



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/09/2025 TO 05/09/2025

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
2025/09/05	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/05	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/05	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/05	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/05	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/05	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2025/09/05	2029	06/11/2025	139.79 Call	Bond Future	876.9600	0.8770	925.9600	0.9260	5.587	0.0000
2025/09/05	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/05	2029	06/11/2025		Bond Future	140.6670	140.6670	140.7160	140.7160	0.035	0.0000
2025/09/05	2029	05/02/2026		Bond Future	143.2854	143.2854	143.3337	143.3337	0.034	0.0000
2025/09/05	2029	05/02/2026	140.11 Call	Bond Future	3175.3700	3.1754	3223.7100	3.2237	1.522	0.0000
2025/09/05	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	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2025/09/05	2029	07/05/2026		Bond Future			144.4746	144.4746		144.5239	0.034	0.0000	0.0000	
2025/09/05	2029	07/05/2026	141.82 Call	Bond Future			2654.5800	2.6546		2703.9400	1.859	0.0000	0.0000	
2025/09/05	2029	07/05/2026	141.82 Put	Bond Future			0.0000	0.0000		0.0000	0.000	0.0000	0.0000	
2025/09/05	2029	06/08/2026		Bond Future			147.1530	147.1530		147.2020	0.033	0.0000	0.0000	
2025/09/05	2029	06/08/2026	144.10 Call	Bond Future			3053.0100	3.0530		3102.0200	1.605	0.0000	0.0000	
2025/09/05	2029	06/08/2026	144.10 Put	Bond Future			0.0000	0.0000		0.0000	0.000	0.0000	0.0000	
2025/09/05	2029	05/11/2026		Bond Future			148.2567	148.2567		148.3118	0.037	0.0000	0.0000	
2025/09/05	2029	05/11/2026	147.56 Call	Bond Future			696.6800	0.6967		751.7500	7.905	0.0000	0.0000	
2025/09/05	2029	05/11/2026	147.56 Put	Bond Future			0.0000	0.0000		0.0000	0.000	0.0000	0.0000	
2025/09/05	2030	06/11/2025	8.72 Put	Bond Future			93.3800	0.0934		65.3500	30.017	0.0000	0.0000	
2025/09/05	2030	06/11/2025	8.72 Call	Bond Future			1957.7900	1.9578		2187.7800	11.747	0.0000	0.0000	
2025/09/05	2030	06/11/2025	9.22 Put	Bond Future			5.1800	0.0052		2.9400	43.243	0.0000	0.0000	
2025/09/05	2030	06/11/2025	9.22 Call	Bond Future			3560.1100	3.5601		3815.8900	7.185	0.0000	0.0000	
2025/09/05	2030	06/11/2025	10.08 Call	Bond Future			6379.2800	6.3793		6637.3000	4.045	0.0000	0.0000	
2025/09/05	2030	06/11/2025	10.08 Put	Bond Future			0.0000	0.0000		0.0000	0.000	0.0000	0.0000	
2025/09/05	2030	06/11/2025		Bond Future			8.1808	101.5851		8.1071	101.8431	0.900	0.0000	0.0000
2025/09/05	2030	06/11/2025	9.54 Call	Bond Future			4618.5200	4.6185		4876.2700	5.581	0.0000	0.0000	
2025/09/05	2030	06/11/2025	9.54 Put	Bond Future			0.5200	0.0005		0.2500	51.923	0.0000	0.0000	
2025/09/05	2030	05/02/2026		Bond Future			8.2323	99.4433		8.1535	99.7049	0.957	0.0000	0.0000
2025/09/05	2030	05/02/2026	9.49 Call	Bond Future			4104.2300	4.1042		4355.8300	6.130	0.0000	0.0000	
2025/09/05	2030	05/02/2026	9.49 Put	Bond Future			39.8300	0.0398		29.7900	0.0298	25.207	0.0000	0.0000
2025/09/05	2030	07/05/2026		Bond Future			8.3013	101.2643		8.2162	101.5308	1.024	0.0000	0.0000
2025/09/05	2030	07/05/2026	9.39 Call	Bond Future			3510.9100	3.5109		3748.2900	6.761	0.0000	0.0000	
2025/09/05	2030	07/05/2026	9.39 Put	Bond Future			174.1200	0.1741		144.9600	0.1450	16.747	0.0000	0.0000
2025/09/05	2030	06/08/2026		Bond Future			8.3884	99.1078		8.2964	99.3784	1.097	0.0000	0.0000
2025/09/05	2030	06/08/2026	9.22 Call	Bond Future			2830.6100	2.8306		3057.4000	3.0574	8.012	0.0000	0.0000
2025/09/05	2030	06/08/2026	9.22 Put	Bond Future			426.4700	0.4265		382.7100	0.3827	10.261	0.0000	0.0000
2025/09/05	2030	05/11/2026		Bond Future			8.4936	100.8302		8.3923	101.1092	1.193	0.0000	0.0000
2025/09/05	2030	05/11/2026	8.39 Call	Bond Future			1369.1000	1.3691		1513.3300	1.5133	10.535	0.0000	0.0000
2025/09/05	2030	05/11/2026	8.39 Put	Bond Future			1654.3100	1.6543		1519.5700	1.5196	8.145	0.0000	0.0000
2025/09/05	2031	06/11/2025		Bond Future			110.7924	110.7924		110.7939	0.001	0.0000	0.0000	
2025/09/05	2031	06/11/2025	109.69 Call	Bond Future			1106.0800	1.1061		1107.1700	1.1072	0.099	0.0000	0.0000
2025/09/05	2031	06/11/2025	109.69 Put	Bond Future			3.6800	0.0037		3.2600	0.0033	11.413	0.0000	0.0000
2025/09/05	2031	05/02/2026		Bond Future			110.4554	110.4554		110.4556	0.000	0.0000	0.0000	
2025/09/05	2031	05/02/2026	111.76 Call	Bond Future			22.3100	0.0223		21.1400	0.0211	5.244	0.0000	0.0000
2025/09/05	2031	05/02/2026	111.76 Put	Bond Future			1326.9500	1.3270		1325.5200	1.3255	0.108	0.0000	0.0000
2025/09/05	2031	07/05/2026		Bond Future			112.5043	112.5043		112.5048	0.000	0.0000	0.0000	
2025/09/05	2031	07/05/2026	113.84 Call	Bond Future			18.3500	0.0184		17.2200	0.0172	6.158	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	
2025/09/05	2031	07/05/2026	113.84 Put	Bond Future	1354.0100	1.3540	1352.4600	1.3525	0.114	0.0000	0.0000
2025/09/05	2031	06/08/2026		Bond Future	112.1489	112.1489	112.1486	112.1486	0.000	0.0000	0.0000
2025/09/05	2031	06/08/2026	113.81 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	2031	06/08/2026	113.81 Put	Bond Future	1661.0600	1.6611	1661.4200	1.6614	0.022	0.0000	0.0000
2025/09/05	2031	05/11/2026		Bond Future	114.1251	114.1251	114.1289	114.1289	0.003	0.0000	0.0000
2025/09/05	2031	05/11/2026	111.49 Call	Bond Future	2635.1000	2.6351	2638.8800	2.6389	0.143	0.0000	0.0000
2025/09/05	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	2032	06/11/2025	9.40 Put	Bond Future	208.4000	0.2084	157.5200	0.1575	24.415	0.0000	0.0000
2025/09/05	2032	06/11/2025	9.40 Call	Bond Future	2507.6500	2.5077	2801.2000	2.8012	11.706	0.0000	0.0000
2025/09/05	2032	06/11/2025	9.90 Put	Bond Future	21.5800	0.0216	14.4600	0.0145	32.994	0.0000	0.0000
2025/09/05	2032	06/11/2025	9.90 Call	Bond Future	4566.6200	4.5666	4903.9300	4.9039	7.386	0.0000	0.0000
2025/09/05	2032	06/11/2025	10.89 Call	Bond Future	8797.5000	8.7975	9141.9200	9.1419	3.915	0.0000	0.0000
2025/09/05	2032	06/11/2025	10.89 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2025/09/05	2032	06/11/2025		Bond Future	8.9033	97.8060	8.8301	98.1504	0.821	0.0000	0.0000
2025/09/05	2032	06/11/2025	10.42 Call	Bond Future	6811.1000	6.8111	7155.1100	7.1551	5.051	0.0000	0.0000
2025/09/05	2032	06/11/2025	10.42 Put	Bond Future	1.0100	0.0010	0.5900	0.0006	41.584	0.0000	0.0000
2025/09/05	2032	05/02/2026		Bond Future	8.9816	99.6028	8.9048	99.9524	0.855	0.0000	0.0000
2025/09/05	2032	05/02/2026	10.16 Call	Bond Future	5291.8300	5.2918	5620.0000	5.6200	6.201	0.0000	0.0000
2025/09/05	2032	05/02/2026	10.16 Put	Bond Future	119.5000	0.1195	98.0100	0.0980	17.983	0.0000	0.0000
2025/09/05	2032	07/05/2026		Bond Future	9.0670	97.2672	8.9859	97.6233	0.894	0.0000	0.0000
2025/09/05	2032	07/05/2026	10.14 Call	Bond Future	4916.1900	4.9162	5226.7000	5.2267	6.316	0.0000	0.0000
2025/09/05	2032	07/05/2026	10.14 Put	Bond Future	352.5300	0.3525	306.8900	0.3069	12.946	0.0000	0.0000
2025/09/05	2032	06/08/2026		Bond Future	9.1646	99.0465	9.0790	99.4084	0.933	0.0000	0.0000
2025/09/05	2032	06/08/2026	10.12 Call	Bond Future	4573.7800	4.5738	4875.5500	4.8756	6.598	0.0000	0.0000
2025/09/05	2032	06/08/2026	10.12 Put	Bond Future	644.6500	0.6447	584.5900	0.5846	9.317	0.0000	0.0000
2025/09/05	2032	05/11/2026		Bond Future	9.2828	96.6111	9.1913	96.9829	0.985	0.0000	0.0000
2025/09/05	2032	05/11/2026	9.16 Call	Bond Future	2099.7200	2.0997	2346.7500	2.3468	11.765	0.0000	0.0000
2025/09/05	2032	05/11/2026	9.16 Put	Bond Future	2599.2300	2.5992	2474.4600	2.4745	4.800	0.0000	0.0000
2025/09/05	2033	06/11/2025		Bond Future	132.7693	132.7693	132.9526	132.9526	0.138	0.0000	0.0000
2025/09/05	2033	06/11/2025	133.14 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	2033	06/11/2025	133.14 Put	Bond Future	370.7000	0.3707	187.4400	0.1874	49.436	0.0000	0.0000
2025/09/05	2033	05/02/2026		Bond Future	135.2407	135.2407	135.4259	135.4259	0.137	0.0000	0.0000
2025/09/05	2033	05/02/2026	132.88 Call	Bond Future	2360.7100	2.3607	2545.9000	2.5459	7.845	0.0000	0.0000
2025/09/05	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	2033	07/05/2026		Bond Future	136.1783	136.1783	136.3670	136.3670	0.139	0.0000	0.0000
2025/09/05	2033	07/05/2026	135.16 Call	Bond Future	1018.3000	1.0183	1207.0200	1.2070	18.533	0.0000	0.0000
2025/09/05	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	2033	06/08/2026		Bond Future	138.7031	138.7031	138.8941	138.8941	0.138	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	
2025/09/05	2033	06/08/2026	134.25 Call	Bond Future	4453.0800	4.4531	4644.0900	4.6441	4.289	0.0000	0.0000
2025/09/05	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	2033	05/11/2026		Bond Future	139.5532	139.5532	139.7527	139.7527	0.143	0.0000	0.0000
2025/09/05	2033	05/11/2026	137.26 Call	Bond Future	2293.2100	2.2932	2492.6700	2.4927	8.698	0.0000	0.0000
2025/09/05	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	2037	06/11/2025	10.50 Put	Bond Future	648.2800	0.6483	531.9000	0.5319	17.952	0.0000	0.0000
2025/09/05	2037	06/11/2025	10.50 Call	Bond Future	2339.5300	2.3395	2603.6600	2.6037	11.290	0.0000	0.0000
2025/09/05	2037	06/11/2025	11.00 Put	Bond Future	115.1300	0.1151	85.7400	0.0857	25.528	0.0000	0.0000
2025/09/05	2037	06/11/2025	11.00 Call	Bond Future	4693.8600	4.6939	5044.9800	5.0450	7.480	0.0000	0.0000
2025/09/05	2037	06/11/2025	12.16 Call	Bond Future	10784.3300	10.7843	11164.6900	11.1647	3.527	0.0000	0.0000
2025/09/05	2037	06/11/2025	12.16 Put	Bond Future	0.3700	0.0004	0.2200	0.0002	40.541	0.0000	0.0000
2025/09/05	2037	06/11/2025		Bond Future	10.2176	91.0378	10.1551	91.4183	0.612	0.0000	0.0000
2025/09/05	2037	06/11/2025	11.63 Call	Bond Future	8037.6800	8.0377	8415.9300	8.4159	4.706	0.0000	0.0000
2025/09/05	2037	06/11/2025	11.63 Put	Bond Future	6.6200	0.0066	4.3600	0.0044	34.139	0.0000	0.0000
2025/09/05	2037	05/02/2026		Bond Future	10.3180	88.4517	10.2532	88.8382	0.628	0.0000	0.0000
2025/09/05	2037	05/02/2026	11.20 Call	Bond Future	5484.9500	5.4850	5809.0300	5.8090	5.909	0.0000	0.0000
2025/09/05	2037	05/02/2026	11.20 Put	Bond Future	446.9300	0.4469	384.5600	0.3846	13.955	0.0000	0.0000
2025/09/05	2037	05/02/2026	12.27 Call	Bond Future	10668.7400	10.6687	11047.4200	11.0474	3.549	0.0000	0.0000
2025/09/05	2037	05/02/2026	12.27 Put	Bond Future	38.2800	0.0383	30.5100	0.0305	20.298	0.0000	0.0000
2025/09/05	2037	05/02/2026	10.90 Put	Bond Future	809.4600	0.8095	710.7700	0.7108	12.192	0.0000	0.0000
2025/09/05	2037	05/02/2026	10.90 Call	Bond Future	4179.3300	4.1793	4467.0900	4.4671	6.885	0.0000	0.0000
2025/09/05	2037	05/02/2026	11.86 Call	Bond Future	8656.8500	8.6569	9024.5100	9.0245	4.247	0.0000	0.0000
2025/09/05	2037	05/02/2026	11.86 Put	Bond Future	105.4900	0.1055	86.7000	0.0867	17.812	0.0000	0.0000
2025/09/05	2037	05/02/2026	11.36 Call	Bond Future	6229.9500	6.2300	6568.6600	6.5687	5.437	0.0000	0.0000
2025/09/05	2037	05/02/2026	11.36 Put	Bond Future	320.7500	0.3208	273.0100	0.2730	14.884	0.0000	0.0000
2025/09/05	2037	05/02/2026	10.65 Put	Bond Future	1264.0800	1.2641	1128.6700	1.1287	10.712	0.0000	0.0000
2025/09/05	2037	05/02/2026	10.65 Call	Bond Future	3208.3900	3.2084	3459.4300	3.4594	7.824	0.0000	0.0000
2025/09/05	2037	05/02/2026	12.73 Call	Bond Future	12883.2000	12.8832	13267.4000	13.2674	2.982	0.0000	0.0000
2025/09/05	2037	05/02/2026	12.73 Put	Bond Future	9.6100	0.0096	7.3600	0.0074	23.413	0.0000	0.0000
2025/09/05	2037	05/02/2026	11.40 Put	Bond Future	294.9200	0.2949	250.2900	0.2503	15.133	0.0000	0.0000
2025/09/05	2037	05/02/2026	11.40 Call	Bond Future	6419.9400	6.4199	6761.7600	6.7618	5.324	0.0000	0.0000
2025/09/05	2037	07/05/2026	12.40 Call	Bond Future	10701.6600	10.7017	11070.6900	11.0707	3.448	0.0000	0.0000
2025/09/05	2037	07/05/2026	12.40 Put	Bond Future	178.0800	0.1781	153.4400	0.1534	13.836	0.0000	0.0000
2025/09/05	2037	07/05/2026	10.95 Put	Bond Future	1439.2300	1.4392	1312.4100	1.3124	8.812	0.0000	0.0000
2025/09/05	2037	07/05/2026	10.95 Call	Bond Future	4406.5300	4.4065	4673.3800	4.6734	6.056	0.0000	0.0000
2025/09/05	2037	07/05/2026		Bond Future	10.4284	90.0712	10.3610	90.4649	0.646	0.0000	0.0000
2025/09/05	2037	07/05/2026	11.32 Call	Bond Future	5859.2500	5.8593	6164.2800	6.1643	5.206	0.0000	0.0000
2025/09/05	2037	07/05/2026	11.32 Put	Bond Future	869.9100	0.8699	781.2700	0.7813	10.190	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	
2025/09/05	2037	06/08/2026	11.30 Call	Bond Future	5652.1400	5.6521	5935.4900	5.9355	5.013	0.0000	0.0000
2025/09/05	2037	06/08/2026	11.30 Put	Bond Future	1525.5200	1.5255	1408.7700	1.4088	7.653	0.0000	0.0000
2025/09/05	2037	06/08/2026	10.70 Call	Bond Future	3630.7800	3.6308	3854.1100	3.8541	6.151	0.0000	0.0000
2025/09/05	2037	06/08/2026	10.70 Put	Bond Future	2786.8600	2.7869	2610.0900	2.6101	6.343	0.0000	0.0000
2025/09/05	2037	06/08/2026	10.02 Put	Bond Future	5164.6800	5.1647	4913.9200	4.9139	4.855	0.0000	0.0000
2025/09/05	2037	06/08/2026	10.02 Call	Bond Future	2071.0100	2.0710	2220.3500	2.2204	7.211	0.0000	0.0000
2025/09/05	2037	06/08/2026		Bond Future	10.5508	87.4591	10.4807	87.8592	0.664	0.0000	0.0000
2025/09/05	2037	06/08/2026	11.71 Call	Bond Future	7275.7600	7.2758	7590.2300	7.5902	4.322	0.0000	0.0000
2025/09/05	2037	06/08/2026	11.71 Put	Bond Future	1003.6300	1.0036	918.0000	0.9180	8.532	0.0000	0.0000
2025/09/05	2037	05/11/2026		Bond Future	10.6773	88.9779	10.6038	89.3883	0.688	0.0000	0.0000
2025/09/05	2037	05/11/2026	10.62 Call	Bond Future	3516.5800	3.5166	3723.9000	3.7239	5.896	0.0000	0.0000
2025/09/05	2037	05/11/2026	10.62 Put	Bond Future	3836.3300	3.8363	3633.2500	3.6333	5.294	0.0000	0.0000
2025/09/05	2038	06/11/2025		Bond Future	142.7395	142.7395	142.7433	142.7433	0.003	0.0000	0.0000
2025/09/05	2038	06/11/2025	143.88 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	2038	06/11/2025	143.88 Put	Bond Future	1140.4800	1.1405	1136.6900	1.1367	0.332	0.0000	0.0000
2025/09/05	2038	05/02/2026		Bond Future	143.2181	143.2181	143.2204	143.2204	0.002	0.0000	0.0000
2025/09/05	2038	05/02/2026	143.20 Call	Bond Future	18.1300	0.0181	20.4400	0.0204	12.741	0.0000	0.0000
2025/09/05	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	2038	07/05/2026		Bond Future	145.8751	145.8751	145.8775	145.8775	0.002	0.0000	0.0000
2025/09/05	2038	07/05/2026	144.53 Call	Bond Future	1345.1100	1.3451	1347.5100	1.3475	0.178	0.0000	0.0000
2025/09/05	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	2038	06/08/2026		Bond Future	146.3634	146.3634	146.3649	146.3649	0.001	0.0000	0.0000
2025/09/05	2038	06/08/2026	144.72 Call	Bond Future	1643.4300	1.6434	1644.9000	1.6449	0.089	0.0000	0.0000
2025/09/05	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	2038	05/11/2026		Bond Future	148.9440	148.9440	148.9508	148.9508	0.005	0.0000	0.0000
2025/09/05	2038	05/11/2026	146.31 Call	Bond Future	2634.0100	2.6340	2640.7600	2.6408	0.256	0.0000	0.0000
2025/09/05	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	2040	06/11/2025		Bond Future	10.6975	90.2270	10.6299	90.6729	0.632	0.0000	0.0000
2025/09/05	2040	06/11/2025	11.84 Call	Bond Future	7081.4900	7.0815	7518.5200	7.5185	6.171	0.0000	0.0000
2025/09/05	2040	06/11/2025	11.84 Put	Bond Future	28.0600	0.0281	19.1700	0.0192	31.682	0.0000	0.0000
2025/09/05	2040	05/02/2026		Bond Future	10.8052	87.3755	10.7352	87.8285	0.648	0.0000	0.0000
2025/09/05	2040	05/02/2026	11.49 Call	Bond Future	4989.9600	4.9900	5346.1300	5.3461	7.138	0.0000	0.0000
2025/09/05	2040	05/02/2026	11.49 Put	Bond Future	734.8700	0.7349	638.0100	0.6380	13.181	0.0000	0.0000
2025/09/05	2040	05/02/2026	10.35 Put	Bond Future	4247.9900	4.2480	3944.3700	3.9444	7.147	0.0000	0.0000
2025/09/05	2040	05/02/2026	10.35 Call	Bond Future	1239.6200	1.2396	1389.0300	1.3890	12.053	0.0000	0.0000
2025/09/05	2040	05/02/2026	10.75 Call	Bond Future	2175.8500	2.1759	2399.0600	2.3991	10.259	0.0000	0.0000
2025/09/05	2040	05/02/2026	10.75 Put	Bond Future	2532.8900	2.5329	2303.0700	2.3031	9.073	0.0000	0.0000
2025/09/05	2040	05/02/2026	11.15 Call	Bond Future	3535.8900	3.5359	3836.9800	3.8370	8.515	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/09/05	2040	05/02/2026	11.15 Put	Bond Future	1354.2400	1.3542	1202.3000	1.2023	11.220	0.0000
2025/09/05	2040	05/02/2026	13.23 Call	Bond Future	13780.5500	13.7806	14230.8100	14.2308	3.267	0.0000
2025/09/05	2040	05/02/2026	13.23 Put	Bond Future	11.7700	0.0118	9.0000	0.0090	23.534	0.0000
2025/09/05	2040	05/02/2026	11.82 Put	Bond Future	379.7800	0.3798	322.0600	0.3221	15.198	0.0000
2025/09/05	2040	05/02/2026	11.82 Call	Bond Future	6576.3500	6.5764	6971.6600	6.9717	6.011	0.0000
2025/09/05	2040	07/05/2026	12.22 Call	Bond Future	8217.2200	8.2172	8614.8600	8.6149	4.839	0.0000
2025/09/05	2040	07/05/2026	12.22 Put	Bond Future	545.6400	0.5456	481.7900	0.4818	11.702	0.0000
2025/09/05	2040	07/05/2026	11.72 Call	Bond Future	5935.1700	5.9352	6287.2100	6.2872	5.931	0.0000
2025/09/05	2040	07/05/2026	11.72 Put	Bond Future	1094.6200	1.0946	985.1700	0.9852	9.999	0.0000
2025/09/05	2040	07/05/2026	10.70 Put	Bond Future	3840.2000	3.8402	3586.3200	3.5863	6.611	0.0000
2025/09/05	2040	07/05/2026	10.70 Call	Bond Future	2419.9500	2.4200	2627.5600	2.6276	8.579	0.0000
2025/09/05	2040	07/05/2026	12.53 Call	Bond Future	9705.7200	9.7057	10122.5300	10.1225	4.294	0.0000
2025/09/05	2040	07/05/2026	12.53 Put	Bond Future	351.8200	0.3518	307.1400	0.3071	12.700	0.0000
2025/09/05	2040	07/05/2026	12.03 Call	Bond Future	7321.8100	7.3218	7704.7000	7.7047	5.229	0.0000
2025/09/05	2040	07/05/2026	12.03 Put	Bond Future	708.5700	0.7086	629.9700	0.6300	11.093	0.0000
2025/09/05	2040	07/05/2026	11.12 Put	Bond Future	2382.2900	2.3823	2192.1900	2.1922	7.980	0.0000
2025/09/05	2040	07/05/2026	11.12 Call	Bond Future	3622.5300	3.6225	3893.9200	3.8939	7.492	0.0000
2025/09/05	2040	07/05/2026		Bond Future	10.9219	88.9753	10.8492	89.4368	0.665	0.0000
2025/09/05	2040	07/05/2026	11.67 Call	Bond Future	5720.4600	5.7205	6066.8600	6.0669	6.055	0.0000
2025/09/05	2040	07/05/2026	11.67 Put	Bond Future	1171.2900	1.1713	1056.2000	1.0562	9.826	0.0000
2025/09/05	2040	06/08/2026		Bond Future	11.0500	86.0923	10.9746	86.5615	0.683	0.0000
2025/09/05	2040	06/08/2026	12.19 Call	Bond Future	7796.6300	7.7966	8166.9600	8.1670	4.750	0.0000
2025/09/05	2040	06/08/2026	12.19 Put	Bond Future	1138.1500	1.1382	1039.3100	1.0393	8.684	0.0000
2025/09/05	2040	05/11/2026		Bond Future	11.1809	87.5869	11.1021	88.0675	0.705	0.0000
2025/09/05	2040	05/11/2026	11.06 Call	Bond Future	3698.9000	3.6989	3943.7500	3.9438	6.620	0.0000
2025/09/05	2040	05/11/2026	11.06 Put	Bond Future	4437.5500	4.4376	4201.7900	4.2018	5.313	0.0000
2025/09/05	2044	06/11/2025	11.75 Call	Bond Future	5123.1600	5.1232	5510.7000	5.5107	7.564	0.0000
2025/09/05	2044	06/11/2025	11.75 Put	Bond Future	139.3000	0.1393	104.5800	0.1046	24.925	0.0000
2025/09/05	2044	06/11/2025	11.25 Put	Bond Future	742.6900	0.7427	611.8600	0.6119	17.616	0.0000
2025/09/05	2044	06/11/2025	11.25 Call	Bond Future	2579.2400	2.5792	2870.6700	2.8707	11.299	0.0000
2025/09/05	2044	06/11/2025	12.20 Call	Bond Future	7672.9000	7.6729	8088.5800	8.0886	5.418	0.0000
2025/09/05	2044	06/11/2025	12.20 Put	Bond Future	21.2500	0.0213	14.6700	0.0147	30.965	0.0000
2025/09/05	2044	06/11/2025	12.25 Call	Bond Future	7955.9200	7.9559	8372.8100	8.3728	5.240	0.0000
2025/09/05	2044	06/11/2025	12.25 Put	Bond Future	17.0100	0.0170	11.6400	0.0116	31.570	0.0000
2025/09/05	2044	06/11/2025	12.00 Call	Bond Future	6534.4800	6.5345	6942.4700	6.9425	6.244	0.0000
2025/09/05	2044	06/11/2025	12.00 Put	Bond Future	49.9700	0.0500	35.7000	0.0357	28.557	0.0000
2025/09/05	2044	06/11/2025		Bond Future	10.9723	85.0588	10.9098	85.4811	0.569	0.0000
2025/09/05	2044	06/11/2025	11.88 Call	Bond Future	5853.2000	5.8532	6253.1800	6.2532	6.834	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
2025/09/05	2044	06/11/2025	11.88 Put	Bond Future	83.1200	0.0831	60.8400	0.0608	26.805	0.0000	0.0000
2025/09/05	2044	05/02/2026		Bond Future	11.0795	82.2377	11.0149	82.6667	0.583	0.0000	0.0000
2025/09/05	2044	05/02/2026	11.56 Call	Bond Future	4191.5900	4.1916	4494.8200	4.4948	7.234	0.0000	0.0000
2025/09/05	2044	05/02/2026	11.56 Put	Bond Future	1106.5900	1.1066	980.8200	0.9808	11.366	0.0000	0.0000
2025/09/05	2044	05/02/2026	11.25 Call	Bond Future	2971.9400	2.9719	3222.9400	3.2229	8.446	0.0000	0.0000
2025/09/05	2044	05/02/2026	11.25 Put	Bond Future	1855.6800	1.8557	1677.6800	1.6777	9.592	0.0000	0.0000
2025/09/05	2044	05/02/2026	11.50 Call	Bond Future	3936.9900	3.9370	4230.4100	4.2304	7.453	0.0000	0.0000
2025/09/05	2044	05/02/2026	11.50 Put	Bond Future	1227.0600	1.2271	1091.4800	1.0915	11.049	0.0000	0.0000
2025/09/05	2044	05/02/2026	11.45 Call	Bond Future	3733.1300	3.7331	4018.4000	4.0184	7.642	0.0000	0.0000
2025/09/05	2044	05/02/2026	11.45 Put	Bond Future	1337.9200	1.3379	1194.1900	1.1942	10.743	0.0000	0.0000
2025/09/05	2044	05/02/2026	10.90 Put	Bond Future	3095.3700	3.0954	2851.8600	2.8519	7.867	0.0000	0.0000
2025/09/05	2044	05/02/2026	10.90 Call	Bond Future	1893.8600	1.8939	2079.3500	2.0794	9.794	0.0000	0.0000
2025/09/05	2044	05/02/2026	10.07 Put	Bond Future	7666.8300	7.6668	7305.5400	7.3055	4.712	0.0000	0.0000
2025/09/05	2044	05/02/2026	10.07 Call	Bond Future	534.2800	0.5343	601.9900	0.6020	12.673	0.0000	0.0000
2025/09/05	2044	07/05/2026		Bond Future	11.1946	83.7433	11.1277	84.1804	0.598	0.0000	0.0000
2025/09/05	2044	07/05/2026	11.80 Call	Bond Future	5258.1500	5.2582	5567.0000	5.5670	5.874	0.0000	0.0000
2025/09/05	2044	07/05/2026	11.80 Put	Bond Future	1466.5800	1.4666	1338.3900	1.3384	8.741	0.0000	0.0000
2025/09/05	2044	06/08/2026		Bond Future	11.3203	80.8899	11.2510	81.3342	0.613	0.0000	0.0000
2025/09/05	2044	06/08/2026	12.42 Call	Bond Future	7800.2400	7.8002	8144.1400	8.1441	4.409	0.0000	0.0000
2025/09/05	2044	06/08/2026	12.42 Put	Bond Future	1239.8900	1.2399	1139.4700	1.1395	8.099	0.0000	0.0000
2025/09/05	2044	05/11/2026		Bond Future	11.4477	82.2940	11.3754	82.7491	0.632	0.0000	0.0000
2025/09/05	2044	05/11/2026	11.34 Call	Bond Future	3854.5700	3.8546	4084.5400	4.0845	5.966	0.0000	0.0000
2025/09/05	2044	05/11/2026	11.34 Put	Bond Future	4533.6200	4.5336	4308.4400	4.3084	4.967	0.0000	0.0000
2025/09/05	2046	06/11/2025		Bond Future	121.0777	121.0777	120.9924	120.9924	0.070	0.0000	0.0000
2025/09/05	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	2046	06/11/2025	125.41 Put	Bond Future	4332.3300	4.3323	4417.6000	4.4176	1.968	0.0000	0.0000
2025/09/05	2046	05/02/2026		Bond Future	123.3315	123.3315	123.2433	123.2433	0.072	0.0000	0.0000
2025/09/05	2046	05/02/2026	121.65 Call	Bond Future	1681.4700	1.6815	1593.2700	1.5933	5.245	0.0000	0.0000
2025/09/05	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	2046	07/05/2026		Bond Future	123.3108	123.3108	123.2211	123.2211	0.073	0.0000	0.0000
2025/09/05	2046	07/05/2026	124.95 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	2046	07/05/2026	124.95 Put	Bond Future	1639.1700	1.6392	1728.9200	1.7289	5.475	0.0000	0.0000
2025/09/05	2046	06/08/2026		Bond Future	125.5962	125.5962	125.5038	125.5038	0.074	0.0000	0.0000
2025/09/05	2046	06/08/2026	122.38 Call	Bond Future	3216.2100	3.2162	3123.7900	3.1238	2.874	0.0000	0.0000
2025/09/05	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	2046	05/11/2026		Bond Future	125.4657	125.4657	125.3760	125.3760	0.071	0.0000	0.0000
2025/09/05	2046	05/11/2026	125.48 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	2046	05/11/2026	125.48 Put	Bond Future	14.3200	0.0143	104.0000	0.1040	626.257	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	
2025/09/05	2050	06/11/2025		Bond Future	122.2231	122.2231	122.2264	122.2264	0.003	0.0000	0.0000
2025/09/05	2050	06/11/2025	124.42 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	2050	06/11/2025	124.42 Put	Bond Future	2196.9000	2.1969	2193.5900	2.1936	0.151	0.0000	0.0000
2025/09/05	2050	05/02/2026		Bond Future	122.0707	122.0707	122.0728	122.0728	0.002	0.0000	0.0000
2025/09/05	2050	05/02/2026	122.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	2050	05/02/2026	122.82 Put	Bond Future	749.2700	0.7493	747.2100	0.7472	0.275	0.0000	0.0000
2025/09/05	2050	07/05/2026		Bond Future	124.3354	124.3354	124.3375	124.3375	0.002	0.0000	0.0000
2025/09/05	2050	07/05/2026	124.07 Call	Bond Future	265.4200	0.2654	267.5000	0.2675	0.784	0.0000	0.0000
2025/09/05	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	2050	06/08/2026		Bond Future	124.1713	124.1713	124.1726	124.1726	0.001	0.0000	0.0000
2025/09/05	2050	06/08/2026	123.27 Call	Bond Future	901.3200	0.9013	902.5800	0.9026	0.140	0.0000	0.0000
2025/09/05	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	2050	05/11/2026		Bond Future	126.3603	126.3603	126.3661	126.3661	0.005	0.0000	0.0000
2025/09/05	2050	05/11/2026	123.84 Call	Bond Future	2520.2800	2.5203	2526.1400	2.5261	0.233	0.0000	0.0000
2025/09/05	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	AL37	06/11/2025		Index Future	1194.0510	1194.0510	1197.5770	1197.5770	0.295	0.0000	0.0000
2025/09/05	AL37	05/02/2026		Index Future	1215.9870	1215.9870	1219.5640	1219.5640	0.294	0.0000	0.0000
2025/09/05	AL37	07/05/2026		Index Future	1238.2660	1238.2660	1241.9100	1241.9100	0.294	0.0000	0.0000
2025/09/05	AL37	06/08/2026		Index Future	1260.7050	1260.7050	1264.4030	1264.4030	0.293	0.0000	0.0000
2025/09/05	AL37	05/11/2026		Index Future	1282.9370	1282.9370	1286.7450	1286.7450	0.297	0.0000	0.0000
2025/09/05	AL7T	06/11/2025		Index Future	1453.9360	1453.9360	1459.8980	1459.8980	0.410	0.0000	0.0000
2025/09/05	AL7T	05/02/2026		Index Future	1480.6470	1480.6470	1486.7020	1486.7020	0.409	0.0000	0.0000
2025/09/05	AL7T	07/05/2026		Index Future	1507.7750	1507.7750	1513.9420	1513.9420	0.409	0.0000	0.0000
2025/09/05	AL7T	06/08/2026		Index Future	1535.0970	1535.0970	1541.3630	1541.3630	0.408	0.0000	0.0000
2025/09/05	AL7T	05/11/2026		Index Future	1562.1680	1562.1680	1568.5990	1568.5990	0.412	0.0000	0.0000
2025/09/05	ALBI	06/11/2025		Index Future	1230.7820	1230.7820	1235.4420	1235.4420	0.379	0.0000	0.0000
2025/09/05	ALBI	05/02/2026		Index Future	1253.3930	1253.3930	1258.1250	1258.1250	0.378	0.0000	0.0000
2025/09/05	ALBI	07/05/2026		Index Future	1276.3570	1276.3570	1281.1770	1281.1770	0.378	0.0000	0.0000
2025/09/05	ALBI	06/08/2026		Index Future	1299.4860	1299.4860	1304.3810	1304.3810	0.377	0.0000	0.0000
2025/09/05	ALBI	05/11/2026		Index Future	1322.4020	1322.4020	1327.4300	1327.4300	0.380	0.0000	0.0000
2025/09/05	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	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	
2025/09/05	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/05	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/05	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/05	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/05	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/05	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/05	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/05	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/05	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/05	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/05	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/05	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2025/09/05	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	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	
2025/09/05	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/05	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/05	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2025/09/05	ES33	06/11/2025		Bond Future	10.2845	86.4167	10.2061	86.7929	0.763	0.0000	0.0000
2025/09/05	ES33	06/11/2025	12.01 Call	Bond Future	7766.4500	7.7665	8142.6500	8.1427	4.844	0.0000	0.0000
2025/09/05	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	ES33	05/02/2026		Bond Future	10.4124	88.0252	10.3305	88.4075	0.787	0.0000	0.0000
2025/09/05	ES33	05/02/2026	11.49 Call	Bond Future	4829.7700	4.8298	5212.0200	5.2120	7.914	0.0000	0.0000
2025/09/05	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	ES33	07/05/2026		Bond Future	10.5450	85.8637	10.4591	86.2531	0.814	0.0000	0.0000
2025/09/05	ES33	07/05/2026	11.69 Call	Bond Future	4983.1100	4.9831	5372.5500	5.3726	7.815	0.0000	0.0000
2025/09/05	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	ES33	06/08/2026		Bond Future	10.6910	87.4542	10.6011	87.8501	0.841	0.0000	0.0000
2025/09/05	ES33	06/08/2026	12.02 Call	Bond Future	5585.5500	5.5856	5981.5000	5.9815	7.089	0.0000	0.0000
2025/09/05	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	ES33	05/11/2026		Bond Future	10.8597	85.2021	10.7645	85.6082	0.877	0.0000	0.0000
2025/09/05	ES33	05/11/2026	10.83 Call	Bond Future	0.0000	0.0000	279.7800	0.2798	100.000	0.0000	0.0000
2025/09/05	ES33	05/11/2026	10.83 Put	Bond Future	126.3100	0.1263	0.0000	0.0000	(100.000)	0.0000	0.0000
2025/09/05	ES42	06/11/2025		Bond Future	11.2567	79.9386	11.1735	80.4598	0.739	0.0000	0.0000
2025/09/05	ES42	06/11/2025	12.39 Call	Bond Future	6604.7200	6.6047	7125.8600	7.1259	7.890	0.0000	0.0000
2025/09/05	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	ES42	05/02/2026		Bond Future	11.3752	81.4265	11.2891	81.9565	0.757	0.0000	0.0000
2025/09/05	ES42	05/02/2026	11.85 Call	Bond Future	2826.8000	2.8268	3356.7600	3.3568	18.748	0.0000	0.0000
2025/09/05	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	ES42	07/05/2026		Bond Future	11.5013	78.6722	11.4120	79.2121	0.777	0.0000	0.0000
2025/09/05	ES42	07/05/2026	12.20 Call	Bond Future	4030.8000	4.0308	4570.6800	4.5707	13.394	0.0000	0.0000
2025/09/05	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	ES42	06/08/2026		Bond Future	11.6338	80.1283	11.5411	80.6775	0.796	0.0000	0.0000
2025/09/05	ES42	06/08/2026	12.65 Call	Bond Future	5653.9300	5.6539	6203.1500	6.2032	9.714	0.0000	0.0000
2025/09/05	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	ES42	05/11/2026		Bond Future	11.7787	77.2748	11.6819	77.8368	0.821	0.0000	0.0000
2025/09/05	ES42	05/11/2026	11.66 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	ES42	05/11/2026	11.66 Put	Bond Future	689.9700	0.6900	128.0600	0.1281	81.440	0.0000	0.0000
2025/09/05	GOVI	06/11/2025		GOVI	1210.8660	1210.8660	1215.2920	1215.2920	0.366	0.0000	0.0000
2025/09/05	GOVI	06/11/2025	1,112.00 Call	GOVI	988660.0000	98.8660	1032920.0000	103.2920	4.477	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
2025/09/05	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/05	GOVI	05/02/2026		GOVI	1233.1110	1233.1110	1237.6050	1237.6050	0.364	0.0000
2025/09/05	GOVI	05/02/2026	1,150. Call 00	GOVI	831110.0000	83.1110	876050.0000	87.6050	5.407	0.0000
2025/09/05	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/05	GOVI	07/05/2026		GOVI	1255.7030	1255.7030	1260.2810	1260.2810	0.365	0.0000
2025/09/05	GOVI	07/05/2026	1,177. Call 00	GOVI	787030.0000	78.7030	832810.0000	83.2810	5.817	0.0000
2025/09/05	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/05	GOVI	06/08/2026		GOVI	1278.4580	1278.4580	1283.1070	1283.1070	0.364	0.0000
2025/09/05	GOVI	06/08/2026	1,189. Call 00	GOVI	894580.0000	89.4580	941070.0000	94.1070	5.197	0.0000
2025/09/05	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/05	GOVI	05/11/2026		GOVI	1301.0030	1301.0030	1305.7800	1305.7800	0.367	0.0000
2025/09/05	GOVI	05/11/2026	1,277. Call 00	GOVI	240030.0000	24.0030	287800.0000	28.7800	19.902	0.0000
2025/09/05	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/05	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2025/09/05	IGOV	06/11/2025		Index Future	392.1450	392.1450	392.1930	392.1930	0.012	0.0000
2025/09/05	IGOV	05/02/2026		Index Future	399.4450	399.4450	399.4890	399.4890	0.011	0.0000
2025/09/05	IGOV	07/05/2026		Index Future	406.8570	406.8570	406.9020	406.9020	0.011	0.0000
2025/09/05	IGOV	06/08/2026		Index Future	414.3210	414.3210	414.3640	414.3640	0.010	0.0000
2025/09/05	IGOV	05/11/2026		Index Future	421.7180	421.7180	421.7760	421.7760	0.014	0.0000
2025/09/05	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000
2025/09/05	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2025/09/05	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2025/09/05	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2025/09/05	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2025/09/05	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2025/09/05	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2025/09/05	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2025/09/05	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2025/09/05	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2025/09/05	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2025/09/05	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2025/09/05	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	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
2025/09/05	JBAF	17/09/2025			Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2025/09/05	JBAF	17/12/2025			Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/09/05	JBAF	18/03/2026			Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2025/09/05	JBAF	17/06/2026			Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2025/09/05	R033	06/11/2025			Bond Future	9.0959	105.9202	9.0229	106.3200	0.803	0.0000	0.0000
2025/09/05	R033	06/11/2025	10.33 Call		Bond Future	6469.3600	6.4694	6867.1700	6.8672	6.149	0.0000	0.0000
2025/09/05	R033	06/11/2025	10.33 Put		Bond Future	4.5600	0.0046	2.6600	0.0027	41.667	0.0000	0.0000
2025/09/05	R033	05/02/2026			Bond Future	9.1781	107.8661	9.1016	108.2720	0.833	0.0000	0.0000
2025/09/05	R033	05/02/2026	10.49 Call		Bond Future	6735.5300	6.7355	7125.4600	7.1255	5.789	0.0000	0.0000
2025/09/05	R033	05/02/2026	10.49 Put		Bond Future	79.1900	0.0792	63.2700	0.0633	20.104	0.0000	0.0000
2025/09/05	R033	07/05/2026			Bond Future	9.2670	104.7983	9.1865	105.2117	0.868	0.0000	0.0000
2025/09/05	R033	07/05/2026	10.38 Call		Bond Future	5818.0600	5.8181	6185.2500	6.1853	6.311	0.0000	0.0000
2025/09/05	R033	07/05/2026	10.38 Put		Bond Future	307.9500	0.3080	261.7400	0.2617	15.006	0.0000	0.0000
2025/09/05	R033	06/08/2026			Bond Future	9.3669	106.7152	9.2824	107.1353	0.902	0.0000	0.0000
2025/09/05	R033	06/08/2026	10.25 Call		Bond Future	5017.2200	5.0172	5350.5800	5.3506	6.644	0.0000	0.0000
2025/09/05	R033	06/08/2026	10.25 Put		Bond Future	756.3200	0.7563	669.6000	0.6696	11.466	0.0000	0.0000
2025/09/05	R033	05/11/2026			Bond Future	9.4853	103.5305	9.3954	103.9618	0.948	0.0000	0.0000
2025/09/05	R033	05/11/2026	9.33 Call		Bond Future	1965.2800	1.9653	2193.7900	2.1938	11.627	0.0000	0.0000
2025/09/05	R033	05/11/2026	9.33 Put		Bond Future	2711.7000	2.7117	2508.8900	2.5089	7.479	0.0000	0.0000
2025/09/05	R035	06/11/2025	10.30 Call		Bond Future	3703.6900	3.7037	4024.9400	4.0249	8.674	0.0000	0.0000
2025/09/05	R035	06/11/2025	10.30 Put		Bond Future	195.4300	0.1954	149.7000	0.1497	23.400	0.0000	0.0000
2025/09/05	R035	06/11/2025	10.68 Call		Bond Future	5628.5900	5.6286	5984.0200	5.9840	6.315	0.0000	0.0000
2025/09/05	R035	06/11/2025	10.68 Put		Bond Future	38.8700	0.0389	27.3200	0.0273	29.714	0.0000	0.0000
2025/09/05	R035	06/11/2025	10.50 Call		Bond Future	4699.3200	4.6993	5042.9300	5.0429	7.312	0.0000	0.0000
2025/09/05	R035	06/11/2025	10.50 Put		Bond Future	87.6100	0.0876	64.2400	0.0642	26.675	0.0000	0.0000
2025/09/05	R035	06/11/2025	10.15 Call		Bond Future	3005.2300	3.0052	3301.6800	3.3017	9.864	0.0000	0.0000
2025/09/05	R035	06/11/2025	10.15 Put		Bond Future	336.3400	0.3363	265.8100	0.2658	20.970	0.0000	0.0000
2025/09/05	R035	06/11/2025	9.77 Put		Bond Future	1047.9300	1.0479	889.0500	0.8891	15.161	0.0000	0.0000
2025/09/05	R035	06/11/2025	9.77 Call		Bond Future	1544.2000	1.5442	1752.3000	1.7523	13.476	0.0000	0.0000
2025/09/05	R035	06/11/2025	11.00 Put		Bond Future	8.0400	0.0080	5.2800	0.0053	34.328	0.0000	0.0000
2025/09/05	R035	06/11/2025	11.00 Call		Bond Future	7301.8400	7.3018	7666.0600	7.6661	4.988	0.0000	0.0000
2025/09/05	R035	06/11/2025	9.91 Put		Bond Future	717.1900	0.7172	593.7200	0.5937	17.216	0.0000	0.0000
2025/09/05	R035	06/11/2025	9.91 Call		Bond Future	2021.7000	2.0217	2265.2100	2.2652	12.045	0.0000	0.0000
2025/09/05	R035	06/11/2025	10.41 Put		Bond Future	127.3200	0.1273	95.2600	0.0953	25.181	0.0000	0.0000
2025/09/05	R035	06/11/2025	10.41 Call		Bond Future	4244.6800	4.2447	4579.6000	4.5796	7.890	0.0000	0.0000
2025/09/05	R035	06/11/2025	11.43 Call		Bond Future	9516.6000	9.5166	9883.2900	9.8833	3.853	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
2025/09/05	R035	06/11/2025	11.43 Put	Bond Future	0.7200	0.0007	0.4300	0.0004	40.278	0.0000	0.0000
2025/09/05	R035	06/11/2025	10.44 Put	Bond Future	112.6900	0.1127	83.7600	0.0838	25.672	0.0000	0.0000
2025/09/05	R035	06/11/2025	10.44 Call	Bond Future	4395.2400	4.3952	4733.2900	4.7333	7.691	0.0000	0.0000
2025/09/05	R035	06/11/2025	10.94 Put	Bond Future	10.9500	0.0110	7.2800	0.0073	33.516	0.0000	0.0000
2025/09/05	R035	06/11/2025	10.94 Call	Bond Future	6988.5700	6.9886	7351.8800	7.3519	5.199	0.0000	0.0000
2025/09/05	R035	06/11/2025	11.99 Call	Bond Future	12297.7300	12.2977	12664.7000	12.6647	2.984	0.0000	0.0000
2025/09/05	R035	06/11/2025	11.99 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/09/05	R035	06/11/2025	10.08 Put	Bond Future	425.3200	0.4253	340.8400	0.3408	19.863	0.0000	0.0000
2025/09/05	R035	06/11/2025	10.08 Call	Bond Future	2699.0000	2.6990	2981.5000	2.9815	10.467	0.0000	0.0000
2025/09/05	R035	06/11/2025	10.58 Put	Bond Future	61.7300	0.0617	44.4400	0.0444	28.009	0.0000	0.0000
2025/09/05	R035	06/11/2025	10.58 Call	Bond Future	5109.8600	5.1099	5459.5500	5.4596	6.843	0.0000	0.0000
2025/09/05	R035	06/11/2025	11.67 Call	Bond Future	10723.4600	10.7235	11090.3700	11.0904	3.422	0.0000	0.0000
2025/09/05	R035	06/11/2025	11.67 Put	Bond Future	0.1600	0.0002	0.0900	0.0001	43.750	0.0000	0.0000
2025/09/05	R035	06/11/2025	11.95 Call	Bond Future	12103.1100	12.1031	12470.0800	12.4701	3.032	0.0000	0.0000
2025/09/05	R035	06/11/2025	11.95 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2025/09/05	R035	06/11/2025	11.45 Call	Bond Future	9618.0100	9.6180	9984.7400	9.9847	3.813	0.0000	0.0000
2025/09/05	R035	06/11/2025	11.45 Put	Bond Future	0.6300	0.0006	0.3800	0.0004	39.683	0.0000	0.0000
2025/09/05	R035	06/11/2025	10.95 Put	Bond Future	10.4100	0.0104	6.9000	0.0069	33.718	0.0000	0.0000
2025/09/05	R035	06/11/2025	10.95 Call	Bond Future	7040.8300	7.0408	7404.3000	7.4043	5.162	0.0000	0.0000
2025/09/05	R035	06/11/2025		Bond Future	9.6848	96.8478	9.6222	97.2148	0.646	0.0000	0.0000
2025/09/05	R035	06/11/2025	11.20 Call	Bond Future	8339.5700	8.3396	8705.5400	8.7055	4.388	0.0000	0.0000
2025/09/05	R035	06/11/2025	11.20 Put	Bond Future	2.7300	0.0027	1.7200	0.0017	36.996	0.0000	0.0000
2025/09/05	R035	05/02/2026		Bond Future	9.7810	98.6270	9.7159	98.9997	0.666	0.0000	0.0000
2025/09/05	R035	05/02/2026	10.79 Call	Bond Future	5826.2800	5.8263	6154.4200	6.1544	5.632	0.0000	0.0000
2025/09/05	R035	05/02/2026	10.79 Put	Bond Future	293.7600	0.2938	249.2800	0.2493	15.142	0.0000	0.0000
2025/09/05	R035	05/02/2026	10.44 Put	Bond Future	625.9100	0.6259	544.6800	0.5447	12.978	0.0000	0.0000
2025/09/05	R035	05/02/2026	10.44 Call	Bond Future	4289.1000	4.2891	4580.4900	4.5805	6.794	0.0000	0.0000
2025/09/05	R035	05/02/2026	10.94 Put	Bond Future	209.5200	0.2095	175.8200	0.1758	16.084	0.0000	0.0000
2025/09/05	R035	05/02/2026	10.94 Call	Bond Future	6527.5400	6.5275	6866.4600	6.8665	5.192	0.0000	0.0000
2025/09/05	R035	05/02/2026	12.44 Call	Bond Future	13688.7200	13.6887	14060.6600	14.0607	2.717	0.0000	0.0000
2025/09/05	R035	05/02/2026	12.44 Put	Bond Future	2.5900	0.0026	1.9100	0.0019	26.255	0.0000	0.0000
2025/09/05	R035	05/02/2026	11.17 Call	Bond Future	7625.8000	7.6258	7977.2000	7.9772	4.608	0.0000	0.0000
2025/09/05	R035	05/02/2026	11.17 Put	Bond Future	121.1900	0.1212	99.9700	0.1000	17.510	0.0000	0.0000
2025/09/05	R035	05/02/2026	10.67 Call	Bond Future	5281.6900	5.2817	5598.9600	5.5990	6.007	0.0000	0.0000
2025/09/05	R035	05/02/2026	10.67 Put	Bond Future	384.2800	0.3843	328.9300	0.3289	14.404	0.0000	0.0000
2025/09/05	R035	05/02/2026	10.17 Put	Bond Future	1050.2900	1.0503	931.0000	0.9310	11.358	0.0000	0.0000
2025/09/05	R035	05/02/2026	10.17 Call	Bond Future	3235.7000	3.2357	3489.0300	3.4890	7.829	0.0000	0.0000
2025/09/05	R035	05/02/2026	11.00 Put	Bond Future	182.2800	0.1823	152.2500	0.1523	16.475	0.0000	0.0000
2025/09/05	R035	05/02/2026	11.00 Call	Bond Future	6811.9200	6.8119	7154.5100	7.1545	5.029	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/09/05	R035	07/05/2026	10.66 Call	Bond Future	5126.9700	5.1270	5412.3400	5.4123	5.566	0.0000
2025/09/05	R035	07/05/2026	10.66 Put	Bond Future	897.2900	0.8973	803.1300	0.8031	10.494	0.0000
2025/09/05	R035	07/05/2026	10.16 Call	Bond Future	3342.6300	3.3426	3594.2700	3.5943	7.528	0.0000
2025/09/05	R035	07/05/2026	10.16 Put	Bond Future	1785.5200	1.7855	1657.6300	1.6576	7.163	0.0000
2025/09/05	R035	07/05/2026	9.66 Put	Bond Future	3236.9700	3.2370	3075.5200	3.0755	4.988	0.0000
2025/09/05	R035	07/05/2026	9.66 Call	Bond Future	2015.9400	2.0159	2234.0200	2.2340	10.818	0.0000
2025/09/05	R035	07/05/2026	10.71 Call	Bond Future	5324.0600	5.3241	5614.3500	5.6144	5.452	0.0000
2025/09/05	R035	07/05/2026	10.71 Put	Bond Future	832.7500	0.8328	743.5100	0.7435	10.716	0.0000
2025/09/05	R035	07/05/2026	10.21 Call	Bond Future	3501.3100	3.5013	3756.1400	3.7561	7.278	0.0000
2025/09/05	R035	07/05/2026	10.21 Put	Bond Future	1672.2700	1.6723	1547.5700	1.5476	7.457	0.0000
2025/09/05	R035	07/05/2026	9.71 Put	Bond Future	3064.4400	3.0644	2906.4900	2.9065	5.154	0.0000
2025/09/05	R035	07/05/2026	9.71 Call	Bond Future	2126.1100	2.1261	2347.6900	2.3477	10.422	0.0000
2025/09/05	R035	07/05/2026	10.64 Call	Bond Future	5048.7400	5.0487	5332.4800	5.3325	5.620	0.0000
2025/09/05	R035	07/05/2026	10.64 Put	Bond Future	923.9900	0.9240	828.2000	0.8282	10.367	0.0000
2025/09/05	R035	07/05/2026	10.14 Call	Bond Future	3280.3200	3.2803	3530.6700	3.5307	7.632	0.0000
2025/09/05	R035	07/05/2026	10.14 Put	Bond Future	1832.2800	1.8323	1703.1000	1.7031	7.050	0.0000
2025/09/05	R035	07/05/2026	9.64 Put	Bond Future	3307.7300	3.3077	3144.8700	3.1449	4.924	0.0000
2025/09/05	R035	07/05/2026	9.64 Call	Bond Future	1973.3100	1.9733	2189.9800	2.1900	10.980	0.0000
2025/09/05	R035	07/05/2026		Bond Future	9.8774	95.9305	9.8094	96.3100	0.688	0.0000
2025/09/05	R035	07/05/2026	10.86 Call	Bond Future	5938.4000	5.9384	6235.3700	6.2354	5.001	0.0000
2025/09/05	R035	07/05/2026	10.86 Put	Bond Future	668.2300	0.6682	585.6700	0.5857	12.355	0.0000
2025/09/05	R035	06/08/2026		Bond Future	9.9847	97.6858	9.9139	98.0714	0.710	0.0000
2025/09/05	R035	06/08/2026	11.06 Call	Bond Future	6510.7400	6.5107	6815.9700	6.8160	4.688	0.0000
2025/09/05	R035	06/08/2026	11.06 Put	Bond Future	905.7500	0.9058	825.3600	0.8254	8.876	0.0000
2025/09/05	R035	05/11/2026		Bond Future	10.1100	94.8845	10.0353	95.2804	0.739	0.0000
2025/09/05	R035	05/11/2026	10.03 Call	Bond Future	3114.9800	3.1150	3315.7700	3.3158	6.446	0.0000
2025/09/05	R035	05/11/2026	10.03 Put	Bond Future	3538.9800	3.5390	3343.8800	3.3439	5.513	0.0000
2025/09/05	R038	06/11/2025		Bond Future	10.3022	105.1883	10.2344	105.6716	0.658	0.0000
2025/09/05	R038	06/11/2025	11.24 Call	Bond Future	6425.8700	6.4259	6891.9900	6.8920	7.254	0.0000
2025/09/05	R038	06/11/2025	11.24 Put	Bond Future	57.0100	0.0570	39.8200	0.0398	30.153	0.0000
2025/09/05	R038	06/11/2025	12.33 Call	Bond Future	13081.4400	13.0814	13564.6800	13.5647	3.694	0.0000
2025/09/05	R038	06/11/2025	12.33 Put	Bond Future	0.1500	0.0002	0.0800	0.0001	46.667	0.0000
2025/09/05	R038	06/11/2025	10.98 Put	Bond Future	174.6000	0.1746	129.0900	0.1291	26.065	0.0000
2025/09/05	R038	06/11/2025	10.98 Call	Bond Future	4835.5500	4.8356	5273.3500	5.2734	9.054	0.0000
2025/09/05	R038	05/02/2026		Bond Future	10.4084	107.1208	10.3381	107.6117	0.676	0.0000
2025/09/05	R038	05/02/2026	11.44 Call	Bond Future	7184.0100	7.1840	7619.5700	7.6196	6.063	0.0000
2025/09/05	R038	05/02/2026	11.44 Put	Bond Future	348.5200	0.3485	293.1000	0.2931	15.902	0.0000
2025/09/05	R038	07/05/2026		Bond Future	10.5203	103.5979	10.4472	104.0981	0.696	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
2025/09/05	R038	07/05/2026	11.40 Call	Bond Future	6664.4700	6.6645	7060.6000	5.944	0.0000	0.0000
2025/09/05	R038	07/05/2026	11.40 Put	Bond Future	915.7600	0.9158	811.7600	11.357	0.0000	0.0000
2025/09/05	R038	06/08/2026		Bond Future	10.6413	105.4926	10.5652	106.0010	0.715	0.0000
2025/09/05	R038	06/08/2026	11.77 Call	Bond Future	8326.1600	8.3262	8680.3500	4.254	0.0000	0.0000
2025/09/05	R038	06/08/2026	11.77 Put	Bond Future	1190.4800	1.1905	1036.2600	12.954	0.0000	0.0000
2025/09/05	R038	05/11/2026		Bond Future	10.7754	101.8451	10.6955	102.3662	0.741	0.0000
2025/09/05	R038	05/11/2026	10.72 Call	Bond Future	3695.7500	3.6958	3972.7200	7.494	0.0000	0.0000
2025/09/05	R038	05/11/2026	10.72 Put	Bond Future	4056.6200	4.0566	3812.4600	6.019	0.0000	0.0000
2025/09/05	R053	06/11/2025		Bond Future	10.8478	108.0816	10.7854	108.6606	0.576	0.0000
2025/09/05	R053	06/11/2025	11.76 Call	Bond Future	7967.9000	7.9679	8518.4100	6.909	0.0000	0.0000
2025/09/05	R053	06/11/2025	11.76 Put	Bond Future	100.5900	0.1006	72.0700	0.0721	28.353	0.0000
2025/09/05	R053	05/02/2026		Bond Future	10.9470	110.0671	10.8825	110.6557	0.589	0.0000
2025/09/05	R053	05/02/2026	11.49 Call	Bond Future	6062.3400	6.0623	6490.8900	7.069	0.0000	0.0000
2025/09/05	R053	05/02/2026	11.49 Put	Bond Future	1328.9800	1.3290	1169.0000	1.1690	12.038	0.0000
2025/09/05	R053	07/05/2026		Bond Future	11.0500	106.2212	10.9832	106.8206	0.605	0.0000
2025/09/05	R053	07/05/2026	11.69 Call	Bond Future	7215.1400	7.2151	7644.8600	7.6449	5.956	0.0000
2025/09/05	R053	07/05/2026	11.69 Put	Bond Future	1769.0700	1.7691	1599.3900	1.5994	9.591	0.0000
2025/09/05	R053	06/08/2026		Bond Future	11.1597	108.1637	11.0905	108.7732	0.620	0.0000
2025/09/05	R053	06/08/2026	12.28 Call	Bond Future	10768.0100	10.7680	11233.5100	11.2335	4.323	0.0000
2025/09/05	R053	06/08/2026	12.28 Put	Bond Future	1715.5800	1.7156	1571.5800	1.5716	8.394	0.0000
2025/09/05	R053	05/11/2026		Bond Future	11.2785	104.1843	11.2062	104.8084	0.641	0.0000
2025/09/05	R053	05/11/2026	11.21 Call	Bond Future	5126.3400	5.1263	5443.1100	5.4431	6.179	0.0000
2025/09/05	R053	05/11/2026	11.21 Put	Bond Future	5717.8100	5.7178	5410.4600	5.4105	5.375	0.0000
2025/09/05	R186	06/11/2025		Bond Future	7.6170	107.0977	7.5474	107.1722	0.914	0.0000
2025/09/05	R186	06/11/2025	8.13 Call	Bond Future	548.3800	0.5484	621.8800	0.6219	13.403	0.0000
2025/09/05	R186	06/11/2025	8.13 Put	Bond Future	1.5900	0.0016	0.5600	0.0006	64.780	0.0000
2025/09/05	R186	05/02/2026		Bond Future	7.6730	103.7611	7.5835	103.8358	1.166	0.0000
2025/09/05	R186	05/02/2026	8.43 Call	Bond Future	639.3400	0.6393	710.5000	0.7105	11.130	0.0000
2025/09/05	R186	05/02/2026	8.43 Put	Bond Future	10.6200	0.0106	7.0400	0.0070	33.710	0.0000
2025/09/05	R186	07/05/2026		Bond Future	7.7931	105.6613	7.6651	105.7375	1.642	0.0000
2025/09/05	R186	07/05/2026	8.69 Call	Bond Future	552.7800	0.5528	622.0200	0.6220	12.526	0.0000
2025/09/05	R186	07/05/2026	8.69 Put	Bond Future	21.4600	0.0215	14.4700	0.0145	32.572	0.0000
2025/09/05	R186	06/08/2026		Bond Future	8.0648	102.2892	7.8499	102.3660	2.665	0.0000
2025/09/05	R186	06/08/2026	8.57 Call	Bond Future	244.9400	0.2449	303.8100	0.3038	24.034	0.0000
2025/09/05	R186	06/08/2026	8.57 Put	Bond Future	65.0100	0.0650	47.1400	0.0471	27.488	0.0000
2025/09/05	R186	05/11/2026		Bond Future	10.1240	104.0665	9.4157	104.1485	6.996	0.0000
2025/09/05	R186	05/11/2026	8.12 Call	Bond Future	16.6800	0.0167	37.6400	0.0376	125.659	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	
2025/09/05	R186	05/11/2026	8.12 Put	Bond Future	248.8200	0.2488	187.8500	0.1879	24.504	0.0000	0.0000
2025/09/05	R202	06/11/2025		Bond Future	277.0834	277.0834	277.0905	277.0905	0.003	0.0000	0.0000
2025/09/05	R202	06/11/2025	275.64 Call	Bond Future	1443.3500	1.4434	1450.4700	1.4505	0.493	0.0000	0.0000
2025/09/05	R202	06/11/2025	275.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	R202	05/02/2026		Bond Future	276.8717	276.8717	276.8759	276.8759	0.002	0.0000	0.0000
2025/09/05	R202	05/02/2026	277.82 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	R202	05/02/2026	277.82 Put	Bond Future	948.2700	0.9483	944.0600	0.9441	0.444	0.0000	0.0000
2025/09/05	R202	07/05/2026		Bond Future	282.0084	282.0084	282.0130	282.0130	0.002	0.0000	0.0000
2025/09/05	R202	07/05/2026	277.55 Call	Bond Future	4458.4200	4.4584	4463.0400	4.4630	0.104	0.0000	0.0000
2025/09/05	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	R202	06/08/2026		Bond Future	281.7780	281.7780	281.7806	281.7806	0.001	0.0000	0.0000
2025/09/05	R202	06/08/2026	278.86 Call	Bond Future	2918.0300	2.9180	2920.5700	2.9206	0.087	0.0000	0.0000
2025/09/05	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	R202	05/11/2026		Bond Future	286.7464	286.7464	286.7592	286.7592	0.004	0.0000	0.0000
2025/09/05	R202	05/11/2026	280.46 Call	Bond Future	6286.3700	6.2864	6299.1700	6.2992	0.204	0.0000	0.0000
2025/09/05	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	R209	06/11/2025		Bond Future	9.9314	77.1874	9.8536	77.6058	0.783	0.0000	0.0000
2025/09/05	R209	06/11/2025	11.27 Call	Bond Future	6765.6800	6.7657	7181.1400	7.1811	6.141	0.0000	0.0000
2025/09/05	R209	06/11/2025	11.27 Put	Bond Future	7.5000	0.0075	4.5500	0.0046	39.333	0.0000	0.0000
2025/09/05	R209	05/02/2026		Bond Future	10.0213	78.6054	9.9408	79.0306	0.803	0.0000	0.0000
2025/09/05	R209	05/02/2026	10.93 Call	Bond Future	4944.1000	4.9441	5309.0100	5.3090	7.381	0.0000	0.0000
2025/09/05	R209	05/02/2026	10.93 Put	Bond Future	350.5200	0.3505	290.2300	0.2902	17.200	0.0000	0.0000
2025/09/05	R209	07/05/2026		Bond Future	10.1162	76.8937	10.0326	77.3268	0.826	0.0000	0.0000
2025/09/05	R209	07/05/2026	11.07 Call	Bond Future	5395.6000	5.3956	5743.0600	5.7431	6.440	0.0000	0.0000
2025/09/05	R209	07/05/2026	11.07 Put	Bond Future	671.7700	0.6718	586.1100	0.5861	12.751	0.0000	0.0000
2025/09/05	R209	06/08/2026		Bond Future	10.2194	78.3004	10.1327	78.7408	0.849	0.0000	0.0000
2025/09/05	R209	06/08/2026	11.39 Call	Bond Future	6471.8900	6.4719	6788.0500	6.7881	4.885	0.0000	0.0000
2025/09/05	R209	06/08/2026	11.39 Put	Bond Future	837.9500	0.8380	713.7500	0.7138	14.822	0.0000	0.0000
2025/09/05	R209	05/11/2026		Bond Future	10.3351	76.5123	10.2444	76.9632	0.878	0.0000	0.0000
2025/09/05	R209	05/11/2026	10.32 Call	Bond Future	3092.7400	3.0927	3328.1700	3.3282	7.612	0.0000	0.0000
2025/09/05	R209	05/11/2026	10.32 Put	Bond Future	3167.4900	3.1675	2952.0000	2.9520	6.803	0.0000	0.0000
2025/09/05	R210	06/11/2025		Bond Future	252.6637	252.6637	252.6040	252.6040	0.024	0.0000	0.0000
2025/09/05	R210	06/11/2025	252.14 Call	Bond Future	523.6900	0.5237	464.0100	0.4640	11.396	0.0000	0.0000
2025/09/05	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	R210	05/02/2026		Bond Future	257.3668	257.3668	257.3032	257.3032	0.025	0.0000	0.0000
2025/09/05	R210	05/02/2026	253.10 Call	Bond Future	4266.8100	4.2668	4203.2200	4.2032	1.490	0.0000	0.0000
2025/09/05	R210	05/02/2026	253.10 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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2025/09/05	R210	07/05/2026		Bond Future	258.6419	258.6419	258.5773	258.5773	0.025	0.0000
2025/09/05	R210	07/05/2026	255.40 Call	Bond Future	3241.9400	3.2419	3177.3200	3.1773	1.993	0.0000
2025/09/05	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/05	R210	06/08/2026		Bond Future	263.4364	263.4364	263.3684	263.3684	0.026	0.0000
2025/09/05	R210	06/08/2026	259.84 Call	Bond Future	3596.4200	3.5964	3528.3800	3.5284	1.892	0.0000
2025/09/05	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/05	R210	05/11/2026		Bond Future	264.5280	264.5280	264.4680	264.4680	0.023	0.0000
2025/09/05	R210	05/11/2026	253.33 Call	Bond Future	11197.9700	11.1980	11138.0100	11.1380	0.535	0.0000
2025/09/05	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2025/09/05	R213	06/11/2025		Bond Future	8.5171	95.0095	8.4490	95.2846	0.800	0.0000
2025/09/05	R213	06/11/2025	10.05 Call	Bond Future	5940.4300	5.9404	6215.3100	6.2153	4.627	0.0000
2025/09/05	R213	06/11/2025	10.05 Put	Bond Future	0.5800	0.0006	0.3300	0.0003	43.103	0.0000
2025/09/05	R213	05/02/2026		Bond Future	8.5862	96.7549	8.5142	97.0340	0.838	0.0000
2025/09/05	R213	05/02/2026	9.89 Call	Bond Future	4947.4900	4.9475	5214.4300	5.2144	5.395	0.0000
2025/09/05	R213	05/02/2026	9.89 Put	Bond Future	62.7500	0.0628	50.5900	0.0506	19.378	0.0000
2025/09/05	R213	07/05/2026		Bond Future	8.6561	94.9755	8.5796	95.2598	0.883	0.0000
2025/09/05	R213	07/05/2026	9.80 Call	Bond Future	4361.5600	4.3616	4614.6900	4.6147	5.804	0.0000
2025/09/05	R213	07/05/2026	9.80 Put	Bond Future	230.8300	0.2308	199.6400	0.1996	13.512	0.0000
2025/09/05	R213	06/08/2026		Bond Future	8.7392	96.7136	8.6579	97.0023	0.930	0.0000
2025/09/05	R213	06/08/2026	9.69 Call	Bond Future	3787.7200	3.7877	4025.4200	4.0254	6.276	0.0000
2025/09/05	R213	06/08/2026	9.69 Put	Bond Future	490.2300	0.4902	439.2200	0.4392	10.405	0.0000
2025/09/05	R213	05/11/2026		Bond Future	8.8511	94.8472	8.7633	95.1444	0.993	0.0000
2025/09/05	R213	05/11/2026	8.75 Call	Bond Future	1740.1000	1.7401	1896.9800	1.8970	9.016	0.0000
2025/09/05	R213	05/11/2026	8.75 Put	Bond Future	2082.2800	2.0823	1941.9000	1.9419	6.742	0.0000
2025/09/05	R214	06/11/2025		Bond Future	10.6425	70.3137	10.5597	70.7899	0.778	0.0000
2025/09/05	R214	06/11/2025	11.64 Call	Bond Future	5425.7900	5.4258	5885.2100	5.8852	8.467	0.0000
2025/09/05	R214	06/11/2025	11.64 Put	Bond Future	44.4100	0.0444	27.6600	0.0277	37.717	0.0000
2025/09/05	R214	05/02/2026		Bond Future	10.7421	71.6055	10.6567	72.0896	0.796	0.0000
2025/09/05	R214	05/02/2026	11.26 Call	Bond Future	3678.1000	3.6781	4034.3300	4.0343	9.685	0.0000
2025/09/05	R214	05/02/2026	11.26 Put	Bond Future	847.7500	0.8478	719.8900	0.7199	15.082	0.0000
2025/09/05	R214	07/05/2026		Bond Future	10.8409	69.6190	10.7526	70.1121	0.815	0.0000
2025/09/05	R214	07/05/2026	11.53 Call	Bond Future	4756.9400	4.7569	5120.1800	5.1202	7.636	0.0000
2025/09/05	R214	07/05/2026	11.53 Put	Bond Future	1081.3900	1.0814	951.5800	0.9516	12.004	0.0000
2025/09/05	R214	06/08/2026		Bond Future	10.9479	70.8928	10.8566	71.3943	0.834	0.0000
2025/09/05	R214	06/08/2026	11.97 Call	Bond Future	6332.7900	6.3328	6721.3900	6.7214	6.136	0.0000
2025/09/05	R214	06/08/2026	11.97 Put	Bond Future	1065.8000	1.0658	952.9200	0.9529	10.591	0.0000
2025/09/05	R214	05/11/2026		Bond Future	11.0665	68.8298	10.9716	69.3426	0.858	0.0000
2025/09/05	R214	05/11/2026	10.97 Call	Bond Future	3233.6300	3.2336	3495.7000	3.4957	8.105	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
2025/09/05	R214	05/11/2026	10.97 Put	Bond Future	3754.9200	3.7549	3504.1700	3.5042	6.678	0.0000	0.0000
2025/09/05	R248	06/11/2025		Bond Future	10.9513	83.4765	10.8888	83.9166	0.570	0.0000	0.0000
2025/09/05	R248	06/11/2025	11.74 Call	Bond Future	5370.1800	5.3702	5775.4500	5.7755	7.547	0.0000	0.0000
2025/09/05	R248	06/11/2025	11.74 Put	Bond Future	135.8700	0.1359	101.1000	0.1011	25.591	0.0000	0.0000
2025/09/05	R248	05/02/2026		Bond Future	11.0569	85.0101	10.9923	85.4573	0.584	0.0000	0.0000
2025/09/05	R248	05/02/2026	11.46 Call	Bond Future	4004.3300	4.0043	4307.7200	4.3077	7.577	0.0000	0.0000
2025/09/05	R248	05/02/2026	11.46 Put	Bond Future	1301.8000	1.3018	1157.9100	1.1579	11.053	0.0000	0.0000
2025/09/05	R248	07/05/2026		Bond Future	11.1613	82.1274	11.0945	82.5829	0.599	0.0000	0.0000
2025/09/05	R248	07/05/2026	11.72 Call	Bond Future	5245.8500	5.2459	5560.7000	5.5607	6.002	0.0000	0.0000
2025/09/05	R248	07/05/2026	11.72 Put	Bond Future	1598.7700	1.5988	1458.0800	1.4581	8.800	0.0000	0.0000
2025/09/05	R248	06/08/2026		Bond Future	11.2741	83.6299	11.2049	84.0931	0.613	0.0000	0.0000
2025/09/05	R248	06/08/2026	12.37 Call	Bond Future	8051.4900	8.0515	8408.6500	8.4087	4.436	0.0000	0.0000
2025/09/05	R248	06/08/2026	12.37 Put	Bond Future	1270.8300	1.2708	1164.7900	1.1648	8.344	0.0000	0.0000
2025/09/05	R248	05/11/2026		Bond Future	11.3978	80.6470	11.3256	81.1213	0.633	0.0000	0.0000
2025/09/05	R248	05/11/2026	11.31 Call	Bond Future	4002.0700	4.0021	4287.5300	4.2875	7.133	0.0000	0.0000
2025/09/05	R248	05/11/2026	11.31 Put	Bond Future	4579.8400	4.5798	4391.0200	4.3910	4.123	0.0000	0.0000
2025/09/05	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2025/09/05	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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