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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/07/2024 TO 23/07/2024

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
2024/07/23	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/23	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/23	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/23	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/23	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/23	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/07/23	2025	01/08/2024		Bond Future	181.4398	181.4398	181.4387	0.001	0.0000	0.0000
2024/07/23	2025	07/11/2024		Bond Future	185.7193	185.7193	185.7181	0.001	0.0000	0.0000
2024/07/23	2029	01/08/2024		Bond Future	131.0762	131.0762	130.9591	0.089	0.0000	0.0000
2024/07/23	2029	07/11/2024		Bond Future	132.7660	132.7660	132.6461	0.090	0.0000	0.0000
2024/07/23	2029	06/02/2025		Bond Future	135.6630	135.6630	135.5408	0.090	0.0000	0.0000
2024/07/23	2029	06/02/2025	132.40 Call	Bond Future	3262.9700	3.2630	3140.7900	3.744	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	
2024/07/23	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	2029	08/05/2025		Bond Future	137.0954	137.0954	136.9716	136.9716	0.090	0.0000	0.0000
2024/07/23	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	2029	08/05/2025	137.85 Put	Bond Future	754.5900	0.7546	878.4000	0.8784	16.408	0.0000	0.0000
2024/07/23	2029	07/08/2025		Bond Future	139.9569	139.9569	139.8311	139.8311	0.090	0.0000	0.0000
2024/07/23	2029	07/08/2025	137.41 Call	Bond Future	2546.8700	2.5469	2421.0500	2.4211	4.940	0.0000	0.0000
2024/07/23	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	2030	01/08/2024	10.21 Put	Bond Future	7.9700	0.0080	1.7600	0.0018	77.917	0.0000	0.0000
2024/07/23	2030	01/08/2024	10.21 Call	Bond Future	2590.6000	2.5906	3033.3100	3.0333	17.089	0.0000	0.0000
2024/07/23	2030	01/08/2024	10.71 Put	Bond Future	0.1100	0.0001	0.0100	0.0000	90.909	0.0000	0.0000
2024/07/23	2030	01/08/2024	10.71 Call	Bond Future	4499.0400	4.4990	4947.8600	4.9479	9.976	0.0000	0.0000
2024/07/23	2030	01/08/2024	11.31 Call	Bond Future	6732.6300	6.7326	7181.5500	7.1816	6.668	0.0000	0.0000
2024/07/23	2030	01/08/2024	11.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	2030	01/08/2024		Bond Future	9.5565	93.6021	9.4451	94.0510	1.165	0.0000	0.0000
2024/07/23	2030	01/08/2024	10.38 Call	Bond Future	3241.9400	3.2419	3689.1500	3.6892	13.795	0.0000	0.0000
2024/07/23	2030	01/08/2024	10.38 Put	Bond Future	2.0700	0.0021	0.3600	0.0004	82.609	0.0000	0.0000
2024/07/23	2030	01/08/2024	10.39 Call	Bond Future	3280.2500	3.2803	3727.5900	3.7276	13.637	0.0000	0.0000
2024/07/23	2030	01/08/2024	10.39 Put	Bond Future	1.9000	0.0019	0.3200	0.0003	83.158	0.0000	0.0000
2024/07/23	2030	01/08/2024	10.37 Call	Bond Future	3203.6200	3.2036	3650.6900	3.6507	13.955	0.0000	0.0000
2024/07/23	2030	01/08/2024	10.37 Put	Bond Future	2.2400	0.0022	0.3900	0.0004	82.589	0.0000	0.0000
2024/07/23	2030	07/11/2024	10.75 Call	Bond Future	4541.9200	4.5419	4949.1100	4.9491	8.965	0.0000	0.0000
2024/07/23	2030	07/11/2024	10.75 Put	Bond Future	224.4700	0.2245	172.3000	0.1723	23.241	0.0000	0.0000
2024/07/23	2030	07/11/2024	10.76 Call	Bond Future	4574.6400	4.5746	4982.6000	4.9826	8.918	0.0000	0.0000
2024/07/23	2030	07/11/2024	10.76 Put	Bond Future	220.7100	0.2207	169.3100	0.1693	23.288	0.0000	0.0000
2024/07/23	2030	07/11/2024	10.74 Call	Bond Future	4509.2300	4.5092	4915.6400	4.9156	9.013	0.0000	0.0000
2024/07/23	2030	07/11/2024	10.74 Put	Bond Future	228.2900	0.2283	175.3400	0.1753	23.194	0.0000	0.0000
2024/07/23	2030	07/11/2024	10.21 Put	Bond Future	547.9100	0.5479	436.9700	0.4370	20.248	0.0000	0.0000
2024/07/23	2030	07/11/2024	10.21 Call	Bond Future	2867.2800	2.8673	3215.7000	3.2157	12.152	0.0000	0.0000
2024/07/23	2030	07/11/2024	10.71 Put	Bond Future	240.3300	0.2403	184.9700	0.1850	23.035	0.0000	0.0000
2024/07/23	2030	07/11/2024	10.71 Call	Bond Future	4411.6400	4.4116	4815.6400	4.8156	9.158	0.0000	0.0000
2024/07/23	2030	07/11/2024	11.91 Call	Bond Future	8456.3000	8.4563	8907.9900	8.9080	5.341	0.0000	0.0000
2024/07/23	2030	07/11/2024	11.91 Put	Bond Future	26.9600	0.0270	19.2900	0.0193	28.450	0.0000	0.0000
2024/07/23	2030	07/11/2024		Bond Future	9.6012	95.7848	9.4829	96.2442	1.233	0.0000	0.0000
2024/07/23	2030	06/02/2025		Bond Future	9.6504	93.8419	9.5246	94.3114	1.304	0.0000	0.0000
2024/07/23	2030	06/02/2025	10.68 Call	Bond Future	4363.0100	4.3630	4734.5300	4.7345	8.515	0.0000	0.0000
2024/07/23	2030	06/02/2025	10.68 Put	Bond Future	627.2100	0.6272	529.2300	0.5292	15.622	0.0000	0.0000
2024/07/23	2030	08/05/2025		Bond Future	9.7325	95.7984	9.5984	96.2782	1.378	0.0000	0.0000
2024/07/23	2030	08/05/2025	9.93 Call	Bond Future	2529.5700	2.5296	2804.1800	2.8042	10.856	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	
2024/07/23	2030	08/05/2025	9.93 Put	Bond Future	1828.7100	1.8287	1623.5100	1.6235	11.221	0.0000	0.0000
2024/07/23	2030	08/05/2025	11.86 Call	Bond Future	7608.2800	7.6083	8032.9400	8.0329	5.582	0.0000	0.0000
2024/07/23	2030	08/05/2025	11.86 Put	Bond Future	387.1000	0.3871	331.9500	0.3320	14.247	0.0000	0.0000
2024/07/23	2030	08/05/2025	10.31 Put	Bond Future	1361.3700	1.3614	1198.6600	1.1987	11.952	0.0000	0.0000
2024/07/23	2030	08/05/2025	10.31 Call	Bond Future	3392.8200	3.3928	3709.9200	3.7099	9.346	0.0000	0.0000
2024/07/23	2030	08/05/2025	12.28 Call	Bond Future	8804.0000	8.8040	9246.8700	9.2469	5.030	0.0000	0.0000
2024/07/23	2030	08/05/2025	12.28 Put	Bond Future	239.6700	0.2397	202.7300	0.2027	15.413	0.0000	0.0000
2024/07/23	2030	08/05/2025	10.69 Put	Bond Future	1010.1200	1.0101	883.0400	0.8830	12.581	0.0000	0.0000
2024/07/23	2030	08/05/2025	10.69 Call	Bond Future	4348.7500	4.3488	4701.4800	4.7015	8.111	0.0000	0.0000
2024/07/23	2030	07/08/2025		Bond Future	9.8303	93.7636	9.6867	94.2537	1.460	0.0000	0.0000
2024/07/23	2030	07/08/2025	11.11 Call	Bond Future	5291.3800	5.2914	5661.4000	5.6614	6.993	0.0000	0.0000
2024/07/23	2030	07/08/2025	11.11 Put	Bond Future	1058.3400	1.0583	938.2400	0.9382	11.348	0.0000	0.0000
2024/07/23	2030	07/08/2025	12.12 Call	Bond Future	7913.8000	7.9138	8339.7500	8.3398	5.382	0.0000	0.0000
2024/07/23	2030	07/08/2025	12.12 Put	Bond Future	505.9300	0.5059	441.7600	0.4418	12.684	0.0000	0.0000
2024/07/23	2030	07/08/2025	10.48 Put	Bond Future	1583.4700	1.5835	1414.5200	1.4145	10.670	0.0000	0.0000
2024/07/23	2030	07/08/2025	10.48 Call	Bond Future	3762.8000	3.7628	4083.9700	4.0840	8.535	0.0000	0.0000
2024/07/23	2032	01/08/2024	11.66 Call	Bond Future	6141.9900	6.1420	6731.6200	6.7316	9.600	0.0000	0.0000
2024/07/23	2032	01/08/2024	11.66 Put	Bond Future	0.1500	0.0002	0.0200	0.0000	86.667	0.0000	0.0000
2024/07/23	2032	01/08/2024	11.50 Put	Bond Future	0.4800	0.0005	0.0600	0.0001	87.500	0.0000	0.0000
2024/07/23	2032	01/08/2024	11.50 Call	Bond Future	5433.0400	5.4330	6022.3800	6.0224	10.847	0.0000	0.0000
2024/07/23	2032	01/08/2024	10.95 Call	Bond Future	2953.8300	2.9538	3528.6100	3.5286	19.459	0.0000	0.0000
2024/07/23	2032	01/08/2024	10.95 Put	Bond Future	19.9900	0.0200	5.0100	0.0050	74.937	0.0000	0.0000
2024/07/23	2032	01/08/2024	11.11 Put	Bond Future	7.1900	0.0072	1.5000	0.0015	79.138	0.0000	0.0000
2024/07/23	2032	01/08/2024	11.11 Call	Bond Future	3677.7400	3.6777	4261.8100	4.2618	15.881	0.0000	0.0000
2024/07/23	2032	01/08/2024	11.61 Put	Bond Future	0.2100	0.0002	0.0300	0.0000	85.714	0.0000	0.0000
2024/07/23	2032	01/08/2024	11.61 Call	Bond Future	5921.2400	5.9212	6510.8200	6.5108	9.957	0.0000	0.0000
2024/07/23	2032	01/08/2024	12.31 Call	Bond Future	8944.4700	8.9445	9534.2300	9.5342	6.594	0.0000	0.0000
2024/07/23	2032	01/08/2024	12.31 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	2032	01/08/2024	12.54 Call	Bond Future	9906.6600	9.9067	10496.4200	10.4964	5.953	0.0000	0.0000
2024/07/23	2032	01/08/2024	12.54 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	2032	01/08/2024	11.14 Call	Bond Future	3813.6900	3.8137	4398.7400	4.3987	15.341	0.0000	0.0000
2024/07/23	2032	01/08/2024	11.14 Put	Bond Future	5.9100	0.0059	1.2000	0.0012	79.695	0.0000	0.0000
2024/07/23	2032	01/08/2024	11.15 Call	Bond Future	3859.0000	3.8590	4444.3300	4.4443	15.168	0.0000	0.0000
2024/07/23	2032	01/08/2024	11.15 Put	Bond Future	5.5400	0.0055	1.1100	0.0011	79.964	0.0000	0.0000
2024/07/23	2032	01/08/2024	11.13 Call	Bond Future	3768.3800	3.7684	4353.1200	4.3531	15.517	0.0000	0.0000
2024/07/23	2032	01/08/2024	11.13 Put	Bond Future	6.3100	0.0063	1.2900	0.0013	79.556	0.0000	0.0000
2024/07/23	2032	01/08/2024		Bond Future	10.3299	92.0465	10.2084	92.6362	1.176	0.0000	0.0000
2024/07/23	2032	07/11/2024	11.48 Call	Bond Future	5243.6800	5.2437	5762.2700	5.7623	9.890	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	
2024/07/23	2032	07/11/2024	11.48 Put	Bond Future	378.3500	0.3784	293.4500	0.2935	22.440	0.0000	0.0000
2024/07/23	2032	07/11/2024	11.49 Call	Bond Future	5281.7300	5.2817	5801.4300	5.8014	9.840	0.0000	0.0000
2024/07/23	2032	07/11/2024	11.49 Put	Bond Future	372.6500	0.3727	288.8600	0.2889	22.485	0.0000	0.0000
2024/07/23	2032	07/11/2024	11.47 Call	Bond Future	5205.6800	5.2057	5723.1400	5.7231	9.940	0.0000	0.0000
2024/07/23	2032	07/11/2024	11.47 Put	Bond Future	384.1400	0.3841	298.1100	0.2981	22.395	0.0000	0.0000
2024/07/23	2032	07/11/2024	11.11 Put	Bond Future	657.5800	0.6576	521.9100	0.5219	20.632	0.0000	0.0000
2024/07/23	2032	07/11/2024	11.11 Call	Bond Future	3883.0700	3.8831	4350.8900	4.3509	12.048	0.0000	0.0000
2024/07/23	2032	07/11/2024	11.61 Put	Bond Future	310.0500	0.3101	238.6600	0.2387	23.025	0.0000	0.0000
2024/07/23	2032	07/11/2024	11.61 Call	Bond Future	5741.9500	5.7420	6274.0500	6.2741	9.267	0.0000	0.0000
2024/07/23	2032	07/11/2024	12.95 Call	Bond Future	11017.8700	11.0179	11614.2800	11.6143	5.413	0.0000	0.0000
2024/07/23	2032	07/11/2024	12.95 Put	Bond Future	23.2100	0.0232	16.1300	0.0161	30.504	0.0000	0.0000
2024/07/23	2032	07/11/2024		Bond Future	10.4080	90.0257	10.2803	90.6292	1.227	0.0000	0.0000
2024/07/23	2032	07/11/2024	13.36 Call	Bond Future	12608.3300	12.6083	13209.1300	13.2091	4.765	0.0000	0.0000
2024/07/23	2032	07/11/2024	13.36 Put	Bond Future	8.0500	0.0081	5.3600	0.0054	33.416	0.0000	0.0000
2024/07/23	2032	07/11/2024	11.64 Put	Bond Future	295.9800	0.2960	227.4300	0.2274	23.160	0.0000	0.0000
2024/07/23	2032	07/11/2024	11.64 Call	Bond Future	5857.9300	5.8579	6392.8700	6.3929	9.132	0.0000	0.0000
2024/07/23	2032	06/02/2025		Bond Future	10.4886	91.9682	10.3546	92.5850	1.278	0.0000	0.0000
2024/07/23	2032	06/02/2025	11.72 Call	Bond Future	6146.5700	6.1466	6648.8500	6.6489	8.172	0.0000	0.0000
2024/07/23	2032	06/02/2025	11.72 Put	Bond Future	726.1500	0.7262	611.7000	0.6117	15.761	0.0000	0.0000
2024/07/23	2032	08/05/2025		Bond Future	10.5888	89.7204	10.4479	90.3505	1.330	0.0000	0.0000
2024/07/23	2032	08/05/2025	10.91 Call	Bond Future	3674.8400	3.6748	4053.9000	4.0539	10.315	0.0000	0.0000
2024/07/23	2032	08/05/2025	10.91 Put	Bond Future	2259.2300	2.2592	2008.2100	2.0082	11.111	0.0000	0.0000
2024/07/23	2032	07/08/2025		Bond Future	10.7001	91.5692	10.5519	92.2127	1.385	0.0000	0.0000
2024/07/23	2032	07/08/2025	12.01 Call	Bond Future	6938.4100	6.9384	7420.5300	7.4205	6.949	0.0000	0.0000
2024/07/23	2032	07/08/2025	12.01 Put	Bond Future	1500.5400	1.5005	1339.1700	1.3392	10.754	0.0000	0.0000
2024/07/23	2033	01/08/2024		Bond Future	124.4874	124.4874	124.3906	124.3906	0.078	0.0000	0.0000
2024/07/23	2033	07/11/2024		Bond Future	125.9234	125.9234	125.8243	125.8243	0.079	0.0000	0.0000
2024/07/23	2033	06/02/2025		Bond Future	128.6712	128.6712	128.5703	128.5703	0.078	0.0000	0.0000
2024/07/23	2033	06/02/2025	124.94 Call	Bond Future	3731.2400	3.7312	3630.3200	3.6303	2.705	0.0000	0.0000
2024/07/23	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	2033	08/05/2025		Bond Future	129.8557	129.8557	129.7535	129.7535	0.079	0.0000	0.0000
2024/07/23	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	2033	08/05/2025	130.62 Put	Bond Future	764.3400	0.7643	866.5400	0.8665	13.371	0.0000	0.0000
2024/07/23	2033	07/08/2025		Bond Future	132.5662	132.5662	132.4624	132.4624	0.078	0.0000	0.0000
2024/07/23	2033	07/08/2025	128.65 Call	Bond Future	3916.1500	3.9162	3812.4400	3.8124	2.648	0.0000	0.0000
2024/07/23	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	2037	01/08/2024	13.82 Call	Bond Future	12558.3500	12.5584	12965.8600	12.9659	3.245	0.0000	0.0000
2024/07/23	2037	01/08/2024	13.82 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	
2024/07/23	2037	01/08/2024	13.17 Call	Bond Future	9566.9100	9.5669	9974.4200	9.9744	4.260	0.0000	0.0000
2024/07/23	2037	01/08/2024	13.17 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	2037	01/08/2024		Bond Future	11.3319	81.4568	11.2605	81.8643	0.629	0.0000	0.0000
2024/07/23	2037	01/08/2024	12.10 Call	Bond Future	4215.2100	4.2152	4619.1600	4.6192	9.583	0.0000	0.0000
2024/07/23	2037	01/08/2024	12.10 Put	Bond Future	5.0900	0.0051	1.5300	0.0015	69.941	0.0000	0.0000
2024/07/23	2037	01/08/2024	12.11 Call	Bond Future	4267.5200	4.2675	4671.7400	4.6717	9.472	0.0000	0.0000
2024/07/23	2037	01/08/2024	12.11 Put	Bond Future	4.6800	0.0047	1.3900	0.0014	70.299	0.0000	0.0000
2024/07/23	2037	01/08/2024	12.09 Call	Bond Future	4162.8700	4.1629	4566.5400	4.5665	9.697	0.0000	0.0000
2024/07/23	2037	01/08/2024	12.09 Put	Bond Future	5.5200	0.0055	1.6800	0.0017	69.565	0.0000	0.0000
2024/07/23	2037	07/11/2024		Bond Future	11.4255	83.3563	11.3513	83.7734	0.649	0.0000	0.0000
2024/07/23	2037	07/11/2024	12.58 Call	Bond Future	6566.6800	6.5667	6922.1700	6.9222	5.414	0.0000	0.0000
2024/07/23	2037	07/11/2024	12.58 Put	Bond Future	453.6000	0.4536	392.0600	0.3921	13.567	0.0000	0.0000
2024/07/23	2037	07/11/2024	12.59 Call	Bond Future	6610.3500	6.6104	6966.5700	6.9666	5.389	0.0000	0.0000
2024/07/23	2037	07/11/2024	12.59 Put	Bond Future	447.2600	0.4473	386.4500	0.3865	13.596	0.0000	0.0000
2024/07/23	2037	07/11/2024	12.57 Call	Bond Future	6523.0500	6.5231	6877.8000	6.8778	5.438	0.0000	0.0000
2024/07/23	2037	07/11/2024	12.57 Put	Bond Future	460.0200	0.4600	397.7400	0.3977	13.539	0.0000	0.0000
2024/07/23	2037	06/02/2025		Bond Future	11.5203	80.8944	11.4432	81.3206	0.670	0.0000	0.0000
2024/07/23	2037	06/02/2025	12.76 Call	Bond Future	7391.6400	7.3916	7731.5100	7.7315	4.598	0.0000	0.0000
2024/07/23	2037	06/02/2025	12.76 Put	Bond Future	957.9800	0.9580	871.6000	0.8716	9.017	0.0000	0.0000
2024/07/23	2037	08/05/2025		Bond Future	11.6352	82.5803	11.5549	83.0158	0.690	0.0000	0.0000
2024/07/23	2037	08/05/2025	12.25 Call	Bond Future	5508.9700	5.5090	5793.4400	5.7934	5.164	0.0000	0.0000
2024/07/23	2037	08/05/2025	12.25 Put	Bond Future	2280.4600	2.2805	2129.4100	2.1294	6.624	0.0000	0.0000
2024/07/23	2037	08/05/2025	13.35 Put	Bond Future	1035.1600	1.0352	956.8500	0.9569	7.565	0.0000	0.0000
2024/07/23	2037	08/05/2025	13.35 Call	Bond Future	9593.3800	9.5934	9950.5900	9.9506	3.724	0.0000	0.0000
2024/07/23	2037	08/05/2025	12.55 Put	Bond Future	1838.2100	1.8382	1711.1800	1.7112	6.911	0.0000	0.0000
2024/07/23	2037	08/05/2025	12.55 Call	Bond Future	6575.2100	6.5752	6883.7000	6.8837	4.692	0.0000	0.0000
2024/07/23	2037	08/05/2025	13.30 Put	Bond Future	1072.7700	1.0728	992.0100	0.9920	7.528	0.0000	0.0000
2024/07/23	2037	08/05/2025	13.30 Call	Bond Future	9400.4300	9.4004	9755.1900	9.7552	3.774	0.0000	0.0000
2024/07/23	2037	07/08/2025		Bond Future	11.7608	80.0213	11.6771	80.4662	0.711	0.0000	0.0000
2024/07/23	2037	07/08/2025	13.01 Call	Bond Future	8332.0500	8.3321	8655.9300	8.6559	3.887	0.0000	0.0000
2024/07/23	2037	07/08/2025	13.01 Put	Bond Future	2083.2600	2.0833	1962.2900	1.9623	5.807	0.0000	0.0000
2024/07/23	2038	01/08/2024		Bond Future	134.1645	134.1645	134.0145	134.0145	0.112	0.0000	0.0000
2024/07/23	2038	07/11/2024		Bond Future	137.3289	137.3289	137.1754	137.1754	0.112	0.0000	0.0000
2024/07/23	2038	06/02/2025		Bond Future	138.2086	138.2086	138.0522	138.0522	0.113	0.0000	0.0000
2024/07/23	2038	06/02/2025	135.23 Call	Bond Future	2978.5600	2.9786	2822.1900	2.8222	5.250	0.0000	0.0000
2024/07/23	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	2038	08/05/2025		Bond Future	141.1250	141.1250	140.9662	140.9662	0.113	0.0000	0.0000
2024/07/23	2038	08/05/2025	139.68 Call	Bond Future	1445.0400	1.4450	1286.1600	1.2862	10.995	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
2024/07/23	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/07/23	2038	07/08/2025		Bond Future	141.9112	141.9112	141.7504	141.7504	0.113	0.0000
2024/07/23	2038	07/08/2025	139.56 Call	Bond Future	2351.1900	2.3512	2190.4400	2.1904	6.837	0.0000
2024/07/23	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/23	2040	01/08/2024	12.28 Put	Bond Future	6.1400	0.0061	1.9700	0.0020	67.915	0.0000
2024/07/23	2040	01/08/2024	12.28 Call	Bond Future	4410.4700	4.4105	4814.9900	4.8150	9.172	0.0000
2024/07/23	2040	01/08/2024	12.88 Call	Bond Future	7677.6100	7.6776	8086.2800	8.0863	5.323	0.0000
2024/07/23	2040	01/08/2024	12.88 Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0.0000
2024/07/23	2040	01/08/2024	13.48 Call	Bond Future	10739.3200	10.7393	11148.0100	11.1480	3.806	0.0000
2024/07/23	2040	01/08/2024	13.48 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/07/23	2040	01/08/2024	12.95 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000
2024/07/23	2040	01/08/2024	12.95 Call	Bond Future	8045.3800	8.0454	8454.0600	8.4541	5.080	0.0000
2024/07/23	2040	01/08/2024		Bond Future	11.5319	82.0564	11.4656	82.4650	0.575	0.0000
2024/07/23	2040	01/08/2024	12.33 Call	Bond Future	4689.6600	4.6897	5095.5200	5.0955	8.654	0.0000
2024/07/23	2040	01/08/2024	12.33 Put	Bond Future	4.0600	0.0041	1.2300	0.0012	69.704	0.0000
2024/07/23	2040	01/08/2024	12.34 Call	Bond Future	4745.3900	4.7454	5151.4600	5.1515	8.557	0.0000
2024/07/23	2040	01/08/2024	12.34 Put	Bond Future	3.7300	0.0037	1.1100	0.0011	70.241	0.0000
2024/07/23	2040	01/08/2024	12.32 Call	Bond Future	4633.8800	4.6339	5039.5100	5.0395	8.754	0.0000
2024/07/23	2040	01/08/2024	12.32 Put	Bond Future	4.4100	0.0044	1.3500	0.0014	69.388	0.0000
2024/07/23	2040	07/11/2024	12.85 Call	Bond Future	7355.6300	7.3556	7716.9500	7.7170	4.912	0.0000
2024/07/23	2040	07/11/2024	12.85 Put	Bond Future	436.5600	0.4366	379.7000	0.3797	13.025	0.0000
2024/07/23	2040	07/11/2024	12.86 Call	Bond Future	7402.2800	7.4023	7764.2800	7.7643	4.890	0.0000
2024/07/23	2040	07/11/2024	12.86 Put	Bond Future	430.4600	0.4305	374.2800	0.3743	13.051	0.0000
2024/07/23	2040	07/11/2024	12.84 Call	Bond Future	7309.0000	7.3090	7669.6400	7.6696	4.934	0.0000
2024/07/23	2040	07/11/2024	12.84 Put	Bond Future	442.7400	0.4427	385.2000	0.3852	12.996	0.0000
2024/07/23	2040	07/11/2024		Bond Future	11.6262	83.9699	11.5573	84.3880	0.592	0.0000
2024/07/23	2040	07/11/2024	12.10 Put	Bond Future	1225.2000	1.2252	1092.7400	1.0927	10.811	0.0000
2024/07/23	2040	07/11/2024	12.10 Call	Bond Future	4016.8200	4.0168	4302.5400	4.3025	7.113	0.0000
2024/07/23	2040	07/11/2024	12.60 Call	Bond Future	6200.3500	6.2004	6542.1700	6.5422	5.513	0.0000
2024/07/23	2040	07/11/2024	12.60 Put	Bond Future	619.1100	0.6191	542.7500	0.5428	12.334	0.0000
2024/07/23	2040	07/11/2024	13.15 Call	Bond Future	8762.0600	8.7621	9140.8300	9.1408	4.323	0.0000
2024/07/23	2040	07/11/2024	13.15 Put	Bond Future	285.4900	0.2855	246.0800	0.2461	13.804	0.0000
2024/07/23	2040	06/02/2025		Bond Future	11.7211	81.2705	11.6496	81.6979	0.610	0.0000
2024/07/23	2040	06/02/2025	12.95 Call	Bond Future	7875.8500	7.8759	8216.0300	8.2160	4.319	0.0000
2024/07/23	2040	06/02/2025	12.95 Put	Bond Future	1030.7700	1.0308	943.5200	0.9435	8.465	0.0000
2024/07/23	2040	08/05/2025		Bond Future	11.8342	82.9640	11.7600	83.4008	0.627	0.0000
2024/07/23	2040	08/05/2025	12.63 Call	Bond Future	6689.4400	6.6894	6988.3700	6.9884	4.469	0.0000
2024/07/23	2040	08/05/2025	12.63 Put	Bond Future	2224.9800	2.2250	2087.1400	2.0871	6.195	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	
2024/07/23	2040	08/05/2025	12.75 Put	Bond Future	2045.0100	2.0450	1916.2500	1.9163	6.296	0.0000	0.0000
2024/07/23	2040	08/05/2025	12.75 Call	Bond Future	7149.7500	7.1498	7457.7600	7.4578	4.308	0.0000	0.0000
2024/07/23	2040	08/05/2025	13.50 Put	Bond Future	1212.4100	1.2124	1129.3300	1.1293	6.852	0.0000	0.0000
2024/07/23	2040	08/05/2025	13.50 Call	Bond Future	10136.6600	10.1367	10490.3500	10.4904	3.489	0.0000	0.0000
2024/07/23	2040	08/05/2025	13.43 Put	Bond Future	1272.1400	1.2721	1185.5500	1.1856	6.807	0.0000	0.0000
2024/07/23	2040	08/05/2025	13.43 Call	Bond Future	9852.7500	9.8528	10202.9300	10.2029	3.554	0.0000	0.0000
2024/07/23	2040	07/08/2025		Bond Future	11.9573	80.1620	11.8801	80.6082	0.646	0.0000	0.0000
2024/07/23	2040	07/08/2025	13.29 Call	Bond Future	9270.9600	9.2710	9600.8900	9.6009	3.559	0.0000	0.0000
2024/07/23	2040	07/08/2025	13.29 Put	Bond Future	2131.2000	2.1312	2014.9500	2.0150	5.455	0.0000	0.0000
2024/07/23	2044	01/08/2024	13.00 Call	Bond Future	8257.0600	8.2571	8581.0700	8.5811	3.924	0.0000	0.0000
2024/07/23	2044	01/08/2024	13.00 Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/07/23	2044	01/08/2024	13.25 Call	Bond Future	9548.3600	9.5484	9872.3800	9.8724	3.393	0.0000	0.0000
2024/07/23	2044	01/08/2024	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	2044	01/08/2024	12.29 Call	Bond Future	4366.2900	4.3663	4685.6200	4.6856	7.314	0.0000	0.0000
2024/07/23	2044	01/08/2024	12.29 Put	Bond Future	7.6700	0.0077	2.9800	0.0030	61.147	0.0000	0.0000
2024/07/23	2044	01/08/2024	12.30 Call	Bond Future	4423.1000	4.4231	4742.7700	4.7428	7.227	0.0000	0.0000
2024/07/23	2044	01/08/2024	12.30 Put	Bond Future	7.0700	0.0071	2.7200	0.0027	61.528	0.0000	0.0000
2024/07/23	2044	01/08/2024	12.28 Call	Bond Future	4309.4600	4.3095	4628.4300	4.6284	7.402	0.0000	0.0000
2024/07/23	2044	01/08/2024	12.28 Put	Bond Future	8.3100	0.0083	3.2600	0.0033	60.770	0.0000	0.0000
2024/07/23	2044	01/08/2024		Bond Future	11.5662	78.5131	11.5151	78.8371	0.442	0.0000	0.0000
2024/07/23	2044	07/11/2024		Bond Future	11.6549	80.3439	11.6019	80.6755	0.455	0.0000	0.0000
2024/07/23	2044	07/11/2024	12.91 Call	Bond Future	7646.9500	7.6470	7933.1000	7.9331	3.742	0.0000	0.0000
2024/07/23	2044	07/11/2024	12.91 Put	Bond Future	430.1000	0.4301	384.7100	0.3847	10.553	0.0000	0.0000
2024/07/23	2044	07/11/2024	12.92 Call	Bond Future	7693.9100	7.6939	7980.6000	7.9806	3.726	0.0000	0.0000
2024/07/23	2044	07/11/2024	12.92 Put	Bond Future	424.0600	0.4241	379.2100	0.3792	10.576	0.0000	0.0000
2024/07/23	2044	07/11/2024	12.90 Call	Bond Future	7599.9200	7.5999	7885.5300	7.8855	3.758	0.0000	0.0000
2024/07/23	2044	07/11/2024	12.90 Put	Bond Future	436.1400	0.4361	390.2100	0.3902	10.531	0.0000	0.0000
2024/07/23	2044	07/11/2024	12.50 Call	Bond Future	5742.9500	5.7430	6001.9300	6.0019	4.510	0.0000	0.0000
2024/07/23	2044	07/11/2024	12.50 Put	Bond Future	757.8000	0.7578	685.2400	0.6852	9.575	0.0000	0.0000
2024/07/23	2044	07/11/2024	12.25 Call	Bond Future	4630.9700	4.6310	4867.4200	4.8674	5.106	0.0000	0.0000
2024/07/23	2044	07/11/2024	12.25 Put	Bond Future	1064.7000	1.0647	969.6100	0.9696	8.931	0.0000	0.0000
2024/07/23	2044	07/11/2024	12.00 Call	Bond Future	3588.8100	3.5888	3797.7300	3.7977	5.821	0.0000	0.0000
2024/07/23	2044	07/11/2024	12.00 Put	Bond Future	1487.5400	1.4875	1364.9200	1.3649	8.243	0.0000	0.0000
2024/07/23	2044	06/02/2025	13.75 Call	Bond Future	11410.1100	11.4101	11709.7500	11.7098	2.626	0.0000	0.0000
2024/07/23	2044	06/02/2025	13.75 Put	Bond Future	530.7800	0.5308	491.5300	0.4915	7.395	0.0000	0.0000
2024/07/23	2044	06/02/2025	12.50 Put	Bond Future	1625.9700	1.6260	1525.3200	1.5253	6.190	0.0000	0.0000
2024/07/23	2044	06/02/2025	12.50 Call	Bond Future	6051.6300	6.0516	6289.8700	6.2899	3.937	0.0000	0.0000
2024/07/23	2044	06/02/2025	12.00 Put	Bond Future	2556.8000	2.5568	2414.3900	2.4144	5.570	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	
2024/07/23	2044	06/02/2025	12.00 Call	Bond Future	4104.0600	4.1041	4300.5400	4.3005	4.787	0.0000	0.0000
2024/07/23	2044	06/02/2025		Bond Future	11.7439	77.6917	11.6889	78.0305	0.468	0.0000	0.0000
2024/07/23	2044	06/02/2025	13.02 Call	Bond Future	8246.7200	8.2467	8517.1600	8.5172	3.279	0.0000	0.0000
2024/07/23	2044	06/02/2025	13.02 Put	Bond Future	1014.1800	1.0142	945.7300	0.9457	6.749	0.0000	0.0000
2024/07/23	2044	08/05/2025		Bond Future	11.8493	79.3105	11.7923	79.6569	0.482	0.0000	0.0000
2024/07/23	2044	08/05/2025	12.72 Call	Bond Future	7146.7500	7.1468	7386.9200	7.3869	3.361	0.0000	0.0000
2024/07/23	2044	08/05/2025	12.72 Put	Bond Future	2161.0300	2.1610	2054.8500	2.0549	4.913	0.0000	0.0000
2024/07/23	2044	07/08/2025		Bond Future	11.9636	76.5585	11.9043	76.9124	0.496	0.0000	0.0000
2024/07/23	2044	07/08/2025	13.34 Call	Bond Future	9649.7200	9.6497	9912.1800	9.9122	2.720	0.0000	0.0000
2024/07/23	2044	07/08/2025	13.34 Put	Bond Future	2129.1700	2.1292	2037.8000	2.0378	4.291	0.0000	0.0000
2024/07/23	2046	01/08/2024		Bond Future	117.2750	117.2750	116.7478	116.7478	0.449	0.0000	0.0000
2024/07/23	2046	07/11/2024		Bond Future	117.8384	117.8384	117.2988	117.2988	0.458	0.0000	0.0000
2024/07/23	2046	06/02/2025		Bond Future	120.4095	120.4095	119.8584	119.8584	0.458	0.0000	0.0000
2024/07/23	2046	06/02/2025	114.01 Call	Bond Future	6399.4600	6.3995	5848.4000	5.8484	8.611	0.0000	0.0000
2024/07/23	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	2046	08/05/2025		Bond Future	120.7014	120.7014	120.1399	120.1399	0.465	0.0000	0.0000
2024/07/23	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	2046	08/05/2025	121.97 Put	Bond Future	1268.6300	1.2686	1830.0900	1.8301	44.257	0.0000	0.0000
2024/07/23	2046	07/08/2025		Bond Future	123.2193	123.2193	122.6466	122.6466	0.465	0.0000	0.0000
2024/07/23	2046	07/08/2025	118.69 Call	Bond Future	4529.2700	4.5293	3956.6000	3.9566	12.644	0.0000	0.0000
2024/07/23	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	2050	01/08/2024		Bond Future	115.9222	115.9222	115.9206	115.9206	0.001	0.0000	0.0000
2024/07/23	2050	07/11/2024		Bond Future	118.6563	118.6563	118.6548	118.6548	0.001	0.0000	0.0000
2024/07/23	2050	06/02/2025		Bond Future	118.8862	118.8862	118.8851	118.8851	0.001	0.0000	0.0000
2024/07/23	2050	06/02/2025	115.60 Call	Bond Future	3286.1800	3.2862	3285.1400	3.2851	0.032	0.0000	0.0000
2024/07/23	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	2050	08/05/2025		Bond Future	121.3949	121.3949	121.3944	121.3944	0.000	0.0000	0.0000
2024/07/23	2050	08/05/2025	121.16 Call	Bond Future	234.8600	0.2349	234.3800	0.2344	0.204	0.0000	0.0000
2024/07/23	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	2050	07/08/2025		Bond Future	121.5205	121.5205	121.5212	121.5212	0.001	0.0000	0.0000
2024/07/23	2050	07/08/2025	119.89 Call	Bond Future	1630.5100	1.6305	1631.1900	1.6312	0.042	0.0000	0.0000
2024/07/23	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	AL37	01/08/2024		Index Future	1002.5510	1002.5510	1007.4990	1007.4990	0.494	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	
2024/07/23	AL37	07/11/2024		Index Future	1025.9290	1025.9290	1030.9920	1030.9920	0.494	0.0000	0.0000
2024/07/23	AL37	06/02/2025		Index Future	1048.0790	1048.0790	1053.2550	1053.2550	0.494	0.0000	0.0000
2024/07/23	AL37	08/05/2025		Index Future	1069.9830	1069.9830	1075.2720	1075.2720	0.494	0.0000	0.0000
2024/07/23	AL37	07/08/2025		Index Future	1092.1080	1092.1080	1097.5100	1097.5100	0.495	0.0000	0.0000
2024/07/23	AL7T	01/08/2024		Index Future	1185.1400	1185.1400	1191.4940	1191.4940	0.536	0.0000	0.0000
2024/07/23	AL7T	07/11/2024		Index Future	1212.7760	1212.7760	1219.2780	1219.2780	0.536	0.0000	0.0000
2024/07/23	AL7T	06/02/2025		Index Future	1238.9600	1238.9600	1245.6060	1245.6060	0.536	0.0000	0.0000
2024/07/23	AL7T	08/05/2025		Index Future	1264.8540	1264.8540	1271.6440	1271.6440	0.537	0.0000	0.0000
2024/07/23	AL7T	07/08/2025		Index Future	1291.0080	1291.0080	1297.9440	1297.9440	0.537	0.0000	0.0000
2024/07/23	ALBI	01/08/2024		Index Future	1028.6080	1028.6080	1033.2460	1033.2460	0.451	0.0000	0.0000
2024/07/23	ALBI	07/11/2024		Index Future	1052.5940	1052.5940	1057.3390	1057.3390	0.451	0.0000	0.0000
2024/07/23	ALBI	06/02/2025		Index Future	1075.3200	1075.3200	1080.1710	1080.1710	0.451	0.0000	0.0000
2024/07/23	ALBI	08/05/2025		Index Future	1097.7930	1097.7930	1102.7510	1102.7510	0.452	0.0000	0.0000
2024/07/23	ALBI	07/08/2025		Index Future	1120.4930	1120.4930	1125.5570	1125.5570	0.452	0.0000	0.0000
2024/07/23	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/07/23	C210	31/03/2028		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	
2024/07/23	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/23	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/23	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/23	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/23	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/07/23	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/23	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/23	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/23	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/23	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/23	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/23	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/23	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/23	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/07/23	ES33	01/08/2024		Bond Future	11.6903	79.8070	11.5985	80.2338	0.785	0.0000	0.0000
2024/07/23	ES33	07/11/2024		Bond Future	11.8170	77.8870	11.7209	78.3239	0.813	0.0000	0.0000
2024/07/23	ES33	06/02/2025		Bond Future	11.9476	79.5861	11.8472	80.0327	0.841	0.0000	0.0000
2024/07/23	ES33	06/02/2025	13.34 Call	Bond Future	5854.5100	5.8545	6301.1200	6.3011	7.628	0.0000	0.0000
2024/07/23	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	ES33	08/05/2025		Bond Future	12.0935	77.4619	11.9883	77.9184	0.869	0.0000	0.0000
2024/07/23	ES33	08/05/2025	12.73 Call	Bond Future	2689.9000	2.6899	3146.3600	3.1464	16.969	0.0000	0.0000
2024/07/23	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	ES33	07/08/2025		Bond Future	12.2511	79.0750	12.1410	79.5414	0.899	0.0000	0.0000
2024/07/23	ES33	07/08/2025	13.56 Call	Bond Future	5270.4400	5.2704	5736.7700	5.7368	8.848	0.0000	0.0000
2024/07/23	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	ES42	01/08/2024		Bond Future	12.0385	76.6722	11.9771	77.0265	0.510	0.0000	0.0000
2024/07/23	ES42	07/11/2024		Bond Future	12.1484	74.2122	12.0846	74.5748	0.526	0.0000	0.0000
2024/07/23	ES42	06/02/2025		Bond Future	12.2558	75.8306	12.1896	76.2013	0.541	0.0000	0.0000
2024/07/23	ES42	06/02/2025	13.71 Call	Bond Future	7437.1500	7.4372	7807.8300	7.8078	4.984	0.0000	0.0000
2024/07/23	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	ES42	08/05/2025		Bond Future	12.3792	73.1614	12.3103	73.5402	0.556	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	
2024/07/23	ES42	08/05/2025	13.25 Call	Bond Future	4530.4600	4.5305	4909.3000	4.9093	8.362	0.0000	0.0000
2024/07/23	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	ES42	07/08/2025		Bond Future	12.5076	74.6825	12.4360	75.0696	0.573	0.0000	0.0000
2024/07/23	ES42	07/08/2025	13.79 Call	Bond Future	6410.2800	6.4103	6797.4300	6.7974	6.040	0.0000	0.0000
2024/07/23	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	GOVI	01/08/2024	943.38 Call	GOVI	695610.0000	69.5610	741800.0000	74.1800	6.640	0.0000	0.0000
2024/07/23	GOVI	01/08/2024	943.38 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	GOVI	01/08/2024	943.39 Call	GOVI	695510.0000	69.5510	741700.0000	74.1700	6.641	0.0000	0.0000
2024/07/23	GOVI	01/08/2024	943.39 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	GOVI	01/08/2024	943.37 Call	GOVI	695710.0000	69.5710	741900.0000	74.1900	6.639	0.0000	0.0000
2024/07/23	GOVI	01/08/2024	943.37 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	GOVI	01/08/2024		GOVI	1012.9410	1012.9410	1017.5600	1017.5600	0.456	0.0000	0.0000
2024/07/23	GOVI	07/11/2024		GOVI	1036.5610	1036.5610	1041.2880	1041.2880	0.456	0.0000	0.0000
2024/07/23	GOVI	07/11/2024	948.79 Call	GOVI	877710.0000	87.7710	924980.0000	92.4980	5.386	0.0000	0.0000
2024/07/23	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	GOVI	07/11/2024	948.80 Call	GOVI	877610.0000	87.7610	924880.0000	92.4880	5.386	0.0000	0.0000
2024/07/23	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	GOVI	07/11/2024	948.78 Call	GOVI	877810.0000	87.7810	925080.0000	92.5080	5.385	0.0000	0.0000
2024/07/23	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	GOVI	06/02/2025		GOVI	1058.9410	1058.9410	1063.7730	1063.7730	0.456	0.0000	0.0000
2024/07/23	GOVI	06/02/2025	972.00 Call	GOVI	869410.0000	86.9410	917730.0000	91.7730	5.558	0.0000	0.0000
2024/07/23	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	GOVI	08/05/2025		GOVI	1081.0720	1081.0720	1086.0100	1086.0100	0.457	0.0000	0.0000
2024/07/23	GOVI	08/05/2025	1,022.00 Call	GOVI	590720.0000	59.0720	640100.0000	64.0100	8.359	0.0000	0.0000
2024/07/23	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	GOVI	07/08/2025		GOVI	1103.4260	1103.4260	1108.4700	1108.4700	0.457	0.0000	0.0000
2024/07/23	GOVI	07/08/2025	1,011.00 Call	GOVI	924260.0000	92.4260	974700.0000	97.4700	5.457	0.0000	0.0000
2024/07/23	GOVI	07/08/2025	1,011.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/07/23	IGOV	01/08/2024		Index Future	356.6250	356.6250	356.2970	356.2970	0.092	0.0000	0.0000
2024/07/23	IGOV	07/11/2024		Index Future	365.0370	365.0370	364.7000	364.7000	0.092	0.0000	0.0000
2024/07/23	IGOV	06/02/2025		Index Future	373.0040	373.0040	372.6610	372.6610	0.092	0.0000	0.0000
2024/07/23	IGOV	08/05/2025		Index Future	380.8850	380.8850	380.5360	380.5360	0.092	0.0000	0.0000
2024/07/23	IGOV	07/08/2025		Index Future	388.8430	388.8430	388.4890	388.4890	0.091	0.0000	0.0000
2024/07/23	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000



Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/07/23	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/07/23	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/07/23	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/07/23	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/07/23	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/07/23	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/07/23	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/07/23	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/07/23	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/07/23	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/07/23	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/07/23	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/07/23	JBAF	17/07/2024		Jibar Tradeable Future	8.3250	8.3250	8.3250	91.6750	0.000	0.0000	0.0000
2024/07/23	JBAF	21/08/2024		Jibar Tradeable Future	8.3250	91.6750	8.3250	91.6750	0.000	0.0000	0.0000
2024/07/23	JBAF	18/09/2024		Jibar Tradeable Future	8.3350	91.6650	8.3350	91.6650	0.000	0.0000	0.0000
2024/07/23	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/07/23	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/07/23	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/07/23	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/07/23	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/07/23	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/07/23	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000
2024/07/23	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/23	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/07/23	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/07/23	R035	01/08/2024	11.65 Call	Bond Future	3621.4800	3.6215	4015.4900	4.0155	10.880	0.0000	0.0000
2024/07/23	R035	01/08/2024	11.65 Put	Bond Future	9.5000	0.0095	3.1000	0.0031	67.368	0.0000	0.0000
2024/07/23	R035	01/08/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	R035	01/08/2024	13.23 Call	Bond Future	11409.3300	11.4093	11809.7400	11.8097	3.509	0.0000	0.0000
2024/07/23	R035	01/08/2024	13.20 Call	Bond Future	11271.0000	11.2710	11671.4100	11.6714	3.553	0.0000	0.0000
2024/07/23	R035	01/08/2024	13.20 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	R035	01/08/2024	13.08 Call	Bond Future	10714.1200	10.7141	11114.5300	11.1145	3.737	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	
2024/07/23	R035	01/08/2024	13.08 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	R035	01/08/2024	13.05 Call	Bond Future	10574.0000	10.5740	10974.4100	10.9744	3.787	0.0000	0.0000
2024/07/23	R035	01/08/2024	13.05 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	R035	01/08/2024	12.50 Call	Bond Future	7939.5700	7.9396	8339.9800	8.3400	5.043	0.0000	0.0000
2024/07/23	R035	01/08/2024	12.50 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	R035	01/08/2024	12.45 Call	Bond Future	7693.7900	7.6938	8094.2000	8.0942	5.204	0.0000	0.0000
2024/07/23	R035	01/08/2024	12.45 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	R035	01/08/2024	12.20 Put	Bond Future	0.0500	0.0001	0.0100	0.0000	80.000	0.0000	0.0000
2024/07/23	R035	01/08/2024	12.20 Call	Bond Future	6448.7700	6.4488	6849.1400	6.8491	6.208	0.0000	0.0000
2024/07/23	R035	01/08/2024		Bond Future	10.9861	90.8141	10.9148	91.2145	0.649	0.0000	0.0000
2024/07/23	R035	01/08/2024	11.80 Call	Bond Future	4401.8900	4.4019	4800.3500	4.8004	9.052	0.0000	0.0000
2024/07/23	R035	01/08/2024	11.80 Put	Bond Future	2.6600	0.0027	0.7100	0.0007	73.308	0.0000	0.0000
2024/07/23	R035	01/08/2024	11.81 Call	Bond Future	4453.7800	4.4538	4852.4000	4.8524	8.950	0.0000	0.0000
2024/07/23	R035	01/08/2024	11.81 Put	Bond Future	2.4300	0.0024	0.6400	0.0006	73.663	0.0000	0.0000
2024/07/23	R035	01/08/2024	11.79 Call	Bond Future	4349.9700	4.3500	4748.2700	4.7483	9.156	0.0000	0.0000
2024/07/23	R035	01/08/2024	11.79 Put	Bond Future	2.9000	0.0029	0.7900	0.0008	72.759	0.0000	0.0000
2024/07/23	R035	07/11/2024		Bond Future	11.0796	88.4172	11.0052	88.8270	0.671	0.0000	0.0000
2024/07/23	R035	07/11/2024	12.18 Call	Bond Future	6243.3400	6.2433	6588.5800	6.5886	5.530	0.0000	0.0000
2024/07/23	R035	07/11/2024	12.18 Put	Bond Future	479.6800	0.4797	415.1600	0.4152	13.451	0.0000	0.0000
2024/07/23	R035	07/11/2024	12.19 Call	Bond Future	6286.4300	6.2864	6632.4500	6.6325	5.504	0.0000	0.0000
2024/07/23	R035	07/11/2024	12.19 Put	Bond Future	472.8500	0.4729	409.1100	0.4091	13.480	0.0000	0.0000
2024/07/23	R035	07/11/2024	12.17 Call	Bond Future	6200.1900	6.2002	6544.6600	6.5447	5.556	0.0000	0.0000
2024/07/23	R035	07/11/2024	12.17 Put	Bond Future	486.4900	0.4865	421.2000	0.4212	13.421	0.0000	0.0000
2024/07/23	R035	07/11/2024	13.23 Call	Bond Future	10872.3600	10.8724	11266.6100	11.2666	3.626	0.0000	0.0000
2024/07/23	R035	07/11/2024	13.23 Put	Bond Future	92.7200	0.0927	77.2100	0.0772	16.728	0.0000	0.0000
2024/07/23	R035	07/11/2024	12.20 Put	Bond Future	466.1200	0.4661	403.1400	0.4031	13.512	0.0000	0.0000
2024/07/23	R035	07/11/2024	12.20 Call	Bond Future	6329.5700	6.3296	6676.3500	6.6764	5.479	0.0000	0.0000
2024/07/23	R035	06/02/2025		Bond Future	11.1761	90.3253	11.0985	90.7441	0.694	0.0000	0.0000
2024/07/23	R035	06/02/2025	12.41 Call	Bond Future	7247.3100	7.2473	7580.4000	7.5804	4.596	0.0000	0.0000
2024/07/23	R035	06/02/2025	12.41 Put	Bond Future	943.1300	0.9431	857.3700	0.8574	9.093	0.0000	0.0000
2024/07/23	R035	08/05/2025		Bond Future	11.2827	87.6949	11.2018	88.1230	0.717	0.0000	0.0000
2024/07/23	R035	08/05/2025	11.78 Call	Bond Future	4975.9800	4.9760	5245.0200	5.2450	5.407	0.0000	0.0000
2024/07/23	R035	08/05/2025	11.78 Put	Bond Future	2408.1600	2.4082	2249.1600	2.2492	6.603	0.0000	0.0000
2024/07/23	R035	08/05/2025	13.35 Call	Bond Future	10765.1500	10.7652	11132.9300	11.1329	3.416	0.0000	0.0000
2024/07/23	R035	08/05/2025	13.35 Put	Bond Future	747.9900	0.7480	687.7300	0.6877	8.056	0.0000	0.0000
2024/07/23	R035	08/05/2025	12.70 Call	Bond Future	8279.5000	8.2795	8615.5400	8.6155	4.059	0.0000	0.0000
2024/07/23	R035	08/05/2025	12.70 Put	Bond Future	1230.5400	1.2305	1138.5400	1.1385	7.476	0.0000	0.0000
2024/07/23	R035	08/05/2025	11.46 Put	Bond Future	3031.6900	3.0317	2842.4300	2.8424	6.243	0.0000	0.0000
2024/07/23	R035	08/05/2025	11.46 Call	Bond Future	3959.2700	3.9593	4198.0500	4.1981	6.031	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	
2024/07/23	R035	07/08/2025		Bond Future	11.3995	89.5026	11.3150	89.9399	0.741	0.0000	0.0000
2024/07/23	R035	07/08/2025	12.65 Call	Bond Future	8124.4400	8.1244	8442.5700	8.4426	3.916	0.0000	0.0000
2024/07/23	R035	07/08/2025	12.65 Put	Bond Future	1993.5700	1.9936	1874.4100	1.8744	5.977	0.0000	0.0000
2024/07/23	R053	01/08/2024	13.14 Call	Bond Future	12692.7600	12.6928	13171.1600	13.1712	3.769	0.0000	0.0000
2024/07/23	R053	01/08/2024	13.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	R053	01/08/2024	13.15 Call	Bond Future	12759.1200	12.7591	13237.5200	13.2375	3.749	0.0000	0.0000
2024/07/23	R053	01/08/2024	13.15 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	R053	01/08/2024	13.13 Call	Bond Future	12626.3000	12.6263	13104.7000	13.1047	3.789	0.0000	0.0000
2024/07/23	R053	01/08/2024	13.13 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	R053	01/08/2024		Bond Future	11.4508	105.4904	11.3946	105.9688	0.490	0.0000	0.0000
2024/07/23	R053	07/11/2024		Bond Future	11.5366	102.0784	11.4784	102.5680	0.505	0.0000	0.0000
2024/07/23	R053	07/11/2024	12.80 Call	Bond Future	10240.1200	10.2401	10662.7200	10.6627	4.127	0.0000	0.0000
2024/07/23	R053	07/11/2024	12.80 Put	Bond Future	594.2800	0.5943	527.3100	0.5273	11.269	0.0000	0.0000
2024/07/23	R053	07/11/2024	12.81 Call	Bond Future	10301.7200	10.3017	10725.0800	10.7251	4.110	0.0000	0.0000
2024/07/23	R053	07/11/2024	12.81 Put	Bond Future	586.3200	0.5863	520.1100	0.5201	11.292	0.0000	0.0000
2024/07/23	R053	07/11/2024	12.79 Call	Bond Future	10178.6600	10.1787	10600.4800	10.6005	4.144	0.0000	0.0000
2024/07/23	R053	07/11/2024	12.79 Put	Bond Future	602.4700	0.6025	534.7200	0.5347	11.245	0.0000	0.0000
2024/07/23	R053	06/02/2025		Bond Future	11.6210	104.2808	11.5606	104.7812	0.519	0.0000	0.0000
2024/07/23	R053	06/02/2025	12.94 Call	Bond Future	11254.5800	11.2546	11656.1300	11.6561	3.568	0.0000	0.0000
2024/07/23	R053	06/02/2025	12.94 Put	Bond Future	1354.0300	1.3540	1255.1800	1.2552	7.300	0.0000	0.0000
2024/07/23	R053	08/05/2025		Bond Future	11.7169	100.5847	11.6542	101.0961	0.535	0.0000	0.0000
2024/07/23	R053	08/05/2025	12.64 Call	Bond Future	9758.0400	9.7580	10119.6300	10.1196	3.706	0.0000	0.0000
2024/07/23	R053	08/05/2025	12.64 Put	Bond Future	2740.5400	2.7405	2590.7400	2.5907	5.466	0.0000	0.0000
2024/07/23	R053	07/08/2025		Bond Future	11.8184	102.6557	11.7533	103.1781	0.550	0.0000	0.0000
2024/07/23	R053	07/08/2025	13.17 Call	Bond Future	12504.4800	12.5045	12894.5800	12.8946	3.120	0.0000	0.0000
2024/07/23	R053	07/08/2025	13.17 Put	Bond Future	2682.8500	2.6829	2550.5500	2.5506	4.931	0.0000	0.0000
2024/07/23	R186	01/08/2024		Bond Future	8.4467	105.6346	8.3506	105.8436	1.137	0.0000	0.0000
2024/07/23	R186	01/08/2024	8.69 Call	Bond Future	559.2700	0.5593	745.6400	0.7456	33.324	0.0000	0.0000
2024/07/23	R186	01/08/2024	8.69 Put	Bond Future	32.5400	0.0325	9.9800	0.0100	69.330	0.0000	0.0000
2024/07/23	R186	01/08/2024	8.70 Call	Bond Future	578.2800	0.5783	766.2600	0.7663	32.507	0.0000	0.0000
2024/07/23	R186	01/08/2024	8.70 Put	Bond Future	29.9700	0.0300	9.0200	0.0090	69.903	0.0000	0.0000
2024/07/23	R186	01/08/2024	8.68 Call	Bond Future	540.4800	0.5405	725.1400	0.7251	34.166	0.0000	0.0000
2024/07/23	R186	01/08/2024	8.68 Put	Bond Future	35.3300	0.0353	11.0600	0.0111	68.695	0.0000	0.0000
2024/07/23	R186	07/11/2024	9.14 Call	Bond Future	1615.5000	1.6155	1789.4700	1.7895	10.769	0.0000	0.0000
2024/07/23	R186	07/11/2024	9.14 Put	Bond Future	182.4200	0.1824	142.6200	0.1426	21.818	0.0000	0.0000
2024/07/23	R186	07/11/2024	9.15 Call	Bond Future	1631.6400	1.6316	1806.1700	1.8062	10.697	0.0000	0.0000
2024/07/23	R186	07/11/2024	9.15 Put	Bond Future	179.4600	0.1795	140.2200	0.1402	21.866	0.0000	0.0000
2024/07/23	R186	07/11/2024	9.13 Call	Bond Future	1599.3900	1.5994	1772.8000	1.7728	10.842	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
2024/07/23	R186	07/11/2024	9.13 Put	Bond Future		185.4200	0.1854	145.0600	0.1451	21.767	0.0000	0.0000
2024/07/23	R186	07/11/2024		Bond Future		8.3967	108.0980	8.2870	108.3117	1.307	0.0000	0.0000
2024/07/23	R186	06/02/2025		Bond Future		8.3452	105.1157	8.2190	105.3343	1.512	0.0000	0.0000
2024/07/23	R186	06/02/2025	9.03 Call	Bond Future		1548.7100	1.5487	1707.6500	1.7077	10.263	0.0000	0.0000
2024/07/23	R186	06/02/2025	9.03 Put	Bond Future		372.1400	0.3721	312.4100	0.3124	16.050	0.0000	0.0000
2024/07/23	R186	08/05/2025		Bond Future		8.3310	107.3077	8.1830	107.5314	1.776	0.0000	0.0000
2024/07/23	R186	08/05/2025	8.47 Call	Bond Future		899.8500	0.8999	1025.6000	1.0256	13.975	0.0000	0.0000
2024/07/23	R186	08/05/2025	8.47 Put	Bond Future		690.2400	0.6902	592.2500	0.5923	14.197	0.0000	0.0000
2024/07/23	R186	07/08/2025		Bond Future		8.3272	104.2064	8.1496	104.4352	2.133	0.0000	0.0000
2024/07/23	R186	07/08/2025	9.68 Call	Bond Future		1889.2400	1.8892	2081.8600	2.0819	10.196	0.0000	0.0000
2024/07/23	R186	07/08/2025	9.68 Put	Bond Future		169.9900	0.1700	133.7800	0.1338	21.301	0.0000	0.0000
2024/07/23	R186	07/08/2025	10.25 Call	Bond Future		2508.3500	2.5084	2718.5700	2.7186	8.381	0.0000	0.0000
2024/07/23	R186	07/08/2025	10.25 Put	Bond Future		76.7500	0.0768	58.1400	0.0581	24.248	0.0000	0.0000
2024/07/23	R186	07/08/2025	9.22 Put	Bond Future		298.1100	0.2981	241.4600	0.2415	19.003	0.0000	0.0000
2024/07/23	R186	07/08/2025	9.22 Call	Bond Future		1437.2900	1.4373	1609.4700	1.6095	11.979	0.0000	0.0000
2024/07/23	R202	01/08/2024		Bond Future		261.3328	261.3328	261.7343	261.7343	0.154	0.0000	0.0000
2024/07/23	R202	07/11/2024		Bond Future		267.4966	267.4966	267.9076	267.9076	0.154	0.0000	0.0000
2024/07/23	R202	06/02/2025		Bond Future		268.1153	268.1153	268.5363	268.5363	0.157	0.0000	0.0000
2024/07/23	R202	06/02/2025	266.79 Call	Bond Future		1325.2700	1.3253	1746.2900	1.7463	31.769	0.0000	0.0000
2024/07/23	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	R202	08/05/2025		Bond Future		273.7734	273.7734	274.2046	274.2046	0.158	0.0000	0.0000
2024/07/23	R202	08/05/2025	272.31 Call	Bond Future		1463.4000	1.4634	1894.6200	1.8946	29.467	0.0000	0.0000
2024/07/23	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	R202	07/08/2025		Bond Future		274.1608	274.1608	274.6043	274.6043	0.162	0.0000	0.0000
2024/07/23	R202	07/08/2025	271.60 Call	Bond Future		2560.7600	2.5608	3004.3200	3.0043	17.321	0.0000	0.0000
2024/07/23	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	R209	01/08/2024		Bond Future		11.0656	71.0585	10.9944	71.4171	0.643	0.0000	0.0000
2024/07/23	R209	01/08/2024	11.79 Call	Bond Future		3515.2700	3.5153	3870.3400	3.8703	10.101	0.0000	0.0000
2024/07/23	R209	01/08/2024	11.79 Put	Bond Future		5.1400	0.0051	1.5500	0.0016	69.844	0.0000	0.0000
2024/07/23	R209	01/08/2024	11.80 Call	Bond Future		3561.5800	3.5616	3916.9300	3.9169	9.977	0.0000	0.0000
2024/07/23	R209	01/08/2024	11.80 Put	Bond Future		4.7200	0.0047	1.4100	0.0014	70.127	0.0000	0.0000
2024/07/23	R209	01/08/2024	11.78 Call	Bond Future		3468.9500	3.4690	3823.7300	3.8237	10.227	0.0000	0.0000
2024/07/23	R209	01/08/2024	11.78 Put	Bond Future		5.5900	0.0056	1.7100	0.0017	69.410	0.0000	0.0000
2024/07/23	R209	07/11/2024		Bond Future		11.1500	69.5586	11.0760	69.9255	0.663	0.0000	0.0000
2024/07/23	R209	07/11/2024	12.22 Call	Bond Future		5472.0600	5.4721	5779.7100	5.7797	5.622	0.0000	0.0000
2024/07/23	R209	07/11/2024	12.22 Put	Bond Future		445.4700	0.4455	386.1700	0.3862	13.312	0.0000	0.0000
2024/07/23	R209	07/11/2024	12.23 Call	Bond Future		5510.2900	5.5103	5818.6500	5.8187	5.596	0.0000	0.0000
2024/07/23	R209	07/11/2024	12.23 Put	Bond Future		439.1200	0.4391	380.5300	0.3805	13.343	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
2024/07/23	R209	07/11/2024	12.21 Call	Bond Future		5433.8600	5.4339	5740.8000	5.7408	5.649	0.0000	0.0000
2024/07/23	R209	07/11/2024	12.21 Put	Bond Future		451.9000	0.4519	391.8900	0.3919	13.279	0.0000	0.0000
2024/07/23	R209	06/02/2025		Bond Future		11.2342	71.0595	11.1574	71.4346	0.683	0.0000	0.0000
2024/07/23	R209	06/02/2025	12.44 Call	Bond Future		6412.5000	6.4125	6710.1600	6.7102	4.642	0.0000	0.0000
2024/07/23	R209	06/02/2025	12.44 Put	Bond Future		860.9700	0.8610	783.5400	0.7835	8.993	0.0000	0.0000
2024/07/23	R209	08/05/2025		Bond Future		11.3321	69.3856	11.2525	69.7688	0.703	0.0000	0.0000
2024/07/23	R209	08/05/2025	11.89 Call	Bond Future		4678.1100	4.6781	4924.9900	4.9250	5.277	0.0000	0.0000
2024/07/23	R209	08/05/2025	11.89 Put	Bond Future		2072.3400	2.0723	1935.9900	1.9360	6.580	0.0000	0.0000
2024/07/23	R209	07/08/2025		Bond Future		11.4373	70.8154	11.3546	71.2069	0.724	0.0000	0.0000
2024/07/23	R209	07/08/2025	12.68 Call	Bond Future		7331.9300	7.3319	7617.9700	7.6180	3.901	0.0000	0.0000
2024/07/23	R209	07/08/2025	12.68 Put	Bond Future		1794.8200	1.7948	1689.3600	1.6894	5.876	0.0000	0.0000
2024/07/23	R210	01/08/2024		Bond Future		238.1470	238.1470	238.1412	238.1412	0.002	0.0000	0.0000
2024/07/23	R210	07/11/2024		Bond Future		240.4248	240.4248	240.4189	240.4189	0.002	0.0000	0.0000
2024/07/23	R210	06/02/2025		Bond Future		245.6708	245.6708	245.6654	245.6654	0.002	0.0000	0.0000
2024/07/23	R210	06/02/2025	239.61 Call	Bond Future		6060.7700	6.0608	6055.3900	6.0554	0.089	0.0000	0.0000
2024/07/23	R210	06/02/2025	239.61 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	R210	08/05/2025		Bond Future		247.4467	247.4467	247.4431	247.4431	0.001	0.0000	0.0000
2024/07/23	R210	08/05/2025	248.03 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	R210	08/05/2025	248.03 Put	Bond Future		583.3500	0.5834	586.9100	0.5869	0.610	0.0000	0.0000
2024/07/23	R210	07/08/2025		Bond Future		252.6102	252.6102	252.6076	252.6076	0.001	0.0000	0.0000
2024/07/23	R210	07/08/2025	248.44 Call	Bond Future		4170.2000	4.1702	4167.6400	4.1676	0.061	0.0000	0.0000
2024/07/23	R210	07/08/2025	248.44 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	R213	01/08/2024		Bond Future		10.0029	88.8097	9.8865	89.3119	1.163	0.0000	0.0000
2024/07/23	R213	01/08/2024	10.87 Call	Bond Future		3633.9300	3.6339	4133.5900	4.1336	13.750	0.0000	0.0000
2024/07/23	R213	01/08/2024	10.87 Put	Bond Future		3.1100	0.0031	0.5900	0.0006	81.029	0.0000	0.0000
2024/07/23	R213	01/08/2024	10.88 Call	Bond Future		3674.4700	3.6745	4174.2900	4.1743	13.603	0.0000	0.0000
2024/07/23	R213	01/08/2024	10.88 Put	Bond Future		2.9100	0.0029	0.5500	0.0006	81.100	0.0000	0.0000
2024/07/23	R213	01/08/2024	10.86 Call	Bond Future		3593.3800	3.5934	4092.8700	4.0929	13.900	0.0000	0.0000
2024/07/23	R213	01/08/2024	10.86 Put	Bond Future		3.3300	0.0033	0.6400	0.0006	80.781	0.0000	0.0000
2024/07/23	R213	07/11/2024	11.22 Call	Bond Future		4909.2300	4.9092	5360.1100	5.3601	9.184	0.0000	0.0000
2024/07/23	R213	07/11/2024	11.22 Put	Bond Future		277.6000	0.2776	214.6300	0.2146	22.684	0.0000	0.0000
2024/07/23	R213	07/11/2024	11.23 Call	Bond Future		4943.7100	4.9437	5395.4700	5.3955	9.138	0.0000	0.0000
2024/07/23	R213	07/11/2024	11.23 Put	Bond Future		273.1500	0.2732	211.0600	0.2111	22.731	0.0000	0.0000
2024/07/23	R213	07/11/2024	11.21 Call	Bond Future		4874.6900	4.8747	5324.6900	5.3247	9.231	0.0000	0.0000
2024/07/23	R213	07/11/2024	11.21 Put	Bond Future		282.0200	0.2820	218.1700	0.2182	22.640	0.0000	0.0000
2024/07/23	R213	07/11/2024		Bond Future		10.0711	87.3199	9.9483	87.8337	1.219	0.0000	0.0000
2024/07/23	R213	06/02/2025		Bond Future		10.1449	89.2044	10.0155	89.7296	1.275	0.0000	0.0000
2024/07/23	R213	06/02/2025	11.35 Call	Bond Future		5315.4100	5.3154	5744.2800	5.7443	8.068	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	
2024/07/23	R213	06/02/2025	11.35 Put	Bond Future	607.6200	0.6076	511.2900	0.5113	15.854	0.0000	0.0000
2024/07/23	R213	08/05/2025		Bond Future	10.2330	87.5049	10.0965	88.0416	1.334	0.0000	0.0000
2024/07/23	R213	08/05/2025	10.52 Call	Bond Future	3105.6900	3.1057	3423.9600	3.4240	10.248	0.0000	0.0000
2024/07/23	R213	08/05/2025	10.52 Put	Bond Future	1990.5200	1.9905	1772.1600	1.7722	10.970	0.0000	0.0000
2024/07/23	R213	07/08/2025		Bond Future	10.3336	89.3097	10.1892	89.8578	1.397	0.0000	0.0000
2024/07/23	R213	07/08/2025	11.66 Call	Bond Future	6079.6900	6.0797	6493.3300	6.4933	6.804	0.0000	0.0000
2024/07/23	R213	07/08/2025	11.66 Put	Bond Future	1237.0600	1.2371	1102.6200	1.1026	10.868	0.0000	0.0000
2024/07/23	R214	01/08/2024	12.17 Call	Bond Future	3958.0200	3.9580	4279.7900	4.2798	8.130	0.0000	0.0000
2024/07/23	R214	01/08/2024	12.17 Put	Bond Future	3.7800	0.0038	1.2200	0.0012	67.725	0.0000	0.0000
2024/07/23	R214	01/08/2024	12.18 Call	Bond Future	4005.6500	4.0057	4327.6200	4.3276	8.038	0.0000	0.0000
2024/07/23	R214	01/08/2024	12.18 Put	Bond Future	3.4700	0.0035	1.1100	0.0011	68.012	0.0000	0.0000
2024/07/23	R214	01/08/2024	12.16 Call	Bond Future	3910.3500	3.9104	4231.9100	4.2319	8.223	0.0000	0.0000
2024/07/23	R214	01/08/2024	12.16 Put	Bond Future	4.1100	0.0041	1.3400	0.0013	67.397	0.0000	0.0000
2024/07/23	R214	01/08/2024		Bond Future	11.3852	66.7441	11.3241	67.0684	0.537	0.0000	0.0000
2024/07/23	R214	07/11/2024		Bond Future	11.4702	64.9941	11.4069	65.3259	0.552	0.0000	0.0000
2024/07/23	R214	07/11/2024	12.61 Call	Bond Future	5969.3100	5.9693	6251.6500	6.2517	4.730	0.0000	0.0000
2024/07/23	R214	07/11/2024	12.61 Put	Bond Future	411.9100	0.4119	362.3900	0.3624	12.022	0.0000	0.0000
2024/07/23	R214	07/11/2024	12.62 Call	Bond Future	6008.8700	6.0089	6291.8000	6.2918	4.709	0.0000	0.0000
2024/07/23	R214	07/11/2024	12.62 Put	Bond Future	406.0400	0.4060	357.1100	0.3571	12.051	0.0000	0.0000
2024/07/23	R214	07/11/2024	12.60 Call	Bond Future	5929.7100	5.9297	6211.4500	6.2115	4.751	0.0000	0.0000
2024/07/23	R214	07/11/2024	12.60 Put	Bond Future	417.7800	0.4178	367.6600	0.3677	11.997	0.0000	0.0000
2024/07/23	R214	06/02/2025	13.63 Call	Bond Future	9854.8300	9.8548	10159.4200	10.1594	3.091	0.0000	0.0000
2024/07/23	R214	06/02/2025	13.63 Put	Bond Future	387.4500	0.3875	352.8700	0.3529	8.925	0.0000	0.0000
2024/07/23	R214	06/02/2025	12.25 Put	Bond Future	1428.1600	1.4282	1324.8300	1.3248	7.235	0.0000	0.0000
2024/07/23	R214	06/02/2025	12.25 Call	Bond Future	4861.8400	4.8618	5097.6800	5.0977	4.851	0.0000	0.0000
2024/07/23	R214	06/02/2025	11.75 Put	Bond Future	2254.6100	2.2546	2108.0000	2.1080	6.503	0.0000	0.0000
2024/07/23	R214	06/02/2025	11.75 Call	Bond Future	3243.7400	3.2437	3436.3000	3.4363	5.936	0.0000	0.0000
2024/07/23	R214	06/02/2025		Bond Future	11.5560	66.3967	11.4906	66.7359	0.567	0.0000	0.0000
2024/07/23	R214	06/02/2025	12.71 Call	Bond Future	6490.0700	6.4901	6756.1600	6.7562	4.100	0.0000	0.0000
2024/07/23	R214	06/02/2025	12.71 Put	Bond Future	934.0100	0.9340	860.9300	0.8609	7.824	0.0000	0.0000
2024/07/23	R214	08/05/2025		Bond Future	11.6484	64.4752	11.5807	64.8219	0.582	0.0000	0.0000
2024/07/23	R214	08/05/2025	12.40 Call	Bond Future	5597.8900	5.5979	5833.4000	5.8334	4.207	0.0000	0.0000
2024/07/23	R214	08/05/2025	12.40 Put	Bond Future	1936.9700	1.9370	1825.8500	1.8259	5.737	0.0000	0.0000
2024/07/23	R214	07/08/2025		Bond Future	11.7477	65.8043	11.6775	66.1584	0.597	0.0000	0.0000
2024/07/23	R214	07/08/2025	12.97 Call	Bond Future	7624.5200	7.6245	7882.3600	7.8824	3.382	0.0000	0.0000
2024/07/23	R214	07/08/2025	12.97 Put	Bond Future	1907.2200	1.9072	1811.0200	1.8110	5.044	0.0000	0.0000
2024/07/23	R248	01/08/2024		Bond Future	11.4603	81.8305	11.3942	82.2666	0.577	0.0000	0.0000
2024/07/23	R248	01/08/2024	12.31 Call	Bond Future	5252.2900	5.2523	5686.6700	5.6867	8.270	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
2024/07/23	R248	01/08/2024	12.31 Put	Bond Future	2.3300	0.0023	0.6300	0.0006	72.961	0.0000	0.0000
2024/07/23	R248	01/08/2024	12.32 Call	Bond Future	5310.1900	5.3102	5744.7100	5.7447	8.183	0.0000	0.0000
2024/07/23	R248	01/08/2024	12.32 Put	Bond Future	2.1300	0.0021	0.5700	0.0006	73.239	0.0000	0.0000
2024/07/23	R248	01/08/2024	12.30 Call	Bond Future	5194.3200	5.1943	5628.5600	5.6286	8.360	0.0000	0.0000
2024/07/23	R248	01/08/2024	12.30 Put	Bond Future	2.5400	0.0025	0.7000	0.0007	72.441	0.0000	0.0000
2024/07/23	R248	07/11/2024	12.79 Call	Bond Future	7848.6600	7.8487	8234.8400	8.2348	4.920	0.0000	0.0000
2024/07/23	R248	07/11/2024	12.79 Put	Bond Future	463.8400	0.4638	403.7800	0.4038	12.948	0.0000	0.0000
2024/07/23	R248	07/11/2024	12.80 Call	Bond Future	7896.6200	7.8966	8283.5100	8.2835	4.899	0.0000	0.0000
2024/07/23	R248	07/11/2024	12.80 Put	Bond Future	457.4500	0.4575	398.1000	0.3981	12.974	0.0000	0.0000
2024/07/23	R248	07/11/2024	12.78 Call	Bond Future	7800.6100	7.8006	8186.0900	8.1861	4.942	0.0000	0.0000
2024/07/23	R248	07/11/2024	12.78 Put	Bond Future	470.2200	0.4702	409.4600	0.4095	12.922	0.0000	0.0000
2024/07/23	R248	07/11/2024		Bond Future	11.5464	79.2878	11.4778	79.7340	0.594	0.0000	0.0000
2024/07/23	R248	06/02/2025		Bond Future	11.6332	80.9988	11.5622	81.4549	0.611	0.0000	0.0000
2024/07/23	R248	06/02/2025	12.71 Call	Bond Future	7665.2800	7.6653	8016.1400	8.0161	4.577	0.0000	0.0000
2024/07/23	R248	06/02/2025	12.71 Put	Bond Future	1282.8400	1.2828	1177.6200	1.1776	8.202	0.0000	0.0000
2024/07/23	R248	08/05/2025		Bond Future	11.7263	78.2372	11.6527	78.7032	0.628	0.0000	0.0000
2024/07/23	R248	08/05/2025	12.60 Call	Bond Future	7302.8600	7.3029	7631.7900	7.6318	4.504	0.0000	0.0000
2024/07/23	R248	08/05/2025	12.60 Put	Bond Future	2122.1900	2.1222	1985.0900	1.9851	6.460	0.0000	0.0000
2024/07/23	R248	07/08/2025		Bond Future	11.8261	79.8495	11.7498	80.3255	0.645	0.0000	0.0000
2024/07/23	R248	07/08/2025	13.21 Call	Bond Future	9883.3400	9.8833	10241.6200	10.2416	3.625	0.0000	0.0000
2024/07/23	R248	07/08/2025	13.21 Put	Bond Future	2067.8700	2.0679	1950.1500	1.9502	5.693	0.0000	0.0000
2024/07/23	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/07/23	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
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