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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/02/2026 TO 11/02/2026

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
2026/02/11	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/02/11	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/02/11	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/02/11	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/02/11	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/02/11	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/02/11	2029	07/05/2026		Bond Future	146.8269	146.8269	147.0587	0.158	0.0000	0.0000
2026/02/11	2029	07/05/2026	141.82 Call	Bond Future	5006.9000	5.0069	5238.7000	4.630	0.0000	0.0000
2026/02/11	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	2029	06/08/2026		Bond Future	149.4900	149.4900	149.7263	0.158	0.0000	0.0000
2026/02/11	2029	06/08/2026	144.10 Call	Bond Future	5389.9700	5.3900	5626.3400	4.385	0.0000	0.0000
2026/02/11	2029	06/08/2026	144.10 Put	Bond Future	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
2026/02/11	2029	05/11/2026		Bond Future	150.6237	150.6237	150.8654	150.8654	0.160	0.0000
2026/02/11	2029	05/11/2026	147.56 Call	Bond Future	3063.7000	3.0637	3305.4000	3.3054	7.889	0.0000
2026/02/11	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/11	2029	04/02/2027		Bond Future	153.2621	153.2621	153.5091	153.5091	0.161	0.0000
2026/02/11	2029	04/02/2027	149.72 Call	Bond Future	3542.0800	3.5421	3789.1300	3.7891	6.975	0.0000
2026/02/11	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/11	2029	06/05/2027		Bond Future	141.3824	141.3824	154.6190	154.6190	9.362	0.0000
2026/02/11	2029	06/05/2027	153.32 Call	Bond Future	0.0000	0.0000	1298.9600	1.2990	100.000	0.0000
2026/02/11	2029	06/05/2027	153.32 Put	Bond Future	11937.5800	11.9376	0.0000	0.0000	(100.000)	0.0000
2026/02/11	2030	07/05/2026	7.21 Put	Bond Future	362.4200	0.3624	351.9000	0.3519	2.903	0.0000
2026/02/11	2030	07/05/2026	7.21 Call	Bond Future	599.6000	0.5996	607.9500	0.6080	1.393	0.0000
2026/02/11	2030	07/05/2026	7.71 Put	Bond Future	70.3400	0.0703	66.9900	0.0670	4.763	0.0000
2026/02/11	2030	07/05/2026	7.71 Call	Bond Future	1924.5000	1.9245	1940.0200	1.9400	0.806	0.0000
2026/02/11	2030	07/05/2026	7.92 Call	Bond Future	2559.5600	2.5596	2576.4700	2.5765	0.661	0.0000
2026/02/11	2030	07/05/2026	7.92 Put	Bond Future	35.6000	0.0356	33.6400	0.0336	5.506	0.0000
2026/02/11	2030	07/05/2026		Bond Future	7.1375	104.9904	7.1317	105.0092	0.081	0.0000
2026/02/11	2030	07/05/2026	9.39 Call	Bond Future	7063.1700	7.0632	7082.0100	7.0820	0.267	0.0000
2026/02/11	2030	07/05/2026	9.39 Put	Bond Future	0.3000	0.0003	0.2700	0.0003	10.000	0.0000
2026/02/11	2030	06/08/2026		Bond Future	7.1393	102.8597	7.1329	102.8792	0.089	0.0000
2026/02/11	2030	06/08/2026	9.22 Call	Bond Future	6172.8100	6.1728	6191.6400	6.1916	0.305	0.0000
2026/02/11	2030	06/08/2026	9.22 Put	Bond Future	16.8100	0.0168	16.1800	0.0162	3.748	0.0000
2026/02/11	2030	06/08/2026	7.21 Put	Bond Future	590.5000	0.5905	579.9000	0.5799	1.795	0.0000
2026/02/11	2030	06/08/2026	7.21 Call	Bond Future	807.5900	0.8076	816.4500	0.8165	1.097	0.0000
2026/02/11	2030	06/08/2026	7.71 Put	Bond Future	235.4800	0.2355	229.9800	0.2300	2.336	0.0000
2026/02/11	2030	06/08/2026	7.71 Call	Bond Future	1971.0500	1.9711	1985.0100	1.9850	0.708	0.0000
2026/02/11	2030	06/08/2026	8.06 Call	Bond Future	2907.7000	2.9077	2923.7900	2.9238	0.553	0.0000
2026/02/11	2030	06/08/2026	8.06 Put	Bond Future	125.6700	0.1257	122.3000	0.1223	2.682	0.0000
2026/02/11	2030	05/11/2026		Bond Future	7.1422	104.6312	7.1351	104.6517	0.100	0.0000
2026/02/11	2030	05/11/2026	8.39 Call	Bond Future	3666.0000	3.6660	3683.3500	3.6834	0.473	0.0000
2026/02/11	2030	05/11/2026	8.39 Put	Bond Future	150.2400	0.1502	147.0900	0.1471	2.097	0.0000
2026/02/11	2030	04/02/2027		Bond Future	7.1520	102.4324	7.1439	102.4540	0.113	0.0000
2026/02/11	2030	04/02/2027	7.82 Call	Bond Future	2210.4700	2.2105	2225.2800	2.2253	0.670	0.0000
2026/02/11	2030	04/02/2027	7.82 Put	Bond Future	443.0300	0.4430	436.2200	0.4362	1.537	0.0000
2026/02/11	2030	06/05/2027		Bond Future	11.0193	95.2415	7.1890	104.1667	34.760	0.0000
2026/02/11	2030	06/05/2027	7.27 Call	Bond Future	0.1100	0.0001	1121.8600	1.1219	1,019,772.727	0.0000
2026/02/11	2030	06/05/2027	7.27 Put	Bond Future	8725.7600	8.7258	922.3400	0.9223	89.430	0.0000
2026/02/11	2031	07/05/2026		Bond Future	115.4295	115.4295	115.6448	115.6448	0.186	0.0000
2026/02/11	2031	07/05/2026	113.84 Call	Bond Future	1602.6900	1.6027	1811.5600	1.8116	13.032	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
2026/02/11	2031	07/05/2026	113.84 Put	Bond Future	13.1800	0.0132	6.8100	0.0068	48.331	0.0000	0.0000
2026/02/11	2031	06/08/2026		Bond Future	115.1090	115.1090	115.3286	115.3286	0.191	0.0000	0.0000
2026/02/11	2031	06/08/2026	113.81 Call	Bond Future	1401.5700	1.4016	1591.0400	1.5910	13.518	0.0000	0.0000
2026/02/11	2031	06/08/2026	113.81 Put	Bond Future	102.5300	0.1025	72.4400	0.0724	29.348	0.0000	0.0000
2026/02/11	2031	05/11/2026		Bond Future	117.1187	117.1187	117.3429	117.3429	0.191	0.0000	0.0000
2026/02/11	2031	05/11/2026	111.49 Call	Bond Future	5628.7200	5.6287	5852.9400	5.8529	3.983	0.0000	0.0000
2026/02/11	2031	05/11/2026	111.49 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2026/02/11	2031	04/02/2027		Bond Future	116.7200	116.7200	116.9494	116.9494	0.197	0.0000	0.0000
2026/02/11	2031	04/02/2027	116.18 Call	Bond Future	998.7900	0.9988	1146.7800	1.1468	14.817	0.0000	0.0000
2026/02/11	2031	04/02/2027	116.18 Put	Bond Future	458.7900	0.4588	377.3700	0.3774	17.747	0.0000	0.0000
2026/02/11	2031	06/05/2027		Bond Future	108.6259	108.6259	118.9332	118.9332	9.489	0.0000	0.0000
2026/02/11	2031	06/05/2027	116.87 Call	Bond Future	0.0000	0.0000	2187.8600	2.1879	100.000	0.0000	0.0000
2026/02/11	2031	06/05/2027	116.87 Put	Bond Future	8244.0800	8.2441	124.6200	0.1246	98.488	0.0000	0.0000
2026/02/11	2032	07/05/2026		Bond Future	7.6055	103.9459	7.5940	104.0008	0.152	0.0000	0.0000
2026/02/11	2032	07/05/2026	10.14 Call	Bond Future	11242.6000	11.2426	11297.5000	11.2975	0.488	0.0000	0.0000
2026/02/11	2032	07/05/2026	10.14 Put	Bond Future	0.2200	0.0002	0.1900	0.0002	13.636	0.0000	0.0000
2026/02/11	2032	06/08/2026		Bond Future	7.6292	105.8058	7.6170	105.8619	0.160	0.0000	0.0000
2026/02/11	2032	06/08/2026	10.12 Call	Bond Future	10697.5900	10.6976	10753.1400	10.7531	0.519	0.0000	0.0000
2026/02/11	2032	06/08/2026	10.12 Put	Bond Future	9.2300	0.0092	8.6700	0.0087	6.067	0.0000	0.0000
2026/02/11	2032	05/11/2026		Bond Future	7.6622	103.4709	7.6491	103.5288	0.171	0.0000	0.0000
2026/02/11	2032	05/11/2026	9.16 Call	Bond Future	6534.1400	6.5341	6586.1500	6.5862	0.796	0.0000	0.0000
2026/02/11	2032	05/11/2026	9.16 Put	Bond Future	173.7600	0.1738	167.9300	0.1679	3.355	0.0000	0.0000
2026/02/11	2032	04/02/2027		Bond Future	7.7037	105.2581	7.6897	105.3177	0.183	0.0000	0.0000
2026/02/11	2032	04/02/2027	8.48 Call	Bond Future	3855.9300	3.8559	3899.9500	3.9000	1.142	0.0000	0.0000
2026/02/11	2032	04/02/2027	8.48 Put	Bond Future	630.4200	0.6304	614.8400	0.6148	2.471	0.0000	0.0000
2026/02/11	2032	06/05/2027		Bond Future	10.0937	93.9285	7.7476	102.9232	23.243	0.0000	0.0000
2026/02/11	2032	06/05/2027	7.80 Call	Bond Future	23.4900	0.0235	1816.9500	1.8170	7,634.994	0.0000	0.0000
2026/02/11	2032	06/05/2027	7.80 Put	Bond Future	8805.7200	8.8057	1604.4900	1.6045	81.779	0.0000	0.0000
2026/02/11	2033	07/05/2026		Bond Future	145.1597	145.1597	145.2955	145.2955	0.094	0.0000	0.0000
2026/02/11	2033	07/05/2026	135.16 Call	Bond Future	9999.7300	9.9997	10135.5200	10.1355	1.358	0.0000	0.0000
2026/02/11	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	2033	06/08/2026		Bond Future	147.7925	147.7925	147.9312	147.9312	0.094	0.0000	0.0000
2026/02/11	2033	06/08/2026	134.25 Call	Bond Future	13542.5200	13.5425	13681.2300	13.6812	1.024	0.0000	0.0000
2026/02/11	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	2033	05/11/2026		Bond Future	148.7943	148.7943	148.9366	148.9366	0.096	0.0000	0.0000
2026/02/11	2033	05/11/2026	137.26 Call	Bond Future	11534.2900	11.5343	11676.5900	11.6766	1.234	0.0000	0.0000
2026/02/11	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	2033	04/02/2027		Bond Future	151.4008	151.4008	151.5467	151.5467	0.096	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
2026/02/11	2033	04/02/2027	142.71 Call	Bond Future	8690.8200	8.6908	8836.7300	8.8367	1.679	0.0000	0.0000
2026/02/11	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	2033	06/05/2027		Bond Future	139.5649	139.5649	152.5184	152.5184	9.281	0.0000	0.0000
2026/02/11	2033	06/05/2027	151.21 Call	Bond Future	0.0000	0.0000	1308.4000	1.3084	100.000	0.0000	0.0000
2026/02/11	2033	06/05/2027	151.21 Put	Bond Future	11645.1400	11.6451	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/11	2037	07/05/2026	9.00 Put	Bond Future	120.8900	0.1209	106.8500	0.1069	11.614	0.0000	0.0000
2026/02/11	2037	07/05/2026	9.00 Call	Bond Future	5049.5800	5.0496	5192.8100	5.1928	2.836	0.0000	0.0000
2026/02/11	2037	07/05/2026	9.49 Put	Bond Future	30.5500	0.0306	26.5000	0.0265	13.257	0.0000	0.0000
2026/02/11	2037	07/05/2026	9.49 Call	Bond Future	8138.1100	8.1381	8291.3300	8.2913	1.883	0.0000	0.0000
2026/02/11	2037	07/05/2026	10.06 Call	Bond Future	11637.0800	11.6371	11793.3800	11.7934	1.343	0.0000	0.0000
2026/02/11	2037	07/05/2026	10.06 Put	Bond Future	6.5200	0.0065	5.5500	0.0056	14.877	0.0000	0.0000
2026/02/11	2037	07/05/2026	12.40 Call	Bond Future	24335.8500	24.3359	24493.1200	24.4931	0.646	0.0000	0.0000
2026/02/11	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	2037	07/05/2026	10.95 Put	Bond Future	0.2600	0.0003	0.2100	0.0002	19.231	0.0000	0.0000
2026/02/11	2037	07/05/2026	10.95 Call	Bond Future	16779.8300	16.7798	16937.0500	16.9371	0.937	0.0000	0.0000
2026/02/11	2037	07/05/2026		Bond Future	8.2815	103.8835	8.2593	104.0408	0.268	0.0000	0.0000
2026/02/11	2037	07/05/2026	11.32 Call	Bond Future	18801.6500	18.8017	18958.9100	18.9589	0.836	0.0000	0.0000
2026/02/11	2037	07/05/2026	11.32 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000	0.0000
2026/02/11	2037	06/08/2026		Bond Future	8.3245	101.4825	8.3015	101.6428	0.277	0.0000	0.0000
2026/02/11	2037	06/08/2026	11.71 Call	Bond Future	20296.9500	20.2970	20457.0900	20.4571	0.789	0.0000	0.0000
2026/02/11	2037	06/08/2026	11.71 Put	Bond Future	1.4100	0.0014	1.2500	0.0013	11.348	0.0000	0.0000
2026/02/11	2037	06/08/2026	11.30 Call	Bond Future	18155.2300	18.1552	18315.0200	18.3150	0.880	0.0000	0.0000
2026/02/11	2037	06/08/2026	11.30 Put	Bond Future	5.2000	0.0052	4.6900	0.0047	9.808	0.0000	0.0000
2026/02/11	2037	06/08/2026	10.70 Call	Bond Future	14896.3100	14.8963	15054.2500	15.0543	1.060	0.0000	0.0000
2026/02/11	2037	06/08/2026	10.70 Put	Bond Future	28.9800	0.0290	26.6200	0.0266	8.144	0.0000	0.0000
2026/02/11	2037	06/08/2026	10.02 Put	Bond Future	96.7200	0.0967	89.6600	0.0897	7.299	0.0000	0.0000
2026/02/11	2037	06/08/2026	10.02 Call	Bond Future	11026.4600	11.0265	11179.7000	11.1797	1.390	0.0000	0.0000
2026/02/11	2037	05/11/2026	10.83 Call	Bond Future	15179.1300	15.1791	15338.0600	15.3381	1.047	0.0000	0.0000
2026/02/11	2037	05/11/2026	10.83 Put	Bond Future	82.3500	0.0824	77.4700	0.0775	5.926	0.0000	0.0000
2026/02/11	2037	05/11/2026	10.23 Call	Bond Future	11921.5700	11.9216	12074.3300	12.0743	1.281	0.0000	0.0000
2026/02/11	2037	05/11/2026	10.23 Put	Bond Future	208.6800	0.2087	197.6300	0.1976	5.295	0.0000	0.0000
2026/02/11	2037	05/11/2026	9.46 Put	Bond Future	516.6900	0.5167	491.3400	0.4913	4.906	0.0000	0.0000
2026/02/11	2037	05/11/2026	9.46 Call	Bond Future	7618.3800	7.6184	7756.8400	7.7568	1.817	0.0000	0.0000
2026/02/11	2037	05/11/2026		Bond Future	8.3679	103.2301	8.3439	103.3939	0.287	0.0000	0.0000
2026/02/11	2037	05/11/2026	10.62 Call	Bond Future	14056.9300	14.0569	14213.8000	14.2138	1.116	0.0000	0.0000
2026/02/11	2037	05/11/2026	10.62 Put	Bond Future	124.4500	0.1245	117.5100	0.1175	5.577	0.0000	0.0000
2026/02/11	2037	04/02/2027		Bond Future	8.4175	100.7566	8.3925	100.9240	0.297	0.0000	0.0000
2026/02/11	2037	04/02/2027	9.51 Call	Bond Future	7755.5700	7.7556	7891.2500	7.8913	1.749	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
2026/02/11	2037	04/02/2027	9.51 Put	Bond Future	789.1500	0.7892	757.4600	0.7575	4.016	0.0000	0.0000
2026/02/11	2037	04/02/2027	9.81 Call	Bond Future	9347.9500	9.3480	9491.2400	9.4912	1.533	0.0000	0.0000
2026/02/11	2037	04/02/2027	9.81 Put	Bond Future	581.2400	0.5812	557.1600	0.5572	4.143	0.0000	0.0000
2026/02/11	2037	04/02/2027	9.31 Call	Bond Future	6703.5200	6.7035	6832.9600	6.8330	1.931	0.0000	0.0000
2026/02/11	2037	04/02/2027	9.31 Put	Bond Future	963.5000	0.9635	925.5700	0.9256	3.937	0.0000	0.0000
2026/02/11	2037	04/02/2027	8.44 Put	Bond Future	2443.1800	2.4432	2360.5500	2.3606	3.382	0.0000	0.0000
2026/02/11	2037	04/02/2027	8.44 Call	Bond Future	2593.3200	2.5933	2678.0600	2.6781	3.268	0.0000	0.0000
2026/02/11	2037	06/05/2027		Bond Future	9.9094	93.6531	8.4566	102.6105	14.661	0.0000	0.0000
2026/02/11	2037	06/05/2027	8.58 Call	Bond Future	359.8100	0.3598	3207.5700	3.2076	791.462	0.0000	0.0000
2026/02/11	2037	06/05/2027	8.58 Put	Bond Future	8512.2300	8.5122	2402.6200	2.4026	71.774	0.0000	0.0000
2026/02/11	2038	07/05/2026		Bond Future	162.1989	162.1989	163.8824	163.8824	1.038	0.0000	0.0000
2026/02/11	2038	07/05/2026	144.53 Call	Bond Future	17668.8500	17.6689	19352.4000	19.3524	9.528	0.0000	0.0000
2026/02/11	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	2038	06/08/2026		Bond Future	162.9491	162.9491	164.6636	164.6636	1.052	0.0000	0.0000
2026/02/11	2038	06/08/2026	144.72 Call	Bond Future	18229.0900	18.2291	19943.5900	19.9436	9.405	0.0000	0.0000
2026/02/11	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	2038	05/11/2026		Bond Future	165.7945	165.7945	167.5402	167.5402	1.053	0.0000	0.0000
2026/02/11	2038	05/11/2026	146.31 Call	Bond Future	19484.5000	19.4845	21230.1800	21.2302	8.959	0.0000	0.0000
2026/02/11	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	2038	04/02/2027		Bond Future	166.4744	166.4744	168.2523	168.2523	1.068	0.0000	0.0000
2026/02/11	2038	04/02/2027	153.83 Call	Bond Future	12644.4000	12.6444	14422.3300	14.4223	14.061	0.0000	0.0000
2026/02/11	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	2038	06/05/2027		Bond Future	155.0524	155.0524	171.1087	171.1087	10.355	0.0000	0.0000
2026/02/11	2038	06/05/2027	166.10 Call	Bond Future	0.0000	0.0000	5008.6900	5.0087	100.000	0.0000	0.0000
2026/02/11	2038	06/05/2027	166.10 Put	Bond Future	11047.6400	11.0476	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/11	2040	07/05/2026	12.22 Call	Bond Future	24697.1500	24.6972	24963.6400	24.9636	1.079	0.0000	0.0000
2026/02/11	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	2040	07/05/2026	11.72 Call	Bond Future	21866.1500	21.8662	22132.6300	22.1326	1.219	0.0000	0.0000
2026/02/11	2040	07/05/2026	11.72 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2026/02/11	2040	07/05/2026	10.70 Put	Bond Future	3.8500	0.0039	3.1100	0.0031	19.221	0.0000	0.0000
2026/02/11	2040	07/05/2026	10.70 Call	Bond Future	15609.1700	15.6092	15874.9200	15.8749	1.703	0.0000	0.0000
2026/02/11	2040	07/05/2026	12.53 Call	Bond Future	26379.4700	26.3795	26645.9600	26.6460	1.010	0.0000	0.0000
2026/02/11	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	2040	07/05/2026	12.03 Call	Bond Future	23638.8200	23.6388	23905.3000	23.9053	1.127	0.0000	0.0000
2026/02/11	2040	07/05/2026	12.03 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/11	2040	07/05/2026	11.12 Put	Bond Future	0.6400	0.0006	0.5000	0.0005	21.875	0.0000	0.0000
2026/02/11	2040	07/05/2026	11.12 Call	Bond Future	18266.4500	18.2665	18532.8000	18.5328	1.458	0.0000	0.0000
2026/02/11	2040	07/05/2026		Bond Future	8.5600	106.0008	8.5275	106.2673	0.380	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
2026/02/11	2040	07/05/2026	11.67 Call	Bond Future	21574.7800	21.5748	21841.2600	1.235	0.0000	0.0000
2026/02/11	2040	07/05/2026	11.67 Put	Bond Future	0.0400	0.0000	0.0300	25.000	0.0000	0.0000
2026/02/11	2040	07/05/2026	8.65 Put	Bond Future	960.3500	0.9604	849.5100	0.8495	11.542	0.0000
2026/02/11	2040	07/05/2026	8.65 Call	Bond Future	1693.4300	1.6934	1849.0800	1.8491	9.191	0.0000
2026/02/11	2040	06/08/2026		Bond Future	8.6069	103.3871	8.5732	103.6586	0.391	0.0000
2026/02/11	2040	06/08/2026	12.19 Call	Bond Future	23954.3500	23.9544	24225.6600	24.2257	1.133	0.0000
2026/02/11	2040	06/08/2026	12.19 Put	Bond Future	1.0800	0.0011	0.9200	0.0009	14.815	0.0000
2026/02/11	2040	05/11/2026		Bond Future	8.6537	105.1674	8.6189	105.4444	0.403	0.0000
2026/02/11	2040	05/11/2026	11.06 Call	Bond Future	16957.3100	16.9573	17225.2900	17.2253	1.580	0.0000
2026/02/11	2040	05/11/2026	11.06 Put	Bond Future	115.4700	0.1155	106.4800	0.1065	7.786	0.0000
2026/02/11	2040	05/11/2026	11.27 Call	Bond Future	18195.9400	18.1959	18466.6200	18.4666	1.488	0.0000
2026/02/11	2040	05/11/2026	11.27 Put	Bond Future	76.5700	0.0766	70.2800	0.0703	8.215	0.0000
2026/02/11	2040	05/11/2026	10.67 Call	Bond Future	14616.5300	14.6165	14877.6200	14.8776	1.786	0.0000
2026/02/11	2040	05/11/2026	10.67 Put	Bond Future	222.5600	0.2226	206.6800	0.2067	7.135	0.0000
2026/02/11	2040	05/11/2026	9.91 Put	Bond Future	513.8800	0.5139	478.9400	0.4789	6.799	0.0000
2026/02/11	2040	05/11/2026	9.91 Call	Bond Future	9840.4800	9.8405	10082.5100	10.0825	2.460	0.0000
2026/02/11	2040	04/02/2027		Bond Future	8.7062	102.4769	8.6701	102.7594	0.415	0.0000
2026/02/11	2040	04/02/2027	9.93 Call	Bond Future	9692.6800	9.6927	9931.8700	9.9319	2.468	0.0000
2026/02/11	2040	04/02/2027	9.93 Put	Bond Future	732.1700	0.7322	688.8800	0.6889	5.913	0.0000
2026/02/11	2040	04/02/2027	10.17 Call	Bond Future	11162.9900	11.1630	11410.8800	11.4109	2.221	0.0000
2026/02/11	2040	04/02/2027	10.17 Put	Bond Future	576.1600	0.5762	541.5700	0.5416	6.004	0.0000
2026/02/11	2040	04/02/2027	9.67 Call	Bond Future	8103.1200	8.1031	8330.3400	8.3303	2.804	0.0000
2026/02/11	2040	04/02/2027	9.67 Put	Bond Future	951.0600	0.9511	895.8000	0.8958	5.810	0.0000
2026/02/11	2040	04/02/2027	8.78 Put	Bond Future	2557.2500	2.5573	2427.2800	2.4273	5.082	0.0000
2026/02/11	2040	04/02/2027	8.78 Call	Bond Future	3130.9700	3.1310	3283.4800	3.2835	4.871	0.0000
2026/02/11	2040	06/05/2027		Bond Future	10.0168	95.2351	8.7347	104.4763	12.799	0.0000
2026/02/11	2040	06/05/2027	8.88 Call	Bond Future	638.5100	0.6385	3909.5600	3.9096	512.294	0.0000
2026/02/11	2040	06/05/2027	8.88 Put	Bond Future	8769.3700	8.7694	2799.3000	2.7993	68.079	0.0000
2026/02/11	2043	07/05/2026		Bond Future	126.8715	126.8715	127.7173	127.7173	0.667	0.0000
2026/02/11	2043	07/05/2026	111.70 Call	Bond Future	15171.4900	15.1715	16017.2900	16.0173	5.575	0.0000
2026/02/11	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/11	2043	06/08/2026		Bond Future	126.3289	126.3289	127.1906	127.1906	0.682	0.0000
2026/02/11	2043	06/08/2026	110.88 Call	Bond Future	15448.9234	15.4489	16310.6210	16.3106	5.578	0.0000
2026/02/11	2043	06/08/2026	110.88 Put	Bond Future	0.0034	0.0000	0.0010	0.0000	70.175	0.0000
2026/02/11	2043	05/11/2026		Bond Future	128.5344	128.5344	129.4120	129.4120	0.683	0.0000
2026/02/11	2043	05/11/2026	112.84 Call	Bond Future	15694.5621	15.6946	16572.1215	16.5721	5.591	0.0000
2026/02/11	2043	05/11/2026	112.84 Put	Bond Future	0.1821	0.0002	0.0815	0.0001	55.249	0.0000
2026/02/11	2043	04/02/2027		Bond Future	127.8995	127.8995	128.7940	128.7940	0.699	0.0000

Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/02/11	2043	04/02/2027	117.63	Call	Bond Future		10321.3908	10.3214	11197.2973	11.1973	8.486	0.0000	0.0000
2026/02/11	2043	04/02/2027	117.63	Put	Bond Future		51.9208	0.0519	33.3273	0.0333	35.811	0.0000	0.0000
2026/02/11	2043	06/05/2027			Bond Future		119.0108	119.0108	130.9784	130.9784	10.056	0.0000	0.0000
2026/02/11	2043	06/05/2027	127.48	Call	Bond Future		205.1753	0.2052	4612.9380	4.6129	2,148.291	0.0000	0.0000
2026/02/11	2043	06/05/2027	127.48	Put	Bond Future		8674.4253	8.6744	1114.5280	1.1145	87.152	0.0000	0.0000
2026/02/11	2044	07/05/2026			Bond Future		8.7499	102.4192	8.7175	102.7092	0.371	0.0000	0.0000
2026/02/11	2044	07/05/2026	11.80	Call	Bond Future		22467.5000	22.4675	22757.4800	22.7575	1.291	0.0000	0.0000
2026/02/11	2044	07/05/2026	11.80	Put	Bond Future		0.0900	0.0001	0.0700	0.0001	22.222	0.0000	0.0000
2026/02/11	2044	07/05/2026	10.00	Call	Bond Future		10323.7000	10.3237	10607.2900	10.6073	2.747	0.0000	0.0000
2026/02/11	2044	07/05/2026	10.00	Put	Bond Future		37.2700	0.0373	30.8600	0.0309	17.199	0.0000	0.0000
2026/02/11	2044	07/05/2026		Put	Bond Future		872.8500	0.8729	782.3600	0.7824	10.367	0.0000	0.0000
2026/02/11	2044	07/05/2026		Call	Bond Future		3292.0100	3.2920	3491.5200	3.4915	6.060	0.0000	0.0000
2026/02/11	2044	06/08/2026			Bond Future		8.7967	99.8667	8.7633	100.1621	0.380	0.0000	0.0000
2026/02/11	2044	06/08/2026	12.42	Call	Bond Future		25538.5800	25.5386	25833.7700	25.8338	1.156	0.0000	0.0000
2026/02/11	2044	06/08/2026	12.42	Put	Bond Future		1.4800	0.0015	1.2700	0.0013	14.189	0.0000	0.0000
2026/02/11	2044	05/11/2026			Bond Future		8.8431	101.5864	8.8086	101.8875	0.390	0.0000	0.0000
2026/02/11	2044	05/11/2026	11.34	Call	Bond Future		18731.8700	18.7319	19023.9000	19.0239	1.559	0.0000	0.0000
2026/02/11	2044	05/11/2026	11.34	Put	Bond Future		118.5200	0.1185	109.3800	0.1094	7.712	0.0000	0.0000
2026/02/11	2044	04/02/2027			Bond Future		8.8945	98.9591	8.8589	99.2662	0.401	0.0000	0.0000
2026/02/11	2044	04/02/2027	10.18	Call	Bond Future		11056.4100	11.0564	11315.8100	11.3158	2.346	0.0000	0.0000
2026/02/11	2044	04/02/2027	10.18	Put	Bond Future		866.1600	0.8662	818.4800	0.8185	5.505	0.0000	0.0000
2026/02/11	2044	06/05/2027			Bond Future		10.0502	91.9632	8.9207	100.9247	11.239	0.0000	0.0000
2026/02/11	2044	06/05/2027	9.08	Call	Bond Future		930.3000	0.9303	4367.5800	4.3676	369.481	0.0000	0.0000
2026/02/11	2044	06/05/2027	9.08	Put	Bond Future		8549.0200	8.5490	3024.7200	3.0247	64.619	0.0000	0.0000
2026/02/11	2046	07/05/2026			Bond Future		144.4037	144.4037	145.0054	145.0054	0.417	0.0000	0.0000
2026/02/11	2046	07/05/2026	124.95	Call	Bond Future		19453.7000	19.4537	20055.4000	20.0554	3.093	0.0000	0.0000
2026/02/11	2046	07/05/2026	124.95	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	2046	06/08/2026			Bond Future		147.0227	147.0227	147.6357	147.6357	0.417	0.0000	0.0000
2026/02/11	2046	06/08/2026	122.38	Call	Bond Future		24642.6800	24.6427	25255.6600	25.2557	2.487	0.0000	0.0000
2026/02/11	2046	06/08/2026	122.38	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	2046	05/11/2026			Bond Future		147.2692	147.2692	147.8942	147.8942	0.424	0.0000	0.0000
2026/02/11	2046	05/11/2026	125.48	Call	Bond Future		21789.2400	21.7892	22414.1600	22.4142	2.868	0.0000	0.0000
2026/02/11	2046	05/11/2026	125.48	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	2046	04/02/2027			Bond Future		149.8483	149.8483	150.4854	150.4854	0.425	0.0000	0.0000
2026/02/11	2046	04/02/2027	131.09	Call	Bond Future		18758.2700	18.7583	19395.3700	19.3954	3.396	0.0000	0.0000
2026/02/11	2046	04/02/2027	131.09	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	2046	06/05/2027			Bond Future		137.3064	137.3064	150.6869	150.6869	9.745	0.0000	0.0000
2026/02/11	2046	06/05/2027	148.99	Call	Bond Future		0.0000	0.0000	1696.9200	1.6969	100.000	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
2026/02/11	2046	06/05/2027	148.99 Put	Bond Future	11683.6500	11.6837	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/11	2050	07/05/2026		Bond Future	148.1982	148.1982	150.8426	150.8426	1.784	0.0000	0.0000
2026/02/11	2050	07/05/2026	124.07 Call	Bond Future	24128.1500	24.1282	26772.6100	26.7726	10.960	0.0000	0.0000
2026/02/11	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	2050	06/08/2026		Bond Future	148.4447	148.4447	151.1375	151.1375	1.814	0.0000	0.0000
2026/02/11	2050	06/08/2026	123.27 Call	Bond Future	25174.6900	25.1747	27867.5000	27.8675	10.696	0.0000	0.0000
2026/02/11	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	2050	05/11/2026		Bond Future	151.0367	151.0367	153.7780	153.7780	1.815	0.0000	0.0000
2026/02/11	2050	05/11/2026	123.84 Call	Bond Future	27196.7400	27.1967	29937.9600	29.9380	10.079	0.0000	0.0000
2026/02/11	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	2050	04/02/2027		Bond Future	151.2037	151.2037	153.9944	153.9944	1.846	0.0000	0.0000
2026/02/11	2050	04/02/2027	132.39 Call	Bond Future	18813.7400	18.8137	21604.3600	21.6044	14.833	0.0000	0.0000
2026/02/11	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	2050	06/05/2027		Bond Future	140.8151	140.8151	156.6084	156.6084	11.216	0.0000	0.0000
2026/02/11	2050	06/05/2027	150.46 Call	Bond Future	0.0000	0.0000	6148.4400	6.1484	100.000	0.0000	0.0000
2026/02/11	2050	06/05/2027	150.46 Put	Bond Future	9644.9100	9.6449	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/11	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	AL37	05/02/2026		Index Future	1273.4360	1273.4360	1273.4360	1273.4360	0.000	0.0000	0.0000
2026/02/11	AL37	07/05/2026		Index Future	1300.0780	1300.0780	1300.5350	1300.5350	0.035	0.0000	0.0000
2026/02/11	AL37	06/08/2026		Index Future	1323.0940	1323.0940	1323.5600	1323.5600	0.035	0.0000	0.0000
2026/02/11	AL37	05/11/2026		Index Future	1346.1610	1346.1610	1346.6380	1346.6380	0.035	0.0000	0.0000
2026/02/11	AL37	04/02/2027		Index Future	1369.4540	1369.4540	1369.9420	1369.9420	0.036	0.0000	0.0000
2026/02/11	AL37	06/05/2027		Index Future	1393.1500	1393.1500	1392.9320	1392.9320	0.016	0.0000	0.0000
2026/02/11	AL7T	05/02/2026		Index Future	1655.6690	1655.6690	1655.6690	1655.6690	0.000	0.0000	0.0000
2026/02/11	AL7T	07/05/2026		Index Future	1698.1290	1698.1290	1700.0110	1700.0110	0.111	0.0000	0.0000
2026/02/11	AL7T	06/08/2026		Index Future	1728.1920	1728.1920	1730.1090	1730.1090	0.111	0.0000	0.0000
2026/02/11	AL7T	05/11/2026		Index Future	1758.3210	1758.3210	1760.2750	1760.2750	0.111	0.0000	0.0000
2026/02/11	AL7T	04/02/2027		Index Future	1788.7460	1788.7460	1790.7380	1790.7380	0.111	0.0000	0.0000
2026/02/11	AL7T	06/05/2027		Index Future	1819.6970	1819.6970	1820.7890	1820.7890	0.060	0.0000	0.0000
2026/02/11	ALBI	05/02/2026		Index Future	1397.7070	1397.7070	1397.7070	1397.7070	0.000	0.0000	0.0000
2026/02/11	ALBI	07/05/2026		Index Future	1436.7310	1436.7310	1439.0100	1439.0100	0.159	0.0000	0.0000
2026/02/11	ALBI	06/08/2026		Index Future	1462.1660	1462.1660	1464.4870	1464.4870	0.159	0.0000	0.0000
2026/02/11	ALBI	05/11/2026		Index Future	1487.6570	1487.6570	1490.0220	1490.0220	0.159	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	
2026/02/11	ALBI	04/02/2027		Index Future	1513.3990	1513.3990	1515.8070	0.159	0.0000	0.0000	
2026/02/11	ALBI	06/05/2027		Index Future	1539.5860	1539.5860	1541.2450	0.108	0.0000	0.0000	
2026/02/11	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/11	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/11	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/11	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/11	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/11	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/11	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/02/11	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/11	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/11	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/11	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/11	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/11	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/11	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/02/11	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/11	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/11	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/11	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/11	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/11	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/02/11	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/11	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/11	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/11	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	

Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/11	C446	31/03/2046			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	C818	21/12/2027			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	C871	21/12/2026			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	CC42	31/03/2042			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	CI43	31/01/2043			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	CI58	31/01/2058			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	CR33	31/03/2033			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	CR38	31/03/2038			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	CS26	02/04/2026			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	CS33	15/09/2033			Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	ES33	07/05/2026			Bond Future	8.4619	95.9837	8.4546	96.0216	0.086	0.0000	0.0000
2026/02/11	ES33	07/05/2026	11.69 Call		Bond Future	15103.1700	15.1032	15141.0200	15.1410	0.251	0.0000	0.0000
2026/02/11	ES33	07/05/2026	11.69 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	ES33	06/08/2026			Bond Future	8.5148	97.7246	8.5071	97.7633	0.090	0.0000	0.0000
2026/02/11	ES33	06/08/2026	12.02 Call		Bond Future	15855.9400	15.8559	15894.6700	15.8947	0.244	0.0000	0.0000
2026/02/11	ES33	06/08/2026	12.02 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	ES33	05/11/2026			Bond Future	8.5798	95.6395	8.5716	95.6796	0.095	0.0000	0.0000
2026/02/11	ES33	05/11/2026	10.83 Call		Bond Future	10311.1100	10.3111	10351.2400	10.3512	0.389	0.0000	0.0000
2026/02/11	ES33	05/11/2026	10.83 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	ES33	04/02/2027			Bond Future	8.6567	97.3131	8.6480	97.3547	0.101	0.0000	0.0000
2026/02/11	ES33	04/02/2027	9.70 Call		Bond Future	4816.5400	4.8165	4858.1300	4.8581	0.863	0.0000	0.0000
2026/02/11	ES33	04/02/2027	9.70 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	ES33	06/05/2027			Bond Future	10.6584	86.8409	8.7374	95.2139	18.024	0.0000	0.0000
2026/02/11	ES33	06/05/2027	8.80 Call		Bond Future	0.0000	0.0000	288.5400	0.2885	100.000	0.0000	0.0000
2026/02/11	ES33	06/05/2027	8.80 Put		Bond Future	8084.3800	8.0844	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/11	ES42	07/05/2026			Bond Future	8.9695	96.4441	8.9368	96.7109	0.364	0.0000	0.0000
2026/02/11	ES42	07/05/2026	12.20 Call		Bond Future	21802.6500	21.8027	22069.5200	22.0695	1.224	0.0000	0.0000
2026/02/11	ES42	07/05/2026	12.20 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	ES42	06/08/2026			Bond Future	9.0192	98.1931	8.9855	98.4650	0.374	0.0000	0.0000
2026/02/11	ES42	06/08/2026	12.65 Call		Bond Future	23718.7600	23.7188	23990.7000	23.9907	1.147	0.0000	0.0000
2026/02/11	ES42	06/08/2026	12.65 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	ES42	05/11/2026			Bond Future	9.0742	95.6440	9.0393	95.9214	0.384	0.0000	0.0000
2026/02/11	ES42	05/11/2026	11.66 Call		Bond Future	17679.2000	17.6792	17956.5700	17.9566	1.569	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/11	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/11	ES42	04/02/2027		Bond Future	9.1344	97.3165	9.0983	97.5996	0.395	0.0000
2026/02/11	ES42	04/02/2027	10.29 Call	Bond Future	8456.6100	8.4566	8739.6500	8.7397	3.347	0.0000
2026/02/11	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/11	ES42	06/05/2027		Bond Future	10.3772	86.2572	9.1672	94.9905	11.660	0.0000
2026/02/11	ES42	06/05/2027	9.33 Call	Bond Future	0.0000	0.0000	1248.1200	1.2481	100.000	0.0000
2026/02/11	ES42	06/05/2027	9.33 Put	Bond Future	7485.2000	7.4852	0.0000	0.0000	(100.000)	0.0000
2026/02/11	GOVI	05/02/2026		GOVI	1371.6830	1371.6830	1371.6830	1371.6830	0.000	0.0000
2026/02/11	GOVI	07/05/2026		GOVI	1410.2420	1410.2420	1412.5720	1412.5720	0.165	0.0000
2026/02/11	GOVI	07/05/2026	1,177. Call 00	GOVI	2332420.0000	233.2420	2355720.0000	235.5720	0.999	0.0000
2026/02/11	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/11	GOVI	06/08/2026		GOVI	1435.2080	1435.2080	1437.5810	1437.5810	0.165	0.0000
2026/02/11	GOVI	06/08/2026	1,189. Call 00	GOVI	2462080.0000	246.2080	2485810.0000	248.5810	0.964	0.0000
2026/02/11	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/11	GOVI	05/11/2026		GOVI	1460.2290	1460.2290	1462.6470	1462.6470	0.166	0.0000
2026/02/11	GOVI	05/11/2026	1,277. Call 00	GOVI	1832290.0000	183.2290	1856470.0000	185.6470	1.320	0.0000
2026/02/11	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/11	GOVI	04/02/2027		GOVI	1485.4960	1485.4960	1487.9590	1487.9590	0.166	0.0000
2026/02/11	GOVI	04/02/2027	1,369. Call 00	GOVI	1164960.0000	116.4960	1189590.0000	118.9590	2.114	0.0000
2026/02/11	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/11	GOVI	06/05/2027		GOVI	1511.2000	1511.2000	1512.9290	1512.9290	0.114	0.0000
2026/02/11	GOVI	06/05/2027	1,427. Call 00	GOVI	842000.0000	84.2000	859290.0000	85.9290	2.053	0.0000
2026/02/11	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/11	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/02/11	I258	07/05/2026		Bond Future	134.0360	134.0360	135.3686	135.3686	0.994	0.0000
2026/02/11	I258	07/05/2026	113.73 Call	Bond Future	20305.9900	20.3060	21638.6000	21.6386	6.563	0.0000
2026/02/11	I258	07/05/2026	113.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	(100.000)	0.0000
2026/02/11	I258	06/08/2026		Bond Future	133.6235	133.6235	134.9806	134.9806	1.016	0.0000
2026/02/11	I258	06/08/2026	112.95 Call	Bond Future	20673.6150	20.6736	22030.6175	22.0306	6.564	0.0000
2026/02/11	I258	06/08/2026	112.95 Put	Bond Future	0.1050	0.0001	0.0375	0.0000	64.295	0.0000
2026/02/11	I258	05/11/2026		Bond Future	135.9563	135.9563	137.3382	137.3382	1.016	0.0000
2026/02/11	I258	05/11/2026	114.95 Call	Bond Future	21008.6918	21.0087	22389.4133	22.3894	6.572	0.0000
2026/02/11	I258	05/11/2026	114.95 Put	Bond Future	2.4018	0.0024	1.2133	0.0012	49.484	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/02/11	I258	04/02/2027		Bond Future	135.4516	135.4516	136.8592	136.8592	1.039	0.0000	0.0000
2026/02/11	I258	04/02/2027	118.90 Call	Bond Future	16629.4629	16.6295	18009.8733	18.0099	8.301	0.0000	0.0000
2026/02/11	I258	04/02/2027	118.90 Put	Bond Future	77.8529	0.0779	50.7233	0.0507	34.847	0.0000	0.0000
2026/02/11	I258	06/05/2027		Bond Future	126.0544	126.0544	139.1805	139.1805	10.413	0.0000	0.0000
2026/02/11	I258	06/05/2027	134.78 Call	Bond Future	989.4501	0.9895	6655.7017	6.6557	572.667	0.0000	0.0000
2026/02/11	I258	06/05/2027	134.78 Put	Bond Future	9715.0301	9.7150	2255.2017	2.2552	76.786	0.0000	0.0000
2026/02/11	IGOV	05/02/2026		Index Future	438.7740	438.7740	438.7740	438.7740	0.000	0.0000	0.0000
2026/02/11	IGOV	07/05/2026		Index Future	447.6560	447.6560	450.7800	450.7800	0.698	0.0000	0.0000
2026/02/11	IGOV	06/08/2026		Index Future	455.6890	455.6890	458.8700	458.8700	0.698	0.0000	0.0000
2026/02/11	IGOV	05/11/2026		Index Future	463.7390	463.7390	466.9780	466.9780	0.698	0.0000	0.0000
2026/02/11	IGOV	04/02/2027		Index Future	471.8680	471.8680	475.1640	475.1640	0.699	0.0000	0.0000
2026/02/11	IGOV	06/05/2027		Index Future	480.1390	480.1390	483.2410	483.2410	0.646	0.0000	0.0000
2026/02/11	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/02/11	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/02/11	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/02/11	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/02/11	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/02/11	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/02/11	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/02/11	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/02/11	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/02/11	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/02/11	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/02/11	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/02/11	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/02/11	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/02/11	R033	07/05/2026		Bond Future	7.7136	113.1696	7.6968	113.2648	0.218	0.0000	0.0000
2026/02/11	R033	07/05/2026	10.38 Call	Bond Future	13887.6900	13.8877	13982.2300	13.9822	0.681	0.0000	0.0000
2026/02/11	R033	07/05/2026	10.38 Put	Bond Future	6.3200	0.0063	5.6500	0.0057	10.601	0.0000	0.0000
2026/02/11	R033	06/08/2026		Bond Future	7.7407	115.1945	7.7230	115.2917	0.229	0.0000	0.0000
2026/02/11	R033	06/08/2026	10.25 Call	Bond Future	12866.6800	12.8667	12958.2800	12.9583	0.712	0.0000	0.0000
2026/02/11	R033	06/08/2026	10.25 Put	Bond Future	126.4500	0.1265	120.8600	0.1209	4.421	0.0000	0.0000
2026/02/11	R033	05/11/2026		Bond Future	7.7763	112.1394	7.7575	112.2390	0.242	0.0000	0.0000
2026/02/11	R033	05/11/2026	9.33 Call	Bond Future	8530.5500	8.5306	8611.6900	8.6117	0.951	0.0000	0.0000
2026/02/11	R033	05/11/2026	9.33 Put	Bond Future	668.0400	0.6680	649.5200	0.6495	2.772	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/02/11	R033	04/02/2027		Bond Future	7.8198	114.0760	7.7998	114.1782	0.256	0.0000
2026/02/11	R033	04/02/2027	8.65 Call	Bond Future	5664.0000	5.6640	5733.1200	5.7331	1.220	0.0000
2026/02/11	R033	04/02/2027	8.65 Put	Bond Future	1518.9700	1.5190	1485.8400	1.4858	2.181	0.0000
2026/02/11	R033	06/05/2027		Bond Future	9.9674	101.2419	7.8578	111.0485	21.165	0.0000
2026/02/11	R033	06/05/2027	7.93 Call	Bond Future	288.5400	0.2885	3107.6500	3.1077	977.026	0.0000
2026/02/11	R033	06/05/2027	7.93 Put	Bond Future	9740.1200	9.7401	2752.6400	2.7526	71.739	0.0000
2026/02/11	R035	07/05/2026	10.66 Call	Bond Future	15509.9400	15.5099	15619.3200	15.6193	0.705	0.0000
2026/02/11	R035	07/05/2026	10.66 Put	Bond Future	0.1700	0.0002	0.1400	0.0001	17.647	0.0000
2026/02/11	R035	07/05/2026	10.16 Call	Bond Future	12839.3200	12.8393	12948.4400	12.9484	0.850	0.0000
2026/02/11	R035	07/05/2026	10.16 Put	Bond Future	2.1200	0.0021	1.8300	0.0018	13.679	0.0000
2026/02/11	R035	07/05/2026	9.66 Put	Bond Future	10.2600	0.0103	9.0400	0.0090	11.891	0.0000
2026/02/11	R035	07/05/2026	9.66 Call	Bond Future	10069.3200	10.0693	10177.5100	10.1775	1.074	0.0000
2026/02/11	R035	07/05/2026	10.71 Call	Bond Future	15771.5300	15.7715	15880.9200	15.8809	0.694	0.0000
2026/02/11	R035	07/05/2026	10.71 Put	Bond Future	0.1300	0.0001	0.1100	0.0001	15.385	0.0000
2026/02/11	R035	07/05/2026	10.21 Call	Bond Future	13110.8100	13.1108	13219.9800	13.2200	0.833	0.0000
2026/02/11	R035	07/05/2026	10.21 Put	Bond Future	1.6800	0.0017	1.4400	0.0014	14.286	0.0000
2026/02/11	R035	07/05/2026	9.71 Put	Bond Future	9.0200	0.0090	7.9400	0.0079	11.973	0.0000
2026/02/11	R035	07/05/2026	9.71 Call	Bond Future	10350.7800	10.3508	10459.1100	10.4591	1.047	0.0000
2026/02/11	R035	07/05/2026	10.64 Call	Bond Future	15405.0300	15.4050	15514.4100	15.5144	0.710	0.0000
2026/02/11	R035	07/05/2026	10.64 Put	Bond Future	0.1900	0.0002	0.1600	0.0002	15.789	0.0000
2026/02/11	R035	07/05/2026	10.14 Call	Bond Future	12730.4500	12.7305	12839.5500	12.8396	0.857	0.0000
2026/02/11	R035	07/05/2026	10.14 Put	Bond Future	2.3200	0.0023	2.0100	0.0020	13.362	0.0000
2026/02/11	R035	07/05/2026	9.64 Put	Bond Future	10.8200	0.0108	9.5400	0.0095	11.830	0.0000
2026/02/11	R035	07/05/2026	9.64 Call	Bond Future	9956.4900	9.9565	10064.6200	10.0646	1.086	0.0000
2026/02/11	R035	07/05/2026	8.29 Put	Bond Future	463.1000	0.4631	430.2100	0.4302	7.102	0.0000
2026/02/11	R035	07/05/2026	8.29 Call	Bond Future	2330.2400	2.3302	2406.7600	2.4068	3.284	0.0000
2026/02/11	R035	07/05/2026	8.79 Put	Bond Future	112.4800	0.1125	102.2600	0.1023	9.086	0.0000
2026/02/11	R035	07/05/2026	8.79 Call	Bond Future	5071.8200	5.0718	5171.0100	5.1710	1.956	0.0000
2026/02/11	R035	07/05/2026	9.20 Call	Bond Future	7441.6900	7.4417	7547.3500	7.5474	1.420	0.0000
2026/02/11	R035	07/05/2026	9.20 Put	Bond Future	35.8000	0.0358	32.0500	0.0321	10.475	0.0000
2026/02/11	R035	07/05/2026		Bond Future	7.9974	107.2105	7.9804	107.3200	0.212	0.0000
2026/02/11	R035	07/05/2026	10.86 Call	Bond Future	16550.3200	16.5503	16659.7200	16.6597	0.661	0.0000
2026/02/11	R035	07/05/2026	10.86 Put	Bond Future	0.0600	0.0001	0.0500	0.0001	16.667	0.0000
2026/02/11	R035	07/05/2026	8.55 Call	Bond Future	3711.9200	3.7119	3803.1800	3.8032	2.459	0.0000
2026/02/11	R035	07/05/2026	8.55 Put	Bond Future	221.6600	0.2217	203.5100	0.2035	8.188	0.0000
2026/02/11	R035	06/08/2026		Bond Future	8.0297	109.1289	8.0120	109.2406	0.220	0.0000
2026/02/11	R035	06/08/2026	11.06 Call	Bond Future	17051.1800	17.0512	17162.5700	17.1626	0.653	0.0000
2026/02/11	R035	06/08/2026	11.06 Put	Bond Future	3.0100	0.0030	2.7500	0.0028	8.638	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
2026/02/11	R035	06/08/2026	8.29 Put	Bond Future	877.0200	0.8770	836.5400	0.8365	4.616	0.0000	0.0000
2026/02/11	R035	06/08/2026	8.29 Call	Bond Future	2501.4800	2.5015	2572.6500	2.5727	2.845	0.0000	0.0000
2026/02/11	R035	06/08/2026	8.79 Put	Bond Future	355.6900	0.3557	336.7000	0.3367	5.339	0.0000	0.0000
2026/02/11	R035	06/08/2026	8.79 Call	Bond Future	5010.6100	5.0106	5103.2700	5.1033	1.849	0.0000	0.0000
2026/02/11	R035	06/08/2026	9.39 Call	Bond Future	8269.6400	8.2696	8373.6300	8.3736	1.257	0.0000	0.0000
2026/02/11	R035	06/08/2026	9.39 Put	Bond Future	128.2700	0.1283	120.6100	0.1206	5.972	0.0000	0.0000
2026/02/11	R035	06/08/2026	9.71 Call	Bond Future	10012.0900	10.0121	10119.0000	10.1190	1.068	0.0000	0.0000
2026/02/11	R035	06/08/2026	9.71 Put	Bond Future	75.5700	0.0756	70.8300	0.0708	6.272	0.0000	0.0000
2026/02/11	R035	06/08/2026	9.21 Call	Bond Future	7286.3000	7.2863	7387.8700	7.3879	1.394	0.0000	0.0000
2026/02/11	R035	06/08/2026	9.21 Put	Bond Future	174.1200	0.1741	164.0400	0.1640	5.789	0.0000	0.0000
2026/02/11	R035	06/08/2026	8.71 Put	Bond Future	409.2800	0.4093	387.8200	0.3878	5.243	0.0000	0.0000
2026/02/11	R035	06/08/2026	8.71 Call	Bond Future	4587.1100	4.5871	4677.3000	4.6773	1.966	0.0000	0.0000
2026/02/11	R035	06/08/2026	10.22 Call	Bond Future	12743.6300	12.7436	12852.9600	12.8530	0.858	0.0000	0.0000
2026/02/11	R035	06/08/2026	10.22 Put	Bond Future	34.8200	0.0348	32.5000	0.0325	6.663	0.0000	0.0000
2026/02/11	R035	06/08/2026	9.72 Call	Bond Future	10066.2900	10.0663	10173.2700	10.1733	1.063	0.0000	0.0000
2026/02/11	R035	06/08/2026	9.72 Put	Bond Future	74.3700	0.0744	69.7000	0.0697	6.279	0.0000	0.0000
2026/02/11	R035	06/08/2026	9.22 Put	Bond Future	171.4100	0.1714	161.4700	0.1615	5.799	0.0000	0.0000
2026/02/11	R035	06/08/2026	9.22 Call	Bond Future	7341.1300	7.3411	7442.8400	7.4428	1.385	0.0000	0.0000
2026/02/11	R035	06/08/2026	10.13 Call	Bond Future	12267.0200	12.2670	12376.0500	12.3761	0.889	0.0000	0.0000
2026/02/11	R035	06/08/2026	10.13 Put	Bond Future	39.6800	0.0397	37.0600	0.0371	6.603	0.0000	0.0000
2026/02/11	R035	06/08/2026	9.63 Call	Bond Future	9577.8300	9.5778	9684.1400	9.6841	1.110	0.0000	0.0000
2026/02/11	R035	06/08/2026	9.63 Put	Bond Future	86.0000	0.0860	80.6600	0.0807	6.209	0.0000	0.0000
2026/02/11	R035	06/08/2026	9.13 Put	Bond Future	198.5600	0.1986	187.2200	0.1872	5.711	0.0000	0.0000
2026/02/11	R035	06/08/2026	9.13 Call	Bond Future	6848.7600	6.8488	6949.0700	6.9491	1.465	0.0000	0.0000
2026/02/11	R035	05/11/2026	9.80 Call	Bond Future	10146.2200	10.1462	10252.4600	10.2525	1.047	0.0000	0.0000
2026/02/11	R035	05/11/2026	9.80 Put	Bond Future	176.9700	0.1770	168.8900	0.1689	4.566	0.0000	0.0000
2026/02/11	R035	05/11/2026	9.30 Call	Bond Future	7554.9000	7.5549	7654.7100	7.6547	1.321	0.0000	0.0000
2026/02/11	R035	05/11/2026	9.30 Put	Bond Future	339.3900	0.3394	324.8800	0.3249	4.275	0.0000	0.0000
2026/02/11	R035	05/11/2026	8.80 Put	Bond Future	657.3400	0.6573	631.3600	0.6314	3.952	0.0000	0.0000
2026/02/11	R035	05/11/2026	8.80 Call	Bond Future	5014.5300	5.0145	5102.8700	5.1029	1.762	0.0000	0.0000
2026/02/11	R035	05/11/2026		Bond Future	8.0721	106.5105	8.0536	106.6249	0.230	0.0000	0.0000
2026/02/11	R035	05/11/2026	10.03 Call	Bond Future	11335.4200	11.3354	11443.5200	11.4435	0.954	0.0000	0.0000
2026/02/11	R035	05/11/2026	10.03 Put	Bond Future	133.3800	0.1334	127.1600	0.1272	4.663	0.0000	0.0000
2026/02/11	R035	05/11/2026	8.97 Call	Bond Future	5863.7600	5.8638	5956.7900	5.9568	1.587	0.0000	0.0000
2026/02/11	R035	05/11/2026	8.97 Put	Bond Future	522.7300	0.5227	501.4400	0.5014	4.073	0.0000	0.0000
2026/02/11	R035	05/11/2026	8.47 Call	Bond Future	3444.2800	3.4443	3520.5300	3.5205	2.214	0.0000	0.0000
2026/02/11	R035	05/11/2026	8.47 Put	Bond Future	1033.0200	1.0330	994.9500	0.9950	3.685	0.0000	0.0000
2026/02/11	R035	05/11/2026	7.97 Put	Bond Future	2101.6100	2.1016	2036.2200	2.0362	3.111	0.0000	0.0000
2026/02/11	R035	05/11/2026	7.97 Call	Bond Future	1470.9900	1.4710	1519.9200	1.5199	3.326	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
2026/02/11	R035	04/02/2027		Bond Future	8.1221	108.3508	8.1025	108.4679	0.240	0.0000
2026/02/11	R035	04/02/2027	9.02 Call	Bond Future	5973.5500	5.9736	6064.7900	6.0648	1.527	0.0000
2026/02/11	R035	04/02/2027	9.02 Put	Bond Future	767.6600	0.7677	741.8200	0.7418	3.366	0.0000
2026/02/11	R035	06/05/2027		Bond Future	9.8402	96.5371	8.1598	105.7846	17.077	0.0000
2026/02/11	R035	06/05/2027	8.25 Call	Bond Future	193.7100	0.1937	2768.7300	2.7687	1,329.317	0.0000
2026/02/11	R035	06/05/2027	8.25 Put	Bond Future	8916.4400	8.9164	2243.9600	2.2440	74.833	0.0000
2026/02/11	R038	07/05/2026		Bond Future	8.3775	119.7997	8.3604	119.9429	0.204	0.0000
2026/02/11	R038	07/05/2026	11.40 Call	Bond Future	21950.5700	21.9506	22093.6900	22.0937	0.652	0.0000
2026/02/11	R038	07/05/2026	11.40 Put	Bond Future	0.0500	0.0001	0.0400	0.0000	20.000	0.0000
2026/02/11	R038	06/08/2026		Bond Future	8.4204	121.9433	8.4027	122.0892	0.211	0.0000
2026/02/11	R038	06/08/2026	11.77 Call	Bond Future	23588.7500	23.5888	23734.4600	23.7345	0.618	0.0000
2026/02/11	R038	06/08/2026	11.77 Put	Bond Future	2.3500	0.0024	2.1400	0.0021	8.936	0.0000
2026/02/11	R038	05/11/2026		Bond Future	8.4695	118.5635	8.4510	118.7128	0.219	0.0000
2026/02/11	R038	05/11/2026	10.72 Call	Bond Future	16460.8600	16.4609	16605.0200	16.6050	0.876	0.0000
2026/02/11	R038	05/11/2026	10.72 Put	Bond Future	103.3000	0.1033	98.1200	0.0981	5.015	0.0000
2026/02/11	R038	04/02/2027		Bond Future	8.5247	120.6109	8.5054	120.7637	0.227	0.0000
2026/02/11	R038	04/02/2027	9.60 Call	Bond Future	8937.1700	8.9372	9061.3000	9.0613	1.389	0.0000
2026/02/11	R038	04/02/2027	9.60 Put	Bond Future	851.6500	0.8517	822.9500	0.8230	3.370	0.0000
2026/02/11	R038	06/05/2027		Bond Future	10.0056	106.8829	8.5706	117.3030	14.342	0.0000
2026/02/11	R038	06/05/2027	8.71 Call	Bond Future	501.3700	0.5014	3948.6600	3.9487	687.574	0.0000
2026/02/11	R038	06/05/2027	8.71 Put	Bond Future	9849.0100	9.8490	2876.1800	2.8762	70.797	0.0000
2026/02/11	R053	07/05/2026		Bond Future	8.6158	132.6231	8.5786	133.1123	0.432	0.0000
2026/02/11	R053	07/05/2026	11.69 Call	Bond Future	31848.0500	31.8481	32337.1900	32.3372	1.536	0.0000
2026/02/11	R053	07/05/2026	11.69 Put	Bond Future	0.1400	0.0001	0.1000	0.0001	28.571	0.0000
2026/02/11	R053	06/08/2026		Bond Future	8.6518	134.9960	8.6136	135.4943	0.442	0.0000
2026/02/11	R053	06/08/2026	12.28 Call	Bond Future	35887.5100	35.8875	36385.3800	36.3854	1.387	0.0000
2026/02/11	R053	06/08/2026	12.28 Put	Bond Future	2.7600	0.0028	2.3300	0.0023	15.580	0.0000
2026/02/11	R053	05/11/2026		Bond Future	8.6916	131.4631	8.6522	131.9709	0.453	0.0000
2026/02/11	R053	05/11/2026	11.21 Call	Bond Future	26857.2400	26.8572	27350.2200	27.3502	1.836	0.0000
2026/02/11	R053	05/11/2026	11.21 Put	Bond Future	169.8400	0.1698	155.0100	0.1550	8.732	0.0000
2026/02/11	R053	04/02/2027		Bond Future	8.7351	133.7335	8.6946	134.2510	0.464	0.0000
2026/02/11	R053	04/02/2027	9.99 Call	Bond Future	15644.5500	15.6446	16084.8500	16.0849	2.814	0.0000
2026/02/11	R053	04/02/2027	9.99 Put	Bond Future	1184.3100	1.1843	1107.0700	1.1071	6.522	0.0000
2026/02/11	R053	06/05/2027		Bond Future	9.7625	118.7383	8.7436	130.6394	10.437	0.0000
2026/02/11	R053	06/05/2027	8.92 Call	Bond Future	1712.5200	1.7125	6598.4300	6.5984	285.305	0.0000
2026/02/11	R053	06/05/2027	8.92 Put	Bond Future	11412.6300	11.4126	4397.4300	4.3974	61.469	0.0000
2026/02/11	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/02/11	R186	07/05/2026	8.69 Call			Bond Future	76.5500	0.0766	76.1000	0.0761	0.588	0.0000	0.0000
2026/02/11	R186	07/05/2026	8.69 Put			Bond Future	76.5500	0.0766	76.1000	0.0761	0.588	0.0000	0.0000
2026/02/11	R186	06/08/2026				Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/02/11	R186	06/08/2026	8.57 Call			Bond Future	74.8900	0.0749	74.6800	0.0747	0.280	0.0000	0.0000
2026/02/11	R186	06/08/2026	8.57 Put			Bond Future	74.8900	0.0749	74.6800	0.0747	0.280	0.0000	0.0000
2026/02/11	R186	05/11/2026				Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/02/11	R186	05/11/2026	8.12 Call			Bond Future	45.6400	0.0456	45.5500	0.0456	0.197	0.0000	0.0000
2026/02/11	R186	05/11/2026	8.12 Put			Bond Future	45.6400	0.0456	45.5500	0.0456	0.197	0.0000	0.0000
2026/02/11	R202	07/05/2026				Bond Future	301.8472	301.8472	303.5686	303.5686	0.570	0.0000	0.0000
2026/02/11	R202	07/05/2026	277.55 Call			Bond Future	24297.1500	24.2972	26018.5900	26.0186	7.085	0.0000	0.0000
2026/02/11	R202	07/05/2026	277.55 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	R202	06/08/2026				Bond Future	301.9243	301.9243	303.6781	303.6781	0.581	0.0000	0.0000
2026/02/11	R202	06/08/2026	278.86 Call			Bond Future	23064.3400	23.0643	24818.0700	24.8181	7.604	0.0000	0.0000
2026/02/11	R202	06/08/2026	278.86 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	R202	05/11/2026				Bond Future	307.1966	307.1966	308.9831	308.9831	0.582	0.0000	0.0000
2026/02/11	R202	05/11/2026	280.46 Call			Bond Future	26736.6100	26.7366	28523.0700	28.5231	6.682	0.0000	0.0000
2026/02/11	R202	05/11/2026	280.46 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	R202	04/02/2027				Bond Future	307.0963	307.0963	308.9170	308.9170	0.593	0.0000	0.0000
2026/02/11	R202	04/02/2027	294.73 Call			Bond Future	12366.2600	12.3663	14186.9900	14.1870	14.723	0.0000	0.0000
2026/02/11	R202	04/02/2027	294.73 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	R202	06/05/2027				Bond Future	286.0082	286.0082	314.1610	314.1610	9.843	0.0000	0.0000
2026/02/11	R202	06/05/2027	306.99 Call			Bond Future	0.0000	0.0000	7171.0200	7.1710	100.000	0.0000	0.0000
2026/02/11	R202	06/05/2027	306.99 Put			Bond Future	20981.8300	20.9818	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/11	R209	07/05/2026				Bond Future	8.1446	88.0104	8.1278	88.1137	0.206	0.0000	0.0000
2026/02/11	R209	07/05/2026	11.07 Call			Bond Future	15840.6300	15.8406	15943.9100	15.9439	0.652	0.0000	0.0000
2026/02/11	R209	07/05/2026	11.07 Put			Bond Future	0.0500	0.0001	0.0400	0.0000	20.000	0.0000	0.0000
2026/02/11	R209	06/08/2026				Bond Future	8.1792	89.5852	8.1618	89.6906	0.213	0.0000	0.0000
2026/02/11	R209	06/08/2026	11.39 Call			Bond Future	16920.5400	16.9205	17025.7300	17.0257	0.622	0.0000	0.0000
2026/02/11	R209	06/08/2026	11.39 Put			Bond Future	1.8500	0.0019	1.6800	0.0017	9.189	0.0000	0.0000
2026/02/11	R209	05/11/2026				Bond Future	8.2198	87.9790	8.2016	88.0867	0.221	0.0000	0.0000
2026/02/11	R209	05/11/2026	10.32 Call			Bond Future	11523.0700	11.5231	11625.0800	11.6251	0.885	0.0000	0.0000
2026/02/11	R209	05/11/2026	10.32 Put			Bond Future	131.1800	0.1312	125.4200	0.1254	4.391	0.0000	0.0000
2026/02/11	R209	04/02/2027				Bond Future	8.2662	89.4988	8.2472	89.6091	0.230	0.0000	0.0000
2026/02/11	R209	04/02/2027	9.28 Call			Bond Future	6286.6100	6.2866	6375.3700	6.3754	1.412	0.0000	0.0000
2026/02/11	R209	04/02/2027	9.28 Put			Bond Future	642.8200	0.6428	621.2900	0.6213	3.349	0.0000	0.0000
2026/02/11	R209	04/02/2027	8.96 Call			Bond Future	4829.6400	4.8296	4910.5800	4.9106	1.676	0.0000	0.0000
2026/02/11	R209	04/02/2027	8.96 Put			Bond Future	916.0600	0.9161	886.7100	0.8867	3.204	0.0000	0.0000
2026/02/11	R209	04/02/2027	8.03 Put			Bond Future	2744.0800	2.7441	2675.7700	2.6758	2.489	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	
2026/02/11	R209	04/02/2027	8.03 Call	Bond Future	1359.1500	1.3592	1401.1300	1.4011	3.089	0.0000	0.0000
2026/02/11	R209	06/05/2027		Bond Future	9.7353	80.2672	8.3033	87.9599	14.709	0.0000	0.0000
2026/02/11	R209	06/05/2027	8.41 Call	Bond Future	308.7200	0.3087	2728.2200	2.7282	783.720	0.0000	0.0000
2026/02/11	R209	06/05/2027	8.41 Put	Bond Future	7396.9400	7.3969	2123.7400	2.1237	71.289	0.0000	0.0000
2026/02/11	R210	07/05/2026		Bond Future	260.6296	260.6296	260.4279	260.4279	0.077	0.0000	0.0000
2026/02/11	R210	07/05/2026	255.40 Call	Bond Future	5229.5800	5.2296	5027.9000	5.0279	3.857	0.0000	0.0000
2026/02/11	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	R210	06/08/2026		Bond Future	265.3567	265.3567	265.1520	265.1520	0.077	0.0000	0.0000
2026/02/11	R210	06/08/2026	259.84 Call	Bond Future	5516.7200	5.5167	5311.9800	5.3120	3.711	0.0000	0.0000
2026/02/11	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	R210	05/11/2026		Bond Future	266.4724	266.4724	266.2664	266.2664	0.077	0.0000	0.0000
2026/02/11	R210	05/11/2026	253.33 Call	Bond Future	13142.4100	13.1424	12936.3700	12.9364	1.568	0.0000	0.0000
2026/02/11	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	R210	04/02/2027		Bond Future	271.1394	271.1394	270.9317	270.9317	0.077	0.0000	0.0000
2026/02/11	R210	04/02/2027	266.03 Call	Bond Future	5109.4400	5.1094	4901.7300	4.9017	4.065	0.0000	0.0000
2026/02/11	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	R210	06/05/2027		Bond Future	249.1659	249.1659	271.9651	271.9651	9.150	0.0000	0.0000
2026/02/11	R210	06/05/2027	271.13 Call	Bond Future	0.0000	0.0000	835.1000	0.8351	100.000	0.0000	0.0000
2026/02/11	R210	06/05/2027	271.13 Put	Bond Future	21964.1000	21.9641	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/11	R213	07/05/2026		Bond Future	7.4054	99.7598	7.3940	99.8050	0.155	0.0000	0.0000
2026/02/11	R213	07/05/2026	9.80 Call	Bond Future	8915.3900	8.9154	8960.5100	8.9605	0.506	0.0000	0.0000
2026/02/11	R213	07/05/2026	9.80 Put	Bond Future	0.3200	0.0003	0.2800	0.0003	12.500	0.0000	0.0000
2026/02/11	R213	06/08/2026		Bond Future	7.4174	101.5449	7.4051	101.5911	0.165	0.0000	0.0000
2026/02/11	R213	06/08/2026	9.69 Call	Bond Future	8141.9100	8.1419	8187.3300	8.1873	0.558	0.0000	0.0000
2026/02/11	R213	06/08/2026	9.69 Put	Bond Future	13.1400	0.0131	12.3900	0.0124	5.708	0.0000	0.0000
2026/02/11	R213	05/11/2026		Bond Future	7.4444	99.7464	7.4312	99.7941	0.178	0.0000	0.0000
2026/02/11	R213	05/11/2026	8.75 Call	Bond Future	4737.1800	4.7372	4778.9000	4.7789	0.881	0.0000	0.0000
2026/02/11	R213	05/11/2026	8.75 Put	Bond Future	180.1600	0.1802	174.2000	0.1742	3.308	0.0000	0.0000
2026/02/11	R213	04/02/2027		Bond Future	7.4814	101.4701	7.4669	101.5193	0.193	0.0000	0.0000
2026/02/11	R213	04/02/2027	8.14 Call	Bond Future	2800.0100	2.8000	2834.8000	2.8348	1.242	0.0000	0.0000
2026/02/11	R213	04/02/2027	8.14 Put	Bond Future	586.8000	0.5868	572.3500	0.5724	2.463	0.0000	0.0000
2026/02/11	R213	06/05/2027		Bond Future	10.3298	91.0882	7.5170	99.6709	27.230	0.0000	0.0000
2026/02/11	R213	06/05/2027	7.56 Call	Bond Future	5.1200	0.0051	1434.8300	1.4348	27,924.023	0.0000	0.0000
2026/02/11	R213	06/05/2027	7.56 Put	Bond Future	8449.1700	8.4492	1296.1500	1.2962	84.659	0.0000	0.0000
2026/02/11	R214	07/05/2026		Bond Future	8.5573	84.1871	8.5250	84.4232	0.377	0.0000	0.0000
2026/02/11	R214	07/05/2026	11.53 Call	Bond Future	18243.6900	18.2437	18479.7800	18.4798	1.294	0.0000	0.0000
2026/02/11	R214	07/05/2026	11.53 Put	Bond Future	0.0700	0.0001	0.0500	0.0001	28.571	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
2026/02/11	R214	06/08/2026		Bond Future	8.5954	85.6935	8.5622	85.9340	0.387	0.0000
2026/02/11	R214	06/08/2026	11.97 Call	Bond Future	20069.5800	20.0696	20309.8400	20.3098	1.197	0.0000
2026/02/11	R214	06/08/2026	11.97 Put	Bond Future	1.8800	0.0019	1.6200	0.0016	13.830	0.0000
2026/02/11	R214	05/11/2026		Bond Future	8.6402	83.8752	8.6058	84.1205	0.398	0.0000
2026/02/11	R214	05/11/2026	10.97 Call	Bond Future	14639.6500	14.6397	14876.1400	14.8761	1.615	0.0000
2026/02/11	R214	05/11/2026	10.97 Put	Bond Future	115.5100	0.1155	106.7500	0.1068	7.584	0.0000
2026/02/11	R214	04/02/2027		Bond Future	8.6903	85.3245	8.6548	85.5746	0.409	0.0000
2026/02/11	R214	04/02/2027	9.90 Call	Bond Future	8582.7800	8.5828	8794.6700	8.7947	2.469	0.0000
2026/02/11	R214	04/02/2027	9.90 Put	Bond Future	649.7500	0.6498	611.5400	0.6115	5.881	0.0000
2026/02/11	R214	06/05/2027		Bond Future	9.8478	76.2755	8.7086	83.7123	11.568	0.0000
2026/02/11	R214	06/05/2027	8.88 Call	Bond Future	748.7600	0.7488	3607.6000	3.6076	381.810	0.0000
2026/02/11	R214	06/05/2027	8.88 Put	Bond Future	7003.8400	7.0038	2425.8700	2.4259	65.364	0.0000
2026/02/11	R248	07/05/2026		Bond Future	8.7384	101.8257	8.7010	102.1889	0.428	0.0000
2026/02/11	R248	07/05/2026	11.72 Call	Bond Future	23345.5100	23.3455	23708.7000	23.7087	1.556	0.0000
2026/02/11	R248	07/05/2026	11.72 Put	Bond Future	0.1600	0.0002	0.1200	0.0001	25.000	0.0000
2026/02/11	R248	07/05/2026	8.30 Put	Bond Future	4578.5900	4.5786	4255.6900	4.2557	7.052	0.0000
2026/02/11	R248	07/05/2026	8.30 Call	Bond Future	188.8100	0.1888	229.1400	0.2291	21.360	0.0000
2026/02/11	R248	07/05/2026	8.70 Put	Bond Future	1628.9700	1.6290	1433.8400	1.4338	11.979	0.0000
2026/02/11	R248	07/05/2026	8.70 Call	Bond Future	1256.2000	1.2562	1424.3000	1.4243	13.382	0.0000
2026/02/11	R248	07/05/2026	9.18 Call	Bond Future	4501.8600	4.5019	4805.4800	4.8055	6.744	0.0000
2026/02/11	R248	07/05/2026	9.18 Put	Bond Future	366.2900	0.3663	306.6800	0.3067	16.274	0.0000
2026/02/11	R248	07/05/2026	9.19 Call	Bond Future	4581.4100	4.5814	4886.6000	4.8866	6.661	0.0000
2026/02/11	R248	07/05/2026	9.19 Put	Bond Future	355.3400	0.3553	297.3000	0.2973	16.334	0.0000
2026/02/11	R248	06/08/2026		Bond Future	8.7778	103.6477	8.7393	104.0176	0.438	0.0000
2026/02/11	R248	06/08/2026	12.37 Call	Bond Future	26800.6700	26.8007	27170.2100	27.1702	1.379	0.0000
2026/02/11	R248	06/08/2026	12.37 Put	Bond Future	2.1800	0.0022	1.8400	0.0018	15.596	0.0000
2026/02/11	R248	05/11/2026		Bond Future	8.8230	100.9982	8.7833	101.3752	0.449	0.0000
2026/02/11	R248	05/11/2026	11.31 Call	Bond Future	19907.6600	19.9077	20273.1000	20.2731	1.836	0.0000
2026/02/11	R248	05/11/2026	11.31 Put	Bond Future	134.2700	0.1343	122.6700	0.1227	8.639	0.0000
2026/02/11	R248	04/02/2027		Bond Future	8.8730	102.7430	8.8322	103.1274	0.461	0.0000
2026/02/11	R248	04/02/2027	10.11 Call	Bond Future	11577.7700	11.5778	11900.9300	11.9009	2.791	0.0000
2026/02/11	R248	04/02/2027	10.11 Put	Bond Future	974.9400	0.9749	913.7700	0.9138	6.274	0.0000
2026/02/11	R248	06/05/2027		Bond Future	9.9324	91.3671	8.8851	100.4179	10.544	0.0000
2026/02/11	R248	06/05/2027	9.05 Call	Bond Future	1291.5700	1.2916	4962.0600	4.9621	284.188	0.0000
2026/02/11	R248	06/05/2027	9.05 Put	Bond Future	8824.2100	8.8242	3443.8700	3.4439	60.972	0.0000
2026/02/11	R2R9	07/05/2026		Bond Future	8.4935	111.8117	8.4764	111.9538	0.201	0.0000
2026/02/11	R2R9	07/05/2026	99.91 Call	Bond Future	100961.9500	100.9620	101104.1100	101.1041	0.141	0.0000
2026/02/11	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/02/11	R2R9	06/08/2026		Bond Future	8.5376	113.8123	8.5199	113.9573	0.207	0.0000	0.0000
2026/02/11	R2R9	06/08/2026	101.74 Call	Bond Future	100692.7800	100.6928	100837.7600	100.8378	0.144	0.0000	0.0000
2026/02/11	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	R2R9	05/11/2026		Bond Future	8.5875	110.7963	8.5690	110.9446	0.215	0.0000	0.0000
2026/02/11	R2R9	05/11/2026	98.56 Call	Bond Future	99826.2500	99.8263	99974.5400	99.9745	0.149	0.0000	0.0000
2026/02/11	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	R2R9	04/02/2027		Bond Future	8.6431	112.7097	8.6239	112.8614	0.222	0.0000	0.0000
2026/02/11	R2R9	04/02/2027	9.89 Call	Bond Future	9607.8000	9.6078	9743.4300	9.7434	1.412	0.0000	0.0000
2026/02/11	R2R9	04/02/2027	9.89 Put	Bond Future	350.6100	0.3506	334.6000	0.3346	4.566	0.0000	0.0000
2026/02/11	R2R9	06/05/2027		Bond Future	10.0288	100.0312	8.6888	109.7736	13.362	0.0000	0.0000
2026/02/11	R2R9	06/05/2027	8.83 Call	Bond Future	621.3800	0.6214	4006.8700	4.0069	544.834	0.0000	0.0000
2026/02/11	R2R9	06/05/2027	8.83 Put	Bond Future	9275.6900	9.2757	2918.7500	2.9188	68.533	0.0000	0.0000
2026/02/11	R4R2	07/05/2026		Bond Future	8.6592	113.6675	8.6267	113.9712	0.375	0.0000	0.0000
2026/02/11	R4R2	07/05/2026	100.23 Call	Bond Future	102578.4000	102.5784	102882.0800	102.8821	0.296	0.0000	0.0000
2026/02/11	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	R4R2	06/08/2026		Bond Future	8.7041	115.7014	8.6705	116.0107	0.386	0.0000	0.0000
2026/02/11	R4R2	06/08/2026	102.06 Call	Bond Future	102284.0900	102.2841	102593.4400	102.5934	0.302	0.0000	0.0000
2026/02/11	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	R4R2	05/11/2026		Bond Future	8.7541	112.5920	8.7193	112.9074	0.397	0.0000	0.0000
2026/02/11	R4R2	05/11/2026	98.76 Call	Bond Future	101369.4100	101.3694	101684.8600	101.6849	0.311	0.0000	0.0000
2026/02/11	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	R4R2	04/02/2027		Bond Future	8.8092	114.5363	8.7732	114.8582	0.409	0.0000	0.0000
2026/02/11	R4R2	04/02/2027	10.13 Call	Bond Future	11270.9600	11.2710	11564.7600	11.5648	2.607	0.0000	0.0000
2026/02/11	R4R2	04/02/2027	10.13 Put	Bond Future	343.0700	0.3431	315.0000	0.3150	8.182	0.0000	0.0000
2026/02/11	R4R2	06/05/2027		Bond Future	10.0605	101.6051	8.8359	111.6777	12.173	0.0000	0.0000
2026/02/11	R4R2	06/05/2027	9.00 Call	Bond Future	893.3400	0.8933	4655.5700	4.6556	421.142	0.0000	0.0000
2026/02/11	R4R2	06/05/2027	9.00 Put	Bond Future	9532.6200	9.5326	3222.1900	3.2222	66.198	0.0000	0.0000
2026/02/11	RR87	07/05/2026		Bond Future	6.6734	103.1021	6.6978	103.0883	0.366	0.0000	0.0000
2026/02/11	RR87	07/05/2026	6.81 Call	Bond Future	104.6462	0.1046	94.8358	0.0948	9.375	0.0000	0.0000
2026/02/11	RR87	07/05/2026	6.81 Put	Bond Future	27.2162	0.0272	31.2458	0.0312	14.806	0.0000	0.0000
2026/02/11	RR87	06/08/2026		Bond Future	6.3160	101.2058	6.3569	101.1913	0.648	0.0000	0.0000
2026/02/11	RR87	06/08/2026	6.53 Call	Bond Future	107.0862	0.1071	97.1691	0.0972	9.261	0.0000	0.0000
2026/02/11	RR87	06/08/2026	6.53 Put	Bond Future	31.1362	0.0311	35.7491	0.0357	14.815	0.0000	0.0000
2026/02/11	RR87	05/11/2026		Bond Future	4.7667	102.9488	4.8889	102.9347	2.565	0.0000	0.0000
2026/02/11	RR87	05/11/2026	5.27 Call	Bond Future	61.5467	0.0615	49.8264	0.0498	19.043	0.0000	0.0000
2026/02/11	RR87	05/11/2026	5.27 Put	Bond Future	3.6767	0.0037	6.0264	0.0060	63.908	0.0000	0.0000
2026/02/11	RR88	07/05/2026		Bond Future	6.7789	106.4672	6.7800	106.4656	0.016	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/11	RR88	07/05/2026	6.84 Call	Bond Future	225.7875	0.2258	223.8242	0.2238	0.870	0.0000	0.0000
2026/02/11	RR88	07/05/2026	6.84 Put	Bond Future	132.4375	0.1324	132.1242	0.1321	0.237	0.0000	0.0000
2026/02/11	RR88	06/08/2026		Bond Future	6.7022	105.4530	6.7033	105.4517	0.016	0.0000	0.0000
2026/02/11	RR88	06/08/2026	6.79 Call	Bond Future	314.2781	0.3143	312.8058	0.3128	0.468	0.0000	0.0000
2026/02/11	RR88	06/08/2026	6.79 Put	Bond Future	208.0281	0.2080	207.8858	0.2079	0.068	0.0000	0.0000
2026/02/11	RR88	05/11/2026		Bond Future	6.6163	106.6957	6.6170	106.6950	0.010	0.0000	0.0000
2026/02/11	RR88	05/11/2026	6.71 Call	Bond Future	329.2407	0.3292	328.3436	0.3283	0.272	0.0000	0.0000
2026/02/11	RR88	05/11/2026	6.71 Put	Bond Future	230.4907	0.2305	230.2836	0.2303	0.090	0.0000	0.0000
2026/02/11	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/11	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
Total											

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