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INTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/02/2026 TO 13/02/2026

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	
2026/02/13	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	2029	07/05/2026		Bond Future	147.4586	147.4586	147.2931	147.2931	0.112	0.0000	0.0000
2026/02/13	2029	07/05/2026	141.82 Call	Bond Future	5638.6000	5.6386	5473.0700	5.4731	2.936	0.0000	0.0000
2026/02/13	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	2029	06/08/2026		Bond Future	150.1336	150.1336	149.9666	149.9666	0.111	0.0000	0.0000
2026/02/13	2029	06/08/2026	144.10 Call	Bond Future	6033.6300	6.0336	5866.5500	5.8666	2.769	0.0000	0.0000
2026/02/13	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details		Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/02/13	2029	05/11/2026			Bond Future	151.2794	151.2794	151.1028	151.1028	0.117	0.0000	0.0000
2026/02/13	2029	05/11/2026	147.56 Call		Bond Future	3719.3800	3.7194	3542.7900	3.5428	4.748	0.0000	0.0000
2026/02/13	2029	05/11/2026	147.56 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	2029	04/02/2027			Bond Future	153.9307	153.9307	153.7346	153.7346	0.127	0.0000	0.0000
2026/02/13	2029	04/02/2027	149.72 Call		Bond Future	4210.7300	4.2107	4014.5600	4.0146	4.659	0.0000	0.0000
2026/02/13	2029	04/02/2027	149.72 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	2029	06/05/2027			Bond Future	155.0467	155.0467	154.8417	154.8417	0.132	0.0000	0.0000
2026/02/13	2029	06/05/2027	153.32 Call		Bond Future	1726.6700	1.7267	1521.7400	1.5217	11.869	0.0000	0.0000
2026/02/13	2029	06/05/2027	153.32 Put		Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	2030	07/05/2026	7.21 Put		Bond Future	349.0300	0.3490	332.4800	0.3325	4.742	0.0000	0.0000
2026/02/13	2030	07/05/2026	7.21 Call		Bond Future	605.5000	0.6055	613.9500	0.6140	1.396	0.0000	0.0000
2026/02/13	2030	07/05/2026	7.71 Put		Bond Future	65.4800	0.0655	60.7100	0.0607	7.285	0.0000	0.0000
2026/02/13	2030	07/05/2026	7.71 Call		Bond Future	1938.9300	1.9389	1959.1600	1.9592	1.043	0.0000	0.0000
2026/02/13	2030	07/05/2026	7.92 Call		Bond Future	2575.9100	2.5759	2598.2700	2.5983	0.868	0.0000	0.0000
2026/02/13	2030	07/05/2026	7.92 Put		Bond Future	32.6600	0.0327	30.0200	0.0300	8.083	0.0000	0.0000
2026/02/13	2030	07/05/2026			Bond Future	7.1316	105.0097	7.1240	105.0347	0.107	0.0000	0.0000
2026/02/13	2030	07/05/2026	9.39 Call		Bond Future	7082.4100	7.0824	7107.3800	7.1074	0.353	0.0000	0.0000
2026/02/13	2030	07/05/2026	9.39 Put		Bond Future	0.2500	0.0003	0.2200	0.0002	12.000	0.0000	0.0000
2026/02/13	2030	06/08/2026			Bond Future	7.1328	102.8797	7.1242	102.9062	0.121	0.0000	0.0000
2026/02/13	2030	06/08/2026	9.22 Call		Bond Future	6191.8300	6.1918	6217.6000	6.2176	0.416	0.0000	0.0000
2026/02/13	2030	06/08/2026	9.22 Put		Bond Future	15.8500	0.0159	15.1500	0.0152	4.416	0.0000	0.0000
2026/02/13	2030	06/08/2026	7.21 Put		Bond Future	577.7200	0.5777	556.5900	0.5566	3.657	0.0000	0.0000
2026/02/13	2030	06/08/2026	7.21 Call		Bond Future	814.7900	0.8148	820.1300	0.8201	0.655	0.0000	0.0000
2026/02/13	2030	06/08/2026	7.71 Put		Bond Future	228.2400	0.2282	215.8900	0.2159	5.411	0.0000	0.0000
2026/02/13	2030	06/08/2026	7.71 Call		Bond Future	1983.7900	1.9838	1997.9100	1.9979	0.712	0.0000	0.0000
2026/02/13	2030	06/08/2026	8.06 Call		Bond Future	2923.0300	2.9230	2942.3900	2.9424	0.662	0.0000	0.0000
2026/02/13	2030	06/08/2026	8.06 Put		Bond Future	121.0200	0.1210	113.9100	0.1139	5.875	0.0000	0.0000
2026/02/13	2030	05/11/2026			Bond Future	7.1348	104.6524	7.1270	104.6750	0.110	0.0000	0.0000
2026/02/13	2030	05/11/2026	8.39 Call		Bond Future	3683.0600	3.6831	3703.5500	3.7036	0.556	0.0000	0.0000
2026/02/13	2030	05/11/2026	8.39 Put		Bond Future	146.0200	0.1460	143.9900	0.1440	1.390	0.0000	0.0000
2026/02/13	2030	04/02/2027			Bond Future	7.1436	102.4551	7.1393	102.4665	0.060	0.0000	0.0000
2026/02/13	2030	04/02/2027	7.82 Call		Bond Future	2224.7700	2.2248	2226.2400	2.2262	0.066	0.0000	0.0000
2026/02/13	2030	04/02/2027	7.82 Put		Bond Future	434.7000	0.4347	424.7100	0.4247	2.298	0.0000	0.0000
2026/02/13	2030	06/05/2027			Bond Future	7.1885	104.1680	7.1851	104.1764	0.047	0.0000	0.0000
2026/02/13	2030	06/05/2027	7.27 Call		Bond Future	1121.4600	1.1215	1119.7700	1.1198	0.151	0.0000	0.0000
2026/02/13	2030	06/05/2027	7.27 Put		Bond Future	920.5600	0.9206	910.5300	0.9105	1.090	0.0000	0.0000
2026/02/13	2031	07/05/2026			Bond Future	116.4533	116.4533	116.2213	116.2213	0.199	0.0000	0.0000
2026/02/13	2031	07/05/2026	113.84 Call		Bond Future	2613.7000	2.6137	2381.9500	2.3820	8.867	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
2026/02/13	2031	07/05/2026	113.84 Put	Bond Future	0.3900	0.0004	0.6400	0.0006	64.103	0.0000	0.0000
2026/02/13	2031	06/08/2026		Bond Future	116.1511	116.1511	115.9159	115.9159	0.203	0.0000	0.0000
2026/02/13	2031	06/08/2026	113.81 Call	Bond Future	2357.6500	2.3577	2126.9000	2.1269	9.787	0.0000	0.0000
2026/02/13	2031	06/08/2026	113.81 Put	Bond Future	16.5200	0.0165	21.0500	0.0211	27.421	0.0000	0.0000
2026/02/13	2031	05/11/2026		Bond Future	118.1801	118.1801	117.9357	117.9357	0.207	0.0000	0.0000
2026/02/13	2031	05/11/2026	111.49 Call	Bond Future	6690.0700	6.6901	6445.7400	6.4457	3.652	0.0000	0.0000
2026/02/13	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	2031	04/02/2027		Bond Future	117.7994	117.7994	117.5374	117.5374	0.222	0.0000	0.0000
2026/02/13	2031	04/02/2027	116.18 Call	Bond Future	1786.3600	1.7864	1551.3400	1.5513	13.156	0.0000	0.0000
2026/02/13	2031	04/02/2027	116.18 Put	Bond Future	166.9600	0.1670	193.9100	0.1939	16.142	0.0000	0.0000
2026/02/13	2031	06/05/2027		Bond Future	119.7981	119.7981	119.5278	119.5278	0.226	0.0000	0.0000
2026/02/13	2031	06/05/2027	116.87 Call	Bond Future	2974.1900	2.9742	2708.8900	2.7089	8.920	0.0000	0.0000
2026/02/13	2031	06/05/2027	116.87 Put	Bond Future	46.1000	0.0461	51.1400	0.0511	10.933	0.0000	0.0000
2026/02/13	2032	07/05/2026		Bond Future	7.5884	104.0274	7.5745	104.0934	0.182	0.0000	0.0000
2026/02/13	2032	07/05/2026	10.14 Call	Bond Future	11324.0800	11.3241	11390.0600	11.3901	0.583	0.0000	0.0000
2026/02/13	2032	07/05/2026	10.14 Put	Bond Future	0.1700	0.0002	0.1500	0.0002	11.765	0.0000	0.0000
2026/02/13	2032	06/08/2026		Bond Future	7.6111	105.8890	7.5962	105.9574	0.195	0.0000	0.0000
2026/02/13	2032	06/08/2026	10.12 Call	Bond Future	10779.9200	10.7799	10848.2700	10.8483	0.634	0.0000	0.0000
2026/02/13	2032	06/08/2026	10.12 Put	Bond Future	8.3000	0.0083	8.2900	0.0083	0.120	0.0000	0.0000
2026/02/13	2032	05/11/2026		Bond Future	7.6428	103.5567	7.6281	103.6217	0.192	0.0000	0.0000
2026/02/13	2032	05/11/2026	9.16 Call	Bond Future	6610.6200	6.6106	6671.2400	6.6712	0.917	0.0000	0.0000
2026/02/13	2032	05/11/2026	9.16 Put	Bond Future	164.5100	0.1645	160.1100	0.1601	2.675	0.0000	0.0000
2026/02/13	2032	04/02/2027		Bond Future	7.6829	105.3464	7.6700	105.4011	0.168	0.0000	0.0000
2026/02/13	2032	04/02/2027	8.48 Call	Bond Future	3920.2000	3.9202	3959.2600	3.9593	0.996	0.0000	0.0000
2026/02/13	2032	04/02/2027	8.48 Put	Bond Future	606.4600	0.6065	590.8200	0.5908	2.579	0.0000	0.0000
2026/02/13	2032	06/05/2027		Bond Future	7.7403	102.9526	7.7274	103.0049	0.167	0.0000	0.0000
2026/02/13	2032	06/05/2027	7.80 Call	Bond Future	1830.6200	1.8306	1852.1000	1.8521	1.173	0.0000	0.0000
2026/02/13	2032	06/05/2027	7.80 Put	Bond Future	1588.7500	1.5888	1557.9000	1.5579	1.942	0.0000	0.0000
2026/02/13	2033	07/05/2026		Bond Future	146.6935	146.6935	146.6587	146.6587	0.024	0.0000	0.0000
2026/02/13	2033	07/05/2026	135.16 Call	Bond Future	11533.4800	11.5335	11498.6600	11.4987	0.302	0.0000	0.0000
2026/02/13	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	2033	06/08/2026		Bond Future	149.3546	149.3546	149.3207	149.3207	0.023	0.0000	0.0000
2026/02/13	2033	06/08/2026	134.25 Call	Bond Future	15104.6200	15.1046	15070.6500	15.0707	0.225	0.0000	0.0000
2026/02/13	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	2033	05/11/2026		Bond Future	150.3846	150.3846	150.3435	150.3435	0.027	0.0000	0.0000
2026/02/13	2033	05/11/2026	137.26 Call	Bond Future	13124.5500	13.1246	13083.5100	13.0835	0.313	0.0000	0.0000
2026/02/13	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	2033	04/02/2027		Bond Future	153.0204	153.0204	152.9623	152.9623	0.038	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	
2026/02/13	2033	04/02/2027	142.71 Call	Bond Future	10310.3800	10.3104	10252.2800	10.2523	0.564	0.0000	0.0000
2026/02/13	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	2033	06/05/2027		Bond Future	154.0160	154.0160	153.9517	153.9517	0.042	0.0000	0.0000
2026/02/13	2033	06/05/2027	151.21 Call	Bond Future	2806.0400	2.8060	2741.6500	2.7417	2.295	0.0000	0.0000
2026/02/13	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	2037	07/05/2026	9.00 Put	Bond Future	103.9000	0.1039	151.3200	0.1513	45.640	0.0000	0.0000
2026/02/13	2037	07/05/2026	9.00 Call	Bond Future	5193.3400	5.1933	5123.7600	5.1238	1.340	0.0000	0.0000
2026/02/13	2037	07/05/2026	9.49 Put	Bond Future	25.4000	0.0254	38.9300	0.0389	53.268	0.0000	0.0000
2026/02/13	2037	07/05/2026	9.49 Call	Bond Future	8293.7100	8.2937	8190.2400	8.1902	1.248	0.0000	0.0000
2026/02/13	2037	07/05/2026	10.06 Call	Bond Future	11796.5400	11.7965	11682.9600	11.6830	0.963	0.0000	0.0000
2026/02/13	2037	07/05/2026	10.06 Put	Bond Future	5.2300	0.0052	8.6500	0.0087	65.392	0.0000	0.0000
2026/02/13	2037	07/05/2026	12.40 Call	Bond Future	24496.6000	24.4966	24379.6000	24.3796	0.478	0.0000	0.0000
2026/02/13	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	2037	07/05/2026	10.95 Put	Bond Future	0.1900	0.0002	0.1900	0.0002	0.000	0.0000	0.0000
2026/02/13	2037	07/05/2026	10.95 Call	Bond Future	16940.5100	16.9405	16823.5100	16.8235	0.691	0.0000	0.0000
2026/02/13	2037	07/05/2026		Bond Future	8.2588	104.0442	8.2753	103.9272	0.200	0.0000	0.0000
2026/02/13	2037	07/05/2026	11.32 Call	Bond Future	18962.3800	18.9624	18845.3800	18.8454	0.617	0.0000	0.0000
2026/02/13	2037	07/05/2026	11.32 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2026/02/13	2037	06/08/2026		Bond Future	8.3009	101.6464	8.3179	101.5283	0.204	0.0000	0.0000
2026/02/13	2037	06/08/2026	11.71 Call	Bond Future	20460.6700	20.4607	20342.6500	20.3427	0.577	0.0000	0.0000
2026/02/13	2037	06/08/2026	11.71 Put	Bond Future	1.2100	0.0012	1.2700	0.0013	4.959	0.0000	0.0000
2026/02/13	2037	06/08/2026	11.30 Call	Bond Future	18318.4900	18.3185	18200.6300	18.2006	0.643	0.0000	0.0000
2026/02/13	2037	06/08/2026	11.30 Put	Bond Future	4.5400	0.0045	4.7600	0.0048	4.846	0.0000	0.0000
2026/02/13	2037	06/08/2026	10.70 Call	Bond Future	15057.2600	15.0573	14940.2600	14.9403	0.777	0.0000	0.0000
2026/02/13	2037	06/08/2026	10.70 Put	Bond Future	26.0100	0.0260	27.0900	0.0271	4.152	0.0000	0.0000
2026/02/13	2037	06/08/2026	10.02 Put	Bond Future	88.1400	0.0881	118.1500	0.1182	34.048	0.0000	0.0000
2026/02/13	2037	06/08/2026	10.02 Call	Bond Future	11181.8000	11.1818	11093.7300	11.0937	0.788	0.0000	0.0000
2026/02/13	2037	05/11/2026	10.83 Call	Bond Future	15340.9700	15.3410	15220.5500	15.2206	0.785	0.0000	0.0000
2026/02/13	2037	05/11/2026	10.83 Put	Bond Future	76.4900	0.0765	80.5600	0.0806	5.321	0.0000	0.0000
2026/02/13	2037	05/11/2026	10.23 Call	Bond Future	12076.3000	12.0763	12003.2700	12.0033	0.605	0.0000	0.0000
2026/02/13	2037	05/11/2026	10.23 Put	Bond Future	195.7100	0.1957	247.1700	0.2472	26.294	0.0000	0.0000
2026/02/13	2037	05/11/2026	9.46 Put	Bond Future	487.9700	0.4880	584.2500	0.5843	19.731	0.0000	0.0000
2026/02/13	2037	05/11/2026	9.46 Call	Bond Future	7757.3600	7.7574	7729.1500	7.7292	0.364	0.0000	0.0000
2026/02/13	2037	05/11/2026		Bond Future	8.3434	103.3978	8.3616	103.2733	0.218	0.0000	0.0000
2026/02/13	2037	05/11/2026	10.62 Call	Bond Future	14216.3600	14.2164	14097.6300	14.0976	0.835	0.0000	0.0000
2026/02/13	2037	05/11/2026	10.62 Put	Bond Future	116.1800	0.1162	121.9400	0.1219	4.958	0.0000	0.0000
2026/02/13	2037	04/02/2027		Bond Future	8.3919	100.9282	8.4125	100.7902	0.246	0.0000	0.0000
2026/02/13	2037	04/02/2027	9.51 Call	Bond Future	7891.9200	7.8919	7774.6700	7.7747	1.486	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
2026/02/13	2037	04/02/2027	9.51 Put	Bond Future	753.9000	0.7539	774.6200	0.7746	2.748	0.0000
2026/02/13	2037	04/02/2027	9.81 Call	Bond Future	9492.4700	9.4925	9370.2800	9.3703	1.287	0.0000
2026/02/13	2037	04/02/2027	9.81 Put	Bond Future	554.1600	0.5542	569.9400	0.5699	2.848	0.0000
2026/02/13	2037	04/02/2027	9.31 Call	Bond Future	6833.2500	6.8333	6719.5800	6.7196	1.663	0.0000
2026/02/13	2037	04/02/2027	9.31 Put	Bond Future	921.6300	0.9216	945.9300	0.9459	2.637	0.0000
2026/02/13	2037	04/02/2027	8.44 Put	Bond Future	2355.0600	2.3551	2408.6800	2.4087	2.277	0.0000
2026/02/13	2037	04/02/2027	8.44 Call	Bond Future	2676.8000	2.6768	2592.4500	2.5925	3.151	0.0000
2026/02/13	2037	06/05/2027		Bond Future	8.4559	102.6151	8.4778	102.4716	0.259	0.0000
2026/02/13	2037	06/05/2027	8.58 Call	Bond Future	3207.0500	3.2071	3259.7800	3.2598	1.644	0.0000
2026/02/13	2037	06/05/2027	8.58 Put	Bond Future	2397.5100	2.3975	2593.6700	2.5937	8.182	0.0000
2026/02/13	2038	07/05/2026		Bond Future	165.7921	165.7921	165.3341	165.3341	0.276	0.0000
2026/02/13	2038	07/05/2026	144.53 Call	Bond Future	21262.1000	21.2621	20804.0500	20.8041	2.154	0.0000
2026/02/13	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	2038	06/08/2026		Bond Future	166.6073	166.6073	166.1424	166.1424	0.279	0.0000
2026/02/13	2038	06/08/2026	144.72 Call	Bond Future	21887.2700	21.8873	21422.4200	21.4224	2.124	0.0000
2026/02/13	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	2038	05/11/2026		Bond Future	169.5182	169.5182	169.0380	169.0380	0.283	0.0000
2026/02/13	2038	05/11/2026	146.31 Call	Bond Future	23208.2100	23.2082	22727.9900	22.7280	2.069	0.0000
2026/02/13	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	2038	04/02/2027		Bond Future	170.2636	170.2636	169.7561	169.7561	0.298	0.0000
2026/02/13	2038	04/02/2027	153.83 Call	Bond Future	16433.6300	16.4336	15926.1400	15.9261	3.088	0.0000
2026/02/13	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	2038	06/05/2027		Bond Future	173.1546	173.1546	172.6329	172.6329	0.301	0.0000
2026/02/13	2038	06/05/2027	166.10 Call	Bond Future	7054.6200	7.0546	6532.8600	6.5329	7.396	0.0000
2026/02/13	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	2040	07/05/2026	12.22 Call	Bond Future	24967.9100	24.9679	24792.6200	24.7926	0.702	0.0000
2026/02/13	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	2040	07/05/2026	11.72 Call	Bond Future	22136.9000	22.1369	21961.6100	21.9616	0.792	0.0000
2026/02/13	2040	07/05/2026	11.72 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000
2026/02/13	2040	07/05/2026	10.70 Put	Bond Future	2.9100	0.0029	3.3000	0.0033	13.402	0.0000
2026/02/13	2040	07/05/2026	10.70 Call	Bond Future	15878.9900	15.8790	15704.0900	15.7041	1.101	0.0000
2026/02/13	2040	07/05/2026	12.53 Call	Bond Future	26650.2300	26.6502	26474.9400	26.4749	0.658	0.0000
2026/02/13	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	2040	07/05/2026	12.03 Call	Bond Future	23909.5700	23.9096	23734.2800	23.7343	0.733	0.0000
2026/02/13	2040	07/05/2026	12.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	2040	07/05/2026	11.12 Put	Bond Future	0.4600	0.0005	0.4600	0.0005	0.000	0.0000
2026/02/13	2040	07/05/2026	11.12 Call	Bond Future	18537.0300	18.5370	18361.7400	18.3617	0.946	0.0000
2026/02/13	2040	07/05/2026		Bond Future	8.5269	106.2716	8.5483	106.0963	0.251	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
2026/02/13	2040	07/05/2026	11.67 Call	Bond Future	21845.5300	21.8455	21670.2300	0.802	0.0000	0.0000
2026/02/13	2040	07/05/2026	11.67 Put	Bond Future	0.0300	0.0000	0.0200	33.333	0.0000	0.0000
2026/02/13	2040	07/05/2026	8.65 Put	Bond Future	840.6800	0.8407	1020.3000	1.0203	0.0000	0.0000
2026/02/13	2040	07/05/2026	8.65 Call	Bond Future	1844.5200	1.8445	1848.8500	1.8489	0.235	0.0000
2026/02/13	2040	06/08/2026		Bond Future	8.5727	103.6630	8.5946	103.4856	0.256	0.0000
2026/02/13	2040	06/08/2026	12.19 Call	Bond Future	24230.0700	24.2301	24052.7300	24.0527	0.732	0.0000
2026/02/13	2040	06/08/2026	12.19 Put	Bond Future	0.8900	0.0009	0.9600	0.0010	7.865	0.0000
2026/02/13	2040	05/11/2026		Bond Future	8.6183	105.4491	8.6415	105.2642	0.270	0.0000
2026/02/13	2040	05/11/2026	11.06 Call	Bond Future	17228.7100	17.2287	17050.0100	17.0500	1.037	0.0000
2026/02/13	2040	05/11/2026	11.06 Put	Bond Future	105.2000	0.1052	111.3800	0.1114	5.875	0.0000
2026/02/13	2040	05/11/2026	11.27 Call	Bond Future	18470.3800	18.4704	18289.8400	18.2898	0.977	0.0000
2026/02/13	2040	05/11/2026	11.27 Put	Bond Future	69.3400	0.0693	73.6800	0.0737	6.259	0.0000
2026/02/13	2040	05/11/2026	10.67 Call	Bond Future	14880.2400	14.8802	14720.4000	14.7204	1.074	0.0000
2026/02/13	2040	05/11/2026	10.67 Put	Bond Future	204.6000	0.2046	229.6400	0.2296	12.239	0.0000
2026/02/13	2040	05/11/2026	9.91 Put	Bond Future	475.3800	0.4754	578.9000	0.5789	21.776	0.0000
2026/02/13	2040	05/11/2026	9.91 Call	Bond Future	10083.6500	10.0837	10002.2900	10.0023	0.807	0.0000
2026/02/13	2040	04/02/2027		Bond Future	8.6694	102.7645	8.6950	102.5648	0.294	0.0000
2026/02/13	2040	04/02/2027	9.93 Call	Bond Future	9933.3700	9.9334	9859.7700	9.8598	0.741	0.0000
2026/02/13	2040	04/02/2027	9.93 Put	Bond Future	685.2900	0.6853	811.3900	0.8114	18.401	0.0000
2026/02/13	2040	04/02/2027	10.17 Call	Bond Future	11412.8400	11.4128	11317.2200	11.3172	0.838	0.0000
2026/02/13	2040	04/02/2027	10.17 Put	Bond Future	538.4400	0.5384	642.5200	0.6425	19.330	0.0000
2026/02/13	2040	04/02/2027	9.67 Call	Bond Future	8331.2800	8.3313	8291.0200	8.2910	0.483	0.0000
2026/02/13	2040	04/02/2027	9.67 Put	Bond Future	891.6500	0.8917	1051.0900	1.0511	17.881	0.0000
2026/02/13	2040	04/02/2027	8.78 Put	Bond Future	2421.1200	2.4211	2668.1100	2.6681	10.201	0.0000
2026/02/13	2040	04/02/2027	8.78 Call	Bond Future	3282.4100	3.2824	3329.7000	3.3297	1.441	0.0000
2026/02/13	2040	06/05/2027		Bond Future	8.7340	104.4818	8.7608	104.2755	0.307	0.0000
2026/02/13	2040	06/05/2027	8.88 Call	Bond Future	3909.0500	3.9091	3952.8900	3.9529	1.122	0.0000
2026/02/13	2040	06/05/2027	8.88 Put	Bond Future	2793.2400	2.7932	3043.3800	3.0434	8.955	0.0000
2026/02/13	2043	07/05/2026		Bond Future	129.1280	129.1280	129.4778	129.4778	0.271	0.0000
2026/02/13	2043	07/05/2026	111.70 Call	Bond Future	17428.0000	17.4280	17777.8100	17.7778	2.007	0.0000
2026/02/13	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	2043	06/08/2026		Bond Future	128.6260	128.6260	128.9832	128.9832	0.278	0.0000
2026/02/13	2043	06/08/2026	110.88 Call	Bond Future	17745.9601	17.7460	18103.1800	18.1032	2.013	0.0000
2026/02/13	2043	06/08/2026	110.88 Put	Bond Future	0.0001	0.0000	0.0000	0.0000	76.923	0.0000
2026/02/13	2043	05/11/2026		Bond Future	130.8727	130.8727	131.2307	131.2307	0.274	0.0000
2026/02/13	2043	05/11/2026	112.84 Call	Bond Future	18032.7104	18.0327	18390.7073	18.3907	1.985	0.0000
2026/02/13	2043	05/11/2026	112.84 Put	Bond Future	0.0204	0.0000	0.0073	0.0000	64.216	0.0000
2026/02/13	2043	04/02/2027		Bond Future	130.2782	130.2782	130.6275	130.6275	0.268	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	
2026/02/13	2043	04/02/2027	117.63 Call	Bond Future	12663.5242	12.6635	13007.3376	2.715	0.0000	0.0000	
2026/02/13	2043	04/02/2027	117.63 Put	Bond Future	15.3742	0.0154	9.8876	35.687	0.0000	0.0000	
2026/02/13	2043	06/05/2027		Bond Future	132.4881	132.4881	132.8392	0.265	0.0000	0.0000	
2026/02/13	2043	06/05/2027	127.48 Call	Bond Future	5757.2737	5.7573	5982.2751	3.908	0.0000	0.0000	
2026/02/13	2043	06/05/2027	127.48 Put	Bond Future	749.1437	0.7491	623.1051	16.824	0.0000	0.0000	
2026/02/13	2044	07/05/2026		Bond Future	8.7221	102.6678	8.7484	102.4325	0.302	0.0000	0.0000
2026/02/13	2044	07/05/2026	11.80 Call	Bond Future	22716.0600	22.7161	22480.7800	1.036	0.0000	0.0000	
2026/02/13	2044	07/05/2026	11.80 Put	Bond Future	0.0600	0.0001	0.0700	16.667	0.0000	0.0000	
2026/02/13	2044	07/05/2026	10.00 Call	Bond Future	10565.3000	10.5653	10349.2900	2.045	0.0000	0.0000	
2026/02/13	2044	07/05/2026	10.00 Put	Bond Future	30.2800	0.0303	49.5600	63.672	0.0000	0.0000	
2026/02/13	2044	07/05/2026	Put	Bond Future	784.5000	0.7845	924.8600	0.9249	17.892	0.0000	0.0000
2026/02/13	2044	07/05/2026	Call	Bond Future	3452.2500	3.4523	3357.3200	3.3573	2.750	0.0000	0.0000
2026/02/13	2044	06/08/2026		Bond Future	8.7680	100.1199	8.7950	99.8815	0.308	0.0000	0.0000
2026/02/13	2044	06/08/2026	12.42 Call	Bond Future	25791.6100	25.7916	25553.3100	0.924	0.0000	0.0000	
2026/02/13	2044	06/08/2026	12.42 Put	Bond Future	1.2400	0.0012	1.4000	0.0014	12.903	0.0000	0.0000
2026/02/13	2044	05/11/2026		Bond Future	8.8135	101.8450	8.8417	101.5981	0.321	0.0000	0.0000
2026/02/13	2044	05/11/2026	11.34 Call	Bond Future	18981.2500	18.9813	18744.3300	1.248	0.0000	0.0000	
2026/02/13	2044	05/11/2026	11.34 Put	Bond Future	109.2300	0.1092	119.2200	0.1192	9.146	0.0000	0.0000
2026/02/13	2044	04/02/2027		Bond Future	8.8639	99.2232	8.8943	98.9609	0.344	0.0000	0.0000
2026/02/13	2044	04/02/2027	10.18 Call	Bond Future	11275.4800	11.2755	11166.3300	0.968	0.0000	0.0000	
2026/02/13	2044	04/02/2027	10.18 Put	Bond Future	821.1500	0.8212	974.2800	0.9743	18.648	0.0000	0.0000
2026/02/13	2044	06/05/2027		Bond Future	8.9258	100.8813	8.9576	100.6115	0.356	0.0000	0.0000
2026/02/13	2044	06/05/2027	9.08 Call	Bond Future	4338.5800	4.3386	4372.3800	0.779	0.0000	0.0000	
2026/02/13	2044	06/05/2027	9.08 Put	Bond Future	3039.1300	3.0391	3342.8000	3.3428	9.992	0.0000	0.0000
2026/02/13	2046	07/05/2026		Bond Future	148.8673	148.8673	148.0484	148.0484	0.550	0.0000	0.0000
2026/02/13	2046	07/05/2026	124.95 Call	Bond Future	23917.3100	23.9173	23098.4100	23.0984	3.424	0.0000	0.0000
2026/02/13	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	2046	06/08/2026		Bond Future	151.5679	151.5679	150.7355	150.7355	0.549	0.0000	0.0000
2026/02/13	2046	06/08/2026	122.38 Call	Bond Future	29187.8700	29.1879	28355.5400	28.3555	2.852	0.0000	0.0000
2026/02/13	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	2046	05/11/2026		Bond Future	151.8941	151.8941	151.0407	151.0407	0.562	0.0000	0.0000
2026/02/13	2046	05/11/2026	125.48 Call	Bond Future	26414.1000	26.4141	25560.6700	25.5607	3.231	0.0000	0.0000
2026/02/13	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	2046	04/02/2027		Bond Future	154.5558	154.5558	153.6708	153.6708	0.573	0.0000	0.0000
2026/02/13	2046	04/02/2027	131.09 Call	Bond Future	23465.7500	23.4658	22580.7900	22.5808	3.771	0.0000	0.0000
2026/02/13	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	2046	06/05/2027		Bond Future	154.8247	154.8247	153.9191	153.9191	0.585	0.0000	0.0000
2026/02/13	2046	06/05/2027	148.99 Call	Bond Future	5834.7200	5.8347	4929.0700	4.9291	15.522	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
2026/02/13	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	2050	07/05/2026		Bond Future	153.8486	153.8486	153.2833	153.2833	0.367	0.0000
2026/02/13	2050	07/05/2026	124.07 Call	Bond Future	29778.5900	29.7786	29213.3300	29.2133	1.898	0.0000
2026/02/13	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	2050	06/08/2026		Bond Future	154.1977	154.1977	153.6236	153.6236	0.372	0.0000
2026/02/13	2050	06/08/2026	123.27 Call	Bond Future	30927.7200	30.9277	30353.6200	30.3536	1.856	0.0000
2026/02/13	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	2050	05/11/2026		Bond Future	156.8916	156.8916	156.3011	156.3011	0.376	0.0000
2026/02/13	2050	05/11/2026	123.84 Call	Bond Future	33051.6100	33.0516	32461.0900	32.4611	1.787	0.0000
2026/02/13	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	2050	04/02/2027		Bond Future	157.1615	157.1615	156.5429	156.5429	0.394	0.0000
2026/02/13	2050	04/02/2027	132.39 Call	Bond Future	24771.4600	24.7715	24152.8700	24.1529	2.497	0.0000
2026/02/13	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	2050	06/05/2027		Bond Future	159.8296	159.8296	159.1954	159.1954	0.397	0.0000
2026/02/13	2050	06/05/2027	150.46 Call	Bond Future	9369.6300	9.3696	8735.4300	8.7354	6.769	0.0000
2026/02/13	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/13	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/13	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/13	AL37	05/02/2026		Index Future	1273.4360	1273.4360	1273.4360	1273.4360	0.000	0.0000
2026/02/13	AL37	07/05/2026		Index Future	1300.7300	1300.7300	1301.2560	1301.2560	0.040	0.0000
2026/02/13	AL37	06/08/2026		Index Future	1323.7590	1323.7590	1324.3070	1324.3070	0.041	0.0000
2026/02/13	AL37	05/11/2026		Index Future	1346.8430	1346.8430	1347.3430	1347.3430	0.037	0.0000
2026/02/13	AL37	04/02/2027		Index Future	1370.1540	1370.1540	1370.5160	1370.5160	0.026	0.0000
2026/02/13	AL37	06/05/2027		Index Future	1393.1520	1393.1520	1393.4740	1393.4740	0.023	0.0000
2026/02/13	AL7T	05/02/2026		Index Future	1655.6690	1655.6690	1655.6690	1655.6690	0.000	0.0000
2026/02/13	AL7T	07/05/2026		Index Future	1700.2360	1700.2360	1698.8480	1698.8480	0.082	0.0000
2026/02/13	AL7T	06/08/2026		Index Future	1730.3380	1730.3380	1728.9430	1728.9430	0.081	0.0000
2026/02/13	AL7T	05/11/2026		Index Future	1760.5130	1760.5130	1759.0180	1759.0180	0.085	0.0000
2026/02/13	AL7T	04/02/2027		Index Future	1790.9830	1790.9830	1789.2710	1789.2710	0.096	0.0000
2026/02/13	AL7T	06/05/2027		Index Future	1821.0440	1821.0440	1819.2430	1819.2430	0.099	0.0000
2026/02/13	ALBI	05/02/2026		Index Future	1397.7070	1397.7070	1397.7070	1397.7070	0.000	0.0000
2026/02/13	ALBI	07/05/2026		Index Future	1439.1540	1439.1540	1437.7450	1437.7450	0.098	0.0000
2026/02/13	ALBI	06/08/2026		Index Future	1464.6340	1464.6340	1463.2140	1463.2140	0.097	0.0000
2026/02/13	ALBI	05/11/2026		Index Future	1490.1750	1490.1750	1488.6670	1488.6670	0.101	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	
2026/02/13	ALBI	04/02/2027		Index Future	1515.9670	1515.9670	1514.2700	1514.2700	0.112	0.0000	0.0000
2026/02/13	ALBI	06/05/2027		Index Future	1541.4120	1541.4120	1539.6360	1539.6360	0.115	0.0000	0.0000
2026/02/13	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/02/13	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/02/13	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/13	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/13	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/13	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/13	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/13	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/13	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/13	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/13	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/13	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/13	ES33	07/05/2026		Bond Future	8.4748	95.9165	8.4916	95.8291	0.198	0.0000	0.0000
2026/02/13	ES33	07/05/2026	11.69 Call	Bond Future	15035.9600	15.0360	14948.5200	14.9485	0.582	0.0000	0.0000
2026/02/13	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	ES33	06/08/2026		Bond Future	8.5282	97.6564	8.5456	97.5684	0.204	0.0000	0.0000
2026/02/13	ES33	06/08/2026	12.02 Call	Bond Future	15787.8000	15.7878	15699.7900	15.6998	0.557	0.0000	0.0000
2026/02/13	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	ES33	05/11/2026		Bond Future	8.5937	95.5711	8.6127	95.4775	0.222	0.0000	0.0000
2026/02/13	ES33	05/11/2026	10.83 Call	Bond Future	10242.7200	10.2427	10149.0900	10.1491	0.914	0.0000	0.0000
2026/02/13	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	ES33	04/02/2027		Bond Future	8.6711	97.2446	8.6933	97.1388	0.256	0.0000	0.0000
2026/02/13	ES33	04/02/2027	9.70 Call	Bond Future	4747.9900	4.7480	4642.1900	4.6422	2.228	0.0000	0.0000
2026/02/13	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	ES33	06/05/2027		Bond Future	8.7616	95.1022	8.7856	94.9916	0.274	0.0000	0.0000
2026/02/13	ES33	06/05/2027	8.80 Call	Bond Future	176.8500	0.1769	66.2500	0.0663	62.539	0.0000	0.0000
2026/02/13	ES33	06/05/2027	8.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	ES42	07/05/2026		Bond Future	8.9362	96.7157	8.9574	96.5421	0.237	0.0000	0.0000
2026/02/13	ES42	07/05/2026	12.20 Call	Bond Future	22074.2800	22.0743	21900.6900	21.9007	0.786	0.0000	0.0000
2026/02/13	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	ES42	06/08/2026		Bond Future	8.9849	98.4700	9.0066	98.2944	0.242	0.0000	0.0000
2026/02/13	ES42	06/08/2026	12.65 Call	Bond Future	23995.6400	23.9956	23820.0600	23.8201	0.732	0.0000	0.0000
2026/02/13	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	ES42	05/11/2026		Bond Future	9.0386	95.9266	9.0616	95.7438	0.254	0.0000	0.0000
2026/02/13	ES42	05/11/2026	11.66 Call	Bond Future	17961.8300	17.9618	17779.0300	17.7790	1.018	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
2026/02/13	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/13	ES42	04/02/2027		Bond Future	9.0976	97.6051	9.1226	97.4085	0.275	0.0000
2026/02/13	ES42	04/02/2027	10.29 Call	Bond Future	8745.2300	8.7452	8548.6000	8.5486	2.248	0.0000
2026/02/13	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	ES42	06/05/2027		Bond Future	9.1664	94.9965	9.1927	94.7935	0.287	0.0000
2026/02/13	ES42	06/05/2027	9.33 Call	Bond Future	1254.1600	1.2542	1051.1100	1.0511	16.190	0.0000
2026/02/13	ES42	06/05/2027	9.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	GOVI	05/02/2026		GOVI	1371.6830	1371.6830	1371.6830	1371.6830	0.000	0.0000
2026/02/13	GOVI	07/05/2026		GOVI	1412.7410	1412.7410	1411.3100	1411.3100	0.101	0.0000
2026/02/13	GOVI	07/05/2026	1,177. Call 00	GOVI	2357410.0000	235.7410	2343100.0000	234.3100	0.607	0.0000
2026/02/13	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	GOVI	06/08/2026		GOVI	1437.7530	1437.7530	1436.3120	1436.3120	0.100	0.0000
2026/02/13	GOVI	06/08/2026	1,189. Call 00	GOVI	2487530.0000	248.7530	2473120.0000	247.3120	0.579	0.0000
2026/02/13	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	GOVI	05/11/2026		GOVI	1462.8250	1462.8250	1461.2960	1461.2960	0.105	0.0000
2026/02/13	GOVI	05/11/2026	1,277. Call 00	GOVI	1858250.0000	185.8250	1842960.0000	184.2960	0.823	0.0000
2026/02/13	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	GOVI	04/02/2027		GOVI	1488.1440	1488.1440	1486.4290	1486.4290	0.115	0.0000
2026/02/13	GOVI	04/02/2027	1,369. Call 00	GOVI	1191440.0000	119.1440	1174290.0000	117.4290	1.439	0.0000
2026/02/13	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	GOVI	06/05/2027		GOVI	1513.1220	1513.1220	1511.3280	1511.3280	0.119	0.0000
2026/02/13	GOVI	06/05/2027	1,427. Call 00	GOVI	861220.0000	86.1220	843280.0000	84.3280	2.083	0.0000
2026/02/13	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/02/13	I258	07/05/2026		Bond Future	137.4599	137.4599	138.6202	138.6202	0.844	0.0000
2026/02/13	I258	07/05/2026	113.73 Call	Bond Future	23729.9400	23.7299	24890.2400	24.8902	4.890	0.0000
2026/02/13	I258	07/05/2026	113.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	I258	06/08/2026		Bond Future	137.1092	137.1092	138.2917	138.2917	0.862	0.0000
2026/02/13	I258	06/08/2026	112.95 Call	Bond Future	24159.1570	24.1592	25341.6915	25.3417	4.895	0.0000
2026/02/13	I258	06/08/2026	112.95 Put	Bond Future	0.0070	0.0000	0.0015	0.0000	78.602	0.0000
2026/02/13	I258	05/11/2026		Bond Future	139.5041	139.5041	140.7015	140.7015	0.858	0.0000
2026/02/13	I258	05/11/2026	114.95 Call	Bond Future	24554.4801	24.5545	25751.6031	25.7516	4.875	0.0000
2026/02/13	I258	05/11/2026	114.95 Put	Bond Future	0.4001	0.0004	0.1531	0.0002	61.735	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
2026/02/13	I258	04/02/2027		Bond Future	139.0607	139.0607	140.2630	140.2630	0.865	0.0000	0.0000	
2026/02/13	I258	04/02/2027	118.90 Call	Bond Future	20185.9293	20.1859	21377.3553	21.3774	5.902	0.0000	0.0000	
2026/02/13	I258	04/02/2027	118.90 Put	Bond Future	25.2093	0.0252	14.3153	0.0143	43.214	0.0000	0.0000	
2026/02/13	I258	06/05/2027		Bond Future	141.4203	141.4203	142.6384	142.6384	0.861	0.0000	0.0000	
2026/02/13	I258	06/05/2027	134.78 Call	Bond Future	8257.2724	8.2573	9127.8416	9.1278	10.543	0.0000	0.0000	
2026/02/13	I258	06/05/2027	134.78 Put	Bond Future	1616.9924	1.6170	1269.4616	1.2695	21.492	0.0000	0.0000	
2026/02/13	IGOV	05/02/2026		Index Future	438.7740	438.7740	438.7740	438.7740	0.000	0.0000	0.0000	
2026/02/13	IGOV	07/05/2026		Index Future	456.6300	456.6300	455.6980	455.6980	0.204	0.0000	0.0000	
2026/02/13	IGOV	06/08/2026		Index Future	464.8250	464.8250	463.8810	463.8810	0.203	0.0000	0.0000	
2026/02/13	IGOV	05/11/2026		Index Future	473.0390	473.0390	472.0580	472.0580	0.207	0.0000	0.0000	
2026/02/13	IGOV	04/02/2027		Index Future	481.3330	481.3330	480.2830	480.2830	0.218	0.0000	0.0000	
2026/02/13	IGOV	06/05/2027		Index Future	489.5160	489.5160	488.4330	488.4330	0.221	0.0000	0.0000	
2026/02/13	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	
2026/02/13	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	
2026/02/13	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	
2026/02/13	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	
2026/02/13	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	
2026/02/13	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	
2026/02/13	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	
2026/02/13	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	
2026/02/13	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	
2026/02/13	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	
2026/02/13	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	
2026/02/13	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000	
2026/02/13	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000	
2026/02/13	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000	
2026/02/13	R033	07/05/2026		Bond Future	7.6912	113.2965	7.6770	113.3768	0.184	0.0000	0.0000	
2026/02/13	R033	07/05/2026	10.38 Call	Bond Future	14013.5100	14.0135	14093.6200	14.0936	0.572	0.0000	0.0000	
2026/02/13	R033	07/05/2026	10.38 Put	Bond Future	5.2400	0.0052	5.0400	0.0050	3.817	0.0000	0.0000	
2026/02/13	R033	06/08/2026		Bond Future	7.7171	115.3240	7.7020	115.4070	0.196	0.0000	0.0000	
2026/02/13	R033	06/08/2026	10.25 Call	Bond Future	12987.5900	12.9876	13069.5700	13.0696	0.631	0.0000	0.0000	
2026/02/13	R033	06/08/2026	10.25 Put	Bond Future	117.8400	0.1178	116.8400	0.1168	0.849	0.0000	0.0000	
2026/02/13	R033	05/11/2026		Bond Future	7.7513	112.2722	7.7363	112.3518	0.193	0.0000	0.0000	
2026/02/13	R033	05/11/2026	9.33 Call	Bond Future	8636.4100	8.6364	8708.5400	8.7085	0.835	0.0000	0.0000	
2026/02/13	R033	05/11/2026	9.33 Put	Bond Future	641.0700	0.6411	633.5900	0.6336	1.167	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	
2026/02/13	R033	04/02/2027		Bond Future	7.7932	114.2122	7.7798	114.2807	0.172	0.0000	0.0000
2026/02/13	R033	04/02/2027	8.65 Call	Bond Future	5753.6500	5.7537	5953.2900	5.9533	3.470	0.0000	0.0000
2026/02/13	R033	04/02/2027	8.65 Put	Bond Future	1472.3700	1.4724	1603.4900	1.6035	8.905	0.0000	0.0000
2026/02/13	R033	06/05/2027		Bond Future	7.8507	111.0835	7.8371	111.1505	0.173	0.0000	0.0000
2026/02/13	R033	06/05/2027	7.93 Call	Bond Future	3123.0700	3.1231	3329.1800	3.3292	6.600	0.0000	0.0000
2026/02/13	R033	06/05/2027	7.93 Put	Bond Future	2733.0500	2.7331	2872.1200	2.8721	5.088	0.0000	0.0000
2026/02/13	R035	07/05/2026	10.66 Call	Bond Future	15655.7100	15.6557	15582.0300	15.5820	0.471	0.0000	0.0000
2026/02/13	R035	07/05/2026	10.66 Put	Bond Future	0.1300	0.0001	0.1300	0.0001	0.000	0.0000	0.0000
2026/02/13	R035	07/05/2026	10.16 Call	Bond Future	12984.6700	12.9847	12911.0300	12.9110	0.567	0.0000	0.0000
2026/02/13	R035	07/05/2026	10.16 Put	Bond Future	1.6600	0.0017	1.7000	0.0017	2.410	0.0000	0.0000
2026/02/13	R035	07/05/2026	9.66 Put	Bond Future	8.3700	0.0084	8.6400	0.0086	3.226	0.0000	0.0000
2026/02/13	R035	07/05/2026	9.66 Call	Bond Future	10213.2400	10.2132	10139.8300	10.1398	0.719	0.0000	0.0000
2026/02/13	R035	07/05/2026	10.71 Call	Bond Future	15917.3100	15.9173	15843.6300	15.8436	0.463	0.0000	0.0000
2026/02/13	R035	07/05/2026	10.71 Put	Bond Future	0.1000	0.0001	0.1000	0.0001	0.000	0.0000	0.0000
2026/02/13	R035	07/05/2026	10.21 Call	Bond Future	13256.2400	13.2562	13182.6000	13.1826	0.556	0.0000	0.0000
2026/02/13	R035	07/05/2026	10.21 Put	Bond Future	1.3000	0.0013	1.3400	0.0013	3.077	0.0000	0.0000
2026/02/13	R035	07/05/2026	9.71 Put	Bond Future	7.3400	0.0073	7.5700	0.0076	3.134	0.0000	0.0000
2026/02/13	R035	07/05/2026	9.71 Call	Bond Future	10494.9100	10.4949	10421.4600	10.4215	0.700	0.0000	0.0000
2026/02/13	R035	07/05/2026	10.64 Call	Bond Future	15550.7900	15.5508	15477.1100	15.4771	0.474	0.0000	0.0000
2026/02/13	R035	07/05/2026	10.64 Put	Bond Future	0.1400	0.0001	0.1400	0.0001	0.000	0.0000	0.0000
2026/02/13	R035	07/05/2026	10.14 Call	Bond Future	12875.7700	12.8758	12802.1300	12.8021	0.572	0.0000	0.0000
2026/02/13	R035	07/05/2026	10.14 Put	Bond Future	1.8300	0.0018	1.8700	0.0019	2.186	0.0000	0.0000
2026/02/13	R035	07/05/2026	9.64 Put	Bond Future	8.8400	0.0088	9.1300	0.0091	3.281	0.0000	0.0000
2026/02/13	R035	07/05/2026	9.64 Call	Bond Future	10100.3200	10.1003	10026.9300	10.0269	0.727	0.0000	0.0000
2026/02/13	R035	07/05/2026	8.29 Put	Bond Future	416.0100	0.4160	430.1900	0.4302	3.409	0.0000	0.0000
2026/02/13	R035	07/05/2026	8.29 Call	Bond Future	2428.9600	2.4290	2369.4600	2.3695	2.450	0.0000	0.0000
2026/02/13	R035	07/05/2026	8.79 Put	Bond Future	97.2900	0.0973	101.1300	0.1011	3.947	0.0000	0.0000
2026/02/13	R035	07/05/2026	8.79 Call	Bond Future	5202.4400	5.2024	5132.6000	5.1326	1.342	0.0000	0.0000
2026/02/13	R035	07/05/2026	9.20 Call	Bond Future	7581.8000	7.5818	7509.2800	7.5093	0.957	0.0000	0.0000
2026/02/13	R035	07/05/2026	9.20 Put	Bond Future	30.1000	0.0301	31.2600	0.0313	3.854	0.0000	0.0000
2026/02/13	R035	07/05/2026		Bond Future	7.9748	107.3564	7.9862	107.2827	0.143	0.0000	0.0000
2026/02/13	R035	07/05/2026	10.86 Call	Bond Future	16696.1100	16.6961	16622.4300	16.6224	0.441	0.0000	0.0000
2026/02/13	R035	07/05/2026	10.86 Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0.0000	0.0000
2026/02/13	R035	07/05/2026	8.55 Call	Bond Future	3831.2000	3.8312	3764.9100	3.7649	1.730	0.0000	0.0000
2026/02/13	R035	07/05/2026	8.55 Put	Bond Future	195.1300	0.1951	202.5200	0.2025	3.787	0.0000	0.0000
2026/02/13	R035	06/08/2026		Bond Future	8.0061	109.2777	8.0178	109.2038	0.146	0.0000	0.0000
2026/02/13	R035	06/08/2026	11.06 Call	Bond Future	17199.5500	17.1996	17125.7500	17.1258	0.429	0.0000	0.0000
2026/02/13	R035	06/08/2026	11.06 Put	Bond Future	2.6100	0.0026	2.7300	0.0027	4.598	0.0000	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
2026/02/13	R035	06/08/2026	8.29 Put			Bond Future	820.6900	0.8207	964.3700	0.9644	17.507	0.0000
2026/02/13	R035	06/08/2026	8.29 Call			Bond Future	2593.9200	2.5939	2663.6800	2.6637	2.689	0.0000
2026/02/13	R035	06/08/2026	8.79 Put			Bond Future	328.6100	0.3286	414.1400	0.4141	26.028	0.0000
2026/02/13	R035	06/08/2026	8.79 Call			Bond Future	5132.3000	5.1323	5143.9100	5.1439	0.226	0.0000
2026/02/13	R035	06/08/2026	9.39 Call			Bond Future	8407.2000	8.4072	8369.8500	8.3699	0.444	0.0000
2026/02/13	R035	06/08/2026	9.39 Put			Bond Future	117.0600	0.1171	153.6300	0.1536	31.240	0.0000
2026/02/13	R035	06/08/2026	9.71 Call			Bond Future	10153.8500	10.1539	10104.0900	10.1041	0.490	0.0000
2026/02/13	R035	06/08/2026	9.71 Put			Bond Future	68.5600	0.0686	92.7200	0.0927	35.239	0.0000
2026/02/13	R035	06/08/2026	9.21 Call			Bond Future	7420.4400	7.4204	7393.4900	7.3935	0.363	0.0000
2026/02/13	R035	06/08/2026	9.21 Put			Bond Future	159.4900	0.1595	206.4600	0.2065	29.450	0.0000
2026/02/13	R035	06/08/2026	8.71 Put			Bond Future	378.8100	0.3788	473.0400	0.4730	24.875	0.0000
2026/02/13	R035	06/08/2026	8.71 Call			Bond Future	4705.4100	4.7054	4725.7200	4.7257	0.432	0.0000
2026/02/13	R035	06/08/2026	10.22 Call			Bond Future	12888.9100	12.8889	12817.4600	12.8175	0.554	0.0000
2026/02/13	R035	06/08/2026	10.22 Put			Bond Future	31.3300	0.0313	33.8000	0.0338	7.884	0.0000
2026/02/13	R035	06/08/2026	9.72 Call			Bond Future	10208.1400	10.2081	10158.0700	10.1581	0.490	0.0000
2026/02/13	R035	06/08/2026	9.72 Put			Bond Future	67.4500	0.0675	91.3000	0.0913	35.360	0.0000
2026/02/13	R035	06/08/2026	9.22 Put			Bond Future	156.9800	0.1570	203.0500	0.2031	29.348	0.0000
2026/02/13	R035	06/08/2026	9.22 Call			Bond Future	7475.4700	7.4755	7447.6200	7.4476	0.373	0.0000
2026/02/13	R035	06/08/2026	10.13 Call			Bond Future	12411.8600	12.4119	12345.1500	12.3452	0.537	0.0000
2026/02/13	R035	06/08/2026	10.13 Put			Bond Future	35.7500	0.0358	42.9600	0.0430	20.168	0.0000
2026/02/13	R035	06/08/2026	9.63 Call			Bond Future	9718.7300	9.7187	9671.5800	9.6716	0.485	0.0000
2026/02/13	R035	06/08/2026	9.63 Put			Bond Future	78.1300	0.0781	104.9000	0.1049	34.263	0.0000
2026/02/13	R035	06/08/2026	9.13 Put			Bond Future	182.1500	0.1822	236.0200	0.2360	29.575	0.0000
2026/02/13	R035	06/08/2026	9.13 Call			Bond Future	6981.1200	6.9811	6961.0700	6.9611	0.287	0.0000
2026/02/13	R035	05/11/2026	9.80 Call			Bond Future	10286.9600	10.2870	10248.8900	10.2489	0.370	0.0000
2026/02/13	R035	05/11/2026	9.80 Put			Bond Future	165.3100	0.1653	206.8900	0.2069	25.153	0.0000
2026/02/13	R035	05/11/2026	9.30 Call			Bond Future	7686.6500	7.6867	7673.4600	7.6735	0.172	0.0000
2026/02/13	R035	05/11/2026	9.30 Put			Bond Future	318.7400	0.3187	385.2000	0.3852	20.851	0.0000
2026/02/13	R035	05/11/2026	8.80 Put			Bond Future	620.9400	0.6209	733.8600	0.7339	18.185	0.0000
2026/02/13	R035	05/11/2026	8.80 Call			Bond Future	5130.5300	5.1305	5163.8000	5.1638	0.648	0.0000
2026/02/13	R035	05/11/2026				Bond Future	8.0474	106.6629	8.0603	106.5833	0.161	0.0000
2026/02/13	R035	05/11/2026	10.03 Call			Bond Future	11478.7800	11.4788	11428.9300	11.4289	0.434	0.0000
2026/02/13	R035	05/11/2026	10.03 Put			Bond Future	124.3400	0.1243	154.1400	0.1541	23.967	0.0000
2026/02/13	R035	05/11/2026	8.97 Call			Bond Future	5986.1700	5.9862	6005.3100	6.0053	0.320	0.0000
2026/02/13	R035	05/11/2026	8.97 Put			Bond Future	492.7400	0.4927	591.5300	0.5915	20.049	0.0000
2026/02/13	R035	05/11/2026	8.47 Call			Bond Future	3543.9400	3.5439	3612.2100	3.6122	1.926	0.0000
2026/02/13	R035	05/11/2026	8.47 Put			Bond Future	980.2800	0.9803	1128.2000	1.1282	15.090	0.0000
2026/02/13	R035	05/11/2026	7.97 Put			Bond Future	2012.5000	2.0125	2182.2300	2.1822	8.434	0.0000
2026/02/13	R035	05/11/2026	7.97 Call			Bond Future	1534.2800	1.5343	1624.3600	1.6244	5.871	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	
2026/02/13	R035	04/02/2027		Bond Future	8.0961	108.5068	8.1115	108.4142	0.191	0.0000	0.0000
2026/02/13	R035	04/02/2027	9.02 Call	Bond Future	6093.5800	6.0936	6111.2800	6.1113	0.290	0.0000	0.0000
2026/02/13	R035	04/02/2027	9.02 Put	Bond Future	731.6600	0.7317	841.9800	0.8420	15.078	0.0000	0.0000
2026/02/13	R035	06/05/2027		Bond Future	8.1530	105.8245	8.1697	105.7271	0.205	0.0000	0.0000
2026/02/13	R035	06/05/2027	8.25 Call	Bond Future	2787.7900	2.7878	2722.6900	2.7227	2.335	0.0000	0.0000
2026/02/13	R035	06/05/2027	8.25 Put	Bond Future	2223.0700	2.2231	2255.3600	2.2554	1.452	0.0000	0.0000
2026/02/13	R038	07/05/2026		Bond Future	8.3598	119.9482	8.3762	119.8105	0.197	0.0000	0.0000
2026/02/13	R038	07/05/2026	11.40 Call	Bond Future	22099.0600	22.0991	21961.2800	21.9613	0.623	0.0000	0.0000
2026/02/13	R038	07/05/2026	11.40 Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0.0000	0.0000
2026/02/13	R038	06/08/2026		Bond Future	8.4020	122.0948	8.4189	121.9559	0.201	0.0000	0.0000
2026/02/13	R038	06/08/2026	11.77 Call	Bond Future	23739.9800	23.7400	23601.1900	23.6012	0.585	0.0000	0.0000
2026/02/13	R038	06/08/2026	11.77 Put	Bond Future	2.0600	0.0021	2.2100	0.0022	7.282	0.0000	0.0000
2026/02/13	R038	05/11/2026		Bond Future	8.4503	118.7187	8.4684	118.5723	0.215	0.0000	0.0000
2026/02/13	R038	05/11/2026	10.72 Call	Bond Future	16609.6800	16.6097	16496.3600	16.4964	0.682	0.0000	0.0000
2026/02/13	R038	05/11/2026	10.72 Put	Bond Future	96.8800	0.0969	130.0100	0.1300	34.197	0.0000	0.0000
2026/02/13	R038	04/02/2027		Bond Future	8.5046	120.7700	8.5251	120.6079	0.241	0.0000	0.0000
2026/02/13	R038	04/02/2027	9.60 Call	Bond Future	9063.4400	9.0634	9042.4900	9.0425	0.231	0.0000	0.0000
2026/02/13	R038	04/02/2027	9.60 Put	Bond Future	818.7600	0.8188	959.9700	0.9600	17.247	0.0000	0.0000
2026/02/13	R038	06/05/2027		Bond Future	8.5696	117.3109	8.5914	117.1422	0.254	0.0000	0.0000
2026/02/13	R038	06/05/2027	8.71 Call	Bond Future	3949.3900	3.9494	3840.2400	3.8402	2.764	0.0000	0.0000
2026/02/13	R038	06/05/2027	8.71 Put	Bond Future	2869.0100	2.8690	2928.5300	2.9285	2.075	0.0000	0.0000
2026/02/13	R053	07/05/2026		Bond Future	8.5833	133.0503	8.6044	132.7727	0.246	0.0000	0.0000
2026/02/13	R053	07/05/2026	11.69 Call	Bond Future	32275.2100	32.2752	31997.6100	31.9976	0.860	0.0000	0.0000
2026/02/13	R053	07/05/2026	11.69 Put	Bond Future	0.0900	0.0001	0.1100	0.0001	22.222	0.0000	0.0000
2026/02/13	R053	06/08/2026		Bond Future	8.6184	135.4314	8.6400	135.1502	0.250	0.0000	0.0000
2026/02/13	R053	06/08/2026	12.28 Call	Bond Future	36322.3700	36.3224	36041.6100	36.0416	0.773	0.0000	0.0000
2026/02/13	R053	06/08/2026	12.28 Put	Bond Future	2.2900	0.0023	2.6900	0.0027	17.467	0.0000	0.0000
2026/02/13	R053	05/11/2026		Bond Future	8.6571	131.9072	8.6797	131.6155	0.261	0.0000	0.0000
2026/02/13	R053	05/11/2026	11.21 Call	Bond Future	27286.3000	27.2863	27011.1000	27.0111	1.009	0.0000	0.0000
2026/02/13	R053	05/11/2026	11.21 Put	Bond Future	154.8500	0.1549	171.3200	0.1713	10.636	0.0000	0.0000
2026/02/13	R053	04/02/2027		Bond Future	8.6996	134.1865	8.7240	133.8752	0.280	0.0000	0.0000
2026/02/13	R053	04/02/2027	9.99 Call	Bond Future	16024.4800	16.0245	15938.1700	15.9382	0.539	0.0000	0.0000
2026/02/13	R053	04/02/2027	9.99 Put	Bond Future	1111.2100	1.1112	1336.2100	1.3362	20.248	0.0000	0.0000
2026/02/13	R053	06/05/2027		Bond Future	8.7488	130.5743	8.7742	130.2534	0.291	0.0000	0.0000
2026/02/13	R053	06/05/2027	8.92 Call	Bond Future	6554.4100	6.5544	6680.0400	6.6800	1.917	0.0000	0.0000
2026/02/13	R053	06/05/2027	8.92 Put	Bond Future	4418.5700	4.4186	4865.0200	4.8650	10.104	0.0000	0.0000
2026/02/13	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	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
2026/02/13	R186	07/05/2026	8.69 Call			Bond Future	75.6500	0.0757	75.2000	0.0752	0.595	0.0000
2026/02/13	R186	07/05/2026	8.69 Put			Bond Future	75.6500	0.0757	75.2000	0.0752	0.595	0.0000
2026/02/13	R186	06/08/2026				Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2026/02/13	R186	06/08/2026	8.57 Call			Bond Future	74.4700	0.0745	74.2500	0.0743	0.295	0.0000
2026/02/13	R186	06/08/2026	8.57 Put			Bond Future	74.4700	0.0745	74.2500	0.0743	0.295	0.0000
2026/02/13	R186	05/11/2026				Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2026/02/13	R186	05/11/2026	8.12 Call			Bond Future	45.4700	0.0455	45.3800	0.0454	0.198	0.0000
2026/02/13	R186	05/11/2026	8.12 Put			Bond Future	45.4700	0.0455	45.3800	0.0454	0.198	0.0000
2026/02/13	R202	07/05/2026				Bond Future	305.9874	305.9874	305.9193	305.9193	0.022	0.0000
2026/02/13	R202	07/05/2026	277.55 Call			Bond Future	28437.4000	28.4374	28369.2700	28.3693	0.240	0.0000
2026/02/13	R202	07/05/2026	277.55 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	R202	06/08/2026				Bond Future	306.1398	306.1398	306.0735	306.0735	0.022	0.0000
2026/02/13	R202	06/08/2026	278.86 Call			Bond Future	27279.8300	27.2798	27213.5000	27.2135	0.243	0.0000
2026/02/13	R202	06/08/2026	278.86 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	R202	05/11/2026				Bond Future	311.4887	311.4887	311.4081	311.4081	0.026	0.0000
2026/02/13	R202	05/11/2026	280.46 Call			Bond Future	31028.6700	31.0287	30948.0500	30.9481	0.260	0.0000
2026/02/13	R202	05/11/2026	280.46 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	R202	04/02/2027				Bond Future	311.4634	311.4634	311.3467	311.3467	0.037	0.0000
2026/02/13	R202	04/02/2027	294.73 Call			Bond Future	16733.4200	16.7334	16616.7200	16.6167	0.697	0.0000
2026/02/13	R202	04/02/2027	294.73 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	R202	06/05/2027				Bond Future	316.7516	316.7516	316.6227	316.6227	0.041	0.0000
2026/02/13	R202	06/05/2027	306.99 Call			Bond Future	9761.6200	9.7616	9632.6600	9.6327	1.321	0.0000
2026/02/13	R202	06/05/2027	306.99 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	R209	07/05/2026				Bond Future	8.1274	88.1164	8.1439	88.0147	0.203	0.0000
2026/02/13	R209	07/05/2026	11.07 Call			Bond Future	15946.5500	15.9466	15844.8600	15.8449	0.638	0.0000
2026/02/13	R209	07/05/2026	11.07 Put			Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000
2026/02/13	R209	06/08/2026				Bond Future	8.1613	89.6933	8.1783	89.5907	0.208	0.0000
2026/02/13	R209	06/08/2026	11.39 Call			Bond Future	17028.3900	17.0284	16925.9800	16.9260	0.601	0.0000
2026/02/13	R209	06/08/2026	11.39 Put			Bond Future	1.6200	0.0016	1.7400	0.0017	7.407	0.0000
2026/02/13	R209	05/11/2026				Bond Future	8.2011	88.0897	8.2194	87.9816	0.222	0.0000
2026/02/13	R209	05/11/2026	10.32 Call			Bond Future	11626.7300	11.6267	11523.9500	11.5240	0.884	0.0000
2026/02/13	R209	05/11/2026	10.32 Put			Bond Future	124.1000	0.1241	129.4000	0.1294	4.271	0.0000
2026/02/13	R209	04/02/2027				Bond Future	8.2467	89.6124	8.2673	89.4927	0.250	0.0000
2026/02/13	R209	04/02/2027	9.28 Call			Bond Future	6375.7400	6.3757	6366.5500	6.3666	0.144	0.0000
2026/02/13	R209	04/02/2027	9.28 Put			Bond Future	618.4100	0.6184	728.9100	0.7289	17.868	0.0000
2026/02/13	R209	04/02/2027	8.96 Call			Bond Future	4910.4200	4.9104	4928.1700	4.9282	0.361	0.0000
2026/02/13	R209	04/02/2027	8.96 Put			Bond Future	883.3000	0.8833	1020.7400	1.0207	15.560	0.0000
2026/02/13	R209	04/02/2027	8.03 Put			Bond Future	2671.1800	2.6712	2838.6600	2.8387	6.270	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
2026/02/13	R209	04/02/2027	8.03 Call	Bond Future	1399.7900	1.3998	1447.5800	1.4476	3.414	0.0000
2026/02/13	R209	06/05/2027		Bond Future	8.3027	87.9635	8.3246	87.8389	0.264	0.0000
2026/02/13	R209	06/05/2027	8.41 Call	Bond Future	2727.5300	2.7275	2783.1600	2.7832	2.040	0.0000
2026/02/13	R209	06/05/2027	8.41 Put	Bond Future	2119.4600	2.1195	2299.6400	2.2996	8.501	0.0000
2026/02/13	R210	07/05/2026		Bond Future	260.9276	260.9276	260.9752	260.9752	0.018	0.0000
2026/02/13	R210	07/05/2026	255.40 Call	Bond Future	5527.6100	5.5276	5575.1800	5.5752	0.861	0.0000
2026/02/13	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	R210	06/08/2026		Bond Future	265.6610	265.6610	265.7121	265.7121	0.019	0.0000
2026/02/13	R210	06/08/2026	259.84 Call	Bond Future	5821.0000	5.8210	5872.0800	5.8721	0.878	0.0000
2026/02/13	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	R210	05/11/2026		Bond Future	266.7831	266.7831	266.8233	266.8233	0.015	0.0000
2026/02/13	R210	05/11/2026	253.33 Call	Bond Future	13453.0900	13.4531	13493.2800	13.4933	0.299	0.0000
2026/02/13	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	R210	04/02/2027		Bond Future	271.4582	271.4582	271.4700	271.4700	0.004	0.0000
2026/02/13	R210	04/02/2027	266.03 Call	Bond Future	5428.1800	5.4282	5439.9500	5.4400	0.217	0.0000
2026/02/13	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	R210	06/05/2027		Bond Future	272.4977	272.4977	272.4998	272.4998	0.001	0.0000
2026/02/13	R210	06/05/2027	271.13 Call	Bond Future	1367.6600	1.3677	1369.8100	1.3698	0.157	0.0000
2026/02/13	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/13	R213	07/05/2026		Bond Future	7.3884	99.8269	7.3800	99.8600	0.114	0.0000
2026/02/13	R213	07/05/2026	9.80 Call	Bond Future	8982.4100	8.9824	9015.5300	9.0155	0.369	0.0000
2026/02/13	R213	07/05/2026	9.80 Put	Bond Future	0.2500	0.0003	0.2500	0.0003	0.000	0.0000
2026/02/13	R213	06/08/2026		Bond Future	7.3992	101.6135	7.3900	101.6482	0.124	0.0000
2026/02/13	R213	06/08/2026	9.69 Call	Bond Future	8209.2400	8.2092	8244.1000	8.2441	0.425	0.0000
2026/02/13	R213	06/08/2026	9.69 Put	Bond Future	11.9000	0.0119	12.0200	0.0120	1.008	0.0000
2026/02/13	R213	05/11/2026		Bond Future	7.4248	99.8171	7.4161	99.8482	0.117	0.0000
2026/02/13	R213	05/11/2026	8.75 Call	Bond Future	4798.5000	4.7985	4828.6500	4.8287	0.628	0.0000
2026/02/13	R213	05/11/2026	8.75 Put	Bond Future	170.7600	0.1708	169.7700	0.1698	0.580	0.0000
2026/02/13	R213	04/02/2027		Bond Future	7.4600	101.5430	7.4539	101.5638	0.082	0.0000
2026/02/13	R213	04/02/2027	8.14 Call	Bond Future	2850.7700	2.8508	2859.2300	2.8592	0.297	0.0000
2026/02/13	R213	04/02/2027	8.14 Put	Bond Future	564.6500	0.5647	552.2700	0.5523	2.193	0.0000
2026/02/13	R213	06/05/2027		Bond Future	7.5094	99.6953	7.5038	99.7134	0.075	0.0000
2026/02/13	R213	06/05/2027	7.56 Call	Bond Future	1446.1200	1.4461	1446.2100	1.4462	0.006	0.0000
2026/02/13	R213	06/05/2027	7.56 Put	Bond Future	1283.0300	1.2830	1265.0500	1.2651	1.401	0.0000
2026/02/13	R214	07/05/2026		Bond Future	8.5245	84.4267	8.5455	84.2730	0.246	0.0000
2026/02/13	R214	07/05/2026	11.53 Call	Bond Future	18483.2800	18.4833	18329.5400	18.3295	0.832	0.0000
2026/02/13	R214	07/05/2026	11.53 Put	Bond Future	0.0400	0.0000	0.0400	0.0000	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	
2026/02/13	R214	06/08/2026		Bond Future	8.5617	85.9377	8.5832	85.7820	0.251	0.0000	0.0000
2026/02/13	R214	06/08/2026	11.97 Call	Bond Future	20313.4000	20.3134	20157.8500	20.1579	0.766	0.0000	0.0000
2026/02/13	R214	06/08/2026	11.97 Put	Bond Future	1.5600	0.0016	1.6600	0.0017	6.410	0.0000	0.0000
2026/02/13	R214	05/11/2026		Bond Future	8.6053	84.1244	8.6279	83.9626	0.263	0.0000	0.0000
2026/02/13	R214	05/11/2026	10.97 Call	Bond Future	14878.8200	14.8788	14722.2200	14.7222	1.053	0.0000	0.0000
2026/02/13	R214	05/11/2026	10.97 Put	Bond Future	105.5000	0.1055	110.7400	0.1107	4.967	0.0000	0.0000
2026/02/13	R214	04/02/2027		Bond Future	8.6542	85.5789	8.6789	85.4050	0.285	0.0000	0.0000
2026/02/13	R214	04/02/2027	9.90 Call	Bond Future	8795.7600	8.7958	8734.9400	8.7349	0.691	0.0000	0.0000
2026/02/13	R214	04/02/2027	9.90 Put	Bond Future	608.3900	0.6084	721.4300	0.7214	18.580	0.0000	0.0000
2026/02/13	R214	06/05/2027		Bond Future	8.7080	83.7169	8.7338	83.5376	0.296	0.0000	0.0000
2026/02/13	R214	06/05/2027	8.88 Call	Bond Future	3606.9900	3.6070	3643.8000	3.6438	1.021	0.0000	0.0000
2026/02/13	R214	06/05/2027	8.88 Put	Bond Future	2420.6700	2.4207	2636.7700	2.6368	8.927	0.0000	0.0000
2026/02/13	R248	07/05/2026		Bond Future	8.6954	102.2435	8.7213	101.9909	0.299	0.0000	0.0000
2026/02/13	R248	07/05/2026	11.72 Call	Bond Future	23763.3200	23.7633	23510.7500	23.5108	1.063	0.0000	0.0000
2026/02/13	R248	07/05/2026	11.72 Put	Bond Future	0.1000	0.0001	0.1100	0.0001	10.000	0.0000	0.0000
2026/02/13	R248	07/05/2026	8.30 Put	Bond Future	4203.9100	4.2039	4412.9500	4.4130	4.973	0.0000	0.0000
2026/02/13	R248	07/05/2026	8.30 Call	Bond Future	232.0000	0.2320	188.4600	0.1885	18.767	0.0000	0.0000
2026/02/13	R248	07/05/2026	8.70 Put	Bond Future	1398.5800	1.3986	1642.2000	1.6422	17.419	0.0000	0.0000
2026/02/13	R248	07/05/2026	8.70 Call	Bond Future	1443.6800	1.4437	1434.7200	1.4347	0.621	0.0000	0.0000
2026/02/13	R248	07/05/2026	9.18 Call	Bond Future	4847.1700	4.8472	4728.0800	4.7281	2.457	0.0000	0.0000
2026/02/13	R248	07/05/2026	9.18 Put	Bond Future	293.7300	0.2937	427.2200	0.4272	45.446	0.0000	0.0000
2026/02/13	R248	07/05/2026	9.19 Call	Bond Future	4928.5900	4.9286	4806.8800	4.8069	2.469	0.0000	0.0000
2026/02/13	R248	07/05/2026	9.19 Put	Bond Future	284.6500	0.2847	415.5200	0.4155	45.976	0.0000	0.0000
2026/02/13	R248	06/08/2026		Bond Future	8.7335	104.0734	8.7601	103.8172	0.305	0.0000	0.0000
2026/02/13	R248	06/08/2026	12.37 Call	Bond Future	27225.9500	27.2260	26969.9900	26.9700	0.940	0.0000	0.0000
2026/02/13	R248	06/08/2026	12.37 Put	Bond Future	1.7400	0.0017	2.0200	0.0020	16.092	0.0000	0.0000
2026/02/13	R248	05/11/2026		Bond Future	8.7774	101.4322	8.8051	101.1674	0.317	0.0000	0.0000
2026/02/13	R248	05/11/2026	11.31 Call	Bond Future	20327.2700	20.3273	20074.5000	20.0745	1.244	0.0000	0.0000
2026/02/13	R248	05/11/2026	11.31 Put	Bond Future	119.8600	0.1199	131.8900	0.1319	10.037	0.0000	0.0000
2026/02/13	R248	04/02/2027		Bond Future	8.8260	103.1856	8.8558	102.9052	0.337	0.0000	0.0000
2026/02/13	R248	04/02/2027	10.11 Call	Bond Future	11947.0200	11.9470	11843.4800	11.8435	0.867	0.0000	0.0000
2026/02/13	R248	04/02/2027	10.11 Put	Bond Future	901.6500	0.9017	1078.4800	1.0785	19.612	0.0000	0.0000
2026/02/13	R248	06/05/2027		Bond Future	8.8787	100.4775	8.9097	100.1894	0.349	0.0000	0.0000
2026/02/13	R248	06/05/2027	9.05 Call	Bond Future	4992.0100	4.9920	4821.6500	4.8217	3.413	0.0000	0.0000
2026/02/13	R248	06/05/2027	9.05 Put	Bond Future	3414.2400	3.4142	3532.0200	3.5320	3.450	0.0000	0.0000
2026/02/13	R2R9	07/05/2026		Bond Future	8.4810	111.9153	8.4922	111.8224	0.132	0.0000	0.0000
2026/02/13	R2R9	07/05/2026	99.91 Call	Bond Future	101065.5500	101.0656	100972.6800	100.9727	0.092	0.0000	0.0000
2026/02/13	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	
2026/02/13	R2R9	06/08/2026		Bond Future	8.5247	113.9181	8.5361	113.8248	0.134	0.0000	0.0000
2026/02/13	R2R9	06/08/2026	101.74 Call	Bond Future	100798.6000	100.7986	100705.2900	100.7053	0.093	0.0000	0.0000
2026/02/13	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	R2R9	05/11/2026		Bond Future	8.5739	110.9051	8.5863	110.8053	0.145	0.0000	0.0000
2026/02/13	R2R9	05/11/2026	98.56 Call	Bond Future	99935.0100	99.9350	99835.2600	99.8353	0.100	0.0000	0.0000
2026/02/13	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	R2R9	04/02/2027		Bond Future	8.6289	112.8214	8.6433	112.7078	0.167	0.0000	0.0000
2026/02/13	R2R9	04/02/2027	9.89 Call	Bond Future	9705.3600	9.7054	9596.8800	9.5969	1.118	0.0000	0.0000
2026/02/13	R2R9	04/02/2027	9.89 Put	Bond Future	336.5400	0.3365	341.6600	0.3417	1.521	0.0000	0.0000
2026/02/13	R2R9	06/05/2027		Bond Future	8.6940	109.7333	8.7093	109.6142	0.177	0.0000	0.0000
2026/02/13	R2R9	06/05/2027	8.83 Call	Bond Future	3980.2900	3.9803	3890.4900	3.8905	2.256	0.0000	0.0000
2026/02/13	R2R9	06/05/2027	8.83 Put	Bond Future	2932.5000	2.9325	2961.7900	2.9618	0.999	0.0000	0.0000
2026/02/13	R4R2	07/05/2026		Bond Future	8.6261	113.9762	8.6526	113.7291	0.307	0.0000	0.0000
2026/02/13	R4R2	07/05/2026	100.23 Call	Bond Future	102887.0400	102.8870	102639.9600	102.6400	0.240	0.0000	0.0000
2026/02/13	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	R4R2	06/08/2026		Bond Future	8.6700	116.0158	8.6971	115.7656	0.313	0.0000	0.0000
2026/02/13	R4R2	06/08/2026	102.06 Call	Bond Future	102598.5200	102.5985	102348.2900	102.3483	0.244	0.0000	0.0000
2026/02/13	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	R4R2	05/11/2026		Bond Future	8.7187	112.9129	8.7473	112.6536	0.327	0.0000	0.0000
2026/02/13	R4R2	05/11/2026	98.76 Call	Bond Future	101690.3200	101.6903	101430.9700	101.4310	0.255	0.0000	0.0000
2026/02/13	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	R4R2	04/02/2027		Bond Future	8.7725	114.8640	8.8034	114.5876	0.352	0.0000	0.0000
2026/02/13	R4R2	04/02/2027	10.13 Call	Bond Future	11568.3700	11.5684	11309.0200	11.3090	2.242	0.0000	0.0000
2026/02/13	R4R2	04/02/2027	10.13 Put	Bond Future	312.7900	0.3128	329.8000	0.3298	5.438	0.0000	0.0000
2026/02/13	R4R2	06/05/2027		Bond Future	8.8352	111.6841	8.8675	111.3995	0.366	0.0000	0.0000
2026/02/13	R4R2	06/05/2027	9.00 Call	Bond Future	4654.9400	4.6549	4473.7600	4.4738	3.892	0.0000	0.0000
2026/02/13	R4R2	06/05/2027	9.00 Put	Bond Future	3215.2100	3.2152	3318.6600	3.3187	3.218	0.0000	0.0000
2026/02/13	RR87	07/05/2026		Bond Future	6.7134	103.0794	6.7389	103.0649	0.381	0.0000	0.0000
2026/02/13	RR87	07/05/2026	6.81 Call	Bond Future	88.6777	0.0887	77.3525	0.0774	12.771	0.0000	0.0000
2026/02/13	RR87	07/05/2026	6.81 Put	Bond Future	33.9477	0.0339	37.0925	0.0371	9.263	0.0000	0.0000
2026/02/13	RR87	06/08/2026		Bond Future	6.3440	101.1959	6.3841	101.1817	0.633	0.0000	0.0000
2026/02/13	RR87	06/08/2026	6.53 Call	Bond Future	100.0394	0.1000	88.0051	0.0880	12.030	0.0000	0.0000
2026/02/13	RR87	06/08/2026	6.53 Put	Bond Future	34.0294	0.0340	36.2351	0.0362	6.482	0.0000	0.0000
2026/02/13	RR87	05/11/2026		Bond Future	4.8461	102.9397	5.0099	102.9208	3.380	0.0000	0.0000
2026/02/13	RR87	05/11/2026	5.27 Call	Bond Future	53.7995	0.0538	39.2396	0.0392	27.063	0.0000	0.0000
2026/02/13	RR87	05/11/2026	5.27 Put	Bond Future	5.0595	0.0051	9.3396	0.0093	84.596	0.0000	0.0000
2026/02/13	RR88	07/05/2026		Bond Future	6.7803	106.4650	6.7877	106.4537	0.109	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
2026/02/13	RR88	07/05/2026	6.84 Call	Bond Future	222.4981	0.2225	212.9451	0.2129	4.294	0.0000	0.0000
2026/02/13	RR88	07/05/2026	6.84 Put	Bond Future	131.3481	0.1313	133.1051	0.1331	1.338	0.0000	0.0000
2026/02/13	RR88	06/08/2026		Bond Future	6.7037	105.4513	6.7117	105.4416	0.119	0.0000	0.0000
2026/02/13	RR88	06/08/2026	6.79 Call	Bond Future	311.8242	0.3118	299.9263	0.2999	3.816	0.0000	0.0000
2026/02/13	RR88	06/08/2026	6.79 Put	Bond Future	207.3642	0.2074	205.1163	0.2051	1.084	0.0000	0.0000
2026/02/13	RR88	05/11/2026		Bond Future	6.6172	106.6948	6.6313	106.6800	0.212	0.0000	0.0000
2026/02/13	RR88	05/11/2026	6.71 Call	Bond Future	327.6855	0.3277	315.3833	0.3154	3.754	0.0000	0.0000
2026/02/13	RR88	05/11/2026	6.71 Put	Bond Future	229.8855	0.2299	232.3833	0.2324	1.087	0.0000	0.0000
2026/02/13	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/13	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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