9.90 Put	Bond Future	21.9600	0.0220	23.7900	0.0238	8.333	0.0000	0.0000
2025/08/26	2032	06/11/2025	9.90 Call	Bond Future	4990.1900	4.9902	4872.8700	4.8729	2.351	0.0000	0.0000
2025/08/26	2032	06/11/2025	10.89 Call	Bond Future	9220.7100	9.2207	9101.5700	9.1016	1.292	0.0000	0.0000
2025/08/26	2032	06/11/2025	10.89 Put	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0.0000	0.0000
2025/08/26	2032	06/11/2025		Bond Future	8.8135	98.2292	8.8387	98.1100	0.286	0.0000	0.0000
2025/08/26	2032	06/11/2025	10.42 Call	Bond Future	7234.5800	7.2346	7115.5400	7.1155	1.645	0.0000	0.0000
2025/08/26	2032	06/11/2025	10.42 Put	Bond Future	1.3000	0.0013	1.4100	0.0014	8.462	0.0000	0.0000
2025/08/26	2032	05/02/2026		Bond Future	8.8831	100.0516	8.9096	99.9302	0.299	0.0000	0.0000
2025/08/26	2032	05/02/2026	10.16 Call	Bond Future	5725.5500	5.7256	5610.4700	5.6105	2.010	0.0000	0.0000
2025/08/26	2032	05/02/2026	10.16 Put	Bond Future	104.4000	0.1044	110.7000	0.1107	6.034	0.0000	0.0000
2025/08/26	2032	07/05/2026		Bond Future	8.9608	97.7338	8.9888	97.6104	0.313	0.0000	0.0000
2025/08/26	2032	07/05/2026	10.14 Call	Bond Future	5337.7300	5.3377	5228.6200	5.2286	2.044	0.0000	0.0000
2025/08/26	2032	07/05/2026	10.14 Put	Bond Future	307.4500	0.3075	321.7500	0.3218	4.651	0.0000	0.0000
2025/08/26	2032	06/08/2026		Bond Future	9.0503	99.5305	9.0798	99.4050	0.327	0.0000	0.0000
2025/08/26	2032	06/08/2026	10.12 Call	Bond Future	4981.9700	4.9820	4878.6600	4.8787	2.074	0.0000	0.0000
2025/08/26	2032	06/08/2026	10.12 Put	Bond Future	568.9300	0.5689	591.0500	0.5911	3.888	0.0000	0.0000
2025/08/26	2032	05/11/2026		Bond Future	9.1610	97.1065	9.1922	96.9791	0.341	0.0000	0.0000
2025/08/26	2032	05/11/2026	9.16 Call	Bond Future	2368.0400	2.3680	2300.6800	2.3007	2.845	0.0000	0.0000
2025/08/26	2032	05/11/2026	9.16 Put	Bond Future	2372.1200	2.3721	2432.1000	2.4321	2.529	0.0000	0.0000
2025/08/26	2033	06/11/2025		Bond Future	132.9685	132.9685	132.6518	132.6518	0.238	0.0000	0.0000
2025/08/26	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	2033	06/11/2025	133.14 Put	Bond Future	171.5400	0.1715	488.2000	0.4882	184.598	0.0000	0.0000
2025/08/26	2033	05/02/2026		Bond Future	135.4675	135.4675	135.1448	135.1448	0.238	0.0000	0.0000
2025/08/26	2033	05/02/2026	132.88 Call	Bond Future	2587.5300	2.5875	2264.8100	2.2648	12.472	0.0000	0.0000
2025/08/26	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	2033	07/05/2026		Bond Future	136.4223	136.4223	136.0939	136.0939	0.241	0.0000	0.0000
2025/08/26	2033	07/05/2026	135.16 Call	Bond Future	1262.3300	1.2623	933.9300	0.9339	26.015	0.0000	0.0000
2025/08/26	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	2033	06/08/2026		Bond Future	138.9640	138.9640	138.6299	138.6299	0.240	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	
2025/08/26	2033	06/08/2026	134.25 Call	Bond Future	4713.9900	4.7140	4379.8600	4.3799	7.088	0.0000	0.0000
2025/08/26	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	2033	05/11/2026		Bond Future	139.8226	139.8226	139.4833	139.4833	0.243	0.0000	0.0000
2025/08/26	2033	05/11/2026	137.26 Call	Bond Future	2562.6300	2.5626	2223.3300	2.2233	13.240	0.0000	0.0000
2025/08/26	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	2037	06/11/2025	10.50 Put	Bond Future	670.5900	0.6706	678.4000	0.6784	1.165	0.0000	0.0000
2025/08/26	2037	06/11/2025	10.50 Call	Bond Future	2601.2300	2.6012	2552.7800	2.5528	1.863	0.0000	0.0000
2025/08/26	2037	06/11/2025	11.00 Put	Bond Future	135.1400	0.1351	136.0100	0.1360	0.644	0.0000	0.0000
2025/08/26	2037	06/11/2025	11.00 Call	Bond Future	4953.2600	4.9533	4897.8700	4.8979	1.118	0.0000	0.0000
2025/08/26	2037	06/11/2025	12.16 Call	Bond Future	11024.1100	11.0241	10967.8300	10.9678	0.511	0.0000	0.0000
2025/08/26	2037	06/11/2025	12.16 Put	Bond Future	0.7600	0.0008	0.7400	0.0007	2.632	0.0000	0.0000
2025/08/26	2037	06/11/2025		Bond Future	10.1783	91.2772	10.1875	91.2209	0.091	0.0000	0.0000
2025/08/26	2037	06/11/2025	11.63 Call	Bond Future	8280.5700	8.2806	8224.2100	8.2242	0.681	0.0000	0.0000
2025/08/26	2037	06/11/2025	11.63 Put	Bond Future	10.1200	0.0101	10.0200	0.0100	0.988	0.0000	0.0000
2025/08/26	2037	05/02/2026		Bond Future	10.2744	88.7119	10.2840	88.6546	0.094	0.0000	0.0000
2025/08/26	2037	05/02/2026	11.20 Call	Bond Future	5749.3900	5.7494	5696.8700	5.6969	0.913	0.0000	0.0000
2025/08/26	2037	05/02/2026	11.20 Put	Bond Future	451.1500	0.4512	455.9900	0.4560	1.073	0.0000	0.0000
2025/08/26	2037	05/02/2026	12.27 Call	Bond Future	10933.3400	10.9333	10876.2800	10.8763	0.522	0.0000	0.0000
2025/08/26	2037	05/02/2026	12.27 Put	Bond Future	42.6600	0.0427	42.9600	0.0430	0.703	0.0000	0.0000
2025/08/26	2037	05/02/2026	10.90 Put	Bond Future	803.3700	0.8034	812.0000	0.8120	1.074	0.0000	0.0000
2025/08/26	2037	05/02/2026	10.90 Call	Bond Future	4433.4600	4.4335	4384.7300	4.3847	1.099	0.0000	0.0000
2025/08/26	2037	05/02/2026	11.86 Call	Bond Future	8923.9800	8.9240	8867.6300	8.8676	0.631	0.0000	0.0000
2025/08/26	2037	05/02/2026	11.86 Put	Bond Future	112.4000	0.1124	113.4100	0.1134	0.899	0.0000	0.0000
2025/08/26	2037	05/02/2026	11.36 Call	Bond Future	6496.7900	6.4968	6442.8700	6.4429	0.830	0.0000	0.0000
2025/08/26	2037	05/02/2026	11.36 Put	Bond Future	327.3700	0.3274	330.8100	0.3308	1.051	0.0000	0.0000
2025/08/26	2037	05/02/2026	10.65 Put	Bond Future	1242.6200	1.2426	1255.6100	1.2556	1.045	0.0000	0.0000
2025/08/26	2037	05/02/2026	10.65 Call	Bond Future	3447.1500	3.4472	3402.7800	3.4028	1.287	0.0000	0.0000
2025/08/26	2037	05/02/2026	12.73 Call	Bond Future	13145.2000	13.1452	13087.8900	13.0879	0.436	0.0000	0.0000
2025/08/26	2037	05/02/2026	12.73 Put	Bond Future	11.3900	0.0114	11.4400	0.0114	0.439	0.0000	0.0000
2025/08/26	2037	05/02/2026	11.40 Put	Bond Future	301.8500	0.3019	305.0000	0.3050	1.044	0.0000	0.0000
2025/08/26	2037	05/02/2026	11.40 Call	Bond Future	6687.0900	6.6871	6632.8800	6.6329	0.811	0.0000	0.0000
2025/08/26	2037	07/05/2026	12.40 Call	Bond Future	10979.7900	10.9798	10923.1300	10.9231	0.516	0.0000	0.0000
2025/08/26	2037	07/05/2026	12.40 Put	Bond Future	182.4900	0.1825	184.1200	0.1841	0.893	0.0000	0.0000
2025/08/26	2037	07/05/2026	10.95 Put	Bond Future	1408.2800	1.4083	1421.2900	1.4213	0.924	0.0000	0.0000
2025/08/26	2037	07/05/2026	10.95 Call	Bond Future	4649.3000	4.6493	4604.0200	4.6040	0.974	0.0000	0.0000
2025/08/26	2037	07/05/2026		Bond Future	10.3815	90.3449	10.3915	90.2867	0.096	0.0000	0.0000
2025/08/26	2037	07/05/2026	11.32 Call	Bond Future	6119.4400	6.1194	6069.4000	6.0694	0.818	0.0000	0.0000
2025/08/26	2037	07/05/2026	11.32 Put	Bond Future	856.3800	0.8564	864.6300	0.8646	0.963	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	
2025/08/26	2037	06/08/2026	11.30 Call	Bond Future	5906.4300	5.9064	5859.7200	5.8597	0.791	0.0000	0.0000
2025/08/26	2037	06/08/2026	11.30 Put	Bond Future	1492.9600	1.4930	1505.3500	1.5054	0.830	0.0000	0.0000
2025/08/26	2037	06/08/2026	10.70 Call	Bond Future	3843.5500	3.8436	3805.0800	3.8051	1.001	0.0000	0.0000
2025/08/26	2037	06/08/2026	10.70 Put	Bond Future	2712.7800	2.7128	2733.4100	2.7334	0.760	0.0000	0.0000
2025/08/26	2037	06/08/2026	10.02 Put	Bond Future	5038.4900	5.0385	5069.8100	5.0698	0.622	0.0000	0.0000
2025/08/26	2037	06/08/2026	10.02 Call	Bond Future	2231.6700	2.2317	2203.8900	2.2039	1.245	0.0000	0.0000
2025/08/26	2037	06/08/2026		Bond Future	10.5005	87.7459	10.5108	87.6868	0.098	0.0000	0.0000
2025/08/26	2037	06/08/2026	11.71 Call	Bond Future	7547.2900	7.5473	7496.5200	7.4965	0.673	0.0000	0.0000
2025/08/26	2037	06/08/2026	11.71 Put	Bond Future	988.3100	0.9883	996.6400	0.9966	0.843	0.0000	0.0000
2025/08/26	2037	05/11/2026		Bond Future	10.6245	89.2724	10.6352	89.2126	0.101	0.0000	0.0000
2025/08/26	2037	05/11/2026	10.62 Call	Bond Future	3714.4500	3.7145	3679.1400	3.6791	0.951	0.0000	0.0000
2025/08/26	2037	05/11/2026	10.62 Put	Bond Future	3739.6200	3.7396	3764.1900	3.7642	0.657	0.0000	0.0000
2025/08/26	2038	06/11/2025		Bond Future	142.9272	142.9272	142.7801	142.7801	0.103	0.0000	0.0000
2025/08/26	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	2038	06/11/2025	143.88 Put	Bond Future	952.7600	0.9528	1099.8800	1.0999	15.441	0.0000	0.0000
2025/08/26	2038	05/02/2026		Bond Future	143.4349	143.4349	143.2850	143.2850	0.105	0.0000	0.0000
2025/08/26	2038	05/02/2026	143.20 Call	Bond Future	234.9400	0.2349	85.0000	0.0850	63.821	0.0000	0.0000
2025/08/26	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	2038	07/05/2026		Bond Future	146.1099	146.1099	145.9575	145.9575	0.104	0.0000	0.0000
2025/08/26	2038	07/05/2026	144.53 Call	Bond Future	1579.8600	1.5799	1427.5200	1.4275	9.643	0.0000	0.0000
2025/08/26	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	2038	06/08/2026		Bond Future	146.6147	146.6147	146.4602	146.4602	0.105	0.0000	0.0000
2025/08/26	2038	06/08/2026	144.72 Call	Bond Future	1894.7300	1.8947	1740.2300	1.7402	8.154	0.0000	0.0000
2025/08/26	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	2038	05/11/2026		Bond Future	149.2048	149.2048	149.0480	149.0480	0.105	0.0000	0.0000
2025/08/26	2038	05/11/2026	146.31 Call	Bond Future	2894.8200	2.8948	2737.9800	2.7380	5.418	0.0000	0.0000
2025/08/26	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	2040	06/11/2025		Bond Future	10.6232	90.7172	10.6272	90.6905	0.038	0.0000	0.0000
2025/08/26	2040	06/11/2025	11.84 Call	Bond Future	7575.8100	7.5758	7548.3800	7.5484	0.362	0.0000	0.0000
2025/08/26	2040	06/11/2025	11.84 Put	Bond Future	32.1900	0.0322	31.3700	0.0314	2.547	0.0000	0.0000
2025/08/26	2040	05/02/2026		Bond Future	10.7256	87.8910	10.7298	87.8639	0.039	0.0000	0.0000
2025/08/26	2040	05/02/2026	11.49 Call	Bond Future	5455.2900	5.4553	5428.4300	5.4284	0.492	0.0000	0.0000
2025/08/26	2040	05/02/2026	11.49 Put	Bond Future	684.6500	0.6847	684.9000	0.6849	0.037	0.0000	0.0000
2025/08/26	2040	05/02/2026	10.35 Put	Bond Future	3985.0900	3.9851	3995.2400	3.9952	0.255	0.0000	0.0000
2025/08/26	2040	05/02/2026	10.35 Call	Bond Future	1492.2700	1.4923	1475.3100	1.4753	1.137	0.0000	0.0000
2025/08/26	2040	05/02/2026	10.75 Call	Bond Future	2514.6900	2.5147	2493.0800	2.4931	0.859	0.0000	0.0000
2025/08/26	2040	05/02/2026	10.75 Put	Bond Future	2356.1800	2.3562	2361.6800	2.3617	0.233	0.0000	0.0000
2025/08/26	2040	05/02/2026	11.15 Call	Bond Future	3954.6600	3.9547	3929.5300	3.9295	0.635	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	
2025/08/26	2040	05/02/2026	11.15 Put	Bond Future	1257.4600	1.2575	1259.4400	1.2594	0.157	0.0000	0.0000
2025/08/26	2040	05/02/2026	13.23 Call	Bond Future	14296.6900	14.2967	14269.4200	14.2694	0.191	0.0000	0.0000
2025/08/26	2040	05/02/2026	13.23 Put	Bond Future	12.3600	0.0124	12.2000	0.0122	1.294	0.0000	0.0000
2025/08/26	2040	05/02/2026	11.82 Put	Bond Future	357.1500	0.3572	356.7000	0.3567	0.126	0.0000	0.0000
2025/08/26	2040	05/02/2026	11.82 Call	Bond Future	7069.2700	7.0693	7041.7100	7.0417	0.390	0.0000	0.0000
2025/08/26	2040	07/05/2026	12.22 Call	Bond Future	8717.3300	8.7173	8690.1700	8.6902	0.312	0.0000	0.0000
2025/08/26	2040	07/05/2026	12.22 Put	Bond Future	512.2400	0.5122	512.5200	0.5125	0.055	0.0000	0.0000
2025/08/26	2040	07/05/2026	11.72 Call	Bond Future	6396.2100	6.3962	6370.3800	6.3704	0.404	0.0000	0.0000
2025/08/26	2040	07/05/2026	11.72 Put	Bond Future	1022.1500	1.0222	1023.7600	1.0238	0.158	0.0000	0.0000
2025/08/26	2040	07/05/2026	10.70 Put	Bond Future	3616.4000	3.6164	3624.7400	3.6247	0.231	0.0000	0.0000
2025/08/26	2040	07/05/2026	10.70 Call	Bond Future	2729.6600	2.7297	2710.5600	2.7106	0.700	0.0000	0.0000
2025/08/26	2040	07/05/2026	12.53 Call	Bond Future	10220.3600	10.2204	10192.8300	10.1928	0.269	0.0000	0.0000
2025/08/26	2040	07/05/2026	12.53 Put	Bond Future	332.9500	0.3330	332.8600	0.3329	0.027	0.0000	0.0000
2025/08/26	2040	07/05/2026	12.03 Call	Bond Future	7809.6500	7.8097	7782.8700	7.7829	0.343	0.0000	0.0000
2025/08/26	2040	07/05/2026	12.03 Put	Bond Future	662.9000	0.6629	663.5600	0.6636	0.100	0.0000	0.0000
2025/08/26	2040	07/05/2026	11.12 Put	Bond Future	2228.2800	2.2283	2233.2400	2.2332	0.223	0.0000	0.0000
2025/08/26	2040	07/05/2026	11.12 Call	Bond Future	4002.0300	4.0020	3979.5500	3.9796	0.562	0.0000	0.0000
2025/08/26	2040	07/05/2026		Bond Future	10.8379	89.5088	10.8422	89.4813	0.040	0.0000	0.0000
2025/08/26	2040	07/05/2026	11.67 Call	Bond Future	6176.3200	6.1763	6150.7000	6.1507	0.415	0.0000	0.0000
2025/08/26	2040	07/05/2026	11.67 Put	Bond Future	1093.6400	1.0936	1095.4600	1.0955	0.166	0.0000	0.0000
2025/08/26	2040	06/08/2026		Bond Future	10.9615	86.6437	10.9659	86.6159	0.041	0.0000	0.0000
2025/08/26	2040	06/08/2026	12.19 Call	Bond Future	8282.7600	8.2828	8256.6900	8.2567	0.315	0.0000	0.0000
2025/08/26	2040	06/08/2026	12.19 Put	Bond Future	1072.9200	1.0729	1074.6200	1.0746	0.158	0.0000	0.0000
2025/08/26	2040	05/11/2026		Bond Future	11.0885	88.1505	11.0931	88.1226	0.041	0.0000	0.0000
2025/08/26	2040	05/11/2026	11.06 Call	Bond Future	4031.7200	4.0317	4012.6200	4.0126	0.474	0.0000	0.0000
2025/08/26	2040	05/11/2026	11.06 Put	Bond Future	4206.8000	4.2068	4215.5900	4.2156	0.209	0.0000	0.0000
2025/08/26	2044	06/11/2025	11.75 Call	Bond Future	5564.7100	5.5647	5567.6900	5.5677	0.054	0.0000	0.0000
2025/08/26	2044	06/11/2025	11.75 Put	Bond Future	148.6200	0.1486	143.9300	0.1439	3.156	0.0000	0.0000
2025/08/26	2044	06/11/2025	11.25 Put	Bond Future	718.5100	0.7185	707.0000	0.7070	1.602	0.0000	0.0000
2025/08/26	2044	06/11/2025	11.25 Call	Bond Future	2987.2900	2.9873	2983.4500	2.9835	0.129	0.0000	0.0000
2025/08/26	2044	06/11/2025	12.20 Call	Bond Future	8110.0800	8.1101	8116.4300	8.1164	0.078	0.0000	0.0000
2025/08/26	2044	06/11/2025	12.20 Put	Bond Future	26.2000	0.0262	24.8800	0.0249	5.038	0.0000	0.0000
2025/08/26	2044	06/11/2025	12.25 Call	Bond Future	8392.5000	8.3925	8399.0500	8.3991	0.078	0.0000	0.0000
2025/08/26	2044	06/11/2025	12.25 Put	Bond Future	21.3600	0.0214	20.2400	0.0202	5.243	0.0000	0.0000
2025/08/26	2044	06/11/2025	12.00 Call	Bond Future	6974.1900	6.9742	6979.4600	6.9795	0.076	0.0000	0.0000
2025/08/26	2044	06/11/2025	12.00 Put	Bond Future	57.4500	0.0575	55.0500	0.0551	4.178	0.0000	0.0000
2025/08/26	2044	06/11/2025		Bond Future	10.9084	85.4911	10.9072	85.4987	0.010	0.0000	0.0000
2025/08/26	2044	06/11/2025	11.88 Call	Bond Future	6294.2700	6.2943	6298.5700	6.2986	0.068	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
2025/08/26	2044	06/11/2025	11.88 Put	Bond Future	91.9600	0.0920	88.5900	0.0886	3.665	0.0000	0.0000
2025/08/26	2044	05/02/2026		Bond Future	11.0110	82.6932	11.0098	82.7010	0.011	0.0000	0.0000
2025/08/26	2044	05/02/2026	11.56 Call	Bond Future	4588.6900	4.5887	4588.2000	4.5882	0.011	0.0000	0.0000
2025/08/26	2044	05/02/2026	11.56 Put	Bond Future	1048.1900	1.0482	1039.8900	1.0399	0.792	0.0000	0.0000
2025/08/26	2044	05/02/2026	11.25 Call	Bond Future	3324.4700	3.3245	3322.0100	3.3220	0.074	0.0000	0.0000
2025/08/26	2044	05/02/2026	11.25 Put	Bond Future	1752.7100	1.7527	1742.4400	1.7424	0.586	0.0000	0.0000
2025/08/26	2044	05/02/2026	11.50 Call	Bond Future	4326.6000	4.3266	4325.7200	4.3257	0.020	0.0000	0.0000
2025/08/26	2044	05/02/2026	11.50 Put	Bond Future	1161.1700	1.1612	1152.4800	1.1525	0.748	0.0000	0.0000
2025/08/26	2044	05/02/2026	11.45 Call	Bond Future	4116.0900	4.1161	4114.8700	4.1149	0.030	0.0000	0.0000
2025/08/26	2044	05/02/2026	11.45 Put	Bond Future	1265.3800	1.2654	1256.3500	1.2564	0.714	0.0000	0.0000
2025/08/26	2044	05/02/2026	10.90 Put	Bond Future	2927.8700	2.9279	2916.0300	2.9160	0.404	0.0000	0.0000
2025/08/26	2044	05/02/2026	10.90 Call	Bond Future	2181.8600	2.1819	2177.8300	2.1778	0.185	0.0000	0.0000
2025/08/26	2044	05/02/2026	10.07 Put	Bond Future	7345.3700	7.3454	7333.4200	7.3334	0.163	0.0000	0.0000
2025/08/26	2044	05/02/2026	10.07 Call	Bond Future	668.3200	0.6683	664.1800	0.6642	0.619	0.0000	0.0000
2025/08/26	2044	07/05/2026		Bond Future	11.1224	84.2153	11.1211	84.2234	0.011	0.0000	0.0000
2025/08/26	2044	07/05/2026	11.80 Call	Bond Future	5654.4700	5.6545	5655.2400	5.6552	0.014	0.0000	0.0000
2025/08/26	2044	07/05/2026	11.80 Put	Bond Future	1390.9600	1.3910	1383.5900	1.3836	0.530	0.0000	0.0000
2025/08/26	2044	06/08/2026		Bond Future	11.2442	81.3781	11.2429	81.3865	0.012	0.0000	0.0000
2025/08/26	2044	06/08/2026	12.42 Call	Bond Future	8231.5100	8.2315	8234.2500	8.2343	0.033	0.0000	0.0000
2025/08/26	2044	06/08/2026	12.42 Put	Bond Future	1183.0000	1.1830	1177.3000	1.1773	0.482	0.0000	0.0000
2025/08/26	2044	05/11/2026		Bond Future	11.3684	82.7931	11.3670	82.8020	0.012	0.0000	0.0000
2025/08/26	2044	05/11/2026	11.34 Call	Bond Future	4161.0700	4.1611	4160.8100	4.1608	0.006	0.0000	0.0000
2025/08/26	2044	05/11/2026	11.34 Put	Bond Future	4340.9700	4.3410	4331.8600	4.3319	0.210	0.0000	0.0000
2025/08/26	2046	06/11/2025		Bond Future	120.8698	120.8698	121.1368	121.1368	0.221	0.0000	0.0000
2025/08/26	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	2046	06/11/2025	125.41 Put	Bond Future	4540.2400	4.5402	4273.2100	4.2732	5.881	0.0000	0.0000
2025/08/26	2046	05/02/2026		Bond Future	123.1414	123.1414	123.4134	123.4134	0.221	0.0000	0.0000
2025/08/26	2046	05/02/2026	121.65 Call	Bond Future	1491.4300	1.4914	1763.4000	1.7634	18.236	0.0000	0.0000
2025/08/26	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	2046	07/05/2026		Bond Future	123.1289	123.1289	123.4063	123.4063	0.225	0.0000	0.0000
2025/08/26	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	2046	07/05/2026	124.95 Put	Bond Future	1821.1500	1.8212	1543.7500	1.5438	15.232	0.0000	0.0000
2025/08/26	2046	06/08/2026		Bond Future	125.4220	125.4220	125.7050	125.7050	0.226	0.0000	0.0000
2025/08/26	2046	06/08/2026	122.38 Call	Bond Future	3042.0000	3.0420	3324.9500	3.3250	9.301	0.0000	0.0000
2025/08/26	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	2046	05/11/2026		Bond Future	125.2907	125.2907	125.5797	125.5797	0.231	0.0000	0.0000
2025/08/26	2046	05/11/2026	125.48 Call	Bond Future	0.0000	0.0000	99.7000	0.0997	100.000	0.0000	0.0000
2025/08/26	2046	05/11/2026	125.48 Put	Bond Future	189.2800	0.1893	0.0000	0.0000	(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
2025/08/26	2050	06/11/2025		Bond Future	121.8945	121.8945	122.3952	122.3952	0.411	0.0000
2025/08/26	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2025/08/26	2050	06/11/2025	124.42 Put	Bond Future	2525.5100	2.5255	2024.7600	2.0248	19.828	0.0000
2025/08/26	2050	05/02/2026		Bond Future	121.7576	121.7576	122.2681	122.2681	0.419	0.0000
2025/08/26	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/26	2050	05/02/2026	122.82 Put	Bond Future	1062.4000	1.0624	551.9300	0.5519	48.049	0.0000
2025/08/26	2050	07/05/2026		Bond Future	124.0283	124.0283	124.5485	124.5485	0.419	0.0000
2025/08/26	2050	07/05/2026	124.07 Call	Bond Future	0.0000	0.0000	478.5100	0.4785	100.000	0.0000
2025/08/26	2050	07/05/2026	124.07 Put	Bond Future	41.6700	0.0417	0.0000	0.0000	(100.000)	0.0000
2025/08/26	2050	06/08/2026		Bond Future	123.8688	123.8688	124.3991	124.3991	0.428	0.0000
2025/08/26	2050	06/08/2026	123.27 Call	Bond Future	598.8200	0.5988	1129.1300	1.1291	88.559	0.0000
2025/08/26	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/26	2050	05/11/2026		Bond Future	126.0564	126.0564	126.5966	126.5966	0.429	0.0000
2025/08/26	2050	05/11/2026	123.84 Call	Bond Future	2216.4300	2.2164	2756.6100	2.7566	24.372	0.0000
2025/08/26	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/08/26	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	AL37	06/11/2025		Index Future	1198.1920	1198.1920	1197.0170	1197.0170	0.098	0.0000
2025/08/26	AL37	05/02/2026		Index Future	1220.4200	1220.4200	1219.2230	1219.2230	0.098	0.0000
2025/08/26	AL37	07/05/2026		Index Future	1242.9050	1242.9050	1241.6880	1241.6880	0.098	0.0000
2025/08/26	AL37	06/08/2026		Index Future	1265.5480	1265.5480	1264.3110	1264.3110	0.098	0.0000
2025/08/26	AL37	05/11/2026		Index Future	1287.9220	1287.9220	1286.6680	1286.6680	0.097	0.0000
2025/08/26	AL7T	06/11/2025		Index Future	1458.1430	1458.1430	1456.9870	1456.9870	0.079	0.0000
2025/08/26	AL7T	05/02/2026		Index Future	1485.1940	1485.1940	1484.0160	1484.0160	0.079	0.0000
2025/08/26	AL7T	07/05/2026		Index Future	1512.5580	1512.5580	1511.3600	1511.3600	0.079	0.0000
2025/08/26	AL7T	06/08/2026		Index Future	1540.1120	1540.1120	1538.8960	1538.8960	0.079	0.0000
2025/08/26	AL7T	05/11/2026		Index Future	1567.3410	1567.3410	1566.1080	1566.1080	0.079	0.0000
2025/08/26	ALBI	06/11/2025		Index Future	1235.1500	1235.1500	1234.3410	1234.3410	0.065	0.0000
2025/08/26	ALBI	05/02/2026		Index Future	1258.0640	1258.0640	1257.2390	1257.2390	0.066	0.0000
2025/08/26	ALBI	07/05/2026		Index Future	1281.2430	1281.2430	1280.4050	1280.4050	0.065	0.0000
2025/08/26	ALBI	06/08/2026		Index Future	1304.5840	1304.5840	1303.7330	1303.7330	0.065	0.0000
2025/08/26	ALBI	05/11/2026		Index Future	1327.6480	1327.6480	1326.7870	1326.7870	0.065	0.0000
2025/08/26	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/08/26	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2025/08/26	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2025/08/26	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2025/08/26	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/26	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/26	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/08/26	ES33	06/11/2025		Bond Future	10.2636	86.5168	10.2778	86.4486	0.139	0.0000	0.0000
2025/08/26	ES33	06/11/2025	12.01 Call	Bond Future	7866.5400	7.8665	7798.4100	7.7984	0.866	0.0000	0.0000
2025/08/26	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	ES33	05/02/2026		Bond Future	10.3872	88.1428	10.4021	88.0734	0.143	0.0000	0.0000
2025/08/26	ES33	05/02/2026	11.49 Call	Bond Future	4947.3300	4.9473	4877.9400	4.8779	1.403	0.0000	0.0000
2025/08/26	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	ES33	07/05/2026		Bond Future	10.5167	85.9916	10.5323	85.9210	0.148	0.0000	0.0000
2025/08/26	ES33	07/05/2026	11.69 Call	Bond Future	5111.0300	5.1110	5040.4700	5.0405	1.381	0.0000	0.0000
2025/08/26	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	ES33	06/08/2026		Bond Future	10.6596	87.5920	10.6759	87.5204	0.153	0.0000	0.0000
2025/08/26	ES33	06/08/2026	12.02 Call	Bond Future	5723.4000	5.7234	5651.7600	5.6518	1.252	0.0000	0.0000
2025/08/26	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	ES33	05/11/2026		Bond Future	10.8262	85.3448	10.8432	85.2721	0.157	0.0000	0.0000
2025/08/26	ES33	05/11/2026	10.83 Call	Bond Future	16.3600	0.0164	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/08/26	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	56.2500	0.0563	100.000	0.0000	0.0000
2025/08/26	ES42	06/11/2025		Bond Future	11.1636	80.5219	11.1778	80.4326	0.127	0.0000	0.0000
2025/08/26	ES42	06/11/2025	12.39 Call	Bond Future	7187.9600	7.1880	7098.7300	7.0987	1.241	0.0000	0.0000
2025/08/26	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	ES42	05/02/2026		Bond Future	11.2764	82.0352	11.2910	81.9444	0.130	0.0000	0.0000
2025/08/26	ES42	05/02/2026	11.85 Call	Bond Future	3435.5100	3.4355	3344.6400	3.3446	2.645	0.0000	0.0000
2025/08/26	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	ES42	07/05/2026		Bond Future	11.3975	79.3000	11.4127	79.2075	0.133	0.0000	0.0000
2025/08/26	ES42	07/05/2026	12.20 Call	Bond Future	4658.5600	4.6586	4566.1300	4.5661	1.984	0.0000	0.0000
2025/08/26	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	ES42	06/08/2026		Bond Future	11.5248	80.7746	11.5406	80.6806	0.137	0.0000	0.0000
2025/08/26	ES42	06/08/2026	12.65 Call	Bond Future	6300.2700	6.3003	6206.3100	6.2063	1.491	0.0000	0.0000
2025/08/26	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	ES42	05/11/2026		Bond Future	11.6651	77.9350	11.6814	77.8396	0.140	0.0000	0.0000
2025/08/26	ES42	05/11/2026	11.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	ES42	05/11/2026	11.66 Put	Bond Future	29.8500	0.0299	125.2000	0.1252	319.430	0.0000	0.0000
2025/08/26	GOVI	06/11/2025		GOVI	1215.1000	1215.1000	1214.3280	1214.3280	0.064	0.0000	0.0000
2025/08/26	GOVI	06/11/2025	1,112.00 Call	GOVI	1031000.0000	103.1000	1023280.0000	102.3280	0.749	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	
2025/08/26	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	GOVI	05/02/2026		GOVI	1237.6420	1237.6420	1236.8550	1236.8550	0.064	0.0000	0.0000
2025/08/26	GOVI	05/02/2026	1,150. Call 00	GOVI	876420.0000	87.6420	868550.0000	86.8550	0.898	0.0000	0.0000
2025/08/26	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	GOVI	07/05/2026		GOVI	1260.4440	1260.4440	1259.6450	1259.6450	0.063	0.0000	0.0000
2025/08/26	GOVI	07/05/2026	1,177. Call 00	GOVI	834440.0000	83.4440	826450.0000	82.6450	0.958	0.0000	0.0000
2025/08/26	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	GOVI	06/08/2026		GOVI	1283.4060	1283.4060	1282.5950	1282.5950	0.063	0.0000	0.0000
2025/08/26	GOVI	06/08/2026	1,189. Call 00	GOVI	944060.0000	94.4060	935950.0000	93.5950	0.859	0.0000	0.0000
2025/08/26	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	GOVI	05/11/2026		GOVI	1306.0960	1306.0960	1305.2750	1305.2750	0.063	0.0000	0.0000
2025/08/26	GOVI	05/11/2026	1,277. Call 00	GOVI	290960.0000	29.0960	282750.0000	28.2750	2.822	0.0000	0.0000
2025/08/26	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2025/08/26	IGOV	06/11/2025		Index Future	392.1540	392.1540	392.3630	392.3630	0.053	0.0000	0.0000
2025/08/26	IGOV	05/02/2026		Index Future	399.5240	399.5240	399.7370	399.7370	0.053	0.0000	0.0000
2025/08/26	IGOV	07/05/2026		Index Future	406.9780	406.9780	407.1950	407.1950	0.053	0.0000	0.0000
2025/08/26	IGOV	06/08/2026		Index Future	414.4840	414.4840	414.7060	414.7060	0.054	0.0000	0.0000
2025/08/26	IGOV	05/11/2026		Index Future	421.9010	421.9010	422.1290	422.1290	0.054	0.0000	0.0000
2025/08/26	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2025/08/26	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2025/08/26	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2025/08/26	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2025/08/26	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2025/08/26	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2025/08/26	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2025/08/26	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2025/08/26	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2025/08/26	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2025/08/26	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2025/08/26	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2025/08/26	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	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
2025/08/26	JBAF		17/09/2025		Jibar Tradeable Future		8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/08/26	JBAF		17/12/2025		Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/08/26	JBAF		18/03/2026		Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/08/26	JBAF		17/06/2026		Jibar Tradeable Future		8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/08/26	R033		06/11/2025		Bond Future		8.9758	106.5787	9.0061	106.4119	0.338	0.0000	0.0000
2025/08/26	R033		06/11/2025	10.33 Call	Bond Future		7127.4700	7.1275	6961.2400	6.9612	2.332	0.0000	0.0000
2025/08/26	R033		06/11/2025	10.33 Put	Bond Future		4.2100	0.0042	4.7500	0.0048	12.827	0.0000	0.0000
2025/08/26	R033		05/02/2026		Bond Future		9.0483	108.5560	9.0801	108.3862	0.352	0.0000	0.0000
2025/08/26	R033		05/02/2026	10.49 Call	Bond Future		7408.8200	7.4088	7244.2800	7.2443	2.221	0.0000	0.0000
2025/08/26	R033		05/02/2026	10.49 Put	Bond Future		62.5800	0.0626	67.8900	0.0679	8.485	0.0000	0.0000
2025/08/26	R033		07/05/2026		Bond Future		9.1285	105.5112	9.1620	105.3384	0.366	0.0000	0.0000
2025/08/26	R033		07/05/2026	10.38 Call	Bond Future		6470.7900	6.4708	6314.0000	6.3140	2.423	0.0000	0.0000
2025/08/26	R033		07/05/2026	10.38 Put	Bond Future		247.8000	0.2478	263.8300	0.2638	6.469	0.0000	0.0000
2025/08/26	R033		06/08/2026		Bond Future		9.2192	107.4506	9.2544	107.2748	0.381	0.0000	0.0000
2025/08/26	R033		06/08/2026	10.25 Call	Bond Future		5627.3800	5.6274	5482.9900	5.4830	2.566	0.0000	0.0000
2025/08/26	R033		06/08/2026	10.25 Put	Bond Future		631.0800	0.6311	662.4200	0.6624	4.966	0.0000	0.0000
2025/08/26	R033		05/11/2026		Bond Future		9.3290	104.2818	9.3660	104.1034	0.397	0.0000	0.0000
2025/08/26	R033		05/11/2026	9.33 Call	Bond Future		2352.8400	2.3528	2259.9400	2.2599	3.948	0.0000	0.0000
2025/08/26	R033		05/11/2026	9.33 Put	Bond Future		2347.8700	2.3479	2433.4000	2.4334	3.643	0.0000	0.0000
2025/08/26	R035		06/11/2025	10.30 Call	Bond Future		3976.2300	3.9762	3896.1800	3.8962	2.013	0.0000	0.0000
2025/08/26	R035		06/11/2025	10.30 Put	Bond Future		171.0000	0.1710	176.3200	0.1763	3.111	0.0000	0.0000
2025/08/26	R035		06/11/2025	10.68 Call	Bond Future		5923.6500	5.9237	5839.3200	5.8393	1.424	0.0000	0.0000
2025/08/26	R035		06/11/2025	10.68 Put	Bond Future		36.9600	0.0370	38.0000	0.0380	2.814	0.0000	0.0000
2025/08/26	R035		06/11/2025	10.50 Call	Bond Future		4987.8700	4.9879	4904.8800	4.9049	1.664	0.0000	0.0000
2025/08/26	R035		06/11/2025	10.50 Put	Bond Future		79.1900	0.0792	81.5700	0.0816	3.005	0.0000	0.0000
2025/08/26	R035		06/11/2025	10.15 Call	Bond Future		3254.7000	3.2547	3178.3300	3.1783	2.346	0.0000	0.0000
2025/08/26	R035		06/11/2025	10.15 Put	Bond Future		288.8400	0.2888	297.8400	0.2978	3.116	0.0000	0.0000
2025/08/26	R035		06/11/2025	9.77 Put	Bond Future		903.5800	0.9036	929.2600	0.9293	2.842	0.0000	0.0000
2025/08/26	R035		06/11/2025	9.77 Call	Bond Future		1696.8200	1.6968	1637.1300	1.6371	3.518	0.0000	0.0000
2025/08/26	R035		06/11/2025	11.00 Put	Bond Future		8.1400	0.0081	8.3200	0.0083	2.211	0.0000	0.0000
2025/08/26	R035		06/11/2025	11.00 Call	Bond Future		7598.9100	7.5989	7513.7200	7.5137	1.121	0.0000	0.0000
2025/08/26	R035		06/11/2025	9.91 Put	Bond Future		612.4600	0.6125	630.7600	0.6308	2.988	0.0000	0.0000
2025/08/26	R035		06/11/2025	9.91 Call	Bond Future		2213.9400	2.2139	2146.8700	2.1469	3.029	0.0000	0.0000
2025/08/26	R035		06/11/2025	10.41 Put	Bond Future		113.0800	0.1131	116.5500	0.1166	3.069	0.0000	0.0000
2025/08/26	R035		06/11/2025	10.41 Call	Bond Future		4527.4100	4.5274	4445.5100	4.4455	1.809	0.0000	0.0000
2025/08/26	R035		06/11/2025	11.43 Call	Bond Future		9813.5100	9.8135	9728.1500	9.7282	0.870	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
2025/08/26	R035	06/11/2025	11.43 Put	Bond Future	0.6600	0.0007	0.6700	0.0007	1.515	0.0000	0.0000
2025/08/26	R035	06/11/2025	10.44 Put	Bond Future	100.6400	0.1006	103.7100	0.1037	3.050	0.0000	0.0000
2025/08/26	R035	06/11/2025	10.44 Call	Bond Future	4680.1600	4.6802	4597.8600	4.5979	1.758	0.0000	0.0000
2025/08/26	R035	06/11/2025	10.94 Put	Bond Future	10.9800	0.0110	11.2400	0.0112	2.368	0.0000	0.0000
2025/08/26	R035	06/11/2025	10.94 Call	Bond Future	7285.5700	7.2856	7200.4600	7.2005	1.168	0.0000	0.0000
2025/08/26	R035	06/11/2025	11.99 Call	Bond Future	12594.6900	12.5947	12509.3200	12.5093	0.678	0.0000	0.0000
2025/08/26	R035	06/11/2025	11.99 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2025/08/26	R035	06/11/2025	10.08 Put	Bond Future	363.1900	0.3632	374.4500	0.3745	3.100	0.0000	0.0000
2025/08/26	R035	06/11/2025	10.08 Call	Bond Future	2933.8400	2.9338	2859.7300	2.8597	2.526	0.0000	0.0000
2025/08/26	R035	06/11/2025	10.58 Put	Bond Future	56.9000	0.0569	58.5600	0.0586	2.917	0.0000	0.0000
2025/08/26	R035	06/11/2025	10.58 Call	Bond Future	5402.0000	5.4020	5318.2900	5.3183	1.550	0.0000	0.0000
2025/08/26	R035	06/11/2025	11.67 Call	Bond Future	11020.4000	11.0204	10935.0300	10.9350	0.775	0.0000	0.0000
2025/08/26	R035	06/11/2025	11.67 Put	Bond Future	0.1300	0.0001	0.1300	0.0001	0.000	0.0000	0.0000
2025/08/26	R035	06/11/2025	11.95 Call	Bond Future	12400.0800	12.4001	12314.7100	12.3147	0.688	0.0000	0.0000
2025/08/26	R035	06/11/2025	11.95 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2025/08/26	R035	06/11/2025	11.45 Call	Bond Future	9914.9300	9.9149	9829.5700	9.8296	0.861	0.0000	0.0000
2025/08/26	R035	06/11/2025	11.45 Put	Bond Future	0.5800	0.0006	0.5900	0.0006	1.724	0.0000	0.0000
2025/08/26	R035	06/11/2025	10.95 Put	Bond Future	10.4500	0.0105	10.6900	0.0107	2.297	0.0000	0.0000
2025/08/26	R035	06/11/2025	10.95 Call	Bond Future	7337.8400	7.3378	7252.7100	7.2527	1.160	0.0000	0.0000
2025/08/26	R035	06/11/2025		Bond Future	9.6341	97.1448	9.6487	97.0594	0.151	0.0000	0.0000
2025/08/26	R035	06/11/2025	11.20 Call	Bond Future	8636.4900	8.6365	8551.1600	8.5512	0.988	0.0000	0.0000
2025/08/26	R035	06/11/2025	11.20 Put	Bond Future	2.6800	0.0027	2.7200	0.0027	1.493	0.0000	0.0000
2025/08/26	R035	05/02/2026		Bond Future	9.7250	98.9471	9.7402	98.8600	0.156	0.0000	0.0000
2025/08/26	R035	05/02/2026	10.79 Call	Bond Future	6102.8100	6.1028	6022.2400	6.0222	1.320	0.0000	0.0000
2025/08/26	R035	05/02/2026	10.79 Put	Bond Future	250.2400	0.2502	256.7300	0.2567	2.594	0.0000	0.0000
2025/08/26	R035	05/02/2026	10.44 Put	Bond Future	532.3500	0.5324	545.3200	0.5453	2.436	0.0000	0.0000
2025/08/26	R035	05/02/2026	10.44 Call	Bond Future	4515.5900	4.5156	4441.5000	4.4415	1.641	0.0000	0.0000
2025/08/26	R035	05/02/2026	10.94 Put	Bond Future	176.3000	0.1763	180.9500	0.1810	2.638	0.0000	0.0000
2025/08/26	R035	05/02/2026	10.94 Call	Bond Future	6814.3700	6.8144	6731.9600	6.7320	1.209	0.0000	0.0000
2025/08/26	R035	05/02/2026	12.44 Call	Bond Future	14007.5900	14.0076	13920.5700	13.9206	0.621	0.0000	0.0000
2025/08/26	R035	05/02/2026	12.44 Put	Bond Future	1.4100	0.0014	1.4500	0.0015	2.837	0.0000	0.0000
2025/08/26	R035	05/02/2026	11.17 Call	Bond Future	7921.9200	7.9219	7837.5000	7.8375	1.066	0.0000	0.0000
2025/08/26	R035	05/02/2026	11.17 Put	Bond Future	97.2600	0.0973	99.9000	0.0999	2.714	0.0000	0.0000
2025/08/26	R035	05/02/2026	10.67 Call	Bond Future	5544.8300	5.5448	5466.1000	5.4661	1.420	0.0000	0.0000
2025/08/26	R035	05/02/2026	10.67 Put	Bond Future	327.3700	0.3274	335.7000	0.3357	2.545	0.0000	0.0000
2025/08/26	R035	05/02/2026	10.17 Put	Bond Future	896.8200	0.8968	917.2900	0.9173	2.283	0.0000	0.0000
2025/08/26	R035	05/02/2026	10.17 Call	Bond Future	3402.2800	3.4023	3335.6900	3.3357	1.957	0.0000	0.0000
2025/08/26	R035	05/02/2026	11.00 Put	Bond Future	152.5400	0.1525	156.5900	0.1566	2.655	0.0000	0.0000
2025/08/26	R035	05/02/2026	11.00 Call	Bond Future	7102.2300	7.1022	7019.2200	7.0192	1.169	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2025/08/26	R035	07/05/2026	10.66 Call	Bond Future	5353.8000	5.3538	5281.0100	1.360	0.0000	0.0000
2025/08/26	R035	07/05/2026	10.66 Put	Bond Future	788.9200	0.7889	804.6100	1.989	0.0000	0.0000
2025/08/26	R035	07/05/2026	10.16 Call	Bond Future	3458.9700	3.4590	3398.4900	1.748	0.0000	0.0000
2025/08/26	R035	07/05/2026	10.16 Put	Bond Future	1566.6600	1.5667	1594.6600	1.5947	1.787	0.0000
2025/08/26	R035	07/05/2026	9.66 Put	Bond Future	2874.1000	2.8741	2918.0100	2.9180	1.528	0.0000
2025/08/26	R035	07/05/2026	9.66 Call	Bond Future	1988.2700	1.9883	1943.7000	1.9437	2.242	0.0000
2025/08/26	R035	07/05/2026	10.71 Call	Bond Future	5559.7300	5.5597	5485.9600	5.4860	1.327	0.0000
2025/08/26	R035	07/05/2026	10.71 Put	Bond Future	733.2200	0.7332	747.9300	0.7479	2.006	0.0000
2025/08/26	R035	07/05/2026	10.21 Call	Bond Future	3633.0300	3.6330	3571.1200	3.5711	1.704	0.0000
2025/08/26	R035	07/05/2026	10.21 Put	Bond Future	1468.7900	1.4688	1495.3600	1.4954	1.809	0.0000
2025/08/26	R035	07/05/2026	9.71 Put	Bond Future	2716.3300	2.7163	2758.5800	2.7586	1.555	0.0000
2025/08/26	R035	07/05/2026	9.71 Call	Bond Future	2113.2000	2.1132	2066.9700	2.0670	2.188	0.0000
2025/08/26	R035	07/05/2026		Bond Future	9.8173	96.2657	9.8332	96.1772	0.161	0.0000
2025/08/26	R035	07/05/2026	10.86 Call	Bond Future	6190.6900	6.1907	6114.2500	6.1143	1.235	0.0000
2025/08/26	R035	07/05/2026	10.86 Put	Bond Future	585.3200	0.5853	597.3600	0.5974	2.057	0.0000
2025/08/26	R035	06/08/2026		Bond Future	9.9204	98.0359	9.9369	97.9460	0.166	0.0000
2025/08/26	R035	06/08/2026	11.06 Call	Bond Future	6794.7500	6.7948	6719.5400	6.7195	1.107	0.0000
2025/08/26	R035	06/08/2026	11.06 Put	Bond Future	839.6600	0.8397	854.3300	0.8543	1.747	0.0000
2025/08/26	R035	05/11/2026		Bond Future	10.0422	95.2437	10.0594	95.1526	0.171	0.0000
2025/08/26	R035	05/11/2026	10.03 Call	Bond Future	3071.5400	3.0715	3021.4700	3.0215	1.630	0.0000
2025/08/26	R035	05/11/2026	10.03 Put	Bond Future	3136.3500	3.1364	3177.3900	3.1774	1.309	0.0000
2025/08/26	R038	06/11/2025		Bond Future	10.2433	105.6082	10.2576	105.5059	0.140	0.0000
2025/08/26	R038	06/11/2025	11.24 Call	Bond Future	6853.9400	6.8539	6753.2900	6.7533	1.468	0.0000
2025/08/26	R038	06/11/2025	11.24 Put	Bond Future	65.1300	0.0651	66.8400	0.0668	2.626	0.0000
2025/08/26	R038	06/11/2025	12.33 Call	Bond Future	13501.5300	13.5015	13399.1700	13.3992	0.758	0.0000
2025/08/26	R038	06/11/2025	12.33 Put	Bond Future	0.2900	0.0003	0.2900	0.0003	0.000	0.0000
2025/08/26	R038	06/11/2025	10.98 Put	Bond Future	183.7900	0.1838	188.9400	0.1889	2.802	0.0000
2025/08/26	R038	06/11/2025	10.98 Call	Bond Future	5264.6900	5.2647	5167.4800	5.1675	1.846	0.0000
2025/08/26	R038	05/02/2026		Bond Future	10.3444	107.5675	10.3593	107.4633	0.144	0.0000
2025/08/26	R038	05/02/2026	11.44 Call	Bond Future	7619.2100	7.6192	7522.8300	7.5228	1.265	0.0000
2025/08/26	R038	05/02/2026	11.44 Put	Bond Future	336.9400	0.3369	344.8200	0.3448	2.339	0.0000
2025/08/26	R038	07/05/2026		Bond Future	10.4523	104.0632	10.4677	103.9572	0.148	0.0000
2025/08/26	R038	07/05/2026	11.40 Call	Bond Future	7083.7500	7.0838	6994.3700	6.9944	1.262	0.0000
2025/08/26	R038	07/05/2026	11.40 Put	Bond Future	869.8100	0.8698	886.3900	0.8864	1.906	0.0000
2025/08/26	R038	06/08/2026		Bond Future	10.5690	105.9756	10.5851	105.8679	0.152	0.0000
2025/08/26	R038	06/08/2026	11.77 Call	Bond Future	8757.1700	8.7572	8667.0100	8.6670	1.030	0.0000
2025/08/26	R038	06/08/2026	11.77 Put	Bond Future	1138.4900	1.1385	1155.9900	1.1560	1.537	0.0000
2025/08/26	R038	05/11/2026		Bond Future	10.6996	102.3395	10.7163	102.2304	0.156	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	
2025/08/26	R038	05/11/2026	10.72 Call	Bond Future	3993.4500	3.9935	3931.9400	3.9319	1.540	0.0000	0.0000
2025/08/26	R038	05/11/2026	10.72 Put	Bond Future	3859.8500	3.8599	3907.4900	3.9075	1.234	0.0000	0.0000
2025/08/26	R053	06/11/2025		Bond Future	10.8091	108.4403	10.8183	108.3551	0.085	0.0000	0.0000
2025/08/26	R053	06/11/2025	11.76 Call	Bond Future	8349.4000	8.3494	8264.6600	8.2647	1.015	0.0000	0.0000
2025/08/26	R053	06/11/2025	11.76 Put	Bond Future	123.3400	0.1233	123.8800	0.1239	0.438	0.0000	0.0000
2025/08/26	R053	05/02/2026		Bond Future	10.9047	110.4521	10.9142	110.3653	0.087	0.0000	0.0000
2025/08/26	R053	05/02/2026	11.49 Call	Bond Future	6437.4300	6.4374	6364.5300	6.3645	1.132	0.0000	0.0000
2025/08/26	R053	05/02/2026	11.49 Put	Bond Future	1319.0600	1.3191	1332.9700	1.3330	1.055	0.0000	0.0000
2025/08/26	R053	07/05/2026		Bond Future	11.0051	106.6238	11.0149	106.5355	0.089	0.0000	0.0000
2025/08/26	R053	07/05/2026	11.69 Call	Bond Future	7585.4800	7.5855	7513.9500	7.5140	0.943	0.0000	0.0000
2025/08/26	R053	07/05/2026	11.69 Put	Bond Future	1736.8600	1.7369	1753.6400	1.7536	0.966	0.0000	0.0000
2025/08/26	R053	06/08/2026		Bond Future	11.1120	108.5831	11.1221	108.4934	0.092	0.0000	0.0000
2025/08/26	R053	06/08/2026	12.28 Call	Bond Future	11171.2800	11.1713	11095.0100	11.0950	0.683	0.0000	0.0000
2025/08/26	R053	06/08/2026	12.28 Put	Bond Future	1699.4500	1.6995	1712.8500	1.7129	0.788	0.0000	0.0000
2025/08/26	R053	05/11/2026		Bond Future	11.2287	104.6141	11.2392	104.5232	0.094	0.0000	0.0000
2025/08/26	R053	05/11/2026	11.21 Call	Bond Future	5419.8500	5.4199	5366.3100	5.3663	0.988	0.0000	0.0000
2025/08/26	R053	05/11/2026	11.21 Put	Bond Future	5581.5300	5.5815	5618.8200	5.6188	0.668	0.0000	0.0000
2025/08/26	R186	06/11/2025		Bond Future	7.5475	107.1721	7.5470	107.1727	0.007	0.0000	0.0000
2025/08/26	R186	06/11/2025	8.13 Call	Bond Future	622.8100	0.6228	623.2600	0.6233	0.072	0.0000	0.0000
2025/08/26	R186	06/11/2025	8.13 Put	Bond Future	1.5800	0.0016	1.4900	0.0015	5.696	0.0000	0.0000
2025/08/26	R186	05/02/2026		Bond Future	7.5595	103.8559	7.5589	103.8564	0.008	0.0000	0.0000
2025/08/26	R186	05/02/2026	8.43 Call	Bond Future	732.3500	0.7324	732.7100	0.7327	0.049	0.0000	0.0000
2025/08/26	R186	05/02/2026	8.43 Put	Bond Future	8.8300	0.0088	8.6700	0.0087	1.812	0.0000	0.0000
2025/08/26	R186	07/05/2026		Bond Future	7.6140	105.7680	7.6128	105.7687	0.016	0.0000	0.0000
2025/08/26	R186	07/05/2026	8.69 Call	Bond Future	651.5600	0.6516	652.1100	0.6521	0.084	0.0000	0.0000
2025/08/26	R186	07/05/2026	8.69 Put	Bond Future	13.5600	0.0136	13.4000	0.0134	1.180	0.0000	0.0000
2025/08/26	R186	06/08/2026		Bond Future	7.7349	102.4071	7.7321	102.4081	0.036	0.0000	0.0000
2025/08/26	R186	06/08/2026	8.57 Call	Bond Future	337.7300	0.3377	338.3800	0.3384	0.192	0.0000	0.0000
2025/08/26	R186	06/08/2026	8.57 Put	Bond Future	39.9500	0.0400	39.6100	0.0396	0.851	0.0000	0.0000
2025/08/26	R186	05/11/2026		Bond Future	9.0606	104.1896	9.0489	104.1910	0.129	0.0000	0.0000
2025/08/26	R186	05/11/2026	8.12 Call	Bond Future	42.2400	0.0422	42.5700	0.0426	0.781	0.0000	0.0000
2025/08/26	R186	05/11/2026	8.12 Put	Bond Future	151.3200	0.1513	150.3000	0.1503	0.674	0.0000	0.0000
2025/08/26	R202	06/11/2025		Bond Future	276.9263	276.9263	276.8301	276.8301	0.035	0.0000	0.0000
2025/08/26	R202	06/11/2025	275.64 Call	Bond Future	1286.2900	1.2863	1190.0800	1.1901	7.480	0.0000	0.0000
2025/08/26	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	R202	05/02/2026		Bond Future	276.7610	276.7610	276.6629	276.6629	0.035	0.0000	0.0000
2025/08/26	R202	05/02/2026	277.82 Call	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	
2025/08/26	R202	05/02/2026	277.82 Put	Bond Future	1058.9800	1.0590	1157.1300	1.1571	9.268	0.0000	0.0000
2025/08/26	R202	07/05/2026		Bond Future	281.9228	281.9228	281.8234	281.8234	0.035	0.0000	0.0000
2025/08/26	R202	07/05/2026	277.55 Call	Bond Future	4372.8400	4.3728	4273.3600	4.2734	2.275	0.0000	0.0000
2025/08/26	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	R202	06/08/2026		Bond Future	281.7141	281.7141	281.6141	281.6141	0.035	0.0000	0.0000
2025/08/26	R202	06/08/2026	278.86 Call	Bond Future	2854.0800	2.8541	2754.1000	2.7541	3.503	0.0000	0.0000
2025/08/26	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	R202	05/11/2026		Bond Future	286.6908	286.6908	286.5901	286.5901	0.035	0.0000	0.0000
2025/08/26	R202	05/11/2026	280.46 Call	Bond Future	6230.7500	6.2308	6130.0500	6.1301	1.616	0.0000	0.0000
2025/08/26	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	R209	06/11/2025		Bond Future	9.9064	77.3211	9.9209	77.2435	0.146	0.0000	0.0000
2025/08/26	R209	06/11/2025	11.27 Call	Bond Future	6903.7000	6.9037	6826.2500	6.8263	1.122	0.0000	0.0000
2025/08/26	R209	06/11/2025	11.27 Put	Bond Future	11.7900	0.0118	12.0100	0.0120	1.866	0.0000	0.0000
2025/08/26	R209	05/02/2026		Bond Future	9.9928	78.7557	10.0078	78.6765	0.150	0.0000	0.0000
2025/08/26	R209	05/02/2026	10.93 Call	Bond Future	5108.2100	5.1082	5037.3300	5.0373	1.388	0.0000	0.0000
2025/08/26	R209	05/02/2026	10.93 Put	Bond Future	364.4000	0.3644	372.6600	0.3727	2.267	0.0000	0.0000
2025/08/26	R209	07/05/2026		Bond Future	10.0851	77.0542	10.1006	76.9738	0.154	0.0000	0.0000
2025/08/26	R209	07/05/2026	11.07 Call	Bond Future	5560.0600	5.5601	5491.9900	5.4920	1.224	0.0000	0.0000
2025/08/26	R209	07/05/2026	11.07 Put	Bond Future	675.6800	0.6757	688.0400	0.6880	1.829	0.0000	0.0000
2025/08/26	R209	06/08/2026		Bond Future	10.1858	78.4708	10.2019	78.3891	0.158	0.0000	0.0000
2025/08/26	R209	06/08/2026	11.39 Call	Bond Future	6641.6000	6.6416	6572.9100	6.5729	1.034	0.0000	0.0000
2025/08/26	R209	06/08/2026	11.39 Put	Bond Future	837.2700	0.8373	850.3400	0.8503	1.561	0.0000	0.0000
2025/08/26	R209	05/11/2026		Bond Future	10.2996	76.6881	10.3163	76.6052	0.162	0.0000	0.0000
2025/08/26	R209	05/11/2026	10.32 Call	Bond Future	3218.4600	3.2185	3171.4200	3.1714	1.462	0.0000	0.0000
2025/08/26	R209	05/11/2026	10.32 Put	Bond Future	3117.4100	3.1174	3153.2800	3.1533	1.151	0.0000	0.0000
2025/08/26	R210	06/11/2025		Bond Future	252.7896	252.7896	252.7847	252.7847	0.002	0.0000	0.0000
2025/08/26	R210	06/11/2025	252.14 Call	Bond Future	649.6100	0.6496	644.7100	0.6447	0.754	0.0000	0.0000
2025/08/26	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	R210	05/02/2026		Bond Future	257.5406	257.5406	257.5355	257.5355	0.002	0.0000	0.0000
2025/08/26	R210	05/02/2026	253.10 Call	Bond Future	4440.6100	4.4406	4435.5200	4.4355	0.115	0.0000	0.0000
2025/08/26	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	R210	07/05/2026		Bond Future	258.8434	258.8434	258.8390	258.8390	0.002	0.0000	0.0000
2025/08/26	R210	07/05/2026	255.40 Call	Bond Future	3443.3900	3.4434	3438.9800	3.4390	0.128	0.0000	0.0000
2025/08/26	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	R210	06/08/2026		Bond Future	263.6650	263.6650	263.6612	263.6612	0.001	0.0000	0.0000
2025/08/26	R210	06/08/2026	259.84 Call	Bond Future	3825.0400	3.8250	3821.1700	3.8212	0.101	0.0000	0.0000
2025/08/26	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	R210	05/11/2026		Bond Future	264.7670	264.7670	264.7649	264.7649	0.001	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	
2025/08/26	R210	05/11/2026	253.33 Call	Bond Future	11437.0400	11.4370	11434.8900	11.4349	0.019	0.0000	0.0000
2025/08/26	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	R213	06/11/2025		Bond Future	8.4357	95.3385	8.4665	95.2140	0.365	0.0000	0.0000
2025/08/26	R213	06/11/2025	10.05 Call	Bond Future	6269.1100	6.2691	6144.6500	6.1447	1.985	0.0000	0.0000
2025/08/26	R213	06/11/2025	10.05 Put	Bond Future	0.2500	0.0003	0.2900	0.0003	16.000	0.0000	0.0000
2025/08/26	R213	05/02/2026		Bond Future	8.4953	97.1073	8.5280	96.9804	0.384	0.0000	0.0000
2025/08/26	R213	05/02/2026	9.89 Call	Bond Future	5268.6500	5.2687	5144.9600	5.1450	2.348	0.0000	0.0000
2025/08/26	R213	05/02/2026	9.89 Put	Bond Future	31.6000	0.0316	34.7900	0.0348	10.095	0.0000	0.0000
2025/08/26	R213	07/05/2026		Bond Future	8.5571	95.3435	8.5918	95.2145	0.405	0.0000	0.0000
2025/08/26	R213	07/05/2026	9.80 Call	Bond Future	4635.8200	4.6358	4517.1500	4.5172	2.560	0.0000	0.0000
2025/08/26	R213	07/05/2026	9.80 Put	Bond Future	137.0700	0.1371	147.4600	0.1475	7.580	0.0000	0.0000
2025/08/26	R213	06/08/2026		Bond Future	8.6313	97.0971	8.6682	96.9659	0.427	0.0000	0.0000
2025/08/26	R213	06/08/2026	9.69 Call	Bond Future	4003.1100	4.0031	3891.8200	3.8918	2.780	0.0000	0.0000
2025/08/26	R213	06/08/2026	9.69 Put	Bond Future	322.1400	0.3221	342.0400	0.3420	6.177	0.0000	0.0000
2025/08/26	R213	05/11/2026		Bond Future	8.7350	95.2404	8.7742	95.1072	0.450	0.0000	0.0000
2025/08/26	R213	05/11/2026	8.75 Call	Bond Future	1650.6600	1.6507	1581.2800	1.5813	4.203	0.0000	0.0000
2025/08/26	R213	05/11/2026	8.75 Put	Bond Future	1599.6100	1.5996	1663.4000	1.6634	3.988	0.0000	0.0000
2025/08/26	R214	06/11/2025		Bond Future	10.5673	70.7461	10.5817	70.6629	0.136	0.0000	0.0000
2025/08/26	R214	06/11/2025	11.64 Call	Bond Future	5858.5600	5.8586	5776.5000	5.7765	1.401	0.0000	0.0000
2025/08/26	R214	06/11/2025	11.64 Put	Bond Future	44.8100	0.0448	45.9000	0.0459	2.432	0.0000	0.0000
2025/08/26	R214	05/02/2026		Bond Future	10.6621	72.0585	10.6770	71.9739	0.140	0.0000	0.0000
2025/08/26	R214	05/02/2026	11.26 Call	Bond Future	4039.5700	4.0396	3970.7800	3.9708	1.703	0.0000	0.0000
2025/08/26	R214	05/02/2026	11.26 Put	Bond Future	756.1500	0.7562	772.0500	0.7721	2.103	0.0000	0.0000
2025/08/26	R214	07/05/2026		Bond Future	10.7570	70.0872	10.7724	70.0011	0.143	0.0000	0.0000
2025/08/26	R214	07/05/2026	11.53 Call	Bond Future	5127.1900	5.1272	5058.0900	5.0581	1.348	0.0000	0.0000
2025/08/26	R214	07/05/2026	11.53 Put	Bond Future	983.4900	0.9835	1000.4900	1.0005	1.729	0.0000	0.0000
2025/08/26	R214	06/08/2026		Bond Future	10.8599	71.3760	10.8758	71.2884	0.146	0.0000	0.0000
2025/08/26	R214	06/08/2026	11.97 Call	Bond Future	6809.9800	6.8100	6737.8800	6.7379	1.059	0.0000	0.0000
2025/08/26	R214	06/08/2026	11.97 Put	Bond Future	1059.8300	1.0598	1075.2900	1.0753	1.459	0.0000	0.0000
2025/08/26	R214	05/11/2026		Bond Future	10.9751	69.3236	10.9915	69.2347	0.149	0.0000	0.0000
2025/08/26	R214	05/11/2026	10.97 Call	Bond Future	3387.9600	3.3880	3337.7600	3.3378	1.482	0.0000	0.0000
2025/08/26	R214	05/11/2026	10.97 Put	Bond Future	3415.4800	3.4155	3454.1500	3.4542	1.132	0.0000	0.0000
2025/08/26	R248	06/11/2025		Bond Future	10.8973	83.8566	10.9065	83.7915	0.085	0.0000	0.0000
2025/08/26	R248	06/11/2025	11.74 Call	Bond Future	5764.1600	5.7642	5699.9900	5.7000	1.113	0.0000	0.0000
2025/08/26	R248	06/11/2025	11.74 Put	Bond Future	149.8000	0.1498	150.7100	0.1507	0.607	0.0000	0.0000
2025/08/26	R248	05/02/2026		Bond Future	10.9988	85.4123	11.0084	85.3459	0.087	0.0000	0.0000
2025/08/26	R248	05/02/2026	11.46 Call	Bond Future	4318.5100	4.3185	4265.1600	4.2652	1.235	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
2025/08/26	R248	05/02/2026	11.46 Put	Bond Future	1213.7200	1.2137	1226.7400	1.2267	1.073	0.0000	0.0000
2025/08/26	R248	07/05/2026		Bond Future	11.1000	82.5451	11.1098	82.4776	0.089	0.0000	0.0000
2025/08/26	R248	07/05/2026	11.72 Call	Bond Future	5612.5900	5.6126	5559.1600	5.5592	0.952	0.0000	0.0000
2025/08/26	R248	07/05/2026	11.72 Put	Bond Future	1547.8400	1.5478	1561.8500	1.5619	0.905	0.0000	0.0000
2025/08/26	R248	06/08/2026		Bond Future	11.2094	84.0627	11.2196	83.9941	0.091	0.0000	0.0000
2025/08/26	R248	06/08/2026	12.37 Call	Bond Future	8559.5000	8.5595	8501.3800	8.5014	0.679	0.0000	0.0000
2025/08/26	R248	06/08/2026	12.37 Put	Bond Future	1346.0600	1.3461	1356.4500	1.3565	0.772	0.0000	0.0000
2025/08/26	R248	05/11/2026		Bond Future	11.3304	81.0898	11.3409	81.0203	0.093	0.0000	0.0000
2025/08/26	R248	05/11/2026	11.31 Call	Bond Future	4196.9200	4.1969	4155.9400	4.1559	0.976	0.0000	0.0000
2025/08/26	R248	05/11/2026	11.31 Put	Bond Future	4331.9300	4.3319	4360.3900	4.3604	0.657	0.0000	0.0000
2025/08/26	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/08/26	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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Open Interest

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