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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/07/2024 TO 18/07/2024

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
2024/07/18	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/18	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/18	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/18	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/18	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/18	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/18	2025	01/08/2024		Bond Future	181.4748	181.4748	181.4733	0.001	0.0000	0.0000
2024/07/18	2025	07/11/2024		Bond Future	185.7656	185.7656	185.7641	0.001	0.0000	0.0000
2024/07/18	2029	01/08/2024		Bond Future	130.9163	130.9163	130.9132	0.002	0.0000	0.0000
2024/07/18	2029	07/11/2024		Bond Future	132.6099	132.6099	132.6068	0.002	0.0000	0.0000
2024/07/18	2029	06/02/2025		Bond Future	135.5252	135.5252	135.5224	0.002	0.0000	0.0000
2024/07/18	2029	06/02/2025	132.40 Call	Bond Future	3125.1900	3.1252	3122.4200	0.089	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	
2024/07/18	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	2029	08/05/2025		Bond Future	137.0222	137.0222	137.0198	137.0198	0.002	0.0000	0.0000
2024/07/18	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	2029	08/05/2025	137.85 Put	Bond Future	827.8400	0.8278	830.2500	0.8303	0.291	0.0000	0.0000
2024/07/18	2029	07/08/2025		Bond Future	139.9792	139.9792	139.9772	139.9772	0.001	0.0000	0.0000
2024/07/18	2029	07/08/2025	137.41 Call	Bond Future	2569.2000	2.5692	2567.1600	2.5672	0.079	0.0000	0.0000
2024/07/18	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	2030	01/08/2024	10.21 Put	Bond Future	37.6100	0.0376	36.1500	0.0362	3.882	0.0000	0.0000
2024/07/18	2030	01/08/2024	10.21 Call	Bond Future	2412.5600	2.4126	2332.5900	2.3326	3.315	0.0000	0.0000
2024/07/18	2030	01/08/2024	10.71 Put	Bond Future	2.0600	0.0021	1.7300	0.0017	16.019	0.0000	0.0000
2024/07/18	2030	01/08/2024	10.71 Call	Bond Future	4293.3100	4.2933	4214.4700	4.2145	1.836	0.0000	0.0000
2024/07/18	2030	01/08/2024	11.31 Call	Bond Future	6524.9900	6.5250	6446.4700	6.4465	1.203	0.0000	0.0000
2024/07/18	2030	01/08/2024	11.31 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000	0.0000
2024/07/18	2030	01/08/2024		Bond Future	9.6082	93.3944	9.6278	93.3159	0.204	0.0000	0.0000
2024/07/18	2030	01/08/2024	10.38 Call	Bond Future	3047.0500	3.0471	2967.3900	2.9674	2.614	0.0000	0.0000
2024/07/18	2030	01/08/2024	10.38 Put	Bond Future	14.8600	0.0149	13.7100	0.0137	7.739	0.0000	0.0000
2024/07/18	2030	01/08/2024	10.39 Call	Bond Future	3084.7200	3.0847	3005.0900	3.0051	2.581	0.0000	0.0000
2024/07/18	2030	01/08/2024	10.39 Put	Bond Future	14.0500	0.0141	12.9300	0.0129	7.972	0.0000	0.0000
2024/07/18	2030	01/08/2024	10.37 Call	Bond Future	3009.4200	3.0094	2929.7300	2.9297	2.648	0.0000	0.0000
2024/07/18	2030	01/08/2024	10.37 Put	Bond Future	15.7200	0.0157	14.5400	0.0145	7.506	0.0000	0.0000
2024/07/18	2030	07/11/2024		Bond Future	9.6548	95.5778	9.6756	95.4975	0.216	0.0000	0.0000
2024/07/18	2030	07/11/2024	10.75 Call	Bond Future	4409.9200	4.4099	4337.1900	4.3372	1.649	0.0000	0.0000
2024/07/18	2030	07/11/2024	10.75 Put	Bond Future	299.5400	0.2995	307.1100	0.3071	2.527	0.0000	0.0000
2024/07/18	2030	07/11/2024	10.76 Call	Bond Future	4441.8200	4.4418	4368.9700	4.3690	1.640	0.0000	0.0000
2024/07/18	2030	07/11/2024	10.76 Put	Bond Future	294.9600	0.2950	302.4100	0.3024	2.526	0.0000	0.0000
2024/07/18	2030	07/11/2024	10.74 Call	Bond Future	4378.0500	4.3781	4305.4500	4.3055	1.658	0.0000	0.0000
2024/07/18	2030	07/11/2024	10.74 Put	Bond Future	304.1800	0.3042	311.8800	0.3119	2.531	0.0000	0.0000
2024/07/18	2030	07/11/2024	10.21 Put	Bond Future	671.8400	0.6718	688.8900	0.6889	2.538	0.0000	0.0000
2024/07/18	2030	07/11/2024	10.21 Call	Bond Future	2784.1400	2.7841	2720.8900	2.7209	2.272	0.0000	0.0000
2024/07/18	2030	07/11/2024	10.71 Put	Bond Future	318.5200	0.3185	326.5900	0.3266	2.534	0.0000	0.0000
2024/07/18	2030	07/11/2024	10.71 Call	Bond Future	4282.7600	4.2828	4210.5300	4.2105	1.687	0.0000	0.0000
2024/07/18	2030	07/11/2024	11.91 Call	Bond Future	8259.3000	8.2593	8179.7900	8.1798	0.963	0.0000	0.0000
2024/07/18	2030	07/11/2024	11.91 Put	Bond Future	37.0300	0.0370	37.8200	0.0378	2.133	0.0000	0.0000
2024/07/18	2030	06/02/2025		Bond Future	9.7032	93.6460	9.7252	93.5641	0.227	0.0000	0.0000
2024/07/18	2030	06/02/2025	10.68 Call	Bond Future	4278.2800	4.2783	4211.9300	4.2119	1.551	0.0000	0.0000
2024/07/18	2030	06/02/2025	10.68 Put	Bond Future	738.3800	0.7384	753.8900	0.7539	2.101	0.0000	0.0000
2024/07/18	2030	08/05/2025	11.86 Call	Bond Future	7498.0200	7.4980	7423.0300	7.4230	1.000	0.0000	0.0000
2024/07/18	2030	08/05/2025	11.86 Put	Bond Future	429.1900	0.4292	437.4600	0.4375	1.927	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	
2024/07/18	2030	08/05/2025	10.31 Put	Bond Future	1458.5200	1.4585	1485.0100	1.4850	1.816	0.0000	0.0000
2024/07/18	2030	08/05/2025	10.31 Call	Bond Future	3337.6200	3.3376	3280.8500	3.2809	1.701	0.0000	0.0000
2024/07/18	2030	08/05/2025	12.28 Call	Bond Future	8681.9300	8.6819	8604.1400	8.6041	0.896	0.0000	0.0000
2024/07/18	2030	08/05/2025	12.28 Put	Bond Future	269.9500	0.2700	275.4200	0.2754	2.026	0.0000	0.0000
2024/07/18	2030	08/05/2025	10.69 Put	Bond Future	1089.7700	1.0898	1110.1000	1.1101	1.866	0.0000	0.0000
2024/07/18	2030	08/05/2025	10.69 Call	Bond Future	4276.0500	4.2761	4213.1200	4.2131	1.472	0.0000	0.0000
2024/07/18	2030	08/05/2025		Bond Future	9.7753	95.6461	9.7987	95.5628	0.239	0.0000	0.0000
2024/07/18	2030	08/05/2025	9.93 Call	Bond Future	2490.3500	2.4904	2441.0000	2.4410	1.982	0.0000	0.0000
2024/07/18	2030	08/05/2025	9.93 Put	Bond Future	1941.8400	1.9418	1975.7500	1.9758	1.746	0.0000	0.0000
2024/07/18	2030	07/08/2025		Bond Future	9.8560	93.6763	9.8809	93.5915	0.253	0.0000	0.0000
2024/07/18	2030	07/08/2025	11.11 Call	Bond Future	5249.7600	5.2498	5184.0300	5.1840	1.252	0.0000	0.0000
2024/07/18	2030	07/08/2025	11.11 Put	Bond Future	1104.0300	1.1040	1123.0700	1.1231	1.725	0.0000	0.0000
2024/07/18	2030	07/08/2025	12.12 Call	Bond Future	7855.0900	7.8551	7780.1000	7.7801	0.955	0.0000	0.0000
2024/07/18	2030	07/08/2025	12.12 Put	Bond Future	534.5300	0.5345	544.3100	0.5443	1.830	0.0000	0.0000
2024/07/18	2030	07/08/2025	10.48 Put	Bond Future	1643.0600	1.6431	1670.5500	1.6706	1.673	0.0000	0.0000
2024/07/18	2030	07/08/2025	10.48 Call	Bond Future	3735.0800	3.7351	3677.8000	3.6778	1.534	0.0000	0.0000
2024/07/18	2032	01/08/2024	12.54 Call	Bond Future	9920.9300	9.9209	9730.2700	9.7303	1.922	0.0000	0.0000
2024/07/18	2032	01/08/2024	12.54 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/07/18	2032	01/08/2024	11.66 Call	Bond Future	6158.7500	6.1588	5967.9100	5.9679	3.099	0.0000	0.0000
2024/07/18	2032	01/08/2024	11.66 Put	Bond Future	2.6500	0.0027	2.4700	0.0025	6.792	0.0000	0.0000
2024/07/18	2032	01/08/2024	11.50 Put	Bond Future	5.7400	0.0057	5.5400	0.0055	3.484	0.0000	0.0000
2024/07/18	2032	01/08/2024	11.50 Call	Bond Future	5452.5600	5.4526	5261.7000	5.2617	3.500	0.0000	0.0000
2024/07/18	2032	01/08/2024	10.95 Call	Bond Future	3019.0600	3.0191	2832.9200	2.8329	6.165	0.0000	0.0000
2024/07/18	2032	01/08/2024	10.95 Put	Bond Future	70.9600	0.0710	75.4800	0.0755	6.370	0.0000	0.0000
2024/07/18	2032	01/08/2024	11.11 Put	Bond Future	35.3200	0.0353	36.7200	0.0367	3.964	0.0000	0.0000
2024/07/18	2032	01/08/2024	11.11 Call	Bond Future	3720.1300	3.7201	3530.8700	3.5309	5.087	0.0000	0.0000
2024/07/18	2032	01/08/2024	11.61 Put	Bond Future	3.3800	0.0034	3.1800	0.0032	5.917	0.0000	0.0000
2024/07/18	2032	01/08/2024	11.61 Call	Bond Future	5938.6700	5.9387	5747.8100	5.7478	3.214	0.0000	0.0000
2024/07/18	2032	01/08/2024	12.31 Call	Bond Future	8958.7800	8.9588	8768.1100	8.7681	2.128	0.0000	0.0000
2024/07/18	2032	01/08/2024	12.31 Put	Bond Future	0.0500	0.0001	0.0400	0.0000	20.000	0.0000	0.0000
2024/07/18	2032	01/08/2024	11.14 Call	Bond Future	3852.8900	3.8529	3663.3000	3.6633	4.921	0.0000	0.0000
2024/07/18	2032	01/08/2024	11.14 Put	Bond Future	30.8500	0.0309	31.9200	0.0319	3.468	0.0000	0.0000
2024/07/18	2032	01/08/2024	11.15 Call	Bond Future	3897.2200	3.8972	3707.5300	3.7075	4.867	0.0000	0.0000
2024/07/18	2032	01/08/2024	11.15 Put	Bond Future	29.5000	0.0295	30.4700	0.0305	3.288	0.0000	0.0000
2024/07/18	2032	01/08/2024	11.13 Call	Bond Future	3808.6100	3.8086	3619.1300	3.6191	4.975	0.0000	0.0000
2024/07/18	2032	01/08/2024	11.13 Put	Bond Future	32.2800	0.0323	33.4600	0.0335	3.656	0.0000	0.0000
2024/07/18	2032	01/08/2024		Bond Future	10.3269	92.0607	10.3664	91.8701	0.382	0.0000	0.0000
2024/07/18	2032	07/11/2024	11.48 Call	Bond Future	5328.3600	5.3284	5159.4400	5.1594	3.170	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	
2024/07/18	2032	07/11/2024	11.48 Put	Bond Future	443.2300	0.4432	469.3700	0.4694	5.898	0.0000	0.0000
2024/07/18	2032	07/11/2024	11.49 Call	Bond Future	5365.7900	5.3658	5196.5200	5.1965	3.155	0.0000	0.0000
2024/07/18	2032	07/11/2024	11.49 Put	Bond Future	436.9100	0.4369	462.7000	0.4627	5.903	0.0000	0.0000
2024/07/18	2032	07/11/2024	11.47 Call	Bond Future	5290.8600	5.2909	5122.2800	5.1223	3.186	0.0000	0.0000
2024/07/18	2032	07/11/2024	11.47 Put	Bond Future	449.5200	0.4495	476.0000	0.4760	5.891	0.0000	0.0000
2024/07/18	2032	07/11/2024		Bond Future	10.4038	90.0455	10.4453	89.8505	0.399	0.0000	0.0000
2024/07/18	2032	07/11/2024	11.11 Put	Bond Future	741.9800	0.7420	783.8000	0.7838	5.636	0.0000	0.0000
2024/07/18	2032	07/11/2024	11.11 Call	Bond Future	3987.2700	3.9873	3834.0300	3.8340	3.843	0.0000	0.0000
2024/07/18	2032	07/11/2024	11.61 Put	Bond Future	368.1600	0.3682	390.1200	0.3901	5.965	0.0000	0.0000
2024/07/18	2032	07/11/2024	11.61 Call	Bond Future	5819.8600	5.8199	5646.7600	5.6468	2.974	0.0000	0.0000
2024/07/18	2032	07/11/2024	12.95 Call	Bond Future	11042.7700	11.0428	10849.7100	10.8497	1.748	0.0000	0.0000
2024/07/18	2032	07/11/2024	12.95 Put	Bond Future	28.3100	0.0283	30.3100	0.0303	7.065	0.0000	0.0000
2024/07/18	2032	07/11/2024	13.36 Call	Bond Future	12630.3800	12.6304	12436.0800	12.4361	1.538	0.0000	0.0000
2024/07/18	2032	07/11/2024	13.36 Put	Bond Future	10.3000	0.0103	11.0600	0.0111	7.379	0.0000	0.0000
2024/07/18	2032	07/11/2024	11.64 Put	Bond Future	352.5400	0.3525	373.6200	0.3736	5.979	0.0000	0.0000
2024/07/18	2032	07/11/2024	11.64 Call	Bond Future	5934.2900	5.9343	5760.3100	5.7603	2.932	0.0000	0.0000
2024/07/18	2032	06/02/2025		Bond Future	10.4809	92.0034	10.5244	91.8043	0.415	0.0000	0.0000
2024/07/18	2032	06/02/2025	11.72 Call	Bond Future	6210.9200	6.2109	6046.5200	6.0465	2.647	0.0000	0.0000
2024/07/18	2032	06/02/2025	11.72 Put	Bond Future	755.3000	0.7553	790.0100	0.7900	4.596	0.0000	0.0000
2024/07/18	2032	08/05/2025		Bond Future	10.5705	89.8020	10.6161	89.5990	0.431	0.0000	0.0000
2024/07/18	2032	08/05/2025	10.91 Call	Bond Future	3784.4400	3.7844	3659.5800	3.6596	3.299	0.0000	0.0000
2024/07/18	2032	08/05/2025	10.91 Put	Bond Future	2287.2600	2.2873	2365.4200	2.3654	3.417	0.0000	0.0000
2024/07/18	2032	07/08/2025		Bond Future	10.6659	91.7173	10.7138	91.5102	0.449	0.0000	0.0000
2024/07/18	2032	07/08/2025	12.01 Call	Bond Future	7137.8200	7.1378	6980.4800	6.9805	2.204	0.0000	0.0000
2024/07/18	2032	07/08/2025	12.01 Put	Bond Future	1551.8800	1.5519	1601.6100	1.6016	3.205	0.0000	0.0000
2024/07/18	2033	01/08/2024		Bond Future	124.4013	124.4013	124.3991	124.3991	0.002	0.0000	0.0000
2024/07/18	2033	07/11/2024		Bond Future	125.8425	125.8425	125.8402	125.8402	0.002	0.0000	0.0000
2024/07/18	2033	06/02/2025		Bond Future	128.6091	128.6091	128.6072	128.6072	0.002	0.0000	0.0000
2024/07/18	2033	06/02/2025	124.94 Call	Bond Future	3669.1200	3.6691	3667.1800	3.6672	0.053	0.0000	0.0000
2024/07/18	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	2033	08/05/2025		Bond Future	129.8561	129.8561	129.8545	129.8545	0.001	0.0000	0.0000
2024/07/18	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	2033	08/05/2025	130.62 Put	Bond Future	763.9100	0.7639	765.4600	0.7655	0.203	0.0000	0.0000
2024/07/18	2033	07/08/2025		Bond Future	132.6585	132.6585	132.6574	132.6574	0.001	0.0000	0.0000
2024/07/18	2033	07/08/2025	128.65 Call	Bond Future	4008.5100	4.0085	4007.4300	4.0074	0.027	0.0000	0.0000
2024/07/18	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	2037	01/08/2024	13.82 Call	Bond Future	12514.0700	12.5141	12376.9000	12.3769	1.096	0.0000	0.0000
2024/07/18	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	
2024/07/18	2037	01/08/2024	13.17 Call	Bond Future	9522.6500	9.5227	9385.4700	9.3855	1.441	0.0000	0.0000
2024/07/18	2037	01/08/2024	13.17 Put	Bond Future	0.0200	0.0000	0.0100	0.0000	50.000	0.0000	0.0000
2024/07/18	2037	01/08/2024		Bond Future	11.3396	81.4125	11.3638	81.2754	0.213	0.0000	0.0000
2024/07/18	2037	01/08/2024	12.10 Call	Bond Future	4189.7000	4.1897	4051.4900	4.0515	3.299	0.0000	0.0000
2024/07/18	2037	01/08/2024	12.10 Put	Bond Future	23.8600	0.0239	22.8200	0.0228	4.359	0.0000	0.0000
2024/07/18	2037	01/08/2024	12.11 Call	Bond Future	4241.0800	4.2411	4102.8800	4.1029	3.259	0.0000	0.0000
2024/07/18	2037	01/08/2024	12.11 Put	Bond Future	22.5200	0.0225	21.4900	0.0215	4.574	0.0000	0.0000
2024/07/18	2037	01/08/2024	12.09 Call	Bond Future	4138.3400	4.1383	4000.1300	4.0001	3.340	0.0000	0.0000
2024/07/18	2037	01/08/2024	12.09 Put	Bond Future	25.2700	0.0253	24.2300	0.0242	4.116	0.0000	0.0000
2024/07/18	2037	07/11/2024		Bond Future	11.4328	83.3157	11.4579	83.1754	0.220	0.0000	0.0000
2024/07/18	2037	07/11/2024	12.58 Call	Bond Future	6582.8100	6.5828	6457.2700	6.4573	1.907	0.0000	0.0000
2024/07/18	2037	07/11/2024	12.58 Put	Bond Future	510.3100	0.5103	525.1100	0.5251	2.900	0.0000	0.0000
2024/07/18	2037	07/11/2024	12.59 Call	Bond Future	6626.0500	6.6261	6500.3000	6.5003	1.898	0.0000	0.0000
2024/07/18	2037	07/11/2024	12.59 Put	Bond Future	503.5400	0.5035	518.1300	0.5181	2.897	0.0000	0.0000
2024/07/18	2037	07/11/2024	12.57 Call	Bond Future	6539.7400	6.5397	6414.4000	6.4144	1.917	0.0000	0.0000
2024/07/18	2037	07/11/2024	12.57 Put	Bond Future	517.2900	0.5173	532.2900	0.5323	2.900	0.0000	0.0000
2024/07/18	2037	06/02/2025		Bond Future	11.5254	80.8666	11.5514	80.7233	0.226	0.0000	0.0000
2024/07/18	2037	06/02/2025	12.76 Call	Bond Future	7433.2400	7.4332	7313.4100	7.3134	1.612	0.0000	0.0000
2024/07/18	2037	06/02/2025	12.76 Put	Bond Future	1027.3700	1.0274	1050.7700	1.0508	2.278	0.0000	0.0000
2024/07/18	2037	08/05/2025		Bond Future	11.6328	82.5932	11.6598	82.4472	0.232	0.0000	0.0000
2024/07/18	2037	08/05/2025	12.25 Call	Bond Future	5710.0300	5.7100	5608.8700	5.6089	1.772	0.0000	0.0000
2024/07/18	2037	08/05/2025	12.25 Put	Bond Future	2468.6500	2.4687	2513.4500	2.5135	1.815	0.0000	0.0000
2024/07/18	2037	08/05/2025	13.35 Put	Bond Future	1168.9100	1.1689	1191.1700	1.1912	1.904	0.0000	0.0000
2024/07/18	2037	08/05/2025	13.35 Call	Bond Future	9740.0000	9.7400	9616.3000	9.6163	1.270	0.0000	0.0000
2024/07/18	2037	08/05/2025	12.55 Put	Bond Future	2012.3600	2.0124	2049.6200	2.0496	1.852	0.0000	0.0000
2024/07/18	2037	08/05/2025	12.55 Call	Bond Future	6762.2300	6.7622	6653.5300	6.6535	1.607	0.0000	0.0000
2024/07/18	2037	08/05/2025	13.30 Put	Bond Future	1208.9700	1.2090	1231.9700	1.2320	1.902	0.0000	0.0000
2024/07/18	2037	08/05/2025	13.30 Call	Bond Future	9549.5000	9.5495	9426.5400	9.4265	1.288	0.0000	0.0000
2024/07/18	2037	07/08/2025		Bond Future	11.7472	80.0935	11.7753	79.9446	0.239	0.0000	0.0000
2024/07/18	2037	07/08/2025	13.01 Call	Bond Future	8451.0600	8.4511	8337.1100	8.3371	1.348	0.0000	0.0000
2024/07/18	2037	07/08/2025	13.01 Put	Bond Future	2130.1100	2.1301	2165.0400	2.1650	1.640	0.0000	0.0000
2024/07/18	2038	01/08/2024		Bond Future	134.1723	134.1723	134.1705	134.1705	0.001	0.0000	0.0000
2024/07/18	2038	07/11/2024		Bond Future	137.3447	137.3447	137.3428	137.3428	0.001	0.0000	0.0000
2024/07/18	2038	06/02/2025		Bond Future	138.2473	138.2473	138.2458	138.2458	0.001	0.0000	0.0000
2024/07/18	2038	06/02/2025	135.23 Call	Bond Future	3017.2800	3.0173	3015.8100	3.0158	0.049	0.0000	0.0000
2024/07/18	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	2038	08/05/2025		Bond Future	141.2340	141.2340	141.2328	141.2328	0.001	0.0000	0.0000
2024/07/18	2038	08/05/2025	139.68 Call	Bond Future	1553.9800	1.5540	1552.8000	1.5528	0.076	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	
2024/07/18	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	2038	07/08/2025		Bond Future	142.1225	142.1225	142.1219	142.1219	0.000	0.0000	0.0000
2024/07/18	2038	07/08/2025	139.56 Call	Bond Future	2562.4700	2.5625	2561.8500	2.5619	0.024	0.0000	0.0000
2024/07/18	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	2040	01/08/2024	12.28 Put	Bond Future	25.7000	0.0257	25.4800	0.0255	0.856	0.0000	0.0000
2024/07/18	2040	01/08/2024	12.28 Call	Bond Future	4474.7000	4.4747	4295.5300	4.2955	4.004	0.0000	0.0000
2024/07/18	2040	01/08/2024	12.88 Call	Bond Future	7722.8100	7.7228	7543.7700	7.5438	2.318	0.0000	0.0000
2024/07/18	2040	01/08/2024	12.88 Put	Bond Future	0.5500	0.0006	0.4600	0.0005	16.364	0.0000	0.0000
2024/07/18	2040	01/08/2024	13.48 Call	Bond Future	10784.0000	10.7840	10605.0400	10.6050	1.659	0.0000	0.0000
2024/07/18	2040	01/08/2024	13.48 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/18	2040	01/08/2024	12.95 Put	Bond Future	0.3400	0.0003	0.2800	0.0003	17.647	0.0000	0.0000
2024/07/18	2040	01/08/2024	12.95 Call	Bond Future	8090.3800	8.0904	7911.3700	7.9114	2.213	0.0000	0.0000
2024/07/18	2040	01/08/2024		Bond Future	11.5246	82.1010	11.5538	81.9221	0.253	0.0000	0.0000
2024/07/18	2040	01/08/2024	12.33 Call	Bond Future	4749.4900	4.7495	4570.1700	4.5702	3.776	0.0000	0.0000
2024/07/18	2040	01/08/2024	12.33 Put	Bond Future	19.2200	0.0192	18.8500	0.0189	1.925	0.0000	0.0000
2024/07/18	2040	01/08/2024	12.34 Call	Bond Future	4804.4500	4.8045	4625.1100	4.6251	3.733	0.0000	0.0000
2024/07/18	2040	01/08/2024	12.34 Put	Bond Future	18.1200	0.0181	17.7300	0.0177	2.152	0.0000	0.0000
2024/07/18	2040	01/08/2024	12.32 Call	Bond Future	4694.5200	4.6945	4515.2200	4.5152	3.819	0.0000	0.0000
2024/07/18	2040	01/08/2024	12.32 Put	Bond Future	20.3800	0.0204	20.0300	0.0200	1.717	0.0000	0.0000
2024/07/18	2040	07/11/2024	12.85 Call	Bond Future	7456.5300	7.4565	7291.9500	7.2920	2.207	0.0000	0.0000
2024/07/18	2040	07/11/2024	12.85 Put	Bond Future	486.9800	0.4870	505.5200	0.5055	3.807	0.0000	0.0000
2024/07/18	2040	07/11/2024	12.86 Call	Bond Future	7502.8200	7.5028	7338.0000	7.3380	2.197	0.0000	0.0000
2024/07/18	2040	07/11/2024	12.86 Put	Bond Future	480.5200	0.4805	498.8200	0.4988	3.808	0.0000	0.0000
2024/07/18	2040	07/11/2024	12.84 Call	Bond Future	7410.3600	7.4104	7246.0400	7.2460	2.217	0.0000	0.0000
2024/07/18	2040	07/11/2024	12.84 Put	Bond Future	493.6200	0.4936	512.4200	0.5124	3.809	0.0000	0.0000
2024/07/18	2040	07/11/2024		Bond Future	11.6178	84.0203	11.6481	83.8372	0.261	0.0000	0.0000
2024/07/18	2040	07/11/2024	12.10 Put	Bond Future	1300.9200	1.3009	1348.6000	1.3486	3.665	0.0000	0.0000
2024/07/18	2040	07/11/2024	12.10 Call	Bond Future	4143.0200	4.1430	4007.5800	4.0076	3.269	0.0000	0.0000
2024/07/18	2040	07/11/2024	12.60 Call	Bond Future	6310.6800	6.3107	6153.3500	6.1534	2.493	0.0000	0.0000
2024/07/18	2040	07/11/2024	12.60 Put	Bond Future	678.9600	0.6790	704.7500	0.7048	3.798	0.0000	0.0000
2024/07/18	2040	07/11/2024	13.15 Call	Bond Future	8852.3800	8.8524	8681.5700	8.6816	1.930	0.0000	0.0000
2024/07/18	2040	07/11/2024	13.15 Put	Bond Future	325.3300	0.3253	337.6400	0.3376	3.784	0.0000	0.0000
2024/07/18	2040	06/02/2025		Bond Future	11.7101	81.3358	11.7415	81.1489	0.268	0.0000	0.0000
2024/07/18	2040	06/02/2025	12.95 Call	Bond Future	8007.9200	8.0079	7852.6000	7.8526	1.940	0.0000	0.0000
2024/07/18	2040	06/02/2025	12.95 Put	Bond Future	1097.4500	1.0975	1129.1000	1.1291	2.884	0.0000	0.0000
2024/07/18	2040	08/05/2025	12.75 Put	Bond Future	2057.7100	2.0577	2106.5500	2.1066	2.374	0.0000	0.0000
2024/07/18	2040	08/05/2025	12.75 Call	Bond Future	7270.7600	7.2708	7128.9800	7.1290	1.950	0.0000	0.0000
2024/07/18	2040	08/05/2025	13.50 Put	Bond Future	1226.7200	1.2267	1256.8900	1.2569	2.459	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	
2024/07/18	2040	08/05/2025	13.50 Call	Bond Future	10259.2800	10.2593	10098.8300	10.0988	1.564	0.0000	0.0000
2024/07/18	2040	08/05/2025	13.43 Put	Bond Future	1286.5400	1.2865	1318.1100	1.3181	2.454	0.0000	0.0000
2024/07/18	2040	08/05/2025	13.43 Call	Bond Future	9975.4600	9.9755	9816.4100	9.8164	1.594	0.0000	0.0000
2024/07/18	2040	08/05/2025		Bond Future	11.8158	83.0723	11.8483	82.8817	0.275	0.0000	0.0000
2024/07/18	2040	08/05/2025	12.63 Call	Bond Future	6809.8000	6.8098	6671.8200	6.6718	2.026	0.0000	0.0000
2024/07/18	2040	08/05/2025	12.63 Put	Bond Future	2237.0300	2.2370	2289.6700	2.2897	2.353	0.0000	0.0000
2024/07/18	2040	07/08/2025		Bond Future	11.9278	80.3320	11.9616	80.1375	0.283	0.0000	0.0000
2024/07/18	2040	07/08/2025	13.29 Call	Bond Future	9488.2400	9.4882	9338.0000	9.3380	1.583	0.0000	0.0000
2024/07/18	2040	07/08/2025	13.29 Put	Bond Future	2178.4800	2.1785	2222.7300	2.2227	2.031	0.0000	0.0000
2024/07/18	2044	01/08/2024	13.00 Call	Bond Future	8240.7600	8.2408	8088.3400	8.0883	1.850	0.0000	0.0000
2024/07/18	2044	01/08/2024	13.00 Put	Bond Future	0.2500	0.0003	0.2000	0.0002	20.000	0.0000	0.0000
2024/07/18	2044	01/08/2024	13.25 Call	Bond Future	9531.8600	9.5319	9379.4800	9.3795	1.599	0.0000	0.0000
2024/07/18	2044	01/08/2024	13.25 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000	0.0000
2024/07/18	2044	01/08/2024	12.29 Call	Bond Future	4369.5400	4.3695	4216.2400	4.2162	3.508	0.0000	0.0000
2024/07/18	2044	01/08/2024	12.29 Put	Bond Future	27.4600	0.0275	26.5300	0.0265	3.387	0.0000	0.0000
2024/07/18	2044	01/08/2024	12.30 Call	Bond Future	4425.3800	4.4254	4272.0800	4.2721	3.464	0.0000	0.0000
2024/07/18	2044	01/08/2024	12.30 Put	Bond Future	25.8900	0.0259	24.9600	0.0250	3.592	0.0000	0.0000
2024/07/18	2044	01/08/2024	12.28 Call	Bond Future	4313.7200	4.3137	4160.4300	4.1604	3.554	0.0000	0.0000
2024/07/18	2044	01/08/2024	12.28 Put	Bond Future	29.1100	0.0291	28.1900	0.0282	3.160	0.0000	0.0000
2024/07/18	2044	01/08/2024		Bond Future	11.5688	78.4965	11.5930	78.3442	0.209	0.0000	0.0000
2024/07/18	2044	07/11/2024		Bond Future	11.6569	80.3316	11.6820	80.1757	0.215	0.0000	0.0000
2024/07/18	2044	07/11/2024	12.91 Call	Bond Future	7697.5500	7.6976	7555.9200	7.5559	1.840	0.0000	0.0000
2024/07/18	2044	07/11/2024	12.91 Put	Bond Future	493.0900	0.4931	507.3400	0.5073	2.890	0.0000	0.0000
2024/07/18	2044	07/11/2024	12.92 Call	Bond Future	7744.1100	7.7441	7602.2800	7.6023	1.831	0.0000	0.0000
2024/07/18	2044	07/11/2024	12.92 Put	Bond Future	486.6500	0.4867	500.7000	0.5007	2.887	0.0000	0.0000
2024/07/18	2044	07/11/2024	12.90 Call	Bond Future	7651.0000	7.6510	7509.5700	7.5096	1.849	0.0000	0.0000
2024/07/18	2044	07/11/2024	12.90 Put	Bond Future	499.6100	0.4996	514.0600	0.5141	2.892	0.0000	0.0000
2024/07/18	2044	07/11/2024	12.50 Call	Bond Future	5814.8500	5.8149	5683.6300	5.6836	2.257	0.0000	0.0000
2024/07/18	2044	07/11/2024	12.50 Put	Bond Future	842.0900	0.8421	866.7500	0.8668	2.928	0.0000	0.0000
2024/07/18	2044	06/02/2025	13.75 Call	Bond Future	11469.5200	11.4695	11323.6900	11.3237	1.271	0.0000	0.0000
2024/07/18	2044	06/02/2025	13.75 Put	Bond Future	589.7000	0.5897	602.9600	0.6030	2.249	0.0000	0.0000
2024/07/18	2044	06/02/2025	12.50 Put	Bond Future	1731.8900	1.7319	1770.4400	1.7704	2.226	0.0000	0.0000
2024/07/18	2044	06/02/2025	12.50 Call	Bond Future	6158.0400	6.1580	6037.5000	6.0375	1.957	0.0000	0.0000
2024/07/18	2044	06/02/2025	12.00 Put	Bond Future	2675.5300	2.6755	2732.5300	2.7325	2.130	0.0000	0.0000
2024/07/18	2044	06/02/2025	12.00 Call	Bond Future	4223.2800	4.2233	4121.1900	4.1212	2.417	0.0000	0.0000
2024/07/18	2044	06/02/2025		Bond Future	11.7438	77.6921	11.7697	77.5331	0.221	0.0000	0.0000
2024/07/18	2044	06/02/2025	13.02 Call	Bond Future	8333.4100	8.3334	8199.2900	8.1993	1.609	0.0000	0.0000
2024/07/18	2044	06/02/2025	13.02 Put	Bond Future	1100.3800	1.1004	1125.3500	1.1254	2.269	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	
2024/07/18	2044	08/05/2025		Bond Future	11.8427	79.3508	11.8695	79.1886	0.227	0.0000	0.0000
2024/07/18	2044	08/05/2025	12.72 Call	Bond Future	7228.4000	7.2284	7107.8900	7.1079	1.667	0.0000	0.0000
2024/07/18	2044	08/05/2025	12.72 Put	Bond Future	2202.4500	2.2025	2244.1200	2.2441	1.892	0.0000	0.0000
2024/07/18	2044	07/08/2025		Bond Future	11.9471	76.6564	11.9749	76.4909	0.233	0.0000	0.0000
2024/07/18	2044	07/08/2025	13.34 Call	Bond Future	9823.7500	9.8238	9694.1400	9.6941	1.319	0.0000	0.0000
2024/07/18	2044	07/08/2025	13.34 Put	Bond Future	2205.3900	2.2054	2241.2100	2.2412	1.624	0.0000	0.0000
2024/07/18	2046	01/08/2024		Bond Future	116.7563	116.7563	116.9296	116.9296	0.148	0.0000	0.0000
2024/07/18	2046	07/11/2024		Bond Future	117.3141	117.3141	117.4916	117.4916	0.151	0.0000	0.0000
2024/07/18	2046	06/02/2025		Bond Future	119.8931	119.8931	120.0748	120.0748	0.152	0.0000	0.0000
2024/07/18	2046	06/02/2025	114.01 Call	Bond Future	5883.0500	5.8831	6064.7700	6.0648	3.089	0.0000	0.0000
2024/07/18	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	2046	08/05/2025		Bond Future	120.2339	120.2339	120.4198	120.4198	0.155	0.0000	0.0000
2024/07/18	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	2046	08/05/2025	121.97 Put	Bond Future	1736.0600	1.7361	1550.1600	1.5502	10.708	0.0000	0.0000
2024/07/18	2046	07/08/2025		Bond Future	122.8275	122.8275	123.0179	123.0179	0.155	0.0000	0.0000
2024/07/18	2046	07/08/2025	118.69 Call	Bond Future	4137.5300	4.1375	4327.8800	4.3279	4.601	0.0000	0.0000
2024/07/18	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	2050	01/08/2024		Bond Future	115.7341	115.7341	116.1232	116.1232	0.336	0.0000	0.0000
2024/07/18	2050	07/11/2024		Bond Future	118.4706	118.4706	118.8688	118.8688	0.336	0.0000	0.0000
2024/07/18	2050	06/02/2025		Bond Future	118.7158	118.7158	119.1232	119.1232	0.343	0.0000	0.0000
2024/07/18	2050	06/02/2025	115.60 Call	Bond Future	3115.8000	3.1158	3523.1500	3.5232	13.074	0.0000	0.0000
2024/07/18	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	2050	08/05/2025		Bond Future	121.2804	121.2804	121.6970	121.6970	0.343	0.0000	0.0000
2024/07/18	2050	08/05/2025	121.16 Call	Bond Future	120.4000	0.1204	536.9900	0.5370	346.005	0.0000	0.0000
2024/07/18	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	2050	07/08/2025		Bond Future	121.4891	121.4891	121.9152	121.9152	0.351	0.0000	0.0000
2024/07/18	2050	07/08/2025	119.89 Call	Bond Future	1599.1200	1.5991	2025.2400	2.0252	26.647	0.0000	0.0000
2024/07/18	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	AL37	01/08/2024		Index Future	1000.8170	1000.8170	999.8000	999.8000	0.102	0.0000	0.0000
2024/07/18	AL37	07/11/2024		Index Future	1024.2130	1024.2130	1023.1730	1023.1730	0.102	0.0000	0.0000
2024/07/18	AL37	06/02/2025		Index Future	1046.4900	1046.4900	1045.4290	1045.4290	0.101	0.0000	0.0000
2024/07/18	AL37	08/05/2025		Index Future	1068.8730	1068.8730	1067.7920	1067.7920	0.101	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	
2024/07/18	AL37	07/08/2025		Index Future	1091.7200	1091.7200	1090.6200	1090.6200	0.101	0.0000	0.0000
2024/07/18	AL7T	01/08/2024		Index Future	1184.9740	1184.9740	1182.8280	1182.8280	0.181	0.0000	0.0000
2024/07/18	AL7T	07/11/2024		Index Future	1212.6760	1212.6760	1210.4790	1210.4790	0.181	0.0000	0.0000
2024/07/18	AL7T	06/02/2025		Index Future	1239.0520	1239.0520	1236.8100	1236.8100	0.181	0.0000	0.0000
2024/07/18	AL7T	08/05/2025		Index Future	1265.5530	1265.5530	1263.2670	1263.2670	0.181	0.0000	0.0000
2024/07/18	AL7T	07/08/2025		Index Future	1292.6040	1292.6040	1290.2740	1290.2740	0.180	0.0000	0.0000
2024/07/18	ALBI	01/08/2024		Index Future	1027.9210	1027.9210	1026.2640	1026.2640	0.161	0.0000	0.0000
2024/07/18	ALBI	07/11/2024		Index Future	1051.9510	1051.9510	1050.2550	1050.2550	0.161	0.0000	0.0000
2024/07/18	ALBI	06/02/2025		Index Future	1074.8310	1074.8310	1073.1010	1073.1010	0.161	0.0000	0.0000
2024/07/18	ALBI	08/05/2025		Index Future	1097.8200	1097.8200	1096.0560	1096.0560	0.161	0.0000	0.0000
2024/07/18	ALBI	07/08/2025		Index Future	1121.2860	1121.2860	1119.4880	1119.4880	0.160	0.0000	0.0000
2024/07/18	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/07/18	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	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	
2024/07/18	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/18	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/18	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/07/18	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/18	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/18	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/18	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/18	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/18	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/18	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/18	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/18	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/18	ES33	01/08/2024		Bond Future	11.6786	79.8609	11.7076	79.7267	0.248	0.0000	0.0000
2024/07/18	ES33	07/11/2024		Bond Future	11.8038	77.9466	11.8341	77.8093	0.257	0.0000	0.0000
2024/07/18	ES33	06/02/2025		Bond Future	11.9310	79.6599	11.9626	79.5198	0.265	0.0000	0.0000
2024/07/18	ES33	06/02/2025	13.34 Call	Bond Future	5928.3100	5.9283	5788.2000	5.7882	2.363	0.0000	0.0000
2024/07/18	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	ES33	08/05/2025		Bond Future	12.0670	77.5765	12.1000	77.4337	0.273	0.0000	0.0000
2024/07/18	ES33	08/05/2025	12.73 Call	Bond Future	2804.5200	2.8045	2661.6600	2.6617	5.094	0.0000	0.0000
2024/07/18	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	ES33	07/08/2025		Bond Future	12.2102	79.2479	12.2447	79.1022	0.282	0.0000	0.0000
2024/07/18	ES33	07/08/2025	13.56 Call	Bond Future	5443.3000	5.4433	5297.6200	5.2976	2.676	0.0000	0.0000
2024/07/18	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	ES42	01/08/2024		Bond Future	12.0366	76.6832	12.0657	76.5164	0.241	0.0000	0.0000
2024/07/18	ES42	07/11/2024		Bond Future	12.1457	74.2278	12.1759	74.0572	0.249	0.0000	0.0000
2024/07/18	ES42	06/02/2025		Bond Future	12.2508	75.8589	12.2821	75.6847	0.255	0.0000	0.0000
2024/07/18	ES42	06/02/2025	13.71 Call	Bond Future	7465.4100	7.4654	7291.2400	7.2912	2.333	0.0000	0.0000
2024/07/18	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	ES42	08/05/2025		Bond Future	12.3670	73.2282	12.3995	73.0505	0.262	0.0000	0.0000
2024/07/18	ES42	08/05/2025	13.25 Call	Bond Future	4597.3300	4.5973	4419.6500	4.4197	3.865	0.0000	0.0000
2024/07/18	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	ES42	07/08/2025		Bond Future	12.4851	74.8041	12.5187	74.6228	0.270	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	
2024/07/18	ES42	07/08/2025	13.79 Call	Bond Future	6531.9500	6.5320	6350.6700	6.3507	2.775	0.0000	0.0000
2024/07/18	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	GOVI	01/08/2024		GOVI	1012.2290	1012.2290	1010.5780	1010.5780	0.163	0.0000	0.0000
2024/07/18	GOVI	01/08/2024	943.38 Call	GOVI	688490.0000	68.8490	671980.0000	67.1980	2.398	0.0000	0.0000
2024/07/18	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	GOVI	01/08/2024	943.39 Call	GOVI	688390.0000	68.8390	671880.0000	67.1880	2.398	0.0000	0.0000
2024/07/18	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	GOVI	01/08/2024	943.37 Call	GOVI	688590.0000	68.8590	672080.0000	67.2080	2.398	0.0000	0.0000
2024/07/18	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	GOVI	07/11/2024		GOVI	1035.8920	1035.8920	1034.2030	1034.2030	0.163	0.0000	0.0000
2024/07/18	GOVI	07/11/2024	948.79 Call	GOVI	871020.0000	87.1020	854130.0000	85.4130	1.939	0.0000	0.0000
2024/07/18	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	GOVI	07/11/2024	948.80 Call	GOVI	870920.0000	87.0920	854030.0000	85.4030	1.939	0.0000	0.0000
2024/07/18	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	GOVI	07/11/2024	948.78 Call	GOVI	871120.0000	87.1120	854230.0000	85.4230	1.939	0.0000	0.0000
2024/07/18	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	GOVI	06/02/2025		GOVI	1058.4230	1058.4230	1056.6990	1056.6990	0.163	0.0000	0.0000
2024/07/18	GOVI	06/02/2025	972.00 Call	GOVI	864230.0000	86.4230	846990.0000	84.6990	1.995	0.0000	0.0000
2024/07/18	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	GOVI	08/05/2025		GOVI	1081.0610	1081.0610	1079.3040	1079.3040	0.163	0.0000	0.0000
2024/07/18	GOVI	08/05/2025	1,022.00 Call	GOVI	590610.0000	59.0610	573040.0000	57.3040	2.975	0.0000	0.0000
2024/07/18	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	GOVI	07/08/2025		GOVI	1104.1690	1104.1690	1102.3770	1102.3770	0.162	0.0000	0.0000
2024/07/18	GOVI	07/08/2025	1,011.00 Call	GOVI	931690.0000	93.1690	913770.0000	91.3770	1.923	0.0000	0.0000
2024/07/18	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/07/18	IGOV	01/08/2024		Index Future	356.1910	356.1910	356.4840	356.4840	0.082	0.0000	0.0000
2024/07/18	IGOV	07/11/2024		Index Future	364.6120	364.6120	364.9130	364.9130	0.083	0.0000	0.0000
2024/07/18	IGOV	06/02/2025		Index Future	372.6290	372.6290	372.9370	372.9370	0.083	0.0000	0.0000
2024/07/18	IGOV	08/05/2025		Index Future	380.6830	380.6830	380.9990	380.9990	0.083	0.0000	0.0000
2024/07/18	IGOV	07/08/2025		Index Future	388.9030	388.9030	389.2270	389.2270	0.083	0.0000	0.0000
2024/07/18	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/07/18	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/07/18	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/07/18	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	
2024/07/18	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/07/18	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/07/18	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/07/18	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/07/18	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/07/18	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/07/18	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/07/18	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/07/18	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/07/18	JBAF	17/07/2024		Jibar Tradeable Future	8.3250	8.3250	8.3250	91.6750	0.000	0.0000	0.0000
2024/07/18	JBAF	21/08/2024		Jibar Tradeable Future	8.3350	91.6650	8.3250	91.6750	0.120	0.0000	0.0000
2024/07/18	JBAF	18/09/2024		Jibar Tradeable Future	8.3300	91.6700	8.3350	91.6650	0.060	0.0000	0.0000
2024/07/18	JBAF	16/10/2024		Jibar Tradeable Future	8.3600	91.6400	8.3300	91.6700	0.359	0.0000	0.0000
2024/07/18	JBAF	20/11/2024		Jibar Tradeable Future	8.3570	91.6430	8.3600	91.6400	0.036	0.0000	0.0000
2024/07/18	JBAF	18/12/2024		Jibar Tradeable Future	8.3770	91.6230	8.3570	91.6430	0.239	0.0000	0.0000
2024/07/18	JBAF	15/01/2025		Jibar Tradeable Future	8.0000	92.0000	8.3770	91.6230	4.713	0.0000	0.0000
2024/07/18	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/07/18	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/07/18	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/07/18	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/18	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/18	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/07/18	R035	01/08/2024	11.65 Call	Bond Future	3639.0600	3.6391	3502.5000	3.5025	3.753	0.0000	0.0000
2024/07/18	R035	01/08/2024	11.65 Put	Bond Future	40.8600	0.0409	39.9600	0.0400	2.203	0.0000	0.0000
2024/07/18	R035	01/08/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	R035	01/08/2024	13.23 Call	Bond Future	11395.5500	11.3956	11259.8900	11.2599	1.190	0.0000	0.0000
2024/07/18	R035	01/08/2024	12.50 Call	Bond Future	7925.9500	7.9260	7790.2500	7.7903	1.712	0.0000	0.0000
2024/07/18	R035	01/08/2024	12.50 Put	Bond Future	0.1600	0.0002	0.1200	0.0001	25.000	0.0000	0.0000
2024/07/18	R035	01/08/2024	12.45 Call	Bond Future	7680.2300	7.6802	7544.5200	7.5445	1.767	0.0000	0.0000
2024/07/18	R035	01/08/2024	12.45 Put	Bond Future	0.2200	0.0002	0.1700	0.0002	22.727	0.0000	0.0000
2024/07/18	R035	01/08/2024	13.20 Call	Bond Future	11257.2200	11.2572	11121.5600	11.1216	1.205	0.0000	0.0000
2024/07/18	R035	01/08/2024	13.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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	
2024/07/18	R035	01/08/2024	13.08 Call	Bond Future	10700.3400	10.7003	10564.6800	10.5647	1.268	0.0000	0.0000
2024/07/18	R035	01/08/2024	13.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	R035	01/08/2024	13.05 Call	Bond Future	10560.2200	10.5602	10424.5600	10.4246	1.285	0.0000	0.0000
2024/07/18	R035	01/08/2024	13.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	R035	01/08/2024	12.20 Put	Bond Future	1.3200	0.0013	1.1100	0.0011	15.909	0.0000	0.0000
2024/07/18	R035	01/08/2024	12.20 Call	Bond Future	6436.2600	6.4363	6300.3900	6.3004	2.111	0.0000	0.0000
2024/07/18	R035	01/08/2024	11.80 Call	Bond Future	4402.7200	4.4027	4266.1200	4.2661	3.103	0.0000	0.0000
2024/07/18	R035	01/08/2024	11.80 Put	Bond Future	17.2700	0.0173	16.3300	0.0163	5.443	0.0000	0.0000
2024/07/18	R035	01/08/2024	11.81 Call	Bond Future	4453.8400	4.4538	4317.2500	4.3173	3.067	0.0000	0.0000
2024/07/18	R035	01/08/2024	11.81 Put	Bond Future	16.2700	0.0163	15.3400	0.0153	5.716	0.0000	0.0000
2024/07/18	R035	01/08/2024	11.79 Call	Bond Future	4351.6200	4.3516	4215.0000	4.2150	3.140	0.0000	0.0000
2024/07/18	R035	01/08/2024	11.79 Put	Bond Future	18.3300	0.0183	17.3700	0.0174	5.237	0.0000	0.0000
2024/07/18	R035	01/08/2024		Bond Future	10.9885	90.8003	11.0128	90.6647	0.221	0.0000	0.0000
2024/07/18	R035	07/11/2024		Bond Future	11.0812	88.4082	11.1065	88.2694	0.228	0.0000	0.0000
2024/07/18	R035	07/11/2024	12.18 Call	Bond Future	6283.8000	6.2838	6160.7000	6.1607	1.959	0.0000	0.0000
2024/07/18	R035	07/11/2024	12.18 Put	Bond Future	529.1900	0.5292	544.8300	0.5448	2.955	0.0000	0.0000
2024/07/18	R035	07/11/2024	12.19 Call	Bond Future	6326.5300	6.3265	6203.2100	6.2032	1.949	0.0000	0.0000
2024/07/18	R035	07/11/2024	12.19 Put	Bond Future	522.0000	0.5220	537.4200	0.5374	2.954	0.0000	0.0000
2024/07/18	R035	07/11/2024	12.17 Call	Bond Future	6241.1200	6.2411	6118.2400	6.1182	1.969	0.0000	0.0000
2024/07/18	R035	07/11/2024	12.17 Put	Bond Future	536.4700	0.5365	552.3300	0.5523	2.956	0.0000	0.0000
2024/07/18	R035	07/11/2024	13.23 Call	Bond Future	10880.1500	10.8802	10744.4200	10.7444	1.248	0.0000	0.0000
2024/07/18	R035	07/11/2024	13.23 Put	Bond Future	109.5600	0.1096	112.5700	0.1126	2.747	0.0000	0.0000
2024/07/18	R035	07/11/2024	12.20 Put	Bond Future	514.9000	0.5149	530.1100	0.5301	2.954	0.0000	0.0000
2024/07/18	R035	07/11/2024	12.20 Call	Bond Future	6369.3000	6.3693	6245.7700	6.2458	1.939	0.0000	0.0000
2024/07/18	R035	06/02/2025		Bond Future	11.1751	90.3307	11.2015	90.1891	0.236	0.0000	0.0000
2024/07/18	R035	06/02/2025	12.41 Call	Bond Future	7307.1500	7.3072	7188.8600	7.1889	1.619	0.0000	0.0000
2024/07/18	R035	06/02/2025	12.41 Put	Bond Future	997.5900	0.9976	1020.8800	1.0209	2.335	0.0000	0.0000
2024/07/18	R035	08/05/2025		Bond Future	11.2733	87.7447	11.3007	87.6004	0.243	0.0000	0.0000
2024/07/18	R035	08/05/2025	11.78 Call	Bond Future	5183.4800	5.1835	5086.7800	5.0868	1.866	0.0000	0.0000
2024/07/18	R035	08/05/2025	11.78 Put	Bond Future	2565.8800	2.5659	2613.4600	2.6135	1.854	0.0000	0.0000
2024/07/18	R035	08/05/2025	13.35 Call	Bond Future	10864.1300	10.8641	10736.3500	10.7364	1.176	0.0000	0.0000
2024/07/18	R035	08/05/2025	13.35 Put	Bond Future	797.1900	0.7972	813.6900	0.8137	2.070	0.0000	0.0000
2024/07/18	R035	08/05/2025	12.70 Call	Bond Future	8453.6600	8.4537	8335.9300	8.3359	1.393	0.0000	0.0000
2024/07/18	R035	08/05/2025	12.70 Put	Bond Future	1354.9200	1.3549	1381.4700	1.3815	1.960	0.0000	0.0000
2024/07/18	R035	08/05/2025	11.46 Put	Bond Future	3191.1900	3.1912	3248.4900	3.2485	1.796	0.0000	0.0000
2024/07/18	R035	08/05/2025	11.46 Call	Bond Future	4168.5500	4.1686	4081.5700	4.0816	2.087	0.0000	0.0000
2024/07/18	R035	07/08/2025		Bond Future	11.3775	89.6166	11.4060	89.4695	0.250	0.0000	0.0000
2024/07/18	R035	07/08/2025	12.65 Call	Bond Future	8255.5500	8.2556	8143.0400	8.1430	1.363	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	
2024/07/18	R035	07/08/2025	12.65 Put	Bond Future	2010.7400	2.0107	2045.2700	2.0453	1.717	0.0000	0.0000
2024/07/18	R053	01/08/2024		Bond Future	11.4532	105.4697	11.4674	105.3493	0.124	0.0000	0.0000
2024/07/18	R053	01/08/2024	13.14 Call	Bond Future	12672.0400	12.6720	12551.6800	12.5517	0.950	0.0000	0.0000
2024/07/18	R053	01/08/2024	13.14 Put	Bond Future	0.0700	0.0001	0.0500	0.0001	28.571	0.0000	0.0000
2024/07/18	R053	01/08/2024	13.15 Call	Bond Future	12738.4000	12.7384	12618.0300	12.6180	0.945	0.0000	0.0000
2024/07/18	R053	01/08/2024	13.15 Put	Bond Future	0.0700	0.0001	0.0400	0.0000	42.857	0.0000	0.0000
2024/07/18	R053	01/08/2024	13.13 Call	Bond Future	12605.5900	12.6056	12485.2200	12.4852	0.955	0.0000	0.0000
2024/07/18	R053	01/08/2024	13.13 Put	Bond Future	0.0800	0.0001	0.0500	0.0001	37.500	0.0000	0.0000
2024/07/18	R053	07/11/2024	12.80 Call	Bond Future	10306.8900	10.3069	10191.2700	10.1913	1.122	0.0000	0.0000
2024/07/18	R053	07/11/2024	12.80 Put	Bond Future	676.3500	0.6764	683.8000	0.6838	1.102	0.0000	0.0000
2024/07/18	R053	07/11/2024	12.81 Call	Bond Future	10367.8700	10.3679	10252.1300	10.2521	1.116	0.0000	0.0000
2024/07/18	R053	07/11/2024	12.81 Put	Bond Future	667.7700	0.6678	675.1000	0.6751	1.098	0.0000	0.0000
2024/07/18	R053	07/11/2024	12.79 Call	Bond Future	10246.0500	10.2461	10130.5600	10.1306	1.127	0.0000	0.0000
2024/07/18	R053	07/11/2024	12.79 Put	Bond Future	685.1600	0.6852	692.7400	0.6927	1.106	0.0000	0.0000
2024/07/18	R053	07/11/2024		Bond Future	11.5384	102.0631	11.5532	101.9401	0.128	0.0000	0.0000
2024/07/18	R053	06/02/2025		Bond Future	11.6208	104.2822	11.6360	104.1566	0.131	0.0000	0.0000
2024/07/18	R053	06/02/2025	12.94 Call	Bond Future	11364.8300	11.3648	11254.9400	11.2549	0.967	0.0000	0.0000
2024/07/18	R053	06/02/2025	12.94 Put	Bond Future	1462.9600	1.4630	1478.6100	1.4786	1.070	0.0000	0.0000
2024/07/18	R053	08/05/2025		Bond Future	11.7104	100.6378	11.7261	100.5099	0.134	0.0000	0.0000
2024/07/18	R053	08/05/2025	12.64 Call	Bond Future	9845.7400	9.8457	9745.8200	9.7458	1.015	0.0000	0.0000
2024/07/18	R053	08/05/2025	12.64 Put	Bond Future	2775.1600	2.7752	2803.1000	2.8031	1.007	0.0000	0.0000
2024/07/18	R053	07/08/2025		Bond Future	11.8025	102.7830	11.8187	102.6528	0.138	0.0000	0.0000
2024/07/18	R053	07/08/2025	13.17 Call	Bond Future	12676.6700	12.6767	12571.4400	12.5714	0.830	0.0000	0.0000
2024/07/18	R053	07/08/2025	13.17 Put	Bond Future	2727.7700	2.7278	2752.7700	2.7528	0.916	0.0000	0.0000
2024/07/18	R186	01/08/2024		Bond Future	8.4959	105.5279	8.5165	105.4832	0.243	0.0000	0.0000
2024/07/18	R186	01/08/2024	8.69 Call	Bond Future	511.5400	0.5115	471.5200	0.4715	7.823	0.0000	0.0000
2024/07/18	R186	01/08/2024	8.69 Put	Bond Future	91.5600	0.0916	96.2300	0.0962	5.100	0.0000	0.0000
2024/07/18	R186	01/08/2024	8.70 Call	Bond Future	528.3100	0.5283	487.9500	0.4880	7.639	0.0000	0.0000
2024/07/18	R186	01/08/2024	8.70 Put	Bond Future	86.7500	0.0868	91.0800	0.0911	4.991	0.0000	0.0000
2024/07/18	R186	01/08/2024	8.68 Call	Bond Future	495.0500	0.4951	455.3900	0.4554	8.011	0.0000	0.0000
2024/07/18	R186	01/08/2024	8.68 Put	Bond Future	96.6500	0.0967	101.6800	0.1017	5.204	0.0000	0.0000
2024/07/18	R186	07/11/2024		Bond Future	8.4498	107.9948	8.4733	107.9491	0.278	0.0000	0.0000
2024/07/18	R186	07/11/2024	9.14 Call	Bond Future	1553.7100	1.5537	1515.9000	1.5159	2.434	0.0000	0.0000
2024/07/18	R186	07/11/2024	9.14 Put	Bond Future	223.7500	0.2238	231.6500	0.2317	3.531	0.0000	0.0000
2024/07/18	R186	07/11/2024	9.15 Call	Bond Future	1568.5400	1.5685	1530.6000	1.5306	2.419	0.0000	0.0000
2024/07/18	R186	07/11/2024	9.15 Put	Bond Future	219.4800	0.2195	227.2500	0.2273	3.540	0.0000	0.0000
2024/07/18	R186	07/11/2024	9.13 Call	Bond Future	1538.9300	1.5389	1501.2600	1.5013	2.448	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days ClosingPrice	Today's Closing	Today's Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low
2024/07/18	R186	07/11/2024	9.13 Put	Bond Future		228.0800	0.2281	236.1200	0.2361	3.525	0.0000	0.0000
2024/07/18	R186	06/02/2025		Bond Future		8.3960	105.0278	8.4228	104.9813	0.320	0.0000	0.0000
2024/07/18	R186	06/02/2025	9.03 Call	Bond Future		1489.9200	1.4899	1455.6600	1.4557	2.299	0.0000	0.0000
2024/07/18	R186	06/02/2025	9.03 Put	Bond Future		401.2400	0.4012	413.4600	0.4135	3.046	0.0000	0.0000
2024/07/18	R186	08/05/2025		Bond Future		8.3551	107.2712	8.3863	107.2241	0.374	0.0000	0.0000
2024/07/18	R186	08/05/2025	8.47 Call	Bond Future		905.2400	0.9052	878.7500	0.8788	2.926	0.0000	0.0000
2024/07/18	R186	08/05/2025	8.47 Put	Bond Future		732.0700	0.7321	752.6800	0.7527	2.815	0.0000	0.0000
2024/07/18	R186	07/08/2025		Bond Future		8.2975	104.2447	8.3346	104.1969	0.447	0.0000	0.0000
2024/07/18	R186	07/08/2025	9.68 Call	Bond Future		1918.7400	1.9187	1878.4000	1.8784	2.102	0.0000	0.0000
2024/07/18	R186	07/08/2025	9.68 Put	Bond Future		161.2100	0.1612	168.6300	0.1686	4.603	0.0000	0.0000
2024/07/18	R186	07/08/2025	10.25 Call	Bond Future		2541.8100	2.5418	2497.8200	2.4978	1.731	0.0000	0.0000
2024/07/18	R186	07/08/2025	10.25 Put	Bond Future		71.9300	0.0719	75.7000	0.0757	5.241	0.0000	0.0000
2024/07/18	R186	07/08/2025	9.22 Put	Bond Future		285.1000	0.2851	296.7700	0.2968	4.093	0.0000	0.0000
2024/07/18	R186	07/08/2025	9.22 Call	Bond Future		1462.5600	1.4626	1426.4700	1.4265	2.468	0.0000	0.0000
2024/07/18	R202	01/08/2024		Bond Future		261.3492	261.3492	261.3451	261.3451	0.002	0.0000	0.0000
2024/07/18	R202	07/11/2024		Bond Future		267.5285	267.5285	267.5245	267.5245	0.002	0.0000	0.0000
2024/07/18	R202	06/02/2025		Bond Future		268.1915	268.1915	268.1879	268.1879	0.001	0.0000	0.0000
2024/07/18	R202	06/02/2025	266.79 Call	Bond Future		1401.4900	1.4015	1397.9400	1.3979	0.253	0.0000	0.0000
2024/07/18	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	R202	08/05/2025		Bond Future		273.9856	273.9856	273.9831	273.9831	0.001	0.0000	0.0000
2024/07/18	R202	08/05/2025	272.31 Call	Bond Future		1675.6200	1.6756	1673.0800	1.6731	0.152	0.0000	0.0000
2024/07/18	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	R202	07/08/2025		Bond Future		274.5702	274.5702	274.5685	274.5685	0.001	0.0000	0.0000
2024/07/18	R202	07/08/2025	271.60 Call	Bond Future		2970.2000	2.9702	2968.4900	2.9685	0.058	0.0000	0.0000
2024/07/18	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	R209	01/08/2024		Bond Future		11.0730	71.0214	11.1023	70.8746	0.265	0.0000	0.0000
2024/07/18	R209	01/08/2024	11.79 Call	Bond Future		3500.0600	3.5001	3353.2500	3.3533	4.194	0.0000	0.0000
2024/07/18	R209	01/08/2024	11.79 Put	Bond Future		27.0100	0.0270	26.9800	0.0270	0.111	0.0000	0.0000
2024/07/18	R209	01/08/2024	11.80 Call	Bond Future		3545.2900	3.5453	3398.4300	3.3984	4.142	0.0000	0.0000
2024/07/18	R209	01/08/2024	11.80 Put	Bond Future		25.5100	0.0255	25.4300	0.0254	0.314	0.0000	0.0000
2024/07/18	R209	01/08/2024	11.78 Call	Bond Future		3454.8600	3.4549	3308.1100	3.3081	4.248	0.0000	0.0000
2024/07/18	R209	01/08/2024	11.78 Put	Bond Future		28.5800	0.0286	28.6100	0.0286	0.105	0.0000	0.0000
2024/07/18	R209	07/11/2024		Bond Future		11.1568	69.5246	11.1873	69.3745	0.273	0.0000	0.0000
2024/07/18	R209	07/11/2024	12.22 Call	Bond Future		5488.6700	5.4887	5357.4200	5.3574	2.391	0.0000	0.0000
2024/07/18	R209	07/11/2024	12.22 Put	Bond Future		496.0400	0.4960	514.9700	0.5150	3.816	0.0000	0.0000
2024/07/18	R209	07/11/2024	12.23 Call	Bond Future		5526.5100	5.5265	5395.0100	5.3950	2.379	0.0000	0.0000
2024/07/18	R209	07/11/2024	12.23 Put	Bond Future		489.3000	0.4893	507.9800	0.5080	3.818	0.0000	0.0000
2024/07/18	R209	07/11/2024	12.21 Call	Bond Future		5450.8600	5.4509	5319.8700	5.3199	2.403	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	
2024/07/18	R209	07/11/2024	12.21 Put	Bond Future	502.8600	0.5029	522.0500	0.5221	3.816	0.0000	0.0000
2024/07/18	R209	06/02/2025		Bond Future	11.2389	71.0363	11.2704	70.8831	0.280	0.0000	0.0000
2024/07/18	R209	06/02/2025	12.44 Call	Bond Future	6446.4900	6.4465	6319.9700	6.3200	1.963	0.0000	0.0000
2024/07/18	R209	06/02/2025	12.44 Put	Bond Future	918.1000	0.9181	944.8400	0.9448	2.913	0.0000	0.0000
2024/07/18	R209	08/05/2025		Bond Future	11.3297	69.3972	11.3624	69.2409	0.288	0.0000	0.0000
2024/07/18	R209	08/05/2025	11.89 Call	Bond Future	4847.3800	4.8474	4741.6900	4.7417	2.180	0.0000	0.0000
2024/07/18	R209	08/05/2025	11.89 Put	Bond Future	2230.0100	2.2300	2280.5700	2.2806	2.267	0.0000	0.0000
2024/07/18	R209	07/08/2025		Bond Future	11.4242	70.8774	11.4580	70.7180	0.296	0.0000	0.0000
2024/07/18	R209	07/08/2025	12.68 Call	Bond Future	7430.6700	7.4307	7309.4000	7.3094	1.632	0.0000	0.0000
2024/07/18	R209	07/08/2025	12.68 Put	Bond Future	1831.5900	1.8316	1869.7100	1.8697	2.081	0.0000	0.0000
2024/07/18	R210	01/08/2024		Bond Future	238.0875	238.0875	238.0815	238.0815	0.003	0.0000	0.0000
2024/07/18	R210	07/11/2024		Bond Future	240.3776	240.3776	240.3715	240.3715	0.003	0.0000	0.0000
2024/07/18	R210	06/02/2025		Bond Future	245.6621	245.6621	245.6565	245.6565	0.002	0.0000	0.0000
2024/07/18	R210	06/02/2025	239.61 Call	Bond Future	6052.1200	6.0521	6046.5000	6.0465	0.093	0.0000	0.0000
2024/07/18	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	R210	08/05/2025		Bond Future	247.5601	247.5601	247.5552	247.5552	0.002	0.0000	0.0000
2024/07/18	R210	08/05/2025	248.03 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	R210	08/05/2025	248.03 Put	Bond Future	469.8900	0.4699	474.7700	0.4748	1.039	0.0000	0.0000
2024/07/18	R210	07/08/2025		Bond Future	252.9017	252.9017	252.8976	252.8976	0.002	0.0000	0.0000
2024/07/18	R210	07/08/2025	248.44 Call	Bond Future	4461.7200	4.4617	4457.5700	4.4576	0.093	0.0000	0.0000
2024/07/18	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	R213	01/08/2024		Bond Future	10.0196	88.7379	10.0492	88.6110	0.295	0.0000	0.0000
2024/07/18	R213	01/08/2024	10.87 Call	Bond Future	3581.0400	3.5810	3453.4200	3.4534	3.564	0.0000	0.0000
2024/07/18	R213	01/08/2024	10.87 Put	Bond Future	21.9700	0.0220	21.3200	0.0213	2.959	0.0000	0.0000
2024/07/18	R213	01/08/2024	10.88 Call	Bond Future	3620.7800	3.6208	3493.1500	3.4932	3.525	0.0000	0.0000
2024/07/18	R213	01/08/2024	10.88 Put	Bond Future	20.9700	0.0210	20.3100	0.0203	3.147	0.0000	0.0000
2024/07/18	R213	01/08/2024	10.86 Call	Bond Future	3541.3100	3.5413	3413.7000	3.4137	3.603	0.0000	0.0000
2024/07/18	R213	01/08/2024	10.86 Put	Bond Future	23.0100	0.0230	22.3700	0.0224	2.781	0.0000	0.0000
2024/07/18	R213	07/11/2024	11.22 Call	Bond Future	4878.8700	4.8789	4762.8900	4.7629	2.377	0.0000	0.0000
2024/07/18	R213	07/11/2024	11.22 Put	Bond Future	315.7000	0.3157	329.6200	0.3296	4.409	0.0000	0.0000
2024/07/18	R213	07/11/2024	11.23 Call	Bond Future	4913.0800	4.9131	4796.9000	4.7969	2.365	0.0000	0.0000
2024/07/18	R213	07/11/2024	11.23 Put	Bond Future	310.9800	0.3110	324.7000	0.3247	4.412	0.0000	0.0000
2024/07/18	R213	07/11/2024	11.21 Call	Bond Future	4844.8000	4.8448	4729.0300	4.7290	2.390	0.0000	0.0000
2024/07/18	R213	07/11/2024	11.21 Put	Bond Future	320.5900	0.3206	334.7200	0.3347	4.407	0.0000	0.0000
2024/07/18	R213	07/11/2024		Bond Future	10.0875	87.2514	10.1187	87.1215	0.309	0.0000	0.0000
2024/07/18	R213	06/02/2025		Bond Future	10.1586	89.1489	10.1914	89.0163	0.323	0.0000	0.0000
2024/07/18	R213	06/02/2025	11.35 Call	Bond Future	5310.6400	5.3106	5200.5900	5.2006	2.072	0.0000	0.0000
2024/07/18	R213	06/02/2025	11.35 Put	Bond Future	658.4000	0.6584	680.8900	0.6809	3.416	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	
2024/07/18	R213	08/05/2025		Bond Future	10.2362	87.4921	10.2708	87.3570	0.337	0.0000	0.0000
2024/07/18	R213	08/05/2025	10.52 Call	Bond Future	3153.1600	3.1532	3070.7200	3.0707	2.615	0.0000	0.0000
2024/07/18	R213	08/05/2025	10.52 Put	Bond Future	2050.8300	2.0508	2103.4700	2.1035	2.567	0.0000	0.0000
2024/07/18	R213	07/08/2025		Bond Future	10.3204	89.3594	10.3569	89.2217	0.353	0.0000	0.0000
2024/07/18	R213	07/08/2025	11.66 Call	Bond Future	6197.5900	6.1976	6091.8400	6.0918	1.706	0.0000	0.0000
2024/07/18	R213	07/08/2025	11.66 Put	Bond Future	1305.3100	1.3053	1337.2500	1.3373	2.447	0.0000	0.0000
2024/07/18	R214	01/08/2024	12.17 Call	Bond Future	3983.6100	3.9836	3828.5900	3.8286	3.891	0.0000	0.0000
2024/07/18	R214	01/08/2024	12.17 Put	Bond Future	14.9300	0.0149	14.7400	0.0147	1.273	0.0000	0.0000
2024/07/18	R214	01/08/2024	12.18 Call	Bond Future	4030.6600	4.0307	3875.6200	3.8756	3.847	0.0000	0.0000
2024/07/18	R214	01/08/2024	12.18 Put	Bond Future	14.0400	0.0140	13.8300	0.0138	1.496	0.0000	0.0000
2024/07/18	R214	01/08/2024	12.16 Call	Bond Future	3936.5500	3.9366	3781.5500	3.7816	3.937	0.0000	0.0000
2024/07/18	R214	01/08/2024	12.16 Put	Bond Future	15.8700	0.0159	15.7000	0.0157	1.071	0.0000	0.0000
2024/07/18	R214	01/08/2024		Bond Future	11.3825	66.7585	11.4118	66.6037	0.258	0.0000	0.0000
2024/07/18	R214	07/11/2024		Bond Future	11.4666	65.0125	11.4970	64.8541	0.265	0.0000	0.0000
2024/07/18	R214	07/11/2024	12.61 Call	Bond Future	6039.3000	6.0393	5898.7400	5.8987	2.327	0.0000	0.0000
2024/07/18	R214	07/11/2024	12.61 Put	Bond Future	463.4600	0.4635	481.2900	0.4813	3.847	0.0000	0.0000
2024/07/18	R214	07/11/2024	12.62 Call	Bond Future	6078.5700	6.0786	5937.7700	5.9378	2.316	0.0000	0.0000
2024/07/18	R214	07/11/2024	12.62 Put	Bond Future	457.3000	0.4573	474.8900	0.4749	3.846	0.0000	0.0000
2024/07/18	R214	07/11/2024	12.60 Call	Bond Future	6000.1600	6.0002	5859.8400	5.8598	2.339	0.0000	0.0000
2024/07/18	R214	07/11/2024	12.60 Put	Bond Future	469.7900	0.4698	487.8600	0.4879	3.846	0.0000	0.0000
2024/07/18	R214	06/02/2025		Bond Future	11.5503	66.4263	11.5817	66.2645	0.272	0.0000	0.0000
2024/07/18	R214	06/02/2025	12.71 Call	Bond Future	6586.1300	6.5861	6453.4500	6.4535	2.015	0.0000	0.0000
2024/07/18	R214	06/02/2025	12.71 Put	Bond Future	1000.4900	1.0005	1029.5300	1.0295	2.903	0.0000	0.0000
2024/07/18	R214	06/02/2025	13.63 Call	Bond Future	9925.9600	9.9260	9777.1300	9.7771	1.499	0.0000	0.0000
2024/07/18	R214	06/02/2025	13.63 Put	Bond Future	429.0000	0.4290	441.8900	0.4419	3.005	0.0000	0.0000
2024/07/18	R214	06/02/2025	12.25 Put	Bond Future	1506.5100	1.5065	1548.8800	1.5489	2.812	0.0000	0.0000
2024/07/18	R214	06/02/2025	12.25 Call	Bond Future	4969.7700	4.9698	4850.4200	4.8504	2.402	0.0000	0.0000
2024/07/18	R214	06/02/2025	11.75 Put	Bond Future	2339.8200	2.3398	2401.8700	2.4019	2.652	0.0000	0.0000
2024/07/18	R214	06/02/2025	11.75 Call	Bond Future	3358.5300	3.3585	3258.8600	3.2589	2.968	0.0000	0.0000
2024/07/18	R214	08/05/2025		Bond Future	11.6361	64.5381	11.6685	64.3731	0.278	0.0000	0.0000
2024/07/18	R214	08/05/2025	12.40 Call	Bond Future	5687.1600	5.6872	5568.5900	5.5686	2.085	0.0000	0.0000
2024/07/18	R214	08/05/2025	12.40 Put	Bond Future	1963.4300	1.9634	2009.8000	2.0098	2.362	0.0000	0.0000
2024/07/18	R214	07/08/2025		Bond Future	11.7257	65.9149	11.7592	65.7466	0.285	0.0000	0.0000
2024/07/18	R214	07/08/2025	12.97 Call	Bond Future	7788.9900	7.7890	7660.8600	7.6609	1.645	0.0000	0.0000
2024/07/18	R214	07/08/2025	12.97 Put	Bond Future	1961.1600	1.9612	2001.2500	2.0013	2.044	0.0000	0.0000
2024/07/18	R248	01/08/2024		Bond Future	11.4677	81.7822	11.5071	81.5249	0.343	0.0000	0.0000
2024/07/18	R248	01/08/2024	12.31 Call	Bond Future	5216.3700	5.2164	4959.8200	4.9598	4.918	0.0000	0.0000
2024/07/18	R248	01/08/2024	12.31 Put	Bond Future	14.7500	0.0148	15.5000	0.0155	5.085	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	
2024/07/18	R248	01/08/2024	12.32 Call	Bond Future	5273.6100	5.2736	5016.9800	5.0170	4.866	0.0000	0.0000
2024/07/18	R248	01/08/2024	12.32 Put	Bond Future	13.8900	0.0139	14.5600	0.0146	4.824	0.0000	0.0000
2024/07/18	R248	01/08/2024	12.30 Call	Bond Future	5159.1000	5.1591	4902.6300	4.9026	4.971	0.0000	0.0000
2024/07/18	R248	01/08/2024	12.30 Put	Bond Future	15.6600	0.0157	16.4900	0.0165	5.300	0.0000	0.0000
2024/07/18	R248	07/11/2024		Bond Future	11.5533	79.2428	11.5941	78.9796	0.353	0.0000	0.0000
2024/07/18	R248	07/11/2024	12.79 Call	Bond Future	7872.1300	7.8721	7638.6100	7.6386	2.966	0.0000	0.0000
2024/07/18	R248	07/11/2024	12.79 Put	Bond Future	532.3000	0.5323	562.0200	0.5620	5.583	0.0000	0.0000
2024/07/18	R248	07/11/2024	12.80 Call	Bond Future	7919.5500	7.9196	7685.6600	7.6857	2.953	0.0000	0.0000
2024/07/18	R248	07/11/2024	12.80 Put	Bond Future	525.3700	0.5254	554.7200	0.5547	5.587	0.0000	0.0000
2024/07/18	R248	07/11/2024	12.78 Call	Bond Future	7824.6200	7.8246	7591.4700	7.5915	2.980	0.0000	0.0000
2024/07/18	R248	07/11/2024	12.78 Put	Bond Future	539.2200	0.5392	569.3100	0.5693	5.580	0.0000	0.0000
2024/07/18	R248	06/02/2025		Bond Future	11.6384	80.9660	11.6806	80.6972	0.363	0.0000	0.0000
2024/07/18	R248	06/02/2025	12.71 Call	Bond Future	7660.3800	7.6604	7446.1500	7.4462	2.797	0.0000	0.0000
2024/07/18	R248	06/02/2025	12.71 Put	Bond Future	1310.7600	1.3108	1365.3400	1.3653	4.164	0.0000	0.0000
2024/07/18	R248	08/05/2025		Bond Future	11.7253	78.2433	11.7690	77.9690	0.372	0.0000	0.0000
2024/07/18	R248	08/05/2025	12.60 Call	Bond Future	7436.4100	7.4364	7236.8100	7.2368	2.684	0.0000	0.0000
2024/07/18	R248	08/05/2025	12.60 Put	Bond Future	2249.6300	2.2496	2324.3100	2.3243	3.320	0.0000	0.0000
2024/07/18	R248	07/08/2025		Bond Future	11.8160	79.9122	11.8612	79.6323	0.383	0.0000	0.0000
2024/07/18	R248	07/08/2025	13.21 Call	Bond Future	10050.6700	10.0507	9834.5500	9.8346	2.150	0.0000	0.0000
2024/07/18	R248	07/08/2025	13.21 Put	Bond Future	2172.5000	2.1725	2236.2900	2.2363	2.936	0.0000	0.0000
2024/07/18	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/18	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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