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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/07/2024 TO 19/07/2024

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
2024/07/19	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/19	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/19	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/19	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/19	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/19	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/19	2025	01/08/2024		Bond Future	181.4733	181.4733	181.4685	0.003	0.0000	0.0000
2024/07/19	2025	07/11/2024		Bond Future	185.7641	185.7641	185.7487	0.008	0.0000	0.0000
2024/07/19	2029	01/08/2024		Bond Future	130.9132	130.9132	130.9078	0.004	0.0000	0.0000
2024/07/19	2029	07/11/2024		Bond Future	132.6068	132.6068	132.5937	0.010	0.0000	0.0000
2024/07/19	2029	06/02/2025		Bond Future	135.5224	135.5224	135.4865	0.026	0.0000	0.0000
2024/07/19	2029	06/02/2025	132.40 Call	Bond Future	3122.4200	3.1224	3086.5400	1.149	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
2024/07/19	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/07/19	2029	08/05/2025		Bond Future	137.0198	137.0198	136.9146	136.9146	0.077	0.0000
2024/07/19	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/19	2029	08/05/2025	137.85 Put	Bond Future	830.2500	0.8303	935.3900	0.9354	12.664	0.0000
2024/07/19	2029	07/08/2025		Bond Future	139.9772	139.9772	139.7717	139.7717	0.147	0.0000
2024/07/19	2029	07/08/2025	137.41 Call	Bond Future	2567.1600	2.5672	2361.7200	2.3617	8.003	0.0000
2024/07/19	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/19	2030	01/08/2024	10.21 Put	Bond Future	36.1500	0.0362	31.6500	0.0317	12.448	0.0000
2024/07/19	2030	01/08/2024	10.21 Call	Bond Future	2332.5900	2.3326	2288.4500	2.2885	1.892	0.0000
2024/07/19	2030	01/08/2024	10.71 Put	Bond Future	1.7300	0.0017	1.2600	0.0013	27.168	0.0000
2024/07/19	2030	01/08/2024	10.71 Call	Bond Future	4214.4700	4.2145	4174.3600	4.1744	0.952	0.0000
2024/07/19	2030	01/08/2024	11.31 Call	Bond Future	6446.4700	6.4465	6406.8100	6.4068	0.615	0.0000
2024/07/19	2030	01/08/2024	11.31 Put	Bond Future	0.0300	0.0000	0.0100	0.0000	66.667	0.0000
2024/07/19	2030	01/08/2024		Bond Future	9.6278	93.3159	9.6377	93.2763	0.103	0.0000
2024/07/19	2030	01/08/2024	10.38 Call	Bond Future	2967.3900	2.9674	2925.3900	2.9254	1.415	0.0000
2024/07/19	2030	01/08/2024	10.38 Put	Bond Future	13.7100	0.0137	11.3500	0.0114	17.214	0.0000
2024/07/19	2030	01/08/2024	10.39 Call	Bond Future	3005.0900	3.0051	2963.1800	2.9632	1.395	0.0000
2024/07/19	2030	01/08/2024	10.39 Put	Bond Future	12.9300	0.0129	10.6600	0.0107	17.556	0.0000
2024/07/19	2030	01/08/2024	10.37 Call	Bond Future	2929.7300	2.9297	2887.6300	2.8876	1.437	0.0000
2024/07/19	2030	01/08/2024	10.37 Put	Bond Future	14.5400	0.0145	12.0800	0.0121	16.919	0.0000
2024/07/19	2030	07/11/2024		Bond Future	9.6756	95.4975	9.6876	95.4514	0.123	0.0000
2024/07/19	2030	07/11/2024	10.75 Call	Bond Future	4337.1900	4.3372	4262.5500	4.2626	1.721	0.0000
2024/07/19	2030	07/11/2024	10.75 Put	Bond Future	307.1100	0.3071	278.4800	0.2785	9.322	0.0000
2024/07/19	2030	07/11/2024	10.76 Call	Bond Future	4368.9700	4.3690	4294.5600	4.2946	1.703	0.0000
2024/07/19	2030	07/11/2024	10.76 Put	Bond Future	302.4100	0.3024	274.0100	0.2740	9.391	0.0000
2024/07/19	2030	07/11/2024	10.74 Call	Bond Future	4305.4500	4.3055	4230.5800	4.2306	1.739	0.0000
2024/07/19	2030	07/11/2024	10.74 Put	Bond Future	311.8800	0.3119	283.0200	0.2830	9.254	0.0000
2024/07/19	2030	07/11/2024	10.21 Put	Bond Future	688.8900	0.6889	653.1900	0.6532	5.182	0.0000
2024/07/19	2030	07/11/2024	10.21 Call	Bond Future	2720.8900	2.7209	2639.1800	2.6392	3.003	0.0000
2024/07/19	2030	07/11/2024	10.71 Put	Bond Future	326.5900	0.3266	297.2900	0.2973	8.971	0.0000
2024/07/19	2030	07/11/2024	10.71 Call	Bond Future	4210.5300	4.2105	4135.2200	4.1352	1.789	0.0000
2024/07/19	2030	07/11/2024	11.91 Call	Bond Future	8179.7900	8.1798	8132.3600	8.1324	0.580	0.0000
2024/07/19	2030	07/11/2024	11.91 Put	Bond Future	37.8200	0.0378	36.4000	0.0364	3.755	0.0000
2024/07/19	2030	06/02/2025		Bond Future	9.7252	93.5641	9.7423	93.5010	0.175	0.0000
2024/07/19	2030	06/02/2025	10.68 Call	Bond Future	4211.9300	4.2119	4110.3300	4.1103	2.412	0.0000
2024/07/19	2030	06/02/2025	10.68 Put	Bond Future	753.8900	0.7539	715.4000	0.7154	5.106	0.0000
2024/07/19	2030	08/05/2025	11.86 Call	Bond Future	7423.0300	7.4230	7309.8200	7.3098	1.525	0.0000
2024/07/19	2030	08/05/2025	11.86 Put	Bond Future	437.4600	0.4375	437.0600	0.4371	0.091	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	
2024/07/19	2030	08/05/2025	10.31 Put	Bond Future	1485.0100	1.4850	1497.3500	1.4974	0.831	0.0000	0.0000
2024/07/19	2030	08/05/2025	10.31 Call	Bond Future	3280.8500	3.2809	3180.3800	3.1804	3.062	0.0000	0.0000
2024/07/19	2030	08/05/2025	12.28 Call	Bond Future	8604.1400	8.6041	8489.9000	8.4899	1.328	0.0000	0.0000
2024/07/19	2030	08/05/2025	12.28 Put	Bond Future	275.4200	0.2754	273.9900	0.2740	0.519	0.0000	0.0000
2024/07/19	2030	08/05/2025	10.69 Put	Bond Future	1110.1000	1.1101	1118.5500	1.1186	0.761	0.0000	0.0000
2024/07/19	2030	08/05/2025	10.69 Call	Bond Future	4213.1200	4.2131	4108.7600	4.1088	2.477	0.0000	0.0000
2024/07/19	2030	08/05/2025		Bond Future	9.7987	95.5628	9.8305	95.4500	0.324	0.0000	0.0000
2024/07/19	2030	08/05/2025	9.93 Call	Bond Future	2441.0000	2.4410	2349.0500	2.3491	3.767	0.0000	0.0000
2024/07/19	2030	08/05/2025	9.93 Put	Bond Future	1975.7500	1.9758	1996.6100	1.9966	1.056	0.0000	0.0000
2024/07/19	2030	07/08/2025		Bond Future	9.8809	93.5915	9.9352	93.4076	0.549	0.0000	0.0000
2024/07/19	2030	07/08/2025	11.11 Call	Bond Future	5184.0300	5.1840	5036.4000	5.0364	2.848	0.0000	0.0000
2024/07/19	2030	07/08/2025	11.11 Put	Bond Future	1123.0700	1.1231	1159.3900	1.1594	3.234	0.0000	0.0000
2024/07/19	2030	07/08/2025	12.12 Call	Bond Future	7780.1000	7.7801	7613.9300	7.6139	2.136	0.0000	0.0000
2024/07/19	2030	07/08/2025	12.12 Put	Bond Future	544.3100	0.5443	562.0900	0.5621	3.267	0.0000	0.0000
2024/07/19	2030	07/08/2025	10.48 Put	Bond Future	1670.5500	1.6706	1722.1900	1.7222	3.091	0.0000	0.0000
2024/07/19	2030	07/08/2025	10.48 Call	Bond Future	3677.8000	3.6778	3545.4900	3.5455	3.598	0.0000	0.0000
2024/07/19	2032	01/08/2024	12.54 Call	Bond Future	9730.2700	9.7303	9562.9300	9.5629	1.720	0.0000	0.0000
2024/07/19	2032	01/08/2024	12.54 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/19	2032	01/08/2024	11.66 Call	Bond Future	5967.9100	5.9679	5799.5100	5.7995	2.822	0.0000	0.0000
2024/07/19	2032	01/08/2024	11.66 Put	Bond Future	2.4700	0.0025	1.4000	0.0014	43.320	0.0000	0.0000
2024/07/19	2032	01/08/2024	11.50 Put	Bond Future	5.5400	0.0055	3.4600	0.0035	37.545	0.0000	0.0000
2024/07/19	2032	01/08/2024	11.50 Call	Bond Future	5261.7000	5.2617	5092.2900	5.0923	3.220	0.0000	0.0000
2024/07/19	2032	01/08/2024	10.95 Call	Bond Future	2832.9200	2.8329	2651.4400	2.6514	6.406	0.0000	0.0000
2024/07/19	2032	01/08/2024	10.95 Put	Bond Future	75.4800	0.0755	61.3300	0.0613	18.747	0.0000	0.0000
2024/07/19	2032	01/08/2024	11.11 Put	Bond Future	36.7200	0.0367	27.8500	0.0279	24.156	0.0000	0.0000
2024/07/19	2032	01/08/2024	11.11 Call	Bond Future	3530.8700	3.5309	3354.6700	3.3547	4.990	0.0000	0.0000
2024/07/19	2032	01/08/2024	11.61 Put	Bond Future	3.1800	0.0032	1.8600	0.0019	41.509	0.0000	0.0000
2024/07/19	2032	01/08/2024	11.61 Call	Bond Future	5747.8100	5.7478	5579.1600	5.5792	2.934	0.0000	0.0000
2024/07/19	2032	01/08/2024	12.31 Call	Bond Future	8768.1100	8.7681	8600.7700	8.6008	1.909	0.0000	0.0000
2024/07/19	2032	01/08/2024	12.31 Put	Bond Future	0.0400	0.0000	0.0300	0.0000	25.000	0.0000	0.0000
2024/07/19	2032	01/08/2024	11.14 Call	Bond Future	3663.3000	3.6633	3488.0000	3.4880	4.785	0.0000	0.0000
2024/07/19	2032	01/08/2024	11.14 Put	Bond Future	31.9200	0.0319	23.9500	0.0240	24.969	0.0000	0.0000
2024/07/19	2032	01/08/2024	11.15 Call	Bond Future	3707.5300	3.7075	3532.4900	3.5325	4.721	0.0000	0.0000
2024/07/19	2032	01/08/2024	11.15 Put	Bond Future	30.4700	0.0305	22.7600	0.0228	25.304	0.0000	0.0000
2024/07/19	2032	01/08/2024	11.13 Call	Bond Future	3619.1300	3.6191	3443.5300	3.4435	4.852	0.0000	0.0000
2024/07/19	2032	01/08/2024	11.13 Put	Bond Future	33.4600	0.0335	25.1900	0.0252	24.716	0.0000	0.0000
2024/07/19	2032	01/08/2024		Bond Future	10.3664	91.8701	10.4012	91.7027	0.335	0.0000	0.0000
2024/07/19	2032	07/11/2024	11.48 Call	Bond Future	5159.4400	5.1594	4963.2400	4.9632	3.803	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	
2024/07/19	2032	07/11/2024	11.48 Put	Bond Future	469.3700	0.4694	449.6200	0.4496	4.208	0.0000	0.0000
2024/07/19	2032	07/11/2024	11.49 Call	Bond Future	5196.5200	5.1965	5000.4700	5.0005	3.773	0.0000	0.0000
2024/07/19	2032	07/11/2024	11.49 Put	Bond Future	462.7000	0.4627	443.1000	0.4431	4.236	0.0000	0.0000
2024/07/19	2032	07/11/2024	11.47 Call	Bond Future	5122.2800	5.1223	4926.0700	4.9261	3.831	0.0000	0.0000
2024/07/19	2032	07/11/2024	11.47 Put	Bond Future	476.0000	0.4760	456.2400	0.4562	4.151	0.0000	0.0000
2024/07/19	2032	07/11/2024		Bond Future	10.4453	89.8505	10.4830	89.6740	0.360	0.0000	0.0000
2024/07/19	2032	07/11/2024	11.11 Put	Bond Future	783.8000	0.7838	764.7800	0.7648	2.427	0.0000	0.0000
2024/07/19	2032	07/11/2024	11.11 Call	Bond Future	3834.0300	3.8340	3638.5600	3.6386	5.098	0.0000	0.0000
2024/07/19	2032	07/11/2024	11.61 Put	Bond Future	390.1200	0.3901	371.2300	0.3712	4.842	0.0000	0.0000
2024/07/19	2032	07/11/2024	11.61 Call	Bond Future	5646.7600	5.6468	5451.4200	5.4514	3.459	0.0000	0.0000
2024/07/19	2032	07/11/2024	12.95 Call	Bond Future	10849.7100	10.8497	10673.7100	10.6737	1.622	0.0000	0.0000
2024/07/19	2032	07/11/2024	12.95 Put	Bond Future	30.3100	0.0303	30.7600	0.0308	1.485	0.0000	0.0000
2024/07/19	2032	07/11/2024	13.36 Call	Bond Future	12436.0800	12.4361	12259.7000	12.2597	1.418	0.0000	0.0000
2024/07/19	2032	07/11/2024	13.36 Put	Bond Future	11.0600	0.0111	11.1300	0.0111	0.633	0.0000	0.0000
2024/07/19	2032	07/11/2024	11.64 Put	Bond Future	373.6200	0.3736	355.0100	0.3550	4.981	0.0000	0.0000
2024/07/19	2032	07/11/2024	11.64 Call	Bond Future	5760.3100	5.7603	5565.2500	5.5653	3.386	0.0000	0.0000
2024/07/19	2032	06/02/2025		Bond Future	10.5244	91.8043	10.5673	91.6087	0.407	0.0000	0.0000
2024/07/19	2032	06/02/2025	11.72 Call	Bond Future	6046.5200	6.0465	5872.6100	5.8726	2.876	0.0000	0.0000
2024/07/19	2032	06/02/2025	11.72 Put	Bond Future	790.0100	0.7900	811.7300	0.8117	2.749	0.0000	0.0000
2024/07/19	2032	08/05/2025		Bond Future	10.6161	89.5990	10.6716	89.3529	0.522	0.0000	0.0000
2024/07/19	2032	08/05/2025	10.91 Call	Bond Future	3659.5800	3.6596	3475.3700	3.4754	5.034	0.0000	0.0000
2024/07/19	2032	08/05/2025	10.91 Put	Bond Future	2365.4200	2.3654	2427.2800	2.4273	2.615	0.0000	0.0000
2024/07/19	2032	07/08/2025		Bond Future	10.7138	91.5102	10.7873	91.1937	0.686	0.0000	0.0000
2024/07/19	2032	07/08/2025	12.01 Call	Bond Future	6980.4800	6.9805	6673.4500	6.6735	4.398	0.0000	0.0000
2024/07/19	2032	07/08/2025	12.01 Put	Bond Future	1601.6100	1.6016	1611.0900	1.6111	0.592	0.0000	0.0000
2024/07/19	2033	01/08/2024		Bond Future	124.3991	124.3991	124.3947	124.3947	0.004	0.0000	0.0000
2024/07/19	2033	07/11/2024		Bond Future	125.8402	125.8402	125.8286	125.8286	0.009	0.0000	0.0000
2024/07/19	2033	06/02/2025		Bond Future	128.6072	128.6072	128.5739	128.5739	0.026	0.0000	0.0000
2024/07/19	2033	06/02/2025	124.94 Call	Bond Future	3667.1800	3.6672	3633.9200	3.6339	0.907	0.0000	0.0000
2024/07/19	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	2033	08/05/2025		Bond Future	129.8545	129.8545	129.7558	129.7558	0.076	0.0000	0.0000
2024/07/19	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	2033	08/05/2025	130.62 Put	Bond Future	765.4600	0.7655	864.1900	0.8642	12.898	0.0000	0.0000
2024/07/19	2033	07/08/2025		Bond Future	132.6574	132.6574	132.4636	132.4636	0.146	0.0000	0.0000
2024/07/19	2033	07/08/2025	128.65 Call	Bond Future	4007.4300	4.0074	3813.6400	3.8136	4.836	0.0000	0.0000
2024/07/19	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	2037	01/08/2024	13.82 Call	Bond Future	12376.9000	12.3769	12125.0300	12.1250	2.035	0.0000	0.0000
2024/07/19	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	
2024/07/19	2037	01/08/2024	13.17 Call	Bond Future	9385.4700	9.3855	9133.6000	9.1336	2.684	0.0000	0.0000
2024/07/19	2037	01/08/2024	13.17 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/07/19	2037	01/08/2024		Bond Future	11.3638	81.2754	11.4083	81.0235	0.391	0.0000	0.0000
2024/07/19	2037	01/08/2024	12.10 Call	Bond Future	4051.4900	4.0515	3800.2900	3.8003	6.200	0.0000	0.0000
2024/07/19	2037	01/08/2024	12.10 Put	Bond Future	22.8200	0.0228	23.4900	0.0235	2.936	0.0000	0.0000
2024/07/19	2037	01/08/2024	12.11 Call	Bond Future	4102.8800	4.1029	3851.5700	3.8516	6.125	0.0000	0.0000
2024/07/19	2037	01/08/2024	12.11 Put	Bond Future	21.4900	0.0215	22.0500	0.0221	2.606	0.0000	0.0000
2024/07/19	2037	01/08/2024	12.09 Call	Bond Future	4000.1300	4.0001	3749.0300	3.7490	6.277	0.0000	0.0000
2024/07/19	2037	01/08/2024	12.09 Put	Bond Future	24.2300	0.0242	25.0000	0.0250	3.178	0.0000	0.0000
2024/07/19	2037	07/11/2024		Bond Future	11.4579	83.1754	11.5050	82.9129	0.411	0.0000	0.0000
2024/07/19	2037	07/11/2024	12.58 Call	Bond Future	6457.2700	6.4573	6209.7400	6.2097	3.833	0.0000	0.0000
2024/07/19	2037	07/11/2024	12.58 Put	Bond Future	525.1100	0.5251	540.1000	0.5401	2.855	0.0000	0.0000
2024/07/19	2037	07/11/2024	12.59 Call	Bond Future	6500.3000	6.5003	6252.4800	6.2525	3.812	0.0000	0.0000
2024/07/19	2037	07/11/2024	12.59 Put	Bond Future	518.1300	0.5181	532.8300	0.5328	2.837	0.0000	0.0000
2024/07/19	2037	07/11/2024	12.57 Call	Bond Future	6414.4000	6.4144	6167.0500	6.1671	3.856	0.0000	0.0000
2024/07/19	2037	07/11/2024	12.57 Put	Bond Future	532.2900	0.5323	547.4600	0.5475	2.850	0.0000	0.0000
2024/07/19	2037	06/02/2025		Bond Future	11.5514	80.7233	11.6030	80.4412	0.446	0.0000	0.0000
2024/07/19	2037	06/02/2025	12.76 Call	Bond Future	7313.4100	7.3134	7049.0800	7.0491	3.614	0.0000	0.0000
2024/07/19	2037	06/02/2025	12.76 Put	Bond Future	1050.7700	1.0508	1068.5900	1.0686	1.696	0.0000	0.0000
2024/07/19	2037	08/05/2025		Bond Future	11.6598	82.4472	11.7212	82.1172	0.526	0.0000	0.0000
2024/07/19	2037	08/05/2025	12.25 Call	Bond Future	5608.8700	5.6089	5226.4100	5.2264	6.819	0.0000	0.0000
2024/07/19	2037	08/05/2025	12.25 Put	Bond Future	2513.4500	2.5135	2461.0000	2.4610	2.087	0.0000	0.0000
2024/07/19	2037	08/05/2025	13.35 Put	Bond Future	1191.1700	1.1912	1133.1700	1.1332	4.869	0.0000	0.0000
2024/07/19	2037	08/05/2025	13.35 Call	Bond Future	9616.3000	9.6163	9228.2900	9.2283	4.035	0.0000	0.0000
2024/07/19	2037	08/05/2025	12.55 Put	Bond Future	2049.6200	2.0496	1992.0300	1.9920	2.810	0.0000	0.0000
2024/07/19	2037	08/05/2025	12.55 Call	Bond Future	6653.5300	6.6535	6265.9300	6.2659	5.825	0.0000	0.0000
2024/07/19	2037	08/05/2025	13.30 Put	Bond Future	1231.9700	1.2320	1173.6500	1.1737	4.734	0.0000	0.0000
2024/07/19	2037	08/05/2025	13.30 Call	Bond Future	9426.5400	9.4265	9038.2100	9.0382	4.120	0.0000	0.0000
2024/07/19	2037	07/08/2025		Bond Future	11.7753	79.9446	11.8504	79.5483	0.638	0.0000	0.0000
2024/07/19	2037	07/08/2025	13.01 Call	Bond Future	8337.1100	8.3371	8003.9400	8.0039	3.996	0.0000	0.0000
2024/07/19	2037	07/08/2025	13.01 Put	Bond Future	2165.0400	2.1650	2228.1700	2.2282	2.916	0.0000	0.0000
2024/07/19	2038	01/08/2024		Bond Future	134.1705	134.1705	134.1662	134.1662	0.003	0.0000	0.0000
2024/07/19	2038	07/11/2024		Bond Future	137.3428	137.3428	137.3307	137.3307	0.009	0.0000	0.0000
2024/07/19	2038	06/02/2025		Bond Future	138.2458	138.2458	138.2101	138.2101	0.026	0.0000	0.0000
2024/07/19	2038	06/02/2025	135.23 Call	Bond Future	3015.8100	3.0158	2980.1100	2.9801	1.184	0.0000	0.0000
2024/07/19	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	2038	08/05/2025		Bond Future	141.2328	141.2328	141.1260	141.1260	0.076	0.0000	0.0000
2024/07/19	2038	08/05/2025	139.68 Call	Bond Future	1552.8000	1.5528	1446.0100	1.4460	6.877	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	
2024/07/19	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	2038	07/08/2025		Bond Future	142.1219	142.1219	141.9117	141.9117	0.148	0.0000	0.0000
2024/07/19	2038	07/08/2025	139.56 Call	Bond Future	2561.8500	2.5619	2351.7100	2.3517	8.203	0.0000	0.0000
2024/07/19	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	2040	01/08/2024	12.28 Put	Bond Future	25.4800	0.0255	27.6500	0.0277	8.516	0.0000	0.0000
2024/07/19	2040	01/08/2024	12.28 Call	Bond Future	4295.5300	4.2955	3964.8500	3.9649	7.698	0.0000	0.0000
2024/07/19	2040	01/08/2024	12.88 Call	Bond Future	7543.7700	7.5438	7210.8500	7.2109	4.413	0.0000	0.0000
2024/07/19	2040	01/08/2024	12.88 Put	Bond Future	0.4600	0.0005	0.3900	0.0004	15.217	0.0000	0.0000
2024/07/19	2040	01/08/2024	13.48 Call	Bond Future	10605.0400	10.6050	10272.1900	10.2722	3.139	0.0000	0.0000
2024/07/19	2040	01/08/2024	13.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	2040	01/08/2024	12.95 Put	Bond Future	0.2800	0.0003	0.2300	0.0002	17.857	0.0000	0.0000
2024/07/19	2040	01/08/2024	12.95 Call	Bond Future	7911.3700	7.9114	7578.4700	7.5785	4.208	0.0000	0.0000
2024/07/19	2040	01/08/2024		Bond Future	11.5538	81.9221	11.6083	81.5892	0.472	0.0000	0.0000
2024/07/19	2040	01/08/2024	12.33 Call	Bond Future	4570.1700	4.5702	4238.6600	4.2387	7.254	0.0000	0.0000
2024/07/19	2040	01/08/2024	12.33 Put	Bond Future	18.8500	0.0189	20.1900	0.0202	7.109	0.0000	0.0000
2024/07/19	2040	01/08/2024	12.34 Call	Bond Future	4625.1100	4.6251	4293.4700	4.2935	7.170	0.0000	0.0000
2024/07/19	2040	01/08/2024	12.34 Put	Bond Future	17.7300	0.0177	18.9400	0.0189	6.825	0.0000	0.0000
2024/07/19	2040	01/08/2024	12.32 Call	Bond Future	4515.2200	4.5152	4183.8500	4.1839	7.339	0.0000	0.0000
2024/07/19	2040	01/08/2024	12.32 Put	Bond Future	20.0300	0.0200	21.5100	0.0215	7.389	0.0000	0.0000
2024/07/19	2040	07/11/2024	12.85 Call	Bond Future	7291.9500	7.2920	6963.2400	6.9632	4.508	0.0000	0.0000
2024/07/19	2040	07/11/2024	12.85 Put	Bond Future	505.5200	0.5055	522.2300	0.5222	3.306	0.0000	0.0000
2024/07/19	2040	07/11/2024	12.86 Call	Bond Future	7338.0000	7.3380	7008.9600	7.0090	4.484	0.0000	0.0000
2024/07/19	2040	07/11/2024	12.86 Put	Bond Future	498.8200	0.4988	515.2000	0.5152	3.284	0.0000	0.0000
2024/07/19	2040	07/11/2024	12.84 Call	Bond Future	7246.0400	7.2460	6917.5600	6.9176	4.533	0.0000	0.0000
2024/07/19	2040	07/11/2024	12.84 Put	Bond Future	512.4200	0.5124	529.3600	0.5294	3.306	0.0000	0.0000
2024/07/19	2040	07/11/2024		Bond Future	11.6481	83.8372	11.7055	83.4918	0.493	0.0000	0.0000
2024/07/19	2040	07/11/2024	12.10 Put	Bond Future	1348.6000	1.3486	1408.4000	1.4084	4.434	0.0000	0.0000
2024/07/19	2040	07/11/2024	12.10 Call	Bond Future	4007.5800	4.0076	3721.9600	3.7220	7.127	0.0000	0.0000
2024/07/19	2040	07/11/2024	12.60 Call	Bond Future	6153.3500	6.1534	5834.2000	5.8342	5.187	0.0000	0.0000
2024/07/19	2040	07/11/2024	12.60 Put	Bond Future	704.7500	0.7048	731.0200	0.7310	3.728	0.0000	0.0000
2024/07/19	2040	07/11/2024	13.15 Call	Bond Future	8681.5700	8.6816	8345.3200	8.3453	3.873	0.0000	0.0000
2024/07/19	2040	07/11/2024	13.15 Put	Bond Future	337.6400	0.3376	346.8100	0.3468	2.716	0.0000	0.0000
2024/07/19	2040	06/02/2025		Bond Future	11.7415	81.1489	11.8035	80.7819	0.528	0.0000	0.0000
2024/07/19	2040	06/02/2025	12.95 Call	Bond Future	7852.6000	7.8526	7506.5100	7.5065	4.407	0.0000	0.0000
2024/07/19	2040	06/02/2025	12.95 Put	Bond Future	1129.1000	1.1291	1149.9700	1.1500	1.848	0.0000	0.0000
2024/07/19	2040	08/05/2025	12.75 Put	Bond Future	2106.5500	2.1066	2211.7200	2.2117	4.993	0.0000	0.0000
2024/07/19	2040	08/05/2025	12.75 Call	Bond Future	7128.9800	7.1290	6817.2700	6.8173	4.372	0.0000	0.0000
2024/07/19	2040	08/05/2025	13.50 Put	Bond Future	1256.8900	1.2569	1323.1800	1.3232	5.274	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	
2024/07/19	2040	08/05/2025	13.50 Call	Bond Future	10098.8300	10.0988	9748.2400	9.7482	3.472	0.0000	0.0000
2024/07/19	2040	08/05/2025	13.43 Put	Bond Future	1318.1100	1.3181	1387.2800	1.3873	5.248	0.0000	0.0000
2024/07/19	2040	08/05/2025	13.43 Call	Bond Future	9816.4100	9.8164	9468.7000	9.4687	3.542	0.0000	0.0000
2024/07/19	2040	08/05/2025		Bond Future	11.8483	82.8817	11.9199	82.4648	0.604	0.0000	0.0000
2024/07/19	2040	08/05/2025	12.63 Call	Bond Future	6671.8200	6.6718	6367.8500	6.3679	4.556	0.0000	0.0000
2024/07/19	2040	08/05/2025	12.63 Put	Bond Future	2289.6700	2.2897	2402.5800	2.4026	4.931	0.0000	0.0000
2024/07/19	2040	07/08/2025		Bond Future	11.9616	80.1375	12.0464	79.6522	0.709	0.0000	0.0000
2024/07/19	2040	07/08/2025	13.29 Call	Bond Future	9338.0000	9.3380	8910.5200	8.9105	4.578	0.0000	0.0000
2024/07/19	2040	07/08/2025	13.29 Put	Bond Future	2222.7300	2.2227	2280.5700	2.2806	2.602	0.0000	0.0000
2024/07/19	2044	01/08/2024	13.00 Call	Bond Future	8088.3400	8.0883	7715.2800	7.7153	4.612	0.0000	0.0000
2024/07/19	2044	01/08/2024	13.00 Put	Bond Future	0.2000	0.0002	0.2400	0.0002	20.000	0.0000	0.0000
2024/07/19	2044	01/08/2024	13.25 Call	Bond Future	9379.4800	9.3795	9006.3800	9.0064	3.978	0.0000	0.0000
2024/07/19	2044	01/08/2024	13.25 Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2024/07/19	2044	01/08/2024	12.29 Call	Bond Future	4216.2400	4.2162	3851.9300	3.8519	8.641	0.0000	0.0000
2024/07/19	2044	01/08/2024	12.29 Put	Bond Future	26.5300	0.0265	35.3200	0.0353	33.132	0.0000	0.0000
2024/07/19	2044	01/08/2024	12.30 Call	Bond Future	4272.0800	4.2721	3907.2500	3.9073	8.540	0.0000	0.0000
2024/07/19	2044	01/08/2024	12.30 Put	Bond Future	24.9600	0.0250	33.2300	0.0332	33.133	0.0000	0.0000
2024/07/19	2044	01/08/2024	12.28 Call	Bond Future	4160.4300	4.1604	3796.6600	3.7967	8.744	0.0000	0.0000
2024/07/19	2044	01/08/2024	12.28 Put	Bond Future	28.1900	0.0282	37.5200	0.0375	33.097	0.0000	0.0000
2024/07/19	2044	01/08/2024		Bond Future	11.5930	78.3442	11.6526	77.9711	0.514	0.0000	0.0000
2024/07/19	2044	07/11/2024		Bond Future	11.6820	80.1757	11.7445	79.7893	0.535	0.0000	0.0000
2024/07/19	2044	07/11/2024	12.91 Call	Bond Future	7555.9200	7.5559	7186.5300	7.1865	4.889	0.0000	0.0000
2024/07/19	2044	07/11/2024	12.91 Put	Bond Future	507.3400	0.5073	524.3100	0.5243	3.345	0.0000	0.0000
2024/07/19	2044	07/11/2024	12.92 Call	Bond Future	7602.2800	7.6023	7232.4600	7.2325	4.865	0.0000	0.0000
2024/07/19	2044	07/11/2024	12.92 Put	Bond Future	500.7000	0.5007	517.2400	0.5172	3.303	0.0000	0.0000
2024/07/19	2044	07/11/2024	12.90 Call	Bond Future	7509.5700	7.5096	7140.5300	7.1405	4.914	0.0000	0.0000
2024/07/19	2044	07/11/2024	12.90 Put	Bond Future	514.0600	0.5141	531.3800	0.5314	3.369	0.0000	0.0000
2024/07/19	2044	07/11/2024	12.50 Call	Bond Future	5683.6300	5.6836	5333.7200	5.3337	6.156	0.0000	0.0000
2024/07/19	2044	07/11/2024	12.50 Put	Bond Future	866.7500	0.8668	903.2000	0.9032	4.205	0.0000	0.0000
2024/07/19	2044	06/02/2025	13.75 Call	Bond Future	11323.6900	11.3237	10920.9900	10.9210	3.556	0.0000	0.0000
2024/07/19	2044	06/02/2025	13.75 Put	Bond Future	602.9600	0.6030	608.4600	0.6085	0.912	0.0000	0.0000
2024/07/19	2044	06/02/2025	12.50 Put	Bond Future	1770.4400	1.7704	1814.9300	1.8149	2.513	0.0000	0.0000
2024/07/19	2044	06/02/2025	12.50 Call	Bond Future	6037.5000	6.0375	5673.7900	5.6738	6.024	0.0000	0.0000
2024/07/19	2044	06/02/2025	12.00 Put	Bond Future	2732.5300	2.7325	2817.8900	2.8179	3.124	0.0000	0.0000
2024/07/19	2044	06/02/2025	12.00 Call	Bond Future	4121.1900	4.1212	3798.3500	3.7984	7.834	0.0000	0.0000
2024/07/19	2044	06/02/2025		Bond Future	11.7697	77.5331	11.8367	77.1249	0.569	0.0000	0.0000
2024/07/19	2044	06/02/2025	13.02 Call	Bond Future	8199.2900	8.1993	7811.4500	7.8115	4.730	0.0000	0.0000
2024/07/19	2044	06/02/2025	13.02 Put	Bond Future	1125.3500	1.1254	1145.7100	1.1457	1.809	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	
2024/07/19	2044	08/05/2025		Bond Future	11.8695	79.1886	11.9457	78.7315	0.641	0.0000	0.0000
2024/07/19	2044	08/05/2025	12.72 Call	Bond Future	7107.8900	7.1079	6762.8300	6.7628	4.855	0.0000	0.0000
2024/07/19	2044	08/05/2025	12.72 Put	Bond Future	2244.1200	2.2441	2356.1300	2.3561	4.991	0.0000	0.0000
2024/07/19	2044	07/08/2025		Bond Future	11.9749	76.4909	12.0636	75.9672	0.741	0.0000	0.0000
2024/07/19	2044	07/08/2025	13.34 Call	Bond Future	9694.1400	9.6941	9225.5500	9.2256	4.834	0.0000	0.0000
2024/07/19	2044	07/08/2025	13.34 Put	Bond Future	2241.2100	2.2412	2296.3200	2.2963	2.459	0.0000	0.0000
2024/07/19	2046	01/08/2024		Bond Future	116.9296	116.9296	116.9258	116.9258	0.003	0.0000	0.0000
2024/07/19	2046	07/11/2024		Bond Future	117.4916	117.4916	117.4811	117.4811	0.009	0.0000	0.0000
2024/07/19	2046	06/02/2025		Bond Future	120.0748	120.0748	120.0439	120.0439	0.026	0.0000	0.0000
2024/07/19	2046	06/02/2025	114.01 Call	Bond Future	6064.7700	6.0648	6033.8900	6.0339	0.509	0.0000	0.0000
2024/07/19	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	2046	08/05/2025		Bond Future	120.4198	120.4198	120.3277	120.3277	0.077	0.0000	0.0000
2024/07/19	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	2046	08/05/2025	121.97 Put	Bond Future	1550.1600	1.5502	1642.3100	1.6423	5.945	0.0000	0.0000
2024/07/19	2046	07/08/2025		Bond Future	123.0179	123.0179	122.8374	122.8374	0.147	0.0000	0.0000
2024/07/19	2046	07/08/2025	118.69 Call	Bond Future	4327.8800	4.3279	4147.3500	4.1474	4.171	0.0000	0.0000
2024/07/19	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	2050	01/08/2024		Bond Future	116.1232	116.1232	116.3153	116.3153	0.165	0.0000	0.0000
2024/07/19	2050	07/11/2024		Bond Future	118.8688	118.8688	119.0587	119.0587	0.160	0.0000	0.0000
2024/07/19	2050	06/02/2025		Bond Future	119.1232	119.1232	119.2973	119.2973	0.146	0.0000	0.0000
2024/07/19	2050	06/02/2025	115.60 Call	Bond Future	3523.1500	3.5232	3697.3100	3.6973	4.943	0.0000	0.0000
2024/07/19	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	2050	08/05/2025		Bond Future	121.6970	121.6970	121.8139	121.8139	0.096	0.0000	0.0000
2024/07/19	2050	08/05/2025	121.16 Call	Bond Future	536.9900	0.5370	653.9300	0.6539	21.777	0.0000	0.0000
2024/07/19	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	2050	07/08/2025		Bond Future	121.9152	121.9152	121.9478	121.9478	0.027	0.0000	0.0000
2024/07/19	2050	07/08/2025	119.89 Call	Bond Future	2025.2400	2.0252	2057.8200	2.0578	1.609	0.0000	0.0000
2024/07/19	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	AL37	01/08/2024		Index Future	999.8000	999.8000	999.0430	999.0430	0.076	0.0000	0.0000
2024/07/19	AL37	07/11/2024		Index Future	1023.1730	1023.1730	1022.3400	1022.3400	0.081	0.0000	0.0000
2024/07/19	AL37	06/02/2025		Index Future	1045.4290	1045.4290	1044.4050	1044.4050	0.098	0.0000	0.0000
2024/07/19	AL37	08/05/2025		Index Future	1067.7920	1067.7920	1066.2180	1066.2180	0.147	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	
2024/07/19	AL37	07/08/2025		Index Future	1090.6200	1090.6200	1088.2520	1088.2520	0.217	0.0000	0.0000
2024/07/19	AL7T	01/08/2024		Index Future	1182.8280	1182.8280	1179.9060	1179.9060	0.247	0.0000	0.0000
2024/07/19	AL7T	07/11/2024		Index Future	1210.4790	1210.4790	1207.4210	1207.4210	0.253	0.0000	0.0000
2024/07/19	AL7T	06/02/2025		Index Future	1236.8100	1236.8100	1233.4810	1233.4810	0.269	0.0000	0.0000
2024/07/19	AL7T	08/05/2025		Index Future	1263.2670	1263.2670	1259.2420	1259.2420	0.319	0.0000	0.0000
2024/07/19	AL7T	07/08/2025		Index Future	1290.2740	1290.2740	1285.2650	1285.2650	0.388	0.0000	0.0000
2024/07/19	ALBI	01/08/2024		Index Future	1026.2640	1026.2640	1024.0680	1024.0680	0.214	0.0000	0.0000
2024/07/19	ALBI	07/11/2024		Index Future	1050.2550	1050.2550	1047.9480	1047.9480	0.220	0.0000	0.0000
2024/07/19	ALBI	06/02/2025		Index Future	1073.1010	1073.1010	1070.5660	1070.5660	0.236	0.0000	0.0000
2024/07/19	ALBI	08/05/2025		Index Future	1096.0560	1096.0560	1092.9250	1092.9250	0.286	0.0000	0.0000
2024/07/19	ALBI	07/08/2025		Index Future	1119.4880	1119.4880	1115.5110	1115.5110	0.355	0.0000	0.0000
2024/07/19	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/07/19	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	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	
2024/07/19	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/19	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/19	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/07/19	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/19	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/19	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/19	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/19	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/19	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/19	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/19	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/19	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/19	ES33	01/08/2024		Bond Future	11.7076	79.7267	11.7469	79.5451	0.336	0.0000	0.0000
2024/07/19	ES33	07/11/2024		Bond Future	11.8341	77.8093	11.8763	77.6190	0.356	0.0000	0.0000
2024/07/19	ES33	06/02/2025		Bond Future	11.9626	79.5198	12.0096	79.3120	0.393	0.0000	0.0000
2024/07/19	ES33	06/02/2025	13.34 Call	Bond Future	5788.2000	5.7882	5580.4300	5.5804	3.590	0.0000	0.0000
2024/07/19	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	ES33	08/05/2025		Bond Future	12.1000	77.4337	12.1584	77.1816	0.483	0.0000	0.0000
2024/07/19	ES33	08/05/2025	12.73 Call	Bond Future	2661.6600	2.6617	2409.6500	2.4097	9.468	0.0000	0.0000
2024/07/19	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	ES33	07/08/2025		Bond Future	12.2447	79.1022	12.3192	78.7886	0.609	0.0000	0.0000
2024/07/19	ES33	07/08/2025	13.56 Call	Bond Future	5297.6200	5.2976	4983.9500	4.9840	5.921	0.0000	0.0000
2024/07/19	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	ES42	01/08/2024		Bond Future	12.0657	76.5164	12.1151	76.2345	0.409	0.0000	0.0000
2024/07/19	ES42	07/11/2024		Bond Future	12.1759	74.0572	12.2280	73.7642	0.428	0.0000	0.0000
2024/07/19	ES42	06/02/2025		Bond Future	12.2821	75.6847	12.3384	75.3726	0.459	0.0000	0.0000
2024/07/19	ES42	06/02/2025	13.71 Call	Bond Future	7291.2400	7.2912	6979.1000	6.9791	4.281	0.0000	0.0000
2024/07/19	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	ES42	08/05/2025		Bond Future	12.3995	73.0505	12.4651	72.6932	0.530	0.0000	0.0000
2024/07/19	ES42	08/05/2025	13.25 Call	Bond Future	4419.6500	4.4197	4062.3300	4.0623	8.085	0.0000	0.0000
2024/07/19	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	ES42	07/08/2025		Bond Future	12.5187	74.6228	12.5969	74.2043	0.625	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	
2024/07/19	ES42	07/08/2025	13.79 Call	Bond Future	6350.6700	6.3507	5932.1200	5.9321	6.591	0.0000	0.0000
2024/07/19	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	GOVI	01/08/2024		GOVI	1010.5780	1010.5780	1008.4660	1008.4660	0.209	0.0000	0.0000
2024/07/19	GOVI	01/08/2024	943.38 Call	GOVI	671980.0000	67.1980	650860.0000	65.0860	3.143	0.0000	0.0000
2024/07/19	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	GOVI	01/08/2024	943.39 Call	GOVI	671880.0000	67.1880	650760.0000	65.0760	3.143	0.0000	0.0000
2024/07/19	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	GOVI	01/08/2024	943.37 Call	GOVI	672080.0000	67.2080	650960.0000	65.0960	3.142	0.0000	0.0000
2024/07/19	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	GOVI	07/11/2024		GOVI	1034.2030	1034.2030	1031.9830	1031.9830	0.215	0.0000	0.0000
2024/07/19	GOVI	07/11/2024	948.79 Call	GOVI	854130.0000	85.4130	831930.0000	83.1930	2.599	0.0000	0.0000
2024/07/19	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	GOVI	07/11/2024	948.80 Call	GOVI	854030.0000	85.4030	831830.0000	83.1830	2.599	0.0000	0.0000
2024/07/19	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	GOVI	07/11/2024	948.78 Call	GOVI	854230.0000	85.4230	832030.0000	83.2030	2.599	0.0000	0.0000
2024/07/19	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	GOVI	06/02/2025		GOVI	1056.6990	1056.6990	1054.2560	1054.2560	0.231	0.0000	0.0000
2024/07/19	GOVI	06/02/2025	972.00 Call	GOVI	846990.0000	84.6990	822560.0000	82.2560	2.884	0.0000	0.0000
2024/07/19	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	GOVI	08/05/2025		GOVI	1079.3040	1079.3040	1076.2750	1076.2750	0.281	0.0000	0.0000
2024/07/19	GOVI	08/05/2025	1,022. Call 00	GOVI	573040.0000	57.3040	542750.0000	54.2750	5.286	0.0000	0.0000
2024/07/19	GOVI	08/05/2025	1,022. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	GOVI	07/08/2025		GOVI	1102.3770	1102.3770	1098.5160	1098.5160	0.350	0.0000	0.0000
2024/07/19	GOVI	07/08/2025	1,011. Call 00	GOVI	913770.0000	91.3770	875160.0000	87.5160	4.225	0.0000	0.0000
2024/07/19	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/07/19	IGOV	01/08/2024		Index Future	356.4840	356.4840	356.5790	356.5790	0.027	0.0000	0.0000
2024/07/19	IGOV	07/11/2024		Index Future	364.9130	364.9130	364.9890	364.9890	0.021	0.0000	0.0000
2024/07/19	IGOV	06/02/2025		Index Future	372.9370	372.9370	372.9530	372.9530	0.004	0.0000	0.0000
2024/07/19	IGOV	08/05/2025		Index Future	380.9990	380.9990	380.8270	380.8270	0.045	0.0000	0.0000
2024/07/19	IGOV	07/08/2025		Index Future	389.2270	389.2270	388.7800	388.7800	0.115	0.0000	0.0000
2024/07/19	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/07/19	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/07/19	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/07/19	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	
2024/07/19	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/07/19	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/07/19	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/07/19	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/07/19	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/07/19	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/07/19	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/07/19	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/07/19	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/07/19	JBAF	17/07/2024		Jibar Tradeable Future	8.3250	8.3250	8.3250	91.6750	0.000	0.0000	0.0000
2024/07/19	JBAF	21/08/2024		Jibar Tradeable Future	8.3250	91.6750	8.3250	91.6750	0.000	0.0000	0.0000
2024/07/19	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/07/19	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/19	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/07/19	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/07/19	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/07/19	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/07/19	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/07/19	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/07/19	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/19	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/19	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/07/19	R035	01/08/2024	11.65 Call	Bond Future	3502.5000	3.5025	3223.6900	3.2237	7.960	0.0000	0.0000
2024/07/19	R035	01/08/2024	11.65 Put	Bond Future	39.9600	0.0400	37.9900	0.0380	4.930	0.0000	0.0000
2024/07/19	R035	01/08/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	R035	01/08/2024	13.23 Call	Bond Future	11259.8900	11.2599	10983.0500	10.9831	2.459	0.0000	0.0000
2024/07/19	R035	01/08/2024	12.50 Call	Bond Future	7790.2500	7.7903	7513.3500	7.5134	3.554	0.0000	0.0000
2024/07/19	R035	01/08/2024	12.50 Put	Bond Future	0.1200	0.0001	0.0600	0.0001	50.000	0.0000	0.0000
2024/07/19	R035	01/08/2024	12.45 Call	Bond Future	7544.5200	7.5445	7267.6100	7.2676	3.670	0.0000	0.0000
2024/07/19	R035	01/08/2024	12.45 Put	Bond Future	0.1700	0.0002	0.1000	0.0001	41.176	0.0000	0.0000
2024/07/19	R035	01/08/2024	13.20 Call	Bond Future	11121.5600	11.1216	10844.7200	10.8447	2.489	0.0000	0.0000
2024/07/19	R035	01/08/2024	13.20 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	
2024/07/19	R035	01/08/2024	13.08 Call	Bond Future	10564.6800	10.5647	10287.8400	10.2878	2.620	0.0000	0.0000
2024/07/19	R035	01/08/2024	13.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	R035	01/08/2024	13.05 Call	Bond Future	10424.5600	10.4246	10147.7200	10.1477	2.656	0.0000	0.0000
2024/07/19	R035	01/08/2024	13.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	R035	01/08/2024	12.20 Put	Bond Future	1.1100	0.0011	0.7600	0.0008	31.532	0.0000	0.0000
2024/07/19	R035	01/08/2024	12.20 Call	Bond Future	6300.3900	6.3004	6023.2000	6.0232	4.400	0.0000	0.0000
2024/07/19	R035	01/08/2024	11.80 Call	Bond Future	4266.1200	4.2661	3987.3900	3.9874	6.534	0.0000	0.0000
2024/07/19	R035	01/08/2024	11.80 Put	Bond Future	16.3300	0.0163	14.4400	0.0144	11.574	0.0000	0.0000
2024/07/19	R035	01/08/2024	11.81 Call	Bond Future	4317.2500	4.3173	4038.5700	4.0386	6.455	0.0000	0.0000
2024/07/19	R035	01/08/2024	11.81 Put	Bond Future	15.3400	0.0153	13.5000	0.0135	11.995	0.0000	0.0000
2024/07/19	R035	01/08/2024	11.79 Call	Bond Future	4215.0000	4.2150	3936.2300	3.9362	6.614	0.0000	0.0000
2024/07/19	R035	01/08/2024	11.79 Put	Bond Future	17.3700	0.0174	15.4400	0.0154	11.111	0.0000	0.0000
2024/07/19	R035	01/08/2024		Bond Future	11.0128	90.6647	11.0624	90.3878	0.451	0.0000	0.0000
2024/07/19	R035	07/11/2024		Bond Future	11.1065	88.2694	11.1593	87.9810	0.475	0.0000	0.0000
2024/07/19	R035	07/11/2024	12.18 Call	Bond Future	6160.7000	6.1607	5897.3700	5.8974	4.274	0.0000	0.0000
2024/07/19	R035	07/11/2024	12.18 Put	Bond Future	544.8300	0.5448	569.8900	0.5699	4.600	0.0000	0.0000
2024/07/19	R035	07/11/2024	12.19 Call	Bond Future	6203.2100	6.2032	5939.4900	5.9395	4.251	0.0000	0.0000
2024/07/19	R035	07/11/2024	12.19 Put	Bond Future	537.4200	0.5374	562.0900	0.5621	4.590	0.0000	0.0000
2024/07/19	R035	07/11/2024	12.17 Call	Bond Future	6118.2400	6.1182	5855.1900	5.8552	4.299	0.0000	0.0000
2024/07/19	R035	07/11/2024	12.17 Put	Bond Future	552.3300	0.5523	577.6700	0.5777	4.588	0.0000	0.0000
2024/07/19	R035	07/11/2024	13.23 Call	Bond Future	10744.4200	10.7444	10460.6500	10.4607	2.641	0.0000	0.0000
2024/07/19	R035	07/11/2024	13.23 Put	Bond Future	112.5700	0.1126	117.1900	0.1172	4.104	0.0000	0.0000
2024/07/19	R035	07/11/2024	12.20 Put	Bond Future	530.1100	0.5301	554.3900	0.5544	4.580	0.0000	0.0000
2024/07/19	R035	07/11/2024	12.20 Call	Bond Future	6245.7700	6.2458	5981.6600	5.9817	4.229	0.0000	0.0000
2024/07/19	R035	06/02/2025		Bond Future	11.2015	90.1891	11.2593	89.8795	0.516	0.0000	0.0000
2024/07/19	R035	06/02/2025	12.41 Call	Bond Future	7188.8600	7.1889	6911.3400	6.9113	3.860	0.0000	0.0000
2024/07/19	R035	06/02/2025	12.41 Put	Bond Future	1020.8800	1.0209	1052.9800	1.0530	3.144	0.0000	0.0000
2024/07/19	R035	08/05/2025		Bond Future	11.3007	87.6004	11.3695	87.2393	0.609	0.0000	0.0000
2024/07/19	R035	08/05/2025	11.78 Call	Bond Future	5086.7800	5.0868	4709.5900	4.7096	7.415	0.0000	0.0000
2024/07/19	R035	08/05/2025	11.78 Put	Bond Future	2613.4600	2.6135	2597.3600	2.5974	0.616	0.0000	0.0000
2024/07/19	R035	08/05/2025	13.35 Call	Bond Future	10736.3500	10.7364	10386.1800	10.3862	3.262	0.0000	0.0000
2024/07/19	R035	08/05/2025	13.35 Put	Bond Future	813.6900	0.8137	824.6100	0.8246	1.342	0.0000	0.0000
2024/07/19	R035	08/05/2025	12.70 Call	Bond Future	8335.9300	8.3359	7937.7800	7.9378	4.776	0.0000	0.0000
2024/07/19	R035	08/05/2025	12.70 Put	Bond Future	1381.4700	1.3815	1344.4100	1.3444	2.683	0.0000	0.0000
2024/07/19	R035	08/05/2025	11.46 Put	Bond Future	3248.4900	3.2485	3253.7200	3.2537	0.161	0.0000	0.0000
2024/07/19	R035	08/05/2025	11.46 Call	Bond Future	4081.5700	4.0816	3725.7100	3.7257	8.719	0.0000	0.0000
2024/07/19	R035	07/08/2025		Bond Future	11.4060	89.4695	11.4901	89.0372	0.738	0.0000	0.0000
2024/07/19	R035	07/08/2025	12.65 Call	Bond Future	8143.0400	8.1430	7801.8300	7.8018	4.190	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	
2024/07/19	R035	07/08/2025	12.65 Put	Bond Future	2045.2700	2.0453	2136.3700	2.1364	4.454	0.0000	0.0000
2024/07/19	R053	01/08/2024		Bond Future	11.4674	105.3493	11.5270	104.8468	0.520	0.0000	0.0000
2024/07/19	R053	01/08/2024	13.14 Call	Bond Future	12551.6800	12.5517	12049.1400	12.0491	4.004	0.0000	0.0000
2024/07/19	R053	01/08/2024	13.14 Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0.0000	0.0000
2024/07/19	R053	01/08/2024	13.15 Call	Bond Future	12618.0300	12.6180	12115.5000	12.1155	3.983	0.0000	0.0000
2024/07/19	R053	01/08/2024	13.15 Put	Bond Future	0.0400	0.0000	0.0500	0.0001	25.000	0.0000	0.0000
2024/07/19	R053	01/08/2024	13.13 Call	Bond Future	12485.2200	12.4852	11982.6900	11.9827	4.025	0.0000	0.0000
2024/07/19	R053	01/08/2024	13.13 Put	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0.0000	0.0000
2024/07/19	R053	07/11/2024	12.80 Call	Bond Future	10191.2700	10.1913	9697.3500	9.6974	4.847	0.0000	0.0000
2024/07/19	R053	07/11/2024	12.80 Put	Bond Future	683.8000	0.6838	710.1300	0.7101	3.851	0.0000	0.0000
2024/07/19	R053	07/11/2024	12.81 Call	Bond Future	10252.1300	10.2521	9757.7400	9.7577	4.822	0.0000	0.0000
2024/07/19	R053	07/11/2024	12.81 Put	Bond Future	675.1000	0.6751	700.9600	0.7010	3.831	0.0000	0.0000
2024/07/19	R053	07/11/2024	12.79 Call	Bond Future	10130.5600	10.1306	9637.1200	9.6371	4.871	0.0000	0.0000
2024/07/19	R053	07/11/2024	12.79 Put	Bond Future	692.7400	0.6927	719.5500	0.7196	3.870	0.0000	0.0000
2024/07/19	R053	07/11/2024		Bond Future	11.5532	101.9401	11.6158	101.4198	0.542	0.0000	0.0000
2024/07/19	R053	06/02/2025		Bond Future	11.6360	104.1566	11.7030	103.6077	0.576	0.0000	0.0000
2024/07/19	R053	06/02/2025	12.94 Call	Bond Future	11254.9400	11.2549	10738.2700	10.7383	4.591	0.0000	0.0000
2024/07/19	R053	06/02/2025	12.94 Put	Bond Future	1478.6100	1.4786	1510.8200	1.5108	2.178	0.0000	0.0000
2024/07/19	R053	08/05/2025		Bond Future	11.7261	100.5099	11.8021	99.8971	0.648	0.0000	0.0000
2024/07/19	R053	08/05/2025	12.64 Call	Bond Future	9745.8200	9.7458	9296.0400	9.2960	4.615	0.0000	0.0000
2024/07/19	R053	08/05/2025	12.64 Put	Bond Future	2803.1000	2.8031	2966.2100	2.9662	5.819	0.0000	0.0000
2024/07/19	R053	07/08/2025		Bond Future	11.8187	102.6528	11.9068	101.9534	0.745	0.0000	0.0000
2024/07/19	R053	07/08/2025	13.17 Call	Bond Future	12571.4400	12.5714	12000.1500	12.0002	4.544	0.0000	0.0000
2024/07/19	R053	07/08/2025	13.17 Put	Bond Future	2752.7700	2.7528	2880.8800	2.8809	4.654	0.0000	0.0000
2024/07/19	R186	01/08/2024		Bond Future	8.5165	105.4832	8.5176	105.4808	0.013	0.0000	0.0000
2024/07/19	R186	01/08/2024	8.69 Call	Bond Future	471.5200	0.4715	452.5000	0.4525	4.034	0.0000	0.0000
2024/07/19	R186	01/08/2024	8.69 Put	Bond Future	96.2300	0.0962	79.6200	0.0796	17.261	0.0000	0.0000
2024/07/19	R186	01/08/2024	8.70 Call	Bond Future	487.9500	0.4880	469.3100	0.4693	3.820	0.0000	0.0000
2024/07/19	R186	01/08/2024	8.70 Put	Bond Future	91.0800	0.0911	74.8500	0.0749	17.819	0.0000	0.0000
2024/07/19	R186	01/08/2024	8.68 Call	Bond Future	455.3900	0.4554	436.0100	0.4360	4.256	0.0000	0.0000
2024/07/19	R186	01/08/2024	8.68 Put	Bond Future	101.6800	0.1017	84.7100	0.0847	16.690	0.0000	0.0000
2024/07/19	R186	07/11/2024		Bond Future	8.4733	107.9491	8.4777	107.9406	0.052	0.0000	0.0000
2024/07/19	R186	07/11/2024	9.14 Call	Bond Future	1515.9000	1.5159	1497.6300	1.4976	1.205	0.0000	0.0000
2024/07/19	R186	07/11/2024	9.14 Put	Bond Future	231.6500	0.2317	221.9400	0.2219	4.192	0.0000	0.0000
2024/07/19	R186	07/11/2024	9.15 Call	Bond Future	1530.6000	1.5306	1513.2800	1.5133	1.132	0.0000	0.0000
2024/07/19	R186	07/11/2024	9.15 Put	Bond Future	227.2500	0.2273	218.4900	0.2185	3.855	0.0000	0.0000
2024/07/19	R186	07/11/2024	9.13 Call	Bond Future	1501.2600	1.5013	1482.0200	1.4820	1.282	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
2024/07/19	R186	07/11/2024	9.13 Put	Bond Future		236.1200	0.2361	225.4400	0.2254	4.523	0.0000	0.0000
2024/07/19	R186	06/02/2025		Bond Future		8.4228	104.9813	8.4383	104.9546	0.183	0.0000	0.0000
2024/07/19	R186	06/02/2025	9.03 Call	Bond Future		1455.6600	1.4557	1440.8700	1.4409	1.016	0.0000	0.0000
2024/07/19	R186	06/02/2025	9.03 Put	Bond Future		413.4600	0.4135	425.3600	0.4254	2.878	0.0000	0.0000
2024/07/19	R186	08/05/2025		Bond Future		8.3863	107.2241	8.4404	107.1427	0.644	0.0000	0.0000
2024/07/19	R186	08/05/2025	8.47 Call	Bond Future		878.7500	0.8788	816.6200	0.8166	7.070	0.0000	0.0000
2024/07/19	R186	08/05/2025	8.47 Put	Bond Future		752.6800	0.7527	771.9700	0.7720	2.563	0.0000	0.0000
2024/07/19	R186	07/08/2025		Bond Future		8.3346	104.1969	8.4587	104.0376	1.488	0.0000	0.0000
2024/07/19	R186	07/08/2025	9.68 Call	Bond Future		1878.4000	1.8784	1753.3200	1.7533	6.659	0.0000	0.0000
2024/07/19	R186	07/08/2025	9.68 Put	Bond Future		168.6300	0.1686	202.8900	0.2029	20.317	0.0000	0.0000
2024/07/19	R186	07/08/2025	10.25 Call	Bond Future		2497.8200	2.4978	2357.2400	2.3572	5.628	0.0000	0.0000
2024/07/19	R186	07/08/2025	10.25 Put	Bond Future		75.7000	0.0757	94.4600	0.0945	24.782	0.0000	0.0000
2024/07/19	R186	07/08/2025	9.22 Put	Bond Future		296.7700	0.2968	347.7700	0.3478	17.185	0.0000	0.0000
2024/07/19	R186	07/08/2025	9.22 Call	Bond Future		1426.4700	1.4265	1318.1300	1.3181	7.595	0.0000	0.0000
2024/07/19	R202	01/08/2024		Bond Future		261.3451	261.3451	261.3365	261.3365	0.003	0.0000	0.0000
2024/07/19	R202	07/11/2024		Bond Future		267.5245	267.5245	267.5006	267.5006	0.009	0.0000	0.0000
2024/07/19	R202	06/02/2025		Bond Future		268.1879	268.1879	268.1185	268.1185	0.026	0.0000	0.0000
2024/07/19	R202	06/02/2025	266.79 Call	Bond Future		1397.9400	1.3979	1328.5300	1.3285	4.965	0.0000	0.0000
2024/07/19	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	R202	08/05/2025		Bond Future		273.9831	273.9831	273.7755	273.7755	0.076	0.0000	0.0000
2024/07/19	R202	08/05/2025	272.31 Call	Bond Future		1673.0800	1.6731	1465.5300	1.4655	12.405	0.0000	0.0000
2024/07/19	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	R202	07/08/2025		Bond Future		274.5685	274.5685	274.1619	274.1619	0.148	0.0000	0.0000
2024/07/19	R202	07/08/2025	271.60 Call	Bond Future		2968.4900	2.9685	2561.8900	2.5619	13.697	0.0000	0.0000
2024/07/19	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	R209	01/08/2024		Bond Future		11.1023	70.8746	11.1418	70.6771	0.356	0.0000	0.0000
2024/07/19	R209	01/08/2024	11.79 Call	Bond Future		3353.2500	3.3533	3151.8800	3.1519	6.005	0.0000	0.0000
2024/07/19	R209	01/08/2024	11.79 Put	Bond Future		26.9800	0.0270	23.1600	0.0232	14.159	0.0000	0.0000
2024/07/19	R209	01/08/2024	11.80 Call	Bond Future		3398.4300	3.3984	3197.1800	3.1972	5.922	0.0000	0.0000
2024/07/19	R209	01/08/2024	11.80 Put	Bond Future		25.4300	0.0254	21.7300	0.0217	14.550	0.0000	0.0000
2024/07/19	R209	01/08/2024	11.78 Call	Bond Future		3308.1100	3.3081	3106.6400	3.1066	6.090	0.0000	0.0000
2024/07/19	R209	01/08/2024	11.78 Put	Bond Future		28.6100	0.0286	24.6900	0.0247	13.702	0.0000	0.0000
2024/07/19	R209	07/11/2024		Bond Future		11.1873	69.3745	11.2292	69.1683	0.375	0.0000	0.0000
2024/07/19	R209	07/11/2024	12.22 Put	Bond Future		514.9700	0.5150	528.1100	0.5281	2.552	0.0000	0.0000
2024/07/19	R209	07/11/2024	12.23 Call	Bond Future		5395.0100	5.3950	5201.7000	5.2017	3.583	0.0000	0.0000
2024/07/19	R209	07/11/2024	12.23 Put	Bond Future		507.9800	0.5080	520.8700	0.5209	2.538	0.0000	0.0000
2024/07/19	R209	07/11/2024	12.21 Call	Bond Future		5319.8700	5.3199	5127.0700	5.1271	3.624	0.0000	0.0000
2024/07/19	R209	07/11/2024	12.21 Put	Bond Future		522.0500	0.5221	535.4500	0.5355	2.567	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
2024/07/19	R209	07/11/2024	12.22 Call	Bond Future		5357.4200	5.3574	5164.3600	5.1644	3.604	0.0000	0.0000
2024/07/19	R209	06/02/2025		Bond Future		11.2704	70.8831	11.3164	70.6606	0.408	0.0000	0.0000
2024/07/19	R209	06/02/2025	12.44 Call	Bond Future		6319.9700	6.3200	6112.6200	6.1126	3.281	0.0000	0.0000
2024/07/19	R209	06/02/2025	12.44 Put	Bond Future		944.8400	0.9448	960.0000	0.9600	1.605	0.0000	0.0000
2024/07/19	R209	08/05/2025		Bond Future		11.3624	69.2409	11.4175	68.9779	0.485	0.0000	0.0000
2024/07/19	R209	08/05/2025	11.89 Call	Bond Future		4741.6900	4.7417	4433.1600	4.4332	6.507	0.0000	0.0000
2024/07/19	R209	08/05/2025	11.89 Put	Bond Future		2280.5700	2.2806	2235.0300	2.2350	1.997	0.0000	0.0000
2024/07/19	R209	07/08/2025		Bond Future		11.4580	70.7180	11.5260	70.3991	0.593	0.0000	0.0000
2024/07/19	R209	07/08/2025	12.68 Call	Bond Future		7309.4000	7.3094	7042.0100	7.0420	3.658	0.0000	0.0000
2024/07/19	R209	07/08/2025	12.68 Put	Bond Future		1869.7100	1.8697	1921.2100	1.9212	2.754	0.0000	0.0000
2024/07/19	R210	01/08/2024		Bond Future		238.0815	238.0815	238.0712	238.0712	0.004	0.0000	0.0000
2024/07/19	R210	07/11/2024		Bond Future		240.3715	240.3715	240.3474	240.3474	0.010	0.0000	0.0000
2024/07/19	R210	06/02/2025		Bond Future		245.6565	245.6565	245.5910	245.5910	0.027	0.0000	0.0000
2024/07/19	R210	06/02/2025	239.61 Call	Bond Future		6046.5000	6.0465	5980.9600	5.9810	1.084	0.0000	0.0000
2024/07/19	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	R210	08/05/2025		Bond Future		247.5552	247.5552	247.3641	247.3641	0.077	0.0000	0.0000
2024/07/19	R210	08/05/2025	248.03 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	R210	08/05/2025	248.03 Put	Bond Future		474.7700	0.4748	665.9000	0.6659	40.257	0.0000	0.0000
2024/07/19	R210	07/08/2025		Bond Future		252.8976	252.8976	252.5249	252.5249	0.147	0.0000	0.0000
2024/07/19	R210	07/08/2025	248.44 Call	Bond Future		4457.5700	4.4576	4084.8700	4.0849	8.361	0.0000	0.0000
2024/07/19	R210	07/08/2025	248.44 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	R213	01/08/2024		Bond Future		10.0492	88.6110	10.0791	88.4827	0.298	0.0000	0.0000
2024/07/19	R213	01/08/2024	10.87 Call	Bond Future		3453.4200	3.4534	3318.6400	3.3186	3.903	0.0000	0.0000
2024/07/19	R213	01/08/2024	10.87 Put	Bond Future		21.3200	0.0213	14.7800	0.0148	30.675	0.0000	0.0000
2024/07/19	R213	01/08/2024	10.88 Call	Bond Future		3493.1500	3.4932	3358.6200	3.3586	3.851	0.0000	0.0000
2024/07/19	R213	01/08/2024	10.88 Put	Bond Future		20.3100	0.0203	14.0200	0.0140	30.970	0.0000	0.0000
2024/07/19	R213	01/08/2024	10.86 Call	Bond Future		3413.7000	3.4137	3278.6600	3.2787	3.956	0.0000	0.0000
2024/07/19	R213	01/08/2024	10.86 Put	Bond Future		22.3700	0.0224	15.5700	0.0156	30.398	0.0000	0.0000
2024/07/19	R213	07/11/2024	11.22 Call	Bond Future		4762.8900	4.7629	4633.6300	4.6336	2.714	0.0000	0.0000
2024/07/19	R213	07/11/2024	11.22 Put	Bond Future		329.6200	0.3296	336.5300	0.3365	2.096	0.0000	0.0000
2024/07/19	R213	07/11/2024	11.23 Call	Bond Future		4796.9000	4.7969	4667.3800	4.6674	2.700	0.0000	0.0000
2024/07/19	R213	07/11/2024	11.23 Put	Bond Future		324.7000	0.3247	331.3500	0.3314	2.048	0.0000	0.0000
2024/07/19	R213	07/11/2024	11.21 Call	Bond Future		4729.0300	4.7290	4599.8200	4.5998	2.732	0.0000	0.0000
2024/07/19	R213	07/11/2024	11.21 Put	Bond Future		334.7200	0.3347	341.6800	0.3417	2.079	0.0000	0.0000
2024/07/19	R213	07/11/2024		Bond Future		10.1187	87.1215	10.1514	86.9854	0.324	0.0000	0.0000
2024/07/19	R213	06/02/2025		Bond Future		10.1914	89.0163	10.2296	88.8624	0.375	0.0000	0.0000
2024/07/19	R213	06/02/2025	11.35 Call	Bond Future		5200.5900	5.2006	5052.9300	5.0529	2.839	0.0000	0.0000
2024/07/19	R213	06/02/2025	11.35 Put	Bond Future		680.8900	0.6809	687.1300	0.6871	0.916	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	
2024/07/19	R213	08/05/2025		Bond Future	10.2708	87.3570	10.3224	87.1554	0.503	0.0000	0.0000
2024/07/19	R213	08/05/2025	10.52 Call	Bond Future	3070.7200	3.0707	2917.9700	2.9180	4.974	0.0000	0.0000
2024/07/19	R213	08/05/2025	10.52 Put	Bond Future	2103.4700	2.1035	2152.3600	2.1524	2.324	0.0000	0.0000
2024/07/19	R213	07/08/2025		Bond Future	10.3569	89.2217	10.4282	88.9525	0.689	0.0000	0.0000
2024/07/19	R213	07/08/2025	11.66 Call	Bond Future	6091.8400	6.0918	5824.6700	5.8247	4.386	0.0000	0.0000
2024/07/19	R213	07/08/2025	11.66 Put	Bond Future	1337.2500	1.3373	1339.2200	1.3392	0.147	0.0000	0.0000
2024/07/19	R214	01/08/2024	12.17 Call	Bond Future	3828.5900	3.8286	3571.5500	3.5716	6.714	0.0000	0.0000
2024/07/19	R214	01/08/2024	12.17 Put	Bond Future	14.7400	0.0147	18.4500	0.0185	25.170	0.0000	0.0000
2024/07/19	R214	01/08/2024	12.18 Call	Bond Future	3875.6200	3.8756	3618.3400	3.6183	6.638	0.0000	0.0000
2024/07/19	R214	01/08/2024	12.18 Put	Bond Future	13.8300	0.0138	17.3000	0.0173	25.090	0.0000	0.0000
2024/07/19	R214	01/08/2024	12.16 Call	Bond Future	3781.5500	3.7816	3524.7500	3.5248	6.791	0.0000	0.0000
2024/07/19	R214	01/08/2024	12.16 Put	Bond Future	15.7000	0.0157	19.6500	0.0197	25.159	0.0000	0.0000
2024/07/19	R214	01/08/2024		Bond Future	11.4118	66.6037	11.4614	66.3429	0.435	0.0000	0.0000
2024/07/19	R214	07/11/2024		Bond Future	11.4970	64.8541	11.5491	64.5836	0.453	0.0000	0.0000
2024/07/19	R214	07/11/2024	12.61 Call	Bond Future	5898.7400	5.8987	5637.9600	5.6380	4.421	0.0000	0.0000
2024/07/19	R214	07/11/2024	12.61 Put	Bond Future	481.2900	0.4813	491.0500	0.4911	2.028	0.0000	0.0000
2024/07/19	R214	07/11/2024	12.62 Call	Bond Future	5937.7700	5.9378	5676.6600	5.6767	4.397	0.0000	0.0000
2024/07/19	R214	07/11/2024	12.62 Put	Bond Future	474.8900	0.4749	484.3200	0.4843	1.986	0.0000	0.0000
2024/07/19	R214	07/11/2024	12.60 Call	Bond Future	5859.8400	5.8598	5599.2300	5.5992	4.447	0.0000	0.0000
2024/07/19	R214	07/11/2024	12.60 Put	Bond Future	487.8600	0.4879	497.7900	0.4978	2.035	0.0000	0.0000
2024/07/19	R214	06/02/2025		Bond Future	11.5817	66.2645	11.6377	65.9772	0.484	0.0000	0.0000
2024/07/19	R214	06/02/2025	12.71 Call	Bond Future	6453.4500	6.4535	6177.3400	6.1773	4.278	0.0000	0.0000
2024/07/19	R214	06/02/2025	12.71 Put	Bond Future	1029.5300	1.0295	1040.7900	1.0408	1.094	0.0000	0.0000
2024/07/19	R214	06/02/2025	13.63 Call	Bond Future	9777.1300	9.7771	9488.4500	9.4885	2.953	0.0000	0.0000
2024/07/19	R214	06/02/2025	13.63 Put	Bond Future	441.8900	0.4419	440.5800	0.4406	0.296	0.0000	0.0000
2024/07/19	R214	06/02/2025	12.25 Put	Bond Future	1548.8800	1.5489	1575.1600	1.5752	1.697	0.0000	0.0000
2024/07/19	R214	06/02/2025	12.25 Call	Bond Future	4850.4200	4.8504	4589.3300	4.5893	5.383	0.0000	0.0000
2024/07/19	R214	06/02/2025	11.75 Put	Bond Future	2401.8700	2.4019	2456.9700	2.4570	2.294	0.0000	0.0000
2024/07/19	R214	06/02/2025	11.75 Call	Bond Future	3258.8600	3.2589	3026.5900	3.0266	7.127	0.0000	0.0000
2024/07/19	R214	08/05/2025		Bond Future	11.6685	64.3731	11.7330	64.0467	0.553	0.0000	0.0000
2024/07/19	R214	08/05/2025	12.40 Call	Bond Future	5568.5900	5.5686	5323.2300	5.3232	4.406	0.0000	0.0000
2024/07/19	R214	08/05/2025	12.40 Put	Bond Future	2009.8000	2.0098	2090.8600	2.0909	4.033	0.0000	0.0000
2024/07/19	R214	07/08/2025		Bond Future	11.7592	65.7466	11.8353	65.3666	0.647	0.0000	0.0000
2024/07/19	R214	07/08/2025	12.97 Call	Bond Future	7660.8600	7.6609	7319.4900	7.3195	4.456	0.0000	0.0000
2024/07/19	R214	07/08/2025	12.97 Put	Bond Future	2001.2500	2.0013	2039.9300	2.0399	1.933	0.0000	0.0000
2024/07/19	R248	01/08/2024		Bond Future	11.5071	81.5249	11.5366	81.3329	0.256	0.0000	0.0000
2024/07/19	R248	01/08/2024	12.31 Call	Bond Future	4959.8200	4.9598	4765.9400	4.7659	3.909	0.0000	0.0000
2024/07/19	R248	01/08/2024	12.31 Put	Bond Future	15.5000	0.0155	13.5800	0.0136	12.387	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	
2024/07/19	R248	01/08/2024	12.32 Call	Bond Future	5016.9800	5.0170	4823.1600	4.8232	3.863	0.0000	0.0000
2024/07/19	R248	01/08/2024	12.32 Put	Bond Future	14.5600	0.0146	12.7000	0.0127	12.775	0.0000	0.0000
2024/07/19	R248	01/08/2024	12.30 Call	Bond Future	4902.6300	4.9026	4708.6800	4.7087	3.956	0.0000	0.0000
2024/07/19	R248	01/08/2024	12.30 Put	Bond Future	16.4900	0.0165	14.5000	0.0145	12.068	0.0000	0.0000
2024/07/19	R248	07/11/2024		Bond Future	11.5941	78.9796	11.6255	78.7786	0.270	0.0000	0.0000
2024/07/19	R248	07/11/2024	12.79 Call	Bond Future	7638.6100	7.6386	7429.9400	7.4299	2.732	0.0000	0.0000
2024/07/19	R248	07/11/2024	12.79 Put	Bond Future	562.0200	0.5620	554.2700	0.5543	1.379	0.0000	0.0000
2024/07/19	R248	07/11/2024	12.80 Call	Bond Future	7685.6600	7.6857	7476.9400	7.4769	2.716	0.0000	0.0000
2024/07/19	R248	07/11/2024	12.80 Put	Bond Future	554.7200	0.5547	546.9200	0.5469	1.406	0.0000	0.0000
2024/07/19	R248	07/11/2024	12.78 Call	Bond Future	7591.4700	7.5915	7382.8600	7.3829	2.748	0.0000	0.0000
2024/07/19	R248	07/11/2024	12.78 Put	Bond Future	569.3100	0.5693	561.6200	0.5616	1.351	0.0000	0.0000
2024/07/19	R248	06/02/2025		Bond Future	11.6806	80.6972	11.7152	80.4785	0.296	0.0000	0.0000
2024/07/19	R248	06/02/2025	12.71 Call	Bond Future	7446.1500	7.4462	7287.1000	7.2871	2.136	0.0000	0.0000
2024/07/19	R248	06/02/2025	12.71 Put	Bond Future	1365.3400	1.3653	1425.0300	1.4250	4.372	0.0000	0.0000
2024/07/19	R248	08/05/2025		Bond Future	11.7690	77.9690	11.8112	77.7056	0.359	0.0000	0.0000
2024/07/19	R248	08/05/2025	12.60 Call	Bond Future	7236.8100	7.2368	6948.3500	6.9484	3.986	0.0000	0.0000
2024/07/19	R248	08/05/2025	12.60 Put	Bond Future	2324.3100	2.3243	2299.2800	2.2993	1.077	0.0000	0.0000
2024/07/19	R248	07/08/2025		Bond Future	11.8612	79.6323	11.9142	79.3065	0.447	0.0000	0.0000
2024/07/19	R248	07/08/2025	13.21 Call	Bond Future	9834.5500	9.8346	9491.7200	9.4917	3.486	0.0000	0.0000
2024/07/19	R248	07/08/2025	13.21 Put	Bond Future	2236.2900	2.2363	2219.2400	2.2192	0.762	0.0000	0.0000
2024/07/19	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/19	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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Open Interest

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