



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/02/2026 TO 06/02/2026

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
2026/02/06	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/02/06	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/02/06	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/02/06	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/02/06	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/02/06	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/02/06	2029	05/02/2026		Bond Future	140.1100	140.1100	140.1100	0.000	0.0000	0.0000
2026/02/06	2029	07/05/2026		Bond Future	146.8914	146.8914	146.9290	0.026	0.0000	0.0000
2026/02/06	2029	07/05/2026	141.82 Call	Bond Future	5071.4100	5.0714	5108.9500	0.740	0.0000	0.0000
2026/02/06	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	2029	06/08/2026		Bond Future	149.5465	149.5465	149.5936	0.032	0.0000	0.0000
2026/02/06	2029	06/08/2026	144.10 Call	Bond Future	5446.4600	5.4465	5493.6200	0.866	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
2026/02/06	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/06	2029	05/11/2026		Bond Future	150.6808	150.6808	150.7278	0.031	0.0000	0.0000
2026/02/06	2029	05/11/2026	147.56 Call	Bond Future	3120.7800	3.1208	3167.8400	3.1678	1.508	0.0000
2026/02/06	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/06	2029	04/02/2027		Bond Future	153.3183	153.3183	153.3673	0.032	0.0000	0.0000
2026/02/06	2029	04/02/2027	149.72 Call	Bond Future	3598.2900	3.5983	3647.3200	3.6473	1.363	0.0000
2026/02/06	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/06	2029	06/05/2027		Bond Future	154.4623	154.4623	154.4623	0.000	0.0000	0.0000
2026/02/06	2029	06/05/2027	153.32 Call	Bond Future	1142.3300	1.1423	1142.3300	1.1423	0.000	0.0000
2026/02/06	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/06	2030	05/02/2026		Bond Future	9.4900	95.3789	9.4900	95.3789	0.000	0.0000
2026/02/06	2030	07/05/2026		Bond Future	7.2272	104.6971	7.1916	104.8133	0.492	0.0000
2026/02/06	2030	07/05/2026	9.39 Call	Bond Future	6770.3200	6.7703	6886.3700	6.8864	1.714	0.0000
2026/02/06	2030	07/05/2026	9.39 Put	Bond Future	0.6900	0.0007	0.5400	0.0005	21.739	0.0000
2026/02/06	2030	07/05/2026	7.21 Put	Bond Future	519.1900	0.5192	452.5200	0.4525	12.841	0.0000
2026/02/06	2030	07/05/2026	7.21 Call	Bond Future	463.1300	0.4631	512.6600	0.5127	10.695	0.0000
2026/02/06	2030	07/05/2026	7.71 Put	Bond Future	117.3000	0.1173	97.0700	0.0971	17.246	0.0000
2026/02/06	2030	07/05/2026	7.71 Call	Bond Future	1678.2200	1.6782	1774.1900	1.7742	5.719	0.0000
2026/02/06	2030	07/05/2026	7.92 Call	Bond Future	2293.0100	2.2930	2397.8100	2.3978	4.570	0.0000
2026/02/06	2030	07/05/2026	7.92 Put	Bond Future	62.2900	0.0623	50.8900	0.0509	18.301	0.0000
2026/02/06	2030	06/08/2026	7.21 Put	Bond Future	753.4900	0.7535	682.6200	0.6826	9.406	0.0000
2026/02/06	2030	06/08/2026	7.21 Call	Bond Future	665.6300	0.6656	719.3400	0.7193	8.069	0.0000
2026/02/06	2030	06/08/2026	7.71 Put	Bond Future	314.4100	0.3144	280.7100	0.2807	10.718	0.0000
2026/02/06	2030	06/08/2026	7.71 Call	Bond Future	1745.0300	1.7450	1835.9100	1.8359	5.208	0.0000
2026/02/06	2030	06/08/2026	8.06 Call	Bond Future	2648.3200	2.6483	2754.0800	2.7541	3.993	0.0000
2026/02/06	2030	06/08/2026	8.06 Put	Bond Future	171.2400	0.1712	152.4200	0.1524	10.990	0.0000
2026/02/06	2030	06/08/2026		Bond Future	7.2387	102.5548	7.1980	102.6793	0.562	0.0000
2026/02/06	2030	06/08/2026	9.22 Call	Bond Future	5875.0700	5.8751	5997.0300	5.9970	2.076	0.0000
2026/02/06	2030	06/08/2026	9.22 Put	Bond Future	24.0200	0.0240	21.4000	0.0214	10.908	0.0000
2026/02/06	2030	05/11/2026		Bond Future	7.2502	104.3208	7.2062	104.4472	0.607	0.0000
2026/02/06	2030	05/11/2026	8.39 Call	Bond Future	3396.9900	3.3970	3507.0300	3.5070	3.239	0.0000
2026/02/06	2030	05/11/2026	8.39 Put	Bond Future	191.5800	0.1916	175.2500	0.1753	8.524	0.0000
2026/02/06	2030	04/02/2027		Bond Future	7.2708	102.1154	7.2223	102.2448	0.667	0.0000
2026/02/06	2030	04/02/2027	7.82 Call	Bond Future	1984.4400	1.9844	2078.6000	2.0786	4.745	0.0000
2026/02/06	2030	04/02/2027	7.82 Put	Bond Future	534.0100	0.5340	498.7900	0.4988	6.595	0.0000
2026/02/06	2030	06/05/2027		Bond Future	7.2761	103.9522	7.2761	103.9522	0.000	0.0000
2026/02/06	2030	06/05/2027	7.27 Call	Bond Future	1017.2700	1.0173	1016.1400	1.0161	0.111	0.0000
2026/02/06	2030	06/05/2027	7.27 Put	Bond Future	1032.2100	1.0322	1031.0800	1.0311	0.109	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
2026/02/06	2031	05/02/2026		Bond Future	111.7600	111.7600	111.7600	0.000	0.0000	0.0000
2026/02/06	2031	07/05/2026		Bond Future	115.5811	115.5811	115.6105	0.025	0.0000	0.0000
2026/02/06	2031	07/05/2026	113.84 Call	Bond Future	1752.8400	1.7528	1779.5200	1.7795	0.0000	0.0000
2026/02/06	2031	07/05/2026	113.84 Put	Bond Future	11.7000	0.0117	9.0200	0.0090	22.906	0.0000
2026/02/06	2031	06/08/2026		Bond Future	115.2560	115.2560	115.2925	0.032	0.0000	0.0000
2026/02/06	2031	06/08/2026	113.81 Call	Bond Future	1536.9900	1.5370	1562.8300	1.5628	1.681	0.0000
2026/02/06	2031	06/08/2026	113.81 Put	Bond Future	91.0200	0.0910	80.3800	0.0804	11.690	0.0000
2026/02/06	2031	05/11/2026		Bond Future	117.2680	117.2680	117.3047	0.031	0.0000	0.0000
2026/02/06	2031	05/11/2026	111.49 Call	Bond Future	5778.0600	5.7781	5814.7600	5.8148	0.635	0.0000
2026/02/06	2031	05/11/2026	111.49 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000
2026/02/06	2031	04/02/2027		Bond Future	116.8703	116.8703	116.9075	0.032	0.0000	0.0000
2026/02/06	2031	04/02/2027	116.18 Call	Bond Future	1103.8600	1.1039	1123.1700	1.1232	1.749	0.0000
2026/02/06	2031	04/02/2027	116.18 Put	Bond Future	413.5300	0.4135	395.7000	0.3957	4.312	0.0000
2026/02/06	2031	06/05/2027		Bond Future	118.8904	118.8904	118.8904	0.000	0.0000	0.0000
2026/02/06	2031	06/05/2027	116.87 Call	Bond Future	2153.5000	2.1535	2153.0400	2.1530	0.021	0.0000
2026/02/06	2031	06/05/2027	116.87 Put	Bond Future	133.1100	0.1331	132.6500	0.1327	0.346	0.0000
2026/02/06	2032	05/02/2026		Bond Future	10.1600	94.4304	10.1600	94.4304	0.000	0.0000
2026/02/06	2032	07/05/2026		Bond Future	7.6892	103.5481	7.6641	103.6672	0.327	0.0000
2026/02/06	2032	07/05/2026	10.14 Call	Bond Future	10845.0200	10.8450	10964.0700	10.9641	1.098	0.0000
2026/02/06	2032	07/05/2026	10.14 Put	Bond Future	0.4700	0.0005	0.4100	0.0004	12.766	0.0000
2026/02/06	2032	06/08/2026		Bond Future	7.7191	105.3943	7.6911	105.5219	0.362	0.0000
2026/02/06	2032	06/08/2026	10.12 Call	Bond Future	10290.1200	10.2901	10416.7000	10.4167	1.230	0.0000
2026/02/06	2032	06/08/2026	10.12 Put	Bond Future	13.2300	0.0132	12.2300	0.0122	7.559	0.0000
2026/02/06	2032	05/11/2026		Bond Future	7.7572	103.0522	7.7278	103.1817	0.379	0.0000
2026/02/06	2032	05/11/2026	9.16 Call	Bond Future	6156.0900	6.1561	6274.9000	6.2749	1.930	0.0000
2026/02/06	2032	05/11/2026	9.16 Put	Bond Future	214.4200	0.2144	203.8000	0.2038	4.953	0.0000
2026/02/06	2032	04/02/2027		Bond Future	7.8048	104.8308	7.7734	104.9634	0.402	0.0000
2026/02/06	2032	04/02/2027	8.48 Call	Bond Future	3540.4300	3.5404	3640.2800	3.6403	2.820	0.0000
2026/02/06	2032	04/02/2027	8.48 Put	Bond Future	742.2100	0.7422	709.5300	0.7095	4.403	0.0000
2026/02/06	2032	06/05/2027		Bond Future	7.8370	102.5611	7.8370	102.5611	0.000	0.0000
2026/02/06	2032	06/05/2027	7.80 Call	Bond Future	1643.2000	1.6432	1641.3200	1.6413	0.114	0.0000
2026/02/06	2032	06/05/2027	7.80 Put	Bond Future	1792.8100	1.7928	1790.9300	1.7909	0.105	0.0000
2026/02/06	2033	05/02/2026		Bond Future	132.8800	132.8800	132.8800	132.8800	0.000	0.0000
2026/02/06	2033	07/05/2026		Bond Future	144.9871	144.9871	145.0064	145.0064	0.013	0.0000
2026/02/06	2033	07/05/2026	135.16 Call	Bond Future	9827.0500	9.8271	9846.3700	9.8464	0.197	0.0000
2026/02/06	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/06	2033	06/08/2026		Bond Future	147.6078	147.6078	147.6361	147.6361	0.019	0.0000
2026/02/06	2033	06/08/2026	134.25 Call	Bond Future	13357.7700	13.3578	13386.1300	13.3861	0.212	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
2026/02/06	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	2033	05/11/2026		Bond Future	148.6059	148.6059	148.6340	148.6340	0.019	0.0000	0.0000
2026/02/06	2033	05/11/2026	137.26 Call	Bond Future	11345.8600	11.3459	11373.9700	11.3740	0.248	0.0000	0.0000
2026/02/06	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	2033	04/02/2027		Bond Future	151.2073	151.2073	151.2369	151.2369	0.020	0.0000	0.0000
2026/02/06	2033	04/02/2027	142.71 Call	Bond Future	8497.2900	8.4973	8526.9200	8.5269	0.349	0.0000	0.0000
2026/02/06	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	2033	06/05/2027		Bond Future	152.2007	152.2007	152.2007	152.2007	0.000	0.0000	0.0000
2026/02/06	2033	06/05/2027	151.21 Call	Bond Future	990.6900	0.9907	990.6900	0.9907	0.000	0.0000	0.0000
2026/02/06	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	2037	05/02/2026		Bond Future	11.2000	83.4137	11.2000	83.4137	0.000	0.0000	0.0000
2026/02/06	2037	07/05/2026		Bond Future	8.4218	102.8949	8.4068	103.0001	0.178	0.0000	0.0000
2026/02/06	2037	07/05/2026	11.32 Call	Bond Future	17813.0800	17.8131	17918.3500	17.9184	0.591	0.0000	0.0000
2026/02/06	2037	07/05/2026	11.32 Put	Bond Future	0.1000	0.0001	0.1100	0.0001	10.000	0.0000	0.0000
2026/02/06	2037	07/05/2026	9.00 Put	Bond Future	302.4100	0.3024	220.8600	0.2209	26.967	0.0000	0.0000
2026/02/06	2037	07/05/2026	9.00 Call	Bond Future	4242.4700	4.2425	4266.1800	4.2662	0.559	0.0000	0.0000
2026/02/06	2037	07/05/2026	9.49 Put	Bond Future	87.2700	0.0873	60.4900	0.0605	30.686	0.0000	0.0000
2026/02/06	2037	07/05/2026	9.49 Call	Bond Future	7206.2000	7.2062	7284.6800	7.2847	1.089	0.0000	0.0000
2026/02/06	2037	07/05/2026	10.06 Call	Bond Future	10663.2700	10.6633	10761.1700	10.7612	0.918	0.0000	0.0000
2026/02/06	2037	07/05/2026	10.06 Put	Bond Future	21.3400	0.0213	13.9800	0.0140	34.489	0.0000	0.0000
2026/02/06	2037	07/05/2026	12.40 Call	Bond Future	23347.2200	23.3472	23452.4800	23.4525	0.451	0.0000	0.0000
2026/02/06	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	2037	07/05/2026	10.95 Put	Bond Future	0.6700	0.0007	0.6900	0.0007	2.985	0.0000	0.0000
2026/02/06	2037	07/05/2026	10.95 Call	Bond Future	15791.6100	15.7916	15896.8900	15.8969	0.667	0.0000	0.0000
2026/02/06	2037	06/08/2026	11.30 Call	Bond Future	17146.3900	17.1464	17259.4000	17.2594	0.659	0.0000	0.0000
2026/02/06	2037	06/08/2026	11.30 Put	Bond Future	9.0600	0.0091	8.7100	0.0087	3.863	0.0000	0.0000
2026/02/06	2037	06/08/2026	10.70 Call	Bond Future	13900.6200	13.9006	14012.4100	14.0124	0.804	0.0000	0.0000
2026/02/06	2037	06/08/2026	10.70 Put	Bond Future	45.9900	0.0460	44.4200	0.0444	3.414	0.0000	0.0000
2026/02/06	2037	06/08/2026	10.02 Put	Bond Future	147.6000	0.1476	142.1200	0.1421	3.713	0.0000	0.0000
2026/02/06	2037	06/08/2026	10.02 Call	Bond Future	10064.6400	10.0646	10172.5200	10.1725	1.072	0.0000	0.0000
2026/02/06	2037	06/08/2026		Bond Future	8.4711	100.4698	8.4546	100.5831	0.195	0.0000	0.0000
2026/02/06	2037	06/08/2026	11.71 Call	Bond Future	19285.4600	19.2855	19398.7200	19.3987	0.587	0.0000	0.0000
2026/02/06	2037	06/08/2026	11.71 Put	Bond Future	2.6200	0.0026	2.5200	0.0025	3.817	0.0000	0.0000
2026/02/06	2037	05/11/2026		Bond Future	8.5199	102.1998	8.5029	102.3148	0.200	0.0000	0.0000
2026/02/06	2037	05/11/2026	10.62 Call	Bond Future	13070.4300	13.0704	13184.5200	13.1845	0.873	0.0000	0.0000
2026/02/06	2037	05/11/2026	10.62 Put	Bond Future	168.2100	0.1682	167.3700	0.1674	0.499	0.0000	0.0000
2026/02/06	2037	05/11/2026	10.83 Call	Bond Future	14179.7100	14.1797	14294.2500	14.2943	0.808	0.0000	0.0000
2026/02/06	2037	05/11/2026	10.83 Put	Bond Future	113.1900	0.1132	112.8000	0.1128	0.345	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	
2026/02/06	2037	05/11/2026	10.23 Call	Bond Future	10961.5800	10.9616	11074.2000	11.0742	1.027	0.0000	0.0000
2026/02/06	2037	05/11/2026	10.23 Put	Bond Future	278.9500	0.2790	276.6400	0.2766	0.828	0.0000	0.0000
2026/02/06	2037	05/11/2026	9.46 Put	Bond Future	681.8300	0.6818	671.9000	0.6719	1.456	0.0000	0.0000
2026/02/06	2037	05/11/2026	9.46 Call	Bond Future	6753.2600	6.7533	6858.2600	6.8583	1.555	0.0000	0.0000
2026/02/06	2037	04/02/2027	9.81 Call	Bond Future	8439.3000	8.4393	8561.1000	8.5611	1.443	0.0000	0.0000
2026/02/06	2037	04/02/2027	9.81 Put	Bond Future	721.9700	0.7220	726.0500	0.7261	0.565	0.0000	0.0000
2026/02/06	2037	04/02/2027	9.31 Call	Bond Future	5885.0500	5.8851	5999.0700	5.9991	1.937	0.0000	0.0000
2026/02/06	2037	04/02/2027	9.31 Put	Bond Future	1194.4100	1.1944	1190.7100	1.1907	0.310	0.0000	0.0000
2026/02/06	2037	04/02/2027	8.44 Put	Bond Future	2973.1700	2.9732	2929.8100	2.9298	1.458	0.0000	0.0000
2026/02/06	2037	04/02/2027	8.44 Call	Bond Future	2073.9300	2.0739	2148.2900	2.1483	3.585	0.0000	0.0000
2026/02/06	2037	04/02/2027		Bond Future	8.5756	99.7072	8.5577	99.8249	0.208	0.0000	0.0000
2026/02/06	2037	04/02/2027	9.51 Call	Bond Future	6895.4300	6.8954	7014.0200	7.0140	1.720	0.0000	0.0000
2026/02/06	2037	04/02/2027	9.51 Put	Bond Future	978.3900	0.9784	979.2600	0.9793	0.089	0.0000	0.0000
2026/02/06	2037	06/05/2027		Bond Future	8.6285	101.4913	8.6285	101.4913	0.000	0.0000	0.0000
2026/02/06	2037	06/05/2027	8.58 Call	Bond Future	2635.5500	2.6356	2632.4900	2.6325	0.116	0.0000	0.0000
2026/02/06	2037	06/05/2027	8.58 Put	Bond Future	2949.7300	2.9497	2946.6700	2.9467	0.104	0.0000	0.0000
2026/02/06	2038	05/02/2026		Bond Future	143.2000	143.2000	143.2000	143.2000	0.000	0.0000	0.0000
2026/02/06	2038	07/05/2026		Bond Future	161.8548	161.8548	162.0713	162.0713	0.134	0.0000	0.0000
2026/02/06	2038	07/05/2026	144.53 Call	Bond Future	17324.7500	17.3248	17541.3300	17.5413	1.250	0.0000	0.0000
2026/02/06	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	2038	06/08/2026		Bond Future	162.5884	162.5884	162.8184	162.8184	0.141	0.0000	0.0000
2026/02/06	2038	06/08/2026	144.72 Call	Bond Future	17868.3700	17.8684	18098.4000	18.0984	1.287	0.0000	0.0000
2026/02/06	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	2038	05/11/2026		Bond Future	165.4272	165.4272	165.6606	165.6606	0.141	0.0000	0.0000
2026/02/06	2038	05/11/2026	146.31 Call	Bond Future	19117.1800	19.1172	19350.6300	19.3506	1.221	0.0000	0.0000
2026/02/06	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	2038	04/02/2027		Bond Future	166.0986	166.0986	166.3364	166.3364	0.143	0.0000	0.0000
2026/02/06	2038	04/02/2027	153.83 Call	Bond Future	12268.5900	12.2686	12506.3700	12.5064	1.938	0.0000	0.0000
2026/02/06	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	2038	06/05/2027		Bond Future	169.1584	169.1584	169.1584	169.1584	0.000	0.0000	0.0000
2026/02/06	2038	06/05/2027	166.10 Call	Bond Future	3058.4200	3.0584	3058.4200	3.0584	0.000	0.0000	0.0000
2026/02/06	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	2040	05/02/2026		Bond Future	11.4900	83.1204	11.4900	83.1204	0.000	0.0000	0.0000
2026/02/06	2040	07/05/2026	12.53 Call	Bond Future	25075.7300	25.0757	25530.8000	25.5308	1.815	0.0000	0.0000
2026/02/06	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	2040	07/05/2026	12.03 Call	Bond Future	22335.0900	22.3351	22790.1600	22.7902	2.037	0.0000	0.0000
2026/02/06	2040	07/05/2026	12.03 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2026/02/06	2040	07/05/2026	11.12 Put	Bond Future	1.7600	0.0018	1.4500	0.0015	17.614	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/02/06	2040	07/05/2026		Bond Future	8.7207	104.6971	8.6643	105.1522	0.647	0.0000
2026/02/06	2040	07/05/2026	11.67 Call	Bond Future	20271.1300	20.2711	20726.1800	20.7262	2.245	0.0000
2026/02/06	2040	07/05/2026	11.67 Put	Bond Future	0.1300	0.0001	0.1100	0.0001	15.385	0.0000
2026/02/06	2040	07/05/2026	8.65 Put	Bond Future	1624.0100	1.6240	1377.0200	1.3770	15.209	0.0000
2026/02/06	2040	07/05/2026	8.65 Call	Bond Future	1053.3500	1.0534	1261.4300	1.2614	19.754	0.0000
2026/02/06	2040	07/05/2026	11.12 Call	Bond Future	16963.8300	16.9638	17418.5900	17.4186	2.681	0.0000
2026/02/06	2040	07/05/2026	12.22 Call	Bond Future	23393.4200	23.3934	23848.4900	23.8485	1.945	0.0000
2026/02/06	2040	07/05/2026	12.22 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000
2026/02/06	2040	07/05/2026	11.72 Call	Bond Future	20562.4800	20.5625	21017.5300	21.0175	2.213	0.0000
2026/02/06	2040	07/05/2026	11.72 Put	Bond Future	0.1000	0.0001	0.0800	0.0001	20.000	0.0000
2026/02/06	2040	07/05/2026	10.70 Put	Bond Future	9.2300	0.0092	7.6500	0.0077	17.118	0.0000
2026/02/06	2040	07/05/2026	10.70 Call	Bond Future	14310.8100	14.3108	14764.3000	14.7643	3.169	0.0000
2026/02/06	2040	06/08/2026		Bond Future	8.7739	102.0535	8.7148	102.5231	0.674	0.0000
2026/02/06	2040	06/08/2026	12.19 Call	Bond Future	22621.9200	22.6219	23091.0800	23.0911	2.074	0.0000
2026/02/06	2040	06/08/2026	12.19 Put	Bond Future	2.2300	0.0022	1.8200	0.0018	18.386	0.0000
2026/02/06	2040	05/11/2026		Bond Future	8.8263	103.8107	8.7652	104.2880	0.692	0.0000
2026/02/06	2040	05/11/2026	11.06 Call	Bond Future	15650.0800	15.6501	16112.0900	16.1121	2.952	0.0000
2026/02/06	2040	05/11/2026	11.06 Put	Bond Future	164.9100	0.1649	149.6200	0.1496	9.272	0.0000
2026/02/06	2040	05/11/2026	11.27 Call	Bond Future	16874.2100	16.8742	17340.7900	17.3408	2.765	0.0000
2026/02/06	2040	05/11/2026	11.27 Put	Bond Future	111.5100	0.1115	100.7900	0.1008	9.613	0.0000
2026/02/06	2040	05/11/2026	10.67 Call	Bond Future	13346.3400	13.3463	13796.3200	13.7963	3.372	0.0000
2026/02/06	2040	05/11/2026	10.67 Put	Bond Future	309.0400	0.3090	281.7200	0.2817	8.840	0.0000
2026/02/06	2040	05/11/2026	9.91 Put	Bond Future	706.6200	0.7066	641.3800	0.6414	9.233	0.0000
2026/02/06	2040	05/11/2026	9.91 Call	Bond Future	8676.5500	8.6766	9088.6100	9.0886	4.749	0.0000
2026/02/06	2040	04/02/2027	10.17 Call	Bond Future	10053.5500	10.0536	10391.9200	10.3919	3.366	0.0000
2026/02/06	2040	04/02/2027	10.17 Put	Bond Future	848.1800	0.8482	700.1900	0.7002	17.448	0.0000
2026/02/06	2040	04/02/2027	9.67 Call	Bond Future	7151.0000	7.1510	7403.6900	7.4037	3.534	0.0000
2026/02/06	2040	04/02/2027	9.67 Put	Bond Future	1380.4000	1.3804	1146.7300	1.1467	16.928	0.0000
2026/02/06	2040	04/02/2027	8.78 Put	Bond Future	3407.2100	3.4072	3001.7300	3.0017	11.901	0.0000
2026/02/06	2040	04/02/2027	8.78 Call	Bond Future	2599.4700	2.5995	2680.3500	2.6804	3.111	0.0000
2026/02/06	2040	04/02/2027		Bond Future	8.8849	101.0955	8.8216	101.5818	0.712	0.0000
2026/02/06	2040	04/02/2027	9.93 Call	Bond Future	8648.4000	8.6484	8951.8900	8.9519	3.509	0.0000
2026/02/06	2040	04/02/2027	9.93 Put	Bond Future	1069.3500	1.0694	886.4800	0.8865	17.101	0.0000
2026/02/06	2040	06/05/2027		Bond Future	8.8917	103.2773	8.8917	103.2773	0.000	0.0000
2026/02/06	2040	06/05/2027	8.88 Call	Bond Future	3283.6600	3.2837	3280.0000	3.2800	0.111	0.0000
2026/02/06	2040	06/05/2027	8.88 Put	Bond Future	3372.4000	3.3724	3368.7400	3.3687	0.109	0.0000
2026/02/06	2043	05/02/2026		Bond Future	109.6600	109.6600	109.6600	109.6600	0.000	0.0000
2026/02/06	2043	07/05/2026		Bond Future	126.4820	126.4820	126.4582	126.4582	0.019	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	
2026/02/06	2043	07/05/2026	111.70 Call	Bond Future	14782.0300	14.7820	14758.2000	14.7582	0.161	0.0000	0.0000
2026/02/06	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	2043	06/08/2026		Bond Future	125.9243	125.9243	125.9072	125.9072	0.014	0.0000	0.0000
2026/02/06	2043	06/08/2026	110.88 Call	Bond Future	15044.3130	15.0443	15027.1874	15.0272	0.114	0.0000	0.0000
2026/02/06	2043	06/08/2026	110.88 Put	Bond Future	0.0130	0.0000	0.0074	0.0000	42.978	0.0000	0.0000
2026/02/06	2043	05/11/2026		Bond Future	128.1225	128.1225	128.1046	128.1046	0.014	0.0000	0.0000
2026/02/06	2043	05/11/2026	112.84 Call	Bond Future	15282.9022	15.2829	15264.8836	15.2649	0.118	0.0000	0.0000
2026/02/06	2043	05/11/2026	112.84 Put	Bond Future	0.4022	0.0004	0.2936	0.0003	27.008	0.0000	0.0000
2026/02/06	2043	04/02/2027		Bond Future	127.4787	127.4787	127.4601	127.4601	0.015	0.0000	0.0000
2026/02/06	2043	04/02/2027	117.63 Call	Bond Future	9920.8047	9.9208	9896.0077	9.8960	0.250	0.0000	0.0000
2026/02/06	2043	04/02/2027	117.63 Put	Bond Future	72.1247	0.0721	65.8877	0.0659	8.648	0.0000	0.0000
2026/02/06	2043	06/05/2027		Bond Future	129.6218	129.6218	129.6218	129.6218	0.000	0.0000	0.0000
2026/02/06	2043	06/05/2027	127.48 Call	Bond Future	3701.1163	3.7011	3698.5419	3.6985	0.070	0.0000	0.0000
2026/02/06	2043	06/05/2027	127.48 Put	Bond Future	1559.3363	1.5593	1556.7619	1.5568	0.165	0.0000	0.0000
2026/02/06	2044	05/02/2026		Bond Future	11.5600	79.1527	11.5600	79.1527	0.000	0.0000	0.0000
2026/02/06	2044	07/05/2026		Bond Future	8.9206	100.9128	8.8694	101.3613	0.574	0.0000	0.0000
2026/02/06	2044	07/05/2026	11.80 Call	Bond Future	20961.3400	20.9613	21409.8100	21.4098	2.140	0.0000	0.0000
2026/02/06	2044	07/05/2026	11.80 Put	Bond Future	0.3100	0.0003	0.2500	0.0003	19.355	0.0000	0.0000
2026/02/06	2044	07/05/2026	10.00 Call	Bond Future	8869.8200	8.8698	9300.2100	9.3002	4.852	0.0000	0.0000
2026/02/06	2044	07/05/2026	10.00 Put	Bond Future	89.7700	0.0898	71.6300	0.0716	20.207	0.0000	0.0000
2026/02/06	2044	07/05/2026	Put	Bond Future	1471.3500	1.4714	1264.4400	1.2644	14.063	0.0000	0.0000
2026/02/06	2044	07/05/2026	Call	Bond Future	2384.1300	2.3841	2625.7500	2.6258	10.135	0.0000	0.0000
2026/02/06	2044	06/08/2026		Bond Future	8.9734	98.3270	8.9199	98.7897	0.597	0.0000	0.0000
2026/02/06	2044	06/08/2026	12.42 Call	Bond Future	24000.5800	24.0006	24462.7100	24.4627	1.925	0.0000	0.0000
2026/02/06	2044	06/08/2026	12.42 Put	Bond Future	3.1600	0.0032	2.5900	0.0026	18.038	0.0000	0.0000
2026/02/06	2044	05/11/2026		Bond Future	9.0251	100.0200	8.9700	100.4904	0.611	0.0000	0.0000
2026/02/06	2044	05/11/2026	11.34 Call	Bond Future	17220.5100	17.2205	17675.5400	17.6755	2.642	0.0000	0.0000
2026/02/06	2044	05/11/2026	11.34 Put	Bond Future	173.4900	0.1735	158.1400	0.1581	8.848	0.0000	0.0000
2026/02/06	2044	04/02/2027		Bond Future	9.0823	97.3645	9.0254	97.8437	0.627	0.0000	0.0000
2026/02/06	2044	04/02/2027	10.18 Call	Bond Future	9721.1200	9.7211	10134.5000	10.1345	4.252	0.0000	0.0000
2026/02/06	2044	04/02/2027	10.18 Put	Bond Future	1125.5500	1.1256	1059.6500	1.0597	5.855	0.0000	0.0000
2026/02/06	2044	06/05/2027		Bond Future	9.0926	99.4768	9.0926	99.4768	0.000	0.0000	0.0000
2026/02/06	2044	06/05/2027	9.08 Call	Bond Future	3602.4800	3.6025	3598.4700	3.5985	0.111	0.0000	0.0000
2026/02/06	2044	06/05/2027	9.08 Put	Bond Future	3707.6100	3.7076	3703.6000	3.7036	0.108	0.0000	0.0000
2026/02/06	2046	05/02/2026		Bond Future	121.6500	121.6500	121.6500	121.6500	0.000	0.0000	0.0000
2026/02/06	2046	07/05/2026		Bond Future	143.5989	143.5989	143.7874	143.7874	0.131	0.0000	0.0000
2026/02/06	2046	07/05/2026	124.95 Call	Bond Future	18648.9200	18.6489	18837.4200	18.8374	1.011	0.0000	0.0000
2026/02/06	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/06	2046	06/08/2026		Bond Future	146.1943	146.1943	146.3951	146.3951	0.137	0.0000
2026/02/06	2046	06/08/2026	122.38 Call	Bond Future	23814.2500	23.8143	24015.1200	24.0151	0.843	0.0000
2026/02/06	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/06	2046	05/11/2026		Bond Future	146.4259	146.4259	146.6292	146.6292	0.139	0.0000
2026/02/06	2046	05/11/2026	125.48 Call	Bond Future	20945.8900	20.9459	21149.2000	21.1492	0.971	0.0000
2026/02/06	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/06	2046	04/02/2027		Bond Future	148.9883	148.9883	149.1963	149.1963	0.140	0.0000
2026/02/06	2046	04/02/2027	131.09 Call	Bond Future	17898.3000	17.8983	18106.2500	18.1063	1.162	0.0000
2026/02/06	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/06	2046	06/05/2027		Bond Future	149.3705	149.3705	149.3705	149.3705	0.000	0.0000
2026/02/06	2046	06/05/2027	148.99 Call	Bond Future	380.5100	0.3805	380.5100	0.3805	0.000	0.0000
2026/02/06	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/06	2050	05/02/2026		Bond Future	122.8200	122.8200	122.8200	122.8200	0.000	0.0000
2026/02/06	2050	07/05/2026		Bond Future	147.4998	147.4998	147.9784	147.9784	0.325	0.0000
2026/02/06	2050	07/05/2026	124.07 Call	Bond Future	23429.7500	23.4298	23908.4400	23.9084	2.043	0.0000
2026/02/06	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/06	2050	06/08/2026		Bond Future	147.7246	147.7246	148.2202	148.2202	0.335	0.0000
2026/02/06	2050	06/08/2026	123.27 Call	Bond Future	24454.5900	24.4546	24950.1800	24.9502	2.027	0.0000
2026/02/06	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/06	2050	05/11/2026		Bond Future	150.3039	150.3039	150.8077	150.8077	0.335	0.0000
2026/02/06	2050	05/11/2026	123.84 Call	Bond Future	26463.9200	26.4639	26967.6700	26.9677	1.904	0.0000
2026/02/06	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/06	2050	04/02/2027		Bond Future	150.4562	150.4562	150.9692	150.9692	0.341	0.0000
2026/02/06	2050	04/02/2027	132.39 Call	Bond Future	18066.1700	18.0662	18579.2000	18.5792	2.840	0.0000
2026/02/06	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/06	2050	06/05/2027		Bond Future	153.5294	153.5294	153.5294	153.5294	0.000	0.0000
2026/02/06	2050	06/05/2027	150.46 Call	Bond Future	3069.4300	3.0694	3069.4300	3.0694	0.000	0.0000
2026/02/06	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/06	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/06	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/06	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/06	AL37	05/02/2026		Index Future	1273.4360	1273.4360	1273.4360	1273.4360	0.000	0.0000
2026/02/06	AL37	07/05/2026		Index Future	1296.0760	1296.0760	1297.4680	1297.4680	0.107	0.0000
2026/02/06	AL37	06/08/2026		Index Future	1318.9390	1318.9390	1320.4340	1320.4340	0.113	0.0000
2026/02/06	AL37	05/11/2026		Index Future	1341.9260	1341.9260	1343.4420	1343.4420	0.113	0.0000
2026/02/06	AL37	04/02/2027		Index Future	1365.1240	1365.1240	1366.6760	1366.6760	0.114	0.0000

[illegible]

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	
2026/02/06	AL37	06/05/2027		Index Future	1390.3120	1390.3120	1390.3120	1390.3120	0.000	0.0000	0.0000
2026/02/06	AL7T	05/02/2026		Index Future	1655.6690	1655.6690	1655.6690	1655.6690	0.000	0.0000	0.0000
2026/02/06	AL7T	07/05/2026		Index Future	1685.0920	1685.0920	1686.5140	1686.5140	0.084	0.0000	0.0000
2026/02/06	AL7T	06/08/2026		Index Future	1714.8180	1714.8180	1716.3670	1716.3670	0.090	0.0000	0.0000
2026/02/06	AL7T	05/11/2026		Index Future	1744.7040	1744.7040	1746.2730	1746.2730	0.090	0.0000	0.0000
2026/02/06	AL7T	04/02/2027		Index Future	1774.8650	1774.8650	1776.4740	1776.4740	0.091	0.0000	0.0000
2026/02/06	AL7T	06/05/2027		Index Future	1807.1970	1807.1970	1807.1970	1807.1970	0.000	0.0000	0.0000
2026/02/06	ALBI	05/02/2026		Index Future	1397.7070	1397.7070	1397.7070	1397.7070	0.000	0.0000	0.0000
2026/02/06	ALBI	07/05/2026		Index Future	1412.5820	1412.5820	1427.2760	1427.2760	1.040	0.0000	0.0000
2026/02/06	ALBI	06/08/2026		Index Future	1437.5010	1437.5010	1452.5400	1452.5400	1.046	0.0000	0.0000
2026/02/06	ALBI	05/11/2026		Index Future	1462.5540	1462.5540	1477.8500	1477.8500	1.046	0.0000	0.0000
2026/02/06	ALBI	04/02/2027		Index Future	1487.8370	1487.8370	1503.4080	1503.4080	1.047	0.0000	0.0000
2026/02/06	ALBI	06/05/2027		Index Future	1529.4080	1529.4080	1529.4080	1529.4080	0.000	0.0000	0.0000
2026/02/06	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/02/06	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	C213	28/02/2031		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
2026/02/06	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/06	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/06	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/06	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/02/06	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/06	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/06	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/06	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/06	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/06	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/06	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/06	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/06	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/06	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/06	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/06	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/06	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/06	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/06	ES33	05/02/2026		Bond Future	11.4900	83.1955	11.4900	83.1955	0.000	0.0000
2026/02/06	ES33	07/05/2026		Bond Future	8.5880	95.3291	8.5730	95.4069	0.175	0.0000
2026/02/06	ES33	07/05/2026	11.69 Call	Bond Future	14448.5200	14.4485	14526.3800	14.5264	0.539	0.0000
2026/02/06	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/06	ES33	06/08/2026		Bond Future	8.6481	97.0520	8.6311	97.1371	0.196	0.0000
2026/02/06	ES33	06/08/2026	12.02 Call	Bond Future	15183.3500	15.1834	15268.5000	15.2685	0.561	0.0000
2026/02/06	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/06	ES33	05/11/2026		Bond Future	8.7195	94.9550	8.7018	95.0413	0.203	0.0000
2026/02/06	ES33	05/11/2026	10.83 Call	Bond Future	9626.6000	9.6266	9712.8900	9.7129	0.896	0.0000
2026/02/06	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/06	ES33	04/02/2027		Bond Future	8.8037	96.6154	8.7849	96.7040	0.213	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/02/06	ES33	04/02/2027	9.70 Call	Bond Future		4118.8100	4.1188	4207.4200	4.2074	2.151	0.0000	0.0000
2026/02/06	ES33	04/02/2027	9.70 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	ES33	06/05/2027		Bond Future		8.9066	94.4365	8.9066	94.4365	0.000	0.0000	0.0000
2026/02/06	ES33	06/05/2027	8.80 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	ES33	06/05/2027	8.80 Put	Bond Future		488.7700	0.4888	488.7700	0.4888	0.000	0.0000	0.0000
2026/02/06	ES42	05/02/2026		Bond Future		11.8500	78.5997	11.8500	78.5997	0.000	0.0000	0.0000
2026/02/06	ES42	07/05/2026		Bond Future		9.1457	95.0219	9.0892	95.4742	0.618	0.0000	0.0000
2026/02/06	ES42	07/05/2026	12.20 Call	Bond Future		20380.4600	20.3805	20832.8300	20.8328	2.220	0.0000	0.0000
2026/02/06	ES42	07/05/2026	12.20 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	ES42	06/08/2026		Bond Future		9.2018	96.7389	9.1427	97.2055	0.642	0.0000	0.0000
2026/02/06	ES42	06/08/2026	12.65 Call	Bond Future		22264.5600	22.2646	22731.2100	22.7312	2.096	0.0000	0.0000
2026/02/06	ES42	06/08/2026	12.65 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	ES42	05/11/2026		Bond Future		9.2626	94.1643	9.2017	94.6387	0.657	0.0000	0.0000
2026/02/06	ES42	05/11/2026	11.66 Call	Bond Future		16199.4500	16.1995	16673.8500	16.6739	2.928	0.0000	0.0000
2026/02/06	ES42	05/11/2026	11.66 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	ES42	04/02/2027		Bond Future		9.3291	95.8096	9.2661	96.2931	0.675	0.0000	0.0000
2026/02/06	ES42	04/02/2027	10.29 Call	Bond Future		6949.7200	6.9497	7433.2100	7.4332	6.957	0.0000	0.0000
2026/02/06	ES42	04/02/2027	10.29 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	ES42	06/05/2027		Bond Future		9.3560	93.5452	9.3560	93.5452	0.000	0.0000	0.0000
2026/02/06	ES42	06/05/2027	9.33 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	ES42	06/05/2027	9.33 Put	Bond Future		197.1400	0.1971	197.1400	0.1971	0.000	0.0000	0.0000
2026/02/06	GOVI	05/02/2026		GOVI		1371.6830	1371.6830	1371.6830	1371.6830	0.000	0.0000	0.0000
2026/02/06	GOVI	07/05/2026		GOVI		1354.7570	1354.7570	1400.7910	1400.7910	3.398	0.0000	0.0000
2026/02/06	GOVI	07/05/2026	1,177.00 Call	GOVI		1777570.0000	177.7570	2237910.0000	223.7910	25.897	0.0000	0.0000
2026/02/06	GOVI	07/05/2026	1,177.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	GOVI	06/08/2026		GOVI		1378.6550	1378.6550	1425.5860	1425.5860	3.404	0.0000	0.0000
2026/02/06	GOVI	06/08/2026	1,189.00 Call	GOVI		1896550.0000	189.6550	2365860.0000	236.5860	24.745	0.0000	0.0000
2026/02/06	GOVI	06/08/2026	1,189.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	GOVI	05/11/2026		GOVI		1402.6830	1402.6830	1450.4260	1450.4260	3.404	0.0000	0.0000
2026/02/06	GOVI	05/11/2026	1,277.00 Call	GOVI		1256830.0000	125.6830	1734260.0000	173.4260	37.987	0.0000	0.0000
2026/02/06	GOVI	05/11/2026	1,277.00 Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	GOVI	04/02/2027		GOVI		1426.9310	1426.9310	1475.5100	1475.5100	3.404	0.0000	0.0000
2026/02/06	GOVI	04/02/2027	1,369.00 Call	GOVI		579310.0000	57.9310	1065100.0000	106.5100	83.857	0.0000	0.0000
2026/02/06	GOVI	04/02/2027	1,369.00 Put	GOVI		0.0000	0.0000	0.0000	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	
2026/02/06	GOVI	06/05/2027		GOVI		1501.0280	1501.0280	1501.0280	1501.0280	0.000	0.0000	0.0000
2026/02/06	GOVI	06/05/2027	1,427. Call 00	GOVI		740280.0000	74.0280	740280.0000	74.0280	0.000	0.0000	0.0000
2026/02/06	GOVI	06/05/2027	1,427. Put 00	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	GVIX	01/01/2029		LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/02/06	I258	05/02/2026		Bond Future		111.6500	111.6500	111.6500	111.6500	0.000	0.0000	0.0000
2026/02/06	I258	07/05/2026		Bond Future		133.4095	133.4095	133.3843	133.3843	0.019	0.0000	0.0000
2026/02/06	I258	07/05/2026	113.73 Call	Bond Future		19679.4501	19.6795	19654.2900	19.6543	0.128	0.0000	0.0000
2026/02/06	I258	07/05/2026	113.73 Put	Bond Future		0.0001	0.0000	0.0000	0.0000	33.333	0.0000	0.0000
2026/02/06	I258	06/08/2026		Bond Future		132.9769	132.9769	132.9589	132.9589	0.014	0.0000	0.0000
2026/02/06	I258	06/08/2026	112.95 Call	Bond Future		20027.1660	20.0272	20009.1197	20.0091	0.090	0.0000	0.0000
2026/02/06	I258	06/08/2026	112.95 Put	Bond Future		0.2560	0.0003	0.1997	0.0002	22.004	0.0000	0.0000
2026/02/06	I258	05/11/2026		Bond Future		135.2983	135.2983	135.2795	135.2795	0.014	0.0000	0.0000
2026/02/06	I258	05/11/2026	114.95 Call	Bond Future		20352.2034	20.3522	20333.0716	20.3331	0.094	0.0000	0.0000
2026/02/06	I258	05/11/2026	114.95 Put	Bond Future		3.9334	0.0039	3.5716	0.0036	9.199	0.0000	0.0000
2026/02/06	I258	04/02/2027		Bond Future		134.7802	134.7802	134.7607	134.7607	0.014	0.0000	0.0000
2026/02/06	I258	04/02/2027	118.90 Call	Bond Future		15979.4764	15.9795	15958.9033	15.9589	0.129	0.0000	0.0000
2026/02/06	I258	04/02/2027	118.90 Put	Bond Future		99.3264	0.0993	98.2133	0.0982	1.121	0.0000	0.0000
2026/02/06	I258	06/05/2027		Bond Future		137.3779	137.3779	137.3779	137.3779	0.000	0.0000	0.0000
2026/02/06	I258	06/05/2027	134.78 Call	Bond Future		5513.9473	5.5139	5509.6013	5.5096	0.079	0.0000	0.0000
2026/02/06	I258	06/05/2027	134.78 Put	Bond Future		2916.0073	2.9160	2911.6613	2.9117	0.149	0.0000	0.0000
2026/02/06	IGOV	05/02/2026		Index Future		438.7740	438.7740	438.7740	438.7740	0.000	0.0000	0.0000
2026/02/06	IGOV	07/05/2026		Index Future		446.7180	446.7180	449.1250	449.1250	0.539	0.0000	0.0000
2026/02/06	IGOV	06/08/2026		Index Future		454.7060	454.7060	457.1830	457.1830	0.545	0.0000	0.0000
2026/02/06	IGOV	05/11/2026		Index Future		462.7360	462.7360	465.2560	465.2560	0.545	0.0000	0.0000
2026/02/06	IGOV	04/02/2027		Index Future		470.8390	470.8390	473.4060	473.4060	0.545	0.0000	0.0000
2026/02/06	IGOV	06/05/2027		Index Future		481.6990	481.6990	481.6990	481.6990	0.000	0.0000	0.0000
2026/02/06	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/02/06	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/02/06	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/02/06	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/02/06	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/02/06	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/02/06	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/02/06	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/02/06	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/02/06	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	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	
2026/02/06	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/02/06	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/02/06	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/02/06	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/02/06	R033	05/02/2026		Bond Future	10.4900	101.2098	10.4900	101.2098	0.000	0.0000	0.0000
2026/02/06	R033	07/05/2026		Bond Future	7.8024	112.6680	7.7720	112.8393	0.390	0.0000	0.0000
2026/02/06	R033	07/05/2026	10.38 Call	Bond Future	13390.1200	13.3901	13560.5000	13.5605	1.272	0.0000	0.0000
2026/02/06	R033	07/05/2026	10.38 Put	Bond Future	10.3700	0.0104	9.4000	0.0094	9.354	0.0000	0.0000
2026/02/06	R033	06/08/2026		Bond Future	7.8354	114.6768	7.8022	114.8582	0.424	0.0000	0.0000
2026/02/06	R033	06/08/2026	10.25 Call	Bond Future	12377.3700	12.3774	12552.2700	12.5523	1.413	0.0000	0.0000
2026/02/06	R033	06/08/2026	10.25 Put	Bond Future	154.8600	0.1549	148.3900	0.1484	4.178	0.0000	0.0000
2026/02/06	R033	05/11/2026		Bond Future	7.8760	111.6126	7.8411	111.7967	0.443	0.0000	0.0000
2026/02/06	R033	05/11/2026	9.33 Call	Bond Future	8095.0600	8.0951	8256.4700	8.2565	1.994	0.0000	0.0000
2026/02/06	R033	05/11/2026	9.33 Put	Bond Future	759.3700	0.7594	736.6500	0.7367	2.992	0.0000	0.0000
2026/02/06	R033	04/02/2027		Bond Future	7.9252	113.5386	7.8882	113.7268	0.467	0.0000	0.0000
2026/02/06	R033	04/02/2027	8.65 Call	Bond Future	5447.7800	5.4478	5433.9100	5.4339	0.255	0.0000	0.0000
2026/02/06	R033	04/02/2027	8.65 Put	Bond Future	1840.1100	1.8401	1638.0700	1.6381	10.980	0.0000	0.0000
2026/02/06	R033	06/05/2027		Bond Future	7.8840	110.9198	7.8840	110.9198	0.000	0.0000	0.0000
2026/02/06	R033	06/05/2027	7.93 Call	Bond Future	3059.0700	3.0591	3055.8300	3.0558	0.106	0.0000	0.0000
2026/02/06	R033	06/05/2027	7.93 Put	Bond Future	2832.7100	2.8327	2829.4700	2.8295	0.114	0.0000	0.0000
2026/02/06	R035	05/02/2026		Bond Future	10.7900	93.0945	10.7900	93.0945	0.000	0.0000	0.0000
2026/02/06	R035	07/05/2026		Bond Future	8.1068	106.5073	8.0971	106.5693	0.120	0.0000	0.0000
2026/02/06	R035	07/05/2026	10.86 Call	Bond Future	15847.1500	15.8472	15909.1800	15.9092	0.391	0.0000	0.0000
2026/02/06	R035	07/05/2026	10.86 Put	Bond Future	0.1500	0.0002	0.1500	0.0002	0.000	0.0000	0.0000
2026/02/06	R035	07/05/2026	8.55 Call	Bond Future	3142.2200	3.1422	3190.8800	3.1909	1.549	0.0000	0.0000
2026/02/06	R035	07/05/2026	8.55 Put	Bond Future	355.2200	0.3552	341.8500	0.3419	3.764	0.0000	0.0000
2026/02/06	R035	07/05/2026	10.66 Call	Bond Future	14806.9200	14.8069	14868.9600	14.8690	0.419	0.0000	0.0000
2026/02/06	R035	07/05/2026	10.66 Put	Bond Future	0.4100	0.0004	0.4200	0.0004	2.439	0.0000	0.0000
2026/02/06	R035	07/05/2026	10.16 Call	Bond Future	12138.1900	12.1382	12200.2300	12.2002	0.511	0.0000	0.0000
2026/02/06	R035	07/05/2026	10.16 Put	Bond Future	4.2500	0.0043	4.2600	0.0043	0.235	0.0000	0.0000
2026/02/06	R035	07/05/2026	9.66 Put	Bond Future	19.1100	0.0191	18.8600	0.0189	1.308	0.0000	0.0000
2026/02/06	R035	07/05/2026	9.66 Call	Bond Future	9374.9100	9.3749	9436.6900	9.4367	0.659	0.0000	0.0000
2026/02/06	R035	07/05/2026	10.71 Call	Bond Future	15068.4600	15.0685	15130.4900	15.1305	0.412	0.0000	0.0000
2026/02/06	R035	07/05/2026	10.71 Put	Bond Future	0.3200	0.0003	0.3200	0.0003	0.000	0.0000	0.0000
2026/02/06	R035	07/05/2026	10.21 Call	Bond Future	12409.2900	12.4093	12471.3300	12.4713	0.500	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
2026/02/06	R035	07/05/2026	10.21 Put	Bond Future	3.4200	0.0034	3.4300	0.0034	0.292	0.0000	0.0000
2026/02/06	R035	07/05/2026	9.71 Put	Bond Future	16.8700	0.0169	16.6800	0.0167	1.126	0.0000	0.0000
2026/02/06	R035	07/05/2026	9.71 Call	Bond Future	9655.3700	9.6554	9717.2100	9.7172	0.640	0.0000	0.0000
2026/02/06	R035	07/05/2026	10.64 Call	Bond Future	14702.0300	14.7020	14764.0700	14.7641	0.422	0.0000	0.0000
2026/02/06	R035	07/05/2026	10.64 Put	Bond Future	0.4500	0.0005	0.4600	0.0005	2.222	0.0000	0.0000
2026/02/06	R035	07/05/2026	10.14 Call	Bond Future	12029.5000	12.0295	12091.5400	12.0915	0.516	0.0000	0.0000
2026/02/06	R035	07/05/2026	10.14 Put	Bond Future	4.6300	0.0046	4.6400	0.0046	0.216	0.0000	0.0000
2026/02/06	R035	07/05/2026	9.64 Put	Bond Future	20.1000	0.0201	19.8300	0.0198	1.343	0.0000	0.0000
2026/02/06	R035	07/05/2026	9.64 Call	Bond Future	9262.5100	9.2625	9324.2700	9.3243	0.667	0.0000	0.0000
2026/02/06	R035	07/05/2026	8.29 Put	Bond Future	700.8300	0.7008	676.0300	0.6760	3.539	0.0000	0.0000
2026/02/06	R035	07/05/2026	8.29 Call	Bond Future	1864.7100	1.8647	1901.9400	1.9019	1.997	0.0000	0.0000
2026/02/06	R035	07/05/2026	8.79 Put	Bond Future	187.9400	0.1879	181.3200	0.1813	3.522	0.0000	0.0000
2026/02/06	R035	07/05/2026	8.79 Call	Bond Future	4444.0200	4.4440	4499.4300	4.4994	1.247	0.0000	0.0000
2026/02/06	R035	07/05/2026	9.20 Call	Bond Future	6765.9600	6.7660	6826.3300	6.8263	0.892	0.0000	0.0000
2026/02/06	R035	07/05/2026	9.20 Put	Bond Future	63.3300	0.0633	61.6700	0.0617	2.621	0.0000	0.0000
2026/02/06	R035	06/08/2026	8.29 Put	Bond Future	1290.1200	1.2901	1130.8100	1.1308	12.348	0.0000	0.0000
2026/02/06	R035	06/08/2026	8.29 Call	Bond Future	2192.1200	2.1921	2102.4400	2.1024	4.091	0.0000	0.0000
2026/02/06	R035	06/08/2026	8.79 Put	Bond Future	572.6000	0.5726	476.2400	0.4762	16.829	0.0000	0.0000
2026/02/06	R035	06/08/2026	8.79 Call	Bond Future	4505.0600	4.5051	4478.3300	4.4783	0.593	0.0000	0.0000
2026/02/06	R035	06/08/2026	9.39 Call	Bond Future	7636.4600	7.6365	7665.6600	7.6657	0.382	0.0000	0.0000
2026/02/06	R035	06/08/2026	9.39 Put	Bond Future	217.5500	0.2176	177.1200	0.1771	18.584	0.0000	0.0000
2026/02/06	R035	06/08/2026	9.71 Call	Bond Future	9346.0500	9.3461	9389.5400	9.3895	0.465	0.0000	0.0000
2026/02/06	R035	06/08/2026	9.71 Put	Bond Future	131.9900	0.1320	105.8500	0.1059	19.805	0.0000	0.0000
2026/02/06	R035	06/08/2026	9.21 Call	Bond Future	6680.5500	6.6806	6697.6500	6.6977	0.256	0.0000	0.0000
2026/02/06	R035	06/08/2026	9.21 Put	Bond Future	290.8300	0.2908	238.3000	0.2383	18.062	0.0000	0.0000
2026/02/06	R035	06/08/2026	8.71 Put	Bond Future	651.4600	0.6515	545.3000	0.5453	16.296	0.0000	0.0000
2026/02/06	R035	06/08/2026	8.71 Call	Bond Future	4106.8300	4.1068	4070.3000	4.0703	0.889	0.0000	0.0000
2026/02/06	R035	06/08/2026	10.13 Call	Bond Future	11567.0200	11.5670	11630.8700	11.6309	0.552	0.0000	0.0000
2026/02/06	R035	06/08/2026	10.13 Put	Bond Future	62.1400	0.0621	56.3600	0.0564	9.302	0.0000	0.0000
2026/02/06	R035	06/08/2026	9.63 Call	Bond Future	8918.6000	8.9186	8959.0600	8.9591	0.454	0.0000	0.0000
2026/02/06	R035	06/08/2026	9.63 Put	Bond Future	149.2300	0.1492	120.0600	0.1201	19.547	0.0000	0.0000
2026/02/06	R035	06/08/2026	9.13 Put	Bond Future	331.4800	0.3315	270.7900	0.2708	18.309	0.0000	0.0000
2026/02/06	R035	06/08/2026	9.13 Call	Bond Future	6259.2200	6.2592	6268.1600	6.2682	0.143	0.0000	0.0000
2026/02/06	R035	06/08/2026	10.22 Call	Bond Future	12035.7700	12.0358	12105.5700	12.1056	0.580	0.0000	0.0000
2026/02/06	R035	06/08/2026	10.22 Put	Bond Future	49.4200	0.0494	49.5900	0.0496	0.344	0.0000	0.0000
2026/02/06	R035	06/08/2026	9.72 Call	Bond Future	9399.4100	9.3994	9443.3000	9.4433	0.467	0.0000	0.0000
2026/02/06	R035	06/08/2026	9.72 Put	Bond Future	129.9500	0.1300	104.2100	0.1042	19.808	0.0000	0.0000
2026/02/06	R035	06/08/2026	9.22 Put	Bond Future	286.0600	0.2861	234.6700	0.2347	17.965	0.0000	0.0000
2026/02/06	R035	06/08/2026	9.22 Call	Bond Future	6733.3200	6.7333	6751.5600	6.7516	0.271	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
2026/02/06	R035	06/08/2026		Bond Future	8.1448	108.4065	8.1337	108.4761	0.137	0.0000
2026/02/06	R035	06/08/2026	11.06 Call	Bond Future	16330.1700	16.3302	16400.1300	16.4001	0.428	0.0000
2026/02/06	R035	06/08/2026	11.06 Put	Bond Future	4.4600	0.0045	4.7900	0.0048	7.399	0.0000
2026/02/06	R035	05/11/2026		Bond Future	8.1922	105.7754	8.1806	105.8459	0.141	0.0000
2026/02/06	R035	05/11/2026	10.03 Call	Bond Future	10662.1300	10.6621	10709.4100	10.7094	0.443	0.0000
2026/02/06	R035	05/11/2026	10.03 Put	Bond Future	195.1800	0.1952	171.9600	0.1720	11.897	0.0000
2026/02/06	R035	05/11/2026	9.80 Call	Bond Future	9496.3100	9.4963	9531.6800	9.5317	0.372	0.0000
2026/02/06	R035	05/11/2026	9.80 Put	Bond Future	262.1500	0.2622	227.0200	0.2270	13.401	0.0000
2026/02/06	R035	05/11/2026	9.30 Call	Bond Future	6969.0000	6.9690	6980.1700	6.9802	0.160	0.0000
2026/02/06	R035	05/11/2026	9.30 Put	Bond Future	488.5800	0.4886	429.2500	0.4293	12.143	0.0000
2026/02/06	R035	05/11/2026	8.80 Put	Bond Future	925.1200	0.9251	817.9000	0.8179	11.590	0.0000
2026/02/06	R035	05/11/2026	8.80 Call	Bond Future	4547.2200	4.5472	4510.5000	4.5105	0.808	0.0000
2026/02/06	R035	05/11/2026	8.97 Call	Bond Future	5353.3300	5.3533	5330.9300	5.3309	0.418	0.0000
2026/02/06	R035	05/11/2026	8.97 Put	Bond Future	747.3900	0.7474	654.4900	0.6545	12.430	0.0000
2026/02/06	R035	05/11/2026	8.47 Call	Bond Future	3086.0400	3.0860	3013.9500	3.0140	2.336	0.0000
2026/02/06	R035	05/11/2026	8.47 Put	Bond Future	1409.8700	1.4099	1267.2800	1.2673	10.114	0.0000
2026/02/06	R035	05/11/2026	7.97 Put	Bond Future	2658.2100	2.6582	2498.2700	2.4983	6.017	0.0000
2026/02/06	R035	05/11/2026	7.97 Call	Bond Future	1292.5000	1.2925	1203.0600	1.2031	6.920	0.0000
2026/02/06	R035	04/02/2027		Bond Future	8.2477	107.6016	8.2355	107.6741	0.148	0.0000
2026/02/06	R035	04/02/2027	9.02 Call	Bond Future	5472.3700	5.4724	5454.3200	5.4543	0.330	0.0000
2026/02/06	R035	04/02/2027	9.02 Put	Bond Future	1015.6600	1.0157	925.1100	0.9251	8.915	0.0000
2026/02/06	R035	06/05/2027		Bond Future	8.2991	104.9757	8.2991	104.9757	0.000	0.0000
2026/02/06	R035	06/05/2027	8.25 Call	Bond Future	2365.1100	2.3651	2362.3600	2.3624	0.116	0.0000
2026/02/06	R035	06/05/2027	8.25 Put	Bond Future	2649.1800	2.6492	2646.4300	2.6464	0.104	0.0000
2026/02/06	R038	05/02/2026		Bond Future	11.4400	100.2853	11.4400	100.2853	0.000	0.0000
2026/02/06	R038	07/05/2026		Bond Future	8.5439	118.4181	8.5133	118.6706	0.358	0.0000
2026/02/06	R038	07/05/2026	11.40 Call	Bond Future	20569.0300	20.5690	20821.5700	20.8216	1.228	0.0000
2026/02/06	R038	07/05/2026	11.40 Put	Bond Future	0.1700	0.0002	0.1700	0.0002	0.000	0.0000
2026/02/06	R038	06/08/2026		Bond Future	8.5939	120.5294	8.5613	120.7938	0.380	0.0000
2026/02/06	R038	06/08/2026	11.77 Call	Bond Future	22177.1100	22.1771	22441.1400	22.4411	1.191	0.0000
2026/02/06	R038	06/08/2026	11.77 Put	Bond Future	4.6200	0.0046	4.2600	0.0043	7.792	0.0000
2026/02/06	R038	05/11/2026		Bond Future	8.6495	117.1250	8.6156	117.3936	0.391	0.0000
2026/02/06	R038	05/11/2026	10.72 Call	Bond Future	15106.7900	15.1068	15334.2900	15.3343	1.506	0.0000
2026/02/06	R038	05/11/2026	10.72 Put	Bond Future	187.6700	0.1877	146.6300	0.1466	21.868	0.0000
2026/02/06	R038	04/02/2027		Bond Future	8.7117	119.1460	8.6765	119.4202	0.405	0.0000
2026/02/06	R038	04/02/2027	9.60 Call	Bond Future	7733.8000	7.7338	7982.7600	7.9828	3.219	0.0000
2026/02/06	R038	04/02/2027	9.60 Put	Bond Future	1113.1600	1.1132	1087.9300	1.0879	2.267	0.0000
2026/02/06	R038	06/05/2027		Bond Future	8.5444	117.5062	8.5444	117.5062	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/02/06	R038	06/05/2027	8.71 Call	Bond Future	4086.6600	4.0867	4082.9500	4.0830	0.091	0.0000	0.0000
2026/02/06	R038	06/05/2027	8.71 Put	Bond Future	2810.9600	2.8110	2807.2500	2.8073	0.132	0.0000	0.0000
2026/02/06	R053	05/02/2026		Bond Future	11.4900	105.3338	11.4900	105.3338	0.000	0.0000	0.0000
2026/02/06	R053	07/05/2026		Bond Future	8.7859	130.4240	8.7348	131.0782	0.582	0.0000	0.0000
2026/02/06	R053	07/05/2026	11.69 Call	Bond Future	29649.3600	29.6494	30303.4400	30.3034	2.206	0.0000	0.0000
2026/02/06	R053	07/05/2026	11.69 Put	Bond Future	0.4800	0.0005	0.3900	0.0004	18.750	0.0000	0.0000
2026/02/06	R053	06/08/2026		Bond Future	8.8273	132.7494	8.7741	133.4233	0.602	0.0000	0.0000
2026/02/06	R053	06/08/2026	12.28 Call	Bond Future	33643.8700	33.6439	34316.8100	34.3168	2.000	0.0000	0.0000
2026/02/06	R053	06/08/2026	12.28 Put	Bond Future	5.7400	0.0057	4.7900	0.0048	16.551	0.0000	0.0000
2026/02/06	R053	05/11/2026		Bond Future	8.8720	129.1775	8.8174	129.8627	0.616	0.0000	0.0000
2026/02/06	R053	05/11/2026	11.21 Call	Bond Future	24648.5600	24.6486	25313.7900	25.3138	2.699	0.0000	0.0000
2026/02/06	R053	05/11/2026	11.21 Put	Bond Future	246.7600	0.2468	226.8600	0.2269	8.065	0.0000	0.0000
2026/02/06	R053	04/02/2027		Bond Future	8.9208	131.4067	8.8645	132.1046	0.631	0.0000	0.0000
2026/02/06	R053	04/02/2027	9.99 Call	Bond Future	13863.9700	13.8640	14292.1200	14.2921	3.088	0.0000	0.0000
2026/02/06	R053	04/02/2027	9.99 Put	Bond Future	1730.4600	1.7305	1460.7600	1.4608	15.585	0.0000	0.0000
2026/02/06	R053	06/05/2027		Bond Future	8.9187	128.4548	8.9187	128.4548	0.000	0.0000	0.0000
2026/02/06	R053	06/05/2027	8.92 Call	Bond Future	5425.4300	5.4254	5419.4800	5.4195	0.110	0.0000	0.0000
2026/02/06	R053	06/05/2027	8.92 Put	Bond Future	5409.0700	5.4091	5403.1200	5.4031	0.110	0.0000	0.0000
2026/02/06	R186	05/02/2026		Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2026/02/06	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/02/06	R186	07/05/2026	8.69 Call	Bond Future	78.7400	0.0787	78.3100	0.0783	0.546	0.0000	0.0000
2026/02/06	R186	07/05/2026	8.69 Put	Bond Future	78.7400	0.0787	78.3100	0.0783	0.546	0.0000	0.0000
2026/02/06	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/02/06	R186	06/08/2026	8.57 Call	Bond Future	75.9400	0.0759	75.7300	0.0757	0.277	0.0000	0.0000
2026/02/06	R186	06/08/2026	8.57 Put	Bond Future	75.9400	0.0759	75.7300	0.0757	0.277	0.0000	0.0000
2026/02/06	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/02/06	R186	05/11/2026	8.12 Call	Bond Future	46.0600	0.0461	45.9800	0.0460	0.174	0.0000	0.0000
2026/02/06	R186	05/11/2026	8.12 Put	Bond Future	46.0600	0.0461	45.9800	0.0460	0.174	0.0000	0.0000
2026/02/06	R202	05/02/2026		Bond Future	277.8200	277.8200	277.8200	277.8200	0.000	0.0000	0.0000
2026/02/06	R202	07/05/2026		Bond Future	301.7717	301.7717	301.7148	301.7148	0.019	0.0000	0.0000
2026/02/06	R202	07/05/2026	277.55 Call	Bond Future	24221.6800	24.2217	24164.8300	24.1648	0.235	0.0000	0.0000
2026/02/06	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	R202	06/08/2026		Bond Future	301.8286	301.8286	301.7884	301.7884	0.013	0.0000	0.0000
2026/02/06	R202	06/08/2026	278.86 Call	Bond Future	22968.5900	22.9686	22928.4300	22.9284	0.175	0.0000	0.0000
2026/02/06	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	R202	05/11/2026		Bond Future	307.0989	307.0989	307.0569	307.0569	0.014	0.0000	0.0000
2026/02/06	R202	05/11/2026	280.46 Call	Bond Future	26638.8700	26.6389	26596.8900	26.5969	0.158	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
2026/02/06	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/06	R202	04/02/2027		Bond Future	306.9931	306.9931	306.9506	0.014	0.0000	0.0000
2026/02/06	R202	04/02/2027	294.73 Call	Bond Future	12263.0600	12.2631	12220.6200	12.2206	0.346	0.0000
2026/02/06	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/06	R202	06/05/2027		Bond Future	312.1457	312.1457	312.1457	312.1457	0.000	0.0000
2026/02/06	R202	06/05/2027	306.99 Call	Bond Future	5155.6700	5.1557	5155.6700	5.1557	0.000	0.0000
2026/02/06	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/06	R209	05/02/2026		Bond Future	10.9300	74.0118	10.9300	74.0118	0.000	0.0000
2026/02/06	R209	07/05/2026		Bond Future	8.2691	87.2492	8.2542	87.3401	0.181	0.0000
2026/02/06	R209	07/05/2026	11.07 Call	Bond Future	15079.4400	15.0794	15170.3900	15.1704	0.603	0.0000
2026/02/06	R209	07/05/2026	11.07 Put	Bond Future	0.1200	0.0001	0.1200	0.0001	0.000	0.0000
2026/02/06	R209	06/08/2026		Bond Future	8.3092	88.8048	8.2928	88.9028	0.197	0.0000
2026/02/06	R209	06/08/2026	11.39 Call	Bond Future	16141.4200	16.1414	16239.3500	16.2394	0.607	0.0000
2026/02/06	R209	06/08/2026	11.39 Put	Bond Future	3.1000	0.0031	3.0800	0.0031	0.645	0.0000
2026/02/06	R209	05/11/2026		Bond Future	8.3546	87.1850	8.3377	87.2843	0.203	0.0000
2026/02/06	R209	05/11/2026	10.32 Call	Bond Future	10763.1200	10.7631	10867.1500	10.8672	0.967	0.0000
2026/02/06	R209	05/11/2026	10.32 Put	Bond Future	165.2400	0.1652	169.9500	0.1700	2.850	0.0000
2026/02/06	R209	04/02/2027		Bond Future	8.4063	88.6900	8.3886	88.7917	0.211	0.0000
2026/02/06	R209	04/02/2027	9.28 Call	Bond Future	5733.7000	5.7337	5724.7600	5.7248	0.156	0.0000
2026/02/06	R209	04/02/2027	9.28 Put	Bond Future	898.7700	0.8988	788.0800	0.7881	12.316	0.0000
2026/02/06	R209	04/02/2027	8.96 Call	Bond Future	4356.5100	4.3565	4320.3700	4.3204	0.830	0.0000
2026/02/06	R209	04/02/2027	8.96 Put	Bond Future	1251.7900	1.2518	1113.9000	1.1139	11.015	0.0000
2026/02/06	R209	04/02/2027	8.03 Put	Bond Future	3363.6200	3.3636	3197.5000	3.1975	4.939	0.0000
2026/02/06	R209	04/02/2027	8.03 Call	Bond Future	1169.8300	1.1698	1105.4600	1.1055	5.503	0.0000
2026/02/06	R209	06/05/2027		Bond Future	8.4505	87.1273	8.4505	87.1273	0.000	0.0000
2026/02/06	R209	06/05/2027	8.41 Call	Bond Future	2306.1600	2.3062	2303.5100	2.3035	0.115	0.0000
2026/02/06	R209	06/05/2027	8.41 Put	Bond Future	2534.2400	2.5342	2531.5900	2.5316	0.105	0.0000
2026/02/06	R210	05/02/2026		Bond Future	253.1000	253.1000	253.1000	253.1000	0.000	0.0000
2026/02/06	R210	07/05/2026		Bond Future	260.6367	260.6367	260.8539	260.8539	0.083	0.0000
2026/02/06	R210	07/05/2026	255.40 Call	Bond Future	5236.7100	5.2367	5453.8800	5.4539	4.147	0.0000
2026/02/06	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/06	R210	06/08/2026		Bond Future	265.3476	265.3476	265.5846	265.5846	0.089	0.0000
2026/02/06	R210	06/08/2026	259.84 Call	Bond Future	5507.6200	5.5076	5744.6100	5.7446	4.303	0.0000
2026/02/06	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/06	R210	05/11/2026		Bond Future	266.4624	266.4624	266.7016	266.7016	0.090	0.0000
2026/02/06	R210	05/11/2026	253.33 Call	Bond Future	13132.3800	13.1324	13371.6400	13.3716	1.822	0.0000
2026/02/06	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/06	R210	04/02/2027		Bond Future	271.1259	271.1259	271.3714	271.3714	0.091	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	
2026/02/06	R210	04/02/2027	266.03 Call	Bond Future	5095.9200	5.0959	5341.4200	5.3414	4.818	0.0000	0.0000
2026/02/06	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	R210	06/05/2027		Bond Future	272.3343	272.3343	272.3343	272.3343	0.000	0.0000	0.0000
2026/02/06	R210	06/05/2027	271.13 Call	Bond Future	1204.2800	1.2043	1204.2800	1.2043	0.000	0.0000	0.0000
2026/02/06	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	R213	05/02/2026		Bond Future	9.8900	91.8702	9.8900	91.8702	0.000	0.0000	0.0000
2026/02/06	R213	07/05/2026		Bond Future	7.4681	99.5130	7.4431	99.6113	0.335	0.0000	0.0000
2026/02/06	R213	07/05/2026	9.80 Call	Bond Future	8668.9000	8.6689	8767.1000	8.7671	1.133	0.0000	0.0000
2026/02/06	R213	07/05/2026	9.80 Put	Bond Future	0.6200	0.0006	0.5300	0.0005	14.516	0.0000	0.0000
2026/02/06	R213	06/08/2026		Bond Future	7.4858	101.2875	7.4576	101.3936	0.377	0.0000	0.0000
2026/02/06	R213	06/08/2026	9.69 Call	Bond Future	7888.8800	7.8889	7993.5600	7.9936	1.327	0.0000	0.0000
2026/02/06	R213	06/08/2026	9.69 Put	Bond Future	17.5400	0.0175	16.0800	0.0161	8.324	0.0000	0.0000
2026/02/06	R213	05/11/2026		Bond Future	7.5175	99.4844	7.4875	99.5920	0.400	0.0000	0.0000
2026/02/06	R213	05/11/2026	8.75 Call	Bond Future	4509.9500	4.5100	4604.1000	4.6041	2.088	0.0000	0.0000
2026/02/06	R213	05/11/2026	8.75 Put	Bond Future	214.9400	0.2149	201.4600	0.2015	6.272	0.0000	0.0000
2026/02/06	R213	04/02/2027		Bond Future	7.5601	101.2023	7.5277	101.3125	0.429	0.0000	0.0000
2026/02/06	R213	04/02/2027	8.14 Call	Bond Future	2607.4400	2.6074	2691.6700	2.6917	3.230	0.0000	0.0000
2026/02/06	R213	04/02/2027	8.14 Put	Bond Future	662.0300	0.6620	636.0200	0.6360	3.929	0.0000	0.0000
2026/02/06	R213	06/05/2027		Bond Future	7.5828	99.4590	7.5828	99.4590	0.000	0.0000	0.0000
2026/02/06	R213	06/05/2027	7.56 Call	Bond Future	1335.6800	1.3357	1334.1700	1.3342	0.113	0.0000	0.0000
2026/02/06	R213	06/05/2027	7.56 Put	Bond Future	1408.9400	1.4089	1407.4300	1.4074	0.107	0.0000	0.0000
2026/02/06	R214	05/02/2026		Bond Future	11.2600	68.7751	11.2600	68.7751	0.000	0.0000	0.0000
2026/02/06	R214	07/05/2026		Bond Future	8.7329	82.9192	8.6766	83.3228	0.645	0.0000	0.0000
2026/02/06	R214	07/05/2026	11.53 Call	Bond Future	16976.0100	16.9760	17379.5100	17.3795	2.377	0.0000	0.0000
2026/02/06	R214	07/05/2026	11.53 Put	Bond Future	0.2300	0.0002	0.1900	0.0002	17.391	0.0000	0.0000
2026/02/06	R214	06/08/2026		Bond Future	8.7771	84.3977	8.7183	84.8136	0.669	0.0000	0.0000
2026/02/06	R214	06/08/2026	11.97 Call	Bond Future	18775.8200	18.7758	19191.0100	19.1910	2.211	0.0000	0.0000
2026/02/06	R214	06/08/2026	11.97 Put	Bond Future	3.9000	0.0039	3.2400	0.0032	16.923	0.0000	0.0000
2026/02/06	R214	05/11/2026		Bond Future	8.8273	82.5570	8.7668	82.9797	0.685	0.0000	0.0000
2026/02/06	R214	05/11/2026	10.97 Call	Bond Future	13373.0600	13.3731	13782.0200	13.7820	3.058	0.0000	0.0000
2026/02/06	R214	05/11/2026	10.97 Put	Bond Future	167.1300	0.1671	153.3900	0.1534	8.221	0.0000	0.0000
2026/02/06	R214	04/02/2027		Bond Future	8.8834	83.9824	8.8209	84.4131	0.703	0.0000	0.0000
2026/02/06	R214	04/02/2027	9.90 Call	Bond Future	7561.1300	7.5611	7828.0300	7.8280	3.530	0.0000	0.0000
2026/02/06	R214	04/02/2027	9.90 Put	Bond Future	970.1700	0.9702	806.3900	0.8064	16.882	0.0000	0.0000
2026/02/06	R214	06/05/2027		Bond Future	8.8801	82.5299	8.8801	82.5299	0.000	0.0000	0.0000
2026/02/06	R214	06/05/2027	8.88 Call	Bond Future	2977.7300	2.9777	2974.4600	2.9745	0.110	0.0000	0.0000
2026/02/06	R214	06/05/2027	8.88 Put	Bond Future	2978.4100	2.9784	2975.1400	2.9751	0.110	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
2026/02/06	R248	05/02/2026		Bond Future	11.4600	82.3075	11.4600	82.3075	0.000	0.0000
2026/02/06	R248	07/05/2026		Bond Future	8.9036	100.2464	8.8524	100.7313	0.575	0.0000
2026/02/06	R248	07/05/2026	11.72 Call	Bond Future	21766.5600	21.7666	22251.3900	22.2514	2.227	0.0000
2026/02/06	R248	07/05/2026	11.72 Put	Bond Future	0.5100	0.0005	0.4200	0.0004	17.647	0.0000
2026/02/06	R248	07/05/2026	8.30 Put	Bond Future	6039.6500	6.0397	5588.5500	5.5886	7.469	0.0000
2026/02/06	R248	07/05/2026	8.30 Call	Bond Future	70.5700	0.0706	104.3900	0.1044	47.924	0.0000
2026/02/06	R248	07/05/2026	8.70 Put	Bond Future	2760.1200	2.7601	2309.3300	2.3093	16.332	0.0000
2026/02/06	R248	07/05/2026	8.70 Call	Bond Future	808.0500	0.8081	842.1800	0.8422	4.224	0.0000
2026/02/06	R248	07/05/2026	9.18 Call	Bond Future	3439.4400	3.4394	3647.4800	3.6475	6.049	0.0000
2026/02/06	R248	07/05/2026	9.18 Put	Bond Future	883.1700	0.8832	606.2900	0.6063	31.351	0.0000
2026/02/06	R248	07/05/2026	9.19 Call	Bond Future	3508.8600	3.5089	3721.2600	3.7213	6.053	0.0000
2026/02/06	R248	07/05/2026	9.19 Put	Bond Future	862.0900	0.8621	589.5700	0.5896	31.612	0.0000
2026/02/06	R248	06/08/2026		Bond Future	8.9483	102.0338	8.8951	102.5335	0.595	0.0000
2026/02/06	R248	06/08/2026	12.37 Call	Bond Future	25189.0100	25.1890	25687.9900	25.6880	1.981	0.0000
2026/02/06	R248	06/08/2026	12.37 Put	Bond Future	4.4200	0.0044	3.6900	0.0037	16.516	0.0000
2026/02/06	R248	05/11/2026		Bond Future	8.9984	99.3564	8.9436	99.8644	0.609	0.0000
2026/02/06	R248	05/11/2026	11.31 Call	Bond Future	18324.2900	18.3243	18816.3600	18.8164	2.685	0.0000
2026/02/06	R248	05/11/2026	11.31 Put	Bond Future	192.6600	0.1927	176.7800	0.1768	8.242	0.0000
2026/02/06	R248	04/02/2027		Bond Future	9.0538	101.0716	8.9973	101.5891	0.624	0.0000
2026/02/06	R248	04/02/2027	10.11 Call	Bond Future	10183.3000	10.1833	10631.6100	10.6316	4.402	0.0000
2026/02/06	R248	04/02/2027	10.11 Put	Bond Future	1251.9500	1.2520	1182.7000	1.1827	5.531	0.0000
2026/02/06	R248	06/05/2027		Bond Future	9.0552	98.8522	9.0552	98.8522	0.000	0.0000
2026/02/06	R248	06/05/2027	9.05 Call	Bond Future	4130.1000	4.1301	4125.5300	4.1255	0.111	0.0000
2026/02/06	R248	06/05/2027	9.05 Put	Bond Future	4177.6500	4.1777	4173.0800	4.1731	0.109	0.0000
2026/02/06	R2R9	05/02/2026		Bond Future	9.5500	105.9892	9.5500	105.9892	0.000	0.0000
2026/02/06	R2R9	07/05/2026		Bond Future	8.6648	110.3998	8.6186	110.7776	0.533	0.0000
2026/02/06	R2R9	07/05/2026	99.91 Call	Bond Future	99550.1200	99.5501	99927.8900	99.9279	0.379	0.0000
2026/02/06	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/06	R2R9	06/08/2026		Bond Future	8.7158	112.3682	8.6672	112.7596	0.558	0.0000
2026/02/06	R2R9	06/08/2026	101.74 Call	Bond Future	99248.6800	99.2487	99640.0500	99.6401	0.394	0.0000
2026/02/06	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/06	R2R9	05/11/2026		Bond Future	8.7719	109.3272	8.7217	109.7249	0.573	0.0000
2026/02/06	R2R9	05/11/2026	98.56 Call	Bond Future	98357.1600	98.3572	98754.8600	98.7549	0.404	0.0000
2026/02/06	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/06	R2R9	04/02/2027		Bond Future	8.8344	111.2138	8.7822	111.6193	0.591	0.0000
2026/02/06	R2R9	04/02/2027	9.89 Call	Bond Future	8279.2600	8.2793	8644.4200	8.6444	4.411	0.0000
2026/02/06	R2R9	04/02/2027	9.89 Put	Bond Future	518.0200	0.5180	477.7000	0.4777	7.783	0.0000
2026/02/06	R2R9	06/05/2027		Bond Future	8.8531	108.5087	8.8531	108.5087	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/02/06	R2R9	06/05/2027	8.83 Call	Bond Future	3350.6500	3.3507	3346.8700	3.3469	0.113	0.0000	0.0000
2026/02/06	R2R9	06/05/2027	8.83 Put	Bond Future	3527.4100	3.5274	3523.6300	3.5236	0.107	0.0000	0.0000
2026/02/06	R4R2	05/02/2026		Bond Future	9.7900	106.3655	9.7900	106.3655	0.000	0.0000	0.0000
2026/02/06	R4R2	07/05/2026		Bond Future	8.8302	112.0900	8.7737	112.6070	0.639	0.0000	0.0000
2026/02/06	R4R2	07/05/2026	100.23 Call	Bond Future	101000.8800	101.0009	101517.9100	101.5179	0.512	0.0000	0.0000
2026/02/06	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	R4R2	06/08/2026		Bond Future	8.8814	114.0884	8.8224	114.6217	0.665	0.0000	0.0000
2026/02/06	R4R2	06/08/2026	102.06 Call	Bond Future	100671.1600	100.6712	101204.4300	101.2044	0.530	0.0000	0.0000
2026/02/06	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	R4R2	05/11/2026		Bond Future	8.9371	110.9511	8.8762	111.4932	0.682	0.0000	0.0000
2026/02/06	R4R2	05/11/2026	98.76 Call	Bond Future	99728.4900	99.7285	100270.6300	100.2706	0.544	0.0000	0.0000
2026/02/06	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	R4R2	04/02/2027		Bond Future	8.9985	112.8656	8.9354	113.4180	0.701	0.0000	0.0000
2026/02/06	R4R2	04/02/2027	10.13 Call	Bond Future	9765.2100	9.7652	10267.9800	10.2680	5.149	0.0000	0.0000
2026/02/06	R4R2	04/02/2027	10.13 Put	Bond Future	508.0300	0.5080	458.4100	0.4584	9.767	0.0000	0.0000
2026/02/06	R4R2	06/05/2027		Bond Future	9.0038	110.2115	9.0038	110.2115	0.000	0.0000	0.0000
2026/02/06	R4R2	06/05/2027	9.00 Call	Bond Future	3880.6800	3.8807	3876.4000	3.8764	0.110	0.0000	0.0000
2026/02/06	R4R2	06/05/2027	9.00 Put	Bond Future	3913.5500	3.9136	3909.2700	3.9093	0.109	0.0000	0.0000
2026/02/06	RR87	05/02/2026		Bond Future	6.9100	105.2849	6.9100	105.2849	0.000	0.0000	0.0000
2026/02/06	RR87	07/05/2026		Bond Future	6.7282	103.0710	6.7278	103.0713	0.007	0.0000	0.0000
2026/02/06	RR87	07/05/2026	6.81 Call	Bond Future	87.4926	0.0875	85.3891	0.0854	2.404	0.0000	0.0000
2026/02/06	RR87	07/05/2026	6.81 Put	Bond Future	41.1726	0.0412	38.7991	0.0388	5.765	0.0000	0.0000
2026/02/06	RR87	06/08/2026		Bond Future	6.4278	101.1662	6.4091	101.1728	0.290	0.0000	0.0000
2026/02/06	RR87	06/08/2026	6.53 Call	Bond Future	82.4848	0.0825	86.2889	0.0863	4.612	0.0000	0.0000
2026/02/06	RR87	06/08/2026	6.53 Put	Bond Future	46.2148	0.0462	43.3989	0.0434	6.093	0.0000	0.0000
2026/02/06	RR87	05/11/2026		Bond Future	5.1188	102.9083	5.0633	102.9147	1.085	0.0000	0.0000
2026/02/06	RR87	05/11/2026	5.27 Call	Bond Future	31.1038	0.0311	35.2216	0.0352	13.239	0.0000	0.0000
2026/02/06	RR87	05/11/2026	5.27 Put	Bond Future	13.7338	0.0137	11.4616	0.0115	16.545	0.0000	0.0000
2026/02/06	RR88	05/02/2026		Bond Future	6.8900	108.5801	6.8900	108.5801	0.000	0.0000	0.0000
2026/02/06	RR88	07/05/2026		Bond Future	6.8195	106.4052	6.8191	106.4058	0.007	0.0000	0.0000
2026/02/06	RR88	07/05/2026	6.84 Call	Bond Future	202.5621	0.2026	195.5886	0.1956	3.443	0.0000	0.0000
2026/02/06	RR88	07/05/2026	6.84 Put	Bond Future	171.2621	0.1713	163.6086	0.1636	4.469	0.0000	0.0000
2026/02/06	RR88	06/08/2026		Bond Future	6.7561	105.3878	6.7505	105.3946	0.083	0.0000	0.0000
2026/02/06	RR88	06/08/2026	6.79 Call	Bond Future	288.1561	0.2882	285.0798	0.2851	1.068	0.0000	0.0000
2026/02/06	RR88	06/08/2026	6.79 Put	Bond Future	247.1361	0.2471	237.3098	0.2373	3.976	0.0000	0.0000
2026/02/06	RR88	05/11/2026		Bond Future	6.6830	106.6254	6.6765	106.6323	0.098	0.0000	0.0000
2026/02/06	RR88	05/11/2026	6.71 Call	Bond Future	297.6664	0.2977	297.0684	0.2971	0.201	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
2026/02/06	RR88	05/11/2026	6.71 Put	Bond Future	269.2464	0.2692	261.7384	0.2617	2.789	0.0000	0.0000
2026/02/06	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/06	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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