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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/07/2024 TO 10/07/2024

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
2024/07/10	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/10	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/10	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/10	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/10	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/10	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/10	2025	01/08/2024		Bond Future	181.5346	181.5346	181.5097	0.014	0.0000	0.0000
2024/07/10	2025	07/11/2024		Bond Future	185.8363	185.8363	185.8115	0.013	0.0000	0.0000
2024/07/10	2029	01/08/2024		Bond Future	131.1231	131.1231	131.1134	0.007	0.0000	0.0000
2024/07/10	2029	07/11/2024		Bond Future	132.8285	132.8285	132.8189	0.007	0.0000	0.0000
2024/07/10	2029	06/02/2025		Bond Future	135.7344	135.7344	135.7257	0.006	0.0000	0.0000
2024/07/10	2029	06/02/2025	132.40 Call	Bond Future	3334.3800	3.3344	3325.6500	0.262	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	
2024/07/10	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	2029	08/05/2025		Bond Future	137.2456	137.2456	137.2385	137.2385	0.005	0.0000	0.0000
2024/07/10	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	2029	08/05/2025	137.85 Put	Bond Future	604.4300	0.6044	611.5500	0.6116	1.178	0.0000	0.0000
2024/07/10	2029	07/08/2025		Bond Future	140.1830	140.1830	140.1772	140.1772	0.004	0.0000	0.0000
2024/07/10	2029	07/08/2025	137.41 Call	Bond Future	2772.9700	2.7730	2767.1700	2.7672	0.209	0.0000	0.0000
2024/07/10	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	2030	01/08/2024	10.21 Put	Bond Future	169.4800	0.1695	113.4000	0.1134	33.089	0.0000	0.0000
2024/07/10	2030	01/08/2024	10.21 Call	Bond Future	1812.7800	1.8128	2067.6300	2.0676	14.059	0.0000	0.0000
2024/07/10	2030	01/08/2024	10.71 Put	Bond Future	23.9600	0.0240	13.7000	0.0137	42.821	0.0000	0.0000
2024/07/10	2030	01/08/2024	10.71 Call	Bond Future	3583.5600	3.5836	3884.2300	3.8842	8.390	0.0000	0.0000
2024/07/10	2030	01/08/2024	11.31 Call	Bond Future	5794.9700	5.7950	6105.0200	6.1050	5.350	0.0000	0.0000
2024/07/10	2030	01/08/2024	11.31 Put	Bond Future	1.6700	0.0017	0.7900	0.0008	52.695	0.0000	0.0000
2024/07/10	2030	01/08/2024		Bond Future	9.7915	92.6628	9.7134	92.9737	0.798	0.0000	0.0000
2024/07/10	2030	01/08/2024	10.38 Call	Bond Future	2390.5900	2.3906	2668.5700	2.6686	11.628	0.0000	0.0000
2024/07/10	2030	01/08/2024	10.38 Put	Bond Future	90.0500	0.0901	57.1000	0.0571	36.591	0.0000	0.0000
2024/07/10	2030	01/08/2024	10.39 Call	Bond Future	2425.7000	2.4257	2704.7300	2.7047	11.503	0.0000	0.0000
2024/07/10	2030	01/08/2024	10.39 Put	Bond Future	86.6800	0.0867	54.7800	0.0548	36.802	0.0000	0.0000
2024/07/10	2030	01/08/2024	10.37 Call	Bond Future	2355.6400	2.3556	2632.5100	2.6325	11.753	0.0000	0.0000
2024/07/10	2030	01/08/2024	10.37 Put	Bond Future	93.5900	0.0936	59.5300	0.0595	36.393	0.0000	0.0000
2024/07/10	2030	07/11/2024		Bond Future	9.8485	94.8339	9.7653	95.1525	0.845	0.0000	0.0000
2024/07/10	2030	07/11/2024	10.75 Call	Bond Future	3792.2900	3.7923	4049.5500	4.0496	6.784	0.0000	0.0000
2024/07/10	2030	07/11/2024	10.75 Put	Bond Future	425.7400	0.4257	364.4700	0.3645	14.391	0.0000	0.0000
2024/07/10	2030	07/11/2024	10.76 Call	Bond Future	3822.6500	3.8227	4080.6400	4.0806	6.749	0.0000	0.0000
2024/07/10	2030	07/11/2024	10.76 Put	Bond Future	419.6200	0.4196	359.0800	0.3591	14.427	0.0000	0.0000
2024/07/10	2030	07/11/2024	10.74 Call	Bond Future	3761.9900	3.7620	4018.5000	4.0185	6.818	0.0000	0.0000
2024/07/10	2030	07/11/2024	10.74 Put	Bond Future	431.9500	0.4320	369.9300	0.3699	14.358	0.0000	0.0000
2024/07/10	2030	07/11/2024	10.21 Put	Bond Future	909.4400	0.9094	797.2400	0.7972	12.337	0.0000	0.0000
2024/07/10	2030	07/11/2024	10.21 Call	Bond Future	2277.9100	2.2779	2484.2400	2.4842	9.058	0.0000	0.0000
2024/07/10	2030	07/11/2024	10.71 Put	Bond Future	451.2300	0.4512	386.9300	0.3869	14.250	0.0000	0.0000
2024/07/10	2030	07/11/2024	10.71 Call	Bond Future	3671.6400	3.6716	3925.8700	3.9259	6.924	0.0000	0.0000
2024/07/10	2030	07/11/2024	11.91 Call	Bond Future	7546.9700	7.5470	7853.0100	7.8530	4.055	0.0000	0.0000
2024/07/10	2030	07/11/2024	11.91 Put	Bond Future	68.5300	0.0685	56.0400	0.0560	18.226	0.0000	0.0000
2024/07/10	2030	06/02/2025		Bond Future	9.9118	92.8757	9.8232	93.2019	0.894	0.0000	0.0000
2024/07/10	2030	06/02/2025	10.68 Call	Bond Future	3693.6600	3.6937	3927.3300	3.9273	6.326	0.0000	0.0000
2024/07/10	2030	06/02/2025	10.68 Put	Bond Future	924.0200	0.9240	831.4900	0.8315	10.014	0.0000	0.0000
2024/07/10	2030	08/05/2025	11.86 Call	Bond Future	6821.9100	6.8219	7104.9400	7.1049	4.149	0.0000	0.0000
2024/07/10	2030	08/05/2025	11.86 Put	Bond Future	532.4200	0.5324	481.2500	0.4813	9.611	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	
2024/07/10	2030	08/05/2025	10.31 Put	Bond Future	1718.1700	1.7182	1581.3300	1.5813	7.964	0.0000	0.0000
2024/07/10	2030	08/05/2025	10.31 Call	Bond Future	2817.9300	2.8179	3015.2900	3.0153	7.004	0.0000	0.0000
2024/07/10	2030	08/05/2025	12.28 Call	Bond Future	7988.9600	7.9890	8286.5500	8.2866	3.725	0.0000	0.0000
2024/07/10	2030	08/05/2025	12.28 Put	Bond Future	356.3200	0.3563	319.7100	0.3197	10.274	0.0000	0.0000
2024/07/10	2030	08/05/2025	10.69 Put	Bond Future	1292.8100	1.2928	1183.5800	1.1836	8.449	0.0000	0.0000
2024/07/10	2030	08/05/2025	10.69 Call	Bond Future	3699.7500	3.6998	3924.7200	3.9247	6.081	0.0000	0.0000
2024/07/10	2030	08/05/2025		Bond Future	9.9954	94.8667	9.9008	95.2009	0.947	0.0000	0.0000
2024/07/10	2030	08/05/2025	9.93 Call	Bond Future	2047.8300	2.0478	2213.6000	2.2136	8.095	0.0000	0.0000
2024/07/10	2030	08/05/2025	9.93 Put	Bond Future	2278.6600	2.2787	2110.2300	2.1102	7.392	0.0000	0.0000
2024/07/10	2030	07/08/2025		Bond Future	10.0965	92.8629	9.9950	93.2053	1.006	0.0000	0.0000
2024/07/10	2030	07/08/2025	11.11 Call	Bond Future	4616.9100	4.6169	4858.8900	4.8589	5.241	0.0000	0.0000
2024/07/10	2030	07/08/2025	11.11 Put	Bond Future	1284.5500	1.2846	1184.2100	1.1842	7.811	0.0000	0.0000
2024/07/10	2030	07/08/2025	12.12 Call	Bond Future	7176.7500	7.1768	7461.7100	7.4617	3.971	0.0000	0.0000
2024/07/10	2030	07/08/2025	12.12 Put	Bond Future	669.5600	0.6696	612.2000	0.6122	8.567	0.0000	0.0000
2024/07/10	2030	07/08/2025	10.48 Put	Bond Future	1899.2600	1.8993	1760.9600	1.7610	7.282	0.0000	0.0000
2024/07/10	2030	07/08/2025	10.48 Call	Bond Future	3177.9100	3.1779	3381.9300	3.3819	6.420	0.0000	0.0000
2024/07/10	2032	01/08/2024	12.54 Call	Bond Future	9010.4200	9.0104	9361.1500	9.3612	3.892	0.0000	0.0000
2024/07/10	2032	01/08/2024	12.54 Put	Bond Future	0.9200	0.0009	0.4600	0.0005	50.000	0.0000	0.0000
2024/07/10	2032	01/08/2024	11.66 Call	Bond Future	5273.0900	5.2731	5613.4700	5.6135	6.455	0.0000	0.0000
2024/07/10	2032	01/08/2024	11.66 Put	Bond Future	28.4100	0.0284	17.6000	0.0176	38.050	0.0000	0.0000
2024/07/10	2032	01/08/2024	11.50 Put	Bond Future	48.0900	0.0481	30.7900	0.0308	35.974	0.0000	0.0000
2024/07/10	2032	01/08/2024	11.50 Call	Bond Future	4583.4900	4.5835	4917.3800	4.9174	7.285	0.0000	0.0000
2024/07/10	2032	01/08/2024	10.95 Call	Bond Future	2301.8100	2.3018	2578.6000	2.5786	12.025	0.0000	0.0000
2024/07/10	2032	01/08/2024	10.95 Put	Bond Future	265.1300	0.2651	190.7300	0.1907	28.062	0.0000	0.0000
2024/07/10	2032	01/08/2024	11.11 Put	Bond Future	164.9000	0.1649	114.6800	0.1147	30.455	0.0000	0.0000
2024/07/10	2032	01/08/2024	11.11 Call	Bond Future	2938.2900	2.9383	3239.2600	3.2393	10.243	0.0000	0.0000
2024/07/10	2032	01/08/2024	11.61 Put	Bond Future	33.5000	0.0335	20.9600	0.0210	37.433	0.0000	0.0000
2024/07/10	2032	01/08/2024	11.61 Call	Bond Future	5057.3700	5.0574	5396.0200	5.3960	6.696	0.0000	0.0000
2024/07/10	2032	01/08/2024	12.31 Call	Bond Future	8050.3200	8.0503	8400.1300	8.4001	4.345	0.0000	0.0000
2024/07/10	2032	01/08/2024	12.31 Put	Bond Future	3.0100	0.0030	1.6300	0.0016	45.847	0.0000	0.0000
2024/07/10	2032	01/08/2024	11.14 Call	Bond Future	3061.2600	3.0613	3365.9100	3.3659	9.952	0.0000	0.0000
2024/07/10	2032	01/08/2024	11.14 Put	Bond Future	150.6400	0.1506	104.1000	0.1041	30.895	0.0000	0.0000
2024/07/10	2032	01/08/2024	11.15 Call	Bond Future	3102.4300	3.1024	3408.2700	3.4083	9.858	0.0000	0.0000
2024/07/10	2032	01/08/2024	11.15 Put	Bond Future	146.1300	0.1461	100.7800	0.1008	31.034	0.0000	0.0000
2024/07/10	2032	01/08/2024	11.13 Call	Bond Future	3020.1300	3.0201	3323.5900	3.3236	10.048	0.0000	0.0000
2024/07/10	2032	01/08/2024	11.13 Put	Bond Future	155.2200	0.1552	107.4900	0.1075	30.750	0.0000	0.0000
2024/07/10	2032	01/08/2024		Bond Future	10.5167	91.1493	10.4433	91.5005	0.698	0.0000	0.0000
2024/07/10	2032	07/11/2024	11.48 Call	Bond Future	4574.8700	4.5749	4857.8200	4.8578	6.185	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	
2024/07/10	2032	07/11/2024	11.48 Put	Bond Future	617.6400	0.6176	540.8800	0.5409	12.428	0.0000	0.0000
2024/07/10	2032	07/11/2024	11.49 Call	Bond Future	4610.4800	4.6105	4894.2600	4.8943	6.155	0.0000	0.0000
2024/07/10	2032	07/11/2024	11.49 Put	Bond Future	609.5000	0.6095	533.5700	0.5336	12.458	0.0000	0.0000
2024/07/10	2032	07/11/2024	11.47 Call	Bond Future	4539.4800	4.5395	4821.5700	4.8216	6.214	0.0000	0.0000
2024/07/10	2032	07/11/2024	11.47 Put	Bond Future	626.0400	0.6260	548.4200	0.5484	12.399	0.0000	0.0000
2024/07/10	2032	07/11/2024		Bond Future	10.6023	89.1176	10.5251	89.4773	0.729	0.0000	0.0000
2024/07/10	2032	07/11/2024	11.11 Put	Bond Future	1000.6100	1.0006	887.6600	0.8877	11.288	0.0000	0.0000
2024/07/10	2032	07/11/2024	11.11 Call	Bond Future	3318.0000	3.3180	3564.7600	3.5648	7.437	0.0000	0.0000
2024/07/10	2032	07/11/2024	11.61 Put	Bond Future	519.1200	0.5191	452.6500	0.4527	12.804	0.0000	0.0000
2024/07/10	2032	07/11/2024	11.61 Call	Bond Future	5042.9200	5.0429	5336.1600	5.3362	5.815	0.0000	0.0000
2024/07/10	2032	07/11/2024	12.95 Call	Bond Future	10141.4600	10.1415	10491.4700	10.4915	3.451	0.0000	0.0000
2024/07/10	2032	07/11/2024	12.95 Put	Bond Future	54.9000	0.0549	45.2000	0.0452	17.668	0.0000	0.0000
2024/07/10	2032	07/11/2024	13.36 Call	Bond Future	11714.2100	11.7142	12069.6000	12.0696	3.034	0.0000	0.0000
2024/07/10	2032	07/11/2024	13.36 Put	Bond Future	22.0300	0.0220	17.7100	0.0177	19.610	0.0000	0.0000
2024/07/10	2032	07/11/2024	11.64 Put	Bond Future	498.6100	0.4986	434.3400	0.4343	12.890	0.0000	0.0000
2024/07/10	2032	07/11/2024	11.64 Call	Bond Future	5152.4600	5.1525	5447.9000	5.4479	5.734	0.0000	0.0000
2024/07/10	2032	06/02/2025		Bond Future	10.6914	91.0456	10.6101	91.4138	0.760	0.0000	0.0000
2024/07/10	2032	06/02/2025	11.72 Call	Bond Future	5440.2100	5.4402	5720.9600	5.7210	5.161	0.0000	0.0000
2024/07/10	2032	06/02/2025	11.72 Put	Bond Future	942.4500	0.9425	854.9800	0.8550	9.281	0.0000	0.0000
2024/07/10	2032	08/05/2025		Bond Future	10.7899	88.8309	10.7043	89.2080	0.793	0.0000	0.0000
2024/07/10	2032	08/05/2025	10.91 Call	Bond Future	3202.8100	3.2028	3407.2900	3.4073	6.384	0.0000	0.0000
2024/07/10	2032	08/05/2025	10.91 Put	Bond Future	2676.7100	2.6767	2504.1400	2.5041	6.447	0.0000	0.0000
2024/07/10	2032	07/08/2025		Bond Future	10.9004	90.7091	10.8102	91.0951	0.827	0.0000	0.0000
2024/07/10	2032	07/08/2025	12.01 Call	Bond Future	6356.4400	6.3564	6629.6100	6.6296	4.298	0.0000	0.0000
2024/07/10	2032	07/08/2025	12.01 Put	Bond Future	1778.7300	1.7787	1665.9100	1.6659	6.343	0.0000	0.0000
2024/07/10	2033	01/08/2024		Bond Future	124.1415	124.1415	124.1350	124.1350	0.005	0.0000	0.0000
2024/07/10	2033	07/11/2024		Bond Future	125.5829	125.5829	125.5767	125.5767	0.005	0.0000	0.0000
2024/07/10	2033	06/02/2025		Bond Future	128.3304	128.3304	128.3251	128.3251	0.004	0.0000	0.0000
2024/07/10	2033	06/02/2025	124.94 Call	Bond Future	3390.3800	3.3904	3385.1200	3.3851	0.155	0.0000	0.0000
2024/07/10	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	2033	08/05/2025		Bond Future	129.5806	129.5806	129.5769	129.5769	0.003	0.0000	0.0000
2024/07/10	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	2033	08/05/2025	130.62 Put	Bond Future	1039.4000	1.0394	1043.0800	1.0431	0.354	0.0000	0.0000
2024/07/10	2033	07/08/2025		Bond Future	132.3541	132.3541	132.3517	132.3517	0.002	0.0000	0.0000
2024/07/10	2033	07/08/2025	128.65 Call	Bond Future	3704.0600	3.7041	3701.6900	3.7017	0.064	0.0000	0.0000
2024/07/10	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	2037	01/08/2024	13.82 Call	Bond Future	11627.2700	11.6273	11872.4200	11.8724	2.108	0.0000	0.0000
2024/07/10	2037	01/08/2024	13.82 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	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	
2024/07/10	2037	01/08/2024	13.17 Call	Bond Future	8636.7200	8.6367	8881.4800	8.8815	2.834	0.0000	0.0000
2024/07/10	2037	01/08/2024	13.17 Put	Bond Future	0.9100	0.0009	0.5100	0.0005	43.956	0.0000	0.0000
2024/07/10	2037	01/08/2024		Bond Future	11.4968	80.5257	11.4531	80.7709	0.380	0.0000	0.0000
2024/07/10	2037	01/08/2024	12.10 Call	Bond Future	3406.2200	3.4062	3619.8800	3.6199	6.273	0.0000	0.0000
2024/07/10	2037	01/08/2024	12.10 Put	Bond Future	127.2000	0.1272	95.7000	0.0957	24.764	0.0000	0.0000
2024/07/10	2037	01/08/2024	12.11 Call	Bond Future	3454.0100	3.4540	3668.6600	3.6687	6.215	0.0000	0.0000
2024/07/10	2037	01/08/2024	12.11 Put	Bond Future	122.2700	0.1223	91.7600	0.0918	24.953	0.0000	0.0000
2024/07/10	2037	01/08/2024	12.09 Call	Bond Future	3358.5300	3.3585	3571.1700	3.5712	6.331	0.0000	0.0000
2024/07/10	2037	01/08/2024	12.09 Put	Bond Future	132.2800	0.1323	99.7600	0.0998	24.584	0.0000	0.0000
2024/07/10	2037	07/11/2024		Bond Future	11.5955	82.4125	11.5500	82.6637	0.392	0.0000	0.0000
2024/07/10	2037	07/11/2024	12.58 Call	Bond Future	5873.4900	5.8735	6070.8200	6.0708	3.360	0.0000	0.0000
2024/07/10	2037	07/11/2024	12.58 Put	Bond Future	704.2400	0.7042	650.3800	0.6504	7.648	0.0000	0.0000
2024/07/10	2037	07/11/2024	12.59 Call	Bond Future	5914.8000	5.9148	6112.6700	6.1127	3.345	0.0000	0.0000
2024/07/10	2037	07/11/2024	12.59 Put	Bond Future	695.5400	0.6955	642.2200	0.6422	7.666	0.0000	0.0000
2024/07/10	2037	07/11/2024	12.57 Call	Bond Future	5832.3700	5.8324	6029.1600	6.0292	3.374	0.0000	0.0000
2024/07/10	2037	07/11/2024	12.57 Put	Bond Future	713.1700	0.7132	658.7700	0.6588	7.628	0.0000	0.0000
2024/07/10	2037	06/02/2025		Bond Future	11.6961	79.9347	11.6487	80.1920	0.406	0.0000	0.0000
2024/07/10	2037	06/02/2025	12.76 Call	Bond Future	6669.1100	6.6691	6861.8900	6.8619	2.891	0.0000	0.0000
2024/07/10	2037	06/02/2025	12.76 Put	Bond Future	1195.1100	1.1951	1130.5600	1.1306	5.401	0.0000	0.0000
2024/07/10	2037	08/05/2025		Bond Future	11.8091	81.6478	11.7596	81.9114	0.419	0.0000	0.0000
2024/07/10	2037	08/05/2025	12.25 Call	Bond Future	5056.0500	5.0561	5214.3000	5.2143	3.130	0.0000	0.0000
2024/07/10	2037	08/05/2025	12.25 Put	Bond Future	2760.0700	2.7601	2654.6700	2.6547	3.819	0.0000	0.0000
2024/07/10	2037	08/05/2025	13.35 Put	Bond Future	1318.5400	1.3185	1260.0800	1.2601	4.434	0.0000	0.0000
2024/07/10	2037	08/05/2025	13.35 Call	Bond Future	8944.2300	8.9442	9149.4200	9.1494	2.294	0.0000	0.0000
2024/07/10	2037	08/05/2025	12.55 Put	Bond Future	2256.8200	2.2568	2166.5000	2.1665	4.002	0.0000	0.0000
2024/07/10	2037	08/05/2025	12.55 Call	Bond Future	6061.2900	6.0613	6234.6200	6.2346	2.860	0.0000	0.0000
2024/07/10	2037	08/05/2025	13.30 Put	Bond Future	1363.3000	1.3633	1303.1900	1.3032	4.409	0.0000	0.0000
2024/07/10	2037	08/05/2025	13.30 Call	Bond Future	8758.4300	8.7584	8961.9700	8.9620	2.324	0.0000	0.0000
2024/07/10	2037	07/08/2025		Bond Future	11.9336	79.1128	11.8819	79.3829	0.433	0.0000	0.0000
2024/07/10	2037	07/08/2025	13.01 Call	Bond Future	7671.1100	7.6711	7858.2600	7.8583	2.440	0.0000	0.0000
2024/07/10	2037	07/08/2025	13.01 Put	Bond Future	2330.8500	2.3309	2247.8600	2.2479	3.561	0.0000	0.0000
2024/07/10	2038	01/08/2024		Bond Future	133.8981	133.8981	134.0408	134.0408	0.107	0.0000	0.0000
2024/07/10	2038	07/11/2024		Bond Future	137.0709	137.0709	137.2176	137.2176	0.107	0.0000	0.0000
2024/07/10	2038	06/02/2025		Bond Future	137.9519	137.9519	138.1033	138.1033	0.110	0.0000	0.0000
2024/07/10	2038	06/02/2025	135.23 Call	Bond Future	2721.9300	2.7219	2873.3300	2.8733	5.562	0.0000	0.0000
2024/07/10	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	2038	08/05/2025		Bond Future	140.9430	140.9430	141.0991	141.0991	0.111	0.0000	0.0000
2024/07/10	2038	08/05/2025	139.68 Call	Bond Future	1262.9700	1.2630	1419.1100	1.4191	12.363	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	
2024/07/10	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	2038	07/08/2025		Bond Future	141.7968	141.7968	141.9588	141.9588	0.114	0.0000	0.0000
2024/07/10	2038	07/08/2025	139.56 Call	Bond Future	2236.8400	2.2368	2398.8000	2.3988	7.241	0.0000	0.0000
2024/07/10	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	2040	01/08/2024	12.28 Put	Bond Future	168.7000	0.1687	134.6400	0.1346	20.190	0.0000	0.0000
2024/07/10	2040	01/08/2024	12.28 Call	Bond Future	3356.5700	3.3566	3524.8300	3.5248	5.013	0.0000	0.0000
2024/07/10	2040	01/08/2024	12.88 Call	Bond Future	6474.3800	6.4744	6672.6400	6.6726	3.062	0.0000	0.0000
2024/07/10	2040	01/08/2024	12.88 Put	Bond Future	13.2500	0.0133	9.1900	0.0092	30.642	0.0000	0.0000
2024/07/10	2040	01/08/2024	13.48 Call	Bond Future	9523.5800	9.5236	9725.6100	9.7256	2.121	0.0000	0.0000
2024/07/10	2040	01/08/2024	13.48 Put	Bond Future	0.7200	0.0007	0.4300	0.0004	40.278	0.0000	0.0000
2024/07/10	2040	01/08/2024	12.95 Put	Bond Future	9.5700	0.0096	6.5200	0.0065	31.870	0.0000	0.0000
2024/07/10	2040	01/08/2024	12.95 Call	Bond Future	6838.4800	6.8385	7037.7500	7.0378	2.914	0.0000	0.0000
2024/07/10	2040	01/08/2024		Bond Future	11.7322	80.8399	11.6986	81.0422	0.287	0.0000	0.0000
2024/07/10	2040	01/08/2024	12.33 Call	Bond Future	3608.2300	3.6082	3781.2600	3.7813	4.795	0.0000	0.0000
2024/07/10	2040	01/08/2024	12.33 Put	Bond Future	139.0900	0.1391	109.8000	0.1098	21.058	0.0000	0.0000
2024/07/10	2040	01/08/2024	12.34 Call	Bond Future	3658.9600	3.6590	3832.8800	3.8329	4.753	0.0000	0.0000
2024/07/10	2040	01/08/2024	12.34 Put	Bond Future	133.7600	0.1338	105.3600	0.1054	21.232	0.0000	0.0000
2024/07/10	2040	01/08/2024	12.32 Call	Bond Future	3557.6200	3.5576	3729.7400	3.7297	4.838	0.0000	0.0000
2024/07/10	2040	01/08/2024	12.32 Put	Bond Future	144.6100	0.1446	114.4100	0.1144	20.884	0.0000	0.0000
2024/07/10	2040	07/11/2024	12.85 Call	Bond Future	6410.9200	6.4109	6573.1600	6.5732	2.531	0.0000	0.0000
2024/07/10	2040	07/11/2024	12.85 Put	Bond Future	727.6700	0.7277	682.6200	0.6826	6.191	0.0000	0.0000
2024/07/10	2040	07/11/2024	12.86 Call	Bond Future	6454.7500	6.4548	6617.4400	6.6174	2.520	0.0000	0.0000
2024/07/10	2040	07/11/2024	12.86 Put	Bond Future	718.7500	0.7188	674.1500	0.6742	6.205	0.0000	0.0000
2024/07/10	2040	07/11/2024	12.84 Call	Bond Future	6367.2600	6.3673	6529.0600	6.5291	2.541	0.0000	0.0000
2024/07/10	2040	07/11/2024	12.84 Put	Bond Future	736.8200	0.7368	691.3300	0.6913	6.174	0.0000	0.0000
2024/07/10	2040	07/11/2024		Bond Future	11.8328	82.7340	11.7978	82.9413	0.296	0.0000	0.0000
2024/07/10	2040	07/11/2024	12.10 Put	Bond Future	1794.9600	1.7950	1706.0700	1.7061	4.952	0.0000	0.0000
2024/07/10	2040	07/11/2024	12.10 Call	Bond Future	3350.7600	3.3508	3469.1600	3.4692	3.534	0.0000	0.0000
2024/07/10	2040	07/11/2024	12.60 Call	Bond Future	5334.0500	5.3341	5484.0900	5.4841	2.813	0.0000	0.0000
2024/07/10	2040	07/11/2024	12.60 Put	Bond Future	988.6300	0.9886	931.3800	0.9314	5.791	0.0000	0.0000
2024/07/10	2040	07/11/2024	13.15 Call	Bond Future	7741.8400	7.7418	7915.7900	7.9158	2.247	0.0000	0.0000
2024/07/10	2040	07/11/2024	13.15 Put	Bond Future	501.0900	0.5011	467.7500	0.4678	6.653	0.0000	0.0000
2024/07/10	2040	06/02/2025		Bond Future	11.9347	80.0125	11.8983	80.2250	0.305	0.0000	0.0000
2024/07/10	2040	06/02/2025	12.95 Call	Bond Future	6927.4400	6.9274	7083.1000	7.0831	2.247	0.0000	0.0000
2024/07/10	2040	06/02/2025	12.95 Put	Bond Future	1340.2800	1.3403	1283.4700	1.2835	4.239	0.0000	0.0000
2024/07/10	2040	08/05/2025	12.75 Put	Bond Future	2491.1700	2.4912	2413.5600	2.4136	3.115	0.0000	0.0000
2024/07/10	2040	08/05/2025	12.75 Call	Bond Future	6359.0000	6.3590	6499.2500	6.4993	2.206	0.0000	0.0000
2024/07/10	2040	08/05/2025	13.50 Put	Bond Future	1513.7800	1.5138	1461.5500	1.4616	3.450	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	
2024/07/10	2040	08/05/2025	13.50 Call	Bond Future	9201.1200	9.2011	9366.7500	9.3668	1.800	0.0000	0.0000
2024/07/10	2040	08/05/2025	13.43 Put	Bond Future	1585.0100	1.5850	1530.7700	1.5308	3.422	0.0000	0.0000
2024/07/10	2040	08/05/2025	13.43 Call	Bond Future	8928.7100	8.9287	9092.3300	9.0923	1.833	0.0000	0.0000
2024/07/10	2040	08/05/2025		Bond Future	12.0479	81.7271	12.0099	81.9449	0.315	0.0000	0.0000
2024/07/10	2040	08/05/2025	12.63 Call	Bond Future	5926.6800	5.9267	6062.0500	6.0621	2.284	0.0000	0.0000
2024/07/10	2040	08/05/2025	12.63 Put	Bond Future	2699.1300	2.6991	2616.6400	2.6166	3.056	0.0000	0.0000
2024/07/10	2040	07/08/2025		Bond Future	12.1718	78.9428	12.1321	79.1663	0.326	0.0000	0.0000
2024/07/10	2040	07/08/2025	13.29 Call	Bond Future	8378.5000	8.3785	8533.3700	8.5334	1.848	0.0000	0.0000
2024/07/10	2040	07/08/2025	13.29 Put	Bond Future	2457.9000	2.4579	2389.3200	2.3893	2.790	0.0000	0.0000
2024/07/10	2044	01/08/2024	13.00 Call	Bond Future	6870.1200	6.8701	6887.9500	6.8880	0.260	0.0000	0.0000
2024/07/10	2044	01/08/2024	13.00 Put	Bond Future	10.8500	0.0109	8.9400	0.0089	17.604	0.0000	0.0000
2024/07/10	2044	01/08/2024	13.25 Call	Bond Future	8153.9600	8.1540	8172.9800	8.1730	0.233	0.0000	0.0000
2024/07/10	2044	01/08/2024	13.25 Put	Bond Future	3.3800	0.0034	2.6600	0.0027	21.302	0.0000	0.0000
2024/07/10	2044	01/08/2024	12.29 Call	Bond Future	3171.2500	3.1713	3174.3800	3.1744	0.099	0.0000	0.0000
2024/07/10	2044	01/08/2024	12.29 Put	Bond Future	210.4100	0.2104	193.8000	0.1938	7.894	0.0000	0.0000
2024/07/10	2044	01/08/2024	12.30 Call	Bond Future	3220.9900	3.2210	3224.4900	3.2245	0.109	0.0000	0.0000
2024/07/10	2044	01/08/2024	12.30 Put	Bond Future	202.7400	0.2027	186.5000	0.1865	8.010	0.0000	0.0000
2024/07/10	2044	01/08/2024	12.28 Call	Bond Future	3121.7000	3.1217	3124.4600	3.1245	0.088	0.0000	0.0000
2024/07/10	2044	01/08/2024	12.28 Put	Bond Future	218.3300	0.2183	201.3500	0.2014	7.777	0.0000	0.0000
2024/07/10	2044	01/08/2024		Bond Future	11.7910	77.1153	11.7878	77.1350	0.027	0.0000	0.0000
2024/07/10	2044	07/11/2024		Bond Future	11.8867	78.9222	11.8834	78.9425	0.028	0.0000	0.0000
2024/07/10	2044	07/11/2024	12.91 Call	Bond Future	6491.2000	6.4912	6500.5000	6.5005	0.143	0.0000	0.0000
2024/07/10	2044	07/11/2024	12.91 Put	Bond Future	696.1100	0.6961	685.0500	0.6851	1.589	0.0000	0.0000
2024/07/10	2044	07/11/2024	12.92 Call	Bond Future	6535.6300	6.5356	6545.0100	6.5450	0.144	0.0000	0.0000
2024/07/10	2044	07/11/2024	12.92 Put	Bond Future	687.5400	0.6875	676.5600	0.6766	1.597	0.0000	0.0000
2024/07/10	2044	07/11/2024	12.90 Call	Bond Future	6446.8100	6.4468	6456.0200	6.4560	0.143	0.0000	0.0000
2024/07/10	2044	07/11/2024	12.90 Put	Bond Future	704.7900	0.7048	693.6400	0.6936	1.582	0.0000	0.0000
2024/07/10	2044	07/11/2024	12.50 Call	Bond Future	4721.1800	4.7212	4726.9200	4.7269	0.122	0.0000	0.0000
2024/07/10	2044	07/11/2024	12.50 Put	Bond Future	1157.7900	1.1578	1143.1700	1.1432	1.263	0.0000	0.0000
2024/07/10	2044	06/02/2025	13.75 Call	Bond Future	10166.0500	10.1661	10179.5000	10.1795	0.132	0.0000	0.0000
2024/07/10	2044	06/02/2025	13.75 Put	Bond Future	734.8800	0.7349	726.7700	0.7268	1.104	0.0000	0.0000
2024/07/10	2044	06/02/2025	12.50 Put	Bond Future	2114.4700	2.1145	2099.5700	2.0996	0.705	0.0000	0.0000
2024/07/10	2044	06/02/2025	12.50 Call	Bond Future	5091.9700	5.0920	5098.6300	5.0986	0.131	0.0000	0.0000
2024/07/10	2044	06/02/2025	12.00 Put	Bond Future	3234.0500	3.2341	3216.1000	3.2161	0.555	0.0000	0.0000
2024/07/10	2044	06/02/2025	12.00 Call	Bond Future	3333.1500	3.3332	3336.7600	3.3368	0.108	0.0000	0.0000
2024/07/10	2044	06/02/2025		Bond Future	11.9833	76.2435	11.9797	76.2651	0.030	0.0000	0.0000
2024/07/10	2044	06/02/2025	13.02 Call	Bond Future	7142.7800	7.1428	7152.5500	7.1526	0.137	0.0000	0.0000
2024/07/10	2044	06/02/2025	13.02 Put	Bond Future	1358.4000	1.3584	1346.6100	1.3466	0.868	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	
2024/07/10	2044	08/05/2025		Bond Future	12.0900	77.8772	12.0861	77.9000	0.032	0.0000	0.0000
2024/07/10	2044	08/05/2025	12.72 Call	Bond Future	6232.7500	6.2328	6241.1400	6.2411	0.135	0.0000	0.0000
2024/07/10	2044	08/05/2025	12.72 Put	Bond Future	2680.3600	2.6804	2665.9900	2.6660	0.536	0.0000	0.0000
2024/07/10	2044	07/08/2025		Bond Future	12.2063	75.1368	12.2021	75.1610	0.034	0.0000	0.0000
2024/07/10	2044	07/08/2025	13.34 Call	Bond Future	8599.0900	8.5991	8610.8300	8.6108	0.137	0.0000	0.0000
2024/07/10	2044	07/08/2025	13.34 Put	Bond Future	2500.2400	2.5002	2487.8600	2.4879	0.495	0.0000	0.0000
2024/07/10	2046	01/08/2024		Bond Future	116.7762	116.7762	116.7710	116.7710	0.004	0.0000	0.0000
2024/07/10	2046	07/11/2024		Bond Future	117.3406	117.3406	117.3357	117.3357	0.004	0.0000	0.0000
2024/07/10	2046	06/02/2025		Bond Future	119.9074	119.9074	119.9033	119.9033	0.003	0.0000	0.0000
2024/07/10	2046	06/02/2025	114.01 Call	Bond Future	5897.3600	5.8974	5893.2900	5.8933	0.069	0.0000	0.0000
2024/07/10	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	2046	08/05/2025		Bond Future	120.2564	120.2564	120.2541	120.2541	0.002	0.0000	0.0000
2024/07/10	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	2046	08/05/2025	121.97 Put	Bond Future	1713.5900	1.7136	1715.9000	1.7159	0.135	0.0000	0.0000
2024/07/10	2046	07/08/2025		Bond Future	122.8290	122.8290	122.8279	122.8279	0.001	0.0000	0.0000
2024/07/10	2046	07/08/2025	118.69 Call	Bond Future	4138.9500	4.1390	4137.8600	4.1379	0.026	0.0000	0.0000
2024/07/10	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	2050	01/08/2024		Bond Future	115.9499	115.9499	115.3594	115.3594	0.509	0.0000	0.0000
2024/07/10	2050	07/11/2024		Bond Future	118.6977	118.6977	118.0937	118.0937	0.509	0.0000	0.0000
2024/07/10	2050	06/02/2025		Bond Future	118.9346	118.9346	118.3185	118.3185	0.518	0.0000	0.0000
2024/07/10	2050	06/02/2025	115.60 Call	Bond Future	3334.5900	3.3346	2718.4500	2.7185	18.477	0.0000	0.0000
2024/07/10	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	2050	08/05/2025		Bond Future	121.5134	121.5134	120.8851	120.8851	0.517	0.0000	0.0000
2024/07/10	2050	08/05/2025	121.16 Call	Bond Future	353.3900	0.3534	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/10	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	274.9500	0.2750	100.000	0.0000	0.0000
2024/07/10	2050	07/08/2025		Bond Future	121.7026	121.7026	121.0630	121.0630	0.526	0.0000	0.0000
2024/07/10	2050	07/08/2025	119.89 Call	Bond Future	1812.6300	1.8126	1172.9500	1.1730	35.290	0.0000	0.0000
2024/07/10	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	AL37	01/08/2024		Index Future	992.8730	992.8730	995.8570	995.8570	0.301	0.0000	0.0000
2024/07/10	AL37	07/11/2024		Index Future	1016.1390	1016.1390	1019.1940	1019.1940	0.301	0.0000	0.0000
2024/07/10	AL37	06/02/2025		Index Future	1038.1380	1038.1380	1041.2620	1041.2620	0.301	0.0000	0.0000
2024/07/10	AL37	08/05/2025		Index Future	1060.4330	1060.4330	1063.6270	1063.6270	0.301	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	
2024/07/10	AL37	07/08/2025		Index Future	1082.9210	1082.9210	1086.1870	1086.1870	0.302	0.0000	0.0000
2024/07/10	AL7T	01/08/2024		Index Future	1174.3760	1174.3760	1178.3210	1178.3210	0.336	0.0000	0.0000
2024/07/10	AL7T	07/11/2024		Index Future	1201.8960	1201.8960	1205.9340	1205.9340	0.336	0.0000	0.0000
2024/07/10	AL7T	06/02/2025		Index Future	1227.9170	1227.9170	1232.0450	1232.0450	0.336	0.0000	0.0000
2024/07/10	AL7T	08/05/2025		Index Future	1254.2870	1254.2870	1258.5080	1258.5080	0.337	0.0000	0.0000
2024/07/10	AL7T	07/08/2025		Index Future	1280.8860	1280.8860	1285.2010	1285.2010	0.337	0.0000	0.0000
2024/07/10	ALBI	01/08/2024		Index Future	1017.2250	1017.2250	1019.5980	1019.5980	0.233	0.0000	0.0000
2024/07/10	ALBI	07/11/2024		Index Future	1041.0620	1041.0620	1043.4920	1043.4920	0.233	0.0000	0.0000
2024/07/10	ALBI	06/02/2025		Index Future	1063.6010	1063.6010	1066.0860	1066.0860	0.234	0.0000	0.0000
2024/07/10	ALBI	08/05/2025		Index Future	1086.4420	1086.4420	1088.9840	1088.9840	0.234	0.0000	0.0000
2024/07/10	ALBI	07/08/2025		Index Future	1109.4820	1109.4820	1112.0820	1112.0820	0.234	0.0000	0.0000
2024/07/10	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/07/10	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	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	
2024/07/10	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/10	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/10	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/07/10	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/10	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/10	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/10	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/10	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/10	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/10	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/10	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/10	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/10	ES33	01/08/2024		Bond Future	11.8727	78.9672	11.8284	79.1702	0.374	0.0000	0.0000
2024/07/10	ES33	07/11/2024		Bond Future	12.0062	77.0358	11.9597	77.2440	0.388	0.0000	0.0000
2024/07/10	ES33	06/02/2025		Bond Future	12.1445	78.7205	12.0957	78.9340	0.402	0.0000	0.0000
2024/07/10	ES33	06/02/2025	13.34 Call	Bond Future	4988.9300	4.9889	5202.3800	5.2024	4.278	0.0000	0.0000
2024/07/10	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	ES33	08/05/2025		Bond Future	12.2888	76.6230	12.2376	76.8418	0.417	0.0000	0.0000
2024/07/10	ES33	08/05/2025	12.73 Call	Bond Future	1851.0000	1.8510	2069.8500	2.0699	11.823	0.0000	0.0000
2024/07/10	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	ES33	07/08/2025		Bond Future	12.4458	78.2595	12.3919	78.4840	0.433	0.0000	0.0000
2024/07/10	ES33	07/08/2025	13.56 Call	Bond Future	4454.9400	4.4549	4679.3600	4.6794	5.038	0.0000	0.0000
2024/07/10	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	ES42	01/08/2024		Bond Future	12.3302	75.0257	12.3114	75.1300	0.152	0.0000	0.0000
2024/07/10	ES42	07/11/2024		Bond Future	12.4505	72.5350	12.4309	72.6420	0.158	0.0000	0.0000
2024/07/10	ES42	06/02/2025		Bond Future	12.5685	74.1207	12.5481	74.2307	0.163	0.0000	0.0000
2024/07/10	ES42	06/02/2025	13.71 Call	Bond Future	5727.2400	5.7272	5837.2100	5.8372	1.920	0.0000	0.0000
2024/07/10	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	ES42	08/05/2025		Bond Future	12.6961	71.4583	12.6747	71.5715	0.169	0.0000	0.0000
2024/07/10	ES42	08/05/2025	13.25 Call	Bond Future	2827.4300	2.8274	2940.5900	2.9406	4.002	0.0000	0.0000
2024/07/10	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	ES42	07/08/2025		Bond Future	12.8295	72.9824	12.8070	73.0988	0.175	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/07/10	ES42	07/08/2025	13.79 Call	Bond Future	4710.2400	4.7102	4826.6600	4.8267	2.472	0.0000	0.0000
2024/07/10	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	GOVI	01/08/2024		GOVI	1001.9050	1001.9050	1004.3240	1004.3240	0.241	0.0000	0.0000
2024/07/10	GOVI	01/08/2024	943.38 Call	GOVI	585250.0000	58.5250	609440.0000	60.9440	4.133	0.0000	0.0000
2024/07/10	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	GOVI	01/08/2024	943.39 Call	GOVI	585150.0000	58.5150	609340.0000	60.9340	4.134	0.0000	0.0000
2024/07/10	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	GOVI	01/08/2024	943.37 Call	GOVI	585350.0000	58.5350	609540.0000	60.9540	4.133	0.0000	0.0000
2024/07/10	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	GOVI	07/11/2024		GOVI	1025.3830	1025.3830	1027.8590	1027.8590	0.241	0.0000	0.0000
2024/07/10	GOVI	07/11/2024	948.79 Call	GOVI	765930.0000	76.5930	790690.0000	79.0690	3.233	0.0000	0.0000
2024/07/10	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	GOVI	07/11/2024	948.80 Call	GOVI	765830.0000	76.5830	790590.0000	79.0590	3.233	0.0000	0.0000
2024/07/10	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	GOVI	07/11/2024	948.78 Call	GOVI	766030.0000	76.6030	790790.0000	79.0790	3.232	0.0000	0.0000
2024/07/10	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	GOVI	06/02/2025		GOVI	1047.5820	1047.5820	1050.1150	1050.1150	0.242	0.0000	0.0000
2024/07/10	GOVI	06/02/2025	972.00 Call	GOVI	755820.0000	75.5820	781150.0000	78.1150	3.351	0.0000	0.0000
2024/07/10	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	GOVI	08/05/2025		GOVI	1070.0790	1070.0790	1072.6700	1072.6700	0.242	0.0000	0.0000
2024/07/10	GOVI	08/05/2025	1,022.00 Call	GOVI	480790.0000	48.0790	506700.0000	50.6700	5.389	0.0000	0.0000
2024/07/10	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	GOVI	07/08/2025		GOVI	1092.7720	1092.7720	1095.4220	1095.4220	0.243	0.0000	0.0000
2024/07/10	GOVI	07/08/2025	1,011.00 Call	GOVI	817720.0000	81.7720	844220.0000	84.4220	3.241	0.0000	0.0000
2024/07/10	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/07/10	IGOV	01/08/2024		Index Future	356.0570	356.0570	355.8770	355.8770	0.051	0.0000	0.0000
2024/07/10	IGOV	07/11/2024		Index Future	364.4950	364.4950	364.3120	364.3120	0.050	0.0000	0.0000
2024/07/10	IGOV	06/02/2025		Index Future	372.4720	372.4720	372.2860	372.2860	0.050	0.0000	0.0000
2024/07/10	IGOV	08/05/2025		Index Future	380.5550	380.5550	380.3650	380.3650	0.050	0.0000	0.0000
2024/07/10	IGOV	07/08/2025		Index Future	388.7080	388.7080	388.5150	388.5150	0.050	0.0000	0.0000
2024/07/10	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/07/10	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/07/10	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/07/10	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	
2024/07/10	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/07/10	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/07/10	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/07/10	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/07/10	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/07/10	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/07/10	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/07/10	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/07/10	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/07/10	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/10	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/07/10	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/10	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/07/10	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/07/10	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/07/10	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/07/10	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/07/10	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/07/10	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/10	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/10	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/07/10	R035	01/08/2024	11.65 Call	Bond Future	3062.2300	3.0622	3315.1400	3.3151	8.259	0.0000	0.0000
2024/07/10	R035	01/08/2024	11.65 Put	Bond Future	159.6400	0.1596	116.4800	0.1165	27.036	0.0000	0.0000
2024/07/10	R035	01/08/2024	13.23 Put	Bond Future	0.0500	0.0001	0.0200	0.0000	60.000	0.0000	0.0000
2024/07/10	R035	01/08/2024	13.23 Call	Bond Future	10699.9900	10.7000	10996.0300	10.9960	2.767	0.0000	0.0000
2024/07/10	R035	01/08/2024	12.50 Call	Bond Future	7233.6200	7.2336	7528.2000	7.5282	4.072	0.0000	0.0000
2024/07/10	R035	01/08/2024	12.50 Put	Bond Future	3.4400	0.0034	1.9500	0.0020	43.314	0.0000	0.0000
2024/07/10	R035	01/08/2024	12.45 Call	Bond Future	6988.8200	6.9888	7283.0200	7.2830	4.210	0.0000	0.0000
2024/07/10	R035	01/08/2024	12.45 Put	Bond Future	4.4200	0.0044	2.5500	0.0026	42.308	0.0000	0.0000
2024/07/10	R035	01/08/2024	13.20 Call	Bond Future	10561.6700	10.5617	10857.7100	10.8577	2.803	0.0000	0.0000
2024/07/10	R035	01/08/2024	13.20 Put	Bond Future	0.0600	0.0001	0.0300	0.0000	50.000	0.0000	0.0000
2024/07/10	R035	01/08/2024	13.08 Call	Bond Future	10004.8700	10.0049	10300.8700	10.3009	2.959	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	
2024/07/10	R035	01/08/2024	13.08 Put	Bond Future	0.1400	0.0001	0.0700	0.0001	50.000	0.0000	0.0000
2024/07/10	R035	01/08/2024	13.05 Call	Bond Future	9864.7900	9.8648	10160.7600	10.1608	3.000	0.0000	0.0000
2024/07/10	R035	01/08/2024	13.05 Put	Bond Future	0.1800	0.0002	0.0800	0.0001	55.556	0.0000	0.0000
2024/07/10	R035	01/08/2024	12.20 Put	Bond Future	14.9100	0.0149	9.2800	0.0093	37.760	0.0000	0.0000
2024/07/10	R035	01/08/2024	12.20 Call	Bond Future	5754.2400	5.7542	6044.6800	6.0447	5.047	0.0000	0.0000
2024/07/10	R035	01/08/2024	11.80 Call	Bond Future	3777.5400	3.7775	4047.2800	4.0473	7.141	0.0000	0.0000
2024/07/10	R035	01/08/2024	11.80 Put	Bond Future	87.7000	0.0877	61.3700	0.0614	30.023	0.0000	0.0000
2024/07/10	R035	01/08/2024	11.81 Call	Bond Future	3826.1000	3.8261	4096.7500	4.0968	7.074	0.0000	0.0000
2024/07/10	R035	01/08/2024	11.81 Put	Bond Future	84.1400	0.0841	58.7200	0.0587	30.212	0.0000	0.0000
2024/07/10	R035	01/08/2024	11.79 Call	Bond Future	3729.0400	3.7290	3997.8600	3.9979	7.209	0.0000	0.0000
2024/07/10	R035	01/08/2024	11.79 Put	Bond Future	91.3600	0.0914	64.1100	0.0641	29.827	0.0000	0.0000
2024/07/10	R035	01/08/2024		Bond Future	11.1134	90.1047	11.0601	90.4008	0.480	0.0000	0.0000
2024/07/10	R035	07/11/2024		Bond Future	11.2108	87.7010	11.1551	88.0043	0.497	0.0000	0.0000
2024/07/10	R035	07/11/2024	12.18 Call	Bond Future	5737.7900	5.7378	5977.6800	5.9777	4.181	0.0000	0.0000
2024/07/10	R035	07/11/2024	12.18 Put	Bond Future	690.3300	0.6903	626.9700	0.6270	9.178	0.0000	0.0000
2024/07/10	R035	07/11/2024	12.19 Call	Bond Future	5778.9200	5.7789	6019.4700	6.0195	4.163	0.0000	0.0000
2024/07/10	R035	07/11/2024	12.19 Put	Bond Future	681.5400	0.6815	618.8400	0.6188	9.200	0.0000	0.0000
2024/07/10	R035	07/11/2024	12.17 Call	Bond Future	5696.7300	5.6967	5935.9600	5.9360	4.199	0.0000	0.0000
2024/07/10	R035	07/11/2024	12.17 Put	Bond Future	699.2300	0.6992	635.2100	0.6352	9.156	0.0000	0.0000
2024/07/10	R035	07/11/2024	13.23 Call	Bond Future	10221.8200	10.2218	10506.7000	10.5067	2.787	0.0000	0.0000
2024/07/10	R035	07/11/2024	13.23 Put	Bond Future	158.3800	0.1584	140.0100	0.1400	11.599	0.0000	0.0000
2024/07/10	R035	07/11/2024	12.20 Put	Bond Future	672.8500	0.6729	610.8000	0.6108	9.222	0.0000	0.0000
2024/07/10	R035	07/11/2024	12.20 Call	Bond Future	5820.1000	5.8201	6061.3000	6.0613	4.144	0.0000	0.0000
2024/07/10	R035	06/02/2025		Bond Future	11.3120	89.5986	11.2537	89.9092	0.515	0.0000	0.0000
2024/07/10	R035	06/02/2025	12.41 Call	Bond Future	6697.8500	6.6979	6934.2000	6.9342	3.529	0.0000	0.0000
2024/07/10	R035	06/02/2025	12.41 Put	Bond Future	1120.3600	1.1204	1046.1200	1.0461	6.626	0.0000	0.0000
2024/07/10	R035	08/05/2025		Bond Future	11.4145	87.0040	11.3537	87.3221	0.533	0.0000	0.0000
2024/07/10	R035	08/05/2025	11.78 Call	Bond Future	4673.9800	4.6740	4861.6200	4.8616	4.015	0.0000	0.0000
2024/07/10	R035	08/05/2025	11.78 Put	Bond Future	2797.1200	2.7971	2666.6500	2.6667	4.664	0.0000	0.0000
2024/07/10	R035	08/05/2025	13.35 Call	Bond Future	10256.0900	10.2561	10520.6600	10.5207	2.580	0.0000	0.0000
2024/07/10	R035	08/05/2025	13.35 Put	Bond Future	929.8900	0.9299	876.3500	0.8764	5.758	0.0000	0.0000
2024/07/10	R035	08/05/2025	12.70 Call	Bond Future	7844.9300	7.8449	8083.9900	8.0840	3.047	0.0000	0.0000
2024/07/10	R035	08/05/2025	12.70 Put	Bond Future	1486.9300	1.4869	1407.8800	1.4079	5.316	0.0000	0.0000
2024/07/10	R035	08/05/2025	11.46 Put	Bond Future	3475.3100	3.4753	3322.4400	3.3224	4.399	0.0000	0.0000
2024/07/10	R035	08/05/2025	11.46 Call	Bond Future	3711.9300	3.7119	3877.1700	3.8772	4.452	0.0000	0.0000
2024/07/10	R035	07/08/2025		Bond Future	11.5280	88.8439	11.4643	89.1698	0.553	0.0000	0.0000
2024/07/10	R035	07/08/2025	12.65 Call	Bond Future	7698.1100	7.6981	7926.4600	7.9265	2.966	0.0000	0.0000
2024/07/10	R035	07/08/2025	12.65 Put	Bond Future	2225.9200	2.2259	2128.4100	2.1284	4.381	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	
2024/07/10	R053	01/08/2024		Bond Future	11.6940	103.4638	11.6810	103.5702	0.111	0.0000	0.0000
2024/07/10	R053	01/08/2024	13.14 Call	Bond Future	10672.1300	10.6721	10777.0100	10.7770	0.983	0.0000	0.0000
2024/07/10	R053	01/08/2024	13.14 Put	Bond Future	5.9800	0.0060	4.4700	0.0045	25.251	0.0000	0.0000
2024/07/10	R053	01/08/2024	13.15 Call	Bond Future	10738.2300	10.7382	10843.1700	10.8432	0.977	0.0000	0.0000
2024/07/10	R053	01/08/2024	13.15 Put	Bond Future	5.7200	0.0057	4.2700	0.0043	25.350	0.0000	0.0000
2024/07/10	R053	01/08/2024	13.13 Call	Bond Future	10605.9500	10.6060	10710.7700	10.7108	0.988	0.0000	0.0000
2024/07/10	R053	01/08/2024	13.13 Put	Bond Future	6.2600	0.0063	4.6900	0.0047	25.080	0.0000	0.0000
2024/07/10	R053	07/11/2024	12.80 Call	Bond Future	8562.9500	8.5630	8641.9300	8.6419	0.922	0.0000	0.0000
2024/07/10	R053	07/11/2024	12.80 Put	Bond Future	979.7100	0.9797	949.5500	0.9496	3.078	0.0000	0.0000
2024/07/10	R053	07/11/2024	12.81 Call	Bond Future	8620.5300	8.6205	8699.7800	8.6998	0.919	0.0000	0.0000
2024/07/10	R053	07/11/2024	12.81 Put	Bond Future	967.7300	0.9677	937.8400	0.9378	3.089	0.0000	0.0000
2024/07/10	R053	07/11/2024	12.79 Call	Bond Future	8505.2800	8.5053	8583.9900	8.5840	0.925	0.0000	0.0000
2024/07/10	R053	07/11/2024	12.79 Put	Bond Future	991.6900	0.9917	961.2600	0.9613	3.068	0.0000	0.0000
2024/07/10	R053	07/11/2024		Bond Future	11.7878	100.0158	11.7743	100.1250	0.115	0.0000	0.0000
2024/07/10	R053	06/02/2025		Bond Future	11.8806	102.1793	11.8664	102.2917	0.119	0.0000	0.0000
2024/07/10	R053	06/02/2025	12.94 Call	Bond Future	9633.6900	9.6337	9710.5900	9.7106	0.798	0.0000	0.0000
2024/07/10	R053	06/02/2025	12.94 Put	Bond Future	1834.7100	1.8347	1799.2200	1.7992	1.934	0.0000	0.0000
2024/07/10	R053	08/05/2025		Bond Future	11.9787	98.4981	11.9639	98.6139	0.123	0.0000	0.0000
2024/07/10	R053	08/05/2025	12.64 Call	Bond Future	8328.3800	8.3284	8397.1100	8.3971	0.825	0.0000	0.0000
2024/07/10	R053	08/05/2025	12.64 Put	Bond Future	3397.5100	3.3975	3350.4800	3.3505	1.384	0.0000	0.0000
2024/07/10	R053	07/08/2025		Bond Future	12.0832	100.5790	12.0677	100.6984	0.128	0.0000	0.0000
2024/07/10	R053	07/08/2025	13.17 Call	Bond Future	10878.8800	10.8789	10957.6400	10.9576	0.724	0.0000	0.0000
2024/07/10	R053	07/08/2025	13.17 Put	Bond Future	3133.9200	3.1339	3093.3100	3.0933	1.296	0.0000	0.0000
2024/07/10	R186	01/08/2024		Bond Future	8.6209	105.2571	8.5391	105.4343	0.949	0.0000	0.0000
2024/07/10	R186	01/08/2024	8.69 Call	Bond Future	369.5600	0.3696	475.3500	0.4754	28.626	0.0000	0.0000
2024/07/10	R186	01/08/2024	8.69 Put	Bond Future	220.3300	0.2203	149.0000	0.1490	32.374	0.0000	0.0000
2024/07/10	R186	01/08/2024	8.70 Call	Bond Future	382.8200	0.3828	490.6100	0.4906	28.157	0.0000	0.0000
2024/07/10	R186	01/08/2024	8.70 Put	Bond Future	212.0100	0.2120	142.6800	0.1427	32.701	0.0000	0.0000
2024/07/10	R186	01/08/2024	8.68 Call	Bond Future	356.4300	0.3564	460.2200	0.4602	29.119	0.0000	0.0000
2024/07/10	R186	01/08/2024	8.68 Put	Bond Future	228.7800	0.2288	155.4500	0.1555	32.053	0.0000	0.0000
2024/07/10	R186	07/11/2024		Bond Future	8.5897	107.7235	8.4960	107.9050	1.090	0.0000	0.0000
2024/07/10	R186	07/11/2024	9.14 Call	Bond Future	1360.3600	1.3604	1493.0800	1.4931	9.756	0.0000	0.0000
2024/07/10	R186	07/11/2024	9.14 Put	Bond Future	301.7700	0.3018	252.9200	0.2529	16.188	0.0000	0.0000
2024/07/10	R186	07/11/2024	9.15 Call	Bond Future	1375.2000	1.3752	1508.5000	1.5085	9.693	0.0000	0.0000
2024/07/10	R186	07/11/2024	9.15 Put	Bond Future	297.5100	0.2975	249.2400	0.2492	16.225	0.0000	0.0000
2024/07/10	R186	07/11/2024	9.13 Call	Bond Future	1345.7800	1.3458	1477.9000	1.4779	9.817	0.0000	0.0000
2024/07/10	R186	07/11/2024	9.13 Put	Bond Future	306.3000	0.3063	256.8500	0.2569	16.144	0.0000	0.0000
2024/07/10	R186	06/02/2025		Bond Future	8.5632	104.7391	8.4552	104.9254	1.262	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	
2024/07/10	R186	06/02/2025	9.03 Call	Bond Future	1306.4100	1.3064	1428.8500	1.4289	9.372	0.0000	0.0000
2024/07/10	R186	06/02/2025	9.03 Put	Bond Future	506.4300	0.5064	442.5000	0.4425	12.624	0.0000	0.0000
2024/07/10	R186	08/05/2025		Bond Future	8.5452	106.9849	8.4180	107.1764	1.488	0.0000	0.0000
2024/07/10	R186	08/05/2025	8.47 Call	Bond Future	743.8700	0.7439	838.3100	0.8383	12.696	0.0000	0.0000
2024/07/10	R186	08/05/2025	8.47 Put	Bond Future	856.9900	0.8570	760.0200	0.7600	11.315	0.0000	0.0000
2024/07/10	R186	07/08/2025		Bond Future	8.5402	103.9330	8.3869	104.1297	1.794	0.0000	0.0000
2024/07/10	R186	07/08/2025	9.68 Call	Bond Future	1673.9300	1.6739	1830.8000	1.8308	9.371	0.0000	0.0000
2024/07/10	R186	07/08/2025	9.68 Put	Bond Future	228.0300	0.2280	188.2900	0.1883	17.428	0.0000	0.0000
2024/07/10	R186	07/08/2025	10.25 Call	Bond Future	2266.9200	2.2669	2441.8200	2.4418	7.715	0.0000	0.0000
2024/07/10	R186	07/08/2025	10.25 Put	Bond Future	108.6700	0.1087	86.9600	0.0870	19.978	0.0000	0.0000
2024/07/10	R186	07/08/2025	9.22 Put	Bond Future	384.3500	0.3844	324.9300	0.3249	15.460	0.0000	0.0000
2024/07/10	R186	07/08/2025	9.22 Call	Bond Future	1250.1800	1.2502	1387.3700	1.3874	10.974	0.0000	0.0000
2024/07/10	R202	01/08/2024		Bond Future	260.9899	260.9899	261.2824	261.2824	0.112	0.0000	0.0000
2024/07/10	R202	07/11/2024		Bond Future	267.1746	267.1746	267.4747	267.4747	0.112	0.0000	0.0000
2024/07/10	R202	06/02/2025		Bond Future	267.8006	267.8006	268.1093	268.1093	0.115	0.0000	0.0000
2024/07/10	R202	06/02/2025	266.79 Call	Bond Future	1010.5700	1.0106	1319.2700	1.3193	30.547	0.0000	0.0000
2024/07/10	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	R202	08/05/2025		Bond Future	273.6076	273.6076	273.9258	273.9258	0.116	0.0000	0.0000
2024/07/10	R202	08/05/2025	272.31 Call	Bond Future	1297.5900	1.2976	1615.7500	1.6158	24.519	0.0000	0.0000
2024/07/10	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	R202	07/08/2025		Bond Future	274.1298	274.1298	274.4591	274.4591	0.120	0.0000	0.0000
2024/07/10	R202	07/08/2025	271.60 Call	Bond Future	2529.7600	2.5298	2859.0900	2.8591	13.018	0.0000	0.0000
2024/07/10	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	R209	01/08/2024		Bond Future	11.2125	70.3260	11.1695	70.5396	0.384	0.0000	0.0000
2024/07/10	R209	01/08/2024	11.79 Call	Bond Future	2901.4400	2.9014	3085.2200	3.0852	6.334	0.0000	0.0000
2024/07/10	R209	01/08/2024	11.79 Put	Bond Future	123.7600	0.1238	93.9300	0.0939	24.103	0.0000	0.0000
2024/07/10	R209	01/08/2024	11.80 Call	Bond Future	2943.4300	2.9434	3128.1300	3.1281	6.275	0.0000	0.0000
2024/07/10	R209	01/08/2024	11.80 Put	Bond Future	119.0200	0.1190	90.1100	0.0901	24.290	0.0000	0.0000
2024/07/10	R209	01/08/2024	11.78 Call	Bond Future	2859.6000	2.8596	3042.4300	3.0424	6.394	0.0000	0.0000
2024/07/10	R209	01/08/2024	11.78 Put	Bond Future	128.6900	0.1287	97.9100	0.0979	23.918	0.0000	0.0000
2024/07/10	R209	07/11/2024		Bond Future	11.3011	68.8167	11.2563	69.0355	0.396	0.0000	0.0000
2024/07/10	R209	07/11/2024	12.22 Call	Bond Future	4947.2600	4.9473	5116.4600	5.1165	3.420	0.0000	0.0000
2024/07/10	R209	07/11/2024	12.22 Put	Bond Future	662.5200	0.6625	612.9600	0.6130	7.481	0.0000	0.0000
2024/07/10	R209	07/11/2024	12.23 Call	Bond Future	4983.4500	4.9835	5153.1500	5.1532	3.405	0.0000	0.0000
2024/07/10	R209	07/11/2024	12.23 Put	Bond Future	654.1300	0.6541	605.0700	0.6051	7.500	0.0000	0.0000
2024/07/10	R209	07/11/2024	12.21 Call	Bond Future	4911.1100	4.9111	5079.8100	5.0798	3.435	0.0000	0.0000
2024/07/10	R209	07/11/2024	12.21 Put	Bond Future	671.0000	0.6710	620.9400	0.6209	7.461	0.0000	0.0000
2024/07/10	R209	06/02/2025		Bond Future	11.3901	70.3055	11.3435	70.5296	0.409	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	
2024/07/10	R209	06/02/2025	12.44 Call	Bond Future	5846.1900	5.8462	6014.0300	6.0140	2.871	0.0000	0.0000
2024/07/10	R209	06/02/2025	12.44 Put	Bond Future	1048.6300	1.0486	992.3300	0.9923	5.369	0.0000	0.0000
2024/07/10	R209	08/05/2025		Bond Future	11.4854	68.6564	11.4369	68.8860	0.422	0.0000	0.0000
2024/07/10	R209	08/05/2025	11.89 Call	Bond Future	4336.0000	4.3360	4472.6400	4.4726	3.151	0.0000	0.0000
2024/07/10	R209	08/05/2025	11.89 Put	Bond Future	2459.4500	2.4595	2366.4900	2.3665	3.780	0.0000	0.0000
2024/07/10	R209	07/08/2025		Bond Future	11.5884	70.1080	11.5379	70.3433	0.436	0.0000	0.0000
2024/07/10	R209	07/08/2025	12.68 Call	Bond Future	6812.6500	6.8127	6976.9500	6.9770	2.412	0.0000	0.0000
2024/07/10	R209	07/08/2025	12.68 Put	Bond Future	1982.9300	1.9829	1911.9400	1.9119	3.580	0.0000	0.0000
2024/07/10	R210	01/08/2024		Bond Future	237.9074	237.9074	238.0536	238.0536	0.061	0.0000	0.0000
2024/07/10	R210	07/11/2024		Bond Future	240.2058	240.2058	240.3560	240.3560	0.063	0.0000	0.0000
2024/07/10	R210	06/02/2025		Bond Future	245.4605	245.4605	245.6162	245.6162	0.063	0.0000	0.0000
2024/07/10	R210	06/02/2025	239.61 Call	Bond Future	5850.5300	5.8505	6006.1600	6.0062	2.660	0.0000	0.0000
2024/07/10	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	R210	08/05/2025		Bond Future	247.3712	247.3712	247.5337	247.5337	0.066	0.0000	0.0000
2024/07/10	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	R210	08/05/2025	248.03 Put	Bond Future	658.8500	0.6589	496.3400	0.4963	24.666	0.0000	0.0000
2024/07/10	R210	07/08/2025		Bond Future	252.6645	252.6645	252.8331	252.8331	0.067	0.0000	0.0000
2024/07/10	R210	07/08/2025	248.44 Call	Bond Future	4224.4500	4.2245	4393.0700	4.3931	3.992	0.0000	0.0000
2024/07/10	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	R213	01/08/2024		Bond Future	10.2079	87.9336	10.1500	88.1797	0.567	0.0000	0.0000
2024/07/10	R213	01/08/2024	10.87 Call	Bond Future	2868.1600	2.8682	3083.2300	3.0832	7.499	0.0000	0.0000
2024/07/10	R213	01/08/2024	10.87 Put	Bond Future	113.4400	0.1134	82.4500	0.0825	27.318	0.0000	0.0000
2024/07/10	R213	01/08/2024	10.88 Call	Bond Future	2905.4700	2.9055	3121.3200	3.1213	7.429	0.0000	0.0000
2024/07/10	R213	01/08/2024	10.88 Put	Bond Future	110.0100	0.1100	79.8000	0.0798	27.461	0.0000	0.0000
2024/07/10	R213	01/08/2024	10.86 Call	Bond Future	2830.9700	2.8310	3045.2200	3.0452	7.568	0.0000	0.0000
2024/07/10	R213	01/08/2024	10.86 Put	Bond Future	117.0200	0.1170	85.2100	0.0852	27.183	0.0000	0.0000
2024/07/10	R213	07/11/2024	11.22 Call	Bond Future	4225.9800	4.2260	4427.2700	4.4273	4.763	0.0000	0.0000
2024/07/10	R213	07/11/2024	11.22 Put	Bond Future	481.3700	0.4814	430.5700	0.4306	10.553	0.0000	0.0000
2024/07/10	R213	07/11/2024	11.23 Call	Bond Future	4258.3400	4.2583	4460.2000	4.4602	4.740	0.0000	0.0000
2024/07/10	R213	07/11/2024	11.23 Put	Bond Future	474.8000	0.4748	424.5700	0.4246	10.579	0.0000	0.0000
2024/07/10	R213	07/11/2024	11.21 Call	Bond Future	4193.6700	4.1937	4394.3800	4.3944	4.786	0.0000	0.0000
2024/07/10	R213	07/11/2024	11.21 Put	Bond Future	488.0200	0.4880	436.6400	0.4366	10.528	0.0000	0.0000
2024/07/10	R213	07/11/2024		Bond Future	10.2851	86.4329	10.2240	86.6850	0.594	0.0000	0.0000
2024/07/10	R213	06/02/2025		Bond Future	10.3692	88.3031	10.3046	88.5614	0.623	0.0000	0.0000
2024/07/10	R213	06/02/2025	11.35 Call	Bond Future	4628.5300	4.6285	4823.2000	4.8232	4.206	0.0000	0.0000
2024/07/10	R213	06/02/2025	11.35 Put	Bond Future	822.0200	0.8220	758.4100	0.7584	7.738	0.0000	0.0000
2024/07/10	R213	08/05/2025		Bond Future	10.4564	86.6352	10.3881	86.8999	0.653	0.0000	0.0000
2024/07/10	R213	08/05/2025	10.52 Call	Bond Future	2650.7500	2.6508	2789.0600	2.7891	5.218	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	
2024/07/10	R213	08/05/2025	10.52 Put	Bond Future	2405.2800	2.4053	2278.9200	2.2789	5.253	0.0000	0.0000
2024/07/10	R213	07/08/2025		Bond Future	10.5573	88.4684	10.4849	88.7396	0.686	0.0000	0.0000
2024/07/10	R213	07/08/2025	11.66 Call	Bond Future	5497.4400	5.4974	5688.8900	5.6889	3.483	0.0000	0.0000
2024/07/10	R213	07/08/2025	11.66 Put	Bond Future	1496.1600	1.4962	1416.3500	1.4164	5.334	0.0000	0.0000
2024/07/10	R214	01/08/2024	12.17 Call	Bond Future	2955.1700	2.9552	3027.4500	3.0275	2.446	0.0000	0.0000
2024/07/10	R214	01/08/2024	12.17 Put	Bond Future	134.0300	0.1340	114.4900	0.1145	14.579	0.0000	0.0000
2024/07/10	R214	01/08/2024	12.18 Call	Bond Future	2998.0500	2.9981	3070.8700	3.0709	2.429	0.0000	0.0000
2024/07/10	R214	01/08/2024	12.18 Put	Bond Future	128.9700	0.1290	109.9700	0.1100	14.732	0.0000	0.0000
2024/07/10	R214	01/08/2024	12.16 Call	Bond Future	2912.4100	2.9124	2984.1300	2.9841	2.463	0.0000	0.0000
2024/07/10	R214	01/08/2024	12.16 Put	Bond Future	139.2700	0.1393	119.1700	0.1192	14.432	0.0000	0.0000
2024/07/10	R214	01/08/2024		Bond Future	11.6024	65.6110	11.5845	65.7028	0.154	0.0000	0.0000
2024/07/10	R214	07/11/2024		Bond Future	11.6938	63.8415	11.6753	63.9357	0.158	0.0000	0.0000
2024/07/10	R214	07/11/2024	12.61 Call	Bond Future	5103.0100	5.1030	5171.4400	5.1714	1.341	0.0000	0.0000
2024/07/10	R214	07/11/2024	12.61 Put	Bond Future	698.1200	0.6981	672.3700	0.6724	3.688	0.0000	0.0000
2024/07/10	R214	07/11/2024	12.62 Call	Bond Future	5139.7700	5.1398	5208.4400	5.2084	1.336	0.0000	0.0000
2024/07/10	R214	07/11/2024	12.62 Put	Bond Future	689.4500	0.6895	663.9400	0.6639	3.700	0.0000	0.0000
2024/07/10	R214	07/11/2024	12.60 Call	Bond Future	5066.3100	5.0663	5134.5100	5.1345	1.346	0.0000	0.0000
2024/07/10	R214	07/11/2024	12.60 Put	Bond Future	706.8900	0.7069	680.9100	0.6809	3.675	0.0000	0.0000
2024/07/10	R214	06/02/2025		Bond Future	11.7867	65.2229	11.7675	65.3197	0.163	0.0000	0.0000
2024/07/10	R214	06/02/2025	12.71 Call	Bond Future	5617.2500	5.6173	5683.7900	5.6838	1.185	0.0000	0.0000
2024/07/10	R214	06/02/2025	12.71 Put	Bond Future	1234.9900	1.2350	1204.7500	1.2048	2.449	0.0000	0.0000
2024/07/10	R214	06/02/2025	13.63 Call	Bond Future	8852.4600	8.8525	8932.9400	8.9329	0.909	0.0000	0.0000
2024/07/10	R214	06/02/2025	13.63 Put	Bond Future	558.8800	0.5589	542.5800	0.5426	2.917	0.0000	0.0000
2024/07/10	R214	06/02/2025	12.25 Put	Bond Future	1840.1500	1.8402	1799.7900	1.7998	2.193	0.0000	0.0000
2024/07/10	R214	06/02/2025	12.25 Call	Bond Future	4100.0300	4.1000	4156.4500	4.1565	1.376	0.0000	0.0000
2024/07/10	R214	06/02/2025	11.75 Put	Bond Future	2824.6100	2.8246	2771.0300	2.7710	1.897	0.0000	0.0000
2024/07/10	R214	06/02/2025	11.75 Call	Bond Future	2639.9400	2.6399	2683.1400	2.6831	1.636	0.0000	0.0000
2024/07/10	R214	08/05/2025		Bond Future	11.8796	63.3140	11.8595	63.4135	0.169	0.0000	0.0000
2024/07/10	R214	08/05/2025	12.40 Call	Bond Future	4884.9700	4.8850	4943.2500	4.9433	1.193	0.0000	0.0000
2024/07/10	R214	08/05/2025	12.40 Put	Bond Future	2385.2900	2.3853	2344.0600	2.3441	1.729	0.0000	0.0000
2024/07/10	R214	07/08/2025		Bond Future	11.9800	64.6530	11.9591	64.7553	0.175	0.0000	0.0000
2024/07/10	R214	07/08/2025	12.97 Call	Bond Future	6794.6800	6.7947	6861.7800	6.8618	0.988	0.0000	0.0000
2024/07/10	R214	07/08/2025	12.97 Put	Bond Future	2228.7100	2.2287	2193.4900	2.1935	1.580	0.0000	0.0000
2024/07/10	R248	01/08/2024		Bond Future	11.6980	80.2976	11.6750	80.4433	0.196	0.0000	0.0000
2024/07/10	R248	01/08/2024	12.31 Call	Bond Future	3848.7500	3.8488	3971.3300	3.9713	3.185	0.0000	0.0000
2024/07/10	R248	01/08/2024	12.31 Put	Bond Future	131.7800	0.1318	108.6400	0.1086	17.560	0.0000	0.0000
2024/07/10	R248	01/08/2024	12.32 Call	Bond Future	3901.7300	3.9017	4025.0000	4.0250	3.159	0.0000	0.0000
2024/07/10	R248	01/08/2024	12.32 Put	Bond Future	126.6600	0.1267	104.2100	0.1042	17.725	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	
2024/07/10	R248	01/08/2024	12.30 Call	Bond Future	3795.8800	3.7959	3917.7400	3.9177	3.210	0.0000	0.0000
2024/07/10	R248	01/08/2024	12.30 Put	Bond Future	137.0900	0.1371	113.2300	0.1132	17.405	0.0000	0.0000
2024/07/10	R248	07/11/2024		Bond Future	11.7916	77.7276	11.7677	77.8770	0.202	0.0000	0.0000
2024/07/10	R248	07/11/2024	12.79 Call	Bond Future	6584.0100	6.5840	6698.2500	6.6983	1.735	0.0000	0.0000
2024/07/10	R248	07/11/2024	12.79 Put	Bond Future	759.3900	0.7594	724.2500	0.7243	4.627	0.0000	0.0000
2024/07/10	R248	07/11/2024	12.80 Call	Bond Future	6628.9500	6.6290	6743.5300	6.7435	1.728	0.0000	0.0000
2024/07/10	R248	07/11/2024	12.80 Put	Bond Future	749.9800	0.7500	715.1800	0.7152	4.640	0.0000	0.0000
2024/07/10	R248	07/11/2024	12.78 Call	Bond Future	6538.9800	6.5390	6652.8900	6.6529	1.742	0.0000	0.0000
2024/07/10	R248	07/11/2024	12.78 Put	Bond Future	768.7900	0.7688	733.3200	0.7333	4.614	0.0000	0.0000
2024/07/10	R248	06/02/2025		Bond Future	11.8866	79.4093	11.8617	79.5626	0.209	0.0000	0.0000
2024/07/10	R248	06/02/2025	12.71 Call	Bond Future	6500.4500	6.5005	6604.2200	6.6042	1.596	0.0000	0.0000
2024/07/10	R248	06/02/2025	12.71 Put	Bond Future	1707.5500	1.7076	1657.9800	1.6580	2.903	0.0000	0.0000
2024/07/10	R248	08/05/2025		Bond Future	11.9813	76.6596	11.9554	76.8170	0.216	0.0000	0.0000
2024/07/10	R248	08/05/2025	12.60 Call	Bond Future	6248.3300	6.2483	6346.0900	6.3461	1.565	0.0000	0.0000
2024/07/10	R248	08/05/2025	12.60 Put	Bond Future	2645.3000	2.6453	2585.6800	2.5857	2.254	0.0000	0.0000
2024/07/10	R248	07/08/2025		Bond Future	12.0836	78.2803	12.0567	78.4419	0.223	0.0000	0.0000
2024/07/10	R248	07/08/2025	13.21 Call	Bond Future	8720.8100	8.7208	8831.9100	8.8319	1.274	0.0000	0.0000
2024/07/10	R248	07/08/2025	13.21 Put	Bond Future	2474.4800	2.4745	2423.9900	2.4240	2.040	0.0000	0.0000
2024/07/10	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/10	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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