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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/02/2026 TO 04/02/2026

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	
2026/02/04	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/04	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/04	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/04	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/04	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/04	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/04	2029	05/02/2026		Bond Future	145.8166	145.8166	145.8505	145.8505	0.023	0.0000	0.0000
2026/02/04	2029	05/02/2026	140.11 Call	Bond Future	5706.6400	5.7066	5740.5200	5.7405	0.594	0.0000	0.0000
2026/02/04	2029	05/02/2026	140.11 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2029	07/05/2026		Bond Future	146.9635	146.9635	146.9979	146.9979	0.023	0.0000	0.0000
2026/02/04	2029	07/05/2026	141.82 Call	Bond Future	5143.5200	5.1435	5177.8700	5.1779	0.668	0.0000	0.0000
2026/02/04	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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1,419
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4,593
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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	
2026/02/04	2029	06/08/2026			Bond Future	149.6190	149.6190	149.6547	149.6547	0.024	0.0000	0.0000
2026/02/04	2029	06/08/2026	144.10 Call		Bond Future	5518.9500	5.5190	5554.6500	5.5547	0.647	0.0000	0.0000
2026/02/04	2029	06/08/2026	144.10 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2029	05/11/2026			Bond Future	150.7527	150.7527	150.7902	150.7902	0.025	0.0000	0.0000
2026/02/04	2029	05/11/2026	147.56 Call		Bond Future	3192.7100	3.1927	3230.2300	3.2302	1.175	0.0000	0.0000
2026/02/04	2029	05/11/2026	147.56 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2029	04/02/2027			Bond Future	153.3900	153.3900	153.4293	153.4293	0.026	0.0000	0.0000
2026/02/04	2029	04/02/2027	149.72 Call		Bond Future	3670.0300	3.6700	3709.3100	3.7093	1.070	0.0000	0.0000
2026/02/04	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2030	05/02/2026			Bond Future	7.1806	103.0062	7.1852	102.9904	0.063	0.0000	0.0000
2026/02/04	2030	05/02/2026	9.49 Call		Bond Future	7627.2900	7.6273	7611.5800	7.6116	0.206	0.0000	0.0000
2026/02/04	2030	05/02/2026	9.49 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2030	07/05/2026			Bond Future	7.1901	104.8183	7.1950	104.8022	0.068	0.0000	0.0000
2026/02/04	2030	07/05/2026	9.39 Call		Bond Future	6891.4100	6.8914	6875.3100	6.8753	0.234	0.0000	0.0000
2026/02/04	2030	07/05/2026	9.39 Put		Bond Future	0.6500	0.0007	0.6300	0.0006	3.077	0.0000	0.0000
2026/02/04	2030	07/05/2026	7.21 Put		Bond Future	464.4400	0.4644	469.4800	0.4695	1.085	0.0000	0.0000
2026/02/04	2030	07/05/2026	7.21 Call		Bond Future	529.5100	0.5295	518.4700	0.5185	2.085	0.0000	0.0000
2026/02/04	2030	07/05/2026	7.71 Put		Bond Future	103.9500	0.1040	104.3100	0.1043	0.346	0.0000	0.0000
2026/02/04	2030	07/05/2026	7.71 Call		Bond Future	1786.0000	1.7860	1770.2800	1.7703	0.880	0.0000	0.0000
2026/02/04	2030	07/05/2026	7.92 Call		Bond Future	2407.2400	2.4072	2391.1100	2.3911	0.670	0.0000	0.0000
2026/02/04	2030	07/05/2026	7.92 Put		Bond Future	55.3900	0.0554	55.3400	0.0553	0.090	0.0000	0.0000
2026/02/04	2030	06/08/2026	7.21 Put		Bond Future	695.7300	0.6957	701.5900	0.7016	0.842	0.0000	0.0000
2026/02/04	2030	06/08/2026	7.21 Call		Bond Future	730.5500	0.7306	720.5000	0.7205	1.376	0.0000	0.0000
2026/02/04	2030	06/08/2026	7.71 Put		Bond Future	288.8500	0.2889	290.7400	0.2907	0.654	0.0000	0.0000
2026/02/04	2030	06/08/2026	7.71 Call		Bond Future	1842.1500	1.8422	1828.1300	1.8281	0.761	0.0000	0.0000
2026/02/04	2030	06/08/2026	8.06 Call		Bond Future	2757.1400	2.7571	2741.9500	2.7420	0.551	0.0000	0.0000
2026/02/04	2030	06/08/2026	8.06 Put		Bond Future	157.3800	0.1574	158.1000	0.1581	0.457	0.0000	0.0000
2026/02/04	2030	06/08/2026			Bond Future	7.1986	102.6774	7.2038	102.6615	0.072	0.0000	0.0000
2026/02/04	2030	06/08/2026	9.22 Call		Bond Future	5996.0300	5.9960	5980.0400	5.9800	0.267	0.0000	0.0000
2026/02/04	2030	06/08/2026	9.22 Put		Bond Future	22.3000	0.0223	22.2200	0.0222	0.359	0.0000	0.0000
2026/02/04	2030	05/11/2026			Bond Future	7.2071	104.4446	7.2124	104.4292	0.075	0.0000	0.0000
2026/02/04	2030	05/11/2026	8.39 Call		Bond Future	3507.4800	3.5075	3492.8500	3.4929	0.417	0.0000	0.0000
2026/02/04	2030	05/11/2026	8.39 Put		Bond Future	178.2500	0.1783	179.0500	0.1791	0.449	0.0000	0.0000
2026/02/04	2030	04/02/2027			Bond Future	7.2239	102.2404	7.2295	102.2254	0.078	0.0000	0.0000
2026/02/04	2030	04/02/2027	7.82 Call		Bond Future	2075.9000	2.0759	2063.8600	2.0639	0.580	0.0000	0.0000
2026/02/04	2030	04/02/2027	7.82 Put		Bond Future	500.4900	0.5005	503.4200	0.5034	0.585	0.0000	0.0000
2026/02/04	2031	05/02/2026			Bond Future	113.6595	113.6595	113.6192	113.6192	0.036	0.0000	0.0000
2026/02/04	2031	05/02/2026	111.76 Call		Bond Future	1899.5200	1.8995	1859.1700	1.8592	2.124	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
2026/02/04	2031	05/02/2026	111.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/04	2031	07/05/2026		Bond Future	115.6873	115.6873	115.6462	115.6462	0.036	0.0000
2026/02/04	2031	07/05/2026	113.84 Call	Bond Future	1856.6800	1.8567	1816.3400	1.8163	2.173	0.0000
2026/02/04	2031	07/05/2026	113.84 Put	Bond Future	9.3500	0.0094	10.1300	0.0101	8.342	0.0000
2026/02/04	2031	06/08/2026		Bond Future	115.3629	115.3629	115.3218	115.3218	0.036	0.0000
2026/02/04	2031	06/08/2026	113.81 Call	Bond Future	1631.8500	1.6319	1595.0000	1.5950	2.258	0.0000
2026/02/04	2031	06/08/2026	113.81 Put	Bond Future	78.9200	0.0789	83.2200	0.0832	5.449	0.0000
2026/02/04	2031	05/11/2026		Bond Future	117.3758	117.3758	117.3347	117.3347	0.035	0.0000
2026/02/04	2031	05/11/2026	111.49 Call	Bond Future	5885.7700	5.8858	5844.7400	5.8447	0.697	0.0000
2026/02/04	2031	05/11/2026	111.49 Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0.0000
2026/02/04	2031	04/02/2027		Bond Future	116.9777	116.9777	116.9372	116.9372	0.035	0.0000
2026/02/04	2031	04/02/2027	116.18 Call	Bond Future	1177.0500	1.1771	1148.9600	1.1490	2.386	0.0000
2026/02/04	2031	04/02/2027	116.18 Put	Bond Future	379.4000	0.3794	391.7900	0.3918	3.266	0.0000
2026/02/04	2032	05/02/2026		Bond Future	7.6314	105.9852	7.6253	106.0150	0.079	0.0000
2026/02/04	2032	05/02/2026	10.16 Call	Bond Future	11554.7700	11.5548	11584.5300	11.5845	0.258	0.0000
2026/02/04	2032	05/02/2026	10.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/04	2032	07/05/2026		Bond Future	7.6590	103.6913	7.6527	103.7214	0.083	0.0000
2026/02/04	2032	07/05/2026	10.14 Call	Bond Future	10988.2300	10.9882	11018.3500	11.0184	0.274	0.0000
2026/02/04	2032	07/05/2026	10.14 Put	Bond Future	0.4600	0.0005	0.4200	0.0004	8.696	0.0000
2026/02/04	2032	06/08/2026		Bond Future	7.6873	105.5394	7.6805	105.5706	0.089	0.0000
2026/02/04	2032	06/08/2026	10.12 Call	Bond Future	10434.5800	10.4346	10465.2300	10.4652	0.294	0.0000
2026/02/04	2032	06/08/2026	10.12 Put	Bond Future	12.5900	0.0126	12.0700	0.0121	4.130	0.0000
2026/02/04	2032	05/11/2026		Bond Future	7.7239	103.1988	7.7165	103.2313	0.095	0.0000
2026/02/04	2032	05/11/2026	9.16 Call	Bond Future	6292.0100	6.2920	6320.1500	6.3202	0.447	0.0000
2026/02/04	2032	05/11/2026	9.16 Put	Bond Future	203.7400	0.2037	199.4300	0.1994	2.115	0.0000
2026/02/04	2032	04/02/2027		Bond Future	7.7697	104.9790	7.7617	105.0128	0.103	0.0000
2026/02/04	2032	04/02/2027	8.48 Call	Bond Future	3654.6400	3.6546	3677.9900	3.6780	0.639	0.0000
2026/02/04	2032	04/02/2027	8.48 Put	Bond Future	708.3100	0.7083	697.8600	0.6979	1.475	0.0000
2026/02/04	2033	05/02/2026		Bond Future	143.7200	143.7200	143.7159	143.7159	0.003	0.0000
2026/02/04	2033	05/02/2026	132.88 Call	Bond Future	10840.0100	10.8400	10835.8600	10.8359	0.038	0.0000
2026/02/04	2033	05/02/2026	132.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/04	2033	07/05/2026		Bond Future	144.7270	144.7270	144.7228	144.7228	0.003	0.0000
2026/02/04	2033	07/05/2026	135.16 Call	Bond Future	9567.0200	9.5670	9562.8100	9.5628	0.044	0.0000
2026/02/04	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/04	2033	06/08/2026		Bond Future	147.3421	147.3421	147.3385	147.3385	0.002	0.0000
2026/02/04	2033	06/08/2026	134.25 Call	Bond Future	13092.1100	13.0921	13088.4700	13.0885	0.028	0.0000
2026/02/04	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/04	2033	05/11/2026		Bond Future	148.3339	148.3339	148.3314	148.3314	0.002	0.0000

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304
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7,871
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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	
2026/02/04	2033	05/11/2026	137.26 Call	Bond Future	11073.8500	11.0739	11071.3500	11.0714	0.023	0.0000	0.0000
2026/02/04	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2033	04/02/2027		Bond Future	150.9290	150.9290	150.9275	150.9275	0.001	0.0000	0.0000
2026/02/04	2033	04/02/2027	142.71 Call	Bond Future	8219.0400	8.2190	8217.4900	8.2175	0.019	0.0000	0.0000
2026/02/04	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2037	05/02/2026	9.65 Call	Bond Future	8658.7000	8.6587	8741.2600	8.7413	0.953	0.0000	0.0000
2026/02/04	2037	05/02/2026	9.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2037	05/02/2026	10.10 Call	Bond Future	11446.9400	11.4469	11529.5000	11.5295	0.721	0.0000	0.0000
2026/02/04	2037	05/02/2026	10.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2037	05/02/2026	12.27 Call	Bond Future	23387.1300	23.3871	23469.6900	23.4697	0.353	0.0000	0.0000
2026/02/04	2037	05/02/2026	12.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2037	05/02/2026	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2037	05/02/2026	10.90 Call	Bond Future	16126.5400	16.1265	16209.1000	16.2091	0.512	0.0000	0.0000
2026/02/04	2037	05/02/2026	11.86 Call	Bond Future	21308.0300	21.3080	21390.5900	21.3906	0.387	0.0000	0.0000
2026/02/04	2037	05/02/2026	11.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2037	05/02/2026	11.36 Call	Bond Future	18665.8700	18.6659	18748.4300	18.7484	0.442	0.0000	0.0000
2026/02/04	2037	05/02/2026	11.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2037	05/02/2026	10.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2037	05/02/2026	10.65 Call	Bond Future	14700.9800	14.7010	14783.5400	14.7835	0.562	0.0000	0.0000
2026/02/04	2037	05/02/2026	12.73 Call	Bond Future	25630.2600	25.6303	25712.8200	25.7128	0.322	0.0000	0.0000
2026/02/04	2037	05/02/2026	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2037	05/02/2026	11.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2037	05/02/2026	11.40 Call	Bond Future	18881.6900	18.8817	18964.2500	18.9643	0.437	0.0000	0.0000
2026/02/04	2037	05/02/2026		Bond Future	8.3621	101.2084	8.3505	101.2909	0.138	0.0000	0.0000
2026/02/04	2037	05/02/2026	11.20 Call	Bond Future	17794.6900	17.7947	17877.2500	17.8773	0.464	0.0000	0.0000
2026/02/04	2037	05/02/2026	11.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2037	07/05/2026		Bond Future	8.4084	102.9888	8.3964	103.0728	0.142	0.0000	0.0000
2026/02/04	2037	07/05/2026	11.32 Call	Bond Future	17907.0800	17.9071	17990.9800	17.9910	0.469	0.0000	0.0000
2026/02/04	2037	07/05/2026	11.32 Put	Bond Future	0.1200	0.0001	0.1000	0.0001	16.667	0.0000	0.0000
2026/02/04	2037	07/05/2026	12.40 Call	Bond Future	23441.2000	23.4412	23525.1200	23.5251	0.358	0.0000	0.0000
2026/02/04	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2037	07/05/2026	10.95 Put	Bond Future	0.7200	0.0007	0.6300	0.0006	12.500	0.0000	0.0000
2026/02/04	2037	07/05/2026	10.95 Call	Bond Future	15885.6400	15.8856	15969.4700	15.9695	0.528	0.0000	0.0000
2026/02/04	2037	07/05/2026	9.00 Put	Bond Future	298.4700	0.2985	281.8100	0.2818	5.582	0.0000	0.0000
2026/02/04	2037	07/05/2026	9.00 Call	Bond Future	4332.5100	4.3325	4399.7700	4.3998	1.552	0.0000	0.0000
2026/02/04	2037	07/05/2026	9.49 Put	Bond Future	87.6400	0.0876	81.5600	0.0816	6.937	0.0000	0.0000
2026/02/04	2037	07/05/2026	9.49 Call	Bond Future	7300.5500	7.3006	7378.3900	7.3784	1.066	0.0000	0.0000
2026/02/04	2037	07/05/2026	10.06 Call	Bond Future	10757.8500	10.7579	10839.9400	10.8399	0.763	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
2026/02/04	2037	07/05/2026	10.06 Put	Bond Future	21.9400	0.0219	20.1100	0.0201	8.341	0.0000	0.0000
2026/02/04	2037	06/08/2026		Bond Future	8.4573	100.5648	8.4448	100.6506	0.148	0.0000	0.0000
2026/02/04	2037	06/08/2026	11.71 Call	Bond Future	19380.5300	19.3805	19466.1900	19.4662	0.442	0.0000	0.0000
2026/02/04	2037	06/08/2026	11.71 Put	Bond Future	2.6700	0.0027	2.4800	0.0025	7.116	0.0000	0.0000
2026/02/04	2037	06/08/2026	11.30 Call	Bond Future	17241.4900	17.2415	17326.7800	17.3268	0.495	0.0000	0.0000
2026/02/04	2037	06/08/2026	11.30 Put	Bond Future	9.1400	0.0091	8.5800	0.0086	6.127	0.0000	0.0000
2026/02/04	2037	06/08/2026	10.70 Call	Bond Future	13995.6800	13.9957	14079.2600	14.0793	0.597	0.0000	0.0000
2026/02/04	2037	06/08/2026	10.70 Put	Bond Future	46.0300	0.0460	43.7600	0.0438	4.932	0.0000	0.0000
2026/02/04	2037	06/08/2026	10.02 Put	Bond Future	146.4900	0.1465	140.2700	0.1403	4.246	0.0000	0.0000
2026/02/04	2037	06/08/2026	10.02 Call	Bond Future	10158.5500	10.1586	10238.1800	10.2382	0.784	0.0000	0.0000
2026/02/04	2037	05/11/2026	10.83 Call	Bond Future	14274.4700	14.2745	14358.5900	14.3586	0.589	0.0000	0.0000
2026/02/04	2037	05/11/2026	10.83 Put	Bond Future	112.3000	0.1123	108.3400	0.1083	3.526	0.0000	0.0000
2026/02/04	2037	05/11/2026	10.23 Call	Bond Future	11054.2600	11.0543	11133.8600	11.1339	0.720	0.0000	0.0000
2026/02/04	2037	05/11/2026	10.23 Put	Bond Future	275.9800	0.2760	267.5000	0.2675	3.073	0.0000	0.0000
2026/02/04	2037	05/11/2026	9.46 Put	Bond Future	671.7100	0.6717	653.3900	0.6534	2.727	0.0000	0.0000
2026/02/04	2037	05/11/2026	9.46 Call	Bond Future	6838.7900	6.8388	6908.5500	6.9086	1.020	0.0000	0.0000
2026/02/04	2037	05/11/2026		Bond Future	8.5057	102.2955	8.4927	102.3836	0.154	0.0000	0.0000
2026/02/04	2037	05/11/2026	10.62 Call	Bond Future	13164.6300	13.1646	13247.2200	13.2472	0.627	0.0000	0.0000
2026/02/04	2037	05/11/2026	10.62 Put	Bond Future	166.7600	0.1668	161.2700	0.1613	3.292	0.0000	0.0000
2026/02/04	2037	04/02/2027	9.81 Call	Bond Future	8526.0700	8.5261	8599.6700	8.5997	0.863	0.0000	0.0000
2026/02/04	2037	04/02/2027	9.81 Put	Bond Future	712.3500	0.7124	695.6500	0.6957	2.344	0.0000	0.0000
2026/02/04	2037	04/02/2027	9.31 Call	Bond Future	5963.9800	5.9640	6028.7300	6.0287	1.086	0.0000	0.0000
2026/02/04	2037	04/02/2027	9.31 Put	Bond Future	1176.9500	1.1770	1151.4000	1.1514	2.171	0.0000	0.0000
2026/02/04	2037	04/02/2027	8.44 Put	Bond Future	2927.7600	2.9278	2876.0000	2.8760	1.768	0.0000	0.0000
2026/02/04	2037	04/02/2027	8.44 Call	Bond Future	2124.9100	2.1249	2163.4500	2.1635	1.814	0.0000	0.0000
2026/02/04	2037	04/02/2027		Bond Future	8.5610	99.8036	8.5473	99.8939	0.160	0.0000	0.0000
2026/02/04	2037	04/02/2027	9.51 Call	Bond Future	6978.0100	6.9780	7046.7100	7.0467	0.985	0.0000	0.0000
2026/02/04	2037	04/02/2027	9.51 Put	Bond Future	964.5800	0.9646	942.9800	0.9430	2.239	0.0000	0.0000
2026/02/04	2038	05/02/2026		Bond Future	158.6867	158.6867	159.1169	159.1169	0.271	0.0000	0.0000
2026/02/04	2038	05/02/2026	143.20 Call	Bond Future	15486.7000	15.4867	15916.9100	15.9169	2.778	0.0000	0.0000
2026/02/04	2038	05/02/2026	143.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2038	07/05/2026		Bond Future	161.5178	161.5178	161.9556	161.9556	0.271	0.0000	0.0000
2026/02/04	2038	07/05/2026	144.53 Call	Bond Future	16987.8100	16.9878	17425.6200	17.4256	2.577	0.0000	0.0000
2026/02/04	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2038	06/08/2026		Bond Future	162.2440	162.2440	162.6906	162.6906	0.275	0.0000	0.0000
2026/02/04	2038	06/08/2026	144.72 Call	Bond Future	17523.9900	17.5240	17970.6100	17.9706	2.549	0.0000	0.0000
2026/02/04	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2038	05/11/2026		Bond Future	165.0753	165.0753	165.5309	165.5309	0.276	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	
2026/02/04	2038	05/11/2026	146.31 Call	Bond Future	18765.3300	18.7653	19220.9100	19.2209	2.428	0.0000	0.0000
2026/02/04	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2038	04/02/2027		Bond Future	165.7379	165.7379	166.2031	166.2031	0.281	0.0000	0.0000
2026/02/04	2038	04/02/2027	153.83 Call	Bond Future	11907.8800	11.9079	12373.0700	12.3731	3.907	0.0000	0.0000
2026/02/04	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2040	05/02/2026	9.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2040	05/02/2026	9.05 Call	Bond Future	3221.9400	3.2219	3153.7400	3.1537	2.117	0.0000	0.0000
2026/02/04	2040	05/02/2026	9.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2040	05/02/2026	9.20 Call	Bond Future	4385.2200	4.3852	4317.0200	4.3170	1.555	0.0000	0.0000
2026/02/04	2040	05/02/2026	9.40 Call	Bond Future	5906.3400	5.9063	5838.1400	5.8381	1.155	0.0000	0.0000
2026/02/04	2040	05/02/2026	9.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2040	05/02/2026		Bond Future	8.6472	103.0733	8.6556	103.0051	0.096	0.0000	0.0000
2026/02/04	2040	05/02/2026	11.49 Call	Bond Future	19952.9300	19.9529	19884.7300	19.8847	0.342	0.0000	0.0000
2026/02/04	2040	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2040	05/02/2026	10.35 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2040	05/02/2026	10.35 Call	Bond Future	12689.4700	12.6895	12621.2700	12.6213	0.537	0.0000	0.0000
2026/02/04	2040	05/02/2026	10.75 Call	Bond Future	15340.8000	15.3408	15272.6000	15.2726	0.445	0.0000	0.0000
2026/02/04	2040	05/02/2026	10.75 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2040	05/02/2026	11.15 Call	Bond Future	17879.4900	17.8795	17811.2900	17.8113	0.381	0.0000	0.0000
2026/02/04	2040	05/02/2026	11.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2040	05/02/2026	13.23 Call	Bond Future	29466.6200	29.4666	29398.4200	29.3984	0.231	0.0000	0.0000
2026/02/04	2040	05/02/2026	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2040	05/02/2026	11.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2040	05/02/2026	11.82 Call	Bond Future	21894.4100	21.8944	21826.2100	21.8262	0.311	0.0000	0.0000
2026/02/04	2040	05/02/2026	9.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2040	05/02/2026	9.80 Call	Bond Future	8849.1800	8.8492	8780.9800	8.7810	0.771	0.0000	0.0000
2026/02/04	2040	05/02/2026	10.24 Call	Bond Future	11939.8300	11.9398	11871.6300	11.8716	0.571	0.0000	0.0000
2026/02/04	2040	05/02/2026	10.24 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2040	07/05/2026	12.53 Call	Bond Future	25265.1800	25.2652	25195.7500	25.1958	0.275	0.0000	0.0000
2026/02/04	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2040	07/05/2026	12.03 Call	Bond Future	22524.5400	22.5245	22455.1100	22.4551	0.308	0.0000	0.0000
2026/02/04	2040	07/05/2026	12.03 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2026/02/04	2040	07/05/2026	11.12 Put	Bond Future	1.8000	0.0018	1.7600	0.0018	2.222	0.0000	0.0000
2026/02/04	2040	07/05/2026	11.12 Call	Bond Future	17153.3200	17.1533	17083.8500	17.0839	0.405	0.0000	0.0000
2026/02/04	2040	07/05/2026	12.22 Call	Bond Future	23582.8700	23.5829	23513.4400	23.5134	0.294	0.0000	0.0000
2026/02/04	2040	07/05/2026	12.22 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/02/04	2040	07/05/2026	11.72 Call	Bond Future	20751.9400	20.7519	20682.5000	20.6825	0.335	0.0000	0.0000
2026/02/04	2040	07/05/2026	11.72 Put	Bond Future	0.1100	0.0001	0.1000	0.0001	9.091	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
2026/02/04	2040	07/05/2026	10.70 Put	Bond Future	9.2400	0.0092	9.1100	0.0091	1.407	0.0000	0.0000
2026/02/04	2040	07/05/2026	10.70 Call	Bond Future	14500.2700	14.5003	14430.7100	14.4307	0.480	0.0000	0.0000
2026/02/04	2040	07/05/2026		Bond Future	8.6972	104.8866	8.7058	104.8171	0.099	0.0000	0.0000
2026/02/04	2040	07/05/2026	11.67 Call	Bond Future	20460.5900	20.4606	20391.1500	20.3912	0.339	0.0000	0.0000
2026/02/04	2040	07/05/2026	11.67 Put	Bond Future	0.1400	0.0001	0.1300	0.0001	7.143	0.0000	0.0000
2026/02/04	2040	07/05/2026	8.65 Put	Bond Future	1533.9700	1.5340	1564.5500	1.5646	1.994	0.0000	0.0000
2026/02/04	2040	07/05/2026	8.65 Call	Bond Future	1152.7600	1.1528	1113.9100	1.1139	3.370	0.0000	0.0000
2026/02/04	2040	06/08/2026		Bond Future	8.7497	102.2458	8.7585	102.1756	0.101	0.0000	0.0000
2026/02/04	2040	06/08/2026	12.19 Call	Bond Future	22814.1000	22.8141	22743.9400	22.7439	0.308	0.0000	0.0000
2026/02/04	2040	06/08/2026	12.19 Put	Bond Future	2.2000	0.0022	2.1900	0.0022	0.455	0.0000	0.0000
2026/02/04	2040	05/11/2026		Bond Future	8.8013	104.0053	8.8104	103.9347	0.103	0.0000	0.0000
2026/02/04	2040	05/11/2026	11.06 Call	Bond Future	15840.0600	15.8401	15770.6600	15.7707	0.438	0.0000	0.0000
2026/02/04	2040	05/11/2026	11.06 Put	Bond Future	160.3000	0.1603	161.5400	0.1615	0.774	0.0000	0.0000
2026/02/04	2040	05/11/2026	11.27 Call	Bond Future	17065.6600	17.0657	16995.8300	16.9958	0.409	0.0000	0.0000
2026/02/04	2040	05/11/2026	11.27 Put	Bond Future	108.3700	0.1084	109.1800	0.1092	0.747	0.0000	0.0000
2026/02/04	2040	05/11/2026	10.67 Call	Bond Future	13532.3100	13.5323	13464.1300	13.4641	0.504	0.0000	0.0000
2026/02/04	2040	05/11/2026	10.67 Put	Bond Future	300.4200	0.3004	302.8800	0.3029	0.819	0.0000	0.0000
2026/02/04	2040	05/11/2026	9.91 Put	Bond Future	684.3700	0.6844	691.3700	0.6914	1.023	0.0000	0.0000
2026/02/04	2040	05/11/2026	9.91 Call	Bond Future	8848.8900	8.8489	8785.2500	8.7853	0.719	0.0000	0.0000
2026/02/04	2040	04/02/2027	10.17 Call	Bond Future	10226.8200	10.2268	10163.2400	10.1632	0.622	0.0000	0.0000
2026/02/04	2040	04/02/2027	10.17 Put	Bond Future	824.5100	0.8245	832.0800	0.8321	0.918	0.0000	0.0000
2026/02/04	2040	04/02/2027	9.67 Call	Bond Future	7308.4000	7.3084	7250.3300	7.2503	0.795	0.0000	0.0000
2026/02/04	2040	04/02/2027	9.67 Put	Bond Future	1340.8600	1.3409	1353.9400	1.3539	0.975	0.0000	0.0000
2026/02/04	2040	04/02/2027	8.78 Put	Bond Future	3312.3700	3.3124	3345.2600	3.3453	0.993	0.0000	0.0000
2026/02/04	2040	04/02/2027	8.78 Call	Bond Future	2701.5700	2.7016	2663.3100	2.6633	1.416	0.0000	0.0000
2026/02/04	2040	04/02/2027		Bond Future	8.8592	101.2924	8.8685	101.2212	0.105	0.0000	0.0000
2026/02/04	2040	04/02/2027	9.93 Call	Bond Future	8815.0500	8.8151	8753.7500	8.7538	0.695	0.0000	0.0000
2026/02/04	2040	04/02/2027	9.93 Put	Bond Future	1039.0600	1.0391	1048.9100	1.0489	0.948	0.0000	0.0000
2026/02/04	2043	05/02/2026		Bond Future	123.1699	123.1699	123.1276	123.1276	0.034	0.0000	0.0000
2026/02/04	2043	05/02/2026	109.66 Call	Bond Future	13509.8700	13.5099	13467.6400	13.4676	0.313	0.0000	0.0000
2026/02/04	2043	05/02/2026	109.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2043	07/05/2026		Bond Future	125.3673	125.3673	125.3243	125.3243	0.034	0.0000	0.0000
2026/02/04	2043	07/05/2026	111.70 Call	Bond Future	13667.3000	13.6673	13624.2600	13.6243	0.315	0.0000	0.0000
2026/02/04	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2043	06/08/2026		Bond Future	124.7881	124.7881	124.7450	124.7450	0.035	0.0000	0.0000
2026/02/04	2043	06/08/2026	110.88 Call	Bond Future	13908.1831	13.9082	13865.0231	13.8650	0.310	0.0000	0.0000
2026/02/04	2043	06/08/2026	110.88 Put	Bond Future	0.0531	0.0001	0.0531	0.0001	0.057	0.0000	0.0000
2026/02/04	2043	05/11/2026		Bond Future	126.9653	126.9653	126.9224	126.9224	0.034	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/02/04	2043	05/11/2026	112.84 Call	Bond Future	14126.3658	14.1264	14083.4364	14.0834	0.304	0.0000	0.0000
2026/02/04	2043	05/11/2026	112.84 Put	Bond Future	1.0458	0.0010	1.0564	0.0011	1.010	0.0000	0.0000
2026/02/04	2043	04/02/2027		Bond Future	126.2986	126.2986	126.2563	126.2563	0.033	0.0000	0.0000
2026/02/04	2043	04/02/2027	117.63 Call	Bond Future	8790.7182	8.7907	8749.8042	8.7498	0.465	0.0000	0.0000
2026/02/04	2043	04/02/2027	117.63 Put	Bond Future	122.1182	0.1221	123.4942	0.1235	1.127	0.0000	0.0000
2026/02/04	2044	05/02/2026	10.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2044	05/02/2026	10.00 Call	Bond Future	9336.6100	9.3366	9307.2600	9.3073	0.314	0.0000	0.0000
2026/02/04	2044	05/02/2026		Bond Future	8.8622	99.2368	8.8656	99.2075	0.037	0.0000	0.0000
2026/02/04	2044	05/02/2026	11.56 Call	Bond Future	20084.1600	20.0842	20054.8100	20.0548	0.146	0.0000	0.0000
2026/02/04	2044	05/02/2026	11.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2044	05/02/2026	11.45 Call	Bond Future	19394.3700	19.3944	19365.0200	19.3650	0.151	0.0000	0.0000
2026/02/04	2044	05/02/2026	11.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2044	05/02/2026	11.25 Call	Bond Future	18115.4200	18.1154	18086.0700	18.0861	0.162	0.0000	0.0000
2026/02/04	2044	05/02/2026	11.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2044	05/02/2026	11.50 Call	Bond Future	19709.0900	19.7091	19679.7400	19.6797	0.149	0.0000	0.0000
2026/02/04	2044	05/02/2026	11.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2044	05/02/2026	10.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2044	05/02/2026	10.90 Call	Bond Future	15797.6500	15.7977	15768.3000	15.7683	0.186	0.0000	0.0000
2026/02/04	2044	05/02/2026	10.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	2044	05/02/2026	10.07 Call	Bond Future	9866.6100	9.8666	9837.2600	9.8373	0.297	0.0000	0.0000
2026/02/04	2044	07/05/2026		Bond Future	8.9126	100.9826	8.9160	100.9527	0.038	0.0000	0.0000
2026/02/04	2044	07/05/2026	11.80 Call	Bond Future	21031.2200	21.0312	21001.2500	21.0013	0.143	0.0000	0.0000
2026/02/04	2044	07/05/2026	11.80 Put	Bond Future	0.3500	0.0004	0.3300	0.0003	5.714	0.0000	0.0000
2026/02/04	2044	07/05/2026	Put	Bond Future	1462.8600	1.4629	1465.0400	1.4650	0.149	0.0000	0.0000
2026/02/04	2044	07/05/2026	Call	Bond Future	2445.4800	2.4455	2417.7100	2.4177	1.136	0.0000	0.0000
2026/02/04	2044	07/05/2026	10.00 Call	Bond Future	8941.9300	8.9419	8910.6500	8.9107	0.350	0.0000	0.0000
2026/02/04	2044	07/05/2026	10.00 Put	Bond Future	92.0400	0.0920	90.7100	0.0907	1.445	0.0000	0.0000
2026/02/04	2044	06/08/2026		Bond Future	8.9652	98.3976	8.9687	98.3675	0.039	0.0000	0.0000
2026/02/04	2044	06/08/2026	12.42 Call	Bond Future	24071.2600	24.0713	24041.1200	24.0411	0.125	0.0000	0.0000
2026/02/04	2044	06/08/2026	12.42 Put	Bond Future	3.2700	0.0033	3.2100	0.0032	1.835	0.0000	0.0000
2026/02/04	2044	05/11/2026		Bond Future	9.0167	100.0909	9.0202	100.0611	0.039	0.0000	0.0000
2026/02/04	2044	05/11/2026	11.34 Call	Bond Future	17292.0000	17.2920	17261.6100	17.2616	0.176	0.0000	0.0000
2026/02/04	2044	05/11/2026	11.34 Put	Bond Future	174.0800	0.1741	173.5700	0.1736	0.293	0.0000	0.0000
2026/02/04	2044	04/02/2027		Bond Future	9.0738	97.4356	9.0773	97.4059	0.039	0.0000	0.0000
2026/02/04	2044	04/02/2027	10.18 Call	Bond Future	9786.9500	9.7870	9758.8500	9.7589	0.287	0.0000	0.0000
2026/02/04	2044	04/02/2027	10.18 Put	Bond Future	1120.2700	1.1203	1121.8200	1.1218	0.138	0.0000	0.0000
2026/02/04	2046	05/02/2026		Bond Future	142.3373	142.3373	143.3441	143.3441	0.707	0.0000	0.0000
2026/02/04	2046	05/02/2026	121.65 Call	Bond Future	20687.2500	20.6873	21694.1300	21.6941	4.867	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
2026/02/04	2046	05/02/2026	121.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/04	2046	07/05/2026		Bond Future	142.5910	142.5910	143.6159	0.719	0.0000	0.0000
2026/02/04	2046	07/05/2026	124.95 Call	Bond Future	17641.0400	17.6410	18665.8600	18.6659	5.809	0.0000
2026/02/04	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/04	2046	06/08/2026		Bond Future	145.1673	145.1673	146.2114	0.719	0.0000	0.0000
2026/02/04	2046	06/08/2026	122.38 Call	Bond Future	22787.3200	22.7873	23831.3900	23.8314	4.582	0.0000
2026/02/04	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/04	2046	05/11/2026		Bond Future	145.3788	145.3788	146.4424	0.732	0.0000	0.0000
2026/02/04	2046	05/11/2026	125.48 Call	Bond Future	19898.7800	19.8988	20962.4100	20.9624	5.345	0.0000
2026/02/04	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/04	2046	04/02/2027		Bond Future	147.9216	147.9216	149.0048	0.732	0.0000	0.0000
2026/02/04	2046	04/02/2027	131.09 Call	Bond Future	16831.6400	16.8316	17914.7500	17.9148	6.435	0.0000
2026/02/04	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/04	2050	05/02/2026		Bond Future	144.2384	144.2384	145.1796	0.653	0.0000	0.0000
2026/02/04	2050	05/02/2026	122.82 Call	Bond Future	21418.4100	21.4184	22359.5800	22.3596	4.394	0.0000
2026/02/04	2050	05/02/2026	122.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/04	2050	07/05/2026		Bond Future	146.8116	146.8116	147.7697	0.653	0.0000	0.0000
2026/02/04	2050	07/05/2026	124.07 Call	Bond Future	22741.5700	22.7416	23699.6600	23.6997	4.213	0.0000
2026/02/04	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/04	2050	06/08/2026		Bond Future	147.0226	147.0226	147.9987	0.664	0.0000	0.0000
2026/02/04	2050	06/08/2026	123.27 Call	Bond Future	23752.6200	23.7526	24728.7300	24.7287	4.109	0.0000
2026/02/04	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/04	2050	05/11/2026		Bond Future	149.5882	149.5882	150.5825	0.665	0.0000	0.0000
2026/02/04	2050	05/11/2026	123.84 Call	Bond Future	25748.2100	25.7482	26742.5300	26.7425	3.862	0.0000
2026/02/04	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/04	2050	04/02/2027		Bond Future	149.7258	149.7258	150.7389	0.677	0.0000	0.0000
2026/02/04	2050	04/02/2027	132.39 Call	Bond Future	17335.7900	17.3358	18348.8600	18.3489	5.844	0.0000
2026/02/04	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/04	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/02/04	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/02/04	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/02/04	AL37	05/02/2026		Index Future	1275.3850	1275.3850	1275.4960	0.009	0.0000	0.0000
2026/02/04	AL37	07/05/2026		Index Future	1297.8210	1297.8210	1297.9340	0.009	0.0000	0.0000
2026/02/04	AL37	06/08/2026		Index Future	1320.7110	1320.7110	1320.8280	0.009	0.0000	0.0000
2026/02/04	AL37	05/11/2026		Index Future	1343.7230	1343.7230	1343.8450	0.009	0.0000	0.0000
2026/02/04	AL37	04/02/2027		Index Future	1366.9460	1366.9460	1367.0720	0.009	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/02/04	AL7T	05/02/2026		Index Future	1658.8390	1658.8390	1659.2500	1659.2500	0.025	0.0000	0.0000
2026/02/04	AL7T	07/05/2026		Index Future	1688.0210	1688.0210	1688.4390	1688.4390	0.025	0.0000	0.0000
2026/02/04	AL7T	06/08/2026		Index Future	1717.7930	1717.7930	1718.2210	1718.2210	0.025	0.0000	0.0000
2026/02/04	AL7T	05/11/2026		Index Future	1747.7230	1747.7230	1748.1630	1748.1630	0.025	0.0000	0.0000
2026/02/04	AL7T	04/02/2027		Index Future	1777.9280	1777.9280	1778.3790	1778.3790	0.025	0.0000	0.0000
2026/02/04	ALBI	05/02/2026		Index Future	1401.4820	1401.4820	1401.3230	1401.3230	0.011	0.0000	0.0000
2026/02/04	ALBI	07/05/2026		Index Future	1426.1360	1426.1360	1425.9740	1425.9740	0.011	0.0000	0.0000
2026/02/04	ALBI	06/08/2026		Index Future	1451.2900	1451.2900	1451.1270	1451.1270	0.011	0.0000	0.0000
2026/02/04	ALBI	05/11/2026		Index Future	1476.5760	1476.5760	1476.4140	1476.4140	0.011	0.0000	0.0000
2026/02/04	ALBI	04/02/2027		Index Future	1502.0950	1502.0950	1501.9330	1501.9330	0.011	0.0000	0.0000
2026/02/04	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/02/04	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/04	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/04	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/02/04	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/04	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/04	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/04	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/04	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/04	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/04	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/04	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/04	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/04	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/04	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/04	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/04	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/04	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/04	ES33	05/02/2026		Bond Future	8.5128	97.4758	8.5057	97.5135	0.083	0.0000
2026/02/04	ES33	05/02/2026	11.49 Call	Bond Future	14280.3000	14.2803	14317.9900	14.3180	0.264	0.0000
2026/02/04	ES33	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/04	ES33	07/05/2026		Bond Future	8.5700	95.4222	8.5626	95.4605	0.086	0.0000
2026/02/04	ES33	07/05/2026	11.69 Call	Bond Future	14541.7000	14.5417	14579.9900	14.5800	0.263	0.0000
2026/02/04	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/04	ES33	06/08/2026		Bond Future	8.6293	97.1462	8.6215	97.1857	0.091	0.0000
2026/02/04	ES33	06/08/2026	12.02 Call	Bond Future	15277.5600	15.2776	15317.0500	15.3171	0.258	0.0000
2026/02/04	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/04	ES33	05/11/2026		Bond Future	8.7000	95.0499	8.6917	95.0908	0.096	0.0000
2026/02/04	ES33	05/11/2026	10.83 Call	Bond Future	9721.5300	9.7215	9762.3800	9.7624	0.420	0.0000
2026/02/04	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/04	ES33	04/02/2027		Bond Future	8.7835	96.7110	8.7745	96.7533	0.102	0.0000
2026/02/04	ES33	04/02/2027	9.70 Call	Bond Future	4214.4200	4.2144	4256.7300	4.2567	1.004	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	
2026/02/04	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	ES42	05/02/2026		Bond Future	9.0725	97.6877	9.0806	97.6217	0.090	0.0000	0.0000
2026/02/04	ES42	05/02/2026	11.85 Call	Bond Future	19088.0100	19.0880	19021.9500	19.0220	0.346	0.0000	0.0000
2026/02/04	ES42	05/02/2026	11.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	ES42	07/05/2026		Bond Future	9.1276	95.1664	9.1360	95.0991	0.092	0.0000	0.0000
2026/02/04	ES42	07/05/2026	12.20 Call	Bond Future	20525.0000	20.5250	20457.6800	20.4577	0.328	0.0000	0.0000
2026/02/04	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	ES42	06/08/2026		Bond Future	9.1832	96.8855	9.1918	96.8175	0.094	0.0000	0.0000
2026/02/04	ES42	06/08/2026	12.65 Call	Bond Future	22411.1300	22.4111	22343.1300	22.3431	0.303	0.0000	0.0000
2026/02/04	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	ES42	05/11/2026		Bond Future	9.2435	94.3124	9.2523	94.2439	0.095	0.0000	0.0000
2026/02/04	ES42	05/11/2026	11.66 Call	Bond Future	16347.6000	16.3476	16279.0800	16.2791	0.419	0.0000	0.0000
2026/02/04	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	ES42	04/02/2027		Bond Future	9.3095	95.9594	9.3185	95.8905	0.097	0.0000	0.0000
2026/02/04	ES42	04/02/2027	10.29 Call	Bond Future	7099.4600	7.0995	7030.5600	7.0306	0.970	0.0000	0.0000
2026/02/04	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	GOVI	05/02/2026		GOVI	1375.4230	1375.4230	1375.2170	1375.2170	0.015	0.0000	0.0000
2026/02/04	GOVI	05/02/2026	1,150. Call 00	GOVI	2254230.0000	225.4230	2252170.0000	225.2170	0.091	0.0000	0.0000
2026/02/04	GOVI	05/02/2026	1,150. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	GOVI	07/05/2026		GOVI	1399.6190	1399.6190	1399.4090	1399.4090	0.015	0.0000	0.0000
2026/02/04	GOVI	07/05/2026	1,177. Call 00	GOVI	2226190.0000	222.6190	2224090.0000	222.4090	0.094	0.0000	0.0000
2026/02/04	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	GOVI	06/08/2026		GOVI	1424.3050	1424.3050	1424.0930	1424.0930	0.015	0.0000	0.0000
2026/02/04	GOVI	06/08/2026	1,189. Call 00	GOVI	2353050.0000	235.3050	2350930.0000	235.0930	0.090	0.0000	0.0000
2026/02/04	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	GOVI	05/11/2026		GOVI	1449.1220	1449.1220	1448.9100	1448.9100	0.015	0.0000	0.0000
2026/02/04	GOVI	05/11/2026	1,277. Call 00	GOVI	1721220.0000	172.1220	1719100.0000	171.9100	0.123	0.0000	0.0000
2026/02/04	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	GOVI	04/02/2027		GOVI	1474.1660	1474.1660	1473.9530	1473.9530	0.014	0.0000	0.0000
2026/02/04	GOVI	04/02/2027	1,369. Call 00	GOVI	1051660.0000	105.1660	1049530.0000	104.9530	0.203	0.0000	0.0000
2026/02/04	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	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
2026/02/04	I258	05/02/2026		Bond Future	130.4652	130.4652	130.4198	130.4198	0.035	0.0000
2026/02/04	I258	05/02/2026	111.65 Call	Bond Future	18815.1600	18.8152	18769.7600	18.7698	0.241	0.0000
2026/02/04	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/04	I258	07/05/2026		Bond Future	132.7928	132.7928	132.7465	132.7465	0.035	0.0000
2026/02/04	I258	07/05/2026	113.73 Call	Bond Future	19062.8202	19.0628	19016.4902	19.0165	0.243	0.0000
2026/02/04	I258	07/05/2026	113.73 Put	Bond Future	0.0002	0.0000	0.0002	0.0000	11.111	0.0000
2026/02/04	I258	06/08/2026		Bond Future	132.3478	132.3478	132.3016	132.3016	0.035	0.0000
2026/02/04	I258	06/08/2026	112.95 Call	Bond Future	19398.2479	19.3982	19351.9838	19.3520	0.238	0.0000
2026/02/04	I258	06/08/2026	112.95 Put	Bond Future	0.4179	0.0004	0.4138	0.0004	0.984	0.0000
2026/02/04	I258	05/11/2026		Bond Future	134.6569	134.6569	134.6108	134.6108	0.034	0.0000
2026/02/04	I258	05/11/2026	114.95 Call	Bond Future	19712.3186	19.7123	19666.2453	19.6662	0.234	0.0000
2026/02/04	I258	05/11/2026	114.95 Put	Bond Future	5.4286	0.0054	5.4353	0.0054	0.123	0.0000
2026/02/04	I258	04/02/2027		Bond Future	134.1248	134.1248	134.0794	134.0794	0.034	0.0000
2026/02/04	I258	04/02/2027	118.90 Call	Bond Future	15345.9998	15.3460	15301.1683	15.3012	0.292	0.0000
2026/02/04	I258	04/02/2027	118.90 Put	Bond Future	121.1598	0.1212	121.7683	0.1218	0.502	0.0000
2026/02/04	IGOV	05/02/2026		Index Future	437.6580	437.6580	439.0200	439.0200	0.311	0.0000
2026/02/04	IGOV	07/05/2026		Index Future	445.4660	445.4660	446.8520	446.8520	0.311	0.0000
2026/02/04	IGOV	06/08/2026		Index Future	453.4300	453.4300	454.8420	454.8420	0.311	0.0000
2026/02/04	IGOV	05/11/2026		Index Future	461.4360	461.4360	462.8740	462.8740	0.312	0.0000
2026/02/04	IGOV	04/02/2027		Index Future	469.5140	469.5140	470.9780	470.9780	0.312	0.0000
2026/02/04	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000
2026/02/04	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000
2026/02/04	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000
2026/02/04	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000
2026/02/04	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000
2026/02/04	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000
2026/02/04	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000
2026/02/04	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000
2026/02/04	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000
2026/02/04	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000
2026/02/04	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000
2026/02/04	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000
2026/02/04	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000
2026/02/04	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000
2026/02/04	R033	05/02/2026		Bond Future	7.7465	115.8111	7.7354	115.8760	0.144	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	
2026/02/04	R033	05/02/2026	10.49 Call	Bond Future	14601.3700	14.6014	14666.2400	14.6662	0.444	0.0000	0.0000
2026/02/04	R033	05/02/2026	10.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R033	07/05/2026		Bond Future	7.7778	112.8070	7.7661	112.8728	0.150	0.0000	0.0000
2026/02/04	R033	07/05/2026	10.38 Call	Bond Future	13529.3200	13.5293	13594.3400	13.5943	0.481	0.0000	0.0000
2026/02/04	R033	07/05/2026	10.38 Put	Bond Future	10.5900	0.0106	9.7400	0.0097	8.026	0.0000	0.0000
2026/02/04	R033	06/08/2026		Bond Future	7.8096	114.8175	7.7972	114.8851	0.159	0.0000	0.0000
2026/02/04	R033	06/08/2026	10.25 Call	Bond Future	12515.7400	12.5157	12578.3100	12.5783	0.500	0.0000	0.0000
2026/02/04	R033	06/08/2026	10.25 Put	Bond Future	152.5300	0.1525	147.4500	0.1475	3.330	0.0000	0.0000
2026/02/04	R033	05/11/2026		Bond Future	7.8491	111.7547	7.8359	111.8243	0.168	0.0000	0.0000
2026/02/04	R033	05/11/2026	9.33 Call	Bond Future	8221.0300	8.2210	8275.5500	8.2756	0.663	0.0000	0.0000
2026/02/04	R033	05/11/2026	9.33 Put	Bond Future	743.2300	0.7432	728.1700	0.7282	2.026	0.0000	0.0000
2026/02/04	R033	04/02/2027		Bond Future	7.8970	113.6820	7.8830	113.7536	0.178	0.0000	0.0000
2026/02/04	R033	04/02/2027	8.65 Call	Bond Future	5554.0600	5.5541	5599.1500	5.5992	0.812	0.0000	0.0000
2026/02/04	R033	04/02/2027	8.65 Put	Bond Future	1802.9800	1.8030	1776.4600	1.7765	1.471	0.0000	0.0000
2026/02/04	R035	05/02/2026	8.45 Call	Bond Future	2732.0600	2.7321	2708.2900	2.7083	0.870	0.0000	0.0000
2026/02/04	R035	05/02/2026	8.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R035	05/02/2026		Bond Future	8.0268	109.3714	8.0305	109.3476	0.045	0.0000	0.0000
2026/02/04	R035	05/02/2026	10.79 Call	Bond Future	16276.8500	16.2769	16253.0800	16.2531	0.146	0.0000	0.0000
2026/02/04	R035	05/02/2026	10.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R035	05/02/2026	9.25 Call	Bond Future	7649.7200	7.6497	7625.9500	7.6260	0.311	0.0000	0.0000
2026/02/04	R035	05/02/2026	9.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R035	05/02/2026	8.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R035	05/02/2026	8.85 Call	Bond Future	5230.3500	5.2304	5206.5800	5.2066	0.454	0.0000	0.0000
2026/02/04	R035	05/02/2026	10.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R035	05/02/2026	10.44 Call	Bond Future	14407.5200	14.4075	14383.7500	14.3838	0.165	0.0000	0.0000
2026/02/04	R035	05/02/2026	10.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R035	05/02/2026	10.94 Call	Bond Future	17062.3500	17.0624	17038.5800	17.0386	0.139	0.0000	0.0000
2026/02/04	R035	05/02/2026	12.44 Call	Bond Future	24430.4600	24.4305	24406.6900	24.4067	0.097	0.0000	0.0000
2026/02/04	R035	05/02/2026	12.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R035	05/02/2026	11.17 Call	Bond Future	18248.9400	18.2489	18225.1700	18.2252	0.130	0.0000	0.0000
2026/02/04	R035	05/02/2026	11.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R035	05/02/2026	10.67 Call	Bond Future	15641.7400	15.6417	15617.9700	15.6180	0.152	0.0000	0.0000
2026/02/04	R035	05/02/2026	10.67 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R035	05/02/2026	10.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R035	05/02/2026	10.17 Call	Bond Future	12929.7400	12.9297	12905.9700	12.9060	0.184	0.0000	0.0000
2026/02/04	R035	05/02/2026	11.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R035	05/02/2026	11.00 Call	Bond Future	17373.9700	17.3740	17350.2000	17.3502	0.137	0.0000	0.0000
2026/02/04	R035	05/02/2026	9.64 Call	Bond Future	9935.2800	9.9353	9911.5100	9.9115	0.239	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
2026/02/04	R035	05/02/2026	9.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R035	05/02/2026	9.14 Call	Bond Future	6992.1000	6.9921	6968.3300	6.9683	0.340	0.0000	0.0000
2026/02/04	R035	05/02/2026	9.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R035	05/02/2026	8.64 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R035	05/02/2026	8.64 Call	Bond Future	3928.7700	3.9288	3905.0000	3.9050	0.605	0.0000	0.0000
2026/02/04	R035	07/05/2026	8.29 Put	Bond Future	618.5500	0.6186	620.3000	0.6203	0.283	0.0000	0.0000
2026/02/04	R035	07/05/2026	8.29 Call	Bond Future	2070.4400	2.0704	2047.9200	2.0479	1.088	0.0000	0.0000
2026/02/04	R035	07/05/2026	8.79 Put	Bond Future	165.4800	0.1655	164.4900	0.1645	0.598	0.0000	0.0000
2026/02/04	R035	07/05/2026	8.79 Call	Bond Future	4709.5700	4.7096	4684.3100	4.6843	0.536	0.0000	0.0000
2026/02/04	R035	07/05/2026	9.20 Call	Bond Future	7046.8500	7.0469	7021.7600	7.0218	0.356	0.0000	0.0000
2026/02/04	R035	07/05/2026	9.20 Put	Bond Future	56.2100	0.0562	55.3900	0.0554	1.459	0.0000	0.0000
2026/02/04	R035	07/05/2026	10.66 Call	Bond Future	15094.9000	15.0949	15070.6100	15.0706	0.161	0.0000	0.0000
2026/02/04	R035	07/05/2026	10.66 Put	Bond Future	0.3800	0.0004	0.3600	0.0004	5.263	0.0000	0.0000
2026/02/04	R035	07/05/2026	10.16 Call	Bond Future	12425.8300	12.4258	12401.4200	12.4014	0.196	0.0000	0.0000
2026/02/04	R035	07/05/2026	10.16 Put	Bond Future	3.8800	0.0039	3.7400	0.0037	3.608	0.0000	0.0000
2026/02/04	R035	07/05/2026	9.66 Put	Bond Future	17.2100	0.0172	16.7800	0.0168	2.499	0.0000	0.0000
2026/02/04	R035	07/05/2026	9.66 Call	Bond Future	9661.0200	9.6610	9636.3200	9.6363	0.256	0.0000	0.0000
2026/02/04	R035	07/05/2026	10.71 Call	Bond Future	15356.4400	15.3564	15332.1600	15.3322	0.158	0.0000	0.0000
2026/02/04	R035	07/05/2026	10.71 Put	Bond Future	0.2900	0.0003	0.2800	0.0003	3.448	0.0000	0.0000
2026/02/04	R035	07/05/2026	10.21 Call	Bond Future	12697.0100	12.6970	12672.6100	12.6726	0.192	0.0000	0.0000
2026/02/04	R035	07/05/2026	10.21 Put	Bond Future	3.1300	0.0031	3.0000	0.0030	4.153	0.0000	0.0000
2026/02/04	R035	07/05/2026	9.71 Put	Bond Future	15.2200	0.0152	14.8200	0.0148	2.628	0.0000	0.0000
2026/02/04	R035	07/05/2026	9.71 Call	Bond Future	9941.7300	9.9417	9917.0600	9.9171	0.248	0.0000	0.0000
2026/02/04	R035	07/05/2026	10.64 Call	Bond Future	14990.0100	14.9900	14965.7100	14.9657	0.162	0.0000	0.0000
2026/02/04	R035	07/05/2026	10.64 Put	Bond Future	0.4200	0.0004	0.3900	0.0004	7.143	0.0000	0.0000
2026/02/04	R035	07/05/2026	10.14 Call	Bond Future	12317.1100	12.3171	12292.6900	12.2927	0.198	0.0000	0.0000
2026/02/04	R035	07/05/2026	10.14 Put	Bond Future	4.2300	0.0042	4.0800	0.0041	3.546	0.0000	0.0000
2026/02/04	R035	07/05/2026	9.64 Put	Bond Future	18.0800	0.0181	17.6400	0.0176	2.434	0.0000	0.0000
2026/02/04	R035	07/05/2026	9.64 Call	Bond Future	9548.5000	9.5485	9523.7900	9.5238	0.259	0.0000	0.0000
2026/02/04	R035	07/05/2026		Bond Future	8.0619	106.7953	8.0656	106.7710	0.047	0.0000	0.0000
2026/02/04	R035	07/05/2026	10.86 Call	Bond Future	16135.1500	16.1352	16110.8700	16.1109	0.150	0.0000	0.0000
2026/02/04	R035	07/05/2026	10.86 Put	Bond Future	0.1400	0.0001	0.1300	0.0001	7.143	0.0000	0.0000
2026/02/04	R035	07/05/2026	8.55 Call	Bond Future	3387.4400	3.3874	3362.7400	3.3627	0.729	0.0000	0.0000
2026/02/04	R035	07/05/2026	8.55 Put	Bond Future	312.4300	0.3124	312.0000	0.3120	0.138	0.0000	0.0000
2026/02/04	R035	06/08/2026	10.22 Call	Bond Future	12324.1100	12.3241	12299.5700	12.2996	0.199	0.0000	0.0000
2026/02/04	R035	06/08/2026	10.22 Put	Bond Future	45.2700	0.0453	44.9300	0.0449	0.751	0.0000	0.0000
2026/02/04	R035	06/08/2026	9.72 Call	Bond Future	9681.0300	9.6810	9656.3500	9.6564	0.255	0.0000	0.0000
2026/02/04	R035	06/08/2026	9.72 Put	Bond Future	119.0800	0.1191	118.6000	0.1186	0.403	0.0000	0.0000
2026/02/04	R035	06/08/2026	9.22 Put	Bond Future	261.3900	0.2614	261.1700	0.2612	0.084	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
2026/02/04	R035	06/08/2026	9.22 Call	Bond Future	7001.1400	7.0011	6976.7200	6.9767	0.349	0.0000	0.0000
2026/02/04	R035	06/08/2026	10.13 Call	Bond Future	11854.3600	11.8544	11829.7700	11.8298	0.207	0.0000	0.0000
2026/02/04	R035	06/08/2026	10.13 Put	Bond Future	56.9900	0.0570	56.6000	0.0566	0.684	0.0000	0.0000
2026/02/04	R035	06/08/2026	9.63 Call	Bond Future	9198.5000	9.1985	9173.8300	9.1738	0.268	0.0000	0.0000
2026/02/04	R035	06/08/2026	9.63 Put	Bond Future	136.6400	0.1366	136.1700	0.1362	0.344	0.0000	0.0000
2026/02/04	R035	06/08/2026	9.13 Put	Bond Future	302.8500	0.3029	302.7700	0.3028	0.026	0.0000	0.0000
2026/02/04	R035	06/08/2026	9.13 Call	Bond Future	6523.0800	6.5231	6498.8000	6.4988	0.372	0.0000	0.0000
2026/02/04	R035	06/08/2026		Bond Future	8.0981	108.6990	8.1020	108.6748	0.048	0.0000	0.0000
2026/02/04	R035	06/08/2026	11.06 Call	Bond Future	16622.2500	16.6223	16597.9800	16.5980	0.146	0.0000	0.0000
2026/02/04	R035	06/08/2026	11.06 Put	Bond Future	4.0500	0.0041	3.9800	0.0040	1.728	0.0000	0.0000
2026/02/04	R035	06/08/2026	8.29 Put	Bond Future	1183.4400	1.1834	1188.2300	1.1882	0.405	0.0000	0.0000
2026/02/04	R035	06/08/2026	8.29 Call	Bond Future	2377.9300	2.3779	2358.5200	2.3585	0.816	0.0000	0.0000
2026/02/04	R035	06/08/2026	8.79 Put	Bond Future	523.1000	0.5231	523.9900	0.5240	0.170	0.0000	0.0000
2026/02/04	R035	06/08/2026	8.79 Call	Bond Future	4748.0500	4.7481	4724.7400	4.7247	0.491	0.0000	0.0000
2026/02/04	R035	06/08/2026	9.39 Call	Bond Future	7910.3000	7.9103	7885.7300	7.8857	0.311	0.0000	0.0000
2026/02/04	R035	06/08/2026	9.39 Put	Bond Future	198.9000	0.1989	198.5300	0.1985	0.186	0.0000	0.0000
2026/02/04	R035	06/08/2026	9.71 Call	Bond Future	9627.4800	9.6275	9602.8000	9.6028	0.256	0.0000	0.0000
2026/02/04	R035	06/08/2026	9.71 Put	Bond Future	120.9300	0.1209	120.4500	0.1205	0.397	0.0000	0.0000
2026/02/04	R035	06/08/2026	9.21 Call	Bond Future	6947.9500	6.9480	6923.5500	6.9236	0.351	0.0000	0.0000
2026/02/04	R035	06/08/2026	9.21 Put	Bond Future	265.7400	0.2657	265.5400	0.2655	0.075	0.0000	0.0000
2026/02/04	R035	06/08/2026	8.71 Put	Bond Future	595.2700	0.5953	596.5400	0.5965	0.213	0.0000	0.0000
2026/02/04	R035	06/08/2026	8.71 Call	Bond Future	4343.1300	4.3431	4320.2000	4.3202	0.528	0.0000	0.0000
2026/02/04	R035	05/11/2026	9.80 Call	Bond Future	9773.6400	9.7736	9749.7500	9.7498	0.244	0.0000	0.0000
2026/02/04	R035	05/11/2026	9.80 Put	Bond Future	242.9700	0.2430	242.9400	0.2429	0.012	0.0000	0.0000
2026/02/04	R035	05/11/2026	9.30 Call	Bond Future	7229.6000	7.2296	7206.3800	7.2064	0.321	0.0000	0.0000
2026/02/04	R035	05/11/2026	9.30 Put	Bond Future	452.6700	0.4527	453.3100	0.4533	0.141	0.0000	0.0000
2026/02/04	R035	05/11/2026	8.80 Put	Bond Future	858.3900	0.8584	860.8000	0.8608	0.281	0.0000	0.0000
2026/02/04	R035	05/11/2026	8.80 Call	Bond Future	4777.0000	4.7770	4755.5500	4.7556	0.449	0.0000	0.0000
2026/02/04	R035	05/11/2026		Bond Future	8.1436	106.0720	8.1475	106.0481	0.048	0.0000	0.0000
2026/02/04	R035	05/11/2026	10.03 Call	Bond Future	10944.4000	10.9444	10920.3800	10.9204	0.219	0.0000	0.0000
2026/02/04	R035	05/11/2026	10.03 Put	Bond Future	180.9400	0.1809	180.7800	0.1808	0.088	0.0000	0.0000
2026/02/04	R035	04/02/2027		Bond Future	8.1972	107.9021	8.2011	107.8787	0.048	0.0000	0.0000
2026/02/04	R035	04/02/2027	9.02 Call	Bond Future	5707.6300	5.7076	5686.7600	5.6868	0.366	0.0000	0.0000
2026/02/04	R035	04/02/2027	9.02 Put	Bond Future	950.3800	0.9504	952.9200	0.9529	0.267	0.0000	0.0000
2026/02/04	R038	05/02/2026		Bond Future	8.4872	121.8241	8.4706	121.9644	0.197	0.0000	0.0000
2026/02/04	R038	05/02/2026	11.44 Call	Bond Future	21538.8100	21.5388	21679.1100	21.6791	0.651	0.0000	0.0000
2026/02/04	R038	05/02/2026	11.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R038	07/05/2026		Bond Future	8.5358	118.4845	8.5185	118.6272	0.203	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	
2026/02/04	R038	07/05/2026	11.40 Call	Bond Future	20635.4800	20.6355	20778.1200	20.7781	0.691	0.0000	0.0000
2026/02/04	R038	07/05/2026	11.40 Put	Bond Future	0.2000	0.0002	0.1700	0.0002	15.000	0.0000	0.0000
2026/02/04	R038	06/08/2026		Bond Future	8.5857	120.5963	8.5677	120.7420	0.210	0.0000	0.0000
2026/02/04	R038	06/08/2026	11.77 Call	Bond Future	22244.1300	22.2441	22389.4700	22.3895	0.653	0.0000	0.0000
2026/02/04	R038	06/08/2026	11.77 Put	Bond Future	4.7700	0.0048	4.3800	0.0044	8.176	0.0000	0.0000
2026/02/04	R038	05/11/2026		Bond Future	8.6410	117.1919	8.6222	117.3410	0.217	0.0000	0.0000
2026/02/04	R038	05/11/2026	10.72 Call	Bond Future	15173.9700	15.1740	15314.8000	15.3148	0.928	0.0000	0.0000
2026/02/04	R038	05/11/2026	10.72 Put	Bond Future	188.0100	0.1880	179.6800	0.1797	4.431	0.0000	0.0000
2026/02/04	R038	04/02/2027		Bond Future	8.7031	119.2129	8.6835	119.3655	0.225	0.0000	0.0000
2026/02/04	R038	04/02/2027	9.60 Call	Bond Future	7793.6500	7.7937	7911.0400	7.9110	1.506	0.0000	0.0000
2026/02/04	R038	04/02/2027	9.60 Put	Bond Future	1106.1400	1.1061	1070.9500	1.0710	3.181	0.0000	0.0000
2026/02/04	R053	05/02/2026		Bond Future	8.7219	134.2263	8.7305	134.1151	0.099	0.0000	0.0000
2026/02/04	R053	05/02/2026	11.49 Call	Bond Future	28892.5200	28.8925	28781.3300	28.7813	0.385	0.0000	0.0000
2026/02/04	R053	05/02/2026	11.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R053	07/05/2026		Bond Future	8.7621	130.7279	8.7710	130.6147	0.101	0.0000	0.0000
2026/02/04	R053	07/05/2026	11.69 Call	Bond Future	29953.1900	29.9532	29840.0100	29.8400	0.378	0.0000	0.0000
2026/02/04	R053	07/05/2026	11.69 Put	Bond Future	0.5000	0.0005	0.4800	0.0005	4.000	0.0000	0.0000
2026/02/04	R053	06/08/2026		Bond Future	8.8029	133.0579	8.8120	132.9432	0.103	0.0000	0.0000
2026/02/04	R053	06/08/2026	12.28 Call	Bond Future	33952.2300	33.9522	33837.5400	33.8375	0.338	0.0000	0.0000
2026/02/04	R053	06/08/2026	12.28 Put	Bond Future	5.6400	0.0056	5.6300	0.0056	0.177	0.0000	0.0000
2026/02/04	R053	05/11/2026		Bond Future	8.8470	129.4901	8.8562	129.3744	0.104	0.0000	0.0000
2026/02/04	R053	05/11/2026	11.21 Call	Bond Future	24954.2400	24.9542	24840.4400	24.8404	0.456	0.0000	0.0000
2026/02/04	R053	05/11/2026	11.21 Put	Bond Future	239.8500	0.2399	241.7800	0.2418	0.805	0.0000	0.0000
2026/02/04	R053	04/02/2027		Bond Future	8.8952	131.7233	8.9046	131.6066	0.106	0.0000	0.0000
2026/02/04	R053	04/02/2027	9.99 Call	Bond Future	14132.5200	14.1325	14031.8700	14.0319	0.712	0.0000	0.0000
2026/02/04	R053	04/02/2027	9.99 Put	Bond Future	1682.5000	1.6825	1698.5100	1.6985	0.952	0.0000	0.0000
2026/02/04	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2026/02/04	R186	05/02/2026	8.43 Call	Bond Future	11.6600	0.0117	8.2500	0.0083	29.245	0.0000	0.0000
2026/02/04	R186	05/02/2026	8.43 Put	Bond Future	11.6600	0.0117	8.2500	0.0083	29.245	0.0000	0.0000
2026/02/04	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/02/04	R186	07/05/2026	8.69 Call	Bond Future	79.6000	0.0796	79.1700	0.0792	0.540	0.0000	0.0000
2026/02/04	R186	07/05/2026	8.69 Put	Bond Future	79.6000	0.0796	79.1700	0.0792	0.540	0.0000	0.0000
2026/02/04	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/02/04	R186	06/08/2026	8.57 Call	Bond Future	76.3600	0.0764	76.1500	0.0762	0.275	0.0000	0.0000
2026/02/04	R186	06/08/2026	8.57 Put	Bond Future	76.3600	0.0764	76.1500	0.0762	0.275	0.0000	0.0000
2026/02/04	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/02/04	R186	05/11/2026	8.12 Call	Bond Future	46.2300	0.0462	46.1500	0.0462	0.173	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/02/04	R186	05/11/2026	8.12 Put	Bond Future	46.2300	0.0462	46.1500	0.0462	0.173	0.0000	0.0000
2026/02/04	R202	05/02/2026		Bond Future	296.4214	296.4214	296.9158	296.9158	0.167	0.0000	0.0000
2026/02/04	R202	05/02/2026	277.82 Call	Bond Future	18601.3900	18.6014	19095.8400	19.0958	2.658	0.0000	0.0000
2026/02/04	R202	05/02/2026	277.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R202	07/05/2026		Bond Future	301.7097	301.7097	302.2132	302.2132	0.167	0.0000	0.0000
2026/02/04	R202	07/05/2026	277.55 Call	Bond Future	24159.7000	24.1597	24663.1900	24.6632	2.084	0.0000	0.0000
2026/02/04	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R202	06/08/2026		Bond Future	301.7631	301.7631	302.2773	302.2773	0.170	0.0000	0.0000
2026/02/04	R202	06/08/2026	278.86 Call	Bond Future	22903.0800	22.9031	23417.2500	23.4173	2.245	0.0000	0.0000
2026/02/04	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R202	05/11/2026		Bond Future	307.0293	307.0293	307.5544	307.5544	0.171	0.0000	0.0000
2026/02/04	R202	05/11/2026	280.46 Call	Bond Future	26569.3100	26.5693	27094.4100	27.0944	1.976	0.0000	0.0000
2026/02/04	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R202	04/02/2027		Bond Future	306.9172	306.9172	307.4547	307.4547	0.175	0.0000	0.0000
2026/02/04	R202	04/02/2027	294.73 Call	Bond Future	12187.2300	12.1872	12724.6800	12.7247	4.410	0.0000	0.0000
2026/02/04	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R209	05/02/2026		Bond Future	8.2118	88.9495	8.2055	88.9889	0.077	0.0000	0.0000
2026/02/04	R209	05/02/2026	10.93 Call	Bond Future	14937.6800	14.9377	14977.0600	14.9771	0.264	0.0000	0.0000
2026/02/04	R209	05/02/2026	10.93 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R209	07/05/2026		Bond Future	8.2503	87.3639	8.2437	87.4039	0.080	0.0000	0.0000
2026/02/04	R209	07/05/2026	11.07 Call	Bond Future	15194.2000	15.1942	15234.2000	15.2342	0.263	0.0000	0.0000
2026/02/04	R209	07/05/2026	11.07 Put	Bond Future	0.1300	0.0001	0.1100	0.0001	15.385	0.0000	0.0000
2026/02/04	R209	06/08/2026		Bond Future	8.2898	88.9211	8.2829	88.9622	0.083	0.0000	0.0000
2026/02/04	R209	06/08/2026	11.39 Call	Bond Future	16257.7000	16.2577	16298.6300	16.2986	0.252	0.0000	0.0000
2026/02/04	R209	06/08/2026	11.39 Put	Bond Future	3.0800	0.0031	2.9200	0.0029	5.195	0.0000	0.0000
2026/02/04	R209	05/11/2026		Bond Future	8.3346	87.3024	8.3273	87.3449	0.087	0.0000	0.0000
2026/02/04	R209	05/11/2026	10.32 Call	Bond Future	10877.2200	10.8772	10916.1400	10.9161	0.358	0.0000	0.0000
2026/02/04	R209	05/11/2026	10.32 Put	Bond Future	161.8900	0.1619	158.3300	0.1583	2.199	0.0000	0.0000
2026/02/04	R209	04/02/2027		Bond Future	8.3857	88.8086	8.3780	88.8525	0.091	0.0000	0.0000
2026/02/04	R209	04/02/2027	9.28 Call	Bond Future	5831.9000	5.8319	5863.5800	5.8636	0.543	0.0000	0.0000
2026/02/04	R209	04/02/2027	9.28 Put	Bond Future	878.3200	0.8783	866.1300	0.8661	1.388	0.0000	0.0000
2026/02/04	R210	05/02/2026		Bond Future	259.9156	259.9156	259.7150	259.7150	0.077	0.0000	0.0000
2026/02/04	R210	05/02/2026	253.10 Call	Bond Future	6815.6000	6.8156	6614.9800	6.6150	2.944	0.0000	0.0000
2026/02/04	R210	05/02/2026	253.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R210	07/05/2026		Bond Future	261.0878	261.0878	260.8834	260.8834	0.078	0.0000	0.0000
2026/02/04	R210	07/05/2026	255.40 Call	Bond Future	5687.7700	5.6878	5483.4400	5.4834	3.592	0.0000	0.0000
2026/02/04	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/02/04	R210	06/08/2026		Bond Future	265.8052	265.8052	265.5984	265.5984	0.078	0.0000
2026/02/04	R210	06/08/2026	259.84 Call	Bond Future	5965.2000	5.9652	5758.3600	5.7584	3.467	0.0000
2026/02/04	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/04	R210	05/11/2026		Bond Future	266.9244	266.9244	266.7163	266.7163	0.078	0.0000
2026/02/04	R210	05/11/2026	253.33 Call	Bond Future	13594.4300	13.5944	13386.2700	13.3863	1.531	0.0000
2026/02/04	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/04	R210	04/02/2027		Bond Future	271.5935	271.5935	271.3836	271.3836	0.077	0.0000
2026/02/04	R210	04/02/2027	266.03 Call	Bond Future	5563.4600	5.5635	5353.6300	5.3536	3.772	0.0000
2026/02/04	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/04	R213	05/02/2026		Bond Future	7.4111	101.4403	7.4053	101.4643	0.079	0.0000
2026/02/04	R213	05/02/2026	9.89 Call	Bond Future	9570.1000	9.5701	9594.0800	9.5941	0.251	0.0000
2026/02/04	R213	05/02/2026	9.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/04	R213	07/05/2026		Bond Future	7.4269	99.6755	7.4207	99.6998	0.083	0.0000
2026/02/04	R213	07/05/2026	9.80 Call	Bond Future	8831.2800	8.8313	8855.5700	8.8556	0.275	0.0000
2026/02/04	R213	07/05/2026	9.80 Put	Bond Future	0.5800	0.0006	0.5200	0.0005	10.345	0.0000
2026/02/04	R213	06/08/2026		Bond Future	7.4420	101.4522	7.4353	101.4774	0.090	0.0000
2026/02/04	R213	06/08/2026	9.69 Call	Bond Future	8052.1700	8.0522	8076.7700	8.0768	0.306	0.0000
2026/02/04	R213	06/08/2026	9.69 Put	Bond Future	16.1100	0.0161	15.4900	0.0155	3.849	0.0000
2026/02/04	R213	05/11/2026		Bond Future	7.4710	99.6510	7.4637	99.6774	0.098	0.0000
2026/02/04	R213	05/11/2026	8.75 Call	Bond Future	4660.4900	4.6605	4682.7600	4.6828	0.478	0.0000
2026/02/04	R213	05/11/2026	8.75 Put	Bond Future	198.8500	0.1989	194.7500	0.1948	2.062	0.0000
2026/02/04	R213	04/02/2027		Bond Future	7.5105	101.3708	7.5024	101.3984	0.108	0.0000
2026/02/04	R213	04/02/2027	8.14 Call	Bond Future	2732.1400	2.7321	2750.6000	2.7506	0.676	0.0000
2026/02/04	R213	04/02/2027	8.14 Put	Bond Future	618.2200	0.6182	609.1100	0.6091	1.474	0.0000
2026/02/04	R214	05/02/2026		Bond Future	8.6721	84.8542	8.6805	84.7931	0.097	0.0000
2026/02/04	R214	05/02/2026	11.26 Call	Bond Future	16079.0400	16.0790	16018.0200	16.0180	0.380	0.0000
2026/02/04	R214	05/02/2026	11.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/04	R214	07/05/2026		Bond Future	8.7145	83.0511	8.7231	82.9889	0.100	0.0000
2026/02/04	R214	07/05/2026	11.53 Call	Bond Future	17107.9000	17.1079	17045.7100	17.0457	0.364	0.0000
2026/02/04	R214	07/05/2026	11.53 Put	Bond Future	0.2500	0.0003	0.2400	0.0002	4.000	0.0000
2026/02/04	R214	06/08/2026		Bond Future	8.7581	84.5315	8.7670	84.4686	0.102	0.0000
2026/02/04	R214	06/08/2026	11.97 Call	Bond Future	18909.5500	18.9096	18846.6400	18.8466	0.333	0.0000
2026/02/04	R214	06/08/2026	11.97 Put	Bond Future	3.8900	0.0039	3.8900	0.0039	0.000	0.0000
2026/02/04	R214	05/11/2026		Bond Future	8.8079	82.6922	8.8170	82.6289	0.103	0.0000
2026/02/04	R214	05/11/2026	10.97 Call	Bond Future	13505.2800	13.5053	13443.2600	13.4433	0.459	0.0000
2026/02/04	R214	05/11/2026	10.97 Put	Bond Future	164.1400	0.1641	165.4400	0.1654	0.792	0.0000
2026/02/04	R214	04/02/2027		Bond Future	8.8635	84.1192	8.8728	84.0553	0.105	0.0000
2026/02/04	R214	04/02/2027	9.90 Call	Bond Future	7677.7800	7.6778	7623.0600	7.6231	0.713	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	
2026/02/04	R214	04/02/2027	9.90 Put	Bond Future	950.0900	0.9501	959.2000	0.9592	0.959	0.0000	0.0000
2026/02/04	R248	05/02/2026	8.90 Put	Bond Future	60.5500	0.0606	23.0100	0.0230	61.998	0.0000	0.0000
2026/02/04	R248	05/02/2026	8.90 Call	Bond Future	659.5300	0.6595	589.3600	0.5894	10.639	0.0000	0.0000
2026/02/04	R248	05/02/2026	9.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R248	05/02/2026	9.40 Call	Bond Future	5163.7200	5.1637	5131.0900	5.1311	0.632	0.0000	0.0000
2026/02/04	R248	05/02/2026	9.90 Call	Bond Future	9398.2000	9.3982	9365.5700	9.3656	0.347	0.0000	0.0000
2026/02/04	R248	05/02/2026	9.90 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R248	05/02/2026		Bond Future	8.8371	103.0920	8.8405	103.0594	0.039	0.0000	0.0000
2026/02/04	R248	05/02/2026	11.46 Call	Bond Future	20784.4900	20.7845	20751.8600	20.7519	0.157	0.0000	0.0000
2026/02/04	R248	05/02/2026	11.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R248	05/02/2026	9.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R248	05/02/2026	9.50 Call	Bond Future	6036.0900	6.0361	6003.4600	6.0035	0.541	0.0000	0.0000
2026/02/04	R248	05/02/2026	10.00 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R248	05/02/2026	10.00 Call	Bond Future	10208.0200	10.2080	10175.3900	10.1754	0.320	0.0000	0.0000
2026/02/04	R248	05/02/2026	10.48 Call	Bond Future	13933.9100	13.9339	13901.2800	13.9013	0.234	0.0000	0.0000
2026/02/04	R248	05/02/2026	10.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R248	05/02/2026	9.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R248	05/02/2026	9.65 Call	Bond Future	7320.4000	7.3204	7287.7700	7.2878	0.446	0.0000	0.0000
2026/02/04	R248	07/05/2026		Bond Future	8.8800	100.4689	8.8836	100.4356	0.040	0.0000	0.0000
2026/02/04	R248	07/05/2026	11.72 Call	Bond Future	21989.1300	21.9891	21955.7500	21.9558	0.152	0.0000	0.0000
2026/02/04	R248	07/05/2026	11.72 Put	Bond Future	0.5200	0.0005	0.4900	0.0005	5.769	0.0000	0.0000
2026/02/04	R248	07/05/2026	8.30 Put	Bond Future	5833.1900	5.8332	5862.4600	5.8625	0.502	0.0000	0.0000
2026/02/04	R248	07/05/2026	8.30 Call	Bond Future	86.6700	0.0867	82.5900	0.0826	4.708	0.0000	0.0000
2026/02/04	R248	07/05/2026	8.70 Put	Bond Future	2626.9900	2.6270	2641.0500	2.6411	0.535	0.0000	0.0000
2026/02/04	R248	07/05/2026	8.70 Call	Bond Future	897.4800	0.8975	878.1900	0.8782	2.149	0.0000	0.0000
2026/02/04	R248	07/05/2026	9.18 Call	Bond Future	3617.3800	3.6174	3584.4200	3.5844	0.911	0.0000	0.0000
2026/02/04	R248	07/05/2026	9.18 Put	Bond Future	838.5500	0.8386	838.9400	0.8389	0.047	0.0000	0.0000
2026/02/04	R248	07/05/2026	9.19 Call	Bond Future	3687.9700	3.6880	3654.8800	3.6549	0.897	0.0000	0.0000
2026/02/04	R248	07/05/2026	9.19 Put	Bond Future	818.6400	0.8186	818.9000	0.8189	0.032	0.0000	0.0000
2026/02/04	R248	06/08/2026		Bond Future	8.9242	102.2598	8.9278	102.2264	0.040	0.0000	0.0000
2026/02/04	R248	06/08/2026	12.37 Call	Bond Future	25414.9500	25.4150	25381.4000	25.3814	0.132	0.0000	0.0000
2026/02/04	R248	06/08/2026	12.37 Put	Bond Future	4.3500	0.0044	4.2600	0.0043	2.069	0.0000	0.0000
2026/02/04	R248	05/11/2026		Bond Future	8.9736	99.5852	8.9772	99.5519	0.040	0.0000	0.0000
2026/02/04	R248	05/11/2026	11.31 Call	Bond Future	18547.8700	18.5479	18514.0800	18.5141	0.182	0.0000	0.0000
2026/02/04	R248	05/11/2026	11.31 Put	Bond Future	187.4500	0.1875	186.9400	0.1869	0.272	0.0000	0.0000
2026/02/04	R248	04/02/2027		Bond Future	9.0284	101.3034	9.0320	101.2703	0.040	0.0000	0.0000
2026/02/04	R248	04/02/2027	10.11 Call	Bond Future	10380.1300	10.3801	10348.9500	10.3490	0.300	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	
2026/02/04	R248	04/02/2027	10.11 Put	Bond Future	1216.9300	1.2169	1218.9000	1.2189	0.162	0.0000	0.0000
2026/02/04	R2R9	05/02/2026		Bond Future	8.6073	113.4471	8.5956	113.5445	0.136	0.0000	0.0000
2026/02/04	R2R9	05/02/2026	102.99 Call	Bond Future	100456.5200	100.4565	100553.9200	100.5539	0.097	0.0000	0.0000
2026/02/04	R2R9	05/02/2026	102.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R2R9	07/05/2026		Bond Future	8.6568	110.4652	8.6447	110.5643	0.140	0.0000	0.0000
2026/02/04	R2R9	07/05/2026	99.91 Call	Bond Future	99615.4900	99.6155	99714.6200	99.7146	0.100	0.0000	0.0000
2026/02/04	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R2R9	06/08/2026		Bond Future	8.7076	112.4341	8.6950	112.5354	0.145	0.0000	0.0000
2026/02/04	R2R9	06/08/2026	101.74 Call	Bond Future	99314.5500	99.3146	99415.8700	99.4159	0.102	0.0000	0.0000
2026/02/04	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R2R9	05/11/2026		Bond Future	8.7636	109.3931	8.7504	109.4970	0.150	0.0000	0.0000
2026/02/04	R2R9	05/11/2026	98.56 Call	Bond Future	98423.0700	98.4231	98526.9700	98.5270	0.106	0.0000	0.0000
2026/02/04	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R2R9	04/02/2027		Bond Future	8.8259	111.2797	8.8122	111.3862	0.156	0.0000	0.0000
2026/02/04	R2R9	04/02/2027	9.89 Call	Bond Future	8340.8300	8.3408	8431.2500	8.4313	1.084	0.0000	0.0000
2026/02/04	R2R9	04/02/2027	9.89 Put	Bond Future	513.6600	0.5137	497.5800	0.4976	3.130	0.0000	0.0000
2026/02/04	R4R2	05/02/2026		Bond Future	8.7423	115.5181	8.7556	115.3943	0.152	0.0000	0.0000
2026/02/04	R4R2	05/02/2026	103.43 Call	Bond Future	102242.8400	102.2428	102119.0000	102.1190	0.121	0.0000	0.0000
2026/02/04	R4R2	05/02/2026	103.43 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R4R2	07/05/2026		Bond Future	8.7912	112.4467	8.8049	112.3206	0.156	0.0000	0.0000
2026/02/04	R4R2	07/05/2026	100.23 Call	Bond Future	101357.5600	101.3576	101231.5200	101.2315	0.124	0.0000	0.0000
2026/02/04	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R4R2	06/08/2026		Bond Future	8.8413	114.4509	8.8554	114.3230	0.160	0.0000	0.0000
2026/02/04	R4R2	06/08/2026	102.06 Call	Bond Future	101033.5800	101.0336	100905.7200	100.9057	0.127	0.0000	0.0000
2026/02/04	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R4R2	05/11/2026		Bond Future	8.8958	111.3186	8.9103	111.1894	0.163	0.0000	0.0000
2026/02/04	R4R2	05/11/2026	98.76 Call	Bond Future	100096.0400	100.0960	99966.8600	99.9669	0.129	0.0000	0.0000
2026/02/04	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	R4R2	04/02/2027		Bond Future	8.9559	113.2384	8.9707	113.1078	0.166	0.0000	0.0000
2026/02/04	R4R2	04/02/2027	10.13 Call	Bond Future	10099.7300	10.0997	9981.6400	9.9816	1.169	0.0000	0.0000
2026/02/04	R4R2	04/02/2027	10.13 Put	Bond Future	469.7700	0.4698	482.1900	0.4822	2.644	0.0000	0.0000
2026/02/04	RR87	05/02/2026		Bond Future	6.8371	105.3379	6.8493	105.3291	0.178	0.0000	0.0000
2026/02/04	RR87	05/02/2026	6.91 Call	Bond Future	53.1993	0.0532	44.2261	0.0442	16.867	0.0000	0.0000
2026/02/04	RR87	05/02/2026	6.91 Put	Bond Future	0.1193	0.0001	0.0261	0.0000	78.129	0.0000	0.0000
2026/02/04	RR87	07/05/2026		Bond Future	6.7097	103.0815	6.7272	103.0716	0.260	0.0000	0.0000
2026/02/04	RR87	07/05/2026	6.81 Call	Bond Future	94.7551	0.0948	88.1925	0.0882	6.926	0.0000	0.0000
2026/02/04	RR87	07/05/2026	6.81 Put	Bond Future	37.9251	0.0379	41.2625	0.0413	8.800	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/04	RR87	06/08/2026		Bond Future	6.3979	101.1768	6.4264	101.1666	0.445	0.0000	0.0000
2026/02/04	RR87	06/08/2026	6.53 Call	Bond Future	89.2222	0.0892	82.9423	0.0829	7.039	0.0000	0.0000
2026/02/04	RR87	06/08/2026	6.53 Put	Bond Future	42.3522	0.0424	46.1823	0.0462	9.043	0.0000	0.0000
2026/02/04	RR87	05/11/2026		Bond Future	5.0334	102.9181	5.1166	102.9085	1.653	0.0000	0.0000
2026/02/04	RR87	05/11/2026	5.27 Call	Bond Future	37.6695	0.0377	31.3041	0.0313	16.898	0.0000	0.0000
2026/02/04	RR87	05/11/2026	5.27 Put	Bond Future	10.4795	0.0105	13.6741	0.0137	30.484	0.0000	0.0000
2026/02/04	RR88	05/02/2026		Bond Future	6.8388	108.6662	6.8497	108.6479	0.159	0.0000	0.0000
2026/02/04	RR88	05/02/2026	6.89 Call	Bond Future	90.8886	0.0909	70.3725	0.0704	22.573	0.0000	0.0000
2026/02/04	RR88	05/02/2026	6.89 Put	Bond Future	4.7986	0.0048	2.6025	0.0026	45.765	0.0000	0.0000
2026/02/04	RR88	07/05/2026		Bond Future	6.7947	106.4431	6.8075	106.4235	0.188	0.0000	0.0000
2026/02/04	RR88	07/05/2026	6.84 Call	Bond Future	225.2053	0.2252	213.4184	0.2134	5.234	0.0000	0.0000
2026/02/04	RR88	07/05/2026	6.84 Put	Bond Future	155.9653	0.1560	163.7384	0.1637	4.984	0.0000	0.0000
2026/02/04	RR88	06/08/2026		Bond Future	6.7268	105.4233	6.7418	105.4052	0.223	0.0000	0.0000
2026/02/04	RR88	06/08/2026	6.79 Call	Bond Future	308.6460	0.3086	298.1014	0.2981	3.416	0.0000	0.0000
2026/02/04	RR88	06/08/2026	6.79 Put	Bond Future	232.1260	0.2321	239.7214	0.2397	3.272	0.0000	0.0000
2026/02/04	RR88	05/11/2026		Bond Future	6.6477	106.6626	6.6655	106.6438	0.268	0.0000	0.0000
2026/02/04	RR88	05/11/2026	6.71 Call	Bond Future	318.3389	0.3183	307.8173	0.3078	3.305	0.0000	0.0000
2026/02/04	RR88	05/11/2026	6.71 Put	Bond Future	252.6989	0.2527	260.9573	0.2610	3.268	0.0000	0.0000
2026/02/04	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/04	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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