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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/02/2026 TO 16/02/2026

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
2026/02/16	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/02/16	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/02/16	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/02/16	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/02/16	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/02/16	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000
2026/02/16	2029	07/05/2026		Bond Future	147.2931	147.2931	147.5827	0.197	0.0000	0.0000
2026/02/16	2029	07/05/2026	141.82 Call	Bond Future	5473.0700	5.4731	5762.7100	5.292	0.0000	0.0000
2026/02/16	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	2029	06/08/2026		Bond Future	149.9666	149.9666	150.2615	0.197	0.0000	0.0000
2026/02/16	2029	06/08/2026	144.10 Call	Bond Future	5866.5500	5.8666	6161.4800	5.027	0.0000	0.0000
2026/02/16	2029	06/08/2026	144.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Open Interest

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/16	2029	05/11/2026		Bond Future	151.1028	151.1028	151.4033	151.4033	0.199	0.0000
2026/02/16	2029	05/11/2026	147.56 Call	Bond Future	3542.7900	3.5428	3843.3000	3.8433	8.482	0.0000
2026/02/16	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/16	2029	04/02/2027		Bond Future	153.7346	153.7346	154.0407	154.0407	0.199	0.0000
2026/02/16	2029	04/02/2027	149.72 Call	Bond Future	4014.5600	4.0146	4320.7000	4.3207	7.626	0.0000
2026/02/16	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/16	2029	06/05/2027		Bond Future	154.8417	154.8417	155.1537	155.1537	0.201	0.0000
2026/02/16	2029	06/05/2027	153.32 Call	Bond Future	1521.7400	1.5217	1833.6900	1.8337	20.500	0.0000
2026/02/16	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/16	2030	07/05/2026	7.21 Put	Bond Future	332.4800	0.3325	290.4100	0.2904	12.653	0.0000
2026/02/16	2030	07/05/2026	7.21 Call	Bond Future	613.9500	0.6140	660.1000	0.6601	7.517	0.0000
2026/02/16	2030	07/05/2026	7.71 Put	Bond Future	60.7100	0.0607	49.3000	0.0493	18.794	0.0000
2026/02/16	2030	07/05/2026	7.71 Call	Bond Future	1959.1600	1.9592	2035.9700	2.0360	3.921	0.0000
2026/02/16	2030	07/05/2026	7.92 Call	Bond Future	2598.2700	2.5983	2680.1900	2.6802	3.153	0.0000
2026/02/16	2030	07/05/2026	7.92 Put	Bond Future	30.0200	0.0300	23.7200	0.0237	20.986	0.0000
2026/02/16	2030	07/05/2026		Bond Future	7.1240	105.0347	7.0970	105.1229	0.378	0.0000
2026/02/16	2030	07/05/2026	9.39 Call	Bond Future	7107.3800	7.1074	7195.5200	7.1955	1.240	0.0000
2026/02/16	2030	07/05/2026	9.39 Put	Bond Future	0.2200	0.0002	0.1400	0.0001	36.364	0.0000
2026/02/16	2030	06/08/2026		Bond Future	7.1242	102.9062	7.0950	102.9960	0.410	0.0000
2026/02/16	2030	06/08/2026	9.22 Call	Bond Future	6217.6000	6.2176	6305.2900	6.3053	1.410	0.0000
2026/02/16	2030	06/08/2026	9.22 Put	Bond Future	15.1500	0.0152	13.0400	0.0130	13.927	0.0000
2026/02/16	2030	06/08/2026	7.21 Put	Bond Future	556.5900	0.5566	512.6600	0.5127	7.893	0.0000
2026/02/16	2030	06/08/2026	7.21 Call	Bond Future	820.1300	0.8201	866.0000	0.8660	5.593	0.0000
2026/02/16	2030	06/08/2026	7.71 Put	Bond Future	215.8900	0.2159	194.8300	0.1948	9.755	0.0000
2026/02/16	2030	06/08/2026	7.71 Call	Bond Future	1997.9100	1.9979	2066.6500	2.0667	3.441	0.0000
2026/02/16	2030	06/08/2026	8.06 Call	Bond Future	2942.3900	2.9424	3019.8500	3.0199	2.633	0.0000
2026/02/16	2030	06/08/2026	8.06 Put	Bond Future	113.9100	0.1139	101.5700	0.1016	10.833	0.0000
2026/02/16	2030	05/11/2026		Bond Future	7.1270	104.6750	7.0952	104.7666	0.446	0.0000
2026/02/16	2030	05/11/2026	8.39 Call	Bond Future	3703.5500	3.7036	3783.1200	3.7831	2.148	0.0000
2026/02/16	2030	05/11/2026	8.39 Put	Bond Future	143.9900	0.1440	131.9700	0.1320	8.348	0.0000
2026/02/16	2030	04/02/2027		Bond Future	7.1393	102.4665	7.1044	102.5599	0.489	0.0000
2026/02/16	2030	04/02/2027	7.82 Call	Bond Future	2226.2400	2.2262	2292.9400	2.2929	2.996	0.0000
2026/02/16	2030	04/02/2027	7.82 Put	Bond Future	424.7100	0.4247	398.0000	0.3980	6.289	0.0000
2026/02/16	2030	06/05/2027		Bond Future	7.1851	104.1764	7.1465	104.2717	0.538	0.0000
2026/02/16	2030	06/05/2027	7.27 Call	Bond Future	1119.7700	1.1198	1168.3600	1.1684	4.339	0.0000
2026/02/16	2030	06/05/2027	7.27 Put	Bond Future	910.5300	0.9105	863.7900	0.8638	5.133	0.0000
2026/02/16	2031	07/05/2026		Bond Future	116.2213	116.2213	116.3102	116.3102	0.076	0.0000
2026/02/16	2031	07/05/2026	113.84 Call	Bond Future	2381.9500	2.3820	2470.5600	2.4706	3.720	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
2026/02/16	2031	07/05/2026	113.84 Put	Bond Future	0.6400	0.0006	0.3700	0.0004	42.188	0.0000
2026/02/16	2031	06/08/2026		Bond Future	115.9159	115.9159	116.0064	116.0064	0.078	0.0000
2026/02/16	2031	06/08/2026	113.81 Call	Bond Future	2126.9000	2.1269	2213.1400	2.2131	4.055	0.0000
2026/02/16	2031	06/08/2026	113.81 Put	Bond Future	21.0500	0.0211	16.7100	0.0167	20.618	0.0000
2026/02/16	2031	05/11/2026		Bond Future	117.9357	117.9357	118.0282	118.0282	0.078	0.0000
2026/02/16	2031	05/11/2026	111.49 Call	Bond Future	6445.7400	6.4457	6538.1700	6.5382	1.434	0.0000
2026/02/16	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/16	2031	04/02/2027		Bond Future	117.5374	117.5374	117.6320	117.6320	0.080	0.0000
2026/02/16	2031	04/02/2027	116.18 Call	Bond Future	1551.3400	1.5513	1625.3500	1.6254	4.771	0.0000
2026/02/16	2031	04/02/2027	116.18 Put	Bond Future	193.9100	0.1939	173.3700	0.1734	10.593	0.0000
2026/02/16	2031	06/05/2027		Bond Future	119.5278	119.5278	119.6243	119.6243	0.081	0.0000
2026/02/16	2031	06/05/2027	116.87 Call	Bond Future	2708.8900	2.7089	2798.7500	2.7988	3.317	0.0000
2026/02/16	2031	06/05/2027	116.87 Put	Bond Future	51.1400	0.0511	44.4700	0.0445	13.043	0.0000
2026/02/16	2032	07/05/2026		Bond Future	7.5745	104.0934	7.5427	104.2453	0.420	0.0000
2026/02/16	2032	07/05/2026	10.14 Call	Bond Future	11390.0600	11.3901	11541.8700	11.5419	1.333	0.0000
2026/02/16	2032	07/05/2026	10.14 Put	Bond Future	0.1500	0.0002	0.1000	0.0001	33.333	0.0000
2026/02/16	2032	06/08/2026		Bond Future	7.5962	105.9574	7.5626	106.1120	0.442	0.0000
2026/02/16	2032	06/08/2026	10.12 Call	Bond Future	10848.2700	10.8483	11001.4500	11.0015	1.412	0.0000
2026/02/16	2032	06/08/2026	10.12 Put	Bond Future	8.2900	0.0083	6.9000	0.0069	16.767	0.0000
2026/02/16	2032	05/11/2026		Bond Future	7.6281	103.6217	7.5925	103.7792	0.466	0.0000
2026/02/16	2032	05/11/2026	9.16 Call	Bond Future	6671.2400	6.6712	6813.8100	6.8138	2.137	0.0000
2026/02/16	2032	05/11/2026	9.16 Put	Bond Future	160.1100	0.1601	145.1900	0.1452	9.319	0.0000
2026/02/16	2032	04/02/2027		Bond Future	7.6700	105.4011	7.6323	105.5616	0.492	0.0000
2026/02/16	2032	04/02/2027	8.48 Call	Bond Future	3959.2600	3.9593	4079.6300	4.0796	3.040	0.0000
2026/02/16	2032	04/02/2027	8.48 Put	Bond Future	590.8200	0.5908	550.7000	0.5507	6.791	0.0000
2026/02/16	2032	06/05/2027		Bond Future	7.7274	103.0049	7.6872	103.1684	0.520	0.0000
2026/02/16	2032	06/05/2027	7.80 Call	Bond Future	1852.1000	1.8521	1935.2300	1.9352	4.488	0.0000
2026/02/16	2032	06/05/2027	7.80 Put	Bond Future	1557.9000	1.5579	1477.5500	1.4776	5.158	0.0000
2026/02/16	2033	07/05/2026		Bond Future	146.6587	146.6587	146.5463	146.5463	0.077	0.0000
2026/02/16	2033	07/05/2026	135.16 Call	Bond Future	11498.6600	11.4987	11386.2500	11.3863	0.978	0.0000
2026/02/16	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/16	2033	06/08/2026		Bond Future	149.3207	149.3207	149.2061	149.2061	0.077	0.0000
2026/02/16	2033	06/08/2026	134.25 Call	Bond Future	15070.6500	15.0707	14956.1300	14.9561	0.760	0.0000
2026/02/16	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/16	2033	05/11/2026		Bond Future	150.3435	150.3435	150.2275	150.2275	0.077	0.0000
2026/02/16	2033	05/11/2026	137.26 Call	Bond Future	13083.5100	13.0835	12967.4700	12.9675	0.887	0.0000
2026/02/16	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/16	2033	04/02/2027		Bond Future	152.9623	152.9623	152.8445	152.8445	0.077	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	
2026/02/16	2033	04/02/2027	142.71	Call	Bond Future	10252.2800	10.2523	10134.5300	10.1345	1.149	0.0000	0.0000
2026/02/16	2033	04/02/2027	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	2033	06/05/2027			Bond Future	153.9517	153.9517	153.8326	153.8326	0.077	0.0000	0.0000
2026/02/16	2033	06/05/2027	151.21	Call	Bond Future	2741.6500	2.7417	2622.6100	2.6226	4.342	0.0000	0.0000
2026/02/16	2033	06/05/2027	151.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	2037	07/05/2026	9.00	Put	Bond Future	151.3200	0.1513	126.0400	0.1260	16.706	0.0000	0.0000
2026/02/16	2037	07/05/2026	9.00	Call	Bond Future	5123.7600	5.1238	5285.5000	5.2855	3.157	0.0000	0.0000
2026/02/16	2037	07/05/2026	9.49	Put	Bond Future	38.9300	0.0389	30.8300	0.0308	20.807	0.0000	0.0000
2026/02/16	2037	07/05/2026	9.49	Call	Bond Future	8190.2400	8.1902	8369.1600	8.3692	2.185	0.0000	0.0000
2026/02/16	2037	07/05/2026	10.06	Call	Bond Future	11682.9600	11.6830	11867.8200	11.8678	1.582	0.0000	0.0000
2026/02/16	2037	07/05/2026	10.06	Put	Bond Future	8.6500	0.0087	6.4900	0.0065	24.971	0.0000	0.0000
2026/02/16	2037	07/05/2026	12.40	Call	Bond Future	24379.6000	24.3796	24566.6200	24.5666	0.767	0.0000	0.0000
2026/02/16	2037	07/05/2026	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	2037	07/05/2026	10.95	Put	Bond Future	0.1900	0.0002	0.1200	0.0001	36.842	0.0000	0.0000
2026/02/16	2037	07/05/2026	10.95	Call	Bond Future	16823.5100	16.8235	17010.4600	17.0105	1.111	0.0000	0.0000
2026/02/16	2037	07/05/2026			Bond Future	8.2753	103.9272	8.2490	104.1143	0.318	0.0000	0.0000
2026/02/16	2037	07/05/2026	11.32	Call	Bond Future	18845.3800	18.8454	19032.3900	19.0324	0.992	0.0000	0.0000
2026/02/16	2037	07/05/2026	11.32	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2026/02/16	2037	06/08/2026			Bond Future	8.3179	101.5283	8.2906	101.7187	0.329	0.0000	0.0000
2026/02/16	2037	06/08/2026	11.71	Call	Bond Future	20342.6500	20.3427	20532.7900	20.5328	0.935	0.0000	0.0000
2026/02/16	2037	06/08/2026	11.71	Put	Bond Future	1.2700	0.0013	1.0300	0.0010	18.898	0.0000	0.0000
2026/02/16	2037	06/08/2026	11.30	Call	Bond Future	18200.6300	18.2006	18390.2100	18.3902	1.042	0.0000	0.0000
2026/02/16	2037	06/08/2026	11.30	Put	Bond Future	4.7600	0.0048	3.9600	0.0040	16.807	0.0000	0.0000
2026/02/16	2037	06/08/2026	10.70	Call	Bond Future	14940.2600	14.9403	15127.0100	15.1270	1.250	0.0000	0.0000
2026/02/16	2037	06/08/2026	10.70	Put	Bond Future	27.0900	0.0271	23.4600	0.0235	13.400	0.0000	0.0000
2026/02/16	2037	06/08/2026	10.02	Put	Bond Future	118.1500	0.1182	105.5200	0.1055	10.690	0.0000	0.0000
2026/02/16	2037	06/08/2026	10.02	Call	Bond Future	11093.7300	11.0937	11271.4800	11.2715	1.602	0.0000	0.0000
2026/02/16	2037	05/11/2026	10.83	Call	Bond Future	15220.5500	15.2206	15407.1800	15.4072	1.226	0.0000	0.0000
2026/02/16	2037	05/11/2026	10.83	Put	Bond Future	80.5600	0.0806	73.3200	0.0733	8.987	0.0000	0.0000
2026/02/16	2037	05/11/2026	10.23	Call	Bond Future	12003.2700	12.0033	12179.0100	12.1790	1.464	0.0000	0.0000
2026/02/16	2037	05/11/2026	10.23	Put	Bond Future	247.1700	0.2472	229.0400	0.2290	7.335	0.0000	0.0000
2026/02/16	2037	05/11/2026	9.46	Put	Bond Future	584.2500	0.5843	546.5900	0.5466	6.446	0.0000	0.0000
2026/02/16	2037	05/11/2026	9.46	Call	Bond Future	7729.1500	7.7292	7885.3600	7.8854	2.021	0.0000	0.0000
2026/02/16	2037	05/11/2026			Bond Future	8.3616	103.2733	8.3332	103.4672	0.339	0.0000	0.0000
2026/02/16	2037	05/11/2026	10.62	Call	Bond Future	14097.6300	14.0976	14281.2800	14.2813	1.303	0.0000	0.0000
2026/02/16	2037	05/11/2026	10.62	Put	Bond Future	121.9400	0.1219	111.7200	0.1117	8.381	0.0000	0.0000
2026/02/16	2037	04/02/2027			Bond Future	8.4125	100.7902	8.3830	100.9877	0.351	0.0000	0.0000
2026/02/16	2037	04/02/2027	9.51	Call	Bond Future	7774.6700	7.7747	7930.1300	7.9301	2.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/02/16	2037	04/02/2027	9.51 Put	Bond Future	774.6200	0.7746	732.5900	0.7326	5.426	0.0000	0.0000
2026/02/16	2037	04/02/2027	9.81 Call	Bond Future	9370.2800	9.3703	9535.3300	9.5353	1.761	0.0000	0.0000
2026/02/16	2037	04/02/2027	9.81 Put	Bond Future	569.9400	0.5699	537.5000	0.5375	5.692	0.0000	0.0000
2026/02/16	2037	04/02/2027	9.31 Call	Bond Future	6719.5800	6.7196	6867.3200	6.8673	2.199	0.0000	0.0000
2026/02/16	2037	04/02/2027	9.31 Put	Bond Future	945.9300	0.9459	896.1800	0.8962	5.259	0.0000	0.0000
2026/02/16	2037	04/02/2027	8.44 Put	Bond Future	2408.6800	2.4087	2305.3800	2.3054	4.289	0.0000	0.0000
2026/02/16	2037	04/02/2027	8.44 Call	Bond Future	2592.4500	2.5925	2686.6400	2.6866	3.633	0.0000	0.0000
2026/02/16	2037	06/05/2027		Bond Future	8.4778	102.4716	8.4471	102.6727	0.362	0.0000	0.0000
2026/02/16	2037	06/05/2027	8.58 Call	Bond Future	3259.7800	3.2598	3361.8200	3.3618	3.130	0.0000	0.0000
2026/02/16	2037	06/05/2027	8.58 Put	Bond Future	2593.6700	2.5937	2494.6400	2.4946	3.818	0.0000	0.0000
2026/02/16	2038	07/05/2026		Bond Future	165.3341	165.3341	165.2301	165.2301	0.063	0.0000	0.0000
2026/02/16	2038	07/05/2026	144.53 Call	Bond Future	20804.0500	20.8041	20700.1200	20.7001	0.500	0.0000	0.0000
2026/02/16	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	2038	06/08/2026		Bond Future	166.1424	166.1424	166.0369	166.0369	0.064	0.0000	0.0000
2026/02/16	2038	06/08/2026	144.72 Call	Bond Future	21422.4200	21.4224	21316.8500	21.3169	0.493	0.0000	0.0000
2026/02/16	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	2038	05/11/2026		Bond Future	169.0380	169.0380	168.9310	168.9310	0.063	0.0000	0.0000
2026/02/16	2038	05/11/2026	146.31 Call	Bond Future	22727.9900	22.7280	22621.0000	22.6210	0.471	0.0000	0.0000
2026/02/16	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	2038	04/02/2027		Bond Future	169.7561	169.7561	169.6478	169.6478	0.064	0.0000	0.0000
2026/02/16	2038	04/02/2027	153.83 Call	Bond Future	15926.1400	15.9261	15817.8100	15.8178	0.680	0.0000	0.0000
2026/02/16	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	2038	06/05/2027		Bond Future	172.6329	172.6329	172.5232	172.5232	0.063	0.0000	0.0000
2026/02/16	2038	06/05/2027	166.10 Call	Bond Future	6532.8600	6.5329	6423.2400	6.4232	1.678	0.0000	0.0000
2026/02/16	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	2040	07/05/2026	12.22 Call	Bond Future	24792.6200	24.7926	25092.8500	25.0929	1.211	0.0000	0.0000
2026/02/16	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	2040	07/05/2026	11.72 Call	Bond Future	21961.6100	21.9616	22261.8300	22.2618	1.367	0.0000	0.0000
2026/02/16	2040	07/05/2026	11.72 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2026/02/16	2040	07/05/2026	10.70 Put	Bond Future	3.3000	0.0033	2.2600	0.0023	31.515	0.0000	0.0000
2026/02/16	2040	07/05/2026	10.70 Call	Bond Future	15704.0900	15.7041	16003.2800	16.0033	1.905	0.0000	0.0000
2026/02/16	2040	07/05/2026	12.53 Call	Bond Future	26474.9400	26.4749	26775.1700	26.7752	1.134	0.0000	0.0000
2026/02/16	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	2040	07/05/2026	12.03 Call	Bond Future	23734.2800	23.7343	24034.5100	24.0345	1.265	0.0000	0.0000
2026/02/16	2040	07/05/2026	12.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	2040	07/05/2026	11.12 Put	Bond Future	0.4600	0.0005	0.2900	0.0003	36.957	0.0000	0.0000
2026/02/16	2040	07/05/2026	11.12 Call	Bond Future	18361.7400	18.3617	18661.8000	18.6618	1.634	0.0000	0.0000
2026/02/16	2040	07/05/2026		Bond Future	8.5483	106.0963	8.5117	106.3965	0.428	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	
2026/02/16	2040	07/05/2026	11.67 Call	Bond Future	21670.2300	21.6702	21970.4500	21.9705	1.385	0.0000	0.0000
2026/02/16	2040	07/05/2026	11.67 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2026/02/16	2040	07/05/2026	8.65 Put	Bond Future	1020.3000	1.0203	880.9600	0.8810	13.657	0.0000	0.0000
2026/02/16	2040	07/05/2026	8.65 Call	Bond Future	1848.8500	1.8489	2009.7400	2.0097	8.702	0.0000	0.0000
2026/02/16	2040	06/08/2026		Bond Future	8.5946	103.4856	8.5568	103.7913	0.440	0.0000	0.0000
2026/02/16	2040	06/08/2026	12.19 Call	Bond Future	24052.7300	24.0527	24358.1800	24.3582	1.270	0.0000	0.0000
2026/02/16	2040	06/08/2026	12.19 Put	Bond Future	0.9600	0.0010	0.7400	0.0007	22.917	0.0000	0.0000
2026/02/16	2040	05/11/2026		Bond Future	8.6415	105.2642	8.6024	105.5754	0.452	0.0000	0.0000
2026/02/16	2040	05/11/2026	11.06 Call	Bond Future	17050.0100	17.0500	17349.2800	17.3493	1.755	0.0000	0.0000
2026/02/16	2040	05/11/2026	11.06 Put	Bond Future	111.3800	0.1114	99.4900	0.0995	10.675	0.0000	0.0000
2026/02/16	2040	05/11/2026	11.27 Call	Bond Future	18289.8400	18.2898	18592.6300	18.5926	1.656	0.0000	0.0000
2026/02/16	2040	05/11/2026	11.27 Put	Bond Future	73.6800	0.0737	65.3100	0.0653	11.360	0.0000	0.0000
2026/02/16	2040	05/11/2026	10.67 Call	Bond Future	14720.4000	14.7204	15009.8600	15.0099	1.966	0.0000	0.0000
2026/02/16	2040	05/11/2026	10.67 Put	Bond Future	229.6400	0.2296	207.9400	0.2079	9.450	0.0000	0.0000
2026/02/16	2040	05/11/2026	9.91 Put	Bond Future	578.9000	0.5789	530.8700	0.5309	8.297	0.0000	0.0000
2026/02/16	2040	05/11/2026	9.91 Call	Bond Future	10002.2900	10.0023	10265.4200	10.2654	2.631	0.0000	0.0000
2026/02/16	2040	04/02/2027		Bond Future	8.6950	102.5648	8.6545	102.8816	0.465	0.0000	0.0000
2026/02/16	2040	04/02/2027	9.93 Call	Bond Future	9859.7700	9.8598	10119.7500	10.1198	2.637	0.0000	0.0000
2026/02/16	2040	04/02/2027	9.93 Put	Bond Future	811.3900	0.8114	754.5800	0.7546	7.002	0.0000	0.0000
2026/02/16	2040	04/02/2027	10.17 Call	Bond Future	11317.2200	11.3172	11587.7300	11.5877	2.390	0.0000	0.0000
2026/02/16	2040	04/02/2027	10.17 Put	Bond Future	642.5200	0.6425	596.2400	0.5962	7.203	0.0000	0.0000
2026/02/16	2040	04/02/2027	9.67 Call	Bond Future	8291.0200	8.2910	8536.7200	8.5367	2.963	0.0000	0.0000
2026/02/16	2040	04/02/2027	9.67 Put	Bond Future	1051.0900	1.0511	980.0000	0.9800	6.763	0.0000	0.0000
2026/02/16	2040	04/02/2027	8.78 Put	Bond Future	2668.1100	2.6681	2515.5800	2.5156	5.717	0.0000	0.0000
2026/02/16	2040	04/02/2027	8.78 Call	Bond Future	3329.7000	3.3297	3493.9600	3.4940	4.933	0.0000	0.0000
2026/02/16	2040	06/05/2027		Bond Future	8.7608	104.2755	8.7189	104.5979	0.478	0.0000	0.0000
2026/02/16	2040	06/05/2027	8.88 Call	Bond Future	3952.8900	3.9529	4123.6000	4.1236	4.319	0.0000	0.0000
2026/02/16	2040	06/05/2027	8.88 Put	Bond Future	3043.3800	3.0434	2891.6600	2.8917	4.985	0.0000	0.0000
2026/02/16	2043	07/05/2026		Bond Future	129.4778	129.4778	129.4621	129.4621	0.012	0.0000	0.0000
2026/02/16	2043	07/05/2026	111.70 Call	Bond Future	17777.8100	17.7778	17762.0500	17.7621	0.089	0.0000	0.0000
2026/02/16	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	2043	06/08/2026		Bond Future	128.9832	128.9832	128.9674	128.9674	0.012	0.0000	0.0000
2026/02/16	2043	06/08/2026	110.88 Call	Bond Future	18103.1800	18.1032	18087.3500	18.0874	0.087	0.0000	0.0000
2026/02/16	2043	06/08/2026	110.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	33.333	0.0000	0.0000
2026/02/16	2043	05/11/2026		Bond Future	131.2307	131.2307	131.2149	131.2149	0.012	0.0000	0.0000
2026/02/16	2043	05/11/2026	112.84 Call	Bond Future	18390.7073	18.3907	18374.8566	18.3749	0.086	0.0000	0.0000
2026/02/16	2043	05/11/2026	112.84 Put	Bond Future	0.0073	0.0000	0.0066	0.0000	10.137	0.0000	0.0000
2026/02/16	2043	04/02/2027		Bond Future	130.6275	130.6275	130.6120	130.6120	0.012	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
2026/02/16	2043	04/02/2027	117.63 Call	Bond Future	13007.3376	13.0073	12991.5688	0.121	0.0000	0.0000
2026/02/16	2043	04/02/2027	117.63 Put	Bond Future	9.8876	0.0099	9.6088	0.0096	0.0000	0.0000
2026/02/16	2043	06/05/2027		Bond Future	132.8392	132.8392	132.8238	0.012	0.0000	0.0000
2026/02/16	2043	06/05/2027	127.48 Call	Bond Future	5982.2751	5.9823	5964.1961	5.9642	0.302	0.0000
2026/02/16	2043	06/05/2027	127.48 Put	Bond Future	623.1051	0.6231	620.4261	0.6204	0.430	0.0000
2026/02/16	2044	07/05/2026		Bond Future	8.7484	102.4325	8.7119	102.7589	0.417	0.0000
2026/02/16	2044	07/05/2026	11.80 Call	Bond Future	22480.7800	22.4808	22807.2200	22.8072	1.452	0.0000
2026/02/16	2044	07/05/2026	11.80 Put	Bond Future	0.0700	0.0001	0.0400	0.0000	42.857	0.0000
2026/02/16	2044	07/05/2026	10.00 Call	Bond Future	10349.2900	10.3493	10663.8200	10.6638	3.039	0.0000
2026/02/16	2044	07/05/2026	10.00 Put	Bond Future	49.5600	0.0496	37.6200	0.0376	24.092	0.0000
2026/02/16	2044	07/05/2026	Put	Bond Future	924.8600	0.9249	802.6200	0.8026	13.217	0.0000
2026/02/16	2044	07/05/2026	Call	Bond Future	3357.3200	3.3573	3561.5500	3.5616	6.083	0.0000
2026/02/16	2044	06/08/2026		Bond Future	8.7950	99.8815	8.7574	100.2138	0.428	0.0000
2026/02/16	2044	06/08/2026	12.42 Call	Bond Future	25553.3100	25.5533	25885.3100	25.8853	1.299	0.0000
2026/02/16	2044	06/08/2026	12.42 Put	Bond Future	1.4000	0.0014	1.0900	0.0011	22.143	0.0000
2026/02/16	2044	05/11/2026		Bond Future	8.8417	101.5981	8.8030	101.9364	0.438	0.0000
2026/02/16	2044	05/11/2026	11.34 Call	Bond Future	18744.3300	18.7443	19070.0000	19.0700	1.737	0.0000
2026/02/16	2044	05/11/2026	11.34 Put	Bond Future	119.2200	0.1192	106.6400	0.1066	10.552	0.0000
2026/02/16	2044	04/02/2027		Bond Future	8.8943	98.9609	8.8544	99.3053	0.449	0.0000
2026/02/16	2044	04/02/2027	10.18 Call	Bond Future	11166.3300	11.1663	11446.9400	11.4469	2.513	0.0000
2026/02/16	2044	04/02/2027	10.18 Put	Bond Future	974.2800	0.9743	910.5700	0.9106	6.539	0.0000
2026/02/16	2044	06/05/2027		Bond Future	8.9576	100.6115	8.9163	100.9620	0.461	0.0000
2026/02/16	2044	06/05/2027	9.08 Call	Bond Future	4372.3800	4.3724	4558.9500	4.5590	4.267	0.0000
2026/02/16	2044	06/05/2027	9.08 Put	Bond Future	3342.8000	3.3428	3178.8700	3.1789	4.904	0.0000
2026/02/16	2046	07/05/2026		Bond Future	148.0484	148.0484	148.4786	148.4786	0.291	0.0000
2026/02/16	2046	07/05/2026	124.95 Call	Bond Future	23098.4100	23.0984	23528.5900	23.5286	1.862	0.0000
2026/02/16	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/16	2046	06/08/2026		Bond Future	150.7355	150.7355	151.1735	151.1735	0.291	0.0000
2026/02/16	2046	06/08/2026	122.38 Call	Bond Future	28355.5400	28.3555	28793.5400	28.7935	1.545	0.0000
2026/02/16	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/16	2046	05/11/2026		Bond Future	151.0407	151.0407	151.4868	151.4868	0.295	0.0000
2026/02/16	2046	05/11/2026	125.48 Call	Bond Future	25560.6700	25.5607	26006.7500	26.0068	1.745	0.0000
2026/02/16	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/16	2046	04/02/2027		Bond Future	153.6708	153.6708	154.1251	154.1251	0.296	0.0000
2026/02/16	2046	04/02/2027	131.09 Call	Bond Future	22580.7900	22.5808	23035.0800	23.0351	2.012	0.0000
2026/02/16	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/16	2046	06/05/2027		Bond Future	153.9191	153.9191	154.3816	154.3816	0.300	0.0000
2026/02/16	2046	06/05/2027	148.99 Call	Bond Future	4929.0700	4.9291	5391.5600	5.3916	9.383	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
2026/02/16	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/16	2050	07/05/2026		Bond Future	153.2833	153.2833	153.9293	0.421	0.0000	0.0000
2026/02/16	2050	07/05/2026	124.07 Call	Bond Future	29213.3300	29.2133	29859.2700	2.211	0.0000	0.0000
2026/02/16	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	2050	06/08/2026		Bond Future	153.6236	153.6236	154.2812	0.428	0.0000	0.0000
2026/02/16	2050	06/08/2026	123.27 Call	Bond Future	30353.6200	30.3536	31011.2100	2.166	0.0000	0.0000
2026/02/16	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	2050	05/11/2026		Bond Future	156.3011	156.3011	156.9705	0.428	0.0000	0.0000
2026/02/16	2050	05/11/2026	123.84 Call	Bond Future	32461.0900	32.4611	33130.5300	2.062	0.0000	0.0000
2026/02/16	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	2050	04/02/2027		Bond Future	156.5429	156.5429	157.2247	0.436	0.0000	0.0000
2026/02/16	2050	04/02/2027	132.39 Call	Bond Future	24152.8700	24.1529	24834.6700	2.823	0.0000	0.0000
2026/02/16	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	2050	06/05/2027		Bond Future	159.1954	159.1954	159.8894	0.436	0.0000	0.0000
2026/02/16	2050	06/05/2027	150.46 Call	Bond Future	8735.4300	8.7354	9429.4300	7.945	0.0000	0.0000
2026/02/16	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/16	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/16	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/16	AL37	05/02/2026		Index Future	1273.4360	1273.4360	1273.4360	0.000	0.0000	0.0000
2026/02/16	AL37	07/05/2026		Index Future	1301.2560	1301.2560	1302.7860	0.118	0.0000	0.0000
2026/02/16	AL37	06/08/2026		Index Future	1324.3070	1324.3070	1325.8650	0.118	0.0000	0.0000
2026/02/16	AL37	05/11/2026		Index Future	1347.3430	1347.3430	1348.9370	0.118	0.0000	0.0000
2026/02/16	AL37	04/02/2027		Index Future	1370.5160	1370.5160	1372.1480	0.119	0.0000	0.0000
2026/02/16	AL37	06/05/2027		Index Future	1393.4740	1393.4740	1395.1450	0.120	0.0000	0.0000
2026/02/16	AL7T	05/02/2026		Index Future	1655.6690	1655.6690	1655.6690	0.000	0.0000	0.0000
2026/02/16	AL7T	07/05/2026		Index Future	1698.8480	1698.8480	1702.0210	0.187	0.0000	0.0000
2026/02/16	AL7T	06/08/2026		Index Future	1728.9430	1728.9430	1732.1720	0.187	0.0000	0.0000
2026/02/16	AL7T	05/11/2026		Index Future	1759.0180	1759.0180	1762.3150	0.187	0.0000	0.0000
2026/02/16	AL7T	04/02/2027		Index Future	1789.2710	1789.2710	1792.6380	0.188	0.0000	0.0000
2026/02/16	AL7T	06/05/2027		Index Future	1819.2430	1819.2430	1822.6820	0.189	0.0000	0.0000
2026/02/16	ALBI	05/02/2026		Index Future	1397.7070	1397.7070	1397.7070	0.000	0.0000	0.0000
2026/02/16	ALBI	07/05/2026		Index Future	1437.7450	1437.7450	1440.8420	0.215	0.0000	0.0000
2026/02/16	ALBI	06/08/2026		Index Future	1463.2140	1463.2140	1466.3670	0.215	0.0000	0.0000
2026/02/16	ALBI	05/11/2026		Index Future	1488.6670	1488.6670	1491.8840	0.216	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
2026/02/16	ALBI	04/02/2027		Index Future		1514.2700	1514.2700		1517.5540	0.217	0.0000	0.0000
2026/02/16	ALBI	06/05/2027		Index Future		1539.6360	1539.6360		1542.9880	0.218	0.0000	0.0000
2026/02/16	C002	31/03/2032		Price Contribution		100.0000	0.0000		100.0000	0.000	0.0000	0.0000
2026/02/16	C007	31/01/2037		Price Contribution		100.0000	0.0000		100.0000	0.000	0.0000	0.0000
2026/02/16	C030	31/01/2030		Price Contribution		100.0000	0.0000		100.0000	0.000	0.0000	0.0000
2026/02/16	C035	28/02/2035		Price Contribution		100.0000	0.0000		100.0000	0.000	0.0000	0.0000
2026/02/16	C038	31/01/2038		Price Contribution		100.0000	0.0000		100.0000	0.000	0.0000	0.0000
2026/02/16	C039	31/03/2039		Price Contribution		100.0000	0.0000		100.0000	0.000	0.0000	0.0000
2026/02/16	C040	06/10/2015		Price Contribution		100.0000	100.0000		100.0000	0.000	0.0000	0.0000
2026/02/16	C040	31/01/2040		Price Contribution		100.0000	0.0000		100.0000	0.000	0.0000	0.0000
2026/02/16	C044	31/01/2044		Price Contribution		100.0000	0.0000		100.0000	0.000	0.0000	0.0000
2026/02/16	C048	28/02/2048		Price Contribution		100.0000	0.0000		100.0000	0.000	0.0000	0.0000
2026/02/16	C050	31/12/2050		Price Contribution		100.0000	0.0000		100.0000	0.000	0.0000	0.0000
2026/02/16	C186	21/12/2026		Price Contribution		100.0000	0.0000		100.0000	0.000	0.0000	0.0000
2026/02/16	C202	07/12/2033		Price Contribution		100.0000	0.0000		100.0000	0.000	0.0000	0.0000
2026/02/16	C209	31/03/2036		Price Contribution		6.2500	93.7500		6.2500	0.000	0.0000	0.0000
2026/02/16	C210	31/03/2028		Price Contribution		100.0000	0.0000		100.0000	0.000	0.0000	0.0000
2026/02/16	C213	28/02/2031		Price Contribution		100.0000	0.0000		100.0000	0.000	0.0000	0.0000
2026/02/16	C214	28/02/2041		Price Contribution		100.0000	0.0000		100.0000	0.000	0.0000	0.0000
2026/02/16	C253	31/03/2053		Price Contribution		100.0000	0.0000		100.0000	0.000	0.0000	0.0000
2026/02/16	C219	31/03/2029		Price Contribution		100.0000	0.0000		100.0000	0.000	0.0000	0.0000
2026/02/16	C303	14/08/2015		Price Contribution		100.0000	100.0000		100.0000	0.000	0.0000	0.0000
2026/02/16	C303	28/02/2033		Price Contribution		100.0000	0.0000		100.0000	0.000	0.0000	0.0000
2026/02/16	C333	15/09/2033		Price Contribution		100.0000	0.0000		100.0000	0.000	0.0000	0.0000
2026/02/16	C431	31/01/2031		Price Contribution		100.0000	0.0000		100.0000	0.000	0.0000	0.0000
2026/02/16	C442	25/04/2042		Price Contribution		100.0000	0.0000		100.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/02/16	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/16	C818	21/12/2027		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/16	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/16	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/16	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/16	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/16	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/16	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/16	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/16	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2026/02/16	ES33	07/05/2026		Bond Future	8.4916	95.8291	8.4596	95.9954	0.376	0.0000	0.0000
2026/02/16	ES33	07/05/2026	11.69 Call	Bond Future	14948.5200	14.9485	15114.8400	15.1148	1.113	0.0000	0.0000
2026/02/16	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	ES33	06/08/2026		Bond Future	8.5456	97.5684	8.5122	97.7378	0.391	0.0000	0.0000
2026/02/16	ES33	06/08/2026	12.02 Call	Bond Future	15699.7900	15.6998	15869.1700	15.8692	1.079	0.0000	0.0000
2026/02/16	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	ES33	05/11/2026		Bond Future	8.6127	95.4775	8.5777	95.6500	0.407	0.0000	0.0000
2026/02/16	ES33	05/11/2026	10.83 Call	Bond Future	10149.0900	10.1491	10321.6400	10.3216	1.700	0.0000	0.0000
2026/02/16	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	ES33	04/02/2027		Bond Future	8.6933	97.1388	8.6564	97.3146	0.425	0.0000	0.0000
2026/02/16	ES33	04/02/2027	9.70 Call	Bond Future	4642.1900	4.6422	4818.0100	4.8180	3.787	0.0000	0.0000
2026/02/16	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	ES33	06/05/2027		Bond Future	8.7856	94.9916	8.7467	95.1707	0.442	0.0000	0.0000
2026/02/16	ES33	06/05/2027	8.80 Call	Bond Future	66.2500	0.0663	245.3800	0.2454	270.385	0.0000	0.0000
2026/02/16	ES33	06/05/2027	8.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	ES42	07/05/2026		Bond Future	8.9574	96.5421	8.9209	96.8417	0.408	0.0000	0.0000
2026/02/16	ES42	07/05/2026	12.20 Call	Bond Future	21900.6900	21.9007	22200.2900	22.2003	1.368	0.0000	0.0000
2026/02/16	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	ES42	06/08/2026		Bond Future	9.0066	98.2944	8.9689	98.5994	0.419	0.0000	0.0000
2026/02/16	ES42	06/08/2026	12.65 Call	Bond Future	23820.0600	23.8201	24125.0700	24.1251	1.280	0.0000	0.0000
2026/02/16	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	ES42	05/11/2026		Bond Future	9.0616	95.7438	9.0226	96.0545	0.430	0.0000	0.0000
2026/02/16	ES42	05/11/2026	11.66 Call	Bond Future	17779.0300	17.7790	18089.6600	18.0897	1.747	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
2026/02/16	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/16	ES42	04/02/2027		Bond Future	9.1226	97.4085	9.0824	97.7248	0.441	0.0000
2026/02/16	ES42	04/02/2027	10.29 Call	Bond Future	8548.6000	8.5486	8864.8800	8.8649	3.700	0.0000
2026/02/16	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/16	ES42	06/05/2027		Bond Future	9.1927	94.7935	9.1511	95.1154	0.453	0.0000
2026/02/16	ES42	06/05/2027	9.33 Call	Bond Future	1051.1100	1.0511	1373.0200	1.3730	30.626	0.0000
2026/02/16	ES42	06/05/2027	9.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/16	GOVI	05/02/2026		GOVI	1371.6830	1371.6830	1371.6830	1371.6830	0.000	0.0000
2026/02/16	GOVI	07/05/2026		GOVI	1411.3100	1411.3100	1414.4470	1414.4470	0.222	0.0000
2026/02/16	GOVI	07/05/2026	1,177. Call 00	GOVI	2343100.0000	234.3100	2374470.0000	237.4470	1.339	0.0000
2026/02/16	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/16	GOVI	06/08/2026		GOVI	1436.3120	1436.3120	1439.5040	1439.5040	0.222	0.0000
2026/02/16	GOVI	06/08/2026	1,189. Call 00	GOVI	2473120.0000	247.3120	2505040.0000	250.5040	1.291	0.0000
2026/02/16	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/16	GOVI	05/11/2026		GOVI	1461.2960	1461.2960	1464.5530	1464.5530	0.223	0.0000
2026/02/16	GOVI	05/11/2026	1,277. Call 00	GOVI	1842960.0000	184.2960	1875530.0000	187.5530	1.767	0.0000
2026/02/16	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/16	GOVI	04/02/2027		GOVI	1486.4290	1486.4290	1489.7530	1489.7530	0.224	0.0000
2026/02/16	GOVI	04/02/2027	1,369. Call 00	GOVI	1174290.0000	117.4290	1207530.0000	120.7530	2.831	0.0000
2026/02/16	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/16	GOVI	06/05/2027		GOVI	1511.3280	1511.3280	1514.7210	1514.7210	0.225	0.0000
2026/02/16	GOVI	06/05/2027	1,427. Call 00	GOVI	843280.0000	84.3280	877210.0000	87.7210	4.024	0.0000
2026/02/16	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/16	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/02/16	I258	07/05/2026		Bond Future	138.6202	138.6202	139.6874	139.6874	0.770	0.0000
2026/02/16	I258	07/05/2026	113.73 Call	Bond Future	24890.2400	24.8902	25957.4000	25.9574	4.287	0.0000
2026/02/16	I258	07/05/2026	113.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/16	I258	06/08/2026		Bond Future	138.2917	138.2917	139.3783	139.3783	0.786	0.0000
2026/02/16	I258	06/08/2026	112.95 Call	Bond Future	25341.6915	25.3417	26428.3105	26.4283	4.288	0.0000
2026/02/16	I258	06/08/2026	112.95 Put	Bond Future	0.0015	0.0000	0.0005	0.0000	68.667	0.0000
2026/02/16	I258	05/11/2026		Bond Future	140.7015	140.7015	141.8073	141.8073	0.786	0.0000
2026/02/16	I258	05/11/2026	114.95 Call	Bond Future	25751.6031	25.7516	26857.3350	26.8573	4.294	0.0000
2026/02/16	I258	05/11/2026	114.95 Put	Bond Future	0.1531	0.0002	0.0750	0.0001	51.042	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
2026/02/16	I258	04/02/2027		Bond Future	140.2630	140.2630	141.3891	141.3891	0.803	0.0000	0.0000
2026/02/16	I258	04/02/2027	118.90 Call	Bond Future	21377.3553	21.3774	22498.4281	22.4984	5.244	0.0000	0.0000
2026/02/16	I258	04/02/2027	118.90 Put	Bond Future	14.3153	0.0143	9.2981	0.0093	35.048	0.0000	0.0000
2026/02/16	I258	06/05/2027		Bond Future	142.6384	142.6384	143.7837	143.7837	0.803	0.0000	0.0000
2026/02/16	I258	06/05/2027	134.78 Call	Bond Future	9127.8416	9.1278	10042.8747	10.0429	10.025	0.0000	0.0000
2026/02/16	I258	06/05/2027	134.78 Put	Bond Future	1269.4616	1.2695	1039.1847	1.0392	18.140	0.0000	0.0000
2026/02/16	IGOV	05/02/2026		Index Future	438.7740	438.7740	438.7740	438.7740	0.000	0.0000	0.0000
2026/02/16	IGOV	07/05/2026		Index Future	455.6980	455.6980	456.2080	456.2080	0.112	0.0000	0.0000
2026/02/16	IGOV	06/08/2026		Index Future	463.8810	463.8810	464.4000	464.4000	0.112	0.0000	0.0000
2026/02/16	IGOV	05/11/2026		Index Future	472.0580	472.0580	472.5890	472.5890	0.112	0.0000	0.0000
2026/02/16	IGOV	04/02/2027		Index Future	480.2830	480.2830	480.8270	480.8270	0.113	0.0000	0.0000
2026/02/16	IGOV	06/05/2027		Index Future	488.4330	488.4330	488.9910	488.9910	0.114	0.0000	0.0000
2026/02/16	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/02/16	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/02/16	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/02/16	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/02/16	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/02/16	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/02/16	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/02/16	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/02/16	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/02/16	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/02/16	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/02/16	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/02/16	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/02/16	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/02/16	R033	07/05/2026		Bond Future	7.6770	113.3768	7.6505	113.5273	0.345	0.0000	0.0000
2026/02/16	R033	07/05/2026	10.38 Call	Bond Future	14093.6200	14.0936	14242.8300	14.2428	1.059	0.0000	0.0000
2026/02/16	R033	07/05/2026	10.38 Put	Bond Future	5.0400	0.0050	3.8100	0.0038	24.405	0.0000	0.0000
2026/02/16	R033	06/08/2026		Bond Future	7.7020	115.4070	7.6741	115.5602	0.362	0.0000	0.0000
2026/02/16	R033	06/08/2026	10.25 Call	Bond Future	13069.5700	13.0696	13212.0700	13.2121	1.090	0.0000	0.0000
2026/02/16	R033	06/08/2026	10.25 Put	Bond Future	116.8400	0.1168	106.1800	0.1062	9.124	0.0000	0.0000
2026/02/16	R033	05/11/2026		Bond Future	7.7363	112.3518	7.7070	112.5079	0.379	0.0000	0.0000
2026/02/16	R033	05/11/2026	9.33 Call	Bond Future	8708.5400	8.7085	8831.8300	8.8318	1.416	0.0000	0.0000
2026/02/16	R033	05/11/2026	9.33 Put	Bond Future	633.5900	0.6336	600.8500	0.6009	5.167	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
2026/02/16	R033	04/02/2027		Bond Future	7.7798	114.2807	7.7488	114.4397	0.398	0.0000
2026/02/16	R033	04/02/2027	8.65 Call	Bond Future	5953.2900	5.9533	6054.7200	6.0547	1.704	0.0000
2026/02/16	R033	04/02/2027	8.65 Put	Bond Future	1603.4900	1.6035	1545.9100	1.5459	3.591	0.0000
2026/02/16	R033	06/05/2027		Bond Future	7.8371	111.1505	7.8043	111.3126	0.419	0.0000
2026/02/16	R033	06/05/2027	7.93 Call	Bond Future	3329.1800	3.3292	3406.5700	3.4066	2.325	0.0000
2026/02/16	R033	06/05/2027	7.93 Put	Bond Future	2872.1200	2.8721	2787.4500	2.7875	2.948	0.0000
2026/02/16	R035	07/05/2026	10.66 Call	Bond Future	15582.0300	15.5820	15785.9900	15.7860	1.309	0.0000
2026/02/16	R035	07/05/2026	10.66 Put	Bond Future	0.1300	0.0001	0.0800	0.0001	38.462	0.0000
2026/02/16	R035	07/05/2026	10.16 Call	Bond Future	12911.0300	12.9110	13114.5100	13.1145	1.576	0.0000
2026/02/16	R035	07/05/2026	10.16 Put	Bond Future	1.7000	0.0017	1.1700	0.0012	31.176	0.0000
2026/02/16	R035	07/05/2026	9.66 Put	Bond Future	8.6400	0.0086	6.3200	0.0063	26.852	0.0000
2026/02/16	R035	07/05/2026	9.66 Call	Bond Future	10139.8300	10.1398	10341.5200	10.3415	1.989	0.0000
2026/02/16	R035	07/05/2026	10.71 Call	Bond Future	15843.6300	15.8436	16047.6000	16.0476	1.287	0.0000
2026/02/16	R035	07/05/2026	10.71 Put	Bond Future	0.1000	0.0001	0.0600	0.0001	40.000	0.0000
2026/02/16	R035	07/05/2026	10.21 Call	Bond Future	13182.6000	13.1826	13386.1800	13.3862	1.544	0.0000
2026/02/16	R035	07/05/2026	10.21 Put	Bond Future	1.3400	0.0013	0.9100	0.0009	32.090	0.0000
2026/02/16	R035	07/05/2026	9.71 Put	Bond Future	7.5700	0.0076	5.5100	0.0055	27.213	0.0000
2026/02/16	R035	07/05/2026	9.71 Call	Bond Future	10421.4600	10.4215	10623.4100	10.6234	1.938	0.0000
2026/02/16	R035	07/05/2026	10.64 Call	Bond Future	15477.1100	15.4771	15681.0700	15.6811	1.318	0.0000
2026/02/16	R035	07/05/2026	10.64 Put	Bond Future	0.1400	0.0001	0.0900	0.0001	35.714	0.0000
2026/02/16	R035	07/05/2026	10.14 Call	Bond Future	12802.1300	12.8021	13005.5600	13.0056	1.589	0.0000
2026/02/16	R035	07/05/2026	10.14 Put	Bond Future	1.8700	0.0019	1.2900	0.0013	31.016	0.0000
2026/02/16	R035	07/05/2026	9.64 Put	Bond Future	9.1300	0.0091	6.6900	0.0067	26.725	0.0000
2026/02/16	R035	07/05/2026	9.64 Call	Bond Future	10026.9300	10.0269	10228.5000	10.2285	2.010	0.0000
2026/02/16	R035	07/05/2026	8.29 Put	Bond Future	430.1900	0.4302	366.3900	0.3664	14.831	0.0000
2026/02/16	R035	07/05/2026	8.29 Call	Bond Future	2369.4600	2.3695	2509.6700	2.5097	5.917	0.0000
2026/02/16	R035	07/05/2026	8.79 Put	Bond Future	101.1300	0.1011	81.1800	0.0812	19.727	0.0000
2026/02/16	R035	07/05/2026	8.79 Call	Bond Future	5132.6000	5.1326	5316.6600	5.3167	3.586	0.0000
2026/02/16	R035	07/05/2026	9.20 Call	Bond Future	7509.2800	7.5093	7706.0200	7.7060	2.620	0.0000
2026/02/16	R035	07/05/2026	9.20 Put	Bond Future	31.2600	0.0313	23.9900	0.0240	23.257	0.0000
2026/02/16	R035	07/05/2026		Bond Future	7.9862	107.2827	7.9547	107.4867	0.395	0.0000
2026/02/16	R035	07/05/2026	10.86 Call	Bond Future	16622.4300	16.6224	16826.4200	16.8264	1.227	0.0000
2026/02/16	R035	07/05/2026	10.86 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000
2026/02/16	R035	07/05/2026	8.55 Call	Bond Future	3764.9100	3.7649	3933.5300	3.9335	4.479	0.0000
2026/02/16	R035	07/05/2026	8.55 Put	Bond Future	202.5200	0.2025	167.1300	0.1671	17.475	0.0000
2026/02/16	R035	06/08/2026		Bond Future	8.0178	109.2038	7.9850	109.4114	0.410	0.0000
2026/02/16	R035	06/08/2026	11.06 Call	Bond Future	17125.7500	17.1258	17332.8200	17.3328	1.209	0.0000
2026/02/16	R035	06/08/2026	11.06 Put	Bond Future	2.7300	0.0027	2.2100	0.0022	19.048	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
2026/02/16	R035	06/08/2026	8.29 Put	Bond Future	964.3700	0.9644	883.3200	0.8833	8.404	0.0000
2026/02/16	R035	06/08/2026	8.29 Call	Bond Future	2663.6800	2.6637	2790.2200	2.7902	4.751	0.0000
2026/02/16	R035	06/08/2026	8.79 Put	Bond Future	414.1400	0.4141	372.7200	0.3727	10.001	0.0000
2026/02/16	R035	06/08/2026	8.79 Call	Bond Future	5143.9100	5.1439	5310.0800	5.3101	3.230	0.0000
2026/02/16	R035	06/08/2026	9.39 Call	Bond Future	8369.8500	8.3699	8559.5200	8.5595	2.266	0.0000
2026/02/16	R035	06/08/2026	9.39 Put	Bond Future	153.6300	0.1536	135.7100	0.1357	11.664	0.0000
2026/02/16	R035	06/08/2026	9.71 Call	Bond Future	10104.0900	10.1041	10300.1400	10.3001	1.940	0.0000
2026/02/16	R035	06/08/2026	9.71 Put	Bond Future	92.7200	0.0927	81.1800	0.0812	12.446	0.0000
2026/02/16	R035	06/08/2026	9.21 Call	Bond Future	7393.4900	7.3935	7578.0000	7.5780	2.496	0.0000
2026/02/16	R035	06/08/2026	9.21 Put	Bond Future	206.4600	0.2065	183.3800	0.1834	11.179	0.0000
2026/02/16	R035	06/08/2026	8.71 Put	Bond Future	473.0400	0.4730	426.8300	0.4268	9.769	0.0000
2026/02/16	R035	06/08/2026	8.71 Call	Bond Future	4725.7200	4.7257	4887.1000	4.8871	3.415	0.0000
2026/02/16	R035	06/08/2026	10.22 Call	Bond Future	12817.4600	12.8175	13020.2300	13.0202	1.582	0.0000
2026/02/16	R035	06/08/2026	10.22 Put	Bond Future	33.8000	0.0338	28.9800	0.0290	14.260	0.0000
2026/02/16	R035	06/08/2026	9.72 Call	Bond Future	10158.0700	10.1581	10354.2800	10.3543	1.932	0.0000
2026/02/16	R035	06/08/2026	9.72 Put	Bond Future	91.3000	0.0913	79.9200	0.0799	12.464	0.0000
2026/02/16	R035	06/08/2026	9.22 Put	Bond Future	203.0500	0.2031	180.2800	0.1803	11.214	0.0000
2026/02/16	R035	06/08/2026	9.22 Call	Bond Future	7447.6200	7.4476	7632.4400	7.6324	2.482	0.0000
2026/02/16	R035	06/08/2026	10.13 Call	Bond Future	12345.1500	12.3452	12546.8300	12.5468	1.634	0.0000
2026/02/16	R035	06/08/2026	10.13 Put	Bond Future	42.9600	0.0430	37.0500	0.0371	13.757	0.0000
2026/02/16	R035	06/08/2026	9.63 Call	Bond Future	9671.5800	9.6716	9866.3100	9.8663	2.013	0.0000
2026/02/16	R035	06/08/2026	9.63 Put	Bond Future	104.9000	0.1049	92.0400	0.0920	12.259	0.0000
2026/02/16	R035	06/08/2026	9.13 Put	Bond Future	236.0200	0.2360	210.1600	0.2102	10.957	0.0000
2026/02/16	R035	06/08/2026	9.13 Call	Bond Future	6961.0700	6.9611	7142.8000	7.1428	2.611	0.0000
2026/02/16	R035	05/11/2026	9.80 Call	Bond Future	10248.8900	10.2489	10442.1500	10.4422	1.886	0.0000
2026/02/16	R035	05/11/2026	9.80 Put	Bond Future	206.8900	0.2069	188.7000	0.1887	8.792	0.0000
2026/02/16	R035	05/11/2026	9.30 Call	Bond Future	7673.4600	7.6735	7853.7400	7.8537	2.349	0.0000
2026/02/16	R035	05/11/2026	9.30 Put	Bond Future	385.2000	0.3852	354.0300	0.3540	8.092	0.0000
2026/02/16	R035	05/11/2026	8.80 Put	Bond Future	733.8600	0.7339	680.4200	0.6804	7.282	0.0000
2026/02/16	R035	05/11/2026	8.80 Call	Bond Future	5163.8000	5.1638	5321.8100	5.3218	3.060	0.0000
2026/02/16	R035	05/11/2026		Bond Future	8.0603	106.5833	8.0260	106.7947	0.426	0.0000
2026/02/16	R035	05/11/2026	10.03 Call	Bond Future	11428.9300	11.4289	11626.3100	11.6263	1.727	0.0000
2026/02/16	R035	05/11/2026	10.03 Put	Bond Future	154.1400	0.1541	140.0700	0.1401	9.128	0.0000
2026/02/16	R035	05/11/2026	8.97 Call	Bond Future	6005.3100	6.0053	6172.0900	6.1721	2.777	0.0000
2026/02/16	R035	05/11/2026	8.97 Put	Bond Future	591.5300	0.5915	546.8600	0.5469	7.552	0.0000
2026/02/16	R035	05/11/2026	8.47 Call	Bond Future	3612.2100	3.6122	3748.1800	3.7482	3.764	0.0000
2026/02/16	R035	05/11/2026	8.47 Put	Bond Future	1128.2000	1.1282	1052.7200	1.0527	6.690	0.0000
2026/02/16	R035	05/11/2026	7.97 Put	Bond Future	2182.2300	2.1822	2059.6300	2.0596	5.618	0.0000
2026/02/16	R035	05/11/2026	7.97 Call	Bond Future	1624.3600	1.6244	1713.2100	1.7132	5.470	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	
2026/02/16	R035	04/02/2027		Bond Future	8.1115	108.4142	8.0756	108.6295	0.442	0.0000	0.0000
2026/02/16	R035	04/02/2027	9.02 Call	Bond Future	6111.2800	6.1113	6274.4600	6.2745	2.670	0.0000	0.0000
2026/02/16	R035	04/02/2027	9.02 Put	Bond Future	841.9800	0.8420	789.8300	0.7898	6.194	0.0000	0.0000
2026/02/16	R035	06/05/2027		Bond Future	8.1697	105.7271	8.1321	105.9465	0.460	0.0000	0.0000
2026/02/16	R035	06/05/2027	8.25 Call	Bond Future	2722.6900	2.7227	2834.7300	2.8347	4.115	0.0000	0.0000
2026/02/16	R035	06/05/2027	8.25 Put	Bond Future	2255.3600	2.2554	2148.0500	2.1481	4.758	0.0000	0.0000
2026/02/16	R038	07/05/2026		Bond Future	8.3762	119.8105	8.3499	120.0315	0.315	0.0000	0.0000
2026/02/16	R038	07/05/2026	11.40 Call	Bond Future	21961.2800	21.9613	22182.2800	22.1823	1.006	0.0000	0.0000
2026/02/16	R038	07/05/2026	11.40 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2026/02/16	R038	06/08/2026		Bond Future	8.4189	121.9559	8.3916	122.1808	0.325	0.0000	0.0000
2026/02/16	R038	06/08/2026	11.77 Call	Bond Future	23601.1900	23.6012	23825.7300	23.8257	0.951	0.0000	0.0000
2026/02/16	R038	06/08/2026	11.77 Put	Bond Future	2.2100	0.0022	1.8100	0.0018	18.100	0.0000	0.0000
2026/02/16	R038	05/11/2026		Bond Future	8.4684	118.5723	8.4400	118.8014	0.335	0.0000	0.0000
2026/02/16	R038	05/11/2026	10.72 Call	Bond Future	16496.3600	16.4964	16714.2600	16.7143	1.321	0.0000	0.0000
2026/02/16	R038	05/11/2026	10.72 Put	Bond Future	130.0100	0.1300	118.8000	0.1188	8.622	0.0000	0.0000
2026/02/16	R038	04/02/2027		Bond Future	8.5251	120.6079	8.4956	120.8412	0.346	0.0000	0.0000
2026/02/16	R038	04/02/2027	9.60 Call	Bond Future	9042.4900	9.0425	9224.4500	9.2245	2.012	0.0000	0.0000
2026/02/16	R038	04/02/2027	9.60 Put	Bond Future	959.9700	0.9600	908.5900	0.9086	5.352	0.0000	0.0000
2026/02/16	R038	06/05/2027		Bond Future	8.5914	117.1422	8.5607	117.3799	0.357	0.0000	0.0000
2026/02/16	R038	06/05/2027	8.71 Call	Bond Future	3840.2400	3.8402	3962.8300	3.9628	3.192	0.0000	0.0000
2026/02/16	R038	06/05/2027	8.71 Put	Bond Future	2928.5300	2.9285	2813.4100	2.8134	3.931	0.0000	0.0000
2026/02/16	R053	07/05/2026		Bond Future	8.6044	132.7727	8.5732	133.1833	0.362	0.0000	0.0000
2026/02/16	R053	07/05/2026	11.69 Call	Bond Future	31997.6100	31.9976	32408.1500	32.4082	1.283	0.0000	0.0000
2026/02/16	R053	07/05/2026	11.69 Put	Bond Future	0.1100	0.0001	0.0600	0.0001	45.455	0.0000	0.0000
2026/02/16	R053	06/08/2026		Bond Future	8.6400	135.1502	8.6079	135.5682	0.371	0.0000	0.0000
2026/02/16	R053	06/08/2026	12.28 Call	Bond Future	36041.6100	36.0416	36459.0700	36.4591	1.158	0.0000	0.0000
2026/02/16	R053	06/08/2026	12.28 Put	Bond Future	2.6900	0.0027	2.1500	0.0022	20.074	0.0000	0.0000
2026/02/16	R053	05/11/2026		Bond Future	8.6797	131.6155	8.6468	132.0410	0.380	0.0000	0.0000
2026/02/16	R053	05/11/2026	11.21 Call	Bond Future	27011.1000	27.0111	27420.1800	27.4202	1.514	0.0000	0.0000
2026/02/16	R053	05/11/2026	11.21 Put	Bond Future	171.3200	0.1713	154.9300	0.1549	9.567	0.0000	0.0000
2026/02/16	R053	04/02/2027		Bond Future	8.7240	133.8752	8.6901	134.3084	0.389	0.0000	0.0000
2026/02/16	R053	04/02/2027	9.99 Call	Bond Future	15938.1700	15.9382	16291.3200	16.2913	2.216	0.0000	0.0000
2026/02/16	R053	04/02/2027	9.99 Put	Bond Future	1336.2100	1.3362	1256.1500	1.2562	5.992	0.0000	0.0000
2026/02/16	R053	06/05/2027		Bond Future	8.7742	130.2534	8.7393	130.6944	0.398	0.0000	0.0000
2026/02/16	R053	06/05/2027	8.92 Call	Bond Future	6680.0400	6.6800	6915.9300	6.9159	3.531	0.0000	0.0000
2026/02/16	R053	06/05/2027	8.92 Put	Bond Future	4865.0200	4.8650	4659.9800	4.6600	4.215	0.0000	0.0000
2026/02/16	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 Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/16	R186	07/05/2026	8.69 Call	Bond Future	75.2000	0.0752	73.8300	0.0738	1.822	0.0000
2026/02/16	R186	07/05/2026	8.69 Put	Bond Future	75.2000	0.0752	73.8300	0.0738	1.822	0.0000
2026/02/16	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000
2026/02/16	R186	06/08/2026	8.57 Call	Bond Future	74.2500	0.0743	73.6100	0.0736	0.862	0.0000
2026/02/16	R186	06/08/2026	8.57 Put	Bond Future	74.2500	0.0743	73.6100	0.0736	0.862	0.0000
2026/02/16	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000
2026/02/16	R186	05/11/2026	8.12 Call	Bond Future	45.3800	0.0454	45.1200	0.0451	0.573	0.0000
2026/02/16	R186	05/11/2026	8.12 Put	Bond Future	45.3800	0.0454	45.1200	0.0451	0.573	0.0000
2026/02/16	R202	07/05/2026		Bond Future	305.9193	305.9193	305.8822	305.8822	0.012	0.0000
2026/02/16	R202	07/05/2026	277.55 Call	Bond Future	28369.2700	28.3693	28332.2200	28.3322	0.131	0.0000
2026/02/16	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/16	R202	06/08/2026		Bond Future	306.0735	306.0735	306.0359	306.0359	0.012	0.0000
2026/02/16	R202	06/08/2026	278.86 Call	Bond Future	27213.5000	27.2135	27175.8500	27.1759	0.138	0.0000
2026/02/16	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/16	R202	05/11/2026		Bond Future	311.4081	311.4081	311.3705	311.3705	0.012	0.0000
2026/02/16	R202	05/11/2026	280.46 Call	Bond Future	30948.0500	30.9481	30910.5300	30.9105	0.121	0.0000
2026/02/16	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/16	R202	04/02/2027		Bond Future	311.3467	311.3467	311.3098	311.3098	0.012	0.0000
2026/02/16	R202	04/02/2027	294.73 Call	Bond Future	16616.7200	16.6167	16579.7600	16.5798	0.222	0.0000
2026/02/16	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/16	R202	06/05/2027		Bond Future	316.6227	316.6227	316.5859	316.5859	0.012	0.0000
2026/02/16	R202	06/05/2027	306.99 Call	Bond Future	9632.6600	9.6327	9595.9300	9.5959	0.381	0.0000
2026/02/16	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/16	R209	07/05/2026		Bond Future	8.1439	88.0147	8.1125	88.2081	0.386	0.0000
2026/02/16	R209	07/05/2026	11.07 Call	Bond Future	15844.8600	15.8449	16038.2700	16.0383	1.221	0.0000
2026/02/16	R209	07/05/2026	11.07 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000
2026/02/16	R209	06/08/2026		Bond Future	8.1783	89.5907	8.1457	89.7876	0.398	0.0000
2026/02/16	R209	06/08/2026	11.39 Call	Bond Future	16925.9800	16.9260	17122.4900	17.1225	1.161	0.0000
2026/02/16	R209	06/08/2026	11.39 Put	Bond Future	1.7400	0.0017	1.4000	0.0014	19.540	0.0000
2026/02/16	R209	05/11/2026		Bond Future	8.2194	87.9816	8.1856	88.1821	0.411	0.0000
2026/02/16	R209	05/11/2026	10.32 Call	Bond Future	11523.9500	11.5240	11712.6000	11.7126	1.637	0.0000
2026/02/16	R209	05/11/2026	10.32 Put	Bond Future	129.4000	0.1294	117.6000	0.1176	9.119	0.0000
2026/02/16	R209	04/02/2027		Bond Future	8.2673	89.4927	8.2321	89.6968	0.425	0.0000
2026/02/16	R209	04/02/2027	9.28 Call	Bond Future	6366.5500	6.3666	6525.6900	6.5257	2.500	0.0000
2026/02/16	R209	04/02/2027	9.28 Put	Bond Future	728.9100	0.7289	683.9300	0.6839	6.171	0.0000
2026/02/16	R209	04/02/2027	8.96 Call	Bond Future	4928.1700	4.9282	5072.6900	5.0727	2.933	0.0000
2026/02/16	R209	04/02/2027	8.96 Put	Bond Future	1020.7400	1.0207	961.1400	0.9611	5.839	0.0000
2026/02/16	R209	04/02/2027	8.03 Put	Bond Future	2838.6600	2.8387	2710.3500	2.7104	4.520	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	
2026/02/16	R209	04/02/2027	8.03 Call	Bond Future	1447.5800	1.4476	1523.3900	1.5234	5.237	0.0000	0.0000
2026/02/16	R209	06/05/2027		Bond Future	8.3246	87.8389	8.2881	88.0467	0.439	0.0000	0.0000
2026/02/16	R209	06/05/2027	8.41 Call	Bond Future	2783.1600	2.7832	2889.2300	2.8892	3.811	0.0000	0.0000
2026/02/16	R209	06/05/2027	8.41 Put	Bond Future	2299.6400	2.2996	2197.9000	2.1979	4.424	0.0000	0.0000
2026/02/16	R210	07/05/2026		Bond Future	260.9752	260.9752	260.9429	260.9429	0.012	0.0000	0.0000
2026/02/16	R210	07/05/2026	255.40 Call	Bond Future	5575.1800	5.5752	5542.9300	5.5429	0.578	0.0000	0.0000
2026/02/16	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	R210	06/08/2026		Bond Future	265.7121	265.7121	265.6793	265.6793	0.012	0.0000	0.0000
2026/02/16	R210	06/08/2026	259.84 Call	Bond Future	5872.0800	5.8721	5839.2500	5.8393	0.559	0.0000	0.0000
2026/02/16	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	R210	05/11/2026		Bond Future	266.8233	266.8233	266.7907	266.7907	0.012	0.0000	0.0000
2026/02/16	R210	05/11/2026	253.33 Call	Bond Future	13493.2800	13.4933	13460.6800	13.4607	0.242	0.0000	0.0000
2026/02/16	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	R210	04/02/2027		Bond Future	271.4700	271.4700	271.4375	271.4375	0.012	0.0000	0.0000
2026/02/16	R210	04/02/2027	266.03 Call	Bond Future	5439.9500	5.4400	5407.5200	5.4075	0.596	0.0000	0.0000
2026/02/16	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	R210	06/05/2027		Bond Future	272.4998	272.4998	272.4681	272.4681	0.012	0.0000	0.0000
2026/02/16	R210	06/05/2027	271.13 Call	Bond Future	1369.8100	1.3698	1338.0600	1.3381	2.318	0.0000	0.0000
2026/02/16	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	R213	07/05/2026		Bond Future	7.3800	99.8600	7.3481	99.9862	0.433	0.0000	0.0000
2026/02/16	R213	07/05/2026	9.80 Call	Bond Future	9015.5300	9.0155	9141.5800	9.1416	1.398	0.0000	0.0000
2026/02/16	R213	07/05/2026	9.80 Put	Bond Future	0.2500	0.0003	0.1600	0.0002	36.000	0.0000	0.0000
2026/02/16	R213	06/08/2026		Bond Future	7.3900	101.6482	7.3560	101.7766	0.460	0.0000	0.0000
2026/02/16	R213	06/08/2026	9.69 Call	Bond Future	8244.1000	8.2441	8370.5800	8.3706	1.534	0.0000	0.0000
2026/02/16	R213	06/08/2026	9.69 Put	Bond Future	12.0200	0.0120	10.1200	0.0101	15.807	0.0000	0.0000
2026/02/16	R213	05/11/2026		Bond Future	7.4161	99.8482	7.3797	99.9791	0.490	0.0000	0.0000
2026/02/16	R213	05/11/2026	8.75 Call	Bond Future	4828.6500	4.8287	4943.9100	4.9439	2.387	0.0000	0.0000
2026/02/16	R213	05/11/2026	8.75 Put	Bond Future	169.7700	0.1698	154.1900	0.1542	9.177	0.0000	0.0000
2026/02/16	R213	04/02/2027		Bond Future	7.4539	101.5638	7.4148	101.6971	0.524	0.0000	0.0000
2026/02/16	R213	04/02/2027	8.14 Call	Bond Future	2859.2300	2.8592	2954.9600	2.9550	3.348	0.0000	0.0000
2026/02/16	R213	04/02/2027	8.14 Put	Bond Future	552.2700	0.5523	514.6900	0.5147	6.805	0.0000	0.0000
2026/02/16	R213	06/05/2027		Bond Future	7.5038	99.7134	7.4617	99.8493	0.561	0.0000	0.0000
2026/02/16	R213	06/05/2027	7.56 Call	Bond Future	1446.2100	1.4462	1514.5300	1.5145	4.724	0.0000	0.0000
2026/02/16	R213	06/05/2027	7.56 Put	Bond Future	1265.0500	1.2651	1197.4600	1.1975	5.343	0.0000	0.0000
2026/02/16	R214	07/05/2026		Bond Future	8.5455	84.2730	8.5091	84.5395	0.426	0.0000	0.0000
2026/02/16	R214	07/05/2026	11.53 Call	Bond Future	18329.5400	18.3295	18596.0600	18.5961	1.454	0.0000	0.0000
2026/02/16	R214	07/05/2026	11.53 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2026/02/16	R214	06/08/2026		Bond Future	8.5832	85.7820	8.5457	86.0533	0.437	0.0000
2026/02/16	R214	06/08/2026	11.97 Call	Bond Future	20157.8500	20.1579	20428.7600	20.4288	1.344	0.0000
2026/02/16	R214	06/08/2026	11.97 Put	Bond Future	1.6600	0.0017	1.3000	0.0013	21.687	0.0000
2026/02/16	R214	05/11/2026		Bond Future	8.6279	83.9626	8.5893	84.2387	0.447	0.0000
2026/02/16	R214	05/11/2026	10.97 Call	Bond Future	14722.2200	14.7222	14986.8100	14.9868	1.797	0.0000
2026/02/16	R214	05/11/2026	10.97 Put	Bond Future	110.7400	0.1107	99.1900	0.0992	10.430	0.0000
2026/02/16	R214	04/02/2027		Bond Future	8.6789	85.4050	8.6390	85.6861	0.459	0.0000
2026/02/16	R214	04/02/2027	9.90 Call	Bond Future	8734.9400	8.7349	8965.7600	8.9658	2.642	0.0000
2026/02/16	R214	04/02/2027	9.90 Put	Bond Future	721.4300	0.7214	671.1300	0.6711	6.972	0.0000
2026/02/16	R214	06/05/2027		Bond Future	8.7338	83.5376	8.6927	83.8237	0.471	0.0000
2026/02/16	R214	06/05/2027	8.88 Call	Bond Future	3643.8000	3.6438	3798.5300	3.7985	4.246	0.0000
2026/02/16	R214	06/05/2027	8.88 Put	Bond Future	2636.7700	2.6368	2505.4100	2.5054	4.982	0.0000
2026/02/16	R248	07/05/2026		Bond Future	8.7213	101.9909	8.6850	102.3447	0.417	0.0000
2026/02/16	R248	07/05/2026	11.72 Call	Bond Future	23510.7500	23.5108	23864.4300	23.8644	1.504	0.0000
2026/02/16	R248	07/05/2026	11.72 Put	Bond Future	0.1100	0.0001	0.0700	0.0001	36.364	0.0000
2026/02/16	R248	07/05/2026	8.30 Put	Bond Future	4412.9500	4.4130	4090.2000	4.0902	7.314	0.0000
2026/02/16	R248	07/05/2026	8.30 Call	Bond Future	188.4600	0.1885	219.4300	0.2194	16.433	0.0000
2026/02/16	R248	07/05/2026	8.70 Put	Bond Future	1642.2000	1.6422	1438.8400	1.4388	12.383	0.0000
2026/02/16	R248	07/05/2026	8.70 Call	Bond Future	1434.7200	1.4347	1585.0800	1.5851	10.480	0.0000
2026/02/16	R248	07/05/2026	9.18 Call	Bond Future	4728.0800	4.7281	5005.9500	5.0060	5.877	0.0000
2026/02/16	R248	07/05/2026	9.18 Put	Bond Future	427.2200	0.4272	351.3700	0.3514	17.754	0.0000
2026/02/16	R248	07/05/2026	9.19 Call	Bond Future	4806.8800	4.8069	5086.4200	5.0864	5.815	0.0000
2026/02/16	R248	07/05/2026	9.19 Put	Bond Future	415.5200	0.4155	341.3400	0.3413	17.852	0.0000
2026/02/16	R248	06/08/2026		Bond Future	8.7601	103.8172	8.7228	104.1773	0.427	0.0000
2026/02/16	R248	06/08/2026	12.37 Call	Bond Future	26969.9900	26.9700	27329.7100	27.3297	1.334	0.0000
2026/02/16	R248	06/08/2026	12.37 Put	Bond Future	2.0200	0.0020	1.5900	0.0016	21.287	0.0000
2026/02/16	R248	05/11/2026		Bond Future	8.8051	101.1674	8.7667	101.5340	0.437	0.0000
2026/02/16	R248	05/11/2026	11.31 Call	Bond Future	20074.5000	20.0745	20427.2500	20.4273	1.757	0.0000
2026/02/16	R248	05/11/2026	11.31 Put	Bond Future	131.8900	0.1319	118.0700	0.1181	10.478	0.0000
2026/02/16	R248	04/02/2027		Bond Future	8.8558	102.9052	8.8162	103.2783	0.447	0.0000
2026/02/16	R248	04/02/2027	10.11 Call	Bond Future	11843.4800	11.8435	12146.2400	12.1462	2.556	0.0000
2026/02/16	R248	04/02/2027	10.11 Put	Bond Future	1078.4800	1.0785	1008.1100	1.0081	6.525	0.0000
2026/02/16	R248	06/05/2027		Bond Future	8.9097	100.1894	8.8689	100.5691	0.458	0.0000
2026/02/16	R248	06/05/2027	9.05 Call	Bond Future	4821.6500	4.8217	5027.0000	5.0270	4.259	0.0000
2026/02/16	R248	06/05/2027	9.05 Put	Bond Future	3532.0200	3.5320	3357.6600	3.3577	4.937	0.0000
2026/02/16	R2R9	07/05/2026		Bond Future	8.4922	111.8224	8.4659	112.0417	0.310	0.0000
2026/02/16	R2R9	07/05/2026	99.91 Call	Bond Future	100972.6800	100.9727	101191.9600	101.1920	0.217	0.0000
2026/02/16	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/02/16	R2R9	06/08/2026		Bond Future	8.5361	113.8248	8.5088	114.0479	0.319	0.0000
2026/02/16	R2R9	06/08/2026	101.74 Call	Bond Future	100705.2900	100.7053	100928.4300	100.9284	0.222	0.0000
2026/02/16	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/16	R2R9	05/11/2026		Bond Future	8.5863	110.8053	8.5581	111.0326	0.329	0.0000
2026/02/16	R2R9	05/11/2026	98.56 Call	Bond Future	99835.2600	99.8353	100062.5400	100.0625	0.228	0.0000
2026/02/16	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/16	R2R9	04/02/2027		Bond Future	8.6433	112.7078	8.6141	112.9392	0.339	0.0000
2026/02/16	R2R9	04/02/2027	9.89 Call	Bond Future	9596.8800	9.5969	9801.9300	9.8019	2.137	0.0000
2026/02/16	R2R9	04/02/2027	9.89 Put	Bond Future	341.6600	0.3417	315.3100	0.3153	7.712	0.0000
2026/02/16	R2R9	06/05/2027		Bond Future	8.7093	109.6142	8.6789	109.8499	0.349	0.0000
2026/02/16	R2R9	06/05/2027	8.83 Call	Bond Future	3890.4900	3.8905	4012.1200	4.0121	3.126	0.0000
2026/02/16	R2R9	06/05/2027	8.83 Put	Bond Future	2961.7900	2.9618	2847.7100	2.8477	3.852	0.0000
2026/02/16	R4R2	07/05/2026		Bond Future	8.6526	113.7291	8.6160	114.0708	0.422	0.0000
2026/02/16	R4R2	07/05/2026	100.23 Call	Bond Future	102639.9600	102.6400	102981.7200	102.9817	0.333	0.0000
2026/02/16	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/16	R4R2	06/08/2026		Bond Future	8.6971	115.7656	8.6594	116.1134	0.434	0.0000
2026/02/16	R4R2	06/08/2026	102.06 Call	Bond Future	102348.2900	102.3483	102696.1600	102.6962	0.340	0.0000
2026/02/16	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/16	R4R2	05/11/2026		Bond Future	8.7473	112.6536	8.7083	113.0077	0.445	0.0000
2026/02/16	R4R2	05/11/2026	98.76 Call	Bond Future	101430.9700	101.4310	101785.1000	101.7851	0.349	0.0000
2026/02/16	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/16	R4R2	04/02/2027		Bond Future	8.8034	114.5876	8.7631	114.9481	0.457	0.0000
2026/02/16	R4R2	04/02/2027	10.13 Call	Bond Future	11309.0200	11.3090	11635.8200	11.6358	2.890	0.0000
2026/02/16	R4R2	04/02/2027	10.13 Put	Bond Future	329.8000	0.3298	296.1200	0.2961	10.212	0.0000
2026/02/16	R4R2	06/05/2027		Bond Future	8.8675	111.3995	8.8258	111.7664	0.470	0.0000
2026/02/16	R4R2	06/05/2027	9.00 Call	Bond Future	4473.7600	4.4738	4670.8100	4.6708	4.405	0.0000
2026/02/16	R4R2	06/05/2027	9.00 Put	Bond Future	3318.6600	3.3187	3148.7700	3.1488	5.119	0.0000
2026/02/16	RR87	07/05/2026		Bond Future	6.7389	103.0649	6.7258	103.0724	0.195	0.0000
2026/02/16	RR87	07/05/2026	6.81 Call	Bond Future	77.3525	0.0774	81.0590	0.0811	4.792	0.0000
2026/02/16	RR87	07/05/2026	6.81 Put	Bond Future	37.0925	0.0371	33.3690	0.0334	10.038	0.0000
2026/02/16	RR87	06/08/2026		Bond Future	6.3841	101.1817	6.3618	101.1896	0.349	0.0000
2026/02/16	RR87	06/08/2026	6.53 Call	Bond Future	88.0051	0.0880	92.6602	0.0927	5.290	0.0000
2026/02/16	RR87	06/08/2026	6.53 Put	Bond Future	36.2351	0.0362	32.9902	0.0330	8.955	0.0000
2026/02/16	RR87	05/11/2026		Bond Future	5.0099	102.9208	4.9378	102.9291	1.438	0.0000
2026/02/16	RR87	05/11/2026	5.27 Call	Bond Future	39.2396	0.0392	45.2918	0.0453	15.424	0.0000
2026/02/16	RR87	05/11/2026	5.27 Put	Bond Future	9.3396	0.0093	7.1018	0.0071	23.961	0.0000
2026/02/16	RR88	07/05/2026		Bond Future	6.7877	106.4537	6.7765	106.4709	0.166	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
2026/02/16	RR88	07/05/2026	6.84 Call	Bond Future	212.9451	0.2129	219.9392	0.2199	3.284	0.0000	0.0000
2026/02/16	RR88	07/05/2026	6.84 Put	Bond Future	133.1051	0.1331	122.9192	0.1229	7.652	0.0000	0.0000
2026/02/16	RR88	06/08/2026		Bond Future	6.7117	105.4416	6.6982	105.4579	0.201	0.0000	0.0000
2026/02/16	RR88	06/08/2026	6.79 Call	Bond Future	299.9263	0.2999	307.0555	0.3071	2.377	0.0000	0.0000
2026/02/16	RR88	06/08/2026	6.79 Put	Bond Future	205.1163	0.2051	195.9055	0.1959	4.491	0.0000	0.0000
2026/02/16	RR88	05/11/2026		Bond Future	6.6313	106.6800	6.6143	106.6978	0.255	0.0000	0.0000
2026/02/16	RR88	05/11/2026	6.71 Call	Bond Future	315.3833	0.3154	323.7506	0.3238	2.653	0.0000	0.0000
2026/02/16	RR88	05/11/2026	6.71 Put	Bond Future	232.3833	0.2324	222.9206	0.2229	4.072	0.0000	0.0000
2026/02/16	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/16	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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