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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2024/10/10	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/10	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/10	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/10	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/10	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/10	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/10	2025	07/11/2024		Bond Future	184.9949	184.9949	184.9793	0.008	0.0000	0.0000
2024/10/10	2029	07/11/2024		Bond Future	133.6024	133.6024	133.6628	0.045	0.0000	0.0000
2024/10/10	2029	06/02/2025		Bond Future	136.3803	136.3803	136.4425	0.046	0.0000	0.0000
2024/10/10	2029	06/02/2025	132.40 Call	Bond Future	3980.2600	3.9803	4042.4500	1.562	0.0000	0.0000
2024/10/10	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	2029	08/05/2025		Bond Future	137.7113	137.7113	137.7755	0.047	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	
2024/10/10	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	2029	08/05/2025	137.85 Put	Bond Future	138.7000	0.1387	74.4800	0.0745	46.301	0.0000	0.0000
2024/10/10	2029	07/08/2025		Bond Future	140.3449	140.3449	140.4114	140.4114	0.047	0.0000	0.0000
2024/10/10	2029	07/08/2025	137.41 Call	Bond Future	2934.9300	2.9349	3001.3500	3.0014	2.263	0.0000	0.0000
2024/10/10	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	2029	06/11/2025		Bond Future	141.5183	141.5183	141.5869	141.5869	0.048	0.0000	0.0000
2024/10/10	2029	06/11/2025	139.79 Call	Bond Future	1728.3400	1.7283	1796.9400	1.7969	3.969	0.0000	0.0000
2024/10/10	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	2030	07/11/2024		Bond Future	9.1419	97.5832	9.1211	97.6656	0.227	0.0000	0.0000
2024/10/10	2030	07/11/2024	10.21 Put	Bond Future	3.9100	0.0039	2.8900	0.0029	26.087	0.0000	0.0000
2024/10/10	2030	07/11/2024	10.21 Call	Bond Future	4121.6600	4.1217	4203.0400	4.2030	1.974	0.0000	0.0000
2024/10/10	2030	07/11/2024	10.71 Put	Bond Future	0.2000	0.0002	0.1300	0.0001	35.000	0.0000	0.0000
2024/10/10	2030	07/11/2024	10.71 Call	Bond Future	5969.8900	5.9699	6052.2200	6.0522	1.379	0.0000	0.0000
2024/10/10	2030	07/11/2024	11.91 Call	Bond Future	10227.7200	10.2277	10310.1200	10.3101	0.806	0.0000	0.0000
2024/10/10	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	2030	07/11/2024	10.75 Call	Bond Future	6115.9900	6.1160	6198.3300	6.1983	1.346	0.0000	0.0000
2024/10/10	2030	07/11/2024	10.75 Put	Bond Future	0.1600	0.0002	0.1000	0.0001	37.500	0.0000	0.0000
2024/10/10	2030	07/11/2024	10.76 Call	Bond Future	6152.4600	6.1525	6234.8100	6.2348	1.338	0.0000	0.0000
2024/10/10	2030	07/11/2024	10.76 Put	Bond Future	0.1500	0.0002	0.1000	0.0001	33.333	0.0000	0.0000
2024/10/10	2030	07/11/2024	10.74 Call	Bond Future	6079.4900	6.0795	6161.8300	6.1618	1.354	0.0000	0.0000
2024/10/10	2030	07/11/2024	10.74 Put	Bond Future	0.1700	0.0002	0.1100	0.0001	35.294	0.0000	0.0000
2024/10/10	2030	06/02/2025		Bond Future	9.1890	95.5781	9.1668	95.6626	0.241	0.0000	0.0000
2024/10/10	2030	06/02/2025	10.68 Call	Bond Future	5544.1100	5.5441	5623.1300	5.6231	1.425	0.0000	0.0000
2024/10/10	2030	06/02/2025	10.68 Put	Bond Future	72.0300	0.0720	66.5500	0.0666	7.608	0.0000	0.0000
2024/10/10	2030	06/02/2025	8.68 Put	Bond Future	2389.8500	2.3899	2323.2700	2.3233	2.786	0.0000	0.0000
2024/10/10	2030	06/02/2025	8.68 Call	Bond Future	428.0700	0.4281	445.9900	0.4460	4.186	0.0000	0.0000
2024/10/10	2030	06/02/2025	9.18 Put	Bond Future	1179.4700	1.1795	1132.9700	1.1330	3.942	0.0000	0.0000
2024/10/10	2030	06/02/2025	9.18 Call	Bond Future	1145.0900	1.1451	1183.0900	1.1831	3.319	0.0000	0.0000
2024/10/10	2030	06/02/2025	9.69 Call	Bond Future	2376.6900	2.3767	2435.3600	2.4354	2.469	0.0000	0.0000
2024/10/10	2030	06/02/2025	9.69 Put	Bond Future	493.3200	0.4933	467.4900	0.4675	5.236	0.0000	0.0000
2024/10/10	2030	08/05/2025	8.68 Put	Bond Future	2824.2700	2.8243	2759.9700	2.7600	2.277	0.0000	0.0000
2024/10/10	2030	08/05/2025	8.68 Call	Bond Future	662.5300	0.6625	684.9100	0.6849	3.378	0.0000	0.0000
2024/10/10	2030	08/05/2025	9.18 Put	Bond Future	1698.8900	1.6989	1650.2000	1.6502	2.866	0.0000	0.0000
2024/10/10	2030	08/05/2025	9.18 Call	Bond Future	1388.5700	1.3886	1426.5600	1.4266	2.736	0.0000	0.0000
2024/10/10	2030	08/05/2025	9.99 Call	Bond Future	3270.7200	3.2707	3332.0500	3.3321	1.875	0.0000	0.0000
2024/10/10	2030	08/05/2025	9.99 Put	Bond Future	672.6000	0.6726	647.2500	0.6473	3.769	0.0000	0.0000
2024/10/10	2030	08/05/2025	11.86 Call	Bond Future	8955.2600	8.9553	9039.0800	9.0391	0.936	0.0000	0.0000
2024/10/10	2030	08/05/2025	11.86 Put	Bond Future	48.4900	0.0485	45.6300	0.0456	5.898	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	
2024/10/10	2030	08/05/2025	10.31 Put	Bond Future	458.0500	0.4581	439.3200	0.4393	4.089	0.0000	0.0000
2024/10/10	2030	08/05/2025	10.31 Call	Bond Future	4175.0900	4.1751	4243.0400	4.2430	1.628	0.0000	0.0000
2024/10/10	2030	08/05/2025	12.28 Call	Bond Future	10270.7000	10.2707	10356.0100	10.3560	0.831	0.0000	0.0000
2024/10/10	2030	08/05/2025	12.28 Put	Bond Future	20.7800	0.0208	19.4100	0.0194	6.593	0.0000	0.0000
2024/10/10	2030	08/05/2025	10.69 Put	Bond Future	288.7300	0.2887	275.9100	0.2759	4.440	0.0000	0.0000
2024/10/10	2030	08/05/2025	10.69 Call	Bond Future	5312.9500	5.3130	5386.8100	5.3868	1.390	0.0000	0.0000
2024/10/10	2030	08/05/2025		Bond Future	9.2650	97.4840	9.2412	97.5707	0.257	0.0000	0.0000
2024/10/10	2030	08/05/2025	9.93 Call	Bond Future	3108.5400	3.1085	3168.4600	3.1685	1.928	0.0000	0.0000
2024/10/10	2030	08/05/2025	9.93 Put	Bond Future	722.0900	0.7221	695.3300	0.6953	3.706	0.0000	0.0000
2024/10/10	2030	07/08/2025		Bond Future	9.3795	95.3136	9.3538	95.4026	0.273	0.0000	0.0000
2024/10/10	2030	07/08/2025	11.11 Call	Bond Future	6172.0700	6.1721	6247.2600	6.2473	1.218	0.0000	0.0000
2024/10/10	2030	07/08/2025	11.11 Put	Bond Future	389.0700	0.3891	375.2400	0.3752	3.555	0.0000	0.0000
2024/10/10	2030	07/08/2025	12.12 Call	Bond Future	9077.8700	9.0779	9161.6800	9.1617	0.923	0.0000	0.0000
2024/10/10	2030	07/08/2025	12.12 Put	Bond Future	120.0400	0.1200	114.8300	0.1148	4.340	0.0000	0.0000
2024/10/10	2030	07/08/2025	10.48 Put	Bond Future	686.9300	0.6869	664.7200	0.6647	3.233	0.0000	0.0000
2024/10/10	2030	07/08/2025	10.48 Call	Bond Future	4416.2200	4.4162	4483.0300	4.4830	1.513	0.0000	0.0000
2024/10/10	2030	06/11/2025		Bond Future	9.5097	97.0673	9.4821	97.1585	0.290	0.0000	0.0000
2024/10/10	2030	06/11/2025	9.54 Call	Bond Future	2136.2100	2.1362	2181.1400	2.1811	2.103	0.0000	0.0000
2024/10/10	2030	06/11/2025	9.54 Put	Bond Future	2036.0400	2.0360	1989.7700	1.9898	2.273	0.0000	0.0000
2024/10/10	2032	07/11/2024	9.75 Put	Bond Future	885.8900	0.8859	817.1400	0.8171	7.761	0.0000	0.0000
2024/10/10	2032	07/11/2024	9.75 Call	Bond Future	615.6200	0.6156	649.8100	0.6498	5.554	0.0000	0.0000
2024/10/10	2032	07/11/2024	9.90 Put	Bond Future	572.5200	0.5725	519.0700	0.5191	9.336	0.0000	0.0000
2024/10/10	2032	07/11/2024	9.90 Call	Bond Future	1036.3100	1.0363	1085.8000	1.0858	4.776	0.0000	0.0000
2024/10/10	2032	07/11/2024	10.60 Call	Bond Future	3846.9100	3.8469	3940.5100	3.9405	2.433	0.0000	0.0000
2024/10/10	2032	07/11/2024	10.60 Put	Bond Future	54.3500	0.0544	45.0100	0.0450	17.185	0.0000	0.0000
2024/10/10	2032	07/11/2024	9.86 Call	Bond Future	913.9100	0.9139	959.3800	0.9594	4.975	0.0000	0.0000
2024/10/10	2032	07/11/2024	9.86 Put	Bond Future	645.1400	0.6451	587.6700	0.5877	8.908	0.0000	0.0000
2024/10/10	2032	07/11/2024		Bond Future	9.8051	92.9209	9.7841	93.0239	0.214	0.0000	0.0000
2024/10/10	2032	07/11/2024	13.36 Call	Bond Future	15495.5100	15.4955	15598.4500	15.5985	0.664	0.0000	0.0000
2024/10/10	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	2032	07/11/2024	11.64 Put	Bond Future	1.1200	0.0011	0.8000	0.0008	28.571	0.0000	0.0000
2024/10/10	2032	07/11/2024	11.64 Call	Bond Future	8458.3000	8.4583	8560.9200	8.5609	1.213	0.0000	0.0000
2024/10/10	2032	07/11/2024	11.11 Put	Bond Future	8.1400	0.0081	6.2800	0.0063	22.850	0.0000	0.0000
2024/10/10	2032	07/11/2024	11.11 Call	Bond Future	6128.8600	6.1289	6229.9400	6.2299	1.649	0.0000	0.0000
2024/10/10	2032	07/11/2024	11.61 Put	Bond Future	1.2500	0.0013	0.9000	0.0009	28.000	0.0000	0.0000
2024/10/10	2032	07/11/2024	11.61 Call	Bond Future	8328.3800	8.3284	8430.9700	8.4310	1.232	0.0000	0.0000
2024/10/10	2032	07/11/2024	12.95 Call	Bond Future	13889.8900	13.8899	13992.8300	13.9928	0.741	0.0000	0.0000
2024/10/10	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	
2024/10/10	2032	07/11/2024	11.48 Call	Bond Future	7762.5800	7.7626	7864.9800	7.8650	1.319	0.0000	0.0000
2024/10/10	2032	07/11/2024	11.48 Put	Bond Future	2.0200	0.0020	1.4800	0.0015	26.733	0.0000	0.0000
2024/10/10	2032	07/11/2024	11.49 Call	Bond Future	7806.2600	7.8063	7908.6800	7.9087	1.312	0.0000	0.0000
2024/10/10	2032	07/11/2024	11.49 Put	Bond Future	1.9500	0.0020	1.4300	0.0014	26.667	0.0000	0.0000
2024/10/10	2032	07/11/2024	11.47 Call	Bond Future	7718.8700	7.7189	7821.2500	7.8213	1.326	0.0000	0.0000
2024/10/10	2032	07/11/2024	11.47 Put	Bond Future	2.1000	0.0021	1.5400	0.0015	26.667	0.0000	0.0000
2024/10/10	2032	06/02/2025		Bond Future	9.8765	94.8301	9.8544	94.9355	0.224	0.0000	0.0000
2024/10/10	2032	06/02/2025	11.72 Call	Bond Future	8337.7000	8.3377	8438.7800	8.4388	1.212	0.0000	0.0000
2024/10/10	2032	06/02/2025	11.72 Put	Bond Future	55.4300	0.0554	51.0700	0.0511	7.866	0.0000	0.0000
2024/10/10	2032	06/02/2025	9.42 Put	Bond Future	2816.3400	2.8163	2735.6100	2.7356	2.866	0.0000	0.0000
2024/10/10	2032	06/02/2025	9.42 Call	Bond Future	606.0800	0.6061	630.7900	0.6308	4.077	0.0000	0.0000
2024/10/10	2032	06/02/2025	9.92 Put	Bond Future	1389.7000	1.3897	1334.5200	1.3345	3.971	0.0000	0.0000
2024/10/10	2032	06/02/2025	9.92 Call	Bond Future	1597.1300	1.5971	1647.3900	1.6474	3.147	0.0000	0.0000
2024/10/10	2032	06/02/2025	10.61 Call	Bond Future	3853.2900	3.8533	3934.4500	3.9345	2.106	0.0000	0.0000
2024/10/10	2032	06/02/2025	10.61 Put	Bond Future	437.5500	0.4376	413.2700	0.4133	5.549	0.0000	0.0000
2024/10/10	2032	08/05/2025	9.42 Put	Bond Future	3509.2200	3.5092	3431.0400	3.4310	2.228	0.0000	0.0000
2024/10/10	2032	08/05/2025	9.42 Call	Bond Future	943.7800	0.9438	973.6400	0.9736	3.164	0.0000	0.0000
2024/10/10	2032	08/05/2025	9.92 Put	Bond Future	2123.3400	2.1233	2064.4300	2.0644	2.774	0.0000	0.0000
2024/10/10	2032	08/05/2025	9.92 Call	Bond Future	1918.8500	1.9189	1967.9800	1.9680	2.560	0.0000	0.0000
2024/10/10	2032	08/05/2025	10.97 Call	Bond Future	5167.1500	5.1672	5250.2000	5.2502	1.607	0.0000	0.0000
2024/10/10	2032	08/05/2025	10.97 Put	Bond Future	652.5600	0.6526	627.5700	0.6276	3.830	0.0000	0.0000
2024/10/10	2032	08/05/2025		Bond Future	9.9641	92.5582	9.9408	92.6662	0.234	0.0000	0.0000
2024/10/10	2032	08/05/2025	10.91 Call	Bond Future	4953.2600	4.9533	5034.8900	5.0349	1.648	0.0000	0.0000
2024/10/10	2032	08/05/2025	10.91 Put	Bond Future	699.9200	0.6999	673.5100	0.6735	3.773	0.0000	0.0000
2024/10/10	2032	07/08/2025		Bond Future	10.0794	94.3036	10.0547	94.4143	0.244	0.0000	0.0000
2024/10/10	2032	07/08/2025	12.01 Call	Bond Future	8676.3500	8.6764	8770.6100	8.7706	1.086	0.0000	0.0000
2024/10/10	2032	07/08/2025	12.01 Put	Bond Future	504.1000	0.5041	487.6800	0.4877	3.257	0.0000	0.0000
2024/10/10	2032	06/11/2025		Bond Future	10.2150	91.8802	10.1890	91.9935	0.255	0.0000	0.0000
2024/10/10	2032	06/11/2025	10.42 Call	Bond Future	3483.1900	3.4832	3543.4600	3.5435	1.730	0.0000	0.0000
2024/10/10	2032	06/11/2025	10.42 Put	Bond Future	2598.8500	2.5989	2545.8500	2.5459	2.039	0.0000	0.0000
2024/10/10	2033	07/11/2024		Bond Future	126.3244	126.3244	126.7093	126.7093	0.305	0.0000	0.0000
2024/10/10	2033	06/02/2025		Bond Future	128.9509	128.9509	129.3444	129.3444	0.305	0.0000	0.0000
2024/10/10	2033	06/02/2025	124.94 Call	Bond Future	4010.8700	4.0109	4404.3900	4.4044	9.811	0.0000	0.0000
2024/10/10	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	2033	08/05/2025		Bond Future	130.0326	130.0326	130.4348	130.4348	0.309	0.0000	0.0000
2024/10/10	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	2033	08/05/2025	130.62 Put	Bond Future	587.4400	0.5874	185.2400	0.1852	68.467	0.0000	0.0000
2024/10/10	2033	07/08/2025		Bond Future	132.5194	132.5194	132.9302	132.9302	0.310	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	
2024/10/10	2033	07/08/2025	128.65 Call	Bond Future	3869.4400	3.8694	4280.2200	4.2802	10.616	0.0000	0.0000
2024/10/10	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	2033	06/11/2025		Bond Future	133.4448	133.4448	133.8642	133.8642	0.314	0.0000	0.0000
2024/10/10	2033	06/11/2025	133.14 Call	Bond Future	304.8000	0.3048	724.2000	0.7242	137.598	0.0000	0.0000
2024/10/10	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	2037	07/11/2024		Bond Future	10.8051	86.9391	10.7891	87.0347	0.148	0.0000	0.0000
2024/10/10	2037	07/11/2024	12.58 Call	Bond Future	9696.0700	9.6961	9791.5700	9.7916	0.985	0.0000	0.0000
2024/10/10	2037	07/11/2024	12.58 Put	Bond Future	0.2200	0.0002	0.1500	0.0002	31.818	0.0000	0.0000
2024/10/10	2037	07/11/2024	12.59 Call	Bond Future	9746.0600	9.7461	9841.5700	9.8416	0.980	0.0000	0.0000
2024/10/10	2037	07/11/2024	12.59 Put	Bond Future	0.2000	0.0002	0.1400	0.0001	30.000	0.0000	0.0000
2024/10/10	2037	07/11/2024	12.57 Call	Bond Future	9646.0300	9.6460	9741.5300	9.7415	0.990	0.0000	0.0000
2024/10/10	2037	07/11/2024	12.57 Put	Bond Future	0.2300	0.0002	0.1600	0.0002	30.435	0.0000	0.0000
2024/10/10	2037	06/02/2025		Bond Future	10.8915	84.4646	10.8747	84.5626	0.154	0.0000	0.0000
2024/10/10	2037	06/02/2025	12.76 Call	Bond Future	10090.3600	10.0904	10183.0100	10.1830	0.918	0.0000	0.0000
2024/10/10	2037	06/02/2025	12.76 Put	Bond Future	86.4200	0.0864	81.1300	0.0811	6.121	0.0000	0.0000
2024/10/10	2037	08/05/2025		Bond Future	10.9950	86.1485	10.9776	86.2489	0.159	0.0000	0.0000
2024/10/10	2037	08/05/2025	12.25 Call	Bond Future	7492.6700	7.4927	7572.1400	7.5721	1.061	0.0000	0.0000
2024/10/10	2037	08/05/2025	12.25 Put	Bond Future	695.9100	0.6959	675.0700	0.6751	2.995	0.0000	0.0000
2024/10/10	2037	08/05/2025	12.55 Put	Bond Future	502.9300	0.5029	486.8700	0.4869	3.193	0.0000	0.0000
2024/10/10	2037	08/05/2025	12.55 Call	Bond Future	8808.1800	8.8082	8892.4300	8.8924	0.956	0.0000	0.0000
2024/10/10	2037	08/05/2025	13.30 Put	Bond Future	198.0200	0.1980	190.4900	0.1905	3.803	0.0000	0.0000
2024/10/10	2037	08/05/2025	13.30 Call	Bond Future	12093.9300	12.0939	12186.7100	12.1867	0.767	0.0000	0.0000
2024/10/10	2037	08/05/2025	13.35 Put	Bond Future	183.2600	0.1833	176.1900	0.1762	3.858	0.0000	0.0000
2024/10/10	2037	08/05/2025	13.35 Call	Bond Future	12309.7300	12.3097	12402.9700	12.4030	0.757	0.0000	0.0000
2024/10/10	2037	07/08/2025		Bond Future	11.1214	83.5129	11.1031	83.6158	0.164	0.0000	0.0000
2024/10/10	2037	07/08/2025	13.01 Call	Bond Future	10446.0200	10.4460	10531.6600	10.5317	0.820	0.0000	0.0000
2024/10/10	2037	07/08/2025	13.01 Put	Bond Future	705.6400	0.7056	688.4500	0.6885	2.436	0.0000	0.0000
2024/10/10	2037	07/08/2025	12.17 Call	Bond Future	7024.0700	7.0241	7097.1600	7.0972	1.041	0.0000	0.0000
2024/10/10	2037	07/08/2025	12.17 Put	Bond Future	1405.1000	1.4051	1375.3600	1.3754	2.117	0.0000	0.0000
2024/10/10	2037	07/08/2025	11.42 Call	Bond Future	4250.4800	4.2505	4306.7500	4.3068	1.324	0.0000	0.0000
2024/10/10	2037	07/08/2025	11.42 Put	Bond Future	2593.5900	2.5936	2547.0300	2.5470	1.795	0.0000	0.0000
2024/10/10	2037	07/08/2025	10.55 Put	Bond Future	5131.2700	5.1313	5060.6300	5.0606	1.377	0.0000	0.0000
2024/10/10	2037	07/08/2025	10.55 Call	Bond Future	1828.0000	1.8280	1860.1900	1.8602	1.761	0.0000	0.0000
2024/10/10	2037	07/08/2025	11.82 Call	Bond Future	5676.8400	5.6768	5742.7500	5.7428	1.161	0.0000	0.0000
2024/10/10	2037	07/08/2025	11.82 Put	Bond Future	1872.2900	1.8723	1835.3700	1.8354	1.972	0.0000	0.0000
2024/10/10	2037	07/08/2025	11.07 Call	Bond Future	3143.6400	3.1436	3190.4500	3.1905	1.489	0.0000	0.0000
2024/10/10	2037	07/08/2025	11.07 Put	Bond Future	3433.3200	3.4333	3377.3000	3.3773	1.632	0.0000	0.0000
2024/10/10	2037	07/08/2025	10.34 Put	Bond Future	5981.4600	5.9815	5905.2400	5.9052	1.274	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/10	2037	07/08/2025	10.34 Call	Bond Future	1418.3500	1.4184	1444.9600	1.4450	1.876	0.0000	0.0000
2024/10/10	2037	07/08/2025	10.64 Put	Bond Future	4794.1100	4.7941	4725.9500	4.7260	1.422	0.0000	0.0000
2024/10/10	2037	07/08/2025	10.64 Call	Bond Future	2023.1100	2.0231	2057.7800	2.0578	1.714	0.0000	0.0000
2024/10/10	2037	06/11/2025		Bond Future	11.2531	85.0478	11.2340	85.1530	0.170	0.0000	0.0000
2024/10/10	2037	06/11/2025	11.63 Call	Bond Future	5160.2900	5.1603	5218.9100	5.2189	1.136	0.0000	0.0000
2024/10/10	2037	06/11/2025	11.63 Put	Bond Future	3119.2300	3.1192	3072.6100	3.0726	1.495	0.0000	0.0000
2024/10/10	2038	07/11/2024		Bond Future	138.7977	138.7977	138.8038	138.8038	0.004	0.0000	0.0000
2024/10/10	2038	06/02/2025		Bond Future	139.5770	139.5770	139.5838	139.5838	0.005	0.0000	0.0000
2024/10/10	2038	06/02/2025	135.23 Call	Bond Future	4346.9500	4.3470	4353.7700	4.3538	0.157	0.0000	0.0000
2024/10/10	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	2038	08/05/2025		Bond Future	142.3953	142.3953	142.4031	142.4031	0.005	0.0000	0.0000
2024/10/10	2038	08/05/2025	139.68 Call	Bond Future	2715.2700	2.7153	2723.0600	2.7231	0.287	0.0000	0.0000
2024/10/10	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	2038	07/08/2025		Bond Future	142.9678	142.9678	142.9769	142.9769	0.006	0.0000	0.0000
2024/10/10	2038	07/08/2025	139.56 Call	Bond Future	3407.7500	3.4078	3416.8700	3.4169	0.268	0.0000	0.0000
2024/10/10	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	2038	06/11/2025		Bond Future	145.6383	145.6383	145.6484	145.6484	0.007	0.0000	0.0000
2024/10/10	2038	06/11/2025	143.88 Call	Bond Future	1758.2700	1.7583	1768.3800	1.7684	0.575	0.0000	0.0000
2024/10/10	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	2040	07/11/2024	12.10 Put	Bond Future	13.5500	0.0136	11.4500	0.0115	15.498	0.0000	0.0000
2024/10/10	2040	07/11/2024	12.10 Call	Bond Future	6337.1300	6.3371	6373.5000	6.3735	0.574	0.0000	0.0000
2024/10/10	2040	07/11/2024	12.60 Call	Bond Future	9114.1800	9.1142	9152.4300	9.1524	0.420	0.0000	0.0000
2024/10/10	2040	07/11/2024	12.60 Put	Bond Future	0.9800	0.0010	0.7600	0.0008	22.449	0.0000	0.0000
2024/10/10	2040	07/11/2024	13.15 Call	Bond Future	12008.5700	12.0086	12047.0200	12.0470	0.320	0.0000	0.0000
2024/10/10	2040	07/11/2024	13.15 Put	Bond Future	0.0400	0.0000	0.0200	0.0000	50.000	0.0000	0.0000
2024/10/10	2040	07/11/2024		Bond Future	11.0609	87.5018	11.0550	87.5403	0.054	0.0000	0.0000
2024/10/10	2040	07/11/2024	12.85 Call	Bond Future	10451.2800	10.4513	10489.6800	10.4897	0.367	0.0000	0.0000
2024/10/10	2040	07/11/2024	12.85 Put	Bond Future	0.2500	0.0003	0.1800	0.0002	28.000	0.0000	0.0000
2024/10/10	2040	07/11/2024	12.86 Call	Bond Future	10504.0200	10.5040	10542.4200	10.5424	0.366	0.0000	0.0000
2024/10/10	2040	07/11/2024	12.86 Put	Bond Future	0.2400	0.0002	0.1700	0.0002	29.167	0.0000	0.0000
2024/10/10	2040	07/11/2024	12.84 Call	Bond Future	10398.4800	10.3985	10436.8900	10.4369	0.369	0.0000	0.0000
2024/10/10	2040	07/11/2024	12.84 Put	Bond Future	0.2600	0.0003	0.2000	0.0002	23.077	0.0000	0.0000
2024/10/10	2040	06/02/2025		Bond Future	11.1493	84.7884	11.1431	84.8280	0.056	0.0000	0.0000
2024/10/10	2040	06/02/2025	12.95 Call	Bond Future	10473.2500	10.4733	10508.9000	10.5089	0.340	0.0000	0.0000
2024/10/10	2040	06/02/2025	12.95 Put	Bond Future	110.2400	0.1102	106.3000	0.1063	3.574	0.0000	0.0000
2024/10/10	2040	06/02/2025	11.00 Put	Bond Future	2521.0700	2.5211	2490.5700	2.4906	1.210	0.0000	0.0000
2024/10/10	2040	06/02/2025	11.00 Call	Bond Future	1564.6500	1.5647	1573.7400	1.5737	0.581	0.0000	0.0000
2024/10/10	2040	06/02/2025	11.70 Call	Bond Future	4270.3600	4.2704	4292.5000	4.2925	0.518	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	
2024/10/10	2040	06/02/2025	11.70 Put	Bond Future	878.1000	0.8781	860.6500	0.8607	1.987	0.0000	0.0000
2024/10/10	2040	06/02/2025	12.20 Call	Bond Future	6684.5400	6.6845	6714.0000	6.7140	0.441	0.0000	0.0000
2024/10/10	2040	06/02/2025	12.20 Put	Bond Future	388.0400	0.3880	377.9100	0.3779	2.611	0.0000	0.0000
2024/10/10	2040	08/05/2025	13.43 Put	Bond Future	270.9700	0.2710	265.5700	0.2656	1.993	0.0000	0.0000
2024/10/10	2040	08/05/2025	13.43 Call	Bond Future	12366.1300	12.3661	12401.6000	12.4016	0.287	0.0000	0.0000
2024/10/10	2040	08/05/2025		Bond Future	11.2534	86.4785	11.2469	86.5194	0.058	0.0000	0.0000
2024/10/10	2040	08/05/2025	12.63 Call	Bond Future	8651.8300	8.6518	8682.0800	8.6821	0.350	0.0000	0.0000
2024/10/10	2040	08/05/2025	12.63 Put	Bond Future	672.8200	0.6728	662.2000	0.6622	1.578	0.0000	0.0000
2024/10/10	2040	08/05/2025	12.75 Put	Bond Future	592.5300	0.5925	582.8400	0.5828	1.635	0.0000	0.0000
2024/10/10	2040	08/05/2025	12.75 Call	Bond Future	9211.8200	9.2118	9243.0000	9.2430	0.338	0.0000	0.0000
2024/10/10	2040	08/05/2025	13.50 Put	Bond Future	244.3900	0.2444	239.3900	0.2394	2.046	0.0000	0.0000
2024/10/10	2040	08/05/2025	13.50 Call	Bond Future	12683.1900	12.6832	12719.0600	12.7191	0.283	0.0000	0.0000
2024/10/10	2040	07/08/2025		Bond Future	11.3785	83.5983	11.3716	83.6406	0.061	0.0000	0.0000
2024/10/10	2040	07/08/2025	13.29 Call	Bond Future	11389.2700	11.3893	11421.7400	11.4217	0.285	0.0000	0.0000
2024/10/10	2040	07/08/2025	13.29 Put	Bond Future	813.1700	0.8132	803.4100	0.8034	1.200	0.0000	0.0000
2024/10/10	2040	06/11/2025		Bond Future	11.5079	85.1342	11.5007	85.1777	0.063	0.0000	0.0000
2024/10/10	2040	06/11/2025	11.84 Call	Bond Future	5469.1300	5.4691	5489.5800	5.4896	0.374	0.0000	0.0000
2024/10/10	2040	06/11/2025	11.84 Put	Bond Future	3508.4900	3.5085	3485.4000	3.4854	0.658	0.0000	0.0000
2024/10/10	2044	07/11/2024	12.25 Call	Bond Future	6793.2200	6.7932	6731.1300	6.7311	0.914	0.0000	0.0000
2024/10/10	2044	07/11/2024	12.25 Put	Bond Future	9.1600	0.0092	8.4600	0.0085	7.642	0.0000	0.0000
2024/10/10	2044	07/11/2024	12.00 Call	Bond Future	5350.8900	5.3509	5287.9800	5.2880	1.176	0.0000	0.0000
2024/10/10	2044	07/11/2024	12.00 Put	Bond Future	31.8300	0.0318	30.3100	0.0303	4.775	0.0000	0.0000
2024/10/10	2044	07/11/2024	12.50 Call	Bond Future	8205.3900	8.2054	8143.7300	8.1437	0.751	0.0000	0.0000
2024/10/10	2044	07/11/2024	12.50 Put	Bond Future	2.4500	0.0025	2.1800	0.0022	11.020	0.0000	0.0000
2024/10/10	2044	07/11/2024		Bond Future	11.1549	83.5617	11.1641	83.5003	0.083	0.0000	0.0000
2024/10/10	2044	07/11/2024	12.91 Call	Bond Future	10434.9000	10.4349	10373.4700	10.3735	0.589	0.0000	0.0000
2024/10/10	2044	07/11/2024	12.91 Put	Bond Future	0.2600	0.0003	0.2200	0.0002	15.385	0.0000	0.0000
2024/10/10	2044	07/11/2024	12.92 Call	Bond Future	10487.8900	10.4879	10426.4600	10.4265	0.586	0.0000	0.0000
2024/10/10	2044	07/11/2024	12.92 Put	Bond Future	0.2500	0.0003	0.2100	0.0002	16.000	0.0000	0.0000
2024/10/10	2044	07/11/2024	12.90 Call	Bond Future	10381.8500	10.3819	10320.4100	10.3204	0.592	0.0000	0.0000
2024/10/10	2044	07/11/2024	12.90 Put	Bond Future	0.2800	0.0003	0.2300	0.0002	17.857	0.0000	0.0000
2024/10/10	2044	06/02/2025		Bond Future	11.2395	80.8926	11.2490	80.8303	0.085	0.0000	0.0000
2024/10/10	2044	06/02/2025	13.02 Call	Bond Future	10560.8300	10.5608	10498.6400	10.4986	0.589	0.0000	0.0000
2024/10/10	2044	06/02/2025	13.02 Put	Bond Future	127.3200	0.1273	127.4500	0.1275	0.102	0.0000	0.0000
2024/10/10	2044	06/02/2025	13.75 Call	Bond Future	14107.9200	14.1079	14045.4500	14.0455	0.443	0.0000	0.0000
2024/10/10	2044	06/02/2025	13.75 Put	Bond Future	27.6200	0.0276	27.4700	0.0275	0.543	0.0000	0.0000
2024/10/10	2044	06/02/2025	12.50 Put	Bond Future	296.2600	0.2963	297.7600	0.2978	0.506	0.0000	0.0000
2024/10/10	2044	06/02/2025	12.50 Call	Bond Future	7922.8900	7.9229	7862.0700	7.8621	0.768	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	
2024/10/10	2044	06/02/2025	12.00 Put			Bond Future	664.9900	0.6650	670.3400	0.6703	0.805	0.0000	0.0000
2024/10/10	2044	06/02/2025	12.00 Call			Bond Future	5413.2200	5.4132	5356.2500	5.3563	1.052	0.0000	0.0000
2024/10/10	2044	08/05/2025	Call			Bond Future	21.3900	0.0214	20.3900	0.0204	4.675	0.0000	0.0000
2024/10/10	2044	08/05/2025	Put			Bond Future	17516.2900	17.5163	17578.4100	17.5784	0.355	0.0000	0.0000
2024/10/10	2044	08/05/2025	12.40 Call			Bond Future	7407.2400	7.4072	7351.1900	7.3512	0.757	0.0000	0.0000
2024/10/10	2044	08/05/2025	12.40 Put			Bond Future	996.1600	0.9962	1003.2300	1.0032	0.710	0.0000	0.0000
2024/10/10	2044	08/05/2025	11.65 Call			Bond Future	4142.3100	4.1423	4096.2800	4.0963	1.111	0.0000	0.0000
2024/10/10	2044	08/05/2025	11.65 Put			Bond Future	2168.8100	2.1688	2185.9000	2.1859	0.788	0.0000	0.0000
2024/10/10	2044	08/05/2025	10.92 Put			Bond Future	4480.0600	4.4801	4513.8200	4.5138	0.754	0.0000	0.0000
2024/10/10	2044	08/05/2025	10.92 Call			Bond Future	1704.2200	1.7042	1674.8600	1.6749	1.723	0.0000	0.0000
2024/10/10	2044	08/05/2025				Bond Future	11.3382	82.5051	11.3480	82.4420	0.086	0.0000	0.0000
2024/10/10	2044	08/05/2025	12.72 Call			Bond Future	8894.5600	8.8946	8836.0900	8.8361	0.657	0.0000	0.0000
2024/10/10	2044	08/05/2025	12.72 Put			Bond Future	714.2800	0.7143	718.9300	0.7189	0.651	0.0000	0.0000
2024/10/10	2044	07/08/2025				Bond Future	11.4561	79.6751	11.4662	79.6115	0.088	0.0000	0.0000
2024/10/10	2044	07/08/2025	13.34 Call			Bond Future	11475.5000	11.4755	11416.5700	11.4166	0.514	0.0000	0.0000
2024/10/10	2044	07/08/2025	13.34 Put			Bond Future	838.3800	0.8384	843.0900	0.8431	0.562	0.0000	0.0000
2024/10/10	2044	06/11/2025				Bond Future	11.5774	81.1388	11.5878	81.0744	0.089	0.0000	0.0000
2024/10/10	2044	06/11/2025	11.88 Call			Bond Future	5569.4500	5.5695	5525.6500	5.5257	0.786	0.0000	0.0000
2024/10/10	2044	06/11/2025	11.88 Put			Bond Future	3719.4400	3.7194	3740.0400	3.7400	0.554	0.0000	0.0000
2024/10/10	2046	07/11/2024				Bond Future	119.2147	119.2147	119.7617	119.7617	0.459	0.0000	0.0000
2024/10/10	2046	06/02/2025				Bond Future	121.6932	121.6932	122.2523	122.2523	0.459	0.0000	0.0000
2024/10/10	2046	06/02/2025	114.01 Call			Bond Future	7683.2000	7.6832	8242.2700	8.2423	7.277	0.0000	0.0000
2024/10/10	2046	06/02/2025	114.01 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	2046	08/05/2025				Bond Future	121.9141	121.9141	122.4852	122.4852	0.468	0.0000	0.0000
2024/10/10	2046	08/05/2025	121.97 Call			Bond Future	0.0000	0.0000	515.1600	0.5152	100.000	0.0000	0.0000
2024/10/10	2046	08/05/2025	121.97 Put			Bond Future	55.9400	0.0559	0.0000	0.0000	(100.000)	0.0000	0.0000
2024/10/10	2046	07/08/2025				Bond Future	124.2445	124.2445	124.8274	124.8274	0.469	0.0000	0.0000
2024/10/10	2046	07/08/2025	118.69 Call			Bond Future	5554.5300	5.5545	6137.3700	6.1374	10.493	0.0000	0.0000
2024/10/10	2046	07/08/2025	118.69 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	2046	06/11/2025				Bond Future	124.2864	124.2864	124.8812	124.8812	0.479	0.0000	0.0000
2024/10/10	2046	06/11/2025	125.41 Call			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	2046	06/11/2025	125.41 Put			Bond Future	1123.5800	1.1236	528.7600	0.5288	52.940	0.0000	0.0000
2024/10/10	2050	07/11/2024				Bond Future	120.8429	120.8429	121.4577	121.4577	0.509	0.0000	0.0000
2024/10/10	2050	06/02/2025				Bond Future	121.0080	121.0080	121.6363	121.6363	0.519	0.0000	0.0000
2024/10/10	2050	06/02/2025	115.60 Call			Bond Future	5408.0100	5.4080	6036.2700	6.0363	11.617	0.0000	0.0000
2024/10/10	2050	06/02/2025	115.60 Put			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	2050	08/05/2025				Bond Future	123.4515	123.4515	124.0930	124.0930	0.520	0.0000	0.0000
2024/10/10	2050	08/05/2025	121.16 Call			Bond Future	2291.5300	2.2915	2933.0000	2.9330	27.993	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
2024/10/10	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
2024/10/10	2050	07/08/2025		Bond Future	123.4164	123.4164	124.0714	124.0714	0.531	0.0000
2024/10/10	2050	07/08/2025	119.89 Call	Bond Future	3526.3600	3.5264	4181.3800	4.1814	18.575	0.0000
2024/10/10	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/10	2050	06/11/2025		Bond Future	125.7215	125.7215	126.3894	126.3894	0.531	0.0000
2024/10/10	2050	06/11/2025	124.42 Call	Bond Future	1301.4700	1.3015	1969.3700	1.9694	51.319	0.0000
2024/10/10	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/10	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/10	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/10	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/10	AL37	07/11/2024		Index Future	1043.2460	1043.2460	1048.0140	1048.0140	0.457	0.0000
2024/10/10	AL37	06/02/2025		Index Future	1064.6800	1064.6800	1069.5510	1069.5510	0.458	0.0000
2024/10/10	AL37	08/05/2025		Index Future	1085.9360	1085.9360	1090.9100	1090.9100	0.458	0.0000
2024/10/10	AL37	07/08/2025		Index Future	1106.4700	1106.4700	1111.5450	1111.5450	0.459	0.0000
2024/10/10	AL37	06/11/2025		Index Future	1126.9340	1126.9340	1132.1090	1132.1090	0.459	0.0000
2024/10/10	AL7T	07/11/2024		Index Future	1251.4620	1251.4620	1257.2320	1257.2320	0.461	0.0000
2024/10/10	AL7T	06/02/2025		Index Future	1277.1740	1277.1740	1283.0680	1283.0680	0.461	0.0000
2024/10/10	AL7T	08/05/2025		Index Future	1302.6720	1302.6720	1308.6910	1308.6910	0.462	0.0000
2024/10/10	AL7T	07/08/2025		Index Future	1327.3040	1327.3040	1333.4450	1333.4450	0.463	0.0000
2024/10/10	AL7T	06/11/2025		Index Future	1351.8520	1351.8520	1358.1140	1358.1140	0.463	0.0000
2024/10/10	ALBI	07/11/2024		Index Future	1081.0600	1081.0600	1085.1690	1085.1690	0.380	0.0000
2024/10/10	ALBI	06/02/2025		Index Future	1103.2710	1103.2710	1107.4690	1107.4690	0.381	0.0000
2024/10/10	ALBI	08/05/2025		Index Future	1125.2980	1125.2980	1129.5850	1129.5850	0.381	0.0000
2024/10/10	ALBI	07/08/2025		Index Future	1146.5760	1146.5760	1150.9520	1150.9520	0.382	0.0000
2024/10/10	ALBI	06/11/2025		Index Future	1167.7820	1167.7820	1172.2440	1172.2440	0.382	0.0000
2024/10/10	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/10	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/10	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/10	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/10	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/10	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000
2024/10/10	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	
2024/10/10	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/10	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/10	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/10	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/10	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/10	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/10	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/10/10	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/10	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/10	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/10	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/10	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/10	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/10/10	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/10	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/10	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/10	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/10	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/10	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/10	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/10	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/10	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/10	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/10	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/10	ES33	07/11/2024		Bond Future	11.0127	81.6482	10.9963	81.7270	0.148	0.0000	0.0000
2024/10/10	ES33	06/02/2025		Bond Future	11.1251	83.3457	11.1080	83.4266	0.154	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	
2024/10/10	ES33	06/02/2025	13.34 Call	Bond Future	9614.1400	9.6141	9695.0200	9.6950	0.841	0.0000	0.0000
2024/10/10	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	ES33	08/05/2025		Bond Future	11.2497	81.2287	11.2317	81.3116	0.160	0.0000	0.0000
2024/10/10	ES33	08/05/2025	12.73 Call	Bond Future	6456.7400	6.4567	6539.6500	6.5397	1.284	0.0000	0.0000
2024/10/10	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	ES33	07/08/2025		Bond Future	11.3999	82.7792	11.3810	82.8642	0.166	0.0000	0.0000
2024/10/10	ES33	07/08/2025	13.56 Call	Bond Future	8974.5700	8.9746	9059.6200	9.0596	0.948	0.0000	0.0000
2024/10/10	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	ES33	06/11/2025		Bond Future	11.5733	80.5269	11.5534	80.6140	0.172	0.0000	0.0000
2024/10/10	ES33	06/11/2025	12.01 Call	Bond Future	1876.6500	1.8767	1963.7700	1.9638	4.642	0.0000	0.0000
2024/10/10	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	ES42	07/11/2024		Bond Future	11.3929	78.6906	11.3813	78.7626	0.102	0.0000	0.0000
2024/10/10	ES42	06/02/2025		Bond Future	11.4862	80.3264	11.4741	80.4005	0.105	0.0000	0.0000
2024/10/10	ES42	06/02/2025	13.71 Call	Bond Future	11932.9400	11.9329	12007.0600	12.0071	0.621	0.0000	0.0000
2024/10/10	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	ES42	08/05/2025		Bond Future	11.5923	77.6813	11.5797	77.7576	0.109	0.0000	0.0000
2024/10/10	ES42	08/05/2025	13.25 Call	Bond Future	9050.4100	9.0504	9126.7200	9.1267	0.843	0.0000	0.0000
2024/10/10	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	ES42	07/08/2025		Bond Future	11.7142	79.1618	11.7010	79.2404	0.113	0.0000	0.0000
2024/10/10	ES42	07/08/2025	13.79 Call	Bond Future	10889.6500	10.8897	10968.2400	10.9682	0.722	0.0000	0.0000
2024/10/10	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	ES42	06/11/2025		Bond Future	11.8496	76.3719	11.8357	76.4528	0.117	0.0000	0.0000
2024/10/10	ES42	06/11/2025	12.39 Call	Bond Future	3038.0200	3.0380	3118.8800	3.1189	2.662	0.0000	0.0000
2024/10/10	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	GOVI	07/11/2024	948.79 Call	GOVI	1153530.0000	115.3530	1194370.0000	119.4370	3.540	0.0000	0.0000
2024/10/10	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	GOVI	07/11/2024	948.80 Call	GOVI	1153430.0000	115.3430	1194270.0000	119.4270	3.541	0.0000	0.0000
2024/10/10	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	GOVI	07/11/2024	948.78 Call	GOVI	1153630.0000	115.3630	1194470.0000	119.4470	3.540	0.0000	0.0000
2024/10/10	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	GOVI	07/11/2024		GOVI	1064.1430	1064.1430	1068.2270	1068.2270	0.384	0.0000	0.0000
2024/10/10	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	GOVI	06/02/2025		GOVI	1086.0070	1086.0070	1090.1790	1090.1790	0.384	0.0000	0.0000
2024/10/10	GOVI	06/02/2025	972.00 Call	GOVI	1140070.0000	114.0070	1181790.0000	118.1790	3.659	0.0000	0.0000
2024/10/10	GOVI	08/05/2025		GOVI	1107.6890	1107.6890	1111.9490	1111.9490	0.385	0.0000	0.0000
2024/10/10	GOVI	08/05/2025	1,022.00 Call	GOVI	856890.0000	85.6890	899490.0000	89.9490	4.971	0.0000	0.0000
2024/10/10	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	Today's Closing Yield	Today's ClosingPrice	% Movement in MTM	Today's High	Today's Low	
2024/10/10	GOVI	07/08/2025		GOVI	1128.6340	1128.6340	1132.9830	1132.9830	0.385	0.0000	0.0000
2024/10/10	GOVI	07/08/2025	1,011. Call 00	GOVI	1176340.0000	117.6340	1219830.0000	121.9830	3.697	0.0000	0.0000
2024/10/10	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	GOVI	06/11/2025		GOVI	1149.5080	1149.5080	1153.9430	1153.9430	0.386	0.0000	0.0000
2024/10/10	GOVI	06/11/2025	1,112. Call 00	GOVI	375080.0000	37.5080	419430.0000	41.9430	11.824	0.0000	0.0000
2024/10/10	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/10/10	IGOV	07/11/2024		Index Future	368.6450	368.6450	369.2720	369.2720	0.170	0.0000	0.0000
2024/10/10	IGOV	06/02/2025		Index Future	376.3100	376.3100	376.9520	376.9520	0.171	0.0000	0.0000
2024/10/10	IGOV	08/05/2025		Index Future	383.9110	383.9110	384.5690	384.5690	0.171	0.0000	0.0000
2024/10/10	IGOV	07/08/2025		Index Future	391.2580	391.2580	391.9300	391.9300	0.172	0.0000	0.0000
2024/10/10	IGOV	06/11/2025		Index Future	398.5800	398.5800	399.2670	399.2670	0.172	0.0000	0.0000
2024/10/10	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/10/10	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/10/10	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/10/10	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/10/10	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/10/10	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/10/10	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/10/10	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/10/10	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/10/10	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/10/10	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/10/10	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/10/10	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/10/10	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/10/10	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/10/10	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/10/10	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/10/10	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/10/10	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/10/10	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	
2024/10/10	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/10	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/10	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/10/10	R035	07/11/2024	11.10 Call	Bond Future	3925.4700	3.9255	3869.9100	3.8699	1.415	0.0000	0.0000
2024/10/10	R035	07/11/2024	11.10 Put	Bond Future	55.6400	0.0556	53.8700	0.0539	3.181	0.0000	0.0000
2024/10/10	R035	07/11/2024	13.23 Call	Bond Future	14537.5100	14.5375	14483.7200	14.4837	0.370	0.0000	0.0000
2024/10/10	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	R035	07/11/2024	12.20 Put	Bond Future	0.1200	0.0001	0.1000	0.0001	16.667	0.0000	0.0000
2024/10/10	R035	07/11/2024	12.20 Call	Bond Future	9621.4400	9.6214	9567.6300	9.5676	0.559	0.0000	0.0000
2024/10/10	R035	07/11/2024		Bond Future	10.4147	92.1751	10.4240	92.1213	0.089	0.0000	0.0000
2024/10/10	R035	07/11/2024	12.18 Call	Bond Future	9521.6700	9.5217	9467.8500	9.4679	0.565	0.0000	0.0000
2024/10/10	R035	07/11/2024	12.18 Put	Bond Future	0.1400	0.0001	0.1100	0.0001	21.429	0.0000	0.0000
2024/10/10	R035	07/11/2024	12.19 Call	Bond Future	9571.5800	9.5716	9517.7700	9.5178	0.562	0.0000	0.0000
2024/10/10	R035	07/11/2024	12.19 Put	Bond Future	0.1300	0.0001	0.1100	0.0001	15.385	0.0000	0.0000
2024/10/10	R035	07/11/2024	12.17 Call	Bond Future	9471.7200	9.4717	9417.9000	9.4179	0.568	0.0000	0.0000
2024/10/10	R035	07/11/2024	12.17 Put	Bond Future	0.1500	0.0002	0.1200	0.0001	20.000	0.0000	0.0000
2024/10/10	R035	06/02/2025		Bond Future	10.5002	94.0689	10.5098	94.0144	0.091	0.0000	0.0000
2024/10/10	R035	06/02/2025	12.41 Call	Bond Future	10126.4800	10.1265	10071.9000	10.0719	0.539	0.0000	0.0000
2024/10/10	R035	06/02/2025	12.41 Put	Bond Future	78.6600	0.0787	78.6600	0.0787	0.000	0.0000	0.0000
2024/10/10	R035	06/02/2025	11.30 Call	Bond Future	4936.0600	4.9361	4885.8100	4.8858	1.018	0.0000	0.0000
2024/10/10	R035	06/02/2025	11.30 Put	Bond Future	529.3700	0.5294	533.7000	0.5337	0.818	0.0000	0.0000
2024/10/10	R035	06/02/2025	10.65 Call	Bond Future	2323.7700	2.3238	2284.4600	2.2845	1.692	0.0000	0.0000
2024/10/10	R035	06/02/2025	10.65 Put	Bond Future	1475.3200	1.4753	1490.5900	1.4906	1.035	0.0000	0.0000
2024/10/10	R035	06/02/2025	10.34 Put	Bond Future	2301.7300	2.3017	2325.6800	2.3257	1.041	0.0000	0.0000
2024/10/10	R035	06/02/2025	10.34 Call	Bond Future	1382.3500	1.3824	1351.7200	1.3517	2.216	0.0000	0.0000
2024/10/10	R035	06/02/2025	10.26 Put	Bond Future	2564.6200	2.5646	2591.0700	2.5911	1.031	0.0000	0.0000
2024/10/10	R035	06/02/2025	10.26 Call	Bond Future	1181.3500	1.1814	1153.2200	1.1532	2.381	0.0000	0.0000
2024/10/10	R035	08/05/2025	11.70 Call	Bond Future	6689.7500	6.6898	6640.4300	6.6404	0.737	0.0000	0.0000
2024/10/10	R035	08/05/2025	11.70 Put	Bond Future	787.7000	0.7877	793.5200	0.7935	0.739	0.0000	0.0000
2024/10/10	R035	08/05/2025	10.95 Call	Bond Future	3725.3800	3.7254	3684.7100	3.6847	1.092	0.0000	0.0000
2024/10/10	R035	08/05/2025	10.95 Put	Bond Future	1763.6200	1.7636	1778.0900	1.7781	0.820	0.0000	0.0000
2024/10/10	R035	08/05/2025	10.44 Put	Bond Future	2966.9200	2.9669	2990.9400	2.9909	0.810	0.0000	0.0000
2024/10/10	R035	08/05/2025	10.44 Call	Bond Future	2104.8100	2.1048	2073.6900	2.0737	1.479	0.0000	0.0000
2024/10/10	R035	08/05/2025	13.35 Call	Bond Future	13840.3500	13.8404	13785.5300	13.7855	0.396	0.0000	0.0000
2024/10/10	R035	08/05/2025	13.35 Put	Bond Future	82.9700	0.0830	83.2900	0.0833	0.386	0.0000	0.0000
2024/10/10	R035	08/05/2025	12.70 Call	Bond Future	11030.3700	11.0304	10976.5000	10.9765	0.488	0.0000	0.0000
2024/10/10	R035	08/05/2025	12.70 Put	Bond Future	241.1900	0.2412	242.4600	0.2425	0.527	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	
2024/10/10	R035	08/05/2025	11.46 Put	Bond Future	1024.1900	1.0242	1032.1200	1.0321	0.774	0.0000	0.0000
2024/10/10	R035	08/05/2025	11.46 Call	Bond Future	5691.9900	5.6920	5644.7800	5.6448	0.829	0.0000	0.0000
2024/10/10	R035	08/05/2025		Bond Future	10.5934	91.4352	10.6033	91.3800	0.093	0.0000	0.0000
2024/10/10	R035	08/05/2025	11.78 Call	Bond Future	7029.4400	7.0294	6979.5300	6.9795	0.710	0.0000	0.0000
2024/10/10	R035	08/05/2025	11.78 Put	Bond Future	721.4000	0.7214	726.6300	0.7266	0.725	0.0000	0.0000
2024/10/10	R035	07/08/2025		Bond Future	10.7100	93.1599	10.7202	93.1043	0.095	0.0000	0.0000
2024/10/10	R035	07/08/2025	12.65 Call	Bond Future	10427.2500	10.4273	10375.5100	10.3755	0.496	0.0000	0.0000
2024/10/10	R035	07/08/2025	12.65 Put	Bond Future	639.0900	0.6391	642.9200	0.6429	0.599	0.0000	0.0000
2024/10/10	R035	06/11/2025		Bond Future	10.8456	90.3709	10.8561	90.3149	0.097	0.0000	0.0000
2024/10/10	R035	06/11/2025	11.20 Call	Bond Future	4798.3300	4.7983	4760.1400	4.7601	0.796	0.0000	0.0000
2024/10/10	R035	06/11/2025	11.20 Put	Bond Future	2938.4400	2.9384	2956.2700	2.9563	0.607	0.0000	0.0000
2024/10/10	R053	07/11/2024		Bond Future	11.0991	105.8627	11.0932	105.9154	0.053	0.0000	0.0000
2024/10/10	R053	07/11/2024	12.80 Call	Bond Future	13430.8600	13.4309	13483.3700	13.4834	0.391	0.0000	0.0000
2024/10/10	R053	07/11/2024	12.80 Put	Bond Future	0.7400	0.0007	0.5700	0.0006	22.973	0.0000	0.0000
2024/10/10	R053	07/11/2024	12.81 Call	Bond Future	13500.3900	13.5004	13552.9000	13.5529	0.389	0.0000	0.0000
2024/10/10	R053	07/11/2024	12.81 Put	Bond Future	0.7100	0.0007	0.5400	0.0005	23.944	0.0000	0.0000
2024/10/10	R053	07/11/2024	12.79 Call	Bond Future	13361.2500	13.3613	13413.7500	13.4138	0.393	0.0000	0.0000
2024/10/10	R053	07/11/2024	12.79 Put	Bond Future	0.7800	0.0008	0.6000	0.0006	23.077	0.0000	0.0000
2024/10/10	R053	06/02/2025		Bond Future	11.1805	108.0377	11.1744	108.0920	0.055	0.0000	0.0000
2024/10/10	R053	06/02/2025	12.94 Call	Bond Future	13839.8700	13.8399	13887.9000	13.8879	0.347	0.0000	0.0000
2024/10/10	R053	06/02/2025	12.94 Put	Bond Future	182.4500	0.1825	176.2300	0.1762	3.409	0.0000	0.0000
2024/10/10	R053	08/05/2025		Bond Future	11.2716	104.3256	11.2651	104.3814	0.057	0.0000	0.0000
2024/10/10	R053	08/05/2025	12.64 Call	Bond Future	11722.7600	11.7228	11763.7400	11.7637	0.350	0.0000	0.0000
2024/10/10	R053	08/05/2025	12.64 Put	Bond Future	964.4300	0.9644	949.5500	0.9496	1.543	0.0000	0.0000
2024/10/10	R053	07/08/2025		Bond Future	11.3782	106.2916	11.3715	106.3492	0.059	0.0000	0.0000
2024/10/10	R053	07/08/2025	13.17 Call	Bond Future	14659.6100	14.6596	14703.1000	14.7031	0.297	0.0000	0.0000
2024/10/10	R053	07/08/2025	13.17 Put	Bond Future	1202.1300	1.2021	1187.9900	1.1880	1.176	0.0000	0.0000
2024/10/10	R053	06/11/2025		Bond Future	11.4957	102.3851	11.4886	102.4444	0.062	0.0000	0.0000
2024/10/10	R053	06/11/2025	11.76 Call	Bond Future	6842.1400	6.8421	6869.9200	6.8699	0.406	0.0000	0.0000
2024/10/10	R053	06/11/2025	11.76 Put	Bond Future	4671.3500	4.6714	4639.8100	4.6398	0.675	0.0000	0.0000
2024/10/10	R186	07/11/2024		Bond Future	8.1532	108.5731	8.1328	108.6132	0.251	0.0000	0.0000
2024/10/10	R186	07/11/2024	9.14 Call	Bond Future	1910.2700	1.9103	1949.7700	1.9498	2.068	0.0000	0.0000
2024/10/10	R186	07/11/2024	9.14 Put	Bond Future	2.0100	0.0020	1.4800	0.0015	26.368	0.0000	0.0000
2024/10/10	R186	07/11/2024	9.15 Call	Bond Future	1929.2600	1.9293	1968.7900	1.9688	2.049	0.0000	0.0000
2024/10/10	R186	07/11/2024	9.15 Put	Bond Future	1.9000	0.0019	1.4000	0.0014	26.316	0.0000	0.0000
2024/10/10	R186	07/11/2024	9.13 Call	Bond Future	1891.2800	1.8913	1930.7500	1.9308	2.087	0.0000	0.0000
2024/10/10	R186	07/11/2024	9.13 Put	Bond Future	2.1300	0.0021	1.5700	0.0016	26.291	0.0000	0.0000
2024/10/10	R186	06/02/2025		Bond Future	8.1284	105.4918	8.1046	105.5331	0.292	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
2024/10/10	R186	06/02/2025	9.03 Call	Bond Future		1673.1900	1.6732	1706.9400	1.7069	2.017	0.0000	0.0000
2024/10/10	R186	06/02/2025	9.03 Put	Bond Future		120.4400	0.1204	112.8900	0.1129	6.269	0.0000	0.0000
2024/10/10	R186	08/05/2025		Bond Future		8.1403	107.5961	8.1121	107.6388	0.346	0.0000	0.0000
2024/10/10	R186	08/05/2025	8.47 Call	Bond Future		944.9000	0.9449	970.1000	0.9701	2.667	0.0000	0.0000
2024/10/10	R186	08/05/2025	8.47 Put	Bond Future		446.9100	0.4469	429.3900	0.4294	3.920	0.0000	0.0000
2024/10/10	R186	07/08/2025		Bond Future		8.2413	104.3170	8.2069	104.3613	0.417	0.0000	0.0000
2024/10/10	R186	07/08/2025	9.68 Call	Bond Future		1983.3600	1.9834	2020.0700	2.0201	1.851	0.0000	0.0000
2024/10/10	R186	07/08/2025	9.68 Put	Bond Future		153.4600	0.1535	145.9100	0.1459	4.920	0.0000	0.0000
2024/10/10	R186	07/08/2025	10.25 Call	Bond Future		2610.6100	2.6106	2650.9300	2.6509	1.544	0.0000	0.0000
2024/10/10	R186	07/08/2025	10.25 Put	Bond Future		68.3600	0.0684	64.4200	0.0644	5.764	0.0000	0.0000
2024/10/10	R186	07/08/2025	9.22 Put	Bond Future		269.6100	0.2696	258.0100	0.2580	4.303	0.0000	0.0000
2024/10/10	R186	07/08/2025	9.22 Call	Bond Future		1519.4400	1.5194	1552.1000	1.5521	2.149	0.0000	0.0000
2024/10/10	R186	06/11/2025		Bond Future		8.4265	106.2368	8.3833	106.2825	0.513	0.0000	0.0000
2024/10/10	R186	06/11/2025	8.13 Call	Bond Future		440.3500	0.4404	458.9900	0.4590	4.233	0.0000	0.0000
2024/10/10	R186	06/11/2025	8.13 Put	Bond Future		754.4300	0.7544	727.3700	0.7274	3.587	0.0000	0.0000
2024/10/10	R202	07/11/2024		Bond Future		269.8052	269.8052	269.8169	269.8169	0.004	0.0000	0.0000
2024/10/10	R202	06/02/2025		Bond Future		270.2229	270.2229	270.2361	270.2361	0.005	0.0000	0.0000
2024/10/10	R202	06/02/2025	266.79 Call	Bond Future		3432.9200	3.4329	3446.1100	3.4461	0.384	0.0000	0.0000
2024/10/10	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	R202	08/05/2025		Bond Future		275.6802	275.6802	275.6950	275.6950	0.005	0.0000	0.0000
2024/10/10	R202	08/05/2025	272.31 Call	Bond Future		3370.2200	3.3702	3384.9700	3.3850	0.438	0.0000	0.0000
2024/10/10	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	R202	07/08/2025		Bond Future		275.6563	275.6563	275.6737	275.6737	0.006	0.0000	0.0000
2024/10/10	R202	07/08/2025	271.60 Call	Bond Future		4056.2800	4.0563	4073.7000	4.0737	0.429	0.0000	0.0000
2024/10/10	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	R202	06/11/2025		Bond Future		280.8061	280.8061	280.8254	280.8254	0.007	0.0000	0.0000
2024/10/10	R202	06/11/2025	275.64 Call	Bond Future		5166.1300	5.1661	5185.3800	5.1854	0.373	0.0000	0.0000
2024/10/10	R202	06/11/2025	275.64 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	R209	07/11/2024	10.55 Put	Bond Future		900.1800	0.9002	842.7200	0.8427	6.383	0.0000	0.0000
2024/10/10	R209	07/11/2024	10.55 Call	Bond Future		728.5300	0.7285	754.4800	0.7545	3.562	0.0000	0.0000
2024/10/10	R209	07/11/2024	11.00 Call	Bond Future		2316.5400	2.3165	2378.6500	2.3787	2.681	0.0000	0.0000
2024/10/10	R209	07/11/2024	11.00 Put	Bond Future		180.4600	0.1805	159.1600	0.1592	11.803	0.0000	0.0000
2024/10/10	R209	07/11/2024		Bond Future		10.5828	72.4416	10.5669	72.5250	0.151	0.0000	0.0000
2024/10/10	R209	07/11/2024	12.22 Call	Bond Future		7909.9500	7.9100	7993.2500	7.9933	1.053	0.0000	0.0000
2024/10/10	R209	07/11/2024	12.22 Put	Bond Future		0.3500	0.0004	0.2400	0.0002	31.429	0.0000	0.0000
2024/10/10	R209	07/11/2024	12.23 Call	Bond Future		7954.5100	7.9545	8037.8200	8.0378	1.047	0.0000	0.0000
2024/10/10	R209	07/11/2024	12.23 Put	Bond Future		0.3300	0.0003	0.2300	0.0002	30.303	0.0000	0.0000
2024/10/10	R209	07/11/2024	12.21 Call	Bond Future		7865.3400	7.8653	7948.6400	7.9486	1.059	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	
2024/10/10	R209	07/11/2024	12.21 Put	Bond Future	0.3700	0.0004	0.2600	0.0003	29.730	0.0000	0.0000
2024/10/10	R209	06/02/2025		Bond Future	10.6609	73.9300	10.6443	74.0154	0.156	0.0000	0.0000
2024/10/10	R209	06/02/2025	12.44 Call	Bond Future	8505.8900	8.5059	8586.2700	8.5863	0.945	0.0000	0.0000
2024/10/10	R209	06/02/2025	12.44 Put	Bond Future	83.8600	0.0839	78.8000	0.0788	6.034	0.0000	0.0000
2024/10/10	R209	08/05/2025		Bond Future	10.7506	72.2505	10.7333	72.3380	0.161	0.0000	0.0000
2024/10/10	R209	08/05/2025	11.89 Call	Bond Future	6139.6800	6.1397	6207.5200	6.2075	1.105	0.0000	0.0000
2024/10/10	R209	08/05/2025	11.89 Put	Bond Future	668.9400	0.6689	649.2800	0.6493	2.939	0.0000	0.0000
2024/10/10	R209	07/08/2025		Bond Future	10.8593	73.6131	10.8413	73.7028	0.166	0.0000	0.0000
2024/10/10	R209	07/08/2025	12.68 Call	Bond Future	9000.8900	9.0009	9074.7700	9.0748	0.821	0.0000	0.0000
2024/10/10	R209	07/08/2025	12.68 Put	Bond Future	666.0700	0.6661	650.2600	0.6503	2.374	0.0000	0.0000
2024/10/10	R209	06/11/2025		Bond Future	10.9815	71.8174	10.9626	71.9092	0.171	0.0000	0.0000
2024/10/10	R209	06/11/2025	11.27 Call	Bond Future	4241.9900	4.2420	4291.6300	4.2916	1.170	0.0000	0.0000
2024/10/10	R209	06/11/2025	11.27 Put	Bond Future	2853.8100	2.8538	2811.7000	2.8117	1.476	0.0000	0.0000
2024/10/10	R210	07/11/2024		Bond Future	241.7372	241.7372	241.7444	241.7444	0.003	0.0000	0.0000
2024/10/10	R210	06/02/2025		Bond Future	246.7633	246.7633	246.7718	246.7718	0.003	0.0000	0.0000
2024/10/10	R210	06/02/2025	239.61 Call	Bond Future	7153.3400	7.1533	7161.7800	7.1618	0.118	0.0000	0.0000
2024/10/10	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	R210	08/05/2025		Bond Future	248.3563	248.3563	248.3664	248.3664	0.004	0.0000	0.0000
2024/10/10	R210	08/05/2025	248.03 Call	Bond Future	326.2700	0.3263	336.3700	0.3364	3.096	0.0000	0.0000
2024/10/10	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	R210	07/08/2025		Bond Future	253.1050	253.1050	253.1169	253.1169	0.005	0.0000	0.0000
2024/10/10	R210	07/08/2025	248.44 Call	Bond Future	4665.0200	4.6650	4676.9300	4.6769	0.255	0.0000	0.0000
2024/10/10	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	R210	06/11/2025		Bond Future	254.3805	254.3805	254.3945	254.3945	0.006	0.0000	0.0000
2024/10/10	R210	06/11/2025	252.14 Call	Bond Future	2240.4700	2.2405	2254.4900	2.2545	0.626	0.0000	0.0000
2024/10/10	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	R213	07/11/2024		Bond Future	9.5437	89.5548	9.5126	89.6889	0.326	0.0000	0.0000
2024/10/10	R213	07/11/2024	11.22 Call	Bond Future	6868.1500	6.8682	7001.7700	7.0018	1.946	0.0000	0.0000
2024/10/10	R213	07/11/2024	11.22 Put	Bond Future	1.6100	0.0016	1.1000	0.0011	31.677	0.0000	0.0000
2024/10/10	R213	07/11/2024	11.23 Call	Bond Future	6907.0200	6.9070	7040.6600	7.0407	1.935	0.0000	0.0000
2024/10/10	R213	07/11/2024	11.23 Put	Bond Future	1.5500	0.0016	1.0600	0.0011	31.613	0.0000	0.0000
2024/10/10	R213	07/11/2024	11.21 Call	Bond Future	6829.2500	6.8293	6962.8600	6.9629	1.956	0.0000	0.0000
2024/10/10	R213	07/11/2024	11.21 Put	Bond Future	1.6700	0.0017	1.1500	0.0012	31.138	0.0000	0.0000
2024/10/10	R213	06/02/2025		Bond Future	9.6116	91.3947	9.5787	91.5320	0.342	0.0000	0.0000
2024/10/10	R213	06/02/2025	11.35 Call	Bond Future	6961.2500	6.9613	7092.2100	7.0922	1.881	0.0000	0.0000
2024/10/10	R213	06/02/2025	11.35 Put	Bond Future	63.1200	0.0631	56.7900	0.0568	10.029	0.0000	0.0000
2024/10/10	R213	08/05/2025		Bond Future	9.6908	89.6608	9.6560	89.8013	0.359	0.0000	0.0000
2024/10/10	R213	08/05/2025	10.52 Call	Bond Future	3945.4500	3.9455	4050.1600	4.0502	2.654	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	
2024/10/10	R213	08/05/2025	10.52 Put	Bond Future	674.4200	0.6744	638.6600	0.6387	5.302	0.0000	0.0000
2024/10/10	R213	07/08/2025		Bond Future	9.8011	91.3529	9.7643	91.4966	0.376	0.0000	0.0000
2024/10/10	R213	07/08/2025	11.66 Call	Bond Future	7327.4200	7.3274	7450.5600	7.4506	1.681	0.0000	0.0000
2024/10/10	R213	07/08/2025	11.66 Put	Bond Future	441.6200	0.4416	421.0100	0.4210	4.667	0.0000	0.0000
2024/10/10	R213	06/11/2025		Bond Future	9.9391	89.4837	9.8999	89.6306	0.395	0.0000	0.0000
2024/10/10	R213	06/11/2025	10.05 Call	Bond Future	2700.7000	2.7007	2777.6200	2.7776	2.848	0.0000	0.0000
2024/10/10	R213	06/11/2025	10.05 Put	Bond Future	2286.6300	2.2866	2216.6100	2.2166	3.062	0.0000	0.0000
2024/10/10	R214	07/11/2024		Bond Future	10.8681	68.2602	10.8572	68.3217	0.100	0.0000	0.0000
2024/10/10	R214	07/11/2024	12.61 Call	Bond Future	8823.7800	8.8238	8885.1900	8.8852	0.696	0.0000	0.0000
2024/10/10	R214	07/11/2024	12.61 Put	Bond Future	0.2400	0.0002	0.1700	0.0002	29.167	0.0000	0.0000
2024/10/10	R214	07/11/2024	12.62 Call	Bond Future	8869.2000	8.8692	8930.6100	8.9306	0.692	0.0000	0.0000
2024/10/10	R214	07/11/2024	12.62 Put	Bond Future	0.2300	0.0002	0.1600	0.0002	30.435	0.0000	0.0000
2024/10/10	R214	07/11/2024	12.60 Call	Bond Future	8778.3200	8.7783	8839.7300	8.8397	0.700	0.0000	0.0000
2024/10/10	R214	07/11/2024	12.60 Put	Bond Future	0.2500	0.0003	0.1800	0.0002	28.000	0.0000	0.0000
2024/10/10	R214	06/02/2025		Bond Future	10.9465	69.6627	10.9351	69.7257	0.103	0.0000	0.0000
2024/10/10	R214	06/02/2025	12.71 Call	Bond Future	8918.9900	8.9190	8977.3800	8.9774	0.655	0.0000	0.0000
2024/10/10	R214	06/02/2025	12.71 Put	Bond Future	96.9500	0.0970	92.3400	0.0923	4.755	0.0000	0.0000
2024/10/10	R214	06/02/2025	13.63 Call	Bond Future	12745.8500	12.7459	12808.0200	12.8080	0.488	0.0000	0.0000
2024/10/10	R214	06/02/2025	13.63 Put	Bond Future	12.4900	0.0125	11.6600	0.0117	6.645	0.0000	0.0000
2024/10/10	R214	06/02/2025	12.25 Put	Bond Future	211.9900	0.2120	203.3400	0.2033	4.080	0.0000	0.0000
2024/10/10	R214	06/02/2025	12.25 Call	Bond Future	6911.6500	6.9117	6966.0000	6.9660	0.786	0.0000	0.0000
2024/10/10	R214	06/02/2025	11.75 Put	Bond Future	492.8500	0.4929	476.4100	0.4764	3.336	0.0000	0.0000
2024/10/10	R214	06/02/2025	11.75 Call	Bond Future	4747.9600	4.7480	4794.5200	4.7945	0.981	0.0000	0.0000
2024/10/10	R214	08/05/2025		Bond Future	11.0297	67.7490	11.0179	67.8136	0.107	0.0000	0.0000
2024/10/10	R214	08/05/2025	12.40 Call	Bond Future	7494.9000	7.4949	7546.4500	7.5465	0.688	0.0000	0.0000
2024/10/10	R214	08/05/2025	12.40 Put	Bond Future	560.2300	0.5602	547.1400	0.5471	2.337	0.0000	0.0000
2024/10/10	R214	07/08/2025		Bond Future	11.1297	69.0270	11.1175	69.0933	0.110	0.0000	0.0000
2024/10/10	R214	07/08/2025	12.97 Call	Bond Future	9656.7300	9.6567	9710.3400	9.7103	0.555	0.0000	0.0000
2024/10/10	R214	07/08/2025	12.97 Put	Bond Future	716.7300	0.7167	704.0500	0.7041	1.769	0.0000	0.0000
2024/10/10	R214	06/11/2025		Bond Future	11.2427	66.9991	11.2300	67.0670	0.113	0.0000	0.0000
2024/10/10	R214	06/11/2025	11.64 Call	Bond Future	4934.2000	4.9342	4971.2300	4.9712	0.750	0.0000	0.0000
2024/10/10	R214	06/11/2025	11.64 Put	Bond Future	2867.4200	2.8674	2836.5400	2.8365	1.077	0.0000	0.0000
2024/10/10	R248	07/11/2024	12.79 Call	Bond Future	10582.5600	10.5826	10623.4800	10.6235	0.387	0.0000	0.0000
2024/10/10	R248	07/11/2024	12.79 Put	Bond Future	0.4200	0.0004	0.3200	0.0003	23.810	0.0000	0.0000
2024/10/10	R248	07/11/2024	12.80 Call	Bond Future	10636.8900	10.6369	10677.8100	10.6778	0.385	0.0000	0.0000
2024/10/10	R248	07/11/2024	12.80 Put	Bond Future	0.4000	0.0004	0.3000	0.0003	25.000	0.0000	0.0000
2024/10/10	R248	07/11/2024	12.78 Call	Bond Future	10528.1500	10.5282	10569.0600	10.5691	0.389	0.0000	0.0000
2024/10/10	R248	07/11/2024	12.78 Put	Bond Future	0.4400	0.0004	0.3300	0.0003	25.000	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	
2024/10/10	R248	07/11/2024		Bond Future	11.0695	82.4851	11.0636	82.5261	0.053	0.0000	0.0000
2024/10/10	R248	06/02/2025		Bond Future	11.1522	84.1798	11.1461	84.2220	0.055	0.0000	0.0000
2024/10/10	R248	06/02/2025	12.71 Call	Bond Future	9769.3900	9.7694	9805.1600	9.8052	0.366	0.0000	0.0000
2024/10/10	R248	06/02/2025	12.71 Put	Bond Future	205.9600	0.2060	199.5500	0.1996	3.112	0.0000	0.0000
2024/10/10	R248	06/02/2025	10.30 Put	Bond Future	6512.7800	6.5128	6471.5100	6.4715	0.634	0.0000	0.0000
2024/10/10	R248	06/02/2025	10.30 Call	Bond Future	299.7700	0.2998	300.6800	0.3007	0.304	0.0000	0.0000
2024/10/10	R248	06/02/2025	11.00 Put	Bond Future	2784.5900	2.7846	2751.8300	2.7518	1.176	0.0000	0.0000
2024/10/10	R248	06/02/2025	11.00 Call	Bond Future	1731.1200	1.7311	1740.5400	1.7405	0.544	0.0000	0.0000
2024/10/10	R248	06/02/2025	11.70 Call	Bond Future	4607.5900	4.6076	4630.5400	4.6305	0.498	0.0000	0.0000
2024/10/10	R248	06/02/2025	11.70 Put	Bond Future	1002.1100	1.0021	982.8800	0.9829	1.919	0.0000	0.0000
2024/10/10	R248	08/05/2025		Bond Future	11.2395	81.4122	11.2331	81.4556	0.057	0.0000	0.0000
2024/10/10	R248	08/05/2025	12.60 Call	Bond Future	9080.6300	9.0806	9112.7100	9.1127	0.353	0.0000	0.0000
2024/10/10	R248	08/05/2025	12.60 Put	Bond Future	725.0000	0.7250	713.6500	0.7137	1.566	0.0000	0.0000
2024/10/10	R248	07/08/2025		Bond Future	11.3435	82.9475	11.3368	82.9923	0.059	0.0000	0.0000
2024/10/10	R248	07/08/2025	13.21 Call	Bond Future	11791.2400	11.7912	11825.5400	11.8255	0.291	0.0000	0.0000
2024/10/10	R248	07/08/2025	13.21 Put	Bond Future	877.7500	0.8778	867.2700	0.8673	1.194	0.0000	0.0000
2024/10/10	R248	06/11/2025		Bond Future	11.4601	80.0331	11.4530	80.0793	0.062	0.0000	0.0000
2024/10/10	R248	06/11/2025	11.74 Call	Bond Future	5497.3600	5.4974	5518.9500	5.5190	0.393	0.0000	0.0000
2024/10/10	R248	06/11/2025	11.74 Put	Bond Future	3706.4800	3.7065	3681.9100	3.6819	0.663	0.0000	0.0000
2024/10/10	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/10	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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