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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/02/2026 TO 20/02/2026

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
2026/02/20	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/20	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/20	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/20	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/20	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/20	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/20	2029	07/05/2026		Bond Future	147.4017	147.4017	147.1623	0.162	0.0000	0.0000
2026/02/20	2029	07/05/2026	141.82 Call	Bond Future	5581.6800	5.5817	5342.3000	4.289	0.0000	0.0000
2026/02/20	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	2029	06/08/2026		Bond Future	150.0773	150.0773	149.8293	0.165	0.0000	0.0000
2026/02/20	2029	06/08/2026	144.10 Call	Bond Future	5977.2500	5.9773	5729.3100	4.148	0.0000	0.0000
2026/02/20	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	
2026/02/20	2029	05/11/2026		Bond Future	151.2191	151.2191	150.9715	150.9715	0.164	0.0000	0.0000
2026/02/20	2029	05/11/2026	147.56 Call	Bond Future	3659.0600	3.6591	3411.4900	3.4115	6.766	0.0000	0.0000
2026/02/20	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	2029	04/02/2027		Bond Future	153.8552	153.8552	153.6031	153.6031	0.164	0.0000	0.0000
2026/02/20	2029	04/02/2027	149.72 Call	Bond Future	4135.1900	4.1352	3883.0900	3.8831	6.096	0.0000	0.0000
2026/02/20	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	2029	06/05/2027		Bond Future	154.9679	154.9679	154.7154	154.7154	0.163	0.0000	0.0000
2026/02/20	2029	06/05/2027	153.32 Call	Bond Future	1647.9300	1.6479	1395.3800	1.3954	15.325	0.0000	0.0000
2026/02/20	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	2030	07/05/2026	7.21 Put	Bond Future	397.4900	0.3975	372.9500	0.3730	6.174	0.0000	0.0000
2026/02/20	2030	07/05/2026	7.21 Call	Bond Future	490.0800	0.4901	516.8800	0.5169	5.468	0.0000	0.0000
2026/02/20	2030	07/05/2026	7.71 Put	Bond Future	70.0200	0.0700	64.0500	0.0641	8.526	0.0000	0.0000
2026/02/20	2030	07/05/2026	7.71 Call	Bond Future	1779.5900	1.7796	1824.9600	1.8250	2.549	0.0000	0.0000
2026/02/20	2030	07/05/2026	7.92 Call	Bond Future	2412.9000	2.4129	2461.2600	2.4613	2.004	0.0000	0.0000
2026/02/20	2030	07/05/2026	7.92 Put	Bond Future	33.5300	0.0335	30.5500	0.0306	8.888	0.0000	0.0000
2026/02/20	2030	07/05/2026		Bond Future	7.1817	104.8458	7.1660	104.8971	0.219	0.0000	0.0000
2026/02/20	2030	07/05/2026	9.39 Call	Bond Future	6918.4600	6.9185	6969.7900	6.9698	0.742	0.0000	0.0000
2026/02/20	2030	07/05/2026	9.39 Put	Bond Future	0.1800	0.0002	0.1700	0.0002	5.556	0.0000	0.0000
2026/02/20	2030	06/08/2026		Bond Future	7.1868	102.7139	7.1707	102.7632	0.223	0.0000	0.0000
2026/02/20	2030	06/08/2026	9.22 Call	Bond Future	6026.2900	6.0263	6075.2300	6.0752	0.812	0.0000	0.0000
2026/02/20	2030	06/08/2026	9.22 Put	Bond Future	16.0900	0.0161	15.7800	0.0158	1.927	0.0000	0.0000
2026/02/20	2030	06/08/2026	7.21 Put	Bond Future	632.7600	0.6328	607.1600	0.6072	4.046	0.0000	0.0000
2026/02/20	2030	06/08/2026	7.21 Call	Bond Future	704.0500	0.7041	727.7000	0.7277	3.359	0.0000	0.0000
2026/02/20	2030	06/08/2026	7.71 Put	Bond Future	244.2900	0.2443	234.1300	0.2341	4.159	0.0000	0.0000
2026/02/20	2030	06/08/2026	7.71 Call	Bond Future	1834.0600	1.8341	1873.1500	1.8732	2.131	0.0000	0.0000
2026/02/20	2030	06/08/2026	8.06 Call	Bond Future	2763.6800	2.7637	2807.4000	2.8074	1.582	0.0000	0.0000
2026/02/20	2030	06/08/2026	8.06 Put	Bond Future	127.4500	0.1275	121.9200	0.1219	4.339	0.0000	0.0000
2026/02/20	2030	05/11/2026		Bond Future	7.1944	104.4809	7.1759	104.5342	0.258	0.0000	0.0000
2026/02/20	2030	05/11/2026	8.39 Call	Bond Future	3524.3000	3.5243	3574.4700	3.5745	1.424	0.0000	0.0000
2026/02/20	2030	05/11/2026	8.39 Put	Bond Future	158.8400	0.1588	155.6600	0.1557	2.002	0.0000	0.0000
2026/02/20	2030	04/02/2027		Bond Future	7.2126	102.2707	7.1923	102.3248	0.281	0.0000	0.0000
2026/02/20	2030	04/02/2027	7.82 Call	Bond Future	2074.1800	2.0742	2119.2900	2.1193	2.175	0.0000	0.0000
2026/02/20	2030	04/02/2027	7.82 Put	Bond Future	468.5100	0.4685	459.5100	0.4595	1.921	0.0000	0.0000
2026/02/20	2030	06/05/2027		Bond Future	7.2651	103.9792	7.2417	104.0367	0.321	0.0000	0.0000
2026/02/20	2030	06/05/2027	7.27 Call	Bond Future	1010.0100	1.0100	1043.2800	1.0433	3.294	0.0000	0.0000
2026/02/20	2030	06/05/2027	7.27 Put	Bond Future	997.9100	0.9979	973.6900	0.9737	2.427	0.0000	0.0000
2026/02/20	2031	07/05/2026		Bond Future	116.2397	116.2397	116.1214	116.1214	0.102	0.0000	0.0000
2026/02/20	2031	07/05/2026	113.84 Call	Bond Future	2400.0500	2.4001	2282.0000	2.2820	4.919	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	
2026/02/20	2031	07/05/2026	113.84 Put	Bond Future	0.4000	0.0004	0.6500	0.0007	62.500	0.0000	0.0000
2026/02/20	2031	06/08/2026		Bond Future	115.9370	115.9370	115.8133	115.8133	0.107	0.0000	0.0000
2026/02/20	2031	06/08/2026	113.81 Call	Bond Future	2145.3300	2.1453	2026.5200	2.0265	5.538	0.0000	0.0000
2026/02/20	2031	06/08/2026	113.81 Put	Bond Future	18.3700	0.0184	23.2300	0.0232	26.456	0.0000	0.0000
2026/02/20	2031	05/11/2026		Bond Future	117.9589	117.9589	117.8367	117.8367	0.104	0.0000	0.0000
2026/02/20	2031	05/11/2026	111.49 Call	Bond Future	6468.8500	6.4689	6346.6900	6.3467	1.888	0.0000	0.0000
2026/02/20	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	2031	04/02/2027		Bond Future	117.5642	117.5642	117.4401	117.4401	0.106	0.0000	0.0000
2026/02/20	2031	04/02/2027	116.18 Call	Bond Future	1568.7400	1.5687	1473.2900	1.4733	6.085	0.0000	0.0000
2026/02/20	2031	04/02/2027	116.18 Put	Bond Future	184.5300	0.1845	213.2000	0.2132	15.537	0.0000	0.0000
2026/02/20	2031	06/05/2027		Bond Future	119.5573	119.5573	119.4338	119.4338	0.103	0.0000	0.0000
2026/02/20	2031	06/05/2027	116.87 Call	Bond Future	2735.0600	2.7351	2623.0800	2.6231	4.094	0.0000	0.0000
2026/02/20	2031	06/05/2027	116.87 Put	Bond Future	47.7700	0.0478	59.2800	0.0593	24.095	0.0000	0.0000
2026/02/20	2032	07/05/2026		Bond Future	7.6300	103.8294	7.6090	103.9291	0.275	0.0000	0.0000
2026/02/20	2032	07/05/2026	10.14 Call	Bond Future	11125.9900	11.1260	11225.6800	11.2257	0.896	0.0000	0.0000
2026/02/20	2032	07/05/2026	10.14 Put	Bond Future	0.1200	0.0001	0.1100	0.0001	8.333	0.0000	0.0000
2026/02/20	2032	06/08/2026		Bond Future	7.6547	105.6886	7.6333	105.7871	0.280	0.0000	0.0000
2026/02/20	2032	06/08/2026	10.12 Call	Bond Future	10579.7500	10.5798	10678.0300	10.6780	0.929	0.0000	0.0000
2026/02/20	2032	06/08/2026	10.12 Put	Bond Future	8.5500	0.0086	8.3500	0.0084	2.339	0.0000	0.0000
2026/02/20	2032	05/11/2026		Bond Future	7.6897	103.3498	7.6662	103.4532	0.305	0.0000	0.0000
2026/02/20	2032	05/11/2026	9.16 Call	Bond Future	6412.5700	6.4126	6512.1200	6.5121	1.552	0.0000	0.0000
2026/02/20	2032	05/11/2026	9.16 Put	Bond Future	173.3400	0.1733	169.4500	0.1695	2.244	0.0000	0.0000
2026/02/20	2032	04/02/2027		Bond Future	7.7349	105.1261	7.7101	105.2312	0.321	0.0000	0.0000
2026/02/20	2032	04/02/2027	8.48 Call	Bond Future	3735.5100	3.7355	3823.4500	3.8235	2.354	0.0000	0.0000
2026/02/20	2032	04/02/2027	8.48 Put	Bond Future	641.9900	0.6420	624.8900	0.6249	2.664	0.0000	0.0000
2026/02/20	2032	06/05/2027		Bond Future	7.7959	102.7274	7.7689	102.8367	0.346	0.0000	0.0000
2026/02/20	2032	06/05/2027	7.80 Call	Bond Future	1695.6000	1.6956	1758.9600	1.7590	3.737	0.0000	0.0000
2026/02/20	2032	06/05/2027	7.80 Put	Bond Future	1678.8800	1.6789	1632.9400	1.6329	2.736	0.0000	0.0000
2026/02/20	2033	07/05/2026		Bond Future	145.4230	145.4230	145.3569	145.3569	0.045	0.0000	0.0000
2026/02/20	2033	07/05/2026	135.16 Call	Bond Future	10263.0400	10.2630	10196.9000	10.1969	0.644	0.0000	0.0000
2026/02/20	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	2033	06/08/2026		Bond Future	148.0627	148.0627	147.9911	147.9911	0.048	0.0000	0.0000
2026/02/20	2033	06/08/2026	134.25 Call	Bond Future	13812.7100	13.8127	13741.1100	13.7411	0.518	0.0000	0.0000
2026/02/20	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	2033	05/11/2026		Bond Future	149.0674	149.0674	148.9993	148.9993	0.046	0.0000	0.0000
2026/02/20	2033	05/11/2026	137.26 Call	Bond Future	11807.3600	11.8074	11739.2700	11.7393	0.577	0.0000	0.0000
2026/02/20	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	2033	04/02/2027		Bond Future	151.6662	151.6662	151.5966	151.5966	0.046	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	
2026/02/20	2033	04/02/2027	142.71 Call	Bond Future	8956.1700	8.9562	8886.6400	8.8866	0.776	0.0000	0.0000
2026/02/20	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	2033	06/05/2027		Bond Future	152.6372	152.6372	152.5702	152.5702	0.044	0.0000	0.0000
2026/02/20	2033	06/05/2027	151.21 Call	Bond Future	1427.2100	1.4272	1360.2200	1.3602	4.694	0.0000	0.0000
2026/02/20	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	2037	07/05/2026	9.00 Put	Bond Future	166.4400	0.1664	145.0300	0.1450	12.863	0.0000	0.0000
2026/02/20	2037	07/05/2026	9.00 Call	Bond Future	4722.7500	4.7228	4958.4500	4.9585	4.991	0.0000	0.0000
2026/02/20	2037	07/05/2026	9.49 Put	Bond Future	39.9800	0.0400	34.9500	0.0350	12.581	0.0000	0.0000
2026/02/20	2037	07/05/2026	9.49 Call	Bond Future	7775.1600	7.7752	8027.2400	8.0272	3.242	0.0000	0.0000
2026/02/20	2037	07/05/2026	10.06 Call	Bond Future	11266.2800	11.2663	11522.4400	11.5224	2.274	0.0000	0.0000
2026/02/20	2037	07/05/2026	10.06 Put	Bond Future	8.1000	0.0081	7.1500	0.0072	11.728	0.0000	0.0000
2026/02/20	2037	07/05/2026	12.40 Call	Bond Future	23963.4700	23.9635	24220.5800	24.2206	1.073	0.0000	0.0000
2026/02/20	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	2037	07/05/2026	10.95 Put	Bond Future	0.1400	0.0001	0.1300	0.0001	7.143	0.0000	0.0000
2026/02/20	2037	07/05/2026	10.95 Call	Bond Future	16407.3300	16.4073	16664.4300	16.6644	1.567	0.0000	0.0000
2026/02/20	2037	07/05/2026		Bond Future	8.3341	103.5111	8.2977	103.7682	0.437	0.0000	0.0000
2026/02/20	2037	07/05/2026	11.32 Call	Bond Future	18429.2500	18.4293	18686.3500	18.6864	1.395	0.0000	0.0000
2026/02/20	2037	07/05/2026	11.32 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2026/02/20	2037	06/08/2026		Bond Future	8.3790	101.1047	8.3416	101.3635	0.446	0.0000	0.0000
2026/02/20	2037	06/08/2026	11.71 Call	Bond Future	19919.0700	19.9191	20177.8000	20.1778	1.299	0.0000	0.0000
2026/02/20	2037	06/08/2026	11.71 Put	Bond Future	1.2600	0.0013	1.2000	0.0012	4.762	0.0000	0.0000
2026/02/20	2037	06/08/2026	11.30 Call	Bond Future	17777.1400	17.7771	18035.6800	18.0357	1.454	0.0000	0.0000
2026/02/20	2037	06/08/2026	11.30 Put	Bond Future	4.8400	0.0048	4.5900	0.0046	5.165	0.0000	0.0000
2026/02/20	2037	06/08/2026	10.70 Call	Bond Future	14517.7800	14.5178	14775.0800	14.7751	1.772	0.0000	0.0000
2026/02/20	2037	06/08/2026	10.70 Put	Bond Future	28.1800	0.0282	26.6900	0.0267	5.287	0.0000	0.0000
2026/02/20	2037	06/08/2026	10.02 Put	Bond Future	125.5300	0.1255	90.9200	0.0909	27.571	0.0000	0.0000
2026/02/20	2037	06/08/2026	10.02 Call	Bond Future	10677.5400	10.6775	10901.7200	10.9017	2.100	0.0000	0.0000
2026/02/20	2037	05/11/2026	10.83 Call	Bond Future	14796.3200	14.7963	15059.5700	15.0596	1.779	0.0000	0.0000
2026/02/20	2037	05/11/2026	10.83 Put	Bond Future	85.7400	0.0857	82.5900	0.0826	3.674	0.0000	0.0000
2026/02/20	2037	05/11/2026	10.23 Call	Bond Future	11590.1600	11.5902	11802.4700	11.8025	1.832	0.0000	0.0000
2026/02/20	2037	05/11/2026	10.23 Put	Bond Future	263.4700	0.2635	209.3800	0.2094	20.530	0.0000	0.0000
2026/02/20	2037	05/11/2026	9.46 Put	Bond Future	630.6700	0.6307	517.1600	0.5172	17.998	0.0000	0.0000
2026/02/20	2037	05/11/2026	9.46 Call	Bond Future	7346.1600	7.3462	7499.0500	7.4991	2.081	0.0000	0.0000
2026/02/20	2037	05/11/2026		Bond Future	8.4247	102.8439	8.3855	103.1103	0.465	0.0000	0.0000
2026/02/20	2037	05/11/2026	10.62 Call	Bond Future	13676.1600	13.6762	13937.7100	13.9377	1.912	0.0000	0.0000
2026/02/20	2037	05/11/2026	10.62 Put	Bond Future	129.8800	0.1299	125.0300	0.1250	3.734	0.0000	0.0000
2026/02/20	2037	04/02/2027		Bond Future	8.4778	100.3550	8.4371	100.6259	0.480	0.0000	0.0000
2026/02/20	2037	04/02/2027	9.51 Call	Bond Future	7399.6400	7.3996	7636.4700	7.6365	3.201	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
2026/02/20	2037	04/02/2027	9.51 Put	Bond Future	834.8100	0.8348	800.7700	4.078	0.0000	0.0000
2026/02/20	2037	04/02/2027	9.81 Call	Bond Future	8977.9600	8.9780	9226.2900	2.766	0.0000	0.0000
2026/02/20	2037	04/02/2027	9.81 Put	Bond Future	612.8400	0.6128	590.3000	3.678	0.0000	0.0000
2026/02/20	2037	04/02/2027	9.31 Call	Bond Future	6359.4800	6.3595	6586.8600	3.575	0.0000	0.0000
2026/02/20	2037	04/02/2027	9.31 Put	Bond Future	1021.0500	1.0211	977.5600	4.259	0.0000	0.0000
2026/02/20	2037	04/02/2027	8.44 Put	Bond Future	2600.7400	2.6007	2478.0000	4.719	0.0000	0.0000
2026/02/20	2037	04/02/2027	8.44 Call	Bond Future	2349.2900	2.3493	2497.4200	6.305	0.0000	0.0000
2026/02/20	2037	06/05/2027		Bond Future	8.5453	102.0311	8.5027	0.499	0.0000	0.0000
2026/02/20	2037	06/05/2027	8.58 Call	Bond Future	3002.9400	3.0029	3167.2400	5.471	0.0000	0.0000
2026/02/20	2037	06/05/2027	8.58 Put	Bond Future	2777.4100	2.7774	2663.8800	4.088	0.0000	0.0000
2026/02/20	2038	07/05/2026		Bond Future	164.4618	164.4618	163.4417	0.620	0.0000	0.0000
2026/02/20	2038	07/05/2026	144.53 Call	Bond Future	19931.8400	19.9318	18911.7400	5.118	0.0000	0.0000
2026/02/20	2038	07/05/2026	144.53 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	2038	06/08/2026		Bond Future	165.2568	165.2568	164.2134	0.631	0.0000	0.0000
2026/02/20	2038	06/08/2026	144.72 Call	Bond Future	20536.7500	20.5368	19493.4400	5.080	0.0000	0.0000
2026/02/20	2038	06/08/2026	144.72 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	2038	05/11/2026		Bond Future	168.1392	168.1392	167.0828	0.628	0.0000	0.0000
2026/02/20	2038	05/11/2026	146.31 Call	Bond Future	21829.2000	21.8292	20772.7500	4.840	0.0000	0.0000
2026/02/20	2038	05/11/2026	146.31 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	2038	04/02/2027		Bond Future	168.8456	168.8456	167.7707	0.637	0.0000	0.0000
2026/02/20	2038	04/02/2027	153.83 Call	Bond Future	15015.5700	15.0156	13940.7300	7.158	0.0000	0.0000
2026/02/20	2038	04/02/2027	153.83 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	2038	06/05/2027		Bond Future	171.7101	171.7101	170.6209	0.634	0.0000	0.0000
2026/02/20	2038	06/05/2027	166.10 Call	Bond Future	5610.1000	5.6101	4520.9000	19.415	0.0000	0.0000
2026/02/20	2038	06/05/2027	166.10 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	2040	07/05/2026	8.65 Put	Bond Future	1080.7300	1.0807	972.9100	9.977	0.0000	0.0000
2026/02/20	2040	07/05/2026	8.65 Call	Bond Future	1641.5300	1.6415	1788.7600	8.969	0.0000	0.0000
2026/02/20	2040	07/05/2026	12.53 Call	Bond Future	26207.1900	26.2072	26462.2400	0.973	0.0000	0.0000
2026/02/20	2040	07/05/2026	12.53 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	2040	07/05/2026	12.03 Call	Bond Future	23466.5300	23.4665	23721.5800	1.087	0.0000	0.0000
2026/02/20	2040	07/05/2026	12.03 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	2040	07/05/2026	11.12 Put	Bond Future	0.3200	0.0003	0.2800	12.500	0.0000	0.0000
2026/02/20	2040	07/05/2026	11.12 Call	Bond Future	18093.8500	18.0939	18348.8600	1.409	0.0000	0.0000
2026/02/20	2040	07/05/2026	12.22 Call	Bond Future	24524.8700	24.5249	24779.9200	1.040	0.0000	0.0000
2026/02/20	2040	07/05/2026	12.22 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	2040	07/05/2026	11.72 Call	Bond Future	21693.8500	21.6939	21948.9000	1.176	0.0000	0.0000
2026/02/20	2040	07/05/2026	11.72 Put	Bond Future	0.0100	0.0000	0.0100	0.000	0.0000	0.0000
2026/02/20	2040	07/05/2026	10.70 Put	Bond Future	2.5600	0.0026	2.2400	12.500	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	
2026/02/20	2040	07/05/2026	10.70 Call	Bond Future	15435.6000	15.4356	15690.3300	15.6903	1.650	0.0000	0.0000
2026/02/20	2040	07/05/2026		Bond Future	8.5810	105.8286	8.5499	106.0836	0.363	0.0000	0.0000
2026/02/20	2040	07/05/2026	11.67 Call	Bond Future	21402.4700	21.4025	21657.5200	21.6575	1.192	0.0000	0.0000
2026/02/20	2040	07/05/2026	11.67 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2026/02/20	2040	06/08/2026		Bond Future	8.6285	103.2131	8.5966	103.4697	0.369	0.0000	0.0000
2026/02/20	2040	06/08/2026	12.19 Call	Bond Future	23780.1000	23.7801	24036.5900	24.0366	1.079	0.0000	0.0000
2026/02/20	2040	06/08/2026	12.19 Put	Bond Future	0.8500	0.0009	0.7900	0.0008	7.059	0.0000	0.0000
2026/02/20	2040	05/11/2026		Bond Future	8.6763	104.9885	8.6429	105.2528	0.384	0.0000	0.0000
2026/02/20	2040	05/11/2026	11.06 Call	Bond Future	16774.7700	16.7748	17034.4100	17.0344	1.548	0.0000	0.0000
2026/02/20	2040	05/11/2026	11.06 Put	Bond Future	111.8800	0.1119	107.2200	0.1072	4.165	0.0000	0.0000
2026/02/20	2040	05/11/2026	11.27 Call	Bond Future	18014.1400	18.0141	18275.3300	18.2753	1.450	0.0000	0.0000
2026/02/20	2040	05/11/2026	11.27 Put	Bond Future	73.7200	0.0737	70.6100	0.0706	4.219	0.0000	0.0000
2026/02/20	2040	05/11/2026	10.67 Call	Bond Future	14447.1200	14.4471	14688.0200	14.6880	1.667	0.0000	0.0000
2026/02/20	2040	05/11/2026	10.67 Put	Bond Future	232.1000	0.2321	208.7000	0.2087	10.082	0.0000	0.0000
2026/02/20	2040	05/11/2026	9.91 Put	Bond Future	592.8700	0.5929	482.9100	0.4829	18.547	0.0000	0.0000
2026/02/20	2040	05/11/2026	9.91 Call	Bond Future	9740.5200	9.7405	9894.8600	9.8949	1.585	0.0000	0.0000
2026/02/20	2040	04/02/2027		Bond Future	8.7307	102.2859	8.6963	102.5545	0.394	0.0000	0.0000
2026/02/20	2040	04/02/2027	9.93 Call	Bond Future	9604.7500	9.6048	9840.9600	9.8410	2.459	0.0000	0.0000
2026/02/20	2040	04/02/2027	9.93 Put	Bond Future	835.2200	0.8352	802.8200	0.8028	3.879	0.0000	0.0000
2026/02/20	2040	04/02/2027	10.17 Call	Bond Future	11055.5300	11.0555	11299.7200	11.2997	2.209	0.0000	0.0000
2026/02/20	2040	04/02/2027	10.17 Put	Bond Future	659.6800	0.6597	635.2600	0.6353	3.702	0.0000	0.0000
2026/02/20	2040	04/02/2027	9.67 Call	Bond Future	8045.8800	8.0459	8270.5400	8.2705	2.792	0.0000	0.0000
2026/02/20	2040	04/02/2027	9.67 Put	Bond Future	1084.8000	1.0848	1040.8500	1.0409	4.051	0.0000	0.0000
2026/02/20	2040	04/02/2027	8.78 Put	Bond Future	2770.5300	2.7705	2651.6700	2.6517	4.290	0.0000	0.0000
2026/02/20	2040	04/02/2027	8.78 Call	Bond Future	3153.2700	3.1533	3303.0200	3.3030	4.749	0.0000	0.0000
2026/02/20	2040	06/05/2027		Bond Future	8.7975	103.9940	8.7616	104.2696	0.409	0.0000	0.0000
2026/02/20	2040	06/05/2027	8.88 Call	Bond Future	3774.2500	3.7743	3933.7000	3.9337	4.225	0.0000	0.0000
2026/02/20	2040	06/05/2027	8.88 Put	Bond Future	3146.2300	3.1462	3030.1100	3.0301	3.691	0.0000	0.0000
2026/02/20	2043	07/05/2026		Bond Future	128.9309	128.9309	127.5670	127.5670	1.058	0.0000	0.0000
2026/02/20	2043	07/05/2026	111.70 Call	Bond Future	17230.8600	17.2309	15867.0400	15.8670	7.915	0.0000	0.0000
2026/02/20	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	2043	06/08/2026		Bond Future	128.4291	128.4291	127.0372	127.0372	1.084	0.0000	0.0000
2026/02/20	2043	06/08/2026	110.88 Call	Bond Future	17549.1300	17.5491	16157.1503	16.1572	7.932	0.0000	0.0000
2026/02/20	2043	06/08/2026	110.88 Put	Bond Future	0.0000	0.0000	0.0003	0.0000	575.000	0.0000	0.0000
2026/02/20	2043	05/11/2026		Bond Future	130.6688	130.6688	129.2565	129.2565	1.081	0.0000	0.0000
2026/02/20	2043	05/11/2026	112.84 Call	Bond Future	17828.7902	17.8288	16416.5403	16.4165	7.921	0.0000	0.0000
2026/02/20	2043	05/11/2026	112.84 Put	Bond Future	0.0102	0.0000	0.0403	0.0000	295.294	0.0000	0.0000
2026/02/20	2043	04/02/2027		Bond Future	130.0595	130.0595	128.6227	128.6227	1.105	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	
2026/02/20	2043	04/02/2027	117.63 Call	Bond Future	12442.1361	12.4421	11020.1107	11.0201	11.429	0.0000	0.0000
2026/02/20	2043	04/02/2027	117.63 Put	Bond Future	12.6661	0.0127	27.3807	0.0274	116.174	0.0000	0.0000
2026/02/20	2043	06/05/2027		Bond Future	132.2641	132.2641	130.8061	130.8061	1.102	0.0000	0.0000
2026/02/20	2043	06/05/2027	127.48 Call	Bond Future	5507.0778	5.5071	4404.5938	4.4046	20.019	0.0000	0.0000
2026/02/20	2043	06/05/2027	127.48 Put	Bond Future	723.0178	0.7230	1078.5238	1.0785	49.170	0.0000	0.0000
2026/02/20	2044	07/05/2026	10.00 Call	Bond Future	10054.0400	10.0540	10415.3400	10.4153	3.594	0.0000	0.0000
2026/02/20	2044	07/05/2026	10.00 Put	Bond Future	45.1600	0.0452	37.6300	0.0376	16.674	0.0000	0.0000
2026/02/20	2044	07/05/2026	Put	Bond Future	951.3500	0.9514	851.8200	0.8518	10.462	0.0000	0.0000
2026/02/20	2044	07/05/2026	Call	Bond Future	3092.9600	3.0930	3362.2600	3.3623	8.707	0.0000	0.0000
2026/02/20	2044	07/05/2026		Bond Future	8.7811	102.1416	8.7397	102.5104	0.471	0.0000	0.0000
2026/02/20	2044	07/05/2026	11.80 Call	Bond Future	22189.9000	22.1899	22558.7200	22.5587	1.662	0.0000	0.0000
2026/02/20	2044	07/05/2026	11.80 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000	0.0000
2026/02/20	2044	06/08/2026		Bond Future	8.8287	99.5855	8.7864	99.9580	0.479	0.0000	0.0000
2026/02/20	2044	06/08/2026	12.42 Call	Bond Future	25257.1500	25.2572	25629.5100	25.6295	1.474	0.0000	0.0000
2026/02/20	2044	06/08/2026	12.42 Put	Bond Future	1.2500	0.0013	1.1200	0.0011	10.400	0.0000	0.0000
2026/02/20	2044	05/11/2026		Bond Future	8.8762	101.2984	8.8323	101.6805	0.495	0.0000	0.0000
2026/02/20	2044	05/11/2026	11.34 Call	Bond Future	18444.9400	18.4449	18819.1900	18.8192	2.029	0.0000	0.0000
2026/02/20	2044	05/11/2026	11.34 Put	Bond Future	119.5300	0.1195	111.7000	0.1117	6.551	0.0000	0.0000
2026/02/20	2044	04/02/2027		Bond Future	8.9297	98.6576	8.8844	99.0461	0.507	0.0000	0.0000
2026/02/20	2044	04/02/2027	10.18 Call	Bond Future	10888.0200	10.8880	11113.8500	11.1139	2.074	0.0000	0.0000
2026/02/20	2044	04/02/2027	10.18 Put	Bond Future	999.3300	0.9993	836.6400	0.8366	16.280	0.0000	0.0000
2026/02/20	2044	06/05/2027	9.08 Put	Bond Future	3453.3500	3.4534	3279.2300	3.2792	5.042	0.0000	0.0000
2026/02/20	2044	06/05/2027		Bond Future	8.9938	100.3051	8.9468	100.7025	0.522	0.0000	0.0000
2026/02/20	2044	06/05/2027	9.08 Call	Bond Future	4176.5200	4.1765	4399.8000	4.3998	5.346	0.0000	0.0000
2026/02/20	2046	07/05/2026		Bond Future	145.9471	145.9471	145.7081	145.7081	0.164	0.0000	0.0000
2026/02/20	2046	07/05/2026	124.95 Call	Bond Future	20997.1100	20.9971	20758.1100	20.7581	1.138	0.0000	0.0000
2026/02/20	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	2046	06/08/2026		Bond Future	148.5962	148.5962	148.3488	148.3488	0.167	0.0000	0.0000
2026/02/20	2046	06/08/2026	122.38 Call	Bond Future	26216.2400	26.2162	25968.8000	25.9688	0.944	0.0000	0.0000
2026/02/20	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	2046	05/11/2026		Bond Future	148.8685	148.8685	148.6216	148.6216	0.166	0.0000	0.0000
2026/02/20	2046	05/11/2026	125.48 Call	Bond Future	23388.4900	23.3885	23141.5900	23.1416	1.056	0.0000	0.0000
2026/02/20	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	2046	04/02/2027		Bond Future	151.4632	151.4632	151.2115	151.2115	0.166	0.0000	0.0000
2026/02/20	2046	04/02/2027	131.09 Call	Bond Future	20373.2100	20.3732	20121.4900	20.1215	1.236	0.0000	0.0000
2026/02/20	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	2046	06/05/2027		Bond Future	151.6778	151.6778	151.4259	151.4259	0.166	0.0000	0.0000
2026/02/20	2046	06/05/2027	148.99 Call	Bond Future	2687.8000	2.6878	2435.8500	2.4359	9.374	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
2026/02/20	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	2050	07/05/2026		Bond Future	152.3822	152.3822	150.5366	1.211	0.0000	0.0000
2026/02/20	2050	07/05/2026	124.07 Call	Bond Future	28312.1500	28.3122	26466.5700	6.519	0.0000	0.0000
2026/02/20	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	2050	06/08/2026		Bond Future	152.7079	152.7079	150.8247	1.233	0.0000	0.0000
2026/02/20	2050	06/08/2026	123.27 Call	Bond Future	29437.9300	29.4379	27554.7100	6.397	0.0000	0.0000
2026/02/20	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	2050	05/11/2026		Bond Future	155.3717	155.3717	153.4602	1.230	0.0000	0.0000
2026/02/20	2050	05/11/2026	123.84 Call	Bond Future	31531.6500	31.5317	29620.1900	6.062	0.0000	0.0000
2026/02/20	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	2050	04/02/2027		Bond Future	155.6014	155.6014	153.6567	1.250	0.0000	0.0000
2026/02/20	2050	04/02/2027	132.39 Call	Bond Future	23211.3800	23.2114	21266.7000	8.378	0.0000	0.0000
2026/02/20	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	2050	06/05/2027		Bond Future	158.2412	158.2412	156.2668	1.248	0.0000	0.0000
2026/02/20	2050	06/05/2027	150.46 Call	Bond Future	7781.1500	7.7812	5806.8200	25.373	0.0000	0.0000
2026/02/20	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/20	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/20	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/20	AL37	07/05/2026		Index Future	1298.5950	1298.5950	1299.6140	0.078	0.0000	0.0000
2026/02/20	AL37	06/08/2026		Index Future	1321.6000	1321.6000	1322.5990	0.076	0.0000	0.0000
2026/02/20	AL37	05/11/2026		Index Future	1344.6070	1344.6070	1345.6640	0.079	0.0000	0.0000
2026/02/20	AL37	04/02/2027		Index Future	1367.7520	1367.7520	1368.8250	0.078	0.0000	0.0000
2026/02/20	AL37	06/05/2027		Index Future	1390.6880	1390.6880	1391.8100	0.081	0.0000	0.0000
2026/02/20	AL7T	07/05/2026		Index Future	1692.6150	1692.6150	1696.5450	0.232	0.0000	0.0000
2026/02/20	AL7T	06/08/2026		Index Future	1722.5990	1722.5990	1726.5500	0.229	0.0000	0.0000
2026/02/20	AL7T	05/11/2026		Index Future	1752.5870	1752.5870	1756.6590	0.232	0.0000	0.0000
2026/02/20	AL7T	04/02/2027		Index Future	1782.7560	1782.7560	1786.8950	0.232	0.0000	0.0000
2026/02/20	AL7T	06/05/2027		Index Future	1812.6500	1812.6500	1816.9000	0.234	0.0000	0.0000
2026/02/20	ALBI	07/05/2026		Index Future	1433.7810	1433.7810	1436.9710	0.222	0.0000	0.0000
2026/02/20	ALBI	06/08/2026		Index Future	1459.1800	1459.1800	1462.3860	0.220	0.0000	0.0000
2026/02/20	ALBI	05/11/2026		Index Future	1484.5820	1484.5820	1487.8880	0.223	0.0000	0.0000
2026/02/20	ALBI	04/02/2027		Index Future	1510.1370	1510.1370	1513.4980	0.223	0.0000	0.0000
2026/02/20	ALBI	06/05/2027		Index Future	1535.4610	1535.4610	1538.9120	0.225	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	
2026/02/20	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/02/20	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	C818	21/12/2027		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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2026/02/20	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/20	ES33	07/05/2026		Bond Future	8.5392	95.5818	8.5024	95.7727	0.431	0.0000	0.0000
2026/02/20	ES33	07/05/2026	11.69 Call	Bond Future	14701.2200	14.7012	14892.1500	14.8922	1.299	0.0000	0.0000
2026/02/20	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	ES33	06/08/2026		Bond Future	8.5955	97.3167	8.5575	97.5084	0.442	0.0000	0.0000
2026/02/20	ES33	06/08/2026	12.02 Call	Bond Future	15448.0600	15.4481	15639.7200	15.6397	1.241	0.0000	0.0000
2026/02/20	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	ES33	05/11/2026		Bond Future	8.6647	95.2228	8.6243	95.4208	0.466	0.0000	0.0000
2026/02/20	ES33	05/11/2026	10.83 Call	Bond Future	9894.3900	9.8944	10092.4300	10.0924	2.002	0.0000	0.0000
2026/02/20	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	ES33	04/02/2027		Bond Future	8.7475	96.8812	8.7051	97.0825	0.485	0.0000	0.0000
2026/02/20	ES33	04/02/2027	9.70 Call	Bond Future	4384.6500	4.3847	4585.9700	4.5860	4.591	0.0000	0.0000
2026/02/20	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	ES33	06/05/2027		Bond Future	8.8422	94.7316	8.7971	94.9386	0.510	0.0000	0.0000
2026/02/20	ES33	06/05/2027	8.80 Call	Bond Future	0.0000	0.0000	13.2900	0.0133	100.000	0.0000	0.0000
2026/02/20	ES33	06/05/2027	8.80 Put	Bond Future	193.7400	0.1937	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/20	ES42	07/05/2026		Bond Future	9.0052	96.1532	8.9688	96.4491	0.404	0.0000	0.0000
2026/02/20	ES42	07/05/2026	12.20 Call	Bond Future	21511.8200	21.5118	21807.7000	21.8077	1.375	0.0000	0.0000
2026/02/20	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	ES42	06/08/2026		Bond Future	9.0558	97.8985	9.0187	98.1970	0.410	0.0000	0.0000
2026/02/20	ES42	06/08/2026	12.65 Call	Bond Future	23424.2000	23.4242	23722.6200	23.7226	1.274	0.0000	0.0000
2026/02/20	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	ES42	05/11/2026		Bond Future	9.1122	95.3425	9.0735	95.6493	0.425	0.0000	0.0000
2026/02/20	ES42	05/11/2026	11.66 Call	Bond Future	17377.6900	17.3777	17684.4400	17.6844	1.765	0.0000	0.0000
2026/02/20	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	ES42	04/02/2027		Bond Future	9.1747	97.0018	9.1347	97.3137	0.435	0.0000	0.0000
2026/02/20	ES42	04/02/2027	10.29 Call	Bond Future	8141.8900	8.1419	8453.7900	8.4538	3.831	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
2026/02/20	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/20	ES42	06/05/2027		Bond Future	9.2462	94.3817	9.2047	94.7013	0.450	0.0000
2026/02/20	ES42	06/05/2027	9.33 Call	Bond Future	639.3600	0.6394	958.9500	0.9590	49.986	0.0000
2026/02/20	ES42	06/05/2027	9.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/20	GOVI	07/05/2026		GOVI	1407.3650	1407.3650	1410.6080	1410.6080	0.230	0.0000
2026/02/20	GOVI	07/05/2026	1,177. Call 00	GOVI	2303650.0000	230.3650	2336080.0000	233.6080	1.408	0.0000
2026/02/20	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/20	GOVI	06/08/2026		GOVI	1432.2970	1432.2970	1435.5560	1435.5560	0.228	0.0000
2026/02/20	GOVI	06/08/2026	1,189. Call 00	GOVI	2432970.0000	243.2970	2465560.0000	246.5560	1.340	0.0000
2026/02/20	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/20	GOVI	05/11/2026		GOVI	1457.2310	1457.2310	1460.5910	1460.5910	0.231	0.0000
2026/02/20	GOVI	05/11/2026	1,277. Call 00	GOVI	1802310.0000	180.2310	1835910.0000	183.5910	1.864	0.0000
2026/02/20	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/20	GOVI	04/02/2027		GOVI	1482.3150	1482.3150	1485.7300	1485.7300	0.230	0.0000
2026/02/20	GOVI	04/02/2027	1,369. Call 00	GOVI	1133150.0000	113.3150	1167300.0000	116.7300	3.014	0.0000
2026/02/20	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/20	GOVI	06/05/2027		GOVI	1507.1720	1507.1720	1510.6780	1510.6780	0.233	0.0000
2026/02/20	GOVI	06/05/2027	1,427. Call 00	GOVI	801720.0000	80.1720	836780.0000	83.6780	4.373	0.0000
2026/02/20	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/20	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000
2026/02/20	I258	07/05/2026		Bond Future	138.0419	138.0419	137.0759	137.0759	0.700	0.0000
2026/02/20	I258	07/05/2026	113.73 Call	Bond Future	24311.8800	24.3119	23345.9000	23.3459	3.973	0.0000
2026/02/20	I258	07/05/2026	113.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/20	I258	06/08/2026		Bond Future	137.7055	137.7055	136.7183	136.7183	0.717	0.0000
2026/02/20	I258	06/08/2026	112.95 Call	Bond Future	24755.5016	24.7555	23768.2628	23.7683	3.988	0.0000
2026/02/20	I258	06/08/2026	112.95 Put	Bond Future	0.0016	0.0000	0.0028	0.0000	72.500	0.0000
2026/02/20	I258	05/11/2026		Bond Future	140.1072	140.1072	139.1068	139.1068	0.714	0.0000
2026/02/20	I258	05/11/2026	114.95 Call	Bond Future	25157.3856	25.1574	24157.0902	24.1571	3.976	0.0000
2026/02/20	I258	05/11/2026	114.95 Put	Bond Future	0.1756	0.0002	0.2602	0.0003	48.121	0.0000
2026/02/20	I258	04/02/2027		Bond Future	139.6625	139.6625	138.6449	138.6449	0.729	0.0000
2026/02/20	I258	04/02/2027	118.90 Call	Bond Future	20778.7525	20.7788	19766.2493	19.7662	4.873	0.0000
2026/02/20	I258	04/02/2027	118.90 Put	Bond Future	16.3025	0.0163	21.3393	0.0213	30.896	0.0000
2026/02/20	I258	06/05/2027		Bond Future	142.0300	142.0300	140.9986	140.9986	0.726	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	
2026/02/20	I258	06/05/2027	134.78 Call	Bond Future	8630.4524	8.6305	7822.3814	7.8224	9.363	0.0000	0.0000
2026/02/20	I258	06/05/2027	134.78 Put	Bond Future	1380.4124	1.3804	1603.8314	1.6038	16.185	0.0000	0.0000
2026/02/20	IGOV	07/05/2026		Index Future	453.0410	453.0410	450.9430	450.9430	0.463	0.0000	0.0000
2026/02/20	IGOV	06/08/2026		Index Future	461.1770	461.1770	459.0280	459.0280	0.466	0.0000	0.0000
2026/02/20	IGOV	05/11/2026		Index Future	469.3130	469.3130	467.1400	467.1400	0.463	0.0000	0.0000
2026/02/20	IGOV	04/02/2027		Index Future	477.4970	477.4970	475.2850	475.2850	0.463	0.0000	0.0000
2026/02/20	IGOV	06/05/2027		Index Future	485.6080	485.6080	483.3700	483.3700	0.461	0.0000	0.0000
2026/02/20	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/02/20	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/02/20	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/02/20	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/02/20	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/02/20	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/02/20	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/02/20	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/02/20	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/02/20	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/02/20	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/02/20	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/02/20	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/02/20	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/02/20	R033	07/05/2026		Bond Future	7.7321	113.0649	7.7164	113.1538	0.203	0.0000	0.0000
2026/02/20	R033	07/05/2026	10.38 Call	Bond Future	13780.8700	13.7809	13869.6100	13.8696	0.644	0.0000	0.0000
2026/02/20	R033	07/05/2026	10.38 Put	Bond Future	4.1700	0.0042	4.0300	0.0040	3.357	0.0000	0.0000
2026/02/20	R033	06/08/2026		Bond Future	7.7598	115.0895	7.7439	115.1768	0.205	0.0000	0.0000
2026/02/20	R033	06/08/2026	10.25 Call	Bond Future	12752.8800	12.7529	12840.1000	12.8401	0.684	0.0000	0.0000
2026/02/20	R033	06/08/2026	10.25 Put	Bond Future	117.6100	0.1176	117.5700	0.1176	0.034	0.0000	0.0000
2026/02/20	R033	05/11/2026		Bond Future	7.7969	112.0305	7.7795	112.1228	0.223	0.0000	0.0000
2026/02/20	R033	05/11/2026	9.33 Call	Bond Future	8413.3400	8.4133	8501.6800	8.5017	1.050	0.0000	0.0000
2026/02/20	R033	05/11/2026	9.33 Put	Bond Future	659.6800	0.6597	655.7600	0.6558	0.594	0.0000	0.0000
2026/02/20	R033	04/02/2027		Bond Future	7.8433	113.9557	7.8250	114.0494	0.234	0.0000	0.0000
2026/02/20	R033	04/02/2027	8.65 Call	Bond Future	5699.1500	5.6992	5775.3800	5.7754	1.338	0.0000	0.0000
2026/02/20	R033	04/02/2027	8.65 Put	Bond Future	1674.3800	1.6744	1656.8900	1.6569	1.045	0.0000	0.0000
2026/02/20	R033	06/05/2027		Bond Future	7.9038	110.8223	7.8839	110.9203	0.252	0.0000	0.0000
2026/02/20	R033	06/05/2027	7.93 Call	Bond Future	3134.7500	3.1348	3195.6100	3.1956	1.941	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	
2026/02/20	R033	06/05/2027	7.93 Put	Bond Future	3005.9300	3.0059	2968.8100	2.9688	1.235	0.0000	0.0000
2026/02/20	R035	07/05/2026	8.31 Call	Bond Future	2126.3600	2.1264	2325.8400	2.3258	9.381	0.0000	0.0000
2026/02/20	R035	07/05/2026	8.31 Put	Bond Future	476.7300	0.4767	408.5900	0.4086	14.293	0.0000	0.0000
2026/02/20	R035	07/05/2026		Bond Future	8.0507	106.8670	8.0091	107.1346	0.516	0.0000	0.0000
2026/02/20	R035	07/05/2026	10.86 Call	Bond Future	16206.7400	16.2067	16474.3600	16.4744	1.651	0.0000	0.0000
2026/02/20	R035	07/05/2026	10.86 Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2026/02/20	R035	07/05/2026	8.29 Put	Bond Future	505.6600	0.5057	434.0000	0.4340	14.172	0.0000	0.0000
2026/02/20	R035	07/05/2026	8.29 Call	Bond Future	2029.2500	2.0293	2225.2100	2.2252	9.657	0.0000	0.0000
2026/02/20	R035	07/05/2026	8.79 Put	Bond Future	113.2800	0.1133	95.7000	0.0957	15.519	0.0000	0.0000
2026/02/20	R035	07/05/2026	8.79 Call	Bond Future	4729.0700	4.7291	4979.1100	4.9791	5.287	0.0000	0.0000
2026/02/20	R035	07/05/2026	9.20 Call	Bond Future	7095.3500	7.0954	7357.8700	7.3579	3.700	0.0000	0.0000
2026/02/20	R035	07/05/2026	9.20 Put	Bond Future	33.0100	0.0330	27.9100	0.0279	15.450	0.0000	0.0000
2026/02/20	R035	07/05/2026	10.66 Call	Bond Future	15166.3200	15.1663	15433.9300	15.4339	1.765	0.0000	0.0000
2026/02/20	R035	07/05/2026	10.66 Put	Bond Future	0.1000	0.0001	0.0900	0.0001	10.000	0.0000	0.0000
2026/02/20	R035	07/05/2026	10.16 Call	Bond Future	12495.1700	12.4952	12762.5800	12.7626	2.140	0.0000	0.0000
2026/02/20	R035	07/05/2026	10.16 Put	Bond Future	1.5200	0.0015	1.3100	0.0013	13.816	0.0000	0.0000
2026/02/20	R035	07/05/2026	9.66 Put	Bond Future	8.4600	0.0085	7.2400	0.0072	14.421	0.0000	0.0000
2026/02/20	R035	07/05/2026	9.66 Call	Bond Future	9723.9700	9.7240	9990.3700	9.9904	2.740	0.0000	0.0000
2026/02/20	R035	07/05/2026	10.71 Call	Bond Future	15427.9300	15.4279	15695.5400	15.6955	1.735	0.0000	0.0000
2026/02/20	R035	07/05/2026	10.71 Put	Bond Future	0.0800	0.0001	0.0700	0.0001	12.500	0.0000	0.0000
2026/02/20	R035	07/05/2026	10.21 Call	Bond Future	12766.7600	12.7668	13034.2200	13.0342	2.095	0.0000	0.0000
2026/02/20	R035	07/05/2026	10.21 Put	Bond Future	1.1800	0.0012	1.0200	0.0010	13.559	0.0000	0.0000
2026/02/20	R035	07/05/2026	9.71 Put	Bond Future	7.3500	0.0074	6.2900	0.0063	14.422	0.0000	0.0000
2026/02/20	R035	07/05/2026	9.71 Call	Bond Future	10005.5600	10.0056	10272.1200	10.2721	2.664	0.0000	0.0000
2026/02/20	R035	07/05/2026	10.64 Call	Bond Future	15061.4100	15.0614	15329.0100	15.3290	1.777	0.0000	0.0000
2026/02/20	R035	07/05/2026	10.64 Put	Bond Future	0.1200	0.0001	0.1000	0.0001	16.667	0.0000	0.0000
2026/02/20	R035	07/05/2026	10.14 Call	Bond Future	12386.2600	12.3863	12653.6500	12.6537	2.159	0.0000	0.0000
2026/02/20	R035	07/05/2026	10.14 Put	Bond Future	1.6800	0.0017	1.4500	0.0015	13.690	0.0000	0.0000
2026/02/20	R035	07/05/2026	9.64 Put	Bond Future	8.9700	0.0090	7.6600	0.0077	14.604	0.0000	0.0000
2026/02/20	R035	07/05/2026	9.64 Call	Bond Future	9611.0900	9.6111	9877.4000	9.8774	2.771	0.0000	0.0000
2026/02/20	R035	07/05/2026	8.55 Call	Bond Future	3379.9400	3.3799	3612.2500	3.6123	6.873	0.0000	0.0000
2026/02/20	R035	07/05/2026	8.55 Put	Bond Future	233.2300	0.2332	197.9200	0.1979	15.140	0.0000	0.0000
2026/02/20	R035	06/08/2026	10.22 Call	Bond Future	12396.5700	12.3966	12663.6100	12.6636	2.154	0.0000	0.0000
2026/02/20	R035	06/08/2026	10.22 Put	Bond Future	36.0500	0.0361	33.7500	0.0338	6.380	0.0000	0.0000
2026/02/20	R035	06/08/2026	9.72 Call	Bond Future	9742.6100	9.7426	10005.0000	10.0050	2.693	0.0000	0.0000
2026/02/20	R035	06/08/2026	9.72 Put	Bond Future	98.9800	0.0990	92.0300	0.0920	7.022	0.0000	0.0000
2026/02/20	R035	06/08/2026	9.22 Put	Bond Future	224.2300	0.2242	206.3700	0.2064	7.965	0.0000	0.0000
2026/02/20	R035	06/08/2026	9.22 Call	Bond Future	7045.6600	7.0457	7297.1400	7.2971	3.569	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	
2026/02/20	R035	06/08/2026	10.13 Call	Bond Future	11924.9700	11.9250	12191.3800	12.1914	2.234	0.0000	0.0000
2026/02/20	R035	06/08/2026	10.13 Put	Bond Future	45.9200	0.0459	42.9900	0.0430	6.381	0.0000	0.0000
2026/02/20	R035	06/08/2026	9.63 Call	Bond Future	9257.6700	9.2577	9518.7500	9.5188	2.820	0.0000	0.0000
2026/02/20	R035	06/08/2026	9.63 Put	Bond Future	114.1300	0.1141	105.8700	0.1059	7.237	0.0000	0.0000
2026/02/20	R035	06/08/2026	9.13 Put	Bond Future	261.3700	0.2614	240.2000	0.2402	8.100	0.0000	0.0000
2026/02/20	R035	06/08/2026	9.13 Call	Bond Future	6563.2800	6.5633	6811.4500	6.8115	3.781	0.0000	0.0000
2026/02/20	R035	06/08/2026	8.29 Put	Bond Future	1086.5800	1.0866	996.1600	0.9962	8.322	0.0000	0.0000
2026/02/20	R035	06/08/2026	8.29 Call	Bond Future	2362.7500	2.3628	2541.6700	2.5417	7.573	0.0000	0.0000
2026/02/20	R035	06/08/2026	8.79 Put	Bond Future	463.1100	0.4631	423.5700	0.4236	8.538	0.0000	0.0000
2026/02/20	R035	06/08/2026	8.79 Call	Bond Future	4769.7400	4.7697	4999.5400	4.9995	4.818	0.0000	0.0000
2026/02/20	R035	06/08/2026	9.39 Call	Bond Future	7961.7500	7.9618	8218.1100	8.2181	3.220	0.0000	0.0000
2026/02/20	R035	06/08/2026	9.39 Put	Bond Future	168.6700	0.1687	155.6900	0.1557	7.696	0.0000	0.0000
2026/02/20	R035	06/08/2026	9.71 Call	Bond Future	9688.7900	9.6888	9951.0000	9.9510	2.706	0.0000	0.0000
2026/02/20	R035	06/08/2026	9.71 Put	Bond Future	100.5600	0.1006	93.4300	0.0934	7.090	0.0000	0.0000
2026/02/20	R035	06/08/2026	9.21 Call	Bond Future	6991.9700	6.9920	7243.0300	7.2430	3.591	0.0000	0.0000
2026/02/20	R035	06/08/2026	9.21 Put	Bond Future	228.0800	0.2281	209.8000	0.2098	8.015	0.0000	0.0000
2026/02/20	R035	06/08/2026	8.71 Put	Bond Future	529.9900	0.5300	484.6300	0.4846	8.559	0.0000	0.0000
2026/02/20	R035	06/08/2026	8.71 Call	Bond Future	4359.5300	4.3595	4583.5100	4.5835	5.138	0.0000	0.0000
2026/02/20	R035	06/08/2026	7.70 Put	Bond Future	2934.4900	2.9345	2735.4600	2.7355	6.782	0.0000	0.0000
2026/02/20	R035	06/08/2026	7.70 Call	Bond Future	481.1900	0.4812	551.5000	0.5515	14.612	0.0000	0.0000
2026/02/20	R035	06/08/2026	7.90 Put	Bond Future	2115.9800	2.1160	1954.5100	1.9545	7.631	0.0000	0.0000
2026/02/20	R035	06/08/2026	7.90 Call	Bond Future	946.0100	0.9460	1053.8800	1.0539	11.403	0.0000	0.0000
2026/02/20	R035	06/08/2026	8.34 Call	Bond Future	2582.0400	2.5820	2767.5200	2.7675	7.183	0.0000	0.0000
2026/02/20	R035	06/08/2026	8.34 Put	Bond Future	997.5600	0.9976	913.7000	0.9137	8.407	0.0000	0.0000
2026/02/20	R035	06/08/2026	7.95 Put	Bond Future	1944.5800	1.9446	1792.5200	1.7925	7.820	0.0000	0.0000
2026/02/20	R035	06/08/2026	7.95 Call	Bond Future	1092.3500	1.0924	1209.6300	1.2096	10.736	0.0000	0.0000
2026/02/20	R035	06/08/2026		Bond Future	8.0851	108.7806	8.0422	109.0500	0.530	0.0000	0.0000
2026/02/20	R035	06/08/2026	11.06 Call	Bond Future	16702.7200	16.7027	16971.8800	16.9719	1.611	0.0000	0.0000
2026/02/20	R035	06/08/2026	11.06 Put	Bond Future	2.8400	0.0028	2.6600	0.0027	6.338	0.0000	0.0000
2026/02/20	R035	05/11/2026		Bond Future	8.1302	106.1543	8.0850	106.4317	0.556	0.0000	0.0000
2026/02/20	R035	05/11/2026	10.03 Call	Bond Future	11013.1500	11.0132	11257.6800	11.2577	2.220	0.0000	0.0000
2026/02/20	R035	05/11/2026	10.03 Put	Bond Future	167.3000	0.1673	134.5200	0.1345	19.594	0.0000	0.0000
2026/02/20	R035	05/11/2026	9.80 Call	Bond Future	9838.4200	9.8384	10068.6700	10.0687	2.340	0.0000	0.0000
2026/02/20	R035	05/11/2026	9.80 Put	Bond Future	225.3600	0.2254	178.3000	0.1783	20.882	0.0000	0.0000
2026/02/20	R035	05/11/2026	9.30 Call	Bond Future	7282.1300	7.2821	7478.1100	7.4781	2.691	0.0000	0.0000
2026/02/20	R035	05/11/2026	9.30 Put	Bond Future	422.8100	0.4228	341.4800	0.3415	19.236	0.0000	0.0000
2026/02/20	R035	05/11/2026	8.80 Put	Bond Future	809.4700	0.8095	659.7600	0.6598	18.495	0.0000	0.0000
2026/02/20	R035	05/11/2026	8.80 Call	Bond Future	4810.4700	4.8105	4938.0700	4.9381	2.653	0.0000	0.0000
2026/02/20	R035	05/11/2026	8.97 Call	Bond Future	5636.2900	5.6363	5787.0600	5.7871	2.675	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	
2026/02/20	R035	05/11/2026	8.97 Put	Bond Future	651.4500	0.6515	524.9100	0.5249	19.424	0.0000	0.0000
2026/02/20	R035	05/11/2026	8.47 Call	Bond Future	3300.9600	3.3010	3371.1000	3.3711	2.125	0.0000	0.0000
2026/02/20	R035	05/11/2026	8.47 Put	Bond Future	1245.8900	1.2459	1038.7200	1.0387	16.628	0.0000	0.0000
2026/02/20	R035	05/11/2026	7.97 Put	Bond Future	2399.7400	2.3997	2119.7000	2.1197	11.670	0.0000	0.0000
2026/02/20	R035	05/11/2026	7.97 Call	Bond Future	1412.9300	1.4129	1410.2000	1.4102	0.193	0.0000	0.0000
2026/02/20	R035	04/02/2027		Bond Future	8.1842	107.9795	8.1370	108.2615	0.577	0.0000	0.0000
2026/02/20	R035	04/02/2027	9.02 Call	Bond Future	5753.6600	5.7537	5894.3900	5.8944	2.446	0.0000	0.0000
2026/02/20	R035	04/02/2027	9.02 Put	Bond Future	919.0500	0.9191	777.8200	0.7778	15.367	0.0000	0.0000
2026/02/20	R035	06/05/2027		Bond Future	8.2453	105.2872	8.1955	105.5764	0.603	0.0000	0.0000
2026/02/20	R035	06/05/2027	8.25 Call	Bond Future	2473.9100	2.4739	2640.7400	2.6407	6.744	0.0000	0.0000
2026/02/20	R035	06/05/2027	8.25 Put	Bond Future	2446.5200	2.4465	2324.1600	2.3242	5.001	0.0000	0.0000
2026/02/20	R038	07/05/2026		Bond Future	8.4400	119.2781	8.4036	119.5817	0.431	0.0000	0.0000
2026/02/20	R038	07/05/2026	11.40 Call	Bond Future	21428.9200	21.4289	21732.4500	21.7325	1.416	0.0000	0.0000
2026/02/20	R038	07/05/2026	11.40 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2026/02/20	R038	06/08/2026		Bond Future	8.4851	121.4140	8.4477	121.7195	0.440	0.0000	0.0000
2026/02/20	R038	06/08/2026	11.77 Call	Bond Future	23059.3100	23.0593	23364.7300	23.3647	1.324	0.0000	0.0000
2026/02/20	R038	06/08/2026	11.77 Put	Bond Future	2.2500	0.0023	2.1500	0.0022	4.444	0.0000	0.0000
2026/02/20	R038	05/11/2026		Bond Future	8.5368	118.0228	8.4976	118.3373	0.459	0.0000	0.0000
2026/02/20	R038	05/11/2026	10.72 Call	Bond Future	15957.2300	15.9572	16267.7200	16.2677	1.946	0.0000	0.0000
2026/02/20	R038	05/11/2026	10.72 Put	Bond Future	140.3900	0.1404	136.3000	0.1363	2.913	0.0000	0.0000
2026/02/20	R038	04/02/2027		Bond Future	8.5958	120.0509	8.5551	120.3706	0.473	0.0000	0.0000
2026/02/20	R038	04/02/2027	9.60 Call	Bond Future	8567.6300	8.5676	8727.0500	8.7271	1.861	0.0000	0.0000
2026/02/20	R038	04/02/2027	9.60 Put	Bond Future	1042.1300	1.0421	881.8000	0.8818	15.385	0.0000	0.0000
2026/02/20	R038	06/05/2027		Bond Future	8.6646	116.5782	8.6220	116.9062	0.492	0.0000	0.0000
2026/02/20	R038	06/05/2027	8.71 Call	Bond Future	3510.7900	3.5108	3709.1400	3.7091	5.650	0.0000	0.0000
2026/02/20	R038	06/05/2027	8.71 Put	Bond Future	3163.0700	3.1631	3033.3900	3.0334	4.100	0.0000	0.0000
2026/02/20	R053	07/05/2026		Bond Future	8.6375	132.3386	8.6014	132.8115	0.418	0.0000	0.0000
2026/02/20	R053	07/05/2026	11.69 Call	Bond Future	31563.4900	31.5635	32036.4300	32.0364	1.498	0.0000	0.0000
2026/02/20	R053	07/05/2026	11.69 Put	Bond Future	0.0700	0.0001	0.0500	0.0001	28.571	0.0000	0.0000
2026/02/20	R053	06/08/2026		Bond Future	8.6740	134.7084	8.6372	135.1860	0.424	0.0000	0.0000
2026/02/20	R053	06/08/2026	12.28 Call	Bond Future	35599.5400	35.5995	36076.8800	36.0769	1.341	0.0000	0.0000
2026/02/20	R053	06/08/2026	12.28 Put	Bond Future	2.4400	0.0024	2.1700	0.0022	11.066	0.0000	0.0000
2026/02/20	R053	05/11/2026		Bond Future	8.7146	131.1680	8.6764	131.6580	0.438	0.0000	0.0000
2026/02/20	R053	05/11/2026	11.21 Call	Bond Future	26564.2800	26.5643	27043.5600	27.0436	1.804	0.0000	0.0000
2026/02/20	R053	05/11/2026	11.21 Put	Bond Future	172.0300	0.1720	161.2600	0.1613	6.261	0.0000	0.0000
2026/02/20	R053	04/02/2027		Bond Future	8.7597	133.4221	8.7205	133.9203	0.448	0.0000	0.0000
2026/02/20	R053	04/02/2027	9.99 Call	Bond Future	15522.9900	15.5230	15953.2400	15.9532	2.772	0.0000	0.0000
2026/02/20	R053	04/02/2027	9.99 Put	Bond Future	1374.1700	1.3742	1306.1600	1.3062	4.949	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	
2026/02/20	R053	06/05/2027		Bond Future	8.8107	129.7953	8.7701	130.3052	0.461	0.0000	0.0000
2026/02/20	R053	06/05/2027	8.92 Call	Bond Future	6382.5000	6.3825	6670.7200	6.6707	4.516	0.0000	0.0000
2026/02/20	R053	06/05/2027	8.92 Put	Bond Future	5025.6000	5.0256	4803.9200	4.8039	4.411	0.0000	0.0000
2026/02/20	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/02/20	R186	07/05/2026	8.69 Call	Bond Future	72.4300	0.0724	71.9600	0.0720	0.649	0.0000	0.0000
2026/02/20	R186	07/05/2026	8.69 Put	Bond Future	72.4300	0.0724	71.9600	0.0720	0.649	0.0000	0.0000
2026/02/20	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/02/20	R186	06/08/2026	8.57 Call	Bond Future	72.9600	0.0730	72.7400	0.0727	0.302	0.0000	0.0000
2026/02/20	R186	06/08/2026	8.57 Put	Bond Future	72.9600	0.0730	72.7400	0.0727	0.302	0.0000	0.0000
2026/02/20	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/02/20	R186	05/11/2026	8.12 Call	Bond Future	44.8600	0.0449	44.7800	0.0448	0.178	0.0000	0.0000
2026/02/20	R186	05/11/2026	8.12 Put	Bond Future	44.8600	0.0449	44.7800	0.0448	0.178	0.0000	0.0000
2026/02/20	R202	07/05/2026		Bond Future	304.8789	304.8789	303.4133	303.4133	0.481	0.0000	0.0000
2026/02/20	R202	07/05/2026	277.55 Call	Bond Future	27328.9300	27.3289	25863.3000	25.8633	5.363	0.0000	0.0000
2026/02/20	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	R202	06/08/2026		Bond Future	305.0180	305.0180	303.5173	303.5173	0.492	0.0000	0.0000
2026/02/20	R202	06/08/2026	278.86 Call	Bond Future	26157.9600	26.1580	24657.2800	24.6573	5.737	0.0000	0.0000
2026/02/20	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	R202	05/11/2026		Bond Future	310.3383	310.3383	308.8210	308.8210	0.489	0.0000	0.0000
2026/02/20	R202	05/11/2026	280.46 Call	Bond Future	29878.3000	29.8783	28360.9600	28.3610	5.078	0.0000	0.0000
2026/02/20	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	R202	04/02/2027		Bond Future	310.2674	310.2674	308.7238	308.7238	0.497	0.0000	0.0000
2026/02/20	R202	04/02/2027	294.73 Call	Bond Future	15537.3800	15.5374	13993.8100	13.9938	9.935	0.0000	0.0000
2026/02/20	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	R202	06/05/2027		Bond Future	315.5311	315.5311	313.9684	313.9684	0.495	0.0000	0.0000
2026/02/20	R202	06/05/2027	306.99 Call	Bond Future	8541.0800	8.5411	6978.4300	6.9784	18.296	0.0000	0.0000
2026/02/20	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	R209	07/05/2026		Bond Future	8.1928	87.7152	8.1565	87.9376	0.443	0.0000	0.0000
2026/02/20	R209	07/05/2026	11.07 Call	Bond Future	15545.3200	15.5453	15767.8000	15.7678	1.431	0.0000	0.0000
2026/02/20	R209	07/05/2026	11.07 Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0.0000	0.0000
2026/02/20	R209	06/08/2026		Bond Future	8.2289	89.2858	8.1917	89.5098	0.452	0.0000	0.0000
2026/02/20	R209	06/08/2026	11.39 Call	Bond Future	16621.0100	16.6210	16844.8600	16.8449	1.347	0.0000	0.0000
2026/02/20	R209	06/08/2026	11.39 Put	Bond Future	1.6900	0.0017	1.5900	0.0016	5.917	0.0000	0.0000
2026/02/20	R209	05/11/2026		Bond Future	8.2716	87.6727	8.2326	87.9032	0.472	0.0000	0.0000
2026/02/20	R209	05/11/2026	10.32 Call	Bond Future	11220.8600	11.2209	11446.8700	11.4469	2.014	0.0000	0.0000
2026/02/20	R209	05/11/2026	10.32 Put	Bond Future	135.2400	0.1352	130.7000	0.1307	3.357	0.0000	0.0000
2026/02/20	R209	04/02/2027		Bond Future	8.3213	89.1798	8.2808	89.4142	0.487	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	
2026/02/20	R209	04/02/2027	9.28 Call	Bond Future	6098.1100	6.0981	6299.0300	6.2990	3.295	0.0000	0.0000
2026/02/20	R209	04/02/2027	9.28 Put	Bond Future	773.3000	0.7733	739.8300	0.7398	4.328	0.0000	0.0000
2026/02/20	R209	04/02/2027	8.96 Call	Bond Future	4679.7400	4.6797	4864.6700	4.8647	3.952	0.0000	0.0000
2026/02/20	R209	04/02/2027	8.96 Put	Bond Future	1085.1400	1.0851	1035.6800	1.0357	4.558	0.0000	0.0000
2026/02/20	R209	04/02/2027	8.03 Put	Bond Future	3011.8000	3.0118	2876.0400	2.8760	4.508	0.0000	0.0000
2026/02/20	R209	04/02/2027	8.03 Call	Bond Future	1307.8900	1.3079	1406.5200	1.4065	7.541	0.0000	0.0000
2026/02/20	R209	06/05/2027		Bond Future	8.3804	87.5226	8.3380	87.7630	0.506	0.0000	0.0000
2026/02/20	R209	06/05/2027	8.41 Call	Bond Future	2596.9400	2.5969	2603.9500	2.6040	0.270	0.0000	0.0000
2026/02/20	R209	06/05/2027	8.41 Put	Bond Future	2429.7900	2.4298	2196.3500	2.1964	9.607	0.0000	0.0000
2026/02/20	R210	07/05/2026		Bond Future	260.8869	260.8869	260.7190	260.7190	0.064	0.0000	0.0000
2026/02/20	R210	07/05/2026	255.40 Call	Bond Future	5486.8500	5.4869	5318.9800	5.3190	3.059	0.0000	0.0000
2026/02/20	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	R210	06/08/2026		Bond Future	265.6223	265.6223	265.4439	265.4439	0.067	0.0000	0.0000
2026/02/20	R210	06/08/2026	259.84 Call	Bond Future	5782.3400	5.7823	5603.8700	5.6039	3.086	0.0000	0.0000
2026/02/20	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	R210	05/11/2026		Bond Future	266.7393	266.7393	266.5662	266.5662	0.065	0.0000	0.0000
2026/02/20	R210	05/11/2026	253.33 Call	Bond Future	13409.3300	13.4093	13236.2400	13.2362	1.291	0.0000	0.0000
2026/02/20	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	R210	04/02/2027		Bond Future	271.3887	271.3887	271.2122	271.2122	0.065	0.0000	0.0000
2026/02/20	R210	04/02/2027	266.03 Call	Bond Future	5358.7400	5.3587	5182.1500	5.1822	3.295	0.0000	0.0000
2026/02/20	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	R210	06/05/2027		Bond Future	272.4239	272.4239	272.2513	272.2513	0.063	0.0000	0.0000
2026/02/20	R210	06/05/2027	271.13 Call	Bond Future	1293.8700	1.2939	1121.2700	1.1213	13.340	0.0000	0.0000
2026/02/20	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	R213	07/05/2026		Bond Future	7.4256	99.6804	7.3994	99.7837	0.353	0.0000	0.0000
2026/02/20	R213	07/05/2026	9.80 Call	Bond Future	8835.7800	8.8358	8939.0600	8.9391	1.169	0.0000	0.0000
2026/02/20	R213	07/05/2026	9.80 Put	Bond Future	0.1900	0.0002	0.1700	0.0002	10.526	0.0000	0.0000
2026/02/20	R213	06/08/2026		Bond Future	7.4385	101.4653	7.4114	101.5676	0.365	0.0000	0.0000
2026/02/20	R213	06/08/2026	9.69 Call	Bond Future	8061.2900	8.0613	8163.0000	8.1630	1.262	0.0000	0.0000
2026/02/20	R213	06/08/2026	9.69 Put	Bond Future	12.1300	0.0121	11.5800	0.0116	4.534	0.0000	0.0000
2026/02/20	R213	05/11/2026		Bond Future	7.4675	99.6636	7.4377	99.7707	0.399	0.0000	0.0000
2026/02/20	R213	05/11/2026	8.75 Call	Bond Future	4654.9400	4.6549	4753.7700	4.7538	2.123	0.0000	0.0000
2026/02/20	R213	05/11/2026	8.75 Put	Bond Future	180.7100	0.1807	172.4300	0.1724	4.582	0.0000	0.0000
2026/02/20	R213	04/02/2027		Bond Future	7.5086	101.3775	7.4766	101.4863	0.426	0.0000	0.0000
2026/02/20	R213	04/02/2027	8.14 Call	Bond Future	2711.4500	2.7115	2796.4500	2.7965	3.135	0.0000	0.0000
2026/02/20	R213	04/02/2027	8.14 Put	Bond Future	590.8600	0.5909	567.0600	0.5671	4.028	0.0000	0.0000
2026/02/20	R213	06/05/2027		Bond Future	7.5620	99.5258	7.5269	99.6388	0.464	0.0000	0.0000
2026/02/20	R213	06/05/2027	7.56 Call	Bond Future	1340.1300	1.3401	1400.9000	1.4009	4.535	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	
2026/02/20	R213	06/05/2027	7.56 Put	Bond Future	1346.5300	1.3465	1294.3000	1.2943	3.879	0.0000	0.0000
2026/02/20	R214	07/05/2026		Bond Future	8.5939	83.9208	8.5577	84.1842	0.421	0.0000	0.0000
2026/02/20	R214	07/05/2026	11.53 Call	Bond Future	17977.3700	17.9774	18240.7200	18.2407	1.465	0.0000	0.0000
2026/02/20	R214	07/05/2026	11.53 Put	Bond Future	0.0300	0.0000	0.0200	0.0000	33.333	0.0000	0.0000
2026/02/20	R214	06/08/2026		Bond Future	8.6329	85.4236	8.5960	85.6892	0.428	0.0000	0.0000
2026/02/20	R214	06/08/2026	11.97 Call	Bond Future	19799.3500	19.7994	20064.8400	20.0648	1.341	0.0000	0.0000
2026/02/20	R214	06/08/2026	11.97 Put	Bond Future	1.5900	0.0016	1.4700	0.0015	7.547	0.0000	0.0000
2026/02/20	R214	05/11/2026		Bond Future	8.6790	83.5991	8.6407	83.8720	0.442	0.0000	0.0000
2026/02/20	R214	05/11/2026	10.97 Call	Bond Future	14363.1500	14.3632	14631.1200	14.6311	1.866	0.0000	0.0000
2026/02/20	R214	05/11/2026	10.97 Put	Bond Future	115.1100	0.1151	110.2600	0.1103	4.213	0.0000	0.0000
2026/02/20	R214	04/02/2027		Bond Future	8.7314	85.0366	8.6918	85.3140	0.453	0.0000	0.0000
2026/02/20	R214	04/02/2027	9.90 Call	Bond Future	8406.9100	8.4069	8650.7400	8.6507	2.900	0.0000	0.0000
2026/02/20	R214	04/02/2027	9.90 Put	Bond Future	761.7800	0.7618	728.2500	0.7283	4.402	0.0000	0.0000
2026/02/20	R214	06/05/2027		Bond Future	8.7876	83.1646	8.7466	83.4487	0.467	0.0000	0.0000
2026/02/20	R214	06/05/2027	8.88 Call	Bond Future	3413.9000	3.4139	3583.4500	3.5835	4.966	0.0000	0.0000
2026/02/20	R214	06/05/2027	8.88 Put	Bond Future	2779.8700	2.7799	2665.3800	2.6654	4.119	0.0000	0.0000
2026/02/20	R248	07/05/2026		Bond Future	8.7491	101.7220	8.7079	102.1219	0.471	0.0000	0.0000
2026/02/20	R248	07/05/2026	11.72 Call	Bond Future	23241.7200	23.2417	23641.6700	23.6417	1.721	0.0000	0.0000
2026/02/20	R248	07/05/2026	11.72 Put	Bond Future	0.0700	0.0001	0.0500	0.0001	28.571	0.0000	0.0000
2026/02/20	R248	07/05/2026	8.30 Put	Bond Future	4631.6300	4.6316	4270.2000	4.2702	7.804	0.0000	0.0000
2026/02/20	R248	07/05/2026	8.30 Call	Bond Future	138.1500	0.1382	176.6900	0.1767	27.897	0.0000	0.0000
2026/02/20	R248	07/05/2026	8.70 Put	Bond Future	1728.1600	1.7282	1512.8900	1.5129	12.457	0.0000	0.0000
2026/02/20	R248	07/05/2026	8.70 Call	Bond Future	1251.6900	1.2517	1436.3900	1.4364	14.756	0.0000	0.0000
2026/02/20	R248	07/05/2026	9.18 Call	Bond Future	4461.4000	4.4614	4793.2900	4.7933	7.439	0.0000	0.0000
2026/02/20	R248	07/05/2026	9.18 Put	Bond Future	429.5300	0.4295	361.4500	0.3615	15.850	0.0000	0.0000
2026/02/20	R248	07/05/2026	9.19 Call	Bond Future	4539.5900	4.5396	4873.3100	4.8733	7.351	0.0000	0.0000
2026/02/20	R248	07/05/2026	9.19 Put	Bond Future	417.2200	0.4172	350.9700	0.3510	15.879	0.0000	0.0000
2026/02/20	R248	06/08/2026		Bond Future	8.7887	103.5435	8.7466	103.9477	0.479	0.0000	0.0000
2026/02/20	R248	06/08/2026	12.37 Call	Bond Future	26696.0800	26.6961	27100.0900	27.1001	1.513	0.0000	0.0000
2026/02/20	R248	06/08/2026	12.37 Put	Bond Future	1.7900	0.0018	1.5700	0.0016	12.291	0.0000	0.0000
2026/02/20	R248	05/11/2026		Bond Future	8.8343	100.8904	8.7907	101.3047	0.494	0.0000	0.0000
2026/02/20	R248	05/11/2026	11.31 Call	Bond Future	19796.5600	19.7966	20202.0100	20.2020	2.048	0.0000	0.0000
2026/02/20	R248	05/11/2026	11.31 Put	Bond Future	130.9000	0.1309	122.0400	0.1220	6.769	0.0000	0.0000
2026/02/20	R248	04/02/2027		Bond Future	8.8857	102.6250	8.8408	103.0463	0.505	0.0000	0.0000
2026/02/20	R248	04/02/2027	10.11 Call	Bond Future	11583.4000	11.5834	11822.5500	11.8226	2.065	0.0000	0.0000
2026/02/20	R248	04/02/2027	10.11 Put	Bond Future	1098.6500	1.0987	916.4300	0.9164	16.586	0.0000	0.0000
2026/02/20	R248	06/05/2027		Bond Future	8.9402	99.9063	8.8938	100.3372	0.520	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	
2026/02/20	R248	06/05/2027	9.05 Call	Bond Future	4634.1100	4.6341	4879.2200	4.8792	5.289	0.0000	0.0000
2026/02/20	R248	06/05/2027	9.05 Put	Bond Future	3627.5300	3.6275	3441.7800	3.4418	5.121	0.0000	0.0000
2026/02/20	R2R9	07/05/2026		Bond Future	8.5455	111.3803	8.4988	111.7670	0.546	0.0000	0.0000
2026/02/20	R2R9	07/05/2026	99.91 Call	Bond Future	100530.5500	100.5306	100917.3100	100.9173	0.385	0.0000	0.0000
2026/02/20	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	R2R9	06/08/2026		Bond Future	8.5913	113.3747	8.5434	113.7652	0.557	0.0000	0.0000
2026/02/20	R2R9	06/08/2026	101.74 Call	Bond Future	100255.2100	100.2552	100645.6800	100.6457	0.389	0.0000	0.0000
2026/02/20	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	R2R9	05/11/2026		Bond Future	8.6432	110.3492	8.5932	110.7499	0.578	0.0000	0.0000
2026/02/20	R2R9	05/11/2026	98.56 Call	Bond Future	99379.1200	99.3791	99779.8000	99.7798	0.403	0.0000	0.0000
2026/02/20	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	R2R9	04/02/2027		Bond Future	8.7021	112.2454	8.6503	112.6529	0.595	0.0000	0.0000
2026/02/20	R2R9	04/02/2027	9.89 Call	Bond Future	9169.1000	9.1691	9538.4100	9.5384	4.028	0.0000	0.0000
2026/02/20	R2R9	04/02/2027	9.89 Put	Bond Future	376.2100	0.3762	338.0300	0.3380	10.149	0.0000	0.0000
2026/02/20	R2R9	06/05/2027		Bond Future	8.7699	109.1464	8.7159	109.5634	0.616	0.0000	0.0000
2026/02/20	R2R9	06/05/2027	8.83 Call	Bond Future	3611.3300	3.6113	3849.7800	3.8498	6.603	0.0000	0.0000
2026/02/20	R2R9	06/05/2027	8.83 Put	Bond Future	3150.4000	3.1504	2971.9200	2.9719	5.665	0.0000	0.0000
2026/02/20	R4R2	07/05/2026		Bond Future	8.6801	113.4729	8.6438	113.8112	0.418	0.0000	0.0000
2026/02/20	R4R2	07/05/2026	100.23 Call	Bond Future	102383.8100	102.3838	102722.1000	102.7221	0.330	0.0000	0.0000
2026/02/20	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	R4R2	06/08/2026		Bond Future	8.7255	115.5049	8.6884	115.8458	0.425	0.0000	0.0000
2026/02/20	R4R2	06/08/2026	102.06 Call	Bond Future	102087.6000	102.0876	102428.5700	102.4286	0.334	0.0000	0.0000
2026/02/20	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	R4R2	05/11/2026		Bond Future	8.7764	112.3899	8.7377	112.7405	0.441	0.0000	0.0000
2026/02/20	R4R2	05/11/2026	98.76 Call	Bond Future	101167.3400	101.1673	101517.8900	101.5179	0.347	0.0000	0.0000
2026/02/20	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	R4R2	04/02/2027		Bond Future	8.8333	114.3212	8.7933	114.6777	0.452	0.0000	0.0000
2026/02/20	R4R2	04/02/2027	10.13 Call	Bond Future	11053.8700	11.0539	11380.9000	11.3809	2.959	0.0000	0.0000
2026/02/20	R4R2	04/02/2027	10.13 Put	Bond Future	341.0200	0.3410	311.6000	0.3116	8.627	0.0000	0.0000
2026/02/20	R4R2	06/05/2027		Bond Future	8.8981	111.1309	8.8565	111.4960	0.468	0.0000	0.0000
2026/02/20	R4R2	06/05/2027	9.00 Call	Bond Future	4297.6600	4.2977	4507.9200	4.5079	4.892	0.0000	0.0000
2026/02/20	R4R2	06/05/2027	9.00 Put	Bond Future	3411.1600	3.4112	3256.3000	3.2563	4.540	0.0000	0.0000
2026/02/20	RR87	07/05/2026		Bond Future	6.7433	103.0624	6.7467	103.0605	0.050	0.0000	0.0000
2026/02/20	RR87	07/05/2026	6.81 Call	Bond Future	73.8791	0.0739	70.5777	0.0706	4.469	0.0000	0.0000
2026/02/20	RR87	07/05/2026	6.81 Put	Bond Future	36.1191	0.0361	34.7277	0.0347	3.852	0.0000	0.0000
2026/02/20	RR87	06/08/2026		Bond Future	6.3915	101.1790	6.4056	101.1740	0.220	0.0000	0.0000
2026/02/20	RR87	06/08/2026	6.53 Call	Bond Future	85.3679	0.0854	82.0812	0.0821	3.850	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	
2026/02/20	RR87	06/08/2026	6.53 Put	Bond Future	36.2379	0.0362	37.9312	0.0379	4.673	0.0000	0.0000
2026/02/20	RR87	05/11/2026		Bond Future	5.0206	102.9196	5.0367	102.9177	0.320	0.0000	0.0000
2026/02/20	RR87	05/11/2026	5.27 Call	Bond Future	38.1521	0.0382	36.8162	0.0368	3.502	0.0000	0.0000
2026/02/20	RR87	05/11/2026	5.27 Put	Bond Future	9.4921	0.0095	10.0062	0.0100	5.416	0.0000	0.0000
2026/02/20	RR88	07/05/2026		Bond Future	6.7780	106.4685	6.7794	106.4664	0.020	0.0000	0.0000
2026/02/20	RR88	07/05/2026	6.84 Call	Bond Future	215.4468	0.2154	209.4039	0.2094	2.805	0.0000	0.0000
2026/02/20	RR88	07/05/2026	6.84 Put	Bond Future	120.8168	0.1208	116.8539	0.1169	3.280	0.0000	0.0000
2026/02/20	RR88	06/08/2026		Bond Future	6.7000	105.4557	6.7040	105.4509	0.059	0.0000	0.0000
2026/02/20	RR88	06/08/2026	6.79 Call	Bond Future	303.6167	0.3036	297.3518	0.2974	2.063	0.0000	0.0000
2026/02/20	RR88	06/08/2026	6.79 Put	Bond Future	194.7267	0.1947	193.2718	0.1933	0.747	0.0000	0.0000
2026/02/20	RR88	05/11/2026		Bond Future	6.6155	106.6966	6.6173	106.6947	0.027	0.0000	0.0000
2026/02/20	RR88	05/11/2026	6.71 Call	Bond Future	321.5375	0.3215	316.4217	0.3164	1.591	0.0000	0.0000
2026/02/20	RR88	05/11/2026	6.71 Put	Bond Future	221.9175	0.2219	218.7017	0.2187	1.449	0.0000	0.0000
2026/02/20	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/20	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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