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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/07/2024 TO 01/07/2024

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
2024/07/01	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/01	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/01	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/01	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/01	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/01	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/01	2025	01/08/2024		Bond Future	181.8927	181.8927	181.7056	0.103	0.0000	0.0000
2024/07/01	2025	07/11/2024		Bond Future	186.2019	186.2019	186.0107	0.103	0.0000	0.0000
2024/07/01	2029	01/08/2024		Bond Future	131.6193	131.6193	131.3835	0.179	0.0000	0.0000
2024/07/01	2029	07/11/2024		Bond Future	133.3357	133.3357	133.0945	0.181	0.0000	0.0000
2024/07/01	2029	06/02/2025		Bond Future	136.2501	136.2501	136.0040	0.181	0.0000	0.0000
2024/07/01	2029	06/02/2025	132.40 Call	Bond Future	3850.0700	3.8501	3603.9600	6.392	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
2024/07/01	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/07/01	2029	08/05/2025		Bond Future	137.7718	137.7718	137.5213	137.5213	0.182	0.0000
2024/07/01	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/01	2029	08/05/2025	137.85 Put	Bond Future	78.2000	0.0782	328.7000	0.3287	320.332	0.0000
2024/07/01	2029	07/08/2025		Bond Future	140.7069	140.7069	140.4515	140.4515	0.181	0.0000
2024/07/01	2029	07/08/2025	137.41 Call	Bond Future	3296.8900	3.2969	3041.5100	3.0415	7.746	0.0000
2024/07/01	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/01	2030	01/08/2024	10.21 Put	Bond Future	476.5100	0.4765	360.4000	0.3604	24.367	0.0000
2024/07/01	2030	01/08/2024	10.21 Call	Bond Future	1309.9300	1.3099	1458.2400	1.4582	11.322	0.0000
2024/07/01	2030	01/08/2024	10.71 Put	Bond Future	121.8300	0.1218	79.6600	0.0797	34.614	0.0000
2024/07/01	2030	01/08/2024	10.71 Call	Bond Future	2871.5500	2.8716	3093.8000	3.0938	7.740	0.0000
2024/07/01	2030	01/08/2024	11.31 Call	Bond Future	5002.7200	5.0027	5258.2500	5.2583	5.108	0.0000
2024/07/01	2030	01/08/2024	11.31 Put	Bond Future	19.3000	0.0193	10.4100	0.0104	46.062	0.0000
2024/07/01	2030	01/08/2024		Bond Future	9.9966	91.8529	9.9294	92.1173	0.672	0.0000
2024/07/01	2030	01/08/2024	10.38 Call	Bond Future	1797.4700	1.7975	1976.4300	1.9764	9.956	0.0000
2024/07/01	2030	01/08/2024	10.38 Put	Bond Future	306.8100	0.3068	221.3500	0.2214	27.854	0.0000
2024/07/01	2030	01/08/2024	10.39 Call	Bond Future	1827.8700	1.8279	2008.4600	2.0085	9.880	0.0000
2024/07/01	2030	01/08/2024	10.39 Put	Bond Future	298.7300	0.2987	214.9000	0.2149	28.062	0.0000
2024/07/01	2030	01/08/2024	10.37 Call	Bond Future	1767.1700	1.7672	1944.4800	1.9445	10.034	0.0000
2024/07/01	2030	01/08/2024	10.37 Put	Bond Future	315.0000	0.3150	227.8900	0.2279	27.654	0.0000
2024/07/01	2030	07/11/2024		Bond Future	10.0668	94.0046	9.9953	94.2754	0.711	0.0000
2024/07/01	2030	07/11/2024	10.75 Call	Bond Future	3199.0500	3.1991	3387.7500	3.3878	5.899	0.0000
2024/07/01	2030	07/11/2024	10.75 Put	Bond Future	661.8500	0.6619	579.7700	0.5798	12.402	0.0000
2024/07/01	2030	07/11/2024	10.76 Call	Bond Future	3227.0400	3.2270	3416.5400	3.4165	5.872	0.0000
2024/07/01	2030	07/11/2024	10.76 Put	Bond Future	653.3600	0.6534	572.0800	0.5721	12.440	0.0000
2024/07/01	2030	07/11/2024	10.74 Call	Bond Future	3171.1200	3.1711	3359.0300	3.3590	5.926	0.0000
2024/07/01	2030	07/11/2024	10.74 Put	Bond Future	670.4300	0.6704	587.5600	0.5876	12.361	0.0000
2024/07/01	2030	07/11/2024	10.21 Put	Bond Future	1300.8900	1.3009	1168.8700	1.1689	10.148	0.0000
2024/07/01	2030	07/11/2024	10.21 Call	Bond Future	1840.0100	1.8400	1978.7700	1.9788	7.541	0.0000
2024/07/01	2030	07/11/2024	10.71 Put	Bond Future	696.9700	0.6970	611.6700	0.6117	12.239	0.0000
2024/07/01	2030	07/11/2024	10.71 Call	Bond Future	3088.0300	3.0880	3273.5100	3.2735	6.006	0.0000
2024/07/01	2030	07/11/2024	11.91 Call	Bond Future	6788.4000	6.7884	7035.8600	7.0359	3.645	0.0000
2024/07/01	2030	07/11/2024	11.91 Put	Bond Future	139.3100	0.1393	115.9900	0.1160	16.740	0.0000
2024/07/01	2030	06/02/2025		Bond Future	10.1442	92.0266	10.0681	92.3035	0.750	0.0000
2024/07/01	2030	06/02/2025	10.68 Call	Bond Future	3104.7000	3.1047	3277.7600	3.2778	5.574	0.0000
2024/07/01	2030	06/02/2025	10.68 Put	Bond Future	1184.1600	1.1842	1080.3200	1.0803	8.769	0.0000
2024/07/01	2030	08/05/2025	11.86 Call	Bond Future	6145.4700	6.1455	6367.8600	6.3679	3.619	0.0000
2024/07/01	2030	08/05/2025	11.86 Put	Bond Future	723.0300	0.7230	662.2900	0.6623	8.401	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	
2024/07/01	2030	08/05/2025	10.31 Put	Bond Future	2156.4300	2.1564	2014.8400	2.0148	6.566	0.0000	0.0000
2024/07/01	2030	08/05/2025	10.31 Call	Bond Future	2389.1400	2.3891	2530.6800	2.5307	5.924	0.0000	0.0000
2024/07/01	2030	08/05/2025		Bond Future	10.2431	93.9997	10.1619	94.2828	0.792	0.0000	0.0000
2024/07/01	2030	08/05/2025	9.93 Call	Bond Future	1703.6500	1.7037	1818.6100	1.8186	6.748	0.0000	0.0000
2024/07/01	2030	08/05/2025	9.93 Put	Bond Future	2801.5300	2.8015	2633.3600	2.6334	6.003	0.0000	0.0000
2024/07/01	2030	08/05/2025	12.28 Call	Bond Future	7300.0200	7.3000	7535.9600	7.5360	3.232	0.0000	0.0000
2024/07/01	2030	08/05/2025	12.28 Put	Bond Future	534.4300	0.5344	487.2400	0.4872	8.830	0.0000	0.0000
2024/07/01	2030	08/05/2025	10.69 Put	Bond Future	1651.7500	1.6518	1534.7800	1.5348	7.082	0.0000	0.0000
2024/07/01	2030	08/05/2025	10.69 Call	Bond Future	3191.6400	3.1916	3357.8000	3.3578	5.206	0.0000	0.0000
2024/07/01	2030	07/08/2025	12.12 Call	Bond Future	6471.9100	6.4719	6696.9900	6.6970	3.478	0.0000	0.0000
2024/07/01	2030	07/08/2025	12.12 Put	Bond Future	859.6900	0.8597	795.3100	0.7953	7.489	0.0000	0.0000
2024/07/01	2030	07/08/2025	10.48 Put	Bond Future	2279.6000	2.2796	2139.4700	2.1395	6.147	0.0000	0.0000
2024/07/01	2030	07/08/2025	10.48 Call	Bond Future	2663.2800	2.6633	2812.6100	2.8126	5.607	0.0000	0.0000
2024/07/01	2030	07/08/2025		Bond Future	10.3642	91.9680	10.2773	92.2574	0.839	0.0000	0.0000
2024/07/01	2030	07/08/2025	11.11 Call	Bond Future	3998.2300	3.9982	4182.4600	4.1825	4.608	0.0000	0.0000
2024/07/01	2030	07/08/2025	11.11 Put	Bond Future	1560.8400	1.5608	1455.6100	1.4556	6.742	0.0000	0.0000
2024/07/01	2032	01/08/2024	11.11 Put	Bond Future	476.6200	0.4766	353.1200	0.3531	25.912	0.0000	0.0000
2024/07/01	2032	01/08/2024	11.11 Call	Bond Future	2202.6900	2.2027	2419.1300	2.4191	9.826	0.0000	0.0000
2024/07/01	2032	01/08/2024	11.61 Put	Bond Future	153.9700	0.1540	101.8800	0.1019	33.831	0.0000	0.0000
2024/07/01	2032	01/08/2024	11.61 Call	Bond Future	4130.5200	4.1305	4418.3700	4.4184	6.969	0.0000	0.0000
2024/07/01	2032	01/08/2024	12.31 Call	Bond Future	7029.1000	7.0291	7356.2800	7.3563	4.655	0.0000	0.0000
2024/07/01	2032	01/08/2024	12.31 Put	Bond Future	29.1100	0.0291	16.3500	0.0164	43.834	0.0000	0.0000
2024/07/01	2032	01/08/2024	12.54 Call	Bond Future	7978.4200	7.9784	8310.7300	8.3107	4.165	0.0000	0.0000
2024/07/01	2032	01/08/2024	12.54 Put	Bond Future	16.2400	0.0162	8.6100	0.0086	46.983	0.0000	0.0000
2024/07/01	2032	01/08/2024	11.66 Call	Bond Future	4334.1300	4.3341	4626.7200	4.6267	6.751	0.0000	0.0000
2024/07/01	2032	01/08/2024	11.66 Put	Bond Future	136.7700	0.1368	89.4200	0.0894	34.620	0.0000	0.0000
2024/07/01	2032	01/08/2024	11.50 Put	Bond Future	199.6900	0.1997	135.6300	0.1356	32.080	0.0000	0.0000
2024/07/01	2032	01/08/2024	11.50 Call	Bond Future	3687.7700	3.6878	3963.6500	3.9637	7.481	0.0000	0.0000
2024/07/01	2032	01/08/2024	10.95 Call	Bond Future	1661.8300	1.6618	1845.2400	1.8452	11.037	0.0000	0.0000
2024/07/01	2032	01/08/2024	10.95 Put	Bond Future	672.4700	0.6725	515.9400	0.5159	23.277	0.0000	0.0000
2024/07/01	2032	01/08/2024	11.14 Call	Bond Future	2309.4900	2.3095	2531.6100	2.5316	9.618	0.0000	0.0000
2024/07/01	2032	01/08/2024	11.14 Put	Bond Future	446.1900	0.4462	328.3700	0.3284	26.406	0.0000	0.0000
2024/07/01	2032	01/08/2024	11.15 Call	Bond Future	2345.5300	2.3455	2569.4900	2.5695	9.548	0.0000	0.0000
2024/07/01	2032	01/08/2024	11.15 Put	Bond Future	436.5500	0.4366	320.5700	0.3206	26.567	0.0000	0.0000
2024/07/01	2032	01/08/2024	11.13 Call	Bond Future	2273.7100	2.2737	2493.9600	2.4940	9.687	0.0000	0.0000
2024/07/01	2032	01/08/2024	11.13 Put	Bond Future	456.1200	0.4561	336.4300	0.3364	26.241	0.0000	0.0000
2024/07/01	2032	01/08/2024		Bond Future	10.7379	90.1020	10.6657	90.4419	0.672	0.0000	0.0000
2024/07/01	2032	07/11/2024	11.48 Call	Bond Future	3769.1600	3.7692	4007.3100	4.0073	6.318	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	
2024/07/01	2032	07/11/2024	11.48 Put	Bond Future	884.1900	0.8842	774.3300	0.7743	12.425	0.0000	0.0000
2024/07/01	2032	07/11/2024	11.49 Call	Bond Future	3802.0900	3.8021	4041.2500	4.0413	6.290	0.0000	0.0000
2024/07/01	2032	07/11/2024	11.49 Put	Bond Future	873.3700	0.8734	764.5200	0.7645	12.463	0.0000	0.0000
2024/07/01	2032	07/11/2024	11.47 Call	Bond Future	3736.3200	3.7363	3973.4500	3.9735	6.347	0.0000	0.0000
2024/07/01	2032	07/11/2024	11.47 Put	Bond Future	895.1400	0.8951	784.2600	0.7843	12.387	0.0000	0.0000
2024/07/01	2032	07/11/2024		Bond Future	10.8351	88.0454	10.7591	88.3934	0.701	0.0000	0.0000
2024/07/01	2032	07/11/2024	11.11 Put	Bond Future	1382.5000	1.3825	1230.9800	1.2310	10.960	0.0000	0.0000
2024/07/01	2032	07/11/2024	11.11 Call	Bond Future	2627.6300	2.6276	2824.1200	2.8241	7.478	0.0000	0.0000
2024/07/01	2032	07/11/2024	11.61 Put	Bond Future	752.6100	0.7526	655.3400	0.6553	12.924	0.0000	0.0000
2024/07/01	2032	07/11/2024	11.61 Call	Bond Future	4204.1500	4.2042	4454.8900	4.4549	5.964	0.0000	0.0000
2024/07/01	2032	07/11/2024	12.95 Call	Bond Future	9135.5600	9.1356	9461.6400	9.4616	3.569	0.0000	0.0000
2024/07/01	2032	07/11/2024	12.95 Put	Bond Future	121.2600	0.1213	99.3300	0.0993	18.085	0.0000	0.0000
2024/07/01	2032	07/11/2024	13.36 Call	Bond Future	10675.3500	10.6754	11012.0300	11.0120	3.154	0.0000	0.0000
2024/07/01	2032	07/11/2024	13.36 Put	Bond Future	55.4300	0.0554	44.1000	0.0441	20.440	0.0000	0.0000
2024/07/01	2032	07/11/2024	11.64 Put	Bond Future	724.9200	0.7249	630.4000	0.6304	13.039	0.0000	0.0000
2024/07/01	2032	07/11/2024	11.64 Call	Bond Future	4306.5100	4.3065	4560.0000	4.5600	5.886	0.0000	0.0000
2024/07/01	2032	06/02/2025		Bond Future	10.9360	89.9484	10.8562	90.3042	0.729	0.0000	0.0000
2024/07/01	2032	06/02/2025	11.72 Call	Bond Future	4667.9000	4.6679	4908.7200	4.9087	5.159	0.0000	0.0000
2024/07/01	2032	06/02/2025	11.72 Put	Bond Future	1267.3100	1.2673	1152.3400	1.1523	9.072	0.0000	0.0000
2024/07/01	2032	08/05/2025		Bond Future	11.0468	87.7105	10.9630	88.0742	0.759	0.0000	0.0000
2024/07/01	2032	08/05/2025	10.91 Call	Bond Future	2696.8800	2.6969	2862.6300	2.8626	6.146	0.0000	0.0000
2024/07/01	2032	08/05/2025	10.91 Put	Bond Future	3291.2000	3.2912	3093.2300	3.0932	6.015	0.0000	0.0000
2024/07/01	2032	07/08/2025		Bond Future	11.1729	89.5558	11.0846	89.9276	0.791	0.0000	0.0000
2024/07/01	2032	07/08/2025	12.01 Call	Bond Future	5551.3400	5.5513	5789.9600	5.7900	4.298	0.0000	0.0000
2024/07/01	2032	07/08/2025	12.01 Put	Bond Future	2126.8900	2.1269	1993.7500	1.9938	6.260	0.0000	0.0000
2024/07/01	2033	01/08/2024		Bond Future	123.7356	123.7356	124.0661	124.0661	0.267	0.0000	0.0000
2024/07/01	2033	07/11/2024		Bond Future	125.1668	125.1668	125.5052	125.5052	0.270	0.0000	0.0000
2024/07/01	2033	06/02/2025		Bond Future	127.9028	127.9028	128.2489	128.2489	0.271	0.0000	0.0000
2024/07/01	2033	06/02/2025	124.94 Call	Bond Future	2962.7700	2.9628	3308.8700	3.3089	11.682	0.0000	0.0000
2024/07/01	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	2033	08/05/2025		Bond Future	129.1428	129.1428	129.4973	129.4973	0.275	0.0000	0.0000
2024/07/01	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	2033	08/05/2025	130.62 Put	Bond Future	1477.1600	1.4772	1122.6600	1.1227	23.999	0.0000	0.0000
2024/07/01	2033	07/08/2025		Bond Future	131.8942	131.8942	132.2568	132.2568	0.275	0.0000	0.0000
2024/07/01	2033	07/08/2025	128.65 Call	Bond Future	3244.2100	3.2442	3606.7700	3.6068	11.176	0.0000	0.0000
2024/07/01	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	2037	01/08/2024	13.82 Call	Bond Future	9842.9700	9.8430	10428.8600	10.4289	5.952	0.0000	0.0000
2024/07/01	2037	01/08/2024	13.82 Put	Bond Future	2.1900	0.0022	0.7200	0.0007	67.123	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	
2024/07/01	2037	01/08/2024	13.17 Call	Bond Future	6871.3000	6.8713	7446.2000	7.4462	8.367	0.0000	0.0000
2024/07/01	2037	01/08/2024	13.17 Put	Bond Future	21.9600	0.0220	9.5000	0.0095	56.740	0.0000	0.0000
2024/07/01	2037	01/08/2024		Bond Future	11.8209	78.7393	11.7132	79.3266	0.911	0.0000	0.0000
2024/07/01	2037	01/08/2024	12.10 Call	Bond Future	2076.8400	2.0768	2465.2100	2.4652	18.700	0.0000	0.0000
2024/07/01	2037	01/08/2024	12.10 Put	Bond Future	584.2900	0.5843	385.3000	0.3853	34.057	0.0000	0.0000
2024/07/01	2037	01/08/2024	12.11 Call	Bond Future	2114.5700	2.1146	2506.7100	2.5067	18.545	0.0000	0.0000
2024/07/01	2037	01/08/2024	12.11 Put	Bond Future	569.3000	0.5693	374.0800	0.3741	34.291	0.0000	0.0000
2024/07/01	2037	01/08/2024	12.09 Call	Bond Future	2039.3800	2.0394	2423.9500	2.4240	18.857	0.0000	0.0000
2024/07/01	2037	01/08/2024	12.09 Put	Bond Future	599.6000	0.5996	396.8100	0.3968	33.821	0.0000	0.0000
2024/07/01	2037	07/11/2024		Bond Future	11.9331	80.5838	11.8209	81.1850	0.940	0.0000	0.0000
2024/07/01	2037	07/11/2024	12.58 Call	Bond Future	4483.3300	4.4833	4902.2000	4.9022	9.343	0.0000	0.0000
2024/07/01	2037	07/11/2024	12.58 Put	Bond Future	1142.8000	1.1428	960.4700	0.9605	15.955	0.0000	0.0000
2024/07/01	2037	07/11/2024	12.59 Call	Bond Future	4520.4700	4.5205	4940.9300	4.9409	9.301	0.0000	0.0000
2024/07/01	2037	07/11/2024	12.59 Put	Bond Future	1129.9300	1.1299	949.1900	0.9492	15.996	0.0000	0.0000
2024/07/01	2037	07/11/2024	12.57 Call	Bond Future	4446.1300	4.4461	4863.4100	4.8634	9.385	0.0000	0.0000
2024/07/01	2037	07/11/2024	12.57 Put	Bond Future	1155.6500	1.1557	971.7300	0.9717	15.915	0.0000	0.0000
2024/07/01	2037	06/02/2025		Bond Future	12.0475	78.0649	11.9307	78.6793	0.969	0.0000	0.0000
2024/07/01	2037	06/02/2025	12.76 Call	Bond Future	5358.2900	5.3583	5771.0700	5.7711	7.704	0.0000	0.0000
2024/07/01	2037	06/02/2025	12.76 Put	Bond Future	1754.1300	1.7541	1552.5000	1.5525	11.495	0.0000	0.0000
2024/07/01	2037	08/05/2025		Bond Future	12.1746	79.7379	12.0530	80.3658	0.998	0.0000	0.0000
2024/07/01	2037	08/05/2025	12.25 Call	Bond Future	3958.5200	3.9585	4287.7900	4.2878	8.318	0.0000	0.0000
2024/07/01	2037	08/05/2025	12.25 Put	Bond Future	3572.4300	3.5724	3273.8000	3.2738	8.359	0.0000	0.0000
2024/07/01	2037	08/05/2025	13.35 Put	Bond Future	1775.6100	1.7756	1600.9600	1.6010	9.836	0.0000	0.0000
2024/07/01	2037	08/05/2025	13.35 Call	Bond Future	7491.4100	7.4914	7944.6600	7.9447	6.050	0.0000	0.0000
2024/07/01	2037	08/05/2025	12.55 Put	Bond Future	2951.9700	2.9520	2692.0600	2.6921	8.805	0.0000	0.0000
2024/07/01	2037	08/05/2025	12.55 Call	Bond Future	4846.5500	4.8466	5214.5400	5.2145	7.593	0.0000	0.0000
2024/07/01	2037	08/05/2025	13.30 Put	Bond Future	1832.6900	1.8327	1653.5000	1.6535	9.777	0.0000	0.0000
2024/07/01	2037	08/05/2025	13.30 Call	Bond Future	7317.9300	7.3179	7766.6400	7.7666	6.132	0.0000	0.0000
2024/07/01	2037	07/08/2025		Bond Future	12.3160	77.1542	12.1893	77.7957	1.029	0.0000	0.0000
2024/07/01	2037	07/08/2025	13.01 Call	Bond Future	6329.7400	6.3297	6736.0700	6.7361	6.419	0.0000	0.0000
2024/07/01	2037	07/08/2025	13.01 Put	Bond Future	2948.0400	2.9480	2712.8900	2.7129	7.976	0.0000	0.0000
2024/07/01	2038	01/08/2024		Bond Future	133.7691	133.7691	133.3221	133.3221	0.334	0.0000	0.0000
2024/07/01	2038	07/11/2024		Bond Future	136.9383	136.9383	136.4808	136.4808	0.334	0.0000	0.0000
2024/07/01	2038	06/02/2025		Bond Future	137.8124	137.8124	137.3459	137.3459	0.338	0.0000	0.0000
2024/07/01	2038	06/02/2025	135.23 Call	Bond Future	2582.3500	2.5824	2115.9400	2.1159	18.061	0.0000	0.0000
2024/07/01	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	2038	08/05/2025		Bond Future	140.8009	140.8009	140.3247	140.3247	0.338	0.0000	0.0000
2024/07/01	2038	08/05/2025	139.68 Call	Bond Future	1120.8800	1.1209	644.7000	0.6447	42.483	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	
2024/07/01	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	2038	07/08/2025		Bond Future	141.6362	141.6362	141.1515	141.1515	0.342	0.0000	0.0000
2024/07/01	2038	07/08/2025	139.56 Call	Bond Future	2076.2200	2.0762	1591.5400	1.5915	23.344	0.0000	0.0000
2024/07/01	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	2040	01/08/2024	12.28 Put	Bond Future	755.7700	0.7558	480.8900	0.4809	36.371	0.0000	0.0000
2024/07/01	2040	01/08/2024	12.28 Call	Bond Future	1915.5600	1.9156	2384.9200	2.3849	24.502	0.0000	0.0000
2024/07/01	2040	01/08/2024	12.88 Call	Bond Future	4574.3700	4.5744	5247.7200	5.2477	14.720	0.0000	0.0000
2024/07/01	2040	01/08/2024	12.88 Put	Bond Future	141.3200	0.1413	70.4300	0.0704	50.163	0.0000	0.0000
2024/07/01	2040	01/08/2024	13.48 Call	Bond Future	7515.1200	7.5151	8246.8600	8.2469	9.737	0.0000	0.0000
2024/07/01	2040	01/08/2024	13.48 Put	Bond Future	20.3400	0.0203	7.8400	0.0078	61.455	0.0000	0.0000
2024/07/01	2040	01/08/2024	12.95 Put	Bond Future	113.9800	0.1140	55.1500	0.0552	51.614	0.0000	0.0000
2024/07/01	2040	01/08/2024	12.95 Call	Bond Future	4914.8100	4.9148	5600.2200	5.6002	13.946	0.0000	0.0000
2024/07/01	2040	01/08/2024		Bond Future	12.0768	78.8118	11.9488	79.5561	1.060	0.0000	0.0000
2024/07/01	2040	01/08/2024	12.33 Call	Bond Future	2107.2500	2.1073	2601.0900	2.6011	23.435	0.0000	0.0000
2024/07/01	2040	01/08/2024	12.33 Put	Bond Future	666.1900	0.6662	415.7900	0.4158	37.587	0.0000	0.0000
2024/07/01	2040	01/08/2024	12.34 Call	Bond Future	2146.5400	2.1465	2645.1200	2.6451	23.227	0.0000	0.0000
2024/07/01	2040	01/08/2024	12.34 Put	Bond Future	649.4200	0.6494	403.7600	0.4038	37.828	0.0000	0.0000
2024/07/01	2040	01/08/2024	12.32 Call	Bond Future	2068.3300	2.0683	2557.3700	2.5574	23.644	0.0000	0.0000
2024/07/01	2040	01/08/2024	12.32 Put	Bond Future	683.4000	0.6834	428.2000	0.4282	37.343	0.0000	0.0000
2024/07/01	2040	07/11/2024	12.85 Call	Bond Future	4814.1000	4.8141	5354.2100	5.3542	11.219	0.0000	0.0000
2024/07/01	2040	07/11/2024	12.85 Put	Bond Future	1206.9100	1.2069	985.2700	0.9853	18.364	0.0000	0.0000
2024/07/01	2040	07/11/2024	12.86 Call	Bond Future	4853.5200	4.8535	5395.5700	5.3956	11.168	0.0000	0.0000
2024/07/01	2040	07/11/2024	12.86 Put	Bond Future	1193.5800	1.1936	973.8800	0.9739	18.407	0.0000	0.0000
2024/07/01	2040	07/11/2024	12.84 Call	Bond Future	4774.9300	4.7749	5313.0700	5.3131	11.270	0.0000	0.0000
2024/07/01	2040	07/11/2024	12.84 Put	Bond Future	1220.5500	1.2206	996.9400	0.9969	18.320	0.0000	0.0000
2024/07/01	2040	07/11/2024		Bond Future	12.1912	80.6580	12.0580	81.4197	1.092	0.0000	0.0000
2024/07/01	2040	07/11/2024	12.10 Put	Bond Future	2727.1500	2.7272	2322.7900	2.3228	14.827	0.0000	0.0000
2024/07/01	2040	07/11/2024	12.10 Call	Bond Future	2206.8900	2.2069	2564.2800	2.5643	16.194	0.0000	0.0000
2024/07/01	2040	07/11/2024	12.60 Call	Bond Future	3861.2200	3.8612	4348.1900	4.3482	12.612	0.0000	0.0000
2024/07/01	2040	07/11/2024	12.60 Put	Bond Future	1591.8600	1.5919	1317.0800	1.3171	17.262	0.0000	0.0000
2024/07/01	2040	07/11/2024	13.15 Call	Bond Future	6026.9900	6.0270	6619.7400	6.6197	9.835	0.0000	0.0000
2024/07/01	2040	07/11/2024	13.15 Put	Bond Future	862.3000	0.8623	693.3000	0.6933	19.599	0.0000	0.0000
2024/07/01	2040	06/02/2025		Bond Future	12.3072	77.8900	12.1688	78.6684	1.124	0.0000	0.0000
2024/07/01	2040	06/02/2025	12.95 Call	Bond Future	5365.6400	5.3656	5887.2600	5.8873	9.721	0.0000	0.0000
2024/07/01	2040	06/02/2025	12.95 Put	Bond Future	1901.0600	1.9011	1644.2000	1.6442	13.511	0.0000	0.0000
2024/07/01	2040	08/05/2025	12.75 Put	Bond Future	3280.7400	3.2807	2948.5200	2.9485	10.126	0.0000	0.0000
2024/07/01	2040	08/05/2025	12.75 Call	Bond Future	4980.5800	4.9806	5443.8400	5.4438	9.301	0.0000	0.0000
2024/07/01	2040	08/05/2025	13.50 Put	Bond Future	2047.3100	2.0473	1818.0500	1.8181	11.198	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	
2024/07/01	2040	08/05/2025	13.50 Call	Bond Future	7566.6600	7.5667	8132.8800	8.1329	7.483	0.0000	0.0000
2024/07/01	2040	08/05/2025	13.43 Put	Bond Future	2138.7700	2.1388	1901.2200	1.9012	11.107	0.0000	0.0000
2024/07/01	2040	08/05/2025	13.43 Call	Bond Future	7314.4800	7.3145	7872.4100	7.8724	7.628	0.0000	0.0000
2024/07/01	2040	08/05/2025		Bond Future	12.4348	79.5591	12.2909	80.3546	1.157	0.0000	0.0000
2024/07/01	2040	08/05/2025	12.63 Call	Bond Future	4600.8300	4.6008	5044.7500	5.0448	9.649	0.0000	0.0000
2024/07/01	2040	08/05/2025	12.63 Put	Bond Future	3541.2700	3.5413	3189.7100	3.1897	9.928	0.0000	0.0000
2024/07/01	2040	07/08/2025		Bond Future	12.5759	76.7207	12.4261	77.5333	1.191	0.0000	0.0000
2024/07/01	2040	07/08/2025	13.29 Call	Bond Future	6827.4800	6.8275	7350.4400	7.3504	7.660	0.0000	0.0000
2024/07/01	2040	07/08/2025	13.29 Put	Bond Future	3129.0500	3.1291	2839.4100	2.8394	9.256	0.0000	0.0000
2024/07/01	2044	01/08/2024	13.00 Call	Bond Future	4783.0200	4.7830	5526.6400	5.5266	15.547	0.0000	0.0000
2024/07/01	2044	01/08/2024	13.00 Put	Bond Future	133.1800	0.1332	63.2400	0.0632	52.515	0.0000	0.0000
2024/07/01	2044	01/08/2024	13.25 Call	Bond Future	6002.8700	6.0029	6781.0400	6.7810	12.963	0.0000	0.0000
2024/07/01	2044	01/08/2024	13.25 Put	Bond Future	61.7200	0.0617	26.3300	0.0263	57.340	0.0000	0.0000
2024/07/01	2044	01/08/2024	12.29 Call	Bond Future	1677.4700	1.6775	2155.2200	2.1552	28.480	0.0000	0.0000
2024/07/01	2044	01/08/2024	12.29 Put	Bond Future	926.0600	0.9261	590.2500	0.5903	36.262	0.0000	0.0000
2024/07/01	2044	01/08/2024	12.30 Call	Bond Future	1712.9500	1.7130	2196.4000	2.1964	28.223	0.0000	0.0000
2024/07/01	2044	01/08/2024	12.30 Put	Bond Future	904.1300	0.9041	574.0200	0.5740	36.511	0.0000	0.0000
2024/07/01	2044	01/08/2024	12.28 Call	Bond Future	1642.3600	1.6424	2114.3500	2.1144	28.739	0.0000	0.0000
2024/07/01	2044	01/08/2024	12.28 Put	Bond Future	948.4200	0.9484	606.8500	0.6069	36.015	0.0000	0.0000
2024/07/01	2044	01/08/2024		Bond Future	12.1603	74.9059	12.0222	75.7194	1.135	0.0000	0.0000
2024/07/01	2044	07/11/2024		Bond Future	12.2703	76.6606	12.1269	77.4932	1.169	0.0000	0.0000
2024/07/01	2044	07/11/2024	12.91 Call	Bond Future	4799.6000	4.7996	5388.1300	5.3881	12.262	0.0000	0.0000
2024/07/01	2044	07/11/2024	12.91 Put	Bond Future	1266.1000	1.2661	1022.0000	1.0220	19.280	0.0000	0.0000
2024/07/01	2044	07/11/2024	12.92 Call	Bond Future	4838.8100	4.8388	5429.4500	5.4295	12.206	0.0000	0.0000
2024/07/01	2044	07/11/2024	12.92 Put	Bond Future	1252.3100	1.2523	1010.3200	1.0103	19.323	0.0000	0.0000
2024/07/01	2044	07/11/2024	12.90 Call	Bond Future	4760.4700	4.7605	5346.8700	5.3469	12.318	0.0000	0.0000
2024/07/01	2044	07/11/2024	12.90 Put	Bond Future	1280.0400	1.2800	1033.8100	1.0338	19.236	0.0000	0.0000
2024/07/01	2044	07/11/2024	12.50 Call	Bond Future	3280.7100	3.2807	3769.5100	3.7695	14.899	0.0000	0.0000
2024/07/01	2044	07/11/2024	12.50 Put	Bond Future	1978.9100	1.9789	1635.0800	1.6351	17.375	0.0000	0.0000
2024/07/01	2044	06/02/2025	13.75 Call	Bond Future	8210.3700	8.2104	8888.5900	8.8886	8.261	0.0000	0.0000
2024/07/01	2044	06/02/2025	13.75 Put	Bond Future	1091.2300	1.0912	918.5100	0.9185	15.828	0.0000	0.0000
2024/07/01	2044	06/02/2025	12.50 Put	Bond Future	2969.5700	2.9696	2585.5000	2.5855	12.934	0.0000	0.0000
2024/07/01	2044	06/02/2025	12.50 Call	Bond Future	3635.0400	3.6350	4101.9100	4.1019	12.844	0.0000	0.0000
2024/07/01	2044	06/02/2025	12.00 Put	Bond Future	4419.9800	4.4200	3915.9800	3.9160	11.403	0.0000	0.0000
2024/07/01	2044	06/02/2025	12.00 Call	Bond Future	2207.0500	2.2071	2553.9900	2.5540	15.720	0.0000	0.0000
2024/07/01	2044	06/02/2025		Bond Future	12.3816	73.9315	12.2326	74.7824	1.203	0.0000	0.0000
2024/07/01	2044	06/02/2025	13.02 Call	Bond Future	5424.3900	5.4244	5996.4100	5.9964	10.545	0.0000	0.0000
2024/07/01	2044	06/02/2025	13.02 Put	Bond Future	1952.0400	1.9520	1673.1200	1.6731	14.289	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	
2024/07/01	2044	08/05/2025		Bond Future	12.5032	75.5156	12.3486	76.3851	1.237	0.0000	0.0000
2024/07/01	2044	08/05/2025	12.72 Call	Bond Future	4747.2000	4.7472	5240.0800	5.2401	10.383	0.0000	0.0000
2024/07/01	2044	08/05/2025	12.72 Put	Bond Future	3556.3900	3.5564	3179.8000	3.1798	10.589	0.0000	0.0000
2024/07/01	2044	07/08/2025		Bond Future	12.6372	72.7174	12.4763	73.6056	1.273	0.0000	0.0000
2024/07/01	2044	07/08/2025	13.34 Call	Bond Future	6882.4100	6.8824	7455.9300	7.4559	8.333	0.0000	0.0000
2024/07/01	2044	07/08/2025	13.34 Put	Bond Future	3202.9900	3.2030	2888.3700	2.8884	9.823	0.0000	0.0000
2024/07/01	2046	01/08/2024		Bond Future	115.9210	115.9210	116.2676	116.2676	0.299	0.0000	0.0000
2024/07/01	2046	07/11/2024		Bond Future	116.4646	116.4646	116.8195	116.8195	0.305	0.0000	0.0000
2024/07/01	2046	06/02/2025		Bond Future	119.0100	119.0100	119.3731	119.3731	0.305	0.0000	0.0000
2024/07/01	2046	06/02/2025	114.01 Call	Bond Future	5000.0100	5.0000	5363.0500	5.3631	7.261	0.0000	0.0000
2024/07/01	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	2046	08/05/2025		Bond Future	119.3379	119.3379	119.7101	119.7101	0.312	0.0000	0.0000
2024/07/01	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	2046	08/05/2025	121.97 Put	Bond Future	2632.0600	2.6321	2259.8600	2.2599	14.141	0.0000	0.0000
2024/07/01	2046	07/08/2025		Bond Future	121.8789	121.8789	122.2595	122.2595	0.312	0.0000	0.0000
2024/07/01	2046	07/08/2025	118.69 Call	Bond Future	3188.9000	3.1889	3569.4600	3.5695	11.934	0.0000	0.0000
2024/07/01	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	2050	01/08/2024		Bond Future	114.8001	114.8001	115.1861	115.1861	0.336	0.0000	0.0000
2024/07/01	2050	07/11/2024		Bond Future	117.5198	117.5198	117.9152	117.9152	0.336	0.0000	0.0000
2024/07/01	2050	06/02/2025		Bond Future	117.7280	117.7280	118.1327	118.1327	0.344	0.0000	0.0000
2024/07/01	2050	06/02/2025	115.60 Call	Bond Future	2128.0300	2.1280	2532.6700	2.5327	19.015	0.0000	0.0000
2024/07/01	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	2050	08/05/2025		Bond Future	120.2811	120.2811	120.6949	120.6949	0.344	0.0000	0.0000
2024/07/01	2050	08/05/2025	121.16 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	2050	08/05/2025	121.16 Put	Bond Future	878.9000	0.8789	465.1400	0.4651	47.077	0.0000	0.0000
2024/07/01	2050	07/08/2025		Bond Future	120.4304	120.4304	120.8547	120.8547	0.352	0.0000	0.0000
2024/07/01	2050	07/08/2025	119.89 Call	Bond Future	540.4100	0.5404	964.6600	0.9647	78.505	0.0000	0.0000
2024/07/01	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	AL37	01/08/2024		Index Future	983.7300	983.7300	986.7310	986.7310	0.305	0.0000	0.0000
2024/07/01	AL37	07/11/2024		Index Future	1006.7760	1006.7760	1009.8520	1009.8520	0.306	0.0000	0.0000
2024/07/01	AL37	06/02/2025		Index Future	1028.5490	1028.5490	1031.7000	1031.7000	0.306	0.0000	0.0000
2024/07/01	AL37	08/05/2025		Index Future	1050.6350	1050.6350	1053.8640	1053.8640	0.307	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	
2024/07/01	AL37	07/08/2025		Index Future	1072.8080	1072.8080	1076.1150	1076.1150	0.308	0.0000	0.0000
2024/07/01	AL7T	01/08/2024		Index Future	1155.1710	1155.1710	1162.0090	1162.0090	0.592	0.0000	0.0000
2024/07/01	AL7T	07/11/2024		Index Future	1182.2330	1182.2330	1189.2360	1189.2360	0.592	0.0000	0.0000
2024/07/01	AL7T	06/02/2025		Index Future	1207.8010	1207.8010	1214.9650	1214.9650	0.593	0.0000	0.0000
2024/07/01	AL7T	08/05/2025		Index Future	1233.7370	1233.7370	1241.0650	1241.0650	0.594	0.0000	0.0000
2024/07/01	AL7T	07/08/2025		Index Future	1259.7730	1259.7730	1267.2700	1267.2700	0.595	0.0000	0.0000
2024/07/01	ALBI	01/08/2024		Index Future	1000.5950	1000.5950	1006.4840	1006.4840	0.589	0.0000	0.0000
2024/07/01	ALBI	07/11/2024		Index Future	1024.0370	1024.0370	1030.0680	1030.0680	0.589	0.0000	0.0000
2024/07/01	ALBI	06/02/2025		Index Future	1046.1830	1046.1830	1052.3530	1052.3530	0.590	0.0000	0.0000
2024/07/01	ALBI	08/05/2025		Index Future	1068.6480	1068.6480	1074.9600	1074.9600	0.591	0.0000	0.0000
2024/07/01	ALBI	07/08/2025		Index Future	1091.2000	1091.2000	1097.6580	1097.6580	0.592	0.0000	0.0000
2024/07/01	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/07/01	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	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	
2024/07/01	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/01	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/01	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/07/01	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/01	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/01	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/01	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/01	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/01	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/01	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/01	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/01	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/01	ES33	01/08/2024		Bond Future	12.2095	77.4491	12.0962	77.9550	0.927	0.0000	0.0000
2024/07/01	ES33	07/11/2024		Bond Future	12.3591	75.4813	12.2404	75.9993	0.960	0.0000	0.0000
2024/07/01	ES33	06/02/2025		Bond Future	12.5139	77.1306	12.3897	77.6600	0.992	0.0000	0.0000
2024/07/01	ES33	06/02/2025	13.34 Call	Bond Future	3398.9700	3.3990	3928.4400	3.9284	15.577	0.0000	0.0000
2024/07/01	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	ES33	08/05/2025		Bond Future	12.6752	74.9986	12.5452	75.5399	1.025	0.0000	0.0000
2024/07/01	ES33	08/05/2025	12.73 Call	Bond Future	226.6400	0.2266	767.8600	0.7679	238.802	0.0000	0.0000
2024/07/01	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	ES33	07/08/2025		Bond Future	12.8523	76.5926	12.7161	77.1457	1.060	0.0000	0.0000
2024/07/01	ES33	07/08/2025	13.56 Call	Bond Future	2788.0000	2.7880	3341.0900	3.3411	19.838	0.0000	0.0000
2024/07/01	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	ES42	01/08/2024		Bond Future	12.6705	73.1778	12.5424	73.8643	1.011	0.0000	0.0000
2024/07/01	ES42	07/11/2024		Bond Future	12.8051	70.6430	12.6716	71.3459	1.043	0.0000	0.0000
2024/07/01	ES42	06/02/2025		Bond Future	12.9371	72.1858	12.7984	72.9043	1.073	0.0000	0.0000
2024/07/01	ES42	06/02/2025	13.71 Call	Bond Future	3792.3600	3.7924	4510.8000	4.5108	18.944	0.0000	0.0000
2024/07/01	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	ES42	08/05/2025		Bond Future	13.0795	69.4816	12.9350	70.2159	1.105	0.0000	0.0000
2024/07/01	ES42	08/05/2025	13.25 Call	Bond Future	850.6900	0.8507	1585.0200	1.5850	86.322	0.0000	0.0000
2024/07/01	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	ES42	07/08/2025		Bond Future	13.2297	70.9560	13.0793	71.7062	1.136	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	
2024/07/01	ES42	07/08/2025	13.79 Call	Bond Future	2683.7900	2.6838	3434.0400	3.4340	27.955	0.0000	0.0000
2024/07/01	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	GOVI	01/08/2024		GOVI	985.6700	985.6700	991.4090	991.4090	0.582	0.0000	0.0000
2024/07/01	GOVI	01/08/2024	943.38 Call	GOVI	422900.0000	42.2900	480290.0000	48.0290	13.571	0.0000	0.0000
2024/07/01	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	GOVI	01/08/2024	943.39 Call	GOVI	422800.0000	42.2800	480190.0000	48.0190	13.574	0.0000	0.0000
2024/07/01	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	GOVI	01/08/2024	943.37 Call	GOVI	423000.0000	42.3000	480390.0000	48.0390	13.567	0.0000	0.0000
2024/07/01	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	GOVI	07/11/2024		GOVI	1008.7620	1008.7620	1014.6390	1014.6390	0.583	0.0000	0.0000
2024/07/01	GOVI	07/11/2024	948.79 Call	GOVI	599720.0000	59.9720	658490.0000	65.8490	9.800	0.0000	0.0000
2024/07/01	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	GOVI	07/11/2024	948.80 Call	GOVI	599620.0000	59.9620	658390.0000	65.8390	9.801	0.0000	0.0000
2024/07/01	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	GOVI	07/11/2024	948.78 Call	GOVI	599820.0000	59.9820	658590.0000	65.8590	9.798	0.0000	0.0000
2024/07/01	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	GOVI	06/02/2025		GOVI	1030.5770	1030.5770	1036.5900	1036.5900	0.583	0.0000	0.0000
2024/07/01	GOVI	06/02/2025	972.00 Call	GOVI	585770.0000	58.5770	645900.0000	64.5900	10.265	0.0000	0.0000
2024/07/01	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	GOVI	08/05/2025		GOVI	1052.7070	1052.7070	1058.8590	1058.8590	0.584	0.0000	0.0000
2024/07/01	GOVI	08/05/2025	1,022.00 Call	GOVI	307070.0000	30.7070	368590.0000	36.8590	20.035	0.0000	0.0000
2024/07/01	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	GOVI	07/08/2025		GOVI	1074.9240	1074.9240	1081.2160	1081.2160	0.585	0.0000	0.0000
2024/07/01	GOVI	07/08/2025	1,011.00 Call	GOVI	639240.0000	63.9240	702160.0000	70.2160	9.843	0.0000	0.0000
2024/07/01	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/07/01	IGOV	01/08/2024		Index Future	355.0590	355.0590	355.3550	355.3550	0.083	0.0000	0.0000
2024/07/01	IGOV	07/11/2024		Index Future	363.4710	363.4710	363.7750	363.7750	0.084	0.0000	0.0000
2024/07/01	IGOV	06/02/2025		Index Future	371.4170	371.4170	371.7310	371.7310	0.085	0.0000	0.0000
2024/07/01	IGOV	08/05/2025		Index Future	379.4750	379.4750	379.8000	379.8000	0.086	0.0000	0.0000
2024/07/01	IGOV	07/08/2025		Index Future	387.5650	387.5650	387.9010	387.9010	0.087	0.0000	0.0000
2024/07/01	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/07/01	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/07/01	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/07/01	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	
2024/07/01	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/07/01	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/07/01	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/07/01	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/07/01	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/07/01	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/07/01	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/07/01	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/07/01	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/07/01	JBAF	19/06/2024		Jibar Tradeable Future	8.3500	8.3500	8.3500	91.6500	0.000	0.0000	0.0000
2024/07/01	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/01	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/07/01	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/01	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/07/01	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/07/01	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/07/01	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/07/01	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/07/01	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/07/01	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/01	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/01	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/07/01	R035	01/08/2024	13.23 Put	Bond Future	4.0900	0.0041	1.3700	0.0014	66.504	0.0000	0.0000
2024/07/01	R035	01/08/2024	13.23 Call	Bond Future	8968.2100	8.9682	9603.0900	9.6031	7.079	0.0000	0.0000
2024/07/01	R035	01/08/2024	11.65 Call	Bond Future	1841.3400	1.8413	2243.9700	2.2440	21.866	0.0000	0.0000
2024/07/01	R035	01/08/2024	11.65 Put	Bond Future	674.5700	0.6746	439.6000	0.4396	34.833	0.0000	0.0000
2024/07/01	R035	01/08/2024	13.20 Call	Bond Future	8830.3600	8.8304	9464.9400	9.4649	7.186	0.0000	0.0000
2024/07/01	R035	01/08/2024	13.20 Put	Bond Future	4.5700	0.0046	1.5500	0.0016	66.083	0.0000	0.0000
2024/07/01	R035	01/08/2024	12.50 Call	Bond Future	5548.5800	5.5486	6156.9500	6.1570	10.964	0.0000	0.0000
2024/07/01	R035	01/08/2024	12.50 Put	Bond Future	54.2200	0.0542	24.9900	0.0250	53.910	0.0000	0.0000
2024/07/01	R035	01/08/2024	12.45 Call	Bond Future	5312.5100	5.3125	5916.2800	5.9163	11.365	0.0000	0.0000
2024/07/01	R035	01/08/2024	12.45 Put	Bond Future	63.9300	0.0639	30.1000	0.0301	52.917	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	
2024/07/01	R035	01/08/2024	13.08 Call	Bond Future	8276.0000	8.2760	8909.0400	8.9090	7.649	0.0000	0.0000
2024/07/01	R035	01/08/2024	13.08 Put	Bond Future	7.0900	0.0071	2.5300	0.0025	64.316	0.0000	0.0000
2024/07/01	R035	01/08/2024	13.05 Call	Bond Future	8136.6900	8.1367	8769.2500	8.7693	7.774	0.0000	0.0000
2024/07/01	R035	01/08/2024	13.05 Put	Bond Future	7.9000	0.0079	2.8600	0.0029	63.797	0.0000	0.0000
2024/07/01	R035	01/08/2024	12.20 Put	Bond Future	141.9900	0.1420	74.3100	0.0743	47.665	0.0000	0.0000
2024/07/01	R035	01/08/2024	12.20 Call	Bond Future	4145.5000	4.1455	4715.4200	4.7154	13.748	0.0000	0.0000
2024/07/01	R035	01/08/2024	11.80 Call	Bond Future	2409.2700	2.4093	2871.8400	2.8718	19.200	0.0000	0.0000
2024/07/01	R035	01/08/2024	11.80 Put	Bond Future	455.2500	0.4553	280.2200	0.2802	38.447	0.0000	0.0000
2024/07/01	R035	01/08/2024	11.81 Call	Bond Future	2449.2200	2.4492	2915.4200	2.9154	19.035	0.0000	0.0000
2024/07/01	R035	01/08/2024	11.81 Put	Bond Future	443.0800	0.4431	271.6800	0.2717	38.684	0.0000	0.0000
2024/07/01	R035	01/08/2024	11.79 Call	Bond Future	2369.6400	2.3696	2828.5300	2.8285	19.365	0.0000	0.0000
2024/07/01	R035	01/08/2024	11.79 Put	Bond Future	467.7800	0.4678	289.0700	0.2891	38.204	0.0000	0.0000
2024/07/01	R035	01/08/2024		Bond Future	11.4313	88.3689	11.3135	89.0065	1.030	0.0000	0.0000
2024/07/01	R035	07/11/2024		Bond Future	11.5429	85.9240	11.4198	86.5767	1.066	0.0000	0.0000
2024/07/01	R035	07/11/2024	12.18 Call	Bond Future	4404.0400	4.4040	4860.7100	4.8607	10.369	0.0000	0.0000
2024/07/01	R035	07/11/2024	12.18 Put	Bond Future	1133.5600	1.1336	937.5900	0.9376	17.288	0.0000	0.0000
2024/07/01	R035	07/11/2024	12.19 Call	Bond Future	4441.1000	4.4411	4899.5100	4.8995	10.322	0.0000	0.0000
2024/07/01	R035	07/11/2024	12.19 Put	Bond Future	1120.7000	1.1207	926.4700	0.9265	17.331	0.0000	0.0000
2024/07/01	R035	07/11/2024	12.17 Call	Bond Future	4367.0800	4.3671	4822.0000	4.8220	10.417	0.0000	0.0000
2024/07/01	R035	07/11/2024	12.17 Put	Bond Future	1146.5600	1.1466	948.8400	0.9488	17.245	0.0000	0.0000
2024/07/01	R035	07/11/2024	13.23 Call	Bond Future	8615.8600	8.6159	9197.9600	9.1980	6.756	0.0000	0.0000
2024/07/01	R035	07/11/2024	13.23 Put	Bond Future	329.4000	0.3294	258.8600	0.2589	21.415	0.0000	0.0000
2024/07/01	R035	07/11/2024	12.20 Put	Bond Future	1107.9700	1.1080	915.4700	0.9155	17.374	0.0000	0.0000
2024/07/01	R035	07/11/2024	12.20 Call	Bond Future	4478.2400	4.4782	4938.3800	4.9384	10.275	0.0000	0.0000
2024/07/01	R035	06/02/2025		Bond Future	11.6586	87.7815	11.5302	88.4485	1.102	0.0000	0.0000
2024/07/01	R035	06/02/2025	12.41 Call	Bond Future	5424.9200	5.4249	5880.4500	5.8805	8.397	0.0000	0.0000
2024/07/01	R035	06/02/2025	12.41 Put	Bond Future	1664.5400	1.6645	1453.0700	1.4531	12.704	0.0000	0.0000
2024/07/01	R035	08/05/2025	13.35 Call	Bond Future	8786.7200	8.7867	9318.1400	9.3181	6.048	0.0000	0.0000
2024/07/01	R035	08/05/2025	13.35 Put	Bond Future	1316.4300	1.3164	1166.2200	1.1662	11.410	0.0000	0.0000
2024/07/01	R035	08/05/2025	12.70 Call	Bond Future	6510.7400	6.5107	6979.9800	6.9800	7.207	0.0000	0.0000
2024/07/01	R035	08/05/2025	12.70 Put	Bond Future	2008.6500	2.0087	1796.2600	1.7963	10.574	0.0000	0.0000
2024/07/01	R035	08/05/2025	11.46 Put	Bond Future	4455.8700	4.4559	4073.6200	4.0736	8.579	0.0000	0.0000
2024/07/01	R035	08/05/2025	11.46 Call	Bond Future	2836.5800	2.8366	3135.9600	3.1360	10.554	0.0000	0.0000
2024/07/01	R035	08/05/2025		Bond Future	11.7759	85.1481	11.6419	85.8297	1.138	0.0000	0.0000
2024/07/01	R035	08/05/2025	11.78 Call	Bond Future	3656.7700	3.6568	4005.4000	4.0054	9.534	0.0000	0.0000
2024/07/01	R035	08/05/2025	11.78 Put	Bond Future	3635.8200	3.6358	3302.8200	3.3028	9.159	0.0000	0.0000
2024/07/01	R035	07/08/2025		Bond Future	11.9069	86.9399	11.7670	87.6363	1.175	0.0000	0.0000
2024/07/01	R035	07/08/2025	12.65 Call	Bond Future	6404.9300	6.4049	6851.1200	6.8511	6.966	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	
2024/07/01	R035	07/08/2025	12.65 Put	Bond Future	2836.7600	2.8368	2586.6000	2.5866	8.819	0.0000	0.0000
2024/07/01	R053	01/08/2024		Bond Future	12.0420	100.6885	11.9243	101.6107	0.977	0.0000	0.0000
2024/07/01	R053	01/08/2024	13.14 Call	Bond Future	7977.7200	7.9777	8854.1700	8.8542	10.986	0.0000	0.0000
2024/07/01	R053	01/08/2024	13.14 Put	Bond Future	86.9400	0.0869	41.1400	0.0411	52.680	0.0000	0.0000
2024/07/01	R053	01/08/2024	13.15 Call	Bond Future	8041.4600	8.0415	8919.1400	8.9191	10.914	0.0000	0.0000
2024/07/01	R053	01/08/2024	13.15 Put	Bond Future	84.3200	0.0843	39.7500	0.0398	52.858	0.0000	0.0000
2024/07/01	R053	01/08/2024	13.13 Call	Bond Future	7913.9600	7.9140	8789.1600	8.7892	11.059	0.0000	0.0000
2024/07/01	R053	01/08/2024	13.13 Put	Bond Future	89.6400	0.0896	42.5900	0.0426	52.488	0.0000	0.0000
2024/07/01	R053	07/11/2024	12.80 Call	Bond Future	6434.3900	6.4344	7094.5200	7.0945	10.259	0.0000	0.0000
2024/07/01	R053	07/11/2024	12.80 Put	Bond Future	1692.0500	1.6921	1408.1800	1.4082	16.777	0.0000	0.0000
2024/07/01	R053	07/11/2024	12.81 Call	Bond Future	6485.8700	6.4859	7148.3800	7.1484	10.215	0.0000	0.0000
2024/07/01	R053	07/11/2024	12.81 Put	Bond Future	1673.9700	1.6740	1392.4800	1.3925	16.816	0.0000	0.0000
2024/07/01	R053	07/11/2024	12.79 Call	Bond Future	6383.2000	6.3832	7040.9200	7.0409	10.304	0.0000	0.0000
2024/07/01	R053	07/11/2024	12.79 Put	Bond Future	1710.5100	1.7105	1424.2300	1.4242	16.737	0.0000	0.0000
2024/07/01	R053	07/11/2024		Bond Future	12.1498	97.1749	12.0274	98.1189	1.008	0.0000	0.0000
2024/07/01	R053	06/02/2025		Bond Future	12.2565	99.2750	12.1293	100.2396	1.037	0.0000	0.0000
2024/07/01	R053	06/02/2025	12.94 Call	Bond Future	7432.7900	7.4328	8081.5500	8.0816	8.728	0.0000	0.0000
2024/07/01	R053	06/02/2025	12.94 Put	Bond Future	2538.0800	2.5381	2222.2100	2.2222	12.445	0.0000	0.0000
2024/07/01	R053	08/05/2025		Bond Future	12.3690	95.5317	12.2368	96.5174	1.068	0.0000	0.0000
2024/07/01	R053	08/05/2025	12.64 Call	Bond Future	6362.0700	6.3621	6928.8200	6.9288	8.908	0.0000	0.0000
2024/07/01	R053	08/05/2025	12.64 Put	Bond Future	4397.6300	4.3976	3978.6700	3.9787	9.527	0.0000	0.0000
2024/07/01	R053	07/08/2025		Bond Future	12.4900	97.5398	12.3525	98.5466	1.100	0.0000	0.0000
2024/07/01	R053	07/08/2025	13.17 Call	Bond Future	8689.5700	8.6896	9336.6500	9.3367	7.447	0.0000	0.0000
2024/07/01	R053	07/08/2025	13.17 Put	Bond Future	3983.8900	3.9839	3624.0900	3.6241	9.031	0.0000	0.0000
2024/07/01	R186	01/08/2024		Bond Future	8.7492	104.9803	8.7075	105.0702	0.477	0.0000	0.0000
2024/07/01	R186	01/08/2024	8.69 Call	Bond Future	299.7100	0.2997	325.3000	0.3253	8.538	0.0000	0.0000
2024/07/01	R186	01/08/2024	8.69 Put	Bond Future	427.3000	0.4273	362.9900	0.3630	15.050	0.0000	0.0000
2024/07/01	R186	01/08/2024	8.70 Call	Bond Future	310.1100	0.3101	336.5200	0.3365	8.516	0.0000	0.0000
2024/07/01	R186	01/08/2024	8.70 Put	Bond Future	416.1200	0.4161	352.6300	0.3526	15.258	0.0000	0.0000
2024/07/01	R186	01/08/2024	8.68 Call	Bond Future	289.3900	0.2894	314.1700	0.3142	8.563	0.0000	0.0000
2024/07/01	R186	01/08/2024	8.68 Put	Bond Future	438.5600	0.4386	373.4400	0.3734	14.849	0.0000	0.0000
2024/07/01	R186	07/11/2024	9.13 Call	Bond Future	1167.8100	1.1678	1222.3400	1.2223	4.669	0.0000	0.0000
2024/07/01	R186	07/11/2024	9.13 Put	Bond Future	412.0700	0.4121	374.4500	0.3745	9.130	0.0000	0.0000
2024/07/01	R186	07/11/2024		Bond Future	8.7365	107.4397	8.6887	107.5319	0.546	0.0000	0.0000
2024/07/01	R186	07/11/2024	9.14 Call	Bond Future	1181.5900	1.1816	1236.4600	1.2365	4.644	0.0000	0.0000
2024/07/01	R186	07/11/2024	9.14 Put	Bond Future	406.7400	0.4067	369.4600	0.3695	9.166	0.0000	0.0000
2024/07/01	R186	07/11/2024	9.15 Call	Bond Future	1195.1800	1.1952	1250.4000	1.2504	4.620	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	
2024/07/01	R186	07/11/2024	9.15 Put	Bond Future	401.2300	0.4012	364.3000	0.3643	9.204	0.0000	0.0000
2024/07/01	R186	06/02/2025		Bond Future	8.7330	104.4472	8.6780	104.5417	0.630	0.0000	0.0000
2024/07/01	R186	06/02/2025	9.03 Call	Bond Future	1142.5800	1.1426	1194.1200	1.1941	4.511	0.0000	0.0000
2024/07/01	R186	06/02/2025	9.03 Put	Bond Future	634.4600	0.6345	591.5500	0.5916	6.763	0.0000	0.0000
2024/07/01	R186	08/05/2025		Bond Future	8.7437	106.6872	8.6790	106.7840	0.739	0.0000	0.0000
2024/07/01	R186	08/05/2025	8.47 Call	Bond Future	624.6100	0.6246	662.6900	0.6627	6.097	0.0000	0.0000
2024/07/01	R186	08/05/2025	8.47 Put	Bond Future	1035.4800	1.0355	976.7600	0.9768	5.671	0.0000	0.0000
2024/07/01	R186	07/08/2025		Bond Future	8.7864	103.6183	8.7086	103.7176	0.885	0.0000	0.0000
2024/07/01	R186	07/08/2025	9.68 Call	Bond Future	1475.8600	1.4759	1545.8300	1.5458	4.741	0.0000	0.0000
2024/07/01	R186	07/08/2025	9.68 Put	Bond Future	344.6700	0.3447	315.4000	0.3154	8.492	0.0000	0.0000
2024/07/01	R186	07/08/2025	10.25 Call	Bond Future	2025.6400	2.0256	2106.7800	2.1068	4.006	0.0000	0.0000
2024/07/01	R186	07/08/2025	10.25 Put	Bond Future	182.1000	0.1821	164.0000	0.1640	9.940	0.0000	0.0000
2024/07/01	R186	07/08/2025	9.22 Put	Bond Future	541.0300	0.5410	500.8900	0.5009	7.419	0.0000	0.0000
2024/07/01	R186	07/08/2025	9.22 Call	Bond Future	1092.1500	1.0922	1151.2500	1.1513	5.411	0.0000	0.0000
2024/07/01	R202	01/08/2024		Bond Future	262.0520	262.0520	261.8432	261.8432	0.080	0.0000	0.0000
2024/07/01	R202	07/11/2024		Bond Future	268.2605	268.2605	268.0470	268.0470	0.080	0.0000	0.0000
2024/07/01	R202	06/02/2025		Bond Future	268.9040	268.9040	268.6874	268.6874	0.081	0.0000	0.0000
2024/07/01	R202	06/02/2025	266.79 Call	Bond Future	2113.9900	2.1140	1897.4100	1.8974	10.245	0.0000	0.0000
2024/07/01	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	R202	08/05/2025		Bond Future	274.7358	274.7358	274.5154	274.5154	0.080	0.0000	0.0000
2024/07/01	R202	08/05/2025	272.31 Call	Bond Future	2425.8300	2.4258	2205.3900	2.2054	9.087	0.0000	0.0000
2024/07/01	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	R202	07/08/2025		Bond Future	275.2516	275.2516	275.0298	275.0298	0.081	0.0000	0.0000
2024/07/01	R202	07/08/2025	271.60 Call	Bond Future	3651.5600	3.6516	3429.7700	3.4298	6.074	0.0000	0.0000
2024/07/01	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	R209	01/08/2024		Bond Future	11.5245	68.8060	11.4120	69.3486	0.976	0.0000	0.0000
2024/07/01	R209	01/08/2024	11.79 Call	Bond Future	1793.3500	1.7934	2150.0300	2.1500	19.889	0.0000	0.0000
2024/07/01	R209	01/08/2024	11.79 Put	Bond Future	535.7300	0.5357	349.7400	0.3497	34.717	0.0000	0.0000
2024/07/01	R209	01/08/2024	11.80 Call	Bond Future	1826.4000	1.8264	2186.5800	2.1866	19.721	0.0000	0.0000
2024/07/01	R209	01/08/2024	11.80 Put	Bond Future	522.0500	0.5221	339.5600	0.3396	34.956	0.0000	0.0000
2024/07/01	R209	01/08/2024	11.78 Call	Bond Future	1760.5500	1.7606	2113.6900	2.1137	20.059	0.0000	0.0000
2024/07/01	R209	01/08/2024	11.78 Put	Bond Future	549.7000	0.5497	360.1700	0.3602	34.479	0.0000	0.0000
2024/07/01	R209	07/11/2024		Bond Future	11.6255	67.2607	11.5085	67.8162	1.006	0.0000	0.0000
2024/07/01	R209	07/11/2024	12.22 Call	Bond Future	3791.3800	3.7914	4173.0700	4.1731	10.067	0.0000	0.0000
2024/07/01	R209	07/11/2024	12.22 Put	Bond Future	1062.6800	1.0627	888.8800	0.8889	16.355	0.0000	0.0000
2024/07/01	R209	07/11/2024	12.23 Call	Bond Future	3823.9100	3.8239	4207.1200	4.2071	10.021	0.0000	0.0000
2024/07/01	R209	07/11/2024	12.23 Put	Bond Future	1050.6300	1.0506	878.3500	0.8784	16.398	0.0000	0.0000
2024/07/01	R209	07/11/2024	12.21 Call	Bond Future	3758.9400	3.7589	4139.0900	4.1391	10.113	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	
2024/07/01	R209	07/11/2024	12.21 Put	Bond Future	1074.8700	1.0749	899.5300	0.8995	16.313	0.0000	0.0000
2024/07/01	R209	06/02/2025		Bond Future	11.7268	68.7145	11.6054	69.2822	1.035	0.0000	0.0000
2024/07/01	R209	06/02/2025	12.44 Call	Bond Future	4737.4200	4.7374	5121.1300	5.1211	8.100	0.0000	0.0000
2024/07/01	R209	06/02/2025	12.44 Put	Bond Future	1530.8500	1.5309	1346.8300	1.3468	12.021	0.0000	0.0000
2024/07/01	R209	08/05/2025		Bond Future	11.8349	67.0314	11.7088	67.6115	1.065	0.0000	0.0000
2024/07/01	R209	08/05/2025	11.89 Call	Bond Future	3419.6200	3.4196	3723.2600	3.7233	8.879	0.0000	0.0000
2024/07/01	R209	08/05/2025	11.89 Put	Bond Future	3168.0000	3.1680	2891.5400	2.8915	8.727	0.0000	0.0000
2024/07/01	R209	07/08/2025		Bond Future	11.9529	68.4417	11.8219	69.0343	1.096	0.0000	0.0000
2024/07/01	R209	07/08/2025	12.68 Call	Bond Future	5739.6100	5.7396	6119.0600	6.1191	6.611	0.0000	0.0000
2024/07/01	R209	07/08/2025	12.68 Put	Bond Future	2576.1700	2.5762	2363.0000	2.3630	8.275	0.0000	0.0000
2024/07/01	R210	01/08/2024		Bond Future	238.3798	238.3798	237.9183	237.9183	0.194	0.0000	0.0000
2024/07/01	R210	07/11/2024		Bond Future	240.6879	240.6879	240.2161	240.2161	0.196	0.0000	0.0000
2024/07/01	R210	06/02/2025		Bond Future	245.9486	245.9486	245.4670	245.4670	0.196	0.0000	0.0000
2024/07/01	R210	06/02/2025	239.61 Call	Bond Future	6338.5900	6.3386	5857.0300	5.8570	7.597	0.0000	0.0000
2024/07/01	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	R210	08/05/2025		Bond Future	247.8680	247.8680	247.3778	247.3778	0.198	0.0000	0.0000
2024/07/01	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	R210	08/05/2025	248.03 Put	Bond Future	162.0100	0.1620	652.2000	0.6522	302.568	0.0000	0.0000
2024/07/01	R210	07/08/2025		Bond Future	253.1473	253.1473	252.6477	252.6477	0.197	0.0000	0.0000
2024/07/01	R210	07/08/2025	248.44 Call	Bond Future	4707.3000	4.7073	4207.6600	4.2077	10.614	0.0000	0.0000
2024/07/01	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	R213	01/08/2024		Bond Future	10.4330	86.9843	10.3609	87.2869	0.691	0.0000	0.0000
2024/07/01	R213	01/08/2024	10.87 Call	Bond Future	2165.1100	2.1651	2369.6800	2.3697	9.448	0.0000	0.0000
2024/07/01	R213	01/08/2024	10.87 Put	Bond Future	359.7100	0.3597	261.6800	0.2617	27.253	0.0000	0.0000
2024/07/01	R213	01/08/2024	10.88 Call	Bond Future	2197.9400	2.1979	2404.0900	2.4041	9.379	0.0000	0.0000
2024/07/01	R213	01/08/2024	10.88 Put	Bond Future	351.8000	0.3518	255.3500	0.2554	27.416	0.0000	0.0000
2024/07/01	R213	01/08/2024	10.86 Call	Bond Future	2132.5000	2.1325	2335.4500	2.3355	9.517	0.0000	0.0000
2024/07/01	R213	01/08/2024	10.86 Put	Bond Future	367.8700	0.3679	268.2200	0.2682	27.088	0.0000	0.0000
2024/07/01	R213	07/11/2024	11.22 Call	Bond Future	3491.7600	3.4918	3709.2700	3.7093	6.229	0.0000	0.0000
2024/07/01	R213	07/11/2024	11.22 Put	Bond Future	719.1500	0.7192	626.8300	0.6268	12.837	0.0000	0.0000
2024/07/01	R213	07/11/2024	11.23 Call	Bond Future	3521.6900	3.5217	3740.0900	3.7401	6.202	0.0000	0.0000
2024/07/01	R213	07/11/2024	11.23 Put	Bond Future	710.1500	0.7102	618.7200	0.6187	12.875	0.0000	0.0000
2024/07/01	R213	07/11/2024	11.21 Call	Bond Future	3462.0600	3.4621	3678.6900	3.6787	6.257	0.0000	0.0000
2024/07/01	R213	07/11/2024	11.21 Put	Bond Future	728.4100	0.7284	635.2100	0.6352	12.795	0.0000	0.0000
2024/07/01	R213	07/11/2024		Bond Future	10.5228	85.4609	10.4466	85.7707	0.724	0.0000	0.0000
2024/07/01	R213	06/02/2025		Bond Future	10.6201	87.3085	10.5398	87.6253	0.756	0.0000	0.0000
2024/07/01	R213	06/02/2025	11.35 Call	Bond Future	3965.2700	3.9653	4176.4800	4.1765	5.326	0.0000	0.0000
2024/07/01	R213	06/02/2025	11.35 Put	Bond Future	1153.3800	1.1534	1047.8400	1.0478	9.150	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	
2024/07/01	R213	08/05/2025		Bond Future	10.7210	85.6195	10.6362	85.9433	0.791	0.0000	0.0000
2024/07/01	R213	08/05/2025	10.52 Call	Bond Future	2214.9800	2.2150	2357.2800	2.3573	6.424	0.0000	0.0000
2024/07/01	R213	08/05/2025	10.52 Put	Bond Future	2985.2700	2.9853	2803.7400	2.8037	6.081	0.0000	0.0000
2024/07/01	R213	07/08/2025		Bond Future	10.8393	87.4224	10.7496	87.7534	0.828	0.0000	0.0000
2024/07/01	R213	07/08/2025	11.66 Call	Bond Future	4777.3700	4.7774	4989.8100	4.9898	4.447	0.0000	0.0000
2024/07/01	R213	07/08/2025	11.66 Put	Bond Future	1822.0800	1.8221	1703.5000	1.7035	6.508	0.0000	0.0000
2024/07/01	R214	01/08/2024	12.17 Call	Bond Future	1724.1200	1.7241	2136.2000	2.1362	23.901	0.0000	0.0000
2024/07/01	R214	01/08/2024	12.17 Put	Bond Future	601.6000	0.6016	379.0400	0.3790	36.995	0.0000	0.0000
2024/07/01	R214	01/08/2024	12.18 Call	Bond Future	1756.9800	1.7570	2173.2000	2.1732	23.690	0.0000	0.0000
2024/07/01	R214	01/08/2024	12.18 Put	Bond Future	586.5200	0.5865	368.1000	0.3681	37.240	0.0000	0.0000
2024/07/01	R214	01/08/2024	12.16 Call	Bond Future	1691.5200	1.6915	2099.4000	2.0994	24.113	0.0000	0.0000
2024/07/01	R214	01/08/2024	12.16 Put	Bond Future	617.0000	0.6170	390.2400	0.3902	36.752	0.0000	0.0000
2024/07/01	R214	01/08/2024		Bond Future	11.9393	63.9123	11.8118	64.5470	1.068	0.0000	0.0000
2024/07/01	R214	07/11/2024		Bond Future	12.0433	62.1028	11.9110	62.7524	1.099	0.0000	0.0000
2024/07/01	R214	07/11/2024	12.61 Call	Bond Future	3799.8900	3.7999	4246.1600	4.2462	11.744	0.0000	0.0000
2024/07/01	R214	07/11/2024	12.61 Put	Bond Future	1133.7500	1.1338	930.4100	0.9304	17.935	0.0000	0.0000
2024/07/01	R214	07/11/2024	12.62 Call	Bond Future	3832.6300	3.8326	4280.6700	4.2807	11.690	0.0000	0.0000
2024/07/01	R214	07/11/2024	12.62 Put	Bond Future	1121.0600	1.1211	919.4900	0.9195	17.980	0.0000	0.0000
2024/07/01	R214	07/11/2024	12.60 Call	Bond Future	3767.2500	3.7673	4211.7300	4.2117	11.799	0.0000	0.0000
2024/07/01	R214	07/11/2024	12.60 Put	Bond Future	1146.5800	1.1466	941.4500	0.9415	17.891	0.0000	0.0000
2024/07/01	R214	06/02/2025		Bond Future	12.1489	63.4453	12.0118	64.1092	1.129	0.0000	0.0000
2024/07/01	R214	06/02/2025	12.71 Call	Bond Future	4328.8800	4.3289	4763.2000	4.7632	10.033	0.0000	0.0000
2024/07/01	R214	06/02/2025	12.71 Put	Bond Future	1724.2300	1.7242	1494.6600	1.4947	13.314	0.0000	0.0000
2024/07/01	R214	06/02/2025	13.63 Call	Bond Future	7329.1800	7.3292	7869.0900	7.8691	7.367	0.0000	0.0000
2024/07/01	R214	06/02/2025	13.63 Put	Bond Future	813.2100	0.8132	689.2300	0.6892	15.246	0.0000	0.0000
2024/07/01	R214	06/02/2025	12.25 Put	Bond Future	2515.5700	2.5156	2210.6200	2.2106	12.123	0.0000	0.0000
2024/07/01	R214	06/02/2025	12.25 Call	Bond Future	2997.8400	2.9978	3356.7800	3.3568	11.973	0.0000	0.0000
2024/07/01	R214	06/02/2025	11.75 Put	Bond Future	3761.7800	3.7618	3361.7500	3.3618	10.634	0.0000	0.0000
2024/07/01	R214	06/02/2025	11.75 Call	Bond Future	1799.5000	1.7995	2063.3600	2.0634	14.663	0.0000	0.0000
2024/07/01	R214	08/05/2025		Bond Future	12.2543	61.4984	12.1123	62.1768	1.159	0.0000	0.0000
2024/07/01	R214	08/05/2025	12.40 Call	Bond Future	3786.9500	3.7870	4160.6000	4.1606	9.867	0.0000	0.0000
2024/07/01	R214	08/05/2025	12.40 Put	Bond Future	3102.8400	3.1028	2798.1600	2.7982	9.819	0.0000	0.0000
2024/07/01	R214	07/08/2025		Bond Future	12.3696	62.7925	12.2224	63.4854	1.190	0.0000	0.0000
2024/07/01	R214	07/08/2025	12.97 Call	Bond Future	5507.8800	5.5079	5943.8700	5.9439	7.916	0.0000	0.0000
2024/07/01	R214	07/08/2025	12.97 Put	Bond Future	2802.3700	2.8024	2545.4600	2.5455	9.168	0.0000	0.0000
2024/07/01	R248	01/08/2024		Bond Future	12.0404	78.1780	11.9178	78.9250	1.018	0.0000	0.0000
2024/07/01	R248	01/08/2024	12.31 Call	Bond Future	2281.6900	2.2817	2779.0700	2.7791	21.799	0.0000	0.0000
2024/07/01	R248	01/08/2024	12.31 Put	Bond Future	684.3200	0.6843	434.6800	0.4347	36.480	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	
2024/07/01	R248	01/08/2024	12.32 Call	Bond Future	2322.7300	2.3227	2824.7600	2.8248	21.614	0.0000	0.0000
2024/07/01	R248	01/08/2024	12.32 Put	Bond Future	667.2600	0.6673	422.2700	0.4223	36.716	0.0000	0.0000
2024/07/01	R248	01/08/2024	12.30 Call	Bond Future	2240.8600	2.2409	2733.5500	2.7336	21.987	0.0000	0.0000
2024/07/01	R248	01/08/2024	12.30 Put	Bond Future	701.6700	0.7017	447.3400	0.4473	36.246	0.0000	0.0000
2024/07/01	R248	07/11/2024		Bond Future	12.1474	75.5580	12.0199	76.3226	1.049	0.0000	0.0000
2024/07/01	R248	07/11/2024	12.79 Call	Bond Future	4895.3900	4.8954	5436.6800	5.4367	11.057	0.0000	0.0000
2024/07/01	R248	07/11/2024	12.79 Put	Bond Future	1240.4100	1.2404	1017.0500	1.0171	18.007	0.0000	0.0000
2024/07/01	R248	07/11/2024	12.80 Call	Bond Future	4935.7400	4.9357	5479.0200	5.4790	11.007	0.0000	0.0000
2024/07/01	R248	07/11/2024	12.80 Put	Bond Future	1226.4100	1.2264	1005.0400	1.0050	18.050	0.0000	0.0000
2024/07/01	R248	07/11/2024	12.78 Call	Bond Future	4855.1100	4.8551	5394.4000	5.3944	11.108	0.0000	0.0000
2024/07/01	R248	07/11/2024	12.78 Put	Bond Future	1254.5600	1.2546	1029.2000	1.0292	17.963	0.0000	0.0000
2024/07/01	R248	06/02/2025		Bond Future	12.2560	77.1912	12.1236	77.9727	1.080	0.0000	0.0000
2024/07/01	R248	06/02/2025	12.71 Call	Bond Future	4919.2300	4.9192	5408.3700	5.4084	9.943	0.0000	0.0000
2024/07/01	R248	06/02/2025	12.71 Put	Bond Future	2344.3700	2.3444	2052.1000	2.0521	12.467	0.0000	0.0000
2024/07/01	R248	08/05/2025		Bond Future	12.3641	74.3940	12.2268	75.1925	1.110	0.0000	0.0000
2024/07/01	R248	08/05/2025	12.60 Call	Bond Future	4875.7600	4.8758	5329.9400	5.3299	9.315	0.0000	0.0000
2024/07/01	R248	08/05/2025	12.60 Put	Bond Future	3538.2700	3.5383	3193.9800	3.1940	9.730	0.0000	0.0000
2024/07/01	R248	07/08/2025		Bond Future	12.4823	75.9591	12.3397	76.7746	1.142	0.0000	0.0000
2024/07/01	R248	07/08/2025	13.21 Call	Bond Future	7042.7900	7.0428	7572.0900	7.5721	7.515	0.0000	0.0000
2024/07/01	R248	07/08/2025	13.21 Put	Bond Future	3117.7400	3.1177	2831.5100	2.8315	9.181	0.0000	0.0000
2024/07/01	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/01	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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