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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/06/2024 TO 27/06/2024

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
2024/06/27	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/27	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/27	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/27	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/27	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/27	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/27	2025	01/08/2024		Bond Future	181.9537	181.9537	182.1357	0.100	0.0000	0.0000
2024/06/27	2025	07/11/2024		Bond Future	186.2788	186.2788	186.4653	0.100	0.0000	0.0000
2024/06/27	2029	01/08/2024		Bond Future	132.2705	132.2705	132.2666	0.003	0.0000	0.0000
2024/06/27	2029	07/11/2024		Bond Future	134.0126	134.0126	134.0087	0.003	0.0000	0.0000
2024/06/27	2029	06/02/2025		Bond Future	136.9713	136.9713	136.9678	0.003	0.0000	0.0000
2024/06/27	2029	06/02/2025	132.40 Call	Bond Future	4571.3400	4.5713	4567.7700	0.078	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	
2024/06/27	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	2029	08/05/2025		Bond Future	138.5480	138.5480	138.5454	138.5454	0.002	0.0000	0.0000
2024/06/27	2029	08/05/2025	137.85 Call	Bond Future	697.9600	0.6980	695.4300	0.6954	0.362	0.0000	0.0000
2024/06/27	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	2029	07/08/2025		Bond Future	141.5267	141.5267	141.5246	141.5246	0.002	0.0000	0.0000
2024/06/27	2029	07/08/2025	137.41 Call	Bond Future	4116.7400	4.1167	4114.6100	4.1146	0.052	0.0000	0.0000
2024/06/27	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	2030	01/08/2024	10.21 Put	Bond Future	353.9900	0.3540	759.1100	0.7591	114.444	0.0000	0.0000
2024/06/27	2030	01/08/2024	10.21 Call	Bond Future	1827.8100	1.8278	1030.3300	1.0303	43.630	0.0000	0.0000
2024/06/27	2030	01/08/2024	10.71 Put	Bond Future	90.2900	0.0903	231.2100	0.2312	156.075	0.0000	0.0000
2024/06/27	2030	01/08/2024	10.71 Call	Bond Future	3480.4100	3.4804	2418.7300	2.4187	30.504	0.0000	0.0000
2024/06/27	2030	01/08/2024	11.31 Call	Bond Future	5638.2700	5.6383	4464.6300	4.4646	20.816	0.0000	0.0000
2024/06/27	2030	01/08/2024	11.31 Put	Bond Future	14.4500	0.0145	43.4100	0.0434	200.415	0.0000	0.0000
2024/06/27	2030	01/08/2024		Bond Future	9.8343	92.4933	10.1403	91.2907	3.112	0.0000	0.0000
2024/06/27	2030	01/08/2024	10.38 Call	Bond Future	2358.5400	2.3585	1448.6400	1.4486	38.579	0.0000	0.0000
2024/06/27	2030	01/08/2024	10.38 Put	Bond Future	227.4800	0.2275	520.1800	0.5202	128.671	0.0000	0.0000
2024/06/27	2030	01/08/2024	10.39 Call	Bond Future	2391.0800	2.3911	1475.3400	1.4753	38.298	0.0000	0.0000
2024/06/27	2030	01/08/2024	10.39 Put	Bond Future	221.5400	0.2215	508.4000	0.5084	129.485	0.0000	0.0000
2024/06/27	2030	01/08/2024	10.37 Call	Bond Future	2326.2000	2.3262	1422.2600	1.4223	38.859	0.0000	0.0000
2024/06/27	2030	01/08/2024	10.37 Put	Bond Future	233.6300	0.2336	532.2900	0.5323	127.835	0.0000	0.0000
2024/06/27	2030	07/11/2024	10.75 Call	Bond Future	3713.0200	3.7130	2794.0100	2.7940	24.751	0.0000	0.0000
2024/06/27	2030	07/11/2024	10.75 Put	Bond Future	512.9900	0.5130	824.7700	0.8248	60.777	0.0000	0.0000
2024/06/27	2030	07/11/2024	10.76 Call	Bond Future	3742.6800	3.7427	2820.3800	2.8204	24.643	0.0000	0.0000
2024/06/27	2030	07/11/2024	10.76 Put	Bond Future	506.1700	0.5062	814.6600	0.8147	60.946	0.0000	0.0000
2024/06/27	2030	07/11/2024	10.74 Call	Bond Future	3683.4300	3.6834	2767.7300	2.7677	24.860	0.0000	0.0000
2024/06/27	2030	07/11/2024	10.74 Put	Bond Future	519.9100	0.5199	835.0000	0.8350	60.605	0.0000	0.0000
2024/06/27	2030	07/11/2024	10.21 Put	Bond Future	1039.0000	1.0390	1565.6100	1.5656	50.684	0.0000	0.0000
2024/06/27	2030	07/11/2024	10.21 Call	Bond Future	2240.9500	2.2410	1536.7700	1.5368	31.423	0.0000	0.0000
2024/06/27	2030	07/11/2024	10.71 Put	Bond Future	541.5100	0.5415	866.7400	0.8667	60.060	0.0000	0.0000
2024/06/27	2030	07/11/2024	10.71 Call	Bond Future	3595.4000	3.5954	2689.8400	2.6898	25.187	0.0000	0.0000
2024/06/27	2030	07/11/2024	11.91 Call	Bond Future	7406.7200	7.4067	6251.6900	6.2517	15.594	0.0000	0.0000
2024/06/27	2030	07/11/2024	11.91 Put	Bond Future	94.8000	0.0948	170.5600	0.1706	79.916	0.0000	0.0000
2024/06/27	2030	07/11/2024		Bond Future	9.8922	94.6674	10.2177	93.4366	3.291	0.0000	0.0000
2024/06/27	2030	06/02/2025		Bond Future	9.9529	92.7247	10.2989	91.4672	3.476	0.0000	0.0000
2024/06/27	2030	06/02/2025	10.68 Call	Bond Future	3626.9400	3.6269	2791.8600	2.7919	23.024	0.0000	0.0000
2024/06/27	2030	06/02/2025	10.68 Put	Bond Future	1008.3400	1.0083	1430.7500	1.4308	41.892	0.0000	0.0000
2024/06/27	2030	08/05/2025		Bond Future	10.0313	94.7407	10.3998	93.4561	3.674	0.0000	0.0000
2024/06/27	2030	08/05/2025	9.93 Call	Bond Future	2080.0000	2.0800	1509.6200	1.5096	27.422	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	
2024/06/27	2030	08/05/2025	9.93 Put	Bond Future	2436.8500	2.4369	3151.0400	3.1510	29.308	0.0000	0.0000
2024/06/27	2030	08/05/2025	12.28 Call	Bond Future	7898.8000	7.8988	6786.1700	6.7862	14.086	0.0000	0.0000
2024/06/27	2030	08/05/2025	12.28 Put	Bond Future	392.1800	0.3922	564.1200	0.5641	43.842	0.0000	0.0000
2024/06/27	2030	08/05/2025	10.69 Put	Bond Future	1429.6400	1.4296	1914.4100	1.9144	33.909	0.0000	0.0000
2024/06/27	2030	08/05/2025	10.69 Call	Bond Future	3710.5600	3.7106	2910.7600	2.9108	21.555	0.0000	0.0000
2024/06/27	2030	08/05/2025	11.86 Call	Bond Future	6763.6000	6.7636	5717.6700	5.7177	15.464	0.0000	0.0000
2024/06/27	2030	08/05/2025	11.86 Put	Bond Future	600.1300	0.6001	838.7700	0.8388	39.765	0.0000	0.0000
2024/06/27	2030	08/05/2025	10.31 Put	Bond Future	1868.9700	1.8690	2462.7300	2.4627	31.769	0.0000	0.0000
2024/06/27	2030	08/05/2025	10.31 Call	Bond Future	2842.7100	2.8427	2151.9000	2.1519	24.301	0.0000	0.0000
2024/06/27	2030	07/08/2025		Bond Future	10.1322	92.7431	10.5263	91.4315	3.889	0.0000	0.0000
2024/06/27	2030	07/08/2025	11.11 Call	Bond Future	4605.9400	4.6059	3735.7700	3.7358	18.892	0.0000	0.0000
2024/06/27	2030	07/08/2025	11.11 Put	Bond Future	1393.4100	1.3934	1834.8300	1.8348	31.679	0.0000	0.0000
2024/06/27	2030	07/08/2025	12.12 Call	Bond Future	7087.4900	7.0875	6031.1100	6.0311	14.905	0.0000	0.0000
2024/06/27	2030	07/08/2025	12.12 Put	Bond Future	700.1300	0.7001	955.3400	0.9553	36.452	0.0000	0.0000
2024/06/27	2030	07/08/2025	10.48 Put	Bond Future	2030.2400	2.0302	2623.9100	2.6239	29.241	0.0000	0.0000
2024/06/27	2030	07/08/2025	10.48 Call	Bond Future	3189.0600	3.1891	2471.1400	2.4711	22.512	0.0000	0.0000
2024/06/27	2032	01/08/2024	12.54 Call	Bond Future	8779.6600	8.7797	7313.7700	7.3138	16.696	0.0000	0.0000
2024/06/27	2032	01/08/2024	12.54 Put	Bond Future	7.3500	0.0074	21.4200	0.0214	191.429	0.0000	0.0000
2024/06/27	2032	01/08/2024	11.66 Call	Bond Future	5098.2600	5.0983	3748.3000	3.7483	26.479	0.0000	0.0000
2024/06/27	2032	01/08/2024	11.66 Put	Bond Future	90.7700	0.0908	220.7700	0.2208	143.219	0.0000	0.0000
2024/06/27	2032	01/08/2024	11.50 Put	Bond Future	134.1600	0.1342	316.1000	0.3161	135.614	0.0000	0.0000
2024/06/27	2032	01/08/2024	11.50 Call	Bond Future	4432.3700	4.4324	3134.3500	3.1344	29.285	0.0000	0.0000
2024/06/27	2032	01/08/2024	10.95 Call	Bond Future	2280.1300	2.2801	1307.2800	1.3073	42.666	0.0000	0.0000
2024/06/27	2032	01/08/2024	10.95 Put	Bond Future	480.6400	0.4806	987.7500	0.9878	105.507	0.0000	0.0000
2024/06/27	2032	01/08/2024	11.11 Put	Bond Future	336.2500	0.3363	722.0500	0.7221	114.736	0.0000	0.0000
2024/06/27	2032	01/08/2024	11.11 Call	Bond Future	2872.4500	2.8725	1778.2900	1.7783	38.092	0.0000	0.0000
2024/06/27	2032	01/08/2024	11.61 Put	Bond Future	102.6100	0.1026	247.2100	0.2472	140.922	0.0000	0.0000
2024/06/27	2032	01/08/2024	11.61 Call	Bond Future	4889.2900	4.8893	3553.9300	3.5539	27.312	0.0000	0.0000
2024/06/27	2032	01/08/2024	12.31 Call	Bond Future	7827.3600	7.8274	6376.6200	6.3766	18.534	0.0000	0.0000
2024/06/27	2032	01/08/2024	12.31 Put	Bond Future	17.2400	0.0172	46.4600	0.0465	169.490	0.0000	0.0000
2024/06/27	2032	01/08/2024	11.14 Call	Bond Future	2987.6400	2.9876	1873.3400	1.8733	37.297	0.0000	0.0000
2024/06/27	2032	01/08/2024	11.14 Put	Bond Future	314.2100	0.3142	679.8700	0.6799	116.374	0.0000	0.0000
2024/06/27	2032	01/08/2024	11.15 Call	Bond Future	3026.2300	3.0262	1905.3900	1.9054	37.038	0.0000	0.0000
2024/06/27	2032	01/08/2024	11.15 Put	Bond Future	307.1200	0.3071	666.2400	0.6662	116.931	0.0000	0.0000
2024/06/27	2032	01/08/2024	11.13 Call	Bond Future	2949.0900	2.9491	1841.4100	1.8414	37.560	0.0000	0.0000
2024/06/27	2032	01/08/2024	11.13 Put	Bond Future	321.3700	0.3214	693.6500	0.6937	115.842	0.0000	0.0000
2024/06/27	2032	01/08/2024		Bond Future	10.5665	90.9121	10.8812	89.4322	2.978	0.0000	0.0000
2024/06/27	2032	07/11/2024	11.48 Call	Bond Future	4466.0600	4.4661	3363.2500	3.3633	24.693	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	
2024/06/27	2032	07/11/2024	11.48 Put	Bond Future	744.9000	0.7449	1156.7500	1.1568	55.289	0.0000	0.0000
2024/06/27	2032	07/11/2024	11.49 Call	Bond Future	4500.7400	4.5007	3393.9700	3.3940	24.591	0.0000	0.0000
2024/06/27	2032	07/11/2024	11.49 Put	Bond Future	735.8300	0.7358	1143.7200	1.1437	55.433	0.0000	0.0000
2024/06/27	2032	07/11/2024	11.47 Call	Bond Future	4431.4400	4.4314	3332.6200	3.3326	24.796	0.0000	0.0000
2024/06/27	2032	07/11/2024	11.47 Put	Bond Future	754.0700	0.7541	1169.9100	1.1699	55.146	0.0000	0.0000
2024/06/27	2032	07/11/2024	11.11 Put	Bond Future	1164.9600	1.1650	1743.1400	1.7431	49.631	0.0000	0.0000
2024/06/27	2032	07/11/2024	11.11 Call	Bond Future	3246.2800	3.2463	2309.8000	2.3098	28.848	0.0000	0.0000
2024/06/27	2032	07/11/2024	11.61 Put	Bond Future	634.1100	0.6341	996.5800	0.9966	57.162	0.0000	0.0000
2024/06/27	2032	07/11/2024	11.61 Call	Bond Future	4921.8400	4.9218	3769.6500	3.7697	23.410	0.0000	0.0000
2024/06/27	2032	07/11/2024	12.95 Call	Bond Future	9930.5500	9.9306	8482.4700	8.4825	14.582	0.0000	0.0000
2024/06/27	2032	07/11/2024	12.95 Put	Bond Future	80.0600	0.0801	146.6400	0.1466	83.163	0.0000	0.0000
2024/06/27	2032	07/11/2024		Bond Future	10.6533	88.8815	10.9843	87.3669	3.107	0.0000	0.0000
2024/06/27	2032	07/11/2024	13.36 Call	Bond Future	11490.8100	11.4908	10009.0500	10.0091	12.895	0.0000	0.0000
2024/06/27	2032	07/11/2024	13.36 Put	Bond Future	34.7000	0.0347	67.6000	0.0676	94.813	0.0000	0.0000
2024/06/27	2032	07/11/2024	11.64 Put	Bond Future	610.8200	0.6108	962.5600	0.9626	57.585	0.0000	0.0000
2024/06/27	2032	07/11/2024	11.64 Call	Bond Future	5028.6000	5.0286	3865.6800	3.8657	23.126	0.0000	0.0000
2024/06/27	2032	06/02/2025		Bond Future	10.7408	90.8225	11.0881	89.2750	3.234	0.0000	0.0000
2024/06/27	2032	06/02/2025	11.72 Call	Bond Future	5326.3000	5.3263	4216.8600	4.2169	20.829	0.0000	0.0000
2024/06/27	2032	06/02/2025	11.72 Put	Bond Future	1051.5600	1.0516	1489.7000	1.4897	41.666	0.0000	0.0000
2024/06/27	2032	08/05/2025		Bond Future	10.8356	88.6302	11.2005	87.0492	3.368	0.0000	0.0000
2024/06/27	2032	08/05/2025	10.91 Call	Bond Future	3193.9700	3.1940	2410.5600	2.4106	24.528	0.0000	0.0000
2024/06/27	2032	08/05/2025	10.91 Put	Bond Future	2868.5500	2.8686	3666.1900	3.6662	27.806	0.0000	0.0000
2024/06/27	2032	07/08/2025		Bond Future	10.9466	90.5123	11.3304	88.8979	3.506	0.0000	0.0000
2024/06/27	2032	07/08/2025	12.01 Call	Bond Future	6263.2900	6.2633	5176.1200	5.1761	17.358	0.0000	0.0000
2024/06/27	2032	07/08/2025	12.01 Put	Bond Future	1882.3100	1.8823	2409.5300	2.4095	28.009	0.0000	0.0000
2024/06/27	2033	01/08/2024		Bond Future	124.6468	124.6468	124.2623	124.2623	0.308	0.0000	0.0000
2024/06/27	2033	07/11/2024		Bond Future	126.1093	126.1093	125.7159	125.7159	0.312	0.0000	0.0000
2024/06/27	2033	06/02/2025		Bond Future	128.8937	128.8937	128.4919	128.4919	0.312	0.0000	0.0000
2024/06/27	2033	06/02/2025	124.94 Call	Bond Future	3953.7000	3.9537	3551.9100	3.5519	10.162	0.0000	0.0000
2024/06/27	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	2033	08/05/2025		Bond Future	130.1922	130.1922	129.7826	129.7826	0.315	0.0000	0.0000
2024/06/27	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	2033	08/05/2025	130.62 Put	Bond Future	427.8400	0.4278	837.4500	0.8375	95.739	0.0000	0.0000
2024/06/27	2033	07/08/2025		Bond Future	132.9914	132.9914	132.5734	132.5734	0.314	0.0000	0.0000
2024/06/27	2033	07/08/2025	128.65 Call	Bond Future	4341.3800	4.3414	3923.4000	3.9234	9.628	0.0000	0.0000
2024/06/27	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	2037	01/08/2024	13.82 Call	Bond Future	10969.8000	10.9698	8966.9000	8.9669	18.258	0.0000	0.0000
2024/06/27	2037	01/08/2024	13.82 Put	Bond Future	1.0700	0.0011	5.4900	0.0055	413.084	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	
2024/06/27	2037	01/08/2024	13.17 Call	Bond Future	7989.0100	7.9890	6019.2900	6.0193	24.655	0.0000	0.0000
2024/06/27	2037	01/08/2024	13.17 Put	Bond Future	11.7200	0.0117	49.3200	0.0493	320.819	0.0000	0.0000
2024/06/27	2037	01/08/2024		Bond Future	11.6150	79.8672	11.9844	77.8599	3.180	0.0000	0.0000
2024/06/27	2037	01/08/2024	12.10 Call	Bond Future	2971.1700	2.9712	1544.6700	1.5447	48.011	0.0000	0.0000
2024/06/27	2037	01/08/2024	12.10 Put	Bond Future	350.6700	0.3507	931.4900	0.9315	165.632	0.0000	0.0000
2024/06/27	2037	01/08/2024	12.11 Call	Bond Future	3014.2900	3.0143	1576.6000	1.5766	47.696	0.0000	0.0000
2024/06/27	2037	01/08/2024	12.11 Put	Bond Future	341.0700	0.3411	910.7000	0.9107	167.013	0.0000	0.0000
2024/06/27	2037	01/08/2024	12.09 Call	Bond Future	2928.3000	2.9283	1513.1400	1.5131	48.327	0.0000	0.0000
2024/06/27	2037	01/08/2024	12.09 Put	Bond Future	360.5700	0.3606	952.7300	0.9527	164.229	0.0000	0.0000
2024/06/27	2037	07/11/2024	12.58 Call	Bond Future	5385.2400	5.3852	3892.4300	3.8924	27.720	0.0000	0.0000
2024/06/27	2037	07/11/2024	12.58 Put	Bond Future	883.9600	0.8840	1445.5800	1.4456	63.535	0.0000	0.0000
2024/06/27	2037	07/11/2024	12.59 Call	Bond Future	5425.0000	5.4250	3927.0400	3.9270	27.612	0.0000	0.0000
2024/06/27	2037	07/11/2024	12.59 Put	Bond Future	873.7100	0.8737	1430.1800	1.4302	63.690	0.0000	0.0000
2024/06/27	2037	07/11/2024	12.57 Call	Bond Future	5345.5500	5.3456	3857.9300	3.8579	27.829	0.0000	0.0000
2024/06/27	2037	07/11/2024	12.57 Put	Bond Future	894.3200	0.8943	1461.1300	1.4611	63.379	0.0000	0.0000
2024/06/27	2037	07/11/2024		Bond Future	11.7175	81.7445	12.1022	79.6901	3.283	0.0000	0.0000
2024/06/27	2037	06/02/2025		Bond Future	11.8199	79.2687	12.2200	77.1696	3.385	0.0000	0.0000
2024/06/27	2037	06/02/2025	12.76 Call	Bond Future	6247.5700	6.2476	4782.3900	4.7824	23.452	0.0000	0.0000
2024/06/27	2037	06/02/2025	12.76 Put	Bond Future	1439.5300	1.4395	2073.4900	2.0735	44.039	0.0000	0.0000
2024/06/27	2037	08/05/2025		Bond Future	11.9332	80.9917	12.3494	78.8471	3.488	0.0000	0.0000
2024/06/27	2037	08/05/2025	12.25 Call	Bond Future	4712.1500	4.7122	3532.4000	3.5324	25.036	0.0000	0.0000
2024/06/27	2037	08/05/2025	12.25 Put	Bond Future	3072.2500	3.0723	4037.1000	4.0371	31.405	0.0000	0.0000
2024/06/27	2037	08/05/2025	12.55 Put	Bond Future	2526.1800	2.5262	3360.5100	3.3605	33.027	0.0000	0.0000
2024/06/27	2037	08/05/2025	12.55 Call	Bond Future	5674.5700	5.6746	4364.3000	4.3643	23.090	0.0000	0.0000
2024/06/27	2037	08/05/2025	13.30 Put	Bond Future	1552.0800	1.5521	2117.4200	2.1174	36.425	0.0000	0.0000
2024/06/27	2037	08/05/2025	13.30 Call	Bond Future	8291.1300	8.2911	6711.8700	6.7119	19.048	0.0000	0.0000
2024/06/27	2037	08/05/2025	13.35 Put	Bond Future	1502.8000	1.5028	2053.1500	2.0532	36.622	0.0000	0.0000
2024/06/27	2037	08/05/2025	13.35 Call	Bond Future	8472.4100	8.4724	6878.1600	6.8782	18.817	0.0000	0.0000
2024/06/27	2037	07/08/2025		Bond Future	12.0615	78.4503	12.4952	76.2603	3.596	0.0000	0.0000
2024/06/27	2037	07/08/2025	13.01 Call	Bond Future	7284.9800	7.2850	5852.9100	5.8529	19.658	0.0000	0.0000
2024/06/27	2037	07/08/2025	13.01 Put	Bond Future	2607.2600	2.6073	3365.1900	3.3652	29.070	0.0000	0.0000
2024/06/27	2038	01/08/2024		Bond Future	133.6260	133.6260	133.6241	133.6241	0.001	0.0000	0.0000
2024/06/27	2038	07/11/2024		Bond Future	136.8023	136.8023	136.8005	136.8005	0.001	0.0000	0.0000
2024/06/27	2038	06/02/2025		Bond Future	137.7021	137.7021	137.7014	137.7014	0.000	0.0000	0.0000
2024/06/27	2038	06/02/2025	135.23 Call	Bond Future	2472.0600	2.4721	2471.4100	2.4714	0.026	0.0000	0.0000
2024/06/27	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	2038	08/05/2025		Bond Future	140.7294	140.7294	140.7290	140.7290	0.000	0.0000	0.0000
2024/06/27	2038	08/05/2025	139.68 Call	Bond Future	1049.3900	1.0494	1048.9800	1.0490	0.039	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
2024/06/27	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/06/27	2038	07/08/2025		Bond Future	141.5874	141.5874	141.5894	141.5894	0.001	0.0000
2024/06/27	2038	07/08/2025	139.56 Call	Bond Future	2027.3600	2.0274	2029.4200	2.0294	0.102	0.0000
2024/06/27	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/27	2040	01/08/2024	12.28 Put	Bond Future	476.0400	0.4760	1231.8600	1.2319	158.772	0.0000
2024/06/27	2040	01/08/2024	12.28 Call	Bond Future	2927.4600	2.9275	1427.9400	1.4279	51.223	0.0000
2024/06/27	2040	01/08/2024	12.88 Call	Bond Future	5811.4400	5.8114	3767.9300	3.7679	35.164	0.0000
2024/06/27	2040	01/08/2024	12.88 Put	Bond Future	86.7600	0.0868	298.5900	0.2986	244.156	0.0000
2024/06/27	2040	01/08/2024	13.48 Call	Bond Future	8799.2100	8.7992	6586.2500	6.5863	25.150	0.0000
2024/06/27	2040	01/08/2024	13.48 Put	Bond Future	12.8000	0.0128	55.1800	0.0552	331.094	0.0000
2024/06/27	2040	01/08/2024	12.95 Put	Bond Future	69.9400	0.0699	248.0000	0.2480	254.590	0.0000
2024/06/27	2040	01/08/2024	12.95 Call	Bond Future	6162.4000	6.1624	4085.1200	4.0851	33.709	0.0000
2024/06/27	2040	01/08/2024		Bond Future	11.8558	80.1034	12.2453	77.8481	3.285	0.0000
2024/06/27	2040	01/08/2024	12.33 Call	Bond Future	3150.2400	3.1502	1586.0700	1.5861	49.652	0.0000
2024/06/27	2040	01/08/2024	12.33 Put	Bond Future	417.5500	0.4176	1108.7200	1.1087	165.530	0.0000
2024/06/27	2040	01/08/2024	12.34 Call	Bond Future	3195.3800	3.1954	1618.6900	1.6187	49.343	0.0000
2024/06/27	2040	01/08/2024	12.34 Put	Bond Future	406.6300	0.4066	1085.2800	1.0853	166.896	0.0000
2024/06/27	2040	01/08/2024	12.32 Call	Bond Future	3105.2800	3.1053	1553.7700	1.5538	49.964	0.0000
2024/06/27	2040	01/08/2024	12.32 Put	Bond Future	428.7200	0.4287	1132.5500	1.1326	164.170	0.0000
2024/06/27	2040	07/11/2024	12.85 Call	Bond Future	5852.7200	5.8527	4166.3100	4.1663	28.814	0.0000
2024/06/27	2040	07/11/2024	12.85 Put	Bond Future	917.2600	0.9173	1539.1400	1.5391	67.798	0.0000
2024/06/27	2040	07/11/2024	12.86 Call	Bond Future	5894.9000	5.8949	4202.8200	4.2028	28.704	0.0000
2024/06/27	2040	07/11/2024	12.86 Put	Bond Future	906.6900	0.9067	1522.9000	1.5229	67.963	0.0000
2024/06/27	2040	07/11/2024	12.84 Call	Bond Future	5810.5900	5.8106	4129.8900	4.1299	28.925	0.0000
2024/06/27	2040	07/11/2024	12.84 Put	Bond Future	927.9400	0.9279	1555.5300	1.5555	67.633	0.0000
2024/06/27	2040	07/11/2024		Bond Future	11.9602	81.9862	12.3654	79.6780	3.388	0.0000
2024/06/27	2040	07/11/2024	12.10 Put	Bond Future	2145.9500	2.1460	3306.1800	3.3062	54.066	0.0000
2024/06/27	2040	07/11/2024	12.10 Call	Bond Future	2953.9600	2.9540	1805.9000	1.8059	38.865	0.0000
2024/06/27	2040	07/11/2024	12.60 Call	Bond Future	4820.5800	4.8206	3289.2400	3.2892	31.767	0.0000
2024/06/27	2040	07/11/2024	12.60 Put	Bond Future	1222.9500	1.2230	1999.9000	1.9999	63.531	0.0000
2024/06/27	2040	07/11/2024	13.15 Call	Bond Future	7139.9500	7.1400	5300.9600	5.3010	25.756	0.0000
2024/06/27	2040	07/11/2024	13.15 Put	Bond Future	646.9900	0.6470	1116.2900	1.1163	72.536	0.0000
2024/06/27	2040	06/02/2025		Bond Future	12.0642	79.2651	12.4851	76.9065	3.489	0.0000
2024/06/27	2040	06/02/2025	12.95 Call	Bond Future	6452.1400	6.4521	4835.5900	4.8356	25.054	0.0000
2024/06/27	2040	06/02/2025	12.95 Put	Bond Future	1612.4400	1.6124	2354.4300	2.3544	46.017	0.0000
2024/06/27	2040	08/05/2025		Bond Future	12.1780	80.9878	12.6154	78.5782	3.592	0.0000
2024/06/27	2040	08/05/2025	12.63 Call	Bond Future	5503.6900	5.5037	4111.9000	4.1119	25.288	0.0000
2024/06/27	2040	08/05/2025	12.63 Put	Bond Future	3015.4100	3.0154	4033.2700	4.0333	33.755	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	
2024/06/27	2040	08/05/2025	13.43 Put	Bond Future	1798.9200	1.7989	2477.6500	2.4777	37.730	0.0000	0.0000
2024/06/27	2040	08/05/2025	13.43 Call	Bond Future	8403.3500	8.4034	6672.4300	6.6724	20.598	0.0000	0.0000
2024/06/27	2040	08/05/2025	12.75 Put	Bond Future	2789.3500	2.7894	3749.5000	3.7495	34.422	0.0000	0.0000
2024/06/27	2040	08/05/2025	12.75 Call	Bond Future	5917.9100	5.9179	4468.4100	4.4684	24.493	0.0000	0.0000
2024/06/27	2040	08/05/2025	13.50 Put	Bond Future	1720.3400	1.7203	2374.5300	2.3745	38.027	0.0000	0.0000
2024/06/27	2040	08/05/2025	13.50 Call	Bond Future	8668.4100	8.6684	6912.9500	6.9130	20.251	0.0000	0.0000
2024/06/27	2040	07/08/2025		Bond Future	12.3058	78.1953	12.7610	75.7346	3.700	0.0000	0.0000
2024/06/27	2040	07/08/2025	13.29 Call	Bond Future	7924.1800	7.9242	6302.7600	6.3028	20.462	0.0000	0.0000
2024/06/27	2040	07/08/2025	13.29 Put	Bond Future	2751.1300	2.7511	3590.3600	3.5904	30.505	0.0000	0.0000
2024/06/27	2044	01/08/2024	13.00 Call	Bond Future	6002.0000	6.0020	3912.1700	3.9122	34.819	0.0000	0.0000
2024/06/27	2044	01/08/2024	13.00 Put	Bond Future	73.3400	0.0733	264.5600	0.2646	260.731	0.0000	0.0000
2024/06/27	2044	01/08/2024	13.25 Call	Bond Future	7253.1000	7.2531	5071.4000	5.0714	30.080	0.0000	0.0000
2024/06/27	2044	01/08/2024	13.25 Put	Bond Future	33.1300	0.0331	132.4800	0.1325	299.879	0.0000	0.0000
2024/06/27	2044	01/08/2024	12.29 Call	Bond Future	2593.2400	2.5932	1180.3500	1.1804	54.484	0.0000	0.0000
2024/06/27	2044	01/08/2024	12.29 Put	Bond Future	563.0100	0.5630	1431.1700	1.4312	154.200	0.0000	0.0000
2024/06/27	2044	01/08/2024	12.30 Call	Bond Future	2636.2000	2.6362	1208.7300	1.2087	54.149	0.0000	0.0000
2024/06/27	2044	01/08/2024	12.30 Put	Bond Future	548.5600	0.5486	1402.1400	1.4021	155.604	0.0000	0.0000
2024/06/27	2044	01/08/2024	12.28 Call	Bond Future	2550.5500	2.5506	1152.3500	1.1524	54.820	0.0000	0.0000
2024/06/27	2044	01/08/2024	12.28 Put	Bond Future	577.7900	0.5778	1460.6400	1.4606	152.798	0.0000	0.0000
2024/06/27	2044	01/08/2024		Bond Future	11.9444	76.1847	12.3338	73.9036	3.260	0.0000	0.0000
2024/06/27	2044	07/11/2024		Bond Future	12.0450	77.9754	12.4497	75.6408	3.360	0.0000	0.0000
2024/06/27	2044	07/11/2024	12.91 Call	Bond Future	5826.9600	5.8270	4138.3700	4.1384	28.979	0.0000	0.0000
2024/06/27	2044	07/11/2024	12.91 Put	Bond Future	978.6800	0.9787	1624.7000	1.6247	66.009	0.0000	0.0000
2024/06/27	2044	07/11/2024	12.92 Call	Bond Future	5868.9000	5.8689	4174.5500	4.1746	28.870	0.0000	0.0000
2024/06/27	2044	07/11/2024	12.92 Put	Bond Future	967.6200	0.9676	1607.8800	1.6079	66.169	0.0000	0.0000
2024/06/27	2044	07/11/2024	12.90 Call	Bond Future	5784.9300	5.7849	4102.1100	4.1021	29.090	0.0000	0.0000
2024/06/27	2044	07/11/2024	12.90 Put	Bond Future	989.7200	0.9897	1641.5100	1.6415	65.856	0.0000	0.0000
2024/06/27	2044	07/11/2024	12.50 Call	Bond Future	4168.7500	4.1688	2751.4900	2.7515	33.997	0.0000	0.0000
2024/06/27	2044	07/11/2024	12.50 Put	Bond Future	1552.1700	1.5522	2469.5200	2.4695	59.101	0.0000	0.0000
2024/06/27	2044	06/02/2025	13.75 Call	Bond Future	9417.0200	9.4170	7499.3900	7.4994	20.363	0.0000	0.0000
2024/06/27	2044	06/02/2025	13.75 Put	Bond Future	937.4000	0.9374	1405.1900	1.4052	49.903	0.0000	0.0000
2024/06/27	2044	06/02/2025	12.50 Put	Bond Future	2545.0800	2.5451	3583.9700	3.5840	40.820	0.0000	0.0000
2024/06/27	2044	06/02/2025	12.50 Call	Bond Future	4571.0300	4.5710	3224.5000	3.2245	29.458	0.0000	0.0000
2024/06/27	2044	06/02/2025	12.00 Put	Bond Future	3795.2500	3.7953	5160.4000	5.1604	35.970	0.0000	0.0000
2024/06/27	2044	06/02/2025	12.00 Call	Bond Future	2942.8000	2.9428	1922.5300	1.9225	34.670	0.0000	0.0000
2024/06/27	2044	06/02/2025		Bond Future	12.1448	75.2919	12.5647	72.9065	3.458	0.0000	0.0000
2024/06/27	2044	06/02/2025	13.02 Call	Bond Future	6509.8400	6.5098	4880.0300	4.8800	25.036	0.0000	0.0000
2024/06/27	2044	06/02/2025	13.02 Put	Bond Future	1677.0100	1.6770	2432.6200	2.4326	45.057	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	
2024/06/27	2044	08/05/2025		Bond Future	12.2535	76.9282	12.6894	74.4911	3.558	0.0000	0.0000
2024/06/27	2044	08/05/2025	12.72 Call	Bond Future	5661.2900	5.6613	4242.0900	4.2421	25.068	0.0000	0.0000
2024/06/27	2044	08/05/2025	12.72 Put	Bond Future	3057.8800	3.0579	4075.8400	4.0758	33.290	0.0000	0.0000
2024/06/27	2044	07/08/2025		Bond Future	12.3749	74.1748	12.8282	71.6860	3.663	0.0000	0.0000
2024/06/27	2044	07/08/2025	13.34 Call	Bond Future	7986.2900	7.9863	6349.7100	6.3497	20.492	0.0000	0.0000
2024/06/27	2044	07/08/2025	13.34 Put	Bond Future	2849.5200	2.8495	3701.7400	3.7017	29.907	0.0000	0.0000
2024/06/27	2046	01/08/2024		Bond Future	117.1507	117.1507	116.5345	116.5345	0.526	0.0000	0.0000
2024/06/27	2046	07/11/2024		Bond Future	117.7323	117.7323	117.1016	117.1016	0.536	0.0000	0.0000
2024/06/27	2046	06/02/2025		Bond Future	120.3315	120.3315	119.6871	119.6871	0.536	0.0000	0.0000
2024/06/27	2046	06/02/2025	114.01 Call	Bond Future	6321.4900	6.3215	5677.1100	5.6771	10.193	0.0000	0.0000
2024/06/27	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	2046	08/05/2025		Bond Future	120.7217	120.7217	120.0646	120.0646	0.544	0.0000	0.0000
2024/06/27	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	2046	08/05/2025	121.97 Put	Bond Future	1248.2900	1.2483	1905.3800	1.9054	52.639	0.0000	0.0000
2024/06/27	2046	07/08/2025		Bond Future	123.3157	123.3157	122.6450	122.6450	0.544	0.0000	0.0000
2024/06/27	2046	07/08/2025	118.69 Call	Bond Future	4625.7200	4.6257	3954.9800	3.9550	14.500	0.0000	0.0000
2024/06/27	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	2050	01/08/2024		Bond Future	116.3667	116.3667	116.3647	116.3647	0.002	0.0000	0.0000
2024/06/27	2050	07/11/2024		Bond Future	119.1329	119.1329	119.1310	119.1310	0.002	0.0000	0.0000
2024/06/27	2050	06/02/2025		Bond Future	119.4012	119.4012	119.4003	119.4003	0.001	0.0000	0.0000
2024/06/27	2050	06/02/2025	115.60 Call	Bond Future	3801.1800	3.8012	3800.2600	3.8003	0.024	0.0000	0.0000
2024/06/27	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	2050	08/05/2025		Bond Future	122.0260	122.0260	122.0255	122.0255	0.000	0.0000	0.0000
2024/06/27	2050	08/05/2025	121.16 Call	Bond Future	865.9800	0.8660	865.4600	0.8655	0.060	0.0000	0.0000
2024/06/27	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	2050	07/08/2025		Bond Future	122.2330	122.2330	122.2346	122.2346	0.001	0.0000	0.0000
2024/06/27	2050	07/08/2025	119.89 Call	Bond Future	2343.0100	2.3430	2344.6300	2.3446	0.069	0.0000	0.0000
2024/06/27	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	AL37	01/08/2024		Index Future	990.9530	990.9530	977.6450	977.6450	1.343	0.0000	0.0000
2024/06/27	AL37	07/11/2024		Index Future	1014.2470	1014.2470	1000.6280	1000.6280	1.343	0.0000	0.0000
2024/06/27	AL37	06/02/2025		Index Future	1036.4050	1036.4050	1022.4910	1022.4910	1.343	0.0000	0.0000
2024/06/27	AL37	08/05/2025		Index Future	1058.9690	1058.9690	1044.7540	1044.7540	1.342	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	
2024/06/27	AL37	07/08/2025		Index Future	1081.5250	1081.5250	1067.0110	1067.0110	1.342	0.0000	0.0000
2024/06/27	AL7T	01/08/2024		Index Future	1168.3090	1168.3090	1144.9390	1144.9390	2.000	0.0000	0.0000
2024/06/27	AL7T	07/11/2024		Index Future	1195.7720	1195.7720	1171.8540	1171.8540	2.000	0.0000	0.0000
2024/06/27	AL7T	06/02/2025		Index Future	1221.8960	1221.8960	1197.4580	1197.4580	2.000	0.0000	0.0000
2024/06/27	AL7T	08/05/2025		Index Future	1248.4980	1248.4980	1223.5310	1223.5310	2.000	0.0000	0.0000
2024/06/27	AL7T	07/08/2025		Index Future	1275.0910	1275.0910	1249.5970	1249.5970	1.999	0.0000	0.0000
2024/06/27	ALBI	01/08/2024		Index Future	1011.6320	1011.6320	991.8940	991.8940	1.951	0.0000	0.0000
2024/06/27	ALBI	07/11/2024		Index Future	1035.4120	1035.4120	1015.2110	1015.2110	1.951	0.0000	0.0000
2024/06/27	ALBI	06/02/2025		Index Future	1058.0330	1058.0330	1037.3920	1037.3920	1.951	0.0000	0.0000
2024/06/27	ALBI	08/05/2025		Index Future	1081.0670	1081.0670	1059.9800	1059.9800	1.951	0.0000	0.0000
2024/06/27	ALBI	07/08/2025		Index Future	1104.0940	1104.0940	1082.5620	1082.5620	1.950	0.0000	0.0000
2024/06/27	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/06/27	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/06/27	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/27	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/27	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/06/27	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/27	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/27	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/27	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/27	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/27	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/27	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/27	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/27	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/27	ES33	01/08/2024		Bond Future	12.0088	78.3491	12.3734	76.7246	3.036	0.0000	0.0000
2024/06/27	ES33	07/11/2024		Bond Future	12.1474	76.4086	12.5295	74.7456	3.146	0.0000	0.0000
2024/06/27	ES33	06/02/2025		Bond Future	12.2886	78.0951	12.6883	76.3956	3.253	0.0000	0.0000
2024/06/27	ES33	06/02/2025	13.34 Call	Bond Future	4363.5400	4.3635	2663.9900	2.6640	38.949	0.0000	0.0000
2024/06/27	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	ES33	08/05/2025		Bond Future	12.4340	76.0070	12.8521	74.2703	3.362	0.0000	0.0000
2024/06/27	ES33	08/05/2025	12.73 Call	Bond Future	1234.9900	1.2350	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/06/27	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	501.7400	0.5017	100.000	0.0000	0.0000
2024/06/27	ES33	07/08/2025		Bond Future	12.5961	77.6373	13.0340	75.8636	3.476	0.0000	0.0000
2024/06/27	ES33	07/08/2025	13.56 Call	Bond Future	3832.6900	3.8327	2058.9500	2.0590	46.279	0.0000	0.0000
2024/06/27	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	ES42	01/08/2024		Bond Future	12.4497	74.3679	12.8391	72.2901	3.128	0.0000	0.0000
2024/06/27	ES42	07/11/2024		Bond Future	12.5739	71.8671	12.9798	69.7400	3.228	0.0000	0.0000
2024/06/27	ES42	06/02/2025		Bond Future	12.6939	73.4528	13.1157	71.2789	3.322	0.0000	0.0000
2024/06/27	ES42	06/02/2025	13.71 Call	Bond Future	5059.3500	5.0594	2885.4500	2.8855	42.968	0.0000	0.0000
2024/06/27	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	ES42	08/05/2025		Bond Future	12.8223	70.7980	13.2610	68.5765	3.422	0.0000	0.0000
2024/06/27	ES42	08/05/2025	13.25 Call	Bond Future	2167.0900	2.1671	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/06/27	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	54.4000	0.0544	100.000	0.0000	0.0000
2024/06/27	ES42	07/08/2025		Bond Future	12.9594	72.3142	13.4158	70.0452	3.522	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	
2024/06/27	ES42	07/08/2025	13.79 Call	Bond Future	4042.0500	4.0421	1773.0300	1.7730	56.135	0.0000	0.0000
2024/06/27	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	GOVI	01/08/2024	943.38 Call	GOVI	530780.0000	53.0780	337590.0000	33.7590	36.397	0.0000	0.0000
2024/06/27	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	GOVI	01/08/2024	943.39 Call	GOVI	530680.0000	53.0680	337490.0000	33.7490	36.404	0.0000	0.0000
2024/06/27	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	GOVI	01/08/2024	943.37 Call	GOVI	530880.0000	53.0880	337690.0000	33.7690	36.391	0.0000	0.0000
2024/06/27	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	GOVI	01/08/2024		GOVI	996.4580	996.4580	977.1390	977.1390	1.939	0.0000	0.0000
2024/06/27	GOVI	07/11/2024		GOVI	1019.8810	1019.8810	1000.1100	1000.1100	1.939	0.0000	0.0000
2024/06/27	GOVI	07/11/2024	948.79 Call	GOVI	710910.0000	71.0910	513200.0000	51.3200	27.811	0.0000	0.0000
2024/06/27	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	GOVI	07/11/2024	948.80 Call	GOVI	710810.0000	71.0810	513100.0000	51.3100	27.815	0.0000	0.0000
2024/06/27	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	GOVI	07/11/2024	948.78 Call	GOVI	711010.0000	71.1010	513300.0000	51.3300	27.807	0.0000	0.0000
2024/06/27	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	GOVI	06/02/2025		GOVI	1042.1630	1042.1630	1021.9610	1021.9610	1.938	0.0000	0.0000
2024/06/27	GOVI	06/02/2025	972.00 Call	GOVI	701630.0000	70.1630	499610.0000	49.9610	28.793	0.0000	0.0000
2024/06/27	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	GOVI	08/05/2025		GOVI	1064.8520	1064.8520	1044.2130	1044.2130	1.938	0.0000	0.0000
2024/06/27	GOVI	08/05/2025	1,022.00 Call	GOVI	428520.0000	42.8520	222130.0000	22.2130	48.163	0.0000	0.0000
2024/06/27	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	GOVI	07/08/2025		GOVI	1087.5330	1087.5330	1066.4590	1066.4590	1.938	0.0000	0.0000
2024/06/27	GOVI	07/08/2025	1,011.00 Call	GOVI	765330.0000	76.5330	554590.0000	55.4590	27.536	0.0000	0.0000
2024/06/27	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/06/27	IGOV	01/08/2024		Index Future	358.0990	358.0990	356.1810	356.1810	0.536	0.0000	0.0000
2024/06/27	IGOV	07/11/2024		Index Future	366.6120	366.6120	364.6480	364.6480	0.536	0.0000	0.0000
2024/06/27	IGOV	06/02/2025		Index Future	374.7070	374.7070	372.7010	372.7010	0.535	0.0000	0.0000
2024/06/27	IGOV	08/05/2025		Index Future	382.9480	382.9480	380.8990	380.8990	0.535	0.0000	0.0000
2024/06/27	IGOV	07/08/2025		Index Future	391.1870	391.1870	389.0950	389.0950	0.535	0.0000	0.0000
2024/06/27	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/06/27	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/06/27	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/06/27	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/06/27	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/06/27	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/06/27	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/06/27	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/06/27	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/06/27	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/06/27	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/06/27	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/06/27	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/06/27	JBAF	19/06/2024		Jibar Tradeable Future	8.3500	8.3500	8.3500	91.6500	0.000	0.0000	0.0000
2024/06/27	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/27	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/06/27	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/27	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/06/27	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/06/27	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/06/27	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/06/27	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/06/27	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/06/27	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/27	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/27	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/06/27	R035	01/08/2024	11.65 Call	Bond Future	2746.0200	2.7460	1399.6800	1.3997	49.029	0.0000	0.0000
2024/06/27	R035	01/08/2024	13.23 Put	Bond Future	2.1000	0.0021	10.3600	0.0104	393.333	0.0000	0.0000
2024/06/27	R035	01/08/2024	13.23 Call	Bond Future	10115.4400	10.1154	8127.7000	8.1277	19.651	0.0000	0.0000
2024/06/27	R035	01/08/2024	13.20 Call	Bond Future	9977.4300	9.9774	7990.7700	7.9908	19.912	0.0000	0.0000
2024/06/27	R035	01/08/2024	13.20 Put	Bond Future	2.4200	0.0024	11.7600	0.0118	385.950	0.0000	0.0000
2024/06/27	R035	01/08/2024	12.50 Call	Bond Future	6676.9000	6.6769	4770.2300	4.7702	28.556	0.0000	0.0000
2024/06/27	R035	01/08/2024	12.50 Put	Bond Future	33.3200	0.0333	122.6500	0.1227	268.097	0.0000	0.0000
2024/06/27	R035	01/08/2024	12.45 Call	Bond Future	6437.0900	6.4371	4543.6400	4.5436	29.415	0.0000	0.0000
2024/06/27	R035	01/08/2024	12.45 Put	Bond Future	39.2900	0.0393	141.8400	0.1418	261.008	0.0000	0.0000
2024/06/27	R035	01/08/2024	13.08 Call	Bond Future	9422.3500	9.4224	7441.3400	7.4413	21.025	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	
2024/06/27	R035	01/08/2024	13.08 Put	Bond Future	4.2200	0.0042	19.2100	0.0192	355.213	0.0000	0.0000
2024/06/27	R035	01/08/2024	13.05 Call	Bond Future	9282.8400	9.2828	7303.6600	7.3037	21.321	0.0000	0.0000
2024/06/27	R035	01/08/2024	13.05 Put	Bond Future	4.8300	0.0048	21.6500	0.0217	348.240	0.0000	0.0000
2024/06/27	R035	01/08/2024	12.20 Put	Bond Future	87.5900	0.0876	285.1100	0.2851	225.505	0.0000	0.0000
2024/06/27	R035	01/08/2024	12.20 Call	Bond Future	5240.3200	5.2403	3441.8400	3.4418	34.320	0.0000	0.0000
2024/06/27	R035	01/08/2024	11.65 Put	Bond Future	430.0300	0.4300	1079.6900	1.0797	151.073	0.0000	0.0000
2024/06/27	R035	01/08/2024		Bond Future	11.2199	89.5181	11.5896	87.5221	3.295	0.0000	0.0000
2024/06/27	R035	01/08/2024	11.80 Call	Bond Future	3389.4900	3.3895	1881.5400	1.8815	44.489	0.0000	0.0000
2024/06/27	R035	01/08/2024	11.80 Put	Bond Future	286.2500	0.2863	774.3000	0.7743	170.498	0.0000	0.0000
2024/06/27	R035	01/08/2024	11.81 Call	Bond Future	3433.7100	3.4337	1916.0100	1.9160	44.200	0.0000	0.0000
2024/06/27	R035	01/08/2024	11.81 Put	Bond Future	278.3500	0.2784	756.6500	0.7567	171.834	0.0000	0.0000
2024/06/27	R035	01/08/2024	11.79 Call	Bond Future	3345.3500	3.3454	1847.2500	1.8473	44.782	0.0000	0.0000
2024/06/27	R035	01/08/2024	11.79 Put	Bond Future	294.2700	0.2943	792.1700	0.7922	169.198	0.0000	0.0000
2024/06/27	R035	07/11/2024		Bond Future	11.3207	87.1071	11.7070	85.0643	3.412	0.0000	0.0000
2024/06/27	R035	07/11/2024	12.18 Call	Bond Future	5314.4600	5.3145	3830.4400	3.8304	27.924	0.0000	0.0000
2024/06/27	R035	07/11/2024	12.18 Put	Bond Future	860.9700	0.8610	1419.7400	1.4197	64.900	0.0000	0.0000
2024/06/27	R035	07/11/2024	12.19 Call	Bond Future	5354.1100	5.3541	3864.8800	3.8649	27.815	0.0000	0.0000
2024/06/27	R035	07/11/2024	12.19 Put	Bond Future	850.7000	0.8507	1404.2600	1.4043	65.071	0.0000	0.0000
2024/06/27	R035	07/11/2024	12.17 Call	Bond Future	5274.7200	5.2747	3795.9300	3.7959	28.035	0.0000	0.0000
2024/06/27	R035	07/11/2024	12.17 Put	Bond Future	871.1900	0.8712	1435.1900	1.4352	64.739	0.0000	0.0000
2024/06/27	R035	07/11/2024	13.23 Call	Bond Future	9708.1100	9.7081	7856.4600	7.8565	19.073	0.0000	0.0000
2024/06/27	R035	07/11/2024	13.23 Put	Bond Future	238.6400	0.2386	429.7800	0.4298	80.096	0.0000	0.0000
2024/06/27	R035	07/11/2024	12.20 Put	Bond Future	840.7100	0.8407	1389.1100	1.3891	65.231	0.0000	0.0000
2024/06/27	R035	07/11/2024	12.20 Call	Bond Future	5393.9900	5.3940	3899.6000	3.8996	27.705	0.0000	0.0000
2024/06/27	R035	06/02/2025		Bond Future	11.4232	89.0095	11.8262	86.9223	3.527	0.0000	0.0000
2024/06/27	R035	06/02/2025	12.41 Call	Bond Future	6330.8900	6.3309	4856.8600	4.8569	23.283	0.0000	0.0000
2024/06/27	R035	06/02/2025	12.41 Put	Bond Future	1342.5000	1.3425	1955.7100	1.9557	45.677	0.0000	0.0000
2024/06/27	R035	08/05/2025		Bond Future	11.5255	86.4283	11.9455	84.2959	3.644	0.0000	0.0000
2024/06/27	R035	08/05/2025	11.78 Call	Bond Future	4394.4200	4.3944	3255.1400	3.2551	25.926	0.0000	0.0000
2024/06/27	R035	08/05/2025	11.78 Put	Bond Future	3093.2200	3.0932	4086.3400	4.0863	32.106	0.0000	0.0000
2024/06/27	R035	08/05/2025	13.35 Call	Bond Future	9837.8800	9.8379	8138.1500	8.1382	17.277	0.0000	0.0000
2024/06/27	R035	08/05/2025	13.35 Put	Bond Future	1087.3400	1.0873	1520.0100	1.5200	39.792	0.0000	0.0000
2024/06/27	R035	08/05/2025	12.70 Call	Bond Future	7459.5900	7.4596	5948.3800	5.9484	20.259	0.0000	0.0000
2024/06/27	R035	08/05/2025	12.70 Put	Bond Future	1677.2500	1.6773	2298.4400	2.2984	37.036	0.0000	0.0000
2024/06/27	R035	08/05/2025	11.46 Put	Bond Future	3813.9900	3.8140	4961.4000	4.9614	30.084	0.0000	0.0000
2024/06/27	R035	08/05/2025	11.46 Call	Bond Future	3474.9500	3.4750	2489.9600	2.4900	28.345	0.0000	0.0000
2024/06/27	R035	07/08/2025		Bond Future	11.6421	88.2642	12.0806	86.0866	3.766	0.0000	0.0000
2024/06/27	R035	07/08/2025	12.65 Call	Bond Future	7298.2000	7.2982	5859.0000	5.8590	19.720	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	
2024/06/27	R035	07/08/2025	12.65 Put	Bond Future	2405.7900	2.4058	3144.1400	3.1441	30.691	0.0000	0.0000
2024/06/27	R053	01/08/2024	13.14 Call	Bond Future	9844.7100	9.8447	6783.5700	6.7836	31.094	0.0000	0.0000
2024/06/27	R053	01/08/2024	13.14 Put	Bond Future	43.7500	0.0438	184.9200	0.1849	322.674	0.0000	0.0000
2024/06/27	R053	01/08/2024	13.15 Call	Bond Future	9909.7300	9.9097	6844.9600	6.8450	30.927	0.0000	0.0000
2024/06/27	R053	01/08/2024	13.15 Put	Bond Future	42.4100	0.0424	179.9500	0.1800	324.310	0.0000	0.0000
2024/06/27	R053	01/08/2024	13.13 Call	Bond Future	9779.6500	9.7797	6722.2500	6.7223	31.263	0.0000	0.0000
2024/06/27	R053	01/08/2024	13.13 Put	Bond Future	45.1500	0.0452	190.0600	0.1901	320.952	0.0000	0.0000
2024/06/27	R053	01/08/2024		Bond Future	11.8005	102.5986	12.2103	99.3963	3.473	0.0000	0.0000
2024/06/27	R053	07/11/2024		Bond Future	11.8976	99.1379	12.3240	95.8604	3.584	0.0000	0.0000
2024/06/27	R053	07/11/2024	12.80 Call	Bond Future	7981.9100	7.9819	5595.7800	5.5958	29.894	0.0000	0.0000
2024/06/27	R053	07/11/2024	12.80 Put	Bond Future	1276.6200	1.2766	2167.9800	2.1680	69.822	0.0000	0.0000
2024/06/27	R053	07/11/2024	12.81 Call	Bond Future	8037.1500	8.0372	5643.1900	5.6432	29.786	0.0000	0.0000
2024/06/27	R053	07/11/2024	12.81 Put	Bond Future	1262.3000	1.2623	2145.8300	2.1458	69.994	0.0000	0.0000
2024/06/27	R053	07/11/2024	12.79 Call	Bond Future	7926.7300	7.9267	5548.4900	5.5485	30.003	0.0000	0.0000
2024/06/27	R053	07/11/2024	12.79 Put	Bond Future	1291.0900	1.2911	2190.3400	2.1903	69.650	0.0000	0.0000
2024/06/27	R053	06/02/2025		Bond Future	11.9919	101.3026	12.4345	97.9537	3.691	0.0000	0.0000
2024/06/27	R053	06/02/2025	12.94 Call	Bond Future	9068.6100	9.0686	6747.4600	6.7475	25.595	0.0000	0.0000
2024/06/27	R053	06/02/2025	12.94 Put	Bond Future	2146.3100	2.1463	3174.0900	3.1741	47.886	0.0000	0.0000
2024/06/27	R053	08/05/2025		Bond Future	12.0903	97.6326	12.5500	94.2111	3.802	0.0000	0.0000
2024/06/27	R053	08/05/2025	12.64 Call	Bond Future	7746.8800	7.7469	5698.1300	5.6981	26.446	0.0000	0.0000
2024/06/27	R053	08/05/2025	12.64 Put	Bond Future	3681.4700	3.6815	5054.2200	5.0542	37.288	0.0000	0.0000
2024/06/27	R053	07/08/2025		Bond Future	12.1978	99.7042	12.6756	96.2101	3.917	0.0000	0.0000
2024/06/27	R053	07/08/2025	13.17 Call	Bond Future	10374.0700	10.3741	8069.0500	8.0691	22.219	0.0000	0.0000
2024/06/27	R053	07/08/2025	13.17 Put	Bond Future	3503.9900	3.5040	4693.0100	4.6930	33.933	0.0000	0.0000
2024/06/27	R186	01/08/2024		Bond Future	8.6649	105.1620	8.8949	104.6670	2.653	0.0000	0.0000
2024/06/27	R186	01/08/2024	8.69 Call	Bond Future	338.6600	0.3387	134.5900	0.1346	60.258	0.0000	0.0000
2024/06/27	R186	01/08/2024	8.69 Put	Bond Future	284.5700	0.2846	575.4600	0.5755	102.221	0.0000	0.0000
2024/06/27	R186	01/08/2024	8.70 Call	Bond Future	351.4400	0.3514	141.8800	0.1419	59.629	0.0000	0.0000
2024/06/27	R186	01/08/2024	8.70 Put	Bond Future	275.7700	0.2758	561.1700	0.5612	103.492	0.0000	0.0000
2024/06/27	R186	01/08/2024	8.68 Call	Bond Future	326.1100	0.3261	127.5400	0.1275	60.890	0.0000	0.0000
2024/06/27	R186	01/08/2024	8.68 Put	Bond Future	293.6000	0.2936	589.9900	0.5900	100.950	0.0000	0.0000
2024/06/27	R186	07/11/2024	9.14 Call	Bond Future	1289.6600	1.2897	952.4700	0.9525	26.146	0.0000	0.0000
2024/06/27	R186	07/11/2024	9.14 Put	Bond Future	320.5200	0.3205	489.8100	0.4898	52.817	0.0000	0.0000
2024/06/27	R186	07/11/2024	9.15 Call	Bond Future	1304.5200	1.3045	965.4900	0.9655	25.989	0.0000	0.0000
2024/06/27	R186	07/11/2024	9.15 Put	Bond Future	316.2800	0.3163	483.7300	0.4837	52.944	0.0000	0.0000
2024/06/27	R186	07/11/2024	9.13 Call	Bond Future	1274.8600	1.2749	939.5300	0.9395	26.303	0.0000	0.0000
2024/06/27	R186	07/11/2024	9.13 Put	Bond Future	324.8300	0.3248	495.9800	0.4960	52.689	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	
2024/06/27	R186	07/11/2024		Bond Future	8.6359	107.6340	8.8986	107.1275	3.042	0.0000	0.0000
2024/06/27	R186	06/02/2025		Bond Future	8.6039	104.6691	8.9054	104.1518	3.505	0.0000	0.0000
2024/06/27	R186	06/02/2025	9.03 Call	Bond Future	1241.0900	1.2411	932.0800	0.9321	24.898	0.0000	0.0000
2024/06/27	R186	06/02/2025	9.03 Put	Bond Future	511.1100	0.5111	719.4000	0.7194	40.752	0.0000	0.0000
2024/06/27	R186	08/05/2025		Bond Future	8.5715	106.9454	8.9244	106.4171	4.116	0.0000	0.0000
2024/06/27	R186	08/05/2025	8.47 Call	Bond Future	703.8700	0.7039	481.3400	0.4813	31.615	0.0000	0.0000
2024/06/27	R186	08/05/2025	8.47 Put	Bond Future	856.5600	0.8566	1162.3300	1.1623	35.697	0.0000	0.0000
2024/06/27	R186	07/08/2025		Bond Future	8.5642	103.9024	8.9867	103.3632	4.934	0.0000	0.0000
2024/06/27	R186	07/08/2025	9.68 Call	Bond Future	1801.2500	1.8013	1426.6600	1.4267	20.796	0.0000	0.0000
2024/06/27	R186	07/08/2025	9.68 Put	Bond Future	386.0400	0.3860	550.6100	0.5506	42.630	0.0000	0.0000
2024/06/27	R186	07/08/2025	10.25 Call	Bond Future	2395.2900	2.3953	1975.4000	1.9754	17.530	0.0000	0.0000
2024/06/27	R186	07/08/2025	10.25 Put	Bond Future	267.7300	0.2677	387.0000	0.3870	44.549	0.0000	0.0000
2024/06/27	R186	07/08/2025	9.22 Put	Bond Future	522.0700	0.5221	733.7300	0.7337	40.542	0.0000	0.0000
2024/06/27	R186	07/08/2025	9.22 Call	Bond Future	1357.2100	1.3572	1029.7100	1.0297	24.130	0.0000	0.0000
2024/06/27	R202	01/08/2024		Bond Future	262.0642	262.0642	262.0597	262.0597	0.002	0.0000	0.0000
2024/06/27	R202	07/11/2024		Bond Future	268.2935	268.2935	268.2894	268.2894	0.002	0.0000	0.0000
2024/06/27	R202	06/02/2025		Bond Future	268.9941	268.9941	268.9918	268.9918	0.001	0.0000	0.0000
2024/06/27	R202	06/02/2025	266.79 Call	Bond Future	2204.0700	2.2041	2201.7700	2.2018	0.104	0.0000	0.0000
2024/06/27	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	R202	08/05/2025		Bond Future	274.9083	274.9083	274.9064	274.9064	0.001	0.0000	0.0000
2024/06/27	R202	08/05/2025	272.31 Call	Bond Future	2598.2500	2.5983	2596.4300	2.5964	0.070	0.0000	0.0000
2024/06/27	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	R202	07/08/2025		Bond Future	275.4738	275.4738	275.4769	275.4769	0.001	0.0000	0.0000
2024/06/27	R202	07/08/2025	271.60 Call	Bond Future	3873.8400	3.8738	3876.8600	3.8769	0.078	0.0000	0.0000
2024/06/27	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	R209	01/08/2024		Bond Future	11.3235	69.7799	11.6876	68.0296	3.215	0.0000	0.0000
2024/06/27	R209	01/08/2024	11.79 Call	Bond Future	2556.8500	2.5569	1327.6400	1.3276	48.075	0.0000	0.0000
2024/06/27	R209	01/08/2024	11.79 Put	Bond Future	325.2600	0.3253	846.4100	0.8464	160.226	0.0000	0.0000
2024/06/27	R209	01/08/2024	11.80 Call	Bond Future	2594.7000	2.5947	1355.5200	1.3555	47.758	0.0000	0.0000
2024/06/27	R209	01/08/2024	11.80 Put	Bond Future	316.3800	0.3164	827.5600	0.8276	161.572	0.0000	0.0000
2024/06/27	R209	01/08/2024	11.78 Call	Bond Future	2519.2400	2.5192	1300.1300	1.3001	48.392	0.0000	0.0000
2024/06/27	R209	01/08/2024	11.78 Put	Bond Future	334.4200	0.3344	865.6700	0.8657	158.857	0.0000	0.0000
2024/06/27	R209	07/11/2024		Bond Future	11.4154	68.2630	11.7940	66.4715	3.316	0.0000	0.0000
2024/06/27	R209	07/11/2024	12.22 Call	Bond Future	4553.0700	4.5531	3272.1600	3.2722	28.133	0.0000	0.0000
2024/06/27	R209	07/11/2024	12.22 Put	Bond Future	822.1000	0.8221	1332.6500	1.3327	62.103	0.0000	0.0000
2024/06/27	R209	07/11/2024	12.23 Call	Bond Future	4587.8800	4.5879	3302.2500	3.3023	28.022	0.0000	0.0000
2024/06/27	R209	07/11/2024	12.23 Put	Bond Future	812.3300	0.8123	1318.1600	1.3182	62.269	0.0000	0.0000
2024/06/27	R209	07/11/2024	12.21 Call	Bond Future	4518.1900	4.5182	3242.0100	3.2420	28.245	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	
2024/06/27	R209	07/11/2024	12.21 Put	Bond Future	831.8500	0.8319	1347.1300	1.3471	61.944	0.0000	0.0000
2024/06/27	R209	06/02/2025		Bond Future	11.5057	69.7537	11.8984	67.9233	3.414	0.0000	0.0000
2024/06/27	R209	06/02/2025	12.44 Call	Bond Future	5500.0200	5.5000	4219.4600	4.2195	23.283	0.0000	0.0000
2024/06/27	R209	06/02/2025	12.44 Put	Bond Future	1254.2700	1.2543	1804.1200	1.8041	43.838	0.0000	0.0000
2024/06/27	R209	08/05/2025		Bond Future	11.6009	68.1135	12.0085	66.2434	3.514	0.0000	0.0000
2024/06/27	R209	08/05/2025	11.89 Call	Bond Future	4054.6200	4.0546	3032.7900	3.0328	25.202	0.0000	0.0000
2024/06/27	R209	08/05/2025	11.89 Put	Bond Future	2720.9300	2.7209	3569.2300	3.5692	31.177	0.0000	0.0000
2024/06/27	R209	07/08/2025		Bond Future	11.7070	69.5600	12.1304	67.6503	3.616	0.0000	0.0000
2024/06/27	R209	07/08/2025	12.68 Call	Bond Future	6490.4500	6.4905	5228.3900	5.2284	19.445	0.0000	0.0000
2024/06/27	R209	07/08/2025	12.68 Put	Bond Future	2208.7700	2.2088	2856.3800	2.8564	29.320	0.0000	0.0000
2024/06/27	R210	01/08/2024		Bond Future	239.8122	239.8122	239.8884	239.8884	0.032	0.0000	0.0000
2024/06/27	R210	07/11/2024		Bond Future	242.1728	242.1728	242.2513	242.2513	0.032	0.0000	0.0000
2024/06/27	R210	06/02/2025		Bond Future	247.5194	247.5194	247.6002	247.6002	0.033	0.0000	0.0000
2024/06/27	R210	06/02/2025	239.61 Call	Bond Future	7909.4300	7.9094	7990.1800	7.9902	1.021	0.0000	0.0000
2024/06/27	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	R210	08/05/2025		Bond Future	249.5429	249.5429	249.6280	249.6280	0.034	0.0000	0.0000
2024/06/27	R210	08/05/2025	248.03 Call	Bond Future	1512.9300	1.5129	1597.9700	1.5980	5.621	0.0000	0.0000
2024/06/27	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	R210	07/08/2025		Bond Future	254.9068	254.9068	254.9947	254.9947	0.034	0.0000	0.0000
2024/06/27	R210	07/08/2025	248.44 Call	Bond Future	6466.8200	6.4668	6554.6800	6.5547	1.359	0.0000	0.0000
2024/06/27	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	R213	01/08/2024		Bond Future	10.2509	87.7511	10.5763	86.3870	3.174	0.0000	0.0000
2024/06/27	R213	01/08/2024	10.87 Call	Bond Future	2815.1700	2.8152	1761.9400	1.7619	37.413	0.0000	0.0000
2024/06/27	R213	01/08/2024	10.87 Put	Bond Future	242.9300	0.2429	553.8300	0.5538	127.979	0.0000	0.0000
2024/06/27	R213	01/08/2024	10.88 Call	Bond Future	2850.2800	2.8503	1791.3100	1.7913	37.153	0.0000	0.0000
2024/06/27	R213	01/08/2024	10.88 Put	Bond Future	237.3000	0.2373	542.4600	0.5425	128.597	0.0000	0.0000
2024/06/27	R213	01/08/2024	10.86 Call	Bond Future	2780.0900	2.7801	1732.6600	1.7327	37.676	0.0000	0.0000
2024/06/27	R213	01/08/2024	10.86 Put	Bond Future	248.6200	0.2486	565.3200	0.5653	127.383	0.0000	0.0000
2024/06/27	R213	07/11/2024	11.22 Call	Bond Future	4153.1700	4.1532	3113.0100	3.1130	25.045	0.0000	0.0000
2024/06/27	R213	07/11/2024	11.22 Put	Bond Future	588.9500	0.5890	944.8700	0.9449	60.433	0.0000	0.0000
2024/06/27	R213	07/11/2024	11.23 Call	Bond Future	4184.7300	4.1847	3141.0300	3.1410	24.941	0.0000	0.0000
2024/06/27	R213	07/11/2024	11.23 Put	Bond Future	581.5800	0.5816	933.9600	0.9340	60.590	0.0000	0.0000
2024/06/27	R213	07/11/2024	11.21 Call	Bond Future	4121.8200	4.1218	3085.2500	3.0853	25.148	0.0000	0.0000
2024/06/27	R213	07/11/2024	11.21 Put	Bond Future	596.5600	0.5966	956.0700	0.9561	60.264	0.0000	0.0000
2024/06/27	R213	07/11/2024		Bond Future	10.3289	86.2525	10.6723	84.8564	3.325	0.0000	0.0000
2024/06/27	R213	06/02/2025		Bond Future	10.4110	88.1364	10.7729	86.7100	3.477	0.0000	0.0000
2024/06/27	R213	06/02/2025	11.35 Call	Bond Future	4578.4900	4.5785	3568.6300	3.5686	22.057	0.0000	0.0000
2024/06/27	R213	06/02/2025	11.35 Put	Bond Future	938.7200	0.9387	1355.2600	1.3553	44.373	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	
2024/06/27	R213	08/05/2025		Bond Future	10.4938	86.4909	10.8754	85.0337	3.636	0.0000	0.0000
2024/06/27	R213	08/05/2025	10.52 Call	Bond Future	2654.1100	2.6541	1955.6600	1.9557	26.316	0.0000	0.0000
2024/06/27	R213	08/05/2025	10.52 Put	Bond Future	2552.9500	2.5530	3311.7300	3.3117	29.722	0.0000	0.0000
2024/06/27	R213	07/08/2025		Bond Future	10.5946	88.3291	10.9979	86.8412	3.806	0.0000	0.0000
2024/06/27	R213	07/08/2025	11.66 Call	Bond Future	5437.6000	5.4376	4435.3500	4.4354	18.432	0.0000	0.0000
2024/06/27	R213	07/08/2025	11.66 Put	Bond Future	1575.5400	1.5755	2061.2400	2.0612	30.828	0.0000	0.0000
2024/06/27	R214	01/08/2024	12.17 Call	Bond Future	2579.1900	2.5792	1257.3700	1.2574	51.249	0.0000	0.0000
2024/06/27	R214	01/08/2024	12.17 Put	Bond Future	350.3700	0.3504	955.8900	0.9559	172.823	0.0000	0.0000
2024/06/27	R214	01/08/2024	12.18 Call	Bond Future	2617.6700	2.6177	1284.6400	1.2846	50.924	0.0000	0.0000
2024/06/27	R214	01/08/2024	12.18 Put	Bond Future	340.9100	0.3409	935.2200	0.9352	174.330	0.0000	0.0000
2024/06/27	R214	01/08/2024	12.16 Call	Bond Future	2540.8700	2.5409	1230.4000	1.2304	51.576	0.0000	0.0000
2024/06/27	R214	01/08/2024	12.16 Put	Bond Future	360.0500	0.3601	976.9200	0.9769	171.329	0.0000	0.0000
2024/06/27	R214	01/08/2024		Bond Future	11.7183	65.0186	12.1074	63.0913	3.321	0.0000	0.0000
2024/06/27	R214	07/11/2024		Bond Future	11.8130	63.2400	12.2167	61.2675	3.417	0.0000	0.0000
2024/06/27	R214	07/11/2024	12.61 Call	Bond Future	4669.0600	4.6691	3269.6000	3.2696	29.973	0.0000	0.0000
2024/06/27	R214	07/11/2024	12.61 Put	Bond Future	865.7200	0.8657	1438.7700	1.4388	66.193	0.0000	0.0000
2024/06/27	R214	07/11/2024	12.62 Call	Bond Future	4704.3800	4.7044	3299.7300	3.2997	29.858	0.0000	0.0000
2024/06/27	R214	07/11/2024	12.62 Put	Bond Future	855.6100	0.8556	1423.4700	1.4235	66.369	0.0000	0.0000
2024/06/27	R214	07/11/2024	12.60 Call	Bond Future	4633.7000	4.6337	3239.4300	3.2394	30.090	0.0000	0.0000
2024/06/27	R214	07/11/2024	12.60 Put	Bond Future	875.8300	0.8758	1454.0700	1.4541	66.022	0.0000	0.0000
2024/06/27	R214	06/02/2025	13.63 Call	Bond Future	8382.5700	8.3826	6724.6300	6.7246	19.778	0.0000	0.0000
2024/06/27	R214	06/02/2025	13.63 Put	Bond Future	690.7100	0.6907	1048.2700	1.0483	51.767	0.0000	0.0000
2024/06/27	R214	06/02/2025	12.25 Put	Bond Future	2139.5600	2.1396	3023.7200	3.0237	41.324	0.0000	0.0000
2024/06/27	R214	06/02/2025	12.25 Call	Bond Future	3797.7200	3.7977	2666.3800	2.6664	29.790	0.0000	0.0000
2024/06/27	R214	06/02/2025	11.75 Put	Bond Future	3207.4000	3.2074	4372.0600	4.3721	36.312	0.0000	0.0000
2024/06/27	R214	06/02/2025	11.75 Call	Bond Future	2421.0100	2.4210	1570.1700	1.5702	35.144	0.0000	0.0000
2024/06/27	R214	06/02/2025		Bond Future	11.9076	64.6212	12.3257	62.6057	3.511	0.0000	0.0000
2024/06/27	R214	06/02/2025	12.71 Call	Bond Future	5247.1200	5.2471	3896.5200	3.8965	25.740	0.0000	0.0000
2024/06/27	R214	06/02/2025	12.71 Put	Bond Future	1466.5800	1.4666	2131.4800	2.1315	45.337	0.0000	0.0000
2024/06/27	R214	08/05/2025		Bond Future	12.0007	62.7184	12.4334	60.6591	3.606	0.0000	0.0000
2024/06/27	R214	08/05/2025	12.40 Call	Bond Future	4551.6600	4.5517	3377.0900	3.3771	25.805	0.0000	0.0000
2024/06/27	R214	08/05/2025	12.40 Put	Bond Future	2647.6200	2.6476	3532.2700	3.5323	33.413	0.0000	0.0000
2024/06/27	R214	07/08/2025		Bond Future	12.1042	64.0505	12.5526	61.9477	3.704	0.0000	0.0000
2024/06/27	R214	07/08/2025	12.97 Call	Bond Future	6438.5000	6.4385	5082.9500	5.0830	21.054	0.0000	0.0000
2024/06/27	R214	07/08/2025	12.97 Put	Bond Future	2475.0000	2.4750	3222.3100	3.2223	30.194	0.0000	0.0000
2024/06/27	R248	01/08/2024		Bond Future	11.8091	79.5981	12.2087	77.1741	3.383	0.0000	0.0000
2024/06/27	R248	01/08/2024	12.31 Call	Bond Future	3410.1800	3.4102	1695.1300	1.6951	50.292	0.0000	0.0000
2024/06/27	R248	01/08/2024	12.31 Put	Bond Future	392.6900	0.3927	1101.6600	1.1017	180.542	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	
2024/06/27	R248	01/08/2024	12.32 Call	Bond Future	3457.8000	3.4578	1729.5900	1.7296	49.980	0.0000	0.0000
2024/06/27	R248	01/08/2024	12.32 Put	Bond Future	382.2100	0.3822	1078.0200	1.0780	182.049	0.0000	0.0000
2024/06/27	R248	01/08/2024	12.30 Call	Bond Future	3362.7200	3.3627	1661.0000	1.6610	50.605	0.0000	0.0000
2024/06/27	R248	01/08/2024	12.30 Put	Bond Future	403.4100	0.4034	1125.7100	1.1257	179.049	0.0000	0.0000
2024/06/27	R248	07/11/2024	12.79 Call	Bond Future	6113.7700	6.1138	4311.8500	4.3119	29.473	0.0000	0.0000
2024/06/27	R248	07/11/2024	12.79 Put	Bond Future	999.3600	0.9994	1678.3200	1.6783	67.939	0.0000	0.0000
2024/06/27	R248	07/11/2024	12.80 Call	Bond Future	6156.8000	6.1568	4348.8600	4.3489	29.365	0.0000	0.0000
2024/06/27	R248	07/11/2024	12.80 Put	Bond Future	988.0400	0.9880	1660.9800	1.6610	68.109	0.0000	0.0000
2024/06/27	R248	07/11/2024	12.78 Call	Bond Future	6070.7900	6.0708	4274.9400	4.2749	29.582	0.0000	0.0000
2024/06/27	R248	07/11/2024	12.78 Put	Bond Future	1010.8100	1.0108	1695.8400	1.6958	67.770	0.0000	0.0000
2024/06/27	R248	07/11/2024		Bond Future	11.9061	77.0174	12.3213	74.5365	3.487	0.0000	0.0000
2024/06/27	R248	06/02/2025		Bond Future	12.0027	78.6994	12.4336	76.1645	3.590	0.0000	0.0000
2024/06/27	R248	06/02/2025	12.71 Call	Bond Future	5997.9800	5.9980	4354.9100	4.3549	27.394	0.0000	0.0000
2024/06/27	R248	06/02/2025	12.71 Put	Bond Future	1914.9300	1.9149	2806.7700	2.8068	46.573	0.0000	0.0000
2024/06/27	R248	08/05/2025		Bond Future	12.0977	75.9574	12.5445	73.3675	3.693	0.0000	0.0000
2024/06/27	R248	08/05/2025	12.60 Call	Bond Future	5902.2700	5.9023	4373.4100	4.3734	25.903	0.0000	0.0000
2024/06/27	R248	08/05/2025	12.60 Put	Bond Future	3001.3700	3.0014	4062.4200	4.0624	35.352	0.0000	0.0000
2024/06/27	R248	07/08/2025		Bond Future	12.2033	77.5703	12.6671	74.9255	3.801	0.0000	0.0000
2024/06/27	R248	07/08/2025	13.21 Call	Bond Future	8204.7100	8.2047	6442.1000	6.4421	21.483	0.0000	0.0000
2024/06/27	R248	07/08/2025	13.21 Put	Bond Future	2668.4100	2.6684	3550.5900	3.5506	33.060	0.0000	0.0000
2024/06/27	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/27	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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