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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/10/2024 TO 09/10/2024

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
2024/10/09	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/09	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/09	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/09	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/09	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/09	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/09	2025	07/11/2024		Bond Future	185.0056	185.0056	184.9949	0.006	0.0000	0.0000
2024/10/09	2029	07/11/2024		Bond Future	133.8140	133.8140	133.6024	0.158	0.0000	0.0000
2024/10/09	2029	06/02/2025		Bond Future	136.5944	136.5944	136.3803	0.157	0.0000	0.0000
2024/10/09	2029	06/02/2025	132.40 Call	Bond Future	4194.4400	4.1944	3980.2600	5.106	0.0000	0.0000
2024/10/09	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	2029	08/05/2025		Bond Future	137.9276	137.9276	137.7113	0.157	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
2024/10/09	2029	08/05/2025	137.85 Call	Bond Future	77.6300	0.0776	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/09	2029	08/05/2025	137.85 Put	Bond Future	0.0000	0.0000	138.7000	0.1387	100.000	0.0000	0.0000
2024/10/09	2029	07/08/2025		Bond Future	140.5627	140.5627	140.3449	140.3449	0.155	0.0000	0.0000
2024/10/09	2029	07/08/2025	137.41 Call	Bond Future	3152.6600	3.1527	2934.9300	2.9349	6.906	0.0000	0.0000
2024/10/09	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	2029	06/11/2025		Bond Future	141.7378	141.7378	141.5183	141.5183	0.155	0.0000	0.0000
2024/10/09	2029	06/11/2025	139.79 Call	Bond Future	1947.7900	1.9478	1728.3400	1.7283	11.267	0.0000	0.0000
2024/10/09	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	2030	07/11/2024		Bond Future	9.2248	97.2554	9.1419	97.5832	0.899	0.0000	0.0000
2024/10/09	2030	07/11/2024	10.21 Put	Bond Future	7.8300	0.0078	3.9100	0.0039	50.064	0.0000	0.0000
2024/10/09	2030	07/11/2024	10.21 Call	Bond Future	3797.7400	3.7977	4121.6600	4.1217	8.529	0.0000	0.0000
2024/10/09	2030	07/11/2024	10.71 Put	Bond Future	0.4800	0.0005	0.2000	0.0002	58.333	0.0000	0.0000
2024/10/09	2030	07/11/2024	10.71 Call	Bond Future	5642.3300	5.6423	5969.8900	5.9699	5.805	0.0000	0.0000
2024/10/09	2030	07/11/2024	11.91 Call	Bond Future	9899.8800	9.8999	10227.7200	10.2277	3.312	0.0000	0.0000
2024/10/09	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	2030	07/11/2024	10.75 Call	Bond Future	5788.3700	5.7884	6115.9900	6.1160	5.660	0.0000	0.0000
2024/10/09	2030	07/11/2024	10.75 Put	Bond Future	0.3800	0.0004	0.1600	0.0002	57.895	0.0000	0.0000
2024/10/09	2030	07/11/2024	10.76 Call	Bond Future	5824.8300	5.8248	6152.4600	6.1525	5.625	0.0000	0.0000
2024/10/09	2030	07/11/2024	10.76 Put	Bond Future	0.3600	0.0004	0.1500	0.0002	58.333	0.0000	0.0000
2024/10/09	2030	07/11/2024	10.74 Call	Bond Future	5751.8900	5.7519	6079.4900	6.0795	5.696	0.0000	0.0000
2024/10/09	2030	07/11/2024	10.74 Put	Bond Future	0.4100	0.0004	0.1700	0.0002	58.537	0.0000	0.0000
2024/10/09	2030	06/02/2025		Bond Future	9.2775	95.2423	9.1890	95.5781	0.953	0.0000	0.0000
2024/10/09	2030	06/02/2025	10.68 Call	Bond Future	5228.3500	5.2284	5544.1100	5.5441	6.039	0.0000	0.0000
2024/10/09	2030	06/02/2025	10.68 Put	Bond Future	92.0900	0.0921	72.0300	0.0720	21.783	0.0000	0.0000
2024/10/09	2030	06/02/2025	8.68 Put	Bond Future	2650.2000	2.6502	2389.8500	2.3899	9.824	0.0000	0.0000
2024/10/09	2030	06/02/2025	8.68 Call	Bond Future	352.6000	0.3526	428.0700	0.4281	21.404	0.0000	0.0000
2024/10/09	2030	06/02/2025	9.18 Put	Bond Future	1359.4200	1.3594	1179.4700	1.1795	13.237	0.0000	0.0000
2024/10/09	2030	06/02/2025	9.18 Call	Bond Future	989.2200	0.9892	1145.0900	1.1451	15.757	0.0000	0.0000
2024/10/09	2030	06/02/2025	9.69 Call	Bond Future	2139.3600	2.1394	2376.6900	2.3767	11.094	0.0000	0.0000
2024/10/09	2030	06/02/2025	9.69 Put	Bond Future	591.8100	0.5918	493.3200	0.4933	16.642	0.0000	0.0000
2024/10/09	2030	08/05/2025	8.68 Put	Bond Future	3076.8900	3.0769	2824.2700	2.8243	8.210	0.0000	0.0000
2024/10/09	2030	08/05/2025	8.68 Call	Bond Future	571.1200	0.5711	662.5300	0.6625	16.005	0.0000	0.0000
2024/10/09	2030	08/05/2025	9.18 Put	Bond Future	1888.9200	1.8889	1698.8900	1.6989	10.060	0.0000	0.0000
2024/10/09	2030	08/05/2025	9.18 Call	Bond Future	1234.5700	1.2346	1388.5700	1.3886	12.474	0.0000	0.0000
2024/10/09	2030	08/05/2025	9.99 Call	Bond Future	3023.7700	3.0238	3270.7200	3.2707	8.167	0.0000	0.0000
2024/10/09	2030	08/05/2025	9.99 Put	Bond Future	769.6800	0.7697	672.6000	0.6726	12.613	0.0000	0.0000
2024/10/09	2030	08/05/2025	11.86 Call	Bond Future	8621.6800	8.6217	8955.2600	8.9553	3.869	0.0000	0.0000
2024/10/09	2030	08/05/2025	11.86 Put	Bond Future	58.9400	0.0589	48.4900	0.0485	17.730	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	
2024/10/09	2030	08/05/2025	10.31 Put	Bond Future	529.0900	0.5291	458.0500	0.4581	13.427	0.0000	0.0000
2024/10/09	2030	08/05/2025	10.31 Call	Bond Future	3902.1000	3.9021	4175.0900	4.1751	6.996	0.0000	0.0000
2024/10/09	2030	08/05/2025	12.28 Call	Bond Future	9931.6900	9.9317	10270.7000	10.2707	3.413	0.0000	0.0000
2024/10/09	2030	08/05/2025	12.28 Put	Bond Future	25.8000	0.0258	20.7800	0.0208	19.457	0.0000	0.0000
2024/10/09	2030	08/05/2025	10.69 Put	Bond Future	336.7900	0.3368	288.7300	0.2887	14.270	0.0000	0.0000
2024/10/09	2030	08/05/2025	10.69 Call	Bond Future	5016.9800	5.0170	5312.9500	5.3130	5.899	0.0000	0.0000
2024/10/09	2030	08/05/2025		Bond Future	9.3596	97.1400	9.2650	97.4840	1.011	0.0000	0.0000
2024/10/09	2030	08/05/2025	9.93 Call	Bond Future	2867.1900	2.8672	3108.5400	3.1085	8.418	0.0000	0.0000
2024/10/09	2030	08/05/2025	9.93 Put	Bond Future	824.7700	0.8248	722.0900	0.7221	12.450	0.0000	0.0000
2024/10/09	2030	07/08/2025		Bond Future	9.4812	94.9610	9.3795	95.3136	1.073	0.0000	0.0000
2024/10/09	2030	07/08/2025	11.11 Call	Bond Future	5871.7500	5.8718	6172.0700	6.1721	5.115	0.0000	0.0000
2024/10/09	2030	07/08/2025	11.11 Put	Bond Future	441.3100	0.4413	389.0700	0.3891	11.837	0.0000	0.0000
2024/10/09	2030	07/08/2025	12.12 Call	Bond Future	8744.6900	8.7447	9077.8700	9.0779	3.810	0.0000	0.0000
2024/10/09	2030	07/08/2025	12.12 Put	Bond Future	139.4200	0.1394	120.0400	0.1200	13.900	0.0000	0.0000
2024/10/09	2030	07/08/2025	10.48 Put	Bond Future	772.0800	0.7721	686.9300	0.6869	11.029	0.0000	0.0000
2024/10/09	2030	07/08/2025	10.48 Call	Bond Future	4148.8100	4.1488	4416.2200	4.4162	6.445	0.0000	0.0000
2024/10/09	2030	06/11/2025		Bond Future	9.6191	96.7065	9.5097	97.0673	1.138	0.0000	0.0000
2024/10/09	2030	06/11/2025	9.54 Call	Bond Future	1956.8100	1.9568	2136.2100	2.1362	9.168	0.0000	0.0000
2024/10/09	2030	06/11/2025	9.54 Put	Bond Future	2217.3800	2.2174	2036.0400	2.0360	8.178	0.0000	0.0000
2024/10/09	2032	07/11/2024	9.75 Put	Bond Future	1125.2400	1.1252	885.8900	0.8859	21.271	0.0000	0.0000
2024/10/09	2032	07/11/2024	9.75 Call	Bond Future	472.1000	0.4721	615.6200	0.6156	30.400	0.0000	0.0000
2024/10/09	2032	07/11/2024	9.90 Put	Bond Future	754.5800	0.7546	572.5200	0.5725	24.127	0.0000	0.0000
2024/10/09	2032	07/11/2024	9.90 Call	Bond Future	835.5000	0.8355	1036.3100	1.0363	24.035	0.0000	0.0000
2024/10/09	2032	07/11/2024	10.60 Call	Bond Future	3493.6200	3.4936	3846.9100	3.8469	10.112	0.0000	0.0000
2024/10/09	2032	07/11/2024	10.60 Put	Bond Future	83.9300	0.0839	54.3500	0.0544	35.244	0.0000	0.0000
2024/10/09	2032	07/11/2024	9.86 Call	Bond Future	727.9500	0.7280	913.9100	0.9139	25.546	0.0000	0.0000
2024/10/09	2032	07/11/2024	9.86 Put	Bond Future	842.0500	0.8421	645.1400	0.6451	23.385	0.0000	0.0000
2024/10/09	2032	07/11/2024		Bond Future	9.8834	92.5381	9.8051	92.9209	0.793	0.0000	0.0000
2024/10/09	2032	07/11/2024	13.36 Call	Bond Future	15112.6400	15.1126	15495.5100	15.4955	2.533	0.0000	0.0000
2024/10/09	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	2032	07/11/2024	11.64 Put	Bond Future	2.0900	0.0021	1.1200	0.0011	46.411	0.0000	0.0000
2024/10/09	2032	07/11/2024	11.64 Call	Bond Future	8076.4000	8.0764	8458.3000	8.4583	4.729	0.0000	0.0000
2024/10/09	2032	07/11/2024	11.11 Put	Bond Future	13.9100	0.0139	8.1400	0.0081	41.481	0.0000	0.0000
2024/10/09	2032	07/11/2024	11.11 Call	Bond Future	5751.7600	5.7518	6128.8600	6.1289	6.556	0.0000	0.0000
2024/10/09	2032	07/11/2024	11.61 Put	Bond Future	2.3300	0.0023	1.2500	0.0013	46.352	0.0000	0.0000
2024/10/09	2032	07/11/2024	11.61 Call	Bond Future	7946.5900	7.9466	8328.3800	8.3284	4.804	0.0000	0.0000
2024/10/09	2032	07/11/2024	12.95 Call	Bond Future	13507.0200	13.5070	13889.8900	13.8899	2.835	0.0000	0.0000
2024/10/09	2032	07/11/2024	12.95 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	
2024/10/09	2032	07/11/2024	11.48 Call	Bond Future	7381.3800	7.3814	7762.5800	7.7626	5.164	0.0000	0.0000
2024/10/09	2032	07/11/2024	11.48 Put	Bond Future	3.6900	0.0037	2.0200	0.0020	45.257	0.0000	0.0000
2024/10/09	2032	07/11/2024	11.49 Call	Bond Future	7425.0000	7.4250	7806.2600	7.8063	5.135	0.0000	0.0000
2024/10/09	2032	07/11/2024	11.49 Put	Bond Future	3.5600	0.0036	1.9500	0.0020	45.225	0.0000	0.0000
2024/10/09	2032	07/11/2024	11.47 Call	Bond Future	7337.7200	7.3377	7718.8700	7.7189	5.194	0.0000	0.0000
2024/10/09	2032	07/11/2024	11.47 Put	Bond Future	3.8200	0.0038	2.1000	0.0021	45.026	0.0000	0.0000
2024/10/09	2032	06/02/2025		Bond Future	9.9588	94.4382	9.8765	94.8301	0.827	0.0000	0.0000
2024/10/09	2032	06/02/2025	11.72 Call	Bond Future	7960.3000	7.9603	8337.7000	8.3377	4.741	0.0000	0.0000
2024/10/09	2032	06/02/2025	11.72 Put	Bond Future	69.9500	0.0700	55.4300	0.0554	20.758	0.0000	0.0000
2024/10/09	2032	06/02/2025	9.42 Put	Bond Future	3110.9500	3.1110	2816.3400	2.8163	9.470	0.0000	0.0000
2024/10/09	2032	06/02/2025	9.42 Call	Bond Future	508.7700	0.5088	606.0800	0.6061	19.127	0.0000	0.0000
2024/10/09	2032	06/02/2025	9.92 Put	Bond Future	1588.2800	1.5883	1389.7000	1.3897	12.503	0.0000	0.0000
2024/10/09	2032	06/02/2025	9.92 Call	Bond Future	1403.7900	1.4038	1597.1300	1.5971	13.773	0.0000	0.0000
2024/10/09	2032	06/02/2025	10.61 Call	Bond Future	3546.4300	3.5464	3853.2900	3.8533	8.653	0.0000	0.0000
2024/10/09	2032	06/02/2025	10.61 Put	Bond Future	522.6100	0.5226	437.5500	0.4376	16.276	0.0000	0.0000
2024/10/09	2032	08/05/2025	9.42 Put	Bond Future	3795.4400	3.7954	3509.2200	3.5092	7.541	0.0000	0.0000
2024/10/09	2032	08/05/2025	9.42 Call	Bond Future	828.8300	0.8288	943.7800	0.9438	13.869	0.0000	0.0000
2024/10/09	2032	08/05/2025	9.92 Put	Bond Future	2337.1000	2.3371	2123.3400	2.1233	9.146	0.0000	0.0000
2024/10/09	2032	08/05/2025	9.92 Call	Bond Future	1731.4400	1.7314	1918.8500	1.9189	10.824	0.0000	0.0000
2024/10/09	2032	08/05/2025	10.97 Call	Bond Future	4854.0000	4.8540	5167.1500	5.1672	6.451	0.0000	0.0000
2024/10/09	2032	08/05/2025	10.97 Put	Bond Future	740.5800	0.7406	652.5600	0.6526	11.885	0.0000	0.0000
2024/10/09	2032	08/05/2025		Bond Future	10.0509	92.1570	9.9641	92.5582	0.864	0.0000	0.0000
2024/10/09	2032	08/05/2025	10.91 Call	Bond Future	4645.3100	4.6453	4953.2600	4.9533	6.629	0.0000	0.0000
2024/10/09	2032	08/05/2025	10.91 Put	Bond Future	793.1400	0.7931	699.9200	0.6999	11.753	0.0000	0.0000
2024/10/09	2032	07/08/2025		Bond Future	10.1711	93.8929	10.0794	94.3036	0.902	0.0000	0.0000
2024/10/09	2032	07/08/2025	12.01 Call	Bond Future	8322.5800	8.3226	8676.3500	8.6764	4.251	0.0000	0.0000
2024/10/09	2032	07/08/2025	12.01 Put	Bond Future	561.0400	0.5610	504.1000	0.5041	10.149	0.0000	0.0000
2024/10/09	2032	06/11/2025		Bond Future	10.3120	91.4604	10.2150	91.8802	0.941	0.0000	0.0000
2024/10/09	2032	06/11/2025	10.42 Call	Bond Future	3255.3000	3.2553	3483.1900	3.4832	7.001	0.0000	0.0000
2024/10/09	2032	06/11/2025	10.42 Put	Bond Future	2790.8000	2.7908	2598.8500	2.5989	6.878	0.0000	0.0000
2024/10/09	2033	07/11/2024		Bond Future	126.8771	126.8771	126.3244	126.3244	0.436	0.0000	0.0000
2024/10/09	2033	06/02/2025		Bond Future	129.5135	129.5135	128.9509	128.9509	0.434	0.0000	0.0000
2024/10/09	2033	06/02/2025	124.94 Call	Bond Future	4573.4900	4.5735	4010.8700	4.0109	12.302	0.0000	0.0000
2024/10/09	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	2033	08/05/2025		Bond Future	130.6044	130.6044	130.0326	130.0326	0.438	0.0000	0.0000
2024/10/09	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	2033	08/05/2025	130.62 Put	Bond Future	15.5700	0.0156	587.4400	0.5874	3,672.897	0.0000	0.0000
2024/10/09	2033	07/08/2025		Bond Future	133.0997	133.0997	132.5194	132.5194	0.436	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	
2024/10/09	2033	07/08/2025	128.65 Call	Bond Future	4449.6600	4.4497	3869.4400	3.8694	13.040	0.0000	0.0000
2024/10/09	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	2033	06/11/2025		Bond Future	134.0337	134.0337	133.4448	133.4448	0.439	0.0000	0.0000
2024/10/09	2033	06/11/2025	133.14 Call	Bond Future	893.7100	0.8937	304.8000	0.3048	65.895	0.0000	0.0000
2024/10/09	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	2037	07/11/2024		Bond Future	10.8635	86.5927	10.8051	86.9391	0.537	0.0000	0.0000
2024/10/09	2037	07/11/2024	12.58 Call	Bond Future	9349.8600	9.3499	9696.0700	9.6961	3.703	0.0000	0.0000
2024/10/09	2037	07/11/2024	12.58 Put	Bond Future	0.4200	0.0004	0.2200	0.0002	47.619	0.0000	0.0000
2024/10/09	2037	07/11/2024	12.59 Call	Bond Future	9399.8500	9.3999	9746.0600	9.7461	3.683	0.0000	0.0000
2024/10/09	2037	07/11/2024	12.59 Put	Bond Future	0.4000	0.0004	0.2000	0.0002	50.000	0.0000	0.0000
2024/10/09	2037	07/11/2024	12.57 Call	Bond Future	9299.8400	9.2998	9646.0300	9.6460	3.723	0.0000	0.0000
2024/10/09	2037	07/11/2024	12.57 Put	Bond Future	0.4500	0.0005	0.2300	0.0002	48.889	0.0000	0.0000
2024/10/09	2037	06/02/2025		Bond Future	10.9522	84.1101	10.8915	84.4646	0.555	0.0000	0.0000
2024/10/09	2037	06/02/2025	12.76 Call	Bond Future	9751.3400	9.7513	10090.3600	10.0904	3.477	0.0000	0.0000
2024/10/09	2037	06/02/2025	12.76 Put	Bond Future	101.9700	0.1020	86.4200	0.0864	15.250	0.0000	0.0000
2024/10/09	2037	08/05/2025		Bond Future	11.0584	85.7855	10.9950	86.1485	0.573	0.0000	0.0000
2024/10/09	2037	08/05/2025	12.25 Call	Bond Future	7196.4500	7.1965	7492.6700	7.4927	4.116	0.0000	0.0000
2024/10/09	2037	08/05/2025	12.25 Put	Bond Future	762.7600	0.7628	695.9100	0.6959	8.764	0.0000	0.0000
2024/10/09	2037	08/05/2025	12.55 Put	Bond Future	553.6800	0.5537	502.9300	0.5029	9.166	0.0000	0.0000
2024/10/09	2037	08/05/2025	12.55 Call	Bond Future	8495.8600	8.4959	8808.1800	8.8082	3.676	0.0000	0.0000
2024/10/09	2037	08/05/2025	13.30 Put	Bond Future	221.0700	0.2211	198.0200	0.1980	10.427	0.0000	0.0000
2024/10/09	2037	08/05/2025	13.30 Call	Bond Future	11753.9100	11.7539	12093.9300	12.0939	2.893	0.0000	0.0000
2024/10/09	2037	08/05/2025	13.35 Put	Bond Future	204.8800	0.2049	183.2600	0.1833	10.553	0.0000	0.0000
2024/10/09	2037	08/05/2025	13.35 Call	Bond Future	11968.2800	11.9683	12309.7300	12.3097	2.853	0.0000	0.0000
2024/10/09	2037	07/08/2025		Bond Future	11.1876	83.1412	11.1214	83.5129	0.592	0.0000	0.0000
2024/10/09	2037	07/08/2025	13.01 Call	Bond Future	10129.3900	10.1294	10446.0200	10.4460	3.126	0.0000	0.0000
2024/10/09	2037	07/08/2025	13.01 Put	Bond Future	760.7200	0.7607	705.6400	0.7056	7.241	0.0000	0.0000
2024/10/09	2037	07/08/2025	12.17 Call	Bond Future	6750.6900	6.7507	7024.0700	7.0241	4.050	0.0000	0.0000
2024/10/09	2037	07/08/2025	12.17 Put	Bond Future	1503.4300	1.5034	1405.1000	1.4051	6.540	0.0000	0.0000
2024/10/09	2037	07/08/2025	11.42 Call	Bond Future	4036.8900	4.0369	4250.4800	4.2505	5.291	0.0000	0.0000
2024/10/09	2037	07/08/2025	11.42 Put	Bond Future	2751.7100	2.7517	2593.5900	2.5936	5.746	0.0000	0.0000
2024/10/09	2037	07/08/2025	10.55 Put	Bond Future	5377.7800	5.3778	5131.2700	5.1313	4.584	0.0000	0.0000
2024/10/09	2037	07/08/2025	10.55 Call	Bond Future	1702.8000	1.7028	1828.0000	1.8280	7.353	0.0000	0.0000
2024/10/09	2037	07/08/2025	11.82 Call	Bond Future	5428.7300	5.4287	5676.8400	5.6768	4.570	0.0000	0.0000
2024/10/09	2037	07/08/2025	11.82 Put	Bond Future	1995.8900	1.9959	1872.2900	1.8723	6.193	0.0000	0.0000
2024/10/09	2037	07/08/2025	11.07 Call	Bond Future	2964.4400	2.9644	3143.6400	3.1436	6.045	0.0000	0.0000
2024/10/09	2037	07/08/2025	11.07 Put	Bond Future	3625.8300	3.6258	3433.3200	3.4333	5.309	0.0000	0.0000
2024/10/09	2037	07/08/2025	10.34 Put	Bond Future	6248.8800	6.2489	5981.4600	5.9815	4.279	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	
2024/10/09	2037	07/08/2025	10.34 Call	Bond Future	1314.0600	1.3141	1418.3500	1.4184	7.936	0.0000	0.0000
2024/10/09	2037	07/08/2025	10.64 Put	Bond Future	5031.4000	5.0314	4794.1100	4.7941	4.716	0.0000	0.0000
2024/10/09	2037	07/08/2025	10.64 Call	Bond Future	1888.6900	1.8887	2023.1100	2.0231	7.117	0.0000	0.0000
2024/10/09	2037	06/11/2025		Bond Future	11.3223	84.6678	11.2531	85.0478	0.611	0.0000	0.0000
2024/10/09	2037	06/11/2025	11.63 Call	Bond Future	4938.9400	4.9389	5160.2900	5.1603	4.482	0.0000	0.0000
2024/10/09	2037	06/11/2025	11.63 Put	Bond Future	3277.8800	3.2779	3119.2300	3.1192	4.840	0.0000	0.0000
2024/10/09	2038	07/11/2024		Bond Future	138.7794	138.7794	138.7977	138.7977	0.013	0.0000	0.0000
2024/10/09	2038	06/02/2025		Bond Future	139.5565	139.5565	139.5770	139.5770	0.015	0.0000	0.0000
2024/10/09	2038	06/02/2025	135.23 Call	Bond Future	4326.4700	4.3265	4346.9500	4.3470	0.473	0.0000	0.0000
2024/10/09	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	2038	08/05/2025		Bond Future	142.3722	142.3722	142.3953	142.3953	0.016	0.0000	0.0000
2024/10/09	2038	08/05/2025	139.68 Call	Bond Future	2692.1700	2.6922	2715.2700	2.7153	0.858	0.0000	0.0000
2024/10/09	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	2038	07/08/2025		Bond Future	142.9414	142.9414	142.9678	142.9678	0.018	0.0000	0.0000
2024/10/09	2038	07/08/2025	139.56 Call	Bond Future	3381.3700	3.3814	3407.7500	3.4078	0.780	0.0000	0.0000
2024/10/09	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	2038	06/11/2025		Bond Future	145.6089	145.6089	145.6383	145.6383	0.020	0.0000	0.0000
2024/10/09	2038	06/11/2025	143.88 Call	Bond Future	1728.9400	1.7289	1758.2700	1.7583	1.696	0.0000	0.0000
2024/10/09	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	2040	07/11/2024	12.10 Put	Bond Future	19.7600	0.0198	13.5500	0.0136	31.427	0.0000	0.0000
2024/10/09	2040	07/11/2024	12.10 Call	Bond Future	6065.2600	6.0653	6337.1300	6.3371	4.482	0.0000	0.0000
2024/10/09	2040	07/11/2024	12.60 Call	Bond Future	8836.7400	8.8367	9114.1800	9.1142	3.140	0.0000	0.0000
2024/10/09	2040	07/11/2024	12.60 Put	Bond Future	1.6200	0.0016	0.9800	0.0010	39.506	0.0000	0.0000
2024/10/09	2040	07/11/2024	13.15 Call	Bond Future	11730.5200	11.7305	12008.5700	12.0086	2.370	0.0000	0.0000
2024/10/09	2040	07/11/2024	13.15 Put	Bond Future	0.0700	0.0001	0.0400	0.0000	42.857	0.0000	0.0000
2024/10/09	2040	07/11/2024		Bond Future	11.1041	87.2237	11.0609	87.5018	0.389	0.0000	0.0000
2024/10/09	2040	07/11/2024	12.85 Call	Bond Future	10173.3900	10.1734	10451.2800	10.4513	2.732	0.0000	0.0000
2024/10/09	2040	07/11/2024	12.85 Put	Bond Future	0.4400	0.0004	0.2500	0.0003	43.182	0.0000	0.0000
2024/10/09	2040	07/11/2024	12.86 Call	Bond Future	10226.1100	10.2261	10504.0200	10.5040	2.718	0.0000	0.0000
2024/10/09	2040	07/11/2024	12.86 Put	Bond Future	0.4100	0.0004	0.2400	0.0002	41.463	0.0000	0.0000
2024/10/09	2040	07/11/2024	12.84 Call	Bond Future	10120.6000	10.1206	10398.4800	10.3985	2.746	0.0000	0.0000
2024/10/09	2040	07/11/2024	12.84 Put	Bond Future	0.4600	0.0005	0.2600	0.0003	43.478	0.0000	0.0000
2024/10/09	2040	06/02/2025		Bond Future	11.1943	84.5035	11.1493	84.7884	0.402	0.0000	0.0000
2024/10/09	2040	06/02/2025	12.95 Call	Bond Future	10203.1000	10.2031	10473.2500	10.4733	2.648	0.0000	0.0000
2024/10/09	2040	06/02/2025	12.95 Put	Bond Future	124.9800	0.1250	110.2400	0.1102	11.794	0.0000	0.0000
2024/10/09	2040	06/02/2025	11.00 Put	Bond Future	2692.9500	2.6930	2521.0700	2.5211	6.383	0.0000	0.0000
2024/10/09	2040	06/02/2025	11.00 Call	Bond Future	1451.6400	1.4516	1564.6500	1.5647	7.785	0.0000	0.0000
2024/10/09	2040	06/02/2025	11.70 Call	Bond Future	4068.2200	4.0682	4270.3600	4.2704	4.969	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	
2024/10/09	2040	06/02/2025	11.70 Put	Bond Future	960.8500	0.9609	878.1000	0.8781	8.612	0.0000	0.0000
2024/10/09	2040	06/02/2025	12.20 Call	Bond Future	6442.8100	6.4428	6684.5400	6.6845	3.752	0.0000	0.0000
2024/10/09	2040	06/02/2025	12.20 Put	Bond Future	431.2000	0.4312	388.0400	0.3880	10.009	0.0000	0.0000
2024/10/09	2040	08/05/2025	13.43 Put	Bond Future	293.7900	0.2938	270.9700	0.2710	7.767	0.0000	0.0000
2024/10/09	2040	08/05/2025	13.43 Call	Bond Future	12097.0000	12.0970	12366.1300	12.3661	2.225	0.0000	0.0000
2024/10/09	2040	08/05/2025		Bond Future	11.3002	86.1866	11.2534	86.4785	0.415	0.0000	0.0000
2024/10/09	2040	08/05/2025	12.63 Call	Bond Future	8409.1000	8.4091	8651.8300	8.6518	2.887	0.0000	0.0000
2024/10/09	2040	08/05/2025	12.63 Put	Bond Future	722.0400	0.7220	672.8200	0.6728	6.817	0.0000	0.0000
2024/10/09	2040	08/05/2025	12.75 Put	Bond Future	636.7400	0.6367	592.5300	0.5925	6.943	0.0000	0.0000
2024/10/09	2040	08/05/2025	12.75 Call	Bond Future	8964.0800	8.9641	9211.8200	9.2118	2.764	0.0000	0.0000
2024/10/09	2040	08/05/2025	13.50 Put	Bond Future	265.3600	0.2654	244.3900	0.2444	7.902	0.0000	0.0000
2024/10/09	2040	08/05/2025	13.50 Call	Bond Future	12412.2100	12.4122	12683.1900	12.6832	2.183	0.0000	0.0000
2024/10/09	2040	07/08/2025		Bond Future	11.4275	83.2990	11.3785	83.5983	0.429	0.0000	0.0000
2024/10/09	2040	07/08/2025	13.29 Call	Bond Future	11136.0600	11.1361	11389.2700	11.3893	2.274	0.0000	0.0000
2024/10/09	2040	07/08/2025	13.29 Put	Bond Future	859.2600	0.8593	813.1700	0.8132	5.364	0.0000	0.0000
2024/10/09	2040	06/11/2025		Bond Future	11.5590	84.8279	11.5079	85.1342	0.442	0.0000	0.0000
2024/10/09	2040	06/11/2025	11.84 Call	Bond Future	5293.8000	5.2938	5469.1300	5.4691	3.312	0.0000	0.0000
2024/10/09	2040	06/11/2025	11.84 Put	Bond Future	3639.4200	3.6394	3508.4900	3.5085	3.598	0.0000	0.0000
2024/10/09	2044	07/11/2024	12.25 Call	Bond Future	6479.1400	6.4791	6793.2200	6.7932	4.848	0.0000	0.0000
2024/10/09	2044	07/11/2024	12.25 Put	Bond Future	14.1300	0.0141	9.1600	0.0092	35.173	0.0000	0.0000
2024/10/09	2044	07/11/2024	12.00 Call	Bond Future	5046.0700	5.0461	5350.8900	5.3509	6.041	0.0000	0.0000
2024/10/09	2044	07/11/2024	12.00 Put	Bond Future	46.0600	0.0461	31.8300	0.0318	30.894	0.0000	0.0000
2024/10/09	2044	07/11/2024	12.50 Call	Bond Future	7887.9200	7.8879	8205.3900	8.2054	4.025	0.0000	0.0000
2024/10/09	2044	07/11/2024	12.50 Put	Bond Future	4.0300	0.0040	2.4500	0.0025	39.206	0.0000	0.0000
2024/10/09	2044	07/11/2024		Bond Future	11.2030	83.2427	11.1549	83.5617	0.430	0.0000	0.0000
2024/10/09	2044	07/11/2024	12.91 Call	Bond Future	10116.0700	10.1161	10434.9000	10.4349	3.152	0.0000	0.0000
2024/10/09	2044	07/11/2024	12.91 Put	Bond Future	0.4800	0.0005	0.2600	0.0003	45.833	0.0000	0.0000
2024/10/09	2044	07/11/2024	12.92 Call	Bond Future	10169.0400	10.1690	10487.8900	10.4879	3.135	0.0000	0.0000
2024/10/09	2044	07/11/2024	12.92 Put	Bond Future	0.4500	0.0005	0.2500	0.0003	44.444	0.0000	0.0000
2024/10/09	2044	07/11/2024	12.90 Call	Bond Future	10063.0200	10.0630	10381.8500	10.3819	3.168	0.0000	0.0000
2024/10/09	2044	07/11/2024	12.90 Put	Bond Future	0.5000	0.0005	0.2800	0.0003	44.000	0.0000	0.0000
2024/10/09	2044	06/02/2025		Bond Future	11.2895	80.5659	11.2395	80.8926	0.443	0.0000	0.0000
2024/10/09	2044	06/02/2025	13.02 Call	Bond Future	10252.3400	10.2523	10560.8300	10.5608	3.009	0.0000	0.0000
2024/10/09	2044	06/02/2025	13.02 Put	Bond Future	145.5300	0.1455	127.3200	0.1273	12.513	0.0000	0.0000
2024/10/09	2044	06/02/2025	13.75 Call	Bond Future	13786.1100	13.7861	14107.9200	14.1079	2.334	0.0000	0.0000
2024/10/09	2044	06/02/2025	13.75 Put	Bond Future	32.5100	0.0325	27.6200	0.0276	15.042	0.0000	0.0000
2024/10/09	2044	06/02/2025	12.50 Put	Bond Future	333.9900	0.3340	296.2600	0.2963	11.297	0.0000	0.0000
2024/10/09	2044	06/02/2025	12.50 Call	Bond Future	7633.9200	7.6339	7922.8900	7.9229	3.785	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
2024/10/09	2044	06/02/2025	12.00 Put	Bond Future		738.3000	0.7383	664.9900	0.6650	9.930	0.0000	0.0000
2024/10/09	2044	06/02/2025	12.00 Call	Bond Future		5159.8300	5.1598	5413.2200	5.4132	4.911	0.0000	0.0000
2024/10/09	2044	08/05/2025	Call	Bond Future		18.7100	0.0187	21.3900	0.0214	14.324	0.0000	0.0000
2024/10/09	2044	08/05/2025	Put	Bond Future		17848.1200	17.8481	17516.2900	17.5163	1.859	0.0000	0.0000
2024/10/09	2044	08/05/2025	12.40 Call	Bond Future		7147.4600	7.1475	7407.2400	7.4072	3.635	0.0000	0.0000
2024/10/09	2044	08/05/2025	12.40 Put	Bond Future		1070.8900	1.0709	996.1600	0.9962	6.978	0.0000	0.0000
2024/10/09	2044	08/05/2025	11.65 Call	Bond Future		3944.8300	3.9448	4142.3100	4.1423	5.006	0.0000	0.0000
2024/10/09	2044	08/05/2025	11.65 Put	Bond Future		2305.8400	2.3058	2168.8100	2.1688	5.943	0.0000	0.0000
2024/10/09	2044	08/05/2025	10.92 Put	Bond Future		4701.1100	4.7011	4480.0600	4.4801	4.702	0.0000	0.0000
2024/10/09	2044	08/05/2025	10.92 Call	Bond Future		1590.7600	1.5908	1704.2200	1.7042	7.132	0.0000	0.0000
2024/10/09	2044	08/05/2025		Bond Future		11.3902	82.1706	11.3382	82.5051	0.456	0.0000	0.0000
2024/10/09	2044	08/05/2025	12.72 Call	Bond Future		8616.7500	8.6168	8894.5600	8.8946	3.224	0.0000	0.0000
2024/10/09	2044	08/05/2025	12.72 Put	Bond Future		770.9800	0.7710	714.2800	0.7143	7.354	0.0000	0.0000
2024/10/09	2044	07/08/2025		Bond Future		11.5103	79.3326	11.4561	79.6751	0.471	0.0000	0.0000
2024/10/09	2044	07/08/2025	13.34 Call	Bond Future		11185.6700	11.1857	11475.5000	11.4755	2.591	0.0000	0.0000
2024/10/09	2044	07/08/2025	13.34 Put	Bond Future		891.0800	0.8911	838.3800	0.8384	5.914	0.0000	0.0000
2024/10/09	2044	06/11/2025		Bond Future		11.6338	80.7885	11.5774	81.1388	0.485	0.0000	0.0000
2024/10/09	2044	06/11/2025	11.88 Call	Bond Future		5369.9200	5.3699	5569.4500	5.5695	3.716	0.0000	0.0000
2024/10/09	2044	06/11/2025	11.88 Put	Bond Future		3870.2000	3.8702	3719.4400	3.7194	3.895	0.0000	0.0000
2024/10/09	2046	07/11/2024		Bond Future		119.1982	119.1982	119.2147	119.2147	0.014	0.0000	0.0000
2024/10/09	2046	06/02/2025		Bond Future		121.6749	121.6749	121.6932	121.6932	0.015	0.0000	0.0000
2024/10/09	2046	06/02/2025	114.01 Call	Bond Future		7664.8500	7.6649	7683.2000	7.6832	0.239	0.0000	0.0000
2024/10/09	2046	06/02/2025	114.01 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	2046	08/05/2025		Bond Future		121.8935	121.8935	121.9141	121.9141	0.017	0.0000	0.0000
2024/10/09	2046	08/05/2025	121.97 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	2046	08/05/2025	121.97 Put	Bond Future		76.5100	0.0765	55.9400	0.0559	26.885	0.0000	0.0000
2024/10/09	2046	07/08/2025		Bond Future		124.2211	124.2211	124.2445	124.2445	0.019	0.0000	0.0000
2024/10/09	2046	07/08/2025	118.69 Call	Bond Future		5531.0500	5.5311	5554.5300	5.5545	0.425	0.0000	0.0000
2024/10/09	2046	07/08/2025	118.69 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	2046	06/11/2025		Bond Future		124.2604	124.2604	124.2864	124.2864	0.021	0.0000	0.0000
2024/10/09	2046	06/11/2025	125.41 Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	2046	06/11/2025	125.41 Put	Bond Future		1149.6300	1.1496	1123.5800	1.1236	2.266	0.0000	0.0000
2024/10/09	2050	07/11/2024		Bond Future		120.8267	120.8267	120.8429	120.8429	0.013	0.0000	0.0000
2024/10/09	2050	06/02/2025		Bond Future		120.9900	120.9900	121.0080	121.0080	0.015	0.0000	0.0000
2024/10/09	2050	06/02/2025	115.60 Call	Bond Future		5389.9600	5.3900	5408.0100	5.4080	0.335	0.0000	0.0000
2024/10/09	2050	06/02/2025	115.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	2050	08/05/2025		Bond Future		123.4312	123.4312	123.4515	123.4515	0.016	0.0000	0.0000
2024/10/09	2050	08/05/2025	121.16 Call	Bond Future		2271.1800	2.2712	2291.5300	2.2915	0.896	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
2024/10/09	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/10/09	2050	07/08/2025		Bond Future	123.3933	123.3933	123.4164	123.4164	0.019	0.0000
2024/10/09	2050	07/08/2025	119.89 Call	Bond Future	3503.2900	3.5033	3526.3600	3.5264	0.659	0.0000
2024/10/09	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/09	2050	06/11/2025		Bond Future	125.6957	125.6957	125.7215	125.7215	0.021	0.0000
2024/10/09	2050	06/11/2025	124.42 Call	Bond Future	1275.6500	1.2757	1301.4700	1.3015	2.024	0.0000
2024/10/09	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/09	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/09	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/09	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/09	AL37	07/11/2024		Index Future	1043.4810	1043.4810	1043.2460	1043.2460	0.023	0.0000
2024/10/09	AL37	06/02/2025		Index Future	1064.9150	1064.9150	1064.6800	1064.6800	0.022	0.0000
2024/10/09	AL37	08/05/2025		Index Future	1086.1700	1086.1700	1085.9360	1085.9360	0.022	0.0000
2024/10/09	AL37	07/08/2025		Index Future	1106.7020	1106.7020	1106.4700	1106.4700	0.021	0.0000
2024/10/09	AL37	06/11/2025		Index Future	1127.1640	1127.1640	1126.9340	1126.9340	0.020	0.0000
2024/10/09	AL7T	07/11/2024		Index Future	1251.7440	1251.7440	1251.4620	1251.4620	0.023	0.0000
2024/10/09	AL7T	06/02/2025		Index Future	1277.4560	1277.4560	1277.1740	1277.1740	0.022	0.0000
2024/10/09	AL7T	08/05/2025		Index Future	1302.9540	1302.9540	1302.6720	1302.6720	0.022	0.0000
2024/10/09	AL7T	07/08/2025		Index Future	1327.5830	1327.5830	1327.3040	1327.3040	0.021	0.0000
2024/10/09	AL7T	06/11/2025		Index Future	1352.1290	1352.1290	1351.8520	1351.8520	0.020	0.0000
2024/10/09	ALBI	07/11/2024		Index Future	1081.3040	1081.3040	1081.0600	1081.0600	0.023	0.0000
2024/10/09	ALBI	06/02/2025		Index Future	1103.5150	1103.5150	1103.2710	1103.2710	0.022	0.0000
2024/10/09	ALBI	08/05/2025		Index Future	1125.5410	1125.5410	1125.2980	1125.2980	0.022	0.0000
2024/10/09	ALBI	07/08/2025		Index Future	1146.8170	1146.8170	1146.5760	1146.5760	0.021	0.0000
2024/10/09	ALBI	06/11/2025		Index Future	1168.0200	1168.0200	1167.7820	1167.7820	0.020	0.0000
2024/10/09	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/09	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/09	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/09	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/09	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/09	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/09	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	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	
2024/10/09	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/09	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/09	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/09	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/09	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/09	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/09	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/10/09	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/09	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/09	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/09	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/09	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/09	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/10/09	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/09	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/09	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/09	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/09	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/09	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/09	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/09	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/09	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/09	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/09	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/09	ES33	07/11/2024		Bond Future	11.0618	81.4118	11.0127	81.6482	0.444	0.0000	0.0000
2024/10/09	ES33	06/02/2025		Bond Future	11.1766	83.1034	11.1251	83.3457	0.461	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	
2024/10/09	ES33	06/02/2025	13.34 Call	Bond Future	9371.7900	9.3718	9614.1400	9.6141	2.586	0.0000	0.0000
2024/10/09	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	ES33	08/05/2025		Bond Future	11.3037	80.9802	11.2497	81.2287	0.478	0.0000	0.0000
2024/10/09	ES33	08/05/2025	12.73 Call	Bond Future	6208.1700	6.2082	6456.7400	6.4567	4.004	0.0000	0.0000
2024/10/09	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	ES33	07/08/2025		Bond Future	11.4569	82.5242	11.3999	82.7792	0.497	0.0000	0.0000
2024/10/09	ES33	07/08/2025	13.56 Call	Bond Future	8719.5500	8.7196	8974.5700	8.9746	2.925	0.0000	0.0000
2024/10/09	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	ES33	06/11/2025		Bond Future	11.6333	80.2657	11.5733	80.5269	0.516	0.0000	0.0000
2024/10/09	ES33	06/11/2025	12.01 Call	Bond Future	1615.4500	1.6155	1876.6500	1.8767	16.169	0.0000	0.0000
2024/10/09	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	ES42	07/11/2024		Bond Future	11.4414	78.3902	11.3929	78.6906	0.424	0.0000	0.0000
2024/10/09	ES42	06/02/2025		Bond Future	11.5366	80.0188	11.4862	80.3264	0.437	0.0000	0.0000
2024/10/09	ES42	06/02/2025	13.71 Call	Bond Future	11625.2800	11.6253	11932.9400	11.9329	2.646	0.0000	0.0000
2024/10/09	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	ES42	08/05/2025		Bond Future	11.6449	77.3661	11.5923	77.6813	0.451	0.0000	0.0000
2024/10/09	ES42	08/05/2025	13.25 Call	Bond Future	8735.1900	8.7352	9050.4100	9.0504	3.609	0.0000	0.0000
2024/10/09	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	ES42	07/08/2025		Bond Future	11.7690	78.8388	11.7142	79.1618	0.465	0.0000	0.0000
2024/10/09	ES42	07/08/2025	13.79 Call	Bond Future	10566.6400	10.5666	10889.6500	10.8897	3.057	0.0000	0.0000
2024/10/09	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	ES42	06/11/2025		Bond Future	11.9068	76.0415	11.8496	76.3719	0.480	0.0000	0.0000
2024/10/09	ES42	06/11/2025	12.39 Call	Bond Future	2707.6100	2.7076	3038.0200	3.0380	12.203	0.0000	0.0000
2024/10/09	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	GOVI	07/11/2024	948.79 Call	GOVI	1155930.0000	115.5930	1153530.0000	115.3530	0.208	0.0000	0.0000
2024/10/09	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	GOVI	07/11/2024	948.80 Call	GOVI	1155830.0000	115.5830	1153430.0000	115.3430	0.208	0.0000	0.0000
2024/10/09	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	GOVI	07/11/2024	948.78 Call	GOVI	1156030.0000	115.6030	1153630.0000	115.3630	0.208	0.0000	0.0000
2024/10/09	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	GOVI	07/11/2024		GOVI	1064.3830	1064.3830	1064.1430	1064.1430	0.023	0.0000	0.0000
2024/10/09	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	GOVI	06/02/2025		GOVI	1086.2470	1086.2470	1086.0070	1086.0070	0.022	0.0000	0.0000
2024/10/09	GOVI	06/02/2025	972.00 Call	GOVI	1142470.0000	114.2470	1140070.0000	114.0070	0.210	0.0000	0.0000
2024/10/09	GOVI	08/05/2025		GOVI	1107.9280	1107.9280	1107.6890	1107.6890	0.022	0.0000	0.0000
2024/10/09	GOVI	08/05/2025	1,022.00 Call	GOVI	859280.0000	85.9280	856890.0000	85.6890	0.278	0.0000	0.0000
2024/10/09	GOVI	08/05/2025	1,022.00 Put	GOVI	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	
2024/10/09	GOVI	07/08/2025		GOVI	1128.8700	1128.8700	1128.6340	1128.6340	0.021	0.0000	0.0000
2024/10/09	GOVI	07/08/2025	1,011. Call 00	GOVI	1178700.0000	117.8700	1176340.0000	117.6340	0.200	0.0000	0.0000
2024/10/09	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	GOVI	06/11/2025		GOVI	1149.7430	1149.7430	1149.5080	1149.5080	0.020	0.0000	0.0000
2024/10/09	GOVI	06/11/2025	1,112. Call 00	GOVI	377430.0000	37.7430	375080.0000	37.5080	0.623	0.0000	0.0000
2024/10/09	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/10/09	IGOV	07/11/2024		Index Future	368.7290	368.7290	368.6450	368.6450	0.023	0.0000	0.0000
2024/10/09	IGOV	06/02/2025		Index Future	376.3940	376.3940	376.3100	376.3100	0.022	0.0000	0.0000
2024/10/09	IGOV	08/05/2025		Index Future	383.9950	383.9950	383.9110	383.9110	0.022	0.0000	0.0000
2024/10/09	IGOV	07/08/2025		Index Future	391.3410	391.3410	391.2580	391.2580	0.021	0.0000	0.0000
2024/10/09	IGOV	06/11/2025		Index Future	398.6620	398.6620	398.5800	398.5800	0.021	0.0000	0.0000
2024/10/09	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/10/09	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/10/09	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/10/09	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/10/09	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/10/09	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/10/09	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/10/09	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/10/09	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/10/09	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/10/09	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/10/09	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/10/09	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/10/09	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/10/09	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/10/09	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/10/09	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/10/09	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/10/09	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/10/09	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	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	
2024/10/09	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/09	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/09	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/10/09	R035	07/11/2024	11.10 Call	Bond Future	3558.9000	3.5589	3925.4700	3.9255	10.300	0.0000	0.0000
2024/10/09	R035	07/11/2024	11.10 Put	Bond Future	86.3700	0.0864	55.6400	0.0556	35.579	0.0000	0.0000
2024/10/09	R035	07/11/2024	13.23 Call	Bond Future	14140.2100	14.1402	14537.5100	14.5375	2.810	0.0000	0.0000
2024/10/09	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	R035	07/11/2024	12.20 Put	Bond Future	0.2700	0.0003	0.1200	0.0001	55.556	0.0000	0.0000
2024/10/09	R035	07/11/2024	12.20 Call	Bond Future	9224.2900	9.2243	9621.4400	9.6214	4.305	0.0000	0.0000
2024/10/09	R035	07/11/2024		Bond Future	10.4832	91.7778	10.4147	92.1751	0.653	0.0000	0.0000
2024/10/09	R035	07/11/2024	12.18 Call	Bond Future	9124.5300	9.1245	9521.6700	9.5217	4.352	0.0000	0.0000
2024/10/09	R035	07/11/2024	12.18 Put	Bond Future	0.3000	0.0003	0.1400	0.0001	53.333	0.0000	0.0000
2024/10/09	R035	07/11/2024	12.19 Call	Bond Future	9174.4400	9.1744	9571.5800	9.5716	4.329	0.0000	0.0000
2024/10/09	R035	07/11/2024	12.19 Put	Bond Future	0.2900	0.0003	0.1300	0.0001	55.172	0.0000	0.0000
2024/10/09	R035	07/11/2024	12.17 Call	Bond Future	9074.5900	9.0746	9471.7200	9.4717	4.376	0.0000	0.0000
2024/10/09	R035	07/11/2024	12.17 Put	Bond Future	0.3200	0.0003	0.1500	0.0002	53.125	0.0000	0.0000
2024/10/09	R035	06/02/2025		Bond Future	10.5718	93.6622	10.5002	94.0689	0.677	0.0000	0.0000
2024/10/09	R035	06/02/2025	12.41 Call	Bond Future	9736.4600	9.7365	10126.4800	10.1265	4.006	0.0000	0.0000
2024/10/09	R035	06/02/2025	12.41 Put	Bond Future	95.3300	0.0953	78.6600	0.0787	17.487	0.0000	0.0000
2024/10/09	R035	06/02/2025	11.30 Call	Bond Future	4614.4200	4.6144	4936.0600	4.9361	6.970	0.0000	0.0000
2024/10/09	R035	06/02/2025	11.30 Put	Bond Future	614.4200	0.6144	529.3700	0.5294	13.842	0.0000	0.0000
2024/10/09	R035	06/02/2025	10.65 Call	Bond Future	2101.8500	2.1019	2323.7700	2.3238	10.558	0.0000	0.0000
2024/10/09	R035	06/02/2025	10.65 Put	Bond Future	1660.0900	1.6601	1475.3200	1.4753	11.130	0.0000	0.0000
2024/10/09	R035	06/02/2025	10.34 Put	Bond Future	2548.3600	2.5484	2301.7300	2.3017	9.678	0.0000	0.0000
2024/10/09	R035	06/02/2025	10.34 Call	Bond Future	1222.2900	1.2223	1382.3500	1.3824	13.095	0.0000	0.0000
2024/10/09	R035	06/02/2025	10.26 Put	Bond Future	2827.4800	2.8275	2564.6200	2.5646	9.297	0.0000	0.0000
2024/10/09	R035	06/02/2025	10.26 Call	Bond Future	1037.5200	1.0375	1181.3500	1.1814	13.863	0.0000	0.0000
2024/10/09	R035	08/05/2025	11.70 Call	Bond Future	6360.6200	6.3606	6689.7500	6.6898	5.174	0.0000	0.0000
2024/10/09	R035	08/05/2025	11.70 Put	Bond Future	874.8200	0.8748	787.7000	0.7877	9.959	0.0000	0.0000
2024/10/09	R035	08/05/2025	10.95 Call	Bond Future	3473.7800	3.4738	3725.3800	3.7254	7.243	0.0000	0.0000
2024/10/09	R035	08/05/2025	10.95 Put	Bond Future	1928.2700	1.9283	1763.6200	1.7636	8.539	0.0000	0.0000
2024/10/09	R035	08/05/2025	10.44 Put	Bond Future	3203.3400	3.2033	2966.9200	2.9669	7.380	0.0000	0.0000
2024/10/09	R035	08/05/2025	10.44 Call	Bond Future	1924.9800	1.9250	2104.8100	2.1048	9.342	0.0000	0.0000
2024/10/09	R035	08/05/2025	13.35 Call	Bond Future	13437.2100	13.4372	13840.3500	13.8404	3.000	0.0000	0.0000
2024/10/09	R035	08/05/2025	13.35 Put	Bond Future	96.0800	0.0961	82.9700	0.0830	13.645	0.0000	0.0000
2024/10/09	R035	08/05/2025	12.70 Call	Bond Future	10646.1800	10.6462	11030.3700	11.0304	3.609	0.0000	0.0000
2024/10/09	R035	08/05/2025	12.70 Put	Bond Future	273.2500	0.2733	241.1900	0.2412	11.733	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	
2024/10/09	R035	08/05/2025	11.46 Put	Bond Future	1132.1100	1.1321	1024.1900	1.0242	9.533	0.0000	0.0000
2024/10/09	R035	08/05/2025	11.46 Call	Bond Future	5383.6600	5.3837	5691.9900	5.6920	5.727	0.0000	0.0000
2024/10/09	R035	08/05/2025		Bond Future	10.6682	91.0189	10.5934	91.4352	0.701	0.0000	0.0000
2024/10/09	R035	08/05/2025	11.78 Call	Bond Future	6694.1800	6.6942	7029.4400	7.0294	5.008	0.0000	0.0000
2024/10/09	R035	08/05/2025	11.78 Put	Bond Future	802.3900	0.8024	721.4000	0.7214	10.094	0.0000	0.0000
2024/10/09	R035	07/08/2025		Bond Future	10.7884	92.7339	10.7100	93.1599	0.726	0.0000	0.0000
2024/10/09	R035	07/08/2025	12.65 Call	Bond Future	10061.3500	10.0614	10427.2500	10.4273	3.637	0.0000	0.0000
2024/10/09	R035	07/08/2025	12.65 Put	Bond Future	699.2000	0.6992	639.0900	0.6391	8.597	0.0000	0.0000
2024/10/09	R035	06/11/2025		Bond Future	10.9277	89.9355	10.8456	90.3709	0.751	0.0000	0.0000
2024/10/09	R035	06/11/2025	11.20 Call	Bond Future	4546.4800	4.5465	4798.3300	4.7983	5.539	0.0000	0.0000
2024/10/09	R035	06/11/2025	11.20 Put	Bond Future	3121.9800	3.1220	2938.4400	2.9384	5.879	0.0000	0.0000
2024/10/09	R053	07/11/2024		Bond Future	11.1218	105.6596	11.0991	105.8627	0.205	0.0000	0.0000
2024/10/09	R053	07/11/2024	12.80 Call	Bond Future	13228.0900	13.2281	13430.8600	13.4309	1.533	0.0000	0.0000
2024/10/09	R053	07/11/2024	12.80 Put	Bond Future	1.0900	0.0011	0.7400	0.0007	32.110	0.0000	0.0000
2024/10/09	R053	07/11/2024	12.81 Call	Bond Future	13297.5900	13.2976	13500.3900	13.5004	1.525	0.0000	0.0000
2024/10/09	R053	07/11/2024	12.81 Put	Bond Future	1.0300	0.0010	0.7100	0.0007	31.068	0.0000	0.0000
2024/10/09	R053	07/11/2024	12.79 Call	Bond Future	13158.4900	13.1585	13361.2500	13.3613	1.541	0.0000	0.0000
2024/10/09	R053	07/11/2024	12.79 Put	Bond Future	1.1400	0.0011	0.7800	0.0008	31.579	0.0000	0.0000
2024/10/09	R053	06/02/2025		Bond Future	11.2042	107.8291	11.1805	108.0377	0.212	0.0000	0.0000
2024/10/09	R053	06/02/2025	12.94 Call	Bond Future	13645.3100	13.6453	13839.8700	13.8399	1.426	0.0000	0.0000
2024/10/09	R053	06/02/2025	12.94 Put	Bond Future	196.4700	0.1965	182.4500	0.1825	7.136	0.0000	0.0000
2024/10/09	R053	08/05/2025		Bond Future	11.2963	104.1112	11.2716	104.3256	0.219	0.0000	0.0000
2024/10/09	R053	08/05/2025	12.64 Call	Bond Future	11547.9400	11.5479	11722.7600	11.7228	1.514	0.0000	0.0000
2024/10/09	R053	08/05/2025	12.64 Put	Bond Future	1003.9500	1.0040	964.4300	0.9644	3.936	0.0000	0.0000
2024/10/09	R053	07/08/2025		Bond Future	11.4041	106.0709	11.3782	106.2916	0.227	0.0000	0.0000
2024/10/09	R053	07/08/2025	13.17 Call	Bond Future	14477.7100	14.4777	14659.6100	14.6596	1.256	0.0000	0.0000
2024/10/09	R053	07/08/2025	13.17 Put	Bond Future	1240.9100	1.2409	1202.1300	1.2021	3.125	0.0000	0.0000
2024/10/09	R053	06/11/2025		Bond Future	11.5228	102.1585	11.4957	102.3851	0.235	0.0000	0.0000
2024/10/09	R053	06/11/2025	11.76 Call	Bond Future	6716.7600	6.7168	6842.1400	6.8421	1.867	0.0000	0.0000
2024/10/09	R053	06/11/2025	11.76 Put	Bond Future	4772.5200	4.7725	4671.3500	4.6714	2.120	0.0000	0.0000
2024/10/09	R186	07/11/2024		Bond Future	8.2045	108.4729	8.1532	108.5731	0.625	0.0000	0.0000
2024/10/09	R186	07/11/2024	9.14 Call	Bond Future	1811.3700	1.8114	1910.2700	1.9103	5.460	0.0000	0.0000
2024/10/09	R186	07/11/2024	9.14 Put	Bond Future	3.3300	0.0033	2.0100	0.0020	39.640	0.0000	0.0000
2024/10/09	R186	07/11/2024	9.15 Call	Bond Future	1830.3000	1.8303	1929.2600	1.9293	5.407	0.0000	0.0000
2024/10/09	R186	07/11/2024	9.15 Put	Bond Future	3.1600	0.0032	1.9000	0.0019	39.873	0.0000	0.0000
2024/10/09	R186	07/11/2024	9.13 Call	Bond Future	1792.4500	1.7925	1891.2800	1.8913	5.514	0.0000	0.0000
2024/10/09	R186	07/11/2024	9.13 Put	Bond Future	3.5200	0.0035	2.1300	0.0021	39.489	0.0000	0.0000
2024/10/09	R186	06/02/2025		Bond Future	8.1880	105.3882	8.1284	105.4918	0.728	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
2024/10/09	R186	06/02/2025	9.03 Call	Bond Future		1587.6400	1.5876	1673.1900	1.6732	5.389	0.0000	0.0000
2024/10/09	R186	06/02/2025	9.03 Put	Bond Future		138.5400	0.1385	120.4400	0.1204	13.065	0.0000	0.0000
2024/10/09	R186	08/05/2025		Bond Future		8.2113	107.4886	8.1403	107.5961	0.864	0.0000	0.0000
2024/10/09	R186	08/05/2025	8.47 Call	Bond Future		881.1300	0.8811	944.9000	0.9449	7.237	0.0000	0.0000
2024/10/09	R186	08/05/2025	8.47 Put	Bond Future		490.5700	0.4906	446.9100	0.4469	8.900	0.0000	0.0000
2024/10/09	R186	07/08/2025		Bond Future		8.3280	104.2054	8.2413	104.3170	1.042	0.0000	0.0000
2024/10/09	R186	07/08/2025	9.68 Call	Bond Future		1890.8200	1.8908	1983.3600	1.9834	4.894	0.0000	0.0000
2024/10/09	R186	07/08/2025	9.68 Put	Bond Future		172.6000	0.1726	153.4600	0.1535	11.089	0.0000	0.0000
2024/10/09	R186	07/08/2025	10.25 Call	Bond Future		2508.9700	2.5090	2610.6100	2.6106	4.051	0.0000	0.0000
2024/10/09	R186	07/08/2025	10.25 Put	Bond Future		78.4000	0.0784	68.3600	0.0684	12.806	0.0000	0.0000
2024/10/09	R186	07/08/2025	9.22 Put	Bond Future		299.0200	0.2990	269.6100	0.2696	9.835	0.0000	0.0000
2024/10/09	R186	07/08/2025	9.22 Call	Bond Future		1437.1700	1.4372	1519.4400	1.5194	5.724	0.0000	0.0000
2024/10/09	R186	06/11/2025		Bond Future		8.5359	106.1212	8.4265	106.2368	1.282	0.0000	0.0000
2024/10/09	R186	06/11/2025	8.13 Call	Bond Future		394.5500	0.3946	440.3500	0.4404	11.608	0.0000	0.0000
2024/10/09	R186	06/11/2025	8.13 Put	Bond Future		824.2300	0.8242	754.4300	0.7544	8.469	0.0000	0.0000
2024/10/09	R202	07/11/2024		Bond Future		269.3628	269.3628	269.8052	269.8052	0.164	0.0000	0.0000
2024/10/09	R202	06/02/2025		Bond Future		269.7677	269.7677	270.2229	270.2229	0.169	0.0000	0.0000
2024/10/09	R202	06/02/2025	266.79 Call	Bond Future		2977.7000	2.9777	3432.9200	3.4329	15.288	0.0000	0.0000
2024/10/09	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	R202	08/05/2025		Bond Future		275.2114	275.2114	275.6802	275.6802	0.170	0.0000	0.0000
2024/10/09	R202	08/05/2025	272.31 Call	Bond Future		2901.4100	2.9014	3370.2200	3.3702	16.158	0.0000	0.0000
2024/10/09	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	R202	07/08/2025		Bond Future		275.1730	275.1730	275.6563	275.6563	0.176	0.0000	0.0000
2024/10/09	R202	07/08/2025	271.60 Call	Bond Future		3573.0300	3.5730	4056.2800	4.0563	13.525	0.0000	0.0000
2024/10/09	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	R202	06/11/2025		Bond Future		280.3090	280.3090	280.8061	280.8061	0.177	0.0000	0.0000
2024/10/09	R202	06/11/2025	275.64 Call	Bond Future		4669.0300	4.6690	5166.1300	5.1661	10.647	0.0000	0.0000
2024/10/09	R202	06/11/2025	275.64 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	R209	07/11/2024	10.55 Put	Bond Future		1051.8200	1.0518	900.1800	0.9002	14.417	0.0000	0.0000
2024/10/09	R209	07/11/2024	10.55 Call	Bond Future		630.2300	0.6302	728.5300	0.7285	15.597	0.0000	0.0000
2024/10/09	R209	07/11/2024	11.00 Call	Bond Future		2119.2000	2.1192	2316.5400	2.3165	9.312	0.0000	0.0000
2024/10/09	R209	07/11/2024	11.00 Put	Bond Future		233.0600	0.2331	180.4600	0.1805	22.569	0.0000	0.0000
2024/10/09	R209	07/11/2024		Bond Future		10.6308	72.1917	10.5828	72.4416	0.451	0.0000	0.0000
2024/10/09	R209	07/11/2024	12.22 Call	Bond Future		7660.2800	7.6603	7909.9500	7.9100	3.259	0.0000	0.0000
2024/10/09	R209	07/11/2024	12.22 Put	Bond Future		0.6200	0.0006	0.3500	0.0004	43.548	0.0000	0.0000
2024/10/09	R209	07/11/2024	12.23 Call	Bond Future		7704.8200	7.7048	7954.5100	7.9545	3.241	0.0000	0.0000
2024/10/09	R209	07/11/2024	12.23 Put	Bond Future		0.5800	0.0006	0.3300	0.0003	43.103	0.0000	0.0000
2024/10/09	R209	07/11/2024	12.21 Call	Bond Future		7615.6800	7.6157	7865.3400	7.8653	3.278	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	
2024/10/09	R209	07/11/2024	12.21 Put	Bond Future	0.6500	0.0007	0.3700	0.0004	43.077	0.0000	0.0000
2024/10/09	R209	06/02/2025		Bond Future	10.7108	73.6740	10.6609	73.9300	0.466	0.0000	0.0000
2024/10/09	R209	06/02/2025	12.44 Call	Bond Future	8262.4900	8.2625	8505.8900	8.5059	2.946	0.0000	0.0000
2024/10/09	R209	06/02/2025	12.44 Put	Bond Future	96.4400	0.0964	83.8600	0.0839	13.044	0.0000	0.0000
2024/10/09	R209	08/05/2025		Bond Future	10.8025	71.9883	10.7506	72.2505	0.481	0.0000	0.0000
2024/10/09	R209	08/05/2025	11.89 Call	Bond Future	5930.3500	5.9304	6139.6800	6.1397	3.530	0.0000	0.0000
2024/10/09	R209	08/05/2025	11.89 Put	Bond Future	721.8400	0.7218	668.9400	0.6689	7.328	0.0000	0.0000
2024/10/09	R209	07/08/2025		Bond Future	10.9135	73.3445	10.8593	73.6131	0.496	0.0000	0.0000
2024/10/09	R209	07/08/2025	12.68 Call	Bond Future	8774.5800	8.7746	9000.8900	9.0009	2.579	0.0000	0.0000
2024/10/09	R209	07/08/2025	12.68 Put	Bond Future	708.3900	0.7084	666.0700	0.6661	5.974	0.0000	0.0000
2024/10/09	R209	06/11/2025		Bond Future	11.0380	71.5425	10.9815	71.8174	0.512	0.0000	0.0000
2024/10/09	R209	06/11/2025	11.27 Call	Bond Future	4086.7200	4.0867	4241.9900	4.2420	3.799	0.0000	0.0000
2024/10/09	R209	06/11/2025	11.27 Put	Bond Future	2973.4100	2.9734	2853.8100	2.8538	4.022	0.0000	0.0000
2024/10/09	R210	07/11/2024		Bond Future	241.8731	241.8731	241.7372	241.7372	0.056	0.0000	0.0000
2024/10/09	R210	06/02/2025		Bond Future	246.8989	246.8989	246.7633	246.7633	0.055	0.0000	0.0000
2024/10/09	R210	06/02/2025	239.61 Call	Bond Future	7288.9300	7.2889	7153.3400	7.1533	1.860	0.0000	0.0000
2024/10/09	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	R210	08/05/2025		Bond Future	248.4907	248.4907	248.3563	248.3563	0.054	0.0000	0.0000
2024/10/09	R210	08/05/2025	248.03 Call	Bond Future	460.6800	0.4607	326.2700	0.3263	29.176	0.0000	0.0000
2024/10/09	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	R210	07/08/2025		Bond Future	253.2370	253.2370	253.1050	253.1050	0.052	0.0000	0.0000
2024/10/09	R210	07/08/2025	248.44 Call	Bond Future	4796.9700	4.7970	4665.0200	4.6650	2.751	0.0000	0.0000
2024/10/09	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	R210	06/11/2025		Bond Future	254.5107	254.5107	254.3805	254.3805	0.051	0.0000	0.0000
2024/10/09	R210	06/11/2025	252.14 Call	Bond Future	2370.6900	2.3707	2240.4700	2.2405	5.493	0.0000	0.0000
2024/10/09	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	R213	07/11/2024		Bond Future	9.6119	89.2620	9.5437	89.5548	0.709	0.0000	0.0000
2024/10/09	R213	07/11/2024	11.22 Call	Bond Future	6576.5000	6.5765	6868.1500	6.8682	4.435	0.0000	0.0000
2024/10/09	R213	07/11/2024	11.22 Put	Bond Future	2.8000	0.0028	1.6100	0.0016	42.500	0.0000	0.0000
2024/10/09	R213	07/11/2024	11.23 Call	Bond Future	6615.3300	6.6153	6907.0200	6.9070	4.409	0.0000	0.0000
2024/10/09	R213	07/11/2024	11.23 Put	Bond Future	2.7000	0.0027	1.5500	0.0016	42.593	0.0000	0.0000
2024/10/09	R213	07/11/2024	11.21 Call	Bond Future	6537.6400	6.5376	6829.2500	6.8293	4.460	0.0000	0.0000
2024/10/09	R213	07/11/2024	11.21 Put	Bond Future	2.9000	0.0029	1.6700	0.0017	42.414	0.0000	0.0000
2024/10/09	R213	06/02/2025		Bond Future	9.6837	91.0948	9.6116	91.3947	0.744	0.0000	0.0000
2024/10/09	R213	06/02/2025	11.35 Call	Bond Future	6675.2100	6.6752	6961.2500	6.9613	4.285	0.0000	0.0000
2024/10/09	R213	06/02/2025	11.35 Put	Bond Future	77.0400	0.0770	63.1200	0.0631	18.069	0.0000	0.0000
2024/10/09	R213	08/05/2025		Bond Future	9.7671	89.3534	9.6908	89.6608	0.781	0.0000	0.0000
2024/10/09	R213	08/05/2025	10.52 Call	Bond Future	3716.9000	3.7169	3945.4500	3.9455	6.149	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	
2024/10/09	R213	08/05/2025	10.52 Put	Bond Future	753.2900	0.7533	674.4200	0.6744	10.470	0.0000	0.0000
2024/10/09	R213	07/08/2025		Bond Future	9.8822	91.0378	9.8011	91.3529	0.821	0.0000	0.0000
2024/10/09	R213	07/08/2025	11.66 Call	Bond Future	7057.4100	7.0574	7327.4200	7.3274	3.826	0.0000	0.0000
2024/10/09	R213	07/08/2025	11.66 Put	Bond Future	486.6400	0.4866	441.6200	0.4416	9.251	0.0000	0.0000
2024/10/09	R213	06/11/2025		Bond Future	10.0254	89.1613	9.9391	89.4837	0.861	0.0000	0.0000
2024/10/09	R213	06/11/2025	10.05 Call	Bond Future	2532.9800	2.5330	2700.7000	2.7007	6.621	0.0000	0.0000
2024/10/09	R213	06/11/2025	10.05 Put	Bond Future	2441.2800	2.4413	2286.6300	2.2866	6.335	0.0000	0.0000
2024/10/09	R214	07/11/2024		Bond Future	10.9160	67.9911	10.8681	68.2602	0.439	0.0000	0.0000
2024/10/09	R214	07/11/2024	12.61 Call	Bond Future	8554.9200	8.5549	8823.7800	8.8238	3.143	0.0000	0.0000
2024/10/09	R214	07/11/2024	12.61 Put	Bond Future	0.4300	0.0004	0.2400	0.0002	44.186	0.0000	0.0000
2024/10/09	R214	07/11/2024	12.62 Call	Bond Future	8600.3300	8.6003	8869.2000	8.8692	3.126	0.0000	0.0000
2024/10/09	R214	07/11/2024	12.62 Put	Bond Future	0.4100	0.0004	0.2300	0.0002	43.902	0.0000	0.0000
2024/10/09	R214	07/11/2024	12.60 Call	Bond Future	8509.4800	8.5095	8778.3200	8.7783	3.159	0.0000	0.0000
2024/10/09	R214	07/11/2024	12.60 Put	Bond Future	0.4600	0.0005	0.2500	0.0003	45.652	0.0000	0.0000
2024/10/09	R214	06/02/2025		Bond Future	10.9961	69.3872	10.9465	69.6627	0.452	0.0000	0.0000
2024/10/09	R214	06/02/2025	12.71 Call	Bond Future	8657.8500	8.6579	8918.9900	8.9190	3.016	0.0000	0.0000
2024/10/09	R214	06/02/2025	12.71 Put	Bond Future	111.2800	0.1113	96.9500	0.0970	12.877	0.0000	0.0000
2024/10/09	R214	06/02/2025	13.63 Call	Bond Future	12472.8000	12.4728	12745.8500	12.7459	2.189	0.0000	0.0000
2024/10/09	R214	06/02/2025	13.63 Put	Bond Future	14.9100	0.0149	12.4900	0.0125	16.231	0.0000	0.0000
2024/10/09	R214	06/02/2025	12.25 Put	Bond Future	240.2000	0.2402	211.9900	0.2120	11.744	0.0000	0.0000
2024/10/09	R214	06/02/2025	12.25 Call	Bond Future	6664.3900	6.6644	6911.6500	6.9117	3.710	0.0000	0.0000
2024/10/09	R214	06/02/2025	11.75 Put	Bond Future	549.5600	0.5496	492.8500	0.4929	10.319	0.0000	0.0000
2024/10/09	R214	06/02/2025	11.75 Call	Bond Future	4529.2000	4.5292	4747.9600	4.7480	4.830	0.0000	0.0000
2024/10/09	R214	08/05/2025		Bond Future	11.0812	67.4670	11.0297	67.7490	0.465	0.0000	0.0000
2024/10/09	R214	08/05/2025	12.40 Call	Bond Future	7258.7000	7.2587	7494.9000	7.4949	3.254	0.0000	0.0000
2024/10/09	R214	08/05/2025	12.40 Put	Bond Future	606.0700	0.6061	560.2300	0.5602	7.563	0.0000	0.0000
2024/10/09	R214	07/08/2025		Bond Future	11.1833	68.7382	11.1297	69.0270	0.479	0.0000	0.0000
2024/10/09	R214	07/08/2025	12.97 Call	Bond Future	9412.9000	9.4129	9656.7300	9.6567	2.590	0.0000	0.0000
2024/10/09	R214	07/08/2025	12.97 Put	Bond Future	761.7000	0.7617	716.7300	0.7167	5.904	0.0000	0.0000
2024/10/09	R214	06/11/2025		Bond Future	11.2983	66.7038	11.2427	66.9991	0.492	0.0000	0.0000
2024/10/09	R214	06/11/2025	11.64 Call	Bond Future	4759.4900	4.7595	4934.2000	4.9342	3.671	0.0000	0.0000
2024/10/09	R214	06/11/2025	11.64 Put	Bond Future	2988.0100	2.9880	2867.4200	2.8674	4.036	0.0000	0.0000
2024/10/09	R248	07/11/2024	12.79 Call	Bond Future	10389.9300	10.3899	10582.5600	10.5826	1.854	0.0000	0.0000
2024/10/09	R248	07/11/2024	12.79 Put	Bond Future	0.6500	0.0007	0.4200	0.0004	35.385	0.0000	0.0000
2024/10/09	R248	07/11/2024	12.80 Call	Bond Future	10444.2500	10.4443	10636.8900	10.6369	1.844	0.0000	0.0000
2024/10/09	R248	07/11/2024	12.80 Put	Bond Future	0.6200	0.0006	0.4000	0.0004	35.484	0.0000	0.0000
2024/10/09	R248	07/11/2024	12.78 Call	Bond Future	10335.5300	10.3355	10528.1500	10.5282	1.864	0.0000	0.0000
2024/10/09	R248	07/11/2024	12.78 Put	Bond Future	0.6800	0.0007	0.4400	0.0004	35.294	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	
2024/10/09	R248	07/11/2024		Bond Future	11.0973	82.2923	11.0695	82.4851	0.251	0.0000	0.0000
2024/10/09	R248	06/02/2025		Bond Future	11.1812	83.9820	11.1522	84.1798	0.259	0.0000	0.0000
2024/10/09	R248	06/02/2025	12.71 Call	Bond Future	9588.8200	9.5888	9769.3900	9.7694	1.883	0.0000	0.0000
2024/10/09	R248	06/02/2025	12.71 Put	Bond Future	223.2000	0.2232	205.9600	0.2060	7.724	0.0000	0.0000
2024/10/09	R248	06/02/2025	10.30 Put	Bond Future	6691.0700	6.6911	6512.7800	6.5128	2.665	0.0000	0.0000
2024/10/09	R248	06/02/2025	10.30 Call	Bond Future	280.2500	0.2803	299.7700	0.2998	6.965	0.0000	0.0000
2024/10/09	R248	06/02/2025	11.00 Put	Bond Future	2906.1700	2.9062	2784.5900	2.7846	4.184	0.0000	0.0000
2024/10/09	R248	06/02/2025	11.00 Call	Bond Future	1654.8900	1.6549	1731.1200	1.7311	4.606	0.0000	0.0000
2024/10/09	R248	06/02/2025	11.70 Call	Bond Future	4470.9100	4.4709	4607.5900	4.6076	3.057	0.0000	0.0000
2024/10/09	R248	06/02/2025	11.70 Put	Bond Future	1063.2400	1.0632	1002.1100	1.0021	5.749	0.0000	0.0000
2024/10/09	R248	08/05/2025		Bond Future	11.2696	81.2091	11.2395	81.4122	0.268	0.0000	0.0000
2024/10/09	R248	08/05/2025	12.60 Call	Bond Future	8913.3600	8.9134	9080.6300	9.0806	1.877	0.0000	0.0000
2024/10/09	R248	08/05/2025	12.60 Put	Bond Future	760.8500	0.7609	725.0000	0.7250	4.712	0.0000	0.0000
2024/10/09	R248	07/08/2025		Bond Future	11.3750	82.7388	11.3435	82.9475	0.277	0.0000	0.0000
2024/10/09	R248	07/08/2025	13.21 Call	Bond Future	11616.5000	11.6165	11791.2400	11.7912	1.504	0.0000	0.0000
2024/10/09	R248	07/08/2025	13.21 Put	Bond Future	911.6900	0.9117	877.7500	0.8778	3.723	0.0000	0.0000
2024/10/09	R248	06/11/2025		Bond Future	11.4930	79.8193	11.4601	80.0331	0.286	0.0000	0.0000
2024/10/09	R248	06/11/2025	11.74 Call	Bond Future	5377.5300	5.3775	5497.3600	5.4974	2.228	0.0000	0.0000
2024/10/09	R248	06/11/2025	11.74 Put	Bond Future	3800.5100	3.8005	3706.4800	3.7065	2.474	0.0000	0.0000
2024/10/09	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/09	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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