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IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/02/2026 TO 09/02/2026

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
2026/02/09	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000	
2026/02/09	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000	
2026/02/09	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000	
2026/02/09	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000	
2026/02/09	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000	
2026/02/09	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000	
2026/02/09	2029	05/02/2026		Bond Future	140.1100	140.1100	140.1100	140.1100	0.000	0.0000	0.0000	
2026/02/09	2029	07/05/2026		Bond Future	146.9290	146.9290	146.9771	146.9771	0.033	0.0000	0.0000	
2026/02/09	2029	07/05/2026	141.82	Call	Bond Future	5108.9500	5.1090	5157.1200	5.1571	0.943	0.0000	0.0000
2026/02/09	2029	07/05/2026	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	2029	06/08/2026		Bond Future	149.5936	149.5936	149.6428	149.6428	0.033	0.0000	0.0000	
2026/02/09	2029	06/08/2026	144.10	Call	Bond Future	5493.6200	5.4936	5542.7500	5.5428	0.894	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
2026/02/09	2029	06/08/2026	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	2029	05/11/2026			Bond Future	150.7278	150.7278	150.7782	150.7782	0.033	0.0000	0.0000
2026/02/09	2029	05/11/2026	147.56	Call	Bond Future	3167.8400	3.1678	3218.2300	3.2182	1.591	0.0000	0.0000
2026/02/09	2029	05/11/2026	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	2029	04/02/2027			Bond Future	153.3673	153.3673	153.4190	153.4190	0.034	0.0000	0.0000
2026/02/09	2029	04/02/2027	149.72	Call	Bond Future	3647.3200	3.6473	3698.9500	3.6990	1.416	0.0000	0.0000
2026/02/09	2029	04/02/2027	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	2029	06/05/2027			Bond Future	154.4623	154.4623	141.5001	141.5001	8.392	0.0000	0.0000
2026/02/09	2029	06/05/2027	153.32	Call	Bond Future	1142.3300	1.1423	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/09	2029	06/05/2027	153.32	Put	Bond Future	0.0000	0.0000	11819.9500	11.8200	100.000	0.0000	0.0000
2026/02/09	2030	05/02/2026			Bond Future	9.4900	95.3789	9.4900	95.3789	0.000	0.0000	0.0000
2026/02/09	2030	07/05/2026			Bond Future	7.1916	104.8133	7.1484	104.9547	0.601	0.0000	0.0000
2026/02/09	2030	07/05/2026	9.39	Call	Bond Future	6886.3700	6.8864	7027.5200	7.0275	2.050	0.0000	0.0000
2026/02/09	2030	07/05/2026	9.39	Put	Bond Future	0.5400	0.0005	0.3400	0.0003	37.037	0.0000	0.0000
2026/02/09	2030	07/05/2026	7.21	Put	Bond Future	452.5200	0.4525	380.2600	0.3803	15.968	0.0000	0.0000
2026/02/09	2030	07/05/2026	7.21	Call	Bond Future	512.6600	0.5127	581.7500	0.5818	13.477	0.0000	0.0000
2026/02/09	2030	07/05/2026	7.71	Put	Bond Future	97.0700	0.0971	75.5500	0.0756	22.170	0.0000	0.0000
2026/02/09	2030	07/05/2026	7.71	Call	Bond Future	1774.1900	1.7742	1894.0200	1.8940	6.754	0.0000	0.0000
2026/02/09	2030	07/05/2026	7.92	Call	Bond Future	2397.8100	2.3978	2526.8400	2.5268	5.381	0.0000	0.0000
2026/02/09	2030	07/05/2026	7.92	Put	Bond Future	50.8900	0.0509	38.5700	0.0386	24.209	0.0000	0.0000
2026/02/09	2030	06/08/2026	7.21	Put	Bond Future	682.6200	0.6826	608.8500	0.6089	10.807	0.0000	0.0000
2026/02/09	2030	06/08/2026	7.21	Call	Bond Future	719.3400	0.7193	789.5700	0.7896	9.763	0.0000	0.0000
2026/02/09	2030	06/08/2026	7.71	Put	Bond Future	280.7100	0.2807	244.5000	0.2445	12.899	0.0000	0.0000
2026/02/09	2030	06/08/2026	7.71	Call	Bond Future	1835.9100	1.8359	1943.7000	1.9437	5.871	0.0000	0.0000
2026/02/09	2030	06/08/2026	8.06	Call	Bond Future	2754.0800	2.7541	2876.6700	2.8767	4.451	0.0000	0.0000
2026/02/09	2030	06/08/2026	8.06	Put	Bond Future	152.4200	0.1524	131.0100	0.1310	14.047	0.0000	0.0000
2026/02/09	2030	06/08/2026			Bond Future	7.1980	102.6793	7.1511	102.8233	0.652	0.0000	0.0000
2026/02/09	2030	06/08/2026	9.22	Call	Bond Future	5997.0300	5.9970	6137.3600	6.1374	2.340	0.0000	0.0000
2026/02/09	2030	06/08/2026	9.22	Put	Bond Future	21.4000	0.0214	17.7300	0.0177	17.150	0.0000	0.0000
2026/02/09	2030	05/11/2026			Bond Future	7.2062	104.4472	7.1551	104.5939	0.708	0.0000	0.0000
2026/02/09	2030	05/11/2026	8.39	Call	Bond Future	3507.0300	3.5070	3633.7600	3.6338	3.614	0.0000	0.0000
2026/02/09	2030	05/11/2026	8.39	Put	Bond Future	175.2500	0.1753	155.2700	0.1553	11.401	0.0000	0.0000
2026/02/09	2030	04/02/2027			Bond Future	7.2223	102.2448	7.1663	102.3943	0.775	0.0000	0.0000
2026/02/09	2030	04/02/2027	7.82	Call	Bond Future	2078.6000	2.0786	2183.5300	2.1835	5.048	0.0000	0.0000
2026/02/09	2030	04/02/2027	7.82	Put	Bond Future	498.7900	0.4988	454.2500	0.4543	8.930	0.0000	0.0000
2026/02/09	2030	06/05/2027			Bond Future	7.2761	103.9522	11.0442	95.1869	51.787	0.0000	0.0000
2026/02/09	2030	06/05/2027	7.27	Call	Bond Future	1016.1400	1.0161	0.1000	0.0001	99.990	0.0000	0.0000
2026/02/09	2030	06/05/2027	7.27	Put	Bond Future	1031.0800	1.0311	8780.3700	8.7804	751.570	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
2026/02/09	2031	05/02/2026		Bond Future	111.7600	111.7600	111.7600	111.7600	111.7600	0.000	0.0000	0.0000
2026/02/09	2031	07/05/2026		Bond Future	115.6105	115.6105	115.5969	115.5969	0.012	0.0000	0.0000
2026/02/09	2031	07/05/2026	113.84 Call	Bond Future	1779.5200	1.7795	1765.3100	1.7653	0.799	0.0000	0.0000
2026/02/09	2031	07/05/2026	113.84 Put	Bond Future	9.0200	0.0090	8.4500	0.0085	6.319	0.0000	0.0000
2026/02/09	2031	06/08/2026		Bond Future	115.2925	115.2925	115.2787	115.2787	0.012	0.0000	0.0000
2026/02/09	2031	06/08/2026	113.81 Call	Bond Future	1562.8300	1.5628	1548.5600	1.5486	0.913	0.0000	0.0000
2026/02/09	2031	06/08/2026	113.81 Put	Bond Future	80.3800	0.0804	79.8700	0.0799	0.634	0.0000	0.0000
2026/02/09	2031	05/11/2026		Bond Future	117.3047	117.3047	117.2910	117.2910	0.012	0.0000	0.0000
2026/02/09	2031	05/11/2026	111.49 Call	Bond Future	5814.7600	5.8148	5801.0300	5.8010	0.236	0.0000	0.0000
2026/02/09	2031	05/11/2026	111.49 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2026/02/09	2031	04/02/2027		Bond Future	116.9075	116.9075	116.8938	116.8938	0.012	0.0000	0.0000
2026/02/09	2031	04/02/2027	116.18 Call	Bond Future	1123.1700	1.1232	1111.4500	1.1115	1.043	0.0000	0.0000
2026/02/09	2031	04/02/2027	116.18 Put	Bond Future	395.7000	0.3957	397.6500	0.3977	0.493	0.0000	0.0000
2026/02/09	2031	06/05/2027		Bond Future	118.8904	118.8904	108.7667	108.7667	8.515	0.0000	0.0000
2026/02/09	2031	06/05/2027	116.87 Call	Bond Future	2153.0400	2.1530	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/09	2031	06/05/2027	116.87 Put	Bond Future	132.6500	0.1327	8103.3000	8.1033	6,008.783	0.0000	0.0000
2026/02/09	2032	05/02/2026		Bond Future	10.1600	94.4304	10.1600	94.4304	0.000	0.0000	0.0000
2026/02/09	2032	07/05/2026		Bond Future	7.6641	103.6672	7.6374	103.7939	0.348	0.0000	0.0000
2026/02/09	2032	07/05/2026	10.14 Call	Bond Future	10964.0700	10.9641	11090.7200	11.0907	1.155	0.0000	0.0000
2026/02/09	2032	07/05/2026	10.14 Put	Bond Future	0.4100	0.0004	0.2800	0.0003	31.707	0.0000	0.0000
2026/02/09	2032	06/08/2026		Bond Future	7.6911	105.5219	7.6629	105.6511	0.367	0.0000	0.0000
2026/02/09	2032	06/08/2026	10.12 Call	Bond Future	10416.7000	10.4167	10544.1500	10.5442	1.224	0.0000	0.0000
2026/02/09	2032	06/08/2026	10.12 Put	Bond Future	12.2300	0.0122	10.4800	0.0105	14.309	0.0000	0.0000
2026/02/09	2032	05/11/2026		Bond Future	7.7278	103.1817	7.6979	103.3133	0.387	0.0000	0.0000
2026/02/09	2032	05/11/2026	9.16 Call	Bond Future	6274.9000	6.2749	6390.8200	6.3908	1.847	0.0000	0.0000
2026/02/09	2032	05/11/2026	9.16 Put	Bond Future	203.8000	0.2038	188.0600	0.1881	7.723	0.0000	0.0000
2026/02/09	2032	04/02/2027		Bond Future	7.7734	104.9634	7.7417	105.0975	0.408	0.0000	0.0000
2026/02/09	2032	04/02/2027	8.48 Call	Bond Future	3640.2800	3.6403	3735.2600	3.7353	2.609	0.0000	0.0000
2026/02/09	2032	04/02/2027	8.48 Put	Bond Future	709.5300	0.7095	670.3700	0.6704	5.519	0.0000	0.0000
2026/02/09	2032	06/05/2027		Bond Future	7.8370	102.5611	10.1405	93.7590	29.393	0.0000	0.0000
2026/02/09	2032	06/05/2027	7.80 Call	Bond Future	1641.3200	1.6413	20.9400	0.0209	98.724	0.0000	0.0000
2026/02/09	2032	06/05/2027	7.80 Put	Bond Future	1790.9300	1.7909	8972.6400	8.9726	401.005	0.0000	0.0000
2026/02/09	2033	05/02/2026		Bond Future	132.8800	132.8800	132.8800	132.8800	0.000	0.0000	0.0000
2026/02/09	2033	07/05/2026		Bond Future	145.0064	145.0064	145.1769	145.1769	0.118	0.0000	0.0000
2026/02/09	2033	07/05/2026	135.16 Call	Bond Future	9846.3700	9.8464	10016.9400	10.0169	1.732	0.0000	0.0000
2026/02/09	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	2033	06/08/2026		Bond Future	147.6361	147.6361	147.8100	147.8100	0.118	0.0000	0.0000
2026/02/09	2033	06/08/2026	134.25 Call	Bond Future	13386.1300	13.3861	13560.0300	13.5600	1.299	0.0000	0.0000

Open Interest
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1,580
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1,893
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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
2026/02/09	2033	06/08/2026	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	2033	05/11/2026			Bond Future	148.6340	148.6340	148.8112	148.8112	0.119	0.0000	0.0000
2026/02/09	2033	05/11/2026	137.26	Call	Bond Future	11373.9700	11.3740	11551.1900	11.5512	1.558	0.0000	0.0000
2026/02/09	2033	05/11/2026	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	2033	04/02/2027			Bond Future	151.2369	151.2369	151.4176	151.4176	0.119	0.0000	0.0000
2026/02/09	2033	04/02/2027	142.71	Call	Bond Future	8526.9200	8.5269	8707.5900	8.7076	2.119	0.0000	0.0000
2026/02/09	2033	04/02/2027	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	2033	06/05/2027			Bond Future	152.2007	152.2007	139.5525	139.5525	8.310	0.0000	0.0000
2026/02/09	2033	06/05/2027	151.21	Call	Bond Future	990.6900	0.9907	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/09	2033	06/05/2027	151.21	Put	Bond Future	0.0000	0.0000	11657.5400	11.6575	100.000	0.0000	0.0000
2026/02/09	2037	05/02/2026			Bond Future	11.2000	83.4137	11.2000	83.4137	0.000	0.0000	0.0000
2026/02/09	2037	07/05/2026			Bond Future	8.4068	103.0001	8.3596	103.3313	0.561	0.0000	0.0000
2026/02/09	2037	07/05/2026	11.32	Call	Bond Future	17918.3500	17.9184	18249.4500	18.2495	1.848	0.0000	0.0000
2026/02/09	2037	07/05/2026	11.32	Put	Bond Future	0.1100	0.0001	0.0600	0.0001	45.455	0.0000	0.0000
2026/02/09	2037	07/05/2026	9.00	Put	Bond Future	220.8600	0.2209	172.4700	0.1725	21.910	0.0000	0.0000
2026/02/09	2037	07/05/2026	9.00	Call	Bond Future	4266.1800	4.2662	4548.9400	4.5489	6.628	0.0000	0.0000
2026/02/09	2037	07/05/2026	9.49	Put	Bond Future	60.4900	0.0605	44.9600	0.0450	25.674	0.0000	0.0000
2026/02/09	2037	07/05/2026	9.49	Call	Bond Future	7284.6800	7.2847	7600.3000	7.6003	4.333	0.0000	0.0000
2026/02/09	2037	07/05/2026	10.06	Call	Bond Future	10761.1700	10.7612	11088.2000	11.0882	3.039	0.0000	0.0000
2026/02/09	2037	07/05/2026	10.06	Put	Bond Future	13.9800	0.0140	9.8600	0.0099	29.471	0.0000	0.0000
2026/02/09	2037	07/05/2026	12.40	Call	Bond Future	23452.4800	23.4525	23783.6300	23.7836	1.412	0.0000	0.0000
2026/02/09	2037	07/05/2026	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	2037	07/05/2026	10.95	Put	Bond Future	0.6900	0.0007	0.4300	0.0004	37.681	0.0000	0.0000
2026/02/09	2037	07/05/2026	10.95	Call	Bond Future	15896.8900	15.8969	16227.7800	16.2278	2.081	0.0000	0.0000
2026/02/09	2037	06/08/2026	11.30	Call	Bond Future	17259.4000	17.2594	17594.7800	17.5948	1.943	0.0000	0.0000
2026/02/09	2037	06/08/2026	11.30	Put	Bond Future	8.7100	0.0087	6.9200	0.0069	20.551	0.0000	0.0000
2026/02/09	2037	06/08/2026	10.70	Call	Bond Future	14012.4100	14.0124	14342.0200	14.3420	2.352	0.0000	0.0000
2026/02/09	2037	06/08/2026	10.70	Put	Bond Future	44.4200	0.0444	36.8600	0.0369	17.019	0.0000	0.0000
2026/02/09	2037	06/08/2026	10.02	Put	Bond Future	142.1200	0.1421	120.8200	0.1208	14.987	0.0000	0.0000
2026/02/09	2037	06/08/2026	10.02	Call	Bond Future	10172.5200	10.1725	10488.3900	10.4884	3.105	0.0000	0.0000
2026/02/09	2037	06/08/2026			Bond Future	8.4546	100.5831	8.4056	100.9203	0.579	0.0000	0.0000
2026/02/09	2037	06/08/2026	11.71	Call	Bond Future	19398.7200	19.3987	19735.3000	19.7353	1.735	0.0000	0.0000
2026/02/09	2037	06/08/2026	11.71	Put	Bond Future	2.5200	0.0025	1.9300	0.0019	23.413	0.0000	0.0000
2026/02/09	2037	05/11/2026			Bond Future	8.5029	102.3148	8.4521	102.6580	0.597	0.0000	0.0000
2026/02/09	2037	05/11/2026	10.62	Call	Bond Future	13184.5200	13.1845	13508.2600	13.5083	2.455	0.0000	0.0000
2026/02/09	2037	05/11/2026	10.62	Put	Bond Future	167.3700	0.1674	147.9100	0.1479	11.627	0.0000	0.0000
2026/02/09	2037	05/11/2026	10.83	Call	Bond Future	14294.2500	14.2943	14623.4900	14.6235	2.303	0.0000	0.0000
2026/02/09	2037	05/11/2026	10.83	Put	Bond Future	112.8000	0.1128	98.8400	0.0988	12.376	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
2026/02/09	2037	05/11/2026	10.23	Call	Bond Future	11074.2000	11.0742	11387.1200	11.3871	2.826	0.0000	0.0000
2026/02/09	2037	05/11/2026	10.23	Put	Bond Future	276.6400	0.2766	246.3600	0.2464	10.946	0.0000	0.0000
2026/02/09	2037	05/11/2026	9.46	Put	Bond Future	671.9000	0.6719	605.2500	0.6053	9.920	0.0000	0.0000
2026/02/09	2037	05/11/2026	9.46	Call	Bond Future	6858.2600	6.8583	7134.8100	7.1348	4.032	0.0000	0.0000
2026/02/09	2037	04/02/2027	9.81	Call	Bond Future	8561.1000	8.5611	8849.1500	8.8492	3.365	0.0000	0.0000
2026/02/09	2037	04/02/2027	9.81	Put	Bond Future	726.0500	0.7261	664.6900	0.6647	8.451	0.0000	0.0000
2026/02/09	2037	04/02/2027	9.31	Call	Bond Future	5999.0700	5.9991	6254.0900	6.2541	4.251	0.0000	0.0000
2026/02/09	2037	04/02/2027	9.31	Put	Bond Future	1190.7100	1.1907	1096.3200	1.0963	7.927	0.0000	0.0000
2026/02/09	2037	04/02/2027	8.44	Put	Bond Future	2929.8100	2.9298	2735.7100	2.7357	6.625	0.0000	0.0000
2026/02/09	2037	04/02/2027	8.44	Call	Bond Future	2148.2900	2.1483	2303.6000	2.3036	7.229	0.0000	0.0000
2026/02/09	2037	04/02/2027			Bond Future	8.5577	99.8249	8.5050	100.1743	0.617	0.0000	0.0000
2026/02/09	2037	04/02/2027	9.51	Call	Bond Future	7014.0200	7.0140	7283.8200	7.2838	3.847	0.0000	0.0000
2026/02/09	2037	04/02/2027	9.51	Put	Bond Future	979.2600	0.9793	899.6500	0.8997	8.130	0.0000	0.0000
2026/02/09	2037	06/05/2027			Bond Future	8.6285	101.4913	10.0069	93.0908	15.974	0.0000	0.0000
2026/02/09	2037	06/05/2027	8.58	Call	Bond Future	2632.4900	2.6325	299.4800	0.2995	88.624	0.0000	0.0000
2026/02/09	2037	06/05/2027	8.58	Put	Bond Future	2946.6700	2.9467	9014.2100	9.0142	205.912	0.0000	0.0000
2026/02/09	2038	05/02/2026			Bond Future	143.2000	143.2000	143.2000	143.2000	0.000	0.0000	0.0000
2026/02/09	2038	07/05/2026			Bond Future	162.0713	162.0713	162.3826	162.3826	0.192	0.0000	0.0000
2026/02/09	2038	07/05/2026	144.53	Call	Bond Future	17541.3300	17.5413	17852.6200	17.8526	1.775	0.0000	0.0000
2026/02/09	2038	07/05/2026	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	2038	06/08/2026			Bond Future	162.8184	162.8184	163.1354	163.1354	0.195	0.0000	0.0000
2026/02/09	2038	06/08/2026	144.72	Call	Bond Future	18098.4000	18.0984	18415.4200	18.4154	1.752	0.0000	0.0000
2026/02/09	2038	06/08/2026	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	2038	05/11/2026			Bond Future	165.6606	165.6606	165.9836	165.9836	0.195	0.0000	0.0000
2026/02/09	2038	05/11/2026	146.31	Call	Bond Future	19350.6300	19.3506	19673.5800	19.6736	1.669	0.0000	0.0000
2026/02/09	2038	05/11/2026	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	2038	04/02/2027			Bond Future	166.3364	166.3364	166.6654	166.6654	0.198	0.0000	0.0000
2026/02/09	2038	04/02/2027	153.83	Call	Bond Future	12506.3700	12.5064	12835.3600	12.8354	2.631	0.0000	0.0000
2026/02/09	2038	04/02/2027	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	2038	06/05/2027			Bond Future	169.1584	169.1584	155.2006	155.2006	8.251	0.0000	0.0000
2026/02/09	2038	06/05/2027	166.10	Call	Bond Future	3058.4200	3.0584	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/09	2038	06/05/2027	166.10	Put	Bond Future	0.0000	0.0000	10899.3800	10.8994	100.000	0.0000	0.0000
2026/02/09	2040	05/02/2026			Bond Future	11.4900	83.1204	11.4900	83.1204	0.000	0.0000	0.0000
2026/02/09	2040	07/05/2026	12.53	Call	Bond Future	25530.8000	25.5308	25744.4800	25.7445	0.837	0.0000	0.0000
2026/02/09	2040	07/05/2026	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	2040	07/05/2026	12.03	Call	Bond Future	22790.1600	22.7902	23003.8300	23.0038	0.938	0.0000	0.0000
2026/02/09	2040	07/05/2026	12.03	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2026/02/09	2040	07/05/2026	11.12	Put	Bond Future	1.4500	0.0015	1.0300	0.0010	28.966	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
2026/02/09	2040	07/05/2026		Bond Future	8.6643	105.1522	8.6379		105.3659	0.304	0.0000	0.0000
2026/02/09	2040	07/05/2026	11.67 Call	Bond Future	20726.1800	20.7262	20939.8200		20.9398	1.031	0.0000	0.0000
2026/02/09	2040	07/05/2026	11.67 Put	Bond Future	0.1100	0.0001	0.0700		0.0001	36.364	0.0000	0.0000
2026/02/09	2040	07/05/2026	8.65 Put	Bond Future	1377.0200	1.3770	1249.1200		1.2491	9.288	0.0000	0.0000
2026/02/09	2040	07/05/2026	8.65 Call	Bond Future	1261.4300	1.2614	1347.2100		1.3472	6.800	0.0000	0.0000
2026/02/09	2040	07/05/2026	11.12 Call	Bond Future	17418.5900	17.4186	17631.8500		17.6319	1.224	0.0000	0.0000
2026/02/09	2040	07/05/2026	12.22 Call	Bond Future	23848.4900	23.8485	24062.1600		24.0622	0.896	0.0000	0.0000
2026/02/09	2040	07/05/2026	12.22 Put	Bond Future	0.0100	0.0000	0.0000		0.0000	(100.000)	0.0000	0.0000
2026/02/09	2040	07/05/2026	11.72 Call	Bond Future	21017.5300	21.0175	21231.1800		21.2312	1.017	0.0000	0.0000
2026/02/09	2040	07/05/2026	11.72 Put	Bond Future	0.0800	0.0001	0.0500		0.0001	37.500	0.0000	0.0000
2026/02/09	2040	07/05/2026	10.70 Put	Bond Future	7.6500	0.0077	5.8000		0.0058	24.183	0.0000	0.0000
2026/02/09	2040	07/05/2026	10.70 Call	Bond Future	14764.3000	14.7643	14976.1300		14.9761	1.435	0.0000	0.0000
2026/02/09	2040	06/08/2026		Bond Future	8.7148	102.5231	8.6875		102.7407	0.313	0.0000	0.0000
2026/02/09	2040	06/08/2026	12.19 Call	Bond Future	23091.0800	23.0911	23308.3300		23.3083	0.941	0.0000	0.0000
2026/02/09	2040	06/08/2026	12.19 Put	Bond Future	1.8200	0.0018	1.5000		0.0015	17.582	0.0000	0.0000
2026/02/09	2040	05/11/2026		Bond Future	8.7652	104.2880	8.7370		104.5096	0.322	0.0000	0.0000
2026/02/09	2040	05/11/2026	11.06 Call	Bond Future	16112.0900	16.1121	16321.5800		16.3216	1.300	0.0000	0.0000
2026/02/09	2040	05/11/2026	11.06 Put	Bond Future	149.6200	0.1496	137.5200		0.1375	8.087	0.0000	0.0000
2026/02/09	2040	05/11/2026	11.27 Call	Bond Future	17340.7900	17.3408	17553.6600		17.5537	1.228	0.0000	0.0000
2026/02/09	2040	05/11/2026	11.27 Put	Bond Future	100.7900	0.1008	92.0700		0.0921	8.652	0.0000	0.0000
2026/02/09	2040	05/11/2026	10.67 Call	Bond Future	13796.3200	13.7963	13997.6000		13.9976	1.459	0.0000	0.0000
2026/02/09	2040	05/11/2026	10.67 Put	Bond Future	281.7200	0.2817	261.4100		0.2614	7.209	0.0000	0.0000
2026/02/09	2040	05/11/2026	9.91 Put	Bond Future	641.3800	0.6414	600.3300		0.6003	6.400	0.0000	0.0000
2026/02/09	2040	05/11/2026	9.91 Call	Bond Future	9088.6100	9.0886	9269.1500		9.2692	1.986	0.0000	0.0000
2026/02/09	2040	04/02/2027	10.17 Call	Bond Future	10391.9200	10.3919	10578.7800		10.5788	1.798	0.0000	0.0000
2026/02/09	2040	04/02/2027	10.17 Put	Bond Future	700.1900	0.7002	661.4000		0.6614	5.540	0.0000	0.0000
2026/02/09	2040	04/02/2027	9.67 Call	Bond Future	7403.6900	7.4037	7570.3800		7.5704	2.251	0.0000	0.0000
2026/02/09	2040	04/02/2027	9.67 Put	Bond Future	1146.7300	1.1467	1087.7700		1.0878	5.142	0.0000	0.0000
2026/02/09	2040	04/02/2027	8.78 Put	Bond Future	3001.7300	3.0017	2877.6700		2.8777	4.133	0.0000	0.0000
2026/02/09	2040	04/02/2027	8.78 Call	Bond Future	2680.3500	2.6804	2781.9400		2.7819	3.790	0.0000	0.0000
2026/02/09	2040	04/02/2027		Bond Future	8.8216	101.5818	8.7924		101.8075	0.331	0.0000	0.0000
2026/02/09	2040	04/02/2027	9.93 Call	Bond Future	8951.8900	8.9519	9130.1200		9.1301	1.991	0.0000	0.0000
2026/02/09	2040	04/02/2027	9.93 Put	Bond Future	886.4800	0.8865	839.0600		0.8391	5.349	0.0000	0.0000
2026/02/09	2040	06/05/2027		Bond Future	8.8917	103.2773	10.1128		94.5911	13.733	0.0000	0.0000
2026/02/09	2040	06/05/2027	8.88 Call	Bond Future	3280.0000	3.2800	541.6000		0.5416	83.488	0.0000	0.0000
2026/02/09	2040	06/05/2027	8.88 Put	Bond Future	3368.7400	3.3687	9316.5300		9.3165	176.558	0.0000	0.0000
2026/02/09	2043	05/02/2026		Bond Future	109.6600	109.6600	109.6600		109.6600	0.000	0.0000	0.0000
2026/02/09	2043	07/05/2026		Bond Future	126.4582	126.4582	126.5909		126.5909	0.105	0.0000	0.0000

Open Interest
57,661
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27,500
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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
2026/02/09	2043	07/05/2026	111.70	Call	Bond Future	14758.2000	14.7582	14890.9100	14.8909	0.899	0.0000	0.0000
2026/02/09	2043	07/05/2026	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	2043	06/08/2026			Bond Future	125.9072	125.9072	126.0424	126.0424	0.107	0.0000	0.0000
2026/02/09	2043	06/08/2026	110.88	Call	Bond Future	15027.1874	15.0272	15162.3953	15.1624	0.900	0.0000	0.0000
2026/02/09	2043	06/08/2026	110.88	Put	Bond Future	0.0074	0.0000	0.0053	0.0000	29.341	0.0000	0.0000
2026/02/09	2043	05/11/2026			Bond Future	128.1046	128.1046	128.2424	128.2424	0.108	0.0000	0.0000
2026/02/09	2043	05/11/2026	112.84	Call	Bond Future	15264.8836	15.2649	15402.6706	15.4027	0.903	0.0000	0.0000
2026/02/09	2043	05/11/2026	112.84	Put	Bond Future	0.2936	0.0003	0.2406	0.0002	18.035	0.0000	0.0000
2026/02/09	2043	04/02/2027			Bond Future	127.4601	127.4601	127.6007	127.6007	0.110	0.0000	0.0000
2026/02/09	2043	04/02/2027	117.63	Call	Bond Future	9896.0077	9.8960	10030.9794	10.0310	1.364	0.0000	0.0000
2026/02/09	2043	04/02/2027	117.63	Put	Bond Future	65.8877	0.0659	60.2594	0.0603	8.542	0.0000	0.0000
2026/02/09	2043	06/05/2027			Bond Future	129.6218	129.6218	118.7087	118.7087	8.419	0.0000	0.0000
2026/02/09	2043	06/05/2027	127.48	Call	Bond Future	3698.5419	3.6985	182.9357	0.1829	95.054	0.0000	0.0000
2026/02/09	2043	06/05/2027	127.48	Put	Bond Future	1556.7619	1.5568	8954.2157	8.9542	475.182	0.0000	0.0000
2026/02/09	2044	05/02/2026			Bond Future	11.5600	79.1527	11.5600	79.1527	0.000	0.0000	0.0000
2026/02/09	2044	07/05/2026			Bond Future	8.8694	101.3613	8.8276	101.7290	0.471	0.0000	0.0000
2026/02/09	2044	07/05/2026	11.80	Call	Bond Future	21409.8100	21.4098	21777.4200	21.7774	1.717	0.0000	0.0000
2026/02/09	2044	07/05/2026	11.80	Put	Bond Future	0.2500	0.0003	0.1500	0.0002	40.000	0.0000	0.0000
2026/02/09	2044	07/05/2026	10.00	Call	Bond Future	9300.2100	9.3002	9650.8100	9.6508	3.770	0.0000	0.0000
2026/02/09	2044	07/05/2026	10.00	Put	Bond Future	71.6300	0.0716	54.5200	0.0545	23.887	0.0000	0.0000
2026/02/09	2044	07/05/2026		Put	Bond Future	1264.4400	1.2644	1101.9900	1.1020	12.848	0.0000	0.0000
2026/02/09	2044	07/05/2026		Call	Bond Future	2625.7500	2.6258	2831.0100	2.8310	7.817	0.0000	0.0000
2026/02/09	2044	06/08/2026			Bond Future	8.9199	98.7897	8.8768	99.1641	0.483	0.0000	0.0000
2026/02/09	2044	06/08/2026	12.42	Call	Bond Future	24462.7100	24.4627	24836.5500	24.8366	1.528	0.0000	0.0000
2026/02/09	2044	06/08/2026	12.42	Put	Bond Future	2.5900	0.0026	2.0200	0.0020	22.008	0.0000	0.0000
2026/02/09	2044	05/11/2026			Bond Future	8.9700	100.4904	8.9256	100.8715	0.494	0.0000	0.0000
2026/02/09	2044	05/11/2026	11.34	Call	Bond Future	17675.5400	17.6755	18039.3600	18.0394	2.058	0.0000	0.0000
2026/02/09	2044	05/11/2026	11.34	Put	Bond Future	158.1400	0.1581	140.9100	0.1409	10.895	0.0000	0.0000
2026/02/09	2044	04/02/2027			Bond Future	9.0254	97.8437	8.9796	98.2316	0.507	0.0000	0.0000
2026/02/09	2044	04/02/2027	10.18	Call	Bond Future	10134.5000	10.1345	10445.6200	10.4456	3.070	0.0000	0.0000
2026/02/09	2044	04/02/2027	10.18	Put	Bond Future	1059.6500	1.0597	982.9200	0.9829	7.241	0.0000	0.0000
2026/02/09	2044	06/05/2027			Bond Future	9.0926	99.4768	10.1453	91.2656	11.577	0.0000	0.0000
2026/02/09	2044	06/05/2027	9.08	Call	Bond Future	3598.4700	3.5985	797.6900	0.7977	77.833	0.0000	0.0000
2026/02/09	2044	06/05/2027	9.08	Put	Bond Future	3703.6000	3.7036	9114.0200	9.1140	146.085	0.0000	0.0000
2026/02/09	2046	05/02/2026			Bond Future	121.6500	121.6500	121.6500	121.6500	0.000	0.0000	0.0000
2026/02/09	2046	07/05/2026			Bond Future	143.7874	143.7874	144.6381	144.6381	0.592	0.0000	0.0000
2026/02/09	2046	07/05/2026	124.95	Call	Bond Future	18837.4200	18.8374	19688.1100	19.6881	4.516	0.0000	0.0000
2026/02/09	2046	07/05/2026	124.95	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
2026/02/09	2046	06/08/2026		Bond Future	146.3951	146.3951	147.2614		147.2614	0.592	0.0000	0.0000
2026/02/09	2046	06/08/2026	122.38	Call	Bond Future	24015.1200	24.0151	24881.4000	24.8814	3.607	0.0000	0.0000
2026/02/09	2046	06/08/2026	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	2046	05/11/2026		Bond Future	146.6292	146.6292	147.5107		147.5107	0.601	0.0000	0.0000
2026/02/09	2046	05/11/2026	125.48	Call	Bond Future	21149.2000	21.1492	22030.7100	22.0307	4.168	0.0000	0.0000
2026/02/09	2046	05/11/2026	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	2046	04/02/2027		Bond Future	149.1963	149.1963	150.0937		150.0937	0.602	0.0000	0.0000
2026/02/09	2046	04/02/2027	131.09	Call	Bond Future	18106.2500	18.1063	19003.6900	19.0037	4.957	0.0000	0.0000
2026/02/09	2046	04/02/2027	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	2046	06/05/2027		Bond Future	149.3705	149.3705	137.5061		137.5061	7.943	0.0000	0.0000
2026/02/09	2046	06/05/2027	148.99	Call	Bond Future	380.5100	0.3805	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/09	2046	06/05/2027	148.99	Put	Bond Future	0.0000	0.0000	11483.9100	11.4839	100.000	0.0000	0.0000
2026/02/09	2050	05/02/2026		Bond Future	122.8200	122.8200	122.8200		122.8200	0.000	0.0000	0.0000
2026/02/09	2050	07/05/2026		Bond Future	147.9784	147.9784	147.9614		147.9614	0.012	0.0000	0.0000
2026/02/09	2050	07/05/2026	124.07	Call	Bond Future	23908.4400	23.9084	23891.3700	23.8914	0.071	0.0000	0.0000
2026/02/09	2050	07/05/2026	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	2050	06/08/2026		Bond Future	148.2202	148.2202	148.2031		148.2031	0.012	0.0000	0.0000
2026/02/09	2050	06/08/2026	123.27	Call	Bond Future	24950.1800	24.9502	24933.0500	24.9331	0.069	0.0000	0.0000
2026/02/09	2050	06/08/2026	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	2050	05/11/2026		Bond Future	150.8077	150.8077	150.7907		150.7907	0.011	0.0000	0.0000
2026/02/09	2050	05/11/2026	123.84	Call	Bond Future	26967.6700	26.9677	26950.6700	26.9507	0.063	0.0000	0.0000
2026/02/09	2050	05/11/2026	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	2050	04/02/2027		Bond Future	150.9692	150.9692	150.9522		150.9522	0.011	0.0000	0.0000
2026/02/09	2050	04/02/2027	132.39	Call	Bond Future	18579.2000	18.5792	18562.1800	18.5622	0.092	0.0000	0.0000
2026/02/09	2050	04/02/2027	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	2050	06/05/2027		Bond Future	153.5294	153.5294	140.5531		140.5531	8.452	0.0000	0.0000
2026/02/09	2050	06/05/2027	150.46	Call	Bond Future	3069.4300	3.0694	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/09	2050	06/05/2027	150.46	Put	Bond Future	0.0000	0.0000	9906.8900	9.9069	100.000	0.0000	0.0000
2026/02/09	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2026/02/09	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2026/02/09	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2026/02/09	AL37	05/02/2026		Index Future	1273.4360	1273.4360	1273.4360		1273.4360	0.000	0.0000	0.0000
2026/02/09	AL37	07/05/2026		Index Future	1297.4680	1297.4680	1299.0620		1299.0620	0.123	0.0000	0.0000
2026/02/09	AL37	06/08/2026		Index Future	1320.4340	1320.4340	1322.0590		1322.0590	0.123	0.0000	0.0000
2026/02/09	AL37	05/11/2026		Index Future	1343.4420	1343.4420	1345.1050		1345.1050	0.124	0.0000	0.0000
2026/02/09	AL37	04/02/2027		Index Future	1366.6760	1366.6760	1368.3770		1368.3770	0.124	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/09	AL37	06/05/2027	Index Future	1390.3120	1390.3120	1392.0520	1392.0520	0.125	0.0000	0.0000
2026/02/09	AL7T	05/02/2026	Index Future	1655.6690	1655.6690	1655.6690	1655.6690	0.000	0.0000	0.0000
2026/02/09	AL7T	07/05/2026	Index Future	1686.5140	1686.5140	1691.4500	1691.4500	0.293	0.0000	0.0000
2026/02/09	AL7T	06/08/2026	Index Future	1716.3670	1716.3670	1721.3940	1721.3940	0.293	0.0000	0.0000
2026/02/09	AL7T	05/11/2026	Index Future	1746.2730	1746.2730	1751.4000	1751.4000	0.294	0.0000	0.0000
2026/02/09	AL7T	04/02/2027	Index Future	1776.4740	1776.4740	1781.7010	1781.7010	0.294	0.0000	0.0000
2026/02/09	AL7T	06/05/2027	Index Future	1807.1970	1807.1970	1812.5260	1812.5260	0.295	0.0000	0.0000
2026/02/09	ALBI	05/02/2026	Index Future	1397.7070	1397.7070	1397.7070	1397.7070	0.000	0.0000	0.0000
2026/02/09	ALBI	07/05/2026	Index Future	1427.2760	1427.2760	1430.8580	1430.8580	0.251	0.0000	0.0000
2026/02/09	ALBI	06/08/2026	Index Future	1452.5400	1452.5400	1456.1880	1456.1880	0.251	0.0000	0.0000
2026/02/09	ALBI	05/11/2026	Index Future	1477.8500	1477.8500	1481.5720	1481.5720	0.252	0.0000	0.0000
2026/02/09	ALBI	04/02/2027	Index Future	1503.4080	1503.4080	1507.2040	1507.2040	0.252	0.0000	0.0000
2026/02/09	ALBI	06/05/2027	Index Future	1529.4080	1529.4080	1504.8950	1504.8950	1.603	0.0000	0.0000
2026/02/09	C002	31/03/2032	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	C007	31/01/2037	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	C030	31/01/2030	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	C035	28/02/2035	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	C038	31/01/2038	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	C039	31/03/2039	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	C040	06/10/2015	Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	C040	31/01/2040	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	C044	31/01/2044	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	C048	28/02/2048	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	C050	31/12/2050	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	C186	21/12/2026	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	C202	07/12/2033	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	C209	31/03/2036	Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/02/09	C210	31/03/2028	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	C213	28/02/2031	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
2026/02/09	C214	28/02/2041			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	C253	31/03/2053			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	C2I9	31/03/2029			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	C303	28/02/2033			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	C333	15/09/2033			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	C431	31/01/2031			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	C442	25/04/2042			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	C446	31/03/2046			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	C818	21/12/2027			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	C871	21/12/2026			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	CC42	31/03/2042			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	CI43	31/01/2043			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	CI58	31/01/2058			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	CR33	31/03/2033			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	CR38	31/03/2038			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	CS26	02/04/2026			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	CS33	15/09/2033			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	ES33	05/02/2026			Bond Future	11.4900	83.1955	11.4900	83.1955	0.000	0.0000	0.0000
2026/02/09	ES33	07/05/2026			Bond Future	8.5730	95.4069	8.5252	95.6543	0.557	0.0000	0.0000
2026/02/09	ES33	07/05/2026	11.69	Call	Bond Future	14526.3800	14.5264	14773.7300	14.7737	1.703	0.0000	0.0000
2026/02/09	ES33	07/05/2026	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	ES33	06/08/2026			Bond Future	8.6311	97.1371	8.5811	97.3890	0.579	0.0000	0.0000
2026/02/09	ES33	06/08/2026	12.02	Call	Bond Future	15268.5000	15.2685	15520.3900	15.5204	1.650	0.0000	0.0000
2026/02/09	ES33	06/08/2026	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	ES33	05/11/2026			Bond Future	8.7018	95.0413	8.6494	95.2979	0.603	0.0000	0.0000
2026/02/09	ES33	05/11/2026	10.83	Call	Bond Future	9712.8900	9.7129	9969.4800	9.9695	2.642	0.0000	0.0000
2026/02/09	ES33	05/11/2026	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	ES33	04/02/2027			Bond Future	8.7849	96.7040	8.7298	96.9652	0.628	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
2026/02/09	ES33	04/02/2027	9.70	Call	Bond Future	4207.4200	4.2074	4468.6800	4.4687	6.210	0.0000	0.0000
2026/02/09	ES33	04/02/2027	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	ES33	06/05/2027			Bond Future	8.9066	94.4365	10.7420	86.4982	20.606	0.0000	0.0000
2026/02/09	ES33	06/05/2027	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	ES33	06/05/2027	8.80	Put	Bond Future	488.7700	0.4888	8427.0700	8.4271	1,624.138	0.0000	0.0000
2026/02/09	ES42	05/02/2026			Bond Future	11.8500	78.5997	11.8500	78.5997	0.000	0.0000	0.0000
2026/02/09	ES42	07/05/2026			Bond Future	9.0892	95.4742	9.0474	95.8116	0.461	0.0000	0.0000
2026/02/09	ES42	07/05/2026	12.20	Call	Bond Future	20832.8300	20.8328	21170.2300	21.1702	1.620	0.0000	0.0000
2026/02/09	ES42	07/05/2026	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	ES42	06/08/2026			Bond Future	9.1427	97.2055	9.0995	97.5491	0.473	0.0000	0.0000
2026/02/09	ES42	06/08/2026	12.65	Call	Bond Future	22731.2100	22.7312	23074.7900	23.0748	1.511	0.0000	0.0000
2026/02/09	ES42	06/08/2026	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	ES42	05/11/2026			Bond Future	9.2017	94.6387	9.1571	94.9885	0.485	0.0000	0.0000
2026/02/09	ES42	05/11/2026	11.66	Call	Bond Future	16673.8500	16.6739	17023.6800	17.0237	2.098	0.0000	0.0000
2026/02/09	ES42	05/11/2026	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	ES42	04/02/2027			Bond Future	9.2661	96.2931	9.2200	96.6494	0.497	0.0000	0.0000
2026/02/09	ES42	04/02/2027	10.29	Call	Bond Future	7433.2100	7.4332	7789.4500	7.7895	4.793	0.0000	0.0000
2026/02/09	ES42	04/02/2027	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	ES42	06/05/2027			Bond Future	9.3560	93.5452	10.4730	85.6165	11.939	0.0000	0.0000
2026/02/09	ES42	06/05/2027	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	ES42	06/05/2027	9.33	Put	Bond Future	197.1400	0.1971	8125.8500	8.1259	4,021.868	0.0000	0.0000
2026/02/09	GOVI	05/02/2026			GOVI	1371.6830	1371.6830	1371.6830	1371.6830	0.000	0.0000	0.0000
2026/02/09	GOVI	07/05/2026			GOVI	1400.7910	1400.7910	1404.3690	1404.3690	0.255	0.0000	0.0000
2026/02/09	GOVI	07/05/2026	1,177.00	Call	GOVI	2237910.0000	223.7910	2273690.0000	227.3690	1.599	0.0000	0.0000
2026/02/09	GOVI	07/05/2026	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	GOVI	06/08/2026			GOVI	1425.5860	1425.5860	1429.2300	1429.2300	0.256	0.0000	0.0000
2026/02/09	GOVI	06/08/2026	1,189.00	Call	GOVI	2365860.0000	236.5860	2402300.0000	240.2300	1.540	0.0000	0.0000
2026/02/09	GOVI	06/08/2026	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	GOVI	05/11/2026			GOVI	1450.4260	1450.4260	1454.1440	1454.1440	0.256	0.0000	0.0000
2026/02/09	GOVI	05/11/2026	1,277.00	Call	GOVI	1734260.0000	173.4260	1771440.0000	177.1440	2.144	0.0000	0.0000
2026/02/09	GOVI	05/11/2026	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	GOVI	04/02/2027			GOVI	1475.5100	1475.5100	1479.3020	1479.3020	0.257	0.0000	0.0000
2026/02/09	GOVI	04/02/2027	1,369.00	Call	GOVI	1065100.0000	106.5100	1103020.0000	110.3020	3.560	0.0000	0.0000
2026/02/09	GOVI	04/02/2027	1,369.00	Put	GOVI	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
2026/02/09	GOVI	06/05/2027			GOVI	1501.0280	1501.0280	1504.8950	1504.8950	0.258	0.0000	0.0000
2026/02/09	GOVI	06/05/2027	1,427.00	Call	GOVI	740280.0000	74.0280	778950.0000	77.8950	5.224	0.0000	0.0000
2026/02/09	GOVI	06/05/2027	1,427.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/02/09	I258	05/02/2026			Bond Future	111.6500	111.6500	111.6500	111.6500	0.000	0.0000	0.0000
2026/02/09	I258	07/05/2026			Bond Future	133.3843	133.3843	134.0517	134.0517	0.500	0.0000	0.0000
2026/02/09	I258	07/05/2026	113.73	Call	Bond Future	19654.2900	19.6543	20321.6800	20.3217	3.396	0.0000	0.0000
2026/02/09	I258	07/05/2026	113.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	75.000	0.0000	0.0000
2026/02/09	I258	06/08/2026			Bond Future	132.9589	132.9589	133.6385	133.6385	0.511	0.0000	0.0000
2026/02/09	I258	06/08/2026	112.95	Call	Bond Future	20009.1197	20.0091	20688.6090	20.6886	3.396	0.0000	0.0000
2026/02/09	I258	06/08/2026	112.95	Put	Bond Future	0.1997	0.0002	0.1090	0.0001	45.430	0.0000	0.0000
2026/02/09	I258	05/11/2026			Bond Future	135.2795	135.2795	135.9714	135.9714	0.511	0.0000	0.0000
2026/02/09	I258	05/11/2026	114.95	Call	Bond Future	20333.0716	20.3331	21023.8377	21.0238	3.397	0.0000	0.0000
2026/02/09	I258	05/11/2026	114.95	Put	Bond Future	3.5716	0.0036	2.4377	0.0024	31.747	0.0000	0.0000
2026/02/09	I258	04/02/2027			Bond Future	134.7607	134.7607	135.4650	135.4650	0.523	0.0000	0.0000
2026/02/09	I258	04/02/2027	118.90	Call	Bond Future	15958.9033	15.9589	16643.2228	16.6432	4.288	0.0000	0.0000
2026/02/09	I258	04/02/2027	118.90	Put	Bond Future	98.2133	0.0982	78.2228	0.0782	20.354	0.0000	0.0000
2026/02/09	I258	06/05/2027			Bond Future	137.3779	137.3779	126.0423	126.0423	8.251	0.0000	0.0000
2026/02/09	I258	06/05/2027	134.78	Call	Bond Future	5509.6013	5.5096	989.9727	0.9900	82.032	0.0000	0.0000
2026/02/09	I258	06/05/2027	134.78	Put	Bond Future	2911.6613	2.9117	9727.6727	9.7277	234.094	0.0000	0.0000
2026/02/09	IGOV	05/02/2026			Index Future	438.7740	438.7740	438.7740	438.7740	0.000	0.0000	0.0000
2026/02/09	IGOV	07/05/2026			Index Future	449.1250	449.1250	447.8170	447.8170	0.291	0.0000	0.0000
2026/02/09	IGOV	06/08/2026			Index Future	457.1830	457.1830	455.8520	455.8520	0.291	0.0000	0.0000
2026/02/09	IGOV	05/11/2026			Index Future	465.2560	465.2560	463.9050	463.9050	0.290	0.0000	0.0000
2026/02/09	IGOV	04/02/2027			Index Future	473.4060	473.4060	472.0350	472.0350	0.290	0.0000	0.0000
2026/02/09	IGOV	06/05/2027			Index Future	481.6990	481.6990	480.3070	480.3070	0.289	0.0000	0.0000
2026/02/09	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/02/09	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/02/09	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/02/09	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/02/09	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/02/09	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/02/09	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/02/09	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/02/09	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/02/09	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	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
2026/02/09	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/02/09	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/02/09	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	91.6280	0.000	0.0000	0.0000
2026/02/09	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	91.6000	0.000	0.0000	0.0000
2026/02/09	R033	05/02/2026		Bond Future	10.4900	101.2098	10.4900	101.2098	101.2098	0.000	0.0000	0.0000
2026/02/09	R033	07/05/2026		Bond Future	7.7720	112.8393	7.7454	112.9895	112.9895	0.342	0.0000	0.0000
2026/02/09	R033	07/05/2026	10.38	Call Bond Future	13560.5000	13.5605	13708.7000	13.7087	13.7087	1.093	0.0000	0.0000
2026/02/09	R033	07/05/2026	10.38	Put Bond Future	9.4000	0.0094	7.4000	0.0074	0.0074	21.277	0.0000	0.0000
2026/02/09	R033	06/08/2026		Bond Future	7.8022	114.8582	7.7742	115.0112	115.0112	0.359	0.0000	0.0000
2026/02/09	R033	06/08/2026	10.25	Call Bond Future	12552.2700	12.5523	12692.6800	12.6927	12.6927	1.119	0.0000	0.0000
2026/02/09	R033	06/08/2026	10.25	Put Bond Future	148.3900	0.1484	135.7700	0.1358	0.1358	8.505	0.0000	0.0000
2026/02/09	R033	05/11/2026		Bond Future	7.8411	111.7967	7.8116	111.9526	111.9526	0.376	0.0000	0.0000
2026/02/09	R033	05/11/2026	9.33	Call Bond Future	8256.4700	8.2565	8376.2900	8.3763	8.3763	1.451	0.0000	0.0000
2026/02/09	R033	05/11/2026	9.33	Put Bond Future	736.6500	0.7367	700.5300	0.7005	0.7005	4.903	0.0000	0.0000
2026/02/09	R033	04/02/2027		Bond Future	7.8882	113.7268	7.8571	113.8857	113.8857	0.395	0.0000	0.0000
2026/02/09	R033	04/02/2027	8.65	Call Bond Future	5433.9100	5.4339	5533.3300	5.5333	5.5333	1.830	0.0000	0.0000
2026/02/09	R033	04/02/2027	8.65	Put Bond Future	1638.0700	1.6381	1578.5600	1.5786	1.5786	3.633	0.0000	0.0000
2026/02/09	R033	06/05/2027		Bond Future	7.8840	110.9198	10.0129	101.0429	101.0429	27.003	0.0000	0.0000
2026/02/09	R033	06/05/2027	7.93	Call Bond Future	3055.8300	3.0558	271.4400	0.2714	0.2714	91.117	0.0000	0.0000
2026/02/09	R033	06/05/2027	7.93	Put Bond Future	2829.4700	2.8295	9921.9900	9.9220	9.9220	250.666	0.0000	0.0000
2026/02/09	R035	05/02/2026		Bond Future	10.7900	93.0945	10.7900	93.0945	93.0945	0.000	0.0000	0.0000
2026/02/09	R035	07/05/2026		Bond Future	8.0971	106.5693	8.0498	106.8728	106.8728	0.584	0.0000	0.0000
2026/02/09	R035	07/05/2026	10.86	Call Bond Future	15909.1800	15.9092	16212.5800	16.2126	16.2126	1.907	0.0000	0.0000
2026/02/09	R035	07/05/2026	10.86	Put Bond Future	0.1500	0.0002	0.0900	0.0001	0.0001	40.000	0.0000	0.0000
2026/02/09	R035	07/05/2026	8.55	Call Bond Future	3190.8800	3.1909	3427.8000	3.4278	3.4278	7.425	0.0000	0.0000
2026/02/09	R035	07/05/2026	8.55	Put Bond Future	341.8500	0.3419	275.3100	0.2753	0.2753	19.465	0.0000	0.0000
2026/02/09	R035	07/05/2026	10.66	Call Bond Future	14868.9600	14.8690	15172.2500	15.1723	15.1723	2.040	0.0000	0.0000
2026/02/09	R035	07/05/2026	10.66	Put Bond Future	0.4200	0.0004	0.2500	0.0003	0.0003	40.476	0.0000	0.0000
2026/02/09	R035	07/05/2026	10.16	Call Bond Future	12200.2300	12.2002	12502.3200	12.5023	12.5023	2.476	0.0000	0.0000
2026/02/09	R035	07/05/2026	10.16	Put Bond Future	4.2600	0.0043	2.8900	0.0029	0.0029	32.160	0.0000	0.0000
2026/02/09	R035	07/05/2026	9.66	Put Bond Future	18.8600	0.0189	13.5500	0.0136	0.0136	28.155	0.0000	0.0000
2026/02/09	R035	07/05/2026	9.66	Call Bond Future	9436.6900	9.4367	9734.8400	9.7348	9.7348	3.159	0.0000	0.0000
2026/02/09	R035	07/05/2026	10.71	Call Bond Future	15130.4900	15.1305	15433.8200	15.4338	15.4338	2.005	0.0000	0.0000
2026/02/09	R035	07/05/2026	10.71	Put Bond Future	0.3200	0.0003	0.1900	0.0002	0.0002	40.625	0.0000	0.0000
2026/02/09	R035	07/05/2026	10.21	Call Bond Future	12471.3300	12.4713	12773.6600	12.7737	12.7737	2.424	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
2026/02/09	R035	07/05/2026	10.21	Put	Bond Future	3.4300	0.0034	2.3000	0.0023	32.945	0.0000	0.0000
2026/02/09	R035	07/05/2026	9.71	Put	Bond Future	16.6800	0.0167	11.9300	0.0119	28.477	0.0000	0.0000
2026/02/09	R035	07/05/2026	9.71	Call	Bond Future	9717.2100	9.7172	10015.9200	10.0159	3.074	0.0000	0.0000
2026/02/09	R035	07/05/2026	10.64	Call	Bond Future	14764.0700	14.7641	15067.3500	15.0674	2.054	0.0000	0.0000
2026/02/09	R035	07/05/2026	10.64	Put	Bond Future	0.4600	0.0005	0.2800	0.0003	39.130	0.0000	0.0000
2026/02/09	R035	07/05/2026	10.14	Call	Bond Future	12091.5400	12.0915	12393.5200	12.3935	2.497	0.0000	0.0000
2026/02/09	R035	07/05/2026	10.14	Put	Bond Future	4.6400	0.0046	3.1600	0.0032	31.897	0.0000	0.0000
2026/02/09	R035	07/05/2026	9.64	Put	Bond Future	19.8300	0.0198	14.2800	0.0143	27.988	0.0000	0.0000
2026/02/09	R035	07/05/2026	9.64	Call	Bond Future	9324.2700	9.3243	9622.1800	9.6222	3.195	0.0000	0.0000
2026/02/09	R035	07/05/2026	8.29	Put	Bond Future	676.0300	0.6760	562.2400	0.5622	16.832	0.0000	0.0000
2026/02/09	R035	07/05/2026	8.29	Call	Bond Future	1901.9400	1.9019	2091.6100	2.0916	9.972	0.0000	0.0000
2026/02/09	R035	07/05/2026	8.79	Put	Bond Future	181.3200	0.1813	142.1000	0.1421	21.630	0.0000	0.0000
2026/02/09	R035	07/05/2026	8.79	Call	Bond Future	4499.4300	4.4994	4763.6700	4.7637	5.873	0.0000	0.0000
2026/02/09	R035	07/05/2026	9.20	Call	Bond Future	6826.3300	6.8263	7114.4300	7.1144	4.220	0.0000	0.0000
2026/02/09	R035	07/05/2026	9.20	Put	Bond Future	61.6700	0.0617	46.3100	0.0463	24.907	0.0000	0.0000
2026/02/09	R035	06/08/2026	8.29	Put	Bond Future	1130.8100	1.1308	1000.8700	1.0009	11.491	0.0000	0.0000
2026/02/09	R035	06/08/2026	8.29	Call	Bond Future	2102.4400	2.1024	2281.4400	2.2814	8.514	0.0000	0.0000
2026/02/09	R035	06/08/2026	8.79	Put	Bond Future	476.2400	0.4762	412.3600	0.4124	13.413	0.0000	0.0000
2026/02/09	R035	06/08/2026	8.79	Call	Bond Future	4478.3300	4.4783	4723.3900	4.7234	5.472	0.0000	0.0000
2026/02/09	R035	06/08/2026	9.39	Call	Bond Future	7665.6600	7.6657	7947.8300	7.9478	3.681	0.0000	0.0000
2026/02/09	R035	06/08/2026	9.39	Put	Bond Future	177.1200	0.1771	150.3500	0.1504	15.114	0.0000	0.0000
2026/02/09	R035	06/08/2026	9.71	Call	Bond Future	9389.5400	9.3895	9681.6300	9.6816	3.111	0.0000	0.0000
2026/02/09	R035	06/08/2026	9.71	Put	Bond Future	105.8500	0.1059	89.0000	0.0890	15.919	0.0000	0.0000
2026/02/09	R035	06/08/2026	9.21	Call	Bond Future	6697.6500	6.6977	6971.7500	6.9718	4.092	0.0000	0.0000
2026/02/09	R035	06/08/2026	9.21	Put	Bond Future	238.3000	0.2383	203.4600	0.2035	14.620	0.0000	0.0000
2026/02/09	R035	06/08/2026	8.71	Put	Bond Future	545.3000	0.5453	473.5800	0.4736	13.152	0.0000	0.0000
2026/02/09	R035	06/08/2026	8.71	Call	Bond Future	4070.3000	4.0703	4307.5200	4.3075	5.828	0.0000	0.0000
2026/02/09	R035	06/08/2026	10.13	Call	Bond Future	11630.8700	11.6309	11930.3600	11.9304	2.575	0.0000	0.0000
2026/02/09	R035	06/08/2026	10.13	Put	Bond Future	56.3600	0.0564	46.9100	0.0469	16.767	0.0000	0.0000
2026/02/09	R035	06/08/2026	9.63	Call	Bond Future	8959.0600	8.9591	9249.1200	9.2491	3.238	0.0000	0.0000
2026/02/09	R035	06/08/2026	9.63	Put	Bond Future	120.0600	0.1201	101.1800	0.1012	15.725	0.0000	0.0000
2026/02/09	R035	06/08/2026	9.13	Put	Bond Future	270.7900	0.2708	231.7500	0.2318	14.417	0.0000	0.0000
2026/02/09	R035	06/08/2026	9.13	Call	Bond Future	6268.1600	6.2682	6538.0600	6.5381	4.306	0.0000	0.0000
2026/02/09	R035	06/08/2026	10.22	Call	Bond Future	12105.5700	12.1056	12406.1100	12.4061	2.483	0.0000	0.0000
2026/02/09	R035	06/08/2026	10.22	Put	Bond Future	49.5900	0.0496	41.1900	0.0412	16.939	0.0000	0.0000
2026/02/09	R035	06/08/2026	9.72	Call	Bond Future	9443.3000	9.4433	9735.6300	9.7356	3.096	0.0000	0.0000
2026/02/09	R035	06/08/2026	9.72	Put	Bond Future	104.2100	0.1042	87.6000	0.0876	15.939	0.0000	0.0000
2026/02/09	R035	06/08/2026	9.22	Put	Bond Future	234.6700	0.2347	200.3200	0.2003	14.638	0.0000	0.0000
2026/02/09	R035	06/08/2026	9.22	Call	Bond Future	6751.5600	6.7516	7026.1500	7.0262	4.067	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
2026/02/09	R035	06/08/2026		Bond Future	8.1337	108.4761	8.0844		108.7850	0.606	0.0000	0.0000
2026/02/09	R035	06/08/2026	11.06	Call	Bond Future	16400.1300	16.4001	16708.0100	16.7080	1.877	0.0000	0.0000
2026/02/09	R035	06/08/2026	11.06	Put	Bond Future	4.7900	0.0048	3.7300	0.0037	22.129	0.0000	0.0000
2026/02/09	R035	05/11/2026		Bond Future	8.1806	105.8459	8.1292		106.1605	0.629	0.0000	0.0000
2026/02/09	R035	05/11/2026	10.03	Call	Bond Future	10709.4100	10.7094	11003.1700	11.0032	2.743	0.0000	0.0000
2026/02/09	R035	05/11/2026	10.03	Put	Bond Future	171.9600	0.1720	151.1900	0.1512	12.078	0.0000	0.0000
2026/02/09	R035	05/11/2026	9.80	Call	Bond Future	9531.6800	9.5317	9819.4700	9.8195	3.019	0.0000	0.0000
2026/02/09	R035	05/11/2026	9.80	Put	Bond Future	227.0200	0.2270	200.2800	0.2003	11.779	0.0000	0.0000
2026/02/09	R035	05/11/2026	9.30	Call	Bond Future	6980.1700	6.9802	7247.5400	7.2475	3.830	0.0000	0.0000
2026/02/09	R035	05/11/2026	9.30	Put	Bond Future	429.2500	0.4293	382.0900	0.3821	10.987	0.0000	0.0000
2026/02/09	R035	05/11/2026	8.80	Put	Bond Future	817.9000	0.8179	735.2900	0.7353	10.100	0.0000	0.0000
2026/02/09	R035	05/11/2026	8.80	Call	Bond Future	4510.5000	4.5105	4742.4200	4.7424	5.142	0.0000	0.0000
2026/02/09	R035	05/11/2026	8.97	Call	Bond Future	5330.9300	5.3309	5577.1800	5.5772	4.619	0.0000	0.0000
2026/02/09	R035	05/11/2026	8.97	Put	Bond Future	654.4900	0.6545	586.2100	0.5862	10.433	0.0000	0.0000
2026/02/09	R035	05/11/2026	8.47	Call	Bond Future	3013.9500	3.0140	3209.7300	3.2097	6.496	0.0000	0.0000
2026/02/09	R035	05/11/2026	8.47	Put	Bond Future	1267.2800	1.2673	1148.5300	1.1485	9.370	0.0000	0.0000
2026/02/09	R035	05/11/2026	7.97	Put	Bond Future	2498.2700	2.4983	2302.2500	2.3023	7.846	0.0000	0.0000
2026/02/09	R035	05/11/2026	7.97	Call	Bond Future	1203.0600	1.2031	1321.5700	1.3216	9.851	0.0000	0.0000
2026/02/09	R035	04/02/2027		Bond Future	8.2355	107.6741	8.1817		107.9944	0.653	0.0000	0.0000
2026/02/09	R035	04/02/2027	9.02	Call	Bond Future	5454.3200	5.4543	5694.3400	5.6943	4.401	0.0000	0.0000
2026/02/09	R035	04/02/2027	9.02	Put	Bond Future	925.1100	0.9251	844.8800	0.8449	8.672	0.0000	0.0000
2026/02/09	R035	06/05/2027		Bond Future	8.2991	104.9757	9.9085		96.1842	19.393	0.0000	0.0000
2026/02/09	R035	06/05/2027	8.25	Call	Bond Future	2362.3600	2.3624	168.9500	0.1690	92.848	0.0000	0.0000
2026/02/09	R035	06/05/2027	8.25	Put	Bond Future	2646.4300	2.6464	9244.5400	9.2445	249.321	0.0000	0.0000
2026/02/09	R038	05/02/2026		Bond Future	11.4400	100.2853	11.4400		100.2853	0.000	0.0000	0.0000
2026/02/09	R038	07/05/2026		Bond Future	8.5133	118.6706	8.4609		119.1044	0.615	0.0000	0.0000
2026/02/09	R038	07/05/2026	11.40	Call	Bond Future	20821.5700	20.8216	21255.3200	21.2553	2.083	0.0000	0.0000
2026/02/09	R038	07/05/2026	11.40	Put	Bond Future	0.1700	0.0002	0.1000	0.0001	41.176	0.0000	0.0000
2026/02/09	R038	06/08/2026		Bond Future	8.5613	120.7938	8.5069		121.2355	0.635	0.0000	0.0000
2026/02/09	R038	06/08/2026	11.77	Call	Bond Future	22441.1400	22.4411	22881.7900	22.8818	1.964	0.0000	0.0000
2026/02/09	R038	06/08/2026	11.77	Put	Bond Future	4.2600	0.0043	3.2500	0.0033	23.709	0.0000	0.0000
2026/02/09	R038	05/11/2026		Bond Future	8.6156	117.3936	8.5592		117.8431	0.655	0.0000	0.0000
2026/02/09	R038	05/11/2026	10.72	Call	Bond Future	15334.2900	15.3343	15763.7400	15.7637	2.801	0.0000	0.0000
2026/02/09	R038	05/11/2026	10.72	Put	Bond Future	146.6300	0.1466	126.5400	0.1265	13.701	0.0000	0.0000
2026/02/09	R038	04/02/2027		Bond Future	8.6765	119.4202	8.6179		119.8778	0.675	0.0000	0.0000
2026/02/09	R038	04/02/2027	9.60	Call	Bond Future	7982.7600	7.9828	8339.2100	8.3392	4.465	0.0000	0.0000
2026/02/09	R038	04/02/2027	9.60	Put	Bond Future	1087.9300	1.0879	986.8000	0.9868	9.296	0.0000	0.0000
2026/02/09	R038	06/05/2027		Bond Future	8.5444	117.5062	10.1101		106.1760	18.323	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
2026/02/09	R038	06/05/2027	8.71	Call	Bond Future	4082.9500	4.0830	416.1900	0.4162	89.807	0.0000	0.0000
2026/02/09	R038	06/05/2027	8.71	Put	Bond Future	2807.2500	2.8073	10470.6900	10.4707	272.987	0.0000	0.0000
2026/02/09	R053	05/02/2026			Bond Future	11.4900	105.3338	11.4900	105.3338	0.000	0.0000	0.0000
2026/02/09	R053	07/05/2026			Bond Future	8.7348	131.0782	8.6933	131.6141	0.476	0.0000	0.0000
2026/02/09	R053	07/05/2026	11.69	Call	Bond Future	30303.4400	30.3034	30839.1900	30.8392	1.768	0.0000	0.0000
2026/02/09	R053	07/05/2026	11.69	Put	Bond Future	0.3900	0.0004	0.2400	0.0002	38.462	0.0000	0.0000
2026/02/09	R053	06/08/2026			Bond Future	8.7741	133.4233	8.7314	133.9691	0.487	0.0000	0.0000
2026/02/09	R053	06/08/2026	12.28	Call	Bond Future	34316.8100	34.3168	34861.5400	34.8615	1.587	0.0000	0.0000
2026/02/09	R053	06/08/2026	12.28	Put	Bond Future	4.7900	0.0048	3.7600	0.0038	21.503	0.0000	0.0000
2026/02/09	R053	05/11/2026			Bond Future	8.8174	129.8627	8.7734	130.4181	0.498	0.0000	0.0000
2026/02/09	R053	05/11/2026	11.21	Call	Bond Future	25313.7900	25.3138	25844.4500	25.8445	2.096	0.0000	0.0000
2026/02/09	R053	05/11/2026	11.21	Put	Bond Future	226.8600	0.2269	202.1000	0.2021	10.914	0.0000	0.0000
2026/02/09	R053	04/02/2027			Bond Future	8.8645	132.1046	8.8193	132.6699	0.510	0.0000	0.0000
2026/02/09	R053	04/02/2027	9.99	Call	Bond Future	14292.1200	14.2921	14748.0200	14.7480	3.190	0.0000	0.0000
2026/02/09	R053	04/02/2027	9.99	Put	Bond Future	1460.7600	1.4608	1351.3200	1.3513	7.492	0.0000	0.0000
2026/02/09	R053	06/05/2027			Bond Future	8.9187	128.4548	9.8578	117.7206	10.530	0.0000	0.0000
2026/02/09	R053	06/05/2027	8.92	Call	Bond Future	5419.4800	5.4195	1481.1900	1.4812	72.669	0.0000	0.0000
2026/02/09	R053	06/05/2027	8.92	Put	Bond Future	5403.1200	5.4031	12199.0300	12.1990	125.778	0.0000	0.0000
2026/02/09	R186	05/02/2026			Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2026/02/09	R186	07/05/2026			Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/02/09	R186	07/05/2026	8.69	Call	Bond Future	78.3100	0.0783	76.9900	0.0770	1.686	0.0000	0.0000
2026/02/09	R186	07/05/2026	8.69	Put	Bond Future	78.3100	0.0783	76.9900	0.0770	1.686	0.0000	0.0000
2026/02/09	R186	06/08/2026			Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/02/09	R186	06/08/2026	8.57	Call	Bond Future	75.7300	0.0757	75.1000	0.0751	0.832	0.0000	0.0000
2026/02/09	R186	06/08/2026	8.57	Put	Bond Future	75.7300	0.0757	75.1000	0.0751	0.832	0.0000	0.0000
2026/02/09	R186	05/11/2026			Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/02/09	R186	05/11/2026	8.12	Call	Bond Future	45.9800	0.0460	45.7200	0.0457	0.565	0.0000	0.0000
2026/02/09	R186	05/11/2026	8.12	Put	Bond Future	45.9800	0.0460	45.7200	0.0457	0.565	0.0000	0.0000
2026/02/09	R202	05/02/2026			Bond Future	277.8200	277.8200	277.8200	277.8200	0.000	0.0000	0.0000
2026/02/09	R202	07/05/2026			Bond Future	301.7148	301.7148	301.8822	301.8822	0.055	0.0000	0.0000
2026/02/09	R202	07/05/2026	277.55	Call	Bond Future	24164.8300	24.1648	24332.2400	24.3322	0.693	0.0000	0.0000
2026/02/09	R202	07/05/2026	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	R202	06/08/2026			Bond Future	301.7884	301.7884	301.9592	301.9592	0.057	0.0000	0.0000
2026/02/09	R202	06/08/2026	278.86	Call	Bond Future	22928.4300	22.9284	23099.2300	23.0992	0.745	0.0000	0.0000
2026/02/09	R202	06/08/2026	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	R202	05/11/2026			Bond Future	307.0569	307.0569	307.2313	307.2313	0.057	0.0000	0.0000
2026/02/09	R202	05/11/2026	280.46	Call	Bond Future	26596.8900	26.5969	26771.3300	26.7713	0.656	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
2026/02/09	R202	05/11/2026	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	R202	04/02/2027			Bond Future	306.9506	306.9506	307.1290	307.1290	0.058	0.0000	0.0000
2026/02/09	R202	04/02/2027	294.73	Call	Bond Future	12220.6200	12.2206	12399.0100	12.3990	1.460	0.0000	0.0000
2026/02/09	R202	04/02/2027	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	R202	06/05/2027			Bond Future	312.1457	312.1457	285.9832	285.9832	8.381	0.0000	0.0000
2026/02/09	R202	06/05/2027	306.99	Call	Bond Future	5155.6700	5.1557	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/09	R202	06/05/2027	306.99	Put	Bond Future	0.0000	0.0000	21006.7900	21.0068	100.000	0.0000	0.0000
2026/02/09	R209	05/02/2026			Bond Future	10.9300	74.0118	10.9300	74.0118	0.000	0.0000	0.0000
2026/02/09	R209	07/05/2026			Bond Future	8.2542	87.3401	8.2071	87.6271	0.570	0.0000	0.0000
2026/02/09	R209	07/05/2026	11.07	Call	Bond Future	15170.3900	15.1704	15457.3500	15.4574	1.892	0.0000	0.0000
2026/02/09	R209	07/05/2026	11.07	Put	Bond Future	0.1200	0.0001	0.0700	0.0001	41.667	0.0000	0.0000
2026/02/09	R209	06/08/2026			Bond Future	8.2928	88.9028	8.2440	89.1949	0.588	0.0000	0.0000
2026/02/09	R209	06/08/2026	11.39	Call	Bond Future	16239.3500	16.2394	16530.8200	16.5308	1.795	0.0000	0.0000
2026/02/09	R209	06/08/2026	11.39	Put	Bond Future	3.0800	0.0031	2.3800	0.0024	22.727	0.0000	0.0000
2026/02/09	R209	05/11/2026			Bond Future	8.3377	87.2843	8.2871	87.5818	0.607	0.0000	0.0000
2026/02/09	R209	05/11/2026	10.32	Call	Bond Future	10867.1500	10.8672	11145.2600	11.1453	2.559	0.0000	0.0000
2026/02/09	R209	05/11/2026	10.32	Put	Bond Future	169.9500	0.1700	150.5800	0.1506	11.397	0.0000	0.0000
2026/02/09	R209	04/02/2027			Bond Future	8.3886	88.7917	8.3360	89.0945	0.627	0.0000	0.0000
2026/02/09	R209	04/02/2027	9.28	Call	Bond Future	5724.7600	5.7248	5959.4100	5.9594	4.099	0.0000	0.0000
2026/02/09	R209	04/02/2027	9.28	Put	Bond Future	788.0800	0.7881	719.9100	0.7199	8.650	0.0000	0.0000
2026/02/09	R209	04/02/2027	8.96	Call	Bond Future	4320.3700	4.3204	4531.4300	4.5314	4.885	0.0000	0.0000
2026/02/09	R209	04/02/2027	8.96	Put	Bond Future	1113.9000	1.1139	1022.1400	1.0221	8.238	0.0000	0.0000
2026/02/09	R209	04/02/2027	8.03	Put	Bond Future	3197.5000	3.1975	2995.4500	2.9955	6.319	0.0000	0.0000
2026/02/09	R209	04/02/2027	8.03	Call	Bond Future	1105.4600	1.1055	1206.2300	1.2062	9.116	0.0000	0.0000
2026/02/09	R209	06/05/2027			Bond Future	8.4505	87.1273	9.8133	79.8734	16.126	0.0000	0.0000
2026/02/09	R209	06/05/2027	8.41	Call	Bond Future	2303.5100	2.3035	266.3900	0.2664	88.435	0.0000	0.0000
2026/02/09	R209	06/05/2027	8.41	Put	Bond Future	2531.5900	2.5316	7748.4300	7.7484	206.070	0.0000	0.0000
2026/02/09	R210	05/02/2026			Bond Future	253.1000	253.1000	253.1000	253.1000	0.000	0.0000	0.0000
2026/02/09	R210	07/05/2026			Bond Future	260.8539	260.8539	260.8754	260.8754	0.008	0.0000	0.0000
2026/02/09	R210	07/05/2026	255.40	Call	Bond Future	5453.8800	5.4539	5475.4400	5.4754	0.395	0.0000	0.0000
2026/02/09	R210	07/05/2026	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	R210	06/08/2026			Bond Future	265.5846	265.5846	265.6068	265.6068	0.008	0.0000	0.0000
2026/02/09	R210	06/08/2026	259.84	Call	Bond Future	5744.6100	5.7446	5766.7500	5.7668	0.385	0.0000	0.0000
2026/02/09	R210	06/08/2026	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	R210	05/11/2026			Bond Future	266.7016	266.7016	266.7248	266.7248	0.009	0.0000	0.0000
2026/02/09	R210	05/11/2026	253.33	Call	Bond Future	13371.6400	13.3716	13394.8200	13.3948	0.173	0.0000	0.0000
2026/02/09	R210	05/11/2026	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	R210	04/02/2027			Bond Future	271.3714	271.3714	271.3956	271.3956	0.009	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
2026/02/09	R210	04/02/2027	266.03	Call	Bond Future	5341.4200	5.3414	5365.6400	5.3656	0.453	0.0000	0.0000
2026/02/09	R210	04/02/2027	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	R210	06/05/2027			Bond Future	272.3343	272.3343	249.3529	249.3529	8.439	0.0000	0.0000
2026/02/09	R210	06/05/2027	271.13	Call	Bond Future	1204.2800	1.2043	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/09	R210	06/05/2027	271.13	Put	Bond Future	0.0000	0.0000	21777.0700	21.7771	100.000	0.0000	0.0000
2026/02/09	R213	05/02/2026			Bond Future	9.8900	91.8702	9.8900	91.8702	0.000	0.0000	0.0000
2026/02/09	R213	07/05/2026			Bond Future	7.4431	99.6113	7.4163	99.7169	0.360	0.0000	0.0000
2026/02/09	R213	07/05/2026	9.80	Call	Bond Future	8767.1000	8.7671	8872.5200	8.8725	1.202	0.0000	0.0000
2026/02/09	R213	07/05/2026	9.80	Put	Bond Future	0.5300	0.0005	0.3700	0.0004	30.189	0.0000	0.0000
2026/02/09	R213	06/08/2026			Bond Future	7.4576	101.3936	7.4290	101.5011	0.383	0.0000	0.0000
2026/02/09	R213	06/08/2026	9.69	Call	Bond Future	7993.5600	7.9936	8098.8900	8.0989	1.318	0.0000	0.0000
2026/02/09	R213	06/08/2026	9.69	Put	Bond Future	16.0800	0.0161	13.8900	0.0139	13.619	0.0000	0.0000
2026/02/09	R213	05/11/2026			Bond Future	7.4875	99.5920	7.4569	99.7016	0.408	0.0000	0.0000
2026/02/09	R213	05/11/2026	8.75	Call	Bond Future	4604.1000	4.6041	4698.2400	4.6982	2.045	0.0000	0.0000
2026/02/09	R213	05/11/2026	8.75	Put	Bond Future	201.4600	0.2015	185.9600	0.1860	7.694	0.0000	0.0000
2026/02/09	R213	04/02/2027			Bond Future	7.5277	101.3125	7.4948	101.4243	0.436	0.0000	0.0000
2026/02/09	R213	04/02/2027	8.14	Call	Bond Future	2691.6700	2.6917	2768.0000	2.7680	2.836	0.0000	0.0000
2026/02/09	R213	04/02/2027	8.14	Put	Bond Future	636.0200	0.6360	600.5700	0.6006	5.574	0.0000	0.0000
2026/02/09	R213	06/05/2027			Bond Future	7.5828	99.4590	10.3511	91.0267	36.508	0.0000	0.0000
2026/02/09	R213	06/05/2027	7.56	Call	Bond Future	1334.1700	1.3342	4.8600	0.0049	99.636	0.0000	0.0000
2026/02/09	R213	06/05/2027	7.56	Put	Bond Future	1407.4300	1.4074	8510.3600	8.5104	504.674	0.0000	0.0000
2026/02/09	R214	05/02/2026			Bond Future	11.2600	68.7751	11.2600	68.7751	0.000	0.0000	0.0000
2026/02/09	R214	07/05/2026			Bond Future	8.6766	83.3228	8.6349	83.6232	0.480	0.0000	0.0000
2026/02/09	R214	07/05/2026	11.53	Call	Bond Future	17379.5100	17.3795	17679.8900	17.6799	1.728	0.0000	0.0000
2026/02/09	R214	07/05/2026	11.53	Put	Bond Future	0.1900	0.0002	0.1100	0.0001	42.105	0.0000	0.0000
2026/02/09	R214	06/08/2026			Bond Future	8.7183	84.8136	8.6754	85.1196	0.493	0.0000	0.0000
2026/02/09	R214	06/08/2026	11.97	Call	Bond Future	19191.0100	19.1910	19496.2900	19.4963	1.591	0.0000	0.0000
2026/02/09	R214	06/08/2026	11.97	Put	Bond Future	3.2400	0.0032	2.5600	0.0026	20.988	0.0000	0.0000
2026/02/09	R214	05/11/2026			Bond Future	8.7668	82.9797	8.7226	83.2911	0.505	0.0000	0.0000
2026/02/09	R214	05/11/2026	10.97	Call	Bond Future	13782.0200	13.7820	14077.0500	14.0771	2.141	0.0000	0.0000
2026/02/09	R214	05/11/2026	10.97	Put	Bond Future	153.3900	0.1534	137.0200	0.1370	10.672	0.0000	0.0000
2026/02/09	R214	04/02/2027			Bond Future	8.8209	84.4131	8.7753	84.7301	0.518	0.0000	0.0000
2026/02/09	R214	04/02/2027	9.90	Call	Bond Future	7828.0300	7.8280	8082.9500	8.0830	3.257	0.0000	0.0000
2026/02/09	R214	04/02/2027	9.90	Put	Bond Future	806.3900	0.8064	744.3300	0.7443	7.696	0.0000	0.0000
2026/02/09	R214	06/05/2027			Bond Future	8.8801	82.5299	9.9417	75.7049	11.954	0.0000	0.0000
2026/02/09	R214	06/05/2027	8.88	Call	Bond Future	2974.4600	2.9745	641.4600	0.6415	78.434	0.0000	0.0000
2026/02/09	R214	06/05/2027	8.88	Put	Bond Future	2975.1400	2.9751	7467.1800	7.4672	150.986	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
2026/02/09	R248	05/02/2026		Bond Future	11.4600	82.3075	11.4600		82.3075	0.000	0.0000	0.0000
2026/02/09	R248	07/05/2026		Bond Future	8.8524	100.7313	8.8159		101.0795	0.412	0.0000	0.0000
2026/02/09	R248	07/05/2026	11.72	Call Bond Future	22251.3900	22.2514	22599.4200		22.5994	1.564	0.0000	0.0000
2026/02/09	R248	07/05/2026	11.72	Put Bond Future	0.4200	0.0004	0.2700		0.0003	35.714	0.0000	0.0000
2026/02/09	R248	07/05/2026	8.30	Put Bond Future	5588.5500	5.5886	5257.5200		5.2575	5.923	0.0000	0.0000
2026/02/09	R248	07/05/2026	8.30	Call Bond Future	104.3900	0.1044	121.5400		0.1215	16.429	0.0000	0.0000
2026/02/09	R248	07/05/2026	8.70	Put Bond Future	2309.3300	2.3093	2066.1400		2.0661	10.531	0.0000	0.0000
2026/02/09	R248	07/05/2026	8.70	Call Bond Future	842.1800	0.8422	947.1700		0.9472	12.466	0.0000	0.0000
2026/02/09	R248	07/05/2026	9.18	Call Bond Future	3647.4800	3.6475	3897.6500		3.8977	6.859	0.0000	0.0000
2026/02/09	R248	07/05/2026	9.18	Put Bond Future	606.2900	0.6063	508.2800		0.5083	16.166	0.0000	0.0000
2026/02/09	R248	07/05/2026	9.19	Call Bond Future	3721.2600	3.7213	3973.5500		3.9736	6.780	0.0000	0.0000
2026/02/09	R248	07/05/2026	9.19	Put Bond Future	589.5700	0.5896	493.6800		0.4937	16.264	0.0000	0.0000
2026/02/09	R248	06/08/2026		Bond Future	8.8951	102.5335	8.8575		102.8880	0.422	0.0000	0.0000
2026/02/09	R248	06/08/2026	12.37	Call Bond Future	25687.9900	25.6880	26041.7600		26.0418	1.377	0.0000	0.0000
2026/02/09	R248	06/08/2026	12.37	Put Bond Future	3.6900	0.0037	2.9600		0.0030	19.783	0.0000	0.0000
2026/02/09	R248	05/11/2026		Bond Future	8.9436	99.8644	8.9050		100.2252	0.432	0.0000	0.0000
2026/02/09	R248	05/11/2026	11.31	Call Bond Future	18816.3600	18.8164	19159.7800		19.1598	1.825	0.0000	0.0000
2026/02/09	R248	05/11/2026	11.31	Put Bond Future	176.7800	0.1768	159.3600		0.1594	9.854	0.0000	0.0000
2026/02/09	R248	04/02/2027		Bond Future	8.9973	101.5891	8.9575		101.9564	0.442	0.0000	0.0000
2026/02/09	R248	04/02/2027	10.11	Call Bond Future	10631.6100	10.6316	10922.3600		10.9224	2.735	0.0000	0.0000
2026/02/09	R248	04/02/2027	10.11	Put Bond Future	1182.7000	1.1827	1106.1300		1.1061	6.474	0.0000	0.0000
2026/02/09	R248	06/05/2027		Bond Future	9.0552	98.8522	10.0271		90.6137	10.733	0.0000	0.0000
2026/02/09	R248	06/05/2027	9.05	Call Bond Future	4125.5300	4.1255	1122.3300		1.1223	72.795	0.0000	0.0000
2026/02/09	R248	06/05/2027	9.05	Put Bond Future	4173.0800	4.1731	9408.3900		9.4084	125.454	0.0000	0.0000
2026/02/09	R2R9	05/02/2026		Bond Future	9.5500	105.9892	9.5500		105.9892	0.000	0.0000	0.0000
2026/02/09	R2R9	07/05/2026		Bond Future	8.6186	110.7776	8.5767		111.1226	0.487	0.0000	0.0000
2026/02/09	R2R9	07/05/2026	99.91	Call Bond Future	99927.8900	99.9279	100272.8500		100.2729	0.345	0.0000	0.0000
2026/02/09	R2R9	07/05/2026	99.91	Put Bond Future	0.0000	0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/02/09	R2R9	06/08/2026		Bond Future	8.6672	112.7596	8.6238		113.1107	0.501	0.0000	0.0000
2026/02/09	R2R9	06/08/2026	101.74	Call Bond Future	99640.0500	99.6401	99991.2400		99.9912	0.352	0.0000	0.0000
2026/02/09	R2R9	06/08/2026	101.74	Put Bond Future	0.0000	0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/02/09	R2R9	05/11/2026		Bond Future	8.7217	109.7249	8.6767		110.0824	0.516	0.0000	0.0000
2026/02/09	R2R9	05/11/2026	98.56	Call Bond Future	98754.8600	98.7549	99112.3600		99.1124	0.362	0.0000	0.0000
2026/02/09	R2R9	05/11/2026	98.56	Put Bond Future	0.0000	0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/02/09	R2R9	04/02/2027		Bond Future	8.7822	111.6193	8.7355		111.9832	0.531	0.0000	0.0000
2026/02/09	R2R9	04/02/2027	9.89	Call Bond Future	8644.4200	8.6444	8958.9900		8.9590	3.639	0.0000	0.0000
2026/02/09	R2R9	04/02/2027	9.89	Put Bond Future	477.7000	0.4777	428.3300		0.4283	10.335	0.0000	0.0000
2026/02/09	R2R9	06/05/2027		Bond Future	8.8531	108.5087	10.1320		99.3319	14.445	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
2026/02/09	R2R9	06/05/2027	8.83	Call	Bond Future	3346.8700	3.3469	521.4800	0.5215	84.419	0.0000	0.0000
2026/02/09	R2R9	06/05/2027	8.83	Put	Bond Future	3523.6300	3.5236	9875.0400	9.8750	180.252	0.0000	0.0000
2026/02/09	R4R2	05/02/2026			Bond Future	9.7900	106.3655	9.7900	106.3655	0.000	0.0000	0.0000
2026/02/09	R4R2	07/05/2026			Bond Future	8.7737	112.6070	8.7371	112.9450	0.418	0.0000	0.0000
2026/02/09	R4R2	07/05/2026	100.23	Call	Bond Future	101517.9100	101.5179	101855.8900	101.8559	0.333	0.0000	0.0000
2026/02/09	R4R2	07/05/2026	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	R4R2	06/08/2026			Bond Future	8.8224	114.6217	8.7845	114.9657	0.429	0.0000	0.0000
2026/02/09	R4R2	06/08/2026	102.06	Call	Bond Future	101204.4300	101.2044	101548.4700	101.5485	0.340	0.0000	0.0000
2026/02/09	R4R2	06/08/2026	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	R4R2	05/11/2026			Bond Future	8.8762	111.4932	8.8371	111.8434	0.441	0.0000	0.0000
2026/02/09	R4R2	05/11/2026	98.76	Call	Bond Future	100270.6300	100.2706	100620.8300	100.6208	0.349	0.0000	0.0000
2026/02/09	R4R2	05/11/2026	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	R4R2	04/02/2027			Bond Future	8.9354	113.4180	8.8949	113.7746	0.453	0.0000	0.0000
2026/02/09	R4R2	04/02/2027	10.13	Call	Bond Future	10267.9800	10.2680	10581.2400	10.5812	3.051	0.0000	0.0000
2026/02/09	R4R2	04/02/2027	10.13	Put	Bond Future	458.4100	0.4584	415.0400	0.4150	9.461	0.0000	0.0000
2026/02/09	R4R2	06/05/2027			Bond Future	9.0038	110.2115	10.1566	100.8726	12.803	0.0000	0.0000
2026/02/09	R4R2	06/05/2027	9.00	Call	Bond Future	3876.4000	3.8764	765.2900	0.7653	80.258	0.0000	0.0000
2026/02/09	R4R2	06/05/2027	9.00	Put	Bond Future	3909.2700	3.9093	10137.0700	10.1371	159.309	0.0000	0.0000
2026/02/09	RR87	05/02/2026			Bond Future	6.9100	105.2849	6.9100	105.2849	0.000	0.0000	0.0000
2026/02/09	RR87	07/05/2026			Bond Future	6.7278	103.0713	6.7005	103.0867	0.406	0.0000	0.0000
2026/02/09	RR87	07/05/2026	6.81	Call	Bond Future	85.3891	0.0854	94.4268	0.0944	10.584	0.0000	0.0000
2026/02/09	RR87	07/05/2026	6.81	Put	Bond Future	38.7991	0.0388	32.3668	0.0324	16.579	0.0000	0.0000
2026/02/09	RR87	06/08/2026			Bond Future	6.4091	101.1728	6.3624	101.1894	0.729	0.0000	0.0000
2026/02/09	RR87	06/08/2026	6.53	Call	Bond Future	86.2889	0.0863	96.2279	0.0962	11.518	0.0000	0.0000
2026/02/09	RR87	06/08/2026	6.53	Put	Bond Future	43.3989	0.0434	36.7479	0.0367	15.325	0.0000	0.0000
2026/02/09	RR87	05/11/2026			Bond Future	5.0633	102.9147	4.9144	102.9318	2.940	0.0000	0.0000
2026/02/09	RR87	05/11/2026	5.27	Call	Bond Future	35.2216	0.0352	47.5740	0.0476	35.071	0.0000	0.0000
2026/02/09	RR87	05/11/2026	5.27	Put	Bond Future	11.4616	0.0115	6.7040	0.0067	41.509	0.0000	0.0000
2026/02/09	RR88	05/02/2026			Bond Future	6.8900	108.5801	6.8900	108.5801	0.000	0.0000	0.0000
2026/02/09	RR88	07/05/2026			Bond Future	6.8191	106.4058	6.8018	106.4321	0.252	0.0000	0.0000
2026/02/09	RR88	07/05/2026	6.84	Call	Bond Future	195.5886	0.1956	206.8216	0.2068	5.743	0.0000	0.0000
2026/02/09	RR88	07/05/2026	6.84	Put	Bond Future	163.6086	0.1636	148.5516	0.1486	9.203	0.0000	0.0000
2026/02/09	RR88	06/08/2026			Bond Future	6.7505	105.3946	6.7298	105.4196	0.307	0.0000	0.0000
2026/02/09	RR88	06/08/2026	6.79	Call	Bond Future	285.0798	0.2851	296.4076	0.2964	3.974	0.0000	0.0000
2026/02/09	RR88	06/08/2026	6.79	Put	Bond Future	237.3098	0.2373	223.5776	0.2236	5.787	0.0000	0.0000
2026/02/09	RR88	05/11/2026			Bond Future	6.6765	106.6323	6.6507	106.6595	0.387	0.0000	0.0000
2026/02/09	RR88	05/11/2026	6.71	Call	Bond Future	297.0684	0.2971	309.9299	0.3099	4.329	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
2026/02/09	RR88	05/11/2026	6.71	Put	Bond Future	261.7384	0.2617	247.3899	0.2474	5.482	0.0000	0.0000
2026/02/09	X038	31/01/2038			Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	X210	31/03/2028			Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	X213	28/02/2031			Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/09	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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