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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/02/2026 TO 23/02/2026

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
2026/02/23	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/23	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/23	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/23	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/23	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/23	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2026/02/23	2029	07/05/2026		Bond Future	147.1623	147.1623	147.1658	0.002	0.0000	0.0000
2026/02/23	2029	07/05/2026	141.82 Call	Bond Future	5342.3000	5.3423	5345.7700	0.065	0.0000	0.0000
2026/02/23	2029	07/05/2026	141.82 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	2029	06/08/2026		Bond Future	149.8293	149.8293	149.8328	0.002	0.0000	0.0000
2026/02/23	2029	06/08/2026	144.10 Call	Bond Future	5729.3100	5.7293	5732.8300	0.061	0.0000	0.0000
2026/02/23	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	
2026/02/23	2029	05/11/2026		Bond Future	150.9715	150.9715	150.9753	150.9753	0.003	0.0000	0.0000
2026/02/23	2029	05/11/2026	147.56 Call	Bond Future	3411.4900	3.4115	3415.3000	3.4153	0.112	0.0000	0.0000
2026/02/23	2029	05/11/2026	147.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	2029	04/02/2027		Bond Future	153.6031	153.6031	153.6074	153.6074	0.003	0.0000	0.0000
2026/02/23	2029	04/02/2027	149.72 Call	Bond Future	3883.0900	3.8831	3887.3500	3.8874	0.110	0.0000	0.0000
2026/02/23	2029	04/02/2027	149.72 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	2029	06/05/2027		Bond Future	154.7154	154.7154	154.7198	154.7198	0.003	0.0000	0.0000
2026/02/23	2029	06/05/2027	153.32 Call	Bond Future	1395.3800	1.3954	1399.8300	1.3998	0.319	0.0000	0.0000
2026/02/23	2029	06/05/2027	153.32 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	2030	07/05/2026	7.21 Put	Bond Future	372.9500	0.3730	266.0700	0.2661	28.658	0.0000	0.0000
2026/02/23	2030	07/05/2026	7.21 Call	Bond Future	516.8800	0.5169	654.6500	0.6547	26.654	0.0000	0.0000
2026/02/23	2030	07/05/2026	7.71 Put	Bond Future	64.0500	0.0641	39.9100	0.0399	37.689	0.0000	0.0000
2026/02/23	2030	07/05/2026	7.71 Call	Bond Future	1824.9600	1.8250	2045.4700	2.0455	12.083	0.0000	0.0000
2026/02/23	2030	07/05/2026	7.92 Call	Bond Future	2461.2600	2.4613	2693.6000	2.6936	9.440	0.0000	0.0000
2026/02/23	2030	07/05/2026	7.92 Put	Bond Future	30.5500	0.0306	18.2400	0.0182	40.295	0.0000	0.0000
2026/02/23	2030	07/05/2026		Bond Future	7.1660	104.8971	7.0913	105.1418	1.042	0.0000	0.0000
2026/02/23	2030	07/05/2026	9.39 Call	Bond Future	6969.7900	6.9698	7214.3500	7.2144	3.509	0.0000	0.0000
2026/02/23	2030	07/05/2026	9.39 Put	Bond Future	0.1700	0.0002	0.0800	0.0001	52.941	0.0000	0.0000
2026/02/23	2030	06/08/2026		Bond Future	7.1707	102.7632	7.0897	103.0122	1.130	0.0000	0.0000
2026/02/23	2030	06/08/2026	9.22 Call	Bond Future	6075.2300	6.0752	6320.0400	6.3200	4.030	0.0000	0.0000
2026/02/23	2030	06/08/2026	9.22 Put	Bond Future	15.7800	0.0158	11.5700	0.0116	26.679	0.0000	0.0000
2026/02/23	2030	06/08/2026	7.21 Put	Bond Future	607.1600	0.6072	492.0900	0.4921	18.952	0.0000	0.0000
2026/02/23	2030	06/08/2026	7.21 Call	Bond Future	727.7000	0.7277	861.6500	0.8617	18.407	0.0000	0.0000
2026/02/23	2030	06/08/2026	7.71 Put	Bond Future	234.1300	0.2341	182.8300	0.1828	21.911	0.0000	0.0000
2026/02/23	2030	06/08/2026	7.71 Call	Bond Future	1873.1500	1.8732	2070.8700	2.0709	10.555	0.0000	0.0000
2026/02/23	2030	06/08/2026	8.06 Call	Bond Future	2807.4000	2.8074	3027.9500	3.0280	7.856	0.0000	0.0000
2026/02/23	2030	06/08/2026	8.06 Put	Bond Future	121.9200	0.1219	93.4500	0.0935	23.351	0.0000	0.0000
2026/02/23	2030	05/11/2026		Bond Future	7.1759	104.5342	7.0878	104.7877	1.227	0.0000	0.0000
2026/02/23	2030	05/11/2026	8.39 Call	Bond Future	3574.4700	3.5745	3799.1500	3.7992	6.286	0.0000	0.0000
2026/02/23	2030	05/11/2026	8.39 Put	Bond Future	155.6600	0.1557	126.8100	0.1268	18.534	0.0000	0.0000
2026/02/23	2030	04/02/2027		Bond Future	7.1923	102.3248	7.0958	102.5829	1.342	0.0000	0.0000
2026/02/23	2030	04/02/2027	7.82 Call	Bond Future	2119.2900	2.1193	2308.3800	2.3084	8.922	0.0000	0.0000
2026/02/23	2030	04/02/2027	7.82 Put	Bond Future	459.5100	0.4595	390.4500	0.3905	15.029	0.0000	0.0000
2026/02/23	2030	06/05/2027		Bond Future	7.2417	104.0367	7.1352	104.2996	1.471	0.0000	0.0000
2026/02/23	2030	06/05/2027	7.27 Call	Bond Future	1043.2800	1.0433	1180.8500	1.1809	13.186	0.0000	0.0000
2026/02/23	2030	06/05/2027	7.27 Put	Bond Future	973.6900	0.9737	848.4400	0.8484	12.863	0.0000	0.0000
2026/02/23	2031	07/05/2026		Bond Future	116.1214	116.1214	115.8009	115.8009	0.276	0.0000	0.0000
2026/02/23	2031	07/05/2026	113.84 Call	Bond Future	2282.0000	2.2820	1962.7900	1.9628	13.988	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	
2026/02/23	2031	07/05/2026	113.84 Put	Bond Future	0.6500	0.0007	1.8800	0.0019	189.231	0.0000	0.0000
2026/02/23	2031	06/08/2026		Bond Future	115.8133	115.8133	115.4869	115.4869	0.282	0.0000	0.0000
2026/02/23	2031	06/08/2026	113.81 Call	Bond Future	2026.5200	2.0265	1718.7100	1.7187	15.189	0.0000	0.0000
2026/02/23	2031	06/08/2026	113.81 Put	Bond Future	23.2300	0.0232	41.8000	0.0418	79.940	0.0000	0.0000
2026/02/23	2031	05/11/2026		Bond Future	117.8367	117.8367	117.5048	117.5048	0.282	0.0000	0.0000
2026/02/23	2031	05/11/2026	111.49 Call	Bond Future	6346.6900	6.3467	6014.8000	6.0148	5.229	0.0000	0.0000
2026/02/23	2031	05/11/2026	111.49 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	2031	04/02/2027		Bond Future	117.4401	117.4401	117.1023	117.1023	0.288	0.0000	0.0000
2026/02/23	2031	04/02/2027	116.18 Call	Bond Future	1473.2900	1.4733	1218.4900	1.2185	17.295	0.0000	0.0000
2026/02/23	2031	04/02/2027	116.18 Put	Bond Future	213.2000	0.2132	296.2100	0.2962	38.935	0.0000	0.0000
2026/02/23	2031	06/05/2027		Bond Future	119.4338	119.4338	119.0906	119.0906	0.287	0.0000	0.0000
2026/02/23	2031	06/05/2027	116.87 Call	Bond Future	2623.0800	2.6231	2309.0500	2.3091	11.972	0.0000	0.0000
2026/02/23	2031	06/05/2027	116.87 Put	Bond Future	59.2800	0.0593	88.4100	0.0884	49.140	0.0000	0.0000
2026/02/23	2032	07/05/2026		Bond Future	7.6090	103.9291	7.5303	104.3046	1.034	0.0000	0.0000
2026/02/23	2032	07/05/2026	10.14 Call	Bond Future	11225.6800	11.2257	11601.1100	11.6011	3.344	0.0000	0.0000
2026/02/23	2032	07/05/2026	10.14 Put	Bond Future	0.1100	0.0001	0.0500	0.0001	54.545	0.0000	0.0000
2026/02/23	2032	06/08/2026		Bond Future	7.6333	105.7871	7.5502	106.1693	1.089	0.0000	0.0000
2026/02/23	2032	06/08/2026	10.12 Call	Bond Future	10678.0300	10.6780	11057.7600	11.0578	3.556	0.0000	0.0000
2026/02/23	2032	06/08/2026	10.12 Put	Bond Future	8.3500	0.0084	5.8800	0.0059	29.581	0.0000	0.0000
2026/02/23	2032	05/11/2026		Bond Future	7.6662	103.4532	7.5783	103.8423	1.147	0.0000	0.0000
2026/02/23	2032	05/11/2026	9.16 Call	Bond Future	6512.1200	6.5121	6869.3900	6.8694	5.486	0.0000	0.0000
2026/02/23	2032	05/11/2026	9.16 Put	Bond Future	169.4500	0.1695	137.6600	0.1377	18.761	0.0000	0.0000
2026/02/23	2032	04/02/2027		Bond Future	7.7101	105.2312	7.6168	105.6272	1.210	0.0000	0.0000
2026/02/23	2032	04/02/2027	8.48 Call	Bond Future	3823.4500	3.8235	4127.5400	4.1275	7.953	0.0000	0.0000
2026/02/23	2032	04/02/2027	8.48 Put	Bond Future	624.8900	0.6249	532.9600	0.5330	14.711	0.0000	0.0000
2026/02/23	2032	06/05/2027		Bond Future	7.7689	102.8367	7.6697	103.2397	1.277	0.0000	0.0000
2026/02/23	2032	06/05/2027	7.80 Call	Bond Future	1758.9600	1.7590	1970.3700	1.9704	12.019	0.0000	0.0000
2026/02/23	2032	06/05/2027	7.80 Put	Bond Future	1632.9400	1.6329	1441.3400	1.4413	11.733	0.0000	0.0000
2026/02/23	2033	07/05/2026		Bond Future	145.3569	145.3569	145.3865	145.3865	0.020	0.0000	0.0000
2026/02/23	2033	07/05/2026	135.16 Call	Bond Future	10196.9000	10.1969	10226.5300	10.2265	0.291	0.0000	0.0000
2026/02/23	2033	07/05/2026	135.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	2033	06/08/2026		Bond Future	147.9911	147.9911	148.0213	148.0213	0.020	0.0000	0.0000
2026/02/23	2033	06/08/2026	134.25 Call	Bond Future	13741.1100	13.7411	13771.3400	13.7713	0.220	0.0000	0.0000
2026/02/23	2033	06/08/2026	134.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	2033	05/11/2026		Bond Future	148.9993	148.9993	149.0302	149.0302	0.021	0.0000	0.0000
2026/02/23	2033	05/11/2026	137.26 Call	Bond Future	11739.2700	11.7393	11770.1700	11.7702	0.263	0.0000	0.0000
2026/02/23	2033	05/11/2026	137.26 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	2033	04/02/2027		Bond Future	151.5966	151.5966	151.6285	151.6285	0.021	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	
2026/02/23	2033	04/02/2027	142.71 Call	Bond Future	8886.6400	8.8866	8918.4500	8.9185	0.358	0.0000	0.0000
2026/02/23	2033	04/02/2027	142.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	2033	06/05/2027		Bond Future	152.5702	152.5702	152.6027	152.6027	0.021	0.0000	0.0000
2026/02/23	2033	06/05/2027	151.21 Call	Bond Future	1360.2200	1.3602	1392.6900	1.3927	2.387	0.0000	0.0000
2026/02/23	2033	06/05/2027	151.21 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	2037	07/05/2026	9.00 Put	Bond Future	145.0300	0.1450	86.4000	0.0864	40.426	0.0000	0.0000
2026/02/23	2037	07/05/2026	9.00 Call	Bond Future	4958.4500	4.9585	5599.3900	5.5994	12.926	0.0000	0.0000
2026/02/23	2037	07/05/2026	9.49 Put	Bond Future	34.9500	0.0350	19.2200	0.0192	45.007	0.0000	0.0000
2026/02/23	2037	07/05/2026	9.49 Call	Bond Future	8027.2400	8.0272	8711.0800	8.7111	8.519	0.0000	0.0000
2026/02/23	2037	07/05/2026	10.06 Call	Bond Future	11522.4400	11.5224	12218.5000	12.2185	6.041	0.0000	0.0000
2026/02/23	2037	07/05/2026	10.06 Put	Bond Future	7.1500	0.0072	3.6400	0.0036	49.091	0.0000	0.0000
2026/02/23	2037	07/05/2026	12.40 Call	Bond Future	24220.5800	24.2206	24920.1500	24.9202	2.888	0.0000	0.0000
2026/02/23	2037	07/05/2026	12.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	2037	07/05/2026	10.95 Put	Bond Future	0.1300	0.0001	0.0500	0.0001	61.538	0.0000	0.0000
2026/02/23	2037	07/05/2026	10.95 Call	Bond Future	16664.4300	16.6644	17363.9200	17.3639	4.198	0.0000	0.0000
2026/02/23	2037	07/05/2026		Bond Future	8.2977	103.7682	8.1994	104.4678	1.186	0.0000	0.0000
2026/02/23	2037	07/05/2026	11.32 Call	Bond Future	18686.3500	18.6864	19385.9100	19.3859	3.744	0.0000	0.0000
2026/02/23	2037	07/05/2026	11.32 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/23	2037	06/08/2026		Bond Future	8.3416	101.3635	8.2395	102.0756	1.224	0.0000	0.0000
2026/02/23	2037	06/08/2026	11.71 Call	Bond Future	20177.8000	20.1778	20889.3700	20.8894	3.526	0.0000	0.0000
2026/02/23	2037	06/08/2026	11.71 Put	Bond Future	1.2000	0.0012	0.7300	0.0007	39.167	0.0000	0.0000
2026/02/23	2037	06/08/2026	11.30 Call	Bond Future	18035.6800	18.0357	18746.0800	18.7461	3.939	0.0000	0.0000
2026/02/23	2037	06/08/2026	11.30 Put	Bond Future	4.5900	0.0046	2.9500	0.0030	35.730	0.0000	0.0000
2026/02/23	2037	06/08/2026	10.70 Call	Bond Future	14775.0800	14.7751	15478.9500	15.4790	4.764	0.0000	0.0000
2026/02/23	2037	06/08/2026	10.70 Put	Bond Future	26.6900	0.0267	18.5200	0.0185	30.611	0.0000	0.0000
2026/02/23	2037	06/08/2026	10.02 Put	Bond Future	90.9200	0.0909	65.2600	0.0653	28.223	0.0000	0.0000
2026/02/23	2037	06/08/2026	10.02 Call	Bond Future	10901.7200	10.9017	11588.1000	11.5881	6.296	0.0000	0.0000
2026/02/23	2037	05/11/2026	10.83 Call	Bond Future	15059.5700	15.0596	15765.2200	15.7652	4.686	0.0000	0.0000
2026/02/23	2037	05/11/2026	10.83 Put	Bond Future	82.5900	0.0826	63.6700	0.0637	22.908	0.0000	0.0000
2026/02/23	2037	05/11/2026	10.23 Call	Bond Future	11802.4700	11.8025	12483.3400	12.4833	5.769	0.0000	0.0000
2026/02/23	2037	05/11/2026	10.23 Put	Bond Future	209.3800	0.2094	165.6800	0.1657	20.871	0.0000	0.0000
2026/02/23	2037	05/11/2026	9.46 Put	Bond Future	517.1600	0.5172	414.7400	0.4147	19.804	0.0000	0.0000
2026/02/23	2037	05/11/2026	9.46 Call	Bond Future	7499.0500	7.4991	8121.2000	8.1212	8.296	0.0000	0.0000
2026/02/23	2037	05/11/2026		Bond Future	8.3855	103.1103	8.2796	103.8349	1.262	0.0000	0.0000
2026/02/23	2037	05/11/2026	10.62 Call	Bond Future	13937.7100	13.9377	14635.1000	14.6351	5.004	0.0000	0.0000
2026/02/23	2037	05/11/2026	10.62 Put	Bond Future	125.0300	0.1250	97.8500	0.0979	21.739	0.0000	0.0000
2026/02/23	2037	04/02/2027		Bond Future	8.4371	100.6259	8.3272	101.3631	1.303	0.0000	0.0000
2026/02/23	2037	04/02/2027	9.51 Call	Bond Future	7636.4700	7.6365	8242.8000	8.2428	7.940	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2026/02/23	2037	04/02/2027	9.51 Put	Bond Future		800.7700	0.8008	669.8500	0.6699	16.349	0.0000	0.0000
2026/02/23	2037	04/02/2027	9.81 Call	Bond Future		9226.2900	9.2263	9864.6900	9.8647	6.919	0.0000	0.0000
2026/02/23	2037	04/02/2027	9.81 Put	Bond Future		590.3000	0.5903	491.4500	0.4915	16.746	0.0000	0.0000
2026/02/23	2037	04/02/2027	9.31 Call	Bond Future		6586.8600	6.5869	7166.6500	7.1667	8.802	0.0000	0.0000
2026/02/23	2037	04/02/2027	9.31 Put	Bond Future		977.5600	0.9776	820.1000	0.8201	16.107	0.0000	0.0000
2026/02/23	2037	04/02/2027	8.44 Put	Bond Future		2478.0000	2.4780	2126.0000	2.1260	14.205	0.0000	0.0000
2026/02/23	2037	04/02/2027	8.44 Call	Bond Future		2497.4200	2.4974	2882.6700	2.8827	15.426	0.0000	0.0000
2026/02/23	2037	06/05/2027		Bond Future		8.5027	102.3089	8.3883	103.0589	1.344	0.0000	0.0000
2026/02/23	2037	06/05/2027	8.58 Call	Bond Future		3167.2400	3.1672	3578.8700	3.5789	12.996	0.0000	0.0000
2026/02/23	2037	06/05/2027	8.58 Put	Bond Future		2663.8800	2.6639	2325.4900	2.3255	12.703	0.0000	0.0000
2026/02/23	2038	07/05/2026		Bond Future		163.4417	163.4417	163.3398	163.3398	0.062	0.0000	0.0000
2026/02/23	2038	07/05/2026	144.53 Call	Bond Future		18911.7400	18.9117	18809.7900	18.8098	0.539	0.0000	0.0000
2026/02/23	2038	07/05/2026	144.53 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	2038	06/08/2026		Bond Future		164.2134	164.2134	164.1095	164.1095	0.063	0.0000	0.0000
2026/02/23	2038	06/08/2026	144.72 Call	Bond Future		19493.4400	19.4934	19389.5000	19.3895	0.533	0.0000	0.0000
2026/02/23	2038	06/08/2026	144.72 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	2038	05/11/2026		Bond Future		167.0828	167.0828	166.9775	166.9775	0.063	0.0000	0.0000
2026/02/23	2038	05/11/2026	146.31 Call	Bond Future		20772.7500	20.7728	20667.4900	20.6675	0.507	0.0000	0.0000
2026/02/23	2038	05/11/2026	146.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	2038	04/02/2027		Bond Future		167.7707	167.7707	167.6635	167.6635	0.064	0.0000	0.0000
2026/02/23	2038	04/02/2027	153.83 Call	Bond Future		13940.7300	13.9407	13833.5100	13.8335	0.769	0.0000	0.0000
2026/02/23	2038	04/02/2027	153.83 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	2038	06/05/2027		Bond Future		170.6209	170.6209	170.5125	170.5125	0.064	0.0000	0.0000
2026/02/23	2038	06/05/2027	166.10 Call	Bond Future		4520.9000	4.5209	4412.4800	4.4125	2.398	0.0000	0.0000
2026/02/23	2038	06/05/2027	166.10 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	2040	07/05/2026	8.65 Put	Bond Future		972.9100	0.9729	650.8200	0.6508	33.106	0.0000	0.0000
2026/02/23	2040	07/05/2026	8.65 Call	Bond Future		1788.7600	1.7888	2317.2500	2.3173	29.545	0.0000	0.0000
2026/02/23	2040	07/05/2026	12.53 Call	Bond Future		26462.2400	26.4622	27312.8200	27.3128	3.214	0.0000	0.0000
2026/02/23	2040	07/05/2026	12.53 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	2040	07/05/2026	12.03 Call	Bond Future		23721.5800	23.7216	24572.1600	24.5722	3.586	0.0000	0.0000
2026/02/23	2040	07/05/2026	12.03 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	2040	07/05/2026	11.12 Put	Bond Future		0.2800	0.0003	0.1100	0.0001	60.714	0.0000	0.0000
2026/02/23	2040	07/05/2026	11.12 Call	Bond Future		18348.8600	18.3489	19199.2700	19.1993	4.635	0.0000	0.0000
2026/02/23	2040	07/05/2026	12.22 Call	Bond Future		24779.9200	24.7799	25630.5000	25.6305	3.433	0.0000	0.0000
2026/02/23	2040	07/05/2026	12.22 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	2040	07/05/2026	11.72 Call	Bond Future		21948.9000	21.9489	22799.4700	22.7995	3.875	0.0000	0.0000
2026/02/23	2040	07/05/2026	11.72 Put	Bond Future		0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/23	2040	07/05/2026	10.70 Put	Bond Future		2.2400	0.0022	1.0300	0.0010	54.018	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	
2026/02/23	2040	07/05/2026	10.70 Call	Bond Future	15690.3300	15.6903	16539.7000	16.5397	5.413	0.0000	0.0000
2026/02/23	2040	07/05/2026		Bond Future	8.5499	106.0836	8.4466	106.9342	1.208	0.0000	0.0000
2026/02/23	2040	07/05/2026	11.67 Call	Bond Future	21657.5200	21.6575	22508.0900	22.5081	3.927	0.0000	0.0000
2026/02/23	2040	07/05/2026	11.67 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2026/02/23	2040	06/08/2026		Bond Future	8.5966	103.4697	8.4899	104.3354	1.242	0.0000	0.0000
2026/02/23	2040	06/08/2026	12.19 Call	Bond Future	24036.5900	24.0366	24902.0500	24.9021	3.601	0.0000	0.0000
2026/02/23	2040	06/08/2026	12.19 Put	Bond Future	0.7900	0.0008	0.4600	0.0005	41.772	0.0000	0.0000
2026/02/23	2040	05/11/2026		Bond Future	8.6429	105.2528	8.5327	106.1337	1.275	0.0000	0.0000
2026/02/23	2040	05/11/2026	11.06 Call	Bond Future	17034.4100	17.0344	17890.3900	17.8904	5.025	0.0000	0.0000
2026/02/23	2040	05/11/2026	11.06 Put	Bond Future	107.2200	0.1072	82.2900	0.0823	23.251	0.0000	0.0000
2026/02/23	2040	05/11/2026	11.27 Call	Bond Future	18275.3300	18.2753	19139.0000	19.1390	4.726	0.0000	0.0000
2026/02/23	2040	05/11/2026	11.27 Put	Bond Future	70.6100	0.0706	53.3700	0.0534	24.416	0.0000	0.0000
2026/02/23	2040	05/11/2026	10.67 Call	Bond Future	14688.0200	14.6880	15524.0800	15.5241	5.692	0.0000	0.0000
2026/02/23	2040	05/11/2026	10.67 Put	Bond Future	208.7000	0.2087	163.8500	0.1639	21.490	0.0000	0.0000
2026/02/23	2040	05/11/2026	9.91 Put	Bond Future	482.9100	0.4829	382.9400	0.3829	20.702	0.0000	0.0000
2026/02/23	2040	05/11/2026	9.91 Call	Bond Future	9894.8600	9.8949	10675.8000	10.6758	7.892	0.0000	0.0000
2026/02/23	2040	04/02/2027		Bond Future	8.6963	102.5545	8.5822	103.4510	1.311	0.0000	0.0000
2026/02/23	2040	04/02/2027	9.93 Call	Bond Future	9840.9600	9.8410	10600.9700	10.6010	7.723	0.0000	0.0000
2026/02/23	2040	04/02/2027	9.93 Put	Bond Future	802.8200	0.8028	666.4000	0.6664	16.993	0.0000	0.0000
2026/02/23	2040	04/02/2027	10.17 Call	Bond Future	11299.7200	11.2997	12086.5400	12.0865	6.963	0.0000	0.0000
2026/02/23	2040	04/02/2027	10.17 Put	Bond Future	635.2600	0.6353	525.6500	0.5257	17.254	0.0000	0.0000
2026/02/23	2040	04/02/2027	9.67 Call	Bond Future	8270.5400	8.2705	8993.5500	8.9936	8.742	0.0000	0.0000
2026/02/23	2040	04/02/2027	9.67 Put	Bond Future	1040.8500	1.0409	867.4300	0.8674	16.661	0.0000	0.0000
2026/02/23	2040	04/02/2027	8.78 Put	Bond Future	2651.6700	2.6517	2256.2500	2.2563	14.912	0.0000	0.0000
2026/02/23	2040	04/02/2027	8.78 Call	Bond Future	3303.0200	3.3030	3804.0300	3.8040	15.168	0.0000	0.0000
2026/02/23	2040	06/05/2027		Bond Future	8.7616	104.2696	8.6436	105.1814	1.347	0.0000	0.0000
2026/02/23	2040	06/05/2027	8.88 Call	Bond Future	3933.7000	3.9337	4449.5300	4.4495	13.113	0.0000	0.0000
2026/02/23	2040	06/05/2027	8.88 Put	Bond Future	3030.1100	3.0301	2634.1100	2.6341	13.069	0.0000	0.0000
2026/02/23	2043	07/05/2026		Bond Future	127.5670	127.5670	128.4474	128.4474	0.690	0.0000	0.0000
2026/02/23	2043	07/05/2026	111.70 Call	Bond Future	15867.0400	15.8670	16747.3500	16.7474	5.548	0.0000	0.0000
2026/02/23	2043	07/05/2026	111.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	2043	06/08/2026		Bond Future	127.0372	127.0372	127.9330	127.9330	0.705	0.0000	0.0000
2026/02/23	2043	06/08/2026	110.88 Call	Bond Future	16157.1503	16.1572	17053.0401	17.0530	5.545	0.0000	0.0000
2026/02/23	2043	06/08/2026	110.88 Put	Bond Future	0.0003	0.0000	0.0001	0.0000	81.481	0.0000	0.0000
2026/02/23	2043	05/11/2026		Bond Future	129.2565	129.2565	130.1684	130.1684	0.706	0.0000	0.0000
2026/02/23	2043	05/11/2026	112.84 Call	Bond Future	16416.5403	16.4165	17328.4545	17.3285	5.555	0.0000	0.0000
2026/02/23	2043	05/11/2026	112.84 Put	Bond Future	0.0403	0.0000	0.0145	0.0000	64.013	0.0000	0.0000
2026/02/23	2043	04/02/2027		Bond Future	128.6227	128.6227	129.5504	129.5504	0.721	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	
2026/02/23	2043	04/02/2027	117.63 Call	Bond Future	11020.1107	11.0201	11936.4939	11.9365	8.316	0.0000	0.0000
2026/02/23	2043	04/02/2027	117.63 Put	Bond Future	27.3807	0.0274	16.0539	0.0161	41.368	0.0000	0.0000
2026/02/23	2043	06/05/2027		Bond Future	130.8061	130.8061	131.7498	131.7498	0.721	0.0000	0.0000
2026/02/23	2043	06/05/2027	127.48 Call	Bond Future	4404.5938	4.4046	5100.9546	5.1010	15.810	0.0000	0.0000
2026/02/23	2043	06/05/2027	127.48 Put	Bond Future	1078.5238	1.0785	831.1446	0.8311	22.937	0.0000	0.0000
2026/02/23	2044	07/05/2026	10.00 Call	Bond Future	10415.3400	10.4153	11278.7000	11.2787	8.289	0.0000	0.0000
2026/02/23	2044	07/05/2026	10.00 Put	Bond Future	37.6300	0.0376	20.5900	0.0206	45.283	0.0000	0.0000
2026/02/23	2044	07/05/2026	Put	Bond Future	851.8200	0.8518	599.5000	0.5995	29.621	0.0000	0.0000
2026/02/23	2044	07/05/2026	Call	Bond Future	3362.2600	3.3623	3990.3400	3.9903	18.680	0.0000	0.0000
2026/02/23	2044	07/05/2026		Bond Future	8.7397	102.5104	8.6418	103.3908	1.120	0.0000	0.0000
2026/02/23	2044	07/05/2026	11.80 Call	Bond Future	22558.7200	22.5587	23439.1000	23.4391	3.903	0.0000	0.0000
2026/02/23	2044	07/05/2026	11.80 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2026/02/23	2044	06/08/2026		Bond Future	8.7864	99.9580	8.6855	100.8541	1.148	0.0000	0.0000
2026/02/23	2044	06/08/2026	12.42 Call	Bond Future	25629.5100	25.6295	26525.2300	26.5252	3.495	0.0000	0.0000
2026/02/23	2044	06/08/2026	12.42 Put	Bond Future	1.1200	0.0011	0.6800	0.0007	39.286	0.0000	0.0000
2026/02/23	2044	05/11/2026		Bond Future	8.8323	101.6805	8.7285	102.5923	1.176	0.0000	0.0000
2026/02/23	2044	05/11/2026	11.34 Call	Bond Future	18819.1900	18.8192	19706.2600	19.7063	4.714	0.0000	0.0000
2026/02/23	2044	05/11/2026	11.34 Put	Bond Future	111.7000	0.1117	86.9800	0.0870	22.131	0.0000	0.0000
2026/02/23	2044	04/02/2027		Bond Future	8.8844	99.0461	8.7774	99.9739	1.205	0.0000	0.0000
2026/02/23	2044	04/02/2027	10.18 Call	Bond Future	11113.8500	11.1139	11906.9900	11.9070	7.137	0.0000	0.0000
2026/02/23	2044	04/02/2027	10.18 Put	Bond Future	836.6400	0.8366	702.0300	0.7020	16.089	0.0000	0.0000
2026/02/23	2044	06/05/2027	9.08 Put	Bond Future	3279.2300	3.2792	2874.4900	2.8745	12.343	0.0000	0.0000
2026/02/23	2044	06/05/2027		Bond Future	8.9468	100.7025	8.8364	101.6461	1.234	0.0000	0.0000
2026/02/23	2044	06/05/2027	9.08 Call	Bond Future	4399.8000	4.3998	4938.7400	4.9387	12.249	0.0000	0.0000
2026/02/23	2046	07/05/2026		Bond Future	145.7081	145.7081	146.0199	146.0199	0.214	0.0000	0.0000
2026/02/23	2046	07/05/2026	124.95 Call	Bond Future	20758.1100	20.7581	21069.9300	21.0699	1.502	0.0000	0.0000
2026/02/23	2046	07/05/2026	124.95 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	2046	06/08/2026		Bond Future	148.3488	148.3488	148.6662	148.6662	0.214	0.0000	0.0000
2026/02/23	2046	06/08/2026	122.38 Call	Bond Future	25968.8000	25.9688	26286.2100	26.2862	1.222	0.0000	0.0000
2026/02/23	2046	06/08/2026	122.38 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	2046	05/11/2026		Bond Future	148.6216	148.6216	148.9446	148.9446	0.217	0.0000	0.0000
2026/02/23	2046	05/11/2026	125.48 Call	Bond Future	23141.5900	23.1416	23464.6000	23.4646	1.396	0.0000	0.0000
2026/02/23	2046	05/11/2026	125.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	2046	04/02/2027		Bond Future	151.2115	151.2115	151.5407	151.5407	0.218	0.0000	0.0000
2026/02/23	2046	04/02/2027	131.09 Call	Bond Future	20121.4900	20.1215	20450.6500	20.4507	1.636	0.0000	0.0000
2026/02/23	2046	04/02/2027	131.09 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	2046	06/05/2027		Bond Future	151.4259	151.4259	151.7606	151.7606	0.221	0.0000	0.0000
2026/02/23	2046	06/05/2027	148.99 Call	Bond Future	2435.8500	2.4359	2770.6000	2.7706	13.743	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
2026/02/23	2046	06/05/2027	148.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2026/02/23	2050	07/05/2026		Bond Future	150.5366	150.5366	150.5190	150.5190	0.012	0.0000
2026/02/23	2050	07/05/2026	124.07 Call	Bond Future	26466.5700	26.4666	26448.9800	26.4490	0.066	0.0000
2026/02/23	2050	07/05/2026	124.07 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/23	2050	06/08/2026		Bond Future	150.8247	150.8247	150.8068	150.8068	0.012	0.0000
2026/02/23	2050	06/08/2026	123.27 Call	Bond Future	27554.7100	27.5547	27536.7700	27.5368	0.065	0.0000
2026/02/23	2050	06/08/2026	123.27 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/23	2050	05/11/2026		Bond Future	153.4602	153.4602	153.4422	153.4422	0.012	0.0000
2026/02/23	2050	05/11/2026	123.84 Call	Bond Future	29620.1900	29.6202	29602.2300	29.6022	0.061	0.0000
2026/02/23	2050	05/11/2026	123.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/23	2050	04/02/2027		Bond Future	153.6567	153.6567	153.6385	153.6385	0.012	0.0000
2026/02/23	2050	04/02/2027	132.39 Call	Bond Future	21266.7000	21.2667	21248.4600	21.2485	0.086	0.0000
2026/02/23	2050	04/02/2027	132.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/23	2050	06/05/2027		Bond Future	156.2668	156.2668	156.2488	156.2488	0.012	0.0000
2026/02/23	2050	06/05/2027	150.46 Call	Bond Future	5806.8200	5.8068	5788.8100	5.7888	0.310	0.0000
2026/02/23	2050	06/05/2027	150.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2026/02/23	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/23	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/23	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2026/02/23	AL37	07/05/2026		Index Future	1299.6140	1299.6140	1303.4210	1303.4210	0.293	0.0000
2026/02/23	AL37	06/08/2026		Index Future	1322.5990	1322.5990	1326.4740	1326.4740	0.293	0.0000
2026/02/23	AL37	05/11/2026		Index Future	1345.6640	1345.6640	1349.6140	1349.6140	0.294	0.0000
2026/02/23	AL37	04/02/2027		Index Future	1368.8250	1368.8250	1372.8540	1372.8540	0.294	0.0000
2026/02/23	AL37	06/05/2027		Index Future	1391.8100	1391.8100	1395.9180	1395.9180	0.295	0.0000
2026/02/23	AL7T	07/05/2026		Index Future	1696.5450	1696.5450	1707.2570	1707.2570	0.631	0.0000
2026/02/23	AL7T	06/08/2026		Index Future	1726.5500	1726.5500	1737.4530	1737.4530	0.631	0.0000
2026/02/23	AL7T	05/11/2026		Index Future	1756.6590	1756.6590	1767.7630	1767.7630	0.632	0.0000
2026/02/23	AL7T	04/02/2027		Index Future	1786.8950	1786.8950	1798.2020	1798.2020	0.633	0.0000
2026/02/23	AL7T	06/05/2027		Index Future	1816.9000	1816.9000	1828.4130	1828.4130	0.634	0.0000
2026/02/23	ALBI	07/05/2026		Index Future	1436.9710	1436.9710	1445.7420	1445.7420	0.610	0.0000
2026/02/23	ALBI	06/08/2026		Index Future	1462.3860	1462.3860	1471.3120	1471.3120	0.610	0.0000
2026/02/23	ALBI	05/11/2026		Index Future	1487.8880	1487.8880	1496.9790	1496.9790	0.611	0.0000
2026/02/23	ALBI	04/02/2027		Index Future	1513.4980	1513.4980	1522.7560	1522.7560	0.612	0.0000
2026/02/23	ALBI	06/05/2027		Index Future	1538.9120	1538.9120	1548.3390	1548.3390	0.613	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	
2026/02/23	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	C039	31/03/2039		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2026/02/23	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	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	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/02/23	C871	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	CC42	31/03/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2026/02/23	ES33	07/05/2026		Bond Future	8.5024	95.7727	8.3980	96.3175	1.228	0.0000	0.0000
2026/02/23	ES33	07/05/2026	11.69 Call	Bond Future	14892.1500	14.8922	15436.9700	15.4370	3.658	0.0000	0.0000
2026/02/23	ES33	07/05/2026	11.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	ES33	06/08/2026		Bond Future	8.5575	97.5084	8.4481	98.0630	1.278	0.0000	0.0000
2026/02/23	ES33	06/08/2026	12.02 Call	Bond Future	15639.7200	15.6397	16194.4000	16.1944	3.547	0.0000	0.0000
2026/02/23	ES33	06/08/2026	12.02 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	ES33	05/11/2026		Bond Future	8.6243	95.4208	8.5097	95.9854	1.329	0.0000	0.0000
2026/02/23	ES33	05/11/2026	10.83 Call	Bond Future	10092.4300	10.0924	10657.0100	10.6570	5.594	0.0000	0.0000
2026/02/23	ES33	05/11/2026	10.83 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	ES33	04/02/2027		Bond Future	8.7051	97.0825	8.5847	97.6572	1.383	0.0000	0.0000
2026/02/23	ES33	04/02/2027	9.70 Call	Bond Future	4585.9700	4.5860	5160.6800	5.1607	12.532	0.0000	0.0000
2026/02/23	ES33	04/02/2027	9.70 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	ES33	06/05/2027		Bond Future	8.7971	94.9386	8.6705	95.5234	1.440	0.0000	0.0000
2026/02/23	ES33	06/05/2027	8.80 Call	Bond Future	13.2900	0.0133	598.1000	0.5981	4,400.376	0.0000	0.0000
2026/02/23	ES33	06/05/2027	8.80 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	ES42	07/05/2026		Bond Future	8.9688	96.4491	8.8657	97.2963	1.150	0.0000	0.0000
2026/02/23	ES42	07/05/2026	12.20 Call	Bond Future	21807.7000	21.8077	22654.8600	22.6549	3.885	0.0000	0.0000
2026/02/23	ES42	07/05/2026	12.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	ES42	06/08/2026		Bond Future	9.0187	98.1970	8.9123	99.0595	1.180	0.0000	0.0000
2026/02/23	ES42	06/08/2026	12.65 Call	Bond Future	23722.6200	23.7226	24585.2000	24.5852	3.636	0.0000	0.0000
2026/02/23	ES42	06/08/2026	12.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	ES42	05/11/2026		Bond Future	9.0735	95.6493	8.9637	96.5271	1.210	0.0000	0.0000
2026/02/23	ES42	05/11/2026	11.66 Call	Bond Future	17684.4400	17.6844	18562.3100	18.5623	4.964	0.0000	0.0000
2026/02/23	ES42	05/11/2026	11.66 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	ES42	04/02/2027		Bond Future	9.1347	97.3137	9.0214	98.2072	1.241	0.0000	0.0000
2026/02/23	ES42	04/02/2027	10.29 Call	Bond Future	8453.7900	8.4538	9347.2400	9.3472	10.569	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2026/02/23	ES42	04/02/2027	10.29 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	ES42	06/05/2027		Bond Future	9.2047	94.7013	9.0875	95.6102	1.273	0.0000	0.0000
2026/02/23	ES42	06/05/2027	9.33 Call	Bond Future	958.9500	0.9590	1867.8900	1.8679	94.785	0.0000	0.0000
2026/02/23	ES42	06/05/2027	9.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	GOVI	07/05/2026		GOVI	1410.6080	1410.6080	1419.4420	1419.4420	0.626	0.0000	0.0000
2026/02/23	GOVI	07/05/2026	1,177. Call 00	GOVI	2336080.0000	233.6080	2424420.0000	242.4420	3.782	0.0000	0.0000
2026/02/23	GOVI	07/05/2026	1,177. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	GOVI	06/08/2026		GOVI	1435.5560	1435.5560	1444.5470	1444.5470	0.626	0.0000	0.0000
2026/02/23	GOVI	06/08/2026	1,189. Call 00	GOVI	2465560.0000	246.5560	2555470.0000	255.5470	3.647	0.0000	0.0000
2026/02/23	GOVI	06/08/2026	1,189. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	GOVI	05/11/2026		GOVI	1460.5910	1460.5910	1469.7480	1469.7480	0.627	0.0000	0.0000
2026/02/23	GOVI	05/11/2026	1,277. Call 00	GOVI	1835910.0000	183.5910	1927480.0000	192.7480	4.988	0.0000	0.0000
2026/02/23	GOVI	05/11/2026	1,277. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	GOVI	04/02/2027		GOVI	1485.7300	1485.7300	1495.0550	1495.0550	0.628	0.0000	0.0000
2026/02/23	GOVI	04/02/2027	1,369. Call 00	GOVI	1167300.0000	116.7300	1260550.0000	126.0550	7.989	0.0000	0.0000
2026/02/23	GOVI	04/02/2027	1,369. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	GOVI	06/05/2027		GOVI	1510.6780	1510.6780	1520.1730	1520.1730	0.629	0.0000	0.0000
2026/02/23	GOVI	06/05/2027	1,427. Call 00	GOVI	836780.0000	83.6780	931730.0000	93.1730	11.347	0.0000	0.0000
2026/02/23	GOVI	06/05/2027	1,427. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2026/02/23	I258	07/05/2026		Bond Future	137.0759	137.0759	136.8242	136.8242	0.184	0.0000	0.0000
2026/02/23	I258	07/05/2026	113.73 Call	Bond Future	23345.9000	23.3459	23094.1800	23.0942	1.078	0.0000	0.0000
2026/02/23	I258	07/05/2026	113.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	I258	06/08/2026		Bond Future	136.7183	136.7183	136.4618	136.4618	0.188	0.0000	0.0000
2026/02/23	I258	06/08/2026	112.95 Call	Bond Future	23768.2628	23.7683	23511.8028	23.5118	1.079	0.0000	0.0000
2026/02/23	I258	06/08/2026	112.95 Put	Bond Future	0.0028	0.0000	0.0028	0.0000	1.087	0.0000	0.0000
2026/02/23	I258	05/11/2026		Bond Future	139.1068	139.1068	138.8463	138.8463	0.187	0.0000	0.0000
2026/02/23	I258	05/11/2026	114.95 Call	Bond Future	24157.0902	24.1571	23896.5541	23.8966	1.079	0.0000	0.0000
2026/02/23	I258	05/11/2026	114.95 Put	Bond Future	0.2602	0.0003	0.2741	0.0003	5.347	0.0000	0.0000
2026/02/23	I258	04/02/2027		Bond Future	138.6449	138.6449	138.3795	138.3795	0.191	0.0000	0.0000
2026/02/23	I258	04/02/2027	118.90 Call	Bond Future	19766.2493	19.7662	19502.0331	19.5020	1.337	0.0000	0.0000
2026/02/23	I258	04/02/2027	118.90 Put	Bond Future	21.3393	0.0213	22.5331	0.0225	5.594	0.0000	0.0000
2026/02/23	I258	06/05/2027		Bond Future	140.9986	140.9986	140.7292	140.7292	0.191	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	
2026/02/23	I258	06/05/2027	134.78 Call	Bond Future	7822.3814	7.8224	7611.2966	7.6113	2.698	0.0000	0.0000
2026/02/23	I258	06/05/2027	134.78 Put	Bond Future	1603.8314	1.6038	1662.0966	1.6621	3.633	0.0000	0.0000
2026/02/23	IGOV	07/05/2026		Index Future	450.9430	450.9430	450.9890	450.9890	0.010	0.0000	0.0000
2026/02/23	IGOV	06/08/2026		Index Future	459.0280	459.0280	459.0740	459.0740	0.010	0.0000	0.0000
2026/02/23	IGOV	05/11/2026		Index Future	467.1400	467.1400	467.1900	467.1900	0.011	0.0000	0.0000
2026/02/23	IGOV	04/02/2027		Index Future	475.2850	475.2850	475.3410	475.3410	0.012	0.0000	0.0000
2026/02/23	IGOV	06/05/2027		Index Future	483.3700	483.3700	483.4300	483.4300	0.012	0.0000	0.0000
2026/02/23	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2026/02/23	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2026/02/23	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2026/02/23	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2026/02/23	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2026/02/23	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2026/02/23	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2026/02/23	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2026/02/23	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2026/02/23	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2026/02/23	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2026/02/23	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2026/02/23	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2026/02/23	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2026/02/23	R033	07/05/2026		Bond Future	7.7164	113.1538	7.6327	113.6286	1.084	0.0000	0.0000
2026/02/23	R033	07/05/2026	10.38 Call	Bond Future	13869.6100	13.8696	14342.7200	14.3427	3.411	0.0000	0.0000
2026/02/23	R033	07/05/2026	10.38 Put	Bond Future	4.0300	0.0040	2.4000	0.0024	40.447	0.0000	0.0000
2026/02/23	R033	06/08/2026		Bond Future	7.7439	115.1768	7.6560	115.6600	1.135	0.0000	0.0000
2026/02/23	R033	06/08/2026	10.25 Call	Bond Future	12840.1000	12.8401	13301.4800	13.3015	3.593	0.0000	0.0000
2026/02/23	R033	06/08/2026	10.25 Put	Bond Future	117.5700	0.1176	95.7400	0.0957	18.568	0.0000	0.0000
2026/02/23	R033	05/11/2026		Bond Future	7.7795	112.1228	7.6869	112.6146	1.190	0.0000	0.0000
2026/02/23	R033	05/11/2026	9.33 Call	Bond Future	8501.6800	8.5017	8912.5600	8.9126	4.833	0.0000	0.0000
2026/02/23	R033	05/11/2026	9.33 Put	Bond Future	655.7600	0.6558	574.8000	0.5748	12.346	0.0000	0.0000
2026/02/23	R033	04/02/2027		Bond Future	7.8250	114.0494	7.7274	114.5500	1.248	0.0000	0.0000
2026/02/23	R033	04/02/2027	8.65 Call	Bond Future	5775.3800	5.7754	6119.9600	6.1200	5.966	0.0000	0.0000
2026/02/23	R033	04/02/2027	8.65 Put	Bond Future	1656.8900	1.6569	1500.8700	1.5009	9.416	0.0000	0.0000
2026/02/23	R033	06/05/2027		Bond Future	7.8839	110.9203	7.7807	111.4296	1.309	0.0000	0.0000
2026/02/23	R033	06/05/2027	7.93 Call	Bond Future	3195.6100	3.1956	3459.4900	3.4595	8.258	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	
2026/02/23	R033	06/05/2027	7.93 Put	Bond Future	2968.8100	2.9688	2723.3200	2.7233	8.269	0.0000	0.0000
2026/02/23	R035	07/05/2026	8.31 Call	Bond Future	2325.8400	2.3258	2844.1300	2.8441	22.284	0.0000	0.0000
2026/02/23	R035	07/05/2026	8.31 Put	Bond Future	408.5900	0.4086	254.9800	0.2550	37.595	0.0000	0.0000
2026/02/23	R035	07/05/2026		Bond Future	8.0091	107.1346	7.9054	107.8065	1.296	0.0000	0.0000
2026/02/23	R035	07/05/2026	10.86 Call	Bond Future	16474.3600	16.4744	17146.2400	17.1462	4.078	0.0000	0.0000
2026/02/23	R035	07/05/2026	10.86 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2026/02/23	R035	07/05/2026	8.29 Put	Bond Future	434.0000	0.4340	272.2600	0.2723	37.267	0.0000	0.0000
2026/02/23	R035	07/05/2026	8.29 Call	Bond Future	2225.2100	2.2252	2735.3700	2.7354	22.926	0.0000	0.0000
2026/02/23	R035	07/05/2026	8.79 Put	Bond Future	95.7000	0.0957	53.8400	0.0538	43.741	0.0000	0.0000
2026/02/23	R035	07/05/2026	8.79 Call	Bond Future	4979.1100	4.9791	5609.1500	5.6092	12.654	0.0000	0.0000
2026/02/23	R035	07/05/2026	9.20 Call	Bond Future	7357.8700	7.3579	8016.5000	8.0165	8.951	0.0000	0.0000
2026/02/23	R035	07/05/2026	9.20 Put	Bond Future	27.9100	0.0279	14.6400	0.0146	47.546	0.0000	0.0000
2026/02/23	R035	07/05/2026	10.66 Call	Bond Future	15433.9300	15.4339	16105.7700	16.1058	4.353	0.0000	0.0000
2026/02/23	R035	07/05/2026	10.66 Put	Bond Future	0.0900	0.0001	0.0300	0.0000	66.667	0.0000	0.0000
2026/02/23	R035	07/05/2026	10.16 Call	Bond Future	12762.5800	12.7626	13433.7500	13.4338	5.259	0.0000	0.0000
2026/02/23	R035	07/05/2026	10.16 Put	Bond Future	1.3100	0.0013	0.5800	0.0006	55.725	0.0000	0.0000
2026/02/23	R035	07/05/2026	9.66 Put	Bond Future	7.2400	0.0072	3.5500	0.0036	50.967	0.0000	0.0000
2026/02/23	R035	07/05/2026	9.66 Call	Bond Future	9990.3700	9.9904	10658.5800	10.6586	6.689	0.0000	0.0000
2026/02/23	R035	07/05/2026	10.71 Call	Bond Future	15695.5400	15.6955	16367.3900	16.3674	4.281	0.0000	0.0000
2026/02/23	R035	07/05/2026	10.71 Put	Bond Future	0.0700	0.0001	0.0200	0.0000	71.429	0.0000	0.0000
2026/02/23	R035	07/05/2026	10.21 Call	Bond Future	13034.2200	13.0342	13705.5500	13.7056	5.151	0.0000	0.0000
2026/02/23	R035	07/05/2026	10.21 Put	Bond Future	1.0200	0.0010	0.4500	0.0005	55.882	0.0000	0.0000
2026/02/23	R035	07/05/2026	9.71 Put	Bond Future	6.2900	0.0063	3.0600	0.0031	51.351	0.0000	0.0000
2026/02/23	R035	07/05/2026	9.71 Call	Bond Future	10272.1200	10.2721	10940.7900	10.9408	6.510	0.0000	0.0000
2026/02/23	R035	07/05/2026	10.64 Call	Bond Future	15329.0100	15.3290	16000.8500	16.0009	4.383	0.0000	0.0000
2026/02/23	R035	07/05/2026	10.64 Put	Bond Future	0.1000	0.0001	0.0400	0.0000	60.000	0.0000	0.0000
2026/02/23	R035	07/05/2026	10.14 Call	Bond Future	12653.6500	12.6537	13324.7500	13.3248	5.304	0.0000	0.0000
2026/02/23	R035	07/05/2026	10.14 Put	Bond Future	1.4500	0.0015	0.6500	0.0007	55.172	0.0000	0.0000
2026/02/23	R035	07/05/2026	9.64 Put	Bond Future	7.6600	0.0077	3.7600	0.0038	50.914	0.0000	0.0000
2026/02/23	R035	07/05/2026	9.64 Call	Bond Future	9877.4000	9.8774	10545.4000	10.5454	6.763	0.0000	0.0000
2026/02/23	R035	07/05/2026	8.55 Call	Bond Future	3612.2500	3.6123	4203.0300	4.2030	16.355	0.0000	0.0000
2026/02/23	R035	07/05/2026	8.55 Put	Bond Future	197.9200	0.1979	116.8000	0.1168	40.986	0.0000	0.0000
2026/02/23	R035	06/08/2026	10.22 Call	Bond Future	12663.6100	12.6636	13336.9900	13.3370	5.317	0.0000	0.0000
2026/02/23	R035	06/08/2026	10.22 Put	Bond Future	33.7500	0.0338	23.2000	0.0232	31.259	0.0000	0.0000
2026/02/23	R035	06/08/2026	9.72 Call	Bond Future	10005.0000	10.0050	10662.4900	10.6625	6.572	0.0000	0.0000
2026/02/23	R035	06/08/2026	9.72 Put	Bond Future	92.0300	0.0920	65.5900	0.0656	28.730	0.0000	0.0000
2026/02/23	R035	06/08/2026	9.22 Put	Bond Future	206.3700	0.2064	150.0400	0.1500	27.296	0.0000	0.0000
2026/02/23	R035	06/08/2026	9.22 Call	Bond Future	7297.1400	7.2971	7924.7400	7.9247	8.601	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	
2026/02/23	R035	06/08/2026	10.13 Call	Bond Future	12191.3800	12.1914	12862.2100	12.8622	5.502	0.0000	0.0000
2026/02/23	R035	06/08/2026	10.13 Put	Bond Future	42.9900	0.0430	29.8900	0.0299	30.472	0.0000	0.0000
2026/02/23	R035	06/08/2026	9.63 Call	Bond Future	9518.7500	9.5188	10172.4800	10.1725	6.868	0.0000	0.0000
2026/02/23	R035	06/08/2026	9.63 Put	Bond Future	105.8700	0.1059	75.6700	0.0757	28.526	0.0000	0.0000
2026/02/23	R035	06/08/2026	9.13 Put	Bond Future	240.2000	0.2402	175.4300	0.1754	26.965	0.0000	0.0000
2026/02/23	R035	06/08/2026	9.13 Call	Bond Future	6811.4500	6.8115	7430.6100	7.4306	9.090	0.0000	0.0000
2026/02/23	R035	06/08/2026	8.29 Put	Bond Future	996.1600	0.9962	765.5600	0.7656	23.149	0.0000	0.0000
2026/02/23	R035	06/08/2026	8.29 Call	Bond Future	2541.6700	2.5417	2995.0000	2.9950	17.836	0.0000	0.0000
2026/02/23	R035	06/08/2026	8.79 Put	Bond Future	423.5700	0.4236	314.7300	0.3147	25.696	0.0000	0.0000
2026/02/23	R035	06/08/2026	8.79 Call	Bond Future	4999.5400	4.9995	5574.6300	5.5746	11.503	0.0000	0.0000
2026/02/23	R035	06/08/2026	9.39 Call	Bond Future	8218.1100	8.2181	8858.6700	8.8587	7.794	0.0000	0.0000
2026/02/23	R035	06/08/2026	9.39 Put	Bond Future	155.6900	0.1557	112.3200	0.1123	27.857	0.0000	0.0000
2026/02/23	R035	06/08/2026	9.71 Call	Bond Future	9951.0000	9.9510	10608.1000	10.6081	6.603	0.0000	0.0000
2026/02/23	R035	06/08/2026	9.71 Put	Bond Future	93.4300	0.0934	66.6000	0.0666	28.717	0.0000	0.0000
2026/02/23	R035	06/08/2026	9.21 Call	Bond Future	7243.0300	7.2430	7869.7600	7.8698	8.653	0.0000	0.0000
2026/02/23	R035	06/08/2026	9.21 Put	Bond Future	209.8000	0.2098	152.6000	0.1526	27.264	0.0000	0.0000
2026/02/23	R035	06/08/2026	8.71 Put	Bond Future	484.6300	0.4846	361.7100	0.3617	25.364	0.0000	0.0000
2026/02/23	R035	06/08/2026	8.71 Call	Bond Future	4583.5100	4.5835	5144.5200	5.1445	12.240	0.0000	0.0000
2026/02/23	R035	06/08/2026	7.70 Put	Bond Future	2735.4600	2.7355	2247.2700	2.2473	17.847	0.0000	0.0000
2026/02/23	R035	06/08/2026	7.70 Call	Bond Future	551.5000	0.5515	747.2400	0.7472	35.492	0.0000	0.0000
2026/02/23	R035	06/08/2026	7.90 Put	Bond Future	1954.5100	1.9545	1562.4900	1.5625	20.057	0.0000	0.0000
2026/02/23	R035	06/08/2026	7.90 Call	Bond Future	1053.8800	1.0539	1345.7900	1.3458	27.699	0.0000	0.0000
2026/02/23	R035	06/08/2026	8.34 Call	Bond Future	2767.5200	2.7675	3237.1200	3.2371	16.968	0.0000	0.0000
2026/02/23	R035	06/08/2026	8.34 Put	Bond Future	913.7000	0.9137	699.3700	0.6994	23.457	0.0000	0.0000
2026/02/23	R035	06/08/2026	7.95 Put	Bond Future	1792.5200	1.7925	1424.1400	1.4241	20.551	0.0000	0.0000
2026/02/23	R035	06/08/2026	7.95 Call	Bond Future	1209.6300	1.2096	1525.1800	1.5252	26.086	0.0000	0.0000
2026/02/23	R035	06/08/2026		Bond Future	8.0422	109.0500	7.9341	109.7339	1.345	0.0000	0.0000
2026/02/23	R035	06/08/2026	11.06 Call	Bond Future	16971.8800	16.9719	17654.7800	17.6548	4.024	0.0000	0.0000
2026/02/23	R035	06/08/2026	11.06 Put	Bond Future	2.6600	0.0027	1.6300	0.0016	38.722	0.0000	0.0000
2026/02/23	R035	05/11/2026		Bond Future	8.0850	106.4317	7.9722	107.1276	1.395	0.0000	0.0000
2026/02/23	R035	05/11/2026	10.03 Call	Bond Future	11257.6800	11.2577	11922.0400	11.9220	5.901	0.0000	0.0000
2026/02/23	R035	05/11/2026	10.03 Put	Bond Future	134.5200	0.1345	102.8900	0.1029	23.513	0.0000	0.0000
2026/02/23	R035	05/11/2026	9.80 Call	Bond Future	10068.6700	10.0687	10723.2600	10.7233	6.501	0.0000	0.0000
2026/02/23	R035	05/11/2026	9.80 Put	Bond Future	178.3000	0.1783	136.9000	0.1369	23.219	0.0000	0.0000
2026/02/23	R035	05/11/2026	9.30 Call	Bond Future	7478.1100	7.4781	8097.9200	8.0979	8.288	0.0000	0.0000
2026/02/23	R035	05/11/2026	9.30 Put	Bond Future	341.4800	0.3415	265.3000	0.2653	22.309	0.0000	0.0000
2026/02/23	R035	05/11/2026	8.80 Put	Bond Future	659.7600	0.6598	519.5800	0.5196	21.247	0.0000	0.0000
2026/02/23	R035	05/11/2026	8.80 Call	Bond Future	4938.0700	4.9381	5493.8800	5.4939	11.256	0.0000	0.0000
2026/02/23	R035	05/11/2026	8.97 Call	Bond Future	5787.0600	5.7871	6369.3200	6.3693	10.061	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	
2026/02/23	R035	05/11/2026	8.97 Put	Bond Future	524.9100	0.5249	411.1800	0.4112	21.667	0.0000	0.0000
2026/02/23	R035	05/11/2026	8.47 Call	Bond Future	3371.1000	3.3711	3856.9600	3.8570	14.413	0.0000	0.0000
2026/02/23	R035	05/11/2026	8.47 Put	Bond Future	1038.7200	1.0387	828.5900	0.8286	20.230	0.0000	0.0000
2026/02/23	R035	05/11/2026	7.97 Put	Bond Future	2119.7000	2.1197	1744.2800	1.7443	17.711	0.0000	0.0000
2026/02/23	R035	05/11/2026	7.97 Call	Bond Future	1410.2000	1.4102	1730.7700	1.7308	22.732	0.0000	0.0000
2026/02/23	R035	04/02/2027		Bond Future	8.1370	108.2615	8.0192	108.9696	1.448	0.0000	0.0000
2026/02/23	R035	04/02/2027	9.02 Call	Bond Future	5894.3900	5.8944	6460.9800	6.4610	9.612	0.0000	0.0000
2026/02/23	R035	04/02/2027	9.02 Put	Bond Future	777.8200	0.7778	636.2600	0.6363	18.200	0.0000	0.0000
2026/02/23	R035	06/05/2027		Bond Future	8.1955	105.5764	8.0724	106.2968	1.503	0.0000	0.0000
2026/02/23	R035	06/05/2027	8.25 Call	Bond Future	2640.7400	2.6407	3032.1300	3.0321	14.821	0.0000	0.0000
2026/02/23	R035	06/05/2027	8.25 Put	Bond Future	2324.1600	2.3242	1995.1200	1.9951	14.157	0.0000	0.0000
2026/02/23	R038	07/05/2026		Bond Future	8.4036	119.5817	8.3104	120.3638	1.109	0.0000	0.0000
2026/02/23	R038	07/05/2026	11.40 Call	Bond Future	21732.4500	21.7325	22514.6300	22.5146	3.599	0.0000	0.0000
2026/02/23	R038	07/05/2026	11.40 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2026/02/23	R038	06/08/2026		Bond Future	8.4477	121.7195	8.3510	122.5158	1.145	0.0000	0.0000
2026/02/23	R038	06/08/2026	11.77 Call	Bond Future	23364.7300	23.3647	24160.2000	24.1602	3.405	0.0000	0.0000
2026/02/23	R038	06/08/2026	11.77 Put	Bond Future	2.1500	0.0022	1.3600	0.0014	36.744	0.0000	0.0000
2026/02/23	R038	05/11/2026		Bond Future	8.4976	118.3373	8.3973	119.1476	1.180	0.0000	0.0000
2026/02/23	R038	05/11/2026	10.72 Call	Bond Future	16267.7200	16.2677	17048.8400	17.0488	4.802	0.0000	0.0000
2026/02/23	R038	05/11/2026	10.72 Put	Bond Future	136.3000	0.1363	107.1800	0.1072	21.365	0.0000	0.0000
2026/02/23	R038	04/02/2027		Bond Future	8.5551	120.3706	8.4510	121.1951	1.218	0.0000	0.0000
2026/02/23	R038	04/02/2027	9.60 Call	Bond Future	8727.0500	8.7271	9407.5100	9.4075	7.797	0.0000	0.0000
2026/02/23	R038	04/02/2027	9.60 Put	Bond Future	881.8000	0.8818	737.7400	0.7377	16.337	0.0000	0.0000
2026/02/23	R038	06/05/2027		Bond Future	8.6220	116.9062	8.5137	117.7450	1.256	0.0000	0.0000
2026/02/23	R038	06/05/2027	8.71 Call	Bond Future	3709.1400	3.7091	4172.4100	4.1724	12.490	0.0000	0.0000
2026/02/23	R038	06/05/2027	8.71 Put	Bond Future	3033.3900	3.0334	2657.9000	2.6579	12.379	0.0000	0.0000
2026/02/23	R053	07/05/2026		Bond Future	8.6014	132.8115	8.5039	134.1042	1.134	0.0000	0.0000
2026/02/23	R053	07/05/2026	11.69 Call	Bond Future	32036.4300	32.0364	33329.0200	33.3290	4.035	0.0000	0.0000
2026/02/23	R053	07/05/2026	11.69 Put	Bond Future	0.0500	0.0001	0.0200	0.0000	60.000	0.0000	0.0000
2026/02/23	R053	06/08/2026		Bond Future	8.6372	135.1860	8.5370	136.5016	1.160	0.0000	0.0000
2026/02/23	R053	06/08/2026	12.28 Call	Bond Future	36076.8800	36.0769	37391.6900	37.3917	3.644	0.0000	0.0000
2026/02/23	R053	06/08/2026	12.28 Put	Bond Future	2.1700	0.0022	1.3300	0.0013	38.710	0.0000	0.0000
2026/02/23	R053	05/11/2026		Bond Future	8.6764	131.6580	8.5735	132.9966	1.187	0.0000	0.0000
2026/02/23	R053	05/11/2026	11.21 Call	Bond Future	27043.5600	27.0436	28346.3300	28.3463	4.817	0.0000	0.0000
2026/02/23	R053	05/11/2026	11.21 Put	Bond Future	161.2600	0.1613	125.4500	0.1255	22.206	0.0000	0.0000
2026/02/23	R053	04/02/2027		Bond Future	8.7205	133.9203	8.6146	135.2824	1.214	0.0000	0.0000
2026/02/23	R053	04/02/2027	9.99 Call	Bond Future	15953.2400	15.9532	17109.1900	17.1092	7.246	0.0000	0.0000
2026/02/23	R053	04/02/2027	9.99 Put	Bond Future	1306.1600	1.3062	1100.0000	1.1000	15.784	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	
2026/02/23	R053	06/05/2027		Bond Future	8.7701	130.3052	8.6611	131.6906	1.242	0.0000	0.0000
2026/02/23	R053	06/05/2027	8.92 Call	Bond Future	6670.7200	6.6707	7472.4900	7.4725	12.019	0.0000	0.0000
2026/02/23	R053	06/05/2027	8.92 Put	Bond Future	4803.9200	4.8039	4220.3600	4.2204	12.148	0.0000	0.0000
2026/02/23	R186	07/05/2026		Bond Future	8.6900	105.1300	8.6900	105.1300	0.000	0.0000	0.0000
2026/02/23	R186	07/05/2026	8.69 Call	Bond Future	71.9600	0.0720	70.5200	0.0705	2.001	0.0000	0.0000
2026/02/23	R186	07/05/2026	8.69 Put	Bond Future	71.9600	0.0720	70.5200	0.0705	2.001	0.0000	0.0000
2026/02/23	R186	06/08/2026		Bond Future	8.5700	102.1093	8.5700	102.1093	0.000	0.0000	0.0000
2026/02/23	R186	06/08/2026	8.57 Call	Bond Future	72.7400	0.0727	72.0900	0.0721	0.894	0.0000	0.0000
2026/02/23	R186	06/08/2026	8.57 Put	Bond Future	72.7400	0.0727	72.0900	0.0721	0.894	0.0000	0.0000
2026/02/23	R186	05/11/2026		Bond Future	8.1200	104.2987	8.1200	104.2987	0.000	0.0000	0.0000
2026/02/23	R186	05/11/2026	8.12 Call	Bond Future	44.7800	0.0448	44.5200	0.0445	0.581	0.0000	0.0000
2026/02/23	R186	05/11/2026	8.12 Put	Bond Future	44.7800	0.0448	44.5200	0.0445	0.581	0.0000	0.0000
2026/02/23	R202	07/05/2026		Bond Future	303.4133	303.4133	303.3775	303.3775	0.012	0.0000	0.0000
2026/02/23	R202	07/05/2026	277.55 Call	Bond Future	25863.3000	25.8633	25827.5400	25.8275	0.138	0.0000	0.0000
2026/02/23	R202	07/05/2026	277.55 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	R202	06/08/2026		Bond Future	303.5173	303.5173	303.4807	303.4807	0.012	0.0000	0.0000
2026/02/23	R202	06/08/2026	278.86 Call	Bond Future	24657.2800	24.6573	24620.7200	24.6207	0.148	0.0000	0.0000
2026/02/23	R202	06/08/2026	278.86 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	R202	05/11/2026		Bond Future	308.8210	308.8210	308.7844	308.7844	0.012	0.0000	0.0000
2026/02/23	R202	05/11/2026	280.46 Call	Bond Future	28360.9600	28.3610	28324.3500	28.3244	0.129	0.0000	0.0000
2026/02/23	R202	05/11/2026	280.46 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	R202	04/02/2027		Bond Future	308.7238	308.7238	308.6865	308.6865	0.012	0.0000	0.0000
2026/02/23	R202	04/02/2027	294.73 Call	Bond Future	13993.8100	13.9938	13956.5200	13.9565	0.266	0.0000	0.0000
2026/02/23	R202	04/02/2027	294.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	R202	06/05/2027		Bond Future	313.9684	313.9684	313.9315	313.9315	0.012	0.0000	0.0000
2026/02/23	R202	06/05/2027	306.99 Call	Bond Future	6978.4300	6.9784	6941.5200	6.9415	0.529	0.0000	0.0000
2026/02/23	R202	06/05/2027	306.99 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	R209	07/05/2026		Bond Future	8.1565	87.9376	8.0531	88.5754	1.267	0.0000	0.0000
2026/02/23	R209	07/05/2026	11.07 Call	Bond Future	15767.8000	15.7678	16405.5500	16.4056	4.045	0.0000	0.0000
2026/02/23	R209	07/05/2026	11.07 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2026/02/23	R209	06/08/2026		Bond Future	8.1917	89.5098	8.0846	90.1589	1.308	0.0000	0.0000
2026/02/23	R209	06/08/2026	11.39 Call	Bond Future	16844.8600	16.8449	17493.3800	17.4934	3.850	0.0000	0.0000
2026/02/23	R209	06/08/2026	11.39 Put	Bond Future	1.5900	0.0016	0.9600	0.0010	39.623	0.0000	0.0000
2026/02/23	R209	05/11/2026		Bond Future	8.2326	87.9032	8.1215	88.5638	1.350	0.0000	0.0000
2026/02/23	R209	05/11/2026	10.32 Call	Bond Future	11446.8700	11.4469	12078.3900	12.0784	5.517	0.0000	0.0000
2026/02/23	R209	05/11/2026	10.32 Put	Bond Future	130.7000	0.1307	101.6500	0.1017	22.226	0.0000	0.0000
2026/02/23	R209	04/02/2027		Bond Future	8.2808	89.4142	8.1654	90.0864	1.393	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	
2026/02/23	R209	04/02/2027	9.28 Call	Bond Future	6299.0300	6.2990	6844.9700	8.667	0.0000	0.0000	
2026/02/23	R209	04/02/2027	9.28 Put	Bond Future	739.8300	0.7398	613.5900	17.063	0.0000	0.0000	
2026/02/23	R209	04/02/2027	8.96 Call	Bond Future	4864.6700	4.8647	5365.7600	10.301	0.0000	0.0000	
2026/02/23	R209	04/02/2027	8.96 Put	Bond Future	1035.6800	1.0357	864.5900	16.520	0.0000	0.0000	
2026/02/23	R209	04/02/2027	8.03 Put	Bond Future	2876.0400	2.8760	2480.3800	13.757	0.0000	0.0000	
2026/02/23	R209	04/02/2027	8.03 Call	Bond Future	1406.5200	1.4065	1683.0400	19.660	0.0000	0.0000	
2026/02/23	R209	06/05/2027		Bond Future	8.3380	87.7630	8.2181	88.4467	1.438	0.0000	0.0000
2026/02/23	R209	06/05/2027	8.41 Call	Bond Future	2603.9500	2.6040	2980.8600	14.475	0.0000	0.0000	
2026/02/23	R209	06/05/2027	8.41 Put	Bond Future	2196.3500	2.1964	1889.5300	13.970	0.0000	0.0000	
2026/02/23	R210	07/05/2026		Bond Future	260.7190	260.7190	260.8706	260.8706	0.058	0.0000	0.0000
2026/02/23	R210	07/05/2026	255.40 Call	Bond Future	5318.9800	5.3190	5470.6300	5.4706	2.851	0.0000	0.0000
2026/02/23	R210	07/05/2026	255.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	R210	06/08/2026		Bond Future	265.4439	265.4439	265.5983	265.5983	0.058	0.0000	0.0000
2026/02/23	R210	06/08/2026	259.84 Call	Bond Future	5603.8700	5.6039	5758.3400	5.7583	2.756	0.0000	0.0000
2026/02/23	R210	06/08/2026	259.84 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	R210	05/11/2026		Bond Future	266.5662	266.5662	266.7236	266.7236	0.059	0.0000	0.0000
2026/02/23	R210	05/11/2026	253.33 Call	Bond Future	13236.2400	13.2362	13393.6400	13.3936	1.189	0.0000	0.0000
2026/02/23	R210	05/11/2026	253.33 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	R210	04/02/2027		Bond Future	271.2122	271.2122	271.3730	271.3730	0.059	0.0000	0.0000
2026/02/23	R210	04/02/2027	266.03 Call	Bond Future	5182.1500	5.1822	5342.9700	5.3430	3.103	0.0000	0.0000
2026/02/23	R210	04/02/2027	266.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	R210	06/05/2027		Bond Future	272.2513	272.2513	272.4149	272.4149	0.060	0.0000	0.0000
2026/02/23	R210	06/05/2027	271.13 Call	Bond Future	1121.2700	1.1213	1284.8800	1.2849	14.591	0.0000	0.0000
2026/02/23	R210	06/05/2027	271.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	R213	07/05/2026		Bond Future	7.3994	99.7837	7.3256	100.0752	0.997	0.0000	0.0000
2026/02/23	R213	07/05/2026	9.80 Call	Bond Future	8939.0600	8.9391	9230.5000	9.2305	3.260	0.0000	0.0000
2026/02/23	R213	07/05/2026	9.80 Put	Bond Future	0.1700	0.0002	0.0800	0.0001	52.941	0.0000	0.0000
2026/02/23	R213	06/08/2026		Bond Future	7.4114	101.5676	7.3328	101.8643	1.060	0.0000	0.0000
2026/02/23	R213	06/08/2026	9.69 Call	Bond Future	8163.0000	8.1630	8456.6000	8.4566	3.597	0.0000	0.0000
2026/02/23	R213	06/08/2026	9.69 Put	Bond Future	11.5800	0.0116	8.4300	0.0084	27.202	0.0000	0.0000
2026/02/23	R213	05/11/2026		Bond Future	7.4377	99.7707	7.3537	100.0728	1.128	0.0000	0.0000
2026/02/23	R213	05/11/2026	8.75 Call	Bond Future	4753.7700	4.7538	5025.0300	5.0250	5.706	0.0000	0.0000
2026/02/23	R213	05/11/2026	8.75 Put	Bond Future	172.4300	0.1724	141.6000	0.1416	17.880	0.0000	0.0000
2026/02/23	R213	04/02/2027		Bond Future	7.4766	101.4863	7.3866	101.7938	1.205	0.0000	0.0000
2026/02/23	R213	04/02/2027	8.14 Call	Bond Future	2796.4500	2.7965	3024.0200	3.0240	8.138	0.0000	0.0000
2026/02/23	R213	04/02/2027	8.14 Put	Bond Future	567.0600	0.5671	487.0700	0.4871	14.106	0.0000	0.0000
2026/02/23	R213	06/05/2027		Bond Future	7.5269	99.6388	7.4300	99.9518	1.288	0.0000	0.0000
2026/02/23	R213	06/05/2027	7.56 Call	Bond Future	1400.9000	1.4009	1564.6400	1.5646	11.688	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	
2026/02/23	R213	06/05/2027	7.56 Put	Bond Future	1294.3000	1.2943	1145.0300	1.1450	11.533	0.0000	0.0000
2026/02/23	R214	07/05/2026		Bond Future	8.5577	84.1842	8.4548	84.9394	1.202	0.0000	0.0000
2026/02/23	R214	07/05/2026	11.53 Call	Bond Future	18240.7200	18.2407	18995.9600	18.9960	4.140	0.0000	0.0000
2026/02/23	R214	07/05/2026	11.53 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2026/02/23	R214	06/08/2026		Bond Future	8.5960	85.6892	8.4901	86.4579	1.232	0.0000	0.0000
2026/02/23	R214	06/08/2026	11.97 Call	Bond Future	20064.8400	20.0648	20833.0000	20.8330	3.828	0.0000	0.0000
2026/02/23	R214	06/08/2026	11.97 Put	Bond Future	1.4700	0.0015	0.8900	0.0009	39.456	0.0000	0.0000
2026/02/23	R214	05/11/2026		Bond Future	8.6407	83.8720	8.5316	84.6542	1.262	0.0000	0.0000
2026/02/23	R214	05/11/2026	10.97 Call	Bond Future	14631.1200	14.6311	15388.3300	15.3883	5.175	0.0000	0.0000
2026/02/23	R214	05/11/2026	10.97 Put	Bond Future	110.2600	0.1103	85.2500	0.0853	22.683	0.0000	0.0000
2026/02/23	R214	04/02/2027		Bond Future	8.6918	85.3140	8.5793	86.1098	1.294	0.0000	0.0000
2026/02/23	R214	04/02/2027	9.90 Call	Bond Future	8650.7400	8.6507	9323.8400	9.3238	7.781	0.0000	0.0000
2026/02/23	R214	04/02/2027	9.90 Put	Bond Future	728.2500	0.7283	605.4800	0.6055	16.858	0.0000	0.0000
2026/02/23	R214	06/05/2027		Bond Future	8.7466	83.4487	8.6306	84.2582	1.326	0.0000	0.0000
2026/02/23	R214	06/05/2027	8.88 Call	Bond Future	3583.4500	3.5835	4047.1400	4.0471	12.940	0.0000	0.0000
2026/02/23	R214	06/05/2027	8.88 Put	Bond Future	2665.3800	2.6654	2319.5800	2.3196	12.974	0.0000	0.0000
2026/02/23	R248	07/05/2026		Bond Future	8.7079	102.1219	8.6154	103.0279	1.062	0.0000	0.0000
2026/02/23	R248	07/05/2026	11.72 Call	Bond Future	23641.6700	23.6417	24547.6400	24.5476	3.832	0.0000	0.0000
2026/02/23	R248	07/05/2026	11.72 Put	Bond Future	0.0500	0.0001	0.0200	0.0000	60.000	0.0000	0.0000
2026/02/23	R248	07/05/2026	8.30 Put	Bond Future	4270.2000	4.2702	3476.3400	3.4763	18.591	0.0000	0.0000
2026/02/23	R248	07/05/2026	8.30 Call	Bond Future	176.6900	0.1767	288.8300	0.2888	63.467	0.0000	0.0000
2026/02/23	R248	07/05/2026	8.70 Put	Bond Future	1512.8900	1.5129	1074.1400	1.0741	29.001	0.0000	0.0000
2026/02/23	R248	07/05/2026	8.70 Call	Bond Future	1436.3900	1.4364	1903.6400	1.9036	32.529	0.0000	0.0000
2026/02/23	R248	07/05/2026	9.18 Call	Bond Future	4793.2900	4.7933	5565.0900	5.5651	16.102	0.0000	0.0000
2026/02/23	R248	07/05/2026	9.18 Put	Bond Future	361.4500	0.3615	227.2500	0.2273	37.128	0.0000	0.0000
2026/02/23	R248	07/05/2026	9.19 Call	Bond Future	4873.3100	4.8733	5648.5700	5.6486	15.908	0.0000	0.0000
2026/02/23	R248	07/05/2026	9.19 Put	Bond Future	350.9700	0.3510	220.2300	0.2202	37.251	0.0000	0.0000
2026/02/23	R248	06/08/2026		Bond Future	8.7466	103.9477	8.6515	104.8699	1.087	0.0000	0.0000
2026/02/23	R248	06/08/2026	12.37 Call	Bond Future	27100.0900	27.1001	28021.6200	28.0216	3.400	0.0000	0.0000
2026/02/23	R248	06/08/2026	12.37 Put	Bond Future	1.5700	0.0016	0.9800	0.0010	37.580	0.0000	0.0000
2026/02/23	R248	05/11/2026		Bond Future	8.7907	101.3047	8.6930	102.2431	1.112	0.0000	0.0000
2026/02/23	R248	05/11/2026	11.31 Call	Bond Future	20202.0100	20.2020	21114.5300	21.1145	4.517	0.0000	0.0000
2026/02/23	R248	05/11/2026	11.31 Put	Bond Future	122.0400	0.1220	96.2200	0.0962	21.157	0.0000	0.0000
2026/02/23	R248	04/02/2027		Bond Future	8.8408	103.0463	8.7402	104.0010	1.138	0.0000	0.0000
2026/02/23	R248	04/02/2027	10.11 Call	Bond Future	11822.5500	11.8226	12635.8300	12.6358	6.879	0.0000	0.0000
2026/02/23	R248	04/02/2027	10.11 Put	Bond Future	916.4300	0.9164	775.0500	0.7751	15.427	0.0000	0.0000
2026/02/23	R248	06/05/2027		Bond Future	8.8938	100.3372	8.7903	101.3082	1.164	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	
2026/02/23	R248	06/05/2027	9.05 Call	Bond Future	4879.2200	4.8792	5442.0600	5.4421	11.535	0.0000	0.0000
2026/02/23	R248	06/05/2027	9.05 Put	Bond Future	3441.7800	3.4418	3033.6300	3.0336	11.859	0.0000	0.0000
2026/02/23	R2R9	07/05/2026		Bond Future	8.4988	111.7670	8.3903	112.6740	1.277	0.0000	0.0000
2026/02/23	R2R9	07/05/2026	99.91 Call	Bond Future	100917.3100	100.9173	101824.2800	101.8243	0.899	0.0000	0.0000
2026/02/23	R2R9	07/05/2026	99.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	R2R9	06/08/2026		Bond Future	8.5434	113.7652	8.4311	114.6884	1.314	0.0000	0.0000
2026/02/23	R2R9	06/08/2026	101.74 Call	Bond Future	100645.6800	100.6457	101568.8600	101.5689	0.917	0.0000	0.0000
2026/02/23	R2R9	06/08/2026	101.74 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	R2R9	05/11/2026		Bond Future	8.5932	110.7499	8.4770	111.6893	1.353	0.0000	0.0000
2026/02/23	R2R9	05/11/2026	98.56 Call	Bond Future	99779.8000	99.7798	100719.2200	100.7192	0.941	0.0000	0.0000
2026/02/23	R2R9	05/11/2026	98.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	R2R9	04/02/2027		Bond Future	8.6503	112.6529	8.5298	113.6088	1.392	0.0000	0.0000
2026/02/23	R2R9	04/02/2027	9.89 Call	Bond Future	9538.4100	9.5384	10409.4800	10.4095	9.132	0.0000	0.0000
2026/02/23	R2R9	04/02/2027	9.89 Put	Bond Future	338.0300	0.3380	253.2600	0.2533	25.078	0.0000	0.0000
2026/02/23	R2R9	06/05/2027		Bond Future	8.7159	109.5634	8.5910	110.5356	1.433	0.0000	0.0000
2026/02/23	R2R9	06/05/2027	8.83 Call	Bond Future	3849.7800	3.8498	4401.1500	4.4012	14.322	0.0000	0.0000
2026/02/23	R2R9	06/05/2027	8.83 Put	Bond Future	2971.9200	2.9719	2551.0500	2.5511	14.162	0.0000	0.0000
2026/02/23	R4R2	07/05/2026		Bond Future	8.6438	113.8112	8.5406	114.7806	1.193	0.0000	0.0000
2026/02/23	R4R2	07/05/2026	100.23 Call	Bond Future	102722.1000	102.7221	103691.4900	103.6915	0.944	0.0000	0.0000
2026/02/23	R4R2	07/05/2026	100.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	R4R2	06/08/2026		Bond Future	8.6884	115.8458	8.5820	116.8327	1.225	0.0000	0.0000
2026/02/23	R4R2	06/08/2026	102.06 Call	Bond Future	102428.5700	102.4286	103415.3800	103.4154	0.963	0.0000	0.0000
2026/02/23	R4R2	06/08/2026	102.06 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	R4R2	05/11/2026		Bond Future	8.7377	112.7405	8.6278	113.7444	1.257	0.0000	0.0000
2026/02/23	R4R2	05/11/2026	98.76 Call	Bond Future	101517.8900	101.5179	102521.8400	102.5218	0.989	0.0000	0.0000
2026/02/23	R4R2	05/11/2026	98.76 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	R4R2	04/02/2027		Bond Future	8.7933	114.6777	8.6798	115.6993	1.291	0.0000	0.0000
2026/02/23	R4R2	04/02/2027	10.13 Call	Bond Future	11380.9000	11.3809	12325.7900	12.3258	8.302	0.0000	0.0000
2026/02/23	R4R2	04/02/2027	10.13 Put	Bond Future	311.6000	0.3116	234.9300	0.2349	24.605	0.0000	0.0000
2026/02/23	R4R2	06/05/2027		Bond Future	8.8565	111.4960	8.7392	112.5351	1.325	0.0000	0.0000
2026/02/23	R4R2	06/05/2027	9.00 Call	Bond Future	4507.9200	4.5079	5107.7400	5.1077	13.306	0.0000	0.0000
2026/02/23	R4R2	06/05/2027	9.00 Put	Bond Future	3256.3000	3.2563	2816.9800	2.8170	13.491	0.0000	0.0000
2026/02/23	RR87	07/05/2026		Bond Future	6.7467	103.0605	6.7339	103.0678	0.190	0.0000	0.0000
2026/02/23	RR87	07/05/2026	6.81 Call	Bond Future	70.5777	0.0706	74.1437	0.0741	5.053	0.0000	0.0000
2026/02/23	RR87	07/05/2026	6.81 Put	Bond Future	34.7277	0.0347	31.0337	0.0310	10.637	0.0000	0.0000
2026/02/23	RR87	06/08/2026		Bond Future	6.4056	101.1740	6.3838	101.1818	0.340	0.0000	0.0000
2026/02/23	RR87	06/08/2026	6.53 Call	Bond Future	82.0812	0.0821	86.4691	0.0865	5.346	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	
2026/02/23	RR87	06/08/2026	6.53 Put	Bond Future	37.9312	0.0379	34.5991	0.0346	8.785	0.0000	0.0000
2026/02/23	RR87	05/11/2026		Bond Future	5.0367	102.9177	4.9665	102.9258	1.394	0.0000	0.0000
2026/02/23	RR87	05/11/2026	5.27 Call	Bond Future	36.8162	0.0368	42.5677	0.0426	15.622	0.0000	0.0000
2026/02/23	RR87	05/11/2026	5.27 Put	Bond Future	10.0062	0.0100	7.6777	0.0077	23.271	0.0000	0.0000
2026/02/23	RR88	07/05/2026		Bond Future	6.7794	106.4664	6.7683	106.4834	0.164	0.0000	0.0000
2026/02/23	RR88	07/05/2026	6.84 Call	Bond Future	209.4039	0.2094	216.5533	0.2166	3.414	0.0000	0.0000
2026/02/23	RR88	07/05/2026	6.84 Put	Bond Future	116.8539	0.1169	107.0333	0.1070	8.404	0.0000	0.0000
2026/02/23	RR88	06/08/2026		Bond Future	6.7040	105.4509	6.6907	105.4670	0.199	0.0000	0.0000
2026/02/23	RR88	06/08/2026	6.79 Call	Bond Future	297.3518	0.2974	304.4804	0.3045	2.397	0.0000	0.0000
2026/02/23	RR88	06/08/2026	6.79 Put	Bond Future	193.2718	0.1933	184.2704	0.1843	4.657	0.0000	0.0000
2026/02/23	RR88	05/11/2026		Bond Future	6.6173	106.6947	6.6006	106.7123	0.252	0.0000	0.0000
2026/02/23	RR88	05/11/2026	6.71 Call	Bond Future	316.4217	0.3164	324.8282	0.3248	2.657	0.0000	0.0000
2026/02/23	RR88	05/11/2026	6.71 Put	Bond Future	218.7017	0.2187	209.5382	0.2095	4.190	0.0000	0.0000
2026/02/23	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2026/02/23	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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