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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/07/2024 TO 12/07/2024

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
2024/07/12	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/12	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/12	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/12	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/12	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/12	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/12	2025	01/08/2024		Bond Future	181.5079	181.5079	181.5015	0.004	0.0000	0.0000
2024/07/12	2025	07/11/2024		Bond Future	185.8098	185.8098	185.7925	0.009	0.0000	0.0000
2024/07/12	2029	01/08/2024		Bond Future	130.9379	130.9379	131.0461	0.083	0.0000	0.0000
2024/07/12	2029	07/11/2024		Bond Future	132.6394	132.6394	132.7424	0.078	0.0000	0.0000
2024/07/12	2029	06/02/2025		Bond Future	135.5426	135.5426	135.6592	0.086	0.0000	0.0000
2024/07/12	2029	06/02/2025	132.40 Call	Bond Future	3142.6100	3.1426	3259.2100	3.710	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	
2024/07/12	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	2029	08/05/2025		Bond Future	137.0517	137.0517	137.1560	137.1560	0.076	0.0000	0.0000
2024/07/12	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	2029	08/05/2025	137.85 Put	Bond Future	798.2600	0.7983	694.0500	0.6941	13.055	0.0000	0.0000
2024/07/12	2029	07/08/2025		Bond Future	139.9870	139.9870	140.1137	140.1137	0.091	0.0000	0.0000
2024/07/12	2029	07/08/2025	137.41 Call	Bond Future	2576.9500	2.5770	2703.6900	2.7037	4.918	0.0000	0.0000
2024/07/12	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	2030	01/08/2024	10.21 Put	Bond Future	54.6700	0.0547	34.9900	0.0350	35.998	0.0000	0.0000
2024/07/12	2030	01/08/2024	10.21 Call	Bond Future	2538.6100	2.5386	2946.9500	2.9470	16.085	0.0000	0.0000
2024/07/12	2030	01/08/2024	10.71 Put	Bond Future	5.2200	0.0052	3.0300	0.0030	41.954	0.0000	0.0000
2024/07/12	2030	01/08/2024	10.71 Call	Bond Future	4405.4600	4.4055	4831.2900	4.8313	9.666	0.0000	0.0000
2024/07/12	2030	01/08/2024	11.31 Call	Bond Future	6634.1700	6.6342	7062.0800	7.0621	6.450	0.0000	0.0000
2024/07/12	2030	01/08/2024	11.31 Put	Bond Future	0.2300	0.0002	0.1200	0.0001	47.826	0.0000	0.0000
2024/07/12	2030	01/08/2024		Bond Future	9.5810	93.5034	9.4747	93.9314	1.109	0.0000	0.0000
2024/07/12	2030	01/08/2024	10.38 Call	Bond Future	3166.5200	3.1665	3584.9900	3.5850	13.215	0.0000	0.0000
2024/07/12	2030	01/08/2024	10.38 Put	Bond Future	25.3400	0.0253	15.7900	0.0158	37.687	0.0000	0.0000
2024/07/12	2030	01/08/2024	10.39 Call	Bond Future	3203.8600	3.2039	3622.7400	3.6227	13.074	0.0000	0.0000
2024/07/12	2030	01/08/2024	10.39 Put	Bond Future	24.2000	0.0242	15.0600	0.0151	37.769	0.0000	0.0000
2024/07/12	2030	01/08/2024	10.37 Call	Bond Future	3129.2400	3.1292	3547.2800	3.5473	13.359	0.0000	0.0000
2024/07/12	2030	01/08/2024	10.37 Put	Bond Future	26.5500	0.0266	16.5700	0.0166	37.589	0.0000	0.0000
2024/07/12	2030	07/11/2024		Bond Future	9.6245	95.6946	9.5130	96.1271	1.159	0.0000	0.0000
2024/07/12	2030	07/11/2024	10.75 Call	Bond Future	4505.8100	4.5058	4906.1400	4.9061	8.885	0.0000	0.0000
2024/07/12	2030	07/11/2024	10.75 Put	Bond Future	278.5400	0.2785	246.4100	0.2464	11.535	0.0000	0.0000
2024/07/12	2030	07/11/2024	10.76 Call	Bond Future	4538.0000	4.5380	4938.8500	4.9389	8.833	0.0000	0.0000
2024/07/12	2030	07/11/2024	10.76 Put	Bond Future	274.2500	0.2743	242.6400	0.2426	11.526	0.0000	0.0000
2024/07/12	2030	07/11/2024	10.74 Call	Bond Future	4473.6600	4.4737	4873.4600	4.8735	8.937	0.0000	0.0000
2024/07/12	2030	07/11/2024	10.74 Put	Bond Future	282.9000	0.2829	250.2400	0.2502	11.545	0.0000	0.0000
2024/07/12	2030	07/11/2024	10.21 Put	Bond Future	632.7100	0.6327	556.7000	0.5567	12.013	0.0000	0.0000
2024/07/12	2030	07/11/2024	10.21 Call	Bond Future	2861.9000	2.8619	3218.3500	3.2184	12.455	0.0000	0.0000
2024/07/12	2030	07/11/2024	10.71 Put	Bond Future	296.4800	0.2965	262.0800	0.2621	11.603	0.0000	0.0000
2024/07/12	2030	07/11/2024	10.71 Call	Bond Future	4377.6100	4.3776	4775.6700	4.7757	9.093	0.0000	0.0000
2024/07/12	2030	07/11/2024	11.91 Call	Bond Future	8379.1100	8.3791	8802.1100	8.8021	5.048	0.0000	0.0000
2024/07/12	2030	07/11/2024	11.91 Put	Bond Future	39.9500	0.0400	30.4900	0.0305	23.680	0.0000	0.0000
2024/07/12	2030	06/02/2025		Bond Future	9.6735	93.7561	9.5528	94.2062	1.248	0.0000	0.0000
2024/07/12	2030	06/02/2025	10.68 Call	Bond Future	4342.9000	4.3429	4733.6900	4.7337	8.998	0.0000	0.0000
2024/07/12	2030	06/02/2025	10.68 Put	Bond Future	692.8200	0.6928	633.5900	0.6336	8.549	0.0000	0.0000
2024/07/12	2030	08/05/2025	11.86 Call	Bond Future	7595.2800	7.5953	8011.7600	8.0118	5.483	0.0000	0.0000
2024/07/12	2030	08/05/2025	11.86 Put	Bond Future	405.1500	0.4052	372.6400	0.3726	8.024	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	
2024/07/12	2030	08/05/2025	10.31 Put	Bond Future	1369.3200	1.3693	1281.4200	1.2814	6.419	0.0000	0.0000
2024/07/12	2030	08/05/2025	10.31 Call	Bond Future	3369.7200	3.3697	3730.8100	3.7308	10.716	0.0000	0.0000
2024/07/12	2030	08/05/2025	12.28 Call	Bond Future	8799.2700	8.7993	9214.6700	9.2147	4.721	0.0000	0.0000
2024/07/12	2030	08/05/2025	12.28 Put	Bond Future	265.9900	0.2660	232.4000	0.2324	12.628	0.0000	0.0000
2024/07/12	2030	08/05/2025	10.69 Put	Bond Future	1016.2700	1.0163	953.4100	0.9534	6.185	0.0000	0.0000
2024/07/12	2030	08/05/2025	10.69 Call	Bond Future	4323.8500	4.3239	4709.9800	4.7100	8.930	0.0000	0.0000
2024/07/12	2030	08/05/2025		Bond Future	9.7412	95.7674	9.6156	96.2164	1.289	0.0000	0.0000
2024/07/12	2030	08/05/2025	9.93 Call	Bond Future	2515.7200	2.5157	2834.3900	2.8344	12.667	0.0000	0.0000
2024/07/12	2030	08/05/2025	9.93 Put	Bond Future	1845.9100	1.8459	1715.5900	1.7156	7.060	0.0000	0.0000
2024/07/12	2030	07/08/2025		Bond Future	9.8243	93.7841	9.6858	94.2571	1.410	0.0000	0.0000
2024/07/12	2030	07/08/2025	11.11 Call	Bond Future	5283.4600	5.2835	5702.7100	5.7027	7.935	0.0000	0.0000
2024/07/12	2030	07/08/2025	11.11 Put	Bond Future	1029.9600	1.0300	976.2000	0.9762	5.220	0.0000	0.0000
2024/07/12	2030	07/08/2025	12.12 Call	Bond Future	7954.0200	7.9540	8369.6700	8.3697	5.226	0.0000	0.0000
2024/07/12	2030	07/08/2025	12.12 Put	Bond Future	525.6900	0.5257	468.3300	0.4683	10.911	0.0000	0.0000
2024/07/12	2030	07/08/2025	10.48 Put	Bond Future	1545.4600	1.5455	1459.3700	1.4594	5.571	0.0000	0.0000
2024/07/12	2030	07/08/2025	10.48 Call	Bond Future	3745.2500	3.7453	4132.1700	4.1322	10.331	0.0000	0.0000
2024/07/12	2032	01/08/2024	12.54 Call	Bond Future	10046.8200	10.0468	10539.0700	10.5391	4.900	0.0000	0.0000
2024/07/12	2032	01/08/2024	12.54 Put	Bond Future	0.1400	0.0001	0.0400	0.0000	71.429	0.0000	0.0000
2024/07/12	2032	01/08/2024	11.66 Call	Bond Future	6289.0700	6.2891	6778.9300	6.7789	7.789	0.0000	0.0000
2024/07/12	2032	01/08/2024	11.66 Put	Bond Future	7.2100	0.0072	4.7200	0.0047	34.535	0.0000	0.0000
2024/07/12	2032	01/08/2024	11.50 Put	Bond Future	13.2400	0.0132	8.8100	0.0088	33.459	0.0000	0.0000
2024/07/12	2032	01/08/2024	11.50 Call	Bond Future	5585.8200	5.5858	6073.7400	6.0737	8.735	0.0000	0.0000
2024/07/12	2032	01/08/2024	10.95 Call	Bond Future	3172.0600	3.1721	3637.5600	3.6376	14.675	0.0000	0.0000
2024/07/12	2032	01/08/2024	10.95 Put	Bond Future	98.2000	0.0982	71.3500	0.0714	27.342	0.0000	0.0000
2024/07/12	2032	01/08/2024	11.11 Put	Bond Future	55.9400	0.0559	39.5600	0.0396	29.281	0.0000	0.0000
2024/07/12	2032	01/08/2024	11.11 Call	Bond Future	3866.5100	3.8665	4342.4800	4.3425	12.310	0.0000	0.0000
2024/07/12	2032	01/08/2024	11.61 Put	Bond Future	8.7100	0.0087	5.7300	0.0057	34.214	0.0000	0.0000
2024/07/12	2032	01/08/2024	11.61 Call	Bond Future	6069.7600	6.0698	6559.1300	6.5591	8.062	0.0000	0.0000
2024/07/12	2032	01/08/2024	12.31 Call	Bond Future	9085.0400	9.0850	9577.0300	9.5770	5.415	0.0000	0.0000
2024/07/12	2032	01/08/2024	12.31 Put	Bond Future	0.5500	0.0006	0.1900	0.0002	65.455	0.0000	0.0000
2024/07/12	2032	01/08/2024	11.14 Call	Bond Future	3998.0800	3.9981	4475.4600	4.4755	11.940	0.0000	0.0000
2024/07/12	2032	01/08/2024	11.14 Put	Bond Future	50.2800	0.0503	35.3100	0.0353	29.773	0.0000	0.0000
2024/07/12	2032	01/08/2024	11.15 Call	Bond Future	4042.0000	4.0420	4519.8400	4.5198	11.822	0.0000	0.0000
2024/07/12	2032	01/08/2024	11.15 Put	Bond Future	48.5200	0.0485	34.0100	0.0340	29.905	0.0000	0.0000
2024/07/12	2032	01/08/2024	11.13 Call	Bond Future	3954.1800	3.9542	4431.1200	4.4311	12.062	0.0000	0.0000
2024/07/12	2032	01/08/2024	11.13 Put	Bond Future	52.0900	0.0521	36.6800	0.0367	29.583	0.0000	0.0000
2024/07/12	2032	01/08/2024		Bond Future	10.3009	92.1865	10.1996	92.6788	0.983	0.0000	0.0000
2024/07/12	2032	07/11/2024	11.48 Call	Bond Future	5435.9400	5.4359	5893.8900	5.8939	8.424	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	
2024/07/12	2032	07/11/2024	11.48 Put	Bond Future	416.8900	0.4169	376.3200	0.3763	9.732	0.0000	0.0000
2024/07/12	2032	07/11/2024	11.49 Call	Bond Future	5473.8200	5.4738	5932.2700	5.9323	8.375	0.0000	0.0000
2024/07/12	2032	07/11/2024	11.49 Put	Bond Future	411.0200	0.4110	370.9500	0.3710	9.749	0.0000	0.0000
2024/07/12	2032	07/11/2024	11.47 Call	Bond Future	5398.2300	5.3982	5855.4300	5.8554	8.469	0.0000	0.0000
2024/07/12	2032	07/11/2024	11.47 Put	Bond Future	422.9700	0.4230	381.6500	0.3817	9.769	0.0000	0.0000
2024/07/12	2032	07/11/2024		Bond Future	10.3754	90.1794	10.2700	90.6780	1.015	0.0000	0.0000
2024/07/12	2032	07/11/2024	11.11 Put	Bond Future	699.9100	0.6999	631.0100	0.6310	9.844	0.0000	0.0000
2024/07/12	2032	07/11/2024	11.11 Call	Bond Future	4079.1200	4.0791	4508.7400	4.5087	10.532	0.0000	0.0000
2024/07/12	2032	07/11/2024	11.61 Put	Bond Future	346.3100	0.3463	312.6800	0.3127	9.711	0.0000	0.0000
2024/07/12	2032	07/11/2024	11.61 Call	Bond Future	5931.9300	5.9319	6396.8200	6.3968	7.837	0.0000	0.0000
2024/07/12	2032	07/11/2024	12.95 Call	Bond Future	11179.6900	11.1797	11670.9100	11.6709	4.394	0.0000	0.0000
2024/07/12	2032	07/11/2024	12.95 Put	Bond Future	31.3100	0.0313	24.0100	0.0240	23.315	0.0000	0.0000
2024/07/12	2032	07/11/2024	13.36 Call	Bond Future	12765.7700	12.7658	13261.2900	13.2613	3.882	0.0000	0.0000
2024/07/12	2032	07/11/2024	13.36 Put	Bond Future	11.7700	0.0118	8.7700	0.0088	25.489	0.0000	0.0000
2024/07/12	2032	07/11/2024	11.64 Put	Bond Future	331.7500	0.3318	299.4400	0.2994	9.739	0.0000	0.0000
2024/07/12	2032	07/11/2024	11.64 Call	Bond Future	6047.4200	6.0474	6513.6300	6.5136	7.709	0.0000	0.0000
2024/07/12	2032	06/02/2025		Bond Future	10.4531	92.1314	10.3408	92.6486	1.074	0.0000	0.0000
2024/07/12	2032	06/02/2025	11.72 Call	Bond Future	6290.0300	6.2900	6760.3700	6.7604	7.478	0.0000	0.0000
2024/07/12	2032	06/02/2025	11.72 Put	Bond Future	706.4500	0.7065	659.5500	0.6596	6.639	0.0000	0.0000
2024/07/12	2032	08/05/2025		Bond Future	10.5393	89.9413	10.4237	90.4594	1.096	0.0000	0.0000
2024/07/12	2032	08/05/2025	10.91 Call	Bond Future	3831.2200	3.8312	4211.3000	4.2113	9.921	0.0000	0.0000
2024/07/12	2032	08/05/2025	10.91 Put	Bond Future	2194.7300	2.1947	2056.7600	2.0568	6.286	0.0000	0.0000
2024/07/12	2032	07/08/2025		Bond Future	10.6366	91.8443	10.5119	92.3872	1.172	0.0000	0.0000
2024/07/12	2032	07/08/2025	12.01 Call	Bond Future	7178.9300	7.1789	7662.6800	7.6627	6.738	0.0000	0.0000
2024/07/12	2032	07/08/2025	12.01 Put	Bond Future	1466.0100	1.4660	1406.8100	1.4068	4.038	0.0000	0.0000
2024/07/12	2033	01/08/2024		Bond Future	124.3225	124.3225	124.3172	124.3172	0.004	0.0000	0.0000
2024/07/12	2033	07/11/2024		Bond Future	125.7688	125.7688	125.7560	125.7560	0.010	0.0000	0.0000
2024/07/12	2033	06/02/2025		Bond Future	128.5218	128.5218	128.5194	128.5194	0.002	0.0000	0.0000
2024/07/12	2033	06/02/2025	124.94 Call	Bond Future	3581.7900	3.5818	3579.4000	3.5794	0.067	0.0000	0.0000
2024/07/12	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	2033	08/05/2025		Bond Future	129.7782	129.7782	129.7616	129.7616	0.013	0.0000	0.0000
2024/07/12	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	2033	08/05/2025	130.62 Put	Bond Future	841.7600	0.8418	858.4000	0.8584	1.977	0.0000	0.0000
2024/07/12	2033	07/08/2025		Bond Future	132.5578	132.5578	132.5600	132.5600	0.002	0.0000	0.0000
2024/07/12	2033	07/08/2025	128.65 Call	Bond Future	3907.7600	3.9078	3910.0300	3.9100	0.058	0.0000	0.0000
2024/07/12	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	2037	01/08/2024	13.82 Call	Bond Future	12448.9100	12.4489	12941.8400	12.9418	3.960	0.0000	0.0000
2024/07/12	2037	01/08/2024	13.82 Put	Bond Future	0.0000	0.0000	0.0000	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	
2024/07/12	2037	01/08/2024	13.17 Call	Bond Future	9457.6400	9.4576	9950.5000	9.9505	5.211	0.0000	0.0000
2024/07/12	2037	01/08/2024	13.17 Put	Bond Future	0.1700	0.0002	0.1000	0.0001	41.176	0.0000	0.0000
2024/07/12	2037	01/08/2024		Bond Future	11.3511	81.3474	11.2647	81.8403	0.761	0.0000	0.0000
2024/07/12	2037	01/08/2024	12.10 Call	Bond Future	4152.4800	4.1525	4628.4600	4.6285	11.463	0.0000	0.0000
2024/07/12	2037	01/08/2024	12.10 Put	Bond Future	51.8000	0.0518	34.8500	0.0349	32.722	0.0000	0.0000
2024/07/12	2037	01/08/2024	12.11 Call	Bond Future	4202.8500	4.2029	4679.5500	4.6796	11.342	0.0000	0.0000
2024/07/12	2037	01/08/2024	12.11 Put	Bond Future	49.4500	0.0495	33.2200	0.0332	32.821	0.0000	0.0000
2024/07/12	2037	01/08/2024	12.09 Call	Bond Future	4102.1400	4.1021	4577.4000	4.5774	11.586	0.0000	0.0000
2024/07/12	2037	01/08/2024	12.09 Put	Bond Future	54.2300	0.0542	36.5600	0.0366	32.583	0.0000	0.0000
2024/07/12	2037	07/11/2024		Bond Future	11.4439	83.2537	11.3549	83.7534	0.778	0.0000	0.0000
2024/07/12	2037	07/11/2024	12.58 Call	Bond Future	6554.8900	6.5549	6988.6400	6.9886	6.617	0.0000	0.0000
2024/07/12	2037	07/11/2024	12.58 Put	Bond Future	544.4100	0.5444	478.5000	0.4785	12.107	0.0000	0.0000
2024/07/12	2037	07/11/2024	12.59 Call	Bond Future	6597.8700	6.5979	7032.3900	7.0324	6.586	0.0000	0.0000
2024/07/12	2037	07/11/2024	12.59 Put	Bond Future	537.3800	0.5374	472.2400	0.4722	12.122	0.0000	0.0000
2024/07/12	2037	07/11/2024	12.57 Call	Bond Future	6512.0700	6.5121	6945.0400	6.9450	6.649	0.0000	0.0000
2024/07/12	2037	07/11/2024	12.57 Put	Bond Future	551.6400	0.5516	484.9500	0.4850	12.089	0.0000	0.0000
2024/07/12	2037	06/02/2025		Bond Future	11.5384	80.7951	11.4446	81.3127	0.813	0.0000	0.0000
2024/07/12	2037	06/02/2025	12.76 Call	Bond Future	7331.3500	7.3314	7820.5700	7.8206	6.673	0.0000	0.0000
2024/07/12	2037	06/02/2025	12.76 Put	Bond Future	996.9200	0.9969	968.5400	0.9685	2.847	0.0000	0.0000
2024/07/12	2037	08/05/2025		Bond Future	11.6449	82.5277	11.5491	83.0472	0.822	0.0000	0.0000
2024/07/12	2037	08/05/2025	12.25 Call	Bond Future	5603.0100	5.6030	6040.8300	6.0408	7.814	0.0000	0.0000
2024/07/12	2037	08/05/2025	12.25 Put	Bond Future	2427.0700	2.4271	2345.4100	2.3454	3.365	0.0000	0.0000
2024/07/12	2037	08/05/2025	13.35 Put	Bond Future	1137.4300	1.1374	1111.3100	1.1113	2.296	0.0000	0.0000
2024/07/12	2037	08/05/2025	13.35 Call	Bond Future	9643.0800	9.6431	10136.4400	10.1364	5.116	0.0000	0.0000
2024/07/12	2037	08/05/2025	12.55 Put	Bond Future	1973.0500	1.9731	1911.4400	1.9114	3.123	0.0000	0.0000
2024/07/12	2037	08/05/2025	12.55 Call	Bond Future	6657.4800	6.6575	7115.3500	7.1154	6.878	0.0000	0.0000
2024/07/12	2037	08/05/2025	13.30 Put	Bond Future	1176.9300	1.1769	1149.2600	1.1493	2.351	0.0000	0.0000
2024/07/12	2037	08/05/2025	13.30 Call	Bond Future	9452.0200	9.4520	9943.8300	9.9438	5.203	0.0000	0.0000
2024/07/12	2037	07/08/2025		Bond Future	11.7624	80.0126	11.6604	80.5558	0.867	0.0000	0.0000
2024/07/12	2037	07/08/2025	13.01 Call	Bond Future	8309.6000	8.3096	8817.8100	8.8178	6.116	0.0000	0.0000
2024/07/12	2037	07/08/2025	13.01 Put	Bond Future	2069.5000	2.0695	2034.6000	2.0346	1.686	0.0000	0.0000
2024/07/12	2038	01/08/2024		Bond Future	134.1876	134.1876	134.1821	134.1821	0.004	0.0000	0.0000
2024/07/12	2038	07/11/2024		Bond Future	137.3678	137.3678	137.3543	137.3543	0.010	0.0000	0.0000
2024/07/12	2038	06/02/2025		Bond Future	138.2572	138.2572	138.2551	138.2551	0.001	0.0000	0.0000
2024/07/12	2038	06/02/2025	135.23 Call	Bond Future	3027.2100	3.0272	3025.1400	3.0251	0.068	0.0000	0.0000
2024/07/12	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	2038	08/05/2025		Bond Future	141.2569	141.2569	141.2392	141.2392	0.013	0.0000	0.0000
2024/07/12	2038	08/05/2025	139.68 Call	Bond Future	1576.9200	1.5769	1559.2000	1.5592	1.124	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	
2024/07/12	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	2038	07/08/2025		Bond Future	142.1202	142.1202	142.1231	142.1231	0.002	0.0000	0.0000
2024/07/12	2038	07/08/2025	139.56 Call	Bond Future	2560.2200	2.5602	2563.0900	2.5631	0.112	0.0000	0.0000
2024/07/12	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	2040	01/08/2024	12.28 Put	Bond Future	85.1800	0.0852	57.8000	0.0578	32.144	0.0000	0.0000
2024/07/12	2040	01/08/2024	12.28 Call	Bond Future	3939.8900	3.9399	4471.4000	4.4714	13.490	0.0000	0.0000
2024/07/12	2040	01/08/2024	12.88 Call	Bond Future	7132.6400	7.1326	7689.7200	7.6897	7.810	0.0000	0.0000
2024/07/12	2040	01/08/2024	12.88 Put	Bond Future	4.6700	0.0047	2.8600	0.0029	38.758	0.0000	0.0000
2024/07/12	2040	01/08/2024	13.48 Call	Bond Future	10189.8800	10.1899	10748.6900	10.7487	5.484	0.0000	0.0000
2024/07/12	2040	01/08/2024	13.48 Put	Bond Future	0.1800	0.0002	0.1000	0.0001	44.444	0.0000	0.0000
2024/07/12	2040	01/08/2024	12.95 Put	Bond Future	3.2300	0.0032	1.9600	0.0020	39.319	0.0000	0.0000
2024/07/12	2040	01/08/2024	12.95 Call	Bond Future	7498.9800	7.4990	8056.6000	8.0566	7.436	0.0000	0.0000
2024/07/12	2040	01/08/2024		Bond Future	11.6219	81.5067	11.5304	82.0656	0.787	0.0000	0.0000
2024/07/12	2040	01/08/2024	12.33 Call	Bond Future	4204.2200	4.2042	4740.8000	4.7408	12.763	0.0000	0.0000
2024/07/12	2040	01/08/2024	12.33 Put	Bond Future	68.2400	0.0682	45.9300	0.0459	32.693	0.0000	0.0000
2024/07/12	2040	01/08/2024	12.34 Call	Bond Future	4257.2800	4.2573	4794.7700	4.7948	12.625	0.0000	0.0000
2024/07/12	2040	01/08/2024	12.34 Put	Bond Future	65.2400	0.0652	43.8400	0.0438	32.802	0.0000	0.0000
2024/07/12	2040	01/08/2024	12.32 Call	Bond Future	4151.2100	4.1512	4686.8500	4.6869	12.903	0.0000	0.0000
2024/07/12	2040	01/08/2024	12.32 Put	Bond Future	71.3600	0.0714	48.1100	0.0481	32.581	0.0000	0.0000
2024/07/12	2040	07/11/2024	12.85 Call	Bond Future	6961.8500	6.9619	7458.2800	7.4583	7.131	0.0000	0.0000
2024/07/12	2040	07/11/2024	12.85 Put	Bond Future	595.8000	0.5958	525.1700	0.5252	11.855	0.0000	0.0000
2024/07/12	2040	07/11/2024	12.86 Call	Bond Future	7007.0400	7.0070	7504.2900	7.5043	7.096	0.0000	0.0000
2024/07/12	2040	07/11/2024	12.86 Put	Bond Future	588.2400	0.5882	518.4300	0.5184	11.868	0.0000	0.0000
2024/07/12	2040	07/11/2024	12.84 Call	Bond Future	6916.8200	6.9168	7412.4000	7.4124	7.165	0.0000	0.0000
2024/07/12	2040	07/11/2024	12.84 Put	Bond Future	603.5800	0.6036	532.1000	0.5321	11.843	0.0000	0.0000
2024/07/12	2040	07/11/2024		Bond Future	11.7181	83.4168	11.6239	83.9839	0.804	0.0000	0.0000
2024/07/12	2040	07/11/2024	12.10 Put	Bond Future	1525.0600	1.5251	1360.9900	1.3610	10.758	0.0000	0.0000
2024/07/12	2040	07/11/2024	12.10 Call	Bond Future	3763.6600	3.7637	4166.6500	4.1667	10.707	0.0000	0.0000
2024/07/12	2040	07/11/2024	12.60 Call	Bond Future	5847.2700	5.8473	6319.7300	6.3197	8.080	0.0000	0.0000
2024/07/12	2040	07/11/2024	12.60 Put	Bond Future	819.0500	0.8191	724.4500	0.7245	11.550	0.0000	0.0000
2024/07/12	2040	07/11/2024	13.15 Call	Bond Future	8328.3500	8.3284	8846.1600	8.8462	6.217	0.0000	0.0000
2024/07/12	2040	07/11/2024	13.15 Put	Bond Future	404.8000	0.4048	355.5500	0.3556	12.167	0.0000	0.0000
2024/07/12	2040	06/02/2025		Bond Future	11.8155	80.7111	11.7165	81.2976	0.837	0.0000	0.0000
2024/07/12	2040	06/02/2025	12.95 Call	Bond Future	7453.7200	7.4537	8009.2300	8.0092	7.453	0.0000	0.0000
2024/07/12	2040	06/02/2025	12.95 Put	Bond Future	1168.0300	1.1680	1136.9800	1.1370	2.658	0.0000	0.0000
2024/07/12	2040	08/05/2025	12.75 Put	Bond Future	2250.8400	2.2508	2100.3700	2.1004	6.685	0.0000	0.0000
2024/07/12	2040	08/05/2025	12.75 Call	Bond Future	6833.2900	6.8333	7272.6400	7.2726	6.430	0.0000	0.0000
2024/07/12	2040	08/05/2025	13.50 Put	Bond Future	1354.2100	1.3542	1260.0900	1.2601	6.950	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	
2024/07/12	2040	08/05/2025	13.50 Call	Bond Future	9756.1700	9.7562	10251.8700	10.2519	5.081	0.0000	0.0000
2024/07/12	2040	08/05/2025	13.43 Put	Bond Future	1419.1200	1.4191	1320.7500	1.3208	6.932	0.0000	0.0000
2024/07/12	2040	08/05/2025	13.43 Call	Bond Future	9477.4400	9.4774	9968.8900	9.9689	5.185	0.0000	0.0000
2024/07/12	2040	08/05/2025		Bond Future	11.9238	82.4417	11.8227	83.0315	0.848	0.0000	0.0000
2024/07/12	2040	08/05/2025	12.63 Call	Bond Future	6385.2700	6.3853	6813.1600	6.8132	6.701	0.0000	0.0000
2024/07/12	2040	08/05/2025	12.63 Put	Bond Future	2443.1000	2.4431	2281.1700	2.2812	6.628	0.0000	0.0000
2024/07/12	2040	07/08/2025		Bond Future	12.0426	79.6738	11.9353	80.2889	0.891	0.0000	0.0000
2024/07/12	2040	07/08/2025	13.29 Call	Bond Future	8897.1100	8.8971	9483.3500	9.4834	6.589	0.0000	0.0000
2024/07/12	2040	07/08/2025	13.29 Put	Bond Future	2245.5100	2.2455	2216.7300	2.2167	1.282	0.0000	0.0000
2024/07/12	2044	01/08/2024	13.00 Call	Bond Future	7262.9300	7.2629	7797.2900	7.7973	7.357	0.0000	0.0000
2024/07/12	2044	01/08/2024	13.00 Put	Bond Future	5.0100	0.0050	2.5000	0.0025	50.100	0.0000	0.0000
2024/07/12	2044	01/08/2024	13.25 Call	Bond Future	8550.6000	8.5506	9086.7300	9.0867	6.270	0.0000	0.0000
2024/07/12	2044	01/08/2024	13.25 Put	Bond Future	1.3700	0.0014	0.6300	0.0006	54.015	0.0000	0.0000
2024/07/12	2044	01/08/2024	12.29 Call	Bond Future	3495.7000	3.4957	3981.9900	3.9820	13.911	0.0000	0.0000
2024/07/12	2044	01/08/2024	12.29 Put	Bond Future	136.2100	0.1362	85.6300	0.0856	37.134	0.0000	0.0000
2024/07/12	2044	01/08/2024	12.30 Call	Bond Future	3547.5800	3.5476	4035.6500	4.0357	13.758	0.0000	0.0000
2024/07/12	2044	01/08/2024	12.30 Put	Bond Future	130.6800	0.1307	81.8800	0.0819	37.343	0.0000	0.0000
2024/07/12	2044	01/08/2024	12.28 Call	Bond Future	3443.9600	3.4440	3928.4200	3.9284	14.067	0.0000	0.0000
2024/07/12	2044	01/08/2024	12.28 Put	Bond Future	141.9400	0.1419	89.5300	0.0895	36.924	0.0000	0.0000
2024/07/12	2044	01/08/2024		Bond Future	11.7262	77.5140	11.6398	78.0508	0.737	0.0000	0.0000
2024/07/12	2044	07/11/2024		Bond Future	11.8194	79.3305	11.7306	79.8753	0.752	0.0000	0.0000
2024/07/12	2044	07/11/2024	12.91 Call	Bond Future	6815.2900	6.8153	7341.1800	7.3412	7.716	0.0000	0.0000
2024/07/12	2044	07/11/2024	12.91 Put	Bond Future	611.8900	0.6119	592.9600	0.5930	3.094	0.0000	0.0000
2024/07/12	2044	07/11/2024	12.92 Call	Bond Future	6860.5600	6.8606	7386.7900	7.3868	7.670	0.0000	0.0000
2024/07/12	2044	07/11/2024	12.92 Put	Bond Future	604.1600	0.6042	585.5700	0.5856	3.077	0.0000	0.0000
2024/07/12	2044	07/11/2024	12.90 Call	Bond Future	6770.0500	6.7701	7295.5900	7.2956	7.763	0.0000	0.0000
2024/07/12	2044	07/11/2024	12.90 Put	Bond Future	619.7200	0.6197	600.4400	0.6004	3.111	0.0000	0.0000
2024/07/12	2044	07/11/2024	12.50 Call	Bond Future	5003.9200	5.0039	5504.4900	5.5045	10.004	0.0000	0.0000
2024/07/12	2044	07/11/2024	12.50 Put	Bond Future	1032.2200	1.0322	987.9700	0.9880	4.287	0.0000	0.0000
2024/07/12	2044	06/02/2025	13.75 Call	Bond Future	10518.2700	10.5183	11082.1300	11.0821	5.361	0.0000	0.0000
2024/07/12	2044	06/02/2025	13.75 Put	Bond Future	669.0500	0.6691	669.4300	0.6694	0.057	0.0000	0.0000
2024/07/12	2044	06/02/2025	12.50 Put	Bond Future	1960.2000	1.9602	1908.7600	1.9088	2.624	0.0000	0.0000
2024/07/12	2044	06/02/2025	12.50 Call	Bond Future	5355.7500	5.3558	5867.7900	5.8678	9.561	0.0000	0.0000
2024/07/12	2044	06/02/2025	12.00 Put	Bond Future	3024.7100	3.0247	2911.0900	2.9111	3.756	0.0000	0.0000
2024/07/12	2044	06/02/2025	12.00 Call	Bond Future	3541.8600	3.5419	3991.7200	3.9917	12.701	0.0000	0.0000
2024/07/12	2044	06/02/2025		Bond Future	11.9135	76.6615	11.8202	77.2250	0.782	0.0000	0.0000
2024/07/12	2044	06/02/2025	13.02 Call	Bond Future	7451.5500	7.4516	7994.3400	7.9943	7.284	0.0000	0.0000
2024/07/12	2044	06/02/2025	13.02 Put	Bond Future	1249.1200	1.2491	1228.4300	1.2284	1.656	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	
2024/07/12	2044	08/05/2025		Bond Future	12.0173	78.3053	11.9222	78.8720	0.792	0.0000	0.0000
2024/07/12	2044	08/05/2025	12.72 Call	Bond Future	6504.2000	6.5042	6926.7800	6.9268	6.497	0.0000	0.0000
2024/07/12	2044	08/05/2025	12.72 Put	Bond Future	2523.7200	2.5237	2379.6000	2.3796	5.711	0.0000	0.0000
2024/07/12	2044	07/08/2025		Bond Future	12.1307	75.5752	12.0299	76.1659	0.831	0.0000	0.0000
2024/07/12	2044	07/08/2025	13.34 Call	Bond Future	8905.1300	8.9051	9486.3900	9.4864	6.527	0.0000	0.0000
2024/07/12	2044	07/08/2025	13.34 Put	Bond Future	2367.9500	2.3680	2358.4400	2.3584	0.402	0.0000	0.0000
2024/07/12	2046	01/08/2024		Bond Future	116.9445	116.9445	116.9396	116.9396	0.004	0.0000	0.0000
2024/07/12	2046	07/11/2024		Bond Future	117.5132	117.5132	117.5014	117.5014	0.010	0.0000	0.0000
2024/07/12	2046	06/02/2025		Bond Future	120.0852	120.0852	120.0832	120.0832	0.002	0.0000	0.0000
2024/07/12	2046	06/02/2025	114.01 Call	Bond Future	6075.1700	6.0752	6073.2200	6.0732	0.032	0.0000	0.0000
2024/07/12	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	2046	08/05/2025		Bond Future	120.4401	120.4401	120.4248	120.4248	0.013	0.0000	0.0000
2024/07/12	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	2046	08/05/2025	121.97 Put	Bond Future	1529.9000	1.5299	1545.1700	1.5452	0.998	0.0000	0.0000
2024/07/12	2046	07/08/2025		Bond Future	123.0184	123.0184	123.0208	123.0208	0.002	0.0000	0.0000
2024/07/12	2046	07/08/2025	118.69 Call	Bond Future	4328.4100	4.3284	4330.8200	4.3308	0.056	0.0000	0.0000
2024/07/12	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	2050	01/08/2024		Bond Future	115.9427	115.9427	115.9380	115.9380	0.004	0.0000	0.0000
2024/07/12	2050	07/11/2024		Bond Future	118.6907	118.6907	118.6788	118.6788	0.010	0.0000	0.0000
2024/07/12	2050	06/02/2025		Bond Future	118.9290	118.9290	118.9270	118.9270	0.002	0.0000	0.0000
2024/07/12	2050	06/02/2025	115.60 Call	Bond Future	3328.9700	3.3290	3326.9900	3.3270	0.059	0.0000	0.0000
2024/07/12	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	2050	08/05/2025		Bond Future	121.5092	121.5092	121.4939	121.4939	0.013	0.0000	0.0000
2024/07/12	2050	08/05/2025	121.16 Call	Bond Future	349.2100	0.3492	333.8900	0.3339	4.387	0.0000	0.0000
2024/07/12	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	2050	07/08/2025		Bond Future	121.7006	121.7006	121.7030	121.7030	0.002	0.0000	0.0000
2024/07/12	2050	07/08/2025	119.89 Call	Bond Future	1810.6000	1.8106	1813.0400	1.8130	0.135	0.0000	0.0000
2024/07/12	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	AL37	01/08/2024		Index Future	1001.9320	1001.9320	1006.5630	1006.5630	0.462	0.0000	0.0000
2024/07/12	AL37	07/11/2024		Index Future	1025.4130	1025.4130	1030.0920	1030.0920	0.456	0.0000	0.0000
2024/07/12	AL37	06/02/2025		Index Future	1047.6180	1047.6180	1052.4860	1052.4860	0.465	0.0000	0.0000
2024/07/12	AL37	08/05/2025		Index Future	1070.1220	1070.1220	1074.9790	1074.9790	0.454	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	
2024/07/12	AL37	07/08/2025		Index Future	1092.8240	1092.8240	1097.9400	1097.9400	0.468	0.0000	0.0000
2024/07/12	AL7T	01/08/2024		Index Future	1186.4300	1186.4300	1193.8340	1193.8340	0.624	0.0000	0.0000
2024/07/12	AL7T	07/11/2024		Index Future	1214.2340	1214.2340	1221.7400	1221.7400	0.618	0.0000	0.0000
2024/07/12	AL7T	06/02/2025		Index Future	1240.5290	1240.5290	1248.3010	1248.3010	0.627	0.0000	0.0000
2024/07/12	AL7T	08/05/2025		Index Future	1267.1770	1267.1770	1274.9780	1274.9780	0.616	0.0000	0.0000
2024/07/12	AL7T	07/08/2025		Index Future	1294.0590	1294.0590	1302.2120	1302.2120	0.630	0.0000	0.0000
2024/07/12	ALBI	01/08/2024		Index Future	1025.0720	1025.0720	1030.3860	1030.3860	0.518	0.0000	0.0000
2024/07/12	ALBI	07/11/2024		Index Future	1049.0950	1049.0950	1054.4720	1054.4720	0.513	0.0000	0.0000
2024/07/12	ALBI	06/02/2025		Index Future	1071.8140	1071.8140	1077.3960	1077.3960	0.521	0.0000	0.0000
2024/07/12	ALBI	08/05/2025		Index Future	1094.8380	1094.8380	1100.4210	1100.4210	0.510	0.0000	0.0000
2024/07/12	ALBI	07/08/2025		Index Future	1118.0630	1118.0630	1123.9260	1123.9260	0.524	0.0000	0.0000
2024/07/12	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/07/12	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	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	
2024/07/12	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/07/12	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/07/12	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.0000	0.0000	
2024/07/12	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/07/12	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/07/12	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/07/12	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/07/12	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/07/12	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/07/12	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/07/12	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/07/12	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.0000	0.0000	
2024/07/12	ES33	01/08/2024		Bond Future	11.6756	79.8750	11.5739	80.3491	0.871	0.0000	0.0000
2024/07/12	ES33	07/11/2024		Bond Future	11.7997	77.9655	11.6942	78.4462	0.894	0.0000	0.0000
2024/07/12	ES33	06/02/2025		Bond Future	11.9283	79.6715	11.8165	80.1695	0.937	0.0000	0.0000
2024/07/12	ES33	06/02/2025	13.34 Call	Bond Future	5939.9300	5.9399	6437.9500	6.4380	8.384	0.0000	0.0000
2024/07/12	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	ES33	08/05/2025		Bond Future	12.0626	77.5957	11.9477	78.0957	0.952	0.0000	0.0000
2024/07/12	ES33	08/05/2025	12.73 Call	Bond Future	2823.6800	2.8237	3323.6800	3.3237	17.707	0.0000	0.0000
2024/07/12	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	ES33	07/08/2025		Bond Future	12.2087	79.2543	12.0857	79.7769	1.007	0.0000	0.0000
2024/07/12	ES33	07/08/2025	13.56 Call	Bond Future	5449.6500	5.4497	5972.3300	5.9723	9.591	0.0000	0.0000
2024/07/12	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	ES42	01/08/2024		Bond Future	12.1741	75.8998	12.0825	76.4201	0.752	0.0000	0.0000
2024/07/12	ES42	07/11/2024		Bond Future	12.2879	73.4302	12.1935	73.9583	0.769	0.0000	0.0000
2024/07/12	ES42	06/02/2025		Bond Future	12.3996	75.0363	12.3005	75.5826	0.800	0.0000	0.0000
2024/07/12	ES42	06/02/2025	13.71 Call	Bond Future	6642.8400	6.6428	7189.1500	7.1892	8.224	0.0000	0.0000
2024/07/12	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	ES42	08/05/2025		Bond Future	12.5204	72.3948	12.4189	72.9445	0.810	0.0000	0.0000
2024/07/12	ES42	08/05/2025	13.25 Call	Bond Future	3763.9400	3.7639	4313.6200	4.3136	14.604	0.0000	0.0000
2024/07/12	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	ES42	07/08/2025		Bond Future	12.6467	73.9401	12.5392	74.5130	0.850	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/07/12	ES42	07/08/2025	13.79 Call	Bond Future	5667.9300	5.6679	6240.8600	6.2409	10.108	0.0000	0.0000
2024/07/12	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	GOVI	01/08/2024		GOVI	1009.7170	1009.7170	1014.9460	1014.9460	0.518	0.0000	0.0000
2024/07/12	GOVI	01/08/2024	943.38 Call	GOVI	663370.0000	66.3370	715660.0000	71.5660	7.882	0.0000	0.0000
2024/07/12	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	GOVI	01/08/2024	943.39 Call	GOVI	663270.0000	66.3270	715560.0000	71.5560	7.884	0.0000	0.0000
2024/07/12	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	GOVI	01/08/2024	943.37 Call	GOVI	663470.0000	66.3470	715760.0000	71.5760	7.881	0.0000	0.0000
2024/07/12	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	GOVI	07/11/2024		GOVI	1033.3800	1033.3800	1038.6710	1038.6710	0.512	0.0000	0.0000
2024/07/12	GOVI	07/11/2024	948.79 Call	GOVI	845900.0000	84.5900	898810.0000	89.8810	6.255	0.0000	0.0000
2024/07/12	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	GOVI	07/11/2024	948.80 Call	GOVI	845800.0000	84.5800	898710.0000	89.8710	6.256	0.0000	0.0000
2024/07/12	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	GOVI	07/11/2024	948.78 Call	GOVI	846000.0000	84.6000	898910.0000	89.8910	6.254	0.0000	0.0000
2024/07/12	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	GOVI	06/02/2025		GOVI	1055.7580	1055.7580	1061.2510	1061.2510	0.520	0.0000	0.0000
2024/07/12	GOVI	06/02/2025	972.00 Call	GOVI	837580.0000	83.7580	892510.0000	89.2510	6.558	0.0000	0.0000
2024/07/12	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	GOVI	08/05/2025		GOVI	1078.4370	1078.4370	1083.9310	1083.9310	0.509	0.0000	0.0000
2024/07/12	GOVI	08/05/2025	1,022.00 Call	GOVI	564370.0000	56.4370	619310.0000	61.9310	9.735	0.0000	0.0000
2024/07/12	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	GOVI	07/08/2025		GOVI	1101.3150	1101.3150	1107.0840	1107.0840	0.524	0.0000	0.0000
2024/07/12	GOVI	07/08/2025	1,011.00 Call	GOVI	903150.0000	90.3150	960840.0000	96.0840	6.388	0.0000	0.0000
2024/07/12	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/07/12	IGOV	01/08/2024		Index Future	356.3920	356.3920	356.4140	356.4140	0.006	0.0000	0.0000
2024/07/12	IGOV	07/11/2024		Index Future	364.8390	364.8390	364.8400	364.8400	0.000	0.0000	0.0000
2024/07/12	IGOV	06/02/2025		Index Future	372.8250	372.8250	372.8570	372.8570	0.009	0.0000	0.0000
2024/07/12	IGOV	08/05/2025		Index Future	380.9180	380.9180	380.9100	380.9100	0.002	0.0000	0.0000
2024/07/12	IGOV	07/08/2025		Index Future	389.0810	389.0810	389.1280	389.1280	0.012	0.0000	0.0000
2024/07/12	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/07/12	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/07/12	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/07/12	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	
2024/07/12	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/07/12	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/07/12	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/07/12	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/07/12	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/07/12	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/07/12	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/07/12	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/07/12	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/07/12	JBAF	17/07/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/12	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/07/12	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/12	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/07/12	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/07/12	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/07/12	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/07/12	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/07/12	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/07/12	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/12	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/12	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/07/12	R035	01/08/2024	11.65 Call	Bond Future	3805.5700	3.8056	4407.2600	4.4073	15.811	0.0000	0.0000
2024/07/12	R035	01/08/2024	11.65 Put	Bond Future	65.9200	0.0659	39.0400	0.0390	40.777	0.0000	0.0000
2024/07/12	R035	01/08/2024	13.23 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/12	R035	01/08/2024	13.23 Call	Bond Future	11537.0100	11.5370	12165.5700	12.1656	5.448	0.0000	0.0000
2024/07/12	R035	01/08/2024	12.50 Call	Bond Future	8068.0000	8.0680	8696.1800	8.6962	7.786	0.0000	0.0000
2024/07/12	R035	01/08/2024	12.50 Put	Bond Future	0.7600	0.0008	0.3700	0.0004	51.316	0.0000	0.0000
2024/07/12	R035	01/08/2024	12.45 Call	Bond Future	7822.4800	7.8225	8450.5300	8.4505	8.029	0.0000	0.0000
2024/07/12	R035	01/08/2024	12.45 Put	Bond Future	1.0200	0.0010	0.5000	0.0005	50.980	0.0000	0.0000
2024/07/12	R035	01/08/2024	13.20 Call	Bond Future	11398.6800	11.3987	12027.2400	12.0272	5.514	0.0000	0.0000
2024/07/12	R035	01/08/2024	13.20 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/12	R035	01/08/2024	13.08 Call	Bond Future	10841.8100	10.8418	11470.3700	11.4704	5.798	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	
2024/07/12	R035	01/08/2024	13.08 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/07/12	R035	01/08/2024	13.05 Call	Bond Future	10701.7000	10.7017	11330.2500	11.3303	5.873	0.0000	0.0000
2024/07/12	R035	01/08/2024	13.05 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000	0.0000
2024/07/12	R035	01/08/2024	12.20 Put	Bond Future	4.1300	0.0041	2.1300	0.0021	48.426	0.0000	0.0000
2024/07/12	R035	01/08/2024	12.20 Call	Bond Future	6580.5200	6.5805	7207.0900	7.2071	9.522	0.0000	0.0000
2024/07/12	R035	01/08/2024	11.80 Call	Bond Future	4559.4700	4.5595	5174.0400	5.1740	13.479	0.0000	0.0000
2024/07/12	R035	01/08/2024	11.80 Put	Bond Future	32.5700	0.0326	18.5700	0.0186	42.984	0.0000	0.0000
2024/07/12	R035	01/08/2024	11.81 Call	Bond Future	4610.0400	4.6100	5225.2300	5.2252	13.345	0.0000	0.0000
2024/07/12	R035	01/08/2024	11.81 Put	Bond Future	31.0200	0.0310	17.6400	0.0176	43.133	0.0000	0.0000
2024/07/12	R035	01/08/2024	11.79 Call	Bond Future	4508.9100	4.5089	5122.8500	5.1229	13.616	0.0000	0.0000
2024/07/12	R035	01/08/2024	11.79 Put	Bond Future	34.1700	0.0342	19.5400	0.0195	42.815	0.0000	0.0000
2024/07/12	R035	01/08/2024		Bond Future	10.9633	90.9418	10.8519	91.5703	1.016	0.0000	0.0000
2024/07/12	R035	07/11/2024		Bond Future	11.0540	88.5580	10.9386	89.1961	1.044	0.0000	0.0000
2024/07/12	R035	07/11/2024	12.18 Call	Bond Future	6432.1600	6.4322	6987.5500	6.9876	8.635	0.0000	0.0000
2024/07/12	R035	07/11/2024	12.18 Put	Bond Future	527.7300	0.5277	445.0400	0.4450	15.669	0.0000	0.0000
2024/07/12	R035	07/11/2024	12.19 Call	Bond Future	6475.0300	6.4750	7031.4200	7.0314	8.593	0.0000	0.0000
2024/07/12	R035	07/11/2024	12.19 Put	Bond Future	520.6800	0.5207	438.9900	0.4390	15.689	0.0000	0.0000
2024/07/12	R035	07/11/2024	12.17 Call	Bond Future	6389.3400	6.3893	6943.7200	6.9437	8.677	0.0000	0.0000
2024/07/12	R035	07/11/2024	12.17 Put	Bond Future	534.8700	0.5349	451.1700	0.4512	15.649	0.0000	0.0000
2024/07/12	R035	07/11/2024	13.23 Call	Bond Future	11033.4200	11.0334	11651.1400	11.6511	5.599	0.0000	0.0000
2024/07/12	R035	07/11/2024	13.23 Put	Bond Future	113.0100	0.1130	92.6500	0.0927	18.016	0.0000	0.0000
2024/07/12	R035	07/11/2024	12.20 Put	Bond Future	513.7200	0.5137	433.0300	0.4330	15.707	0.0000	0.0000
2024/07/12	R035	07/11/2024	12.20 Call	Bond Future	6517.9400	6.5179	7075.3300	7.0753	8.552	0.0000	0.0000
2024/07/12	R035	06/02/2025		Bond Future	11.1483	90.4752	11.0266	91.1347	1.091	0.0000	0.0000
2024/07/12	R035	06/02/2025	12.41 Call	Bond Future	7378.8400	7.3788	7985.0000	7.9850	8.215	0.0000	0.0000
2024/07/12	R035	06/02/2025	12.41 Put	Bond Future	924.8000	0.9248	871.4000	0.8714	5.774	0.0000	0.0000
2024/07/12	R035	08/05/2025		Bond Future	11.2438	87.9005	11.1189	88.5643	1.110	0.0000	0.0000
2024/07/12	R035	08/05/2025	11.78 Call	Bond Future	5218.3800	5.2184	5743.2000	5.7432	10.057	0.0000	0.0000
2024/07/12	R035	08/05/2025	11.78 Put	Bond Future	2444.9700	2.4450	2306.0300	2.3060	5.683	0.0000	0.0000
2024/07/12	R035	08/05/2025	13.35 Call	Bond Future	11011.2100	11.0112	11593.6800	11.5937	5.290	0.0000	0.0000
2024/07/12	R035	08/05/2025	13.35 Put	Bond Future	788.4600	0.7885	707.1700	0.7072	10.310	0.0000	0.0000
2024/07/12	R035	08/05/2025	12.70 Call	Bond Future	8530.8700	8.5309	9128.3100	9.1283	7.003	0.0000	0.0000
2024/07/12	R035	08/05/2025	12.70 Put	Bond Future	1276.3200	1.2763	1210.0000	1.2100	5.196	0.0000	0.0000
2024/07/12	R035	08/05/2025	11.46 Put	Bond Future	3060.6900	3.0607	2877.8400	2.8778	5.974	0.0000	0.0000
2024/07/12	R035	08/05/2025	11.46 Call	Bond Future	4193.8600	4.1939	4674.7700	4.6748	11.467	0.0000	0.0000
2024/07/12	R035	07/08/2025		Bond Future	11.3496	89.7608	11.2167	90.4522	1.170	0.0000	0.0000
2024/07/12	R035	07/08/2025	12.65 Call	Bond Future	8352.7500	8.3528	8901.9200	8.9019	6.575	0.0000	0.0000
2024/07/12	R035	07/08/2025	12.65 Put	Bond Future	1963.6600	1.9637	1821.4700	1.8215	7.241	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	
2024/07/12	R053	01/08/2024		Bond Future	11.6044	104.2016	11.5181	104.9217	0.744	0.0000	0.0000
2024/07/12	R053	01/08/2024	13.14 Call	Bond Future	11406.0300	11.4060	12125.0700	12.1251	6.304	0.0000	0.0000
2024/07/12	R053	01/08/2024	13.14 Put	Bond Future	2.1300	0.0021	1.0100	0.0010	52.582	0.0000	0.0000
2024/07/12	R053	01/08/2024	13.15 Call	Bond Future	11472.2900	11.4723	12191.3800	12.1914	6.268	0.0000	0.0000
2024/07/12	R053	01/08/2024	13.15 Put	Bond Future	2.0300	0.0020	0.9600	0.0010	52.709	0.0000	0.0000
2024/07/12	R053	01/08/2024	13.13 Call	Bond Future	11339.6800	11.3397	12058.6700	12.0587	6.340	0.0000	0.0000
2024/07/12	R053	01/08/2024	13.13 Put	Bond Future	2.2400	0.0022	1.0700	0.0011	52.232	0.0000	0.0000
2024/07/12	R053	07/11/2024	12.80 Call	Bond Future	9167.5600	9.1676	9873.5700	9.8736	7.701	0.0000	0.0000
2024/07/12	R053	07/11/2024	12.80 Put	Bond Future	828.8400	0.8288	803.9400	0.8039	3.004	0.0000	0.0000
2024/07/12	R053	07/11/2024	12.81 Call	Bond Future	9226.6500	9.2267	9933.3800	9.9334	7.660	0.0000	0.0000
2024/07/12	R053	07/11/2024	12.81 Put	Bond Future	818.3700	0.8184	794.1900	0.7942	2.955	0.0000	0.0000
2024/07/12	R053	07/11/2024	12.79 Call	Bond Future	9108.3700	9.1084	9813.9200	9.8139	7.746	0.0000	0.0000
2024/07/12	R053	07/11/2024	12.79 Put	Bond Future	839.3000	0.8393	813.9400	0.8139	3.022	0.0000	0.0000
2024/07/12	R053	07/11/2024		Bond Future	11.6947	100.7713	11.6058	101.5022	0.760	0.0000	0.0000
2024/07/12	R053	06/02/2025		Bond Future	11.7839	102.9523	11.6908	103.7079	0.791	0.0000	0.0000
2024/07/12	R053	06/02/2025	12.94 Call	Bond Future	10213.2500	10.2133	10949.6400	10.9496	7.210	0.0000	0.0000
2024/07/12	R053	06/02/2025	12.94 Put	Bond Future	1641.2500	1.6413	1622.0000	1.6220	1.173	0.0000	0.0000
2024/07/12	R053	08/05/2025		Bond Future	11.8783	99.2890	11.7831	100.0494	0.801	0.0000	0.0000
2024/07/12	R053	08/05/2025	12.64 Call	Bond Future	8846.1300	8.8461	9470.2500	9.4703	7.055	0.0000	0.0000
2024/07/12	R053	08/05/2025	12.64 Put	Bond Future	3124.3500	3.1244	2988.0800	2.9881	4.362	0.0000	0.0000
2024/07/12	R053	07/08/2025		Bond Future	11.9788	101.3882	11.8781	102.1803	0.840	0.0000	0.0000
2024/07/12	R053	07/08/2025	13.17 Call	Bond Future	11452.1400	11.4521	12260.5700	12.2606	7.059	0.0000	0.0000
2024/07/12	R053	07/08/2025	13.17 Put	Bond Future	2897.9900	2.8980	2914.3200	2.9143	0.563	0.0000	0.0000
2024/07/12	R186	01/08/2024		Bond Future	8.4264	105.6788	8.3665	105.8091	0.711	0.0000	0.0000
2024/07/12	R186	01/08/2024	8.69 Call	Bond Future	650.8000	0.6508	763.0300	0.7630	17.245	0.0000	0.0000
2024/07/12	R186	01/08/2024	8.69 Put	Bond Future	79.9200	0.0799	61.8300	0.0618	22.635	0.0000	0.0000
2024/07/12	R186	01/08/2024	8.70 Call	Bond Future	668.4500	0.6685	781.5600	0.7816	16.921	0.0000	0.0000
2024/07/12	R186	01/08/2024	8.70 Put	Bond Future	75.9900	0.0760	58.7800	0.0588	22.648	0.0000	0.0000
2024/07/12	R186	01/08/2024	8.68 Call	Bond Future	633.2500	0.6333	744.7000	0.7447	17.600	0.0000	0.0000
2024/07/12	R186	01/08/2024	8.68 Put	Bond Future	83.9500	0.0840	65.0800	0.0651	22.478	0.0000	0.0000
2024/07/12	R186	07/11/2024		Bond Future	8.3672	108.1554	8.3020	108.2824	0.779	0.0000	0.0000
2024/07/12	R186	07/11/2024	9.14 Call	Bond Future	1686.7400	1.6867	1794.6200	1.7946	6.396	0.0000	0.0000
2024/07/12	R186	07/11/2024	9.14 Put	Bond Future	196.2100	0.1962	177.0500	0.1771	9.765	0.0000	0.0000
2024/07/12	R186	07/11/2024	9.15 Call	Bond Future	1702.8700	1.7029	1810.2300	1.8102	6.305	0.0000	0.0000
2024/07/12	R186	07/11/2024	9.15 Put	Bond Future	193.2400	0.1932	173.5600	0.1736	10.184	0.0000	0.0000
2024/07/12	R186	07/11/2024	9.13 Call	Bond Future	1670.8200	1.6708	1779.0700	1.7791	6.479	0.0000	0.0000
2024/07/12	R186	07/11/2024	9.13 Put	Bond Future	199.4000	0.1994	180.6100	0.1806	9.423	0.0000	0.0000
2024/07/12	R186	06/02/2025		Bond Future	8.3071	105.1816	8.2270	105.3205	0.965	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	
2024/07/12	R186	06/02/2025	9.03 Call	Bond Future	1607.3900	1.6074	1710.5100	1.7105	6.415	0.0000	0.0000
2024/07/12	R186	06/02/2025	9.03 Put	Bond Future	364.9300	0.3649	329.0900	0.3291	9.821	0.0000	0.0000
2024/07/12	R186	08/05/2025		Bond Future	8.2445	107.4383	8.1586	107.5683	1.042	0.0000	0.0000
2024/07/12	R186	08/05/2025	8.47 Call	Bond Future	979.8300	0.9798	1080.1500	1.0802	10.239	0.0000	0.0000
2024/07/12	R186	08/05/2025	8.47 Put	Bond Future	639.6000	0.6396	609.8900	0.6099	4.645	0.0000	0.0000
2024/07/12	R186	07/08/2025		Bond Future	8.1788	104.3975	8.0634	104.5464	1.411	0.0000	0.0000
2024/07/12	R186	07/08/2025	9.68 Call	Bond Future	2053.7100	2.0537	2179.1500	2.1792	6.108	0.0000	0.0000
2024/07/12	R186	07/08/2025	9.68 Put	Bond Future	143.3300	0.1433	119.8500	0.1199	16.382	0.0000	0.0000
2024/07/12	R186	07/08/2025	10.25 Call	Bond Future	2686.1300	2.6861	2822.9800	2.8230	5.095	0.0000	0.0000
2024/07/12	R186	07/08/2025	10.25 Put	Bond Future	63.4000	0.0634	51.3300	0.0513	19.038	0.0000	0.0000
2024/07/12	R186	07/08/2025	9.22 Put	Bond Future	255.5700	0.2556	218.8400	0.2188	14.372	0.0000	0.0000
2024/07/12	R186	07/08/2025	9.22 Call	Bond Future	1585.8800	1.5859	1698.0700	1.6981	7.074	0.0000	0.0000
2024/07/12	R202	01/08/2024		Bond Future	261.3798	261.3798	261.3689	261.3689	0.004	0.0000	0.0000
2024/07/12	R202	07/11/2024		Bond Future	267.5748	267.5748	267.5480	267.5480	0.010	0.0000	0.0000
2024/07/12	R202	06/02/2025		Bond Future	268.2121	268.2121	268.2076	268.2076	0.002	0.0000	0.0000
2024/07/12	R202	06/02/2025	266.79 Call	Bond Future	1422.1200	1.4221	1417.5900	1.4176	0.319	0.0000	0.0000
2024/07/12	R202	06/02/2025	266.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	R202	08/05/2025		Bond Future	274.0316	274.0316	273.9971	273.9971	0.013	0.0000	0.0000
2024/07/12	R202	08/05/2025	272.31 Call	Bond Future	1721.5800	1.7216	1687.0700	1.6871	2.005	0.0000	0.0000
2024/07/12	R202	08/05/2025	272.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	R202	07/08/2025		Bond Future	274.5677	274.5677	274.5729	274.5729	0.002	0.0000	0.0000
2024/07/12	R202	07/08/2025	271.60 Call	Bond Future	2967.6500	2.9677	2972.8600	2.9729	0.176	0.0000	0.0000
2024/07/12	R202	07/08/2025	271.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	R209	01/08/2024		Bond Future	11.0677	71.0476	10.9665	71.5585	0.915	0.0000	0.0000
2024/07/12	R209	01/08/2024	11.79 Call	Bond Future	3550.7000	3.5507	4042.0000	4.0420	13.837	0.0000	0.0000
2024/07/12	R209	01/08/2024	11.79 Put	Bond Future	51.4600	0.0515	31.8600	0.0319	38.088	0.0000	0.0000
2024/07/12	R209	01/08/2024	11.80 Call	Bond Future	3595.1300	3.5951	4087.2100	4.0872	13.687	0.0000	0.0000
2024/07/12	R209	01/08/2024	11.80 Put	Bond Future	49.1600	0.0492	30.3400	0.0303	38.283	0.0000	0.0000
2024/07/12	R209	01/08/2024	11.78 Call	Bond Future	3506.3600	3.5064	3996.8000	3.9968	13.987	0.0000	0.0000
2024/07/12	R209	01/08/2024	11.78 Put	Bond Future	53.8900	0.0539	33.4300	0.0334	37.966	0.0000	0.0000
2024/07/12	R209	07/11/2024		Bond Future	11.1506	69.5555	11.0462	70.0742	0.936	0.0000	0.0000
2024/07/12	R209	07/11/2024	12.22 Call	Bond Future	5537.4900	5.5375	5982.1700	5.9822	8.030	0.0000	0.0000
2024/07/12	R209	07/11/2024	12.22 Put	Bond Future	514.0200	0.5140	440.0100	0.4400	14.398	0.0000	0.0000
2024/07/12	R209	07/11/2024	12.23 Call	Bond Future	5575.2600	5.5753	6020.8100	6.0208	7.992	0.0000	0.0000
2024/07/12	R209	07/11/2024	12.23 Put	Bond Future	507.2100	0.5072	434.0700	0.4341	14.420	0.0000	0.0000
2024/07/12	R209	07/11/2024	12.21 Call	Bond Future	5499.7600	5.4998	5943.5600	5.9436	8.069	0.0000	0.0000
2024/07/12	R209	07/11/2024	12.21 Put	Bond Future	520.9200	0.5209	446.0300	0.4460	14.376	0.0000	0.0000
2024/07/12	R209	06/02/2025		Bond Future	11.2338	71.0610	11.1244	71.5971	0.974	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	
2024/07/12	R209	06/02/2025	12.44 Call	Bond Future	6427.6000	6.4276	6922.1600	6.9222	7.694	0.0000	0.0000
2024/07/12	R209	06/02/2025	12.44 Put	Bond Future	874.5100	0.8745	833.0400	0.8330	4.742	0.0000	0.0000
2024/07/12	R209	08/05/2025		Bond Future	11.3231	69.4290	11.2112	69.9686	0.988	0.0000	0.0000
2024/07/12	R209	08/05/2025	11.89 Call	Bond Future	4812.5800	4.8126	5249.4200	5.2494	9.077	0.0000	0.0000
2024/07/12	R209	08/05/2025	11.89 Put	Bond Future	2163.3600	2.1634	2060.6300	2.0606	4.749	0.0000	0.0000
2024/07/12	R209	07/08/2025		Bond Future	11.4198	70.8981	11.3014	71.4599	1.036	0.0000	0.0000
2024/07/12	R209	07/08/2025	12.68 Call	Bond Future	7377.6200	7.3776	7885.7700	7.8858	6.888	0.0000	0.0000
2024/07/12	R209	07/08/2025	12.68 Put	Bond Future	1757.8200	1.7578	1704.1700	1.7042	3.052	0.0000	0.0000
2024/07/12	R210	01/08/2024		Bond Future	238.1294	238.1294	238.1172	238.1172	0.005	0.0000	0.0000
2024/07/12	R210	07/11/2024		Bond Future	240.4339	240.4339	240.4074	240.4074	0.011	0.0000	0.0000
2024/07/12	R210	06/02/2025		Bond Future	245.6964	245.6964	245.6899	245.6899	0.003	0.0000	0.0000
2024/07/12	R210	06/02/2025	239.61 Call	Bond Future	6086.4300	6.0864	6079.9000	6.0799	0.107	0.0000	0.0000
2024/07/12	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	R210	08/05/2025		Bond Future	247.6163	247.6163	247.5824	247.5824	0.014	0.0000	0.0000
2024/07/12	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	R210	08/05/2025	248.03 Put	Bond Future	413.7000	0.4137	447.6000	0.4476	8.194	0.0000	0.0000
2024/07/12	R210	07/08/2025		Bond Future	252.9184	252.9184	252.9206	252.9206	0.001	0.0000	0.0000
2024/07/12	R210	07/08/2025	248.44 Call	Bond Future	4478.3600	4.4784	4480.5900	4.4806	0.050	0.0000	0.0000
2024/07/12	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	R213	01/08/2024		Bond Future	9.9977	88.8322	9.8914	89.2907	1.063	0.0000	0.0000
2024/07/12	R213	01/08/2024	10.87 Call	Bond Future	3690.5600	3.6906	4137.6400	4.1376	12.114	0.0000	0.0000
2024/07/12	R213	01/08/2024	10.87 Put	Bond Future	37.2500	0.0373	25.7700	0.0258	30.819	0.0000	0.0000
2024/07/12	R213	01/08/2024	10.88 Call	Bond Future	3729.9800	3.7300	4177.3900	4.1774	11.995	0.0000	0.0000
2024/07/12	R213	01/08/2024	10.88 Put	Bond Future	35.9300	0.0359	24.7800	0.0248	31.033	0.0000	0.0000
2024/07/12	R213	01/08/2024	10.86 Call	Bond Future	3651.1700	3.6512	4097.8800	4.0979	12.235	0.0000	0.0000
2024/07/12	R213	01/08/2024	10.86 Put	Bond Future	38.6300	0.0386	26.7800	0.0268	30.676	0.0000	0.0000
2024/07/12	R213	07/11/2024	11.22 Call	Bond Future	4986.8400	4.9868	5392.7500	5.3928	8.140	0.0000	0.0000
2024/07/12	R213	07/11/2024	11.22 Put	Bond Future	322.2000	0.3222	263.9900	0.2640	18.066	0.0000	0.0000
2024/07/12	R213	07/11/2024	11.23 Call	Bond Future	5021.0900	5.0211	5427.7400	5.4277	8.099	0.0000	0.0000
2024/07/12	R213	07/11/2024	11.23 Put	Bond Future	317.5200	0.3175	260.0500	0.2601	18.100	0.0000	0.0000
2024/07/12	R213	07/11/2024	11.21 Call	Bond Future	4952.6400	4.9526	5357.8800	5.3579	8.182	0.0000	0.0000
2024/07/12	R213	07/11/2024	11.21 Put	Bond Future	326.9600	0.3270	268.0800	0.2681	18.008	0.0000	0.0000
2024/07/12	R213	07/11/2024		Bond Future	10.0631	87.3529	9.9523	87.8170	1.101	0.0000	0.0000
2024/07/12	R213	06/02/2025		Bond Future	10.1351	89.2440	10.0164	89.7258	1.171	0.0000	0.0000
2024/07/12	R213	06/02/2025	11.35 Call	Bond Future	5361.4900	5.3615	5799.8600	5.7999	8.176	0.0000	0.0000
2024/07/12	R213	06/02/2025	11.35 Put	Bond Future	614.0600	0.6141	570.6600	0.5707	7.068	0.0000	0.0000
2024/07/12	R213	08/05/2025		Bond Future	10.2093	87.5975	10.0868	88.0798	1.200	0.0000	0.0000
2024/07/12	R213	08/05/2025	10.52 Call	Bond Future	3181.3200	3.1813	3526.8200	3.5268	10.860	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	
2024/07/12	R213	08/05/2025	10.52 Put	Bond Future	1973.5500	1.9736	1836.8100	1.8368	6.929	0.0000	0.0000
2024/07/12	R213	07/08/2025		Bond Future	10.2959	89.4523	10.1629	89.9582	1.291	0.0000	0.0000
2024/07/12	R213	07/08/2025	11.66 Call	Bond Future	6212.2900	6.2123	6667.3000	6.6673	7.324	0.0000	0.0000
2024/07/12	R213	07/08/2025	11.66 Put	Bond Future	1227.0200	1.2270	1176.2200	1.1762	4.140	0.0000	0.0000
2024/07/12	R214	01/08/2024	12.17 Call	Bond Future	3333.2000	3.3332	3778.8600	3.7789	13.370	0.0000	0.0000
2024/07/12	R214	01/08/2024	12.17 Put	Bond Future	76.2800	0.0763	44.8500	0.0449	41.203	0.0000	0.0000
2024/07/12	R214	01/08/2024	12.18 Call	Bond Future	3377.8900	3.3779	3824.7200	3.8247	13.228	0.0000	0.0000
2024/07/12	R214	01/08/2024	12.18 Put	Bond Future	73.0300	0.0730	42.7700	0.0428	41.435	0.0000	0.0000
2024/07/12	R214	01/08/2024	12.16 Call	Bond Future	3288.5700	3.2886	3733.0100	3.7330	13.515	0.0000	0.0000
2024/07/12	R214	01/08/2024	12.16 Put	Bond Future	79.6500	0.0797	47.0000	0.0470	40.992	0.0000	0.0000
2024/07/12	R214	01/08/2024		Bond Future	11.5181	66.0467	11.4269	66.5238	0.792	0.0000	0.0000
2024/07/12	R214	07/11/2024		Bond Future	11.6065	64.2878	11.5127	64.7723	0.808	0.0000	0.0000
2024/07/12	R214	07/11/2024	12.61 Call	Bond Future	5450.0900	5.4501	5866.7100	5.8667	7.644	0.0000	0.0000
2024/07/12	R214	07/11/2024	12.61 Put	Bond Future	598.9600	0.5990	531.0900	0.5311	11.331	0.0000	0.0000
2024/07/12	R214	07/11/2024	12.62 Call	Bond Future	5487.8400	5.4878	5905.3600	5.9054	7.608	0.0000	0.0000
2024/07/12	R214	07/11/2024	12.62 Put	Bond Future	591.2800	0.5913	524.3100	0.5243	11.326	0.0000	0.0000
2024/07/12	R214	07/11/2024	12.60 Call	Bond Future	5412.3900	5.4124	5828.1900	5.8282	7.682	0.0000	0.0000
2024/07/12	R214	07/11/2024	12.60 Put	Bond Future	606.7300	0.6067	538.0400	0.5380	11.321	0.0000	0.0000
2024/07/12	R214	06/02/2025		Bond Future	11.6962	65.6795	11.5981	66.1801	0.839	0.0000	0.0000
2024/07/12	R214	06/02/2025	12.71 Call	Bond Future	5950.4000	5.9504	6421.5900	6.4216	7.919	0.0000	0.0000
2024/07/12	R214	06/02/2025	12.71 Put	Bond Future	1111.5300	1.1115	1082.1000	1.0821	2.648	0.0000	0.0000
2024/07/12	R214	06/02/2025	13.63 Call	Bond Future	9245.5000	9.2455	9724.3800	9.7244	5.180	0.0000	0.0000
2024/07/12	R214	06/02/2025	13.63 Put	Bond Future	495.3100	0.4953	473.5700	0.4736	4.389	0.0000	0.0000
2024/07/12	R214	06/02/2025	12.25 Put	Bond Future	1671.2800	1.6713	1613.4700	1.6135	3.459	0.0000	0.0000
2024/07/12	R214	06/02/2025	12.25 Call	Bond Future	4387.7700	4.3878	4830.5800	4.8306	10.092	0.0000	0.0000
2024/07/12	R214	06/02/2025	11.75 Put	Bond Future	2594.0600	2.5941	2479.3300	2.4793	4.423	0.0000	0.0000
2024/07/12	R214	06/02/2025	11.75 Call	Bond Future	2866.0000	2.8660	3251.8900	3.2519	13.464	0.0000	0.0000
2024/07/12	R214	08/05/2025		Bond Future	11.7858	63.7813	11.6858	64.2854	0.848	0.0000	0.0000
2024/07/12	R214	08/05/2025	12.40 Call	Bond Future	5177.1900	5.1772	5541.7700	5.5418	7.042	0.0000	0.0000
2024/07/12	R214	08/05/2025	12.40 Put	Bond Future	2210.1900	2.2102	2070.6500	2.0707	6.313	0.0000	0.0000
2024/07/12	R214	07/08/2025		Bond Future	11.8827	65.1311	11.7773	65.6558	0.887	0.0000	0.0000
2024/07/12	R214	07/08/2025	12.97 Call	Bond Future	7123.8400	7.1238	7623.2100	7.6232	7.010	0.0000	0.0000
2024/07/12	R214	07/08/2025	12.97 Put	Bond Future	2079.7400	2.0797	2054.4700	2.0545	1.215	0.0000	0.0000
2024/07/12	R248	01/08/2024		Bond Future	11.6237	80.7710	11.5476	81.2618	0.655	0.0000	0.0000
2024/07/12	R248	01/08/2024	12.31 Call	Bond Future	4266.6400	4.2666	4737.7000	4.7377	11.041	0.0000	0.0000
2024/07/12	R248	01/08/2024	12.31 Put	Bond Future	76.2200	0.0762	56.4800	0.0565	25.899	0.0000	0.0000
2024/07/12	R248	01/08/2024	12.32 Call	Bond Future	4321.4200	4.3214	4793.3000	4.7933	10.920	0.0000	0.0000
2024/07/12	R248	01/08/2024	12.32 Put	Bond Future	72.9000	0.0729	53.9800	0.0540	25.953	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	
2024/07/12	R248	01/08/2024	12.30 Call	Bond Future	4211.9100	4.2119	4682.1400	4.6821	11.164	0.0000	0.0000
2024/07/12	R248	01/08/2024	12.30 Put	Bond Future	79.6700	0.0797	59.1000	0.0591	25.819	0.0000	0.0000
2024/07/12	R248	07/11/2024		Bond Future	11.7144	78.2125	11.6362	78.7101	0.668	0.0000	0.0000
2024/07/12	R248	07/11/2024	12.79 Call	Bond Future	6968.0900	6.9681	7455.0100	7.4550	6.988	0.0000	0.0000
2024/07/12	R248	07/11/2024	12.79 Put	Bond Future	658.6000	0.6586	647.8700	0.6479	1.629	0.0000	0.0000
2024/07/12	R248	07/11/2024	12.80 Call	Bond Future	7014.0400	7.0140	7501.3400	7.5013	6.947	0.0000	0.0000
2024/07/12	R248	07/11/2024	12.80 Put	Bond Future	650.2000	0.6502	639.8500	0.6399	1.592	0.0000	0.0000
2024/07/12	R248	07/11/2024	12.78 Call	Bond Future	6922.0500	6.9221	7408.6000	7.4086	7.029	0.0000	0.0000
2024/07/12	R248	07/11/2024	12.78 Put	Bond Future	666.9900	0.6670	655.8900	0.6559	1.664	0.0000	0.0000
2024/07/12	R248	06/02/2025		Bond Future	11.8065	79.9056	11.7243	80.4209	0.696	0.0000	0.0000
2024/07/12	R248	06/02/2025	12.71 Call	Bond Future	6848.6700	6.8487	7278.8400	7.2788	6.281	0.0000	0.0000
2024/07/12	R248	06/02/2025	12.71 Put	Bond Future	1559.4400	1.5594	1474.3700	1.4744	5.455	0.0000	0.0000
2024/07/12	R248	08/05/2025		Bond Future	11.8982	77.1675	11.8145	77.6851	0.703	0.0000	0.0000
2024/07/12	R248	08/05/2025	12.60 Call	Bond Future	6574.9700	6.5750	7079.6400	7.0796	7.676	0.0000	0.0000
2024/07/12	R248	08/05/2025	12.60 Put	Bond Future	2463.9700	2.4640	2451.1100	2.4511	0.522	0.0000	0.0000
2024/07/12	R248	07/08/2025		Bond Future	11.9973	78.8002	11.9086	79.3407	0.739	0.0000	0.0000
2024/07/12	R248	07/08/2025	13.21 Call	Bond Future	9087.5300	9.0875	9651.3100	9.6513	6.204	0.0000	0.0000
2024/07/12	R248	07/08/2025	13.21 Put	Bond Future	2321.3100	2.3213	2344.6200	2.3446	1.004	0.0000	0.0000
2024/07/12	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/12	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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