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IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/02/2026 TO 05/02/2026

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
2026/02/05	0904	31/03/2036			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	0908	31/03/2036			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	0957	31/03/2036			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	0986	31/03/2036			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	1386	28/02/2031			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	1409	28/02/2041			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2029	05/02/2026			Bond Future	145.8505	145.8505	145.7459	145.7459	0.072	0.0000	0.0000
2026/02/05	2029	05/02/2026	140.11	Call	Bond Future	5740.5200	5.7405	5635.9000	5.6359	1.822	0.0000	0.0000
2026/02/05	2029	05/02/2026	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2029	07/05/2026			Bond Future	146.9979	146.9979	146.8914	146.8914	0.072	0.0000	0.0000
2026/02/05	2029	07/05/2026	141.82	Call	Bond Future	5177.8700	5.1779	5071.4100	5.0714	2.056	0.0000	0.0000
2026/02/05	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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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
2026/02/05	2029	06/08/2026		Bond Future	149.6547	149.6547	149.5465		149.5465	0.072	0.0000	0.0000
2026/02/05	2029	06/08/2026	144.10	Call	Bond Future	5554.6500	5.5547	5446.4600	5.4465	1.948	0.0000	0.0000
2026/02/05	2029	06/08/2026	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2029	05/11/2026		Bond Future	150.7902	150.7902	150.6808		150.6808	0.073	0.0000	0.0000
2026/02/05	2029	05/11/2026	147.56	Call	Bond Future	3230.2300	3.2302	3120.7800	3.1208	3.388	0.0000	0.0000
2026/02/05	2029	05/11/2026	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2029	04/02/2027		Bond Future	153.4293	153.4293	153.3183		153.3183	0.072	0.0000	0.0000
2026/02/05	2029	04/02/2027	149.72	Call	Bond Future	3709.3100	3.7093	3598.2900	3.5983	2.993	0.0000	0.0000
2026/02/05	2029	04/02/2027	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2030	05/02/2026		Bond Future	7.1852	102.9904	7.2150		102.8872	0.415	0.0000	0.0000
2026/02/05	2030	05/02/2026	9.49	Call	Bond Future	7611.5800	7.6116	7508.3600	7.5084	1.356	0.0000	0.0000
2026/02/05	2030	05/02/2026	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2030	07/05/2026		Bond Future	7.1950	104.8022	7.2272		104.6971	0.447	0.0000	0.0000
2026/02/05	2030	07/05/2026	9.39	Call	Bond Future	6875.3100	6.8753	6770.3200	6.7703	1.527	0.0000	0.0000
2026/02/05	2030	07/05/2026	9.39	Put	Bond Future	0.6300	0.0006	0.6900	0.0007	9.524	0.0000	0.0000
2026/02/05	2030	07/05/2026	7.21	Put	Bond Future	469.4800	0.4695	519.1900	0.5192	10.588	0.0000	0.0000
2026/02/05	2030	07/05/2026	7.21	Call	Bond Future	518.4700	0.5185	463.1300	0.4631	10.674	0.0000	0.0000
2026/02/05	2030	07/05/2026	7.71	Put	Bond Future	104.3100	0.1043	117.3000	0.1173	12.453	0.0000	0.0000
2026/02/05	2030	07/05/2026	7.71	Call	Bond Future	1770.2800	1.7703	1678.2200	1.6782	5.200	0.0000	0.0000
2026/02/05	2030	07/05/2026	7.92	Call	Bond Future	2391.1100	2.3911	2293.0100	2.2930	4.103	0.0000	0.0000
2026/02/05	2030	07/05/2026	7.92	Put	Bond Future	55.3400	0.0553	62.2900	0.0623	12.559	0.0000	0.0000
2026/02/05	2030	06/08/2026	7.21	Put	Bond Future	701.5900	0.7016	753.4900	0.7535	7.397	0.0000	0.0000
2026/02/05	2030	06/08/2026	7.21	Call	Bond Future	720.5000	0.7205	665.6300	0.6656	7.616	0.0000	0.0000
2026/02/05	2030	06/08/2026	7.71	Put	Bond Future	290.7400	0.2907	314.4100	0.3144	8.141	0.0000	0.0000
2026/02/05	2030	06/08/2026	7.71	Call	Bond Future	1828.1300	1.8281	1745.0300	1.7450	4.546	0.0000	0.0000
2026/02/05	2030	06/08/2026	8.06	Call	Bond Future	2741.9500	2.7420	2648.3200	2.6483	3.415	0.0000	0.0000
2026/02/05	2030	06/08/2026	8.06	Put	Bond Future	158.1000	0.1581	171.2400	0.1712	8.311	0.0000	0.0000
2026/02/05	2030	06/08/2026		Bond Future	7.2038	102.6615	7.2387		102.5548	0.484	0.0000	0.0000
2026/02/05	2030	06/08/2026	9.22	Call	Bond Future	5980.0400	5.9800	5875.0700	5.8751	1.755	0.0000	0.0000
2026/02/05	2030	06/08/2026	9.22	Put	Bond Future	22.2200	0.0222	24.0200	0.0240	8.101	0.0000	0.0000
2026/02/05	2030	05/11/2026		Bond Future	7.2124	104.4292	7.2502		104.3208	0.524	0.0000	0.0000
2026/02/05	2030	05/11/2026	8.39	Call	Bond Future	3492.8500	3.4929	3396.9900	3.3970	2.744	0.0000	0.0000
2026/02/05	2030	05/11/2026	8.39	Put	Bond Future	179.0500	0.1791	191.5800	0.1916	6.998	0.0000	0.0000
2026/02/05	2030	04/02/2027		Bond Future	7.2295	102.2254	7.2708		102.1154	0.571	0.0000	0.0000
2026/02/05	2030	04/02/2027	7.82	Call	Bond Future	2063.8600	2.0639	1984.4400	1.9844	3.848	0.0000	0.0000
2026/02/05	2030	04/02/2027	7.82	Put	Bond Future	503.4200	0.5034	534.0100	0.5340	6.076	0.0000	0.0000
2026/02/05	2031	05/02/2026		Bond Future	113.6192	113.6192	113.5805		113.5805	0.034	0.0000	0.0000
2026/02/05	2031	05/02/2026	111.76	Call	Bond Future	1859.1700	1.8592	1820.4900	1.8205	2.080	0.0000	0.0000

Open Interest
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Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/05	2031	05/02/2026	111.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2031	07/05/2026			Bond Future	115.6462	115.6462	115.5811	115.5811	0.056	0.0000	0.0000
2026/02/05	2031	07/05/2026	113.84	Call	Bond Future	1816.3400	1.8163	1752.8400	1.7528	3.496	0.0000	0.0000
2026/02/05	2031	07/05/2026	113.84	Put	Bond Future	10.1300	0.0101	11.7000	0.0117	15.499	0.0000	0.0000
2026/02/05	2031	06/08/2026			Bond Future	115.3218	115.3218	115.2560	115.2560	0.057	0.0000	0.0000
2026/02/05	2031	06/08/2026	113.81	Call	Bond Future	1595.0000	1.5950	1536.9900	1.5370	3.637	0.0000	0.0000
2026/02/05	2031	06/08/2026	113.81	Put	Bond Future	83.2200	0.0832	91.0200	0.0910	9.373	0.0000	0.0000
2026/02/05	2031	05/11/2026			Bond Future	117.3347	117.3347	117.2680	117.2680	0.057	0.0000	0.0000
2026/02/05	2031	05/11/2026	111.49	Call	Bond Future	5844.7400	5.8447	5778.0600	5.7781	1.141	0.0000	0.0000
2026/02/05	2031	05/11/2026	111.49	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2026/02/05	2031	04/02/2027			Bond Future	116.9372	116.9372	116.8703	116.8703	0.057	0.0000	0.0000
2026/02/05	2031	04/02/2027	116.18	Call	Bond Future	1148.9600	1.1490	1103.8600	1.1039	3.925	0.0000	0.0000
2026/02/05	2031	04/02/2027	116.18	Put	Bond Future	391.7900	0.3918	413.5300	0.4135	5.549	0.0000	0.0000
2026/02/05	2032	05/02/2026			Bond Future	7.6253	106.0150	7.6700	105.7956	0.586	0.0000	0.0000
2026/02/05	2032	05/02/2026	10.16	Call	Bond Future	11584.5300	11.5845	11365.1200	11.3651	1.894	0.0000	0.0000
2026/02/05	2032	05/02/2026	10.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2032	07/05/2026			Bond Future	7.6527	103.7214	7.6892	103.5481	0.477	0.0000	0.0000
2026/02/05	2032	07/05/2026	10.14	Call	Bond Future	11018.3500	11.0184	10845.0200	10.8450	1.573	0.0000	0.0000
2026/02/05	2032	07/05/2026	10.14	Put	Bond Future	0.4200	0.0004	0.4700	0.0005	11.905	0.0000	0.0000
2026/02/05	2032	06/08/2026			Bond Future	7.6805	105.5706	7.7191	105.3943	0.502	0.0000	0.0000
2026/02/05	2032	06/08/2026	10.12	Call	Bond Future	10465.2300	10.4652	10290.1200	10.2901	1.673	0.0000	0.0000
2026/02/05	2032	06/08/2026	10.12	Put	Bond Future	12.0700	0.0121	13.2300	0.0132	9.611	0.0000	0.0000
2026/02/05	2032	05/11/2026			Bond Future	7.7165	103.2313	7.7572	103.0522	0.527	0.0000	0.0000
2026/02/05	2032	05/11/2026	9.16	Call	Bond Future	6320.1500	6.3202	6156.0900	6.1561	2.596	0.0000	0.0000
2026/02/05	2032	05/11/2026	9.16	Put	Bond Future	199.4300	0.1994	214.4200	0.2144	7.516	0.0000	0.0000
2026/02/05	2032	04/02/2027			Bond Future	7.7617	105.0128	7.8048	104.8308	0.555	0.0000	0.0000
2026/02/05	2032	04/02/2027	8.48	Call	Bond Future	3677.9900	3.6780	3540.4300	3.5404	3.740	0.0000	0.0000
2026/02/05	2032	04/02/2027	8.48	Put	Bond Future	697.8600	0.6979	742.2100	0.7422	6.355	0.0000	0.0000
2026/02/05	2033	05/02/2026			Bond Future	143.7159	143.7159	143.7451	143.7451	0.020	0.0000	0.0000
2026/02/05	2033	05/02/2026	132.88	Call	Bond Future	10835.8600	10.8359	10865.1400	10.8651	0.270	0.0000	0.0000
2026/02/05	2033	05/02/2026	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2033	07/05/2026			Bond Future	144.7228	144.7228	144.9871	144.9871	0.183	0.0000	0.0000
2026/02/05	2033	07/05/2026	135.16	Call	Bond Future	9562.8100	9.5628	9827.0500	9.8271	2.763	0.0000	0.0000
2026/02/05	2033	07/05/2026	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2033	06/08/2026			Bond Future	147.3385	147.3385	147.6078	147.6078	0.183	0.0000	0.0000
2026/02/05	2033	06/08/2026	134.25	Call	Bond Future	13088.4700	13.0885	13357.7700	13.3578	2.058	0.0000	0.0000
2026/02/05	2033	06/08/2026	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2033	05/11/2026			Bond Future	148.3314	148.3314	148.6059	148.6059	0.185	0.0000	0.0000

Open Interest
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1,580
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1,893
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167,515
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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
2026/02/05	2033	05/11/2026	137.26	Call	Bond Future	11071.3500	11.0714	11345.8600	11.3459	2.479	0.0000	0.0000
2026/02/05	2033	05/11/2026	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2033	04/02/2027			Bond Future	150.9275	150.9275	151.2073	151.2073	0.185	0.0000	0.0000
2026/02/05	2033	04/02/2027	142.71	Call	Bond Future	8217.4900	8.2175	8497.2900	8.4973	3.405	0.0000	0.0000
2026/02/05	2033	04/02/2027	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2037	05/02/2026	12.73	Call	Bond Future	25712.8200	25.7128	25502.3900	25.5024	0.818	0.0000	0.0000
2026/02/05	2037	05/02/2026	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2037	05/02/2026	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2037	05/02/2026	11.40	Call	Bond Future	18964.2500	18.9643	18753.8200	18.7538	1.110	0.0000	0.0000
2026/02/05	2037	05/02/2026	11.86	Call	Bond Future	21390.5900	21.3906	21180.1600	21.1802	0.984	0.0000	0.0000
2026/02/05	2037	05/02/2026	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2037	05/02/2026	11.36	Call	Bond Future	18748.4300	18.7484	18538.0000	18.5380	1.122	0.0000	0.0000
2026/02/05	2037	05/02/2026	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2037	05/02/2026	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2037	05/02/2026	10.65	Call	Bond Future	14783.5400	14.7835	14573.1100	14.5731	1.423	0.0000	0.0000
2026/02/05	2037	05/02/2026	12.27	Call	Bond Future	23469.6900	23.4697	23259.2600	23.2593	0.897	0.0000	0.0000
2026/02/05	2037	05/02/2026	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2037	05/02/2026	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2037	05/02/2026	10.90	Call	Bond Future	16209.1000	16.2091	15998.6700	15.9987	1.298	0.0000	0.0000
2026/02/05	2037	05/02/2026			Bond Future	8.3505	101.2909	8.3800	101.0805	0.353	0.0000	0.0000
2026/02/05	2037	05/02/2026	11.20	Call	Bond Future	17877.2500	17.8773	17666.8200	17.6668	1.177	0.0000	0.0000
2026/02/05	2037	05/02/2026	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2037	05/02/2026	9.65	Call	Bond Future	8741.2600	8.7413	8530.8300	8.5308	2.407	0.0000	0.0000
2026/02/05	2037	05/02/2026	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2037	05/02/2026	10.10	Call	Bond Future	11529.5000	11.5295	11319.0700	11.3191	1.825	0.0000	0.0000
2026/02/05	2037	05/02/2026	10.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2037	07/05/2026	9.00	Put	Bond Future	281.8100	0.2818	302.4100	0.3024	7.310	0.0000	0.0000
2026/02/05	2037	07/05/2026	9.00	Call	Bond Future	4399.7700	4.3998	4242.4700	4.2425	3.575	0.0000	0.0000
2026/02/05	2037	07/05/2026	9.49	Put	Bond Future	81.5600	0.0816	87.2700	0.0873	7.001	0.0000	0.0000
2026/02/05	2037	07/05/2026	9.49	Call	Bond Future	7378.3900	7.3784	7206.2000	7.2062	2.334	0.0000	0.0000
2026/02/05	2037	07/05/2026	10.06	Call	Bond Future	10839.9400	10.8399	10663.2700	10.6633	1.630	0.0000	0.0000
2026/02/05	2037	07/05/2026	10.06	Put	Bond Future	20.1100	0.0201	21.3400	0.0213	6.116	0.0000	0.0000
2026/02/05	2037	07/05/2026			Bond Future	8.3964	103.0728	8.4218	102.8949	0.302	0.0000	0.0000
2026/02/05	2037	07/05/2026	11.32	Call	Bond Future	17990.9800	17.9910	17813.0800	17.8131	0.989	0.0000	0.0000
2026/02/05	2037	07/05/2026	11.32	Put	Bond Future	0.1000	0.0001	0.1000	0.0001	0.000	0.0000	0.0000
2026/02/05	2037	07/05/2026	12.40	Call	Bond Future	23525.1200	23.5251	23347.2200	23.3472	0.756	0.0000	0.0000
2026/02/05	2037	07/05/2026	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2037	07/05/2026	10.95	Put	Bond Future	0.6300	0.0006	0.6700	0.0007	6.349	0.0000	0.0000

Open Interest
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Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/05	2037	07/05/2026	10.95	Call	Bond Future	15969.4700	15.9695	15791.6100	15.7916	1.114	0.0000	0.0000
2026/02/05	2037	06/08/2026	11.30	Call	Bond Future	17326.7800	17.3268	17146.3900	17.1464	1.041	0.0000	0.0000
2026/02/05	2037	06/08/2026	11.30	Put	Bond Future	8.5800	0.0086	9.0600	0.0091	5.594	0.0000	0.0000
2026/02/05	2037	06/08/2026	10.70	Call	Bond Future	14079.2600	14.0793	13900.6200	13.9006	1.269	0.0000	0.0000
2026/02/05	2037	06/08/2026	10.70	Put	Bond Future	43.7600	0.0438	45.9900	0.0460	5.096	0.0000	0.0000
2026/02/05	2037	06/08/2026	10.02	Put	Bond Future	140.2700	0.1403	147.6000	0.1476	5.226	0.0000	0.0000
2026/02/05	2037	06/08/2026	10.02	Call	Bond Future	10238.1800	10.2382	10064.6400	10.0646	1.695	0.0000	0.0000
2026/02/05	2037	06/08/2026			Bond Future	8.4448	100.6506	8.4711	100.4698	0.312	0.0000	0.0000
2026/02/05	2037	06/08/2026	11.71	Call	Bond Future	19466.1900	19.4662	19285.4600	19.2855	0.928	0.0000	0.0000
2026/02/05	2037	06/08/2026	11.71	Put	Bond Future	2.4800	0.0025	2.6200	0.0026	5.645	0.0000	0.0000
2026/02/05	2037	05/11/2026			Bond Future	8.4927	102.3836	8.5199	102.1998	0.321	0.0000	0.0000
2026/02/05	2037	05/11/2026	10.62	Call	Bond Future	13247.2200	13.2472	13070.4300	13.0704	1.335	0.0000	0.0000
2026/02/05	2037	05/11/2026	10.62	Put	Bond Future	161.2700	0.1613	168.2100	0.1682	4.303	0.0000	0.0000
2026/02/05	2037	05/11/2026	10.83	Call	Bond Future	14358.5900	14.3586	14179.7100	14.1797	1.246	0.0000	0.0000
2026/02/05	2037	05/11/2026	10.83	Put	Bond Future	108.3400	0.1083	113.1900	0.1132	4.477	0.0000	0.0000
2026/02/05	2037	05/11/2026	10.23	Call	Bond Future	11133.8600	11.1339	10961.5800	10.9616	1.547	0.0000	0.0000
2026/02/05	2037	05/11/2026	10.23	Put	Bond Future	267.5000	0.2675	278.9500	0.2790	4.280	0.0000	0.0000
2026/02/05	2037	05/11/2026	9.46	Put	Bond Future	653.3900	0.6534	681.8300	0.6818	4.353	0.0000	0.0000
2026/02/05	2037	05/11/2026	9.46	Call	Bond Future	6908.5500	6.9086	6753.2600	6.7533	2.248	0.0000	0.0000
2026/02/05	2037	04/02/2027			Bond Future	8.5473	99.8939	8.5756	99.7072	0.331	0.0000	0.0000
2026/02/05	2037	04/02/2027	9.51	Call	Bond Future	7046.7100	7.0467	6895.4300	6.8954	2.147	0.0000	0.0000
2026/02/05	2037	04/02/2027	9.51	Put	Bond Future	942.9800	0.9430	978.3900	0.9784	3.755	0.0000	0.0000
2026/02/05	2037	04/02/2027	9.81	Call	Bond Future	8599.6700	8.5997	8439.3000	8.4393	1.865	0.0000	0.0000
2026/02/05	2037	04/02/2027	9.81	Put	Bond Future	695.6500	0.6957	721.9700	0.7220	3.784	0.0000	0.0000
2026/02/05	2037	04/02/2027	9.31	Call	Bond Future	6028.7300	6.0287	5885.0500	5.8851	2.383	0.0000	0.0000
2026/02/05	2037	04/02/2027	9.31	Put	Bond Future	1151.4000	1.1514	1194.4100	1.1944	3.735	0.0000	0.0000
2026/02/05	2037	04/02/2027	8.44	Put	Bond Future	2876.0000	2.8760	2973.1700	2.9732	3.379	0.0000	0.0000
2026/02/05	2037	04/02/2027	8.44	Call	Bond Future	2163.4500	2.1635	2073.9300	2.0739	4.138	0.0000	0.0000
2026/02/05	2038	05/02/2026			Bond Future	159.1169	159.1169	159.0178	159.0178	0.062	0.0000	0.0000
2026/02/05	2038	05/02/2026	143.20	Call	Bond Future	15916.9100	15.9169	15817.7600	15.8178	0.623	0.0000	0.0000
2026/02/05	2038	05/02/2026	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2038	07/05/2026			Bond Future	161.9556	161.9556	161.8548	161.8548	0.062	0.0000	0.0000
2026/02/05	2038	07/05/2026	144.53	Call	Bond Future	17425.6200	17.4256	17324.7500	17.3248	0.579	0.0000	0.0000
2026/02/05	2038	07/05/2026	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2038	06/08/2026			Bond Future	162.6906	162.6906	162.5884	162.5884	0.063	0.0000	0.0000
2026/02/05	2038	06/08/2026	144.72	Call	Bond Future	17970.6100	17.9706	17868.3700	17.8684	0.569	0.0000	0.0000
2026/02/05	2038	06/08/2026	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2038	05/11/2026			Bond Future	165.5309	165.5309	165.4272	165.4272	0.063	0.0000	0.0000

Open Interest
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Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/05	2038	05/11/2026	146.31	Call	Bond Future	19220.9100	19.2209	19117.1800	19.1172	0.540	0.0000	0.0000
2026/02/05	2038	05/11/2026	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2038	04/02/2027			Bond Future	166.2031	166.2031	166.0986	166.0986	0.063	0.0000	0.0000
2026/02/05	2038	04/02/2027	153.83	Call	Bond Future	12373.0700	12.3731	12268.5900	12.2686	0.844	0.0000	0.0000
2026/02/05	2038	04/02/2027	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2040	05/02/2026	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2040	05/02/2026	10.35	Call	Bond Future	12621.2700	12.6213	12258.9400	12.2589	2.871	0.0000	0.0000
2026/02/05	2040	05/02/2026	10.75	Call	Bond Future	15272.6000	15.2726	14910.2700	14.9103	2.372	0.0000	0.0000
2026/02/05	2040	05/02/2026	10.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2040	05/02/2026	11.15	Call	Bond Future	17811.2900	17.8113	17448.9600	17.4490	2.034	0.0000	0.0000
2026/02/05	2040	05/02/2026	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2040	05/02/2026	13.23	Call	Bond Future	29398.4200	29.3984	29036.0900	29.0361	1.232	0.0000	0.0000
2026/02/05	2040	05/02/2026	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2040	05/02/2026	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2040	05/02/2026	11.82	Call	Bond Future	21826.2100	21.8262	21463.8800	21.4639	1.660	0.0000	0.0000
2026/02/05	2040	05/02/2026			Bond Future	8.6556	103.0051	8.7000	102.6428	0.513	0.0000	0.0000
2026/02/05	2040	05/02/2026	11.49	Call	Bond Future	19884.7300	19.8847	19522.4000	19.5224	1.822	0.0000	0.0000
2026/02/05	2040	05/02/2026	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2040	05/02/2026	9.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2040	05/02/2026	9.05	Call	Bond Future	3153.7400	3.1537	2791.4100	2.7914	11.489	0.0000	0.0000
2026/02/05	2040	05/02/2026	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2040	05/02/2026	9.20	Call	Bond Future	4317.0200	4.3170	3954.6900	3.9547	8.393	0.0000	0.0000
2026/02/05	2040	05/02/2026	9.40	Call	Bond Future	5838.1400	5.8381	5475.8100	5.4758	6.206	0.0000	0.0000
2026/02/05	2040	05/02/2026	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2040	05/02/2026	10.24	Call	Bond Future	11871.6300	11.8716	11509.3000	11.5093	3.052	0.0000	0.0000
2026/02/05	2040	05/02/2026	10.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2040	05/02/2026	9.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2040	05/02/2026	9.80	Call	Bond Future	8780.9800	8.7810	8418.6500	8.4187	4.126	0.0000	0.0000
2026/02/05	2040	07/05/2026	8.65	Put	Bond Future	1564.5500	1.5646	1624.0100	1.6240	3.800	0.0000	0.0000
2026/02/05	2040	07/05/2026	8.65	Call	Bond Future	1113.9100	1.1139	1053.3500	1.0534	5.437	0.0000	0.0000
2026/02/05	2040	07/05/2026			Bond Future	8.7058	104.8171	8.7207	104.6971	0.171	0.0000	0.0000
2026/02/05	2040	07/05/2026	11.67	Call	Bond Future	20391.1500	20.3912	20271.1300	20.2711	0.589	0.0000	0.0000
2026/02/05	2040	07/05/2026	11.67	Put	Bond Future	0.1300	0.0001	0.1300	0.0001	0.000	0.0000	0.0000
2026/02/05	2040	07/05/2026	12.22	Call	Bond Future	23513.4400	23.5134	23393.4200	23.3934	0.510	0.0000	0.0000
2026/02/05	2040	07/05/2026	12.22	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/02/05	2040	07/05/2026	11.72	Call	Bond Future	20682.5000	20.6825	20562.4800	20.5625	0.580	0.0000	0.0000
2026/02/05	2040	07/05/2026	11.72	Put	Bond Future	0.1000	0.0001	0.1000	0.0001	0.000	0.0000	0.0000
2026/02/05	2040	07/05/2026	10.70	Put	Bond Future	9.1100	0.0091	9.2300	0.0092	1.317	0.0000	0.0000

Open Interest
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Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/05	2040	07/05/2026	10.70	Call	Bond Future	14430.7100	14.4307	14310.8100	14.3108	0.831	0.0000	0.0000
2026/02/05	2040	07/05/2026	12.53	Call	Bond Future	25195.7500	25.1958	25075.7300	25.0757	0.476	0.0000	0.0000
2026/02/05	2040	07/05/2026	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2040	07/05/2026	12.03	Call	Bond Future	22455.1100	22.4551	22335.0900	22.3351	0.534	0.0000	0.0000
2026/02/05	2040	07/05/2026	12.03	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2026/02/05	2040	07/05/2026	11.12	Put	Bond Future	1.7600	0.0018	1.7600	0.0018	0.000	0.0000	0.0000
2026/02/05	2040	07/05/2026	11.12	Call	Bond Future	17083.8500	17.0839	16963.8300	16.9638	0.703	0.0000	0.0000
2026/02/05	2040	06/08/2026			Bond Future	8.7585	102.1756	8.7739	102.0535	0.176	0.0000	0.0000
2026/02/05	2040	06/08/2026	12.19	Call	Bond Future	22743.9400	22.7439	22621.9200	22.6219	0.536	0.0000	0.0000
2026/02/05	2040	06/08/2026	12.19	Put	Bond Future	2.1900	0.0022	2.2300	0.0022	1.826	0.0000	0.0000
2026/02/05	2040	05/11/2026			Bond Future	8.8104	103.9347	8.8263	103.8107	0.180	0.0000	0.0000
2026/02/05	2040	05/11/2026	11.06	Call	Bond Future	15770.6600	15.7707	15650.0800	15.6501	0.765	0.0000	0.0000
2026/02/05	2040	05/11/2026	11.06	Put	Bond Future	161.5400	0.1615	164.9100	0.1649	2.086	0.0000	0.0000
2026/02/05	2040	05/11/2026	11.27	Call	Bond Future	16995.8300	16.9958	16874.2100	16.8742	0.716	0.0000	0.0000
2026/02/05	2040	05/11/2026	11.27	Put	Bond Future	109.1800	0.1092	111.5100	0.1115	2.134	0.0000	0.0000
2026/02/05	2040	05/11/2026	10.67	Call	Bond Future	13464.1300	13.4641	13346.3400	13.3463	0.875	0.0000	0.0000
2026/02/05	2040	05/11/2026	10.67	Put	Bond Future	302.8800	0.3029	309.0400	0.3090	2.034	0.0000	0.0000
2026/02/05	2040	05/11/2026	9.91	Put	Bond Future	691.3700	0.6914	706.6200	0.7066	2.206	0.0000	0.0000
2026/02/05	2040	05/11/2026	9.91	Call	Bond Future	8785.2500	8.7853	8676.5500	8.6766	1.237	0.0000	0.0000
2026/02/05	2040	04/02/2027			Bond Future	8.8685	101.2212	8.8849	101.0955	0.185	0.0000	0.0000
2026/02/05	2040	04/02/2027	9.93	Call	Bond Future	8753.7500	8.7538	8648.4000	8.6484	1.203	0.0000	0.0000
2026/02/05	2040	04/02/2027	9.93	Put	Bond Future	1048.9100	1.0489	1069.3500	1.0694	1.949	0.0000	0.0000
2026/02/05	2040	04/02/2027	10.17	Call	Bond Future	10163.2400	10.1632	10053.5500	10.0536	1.079	0.0000	0.0000
2026/02/05	2040	04/02/2027	10.17	Put	Bond Future	832.0800	0.8321	848.1800	0.8482	1.935	0.0000	0.0000
2026/02/05	2040	04/02/2027	9.67	Call	Bond Future	7250.3300	7.2503	7151.0000	7.1510	1.370	0.0000	0.0000
2026/02/05	2040	04/02/2027	9.67	Put	Bond Future	1353.9400	1.3539	1380.4000	1.3804	1.954	0.0000	0.0000
2026/02/05	2040	04/02/2027	8.78	Put	Bond Future	3345.2600	3.3453	3407.2100	3.4072	1.852	0.0000	0.0000
2026/02/05	2040	04/02/2027	8.78	Call	Bond Future	2663.3100	2.6633	2599.4700	2.5995	2.397	0.0000	0.0000
2026/02/05	2043	05/02/2026			Bond Future	123.1276	123.1276	123.9759	123.9759	0.689	0.0000	0.0000
2026/02/05	2043	05/02/2026	109.66	Call	Bond Future	13467.6400	13.4676	14315.9100	14.3159	6.299	0.0000	0.0000
2026/02/05	2043	05/02/2026	109.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2043	07/05/2026			Bond Future	125.3243	125.3243	126.4820	126.4820	0.924	0.0000	0.0000
2026/02/05	2043	07/05/2026	111.70	Call	Bond Future	13624.2600	13.6243	14782.0300	14.7820	8.498	0.0000	0.0000
2026/02/05	2043	07/05/2026	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/05	2043	06/08/2026			Bond Future	124.7450	124.7450	125.9243	125.9243	0.945	0.0000	0.0000
2026/02/05	2043	06/08/2026	110.88	Call	Bond Future	13865.0231	13.8650	15044.3130	15.0443	8.506	0.0000	0.0000
2026/02/05	2043	06/08/2026	110.88	Put	Bond Future	0.0531	0.0001	0.0130	0.0000	75.452	0.0000	0.0000
2026/02/05	2043	05/11/2026			Bond Future	126.9224	126.9224	128.1225	128.1225	0.946	0.0000	0.0000

Open Interest
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Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/05	2043	05/11/2026	112.84	Call	Bond Future	14083.4364	14.0834	15282.9022	15.2829	8.517	0.0000	0.0000
2026/02/05	2043	05/11/2026	112.84	Put	Bond Future	1.0564	0.0011	0.4022	0.0004	61.924	0.0000	0.0000
2026/02/05	2043	04/02/2027			Bond Future	126.2563	126.2563	127.4787	127.4787	0.968	0.0000	0.0000
2026/02/05	2043	04/02/2027	117.63	Call	Bond Future	8749.8042	8.7498	9920.8047	9.9208	13.383	0.0000	0.0000
2026/02/05	2043	04/02/2027	117.63	Put	Bond Future	123.4942	0.1235	72.1247	0.0721	41.597	0.0000	0.0000
2026/02/05	2044	05/02/2026	11.45	Call	Bond Future	19365.0200	19.3650	19017.3400	19.0173	1.795	0.0000	0.0000
2026/02/05	2044	05/02/2026	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2044	05/02/2026	11.25	Call	Bond Future	18086.0700	18.0861	17738.3900	17.7384	1.922	0.0000	0.0000
2026/02/05	2044	05/02/2026	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2044	05/02/2026	11.50	Call	Bond Future	19679.7400	19.6797	19332.0600	19.3321	1.767	0.0000	0.0000
2026/02/05	2044	05/02/2026	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2044	05/02/2026	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2044	05/02/2026	10.90	Call	Bond Future	15768.3000	15.7683	15420.6200	15.4206	2.205	0.0000	0.0000
2026/02/05	2044	05/02/2026	10.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2044	05/02/2026	10.07	Call	Bond Future	9837.2600	9.8373	9489.5800	9.4896	3.534	0.0000	0.0000
2026/02/05	2044	05/02/2026			Bond Future	8.8656	99.2075	8.9050	98.8598	0.445	0.0000	0.0000
2026/02/05	2044	05/02/2026	11.56	Call	Bond Future	20054.8100	20.0548	19707.1300	19.7071	1.734	0.0000	0.0000
2026/02/05	2044	05/02/2026	11.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2044	05/02/2026	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2044	05/02/2026	10.00	Call	Bond Future	9307.2600	9.3073	8959.5800	8.9596	3.736	0.0000	0.0000
2026/02/05	2044	07/05/2026		Put	Bond Future	1465.0400	1.4650	1471.3500	1.4714	0.431	0.0000	0.0000
2026/02/05	2044	07/05/2026		Call	Bond Future	2417.7100	2.4177	2384.1300	2.3841	1.389	0.0000	0.0000
2026/02/05	2044	07/05/2026	10.00	Call	Bond Future	8910.6500	8.9107	8869.8200	8.8698	0.458	0.0000	0.0000
2026/02/05	2044	07/05/2026	10.00	Put	Bond Future	90.7100	0.0907	89.7700	0.0898	1.036	0.0000	0.0000
2026/02/05	2044	07/05/2026			Bond Future	8.9160	100.9527	8.9206	100.9128	0.051	0.0000	0.0000
2026/02/05	2044	07/05/2026	11.80	Call	Bond Future	21001.2500	21.0013	20961.3400	20.9613	0.190	0.0000	0.0000
2026/02/05	2044	07/05/2026	11.80	Put	Bond Future	0.3300	0.0003	0.3100	0.0003	6.061	0.0000	0.0000
2026/02/05	2044	06/08/2026			Bond Future	8.9687	98.3675	8.9734	98.3270	0.052	0.0000	0.0000
2026/02/05	2044	06/08/2026	12.42	Call	Bond Future	24041.1200	24.0411	24000.5800	24.0006	0.169	0.0000	0.0000
2026/02/05	2044	06/08/2026	12.42	Put	Bond Future	3.2100	0.0032	3.1600	0.0032	1.558	0.0000	0.0000
2026/02/05	2044	05/11/2026			Bond Future	9.0202	100.0611	9.0251	100.0200	0.053	0.0000	0.0000
2026/02/05	2044	05/11/2026	11.34	Call	Bond Future	17261.6100	17.2616	17220.5100	17.2205	0.238	0.0000	0.0000
2026/02/05	2044	05/11/2026	11.34	Put	Bond Future	173.5700	0.1736	173.4900	0.1735	0.046	0.0000	0.0000
2026/02/05	2044	04/02/2027			Bond Future	9.0773	97.4059	9.0823	97.3645	0.054	0.0000	0.0000
2026/02/05	2044	04/02/2027	10.18	Call	Bond Future	9758.8500	9.7589	9721.1200	9.7211	0.387	0.0000	0.0000
2026/02/05	2044	04/02/2027	10.18	Put	Bond Future	1121.8200	1.1218	1125.5500	1.1256	0.332	0.0000	0.0000
2026/02/05	2046	05/02/2026			Bond Future	143.3441	143.3441	143.3276	143.3276	0.012	0.0000	0.0000
2026/02/05	2046	05/02/2026	121.65	Call	Bond Future	21694.1300	21.6941	21677.5900	21.6776	0.076	0.0000	0.0000

Open Interest
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Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/05	2046	05/02/2026	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2046	07/05/2026			Bond Future	143.6159	143.6159	143.5989	143.5989	0.012	0.0000	0.0000
2026/02/05	2046	07/05/2026	124.95	Call	Bond Future	18665.8600	18.6659	18648.9200	18.6489	0.091	0.0000	0.0000
2026/02/05	2046	07/05/2026	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2046	06/08/2026			Bond Future	146.2114	146.2114	146.1943	146.1943	0.012	0.0000	0.0000
2026/02/05	2046	06/08/2026	122.38	Call	Bond Future	23831.3900	23.8314	23814.2500	23.8143	0.072	0.0000	0.0000
2026/02/05	2046	06/08/2026	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2046	05/11/2026			Bond Future	146.4424	146.4424	146.4259	146.4259	0.011	0.0000	0.0000
2026/02/05	2046	05/11/2026	125.48	Call	Bond Future	20962.4100	20.9624	20945.8900	20.9459	0.079	0.0000	0.0000
2026/02/05	2046	05/11/2026	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2046	04/02/2027			Bond Future	149.0048	149.0048	148.9883	148.9883	0.011	0.0000	0.0000
2026/02/05	2046	04/02/2027	131.09	Call	Bond Future	17914.7500	17.9148	17898.3000	17.8983	0.092	0.0000	0.0000
2026/02/05	2046	04/02/2027	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2050	05/02/2026			Bond Future	145.1796	145.1796	144.9145	144.9145	0.183	0.0000	0.0000
2026/02/05	2050	05/02/2026	122.82	Call	Bond Future	22359.5800	22.3596	22094.5200	22.0945	1.185	0.0000	0.0000
2026/02/05	2050	05/02/2026	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2050	07/05/2026			Bond Future	147.7697	147.7697	147.4998	147.4998	0.183	0.0000	0.0000
2026/02/05	2050	07/05/2026	124.07	Call	Bond Future	23699.6600	23.6997	23429.7500	23.4298	1.139	0.0000	0.0000
2026/02/05	2050	07/05/2026	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2050	06/08/2026			Bond Future	147.9987	147.9987	147.7246	147.7246	0.185	0.0000	0.0000
2026/02/05	2050	06/08/2026	123.27	Call	Bond Future	24728.7300	24.7287	24454.5900	24.4546	1.109	0.0000	0.0000
2026/02/05	2050	06/08/2026	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2050	05/11/2026			Bond Future	150.5825	150.5825	150.3039	150.3039	0.185	0.0000	0.0000
2026/02/05	2050	05/11/2026	123.84	Call	Bond Future	26742.5300	26.7425	26463.9200	26.4639	1.042	0.0000	0.0000
2026/02/05	2050	05/11/2026	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	2050	04/02/2027			Bond Future	150.7389	150.7389	150.4562	150.4562	0.188	0.0000	0.0000
2026/02/05	2050	04/02/2027	132.39	Call	Bond Future	18348.8600	18.3489	18066.1700	18.0662	1.541	0.0000	0.0000
2026/02/05	2050	04/02/2027	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	8607	21/12/2026			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	8608	21/12/2026			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	8657	21/12/2026			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	AL37	05/02/2026			Index Future	1275.4960	1275.4960	1273.4360	1273.4360	0.162	0.0000	0.0000
2026/02/05	AL37	07/05/2026			Index Future	1297.9340	1297.9340	1296.0760	1296.0760	0.143	0.0000	0.0000
2026/02/05	AL37	06/08/2026			Index Future	1320.8280	1320.8280	1318.9390	1318.9390	0.143	0.0000	0.0000
2026/02/05	AL37	05/11/2026			Index Future	1343.8450	1343.8450	1341.9260	1341.9260	0.143	0.0000	0.0000
2026/02/05	AL37	04/02/2027			Index Future	1367.0720	1367.0720	1365.1240	1365.1240	0.142	0.0000	0.0000

Open Interest
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Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/05	AL7T	05/02/2026		Index Future	1659.2500	1659.2500	1655.6690		1655.6690	0.216	0.0000	0.0000
2026/02/05	AL7T	07/05/2026		Index Future	1688.4390	1688.4390	1685.0920		1685.0920	0.198	0.0000	0.0000
2026/02/05	AL7T	06/08/2026		Index Future	1718.2210	1718.2210	1714.8180		1714.8180	0.198	0.0000	0.0000
2026/02/05	AL7T	05/11/2026		Index Future	1748.1630	1748.1630	1744.7040		1744.7040	0.198	0.0000	0.0000
2026/02/05	AL7T	04/02/2027		Index Future	1778.3790	1778.3790	1774.8650		1774.8650	0.198	0.0000	0.0000
2026/02/05	ALBI	05/02/2026		Index Future	1401.3230	1401.3230	1397.7070		1397.7070	0.258	0.0000	0.0000
2026/02/05	ALBI	07/05/2026		Index Future	1425.9740	1425.9740	1412.5820		1412.5820	0.939	0.0000	0.0000
2026/02/05	ALBI	06/08/2026		Index Future	1451.1270	1451.1270	1437.5010		1437.5010	0.939	0.0000	0.0000
2026/02/05	ALBI	05/11/2026		Index Future	1476.4140	1476.4140	1462.5540		1462.5540	0.939	0.0000	0.0000
2026/02/05	ALBI	04/02/2027		Index Future	1501.9330	1501.9330	1487.8370		1487.8370	0.939	0.0000	0.0000
2026/02/05	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2026/02/05	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2026/02/05	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2026/02/05	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2026/02/05	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2026/02/05	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2026/02/05	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000		0.0000	0.000	0.0000	0.0000
2026/02/05	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2026/02/05	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2026/02/05	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2026/02/05	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2026/02/05	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2026/02/05	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2026/02/05	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500		93.7500	0.000	0.0000	0.0000
2026/02/05	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2026/02/05	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2026/02/05	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2026/02/05	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000

Open Interest
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Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/05	C2I9	31/03/2029			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	C303	28/02/2033			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	C333	15/09/2033			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	C431	31/01/2031			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	C442	25/04/2042			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	C446	31/03/2046			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	C818	21/12/2027			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	C871	21/12/2026			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	CC42	31/03/2042			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	CI43	31/01/2043			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	CI58	31/01/2058			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	CR33	31/03/2033			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	CR38	31/03/2038			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	CS26	02/04/2026			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	CS33	15/09/2033			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	ES33	05/02/2026			Bond Future	8.5057	97.5135	8.5450	97.3047	0.462	0.0000	0.0000
2026/02/05	ES33	05/02/2026	11.49	Call	Bond Future	14317.9900	14.3180	14109.2600	14.1093	1.458	0.0000	0.0000
2026/02/05	ES33	05/02/2026	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	ES33	07/05/2026			Bond Future	8.5626	95.4605	8.5880	95.3291	0.297	0.0000	0.0000
2026/02/05	ES33	07/05/2026	11.69	Call	Bond Future	14579.9900	14.5800	14448.5200	14.4485	0.902	0.0000	0.0000
2026/02/05	ES33	07/05/2026	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	ES33	06/08/2026			Bond Future	8.6215	97.1857	8.6481	97.0520	0.308	0.0000	0.0000
2026/02/05	ES33	06/08/2026	12.02	Call	Bond Future	15317.0500	15.3171	15183.3500	15.1834	0.873	0.0000	0.0000
2026/02/05	ES33	06/08/2026	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	ES33	05/11/2026			Bond Future	8.6917	95.0908	8.7195	94.9550	0.320	0.0000	0.0000
2026/02/05	ES33	05/11/2026	10.83	Call	Bond Future	9762.3800	9.7624	9626.6000	9.6266	1.391	0.0000	0.0000
2026/02/05	ES33	05/11/2026	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	ES33	04/02/2027			Bond Future	8.7745	96.7533	8.8037	96.6154	0.332	0.0000	0.0000
2026/02/05	ES33	04/02/2027	9.70	Call	Bond Future	4256.7300	4.2567	4118.8100	4.1188	3.240	0.0000	0.0000

Open Interest
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Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/05	ES33	04/02/2027	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	ES42	05/02/2026			Bond Future	9.0806	97.6217	9.1200	97.3034	0.434	0.0000	0.0000
2026/02/05	ES42	05/02/2026	11.85	Call	Bond Future	19021.9500	19.0220	18703.7200	18.7037	1.673	0.0000	0.0000
2026/02/05	ES42	05/02/2026	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	ES42	07/05/2026			Bond Future	9.1360	95.0991	9.1457	95.0219	0.106	0.0000	0.0000
2026/02/05	ES42	07/05/2026	12.20	Call	Bond Future	20457.6800	20.4577	20380.4600	20.3805	0.377	0.0000	0.0000
2026/02/05	ES42	07/05/2026	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	ES42	06/08/2026			Bond Future	9.1918	96.8175	9.2018	96.7389	0.108	0.0000	0.0000
2026/02/05	ES42	06/08/2026	12.65	Call	Bond Future	22343.1300	22.3431	22264.5600	22.2646	0.352	0.0000	0.0000
2026/02/05	ES42	06/08/2026	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	ES42	05/11/2026			Bond Future	9.2523	94.2439	9.2626	94.1643	0.111	0.0000	0.0000
2026/02/05	ES42	05/11/2026	11.66	Call	Bond Future	16279.0800	16.2791	16199.4500	16.1995	0.489	0.0000	0.0000
2026/02/05	ES42	05/11/2026	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	ES42	04/02/2027			Bond Future	9.3185	95.8905	9.3291	95.8096	0.113	0.0000	0.0000
2026/02/05	ES42	04/02/2027	10.29	Call	Bond Future	7030.5600	7.0306	6949.7200	6.9497	1.150	0.0000	0.0000
2026/02/05	ES42	04/02/2027	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	GOVI	05/02/2026			GOVI	1375.2170	1375.2170	1371.6830	1371.6830	0.257	0.0000	0.0000
2026/02/05	GOVI	05/02/2026	1,150.00	Call	GOVI	2252170.0000	225.2170	2216830.0000	221.6830	1.569	0.0000	0.0000
2026/02/05	GOVI	05/02/2026	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	GOVI	07/05/2026			GOVI	1399.4090	1399.4090	1354.7570	1354.7570	3.191	0.0000	0.0000
2026/02/05	GOVI	07/05/2026	1,177.00	Call	GOVI	2224090.0000	222.4090	1777570.0000	177.7570	20.077	0.0000	0.0000
2026/02/05	GOVI	07/05/2026	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	GOVI	06/08/2026			GOVI	1424.0930	1424.0930	1378.6550	1378.6550	3.191	0.0000	0.0000
2026/02/05	GOVI	06/08/2026	1,189.00	Call	GOVI	2350930.0000	235.0930	1896550.0000	189.6550	19.328	0.0000	0.0000
2026/02/05	GOVI	06/08/2026	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	GOVI	05/11/2026			GOVI	1448.9100	1448.9100	1402.6830	1402.6830	3.190	0.0000	0.0000
2026/02/05	GOVI	05/11/2026	1,277.00	Call	GOVI	1719100.0000	171.9100	1256830.0000	125.6830	26.890	0.0000	0.0000
2026/02/05	GOVI	05/11/2026	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	GOVI	04/02/2027			GOVI	1473.9530	1473.9530	1426.9310	1426.9310	3.190	0.0000	0.0000
2026/02/05	GOVI	04/02/2027	1,369.00	Call	GOVI	1049530.0000	104.9530	579310.0000	57.9310	44.803	0.0000	0.0000
2026/02/05	GOVI	04/02/2027	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	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
2026/02/05	I258	05/02/2026		Bond Future	130.4198	130.4198	130.8485	130.8485	0.329	0.0000	0.0000
2026/02/05	I258	05/02/2026	111.65 Call	Bond Future	18769.7600	18.7698	19198.4600	19.1985	2.284	0.0000	0.0000
2026/02/05	I258	05/02/2026	111.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	I258	07/05/2026		Bond Future	132.7465	132.7465	133.4095	133.4095	0.499	0.0000	0.0000
2026/02/05	I258	07/05/2026	113.73 Call	Bond Future	19016.4902	19.0165	19679.4501	19.6795	3.486	0.0000	0.0000
2026/02/05	I258	07/05/2026	113.73 Put	Bond Future	0.0002	0.0000	0.0001	0.0000	62.500	0.0000	0.0000
2026/02/05	I258	06/08/2026		Bond Future	132.3016	132.3016	132.9769	132.9769	0.510	0.0000	0.0000
2026/02/05	I258	06/08/2026	112.95 Call	Bond Future	19351.9838	19.3520	20027.1660	20.0272	3.489	0.0000	0.0000
2026/02/05	I258	06/08/2026	112.95 Put	Bond Future	0.4138	0.0004	0.2560	0.0003	38.128	0.0000	0.0000
2026/02/05	I258	05/11/2026		Bond Future	134.6108	134.6108	135.2983	135.2983	0.511	0.0000	0.0000
2026/02/05	I258	05/11/2026	114.95 Call	Bond Future	19666.2453	19.6662	20352.2034	20.3522	3.488	0.0000	0.0000
2026/02/05	I258	05/11/2026	114.95 Put	Bond Future	5.4353	0.0054	3.9334	0.0039	27.631	0.0000	0.0000
2026/02/05	I258	04/02/2027		Bond Future	134.0794	134.0794	134.7802	134.7802	0.523	0.0000	0.0000
2026/02/05	I258	04/02/2027	118.90 Call	Bond Future	15301.1683	15.3012	15979.4764	15.9795	4.433	0.0000	0.0000
2026/02/05	I258	04/02/2027	118.90 Put	Bond Future	121.7683	0.1218	99.3264	0.0993	18.430	0.0000	0.0000
2026/02/05	IGOV	05/02/2026		Index Future	439.0200	439.0200	438.7740	438.7740	0.056	0.0000	0.0000
2026/02/05	IGOV	07/05/2026		Index Future	446.8520	446.8520	446.7180	446.7180	0.030	0.0000	0.0000
2026/02/05	IGOV	06/08/2026		Index Future	454.8420	454.8420	454.7060	454.7060	0.030	0.0000	0.0000
2026/02/05	IGOV	05/11/2026		Index Future	462.8740	462.8740	462.7360	462.7360	0.030	0.0000	0.0000
2026/02/05	IGOV	04/02/2027		Index Future	470.9780	470.9780	470.8390	470.8390	0.030	0.0000	0.0000
2026/02/05	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/02/05	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/02/05	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/02/05	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/02/05	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/02/05	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/02/05	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/02/05	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/02/05	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/02/05	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/02/05	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/02/05	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/02/05	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/02/05	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/02/05	R033	05/02/2026		Bond Future	7.7354	115.8760	7.7800	115.6167	0.577	0.0000	0.0000

Open Interest
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Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/05	R033	05/02/2026	10.49	Call	Bond Future	14666.2400	14.6662	14406.8800	14.4069	1.768	0.0000	0.0000
2026/02/05	R033	05/02/2026	10.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R033	07/05/2026			Bond Future	7.7661	112.8728	7.8024	112.6680	0.468	0.0000	0.0000
2026/02/05	R033	07/05/2026	10.38	Call	Bond Future	13594.3400	13.5943	13390.1200	13.3901	1.502	0.0000	0.0000
2026/02/05	R033	07/05/2026	10.38	Put	Bond Future	9.7400	0.0097	10.3700	0.0104	6.468	0.0000	0.0000
2026/02/05	R033	06/08/2026			Bond Future	7.7972	114.8851	7.8354	114.6768	0.490	0.0000	0.0000
2026/02/05	R033	06/08/2026	10.25	Call	Bond Future	12578.3100	12.5783	12377.3700	12.3774	1.598	0.0000	0.0000
2026/02/05	R033	06/08/2026	10.25	Put	Bond Future	147.4500	0.1475	154.8600	0.1549	5.025	0.0000	0.0000
2026/02/05	R033	05/11/2026			Bond Future	7.8359	111.8243	7.8760	111.6126	0.512	0.0000	0.0000
2026/02/05	R033	05/11/2026	9.33	Call	Bond Future	8275.5500	8.2756	8095.0600	8.0951	2.181	0.0000	0.0000
2026/02/05	R033	05/11/2026	9.33	Put	Bond Future	728.1700	0.7282	759.3700	0.7594	4.285	0.0000	0.0000
2026/02/05	R033	04/02/2027			Bond Future	7.8830	113.7536	7.9252	113.5386	0.536	0.0000	0.0000
2026/02/05	R033	04/02/2027	8.65	Call	Bond Future	5599.1500	5.5992	5447.7800	5.4478	2.703	0.0000	0.0000
2026/02/05	R033	04/02/2027	8.65	Put	Bond Future	1776.4600	1.7765	1840.1100	1.8401	3.583	0.0000	0.0000
2026/02/05	R035	05/02/2026	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R035	05/02/2026	11.00	Call	Bond Future	17350.2000	17.3502	17123.7500	17.1238	1.305	0.0000	0.0000
2026/02/05	R035	05/02/2026	11.17	Call	Bond Future	18225.1700	18.2252	17998.7200	17.9987	1.243	0.0000	0.0000
2026/02/05	R035	05/02/2026	11.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R035	05/02/2026	10.67	Call	Bond Future	15617.9700	15.6180	15391.5200	15.3915	1.450	0.0000	0.0000
2026/02/05	R035	05/02/2026	10.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R035	05/02/2026	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R035	05/02/2026	10.17	Call	Bond Future	12905.9700	12.9060	12679.5200	12.6795	1.755	0.0000	0.0000
2026/02/05	R035	05/02/2026	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R035	05/02/2026	10.44	Call	Bond Future	14383.7500	14.3838	14157.3000	14.1573	1.574	0.0000	0.0000
2026/02/05	R035	05/02/2026	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R035	05/02/2026	10.94	Call	Bond Future	17038.5800	17.0386	16812.1300	16.8121	1.329	0.0000	0.0000
2026/02/05	R035	05/02/2026	12.44	Call	Bond Future	24406.6900	24.4067	24180.2400	24.1802	0.928	0.0000	0.0000
2026/02/05	R035	05/02/2026	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R035	05/02/2026			Bond Future	8.0305	109.3476	8.0650	109.1212	0.430	0.0000	0.0000
2026/02/05	R035	05/02/2026	10.79	Call	Bond Future	16253.0800	16.2531	16026.6300	16.0266	1.393	0.0000	0.0000
2026/02/05	R035	05/02/2026	10.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R035	05/02/2026	8.45	Call	Bond Future	2708.2900	2.7083	2481.8400	2.4818	8.361	0.0000	0.0000
2026/02/05	R035	05/02/2026	8.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R035	05/02/2026	9.25	Call	Bond Future	7625.9500	7.6260	7399.5000	7.3995	2.969	0.0000	0.0000
2026/02/05	R035	05/02/2026	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R035	05/02/2026	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R035	05/02/2026	8.85	Call	Bond Future	5206.5800	5.2066	4980.1300	4.9801	4.349	0.0000	0.0000
2026/02/05	R035	05/02/2026	9.64	Call	Bond Future	9911.5100	9.9115	9685.0600	9.6851	2.285	0.0000	0.0000

Open Interest
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Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/05	R035	05/02/2026	9.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R035	05/02/2026	9.14	Call	Bond Future	6968.3300	6.9683	6741.8800	6.7419	3.250	0.0000	0.0000
2026/02/05	R035	05/02/2026	9.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R035	05/02/2026	8.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R035	05/02/2026	8.64	Call	Bond Future	3905.0000	3.9050	3678.5500	3.6786	5.799	0.0000	0.0000
2026/02/05	R035	07/05/2026	8.29	Put	Bond Future	620.3000	0.6203	700.8300	0.7008	12.982	0.0000	0.0000
2026/02/05	R035	07/05/2026	8.29	Call	Bond Future	2047.9200	2.0479	1864.7100	1.8647	8.946	0.0000	0.0000
2026/02/05	R035	07/05/2026	8.79	Put	Bond Future	164.4900	0.1645	187.9400	0.1879	14.256	0.0000	0.0000
2026/02/05	R035	07/05/2026	8.79	Call	Bond Future	4684.3100	4.6843	4444.0200	4.4440	5.130	0.0000	0.0000
2026/02/05	R035	07/05/2026	9.20	Call	Bond Future	7021.7600	7.0218	6765.9600	6.7660	3.643	0.0000	0.0000
2026/02/05	R035	07/05/2026	9.20	Put	Bond Future	55.3900	0.0554	63.3300	0.0633	14.335	0.0000	0.0000
2026/02/05	R035	07/05/2026	8.55	Call	Bond Future	3362.7400	3.3627	3142.2200	3.1422	6.558	0.0000	0.0000
2026/02/05	R035	07/05/2026	8.55	Put	Bond Future	312.0000	0.3120	355.2200	0.3552	13.853	0.0000	0.0000
2026/02/05	R035	07/05/2026			Bond Future	8.0656	106.7710	8.1068	106.5073	0.510	0.0000	0.0000
2026/02/05	R035	07/05/2026	10.86	Call	Bond Future	16110.8700	16.1109	15847.1500	15.8472	1.637	0.0000	0.0000
2026/02/05	R035	07/05/2026	10.86	Put	Bond Future	0.1300	0.0001	0.1500	0.0002	15.385	0.0000	0.0000
2026/02/05	R035	07/05/2026	10.66	Call	Bond Future	15070.6100	15.0706	14806.9200	14.8069	1.750	0.0000	0.0000
2026/02/05	R035	07/05/2026	10.66	Put	Bond Future	0.3600	0.0004	0.4100	0.0004	13.889	0.0000	0.0000
2026/02/05	R035	07/05/2026	10.16	Call	Bond Future	12401.4200	12.4014	12138.1900	12.1382	2.123	0.0000	0.0000
2026/02/05	R035	07/05/2026	10.16	Put	Bond Future	3.7400	0.0037	4.2500	0.0043	13.636	0.0000	0.0000
2026/02/05	R035	07/05/2026	9.66	Put	Bond Future	16.7800	0.0168	19.1100	0.0191	13.886	0.0000	0.0000
2026/02/05	R035	07/05/2026	9.66	Call	Bond Future	9636.3200	9.6363	9374.9100	9.3749	2.713	0.0000	0.0000
2026/02/05	R035	07/05/2026	10.71	Call	Bond Future	15332.1600	15.3322	15068.4600	15.0685	1.720	0.0000	0.0000
2026/02/05	R035	07/05/2026	10.71	Put	Bond Future	0.2800	0.0003	0.3200	0.0003	14.286	0.0000	0.0000
2026/02/05	R035	07/05/2026	10.21	Call	Bond Future	12672.6100	12.6726	12409.2900	12.4093	2.078	0.0000	0.0000
2026/02/05	R035	07/05/2026	10.21	Put	Bond Future	3.0000	0.0030	3.4200	0.0034	14.000	0.0000	0.0000
2026/02/05	R035	07/05/2026	9.71	Put	Bond Future	14.8200	0.0148	16.8700	0.0169	13.833	0.0000	0.0000
2026/02/05	R035	07/05/2026	9.71	Call	Bond Future	9917.0600	9.9171	9655.3700	9.6554	2.639	0.0000	0.0000
2026/02/05	R035	07/05/2026	10.64	Call	Bond Future	14965.7100	14.9657	14702.0300	14.7020	1.762	0.0000	0.0000
2026/02/05	R035	07/05/2026	10.64	Put	Bond Future	0.3900	0.0004	0.4500	0.0005	15.385	0.0000	0.0000
2026/02/05	R035	07/05/2026	10.14	Call	Bond Future	12292.6900	12.2927	12029.5000	12.0295	2.141	0.0000	0.0000
2026/02/05	R035	07/05/2026	10.14	Put	Bond Future	4.0800	0.0041	4.6300	0.0046	13.480	0.0000	0.0000
2026/02/05	R035	07/05/2026	9.64	Put	Bond Future	17.6400	0.0176	20.1000	0.0201	13.946	0.0000	0.0000
2026/02/05	R035	07/05/2026	9.64	Call	Bond Future	9523.7900	9.5238	9262.5100	9.2625	2.743	0.0000	0.0000
2026/02/05	R035	06/08/2026	10.22	Call	Bond Future	12299.5700	12.2996	12035.7700	12.0358	2.145	0.0000	0.0000
2026/02/05	R035	06/08/2026	10.22	Put	Bond Future	44.9300	0.0449	49.4200	0.0494	9.993	0.0000	0.0000
2026/02/05	R035	06/08/2026	9.72	Call	Bond Future	9656.3500	9.6564	9399.4100	9.3994	2.661	0.0000	0.0000
2026/02/05	R035	06/08/2026	9.72	Put	Bond Future	118.6000	0.1186	129.9500	0.1300	9.570	0.0000	0.0000
2026/02/05	R035	06/08/2026	9.22	Put	Bond Future	261.1700	0.2612	286.0600	0.2861	9.530	0.0000	0.0000

Open Interest
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Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/05	R035	06/08/2026	9.22	Call	Bond Future	6976.7200	6.9767	6733.3200	6.7333	3.489	0.0000	0.0000
2026/02/05	R035	06/08/2026	10.13	Call	Bond Future	11829.7700	11.8298	11567.0200	11.5670	2.221	0.0000	0.0000
2026/02/05	R035	06/08/2026	10.13	Put	Bond Future	56.6000	0.0566	62.1400	0.0621	9.788	0.0000	0.0000
2026/02/05	R035	06/08/2026	9.63	Call	Bond Future	9173.8300	9.1738	8918.6000	8.9186	2.782	0.0000	0.0000
2026/02/05	R035	06/08/2026	9.63	Put	Bond Future	136.1700	0.1362	149.2300	0.1492	9.591	0.0000	0.0000
2026/02/05	R035	06/08/2026	9.13	Put	Bond Future	302.7700	0.3028	331.4800	0.3315	9.482	0.0000	0.0000
2026/02/05	R035	06/08/2026	9.13	Call	Bond Future	6498.8000	6.4988	6259.2200	6.2592	3.687	0.0000	0.0000
2026/02/05	R035	06/08/2026			Bond Future	8.1020	108.6748	8.1448	108.4065	0.529	0.0000	0.0000
2026/02/05	R035	06/08/2026	11.06	Call	Bond Future	16597.9800	16.5980	16330.1700	16.3302	1.614	0.0000	0.0000
2026/02/05	R035	06/08/2026	11.06	Put	Bond Future	3.9800	0.0040	4.4600	0.0045	12.060	0.0000	0.0000
2026/02/05	R035	06/08/2026	8.29	Put	Bond Future	1188.2300	1.1882	1290.1200	1.2901	8.575	0.0000	0.0000
2026/02/05	R035	06/08/2026	8.29	Call	Bond Future	2358.5200	2.3585	2192.1200	2.1921	7.055	0.0000	0.0000
2026/02/05	R035	06/08/2026	8.79	Put	Bond Future	523.9900	0.5240	572.6000	0.5726	9.277	0.0000	0.0000
2026/02/05	R035	06/08/2026	8.79	Call	Bond Future	4724.7400	4.7247	4505.0600	4.5051	4.650	0.0000	0.0000
2026/02/05	R035	06/08/2026	9.39	Call	Bond Future	7885.7300	7.8857	7636.4600	7.6365	3.161	0.0000	0.0000
2026/02/05	R035	06/08/2026	9.39	Put	Bond Future	198.5300	0.1985	217.5500	0.2176	9.580	0.0000	0.0000
2026/02/05	R035	06/08/2026	9.71	Call	Bond Future	9602.8000	9.6028	9346.0500	9.3461	2.674	0.0000	0.0000
2026/02/05	R035	06/08/2026	9.71	Put	Bond Future	120.4500	0.1205	131.9900	0.1320	9.581	0.0000	0.0000
2026/02/05	R035	06/08/2026	9.21	Call	Bond Future	6923.5500	6.9236	6680.5500	6.6806	3.510	0.0000	0.0000
2026/02/05	R035	06/08/2026	9.21	Put	Bond Future	265.5400	0.2655	290.8300	0.2908	9.524	0.0000	0.0000
2026/02/05	R035	06/08/2026	8.71	Put	Bond Future	596.5400	0.5965	651.4600	0.6515	9.206	0.0000	0.0000
2026/02/05	R035	06/08/2026	8.71	Call	Bond Future	4320.2000	4.3202	4106.8300	4.1068	4.939	0.0000	0.0000
2026/02/05	R035	05/11/2026	9.80	Call	Bond Future	9749.7500	9.7498	9496.3100	9.4963	2.599	0.0000	0.0000
2026/02/05	R035	05/11/2026	9.80	Put	Bond Future	242.9400	0.2429	262.1500	0.2622	7.907	0.0000	0.0000
2026/02/05	R035	05/11/2026	9.30	Call	Bond Future	7206.3800	7.2064	6969.0000	6.9690	3.294	0.0000	0.0000
2026/02/05	R035	05/11/2026	9.30	Put	Bond Future	453.3100	0.4533	488.5800	0.4886	7.781	0.0000	0.0000
2026/02/05	R035	05/11/2026	8.80	Put	Bond Future	860.8000	0.8608	925.1200	0.9251	7.472	0.0000	0.0000
2026/02/05	R035	05/11/2026	8.80	Call	Bond Future	4755.5500	4.7556	4547.2200	4.5472	4.381	0.0000	0.0000
2026/02/05	R035	05/11/2026	8.97	Call	Bond Future	5573.3200	5.5733	5353.3300	5.3533	3.947	0.0000	0.0000
2026/02/05	R035	05/11/2026	8.97	Put	Bond Future	694.7300	0.6947	747.3900	0.7474	7.580	0.0000	0.0000
2026/02/05	R035	05/11/2026	8.47	Call	Bond Future	3264.6300	3.2646	3086.0400	3.0860	5.470	0.0000	0.0000
2026/02/05	R035	05/11/2026	8.47	Put	Bond Future	1315.8100	1.3158	1409.8700	1.4099	7.148	0.0000	0.0000
2026/02/05	R035	05/11/2026	7.97	Put	Bond Future	2499.8400	2.4998	2658.2100	2.6582	6.335	0.0000	0.0000
2026/02/05	R035	05/11/2026	7.97	Call	Bond Future	1406.7800	1.4068	1292.5000	1.2925	8.124	0.0000	0.0000
2026/02/05	R035	05/11/2026			Bond Future	8.1475	106.0481	8.1922	105.7754	0.548	0.0000	0.0000
2026/02/05	R035	05/11/2026	10.03	Call	Bond Future	10920.3800	10.9204	10662.1300	10.6621	2.365	0.0000	0.0000
2026/02/05	R035	05/11/2026	10.03	Put	Bond Future	180.7800	0.1808	195.1800	0.1952	7.965	0.0000	0.0000
2026/02/05	R035	04/02/2027			Bond Future	8.2011	107.8787	8.2477	107.6016	0.568	0.0000	0.0000
2026/02/05	R035	04/02/2027	9.02	Call	Bond Future	5686.7600	5.6868	5472.3700	5.4724	3.770	0.0000	0.0000

Open Interest
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Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/05	R035	04/02/2027	9.02	Put	Bond Future	952.9200	0.9529	1015.6600	1.0157	6.584	0.0000	0.0000
2026/02/05	R038	05/02/2026			Bond Future	8.4706	121.9644	8.5100	121.6331	0.466	0.0000	0.0000
2026/02/05	R038	05/02/2026	11.44	Call	Bond Future	21679.1100	21.6791	21347.8600	21.3479	1.528	0.0000	0.0000
2026/02/05	R038	05/02/2026	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R038	07/05/2026			Bond Future	8.5185	118.6272	8.5439	118.4181	0.298	0.0000	0.0000
2026/02/05	R038	07/05/2026	11.40	Call	Bond Future	20778.1200	20.7781	20569.0300	20.5690	1.006	0.0000	0.0000
2026/02/05	R038	07/05/2026	11.40	Put	Bond Future	0.1700	0.0002	0.1700	0.0002	0.000	0.0000	0.0000
2026/02/05	R038	06/08/2026			Bond Future	8.5677	120.7420	8.5939	120.5294	0.307	0.0000	0.0000
2026/02/05	R038	06/08/2026	11.77	Call	Bond Future	22389.4700	22.3895	22177.1100	22.1771	0.948	0.0000	0.0000
2026/02/05	R038	06/08/2026	11.77	Put	Bond Future	4.3800	0.0044	4.6200	0.0046	5.479	0.0000	0.0000
2026/02/05	R038	05/11/2026			Bond Future	8.6222	117.3410	8.6495	117.1250	0.316	0.0000	0.0000
2026/02/05	R038	05/11/2026	10.72	Call	Bond Future	15314.8000	15.3148	15106.7900	15.1068	1.358	0.0000	0.0000
2026/02/05	R038	05/11/2026	10.72	Put	Bond Future	179.6800	0.1797	187.6700	0.1877	4.447	0.0000	0.0000
2026/02/05	R038	04/02/2027			Bond Future	8.6835	119.3655	8.7117	119.1460	0.325	0.0000	0.0000
2026/02/05	R038	04/02/2027	9.60	Call	Bond Future	7911.0400	7.9110	7733.8000	7.7338	2.240	0.0000	0.0000
2026/02/05	R038	04/02/2027	9.60	Put	Bond Future	1070.9500	1.0710	1113.1600	1.1132	3.941	0.0000	0.0000
2026/02/05	R053	05/02/2026			Bond Future	8.7305	134.1151	8.7750	133.5425	0.510	0.0000	0.0000
2026/02/05	R053	05/02/2026	11.49	Call	Bond Future	28781.3300	28.7813	28208.7600	28.2088	1.989	0.0000	0.0000
2026/02/05	R053	05/02/2026	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R053	07/05/2026			Bond Future	8.7710	130.6147	8.7859	130.4240	0.170	0.0000	0.0000
2026/02/05	R053	07/05/2026	11.69	Call	Bond Future	29840.0100	29.8400	29649.3600	29.6494	0.639	0.0000	0.0000
2026/02/05	R053	07/05/2026	11.69	Put	Bond Future	0.4800	0.0005	0.4800	0.0005	0.000	0.0000	0.0000
2026/02/05	R053	06/08/2026			Bond Future	8.8120	132.9432	8.8273	132.7494	0.174	0.0000	0.0000
2026/02/05	R053	06/08/2026	12.28	Call	Bond Future	33837.5400	33.8375	33643.8700	33.6439	0.572	0.0000	0.0000
2026/02/05	R053	06/08/2026	12.28	Put	Bond Future	5.6300	0.0056	5.7400	0.0057	1.954	0.0000	0.0000
2026/02/05	R053	05/11/2026			Bond Future	8.8562	129.3744	8.8720	129.1775	0.178	0.0000	0.0000
2026/02/05	R053	05/11/2026	11.21	Call	Bond Future	24840.4400	24.8404	24648.5600	24.6486	0.772	0.0000	0.0000
2026/02/05	R053	05/11/2026	11.21	Put	Bond Future	241.7800	0.2418	246.7600	0.2468	2.060	0.0000	0.0000
2026/02/05	R053	04/02/2027			Bond Future	8.9046	131.6066	8.9208	131.4067	0.182	0.0000	0.0000
2026/02/05	R053	04/02/2027	9.99	Call	Bond Future	14031.8700	14.0319	13863.9700	13.8640	1.197	0.0000	0.0000
2026/02/05	R053	04/02/2027	9.99	Put	Bond Future	1698.5100	1.6985	1730.4600	1.7305	1.881	0.0000	0.0000
2026/02/05	R186	05/02/2026			Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2026/02/05	R186	05/02/2026	8.43	Call	Bond Future	8.2500	0.0083	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/05	R186	05/02/2026	8.43	Put	Bond Future	8.2500	0.0083	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/05	R186	07/05/2026			Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/02/05	R186	07/05/2026	8.69	Call	Bond Future	79.1700	0.0792	78.7400	0.0787	0.543	0.0000	0.0000
2026/02/05	R186	07/05/2026	8.69	Put	Bond Future	79.1700	0.0792	78.7400	0.0787	0.543	0.0000	0.0000

Open Interest
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Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/05	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700		102.1093	0.000	0.0000	0.0000
2026/02/05	R186	06/08/2026	8.57	Call Bond Future	76.1500	0.0762	75.9400		0.0759	0.276	0.0000	0.0000
2026/02/05	R186	06/08/2026	8.57	Put Bond Future	76.1500	0.0762	75.9400		0.0759	0.276	0.0000	0.0000
2026/02/05	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200		104.2987	0.000	0.0000	0.0000
2026/02/05	R186	05/11/2026	8.12	Call Bond Future	46.1500	0.0462	46.0600		0.0461	0.195	0.0000	0.0000
2026/02/05	R186	05/11/2026	8.12	Put Bond Future	46.1500	0.0462	46.0600		0.0461	0.195	0.0000	0.0000
2026/02/05	R202	05/02/2026		Bond Future	296.9158	296.9158	296.4824		296.4824	0.146	0.0000	0.0000
2026/02/05	R202	05/02/2026	277.82	Call Bond Future	19095.8400	19.0958	18662.3600		18.6624	2.270	0.0000	0.0000
2026/02/05	R202	05/02/2026	277.82	Put Bond Future	0.0000	0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/02/05	R202	07/05/2026		Bond Future	302.2132	302.2132	301.7717		301.7717	0.146	0.0000	0.0000
2026/02/05	R202	07/05/2026	277.55	Call Bond Future	24663.1900	24.6632	24221.6800		24.2217	1.790	0.0000	0.0000
2026/02/05	R202	07/05/2026	277.55	Put Bond Future	0.0000	0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/02/05	R202	06/08/2026		Bond Future	302.2773	302.2773	301.8286		301.8286	0.148	0.0000	0.0000
2026/02/05	R202	06/08/2026	278.86	Call Bond Future	23417.2500	23.4173	22968.5900		22.9686	1.916	0.0000	0.0000
2026/02/05	R202	06/08/2026	278.86	Put Bond Future	0.0000	0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/02/05	R202	05/11/2026		Bond Future	307.5544	307.5544	307.0989		307.0989	0.148	0.0000	0.0000
2026/02/05	R202	05/11/2026	280.46	Call Bond Future	27094.4100	27.0944	26638.8700		26.6389	1.681	0.0000	0.0000
2026/02/05	R202	05/11/2026	280.46	Put Bond Future	0.0000	0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/02/05	R202	04/02/2027		Bond Future	307.4547	307.4547	306.9931		306.9931	0.150	0.0000	0.0000
2026/02/05	R202	04/02/2027	294.73	Call Bond Future	12724.6800	12.7247	12263.0600		12.2631	3.628	0.0000	0.0000
2026/02/05	R202	04/02/2027	294.73	Put Bond Future	0.0000	0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/02/05	R209	05/02/2026		Bond Future	8.2055	88.9889	8.2450		88.7440	0.482	0.0000	0.0000
2026/02/05	R209	05/02/2026	10.93	Call Bond Future	14977.0600	14.9771	14732.2000		14.7322	1.635	0.0000	0.0000
2026/02/05	R209	05/02/2026	10.93	Put Bond Future	0.0000	0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/02/05	R209	07/05/2026		Bond Future	8.2437	87.4039	8.2691		87.2492	0.308	0.0000	0.0000
2026/02/05	R209	07/05/2026	11.07	Call Bond Future	15234.2000	15.2342	15079.4400		15.0794	1.016	0.0000	0.0000
2026/02/05	R209	07/05/2026	11.07	Put Bond Future	0.1100	0.0001	0.1200		0.0001	9.091	0.0000	0.0000
2026/02/05	R209	06/08/2026		Bond Future	8.2829	88.9622	8.3092		88.8048	0.318	0.0000	0.0000
2026/02/05	R209	06/08/2026	11.39	Call Bond Future	16298.6300	16.2986	16141.4200		16.1414	0.965	0.0000	0.0000
2026/02/05	R209	06/08/2026	11.39	Put Bond Future	2.9200	0.0029	3.1000		0.0031	6.164	0.0000	0.0000
2026/02/05	R209	05/11/2026		Bond Future	8.3273	87.3449	8.3546		87.1850	0.328	0.0000	0.0000
2026/02/05	R209	05/11/2026	10.32	Call Bond Future	10916.1400	10.9161	10763.1200		10.7631	1.402	0.0000	0.0000
2026/02/05	R209	05/11/2026	10.32	Put Bond Future	158.3300	0.1583	165.2400		0.1652	4.364	0.0000	0.0000
2026/02/05	R209	04/02/2027		Bond Future	8.3780	88.8525	8.4063		88.6900	0.338	0.0000	0.0000
2026/02/05	R209	04/02/2027	9.28	Call Bond Future	5863.5800	5.8636	5733.7000		5.7337	2.215	0.0000	0.0000
2026/02/05	R209	04/02/2027	9.28	Put Bond Future	866.1300	0.8661	898.7700		0.8988	3.768	0.0000	0.0000
2026/02/05	R209	04/02/2027	8.96	Call Bond Future	4474.3400	4.4743	4356.5100		4.3565	2.633	0.0000	0.0000
2026/02/05	R209	04/02/2027	8.96	Put Bond Future	1207.1000	1.2071	1251.7900		1.2518	3.702	0.0000	0.0000

Open Interest
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Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/05	R209	04/02/2027	8.03	Put	Bond Future	3261.2800	3.2613	3363.6200	3.3636	3.138	0.0000	0.0000
2026/02/05	R209	04/02/2027	8.03	Call	Bond Future	1230.0100	1.2300	1169.8300	1.1698	4.893	0.0000	0.0000
2026/02/05	R210	05/02/2026			Bond Future	259.7150	259.7150	259.5517	259.5517	0.063	0.0000	0.0000
2026/02/05	R210	05/02/2026	253.10	Call	Bond Future	6614.9800	6.6150	6451.6500	6.4517	2.469	0.0000	0.0000
2026/02/05	R210	05/02/2026	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R210	07/05/2026			Bond Future	260.8834	260.8834	260.6367	260.6367	0.095	0.0000	0.0000
2026/02/05	R210	07/05/2026	255.40	Call	Bond Future	5483.4400	5.4834	5236.7100	5.2367	4.500	0.0000	0.0000
2026/02/05	R210	07/05/2026	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R210	06/08/2026			Bond Future	265.5984	265.5984	265.3476	265.3476	0.094	0.0000	0.0000
2026/02/05	R210	06/08/2026	259.84	Call	Bond Future	5758.3600	5.7584	5507.6200	5.5076	4.354	0.0000	0.0000
2026/02/05	R210	06/08/2026	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R210	05/11/2026			Bond Future	266.7163	266.7163	266.4624	266.4624	0.095	0.0000	0.0000
2026/02/05	R210	05/11/2026	253.33	Call	Bond Future	13386.2700	13.3863	13132.3800	13.1324	1.897	0.0000	0.0000
2026/02/05	R210	05/11/2026	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R210	04/02/2027			Bond Future	271.3836	271.3836	271.1259	271.1259	0.095	0.0000	0.0000
2026/02/05	R210	04/02/2027	266.03	Call	Bond Future	5353.6300	5.3536	5095.9200	5.0959	4.814	0.0000	0.0000
2026/02/05	R210	04/02/2027	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R213	05/02/2026			Bond Future	7.4053	101.4643	7.4500	101.2808	0.604	0.0000	0.0000
2026/02/05	R213	05/02/2026	9.89	Call	Bond Future	9594.0800	9.5941	9410.5700	9.4106	1.913	0.0000	0.0000
2026/02/05	R213	05/02/2026	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R213	07/05/2026			Bond Future	7.4207	99.6998	7.4681	99.5130	0.640	0.0000	0.0000
2026/02/05	R213	07/05/2026	9.80	Call	Bond Future	8855.5700	8.8556	8668.9000	8.6689	2.108	0.0000	0.0000
2026/02/05	R213	07/05/2026	9.80	Put	Bond Future	0.5200	0.0005	0.6200	0.0006	19.231	0.0000	0.0000
2026/02/05	R213	06/08/2026			Bond Future	7.4353	101.4774	7.4858	101.2875	0.679	0.0000	0.0000
2026/02/05	R213	06/08/2026	9.69	Call	Bond Future	8076.7700	8.0768	7888.8800	7.8889	2.326	0.0000	0.0000
2026/02/05	R213	06/08/2026	9.69	Put	Bond Future	15.4900	0.0155	17.5400	0.0175	13.234	0.0000	0.0000
2026/02/05	R213	05/11/2026			Bond Future	7.4637	99.6774	7.5175	99.4844	0.721	0.0000	0.0000
2026/02/05	R213	05/11/2026	8.75	Call	Bond Future	4682.7600	4.6828	4509.9500	4.5100	3.690	0.0000	0.0000
2026/02/05	R213	05/11/2026	8.75	Put	Bond Future	194.7500	0.1948	214.9400	0.2149	10.367	0.0000	0.0000
2026/02/05	R213	04/02/2027			Bond Future	7.5024	101.3984	7.5601	101.2023	0.769	0.0000	0.0000
2026/02/05	R213	04/02/2027	8.14	Call	Bond Future	2750.6000	2.7506	2607.4400	2.6074	5.205	0.0000	0.0000
2026/02/05	R213	04/02/2027	8.14	Put	Bond Future	609.1100	0.6091	662.0300	0.6620	8.688	0.0000	0.0000
2026/02/05	R214	05/02/2026			Bond Future	8.6805	84.7931	8.7200	84.5083	0.455	0.0000	0.0000
2026/02/05	R214	05/02/2026	11.26	Call	Bond Future	16018.0200	16.0180	15733.1800	15.7332	1.778	0.0000	0.0000
2026/02/05	R214	05/02/2026	11.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R214	07/05/2026			Bond Future	8.7231	82.9889	8.7329	82.9192	0.112	0.0000	0.0000
2026/02/05	R214	07/05/2026	11.53	Call	Bond Future	17045.7100	17.0457	16976.0100	16.9760	0.409	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
2026/02/05	R214	07/05/2026	11.53	Put	Bond Future	0.2400	0.0002	0.2300	0.0002	4.167	0.0000	0.0000
2026/02/05	R214	06/08/2026			Bond Future	8.7670	84.4686	8.7771	84.3977	0.114	0.0000	0.0000
2026/02/05	R214	06/08/2026	11.97	Call	Bond Future	18846.6400	18.8466	18775.8200	18.7758	0.376	0.0000	0.0000
2026/02/05	R214	06/08/2026	11.97	Put	Bond Future	3.8900	0.0039	3.9000	0.0039	0.257	0.0000	0.0000
2026/02/05	R214	05/11/2026			Bond Future	8.8170	82.6289	8.8273	82.5570	0.117	0.0000	0.0000
2026/02/05	R214	05/11/2026	10.97	Call	Bond Future	13443.2600	13.4433	13373.0600	13.3731	0.522	0.0000	0.0000
2026/02/05	R214	05/11/2026	10.97	Put	Bond Future	165.4400	0.1654	167.1300	0.1671	1.022	0.0000	0.0000
2026/02/05	R214	04/02/2027			Bond Future	8.8728	84.0553	8.8834	83.9824	0.119	0.0000	0.0000
2026/02/05	R214	04/02/2027	9.90	Call	Bond Future	7623.0600	7.6231	7561.1300	7.5611	0.812	0.0000	0.0000
2026/02/05	R214	04/02/2027	9.90	Put	Bond Future	959.2000	0.9592	970.1700	0.9702	1.144	0.0000	0.0000
2026/02/05	R248	05/02/2026	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R248	05/02/2026	9.50	Call	Bond Future	6003.4600	6.0035	5579.4700	5.5795	7.062	0.0000	0.0000
2026/02/05	R248	05/02/2026	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R248	05/02/2026	10.00	Call	Bond Future	10175.3900	10.1754	9751.4000	9.7514	4.167	0.0000	0.0000
2026/02/05	R248	05/02/2026	10.48	Call	Bond Future	13901.2800	13.9013	13477.2900	13.4773	3.050	0.0000	0.0000
2026/02/05	R248	05/02/2026	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R248	05/02/2026			Bond Future	8.8405	103.0594	8.8850	102.6354	0.503	0.0000	0.0000
2026/02/05	R248	05/02/2026	11.46	Call	Bond Future	20751.8600	20.7519	20327.8700	20.3279	2.043	0.0000	0.0000
2026/02/05	R248	05/02/2026	11.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R248	05/02/2026	8.90	Put	Bond Future	23.0100	0.0230	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/05	R248	05/02/2026	8.90	Call	Bond Future	589.3600	0.5894	142.3600	0.1424	75.845	0.0000	0.0000
2026/02/05	R248	05/02/2026	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R248	05/02/2026	9.40	Call	Bond Future	5131.0900	5.1311	4707.1000	4.7071	8.263	0.0000	0.0000
2026/02/05	R248	05/02/2026	9.90	Call	Bond Future	9365.5700	9.3656	8941.5800	8.9416	4.527	0.0000	0.0000
2026/02/05	R248	05/02/2026	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R248	05/02/2026	9.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R248	05/02/2026	9.65	Call	Bond Future	7287.7700	7.2878	6863.7800	6.8638	5.818	0.0000	0.0000
2026/02/05	R248	07/05/2026	8.30	Put	Bond Future	5862.4600	5.8625	6039.6500	6.0397	3.022	0.0000	0.0000
2026/02/05	R248	07/05/2026	8.30	Call	Bond Future	82.5900	0.0826	70.5700	0.0706	14.554	0.0000	0.0000
2026/02/05	R248	07/05/2026	8.70	Put	Bond Future	2641.0500	2.6411	2760.1200	2.7601	4.508	0.0000	0.0000
2026/02/05	R248	07/05/2026	8.70	Call	Bond Future	878.1900	0.8782	808.0500	0.8081	7.987	0.0000	0.0000
2026/02/05	R248	07/05/2026	9.18	Call	Bond Future	3584.4200	3.5844	3439.4400	3.4394	4.045	0.0000	0.0000
2026/02/05	R248	07/05/2026	9.18	Put	Bond Future	838.9400	0.8389	883.1700	0.8832	5.272	0.0000	0.0000
2026/02/05	R248	07/05/2026	9.19	Call	Bond Future	3654.8800	3.6549	3508.8600	3.5089	3.995	0.0000	0.0000
2026/02/05	R248	07/05/2026	9.19	Put	Bond Future	818.9000	0.8189	862.0900	0.8621	5.274	0.0000	0.0000
2026/02/05	R248	07/05/2026			Bond Future	8.8836	100.4356	8.9036	100.2464	0.225	0.0000	0.0000
2026/02/05	R248	07/05/2026	11.72	Call	Bond Future	21955.7500	21.9558	21766.5600	21.7666	0.862	0.0000	0.0000
2026/02/05	R248	07/05/2026	11.72	Put	Bond Future	0.4900	0.0005	0.5100	0.0005	4.082	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
2026/02/05	R248	06/08/2026		Bond Future	8.9278	102.2264	8.9483		102.0338	0.231	0.0000	0.0000
2026/02/05	R248	06/08/2026	12.37	Call	Bond Future	25381.4000	25.3814	25189.0100	25.1890	0.758	0.0000	0.0000
2026/02/05	R248	06/08/2026	12.37	Put	Bond Future	4.2600	0.0043	4.4200	0.0044	3.756	0.0000	0.0000
2026/02/05	R248	05/11/2026		Bond Future	8.9772	99.5519	8.9984		99.3564	0.235	0.0000	0.0000
2026/02/05	R248	05/11/2026	11.31	Call	Bond Future	18514.0800	18.5141	18324.2900	18.3243	1.025	0.0000	0.0000
2026/02/05	R248	05/11/2026	11.31	Put	Bond Future	186.9400	0.1869	192.6600	0.1927	3.060	0.0000	0.0000
2026/02/05	R248	04/02/2027		Bond Future	9.0320	101.2703	9.0538		101.0716	0.241	0.0000	0.0000
2026/02/05	R248	04/02/2027	10.11	Call	Bond Future	10348.9500	10.3490	10183.3000	10.1833	1.601	0.0000	0.0000
2026/02/05	R248	04/02/2027	10.11	Put	Bond Future	1218.9000	1.2189	1251.9500	1.2520	2.711	0.0000	0.0000
2026/02/05	R2R9	05/02/2026		Bond Future	8.5956	113.5445	8.6350		113.2170	0.459	0.0000	0.0000
2026/02/05	R2R9	05/02/2026	102.99	Call	Bond Future	100553.9200	100.5539	100226.4500	100.2265	0.326	0.0000	0.0000
2026/02/05	R2R9	05/02/2026	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R2R9	07/05/2026		Bond Future	8.6447	110.5643	8.6648		110.3998	0.233	0.0000	0.0000
2026/02/05	R2R9	07/05/2026	99.91	Call	Bond Future	99714.6200	99.7146	99550.1200	99.5501	0.165	0.0000	0.0000
2026/02/05	R2R9	07/05/2026	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R2R9	06/08/2026		Bond Future	8.6950	112.5354	8.7158		112.3682	0.239	0.0000	0.0000
2026/02/05	R2R9	06/08/2026	101.74	Call	Bond Future	99415.8700	99.4159	99248.6800	99.2487	0.168	0.0000	0.0000
2026/02/05	R2R9	06/08/2026	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R2R9	05/11/2026		Bond Future	8.7504	109.4970	8.7719		109.3272	0.246	0.0000	0.0000
2026/02/05	R2R9	05/11/2026	98.56	Call	Bond Future	98526.9700	98.5270	98357.1600	98.3572	0.172	0.0000	0.0000
2026/02/05	R2R9	05/11/2026	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R2R9	04/02/2027		Bond Future	8.8122	111.3862	8.8344		111.2138	0.252	0.0000	0.0000
2026/02/05	R2R9	04/02/2027	9.89	Call	Bond Future	8431.2500	8.4313	8279.2600	8.2793	1.803	0.0000	0.0000
2026/02/05	R2R9	04/02/2027	9.89	Put	Bond Future	497.5800	0.4976	518.0200	0.5180	4.108	0.0000	0.0000
2026/02/05	R4R2	05/02/2026		Bond Future	8.7556	115.3943	8.8000		114.9827	0.507	0.0000	0.0000
2026/02/05	R4R2	05/02/2026	103.43	Call	Bond Future	102119.0000	102.1190	101707.4000	101.7074	0.403	0.0000	0.0000
2026/02/05	R4R2	05/02/2026	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R4R2	07/05/2026		Bond Future	8.8049	112.3206	8.8302		112.0900	0.286	0.0000	0.0000
2026/02/05	R4R2	07/05/2026	100.23	Call	Bond Future	101231.5200	101.2315	101000.8800	101.0009	0.228	0.0000	0.0000
2026/02/05	R4R2	07/05/2026	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R4R2	06/08/2026		Bond Future	8.8554	114.3230	8.8814		114.0884	0.294	0.0000	0.0000
2026/02/05	R4R2	06/08/2026	102.06	Call	Bond Future	100905.7200	100.9057	100671.1600	100.6712	0.232	0.0000	0.0000
2026/02/05	R4R2	06/08/2026	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R4R2	05/11/2026		Bond Future	8.9103	111.1894	8.9371		110.9511	0.301	0.0000	0.0000
2026/02/05	R4R2	05/11/2026	98.76	Call	Bond Future	99966.8600	99.9669	99728.4900	99.7285	0.238	0.0000	0.0000
2026/02/05	R4R2	05/11/2026	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	R4R2	04/02/2027		Bond Future	8.9707	113.1078	8.9985		112.8656	0.309	0.0000	0.0000
2026/02/05	R4R2	04/02/2027	10.13	Call	Bond Future	9981.6400	9.9816	9765.2100	9.7652	2.168	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
2026/02/05	R4R2	04/02/2027	10.13	Put	Bond Future	482.1900	0.4822	508.0300	0.5080	5.359	0.0000	0.0000
2026/02/05	RR87	05/02/2026			Bond Future	6.8493	105.3291	6.8500	105.3285	0.010	0.0000	0.0000
2026/02/05	RR87	05/02/2026	6.91	Call	Bond Future	44.2261	0.0442	43.6800	0.0437	1.235	0.0000	0.0000
2026/02/05	RR87	05/02/2026	6.91	Put	Bond Future	0.0261	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/05	RR87	07/05/2026			Bond Future	6.7272	103.0716	6.7282	103.0710	0.016	0.0000	0.0000
2026/02/05	RR87	07/05/2026	6.81	Call	Bond Future	88.1925	0.0882	87.4926	0.0875	0.794	0.0000	0.0000
2026/02/05	RR87	07/05/2026	6.81	Put	Bond Future	41.2625	0.0413	41.1726	0.0412	0.218	0.0000	0.0000
2026/02/05	RR87	06/08/2026			Bond Future	6.4264	101.1666	6.4278	101.1662	0.021	0.0000	0.0000
2026/02/05	RR87	06/08/2026	6.53	Call	Bond Future	82.9423	0.0829	82.4848	0.0825	0.552	0.0000	0.0000
2026/02/05	RR87	06/08/2026	6.53	Put	Bond Future	46.1823	0.0462	46.2148	0.0462	0.070	0.0000	0.0000
2026/02/05	RR87	05/11/2026			Bond Future	5.1166	102.9085	5.1188	102.9083	0.043	0.0000	0.0000
2026/02/05	RR87	05/11/2026	5.27	Call	Bond Future	31.3041	0.0313	31.1038	0.0311	0.640	0.0000	0.0000
2026/02/05	RR87	05/11/2026	5.27	Put	Bond Future	13.6741	0.0137	13.7338	0.0137	0.436	0.0000	0.0000
2026/02/05	RR88	05/02/2026			Bond Future	6.8497	108.6479	6.8500	108.6474	0.004	0.0000	0.0000
2026/02/05	RR88	05/02/2026	6.89	Call	Bond Future	70.3725	0.0704	67.2900	0.0673	4.380	0.0000	0.0000
2026/02/05	RR88	05/02/2026	6.89	Put	Bond Future	2.6025	0.0026	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/05	RR88	07/05/2026			Bond Future	6.8075	106.4235	6.8195	106.4052	0.177	0.0000	0.0000
2026/02/05	RR88	07/05/2026	6.84	Call	Bond Future	213.4184	0.2134	202.5621	0.2026	5.087	0.0000	0.0000
2026/02/05	RR88	07/05/2026	6.84	Put	Bond Future	163.7384	0.1637	171.2621	0.1713	4.595	0.0000	0.0000
2026/02/05	RR88	06/08/2026			Bond Future	6.7418	105.4052	6.7561	105.3878	0.213	0.0000	0.0000
2026/02/05	RR88	06/08/2026	6.79	Call	Bond Future	298.1014	0.2981	288.1561	0.2882	3.336	0.0000	0.0000
2026/02/05	RR88	06/08/2026	6.79	Put	Bond Future	239.7214	0.2397	247.1361	0.2471	3.093	0.0000	0.0000
2026/02/05	RR88	05/11/2026			Bond Future	6.6655	106.6438	6.6830	106.6254	0.262	0.0000	0.0000
2026/02/05	RR88	05/11/2026	6.71	Call	Bond Future	307.8173	0.3078	297.6664	0.2977	3.298	0.0000	0.0000
2026/02/05	RR88	05/11/2026	6.71	Put	Bond Future	260.9573	0.2610	269.2464	0.2692	3.176	0.0000	0.0000
2026/02/05	X038	31/01/2038			Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	X210	31/03/2028			Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	X213	28/02/2031			Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/05	X214	28/02/2041			Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Total

Open Interest
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