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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/06/2024 TO 28/06/2024

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
2024/06/28	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/28	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/28	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/28	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/28	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/28	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/06/28	2025	01/08/2024		Bond Future	182.1357	182.1357	181.8927	0.133	0.0000	0.0000
2024/06/28	2025	07/11/2024		Bond Future	186.4653	186.4653	186.2019	0.141	0.0000	0.0000
2024/06/28	2029	01/08/2024		Bond Future	132.2666	132.2666	131.6193	0.489	0.0000	0.0000
2024/06/28	2029	07/11/2024		Bond Future	134.0087	134.0087	133.3357	0.502	0.0000	0.0000
2024/06/28	2029	06/02/2025		Bond Future	136.9678	136.9678	136.2501	0.524	0.0000	0.0000
2024/06/28	2029	06/02/2025	132.40 Call	Bond Future	4567.7700	4.5678	3850.0700	15.712	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
2024/06/28	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/06/28	2029	08/05/2025		Bond Future	138.5454	138.5454	137.7718	137.7718	0.558	0.0000
2024/06/28	2029	08/05/2025	137.85 Call	Bond Future	695.4300	0.6954	0.0000	0.0000	(100.000)	0.0000
2024/06/28	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	78.2000	0.0782	100.000	0.0000
2024/06/28	2029	07/08/2025		Bond Future	141.5246	141.5246	140.7069	140.7069	0.578	0.0000
2024/06/28	2029	07/08/2025	137.41 Call	Bond Future	4114.6100	4.1146	3296.8900	3.2969	19.874	0.0000
2024/06/28	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/06/28	2030	01/08/2024	10.21 Put	Bond Future	759.1100	0.7591	476.5100	0.4765	37.228	0.0000
2024/06/28	2030	01/08/2024	10.21 Call	Bond Future	1030.3300	1.0303	1309.9300	1.3099	27.137	0.0000
2024/06/28	2030	01/08/2024	10.71 Put	Bond Future	231.2100	0.2312	121.8300	0.1218	47.308	0.0000
2024/06/28	2030	01/08/2024	10.71 Call	Bond Future	2418.7300	2.4187	2871.5500	2.8716	18.721	0.0000
2024/06/28	2030	01/08/2024	11.31 Call	Bond Future	4464.6300	4.4646	5002.7200	5.0027	12.052	0.0000
2024/06/28	2030	01/08/2024	11.31 Put	Bond Future	43.4100	0.0434	19.3000	0.0193	55.540	0.0000
2024/06/28	2030	01/08/2024		Bond Future	10.1403	91.2907	9.9966	91.8529	1.417	0.0000
2024/06/28	2030	01/08/2024	10.38 Call	Bond Future	1448.6400	1.4486	1797.4700	1.7975	24.080	0.0000
2024/06/28	2030	01/08/2024	10.38 Put	Bond Future	520.1800	0.5202	306.8100	0.3068	41.018	0.0000
2024/06/28	2030	01/08/2024	10.39 Call	Bond Future	1475.3400	1.4753	1827.8700	1.8279	23.895	0.0000
2024/06/28	2030	01/08/2024	10.39 Put	Bond Future	508.4000	0.5084	298.7300	0.2987	41.241	0.0000
2024/06/28	2030	01/08/2024	10.37 Call	Bond Future	1422.2600	1.4223	1767.1700	1.7672	24.251	0.0000
2024/06/28	2030	01/08/2024	10.37 Put	Bond Future	532.2900	0.5323	315.0000	0.3150	40.822	0.0000
2024/06/28	2030	07/11/2024		Bond Future	10.2177	93.4366	10.0668	94.0046	1.477	0.0000
2024/06/28	2030	07/11/2024	10.75 Call	Bond Future	2794.0100	2.7940	3199.0500	3.1991	14.497	0.0000
2024/06/28	2030	07/11/2024	10.75 Put	Bond Future	824.7700	0.8248	661.8500	0.6619	19.753	0.0000
2024/06/28	2030	07/11/2024	10.76 Call	Bond Future	2820.3800	2.8204	3227.0400	3.2270	14.419	0.0000
2024/06/28	2030	07/11/2024	10.76 Put	Bond Future	814.6600	0.8147	653.3600	0.6534	19.800	0.0000
2024/06/28	2030	07/11/2024	10.74 Call	Bond Future	2767.7300	2.7677	3171.1200	3.1711	14.575	0.0000
2024/06/28	2030	07/11/2024	10.74 Put	Bond Future	835.0000	0.8350	670.4300	0.6704	19.709	0.0000
2024/06/28	2030	07/11/2024	10.21 Put	Bond Future	1565.6100	1.5656	1300.8900	1.3009	16.908	0.0000
2024/06/28	2030	07/11/2024	10.21 Call	Bond Future	1536.7700	1.5368	1840.0100	1.8400	19.732	0.0000
2024/06/28	2030	07/11/2024	10.71 Put	Bond Future	866.7400	0.8667	696.9700	0.6970	19.587	0.0000
2024/06/28	2030	07/11/2024	10.71 Call	Bond Future	2689.8400	2.6898	3088.0300	3.0880	14.803	0.0000
2024/06/28	2030	07/11/2024	11.91 Call	Bond Future	6251.6900	6.2517	6788.4000	6.7884	8.585	0.0000
2024/06/28	2030	07/11/2024	11.91 Put	Bond Future	170.5600	0.1706	139.3100	0.1393	18.322	0.0000
2024/06/28	2030	06/02/2025		Bond Future	10.2989	91.4672	10.1442	92.0266	1.501	0.0000
2024/06/28	2030	06/02/2025	10.68 Call	Bond Future	2791.8600	2.7919	3104.7000	3.1047	11.205	0.0000
2024/06/28	2030	06/02/2025	10.68 Put	Bond Future	1430.7500	1.4308	1184.1600	1.1842	17.235	0.0000
2024/06/28	2030	08/05/2025	11.86 Call	Bond Future	5717.6700	5.7177	6145.4700	6.1455	7.482	0.0000
2024/06/28	2030	08/05/2025	11.86 Put	Bond Future	838.7700	0.8388	723.0300	0.7230	13.799	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	
2024/06/28	2030	08/05/2025	10.31 Put	Bond Future	2462.7300	2.4627	2156.4300	2.1564	12.437	0.0000	0.0000
2024/06/28	2030	08/05/2025	10.31 Call	Bond Future	2151.9000	2.1519	2389.1400	2.3891	11.025	0.0000	0.0000
2024/06/28	2030	08/05/2025		Bond Future	10.3998	93.4561	10.2431	93.9997	1.507	0.0000	0.0000
2024/06/28	2030	08/05/2025	9.93 Call	Bond Future	1509.6200	1.5096	1703.6500	1.7037	12.853	0.0000	0.0000
2024/06/28	2030	08/05/2025	9.93 Put	Bond Future	3151.0400	3.1510	2801.5300	2.8015	11.092	0.0000	0.0000
2024/06/28	2030	08/05/2025	12.28 Call	Bond Future	6786.1700	6.7862	7300.0200	7.3000	7.572	0.0000	0.0000
2024/06/28	2030	08/05/2025	12.28 Put	Bond Future	564.1200	0.5641	534.4300	0.5344	5.263	0.0000	0.0000
2024/06/28	2030	08/05/2025	10.69 Put	Bond Future	1914.4100	1.9144	1651.7500	1.6518	13.720	0.0000	0.0000
2024/06/28	2030	08/05/2025	10.69 Call	Bond Future	2910.7600	2.9108	3191.6400	3.1916	9.650	0.0000	0.0000
2024/06/28	2030	07/08/2025	12.12 Call	Bond Future	6031.1100	6.0311	6471.9100	6.4719	7.309	0.0000	0.0000
2024/06/28	2030	07/08/2025	12.12 Put	Bond Future	955.3400	0.9553	859.6900	0.8597	10.012	0.0000	0.0000
2024/06/28	2030	07/08/2025	10.48 Put	Bond Future	2623.9100	2.6239	2279.6000	2.2796	13.122	0.0000	0.0000
2024/06/28	2030	07/08/2025	10.48 Call	Bond Future	2471.1400	2.4711	2663.2800	2.6633	7.775	0.0000	0.0000
2024/06/28	2030	07/08/2025		Bond Future	10.5263	91.4315	10.3642	91.9680	1.539	0.0000	0.0000
2024/06/28	2030	07/08/2025	11.11 Call	Bond Future	3735.7700	3.7358	3998.2300	3.9982	7.026	0.0000	0.0000
2024/06/28	2030	07/08/2025	11.11 Put	Bond Future	1834.8300	1.8348	1560.8400	1.5608	14.933	0.0000	0.0000
2024/06/28	2032	01/08/2024	11.11 Put	Bond Future	722.0500	0.7221	476.6200	0.4766	33.991	0.0000	0.0000
2024/06/28	2032	01/08/2024	11.11 Call	Bond Future	1778.2900	1.7783	2202.6900	2.2027	23.866	0.0000	0.0000
2024/06/28	2032	01/08/2024	11.61 Put	Bond Future	247.2100	0.2472	153.9700	0.1540	37.717	0.0000	0.0000
2024/06/28	2032	01/08/2024	11.61 Call	Bond Future	3553.9300	3.5539	4130.5200	4.1305	16.224	0.0000	0.0000
2024/06/28	2032	01/08/2024	12.31 Call	Bond Future	6376.6200	6.3766	7029.1000	7.0291	10.232	0.0000	0.0000
2024/06/28	2032	01/08/2024	12.31 Put	Bond Future	46.4600	0.0465	29.1100	0.0291	37.344	0.0000	0.0000
2024/06/28	2032	01/08/2024	12.54 Call	Bond Future	7313.7700	7.3138	7978.4200	7.9784	9.088	0.0000	0.0000
2024/06/28	2032	01/08/2024	12.54 Put	Bond Future	21.4200	0.0214	16.2400	0.0162	24.183	0.0000	0.0000
2024/06/28	2032	01/08/2024	11.66 Call	Bond Future	3748.3000	3.7483	4334.1300	4.3341	15.629	0.0000	0.0000
2024/06/28	2032	01/08/2024	11.66 Put	Bond Future	220.7700	0.2208	136.7700	0.1368	38.049	0.0000	0.0000
2024/06/28	2032	01/08/2024	11.50 Put	Bond Future	316.1000	0.3161	199.6900	0.1997	36.827	0.0000	0.0000
2024/06/28	2032	01/08/2024	11.50 Call	Bond Future	3134.3500	3.1344	3687.7700	3.6878	17.657	0.0000	0.0000
2024/06/28	2032	01/08/2024	10.95 Call	Bond Future	1307.2800	1.3073	1661.8300	1.6618	27.121	0.0000	0.0000
2024/06/28	2032	01/08/2024	10.95 Put	Bond Future	987.7500	0.9878	672.4700	0.6725	31.919	0.0000	0.0000
2024/06/28	2032	01/08/2024	11.14 Call	Bond Future	1873.3400	1.8733	2309.4900	2.3095	23.282	0.0000	0.0000
2024/06/28	2032	01/08/2024	11.14 Put	Bond Future	679.8700	0.6799	446.1900	0.4462	34.371	0.0000	0.0000
2024/06/28	2032	01/08/2024	11.15 Call	Bond Future	1905.3900	1.9054	2345.5300	2.3455	23.100	0.0000	0.0000
2024/06/28	2032	01/08/2024	11.15 Put	Bond Future	666.2400	0.6662	436.5500	0.4366	34.476	0.0000	0.0000
2024/06/28	2032	01/08/2024	11.13 Call	Bond Future	1841.4100	1.8414	2273.7100	2.2737	23.477	0.0000	0.0000
2024/06/28	2032	01/08/2024	11.13 Put	Bond Future	693.6500	0.6937	456.1200	0.4561	34.243	0.0000	0.0000
2024/06/28	2032	01/08/2024		Bond Future	10.8812	89.4322	10.7379	90.1020	1.317	0.0000	0.0000
2024/06/28	2032	07/11/2024	11.48 Call	Bond Future	3363.2500	3.3633	3769.1600	3.7692	12.069	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	
2024/06/28	2032	07/11/2024	11.48 Put	Bond Future	1156.7500	1.1568	884.1900	0.8842	23.563	0.0000	0.0000
2024/06/28	2032	07/11/2024	11.49 Call	Bond Future	3393.9700	3.3940	3802.0900	3.8021	12.025	0.0000	0.0000
2024/06/28	2032	07/11/2024	11.49 Put	Bond Future	1143.7200	1.1437	873.3700	0.8734	23.638	0.0000	0.0000
2024/06/28	2032	07/11/2024	11.47 Call	Bond Future	3332.6200	3.3326	3736.3200	3.7363	12.114	0.0000	0.0000
2024/06/28	2032	07/11/2024	11.47 Put	Bond Future	1169.9100	1.1699	895.1400	0.8951	23.486	0.0000	0.0000
2024/06/28	2032	07/11/2024		Bond Future	10.9843	87.3669	10.8351	88.0454	1.358	0.0000	0.0000
2024/06/28	2032	07/11/2024	11.11 Put	Bond Future	1743.1400	1.7431	1382.5000	1.3825	20.689	0.0000	0.0000
2024/06/28	2032	07/11/2024	11.11 Call	Bond Future	2309.8000	2.3098	2627.6300	2.6276	13.760	0.0000	0.0000
2024/06/28	2032	07/11/2024	11.61 Put	Bond Future	996.5800	0.9966	752.6100	0.7526	24.481	0.0000	0.0000
2024/06/28	2032	07/11/2024	11.61 Call	Bond Future	3769.6500	3.7697	4204.1500	4.2042	11.526	0.0000	0.0000
2024/06/28	2032	07/11/2024	12.95 Call	Bond Future	8482.4700	8.4825	9135.5600	9.1356	7.699	0.0000	0.0000
2024/06/28	2032	07/11/2024	12.95 Put	Bond Future	146.6400	0.1466	121.2600	0.1213	17.308	0.0000	0.0000
2024/06/28	2032	07/11/2024	13.36 Call	Bond Future	10009.0500	10.0091	10675.3500	10.6754	6.657	0.0000	0.0000
2024/06/28	2032	07/11/2024	13.36 Put	Bond Future	67.6000	0.0676	55.4300	0.0554	18.003	0.0000	0.0000
2024/06/28	2032	07/11/2024	11.64 Put	Bond Future	962.5600	0.9626	724.9200	0.7249	24.688	0.0000	0.0000
2024/06/28	2032	07/11/2024	11.64 Call	Bond Future	3865.6800	3.8657	4306.5100	4.3065	11.404	0.0000	0.0000
2024/06/28	2032	06/02/2025		Bond Future	11.0881	89.2750	10.9360	89.9484	1.372	0.0000	0.0000
2024/06/28	2032	06/02/2025	11.72 Call	Bond Future	4216.8600	4.2169	4667.9000	4.6679	10.696	0.0000	0.0000
2024/06/28	2032	06/02/2025	11.72 Put	Bond Future	1489.7000	1.4897	1267.3100	1.2673	14.929	0.0000	0.0000
2024/06/28	2032	08/05/2025		Bond Future	11.2005	87.0492	11.0468	87.7105	1.372	0.0000	0.0000
2024/06/28	2032	08/05/2025	10.91 Call	Bond Future	2410.5600	2.4106	2696.8800	2.6969	11.878	0.0000	0.0000
2024/06/28	2032	08/05/2025	10.91 Put	Bond Future	3666.1900	3.6662	3291.2000	3.2912	10.228	0.0000	0.0000
2024/06/28	2032	07/08/2025		Bond Future	11.3304	88.8979	11.1729	89.5558	1.390	0.0000	0.0000
2024/06/28	2032	07/08/2025	12.01 Call	Bond Future	5176.1200	5.1761	5551.3400	5.5513	7.249	0.0000	0.0000
2024/06/28	2032	07/08/2025	12.01 Put	Bond Future	2409.5300	2.4095	2126.8900	2.1269	11.730	0.0000	0.0000
2024/06/28	2033	01/08/2024		Bond Future	124.2623	124.2623	123.7356	123.7356	0.424	0.0000	0.0000
2024/06/28	2033	07/11/2024		Bond Future	125.7159	125.7159	125.1668	125.1668	0.437	0.0000	0.0000
2024/06/28	2033	06/02/2025		Bond Future	128.4919	128.4919	127.9028	127.9028	0.459	0.0000	0.0000
2024/06/28	2033	06/02/2025	124.94 Call	Bond Future	3551.9100	3.5519	2962.7700	2.9628	16.587	0.0000	0.0000
2024/06/28	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	2033	08/05/2025		Bond Future	129.7826	129.7826	129.1428	129.1428	0.493	0.0000	0.0000
2024/06/28	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	2033	08/05/2025	130.62 Put	Bond Future	837.4500	0.8375	1477.1600	1.4772	76.388	0.0000	0.0000
2024/06/28	2033	07/08/2025		Bond Future	132.5734	132.5734	131.8942	131.8942	0.512	0.0000	0.0000
2024/06/28	2033	07/08/2025	128.65 Call	Bond Future	3923.4000	3.9234	3244.2100	3.2442	17.311	0.0000	0.0000
2024/06/28	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	2037	01/08/2024	13.82 Call	Bond Future	8966.9000	8.9669	9842.9700	9.8430	9.770	0.0000	0.0000
2024/06/28	2037	01/08/2024	13.82 Put	Bond Future	5.4900	0.0055	2.1900	0.0022	60.109	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	
2024/06/28	2037	01/08/2024	13.17 Call	Bond Future	6019.2900	6.0193	6871.3000	6.8713	14.155	0.0000	0.0000
2024/06/28	2037	01/08/2024	13.17 Put	Bond Future	49.3200	0.0493	21.9600	0.0220	55.474	0.0000	0.0000
2024/06/28	2037	01/08/2024		Bond Future	11.9844	77.8599	11.8209	78.7393	1.364	0.0000	0.0000
2024/06/28	2037	01/08/2024	12.10 Call	Bond Future	1544.6700	1.5447	2076.8400	2.0768	34.452	0.0000	0.0000
2024/06/28	2037	01/08/2024	12.10 Put	Bond Future	931.4900	0.9315	584.2900	0.5843	37.274	0.0000	0.0000
2024/06/28	2037	01/08/2024	12.11 Call	Bond Future	1576.6000	1.5766	2114.5700	2.1146	34.122	0.0000	0.0000
2024/06/28	2037	01/08/2024	12.11 Put	Bond Future	910.7000	0.9107	569.3000	0.5693	37.488	0.0000	0.0000
2024/06/28	2037	01/08/2024	12.09 Call	Bond Future	1513.1400	1.5131	2039.3800	2.0394	34.778	0.0000	0.0000
2024/06/28	2037	01/08/2024	12.09 Put	Bond Future	952.7300	0.9527	599.6000	0.5996	37.065	0.0000	0.0000
2024/06/28	2037	07/11/2024		Bond Future	12.1022	79.6901	11.9331	80.5838	1.397	0.0000	0.0000
2024/06/28	2037	07/11/2024	12.58 Call	Bond Future	3892.4300	3.8924	4483.3300	4.4833	15.181	0.0000	0.0000
2024/06/28	2037	07/11/2024	12.58 Put	Bond Future	1445.5800	1.4456	1142.8000	1.1428	20.945	0.0000	0.0000
2024/06/28	2037	07/11/2024	12.59 Call	Bond Future	3927.0400	3.9270	4520.4700	4.5205	15.111	0.0000	0.0000
2024/06/28	2037	07/11/2024	12.59 Put	Bond Future	1430.1800	1.4302	1129.9300	1.1299	20.994	0.0000	0.0000
2024/06/28	2037	07/11/2024	12.57 Call	Bond Future	3857.9300	3.8579	4446.1300	4.4461	15.247	0.0000	0.0000
2024/06/28	2037	07/11/2024	12.57 Put	Bond Future	1461.1300	1.4611	1155.6500	1.1557	20.907	0.0000	0.0000
2024/06/28	2037	06/02/2025		Bond Future	12.2200	77.1696	12.0475	78.0649	1.412	0.0000	0.0000
2024/06/28	2037	06/02/2025	12.76 Call	Bond Future	4782.3900	4.7824	5358.2900	5.3583	12.042	0.0000	0.0000
2024/06/28	2037	06/02/2025	12.76 Put	Bond Future	2073.4900	2.0735	1754.1300	1.7541	15.402	0.0000	0.0000
2024/06/28	2037	08/05/2025		Bond Future	12.3494	78.8471	12.1746	79.7379	1.416	0.0000	0.0000
2024/06/28	2037	08/05/2025	12.25 Call	Bond Future	3532.4000	3.5324	3958.5200	3.9585	12.063	0.0000	0.0000
2024/06/28	2037	08/05/2025	12.25 Put	Bond Future	4037.1000	4.0371	3572.4300	3.5724	11.510	0.0000	0.0000
2024/06/28	2037	08/05/2025	13.35 Put	Bond Future	2053.1500	2.0532	1775.6100	1.7756	13.518	0.0000	0.0000
2024/06/28	2037	08/05/2025	13.35 Call	Bond Future	6878.1600	6.8782	7491.4100	7.4914	8.916	0.0000	0.0000
2024/06/28	2037	08/05/2025	12.55 Put	Bond Future	3360.5100	3.3605	2951.9700	2.9520	12.157	0.0000	0.0000
2024/06/28	2037	08/05/2025	12.55 Call	Bond Future	4364.3000	4.3643	4846.5500	4.8466	11.050	0.0000	0.0000
2024/06/28	2037	08/05/2025	13.30 Put	Bond Future	2117.4200	2.1174	1832.6900	1.8327	13.447	0.0000	0.0000
2024/06/28	2037	08/05/2025	13.30 Call	Bond Future	6711.8700	6.7119	7317.9300	7.3179	9.030	0.0000	0.0000
2024/06/28	2037	07/08/2025		Bond Future	12.4952	76.2603	12.3160	77.1542	1.434	0.0000	0.0000
2024/06/28	2037	07/08/2025	13.01 Call	Bond Future	5852.9100	5.8529	6329.7400	6.3297	8.147	0.0000	0.0000
2024/06/28	2037	07/08/2025	13.01 Put	Bond Future	3365.1900	3.3652	2948.0400	2.9480	12.396	0.0000	0.0000
2024/06/28	2038	01/08/2024		Bond Future	133.6241	133.6241	133.7691	133.7691	0.109	0.0000	0.0000
2024/06/28	2038	07/11/2024		Bond Future	136.8005	136.8005	136.9383	136.9383	0.101	0.0000	0.0000
2024/06/28	2038	06/02/2025		Bond Future	137.7014	137.7014	137.8124	137.8124	0.081	0.0000	0.0000
2024/06/28	2038	06/02/2025	135.23 Call	Bond Future	2471.4100	2.4714	2582.3500	2.5824	4.489	0.0000	0.0000
2024/06/28	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	2038	08/05/2025		Bond Future	140.7290	140.7290	140.8009	140.8009	0.051	0.0000	0.0000
2024/06/28	2038	08/05/2025	139.68 Call	Bond Future	1048.9800	1.0490	1120.8800	1.1209	6.854	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	
2024/06/28	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	2038	07/08/2025		Bond Future	141.5894	141.5894	141.6362	141.6362	0.033	0.0000	0.0000
2024/06/28	2038	07/08/2025	139.56 Call	Bond Future	2029.4200	2.0294	2076.2200	2.0762	2.306	0.0000	0.0000
2024/06/28	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	2040	01/08/2024	12.28 Put	Bond Future	1231.8600	1.2319	755.7700	0.7558	38.648	0.0000	0.0000
2024/06/28	2040	01/08/2024	12.28 Call	Bond Future	1427.9400	1.4279	1915.5600	1.9156	34.148	0.0000	0.0000
2024/06/28	2040	01/08/2024	12.88 Call	Bond Future	3767.9300	3.7679	4574.3700	4.5744	21.403	0.0000	0.0000
2024/06/28	2040	01/08/2024	12.88 Put	Bond Future	298.5900	0.2986	141.3200	0.1413	52.671	0.0000	0.0000
2024/06/28	2040	01/08/2024	13.48 Call	Bond Future	6586.2500	6.5863	7515.1200	7.5151	14.103	0.0000	0.0000
2024/06/28	2040	01/08/2024	13.48 Put	Bond Future	55.1800	0.0552	20.3400	0.0203	63.139	0.0000	0.0000
2024/06/28	2040	01/08/2024	12.95 Put	Bond Future	248.0000	0.2480	113.9800	0.1140	54.040	0.0000	0.0000
2024/06/28	2040	01/08/2024	12.95 Call	Bond Future	4085.1200	4.0851	4914.8100	4.9148	20.310	0.0000	0.0000
2024/06/28	2040	01/08/2024		Bond Future	12.2453	77.8481	12.0768	78.8118	1.376	0.0000	0.0000
2024/06/28	2040	01/08/2024	12.33 Call	Bond Future	1586.0700	1.5861	2107.2500	2.1073	32.860	0.0000	0.0000
2024/06/28	2040	01/08/2024	12.33 Put	Bond Future	1108.7200	1.1087	666.1900	0.6662	39.914	0.0000	0.0000
2024/06/28	2040	01/08/2024	12.34 Call	Bond Future	1618.6900	1.6187	2146.5400	2.1465	32.610	0.0000	0.0000
2024/06/28	2040	01/08/2024	12.34 Put	Bond Future	1085.2800	1.0853	649.4200	0.6494	40.161	0.0000	0.0000
2024/06/28	2040	01/08/2024	12.32 Call	Bond Future	1553.7700	1.5538	2068.3300	2.0683	33.117	0.0000	0.0000
2024/06/28	2040	01/08/2024	12.32 Put	Bond Future	1132.5500	1.1326	683.4000	0.6834	39.658	0.0000	0.0000
2024/06/28	2040	07/11/2024	12.85 Call	Bond Future	4166.3100	4.1663	4814.1000	4.8141	15.548	0.0000	0.0000
2024/06/28	2040	07/11/2024	12.85 Put	Bond Future	1539.1400	1.5391	1206.9100	1.2069	21.585	0.0000	0.0000
2024/06/28	2040	07/11/2024	12.86 Call	Bond Future	4202.8200	4.2028	4853.5200	4.8535	15.482	0.0000	0.0000
2024/06/28	2040	07/11/2024	12.86 Put	Bond Future	1522.9000	1.5229	1193.5800	1.1936	21.625	0.0000	0.0000
2024/06/28	2040	07/11/2024	12.84 Call	Bond Future	4129.8900	4.1299	4774.9300	4.7749	15.619	0.0000	0.0000
2024/06/28	2040	07/11/2024	12.84 Put	Bond Future	1555.5300	1.5555	1220.5500	1.2206	21.535	0.0000	0.0000
2024/06/28	2040	07/11/2024		Bond Future	12.3654	79.6780	12.1912	80.6580	1.409	0.0000	0.0000
2024/06/28	2040	07/11/2024	12.10 Put	Bond Future	3306.1800	3.3062	2727.1500	2.7272	17.514	0.0000	0.0000
2024/06/28	2040	07/11/2024	12.10 Call	Bond Future	1805.9000	1.8059	2206.8900	2.2069	22.204	0.0000	0.0000
2024/06/28	2040	07/11/2024	12.60 Call	Bond Future	3289.2400	3.2892	3861.2200	3.8612	17.389	0.0000	0.0000
2024/06/28	2040	07/11/2024	12.60 Put	Bond Future	1999.9000	1.9999	1591.8600	1.5919	20.403	0.0000	0.0000
2024/06/28	2040	07/11/2024	13.15 Call	Bond Future	5300.9600	5.3010	6026.9900	6.0270	13.696	0.0000	0.0000
2024/06/28	2040	07/11/2024	13.15 Put	Bond Future	1116.2900	1.1163	862.3000	0.8623	22.753	0.0000	0.0000
2024/06/28	2040	06/02/2025		Bond Future	12.4851	76.9065	12.3072	77.8900	1.425	0.0000	0.0000
2024/06/28	2040	06/02/2025	12.95 Call	Bond Future	4835.5900	4.8356	5365.6400	5.3656	10.961	0.0000	0.0000
2024/06/28	2040	06/02/2025	12.95 Put	Bond Future	2354.4300	2.3544	1901.0600	1.9011	19.256	0.0000	0.0000
2024/06/28	2040	08/05/2025	12.75 Put	Bond Future	3749.5000	3.7495	3280.7400	3.2807	12.502	0.0000	0.0000
2024/06/28	2040	08/05/2025	12.75 Call	Bond Future	4468.4100	4.4684	4980.5800	4.9806	11.462	0.0000	0.0000
2024/06/28	2040	08/05/2025	13.50 Put	Bond Future	2374.5300	2.3745	2047.3100	2.0473	13.780	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	
2024/06/28	2040	08/05/2025	13.50 Call	Bond Future	6912.9500	6.9130	7566.6600	7.5667	9.456	0.0000	0.0000
2024/06/28	2040	08/05/2025	13.43 Put	Bond Future	2477.6500	2.4777	2138.7700	2.1388	13.677	0.0000	0.0000
2024/06/28	2040	08/05/2025	13.43 Call	Bond Future	6672.4300	6.6724	7314.4800	7.3145	9.622	0.0000	0.0000
2024/06/28	2040	08/05/2025		Bond Future	12.6154	78.5782	12.4348	79.5591	1.431	0.0000	0.0000
2024/06/28	2040	08/05/2025	12.63 Call	Bond Future	4111.9000	4.1119	4600.8300	4.6008	11.891	0.0000	0.0000
2024/06/28	2040	08/05/2025	12.63 Put	Bond Future	4033.2700	4.0333	3541.2700	3.5413	12.199	0.0000	0.0000
2024/06/28	2040	07/08/2025		Bond Future	12.7610	75.7346	12.5759	76.7207	1.451	0.0000	0.0000
2024/06/28	2040	07/08/2025	13.29 Call	Bond Future	6302.7600	6.3028	6827.4800	6.8275	8.325	0.0000	0.0000
2024/06/28	2040	07/08/2025	13.29 Put	Bond Future	3590.3600	3.5904	3129.0500	3.1291	12.849	0.0000	0.0000
2024/06/28	2044	01/08/2024	13.00 Call	Bond Future	3912.1700	3.9122	4783.0200	4.7830	22.260	0.0000	0.0000
2024/06/28	2044	01/08/2024	13.00 Put	Bond Future	264.5600	0.2646	133.1800	0.1332	49.660	0.0000	0.0000
2024/06/28	2044	01/08/2024	13.25 Call	Bond Future	5071.4000	5.0714	6002.8700	6.0029	18.367	0.0000	0.0000
2024/06/28	2044	01/08/2024	13.25 Put	Bond Future	132.4800	0.1325	61.7200	0.0617	53.412	0.0000	0.0000
2024/06/28	2044	01/08/2024	12.29 Call	Bond Future	1180.3500	1.1804	1677.4700	1.6775	42.116	0.0000	0.0000
2024/06/28	2044	01/08/2024	12.29 Put	Bond Future	1431.1700	1.4312	926.0600	0.9261	35.294	0.0000	0.0000
2024/06/28	2044	01/08/2024	12.30 Call	Bond Future	1208.7300	1.2087	1712.9500	1.7130	41.715	0.0000	0.0000
2024/06/28	2044	01/08/2024	12.30 Put	Bond Future	1402.1400	1.4021	904.1300	0.9041	35.518	0.0000	0.0000
2024/06/28	2044	01/08/2024	12.28 Call	Bond Future	1152.3500	1.1524	1642.3600	1.6424	42.523	0.0000	0.0000
2024/06/28	2044	01/08/2024	12.28 Put	Bond Future	1460.6400	1.4606	948.4200	0.9484	35.068	0.0000	0.0000
2024/06/28	2044	01/08/2024		Bond Future	12.3338	73.9036	12.1603	74.9059	1.407	0.0000	0.0000
2024/06/28	2044	07/11/2024		Bond Future	12.4497	75.6408	12.2703	76.6606	1.441	0.0000	0.0000
2024/06/28	2044	07/11/2024	12.91 Call	Bond Future	4138.3700	4.1384	4799.6000	4.7996	15.978	0.0000	0.0000
2024/06/28	2044	07/11/2024	12.91 Put	Bond Future	1624.7000	1.6247	1266.1000	1.2661	22.072	0.0000	0.0000
2024/06/28	2044	07/11/2024	12.92 Call	Bond Future	4174.5500	4.1746	4838.8100	4.8388	15.912	0.0000	0.0000
2024/06/28	2044	07/11/2024	12.92 Put	Bond Future	1607.8800	1.6079	1252.3100	1.2523	22.114	0.0000	0.0000
2024/06/28	2044	07/11/2024	12.90 Call	Bond Future	4102.1100	4.1021	4760.4700	4.7605	16.049	0.0000	0.0000
2024/06/28	2044	07/11/2024	12.90 Put	Bond Future	1641.5100	1.6415	1280.0400	1.2800	22.021	0.0000	0.0000
2024/06/28	2044	07/11/2024	12.50 Call	Bond Future	2751.4900	2.7515	3280.7100	3.2807	19.234	0.0000	0.0000
2024/06/28	2044	07/11/2024	12.50 Put	Bond Future	2469.5200	2.4695	1978.9100	1.9789	19.867	0.0000	0.0000
2024/06/28	2044	06/02/2025	13.75 Call	Bond Future	7499.3900	7.4994	8210.3700	8.2104	9.481	0.0000	0.0000
2024/06/28	2044	06/02/2025	13.75 Put	Bond Future	1405.1900	1.4052	1091.2300	1.0912	22.343	0.0000	0.0000
2024/06/28	2044	06/02/2025	12.50 Put	Bond Future	3583.9700	3.5840	2969.5700	2.9696	17.143	0.0000	0.0000
2024/06/28	2044	06/02/2025	12.50 Call	Bond Future	3224.5000	3.2245	3635.0400	3.6350	12.732	0.0000	0.0000
2024/06/28	2044	06/02/2025	12.00 Put	Bond Future	5160.4000	5.1604	4419.9800	4.4200	14.348	0.0000	0.0000
2024/06/28	2044	06/02/2025	12.00 Call	Bond Future	1922.5300	1.9225	2207.0500	2.2071	14.799	0.0000	0.0000
2024/06/28	2044	06/02/2025		Bond Future	12.5647	72.9065	12.3816	73.9315	1.458	0.0000	0.0000
2024/06/28	2044	06/02/2025	13.02 Call	Bond Future	4880.0300	4.8800	5424.3900	5.4244	11.155	0.0000	0.0000
2024/06/28	2044	06/02/2025	13.02 Put	Bond Future	2432.6200	2.4326	1952.0400	1.9520	19.756	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	
2024/06/28	2044	08/05/2025		Bond Future	12.6894	74.4911	12.5032	75.5156	1.467	0.0000	0.0000
2024/06/28	2044	08/05/2025	12.72 Call	Bond Future	4242.0900	4.2421	4747.2000	4.7472	11.907	0.0000	0.0000
2024/06/28	2044	08/05/2025	12.72 Put	Bond Future	4075.8400	4.0758	3556.3900	3.5564	12.745	0.0000	0.0000
2024/06/28	2044	07/08/2025		Bond Future	12.8282	71.6860	12.6372	72.7174	1.489	0.0000	0.0000
2024/06/28	2044	07/08/2025	13.34 Call	Bond Future	6349.7100	6.3497	6882.4100	6.8824	8.389	0.0000	0.0000
2024/06/28	2044	07/08/2025	13.34 Put	Bond Future	3701.7400	3.7017	3202.9900	3.2030	13.473	0.0000	0.0000
2024/06/28	2046	01/08/2024		Bond Future	116.5345	116.5345	115.9210	115.9210	0.526	0.0000	0.0000
2024/06/28	2046	07/11/2024		Bond Future	117.1016	117.1016	116.4646	116.4646	0.544	0.0000	0.0000
2024/06/28	2046	06/02/2025		Bond Future	119.6871	119.6871	119.0100	119.0100	0.566	0.0000	0.0000
2024/06/28	2046	06/02/2025	114.01 Call	Bond Future	5677.1100	5.6771	5000.0100	5.0000	11.927	0.0000	0.0000
2024/06/28	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	2046	08/05/2025		Bond Future	120.0646	120.0646	119.3379	119.3379	0.605	0.0000	0.0000
2024/06/28	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	2046	08/05/2025	121.97 Put	Bond Future	1905.3800	1.9054	2632.0600	2.6321	38.138	0.0000	0.0000
2024/06/28	2046	07/08/2025		Bond Future	122.6450	122.6450	121.8789	121.8789	0.625	0.0000	0.0000
2024/06/28	2046	07/08/2025	118.69 Call	Bond Future	3954.9800	3.9550	3188.9000	3.1889	19.370	0.0000	0.0000
2024/06/28	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	2050	01/08/2024		Bond Future	116.3647	116.3647	114.8001	114.8001	1.345	0.0000	0.0000
2024/06/28	2050	07/11/2024		Bond Future	119.1310	119.1310	117.5198	117.5198	1.353	0.0000	0.0000
2024/06/28	2050	06/02/2025		Bond Future	119.4003	119.4003	117.7280	117.7280	1.401	0.0000	0.0000
2024/06/28	2050	06/02/2025	115.60 Call	Bond Future	3800.2600	3.8003	2128.0300	2.1280	44.003	0.0000	0.0000
2024/06/28	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	2050	08/05/2025		Bond Future	122.0255	122.0255	120.2811	120.2811	1.430	0.0000	0.0000
2024/06/28	2050	08/05/2025	121.16 Call	Bond Future	865.4600	0.8655	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/06/28	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	878.9000	0.8789	100.000	0.0000	0.0000
2024/06/28	2050	07/08/2025		Bond Future	122.2346	122.2346	120.4304	120.4304	1.476	0.0000	0.0000
2024/06/28	2050	07/08/2025	119.89 Call	Bond Future	2344.6300	2.3446	540.4100	0.5404	76.951	0.0000	0.0000
2024/06/28	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	AL37	01/08/2024		Index Future	977.6450	977.6450	983.7300	983.7300	0.622	0.0000	0.0000
2024/06/28	AL37	07/11/2024		Index Future	1000.6280	1000.6280	1006.7760	1006.7760	0.614	0.0000	0.0000
2024/06/28	AL37	06/02/2025		Index Future	1022.4910	1022.4910	1028.5490	1028.5490	0.592	0.0000	0.0000
2024/06/28	AL37	08/05/2025		Index Future	1044.7540	1044.7540	1050.6350	1050.6350	0.563	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	
2024/06/28	AL37	07/08/2025		Index Future	1067.0110	1067.0110	1072.8080	1072.8080	0.543	0.0000	0.0000
2024/06/28	AL7T	01/08/2024		Index Future	1144.9390	1144.9390	1155.1710	1155.1710	0.894	0.0000	0.0000
2024/06/28	AL7T	07/11/2024		Index Future	1171.8540	1171.8540	1182.2330	1182.2330	0.886	0.0000	0.0000
2024/06/28	AL7T	06/02/2025		Index Future	1197.4580	1197.4580	1207.8010	1207.8010	0.864	0.0000	0.0000
2024/06/28	AL7T	08/05/2025		Index Future	1223.5310	1223.5310	1233.7370	1233.7370	0.834	0.0000	0.0000
2024/06/28	AL7T	07/08/2025		Index Future	1249.5970	1249.5970	1259.7730	1259.7730	0.814	0.0000	0.0000
2024/06/28	ALBI	01/08/2024		Index Future	991.8940	991.8940	1000.5950	1000.5950	0.877	0.0000	0.0000
2024/06/28	ALBI	07/11/2024		Index Future	1015.2110	1015.2110	1024.0370	1024.0370	0.869	0.0000	0.0000
2024/06/28	ALBI	06/02/2025		Index Future	1037.3920	1037.3920	1046.1830	1046.1830	0.847	0.0000	0.0000
2024/06/28	ALBI	08/05/2025		Index Future	1059.9800	1059.9800	1068.6480	1068.6480	0.818	0.0000	0.0000
2024/06/28	ALBI	07/08/2025		Index Future	1082.5620	1082.5620	1091.2000	1091.2000	0.798	0.0000	0.0000
2024/06/28	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/06/28	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	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	
2024/06/28	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/28	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/28	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/06/28	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/28	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/28	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/28	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/28	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/28	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/28	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/28	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/28	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/06/28	ES33	01/08/2024		Bond Future	12.3734	76.7246	12.2095	77.4491	1.325	0.0000	0.0000
2024/06/28	ES33	07/11/2024		Bond Future	12.5295	74.7456	12.3591	75.4813	1.360	0.0000	0.0000
2024/06/28	ES33	06/02/2025		Bond Future	12.6883	76.3956	12.5139	77.1306	1.374	0.0000	0.0000
2024/06/28	ES33	06/02/2025	13.34 Call	Bond Future	2663.9900	2.6640	3398.9700	3.3990	27.589	0.0000	0.0000
2024/06/28	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	ES33	08/05/2025		Bond Future	12.8521	74.2703	12.6752	74.9986	1.377	0.0000	0.0000
2024/06/28	ES33	08/05/2025	12.73 Call	Bond Future	0.0000	0.0000	226.6400	0.2266	100.000	0.0000	0.0000
2024/06/28	ES33	08/05/2025	12.73 Put	Bond Future	501.7400	0.5017	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/06/28	ES33	07/08/2025		Bond Future	13.0340	75.8636	12.8523	76.5926	1.393	0.0000	0.0000
2024/06/28	ES33	07/08/2025	13.56 Call	Bond Future	2058.9500	2.0590	2788.0000	2.7880	35.409	0.0000	0.0000
2024/06/28	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	ES42	01/08/2024		Bond Future	12.8391	72.2901	12.6705	73.1778	1.313	0.0000	0.0000
2024/06/28	ES42	07/11/2024		Bond Future	12.9798	69.7400	12.8051	70.6430	1.346	0.0000	0.0000
2024/06/28	ES42	06/02/2025		Bond Future	13.1157	71.2789	12.9371	72.1858	1.361	0.0000	0.0000
2024/06/28	ES42	06/02/2025	13.71 Call	Bond Future	2885.4500	2.8855	3792.3600	3.7924	31.430	0.0000	0.0000
2024/06/28	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	ES42	08/05/2025		Bond Future	13.2610	68.5765	13.0795	69.4816	1.369	0.0000	0.0000
2024/06/28	ES42	08/05/2025	13.25 Call	Bond Future	0.0000	0.0000	850.6900	0.8507	100.000	0.0000	0.0000
2024/06/28	ES42	08/05/2025	13.25 Put	Bond Future	54.4000	0.0544	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/06/28	ES42	07/08/2025		Bond Future	13.4158	70.0452	13.2297	70.9560	1.387	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/06/28	ES42	07/08/2025	13.79 Call	Bond Future	1773.0300	1.7730	2683.7900	2.6838	51.367	0.0000	0.0000
2024/06/28	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	GOVI	01/08/2024		GOVI	977.1390	977.1390	985.6700	985.6700	0.873	0.0000	0.0000
2024/06/28	GOVI	01/08/2024	943.38 Call	GOVI	337590.0000	33.7590	422900.0000	42.2900	25.270	0.0000	0.0000
2024/06/28	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	GOVI	01/08/2024	943.39 Call	GOVI	337490.0000	33.7490	422800.0000	42.2800	25.278	0.0000	0.0000
2024/06/28	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	GOVI	01/08/2024	943.37 Call	GOVI	337690.0000	33.7690	423000.0000	42.3000	25.263	0.0000	0.0000
2024/06/28	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	GOVI	07/11/2024		GOVI	1000.1100	1000.1100	1008.7620	1008.7620	0.865	0.0000	0.0000
2024/06/28	GOVI	07/11/2024	948.79 Call	GOVI	513200.0000	51.3200	599720.0000	59.9720	16.859	0.0000	0.0000
2024/06/28	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	GOVI	07/11/2024	948.80 Call	GOVI	513100.0000	51.3100	599620.0000	59.9620	16.862	0.0000	0.0000
2024/06/28	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	GOVI	07/11/2024	948.78 Call	GOVI	513300.0000	51.3300	599820.0000	59.9820	16.856	0.0000	0.0000
2024/06/28	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	GOVI	06/02/2025		GOVI	1021.9610	1021.9610	1030.5770	1030.5770	0.843	0.0000	0.0000
2024/06/28	GOVI	06/02/2025	972.00 Call	GOVI	499610.0000	49.9610	585770.0000	58.5770	17.245	0.0000	0.0000
2024/06/28	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	GOVI	08/05/2025		GOVI	1044.2130	1044.2130	1052.7070	1052.7070	0.813	0.0000	0.0000
2024/06/28	GOVI	08/05/2025	1,022.00 Call	GOVI	222130.0000	22.2130	307070.0000	30.7070	38.239	0.0000	0.0000
2024/06/28	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	GOVI	07/08/2025		GOVI	1066.4590	1066.4590	1074.9240	1074.9240	0.794	0.0000	0.0000
2024/06/28	GOVI	07/08/2025	1,011.00 Call	GOVI	554590.0000	55.4590	639240.0000	63.9240	15.264	0.0000	0.0000
2024/06/28	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/06/28	IGOV	01/08/2024		Index Future	356.1810	356.1810	355.0590	355.0590	0.315	0.0000	0.0000
2024/06/28	IGOV	07/11/2024		Index Future	364.6480	364.6480	363.4710	363.4710	0.323	0.0000	0.0000
2024/06/28	IGOV	06/02/2025		Index Future	372.7010	372.7010	371.4170	371.4170	0.345	0.0000	0.0000
2024/06/28	IGOV	08/05/2025		Index Future	380.8990	380.8990	379.4750	379.4750	0.374	0.0000	0.0000
2024/06/28	IGOV	07/08/2025		Index Future	389.0950	389.0950	387.5650	387.5650	0.393	0.0000	0.0000
2024/06/28	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/06/28	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/06/28	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/06/28	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	
2024/06/28	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/06/28	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/06/28	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/06/28	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/06/28	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/06/28	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/06/28	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/06/28	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/06/28	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/06/28	JBAF	19/06/2024		Jibar Tradeable Future	8.3500	8.3500	8.3500	91.6500	0.000	0.0000	0.0000
2024/06/28	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/28	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/06/28	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/06/28	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/06/28	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/06/28	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/06/28	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/06/28	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/06/28	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/06/28	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/28	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/06/28	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/06/28	R035	01/08/2024	13.23 Put	Bond Future	10.3600	0.0104	4.0900	0.0041	60.521	0.0000	0.0000
2024/06/28	R035	01/08/2024	13.23 Call	Bond Future	8127.7000	8.1277	8968.2100	8.9682	10.341	0.0000	0.0000
2024/06/28	R035	01/08/2024	11.65 Call	Bond Future	1399.6800	1.3997	1841.3400	1.8413	31.554	0.0000	0.0000
2024/06/28	R035	01/08/2024	11.65 Put	Bond Future	1079.6900	1.0797	674.5700	0.6746	37.522	0.0000	0.0000
2024/06/28	R035	01/08/2024	13.20 Call	Bond Future	7990.7700	7.9908	8830.3600	8.8304	10.507	0.0000	0.0000
2024/06/28	R035	01/08/2024	13.20 Put	Bond Future	11.7600	0.0118	4.5700	0.0046	61.139	0.0000	0.0000
2024/06/28	R035	01/08/2024	12.50 Call	Bond Future	4770.2300	4.7702	5548.5800	5.5486	16.317	0.0000	0.0000
2024/06/28	R035	01/08/2024	12.50 Put	Bond Future	122.6500	0.1227	54.2200	0.0542	55.793	0.0000	0.0000
2024/06/28	R035	01/08/2024	12.45 Call	Bond Future	4543.6400	4.5436	5312.5100	5.3125	16.922	0.0000	0.0000
2024/06/28	R035	01/08/2024	12.45 Put	Bond Future	141.8400	0.1418	63.9300	0.0639	54.928	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	
2024/06/28	R035	01/08/2024	13.08 Call	Bond Future	7441.3400	7.4413	8276.0000	8.2760	11.217	0.0000	0.0000
2024/06/28	R035	01/08/2024	13.08 Put	Bond Future	19.2100	0.0192	7.0900	0.0071	63.092	0.0000	0.0000
2024/06/28	R035	01/08/2024	13.05 Call	Bond Future	7303.6600	7.3037	8136.6900	8.1367	11.406	0.0000	0.0000
2024/06/28	R035	01/08/2024	13.05 Put	Bond Future	21.6500	0.0217	7.9000	0.0079	63.510	0.0000	0.0000
2024/06/28	R035	01/08/2024	12.20 Put	Bond Future	285.1100	0.2851	141.9900	0.1420	50.198	0.0000	0.0000
2024/06/28	R035	01/08/2024	12.20 Call	Bond Future	3441.8400	3.4418	4145.5000	4.1455	20.444	0.0000	0.0000
2024/06/28	R035	01/08/2024	11.80 Call	Bond Future	1881.5400	1.8815	2409.2700	2.4093	28.048	0.0000	0.0000
2024/06/28	R035	01/08/2024	11.80 Put	Bond Future	774.3000	0.7743	455.2500	0.4553	41.205	0.0000	0.0000
2024/06/28	R035	01/08/2024	11.81 Call	Bond Future	1916.0100	1.9160	2449.2200	2.4492	27.829	0.0000	0.0000
2024/06/28	R035	01/08/2024	11.81 Put	Bond Future	756.6500	0.7567	443.0800	0.4431	41.442	0.0000	0.0000
2024/06/28	R035	01/08/2024	11.79 Call	Bond Future	1847.2500	1.8473	2369.6400	2.3696	28.279	0.0000	0.0000
2024/06/28	R035	01/08/2024	11.79 Put	Bond Future	792.1700	0.7922	467.7800	0.4678	40.950	0.0000	0.0000
2024/06/28	R035	01/08/2024		Bond Future	11.5896	87.5221	11.4313	88.3689	1.366	0.0000	0.0000
2024/06/28	R035	07/11/2024		Bond Future	11.7070	85.0643	11.5429	85.9240	1.402	0.0000	0.0000
2024/06/28	R035	07/11/2024	12.18 Call	Bond Future	3830.4400	3.8304	4404.0400	4.4040	14.975	0.0000	0.0000
2024/06/28	R035	07/11/2024	12.18 Put	Bond Future	1419.7400	1.4197	1133.5600	1.1336	20.157	0.0000	0.0000
2024/06/28	R035	07/11/2024	12.19 Call	Bond Future	3864.8800	3.8649	4441.1000	4.4411	14.909	0.0000	0.0000
2024/06/28	R035	07/11/2024	12.19 Put	Bond Future	1404.2600	1.4043	1120.7000	1.1207	20.193	0.0000	0.0000
2024/06/28	R035	07/11/2024	12.17 Call	Bond Future	3795.9300	3.7959	4367.0800	4.3671	15.046	0.0000	0.0000
2024/06/28	R035	07/11/2024	12.17 Put	Bond Future	1435.1900	1.4352	1146.5600	1.1466	20.111	0.0000	0.0000
2024/06/28	R035	07/11/2024	13.23 Call	Bond Future	7856.4600	7.8565	8615.8600	8.6159	9.666	0.0000	0.0000
2024/06/28	R035	07/11/2024	13.23 Put	Bond Future	429.7800	0.4298	329.4000	0.3294	23.356	0.0000	0.0000
2024/06/28	R035	07/11/2024	12.20 Put	Bond Future	1389.1100	1.3891	1107.9700	1.1080	20.239	0.0000	0.0000
2024/06/28	R035	07/11/2024	12.20 Call	Bond Future	3899.6000	3.8996	4478.2400	4.4782	14.838	0.0000	0.0000
2024/06/28	R035	06/02/2025		Bond Future	11.8262	86.9223	11.6586	87.7815	1.417	0.0000	0.0000
2024/06/28	R035	06/02/2025	12.41 Call	Bond Future	4856.8600	4.8569	5424.9200	5.4249	11.696	0.0000	0.0000
2024/06/28	R035	06/02/2025	12.41 Put	Bond Future	1955.7100	1.9557	1664.5400	1.6645	14.888	0.0000	0.0000
2024/06/28	R035	08/05/2025	13.35 Call	Bond Future	8138.1500	8.1382	8786.7200	8.7867	7.970	0.0000	0.0000
2024/06/28	R035	08/05/2025	13.35 Put	Bond Future	1520.0100	1.5200	1316.4300	1.3164	13.393	0.0000	0.0000
2024/06/28	R035	08/05/2025	12.70 Call	Bond Future	5948.3800	5.9484	6510.7400	6.5107	9.454	0.0000	0.0000
2024/06/28	R035	08/05/2025	12.70 Put	Bond Future	2298.4400	2.2984	2008.6500	2.0087	12.608	0.0000	0.0000
2024/06/28	R035	08/05/2025	11.46 Put	Bond Future	4961.4000	4.9614	4455.8700	4.4559	10.189	0.0000	0.0000
2024/06/28	R035	08/05/2025	11.46 Call	Bond Future	2489.9600	2.4900	2836.5800	2.8366	13.921	0.0000	0.0000
2024/06/28	R035	08/05/2025		Bond Future	11.9455	84.2959	11.7759	85.1481	1.420	0.0000	0.0000
2024/06/28	R035	08/05/2025	11.78 Call	Bond Future	3255.1400	3.2551	3656.7700	3.6568	12.338	0.0000	0.0000
2024/06/28	R035	08/05/2025	11.78 Put	Bond Future	4086.3400	4.0863	3635.8200	3.6358	11.025	0.0000	0.0000
2024/06/28	R035	07/08/2025		Bond Future	12.0806	86.0866	11.9069	86.9399	1.438	0.0000	0.0000
2024/06/28	R035	07/08/2025	12.65 Call	Bond Future	5859.0000	5.8590	6404.9300	6.4049	9.318	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	
2024/06/28	R035	07/08/2025	12.65 Put	Bond Future	3144.1400	3.1441	2836.7600	2.8368	9.776	0.0000	0.0000
2024/06/28	R053	01/08/2024		Bond Future	12.2103	99.3963	12.0420	100.6885	1.379	0.0000	0.0000
2024/06/28	R053	01/08/2024	13.14 Call	Bond Future	6783.5700	6.7836	7977.7200	7.9777	17.604	0.0000	0.0000
2024/06/28	R053	01/08/2024	13.14 Put	Bond Future	184.9200	0.1849	86.9400	0.0869	52.985	0.0000	0.0000
2024/06/28	R053	01/08/2024	13.15 Call	Bond Future	6844.9600	6.8450	8041.4600	8.0415	17.480	0.0000	0.0000
2024/06/28	R053	01/08/2024	13.15 Put	Bond Future	179.9500	0.1800	84.3200	0.0843	53.143	0.0000	0.0000
2024/06/28	R053	01/08/2024	13.13 Call	Bond Future	6722.2500	6.7223	7913.9600	7.9140	17.728	0.0000	0.0000
2024/06/28	R053	01/08/2024	13.13 Put	Bond Future	190.0600	0.1901	89.6400	0.0896	52.836	0.0000	0.0000
2024/06/28	R053	07/11/2024	12.80 Call	Bond Future	5595.7800	5.5958	6434.3900	6.4344	14.986	0.0000	0.0000
2024/06/28	R053	07/11/2024	12.80 Put	Bond Future	2167.9800	2.1680	1692.0500	1.6921	21.953	0.0000	0.0000
2024/06/28	R053	07/11/2024	12.81 Call	Bond Future	5643.1900	5.6432	6485.8700	6.4859	14.933	0.0000	0.0000
2024/06/28	R053	07/11/2024	12.81 Put	Bond Future	2145.8300	2.1458	1673.9700	1.6740	21.990	0.0000	0.0000
2024/06/28	R053	07/11/2024	12.79 Call	Bond Future	5548.4900	5.5485	6383.2000	6.3832	15.044	0.0000	0.0000
2024/06/28	R053	07/11/2024	12.79 Put	Bond Future	2190.3400	2.1903	1710.5100	1.7105	21.907	0.0000	0.0000
2024/06/28	R053	07/11/2024		Bond Future	12.3240	95.8604	12.1498	97.1749	1.414	0.0000	0.0000
2024/06/28	R053	06/02/2025		Bond Future	12.4345	97.9537	12.2565	99.2750	1.432	0.0000	0.0000
2024/06/28	R053	06/02/2025	12.94 Call	Bond Future	6747.4600	6.7475	7432.7900	7.4328	10.157	0.0000	0.0000
2024/06/28	R053	06/02/2025	12.94 Put	Bond Future	3174.0900	3.1741	2538.0800	2.5381	20.038	0.0000	0.0000
2024/06/28	R053	08/05/2025		Bond Future	12.5500	94.2111	12.3690	95.5317	1.443	0.0000	0.0000
2024/06/28	R053	08/05/2025	12.64 Call	Bond Future	5698.1300	5.6981	6362.0700	6.3621	11.652	0.0000	0.0000
2024/06/28	R053	08/05/2025	12.64 Put	Bond Future	5054.2200	5.0542	4397.6300	4.3976	12.991	0.0000	0.0000
2024/06/28	R053	07/08/2025		Bond Future	12.6756	96.2101	12.4900	97.5398	1.465	0.0000	0.0000
2024/06/28	R053	07/08/2025	13.17 Call	Bond Future	8069.0500	8.0691	8689.5700	8.6896	7.690	0.0000	0.0000
2024/06/28	R053	07/08/2025	13.17 Put	Bond Future	4693.0100	4.6930	3983.8900	3.9839	15.110	0.0000	0.0000
2024/06/28	R186	01/08/2024		Bond Future	8.8949	104.6670	8.7492	104.9803	1.638	0.0000	0.0000
2024/06/28	R186	01/08/2024	8.69 Call	Bond Future	134.5900	0.1346	299.7100	0.2997	122.684	0.0000	0.0000
2024/06/28	R186	01/08/2024	8.69 Put	Bond Future	575.4600	0.5755	427.3000	0.4273	25.746	0.0000	0.0000
2024/06/28	R186	01/08/2024	8.70 Call	Bond Future	141.8800	0.1419	310.1100	0.3101	118.572	0.0000	0.0000
2024/06/28	R186	01/08/2024	8.70 Put	Bond Future	561.1700	0.5612	416.1200	0.4161	25.848	0.0000	0.0000
2024/06/28	R186	01/08/2024	8.68 Call	Bond Future	127.5400	0.1275	289.3900	0.2894	126.901	0.0000	0.0000
2024/06/28	R186	01/08/2024	8.68 Put	Bond Future	589.9900	0.5900	438.5600	0.4386	25.667	0.0000	0.0000
2024/06/28	R186	07/11/2024	9.15 Put	Bond Future	483.7300	0.4837	401.2300	0.4012	17.055	0.0000	0.0000
2024/06/28	R186	07/11/2024	9.13 Call	Bond Future	939.5300	0.9395	1167.8100	1.1678	24.297	0.0000	0.0000
2024/06/28	R186	07/11/2024	9.13 Put	Bond Future	495.9800	0.4960	412.0700	0.4121	16.918	0.0000	0.0000
2024/06/28	R186	07/11/2024		Bond Future	8.8986	107.1275	8.7365	107.4397	1.822	0.0000	0.0000
2024/06/28	R186	07/11/2024	9.14 Call	Bond Future	952.4700	0.9525	1181.5900	1.1816	24.055	0.0000	0.0000
2024/06/28	R186	07/11/2024	9.14 Put	Bond Future	489.8100	0.4898	406.7400	0.4067	16.960	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/06/28	R186	07/11/2024	9.15 Call	Bond Future		965.4900	0.9655	1195.1800	1.1952	23.790	0.0000	0.0000
2024/06/28	R186	06/02/2025		Bond Future		8.9054	104.1518	8.7330	104.4472	1.937	0.0000	0.0000
2024/06/28	R186	06/02/2025	9.03 Call	Bond Future		932.0800	0.9321	1142.5800	1.1426	22.584	0.0000	0.0000
2024/06/28	R186	06/02/2025	9.03 Put	Bond Future		719.4000	0.7194	634.4600	0.6345	11.807	0.0000	0.0000
2024/06/28	R186	08/05/2025		Bond Future		8.9244	106.4171	8.7437	106.6872	2.025	0.0000	0.0000
2024/06/28	R186	08/05/2025	8.47 Call	Bond Future		481.3400	0.4813	624.6100	0.6246	29.765	0.0000	0.0000
2024/06/28	R186	08/05/2025	8.47 Put	Bond Future		1162.3300	1.1623	1035.4800	1.0355	10.913	0.0000	0.0000
2024/06/28	R186	07/08/2025		Bond Future		8.9867	103.3632	8.7864	103.6183	2.229	0.0000	0.0000
2024/06/28	R186	07/08/2025	9.68 Call	Bond Future		1426.6600	1.4267	1475.8600	1.4759	3.449	0.0000	0.0000
2024/06/28	R186	07/08/2025	9.68 Put	Bond Future		550.6100	0.5506	344.6700	0.3447	37.402	0.0000	0.0000
2024/06/28	R186	07/08/2025	10.25 Call	Bond Future		1975.4000	1.9754	2025.6400	2.0256	2.543	0.0000	0.0000
2024/06/28	R186	07/08/2025	10.25 Put	Bond Future		387.0000	0.3870	182.1000	0.1821	52.946	0.0000	0.0000
2024/06/28	R186	07/08/2025	9.22 Put	Bond Future		733.7300	0.7337	541.0300	0.5410	26.263	0.0000	0.0000
2024/06/28	R186	07/08/2025	9.22 Call	Bond Future		1029.7100	1.0297	1092.1500	1.0922	6.064	0.0000	0.0000
2024/06/28	R202	01/08/2024		Bond Future		262.0597	262.0597	262.0520	262.0520	0.003	0.0000	0.0000
2024/06/28	R202	07/11/2024		Bond Future		268.2894	268.2894	268.2605	268.2605	0.011	0.0000	0.0000
2024/06/28	R202	06/02/2025		Bond Future		268.9918	268.9918	268.9040	268.9040	0.033	0.0000	0.0000
2024/06/28	R202	06/02/2025	266.79 Call	Bond Future		2201.7700	2.2018	2113.9900	2.1140	3.987	0.0000	0.0000
2024/06/28	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	R202	08/05/2025		Bond Future		274.9064	274.9064	274.7358	274.7358	0.062	0.0000	0.0000
2024/06/28	R202	08/05/2025	272.31 Call	Bond Future		2596.4300	2.5964	2425.8300	2.4258	6.571	0.0000	0.0000
2024/06/28	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	R202	07/08/2025		Bond Future		275.4769	275.4769	275.2516	275.2516	0.082	0.0000	0.0000
2024/06/28	R202	07/08/2025	271.60 Call	Bond Future		3876.8600	3.8769	3651.5600	3.6516	5.811	0.0000	0.0000
2024/06/28	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	R209	01/08/2024		Bond Future		11.6876	68.0296	11.5245	68.8060	1.395	0.0000	0.0000
2024/06/28	R209	01/08/2024	11.79 Call	Bond Future		1327.6400	1.3276	1793.3500	1.7934	35.078	0.0000	0.0000
2024/06/28	R209	01/08/2024	11.79 Put	Bond Future		846.4100	0.8464	535.7300	0.5357	36.706	0.0000	0.0000
2024/06/28	R209	01/08/2024	11.80 Call	Bond Future		1355.5200	1.3555	1826.4000	1.8264	34.738	0.0000	0.0000
2024/06/28	R209	01/08/2024	11.80 Put	Bond Future		827.5600	0.8276	522.0500	0.5221	36.917	0.0000	0.0000
2024/06/28	R209	01/08/2024	11.78 Call	Bond Future		1300.1300	1.3001	1760.5500	1.7606	35.413	0.0000	0.0000
2024/06/28	R209	01/08/2024	11.78 Put	Bond Future		865.6700	0.8657	549.7000	0.5497	36.500	0.0000	0.0000
2024/06/28	R209	07/11/2024		Bond Future		11.7940	66.4715	11.6255	67.2607	1.429	0.0000	0.0000
2024/06/28	R209	07/11/2024	12.22 Call	Bond Future		3272.1600	3.2722	3791.3800	3.7914	15.868	0.0000	0.0000
2024/06/28	R209	07/11/2024	12.22 Put	Bond Future		1332.6500	1.3327	1062.6800	1.0627	20.258	0.0000	0.0000
2024/06/28	R209	07/11/2024	12.23 Call	Bond Future		3302.2500	3.3023	3823.9100	3.8239	15.797	0.0000	0.0000
2024/06/28	R209	07/11/2024	12.23 Put	Bond Future		1318.1600	1.3182	1050.6300	1.0506	20.296	0.0000	0.0000
2024/06/28	R209	07/11/2024	12.21 Call	Bond Future		3242.0100	3.2420	3758.9400	3.7589	15.945	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
2024/06/28	R209	07/11/2024	12.21 Put	Bond Future		1347.1300	1.3471	1074.8700	1.0749	20.210	0.0000	0.0000
2024/06/28	R209	06/02/2025		Bond Future		11.8984	67.9233	11.7268	68.7145	1.442	0.0000	0.0000
2024/06/28	R209	06/02/2025	12.44 Call	Bond Future		4219.4600	4.2195	4737.4200	4.7374	12.276	0.0000	0.0000
2024/06/28	R209	06/02/2025	12.44 Put	Bond Future		1804.1200	1.8041	1530.8500	1.5309	15.147	0.0000	0.0000
2024/06/28	R209	08/05/2025		Bond Future		12.0085	66.2434	11.8349	67.0314	1.446	0.0000	0.0000
2024/06/28	R209	08/05/2025	11.89 Call	Bond Future		3032.7900	3.0328	3419.6200	3.4196	12.755	0.0000	0.0000
2024/06/28	R209	08/05/2025	11.89 Put	Bond Future		3569.2300	3.5692	3168.0000	3.1680	11.241	0.0000	0.0000
2024/06/28	R209	07/08/2025		Bond Future		12.1304	67.6503	11.9529	68.4417	1.463	0.0000	0.0000
2024/06/28	R209	07/08/2025	12.68 Call	Bond Future		5228.3900	5.2284	5739.6100	5.7396	9.778	0.0000	0.0000
2024/06/28	R209	07/08/2025	12.68 Put	Bond Future		2856.3800	2.8564	2576.1700	2.5762	9.810	0.0000	0.0000
2024/06/28	R210	01/08/2024		Bond Future		239.8884	239.8884	238.3798	238.3798	0.629	0.0000	0.0000
2024/06/28	R210	07/11/2024		Bond Future		242.2513	242.2513	240.6879	240.6879	0.645	0.0000	0.0000
2024/06/28	R210	06/02/2025		Bond Future		247.6002	247.6002	245.9486	245.9486	0.667	0.0000	0.0000
2024/06/28	R210	06/02/2025	239.61 Call	Bond Future		7990.1800	7.9902	6338.5900	6.3386	20.670	0.0000	0.0000
2024/06/28	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	R210	08/05/2025		Bond Future		249.6280	249.6280	247.8680	247.8680	0.705	0.0000	0.0000
2024/06/28	R210	08/05/2025	248.03 Call	Bond Future		1597.9700	1.5980	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/06/28	R210	08/05/2025	248.03 Put	Bond Future		0.0000	0.0000	162.0100	0.1620	100.000	0.0000	0.0000
2024/06/28	R210	07/08/2025		Bond Future		254.9947	254.9947	253.1473	253.1473	0.724	0.0000	0.0000
2024/06/28	R210	07/08/2025	248.44 Call	Bond Future		6554.6800	6.5547	4707.3000	4.7073	28.184	0.0000	0.0000
2024/06/28	R210	07/08/2025	248.44 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	R213	01/08/2024		Bond Future		10.5763	86.3870	10.4330	86.9843	1.355	0.0000	0.0000
2024/06/28	R213	01/08/2024	10.87 Call	Bond Future		1761.9400	1.7619	2165.1100	2.1651	22.882	0.0000	0.0000
2024/06/28	R213	01/08/2024	10.87 Put	Bond Future		553.8300	0.5538	359.7100	0.3597	35.050	0.0000	0.0000
2024/06/28	R213	01/08/2024	10.88 Call	Bond Future		1791.3100	1.7913	2197.9400	2.1979	22.700	0.0000	0.0000
2024/06/28	R213	01/08/2024	10.88 Put	Bond Future		542.4600	0.5425	351.8000	0.3518	35.147	0.0000	0.0000
2024/06/28	R213	01/08/2024	10.86 Call	Bond Future		1732.6600	1.7327	2132.5000	2.1325	23.077	0.0000	0.0000
2024/06/28	R213	01/08/2024	10.86 Put	Bond Future		565.3200	0.5653	367.8700	0.3679	34.927	0.0000	0.0000
2024/06/28	R213	07/11/2024	11.22 Call	Bond Future		3113.0100	3.1130	3491.7600	3.4918	12.167	0.0000	0.0000
2024/06/28	R213	07/11/2024	11.22 Put	Bond Future		944.8700	0.9449	719.1500	0.7192	23.889	0.0000	0.0000
2024/06/28	R213	07/11/2024	11.23 Call	Bond Future		3141.0300	3.1410	3521.6900	3.5217	12.119	0.0000	0.0000
2024/06/28	R213	07/11/2024	11.23 Put	Bond Future		933.9600	0.9340	710.1500	0.7102	23.964	0.0000	0.0000
2024/06/28	R213	07/11/2024	11.21 Call	Bond Future		3085.2500	3.0853	3462.0600	3.4621	12.213	0.0000	0.0000
2024/06/28	R213	07/11/2024	11.21 Put	Bond Future		956.0700	0.9561	728.4100	0.7284	23.812	0.0000	0.0000
2024/06/28	R213	07/11/2024		Bond Future		10.6723	84.8564	10.5228	85.4609	1.401	0.0000	0.0000
2024/06/28	R213	06/02/2025		Bond Future		10.7729	86.7100	10.6201	87.3085	1.418	0.0000	0.0000
2024/06/28	R213	06/02/2025	11.35 Call	Bond Future		3568.6300	3.5686	3965.2700	3.9653	11.115	0.0000	0.0000
2024/06/28	R213	06/02/2025	11.35 Put	Bond Future		1355.2600	1.3553	1153.3800	1.1534	14.896	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	
2024/06/28	R213	08/05/2025		Bond Future	10.8754	85.0337	10.7210	85.6195	1.419	0.0000	0.0000
2024/06/28	R213	08/05/2025	10.52 Call	Bond Future	1955.6600	1.9557	2214.9800	2.2150	13.260	0.0000	0.0000
2024/06/28	R213	08/05/2025	10.52 Put	Bond Future	3311.7300	3.3117	2985.2700	2.9853	9.858	0.0000	0.0000
2024/06/28	R213	07/08/2025		Bond Future	10.9979	86.8412	10.8393	87.4224	1.442	0.0000	0.0000
2024/06/28	R213	07/08/2025	11.66 Call	Bond Future	4435.3500	4.4354	4777.3700	4.7774	7.711	0.0000	0.0000
2024/06/28	R213	07/08/2025	11.66 Put	Bond Future	2061.2400	2.0612	1822.0800	1.8221	11.603	0.0000	0.0000
2024/06/28	R214	01/08/2024	12.17 Call	Bond Future	1257.3700	1.2574	1724.1200	1.7241	37.121	0.0000	0.0000
2024/06/28	R214	01/08/2024	12.17 Put	Bond Future	955.8900	0.9559	601.6000	0.6016	37.064	0.0000	0.0000
2024/06/28	R214	01/08/2024	12.18 Call	Bond Future	1284.6400	1.2846	1756.9800	1.7570	36.768	0.0000	0.0000
2024/06/28	R214	01/08/2024	12.18 Put	Bond Future	935.2200	0.9352	586.5200	0.5865	37.285	0.0000	0.0000
2024/06/28	R214	01/08/2024	12.16 Call	Bond Future	1230.4000	1.2304	1691.5200	1.6915	37.477	0.0000	0.0000
2024/06/28	R214	01/08/2024	12.16 Put	Bond Future	976.9200	0.9769	617.0000	0.6170	36.842	0.0000	0.0000
2024/06/28	R214	01/08/2024		Bond Future	12.1074	63.0913	11.9393	63.9123	1.388	0.0000	0.0000
2024/06/28	R214	07/11/2024		Bond Future	12.2167	61.2675	12.0433	62.1028	1.419	0.0000	0.0000
2024/06/28	R214	07/11/2024	12.61 Call	Bond Future	3269.6000	3.2696	3799.8900	3.7999	16.219	0.0000	0.0000
2024/06/28	R214	07/11/2024	12.61 Put	Bond Future	1438.7700	1.4388	1133.7500	1.1338	21.200	0.0000	0.0000
2024/06/28	R214	07/11/2024	12.62 Call	Bond Future	3299.7300	3.2997	3832.6300	3.8326	16.150	0.0000	0.0000
2024/06/28	R214	07/11/2024	12.62 Put	Bond Future	1423.4700	1.4235	1121.0600	1.1211	21.245	0.0000	0.0000
2024/06/28	R214	07/11/2024	12.60 Call	Bond Future	3239.4300	3.2394	3767.2500	3.7673	16.294	0.0000	0.0000
2024/06/28	R214	07/11/2024	12.60 Put	Bond Future	1454.0700	1.4541	1146.5800	1.1466	21.147	0.0000	0.0000
2024/06/28	R214	06/02/2025		Bond Future	12.3257	62.6057	12.1489	63.4453	1.434	0.0000	0.0000
2024/06/28	R214	06/02/2025	12.71 Call	Bond Future	3896.5200	3.8965	4328.8800	4.3289	11.096	0.0000	0.0000
2024/06/28	R214	06/02/2025	12.71 Put	Bond Future	2131.4800	2.1315	1724.2300	1.7242	19.106	0.0000	0.0000
2024/06/28	R214	06/02/2025	13.63 Call	Bond Future	6724.6300	6.7246	7329.1800	7.3292	8.990	0.0000	0.0000
2024/06/28	R214	06/02/2025	13.63 Put	Bond Future	1048.2700	1.0483	813.2100	0.8132	22.424	0.0000	0.0000
2024/06/28	R214	06/02/2025	12.25 Put	Bond Future	3023.7200	3.0237	2515.5700	2.5156	16.805	0.0000	0.0000
2024/06/28	R214	06/02/2025	12.25 Call	Bond Future	2666.3800	2.6664	2997.8400	2.9978	12.431	0.0000	0.0000
2024/06/28	R214	06/02/2025	11.75 Put	Bond Future	4372.0600	4.3721	3761.7800	3.7618	13.959	0.0000	0.0000
2024/06/28	R214	06/02/2025	11.75 Call	Bond Future	1570.1700	1.5702	1799.5000	1.7995	14.605	0.0000	0.0000
2024/06/28	R214	08/05/2025		Bond Future	12.4334	60.6591	12.2543	61.4984	1.440	0.0000	0.0000
2024/06/28	R214	08/05/2025	12.40 Call	Bond Future	3377.0900	3.3771	3786.9500	3.7870	12.136	0.0000	0.0000
2024/06/28	R214	08/05/2025	12.40 Put	Bond Future	3532.2700	3.5323	3102.8400	3.1028	12.157	0.0000	0.0000
2024/06/28	R214	07/08/2025		Bond Future	12.5526	61.9477	12.3696	62.7925	1.458	0.0000	0.0000
2024/06/28	R214	07/08/2025	12.97 Call	Bond Future	5082.9500	5.0830	5507.8800	5.5079	8.360	0.0000	0.0000
2024/06/28	R214	07/08/2025	12.97 Put	Bond Future	3222.3100	3.2223	2802.3700	2.8024	13.032	0.0000	0.0000
2024/06/28	R248	01/08/2024		Bond Future	12.2087	77.1741	12.0404	78.1780	1.378	0.0000	0.0000
2024/06/28	R248	01/08/2024	12.31 Call	Bond Future	1695.1300	1.6951	2281.6900	2.2817	34.603	0.0000	0.0000
2024/06/28	R248	01/08/2024	12.31 Put	Bond Future	1101.6600	1.1017	684.3200	0.6843	37.883	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	
2024/06/28	R248	01/08/2024	12.32 Call	Bond Future	1729.5900	1.7296	2322.7300	2.3227	34.294	0.0000	0.0000
2024/06/28	R248	01/08/2024	12.32 Put	Bond Future	1078.0200	1.0780	667.2600	0.6673	38.103	0.0000	0.0000
2024/06/28	R248	01/08/2024	12.30 Call	Bond Future	1661.0000	1.6610	2240.8600	2.2409	34.910	0.0000	0.0000
2024/06/28	R248	01/08/2024	12.30 Put	Bond Future	1125.7100	1.1257	701.6700	0.7017	37.669	0.0000	0.0000
2024/06/28	R248	07/11/2024		Bond Future	12.3213	74.5365	12.1474	75.5580	1.411	0.0000	0.0000
2024/06/28	R248	07/11/2024	12.79 Call	Bond Future	4311.8500	4.3119	4895.3900	4.8954	13.533	0.0000	0.0000
2024/06/28	R248	07/11/2024	12.79 Put	Bond Future	1678.3200	1.6783	1240.4100	1.2404	26.092	0.0000	0.0000
2024/06/28	R248	07/11/2024	12.80 Call	Bond Future	4348.8600	4.3489	4935.7400	4.9357	13.495	0.0000	0.0000
2024/06/28	R248	07/11/2024	12.80 Put	Bond Future	1660.9800	1.6610	1226.4100	1.2264	26.163	0.0000	0.0000
2024/06/28	R248	07/11/2024	12.78 Call	Bond Future	4274.9400	4.2749	4855.1100	4.8551	13.571	0.0000	0.0000
2024/06/28	R248	07/11/2024	12.78 Put	Bond Future	1695.8400	1.6958	1254.5600	1.2546	26.021	0.0000	0.0000
2024/06/28	R248	06/02/2025		Bond Future	12.4336	76.1645	12.2560	77.1912	1.429	0.0000	0.0000
2024/06/28	R248	06/02/2025	12.71 Call	Bond Future	4354.9100	4.3549	4919.2300	4.9192	12.958	0.0000	0.0000
2024/06/28	R248	06/02/2025	12.71 Put	Bond Future	2806.7700	2.8068	2344.3700	2.3444	16.474	0.0000	0.0000
2024/06/28	R248	08/05/2025		Bond Future	12.5445	73.3675	12.3641	74.3940	1.438	0.0000	0.0000
2024/06/28	R248	08/05/2025	12.60 Call	Bond Future	4373.4100	4.3734	4875.7600	4.8758	11.486	0.0000	0.0000
2024/06/28	R248	08/05/2025	12.60 Put	Bond Future	4062.4200	4.0624	3538.2700	3.5383	12.902	0.0000	0.0000
2024/06/28	R248	07/08/2025		Bond Future	12.6671	74.9255	12.4823	75.9591	1.459	0.0000	0.0000
2024/06/28	R248	07/08/2025	13.21 Call	Bond Future	6442.1000	6.4421	7042.7900	7.0428	9.324	0.0000	0.0000
2024/06/28	R248	07/08/2025	13.21 Put	Bond Future	3550.5900	3.5506	3117.7400	3.1177	12.191	0.0000	0.0000
2024/06/28	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/06/28	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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Open Interest

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