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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/02/2026 TO 12/02/2026

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
2026/02/12	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	2029	07/05/2026		Bond Future	147.0587	147.0587	147.4586	147.4586	0.272	0.0000
2026/02/12	2029	07/05/2026	141.82 Call	Bond Future	5238.7000	5.2387	5638.6000	5.6386	7.634	0.0000
2026/02/12	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	2029	06/08/2026		Bond Future	149.7263	149.7263	150.1336	150.1336	0.272	0.0000
2026/02/12	2029	06/08/2026	144.10 Call	Bond Future	5626.3400	5.6263	6033.6300	6.0336	7.239	0.0000
2026/02/12	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2026/02/12	2029	05/11/2026		Bond Future	150.8654	150.8654	151.2794	151.2794	0.274	0.0000
2026/02/12	2029	05/11/2026	147.56 Call	Bond Future	3305.4000	3.3054	3719.3800	3.7194	12.524	0.0000
2026/02/12	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	2029	04/02/2027		Bond Future	153.5091	153.5091	153.9307	153.9307	0.275	0.0000
2026/02/12	2029	04/02/2027	149.72 Call	Bond Future	3789.1300	3.7891	4210.7300	4.2107	11.127	0.0000
2026/02/12	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	2029	06/05/2027		Bond Future	154.6190	154.6190	155.0467	155.0467	0.277	0.0000
2026/02/12	2029	06/05/2027	153.32 Call	Bond Future	1298.9600	1.2990	1726.6700	1.7267	32.927	0.0000
2026/02/12	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	2030	07/05/2026	7.21 Put	Bond Future	351.9000	0.3519	349.0300	0.3490	0.816	0.0000
2026/02/12	2030	07/05/2026	7.21 Call	Bond Future	607.9500	0.6080	605.5000	0.6055	0.403	0.0000
2026/02/12	2030	07/05/2026	7.71 Put	Bond Future	66.9900	0.0670	65.4800	0.0655	2.254	0.0000
2026/02/12	2030	07/05/2026	7.71 Call	Bond Future	1940.0200	1.9400	1938.9300	1.9389	0.056	0.0000
2026/02/12	2030	07/05/2026	7.92 Call	Bond Future	2576.4700	2.5765	2575.9100	2.5759	0.022	0.0000
2026/02/12	2030	07/05/2026	7.92 Put	Bond Future	33.6400	0.0336	32.6600	0.0327	2.913	0.0000
2026/02/12	2030	07/05/2026		Bond Future	7.1317	105.0092	7.1316	105.0097	0.002	0.0000
2026/02/12	2030	07/05/2026	9.39 Call	Bond Future	7082.0100	7.0820	7082.4100	7.0824	0.006	0.0000
2026/02/12	2030	07/05/2026	9.39 Put	Bond Future	0.2700	0.0003	0.2500	0.0003	7.407	0.0000
2026/02/12	2030	06/08/2026		Bond Future	7.1329	102.8792	7.1328	102.8797	0.002	0.0000
2026/02/12	2030	06/08/2026	9.22 Call	Bond Future	6191.6400	6.1916	6191.8300	6.1918	0.003	0.0000
2026/02/12	2030	06/08/2026	9.22 Put	Bond Future	16.1800	0.0162	15.8500	0.0159	2.040	0.0000
2026/02/12	2030	06/08/2026	7.21 Put	Bond Future	579.9000	0.5799	577.7200	0.5777	0.376	0.0000
2026/02/12	2030	06/08/2026	7.21 Call	Bond Future	816.4500	0.8165	814.7900	0.8148	0.203	0.0000
2026/02/12	2030	06/08/2026	7.71 Put	Bond Future	229.9800	0.2300	228.2400	0.2282	0.757	0.0000
2026/02/12	2030	06/08/2026	7.71 Call	Bond Future	1985.0100	1.9850	1983.7900	1.9838	0.061	0.0000
2026/02/12	2030	06/08/2026	8.06 Call	Bond Future	2923.7900	2.9238	2923.0300	2.9230	0.026	0.0000
2026/02/12	2030	06/08/2026	8.06 Put	Bond Future	122.3000	0.1223	121.0200	0.1210	1.047	0.0000
2026/02/12	2030	05/11/2026		Bond Future	7.1351	104.6517	7.1348	104.6524	0.004	0.0000
2026/02/12	2030	05/11/2026	8.39 Call	Bond Future	3683.3500	3.6834	3683.0600	3.6831	0.008	0.0000
2026/02/12	2030	05/11/2026	8.39 Put	Bond Future	147.0900	0.1471	146.0200	0.1460	0.727	0.0000
2026/02/12	2030	04/02/2027		Bond Future	7.1439	102.4540	7.1436	102.4551	0.005	0.0000
2026/02/12	2030	04/02/2027	7.82 Call	Bond Future	2225.2800	2.2253	2224.7700	2.2248	0.023	0.0000
2026/02/12	2030	04/02/2027	7.82 Put	Bond Future	436.2200	0.4362	434.7000	0.4347	0.348	0.0000
2026/02/12	2030	06/05/2027		Bond Future	7.1890	104.1667	7.1885	104.1680	0.008	0.0000
2026/02/12	2030	06/05/2027	7.27 Call	Bond Future	1121.8600	1.1219	1121.4600	1.1215	0.036	0.0000
2026/02/12	2030	06/05/2027	7.27 Put	Bond Future	922.3400	0.9223	920.5600	0.9206	0.193	0.0000
2026/02/12	2031	07/05/2026		Bond Future	115.6448	115.6448	116.4533	116.4533	0.699	0.0000
2026/02/12	2031	07/05/2026	113.84 Call	Bond Future	1811.5600	1.8116	2613.7000	2.6137	44.279	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
2026/02/12	2031	07/05/2026	113.84 Put	Bond Future	6.8100	0.0068	0.3900	0.0004	94.273	0.0000
2026/02/12	2031	06/08/2026		Bond Future	115.3286	115.3286	116.1511	116.1511	0.713	0.0000
2026/02/12	2031	06/08/2026	113.81 Call	Bond Future	1591.0400	1.5910	2357.6500	2.3577	48.183	0.0000
2026/02/12	2031	06/08/2026	113.81 Put	Bond Future	72.4400	0.0724	16.5200	0.0165	77.195	0.0000
2026/02/12	2031	05/11/2026		Bond Future	117.3429	117.3429	118.1801	118.1801	0.713	0.0000
2026/02/12	2031	05/11/2026	111.49 Call	Bond Future	5852.9400	5.8529	6690.0700	6.6901	14.303	0.0000
2026/02/12	2031	05/11/2026	111.49 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2026/02/12	2031	04/02/2027		Bond Future	116.9494	116.9494	117.7994	117.7994	0.727	0.0000
2026/02/12	2031	04/02/2027	116.18 Call	Bond Future	1146.7800	1.1468	1786.3600	1.7864	55.772	0.0000
2026/02/12	2031	04/02/2027	116.18 Put	Bond Future	377.3700	0.3774	166.9600	0.1670	55.757	0.0000
2026/02/12	2031	06/05/2027		Bond Future	118.9332	118.9332	119.7981	119.7981	0.727	0.0000
2026/02/12	2031	06/05/2027	116.87 Call	Bond Future	2187.8600	2.1879	2974.1900	2.9742	35.941	0.0000
2026/02/12	2031	06/05/2027	116.87 Put	Bond Future	124.6200	0.1246	46.1000	0.0461	63.008	0.0000
2026/02/12	2032	07/05/2026		Bond Future	7.5940	104.0008	7.5884	104.0274	0.073	0.0000
2026/02/12	2032	07/05/2026	10.14 Call	Bond Future	11297.5000	11.2975	11324.0800	11.3241	0.235	0.0000
2026/02/12	2032	07/05/2026	10.14 Put	Bond Future	0.1900	0.0002	0.1700	0.0002	10.526	0.0000
2026/02/12	2032	06/08/2026		Bond Future	7.6170	105.8619	7.6111	105.8890	0.078	0.0000
2026/02/12	2032	06/08/2026	10.12 Call	Bond Future	10753.1400	10.7531	10779.9200	10.7799	0.249	0.0000
2026/02/12	2032	06/08/2026	10.12 Put	Bond Future	8.6700	0.0087	8.3000	0.0083	4.268	0.0000
2026/02/12	2032	05/11/2026		Bond Future	7.6491	103.5288	7.6428	103.5567	0.082	0.0000
2026/02/12	2032	05/11/2026	9.16 Call	Bond Future	6586.1500	6.5862	6610.6200	6.6106	0.372	0.0000
2026/02/12	2032	05/11/2026	9.16 Put	Bond Future	167.9300	0.1679	164.5100	0.1645	2.037	0.0000
2026/02/12	2032	04/02/2027		Bond Future	7.6897	105.3177	7.6829	105.3464	0.088	0.0000
2026/02/12	2032	04/02/2027	8.48 Call	Bond Future	3899.9500	3.9000	3920.2000	3.9202	0.519	0.0000
2026/02/12	2032	04/02/2027	8.48 Put	Bond Future	614.8400	0.6148	606.4600	0.6065	1.363	0.0000
2026/02/12	2032	06/05/2027		Bond Future	7.7476	102.9232	7.7403	102.9526	0.094	0.0000
2026/02/12	2032	06/05/2027	7.80 Call	Bond Future	1816.9500	1.8170	1830.6200	1.8306	0.752	0.0000
2026/02/12	2032	06/05/2027	7.80 Put	Bond Future	1604.4900	1.6045	1588.7500	1.5888	0.981	0.0000
2026/02/12	2033	07/05/2026		Bond Future	145.2955	145.2955	146.6935	146.6935	0.962	0.0000
2026/02/12	2033	07/05/2026	135.16 Call	Bond Future	10135.5200	10.1355	11533.4800	11.5335	13.793	0.0000
2026/02/12	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	2033	06/08/2026		Bond Future	147.9312	147.9312	149.3546	149.3546	0.962	0.0000
2026/02/12	2033	06/08/2026	134.25 Call	Bond Future	13681.2300	13.6812	15104.6200	15.1046	10.404	0.0000
2026/02/12	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	2033	05/11/2026		Bond Future	148.9366	148.9366	150.3846	150.3846	0.972	0.0000
2026/02/12	2033	05/11/2026	137.26 Call	Bond Future	11676.5900	11.6766	13124.5500	13.1246	12.401	0.0000
2026/02/12	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	2033	04/02/2027		Bond Future	151.5467	151.5467	153.0204	153.0204	0.972	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	
2026/02/12	2033	04/02/2027	142.71	Call	Bond Future	8836.7300	8.8367	10310.3800	10.3104	16.676	0.0000	0.0000
2026/02/12	2033	04/02/2027	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/12	2033	06/05/2027			Bond Future	152.5184	152.5184	154.0160	154.0160	0.982	0.0000	0.0000
2026/02/12	2033	06/05/2027	151.21	Call	Bond Future	1308.4000	1.3084	2806.0400	2.8060	114.463	0.0000	0.0000
2026/02/12	2033	06/05/2027	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/12	2037	07/05/2026	9.00	Put	Bond Future	106.8500	0.1069	103.9000	0.1039	2.761	0.0000	0.0000
2026/02/12	2037	07/05/2026	9.00	Call	Bond Future	5192.8100	5.1928	5193.3400	5.1933	0.010	0.0000	0.0000
2026/02/12	2037	07/05/2026	9.49	Put	Bond Future	26.5000	0.0265	25.4000	0.0254	4.151	0.0000	0.0000
2026/02/12	2037	07/05/2026	9.49	Call	Bond Future	8291.3300	8.2913	8293.7100	8.2937	0.029	0.0000	0.0000
2026/02/12	2037	07/05/2026	10.06	Call	Bond Future	11793.3800	11.7934	11796.5400	11.7965	0.027	0.0000	0.0000
2026/02/12	2037	07/05/2026	10.06	Put	Bond Future	5.5500	0.0056	5.2300	0.0052	5.766	0.0000	0.0000
2026/02/12	2037	07/05/2026	12.40	Call	Bond Future	24493.1200	24.4931	24496.6000	24.4966	0.014	0.0000	0.0000
2026/02/12	2037	07/05/2026	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/12	2037	07/05/2026	10.95	Put	Bond Future	0.2100	0.0002	0.1900	0.0002	9.524	0.0000	0.0000
2026/02/12	2037	07/05/2026	10.95	Call	Bond Future	16937.0500	16.9371	16940.5100	16.9405	0.020	0.0000	0.0000
2026/02/12	2037	07/05/2026			Bond Future	8.2593	104.0408	8.2588	104.0442	0.006	0.0000	0.0000
2026/02/12	2037	07/05/2026	11.32	Call	Bond Future	18958.9100	18.9589	18962.3800	18.9624	0.018	0.0000	0.0000
2026/02/12	2037	07/05/2026	11.32	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2026/02/12	2037	06/08/2026			Bond Future	8.3015	101.6428	8.3009	101.6464	0.006	0.0000	0.0000
2026/02/12	2037	06/08/2026	11.71	Call	Bond Future	20457.0900	20.4571	20460.6700	20.4607	0.018	0.0000	0.0000
2026/02/12	2037	06/08/2026	11.71	Put	Bond Future	1.2500	0.0013	1.2100	0.0012	3.200	0.0000	0.0000
2026/02/12	2037	06/08/2026	11.30	Call	Bond Future	18315.0200	18.3150	18318.4900	18.3185	0.019	0.0000	0.0000
2026/02/12	2037	06/08/2026	11.30	Put	Bond Future	4.6900	0.0047	4.5400	0.0045	3.198	0.0000	0.0000
2026/02/12	2037	06/08/2026	10.70	Call	Bond Future	15054.2500	15.0543	15057.2600	15.0573	0.020	0.0000	0.0000
2026/02/12	2037	06/08/2026	10.70	Put	Bond Future	26.6200	0.0266	26.0100	0.0260	2.292	0.0000	0.0000
2026/02/12	2037	06/08/2026	10.02	Put	Bond Future	89.6600	0.0897	88.1400	0.0881	1.695	0.0000	0.0000
2026/02/12	2037	06/08/2026	10.02	Call	Bond Future	11179.7000	11.1797	11181.8000	11.1818	0.019	0.0000	0.0000
2026/02/12	2037	05/11/2026	10.83	Call	Bond Future	15338.0600	15.3381	15340.9700	15.3410	0.019	0.0000	0.0000
2026/02/12	2037	05/11/2026	10.83	Put	Bond Future	77.4700	0.0775	76.4900	0.0765	1.265	0.0000	0.0000
2026/02/12	2037	05/11/2026	10.23	Call	Bond Future	12074.3300	12.0743	12076.3000	12.0763	0.016	0.0000	0.0000
2026/02/12	2037	05/11/2026	10.23	Put	Bond Future	197.6300	0.1976	195.7100	0.1957	0.972	0.0000	0.0000
2026/02/12	2037	05/11/2026	9.46	Put	Bond Future	491.3400	0.4913	487.9700	0.4880	0.686	0.0000	0.0000
2026/02/12	2037	05/11/2026	9.46	Call	Bond Future	7756.8400	7.7568	7757.3600	7.7574	0.007	0.0000	0.0000
2026/02/12	2037	05/11/2026			Bond Future	8.3439	103.3939	8.3434	103.3978	0.007	0.0000	0.0000
2026/02/12	2037	05/11/2026	10.62	Call	Bond Future	14213.8000	14.2138	14216.3600	14.2164	0.018	0.0000	0.0000
2026/02/12	2037	05/11/2026	10.62	Put	Bond Future	117.5100	0.1175	116.1800	0.1162	1.132	0.0000	0.0000
2026/02/12	2037	04/02/2027			Bond Future	8.3925	100.9240	8.3919	100.9282	0.008	0.0000	0.0000
2026/02/12	2037	04/02/2027	9.51	Call	Bond Future	7891.2500	7.8913	7891.9200	7.8919	0.008	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
2026/02/12	2037	04/02/2027	9.51 Put	Bond Future	757.4600	0.7575	753.9000	0.7539	0.470	0.0000
2026/02/12	2037	04/02/2027	9.81 Call	Bond Future	9491.2400	9.4912	9492.4700	9.4925	0.013	0.0000
2026/02/12	2037	04/02/2027	9.81 Put	Bond Future	557.1600	0.5572	554.1600	0.5542	0.538	0.0000
2026/02/12	2037	04/02/2027	9.31 Call	Bond Future	6832.9600	6.8330	6833.2500	6.8333	0.004	0.0000
2026/02/12	2037	04/02/2027	9.31 Put	Bond Future	925.5700	0.9256	921.6300	0.9216	0.426	0.0000
2026/02/12	2037	04/02/2027	8.44 Put	Bond Future	2360.5500	2.3606	2355.0600	2.3551	0.233	0.0000
2026/02/12	2037	04/02/2027	8.44 Call	Bond Future	2678.0600	2.6781	2676.8000	2.6768	0.047	0.0000
2026/02/12	2037	06/05/2027		Bond Future	8.4566	102.6105	8.4559	102.6151	0.008	0.0000
2026/02/12	2037	06/05/2027	8.58 Call	Bond Future	3207.5700	3.2076	3207.0500	3.2071	0.016	0.0000
2026/02/12	2037	06/05/2027	8.58 Put	Bond Future	2402.6200	2.4026	2397.5100	2.3975	0.213	0.0000
2026/02/12	2038	07/05/2026		Bond Future	163.8824	163.8824	165.7921	165.7921	1.165	0.0000
2026/02/12	2038	07/05/2026	144.53 Call	Bond Future	19352.4000	19.3524	21262.1000	21.2621	9.868	0.0000
2026/02/12	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	2038	06/08/2026		Bond Future	164.6636	164.6636	166.6073	166.6073	1.180	0.0000
2026/02/12	2038	06/08/2026	144.72 Call	Bond Future	19943.5900	19.9436	21887.2700	21.8873	9.746	0.0000
2026/02/12	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	2038	05/11/2026		Bond Future	167.5402	167.5402	169.5182	169.5182	1.181	0.0000
2026/02/12	2038	05/11/2026	146.31 Call	Bond Future	21230.1800	21.2302	23208.2100	23.2082	9.317	0.0000
2026/02/12	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	2038	04/02/2027		Bond Future	168.2523	168.2523	170.2636	170.2636	1.195	0.0000
2026/02/12	2038	04/02/2027	153.83 Call	Bond Future	14422.3300	14.4223	16433.6300	16.4336	13.946	0.0000
2026/02/12	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	2038	06/05/2027		Bond Future	171.1087	171.1087	173.1546	173.1546	1.196	0.0000
2026/02/12	2038	06/05/2027	166.10 Call	Bond Future	5008.6900	5.0087	7054.6200	7.0546	40.848	0.0000
2026/02/12	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	2040	07/05/2026	12.22 Call	Bond Future	24963.6400	24.9636	24967.9100	24.9679	0.017	0.0000
2026/02/12	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	2040	07/05/2026	11.72 Call	Bond Future	22132.6300	22.1326	22136.9000	22.1369	0.019	0.0000
2026/02/12	2040	07/05/2026	11.72 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000
2026/02/12	2040	07/05/2026	10.70 Put	Bond Future	3.1100	0.0031	2.9100	0.0029	6.431	0.0000
2026/02/12	2040	07/05/2026	10.70 Call	Bond Future	15874.9200	15.8749	15878.9900	15.8790	0.026	0.0000
2026/02/12	2040	07/05/2026	12.53 Call	Bond Future	26645.9600	26.6460	26650.2300	26.6502	0.016	0.0000
2026/02/12	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	2040	07/05/2026	12.03 Call	Bond Future	23905.3000	23.9053	23909.5700	23.9096	0.018	0.0000
2026/02/12	2040	07/05/2026	12.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	2040	07/05/2026	11.12 Put	Bond Future	0.5000	0.0005	0.4600	0.0005	8.000	0.0000
2026/02/12	2040	07/05/2026	11.12 Call	Bond Future	18532.8000	18.5328	18537.0300	18.5370	0.023	0.0000
2026/02/12	2040	07/05/2026		Bond Future	8.5275	106.2673	8.5269	106.2716	0.006	0.0000

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/12	2040	07/05/2026	11.67	Call	Bond Future		21841.2600	21.8413		21845.5300	21.8455	0.0000	0.0000
2026/02/12	2040	07/05/2026	11.67	Put	Bond Future		0.0300	0.0000		0.0300	0.0000	0.0000	0.0000
2026/02/12	2040	07/05/2026	8.65	Put	Bond Future		849.5100	0.8495		840.6800	0.8407	0.0000	0.0000
2026/02/12	2040	07/05/2026	8.65	Call	Bond Future		1849.0800	1.8491		1844.5200	1.8445	0.0000	0.0000
2026/02/12	2040	06/08/2026			Bond Future		8.5732	103.6586		8.5727	103.6630	0.0000	0.0000
2026/02/12	2040	06/08/2026	12.19	Call	Bond Future		24225.6600	24.2257		24230.0700	24.2301	0.0000	0.0000
2026/02/12	2040	06/08/2026	12.19	Put	Bond Future		0.9200	0.0009		0.8900	0.0009	0.0000	0.0000
2026/02/12	2040	05/11/2026			Bond Future		8.6189	105.4444		8.6183	105.4491	0.0000	0.0000
2026/02/12	2040	05/11/2026	11.06	Call	Bond Future		17225.2900	17.2253		17228.7100	17.2287	0.0000	0.0000
2026/02/12	2040	05/11/2026	11.06	Put	Bond Future		106.4800	0.1065		105.2000	0.1052	0.0000	0.0000
2026/02/12	2040	05/11/2026	11.27	Call	Bond Future		18466.6200	18.4666		18470.3800	18.4704	0.0000	0.0000
2026/02/12	2040	05/11/2026	11.27	Put	Bond Future		70.2800	0.0703		69.3400	0.0693	0.0000	0.0000
2026/02/12	2040	05/11/2026	10.67	Call	Bond Future		14877.6200	14.8776		14880.2400	14.8802	0.0000	0.0000
2026/02/12	2040	05/11/2026	10.67	Put	Bond Future		206.6800	0.2067		204.6000	0.2046	0.0000	0.0000
2026/02/12	2040	05/11/2026	9.91	Put	Bond Future		478.9400	0.4789		475.3800	0.4754	0.0000	0.0000
2026/02/12	2040	05/11/2026	9.91	Call	Bond Future		10082.5100	10.0825		10083.6500	10.0837	0.0000	0.0000
2026/02/12	2040	04/02/2027			Bond Future		8.6701	102.7594		8.6694	102.7645	0.0000	0.0000
2026/02/12	2040	04/02/2027	9.93	Call	Bond Future		9931.8700	9.9319		9933.3700	9.9334	0.0000	0.0000
2026/02/12	2040	04/02/2027	9.93	Put	Bond Future		688.8800	0.6889		685.2900	0.6853	0.0000	0.0000
2026/02/12	2040	04/02/2027	10.17	Call	Bond Future		11410.8800	11.4109		11412.8400	11.4128	0.0000	0.0000
2026/02/12	2040	04/02/2027	10.17	Put	Bond Future		541.5700	0.5416		538.4400	0.5384	0.0000	0.0000
2026/02/12	2040	04/02/2027	9.67	Call	Bond Future		8330.3400	8.3303		8331.2800	8.3313	0.0000	0.0000
2026/02/12	2040	04/02/2027	9.67	Put	Bond Future		895.8000	0.8958		891.6500	0.8917	0.0000	0.0000
2026/02/12	2040	04/02/2027	8.78	Put	Bond Future		2427.2800	2.4273		2421.1200	2.4211	0.0000	0.0000
2026/02/12	2040	04/02/2027	8.78	Call	Bond Future		3283.4800	3.2835		3282.4100	3.2824	0.0000	0.0000
2026/02/12	2040	06/05/2027			Bond Future		8.7347	104.4763		8.7340	104.4818	0.0000	0.0000
2026/02/12	2040	06/05/2027	8.88	Call	Bond Future		3909.5600	3.9096		3909.0500	3.9091	0.0000	0.0000
2026/02/12	2040	06/05/2027	8.88	Put	Bond Future		2799.3000	2.7993		2793.2400	2.7932	0.0000	0.0000
2026/02/12	2043	07/05/2026			Bond Future		127.7173	127.7173		129.1280	129.1280	0.0000	0.0000
2026/02/12	2043	07/05/2026	111.70	Call	Bond Future		16017.2900	16.0173		17428.0000	17.4280	0.0000	0.0000
2026/02/12	2043	07/05/2026	111.70	Put	Bond Future		0.0000	0.0000		0.0000	0.0000	0.0000	0.0000
2026/02/12	2043	06/08/2026			Bond Future		127.1906	127.1906		128.6260	128.6260	0.0000	0.0000
2026/02/12	2043	06/08/2026	110.88	Call	Bond Future		16310.6210	16.3106		17745.9601	17.7460	0.0000	0.0000
2026/02/12	2043	06/08/2026	110.88	Put	Bond Future		0.0010	0.0000		0.0001	0.0000	0.0000	0.0000
2026/02/12	2043	05/11/2026			Bond Future		129.4120	129.4120		130.8727	130.8727	0.0000	0.0000
2026/02/12	2043	05/11/2026	112.84	Call	Bond Future		16572.1215	16.5721		18032.7104	18.0327	0.0000	0.0000
2026/02/12	2043	05/11/2026	112.84	Put	Bond Future		0.0815	0.0001		0.0204	0.0000	0.0000	0.0000
2026/02/12	2043	04/02/2027			Bond Future		128.7940	128.7940		130.2782	130.2782	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/02/12	2043	04/02/2027	117.63 Call	Bond Future	11197.2973	11.1973	12663.5242	12.6635	13.094	0.0000
2026/02/12	2043	04/02/2027	117.63 Put	Bond Future	33.3273	0.0333	15.3742	0.0154	53.869	0.0000
2026/02/12	2043	06/05/2027		Bond Future	130.9784	130.9784	132.4881	132.4881	1.153	0.0000
2026/02/12	2043	06/05/2027	127.48 Call	Bond Future	4612.9380	4.6129	5757.2737	5.7573	24.807	0.0000
2026/02/12	2043	06/05/2027	127.48 Put	Bond Future	1114.5280	1.1145	749.1437	0.7491	32.784	0.0000
2026/02/12	2044	07/05/2026		Bond Future	8.7175	102.7092	8.7221	102.6678	0.053	0.0000
2026/02/12	2044	07/05/2026	11.80 Call	Bond Future	22757.4800	22.7575	22716.0600	22.7161	0.182	0.0000
2026/02/12	2044	07/05/2026	11.80 Put	Bond Future	0.0700	0.0001	0.0600	0.0001	14.286	0.0000
2026/02/12	2044	07/05/2026	10.00 Call	Bond Future	10607.2900	10.6073	10565.3000	10.5653	0.396	0.0000
2026/02/12	2044	07/05/2026	10.00 Put	Bond Future	30.8600	0.0309	30.2800	0.0303	1.879	0.0000
2026/02/12	2044	07/05/2026	Put	Bond Future	782.3600	0.7824	784.5000	0.7845	0.274	0.0000
2026/02/12	2044	07/05/2026	Call	Bond Future	3491.5200	3.4915	3452.2500	3.4523	1.125	0.0000
2026/02/12	2044	06/08/2026		Bond Future	8.7633	100.1621	8.7680	100.1199	0.054	0.0000
2026/02/12	2044	06/08/2026	12.42 Call	Bond Future	25833.7700	25.8338	25791.6100	25.7916	0.163	0.0000
2026/02/12	2044	06/08/2026	12.42 Put	Bond Future	1.2700	0.0013	1.2400	0.0012	2.362	0.0000
2026/02/12	2044	05/11/2026		Bond Future	8.8086	101.8875	8.8135	101.8450	0.055	0.0000
2026/02/12	2044	05/11/2026	11.34 Call	Bond Future	19023.9000	19.0239	18981.2500	18.9813	0.224	0.0000
2026/02/12	2044	05/11/2026	11.34 Put	Bond Future	109.3800	0.1094	109.2300	0.1092	0.137	0.0000
2026/02/12	2044	04/02/2027		Bond Future	8.8589	99.2662	8.8639	99.2232	0.056	0.0000
2026/02/12	2044	04/02/2027	10.18 Call	Bond Future	11315.8100	11.3158	11275.4800	11.2755	0.356	0.0000
2026/02/12	2044	04/02/2027	10.18 Put	Bond Future	818.4800	0.8185	821.1500	0.8212	0.326	0.0000
2026/02/12	2044	06/05/2027		Bond Future	8.9207	100.9247	8.9258	100.8813	0.057	0.0000
2026/02/12	2044	06/05/2027	9.08 Call	Bond Future	4367.5800	4.3676	4338.5800	4.3386	0.664	0.0000
2026/02/12	2044	06/05/2027	9.08 Put	Bond Future	3024.7200	3.0247	3039.1300	3.0391	0.476	0.0000
2026/02/12	2046	07/05/2026		Bond Future	145.0054	145.0054	148.8673	148.8673	2.663	0.0000
2026/02/12	2046	07/05/2026	124.95 Call	Bond Future	20055.4000	20.0554	23917.3100	23.9173	19.256	0.0000
2026/02/12	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	2046	06/08/2026		Bond Future	147.6357	147.6357	151.5679	151.5679	2.663	0.0000
2026/02/12	2046	06/08/2026	122.38 Call	Bond Future	25255.6600	25.2557	29187.8700	29.1879	15.570	0.0000
2026/02/12	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	2046	05/11/2026		Bond Future	147.8942	147.8942	151.8941	151.8941	2.705	0.0000
2026/02/12	2046	05/11/2026	125.48 Call	Bond Future	22414.1600	22.4142	26414.1000	26.4141	17.846	0.0000
2026/02/12	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	2046	04/02/2027		Bond Future	150.4854	150.4854	154.5558	154.5558	2.705	0.0000
2026/02/12	2046	04/02/2027	131.09 Call	Bond Future	19395.3700	19.3954	23465.7500	23.4658	20.986	0.0000
2026/02/12	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	2046	06/05/2027		Bond Future	150.6869	150.6869	154.8247	154.8247	2.746	0.0000
2026/02/12	2046	06/05/2027	148.99 Call	Bond Future	1696.9200	1.6969	5834.7200	5.8347	243.842	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
2026/02/12	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/12	2050	07/05/2026		Bond Future	150.8426	150.8426	153.8486	153.8486	1.993	0.0000
2026/02/12	2050	07/05/2026	124.07 Call	Bond Future	26772.6100	26.7726	29778.5900	29.7786	11.228	0.0000
2026/02/12	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	2050	06/08/2026		Bond Future	151.1375	151.1375	154.1977	154.1977	2.025	0.0000
2026/02/12	2050	06/08/2026	123.27 Call	Bond Future	27867.5000	27.8675	30927.7200	30.9277	10.981	0.0000
2026/02/12	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	2050	05/11/2026		Bond Future	153.7780	153.7780	156.8916	156.8916	2.025	0.0000
2026/02/12	2050	05/11/2026	123.84 Call	Bond Future	29937.9600	29.9380	33051.6100	33.0516	10.400	0.0000
2026/02/12	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	2050	04/02/2027		Bond Future	153.9944	153.9944	157.1615	157.1615	2.057	0.0000
2026/02/12	2050	04/02/2027	132.39 Call	Bond Future	21604.3600	21.6044	24771.4600	24.7715	14.660	0.0000
2026/02/12	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	2050	06/05/2027		Bond Future	156.6084	156.6084	159.8296	159.8296	2.057	0.0000
2026/02/12	2050	06/05/2027	150.46 Call	Bond Future	6148.4400	6.1484	9369.6300	9.3696	52.390	0.0000
2026/02/12	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	AL37	05/02/2026		Index Future	1273.4360	1273.4360	1273.4360	1273.4360	0.000	0.0000
2026/02/12	AL37	07/05/2026		Index Future	1300.5350	1300.5350	1300.7300	1300.7300	0.015	0.0000
2026/02/12	AL37	06/08/2026		Index Future	1323.5600	1323.5600	1323.7590	1323.7590	0.015	0.0000
2026/02/12	AL37	05/11/2026		Index Future	1346.6380	1346.6380	1346.8430	1346.8430	0.015	0.0000
2026/02/12	AL37	04/02/2027		Index Future	1369.9420	1369.9420	1370.1540	1370.1540	0.015	0.0000
2026/02/12	AL37	06/05/2027		Index Future	1392.9320	1392.9320	1393.1520	1393.1520	0.016	0.0000
2026/02/12	AL7T	05/02/2026		Index Future	1655.6690	1655.6690	1655.6690	1655.6690	0.000	0.0000
2026/02/12	AL7T	07/05/2026		Index Future	1700.0110	1700.0110	1700.2360	1700.2360	0.013	0.0000
2026/02/12	AL7T	06/08/2026		Index Future	1730.1090	1730.1090	1730.3380	1730.3380	0.013	0.0000
2026/02/12	AL7T	05/11/2026		Index Future	1760.2750	1760.2750	1760.5130	1760.5130	0.014	0.0000
2026/02/12	AL7T	04/02/2027		Index Future	1790.7380	1790.7380	1790.9830	1790.9830	0.014	0.0000
2026/02/12	AL7T	06/05/2027		Index Future	1820.7890	1820.7890	1821.0440	1821.0440	0.014	0.0000
2026/02/12	ALBI	05/02/2026		Index Future	1397.7070	1397.7070	1397.7070	1397.7070	0.000	0.0000
2026/02/12	ALBI	07/05/2026		Index Future	1439.0100	1439.0100	1439.1540	1439.1540	0.010	0.0000
2026/02/12	ALBI	06/08/2026		Index Future	1464.4870	1464.4870	1464.6340	1464.6340	0.010	0.0000
2026/02/12	ALBI	05/11/2026		Index Future	1490.0220	1490.0220	1490.1750	1490.1750	0.010	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
2026/02/12	ALBI	04/02/2027		Index Future	1515.8070	1515.8070	1515.9670	1515.9670	0.011	0.0000
2026/02/12	ALBI	06/05/2027		Index Future	1541.2450	1541.2450	1541.4120	1541.4120	0.011	0.0000
2026/02/12	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000
2026/02/12	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/12	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	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	
2026/02/12	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/12	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/12	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/12	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/12	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/12	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/12	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/12	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/12	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/12	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/12	ES33	07/05/2026		Bond Future	8.4546	96.0216	8.4748	95.9165	0.238	0.0000	0.0000
2026/02/12	ES33	07/05/2026	11.69 Call	Bond Future	15141.0200	15.1410	15035.9600	15.0360	0.694	0.0000	0.0000
2026/02/12	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/12	ES33	06/08/2026		Bond Future	8.5071	97.7633	8.5282	97.6564	0.248	0.0000	0.0000
2026/02/12	ES33	06/08/2026	12.02 Call	Bond Future	15894.6700	15.8947	15787.8000	15.7878	0.672	0.0000	0.0000
2026/02/12	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/12	ES33	05/11/2026		Bond Future	8.5716	95.6796	8.5937	95.5711	0.257	0.0000	0.0000
2026/02/12	ES33	05/11/2026	10.83 Call	Bond Future	10351.2400	10.3512	10242.7200	10.2427	1.048	0.0000	0.0000
2026/02/12	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/12	ES33	04/02/2027		Bond Future	8.6480	97.3547	8.6711	97.2446	0.267	0.0000	0.0000
2026/02/12	ES33	04/02/2027	9.70 Call	Bond Future	4858.1300	4.8581	4747.9900	4.7480	2.267	0.0000	0.0000
2026/02/12	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/12	ES33	06/05/2027		Bond Future	8.7374	95.2139	8.7616	95.1022	0.277	0.0000	0.0000
2026/02/12	ES33	06/05/2027	8.80 Call	Bond Future	288.5400	0.2885	176.8500	0.1769	38.709	0.0000	0.0000
2026/02/12	ES33	06/05/2027	8.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/12	ES42	07/05/2026		Bond Future	8.9368	96.7109	8.9362	96.7157	0.006	0.0000	0.0000
2026/02/12	ES42	07/05/2026	12.20 Call	Bond Future	22069.5200	22.0695	22074.2800	22.0743	0.022	0.0000	0.0000
2026/02/12	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/12	ES42	06/08/2026		Bond Future	8.9855	98.4650	8.9849	98.4700	0.007	0.0000	0.0000
2026/02/12	ES42	06/08/2026	12.65 Call	Bond Future	23990.7000	23.9907	23995.6400	23.9956	0.021	0.0000	0.0000
2026/02/12	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/12	ES42	05/11/2026		Bond Future	9.0393	95.9214	9.0386	95.9266	0.007	0.0000	0.0000
2026/02/12	ES42	05/11/2026	11.66 Call	Bond Future	17956.5700	17.9566	17961.8300	17.9618	0.029	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
2026/02/12	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	ES42	04/02/2027		Bond Future	9.0983	97.5996	9.0976	97.6051	0.008	0.0000
2026/02/12	ES42	04/02/2027	10.29 Call	Bond Future	8739.6500	8.7397	8745.2300	8.7452	0.064	0.0000
2026/02/12	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	ES42	06/05/2027		Bond Future	9.1672	94.9905	9.1664	94.9965	0.009	0.0000
2026/02/12	ES42	06/05/2027	9.33 Call	Bond Future	1248.1200	1.2481	1254.1600	1.2542	0.484	0.0000
2026/02/12	ES42	06/05/2027	9.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	GOVI	05/02/2026		GOVI	1371.6830	1371.6830	1371.6830	1371.6830	0.000	0.0000
2026/02/12	GOVI	07/05/2026		GOVI	1412.5720	1412.5720	1412.7410	1412.7410	0.012	0.0000
2026/02/12	GOVI	07/05/2026	1,177. Call 00	GOVI	2355720.0000	235.5720	2357410.0000	235.7410	0.072	0.0000
2026/02/12	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	GOVI	06/08/2026		GOVI	1437.5810	1437.5810	1437.7530	1437.7530	0.012	0.0000
2026/02/12	GOVI	06/08/2026	1,189. Call 00	GOVI	2485810.0000	248.5810	2487530.0000	248.7530	0.069	0.0000
2026/02/12	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	GOVI	05/11/2026		GOVI	1462.6470	1462.6470	1462.8250	1462.8250	0.012	0.0000
2026/02/12	GOVI	05/11/2026	1,277. Call 00	GOVI	1856470.0000	185.6470	1858250.0000	185.8250	0.096	0.0000
2026/02/12	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	GOVI	04/02/2027		GOVI	1487.9590	1487.9590	1488.1440	1488.1440	0.012	0.0000
2026/02/12	GOVI	04/02/2027	1,369. Call 00	GOVI	1189590.0000	118.9590	1191440.0000	119.1440	0.156	0.0000
2026/02/12	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	GOVI	06/05/2027		GOVI	1512.9290	1512.9290	1513.1220	1513.1220	0.013	0.0000
2026/02/12	GOVI	06/05/2027	1,427. Call 00	GOVI	859290.0000	85.9290	861220.0000	86.1220	0.225	0.0000
2026/02/12	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/02/12	I258	07/05/2026		Bond Future	135.3686	135.3686	137.4599	137.4599	1.545	0.0000
2026/02/12	I258	07/05/2026	113.73 Call	Bond Future	21638.6000	21.6386	23729.9400	23.7299	9.665	0.0000
2026/02/12	I258	07/05/2026	113.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	I258	06/08/2026		Bond Future	134.9806	134.9806	137.1092	137.1092	1.577	0.0000
2026/02/12	I258	06/08/2026	112.95 Call	Bond Future	22030.6175	22.0306	24159.1570	24.1592	9.662	0.0000
2026/02/12	I258	06/08/2026	112.95 Put	Bond Future	0.0375	0.0000	0.0070	0.0000	81.302	0.0000
2026/02/12	I258	05/11/2026		Bond Future	137.3382	137.3382	139.5041	139.5041	1.577	0.0000
2026/02/12	I258	05/11/2026	114.95 Call	Bond Future	22389.4133	22.3894	24554.4801	24.5545	9.670	0.0000
2026/02/12	I258	05/11/2026	114.95 Put	Bond Future	1.2133	0.0012	0.4001	0.0004	67.021	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
2026/02/12	I258	04/02/2027		Bond Future		136.8592	136.8592	139.0607	139.0607	1.609	0.0000	0.0000
2026/02/12	I258	04/02/2027	118.90 Call	Bond Future		18009.8733	18.0099	20185.9293	20.1859	12.083	0.0000	0.0000
2026/02/12	I258	04/02/2027	118.90 Put	Bond Future		50.7233	0.0507	25.2093	0.0252	50.300	0.0000	0.0000
2026/02/12	I258	06/05/2027		Bond Future		139.1805	139.1805	141.4203	141.4203	1.609	0.0000	0.0000
2026/02/12	I258	06/05/2027	134.78 Call	Bond Future		6655.7017	6.6557	8257.2724	8.2573	24.063	0.0000	0.0000
2026/02/12	I258	06/05/2027	134.78 Put	Bond Future		2255.2017	2.2552	1616.9924	1.6170	28.299	0.0000	0.0000
2026/02/12	IGOV	05/02/2026		Index Future		438.7740	438.7740	438.7740	438.7740	0.000	0.0000	0.0000
2026/02/12	IGOV	07/05/2026		Index Future		450.7800	450.7800	456.6300	456.6300	1.298	0.0000	0.0000
2026/02/12	IGOV	06/08/2026		Index Future		458.8700	458.8700	464.8250	464.8250	1.298	0.0000	0.0000
2026/02/12	IGOV	05/11/2026		Index Future		466.9780	466.9780	473.0390	473.0390	1.298	0.0000	0.0000
2026/02/12	IGOV	04/02/2027		Index Future		475.1640	475.1640	481.3330	481.3330	1.298	0.0000	0.0000
2026/02/12	IGOV	06/05/2027		Index Future		483.2410	483.2410	489.5160	489.5160	1.299	0.0000	0.0000
2026/02/12	IS10	16/03/2026		Interest Rate Swap		76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/02/12	IS10	15/06/2026		Interest Rate Swap		75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/02/12	IS10	21/09/2026		Interest Rate Swap		77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/02/12	IS10	21/12/2026		Interest Rate Swap		81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/02/12	IS10	15/03/2027		Interest Rate Swap		79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/02/12	IS10	21/06/2027		Interest Rate Swap		81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/02/12	IS10	20/09/2027		Interest Rate Swap		87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/02/12	IS10	20/12/2027		Interest Rate Swap		87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/02/12	IS10	22/03/2028		Interest Rate Swap		80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/02/12	IS10	20/06/2028		Interest Rate Swap		88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/02/12	IS10	19/09/2028		Interest Rate Swap		92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/02/12	J186	21/12/2026		Interest Rate Swap		8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/02/12	JBAF	18/03/2026		Jibar Tradeable Future		8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/02/12	JBAF	17/06/2026		Jibar Tradeable Future		8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/02/12	R033	07/05/2026		Bond Future		7.6968	113.2648	7.6912	113.2965	0.073	0.0000	0.0000
2026/02/12	R033	07/05/2026	10.38 Call	Bond Future		13982.2300	13.9822	14013.5100	14.0135	0.224	0.0000	0.0000
2026/02/12	R033	07/05/2026	10.38 Put	Bond Future		5.6500	0.0057	5.2400	0.0052	7.257	0.0000	0.0000
2026/02/12	R033	06/08/2026		Bond Future		7.7230	115.2917	7.7171	115.3240	0.076	0.0000	0.0000
2026/02/12	R033	06/08/2026	10.25 Call	Bond Future		12958.2800	12.9583	12987.5900	12.9876	0.226	0.0000	0.0000
2026/02/12	R033	06/08/2026	10.25 Put	Bond Future		120.8600	0.1209	117.8400	0.1178	2.499	0.0000	0.0000
2026/02/12	R033	05/11/2026		Bond Future		7.7575	112.2390	7.7513	112.2722	0.081	0.0000	0.0000
2026/02/12	R033	05/11/2026	9.33 Call	Bond Future		8611.6900	8.6117	8636.4100	8.6364	0.287	0.0000	0.0000
2026/02/12	R033	05/11/2026	9.33 Put	Bond Future		649.5200	0.6495	641.0700	0.6411	1.301	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
2026/02/12	R033	04/02/2027		Bond Future	7.7998	114.1782	7.7932	114.2122	0.085	0.0000
2026/02/12	R033	04/02/2027	8.65 Call	Bond Future	5733.1200	5.7331	5753.6500	5.7537	0.358	0.0000
2026/02/12	R033	04/02/2027	8.65 Put	Bond Future	1485.8400	1.4858	1472.3700	1.4724	0.907	0.0000
2026/02/12	R033	06/05/2027		Bond Future	7.8578	111.0485	7.8507	111.0835	0.090	0.0000
2026/02/12	R033	06/05/2027	7.93 Call	Bond Future	3107.6500	3.1077	3123.0700	3.1231	0.496	0.0000
2026/02/12	R033	06/05/2027	7.93 Put	Bond Future	2752.6400	2.7526	2733.0500	2.7331	0.712	0.0000
2026/02/12	R035	07/05/2026	10.66 Call	Bond Future	15619.3200	15.6193	15655.7100	15.6557	0.233	0.0000
2026/02/12	R035	07/05/2026	10.66 Put	Bond Future	0.1400	0.0001	0.1300	0.0001	7.143	0.0000
2026/02/12	R035	07/05/2026	10.16 Call	Bond Future	12948.4400	12.9484	12984.6700	12.9847	0.280	0.0000
2026/02/12	R035	07/05/2026	10.16 Put	Bond Future	1.8300	0.0018	1.6600	0.0017	9.290	0.0000
2026/02/12	R035	07/05/2026	9.66 Put	Bond Future	9.0400	0.0090	8.3700	0.0084	7.412	0.0000
2026/02/12	R035	07/05/2026	9.66 Call	Bond Future	10177.5100	10.1775	10213.2400	10.2132	0.351	0.0000
2026/02/12	R035	07/05/2026	10.71 Call	Bond Future	15880.9200	15.8809	15917.3100	15.9173	0.229	0.0000
2026/02/12	R035	07/05/2026	10.71 Put	Bond Future	0.1100	0.0001	0.1000	0.0001	9.091	0.0000
2026/02/12	R035	07/05/2026	10.21 Call	Bond Future	13219.9800	13.2200	13256.2400	13.2562	0.274	0.0000
2026/02/12	R035	07/05/2026	10.21 Put	Bond Future	1.4400	0.0014	1.3000	0.0013	9.722	0.0000
2026/02/12	R035	07/05/2026	9.71 Put	Bond Future	7.9400	0.0079	7.3400	0.0073	7.557	0.0000
2026/02/12	R035	07/05/2026	9.71 Call	Bond Future	10459.1100	10.4591	10494.9100	10.4949	0.342	0.0000
2026/02/12	R035	07/05/2026	10.64 Call	Bond Future	15514.4100	15.5144	15550.7900	15.5508	0.234	0.0000
2026/02/12	R035	07/05/2026	10.64 Put	Bond Future	0.1600	0.0002	0.1400	0.0001	12.500	0.0000
2026/02/12	R035	07/05/2026	10.14 Call	Bond Future	12839.5500	12.8396	12875.7700	12.8758	0.282	0.0000
2026/02/12	R035	07/05/2026	10.14 Put	Bond Future	2.0100	0.0020	1.8300	0.0018	8.955	0.0000
2026/02/12	R035	07/05/2026	9.64 Put	Bond Future	9.5400	0.0095	8.8400	0.0088	7.338	0.0000
2026/02/12	R035	07/05/2026	9.64 Call	Bond Future	10064.6200	10.0646	10100.3200	10.1003	0.355	0.0000
2026/02/12	R035	07/05/2026	8.29 Put	Bond Future	430.2100	0.4302	416.0100	0.4160	3.301	0.0000
2026/02/12	R035	07/05/2026	8.29 Call	Bond Future	2406.7600	2.4068	2428.9600	2.4290	0.922	0.0000
2026/02/12	R035	07/05/2026	8.79 Put	Bond Future	102.2600	0.1023	97.2900	0.0973	4.860	0.0000
2026/02/12	R035	07/05/2026	8.79 Call	Bond Future	5171.0100	5.1710	5202.4400	5.2024	0.608	0.0000
2026/02/12	R035	07/05/2026	9.20 Call	Bond Future	7547.3500	7.5474	7581.8000	7.5818	0.456	0.0000
2026/02/12	R035	07/05/2026	9.20 Put	Bond Future	32.0500	0.0321	30.1000	0.0301	6.084	0.0000
2026/02/12	R035	07/05/2026		Bond Future	7.9804	107.3200	7.9748	107.3564	0.071	0.0000
2026/02/12	R035	07/05/2026	10.86 Call	Bond Future	16659.7200	16.6597	16696.1100	16.6961	0.218	0.0000
2026/02/12	R035	07/05/2026	10.86 Put	Bond Future	0.0500	0.0001	0.0400	0.0000	20.000	0.0000
2026/02/12	R035	07/05/2026	8.55 Call	Bond Future	3803.1800	3.8032	3831.2000	3.8312	0.737	0.0000
2026/02/12	R035	07/05/2026	8.55 Put	Bond Future	203.5100	0.2035	195.1300	0.1951	4.118	0.0000
2026/02/12	R035	06/08/2026		Bond Future	8.0120	109.2406	8.0061	109.2777	0.073	0.0000
2026/02/12	R035	06/08/2026	11.06 Call	Bond Future	17162.5700	17.1626	17199.5500	17.1996	0.215	0.0000
2026/02/12	R035	06/08/2026	11.06 Put	Bond Future	2.7500	0.0028	2.6100	0.0026	5.091	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/12	R035	06/08/2026	8.29 Put	Bond Future	836.5400	0.8365	820.6900	0.8207	1.895	0.0000	0.0000
2026/02/12	R035	06/08/2026	8.29 Call	Bond Future	2572.6500	2.5727	2593.9200	2.5939	0.827	0.0000	0.0000
2026/02/12	R035	06/08/2026	8.79 Put	Bond Future	336.7000	0.3367	328.6100	0.3286	2.403	0.0000	0.0000
2026/02/12	R035	06/08/2026	8.79 Call	Bond Future	5103.2700	5.1033	5132.3000	5.1323	0.569	0.0000	0.0000
2026/02/12	R035	06/08/2026	9.39 Call	Bond Future	8373.6300	8.3736	8407.2000	8.4072	0.401	0.0000	0.0000
2026/02/12	R035	06/08/2026	9.39 Put	Bond Future	120.6100	0.1206	117.0600	0.1171	2.943	0.0000	0.0000
2026/02/12	R035	06/08/2026	9.71 Call	Bond Future	10119.0000	10.1190	10153.8500	10.1539	0.344	0.0000	0.0000
2026/02/12	R035	06/08/2026	9.71 Put	Bond Future	70.8300	0.0708	68.5600	0.0686	3.205	0.0000	0.0000
2026/02/12	R035	06/08/2026	9.21 Call	Bond Future	7387.8700	7.3879	7420.4400	7.4204	0.441	0.0000	0.0000
2026/02/12	R035	06/08/2026	9.21 Put	Bond Future	164.0400	0.1640	159.4900	0.1595	2.774	0.0000	0.0000
2026/02/12	R035	06/08/2026	8.71 Put	Bond Future	387.8200	0.3878	378.8100	0.3788	2.323	0.0000	0.0000
2026/02/12	R035	06/08/2026	8.71 Call	Bond Future	4677.3000	4.6773	4705.4100	4.7054	0.601	0.0000	0.0000
2026/02/12	R035	06/08/2026	10.22 Call	Bond Future	12852.9600	12.8530	12888.9100	12.8889	0.280	0.0000	0.0000
2026/02/12	R035	06/08/2026	10.22 Put	Bond Future	32.5000	0.0325	31.3300	0.0313	3.600	0.0000	0.0000
2026/02/12	R035	06/08/2026	9.72 Call	Bond Future	10173.2700	10.1733	10208.1400	10.2081	0.343	0.0000	0.0000
2026/02/12	R035	06/08/2026	9.72 Put	Bond Future	69.7000	0.0697	67.4500	0.0675	3.228	0.0000	0.0000
2026/02/12	R035	06/08/2026	9.22 Put	Bond Future	161.4700	0.1615	156.9800	0.1570	2.781	0.0000	0.0000
2026/02/12	R035	06/08/2026	9.22 Call	Bond Future	7442.8400	7.4428	7475.4700	7.4755	0.438	0.0000	0.0000
2026/02/12	R035	06/08/2026	10.13 Call	Bond Future	12376.0500	12.3761	12411.8600	12.4119	0.289	0.0000	0.0000
2026/02/12	R035	06/08/2026	10.13 Put	Bond Future	37.0600	0.0371	35.7500	0.0358	3.535	0.0000	0.0000
2026/02/12	R035	06/08/2026	9.63 Call	Bond Future	9684.1400	9.6841	9718.7300	9.7187	0.357	0.0000	0.0000
2026/02/12	R035	06/08/2026	9.63 Put	Bond Future	80.6600	0.0807	78.1300	0.0781	3.137	0.0000	0.0000
2026/02/12	R035	06/08/2026	9.13 Put	Bond Future	187.2200	0.1872	182.1500	0.1822	2.708	0.0000	0.0000
2026/02/12	R035	06/08/2026	9.13 Call	Bond Future	6949.0700	6.9491	6981.1200	6.9811	0.461	0.0000	0.0000
2026/02/12	R035	05/11/2026	9.80 Call	Bond Future	10252.4600	10.2525	10286.9600	10.2870	0.337	0.0000	0.0000
2026/02/12	R035	05/11/2026	9.80 Put	Bond Future	168.8900	0.1689	165.3100	0.1653	2.120	0.0000	0.0000
2026/02/12	R035	05/11/2026	9.30 Call	Bond Future	7654.7100	7.6547	7686.6500	7.6867	0.417	0.0000	0.0000
2026/02/12	R035	05/11/2026	9.30 Put	Bond Future	324.8800	0.3249	318.7400	0.3187	1.890	0.0000	0.0000
2026/02/12	R035	05/11/2026	8.80 Put	Bond Future	631.3600	0.6314	620.9400	0.6209	1.650	0.0000	0.0000
2026/02/12	R035	05/11/2026	8.80 Call	Bond Future	5102.8700	5.1029	5130.5300	5.1305	0.542	0.0000	0.0000
2026/02/12	R035	05/11/2026		Bond Future	8.0536	106.6249	8.0474	106.6629	0.077	0.0000	0.0000
2026/02/12	R035	05/11/2026	10.03 Call	Bond Future	11443.5200	11.4435	11478.7800	11.4788	0.308	0.0000	0.0000
2026/02/12	R035	05/11/2026	10.03 Put	Bond Future	127.1600	0.1272	124.3400	0.1243	2.218	0.0000	0.0000
2026/02/12	R035	05/11/2026	8.97 Call	Bond Future	5956.7900	5.9568	5986.1700	5.9862	0.493	0.0000	0.0000
2026/02/12	R035	05/11/2026	8.97 Put	Bond Future	501.4400	0.5014	492.7400	0.4927	1.735	0.0000	0.0000
2026/02/12	R035	05/11/2026	8.47 Call	Bond Future	3520.5300	3.5205	3543.9400	3.5439	0.665	0.0000	0.0000
2026/02/12	R035	05/11/2026	8.47 Put	Bond Future	994.9500	0.9950	980.2800	0.9803	1.474	0.0000	0.0000
2026/02/12	R035	05/11/2026	7.97 Put	Bond Future	2036.2200	2.0362	2012.5000	2.0125	1.165	0.0000	0.0000
2026/02/12	R035	05/11/2026	7.97 Call	Bond Future	1519.9200	1.5199	1534.2800	1.5343	0.945	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
2026/02/12	R035	04/02/2027		Bond Future	8.1025	108.4679	8.0961	108.5068	0.080	0.0000
2026/02/12	R035	04/02/2027	9.02 Call	Bond Future	6064.7900	6.0648	6093.5800	6.0936	0.475	0.0000
2026/02/12	R035	04/02/2027	9.02 Put	Bond Future	741.8200	0.7418	731.6600	0.7317	1.370	0.0000
2026/02/12	R035	06/05/2027		Bond Future	8.1598	105.7846	8.1530	105.8245	0.084	0.0000
2026/02/12	R035	06/05/2027	8.25 Call	Bond Future	2768.7300	2.7687	2787.7900	2.7878	0.688	0.0000
2026/02/12	R035	06/05/2027	8.25 Put	Bond Future	2243.9600	2.2440	2223.0700	2.2231	0.931	0.0000
2026/02/12	R038	07/05/2026		Bond Future	8.3604	119.9429	8.3598	119.9482	0.008	0.0000
2026/02/12	R038	07/05/2026	11.40 Call	Bond Future	22093.6900	22.0937	22099.0600	22.0991	0.024	0.0000
2026/02/12	R038	07/05/2026	11.40 Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0.0000
2026/02/12	R038	06/08/2026		Bond Future	8.4027	122.0892	8.4020	122.0948	0.008	0.0000
2026/02/12	R038	06/08/2026	11.77 Call	Bond Future	23734.4600	23.7345	23739.9800	23.7400	0.023	0.0000
2026/02/12	R038	06/08/2026	11.77 Put	Bond Future	2.1400	0.0021	2.0600	0.0021	3.738	0.0000
2026/02/12	R038	05/11/2026		Bond Future	8.4510	118.7128	8.4503	118.7187	0.009	0.0000
2026/02/12	R038	05/11/2026	10.72 Call	Bond Future	16605.0200	16.6050	16609.6800	16.6097	0.028	0.0000
2026/02/12	R038	05/11/2026	10.72 Put	Bond Future	98.1200	0.0981	96.8800	0.0969	1.264	0.0000
2026/02/12	R038	04/02/2027		Bond Future	8.5054	120.7637	8.5046	120.7700	0.009	0.0000
2026/02/12	R038	04/02/2027	9.60 Call	Bond Future	9061.3000	9.0613	9063.4400	9.0634	0.024	0.0000
2026/02/12	R038	04/02/2027	9.60 Put	Bond Future	822.9500	0.8230	818.7600	0.8188	0.509	0.0000
2026/02/12	R038	06/05/2027		Bond Future	8.5706	117.3030	8.5696	117.3109	0.012	0.0000
2026/02/12	R038	06/05/2027	8.71 Call	Bond Future	3948.6600	3.9487	3949.3900	3.9494	0.018	0.0000
2026/02/12	R038	06/05/2027	8.71 Put	Bond Future	2876.1800	2.8762	2869.0100	2.8690	0.249	0.0000
2026/02/12	R053	07/05/2026		Bond Future	8.5786	133.1123	8.5833	133.0503	0.055	0.0000
2026/02/12	R053	07/05/2026	11.69 Call	Bond Future	32337.1900	32.3372	32275.2100	32.2752	0.192	0.0000
2026/02/12	R053	07/05/2026	11.69 Put	Bond Future	0.1000	0.0001	0.0900	0.0001	10.000	0.0000
2026/02/12	R053	06/08/2026		Bond Future	8.6136	135.4943	8.6184	135.4314	0.056	0.0000
2026/02/12	R053	06/08/2026	12.28 Call	Bond Future	36385.3800	36.3854	36322.3700	36.3224	0.173	0.0000
2026/02/12	R053	06/08/2026	12.28 Put	Bond Future	2.3300	0.0023	2.2900	0.0023	1.717	0.0000
2026/02/12	R053	05/11/2026		Bond Future	8.6522	131.9709	8.6571	131.9072	0.057	0.0000
2026/02/12	R053	05/11/2026	11.21 Call	Bond Future	27350.2200	27.3502	27286.3000	27.2863	0.234	0.0000
2026/02/12	R053	05/11/2026	11.21 Put	Bond Future	155.0100	0.1550	154.8500	0.1549	0.103	0.0000
2026/02/12	R053	04/02/2027		Bond Future	8.6946	134.2510	8.6996	134.1865	0.058	0.0000
2026/02/12	R053	04/02/2027	9.99 Call	Bond Future	16084.8500	16.0849	16024.4800	16.0245	0.375	0.0000
2026/02/12	R053	04/02/2027	9.99 Put	Bond Future	1107.0700	1.1071	1111.2100	1.1112	0.374	0.0000
2026/02/12	R053	06/05/2027		Bond Future	8.7436	130.6394	8.7488	130.5743	0.059	0.0000
2026/02/12	R053	06/05/2027	8.92 Call	Bond Future	6598.4300	6.5984	6554.4100	6.5544	0.667	0.0000
2026/02/12	R053	06/05/2027	8.92 Put	Bond Future	4397.4300	4.3974	4418.5700	4.4186	0.481	0.0000
2026/02/12	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 Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/12	R186	07/05/2026	8.69 Call	Bond Future	76.1000	0.0761	75.6500	0.0757	0.591	0.0000
2026/02/12	R186	07/05/2026	8.69 Put	Bond Future	76.1000	0.0761	75.6500	0.0757	0.591	0.0000
2026/02/12	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2026/02/12	R186	06/08/2026	8.57 Call	Bond Future	74.6800	0.0747	74.4700	0.0745	0.281	0.0000
2026/02/12	R186	06/08/2026	8.57 Put	Bond Future	74.6800	0.0747	74.4700	0.0745	0.281	0.0000
2026/02/12	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2026/02/12	R186	05/11/2026	8.12 Call	Bond Future	45.5500	0.0456	45.4700	0.0455	0.176	0.0000
2026/02/12	R186	05/11/2026	8.12 Put	Bond Future	45.5500	0.0456	45.4700	0.0455	0.176	0.0000
2026/02/12	R202	07/05/2026		Bond Future	303.5686	303.5686	305.9874	305.9874	0.797	0.0000
2026/02/12	R202	07/05/2026	277.55 Call	Bond Future	26018.5900	26.0186	28437.4000	28.4374	9.296	0.0000
2026/02/12	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	R202	06/08/2026		Bond Future	303.6781	303.6781	306.1398	306.1398	0.811	0.0000
2026/02/12	R202	06/08/2026	278.86 Call	Bond Future	24818.0700	24.8181	27279.8300	27.2798	9.919	0.0000
2026/02/12	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	R202	05/11/2026		Bond Future	308.9831	308.9831	311.4887	311.4887	0.811	0.0000
2026/02/12	R202	05/11/2026	280.46 Call	Bond Future	28523.0700	28.5231	31028.6700	31.0287	8.784	0.0000
2026/02/12	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	R202	04/02/2027		Bond Future	308.9170	308.9170	311.4634	311.4634	0.824	0.0000
2026/02/12	R202	04/02/2027	294.73 Call	Bond Future	14186.9900	14.1870	16733.4200	16.7334	17.949	0.0000
2026/02/12	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	R202	06/05/2027		Bond Future	314.1610	314.1610	316.7516	316.7516	0.825	0.0000
2026/02/12	R202	06/05/2027	306.99 Call	Bond Future	7171.0200	7.1710	9761.6200	9.7616	36.126	0.0000
2026/02/12	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/12	R209	07/05/2026		Bond Future	8.1278	88.1137	8.1274	88.1164	0.005	0.0000
2026/02/12	R209	07/05/2026	11.07 Call	Bond Future	15943.9100	15.9439	15946.5500	15.9466	0.017	0.0000
2026/02/12	R209	07/05/2026	11.07 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000
2026/02/12	R209	06/08/2026		Bond Future	8.1618	89.6906	8.1613	89.6933	0.006	0.0000
2026/02/12	R209	06/08/2026	11.39 Call	Bond Future	17025.7300	17.0257	17028.3900	17.0284	0.016	0.0000
2026/02/12	R209	06/08/2026	11.39 Put	Bond Future	1.6800	0.0017	1.6200	0.0016	3.571	0.0000
2026/02/12	R209	05/11/2026		Bond Future	8.2016	88.0867	8.2011	88.0897	0.006	0.0000
2026/02/12	R209	05/11/2026	10.32 Call	Bond Future	11625.0800	11.6251	11626.7300	11.6267	0.014	0.0000
2026/02/12	R209	05/11/2026	10.32 Put	Bond Future	125.4200	0.1254	124.1000	0.1241	1.052	0.0000
2026/02/12	R209	04/02/2027		Bond Future	8.2472	89.6091	8.2467	89.6124	0.007	0.0000
2026/02/12	R209	04/02/2027	9.28 Call	Bond Future	6375.3700	6.3754	6375.7400	6.3757	0.006	0.0000
2026/02/12	R209	04/02/2027	9.28 Put	Bond Future	621.2900	0.6213	618.4100	0.6184	0.464	0.0000
2026/02/12	R209	04/02/2027	8.96 Call	Bond Future	4910.5800	4.9106	4910.4200	4.9104	0.003	0.0000
2026/02/12	R209	04/02/2027	8.96 Put	Bond Future	886.7100	0.8867	883.3000	0.8833	0.385	0.0000
2026/02/12	R209	04/02/2027	8.03 Put	Bond Future	2675.7700	2.6758	2671.1800	2.6712	0.172	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	
2026/02/12	R209	04/02/2027	8.03 Call	Bond Future	1401.1300	1.4011	1399.7900	1.3998	0.096	0.0000	0.0000
2026/02/12	R209	06/05/2027		Bond Future	8.3033	87.9599	8.3027	87.9635	0.008	0.0000	0.0000
2026/02/12	R209	06/05/2027	8.41 Call	Bond Future	2728.2200	2.7282	2727.5300	2.7275	0.025	0.0000	0.0000
2026/02/12	R209	06/05/2027	8.41 Put	Bond Future	2123.7400	2.1237	2119.4600	2.1195	0.202	0.0000	0.0000
2026/02/12	R210	07/05/2026		Bond Future	260.4279	260.4279	260.9276	260.9276	0.192	0.0000	0.0000
2026/02/12	R210	07/05/2026	255.40 Call	Bond Future	5027.9000	5.0279	5527.6100	5.5276	9.939	0.0000	0.0000
2026/02/12	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/12	R210	06/08/2026		Bond Future	265.1520	265.1520	265.6610	265.6610	0.192	0.0000	0.0000
2026/02/12	R210	06/08/2026	259.84 Call	Bond Future	5311.9800	5.3120	5821.0000	5.8210	9.582	0.0000	0.0000
2026/02/12	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/12	R210	05/11/2026		Bond Future	266.2664	266.2664	266.7831	266.7831	0.194	0.0000	0.0000
2026/02/12	R210	05/11/2026	253.33 Call	Bond Future	12936.3700	12.9364	13453.0900	13.4531	3.994	0.0000	0.0000
2026/02/12	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/12	R210	04/02/2027		Bond Future	270.9317	270.9317	271.4582	271.4582	0.194	0.0000	0.0000
2026/02/12	R210	04/02/2027	266.03 Call	Bond Future	4901.7300	4.9017	5428.1800	5.4282	10.740	0.0000	0.0000
2026/02/12	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/12	R210	06/05/2027		Bond Future	271.9651	271.9651	272.4977	272.4977	0.196	0.0000	0.0000
2026/02/12	R210	06/05/2027	271.13 Call	Bond Future	835.1000	0.8351	1367.6600	1.3677	63.772	0.0000	0.0000
2026/02/12	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/12	R213	07/05/2026		Bond Future	7.3940	99.8050	7.3884	99.8269	0.075	0.0000	0.0000
2026/02/12	R213	07/05/2026	9.80 Call	Bond Future	8960.5100	8.9605	8982.4100	8.9824	0.244	0.0000	0.0000
2026/02/12	R213	07/05/2026	9.80 Put	Bond Future	0.2800	0.0003	0.2500	0.0003	10.714	0.0000	0.0000
2026/02/12	R213	06/08/2026		Bond Future	7.4051	101.5911	7.3992	101.6135	0.080	0.0000	0.0000
2026/02/12	R213	06/08/2026	9.69 Call	Bond Future	8187.3300	8.1873	8209.2400	8.2092	0.268	0.0000	0.0000
2026/02/12	R213	06/08/2026	9.69 Put	Bond Future	12.3900	0.0124	11.9000	0.0119	3.955	0.0000	0.0000
2026/02/12	R213	05/11/2026		Bond Future	7.4312	99.7941	7.4248	99.8171	0.086	0.0000	0.0000
2026/02/12	R213	05/11/2026	8.75 Call	Bond Future	4778.9000	4.7789	4798.5000	4.7985	0.410	0.0000	0.0000
2026/02/12	R213	05/11/2026	8.75 Put	Bond Future	174.2000	0.1742	170.7600	0.1708	1.975	0.0000	0.0000
2026/02/12	R213	04/02/2027		Bond Future	7.4669	101.5193	7.4600	101.5430	0.093	0.0000	0.0000
2026/02/12	R213	04/02/2027	8.14 Call	Bond Future	2834.8000	2.8348	2850.7700	2.8508	0.563	0.0000	0.0000
2026/02/12	R213	04/02/2027	8.14 Put	Bond Future	572.3500	0.5724	564.6500	0.5647	1.345	0.0000	0.0000
2026/02/12	R213	06/05/2027		Bond Future	7.5170	99.6709	7.5094	99.6953	0.101	0.0000	0.0000
2026/02/12	R213	06/05/2027	7.56 Call	Bond Future	1434.8300	1.4348	1446.1200	1.4461	0.787	0.0000	0.0000
2026/02/12	R213	06/05/2027	7.56 Put	Bond Future	1296.1500	1.2962	1283.0300	1.2830	1.012	0.0000	0.0000
2026/02/12	R214	07/05/2026		Bond Future	8.5250	84.4232	8.5245	84.4267	0.006	0.0000	0.0000
2026/02/12	R214	07/05/2026	11.53 Call	Bond Future	18479.7800	18.4798	18483.2800	18.4833	0.019	0.0000	0.0000
2026/02/12	R214	07/05/2026	11.53 Put	Bond Future	0.0500	0.0001	0.0400	0.0000	20.000	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	
2026/02/12	R214	06/08/2026		Bond Future	8.5622	85.9340	8.5617	85.9377	0.006	0.0000	0.0000
2026/02/12	R214	06/08/2026	11.97 Call	Bond Future	20309.8400	20.3098	20313.4000	20.3134	0.018	0.0000	0.0000
2026/02/12	R214	06/08/2026	11.97 Put	Bond Future	1.6200	0.0016	1.5600	0.0016	3.704	0.0000	0.0000
2026/02/12	R214	05/11/2026		Bond Future	8.6058	84.1205	8.6053	84.1244	0.006	0.0000	0.0000
2026/02/12	R214	05/11/2026	10.97 Call	Bond Future	14876.1400	14.8761	14878.8200	14.8788	0.018	0.0000	0.0000
2026/02/12	R214	05/11/2026	10.97 Put	Bond Future	106.7500	0.1068	105.5000	0.1055	1.171	0.0000	0.0000
2026/02/12	R214	04/02/2027		Bond Future	8.6548	85.5746	8.6542	85.5789	0.007	0.0000	0.0000
2026/02/12	R214	04/02/2027	9.90 Call	Bond Future	8794.6700	8.7947	8795.7600	8.7958	0.012	0.0000	0.0000
2026/02/12	R214	04/02/2027	9.90 Put	Bond Future	611.5400	0.6115	608.3900	0.6084	0.515	0.0000	0.0000
2026/02/12	R214	06/05/2027		Bond Future	8.7086	83.7123	8.7080	83.7169	0.008	0.0000	0.0000
2026/02/12	R214	06/05/2027	8.88 Call	Bond Future	3607.6000	3.6076	3606.9900	3.6070	0.017	0.0000	0.0000
2026/02/12	R214	06/05/2027	8.88 Put	Bond Future	2425.8700	2.4259	2420.6700	2.4207	0.214	0.0000	0.0000
2026/02/12	R248	07/05/2026		Bond Future	8.7010	102.1889	8.6954	102.2435	0.064	0.0000	0.0000
2026/02/12	R248	07/05/2026	11.72 Call	Bond Future	23708.7000	23.7087	23763.3200	23.7633	0.230	0.0000	0.0000
2026/02/12	R248	07/05/2026	11.72 Put	Bond Future	0.1200	0.0001	0.1000	0.0001	16.667	0.0000	0.0000
2026/02/12	R248	07/05/2026	8.30 Put	Bond Future	4255.6900	4.2557	4203.9100	4.2039	1.217	0.0000	0.0000
2026/02/12	R248	07/05/2026	8.30 Call	Bond Future	229.1400	0.2291	232.0000	0.2320	1.248	0.0000	0.0000
2026/02/12	R248	07/05/2026	8.70 Put	Bond Future	1433.8400	1.4338	1398.5800	1.3986	2.459	0.0000	0.0000
2026/02/12	R248	07/05/2026	8.70 Call	Bond Future	1424.3000	1.4243	1443.6800	1.4437	1.361	0.0000	0.0000
2026/02/12	R248	07/05/2026	9.18 Call	Bond Future	4805.4800	4.8055	4847.1700	4.8472	0.868	0.0000	0.0000
2026/02/12	R248	07/05/2026	9.18 Put	Bond Future	306.6800	0.3067	293.7300	0.2937	4.223	0.0000	0.0000
2026/02/12	R248	07/05/2026	9.19 Call	Bond Future	4886.6000	4.8866	4928.5900	4.9286	0.859	0.0000	0.0000
2026/02/12	R248	07/05/2026	9.19 Put	Bond Future	297.3000	0.2973	284.6500	0.2847	4.255	0.0000	0.0000
2026/02/12	R248	06/08/2026		Bond Future	8.7393	104.0176	8.7335	104.0734	0.066	0.0000	0.0000
2026/02/12	R248	06/08/2026	12.37 Call	Bond Future	27170.2100	27.1702	27225.9500	27.2260	0.205	0.0000	0.0000
2026/02/12	R248	06/08/2026	12.37 Put	Bond Future	1.8400	0.0018	1.7400	0.0017	5.435	0.0000	0.0000
2026/02/12	R248	05/11/2026		Bond Future	8.7833	101.3752	8.7774	101.4322	0.068	0.0000	0.0000
2026/02/12	R248	05/11/2026	11.31 Call	Bond Future	20273.1000	20.2731	20327.2700	20.3273	0.267	0.0000	0.0000
2026/02/12	R248	05/11/2026	11.31 Put	Bond Future	122.6700	0.1227	119.8600	0.1199	2.291	0.0000	0.0000
2026/02/12	R248	04/02/2027		Bond Future	8.8322	103.1274	8.8260	103.1856	0.070	0.0000	0.0000
2026/02/12	R248	04/02/2027	10.11 Call	Bond Future	11900.9300	11.9009	11947.0200	11.9470	0.387	0.0000	0.0000
2026/02/12	R248	04/02/2027	10.11 Put	Bond Future	913.7700	0.9138	901.6500	0.9017	1.326	0.0000	0.0000
2026/02/12	R248	06/05/2027		Bond Future	8.8851	100.4179	8.8787	100.4775	0.072	0.0000	0.0000
2026/02/12	R248	06/05/2027	9.05 Call	Bond Future	4962.0600	4.9621	4992.0100	4.9920	0.604	0.0000	0.0000
2026/02/12	R248	06/05/2027	9.05 Put	Bond Future	3443.8700	3.4439	3414.2400	3.4142	0.860	0.0000	0.0000
2026/02/12	R2R9	07/05/2026		Bond Future	8.4764	111.9538	8.4810	111.9153	0.055	0.0000	0.0000
2026/02/12	R2R9	07/05/2026	99.91 Call	Bond Future	101104.1100	101.1041	101065.5500	101.0656	0.038	0.0000	0.0000
2026/02/12	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/12	R2R9	06/08/2026		Bond Future	8.5199	113.9573	8.5247	113.9181	0.056	0.0000	0.0000	
2026/02/12	R2R9	06/08/2026	101.74 Call	Bond Future	100837.7600	100.8378	100798.6000	100.7986	0.039	0.0000	0.0000	
2026/02/12	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/02/12	R2R9	05/11/2026		Bond Future	8.5690	110.9446	8.5739	110.9051	0.057	0.0000	0.0000	
2026/02/12	R2R9	05/11/2026	98.56 Call	Bond Future	99974.5400	99.9745	99935.0100	99.9350	0.040	0.0000	0.0000	
2026/02/12	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/02/12	R2R9	04/02/2027		Bond Future	8.6239	112.8614	8.6289	112.8214	0.059	0.0000	0.0000	
2026/02/12	R2R9	04/02/2027	9.89 Call	Bond Future	9743.4300	9.7434	9705.3600	9.7054	0.391	0.0000	0.0000	
2026/02/12	R2R9	04/02/2027	9.89 Put	Bond Future	334.6000	0.3346	336.5400	0.3365	0.580	0.0000	0.0000	
2026/02/12	R2R9	06/05/2027		Bond Future	8.6888	109.7736	8.6940	109.7333	0.060	0.0000	0.0000	
2026/02/12	R2R9	06/05/2027	8.83 Call	Bond Future	4006.8700	4.0069	3980.2900	3.9803	0.663	0.0000	0.0000	
2026/02/12	R2R9	06/05/2027	8.83 Put	Bond Future	2918.7500	2.9188	2932.5000	2.9325	0.471	0.0000	0.0000	
2026/02/12	R4R2	07/05/2026		Bond Future	8.6267	113.9712	8.6261	113.9762	0.006	0.0000	0.0000	
2026/02/12	R4R2	07/05/2026	100.23 Call	Bond Future	102882.0800	102.8821	102887.0400	102.8870	0.005	0.0000	0.0000	
2026/02/12	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/02/12	R4R2	06/08/2026		Bond Future	8.6705	116.0107	8.6700	116.0158	0.006	0.0000	0.0000	
2026/02/12	R4R2	06/08/2026	102.06 Call	Bond Future	102593.4400	102.5934	102598.5200	102.5985	0.005	0.0000	0.0000	
2026/02/12	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/02/12	R4R2	05/11/2026		Bond Future	8.7193	112.9074	8.7187	112.9129	0.007	0.0000	0.0000	
2026/02/12	R4R2	05/11/2026	98.76 Call	Bond Future	101684.8600	101.6849	101690.3200	101.6903	0.005	0.0000	0.0000	
2026/02/12	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000	
2026/02/12	R4R2	04/02/2027		Bond Future	8.7732	114.8582	8.7725	114.8640	0.007	0.0000	0.0000	
2026/02/12	R4R2	04/02/2027	10.13 Call	Bond Future	11564.7600	11.5648	11568.3700	11.5684	0.031	0.0000	0.0000	
2026/02/12	R4R2	04/02/2027	10.13 Put	Bond Future	315.0000	0.3150	312.7900	0.3128	0.702	0.0000	0.0000	
2026/02/12	R4R2	06/05/2027		Bond Future	8.8359	111.6777	8.8352	111.6841	0.008	0.0000	0.0000	
2026/02/12	R4R2	06/05/2027	9.00 Call	Bond Future	4655.5700	4.6556	4654.9400	4.6549	0.014	0.0000	0.0000	
2026/02/12	R4R2	06/05/2027	9.00 Put	Bond Future	3222.1900	3.2222	3215.2100	3.2152	0.217	0.0000	0.0000	
2026/02/12	RR87	07/05/2026		Bond Future	6.6978	103.0883	6.7134	103.0794	0.233	0.0000	0.0000	
2026/02/12	RR87	07/05/2026	6.81 Call	Bond Future	94.8358	0.0948	88.6777	0.0887	6.493	0.0000	0.0000	
2026/02/12	RR87	07/05/2026	6.81 Put	Bond Future	31.2458	0.0312	33.9477	0.0339	8.647	0.0000	0.0000	
2026/02/12	RR87	06/08/2026		Bond Future	6.3569	101.1913	6.3440	101.1959	0.204	0.0000	0.0000	
2026/02/12	RR87	06/08/2026	6.53 Call	Bond Future	97.1691	0.0972	100.0394	0.1000	2.954	0.0000	0.0000	
2026/02/12	RR87	06/08/2026	6.53 Put	Bond Future	35.7491	0.0357	34.0294	0.0340	4.810	0.0000	0.0000	
2026/02/12	RR87	05/11/2026		Bond Future	4.8889	102.9347	4.8461	102.9397	0.877	0.0000	0.0000	
2026/02/12	RR87	05/11/2026	5.27 Call	Bond Future	49.8264	0.0498	53.7995	0.0538	7.974	0.0000	0.0000	
2026/02/12	RR87	05/11/2026	5.27 Put	Bond Future	6.0264	0.0060	5.0595	0.0051	16.044	0.0000	0.0000	
2026/02/12	RR88	07/05/2026		Bond Future	6.7800	106.4656	6.7803	106.4650	0.005	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
2026/02/12	RR88	07/05/2026	6.84 Call	Bond Future	223.8242	0.2238	222.4981	0.2225	0.593	0.0000	0.0000
2026/02/12	RR88	07/05/2026	6.84 Put	Bond Future	132.1242	0.1321	131.3481	0.1313	0.587	0.0000	0.0000
2026/02/12	RR88	06/08/2026		Bond Future	6.7033	105.4517	6.7037	105.4513	0.006	0.0000	0.0000
2026/02/12	RR88	06/08/2026	6.79 Call	Bond Future	312.8058	0.3128	311.8242	0.3118	0.314	0.0000	0.0000
2026/02/12	RR88	06/08/2026	6.79 Put	Bond Future	207.8858	0.2079	207.3642	0.2074	0.251	0.0000	0.0000
2026/02/12	RR88	05/11/2026		Bond Future	6.6170	106.6950	6.6172	106.6948	0.004	0.0000	0.0000
2026/02/12	RR88	05/11/2026	6.71 Call	Bond Future	328.3436	0.3283	327.6855	0.3277	0.200	0.0000	0.0000
2026/02/12	RR88	05/11/2026	6.71 Put	Bond Future	230.2836	0.2303	229.8855	0.2299	0.173	0.0000	0.0000
2026/02/12	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/12	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/12	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/12	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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