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IINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/02/2026 TO 10/02/2026

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
2026/02/10	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2026/02/10	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2026/02/10	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2026/02/10	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2026/02/10	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2026/02/10	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000		0.0000	0.000	0.0000	0.0000
2026/02/10	2029	05/02/2026		Bond Future	140.1100	140.1100	140.1100		140.1100	0.000	0.0000	0.0000
2026/02/10	2029	07/05/2026		Bond Future	146.9771	146.9771	146.8269		146.8269	0.102	0.0000	0.0000
2026/02/10	2029	07/05/2026	141.82	Call	Bond Future	5157.1200	5.1571	5006.9000	5.0069	2.913	0.0000	0.0000
2026/02/10	2029	07/05/2026	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	2029	06/08/2026		Bond Future	149.6428	149.6428	149.4900		149.4900	0.102	0.0000	0.0000
2026/02/10	2029	06/08/2026	144.10	Call	Bond Future	5542.7500	5.5428	5389.9700	5.3900	2.756	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
2026/02/10	2029	06/08/2026	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	2029	05/11/2026			Bond Future	150.7782	150.7782	150.6237	150.6237	0.102	0.0000	0.0000
2026/02/10	2029	05/11/2026	147.56	Call	Bond Future	3218.2300	3.2182	3063.7000	3.0637	4.802	0.0000	0.0000
2026/02/10	2029	05/11/2026	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	2029	04/02/2027			Bond Future	153.4190	153.4190	153.2621	153.2621	0.102	0.0000	0.0000
2026/02/10	2029	04/02/2027	149.72	Call	Bond Future	3698.9500	3.6990	3542.0800	3.5421	4.241	0.0000	0.0000
2026/02/10	2029	04/02/2027	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	2029	06/05/2027			Bond Future	141.5001	141.5001	141.3824	141.3824	0.083	0.0000	0.0000
2026/02/10	2029	06/05/2027	153.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	2029	06/05/2027	153.32	Put	Bond Future	11819.9500	11.8200	11937.5800	11.9376	0.995	0.0000	0.0000
2026/02/10	2030	05/02/2026			Bond Future	9.4900	95.3789	9.4900	95.3789	0.000	0.0000	0.0000
2026/02/10	2030	07/05/2026			Bond Future	7.1484	104.9547	7.1375	104.9904	0.152	0.0000	0.0000
2026/02/10	2030	07/05/2026	9.39	Call	Bond Future	7027.5200	7.0275	7063.1700	7.0632	0.507	0.0000	0.0000
2026/02/10	2030	07/05/2026	9.39	Put	Bond Future	0.3400	0.0003	0.3000	0.0003	11.765	0.0000	0.0000
2026/02/10	2030	07/05/2026	7.21	Put	Bond Future	380.2600	0.3803	362.4200	0.3624	4.692	0.0000	0.0000
2026/02/10	2030	07/05/2026	7.21	Call	Bond Future	581.7500	0.5818	599.6000	0.5996	3.068	0.0000	0.0000
2026/02/10	2030	07/05/2026	7.71	Put	Bond Future	75.5500	0.0756	70.3400	0.0703	6.896	0.0000	0.0000
2026/02/10	2030	07/05/2026	7.71	Call	Bond Future	1894.0200	1.8940	1924.5000	1.9245	1.609	0.0000	0.0000
2026/02/10	2030	07/05/2026	7.92	Call	Bond Future	2526.8400	2.5268	2559.5600	2.5596	1.295	0.0000	0.0000
2026/02/10	2030	07/05/2026	7.92	Put	Bond Future	38.5700	0.0386	35.6000	0.0356	7.700	0.0000	0.0000
2026/02/10	2030	06/08/2026	7.21	Put	Bond Future	608.8500	0.6089	590.5000	0.5905	3.014	0.0000	0.0000
2026/02/10	2030	06/08/2026	7.21	Call	Bond Future	789.5700	0.7896	807.5900	0.8076	2.282	0.0000	0.0000
2026/02/10	2030	06/08/2026	7.71	Put	Bond Future	244.5000	0.2445	235.4800	0.2355	3.689	0.0000	0.0000
2026/02/10	2030	06/08/2026	7.71	Call	Bond Future	1943.7000	1.9437	1971.0500	1.9711	1.407	0.0000	0.0000
2026/02/10	2030	06/08/2026	8.06	Call	Bond Future	2876.6700	2.8767	2907.7000	2.9077	1.079	0.0000	0.0000
2026/02/10	2030	06/08/2026	8.06	Put	Bond Future	131.0100	0.1310	125.6700	0.1257	4.076	0.0000	0.0000
2026/02/10	2030	06/08/2026			Bond Future	7.1511	102.8233	7.1393	102.8597	0.166	0.0000	0.0000
2026/02/10	2030	06/08/2026	9.22	Call	Bond Future	6137.3600	6.1374	6172.8100	6.1728	0.578	0.0000	0.0000
2026/02/10	2030	06/08/2026	9.22	Put	Bond Future	17.7300	0.0177	16.8100	0.0168	5.189	0.0000	0.0000
2026/02/10	2030	05/11/2026			Bond Future	7.1551	104.5939	7.1422	104.6312	0.181	0.0000	0.0000
2026/02/10	2030	05/11/2026	8.39	Call	Bond Future	3633.7600	3.6338	3666.0000	3.6660	0.887	0.0000	0.0000
2026/02/10	2030	05/11/2026	8.39	Put	Bond Future	155.2700	0.1553	150.2400	0.1502	3.240	0.0000	0.0000
2026/02/10	2030	04/02/2027			Bond Future	7.1663	102.3943	7.1520	102.4324	0.199	0.0000	0.0000
2026/02/10	2030	04/02/2027	7.82	Call	Bond Future	2183.5300	2.1835	2210.4700	2.2105	1.234	0.0000	0.0000
2026/02/10	2030	04/02/2027	7.82	Put	Bond Future	454.2500	0.4543	443.0300	0.4430	2.470	0.0000	0.0000
2026/02/10	2030	06/05/2027			Bond Future	11.0442	95.1869	11.0193	95.2415	0.225	0.0000	0.0000
2026/02/10	2030	06/05/2027	7.27	Call	Bond Future	0.1000	0.0001	0.1100	0.0001	10.000	0.0000	0.0000
2026/02/10	2030	06/05/2027	7.27	Put	Bond Future	8780.3700	8.7804	8725.7600	8.7258	0.622	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
2026/02/10	2031	05/02/2026		Bond Future	111.7600	111.7600	111.7600	111.7600	111.7600	0.000	0.0000	0.0000
2026/02/10	2031	07/05/2026		Bond Future	115.5969	115.5969	115.4295	115.4295	115.4295	0.145	0.0000	0.0000
2026/02/10	2031	07/05/2026	113.84	Call	Bond Future	1765.3100	1.7653	1602.6900	1.6027	9.212	0.0000	0.0000
2026/02/10	2031	07/05/2026	113.84	Put	Bond Future	8.4500	0.0085	13.1800	0.0132	55.976	0.0000	0.0000
2026/02/10	2031	06/08/2026		Bond Future	115.2787	115.2787	115.1090	115.1090	115.1090	0.147	0.0000	0.0000
2026/02/10	2031	06/08/2026	113.81	Call	Bond Future	1548.5600	1.5486	1401.5700	1.4016	9.492	0.0000	0.0000
2026/02/10	2031	06/08/2026	113.81	Put	Bond Future	79.8700	0.0799	102.5300	0.1025	28.371	0.0000	0.0000
2026/02/10	2031	05/11/2026		Bond Future	117.2910	117.2910	117.1187	117.1187	117.1187	0.147	0.0000	0.0000
2026/02/10	2031	05/11/2026	111.49	Call	Bond Future	5801.0300	5.8010	5628.7200	5.6287	2.970	0.0000	0.0000
2026/02/10	2031	05/11/2026	111.49	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0.0000	0.0000
2026/02/10	2031	04/02/2027		Bond Future	116.8938	116.8938	116.7200	116.7200	116.7200	0.149	0.0000	0.0000
2026/02/10	2031	04/02/2027	116.18	Call	Bond Future	1111.4500	1.1115	998.7900	0.9988	10.136	0.0000	0.0000
2026/02/10	2031	04/02/2027	116.18	Put	Bond Future	397.6500	0.3977	458.7900	0.4588	15.375	0.0000	0.0000
2026/02/10	2031	06/05/2027		Bond Future	108.7667	108.7667	108.6259	108.6259	108.6259	0.129	0.0000	0.0000
2026/02/10	2031	06/05/2027	116.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	2031	06/05/2027	116.87	Put	Bond Future	8103.3000	8.1033	8244.0800	8.2441	1.737	0.0000	0.0000
2026/02/10	2032	05/02/2026		Bond Future	10.1600	94.4304	10.1600	94.4304	94.4304	0.000	0.0000	0.0000
2026/02/10	2032	07/05/2026		Bond Future	7.6374	103.7939	7.6055	103.9459	103.9459	0.418	0.0000	0.0000
2026/02/10	2032	07/05/2026	10.14	Call	Bond Future	11090.7200	11.0907	11242.6000	11.2426	1.369	0.0000	0.0000
2026/02/10	2032	07/05/2026	10.14	Put	Bond Future	0.2800	0.0003	0.2200	0.0002	21.429	0.0000	0.0000
2026/02/10	2032	06/08/2026		Bond Future	7.6629	105.6511	7.6292	105.8058	105.8058	0.440	0.0000	0.0000
2026/02/10	2032	06/08/2026	10.12	Call	Bond Future	10544.1500	10.5442	10697.5900	10.6976	1.455	0.0000	0.0000
2026/02/10	2032	06/08/2026	10.12	Put	Bond Future	10.4800	0.0105	9.2300	0.0092	11.927	0.0000	0.0000
2026/02/10	2032	05/11/2026		Bond Future	7.6979	103.3133	7.6622	103.4709	103.4709	0.464	0.0000	0.0000
2026/02/10	2032	05/11/2026	9.16	Call	Bond Future	6390.8200	6.3908	6534.1400	6.5341	2.243	0.0000	0.0000
2026/02/10	2032	05/11/2026	9.16	Put	Bond Future	188.0600	0.1881	173.7600	0.1738	7.604	0.0000	0.0000
2026/02/10	2032	04/02/2027		Bond Future	7.7417	105.0975	7.7037	105.2581	105.2581	0.490	0.0000	0.0000
2026/02/10	2032	04/02/2027	8.48	Call	Bond Future	3735.2600	3.7353	3855.9300	3.8559	3.231	0.0000	0.0000
2026/02/10	2032	04/02/2027	8.48	Put	Bond Future	670.3700	0.6704	630.4200	0.6304	5.959	0.0000	0.0000
2026/02/10	2032	06/05/2027		Bond Future	10.1405	93.7590	10.0937	93.9285	93.9285	0.462	0.0000	0.0000
2026/02/10	2032	06/05/2027	7.80	Call	Bond Future	20.9400	0.0209	23.4900	0.0235	12.178	0.0000	0.0000
2026/02/10	2032	06/05/2027	7.80	Put	Bond Future	8972.6400	8.9726	8805.7200	8.8057	1.860	0.0000	0.0000
2026/02/10	2033	05/02/2026		Bond Future	132.8800	132.8800	132.8800	132.8800	132.8800	0.000	0.0000	0.0000
2026/02/10	2033	07/05/2026		Bond Future	145.1769	145.1769	145.1597	145.1597	145.1597	0.012	0.0000	0.0000
2026/02/10	2033	07/05/2026	135.16	Call	Bond Future	10016.9400	10.0169	9999.7300	9.9997	0.172	0.0000	0.0000
2026/02/10	2033	07/05/2026	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	2033	06/08/2026		Bond Future	147.8100	147.8100	147.7925	147.7925	147.7925	0.012	0.0000	0.0000
2026/02/10	2033	06/08/2026	134.25	Call	Bond Future	13560.0300	13.5600	13542.5200	13.5425	0.129	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
2026/02/10	2033	06/08/2026	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	2033	05/11/2026			Bond Future	148.8112	148.8112	148.7943	148.7943	0.011	0.0000	0.0000
2026/02/10	2033	05/11/2026	137.26	Call	Bond Future	11551.1900	11.5512	11534.2900	11.5343	0.146	0.0000	0.0000
2026/02/10	2033	05/11/2026	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	2033	04/02/2027			Bond Future	151.4176	151.4176	151.4008	151.4008	0.011	0.0000	0.0000
2026/02/10	2033	04/02/2027	142.71	Call	Bond Future	8707.5900	8.7076	8690.8200	8.6908	0.193	0.0000	0.0000
2026/02/10	2033	04/02/2027	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	2033	06/05/2027			Bond Future	139.5525	139.5525	139.5649	139.5649	0.009	0.0000	0.0000
2026/02/10	2033	06/05/2027	151.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	2033	06/05/2027	151.21	Put	Bond Future	11657.5400	11.6575	11645.1400	11.6451	0.106	0.0000	0.0000
2026/02/10	2037	05/02/2026			Bond Future	11.2000	83.4137	11.2000	83.4137	0.000	0.0000	0.0000
2026/02/10	2037	07/05/2026			Bond Future	8.3596	103.3313	8.2815	103.8835	0.935	0.0000	0.0000
2026/02/10	2037	07/05/2026	11.32	Call	Bond Future	18249.4500	18.2495	18801.6500	18.8017	3.026	0.0000	0.0000
2026/02/10	2037	07/05/2026	11.32	Put	Bond Future	0.0600	0.0001	0.0400	0.0000	33.333	0.0000	0.0000
2026/02/10	2037	07/05/2026	9.00	Put	Bond Future	172.4700	0.1725	120.8900	0.1209	29.907	0.0000	0.0000
2026/02/10	2037	07/05/2026	9.00	Call	Bond Future	4548.9400	4.5489	5049.5800	5.0496	11.006	0.0000	0.0000
2026/02/10	2037	07/05/2026	9.49	Put	Bond Future	44.9600	0.0450	30.5500	0.0306	32.051	0.0000	0.0000
2026/02/10	2037	07/05/2026	9.49	Call	Bond Future	7600.3000	7.6003	8138.1100	8.1381	7.076	0.0000	0.0000
2026/02/10	2037	07/05/2026	10.06	Call	Bond Future	11088.2000	11.0882	11637.0800	11.6371	4.950	0.0000	0.0000
2026/02/10	2037	07/05/2026	10.06	Put	Bond Future	9.8600	0.0099	6.5200	0.0065	33.874	0.0000	0.0000
2026/02/10	2037	07/05/2026	12.40	Call	Bond Future	23783.6300	23.7836	24335.8500	24.3359	2.322	0.0000	0.0000
2026/02/10	2037	07/05/2026	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	2037	07/05/2026	10.95	Put	Bond Future	0.4300	0.0004	0.2600	0.0003	39.535	0.0000	0.0000
2026/02/10	2037	07/05/2026	10.95	Call	Bond Future	16227.7800	16.2278	16779.8300	16.7798	3.402	0.0000	0.0000
2026/02/10	2037	06/08/2026	11.30	Call	Bond Future	17594.7800	17.5948	18155.2300	18.1552	3.185	0.0000	0.0000
2026/02/10	2037	06/08/2026	11.30	Put	Bond Future	6.9200	0.0069	5.2000	0.0052	24.855	0.0000	0.0000
2026/02/10	2037	06/08/2026	10.70	Call	Bond Future	14342.0200	14.3420	14896.3100	14.8963	3.865	0.0000	0.0000
2026/02/10	2037	06/08/2026	10.70	Put	Bond Future	36.8600	0.0369	28.9800	0.0290	21.378	0.0000	0.0000
2026/02/10	2037	06/08/2026	10.02	Put	Bond Future	120.8200	0.1208	96.7200	0.0967	19.947	0.0000	0.0000
2026/02/10	2037	06/08/2026	10.02	Call	Bond Future	10488.3900	10.4884	11026.4600	11.0265	5.130	0.0000	0.0000
2026/02/10	2037	06/08/2026			Bond Future	8.4056	100.9203	8.3245	101.4825	0.965	0.0000	0.0000
2026/02/10	2037	06/08/2026	11.71	Call	Bond Future	19735.3000	19.7353	20296.9500	20.2970	2.846	0.0000	0.0000
2026/02/10	2037	06/08/2026	11.71	Put	Bond Future	1.9300	0.0019	1.4100	0.0014	26.943	0.0000	0.0000
2026/02/10	2037	05/11/2026			Bond Future	8.4521	102.6580	8.3679	103.2301	0.996	0.0000	0.0000
2026/02/10	2037	05/11/2026	10.62	Call	Bond Future	13508.2600	13.5083	14056.9300	14.0569	4.062	0.0000	0.0000
2026/02/10	2037	05/11/2026	10.62	Put	Bond Future	147.9100	0.1479	124.4500	0.1245	15.861	0.0000	0.0000
2026/02/10	2037	05/11/2026	10.83	Call	Bond Future	14623.4900	14.6235	15179.1300	15.1791	3.800	0.0000	0.0000
2026/02/10	2037	05/11/2026	10.83	Put	Bond Future	98.8400	0.0988	82.3500	0.0824	16.684	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
2026/02/10	2037	05/11/2026	10.23	Call	Bond Future	11387.1200	11.3871	11921.5700	11.9216	4.693	0.0000	0.0000
2026/02/10	2037	05/11/2026	10.23	Put	Bond Future	246.3600	0.2464	208.6800	0.2087	15.295	0.0000	0.0000
2026/02/10	2037	05/11/2026	9.46	Put	Bond Future	605.2500	0.6053	516.6900	0.5167	14.632	0.0000	0.0000
2026/02/10	2037	05/11/2026	9.46	Call	Bond Future	7134.8100	7.1348	7618.3800	7.6184	6.778	0.0000	0.0000
2026/02/10	2037	04/02/2027	9.81	Call	Bond Future	8849.1500	8.8492	9347.9500	9.3480	5.637	0.0000	0.0000
2026/02/10	2037	04/02/2027	9.81	Put	Bond Future	664.6900	0.6647	581.2400	0.5812	12.555	0.0000	0.0000
2026/02/10	2037	04/02/2027	9.31	Call	Bond Future	6254.0900	6.2541	6703.5200	6.7035	7.186	0.0000	0.0000
2026/02/10	2037	04/02/2027	9.31	Put	Bond Future	1096.3200	1.0963	963.5000	0.9635	12.115	0.0000	0.0000
2026/02/10	2037	04/02/2027	8.44	Put	Bond Future	2735.7100	2.7357	2443.1800	2.4432	10.693	0.0000	0.0000
2026/02/10	2037	04/02/2027	8.44	Call	Bond Future	2303.6000	2.3036	2593.3200	2.5933	12.577	0.0000	0.0000
2026/02/10	2037	04/02/2027			Bond Future	8.5050	100.1743	8.4175	100.7566	1.028	0.0000	0.0000
2026/02/10	2037	04/02/2027	9.51	Call	Bond Future	7283.8200	7.2838	7755.5700	7.7556	6.477	0.0000	0.0000
2026/02/10	2037	04/02/2027	9.51	Put	Bond Future	899.6500	0.8997	789.1500	0.7892	12.283	0.0000	0.0000
2026/02/10	2037	06/05/2027			Bond Future	10.0069	93.0908	9.9094	93.6531	0.974	0.0000	0.0000
2026/02/10	2037	06/05/2027	8.58	Call	Bond Future	299.4800	0.2995	359.8100	0.3598	20.145	0.0000	0.0000
2026/02/10	2037	06/05/2027	8.58	Put	Bond Future	9014.2100	9.0142	8512.2300	8.5122	5.569	0.0000	0.0000
2026/02/10	2038	05/02/2026			Bond Future	143.2000	143.2000	143.2000	143.2000	0.000	0.0000	0.0000
2026/02/10	2038	07/05/2026			Bond Future	162.3826	162.3826	162.1989	162.1989	0.113	0.0000	0.0000
2026/02/10	2038	07/05/2026	144.53	Call	Bond Future	17852.6200	17.8526	17668.8500	17.6689	1.029	0.0000	0.0000
2026/02/10	2038	07/05/2026	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	2038	06/08/2026			Bond Future	163.1354	163.1354	162.9491	162.9491	0.114	0.0000	0.0000
2026/02/10	2038	06/08/2026	144.72	Call	Bond Future	18415.4200	18.4154	18229.0900	18.2291	1.012	0.0000	0.0000
2026/02/10	2038	06/08/2026	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	2038	05/11/2026			Bond Future	165.9836	165.9836	165.7945	165.7945	0.114	0.0000	0.0000
2026/02/10	2038	05/11/2026	146.31	Call	Bond Future	19673.5800	19.6736	19484.5000	19.4845	0.961	0.0000	0.0000
2026/02/10	2038	05/11/2026	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	2038	04/02/2027			Bond Future	166.6654	166.6654	166.4744	166.4744	0.115	0.0000	0.0000
2026/02/10	2038	04/02/2027	153.83	Call	Bond Future	12835.3600	12.8354	12644.4000	12.6444	1.488	0.0000	0.0000
2026/02/10	2038	04/02/2027	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	2038	06/05/2027			Bond Future	155.2006	155.2006	155.0524	155.0524	0.096	0.0000	0.0000
2026/02/10	2038	06/05/2027	166.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	2038	06/05/2027	166.10	Put	Bond Future	10899.3800	10.8994	11047.6400	11.0476	1.360	0.0000	0.0000
2026/02/10	2040	05/02/2026			Bond Future	11.4900	83.1204	11.4900	83.1204	0.000	0.0000	0.0000
2026/02/10	2040	07/05/2026	12.53	Call	Bond Future	25744.4800	25.7445	26379.4700	26.3795	2.467	0.0000	0.0000
2026/02/10	2040	07/05/2026	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	2040	07/05/2026	12.03	Call	Bond Future	23003.8300	23.0038	23638.8200	23.6388	2.760	0.0000	0.0000
2026/02/10	2040	07/05/2026	12.03	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/02/10	2040	07/05/2026	11.12	Put	Bond Future	1.0300	0.0010	0.6400	0.0006	37.864	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
2026/02/10	2040	07/05/2026		Bond Future	8.6379	105.3659	8.5600		106.0008	0.902	0.0000	0.0000
2026/02/10	2040	07/05/2026	11.67	Call	Bond Future	20939.8200	20.9398	21574.7800	21.5748	3.032	0.0000	0.0000
2026/02/10	2040	07/05/2026	11.67	Put	Bond Future	0.0700	0.0001	0.0400	0.0000	42.857	0.0000	0.0000
2026/02/10	2040	07/05/2026	8.65	Put	Bond Future	1249.1200	1.2491	960.3500	0.9604	23.118	0.0000	0.0000
2026/02/10	2040	07/05/2026	8.65	Call	Bond Future	1347.2100	1.3472	1693.4300	1.6934	25.699	0.0000	0.0000
2026/02/10	2040	07/05/2026	11.12	Call	Bond Future	17631.8500	17.6319	18266.4500	18.2665	3.599	0.0000	0.0000
2026/02/10	2040	07/05/2026	12.22	Call	Bond Future	24062.1600	24.0622	24697.1500	24.6972	2.639	0.0000	0.0000
2026/02/10	2040	07/05/2026	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	2040	07/05/2026	11.72	Call	Bond Future	21231.1800	21.2312	21866.1500	21.8662	2.991	0.0000	0.0000
2026/02/10	2040	07/05/2026	11.72	Put	Bond Future	0.0500	0.0001	0.0300	0.0000	40.000	0.0000	0.0000
2026/02/10	2040	07/05/2026	10.70	Put	Bond Future	5.8000	0.0058	3.8500	0.0039	33.621	0.0000	0.0000
2026/02/10	2040	07/05/2026	10.70	Call	Bond Future	14976.1300	14.9761	15609.1700	15.6092	4.227	0.0000	0.0000
2026/02/10	2040	06/08/2026		Bond Future	8.6875	102.7407	8.6069		103.3871	0.928	0.0000	0.0000
2026/02/10	2040	06/08/2026	12.19	Call	Bond Future	23308.3300	23.3083	23954.3500	23.9544	2.772	0.0000	0.0000
2026/02/10	2040	06/08/2026	12.19	Put	Bond Future	1.5000	0.0015	1.0800	0.0011	28.000	0.0000	0.0000
2026/02/10	2040	05/11/2026		Bond Future	8.7370	104.5096	8.6537		105.1674	0.953	0.0000	0.0000
2026/02/10	2040	05/11/2026	11.06	Call	Bond Future	16321.5800	16.3216	16957.3100	16.9573	3.895	0.0000	0.0000
2026/02/10	2040	05/11/2026	11.06	Put	Bond Future	137.5200	0.1375	115.4700	0.1155	16.034	0.0000	0.0000
2026/02/10	2040	05/11/2026	11.27	Call	Bond Future	17553.6600	17.5537	18195.9400	18.1959	3.659	0.0000	0.0000
2026/02/10	2040	05/11/2026	11.27	Put	Bond Future	92.0700	0.0921	76.5700	0.0766	16.835	0.0000	0.0000
2026/02/10	2040	05/11/2026	10.67	Call	Bond Future	13997.6000	13.9976	14616.5300	14.6165	4.422	0.0000	0.0000
2026/02/10	2040	05/11/2026	10.67	Put	Bond Future	261.4100	0.2614	222.5600	0.2226	14.862	0.0000	0.0000
2026/02/10	2040	05/11/2026	9.91	Put	Bond Future	600.3300	0.6003	513.8800	0.5139	14.400	0.0000	0.0000
2026/02/10	2040	05/11/2026	9.91	Call	Bond Future	9269.1500	9.2692	9840.4800	9.8405	6.164	0.0000	0.0000
2026/02/10	2040	04/02/2027	10.17	Call	Bond Future	10578.7800	10.5788	11162.9900	11.1630	5.522	0.0000	0.0000
2026/02/10	2040	04/02/2027	10.17	Put	Bond Future	661.4000	0.6614	576.1600	0.5762	12.888	0.0000	0.0000
2026/02/10	2040	04/02/2027	9.67	Call	Bond Future	7570.3800	7.5704	8103.1200	8.1031	7.037	0.0000	0.0000
2026/02/10	2040	04/02/2027	9.67	Put	Bond Future	1087.7700	1.0878	951.0600	0.9511	12.568	0.0000	0.0000
2026/02/10	2040	04/02/2027	8.78	Put	Bond Future	2877.6700	2.8777	2557.2500	2.5573	11.135	0.0000	0.0000
2026/02/10	2040	04/02/2027	8.78	Call	Bond Future	2781.9400	2.7819	3130.9700	3.1310	12.546	0.0000	0.0000
2026/02/10	2040	04/02/2027		Bond Future	8.7924	101.8075	8.7062		102.4769	0.980	0.0000	0.0000
2026/02/10	2040	04/02/2027	9.93	Call	Bond Future	9130.1200	9.1301	9692.6800	9.6927	6.162	0.0000	0.0000
2026/02/10	2040	04/02/2027	9.93	Put	Bond Future	839.0600	0.8391	732.1700	0.7322	12.739	0.0000	0.0000
2026/02/10	2040	06/05/2027		Bond Future	10.1128	94.5911	10.0168		95.2351	0.949	0.0000	0.0000
2026/02/10	2040	06/05/2027	8.88	Call	Bond Future	541.6000	0.5416	638.5100	0.6385	17.893	0.0000	0.0000
2026/02/10	2040	06/05/2027	8.88	Put	Bond Future	9316.5300	9.3165	8769.3700	8.7694	5.873	0.0000	0.0000
2026/02/10	2043	05/02/2026		Bond Future	109.6600	109.6600	109.6600		109.6600	0.000	0.0000	0.0000
2026/02/10	2043	07/05/2026		Bond Future	126.5909	126.5909	126.8715		126.8715	0.222	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
2026/02/10	2043	07/05/2026	111.70	Call	Bond Future	14890.9100	14.8909	15171.4900	15.1715	1.884	0.0000	0.0000
2026/02/10	2043	07/05/2026	111.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	2043	06/08/2026			Bond Future	126.0424	126.0424	126.3289	126.3289	0.227	0.0000	0.0000
2026/02/10	2043	06/08/2026	110.88	Call	Bond Future	15162.3953	15.1624	15448.9234	15.4489	1.890	0.0000	0.0000
2026/02/10	2043	06/08/2026	110.88	Put	Bond Future	0.0053	0.0000	0.0034	0.0000	34.857	0.0000	0.0000
2026/02/10	2043	05/11/2026			Bond Future	128.2424	128.2424	128.5344	128.5344	0.228	0.0000	0.0000
2026/02/10	2043	05/11/2026	112.84	Call	Bond Future	15402.6706	15.4027	15694.5621	15.6946	1.895	0.0000	0.0000
2026/02/10	2043	05/11/2026	112.84	Put	Bond Future	0.2406	0.0002	0.1821	0.0002	24.348	0.0000	0.0000
2026/02/10	2043	04/02/2027			Bond Future	127.6007	127.6007	127.8995	127.8995	0.234	0.0000	0.0000
2026/02/10	2043	04/02/2027	117.63	Call	Bond Future	10030.9794	10.0310	10321.3908	10.3214	2.895	0.0000	0.0000
2026/02/10	2043	04/02/2027	117.63	Put	Bond Future	60.2594	0.0603	51.9208	0.0519	13.838	0.0000	0.0000
2026/02/10	2043	06/05/2027			Bond Future	118.7087	118.7087	119.0108	119.0108	0.254	0.0000	0.0000
2026/02/10	2043	06/05/2027	127.48	Call	Bond Future	182.9357	0.1829	205.1753	0.2052	12.157	0.0000	0.0000
2026/02/10	2043	06/05/2027	127.48	Put	Bond Future	8954.2157	8.9542	8674.4253	8.6744	3.125	0.0000	0.0000
2026/02/10	2044	05/02/2026			Bond Future	11.5600	79.1527	11.5600	79.1527	0.000	0.0000	0.0000
2026/02/10	2044	07/05/2026			Bond Future	8.8276	101.7290	8.7499	102.4192	0.880	0.0000	0.0000
2026/02/10	2044	07/05/2026	11.80	Call	Bond Future	21777.4200	21.7774	22467.5000	22.4675	3.169	0.0000	0.0000
2026/02/10	2044	07/05/2026	11.80	Put	Bond Future	0.1500	0.0002	0.0900	0.0001	40.000	0.0000	0.0000
2026/02/10	2044	07/05/2026	10.00	Call	Bond Future	9650.8100	9.6508	10323.7000	10.3237	6.972	0.0000	0.0000
2026/02/10	2044	07/05/2026	10.00	Put	Bond Future	54.5200	0.0545	37.2700	0.0373	31.640	0.0000	0.0000
2026/02/10	2044	07/05/2026		Put	Bond Future	1101.9900	1.1020	872.8500	0.8729	20.793	0.0000	0.0000
2026/02/10	2044	07/05/2026		Call	Bond Future	2831.0100	2.8310	3292.0100	3.2920	16.284	0.0000	0.0000
2026/02/10	2044	06/08/2026			Bond Future	8.8768	99.1641	8.7967	99.8667	0.903	0.0000	0.0000
2026/02/10	2044	06/08/2026	12.42	Call	Bond Future	24836.5500	24.8366	25538.5800	25.5386	2.827	0.0000	0.0000
2026/02/10	2044	06/08/2026	12.42	Put	Bond Future	2.0200	0.0020	1.4800	0.0015	26.733	0.0000	0.0000
2026/02/10	2044	05/11/2026			Bond Future	8.9256	100.8715	8.8431	101.5864	0.925	0.0000	0.0000
2026/02/10	2044	05/11/2026	11.34	Call	Bond Future	18039.3600	18.0394	18731.8700	18.7319	3.839	0.0000	0.0000
2026/02/10	2044	05/11/2026	11.34	Put	Bond Future	140.9100	0.1409	118.5200	0.1185	15.890	0.0000	0.0000
2026/02/10	2044	04/02/2027			Bond Future	8.9796	98.2316	8.8945	98.9591	0.948	0.0000	0.0000
2026/02/10	2044	04/02/2027	10.18	Call	Bond Future	10445.6200	10.4456	11056.4100	11.0564	5.847	0.0000	0.0000
2026/02/10	2044	04/02/2027	10.18	Put	Bond Future	982.9200	0.9829	866.1600	0.8662	11.879	0.0000	0.0000
2026/02/10	2044	06/05/2027			Bond Future	10.1453	91.2656	10.0502	91.9632	0.937	0.0000	0.0000
2026/02/10	2044	06/05/2027	9.08	Call	Bond Future	797.6900	0.7977	930.3000	0.9303	16.624	0.0000	0.0000
2026/02/10	2044	06/05/2027	9.08	Put	Bond Future	9114.0200	9.1140	8549.0200	8.5490	6.199	0.0000	0.0000
2026/02/10	2046	05/02/2026			Bond Future	121.6500	121.6500	121.6500	121.6500	0.000	0.0000	0.0000
2026/02/10	2046	07/05/2026			Bond Future	144.6381	144.6381	144.4037	144.4037	0.162	0.0000	0.0000
2026/02/10	2046	07/05/2026	124.95	Call	Bond Future	19688.1100	19.6881	19453.7000	19.4537	1.191	0.0000	0.0000
2026/02/10	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
2026/02/10	2046	06/08/2026		Bond Future	147.2614	147.2614	147.0227	147.0227	0.162	0.0000	0.0000
2026/02/10	2046	06/08/2026	122.38 Call	Bond Future	24881.4000	24.8814	24642.6800	24.6427	0.959	0.0000	0.0000
2026/02/10	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	2046	05/11/2026		Bond Future	147.5107	147.5107	147.2692	147.2692	0.164	0.0000	0.0000
2026/02/10	2046	05/11/2026	125.48 Call	Bond Future	22030.7100	22.0307	21789.2400	21.7892	1.096	0.0000	0.0000
2026/02/10	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	2046	04/02/2027		Bond Future	150.0937	150.0937	149.8483	149.8483	0.164	0.0000	0.0000
2026/02/10	2046	04/02/2027	131.09 Call	Bond Future	19003.6900	19.0037	18758.2700	18.7583	1.291	0.0000	0.0000
2026/02/10	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	2046	06/05/2027		Bond Future	137.5061	137.5061	137.3064	137.3064	0.145	0.0000	0.0000
2026/02/10	2046	06/05/2027	148.99 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	2046	06/05/2027	148.99 Put	Bond Future	11483.9100	11.4839	11683.6500	11.6837	1.739	0.0000	0.0000
2026/02/10	2050	05/02/2026		Bond Future	122.8200	122.8200	122.8200	122.8200	0.000	0.0000	0.0000
2026/02/10	2050	07/05/2026		Bond Future	147.9614	147.9614	148.1982	148.1982	0.160	0.0000	0.0000
2026/02/10	2050	07/05/2026	124.07 Call	Bond Future	23891.3700	23.8914	24128.1500	24.1282	0.991	0.0000	0.0000
2026/02/10	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	2050	06/08/2026		Bond Future	148.2031	148.2031	148.4447	148.4447	0.163	0.0000	0.0000
2026/02/10	2050	06/08/2026	123.27 Call	Bond Future	24933.0500	24.9331	25174.6900	25.1747	0.969	0.0000	0.0000
2026/02/10	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	2050	05/11/2026		Bond Future	150.7907	150.7907	151.0367	151.0367	0.163	0.0000	0.0000
2026/02/10	2050	05/11/2026	123.84 Call	Bond Future	26950.6700	26.9507	27196.7400	27.1967	0.913	0.0000	0.0000
2026/02/10	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	2050	04/02/2027		Bond Future	150.9522	150.9522	151.2037	151.2037	0.167	0.0000	0.0000
2026/02/10	2050	04/02/2027	132.39 Call	Bond Future	18562.1800	18.5622	18813.7400	18.8137	1.355	0.0000	0.0000
2026/02/10	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	2050	06/05/2027		Bond Future	140.5531	140.5531	140.8151	140.8151	0.186	0.0000	0.0000
2026/02/10	2050	06/05/2027	150.46 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	2050	06/05/2027	150.46 Put	Bond Future	9906.8900	9.9069	9644.9100	9.6449	2.644	0.0000	0.0000
2026/02/10	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	AL37	05/02/2026		Index Future	1273.4360	1273.4360	1273.4360	1273.4360	0.000	0.0000	0.0000
2026/02/10	AL37	07/05/2026		Index Future	1299.0620	1299.0620	1300.0780	1300.0780	0.078	0.0000	0.0000
2026/02/10	AL37	06/08/2026		Index Future	1322.0590	1322.0590	1323.0940	1323.0940	0.078	0.0000	0.0000
2026/02/10	AL37	05/11/2026		Index Future	1345.1050	1345.1050	1346.1610	1346.1610	0.079	0.0000	0.0000
2026/02/10	AL37	04/02/2027		Index Future	1368.3770	1368.3770	1369.4540	1369.4540	0.079	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
2026/02/10	AL37	06/05/2027	Index Future	1392.0520	1392.0520	1393.1500	1393.1500	0.079	0.0000	0.0000
2026/02/10	AL7T	05/02/2026	Index Future	1655.6690	1655.6690	1655.6690	1655.6690	0.000	0.0000	0.0000
2026/02/10	AL7T	07/05/2026	Index Future	1691.4500	1691.4500	1698.1290	1698.1290	0.395	0.0000	0.0000
2026/02/10	AL7T	06/08/2026	Index Future	1721.3940	1721.3940	1728.1920	1728.1920	0.395	0.0000	0.0000
2026/02/10	AL7T	05/11/2026	Index Future	1751.4000	1751.4000	1758.3210	1758.3210	0.395	0.0000	0.0000
2026/02/10	AL7T	04/02/2027	Index Future	1781.7010	1781.7010	1788.7460	1788.7460	0.395	0.0000	0.0000
2026/02/10	AL7T	06/05/2027	Index Future	1812.5260	1812.5260	1819.6970	1819.6970	0.396	0.0000	0.0000
2026/02/10	ALBI	05/02/2026	Index Future	1397.7070	1397.7070	1397.7070	1397.7070	0.000	0.0000	0.0000
2026/02/10	ALBI	07/05/2026	Index Future	1430.8580	1430.8580	1436.7310	1436.7310	0.410	0.0000	0.0000
2026/02/10	ALBI	06/08/2026	Index Future	1456.1880	1456.1880	1462.1660	1462.1660	0.411	0.0000	0.0000
2026/02/10	ALBI	05/11/2026	Index Future	1481.5720	1481.5720	1487.6570	1487.6570	0.411	0.0000	0.0000
2026/02/10	ALBI	04/02/2027	Index Future	1507.2040	1507.2040	1513.3990	1513.3990	0.411	0.0000	0.0000
2026/02/10	ALBI	06/05/2027	Index Future	1504.8950	1504.8950	1539.5860	1539.5860	2.305	0.0000	0.0000
2026/02/10	C002	31/03/2032	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	C007	31/01/2037	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	C030	31/01/2030	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	C035	28/02/2035	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	C038	31/01/2038	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	C039	31/03/2039	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	C040	06/10/2015	Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	C040	31/01/2040	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	C044	31/01/2044	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	C048	28/02/2048	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	C050	31/12/2050	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	C186	21/12/2026	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	C202	07/12/2033	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	C209	31/03/2036	Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/02/10	C210	31/03/2028	Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	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
2026/02/10	C214	28/02/2041			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	C253	31/03/2053			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	C2I9	31/03/2029			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	C303	28/02/2033			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	C333	15/09/2033			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	C431	31/01/2031			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	C442	25/04/2042			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	C446	31/03/2046			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	C818	21/12/2027			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	C871	21/12/2026			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	CC42	31/03/2042			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	CI43	31/01/2043			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	CI58	31/01/2058			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	CR33	31/03/2033			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	CR38	31/03/2038			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	CS26	02/04/2026			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	CS33	15/09/2033			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	ES33	05/02/2026			Bond Future	11.4900	83.1955	11.4900	83.1955	0.000	0.0000	0.0000
2026/02/10	ES33	07/05/2026			Bond Future	8.5252	95.6543	8.4619	95.9837	0.743	0.0000	0.0000
2026/02/10	ES33	07/05/2026	11.69	Call	Bond Future	14773.7300	14.7737	15103.1700	15.1032	2.230	0.0000	0.0000
2026/02/10	ES33	07/05/2026	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	ES33	06/08/2026			Bond Future	8.5811	97.3890	8.5148	97.7246	0.773	0.0000	0.0000
2026/02/10	ES33	06/08/2026	12.02	Call	Bond Future	15520.3900	15.5204	15855.9400	15.8559	2.162	0.0000	0.0000
2026/02/10	ES33	06/08/2026	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	ES33	05/11/2026			Bond Future	8.6494	95.2979	8.5798	95.6395	0.804	0.0000	0.0000
2026/02/10	ES33	05/11/2026	10.83	Call	Bond Future	9969.4800	9.9695	10311.1100	10.3111	3.427	0.0000	0.0000
2026/02/10	ES33	05/11/2026	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	ES33	04/02/2027			Bond Future	8.7298	96.9652	8.6567	97.3131	0.837	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
2026/02/10	ES33	04/02/2027	9.70	Call	Bond Future	4468.6800	4.4687	4816.5400	4.8165	7.784	0.0000	0.0000
2026/02/10	ES33	04/02/2027	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	ES33	06/05/2027			Bond Future	10.7420	86.4982	10.6584	86.8409	0.778	0.0000	0.0000
2026/02/10	ES33	06/05/2027	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	ES33	06/05/2027	8.80	Put	Bond Future	8427.0700	8.4271	8084.3800	8.0844	4.067	0.0000	0.0000
2026/02/10	ES42	05/02/2026			Bond Future	11.8500	78.5997	11.8500	78.5997	0.000	0.0000	0.0000
2026/02/10	ES42	07/05/2026			Bond Future	9.0474	95.8116	8.9695	96.4441	0.861	0.0000	0.0000
2026/02/10	ES42	07/05/2026	12.20	Call	Bond Future	21170.2300	21.1702	21802.6500	21.8027	2.987	0.0000	0.0000
2026/02/10	ES42	07/05/2026	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	ES42	06/08/2026			Bond Future	9.0995	97.5491	9.0192	98.1931	0.883	0.0000	0.0000
2026/02/10	ES42	06/08/2026	12.65	Call	Bond Future	23074.7900	23.0748	23718.7600	23.7188	2.791	0.0000	0.0000
2026/02/10	ES42	06/08/2026	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	ES42	05/11/2026			Bond Future	9.1571	94.9885	9.0742	95.6440	0.906	0.0000	0.0000
2026/02/10	ES42	05/11/2026	11.66	Call	Bond Future	17023.6800	17.0237	17679.2000	17.6792	3.851	0.0000	0.0000
2026/02/10	ES42	05/11/2026	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	ES42	04/02/2027			Bond Future	9.2200	96.6494	9.1344	97.3165	0.929	0.0000	0.0000
2026/02/10	ES42	04/02/2027	10.29	Call	Bond Future	7789.4500	7.7895	8456.6100	8.4566	8.565	0.0000	0.0000
2026/02/10	ES42	04/02/2027	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	ES42	06/05/2027			Bond Future	10.4730	85.6165	10.3772	86.2572	0.915	0.0000	0.0000
2026/02/10	ES42	06/05/2027	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	ES42	06/05/2027	9.33	Put	Bond Future	8125.8500	8.1259	7485.2000	7.4852	7.884	0.0000	0.0000
2026/02/10	GOVI	05/02/2026			GOVI	1371.6830	1371.6830	1371.6830	1371.6830	0.000	0.0000	0.0000
2026/02/10	GOVI	07/05/2026			GOVI	1404.3690	1404.3690	1410.2420	1410.2420	0.418	0.0000	0.0000
2026/02/10	GOVI	07/05/2026	1,177.00	Call	GOVI	2273690.0000	227.3690	2332420.0000	233.2420	2.583	0.0000	0.0000
2026/02/10	GOVI	07/05/2026	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	GOVI	06/08/2026			GOVI	1429.2300	1429.2300	1435.2080	1435.2080	0.418	0.0000	0.0000
2026/02/10	GOVI	06/08/2026	1,189.00	Call	GOVI	2402300.0000	240.2300	2462080.0000	246.2080	2.488	0.0000	0.0000
2026/02/10	GOVI	06/08/2026	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	GOVI	05/11/2026			GOVI	1454.1440	1454.1440	1460.2290	1460.2290	0.418	0.0000	0.0000
2026/02/10	GOVI	05/11/2026	1,277.00	Call	GOVI	1771440.0000	177.1440	1832290.0000	183.2290	3.435	0.0000	0.0000
2026/02/10	GOVI	05/11/2026	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	GOVI	04/02/2027			GOVI	1479.3020	1479.3020	1485.4960	1485.4960	0.419	0.0000	0.0000
2026/02/10	GOVI	04/02/2027	1,369.00	Call	GOVI	1103020.0000	110.3020	1164960.0000	116.4960	5.615	0.0000	0.0000
2026/02/10	GOVI	04/02/2027	1,369.00	Put	GOVI	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
2026/02/10	GOVI	06/05/2027		GOVI	1504.8950	1504.8950	1511.2000	1511.2000	1511.2000	0.419	0.0000	0.0000
2026/02/10	GOVI	06/05/2027	1,427.00	Call GOVI	778950.0000	77.8950	842000.0000	84.2000	84.2000	8.094	0.0000	0.0000
2026/02/10	GOVI	06/05/2027	1,427.00	Put GOVI	0.0000	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/02/10	I258	05/02/2026		Bond Future	111.6500	111.6500	111.6500	111.6500	111.6500	0.000	0.0000	0.0000
2026/02/10	I258	07/05/2026		Bond Future	134.0517	134.0517	134.0360	134.0360	134.0360	0.012	0.0000	0.0000
2026/02/10	I258	07/05/2026	113.73	Call Bond Future	20321.6800	20.3217	20305.9900	20.3060	20.3060	0.077	0.0000	0.0000
2026/02/10	I258	07/05/2026	113.73	Put Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	I258	06/08/2026		Bond Future	133.6385	133.6385	133.6235	133.6235	133.6235	0.011	0.0000	0.0000
2026/02/10	I258	06/08/2026	112.95	Call Bond Future	20688.6090	20.6886	20673.6150	20.6736	20.6736	0.072	0.0000	0.0000
2026/02/10	I258	06/08/2026	112.95	Put Bond Future	0.1090	0.0001	0.1050	0.0001	0.0001	3.634	0.0000	0.0000
2026/02/10	I258	05/11/2026		Bond Future	135.9714	135.9714	135.9563	135.9563	135.9563	0.011	0.0000	0.0000
2026/02/10	I258	05/11/2026	114.95	Call Bond Future	21023.8377	21.0238	21008.6918	21.0087	21.0087	0.072	0.0000	0.0000
2026/02/10	I258	05/11/2026	114.95	Put Bond Future	2.4377	0.0024	2.4018	0.0024	0.0024	1.472	0.0000	0.0000
2026/02/10	I258	04/02/2027		Bond Future	135.4650	135.4650	135.4516	135.4516	135.4516	0.010	0.0000	0.0000
2026/02/10	I258	04/02/2027	118.90	Call Bond Future	16643.2228	16.6432	16629.4629	16.6295	16.6295	0.083	0.0000	0.0000
2026/02/10	I258	04/02/2027	118.90	Put Bond Future	78.2228	0.0782	77.8529	0.0779	0.0779	0.473	0.0000	0.0000
2026/02/10	I258	06/05/2027		Bond Future	126.0423	126.0423	126.0544	126.0544	126.0544	0.010	0.0000	0.0000
2026/02/10	I258	06/05/2027	134.78	Call Bond Future	989.9727	0.9900	989.4501	0.9895	0.9895	0.053	0.0000	0.0000
2026/02/10	I258	06/05/2027	134.78	Put Bond Future	9727.6727	9.7277	9715.0301	9.7150	9.7150	0.130	0.0000	0.0000
2026/02/10	IGOV	05/02/2026		Index Future	438.7740	438.7740	438.7740	438.7740	438.7740	0.000	0.0000	0.0000
2026/02/10	IGOV	07/05/2026		Index Future	447.8170	447.8170	447.6560	447.6560	447.6560	0.036	0.0000	0.0000
2026/02/10	IGOV	06/08/2026		Index Future	455.8520	455.8520	455.6890	455.6890	455.6890	0.036	0.0000	0.0000
2026/02/10	IGOV	05/11/2026		Index Future	463.9050	463.9050	463.7390	463.7390	463.7390	0.036	0.0000	0.0000
2026/02/10	IGOV	04/02/2027		Index Future	472.0350	472.0350	471.8680	471.8680	471.8680	0.035	0.0000	0.0000
2026/02/10	IGOV	06/05/2027		Index Future	480.3070	480.3070	480.1390	480.1390	480.1390	0.035	0.0000	0.0000
2026/02/10	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/02/10	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/02/10	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/02/10	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/02/10	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/02/10	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/02/10	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/02/10	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/02/10	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/02/10	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	88.6800	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
2026/02/10	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/02/10	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/02/10	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	91.6280	0.000	0.0000	0.0000
2026/02/10	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	91.6000	0.000	0.0000	0.0000
2026/02/10	R033	05/02/2026		Bond Future	10.4900	101.2098	10.4900	101.2098	101.2098	0.000	0.0000	0.0000
2026/02/10	R033	07/05/2026		Bond Future	7.7454	112.9895	7.7136	113.1696	113.1696	0.411	0.0000	0.0000
2026/02/10	R033	07/05/2026	10.38	Call Bond Future	13708.7000	13.7087	13887.6900	13.8877	13.8877	1.306	0.0000	0.0000
2026/02/10	R033	07/05/2026	10.38	Put Bond Future	7.4000	0.0074	6.3200	0.0063	0.0063	14.595	0.0000	0.0000
2026/02/10	R033	06/08/2026		Bond Future	7.7742	115.0112	7.7407	115.1945	115.1945	0.431	0.0000	0.0000
2026/02/10	R033	06/08/2026	10.25	Call Bond Future	12692.6800	12.6927	12866.6800	12.8667	12.8667	1.371	0.0000	0.0000
2026/02/10	R033	06/08/2026	10.25	Put Bond Future	135.7700	0.1358	126.4500	0.1265	0.1265	6.865	0.0000	0.0000
2026/02/10	R033	05/11/2026		Bond Future	7.8116	111.9526	7.7763	112.1394	112.1394	0.452	0.0000	0.0000
2026/02/10	R033	05/11/2026	9.33	Call Bond Future	8376.2900	8.3763	8530.5500	8.5306	8.5306	1.842	0.0000	0.0000
2026/02/10	R033	05/11/2026	9.33	Put Bond Future	700.5300	0.7005	668.0400	0.6680	0.6680	4.638	0.0000	0.0000
2026/02/10	R033	04/02/2027		Bond Future	7.8571	113.8857	7.8198	114.0760	114.0760	0.474	0.0000	0.0000
2026/02/10	R033	04/02/2027	8.65	Call Bond Future	5533.3300	5.5333	5664.0000	5.6640	5.6640	2.362	0.0000	0.0000
2026/02/10	R033	04/02/2027	8.65	Put Bond Future	1578.5600	1.5786	1518.9700	1.5190	1.5190	3.775	0.0000	0.0000
2026/02/10	R033	06/05/2027		Bond Future	10.0129	101.0429	9.9674	101.2419	101.2419	0.454	0.0000	0.0000
2026/02/10	R033	06/05/2027	7.93	Call Bond Future	271.4400	0.2714	288.5400	0.2885	0.2885	6.300	0.0000	0.0000
2026/02/10	R033	06/05/2027	7.93	Put Bond Future	9921.9900	9.9220	9740.1200	9.7401	9.7401	1.833	0.0000	0.0000
2026/02/10	R035	05/02/2026		Bond Future	10.7900	93.0945	10.7900	93.0945	93.0945	0.000	0.0000	0.0000
2026/02/10	R035	07/05/2026		Bond Future	8.0498	106.8728	7.9974	107.2105	107.2105	0.651	0.0000	0.0000
2026/02/10	R035	07/05/2026	10.86	Call Bond Future	16212.5800	16.2126	16550.3200	16.5503	16.5503	2.083	0.0000	0.0000
2026/02/10	R035	07/05/2026	10.86	Put Bond Future	0.0900	0.0001	0.0600	0.0001	0.0001	33.333	0.0000	0.0000
2026/02/10	R035	07/05/2026	8.55	Call Bond Future	3427.8000	3.4278	3711.9200	3.7119	3.7119	8.289	0.0000	0.0000
2026/02/10	R035	07/05/2026	8.55	Put Bond Future	275.3100	0.2753	221.6600	0.2217	0.2217	19.487	0.0000	0.0000
2026/02/10	R035	07/05/2026	10.66	Call Bond Future	15172.2500	15.1723	15509.9400	15.5099	15.5099	2.226	0.0000	0.0000
2026/02/10	R035	07/05/2026	10.66	Put Bond Future	0.2500	0.0003	0.1700	0.0002	0.0002	32.000	0.0000	0.0000
2026/02/10	R035	07/05/2026	10.16	Call Bond Future	12502.3200	12.5023	12839.3200	12.8393	12.8393	2.695	0.0000	0.0000
2026/02/10	R035	07/05/2026	10.16	Put Bond Future	2.8900	0.0029	2.1200	0.0021	0.0021	26.644	0.0000	0.0000
2026/02/10	R035	07/05/2026	9.66	Put Bond Future	13.5500	0.0136	10.2600	0.0103	0.0103	24.280	0.0000	0.0000
2026/02/10	R035	07/05/2026	9.66	Call Bond Future	9734.8400	9.7348	10069.3200	10.0693	10.0693	3.436	0.0000	0.0000
2026/02/10	R035	07/05/2026	10.71	Call Bond Future	15433.8200	15.4338	15771.5300	15.7715	15.7715	2.188	0.0000	0.0000
2026/02/10	R035	07/05/2026	10.71	Put Bond Future	0.1900	0.0002	0.1300	0.0001	0.0001	31.579	0.0000	0.0000
2026/02/10	R035	07/05/2026	10.21	Call Bond Future	12773.6600	12.7737	13110.8100	13.1108	13.1108	2.639	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
2026/02/10	R035	07/05/2026	10.21	Put	Bond Future	2.3000	0.0023	1.6800	0.0017	26.957	0.0000	0.0000
2026/02/10	R035	07/05/2026	9.71	Put	Bond Future	11.9300	0.0119	9.0200	0.0090	24.392	0.0000	0.0000
2026/02/10	R035	07/05/2026	9.71	Call	Bond Future	10015.9200	10.0159	10350.7800	10.3508	3.343	0.0000	0.0000
2026/02/10	R035	07/05/2026	10.64	Call	Bond Future	15067.3500	15.0674	15405.0300	15.4050	2.241	0.0000	0.0000
2026/02/10	R035	07/05/2026	10.64	Put	Bond Future	0.2800	0.0003	0.1900	0.0002	32.143	0.0000	0.0000
2026/02/10	R035	07/05/2026	10.14	Call	Bond Future	12393.5200	12.3935	12730.4500	12.7305	2.719	0.0000	0.0000
2026/02/10	R035	07/05/2026	10.14	Put	Bond Future	3.1600	0.0032	2.3200	0.0023	26.582	0.0000	0.0000
2026/02/10	R035	07/05/2026	9.64	Put	Bond Future	14.2800	0.0143	10.8200	0.0108	24.230	0.0000	0.0000
2026/02/10	R035	07/05/2026	9.64	Call	Bond Future	9622.1800	9.6222	9956.4900	9.9565	3.474	0.0000	0.0000
2026/02/10	R035	07/05/2026	8.29	Put	Bond Future	562.2400	0.5622	463.1000	0.4631	17.633	0.0000	0.0000
2026/02/10	R035	07/05/2026	8.29	Call	Bond Future	2091.6100	2.0916	2330.2400	2.3302	11.409	0.0000	0.0000
2026/02/10	R035	07/05/2026	8.79	Put	Bond Future	142.1000	0.1421	112.4800	0.1125	20.844	0.0000	0.0000
2026/02/10	R035	07/05/2026	8.79	Call	Bond Future	4763.6700	4.7637	5071.8200	5.0718	6.469	0.0000	0.0000
2026/02/10	R035	07/05/2026	9.20	Call	Bond Future	7114.4300	7.1144	7441.6900	7.4417	4.600	0.0000	0.0000
2026/02/10	R035	07/05/2026	9.20	Put	Bond Future	46.3100	0.0463	35.8000	0.0358	22.695	0.0000	0.0000
2026/02/10	R035	06/08/2026	8.29	Put	Bond Future	1000.8700	1.0009	877.0200	0.8770	12.374	0.0000	0.0000
2026/02/10	R035	06/08/2026	8.29	Call	Bond Future	2281.4400	2.2814	2501.4800	2.5015	9.645	0.0000	0.0000
2026/02/10	R035	06/08/2026	8.79	Put	Bond Future	412.3600	0.4124	355.6900	0.3557	13.743	0.0000	0.0000
2026/02/10	R035	06/08/2026	8.79	Call	Bond Future	4723.3900	4.7234	5010.6100	5.0106	6.081	0.0000	0.0000
2026/02/10	R035	06/08/2026	9.39	Call	Bond Future	7947.8300	7.9478	8269.6400	8.2696	4.049	0.0000	0.0000
2026/02/10	R035	06/08/2026	9.39	Put	Bond Future	150.3500	0.1504	128.2700	0.1283	14.686	0.0000	0.0000
2026/02/10	R035	06/08/2026	9.71	Call	Bond Future	9681.6300	9.6816	10012.0900	10.0121	3.413	0.0000	0.0000
2026/02/10	R035	06/08/2026	9.71	Put	Bond Future	89.0000	0.0890	75.5700	0.0756	15.090	0.0000	0.0000
2026/02/10	R035	06/08/2026	9.21	Call	Bond Future	6971.7500	6.9718	7286.3000	7.2863	4.512	0.0000	0.0000
2026/02/10	R035	06/08/2026	9.21	Put	Bond Future	203.4600	0.2035	174.1200	0.1741	14.421	0.0000	0.0000
2026/02/10	R035	06/08/2026	8.71	Put	Bond Future	473.5800	0.4736	409.2800	0.4093	13.577	0.0000	0.0000
2026/02/10	R035	06/08/2026	8.71	Call	Bond Future	4307.5200	4.3075	4587.1100	4.5871	6.491	0.0000	0.0000
2026/02/10	R035	06/08/2026	10.13	Call	Bond Future	11930.3600	11.9304	12267.0200	12.2670	2.822	0.0000	0.0000
2026/02/10	R035	06/08/2026	10.13	Put	Bond Future	46.9100	0.0469	39.6800	0.0397	15.412	0.0000	0.0000
2026/02/10	R035	06/08/2026	9.63	Call	Bond Future	9249.1200	9.2491	9577.8300	9.5778	3.554	0.0000	0.0000
2026/02/10	R035	06/08/2026	9.63	Put	Bond Future	101.1800	0.1012	86.0000	0.0860	15.003	0.0000	0.0000
2026/02/10	R035	06/08/2026	9.13	Put	Bond Future	231.7500	0.2318	198.5600	0.1986	14.321	0.0000	0.0000
2026/02/10	R035	06/08/2026	9.13	Call	Bond Future	6538.0600	6.5381	6848.7600	6.8488	4.752	0.0000	0.0000
2026/02/10	R035	06/08/2026	10.22	Call	Bond Future	12406.1100	12.4061	12743.6300	12.7436	2.721	0.0000	0.0000
2026/02/10	R035	06/08/2026	10.22	Put	Bond Future	41.1900	0.0412	34.8200	0.0348	15.465	0.0000	0.0000
2026/02/10	R035	06/08/2026	9.72	Call	Bond Future	9735.6300	9.7356	10066.2900	10.0663	3.396	0.0000	0.0000
2026/02/10	R035	06/08/2026	9.72	Put	Bond Future	87.6000	0.0876	74.3700	0.0744	15.103	0.0000	0.0000
2026/02/10	R035	06/08/2026	9.22	Put	Bond Future	200.3200	0.2003	171.4100	0.1714	14.432	0.0000	0.0000
2026/02/10	R035	06/08/2026	9.22	Call	Bond Future	7026.1500	7.0262	7341.1300	7.3411	4.483	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
2026/02/10	R035	06/08/2026		Bond Future	8.0844	108.7850	8.0297		109.1289	0.676	0.0000	0.0000
2026/02/10	R035	06/08/2026	11.06	Call	Bond Future	16708.0100	16.7080	17051.1800	17.0512	2.054	0.0000	0.0000
2026/02/10	R035	06/08/2026	11.06	Put	Bond Future	3.7300	0.0037	3.0100	0.0030	19.303	0.0000	0.0000
2026/02/10	R035	05/11/2026		Bond Future	8.1292	106.1605	8.0721		106.5105	0.702	0.0000	0.0000
2026/02/10	R035	05/11/2026	10.03	Call	Bond Future	11003.1700	11.0032	11335.4200	11.3354	3.020	0.0000	0.0000
2026/02/10	R035	05/11/2026	10.03	Put	Bond Future	151.1900	0.1512	133.3800	0.1334	11.780	0.0000	0.0000
2026/02/10	R035	05/11/2026	9.80	Call	Bond Future	9819.4700	9.8195	10146.2200	10.1462	3.328	0.0000	0.0000
2026/02/10	R035	05/11/2026	9.80	Put	Bond Future	200.2800	0.2003	176.9700	0.1770	11.639	0.0000	0.0000
2026/02/10	R035	05/11/2026	9.30	Call	Bond Future	7247.5400	7.2475	7554.9000	7.5549	4.241	0.0000	0.0000
2026/02/10	R035	05/11/2026	9.30	Put	Bond Future	382.0900	0.3821	339.3900	0.3394	11.175	0.0000	0.0000
2026/02/10	R035	05/11/2026	8.80	Put	Bond Future	735.2900	0.7353	657.3400	0.6573	10.601	0.0000	0.0000
2026/02/10	R035	05/11/2026	8.80	Call	Bond Future	4742.4200	4.7424	5014.5300	5.0145	5.738	0.0000	0.0000
2026/02/10	R035	05/11/2026	8.97	Call	Bond Future	5577.1800	5.5772	5863.7600	5.8638	5.138	0.0000	0.0000
2026/02/10	R035	05/11/2026	8.97	Put	Bond Future	586.2100	0.5862	522.7300	0.5227	10.829	0.0000	0.0000
2026/02/10	R035	05/11/2026	8.47	Call	Bond Future	3209.7300	3.2097	3444.2800	3.4443	7.307	0.0000	0.0000
2026/02/10	R035	05/11/2026	8.47	Put	Bond Future	1148.5300	1.1485	1033.0200	1.0330	10.057	0.0000	0.0000
2026/02/10	R035	05/11/2026	7.97	Put	Bond Future	2302.2500	2.3023	2101.6100	2.1016	8.715	0.0000	0.0000
2026/02/10	R035	05/11/2026	7.97	Call	Bond Future	1321.5700	1.3216	1470.9900	1.4710	11.306	0.0000	0.0000
2026/02/10	R035	04/02/2027		Bond Future	8.1817	107.9944	8.1221		108.3508	0.729	0.0000	0.0000
2026/02/10	R035	04/02/2027	9.02	Call	Bond Future	5694.3400	5.6943	5973.5500	5.9736	4.903	0.0000	0.0000
2026/02/10	R035	04/02/2027	9.02	Put	Bond Future	844.8800	0.8449	767.6600	0.7677	9.140	0.0000	0.0000
2026/02/10	R035	06/05/2027		Bond Future	9.9085	96.1842	9.8402		96.5371	0.689	0.0000	0.0000
2026/02/10	R035	06/05/2027	8.25	Call	Bond Future	168.9500	0.1690	193.7100	0.1937	14.655	0.0000	0.0000
2026/02/10	R035	06/05/2027	8.25	Put	Bond Future	9244.5400	9.2445	8916.4400	8.9164	3.549	0.0000	0.0000
2026/02/10	R038	05/02/2026		Bond Future	11.4400	100.2853	11.4400		100.2853	0.000	0.0000	0.0000
2026/02/10	R038	07/05/2026		Bond Future	8.4609	119.1044	8.3775		119.7997	0.985	0.0000	0.0000
2026/02/10	R038	07/05/2026	11.40	Call	Bond Future	21255.3200	21.2553	21950.5700	21.9506	3.271	0.0000	0.0000
2026/02/10	R038	07/05/2026	11.40	Put	Bond Future	0.1000	0.0001	0.0500	0.0001	50.000	0.0000	0.0000
2026/02/10	R038	06/08/2026		Bond Future	8.5069	121.2355	8.4204		121.9433	1.017	0.0000	0.0000
2026/02/10	R038	06/08/2026	11.77	Call	Bond Future	22881.7900	22.8818	23588.7500	23.5888	3.090	0.0000	0.0000
2026/02/10	R038	06/08/2026	11.77	Put	Bond Future	3.2500	0.0033	2.3500	0.0024	27.692	0.0000	0.0000
2026/02/10	R038	05/11/2026		Bond Future	8.5592	117.8431	8.4695		118.5635	1.048	0.0000	0.0000
2026/02/10	R038	05/11/2026	10.72	Call	Bond Future	15763.7400	15.7637	16460.8600	16.4609	4.422	0.0000	0.0000
2026/02/10	R038	05/11/2026	10.72	Put	Bond Future	126.5400	0.1265	103.3000	0.1033	18.366	0.0000	0.0000
2026/02/10	R038	04/02/2027		Bond Future	8.6179	119.8778	8.5247		120.6109	1.082	0.0000	0.0000
2026/02/10	R038	04/02/2027	9.60	Call	Bond Future	8339.2100	8.3392	8937.1700	8.9372	7.170	0.0000	0.0000
2026/02/10	R038	04/02/2027	9.60	Put	Bond Future	986.8000	0.9868	851.6500	0.8517	13.696	0.0000	0.0000
2026/02/10	R038	06/05/2027		Bond Future	10.1101	106.1760	10.0056		106.8829	1.033	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
2026/02/10	R038	06/05/2027	8.71	Call	Bond Future	416.1900	0.4162	501.3700	0.5014	20.467	0.0000	0.0000
2026/02/10	R038	06/05/2027	8.71	Put	Bond Future	10470.6900	10.4707	9849.0100	9.8490	5.937	0.0000	0.0000
2026/02/10	R053	05/02/2026			Bond Future	11.4900	105.3338	11.4900	105.3338	0.000	0.0000	0.0000
2026/02/10	R053	07/05/2026			Bond Future	8.6933	131.6141	8.6158	132.6231	0.891	0.0000	0.0000
2026/02/10	R053	07/05/2026	11.69	Call	Bond Future	30839.1900	30.8392	31848.0500	31.8481	3.271	0.0000	0.0000
2026/02/10	R053	07/05/2026	11.69	Put	Bond Future	0.2400	0.0002	0.1400	0.0001	41.667	0.0000	0.0000
2026/02/10	R053	06/08/2026			Bond Future	8.7314	133.9691	8.6518	134.9960	0.912	0.0000	0.0000
2026/02/10	R053	06/08/2026	12.28	Call	Bond Future	34861.5400	34.8615	35887.5100	35.8875	2.943	0.0000	0.0000
2026/02/10	R053	06/08/2026	12.28	Put	Bond Future	3.7600	0.0038	2.7600	0.0028	26.596	0.0000	0.0000
2026/02/10	R053	05/11/2026			Bond Future	8.7734	130.4181	8.6916	131.4631	0.933	0.0000	0.0000
2026/02/10	R053	05/11/2026	11.21	Call	Bond Future	25844.4500	25.8445	26857.2400	26.8572	3.919	0.0000	0.0000
2026/02/10	R053	05/11/2026	11.21	Put	Bond Future	202.1000	0.2021	169.8400	0.1698	15.962	0.0000	0.0000
2026/02/10	R053	04/02/2027			Bond Future	8.8193	132.6699	8.7351	133.7335	0.954	0.0000	0.0000
2026/02/10	R053	04/02/2027	9.99	Call	Bond Future	14748.0200	14.7480	15644.5500	15.6446	6.079	0.0000	0.0000
2026/02/10	R053	04/02/2027	9.99	Put	Bond Future	1351.3200	1.3513	1184.3100	1.1843	12.359	0.0000	0.0000
2026/02/10	R053	06/05/2027			Bond Future	9.8578	117.7206	9.7625	118.7383	0.966	0.0000	0.0000
2026/02/10	R053	06/05/2027	8.92	Call	Bond Future	1481.1900	1.4812	1712.5200	1.7125	15.618	0.0000	0.0000
2026/02/10	R053	06/05/2027	8.92	Put	Bond Future	12199.0300	12.1990	11412.6300	11.4126	6.446	0.0000	0.0000
2026/02/10	R186	05/02/2026			Bond Future	8.4300	103.1324	8.4300	103.1324	0.000	0.0000	0.0000
2026/02/10	R186	07/05/2026			Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/02/10	R186	07/05/2026	8.69	Call	Bond Future	76.9900	0.0770	76.5500	0.0766	0.572	0.0000	0.0000
2026/02/10	R186	07/05/2026	8.69	Put	Bond Future	76.9900	0.0770	76.5500	0.0766	0.572	0.0000	0.0000
2026/02/10	R186	06/08/2026			Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/02/10	R186	06/08/2026	8.57	Call	Bond Future	75.1000	0.0751	74.8900	0.0749	0.280	0.0000	0.0000
2026/02/10	R186	06/08/2026	8.57	Put	Bond Future	75.1000	0.0751	74.8900	0.0749	0.280	0.0000	0.0000
2026/02/10	R186	05/11/2026			Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/02/10	R186	05/11/2026	8.12	Call	Bond Future	45.7200	0.0457	45.6400	0.0456	0.175	0.0000	0.0000
2026/02/10	R186	05/11/2026	8.12	Put	Bond Future	45.7200	0.0457	45.6400	0.0456	0.175	0.0000	0.0000
2026/02/10	R202	05/02/2026			Bond Future	277.8200	277.8200	277.8200	277.8200	0.000	0.0000	0.0000
2026/02/10	R202	07/05/2026			Bond Future	301.8822	301.8822	301.8472	301.8472	0.012	0.0000	0.0000
2026/02/10	R202	07/05/2026	277.55	Call	Bond Future	24332.2400	24.3322	24297.1500	24.2972	0.144	0.0000	0.0000
2026/02/10	R202	07/05/2026	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	R202	06/08/2026			Bond Future	301.9592	301.9592	301.9243	301.9243	0.012	0.0000	0.0000
2026/02/10	R202	06/08/2026	278.86	Call	Bond Future	23099.2300	23.0992	23064.3400	23.0643	0.151	0.0000	0.0000
2026/02/10	R202	06/08/2026	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	R202	05/11/2026			Bond Future	307.2313	307.2313	307.1966	307.1966	0.011	0.0000	0.0000
2026/02/10	R202	05/11/2026	280.46	Call	Bond Future	26771.3300	26.7713	26736.6100	26.7366	0.130	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
2026/02/10	R202	05/11/2026	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	R202	04/02/2027			Bond Future	307.1290	307.1290	307.0963	307.0963	0.011	0.0000	0.0000
2026/02/10	R202	04/02/2027	294.73	Call	Bond Future	12399.0100	12.3990	12366.2600	12.3663	0.264	0.0000	0.0000
2026/02/10	R202	04/02/2027	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	R202	06/05/2027			Bond Future	285.9832	285.9832	286.0082	286.0082	0.009	0.0000	0.0000
2026/02/10	R202	06/05/2027	306.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	R202	06/05/2027	306.99	Put	Bond Future	21006.7900	21.0068	20981.8300	20.9818	0.119	0.0000	0.0000
2026/02/10	R209	05/02/2026			Bond Future	10.9300	74.0118	10.9300	74.0118	0.000	0.0000	0.0000
2026/02/10	R209	07/05/2026			Bond Future	8.2071	87.6271	8.1446	88.0104	0.762	0.0000	0.0000
2026/02/10	R209	07/05/2026	11.07	Call	Bond Future	15457.3500	15.4574	15840.6300	15.8406	2.480	0.0000	0.0000
2026/02/10	R209	07/05/2026	11.07	Put	Bond Future	0.0700	0.0001	0.0500	0.0001	28.571	0.0000	0.0000
2026/02/10	R209	06/08/2026			Bond Future	8.2440	89.1949	8.1792	89.5852	0.786	0.0000	0.0000
2026/02/10	R209	06/08/2026	11.39	Call	Bond Future	16530.8200	16.5308	16920.5400	16.9205	2.358	0.0000	0.0000
2026/02/10	R209	06/08/2026	11.39	Put	Bond Future	2.3800	0.0024	1.8500	0.0019	22.269	0.0000	0.0000
2026/02/10	R209	05/11/2026			Bond Future	8.2871	87.5818	8.2198	87.9790	0.812	0.0000	0.0000
2026/02/10	R209	05/11/2026	10.32	Call	Bond Future	11145.2600	11.1453	11523.0700	11.5231	3.390	0.0000	0.0000
2026/02/10	R209	05/11/2026	10.32	Put	Bond Future	150.5800	0.1506	131.1800	0.1312	12.884	0.0000	0.0000
2026/02/10	R209	04/02/2027			Bond Future	8.3360	89.0945	8.2662	89.4988	0.838	0.0000	0.0000
2026/02/10	R209	04/02/2027	9.28	Call	Bond Future	5959.4100	5.9594	6286.6100	6.2866	5.490	0.0000	0.0000
2026/02/10	R209	04/02/2027	9.28	Put	Bond Future	719.9100	0.7199	642.8200	0.6428	10.708	0.0000	0.0000
2026/02/10	R209	04/02/2027	8.96	Call	Bond Future	4531.4300	4.5314	4829.6400	4.8296	6.581	0.0000	0.0000
2026/02/10	R209	04/02/2027	8.96	Put	Bond Future	1022.1400	1.0221	916.0600	0.9161	10.378	0.0000	0.0000
2026/02/10	R209	04/02/2027	8.03	Put	Bond Future	2995.4500	2.9955	2744.0800	2.7441	8.392	0.0000	0.0000
2026/02/10	R209	04/02/2027	8.03	Call	Bond Future	1206.2300	1.2062	1359.1500	1.3592	12.678	0.0000	0.0000
2026/02/10	R209	06/05/2027			Bond Future	9.8133	79.8734	9.7353	80.2672	0.795	0.0000	0.0000
2026/02/10	R209	06/05/2027	8.41	Call	Bond Future	266.3900	0.2664	308.7200	0.3087	15.890	0.0000	0.0000
2026/02/10	R209	06/05/2027	8.41	Put	Bond Future	7748.4300	7.7484	7396.9400	7.3969	4.536	0.0000	0.0000
2026/02/10	R210	05/02/2026			Bond Future	253.1000	253.1000	253.1000	253.1000	0.000	0.0000	0.0000
2026/02/10	R210	07/05/2026			Bond Future	260.8754	260.8754	260.6296	260.6296	0.094	0.0000	0.0000
2026/02/10	R210	07/05/2026	255.40	Call	Bond Future	5475.4400	5.4754	5229.5800	5.2296	4.490	0.0000	0.0000
2026/02/10	R210	07/05/2026	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	R210	06/08/2026			Bond Future	265.6068	265.6068	265.3567	265.3567	0.094	0.0000	0.0000
2026/02/10	R210	06/08/2026	259.84	Call	Bond Future	5766.7500	5.7668	5516.7200	5.5167	4.336	0.0000	0.0000
2026/02/10	R210	06/08/2026	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	R210	05/11/2026			Bond Future	266.7248	266.7248	266.4724	266.4724	0.095	0.0000	0.0000
2026/02/10	R210	05/11/2026	253.33	Call	Bond Future	13394.8200	13.3948	13142.4100	13.1424	1.884	0.0000	0.0000
2026/02/10	R210	05/11/2026	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	R210	04/02/2027			Bond Future	271.3956	271.3956	271.1394	271.1394	0.094	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
2026/02/10	R210	04/02/2027	266.03	Call	Bond Future	5365.6400	5.3656	5109.4400	5.1094	4.775	0.0000	0.0000
2026/02/10	R210	04/02/2027	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	R210	06/05/2027			Bond Future	249.3529	249.3529	249.1659	249.1659	0.075	0.0000	0.0000
2026/02/10	R210	06/05/2027	271.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	R210	06/05/2027	271.13	Put	Bond Future	21777.0700	21.7771	21964.1000	21.9641	0.859	0.0000	0.0000
2026/02/10	R213	05/02/2026			Bond Future	9.8900	91.8702	9.8900	91.8702	0.000	0.0000	0.0000
2026/02/10	R213	07/05/2026			Bond Future	7.4163	99.7169	7.4054	99.7598	0.147	0.0000	0.0000
2026/02/10	R213	07/05/2026	9.80	Call	Bond Future	8872.5200	8.8725	8915.3900	8.9154	0.483	0.0000	0.0000
2026/02/10	R213	07/05/2026	9.80	Put	Bond Future	0.3700	0.0004	0.3200	0.0003	13.514	0.0000	0.0000
2026/02/10	R213	06/08/2026			Bond Future	7.4290	101.5011	7.4174	101.5449	0.156	0.0000	0.0000
2026/02/10	R213	06/08/2026	9.69	Call	Bond Future	8098.8900	8.0989	8141.9100	8.1419	0.531	0.0000	0.0000
2026/02/10	R213	06/08/2026	9.69	Put	Bond Future	13.8900	0.0139	13.1400	0.0131	5.400	0.0000	0.0000
2026/02/10	R213	05/11/2026			Bond Future	7.4569	99.7016	7.4444	99.7464	0.167	0.0000	0.0000
2026/02/10	R213	05/11/2026	8.75	Call	Bond Future	4698.2400	4.6982	4737.1800	4.7372	0.829	0.0000	0.0000
2026/02/10	R213	05/11/2026	8.75	Put	Bond Future	185.9600	0.1860	180.1600	0.1802	3.119	0.0000	0.0000
2026/02/10	R213	04/02/2027			Bond Future	7.4948	101.4243	7.4814	101.4701	0.179	0.0000	0.0000
2026/02/10	R213	04/02/2027	8.14	Call	Bond Future	2768.0000	2.7680	2800.0100	2.8000	1.156	0.0000	0.0000
2026/02/10	R213	04/02/2027	8.14	Put	Bond Future	600.5700	0.6006	586.8000	0.5868	2.293	0.0000	0.0000
2026/02/10	R213	06/05/2027			Bond Future	10.3511	91.0267	10.3298	91.0882	0.206	0.0000	0.0000
2026/02/10	R213	06/05/2027	7.56	Call	Bond Future	4.8600	0.0049	5.1200	0.0051	5.350	0.0000	0.0000
2026/02/10	R213	06/05/2027	7.56	Put	Bond Future	8510.3600	8.5104	8449.1700	8.4492	0.719	0.0000	0.0000
2026/02/10	R214	05/02/2026			Bond Future	11.2600	68.7751	11.2600	68.7751	0.000	0.0000	0.0000
2026/02/10	R214	07/05/2026			Bond Future	8.6349	83.6232	8.5573	84.1871	0.899	0.0000	0.0000
2026/02/10	R214	07/05/2026	11.53	Call	Bond Future	17679.8900	17.6799	18243.6900	18.2437	3.189	0.0000	0.0000
2026/02/10	R214	07/05/2026	11.53	Put	Bond Future	0.1100	0.0001	0.0700	0.0001	36.364	0.0000	0.0000
2026/02/10	R214	06/08/2026			Bond Future	8.6754	85.1196	8.5954	85.6935	0.922	0.0000	0.0000
2026/02/10	R214	06/08/2026	11.97	Call	Bond Future	19496.2900	19.4963	20069.5800	20.0696	2.941	0.0000	0.0000
2026/02/10	R214	06/08/2026	11.97	Put	Bond Future	2.5600	0.0026	1.8800	0.0019	26.563	0.0000	0.0000
2026/02/10	R214	05/11/2026			Bond Future	8.7226	83.2911	8.6402	83.8752	0.944	0.0000	0.0000
2026/02/10	R214	05/11/2026	10.97	Call	Bond Future	14077.0500	14.0771	14639.6500	14.6397	3.997	0.0000	0.0000
2026/02/10	R214	05/11/2026	10.97	Put	Bond Future	137.0200	0.1370	115.5100	0.1155	15.698	0.0000	0.0000
2026/02/10	R214	04/02/2027			Bond Future	8.7753	84.7301	8.6903	85.3245	0.968	0.0000	0.0000
2026/02/10	R214	04/02/2027	9.90	Call	Bond Future	8082.9500	8.0830	8582.7800	8.5828	6.184	0.0000	0.0000
2026/02/10	R214	04/02/2027	9.90	Put	Bond Future	744.3300	0.7443	649.7500	0.6498	12.707	0.0000	0.0000
2026/02/10	R214	06/05/2027			Bond Future	9.9417	75.7049	9.8478	76.2755	0.944	0.0000	0.0000
2026/02/10	R214	06/05/2027	8.88	Call	Bond Future	641.4600	0.6415	748.7600	0.7488	16.727	0.0000	0.0000
2026/02/10	R214	06/05/2027	8.88	Put	Bond Future	7467.1800	7.4672	7003.8400	7.0038	6.205	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
2026/02/10	R248	05/02/2026		Bond Future	11.4600	82.3075	11.4600		82.3075	0.000	0.0000	0.0000
2026/02/10	R248	07/05/2026		Bond Future	8.8159	101.0795	8.7384		101.8257	0.879	0.0000	0.0000
2026/02/10	R248	07/05/2026	11.72	Call Bond Future	22599.4200	22.5994	23345.5100		23.3455	3.301	0.0000	0.0000
2026/02/10	R248	07/05/2026	11.72	Put Bond Future	0.2700	0.0003	0.1600		0.0002	40.741	0.0000	0.0000
2026/02/10	R248	07/05/2026	8.30	Put Bond Future	5257.5200	5.2575	4578.5900		4.5786	12.914	0.0000	0.0000
2026/02/10	R248	07/05/2026	8.30	Call Bond Future	121.5400	0.1215	188.8100		0.1888	55.348	0.0000	0.0000
2026/02/10	R248	07/05/2026	8.70	Put Bond Future	2066.1400	2.0661	1628.9700		1.6290	21.159	0.0000	0.0000
2026/02/10	R248	07/05/2026	8.70	Call Bond Future	947.1700	0.9472	1256.2000		1.2562	32.627	0.0000	0.0000
2026/02/10	R248	07/05/2026	9.18	Call Bond Future	3897.6500	3.8977	4501.8600		4.5019	15.502	0.0000	0.0000
2026/02/10	R248	07/05/2026	9.18	Put Bond Future	508.2800	0.5083	366.2900		0.3663	27.935	0.0000	0.0000
2026/02/10	R248	07/05/2026	9.19	Call Bond Future	3973.5500	3.9736	4581.4100		4.5814	15.298	0.0000	0.0000
2026/02/10	R248	07/05/2026	9.19	Put Bond Future	493.6800	0.4937	355.3400		0.3553	28.022	0.0000	0.0000
2026/02/10	R248	06/08/2026		Bond Future	8.8575	102.8880	8.7778		103.6477	0.900	0.0000	0.0000
2026/02/10	R248	06/08/2026	12.37	Call Bond Future	26041.7600	26.0418	26800.6700		26.8007	2.914	0.0000	0.0000
2026/02/10	R248	06/08/2026	12.37	Put Bond Future	2.9600	0.0030	2.1800		0.0022	26.351	0.0000	0.0000
2026/02/10	R248	05/11/2026		Bond Future	8.9050	100.2252	8.8230		100.9982	0.921	0.0000	0.0000
2026/02/10	R248	05/11/2026	11.31	Call Bond Future	19159.7800	19.1598	19907.6600		19.9077	3.903	0.0000	0.0000
2026/02/10	R248	05/11/2026	11.31	Put Bond Future	159.3600	0.1594	134.2700		0.1343	15.744	0.0000	0.0000
2026/02/10	R248	04/02/2027		Bond Future	8.9575	101.9564	8.8730		102.7430	0.943	0.0000	0.0000
2026/02/10	R248	04/02/2027	10.11	Call Bond Future	10922.3600	10.9224	11577.7700		11.5778	6.001	0.0000	0.0000
2026/02/10	R248	04/02/2027	10.11	Put Bond Future	1106.1300	1.1061	974.9400		0.9749	11.860	0.0000	0.0000
2026/02/10	R248	06/05/2027		Bond Future	10.0271	90.6137	9.9324		91.3671	0.945	0.0000	0.0000
2026/02/10	R248	06/05/2027	9.05	Call Bond Future	1122.3300	1.1223	1291.5700		1.2916	15.079	0.0000	0.0000
2026/02/10	R248	06/05/2027	9.05	Put Bond Future	9408.3900	9.4084	8824.2100		8.8242	6.209	0.0000	0.0000
2026/02/10	R2R9	05/02/2026		Bond Future	9.5500	105.9892	9.5500		105.9892	0.000	0.0000	0.0000
2026/02/10	R2R9	07/05/2026		Bond Future	8.5767	111.1226	8.4935		111.8117	0.970	0.0000	0.0000
2026/02/10	R2R9	07/05/2026	99.91	Call Bond Future	100272.8500	100.2729	100961.9500		100.9620	0.687	0.0000	0.0000
2026/02/10	R2R9	07/05/2026	99.91	Put Bond Future	0.0000	0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/02/10	R2R9	06/08/2026		Bond Future	8.6238	113.1107	8.5376		113.8123	0.999	0.0000	0.0000
2026/02/10	R2R9	06/08/2026	101.74	Call Bond Future	99991.2400	99.9912	100692.7800		100.6928	0.702	0.0000	0.0000
2026/02/10	R2R9	06/08/2026	101.74	Put Bond Future	0.0000	0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/02/10	R2R9	05/11/2026		Bond Future	8.6767	110.0824	8.5875		110.7963	1.028	0.0000	0.0000
2026/02/10	R2R9	05/11/2026	98.56	Call Bond Future	99112.3600	99.1124	99826.2500		99.8263	0.720	0.0000	0.0000
2026/02/10	R2R9	05/11/2026	98.56	Put Bond Future	0.0000	0.0000	0.0000		0.0000	0.000	0.0000	0.0000
2026/02/10	R2R9	04/02/2027		Bond Future	8.7355	111.9832	8.6431		112.7097	1.058	0.0000	0.0000
2026/02/10	R2R9	04/02/2027	9.89	Call Bond Future	8958.9900	8.9590	9607.8000		9.6078	7.242	0.0000	0.0000
2026/02/10	R2R9	04/02/2027	9.89	Put Bond Future	428.3300	0.4283	350.6100		0.3506	18.145	0.0000	0.0000
2026/02/10	R2R9	06/05/2027		Bond Future	10.1320	99.3319	10.0288		100.0312	1.019	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
2026/02/10	R2R9	06/05/2027	8.83	Call	Bond Future	521.4800	0.5215	621.3800	0.6214	19.157	0.0000	0.0000
2026/02/10	R2R9	06/05/2027	8.83	Put	Bond Future	9875.0400	9.8750	9275.6900	9.2757	6.069	0.0000	0.0000
2026/02/10	R4R2	05/02/2026			Bond Future	9.7900	106.3655	9.7900	106.3655	0.000	0.0000	0.0000
2026/02/10	R4R2	07/05/2026			Bond Future	8.7371	112.9450	8.6592	113.6675	0.891	0.0000	0.0000
2026/02/10	R4R2	07/05/2026	100.23	Call	Bond Future	101855.8900	101.8559	102578.4000	102.5784	0.709	0.0000	0.0000
2026/02/10	R4R2	07/05/2026	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	R4R2	06/08/2026			Bond Future	8.7845	114.9657	8.7041	115.7014	0.915	0.0000	0.0000
2026/02/10	R4R2	06/08/2026	102.06	Call	Bond Future	101548.4700	101.5485	102284.0900	102.2841	0.724	0.0000	0.0000
2026/02/10	R4R2	06/08/2026	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	R4R2	05/11/2026			Bond Future	8.8371	111.8434	8.7541	112.5920	0.939	0.0000	0.0000
2026/02/10	R4R2	05/11/2026	98.76	Call	Bond Future	100620.8300	100.6208	101369.4100	101.3694	0.744	0.0000	0.0000
2026/02/10	R4R2	05/11/2026	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	R4R2	04/02/2027			Bond Future	8.8949	113.7746	8.8092	114.5363	0.964	0.0000	0.0000
2026/02/10	R4R2	04/02/2027	10.13	Call	Bond Future	10581.2400	10.5812	11270.9600	11.2710	6.518	0.0000	0.0000
2026/02/10	R4R2	04/02/2027	10.13	Put	Bond Future	415.0400	0.4150	343.0700	0.3431	17.340	0.0000	0.0000
2026/02/10	R4R2	06/05/2027			Bond Future	10.1566	100.8726	10.0605	101.6051	0.946	0.0000	0.0000
2026/02/10	R4R2	06/05/2027	9.00	Call	Bond Future	765.2900	0.7653	893.3400	0.8933	16.732	0.0000	0.0000
2026/02/10	R4R2	06/05/2027	9.00	Put	Bond Future	10137.0700	10.1371	9532.6200	9.5326	5.963	0.0000	0.0000
2026/02/10	RR87	05/02/2026			Bond Future	6.9100	105.2849	6.9100	105.2849	0.000	0.0000	0.0000
2026/02/10	RR87	07/05/2026			Bond Future	6.7005	103.0867	6.6734	103.1021	0.405	0.0000	0.0000
2026/02/10	RR87	07/05/2026	6.81	Call	Bond Future	94.4268	0.0944	104.6462	0.1046	10.823	0.0000	0.0000
2026/02/10	RR87	07/05/2026	6.81	Put	Bond Future	32.3668	0.0324	27.2162	0.0272	15.913	0.0000	0.0000
2026/02/10	RR87	06/08/2026			Bond Future	6.3624	101.1894	6.3160	101.2058	0.729	0.0000	0.0000
2026/02/10	RR87	06/08/2026	6.53	Call	Bond Future	96.2279	0.0962	107.0862	0.1071	11.284	0.0000	0.0000
2026/02/10	RR87	06/08/2026	6.53	Put	Bond Future	36.7479	0.0367	31.1362	0.0311	15.271	0.0000	0.0000
2026/02/10	RR87	05/11/2026			Bond Future	4.9144	102.9318	4.7667	102.9488	3.007	0.0000	0.0000
2026/02/10	RR87	05/11/2026	5.27	Call	Bond Future	47.5740	0.0476	61.5467	0.0615	29.370	0.0000	0.0000
2026/02/10	RR87	05/11/2026	5.27	Put	Bond Future	6.7040	0.0067	3.6767	0.0037	45.157	0.0000	0.0000
2026/02/10	RR88	05/02/2026			Bond Future	6.8900	108.5801	6.8900	108.5801	0.000	0.0000	0.0000
2026/02/10	RR88	07/05/2026			Bond Future	6.8018	106.4321	6.7789	106.4672	0.338	0.0000	0.0000
2026/02/10	RR88	07/05/2026	6.84	Call	Bond Future	206.8216	0.2068	225.7875	0.2258	9.170	0.0000	0.0000
2026/02/10	RR88	07/05/2026	6.84	Put	Bond Future	148.5516	0.1486	132.4375	0.1324	10.847	0.0000	0.0000
2026/02/10	RR88	06/08/2026			Bond Future	6.7298	105.4196	6.7022	105.4530	0.410	0.0000	0.0000
2026/02/10	RR88	06/08/2026	6.79	Call	Bond Future	296.4076	0.2964	314.2781	0.3143	6.029	0.0000	0.0000
2026/02/10	RR88	06/08/2026	6.79	Put	Bond Future	223.5776	0.2236	208.0281	0.2080	6.955	0.0000	0.0000
2026/02/10	RR88	05/11/2026			Bond Future	6.6507	106.6595	6.6163	106.6957	0.516	0.0000	0.0000
2026/02/10	RR88	05/11/2026	6.71	Call	Bond Future	309.9299	0.3099	329.2407	0.3292	6.231	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
2026/02/10	RR88	05/11/2026	6.71	Put	Bond Future	247.3899	0.2474	230.4907	0.2305	6.831	0.0000	0.0000
2026/02/10	X038	31/01/2038			Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	X210	31/03/2028			Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	X213	28/02/2031			Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/10	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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