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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/10/2024 TO 15/10/2024

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
2024/10/15	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/15	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/15	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/15	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/15	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/15	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/15	2025	07/11/2024		Bond Future	184.9952	184.9952	185.0070	0.006	0.0000	0.0000
2024/10/15	2029	07/11/2024		Bond Future	133.5545	133.5545	133.6149	0.045	0.0000	0.0000
2024/10/15	2029	06/02/2025		Bond Future	136.3134	136.3134	136.3757	0.046	0.0000	0.0000
2024/10/15	2029	06/02/2025	132.40 Call	Bond Future	3913.3700	3.9134	3975.6600	1.592	0.0000	0.0000
2024/10/15	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	2029	08/05/2025		Bond Future	137.6579	137.6579	137.7219	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
2024/10/15	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	2029	08/05/2025	137.85 Put	Bond Future	192.0900	0.1921	128.0700	0.1281	33.328	0.0000
2024/10/15	2029	07/08/2025		Bond Future	140.3765	140.3765	140.4424	140.4424	0.047	0.0000
2024/10/15	2029	07/08/2025	137.41 Call	Bond Future	2966.5100	2.9665	3032.4300	3.0324	2.222	0.0000
2024/10/15	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/15	2029	06/11/2025		Bond Future	141.6439	141.6439	141.7118	141.7118	0.048	0.0000
2024/10/15	2029	06/11/2025	139.79 Call	Bond Future	1853.8500	1.8539	1921.7800	1.9218	3.664	0.0000
2024/10/15	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/15	2030	07/11/2024		Bond Future	9.1822	97.4235	9.2122	97.3050	0.327	0.0000
2024/10/15	2030	07/11/2024	10.21 Put	Bond Future	2.9100	0.0029	3.0400	0.0030	4.467	0.0000
2024/10/15	2030	07/11/2024	10.21 Call	Bond Future	3960.9900	3.9610	3842.6200	3.8426	2.988	0.0000
2024/10/15	2030	07/11/2024	10.71 Put	Bond Future	0.1100	0.0001	0.1000	0.0001	9.091	0.0000
2024/10/15	2030	07/11/2024	10.71 Call	Bond Future	5810.1300	5.8101	5691.6200	5.6916	2.040	0.0000
2024/10/15	2030	07/11/2024	11.91 Call	Bond Future	10068.0500	10.0681	9949.5500	9.9496	1.177	0.0000
2024/10/15	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000
2024/10/15	2030	07/11/2024	10.75 Call	Bond Future	5956.2400	5.9562	5837.7400	5.8377	1.990	0.0000
2024/10/15	2030	07/11/2024	10.75 Put	Bond Future	0.0800	0.0001	0.0800	0.0001	0.000	0.0000
2024/10/15	2030	07/11/2024	10.76 Call	Bond Future	5992.7200	5.9927	5874.2100	5.8742	1.978	0.0000
2024/10/15	2030	07/11/2024	10.76 Put	Bond Future	0.0800	0.0001	0.0700	0.0001	12.500	0.0000
2024/10/15	2030	07/11/2024	10.74 Call	Bond Future	5919.7400	5.9197	5801.2300	5.8012	2.002	0.0000
2024/10/15	2030	07/11/2024	10.74 Put	Bond Future	0.0900	0.0001	0.0800	0.0001	11.111	0.0000
2024/10/15	2030	06/02/2025		Bond Future	9.2353	95.4022	9.2671	95.2817	0.344	0.0000
2024/10/15	2030	06/02/2025	10.68 Call	Bond Future	5361.0800	5.3611	5245.0200	5.2450	2.165	0.0000
2024/10/15	2030	06/02/2025	10.68 Put	Bond Future	64.9700	0.0650	69.3800	0.0694	6.788	0.0000
2024/10/15	2030	06/02/2025	8.68 Put	Bond Future	2480.7800	2.4808	2571.8400	2.5718	3.671	0.0000
2024/10/15	2030	06/02/2025	8.68 Call	Bond Future	343.0300	0.3430	313.6200	0.3136	8.574	0.0000
2024/10/15	2030	06/02/2025	9.18 Put	Bond Future	1212.9600	1.2130	1272.4100	1.2724	4.901	0.0000
2024/10/15	2030	06/02/2025	9.18 Call	Bond Future	1002.6100	1.0026	941.5900	0.9416	6.086	0.0000
2024/10/15	2030	06/02/2025	9.69 Call	Bond Future	2199.5500	2.1996	2108.3500	2.1084	4.146	0.0000
2024/10/15	2030	06/02/2025	9.69 Put	Bond Future	492.1500	0.4922	521.4200	0.5214	5.947	0.0000
2024/10/15	2030	08/05/2025	8.68 Put	Bond Future	2892.1700	2.8922	2980.1700	2.9802	3.043	0.0000
2024/10/15	2030	08/05/2025	8.68 Call	Bond Future	561.7100	0.5617	527.2100	0.5272	6.142	0.0000
2024/10/15	2030	08/05/2025	9.18 Put	Bond Future	1722.2000	1.7222	1786.1600	1.7862	3.714	0.0000
2024/10/15	2030	08/05/2025	9.18 Call	Bond Future	1243.1600	1.2432	1184.6200	1.1846	4.709	0.0000
2024/10/15	2030	08/05/2025	9.99 Call	Bond Future	3089.3300	3.0893	2996.5200	2.9965	3.004	0.0000
2024/10/15	2030	08/05/2025	9.99 Put	Bond Future	659.9300	0.6599	689.6200	0.6896	4.499	0.0000
2024/10/15	2030	08/05/2025	11.86 Call	Bond Future	8779.7500	8.7798	8659.5600	8.6596	1.369	0.0000
2024/10/15	2030	08/05/2025	11.86 Put	Bond Future	41.7000	0.0417	44.0100	0.0440	5.540	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	
2024/10/15	2030	08/05/2025	10.31 Put	Bond Future	441.9800	0.4420	462.7200	0.4627	4.693	0.0000	0.0000
2024/10/15	2030	08/05/2025	10.31 Call	Bond Future	3990.3000	3.9903	3888.5400	3.8885	2.550	0.0000	0.0000
2024/10/15	2030	08/05/2025	12.28 Call	Bond Future	10098.2500	10.0983	9976.7600	9.9768	1.203	0.0000	0.0000
2024/10/15	2030	08/05/2025	12.28 Put	Bond Future	17.0500	0.0171	18.0600	0.0181	5.924	0.0000	0.0000
2024/10/15	2030	08/05/2025	10.69 Put	Bond Future	272.4500	0.2725	285.6600	0.2857	4.849	0.0000	0.0000
2024/10/15	2030	08/05/2025	10.69 Call	Bond Future	5127.9500	5.1280	5018.6600	5.0187	2.131	0.0000	0.0000
2024/10/15	2030	08/05/2025		Bond Future	9.3113	97.3153	9.3450	97.1928	0.362	0.0000	0.0000
2024/10/15	2030	08/05/2025	9.93 Call	Bond Future	2928.2600	2.9283	2837.4300	2.8374	3.102	0.0000	0.0000
2024/10/15	2030	08/05/2025	9.93 Put	Bond Future	710.5300	0.7105	742.2000	0.7422	4.457	0.0000	0.0000
2024/10/15	2030	07/08/2025		Bond Future	9.4113	95.2030	9.4472	95.0785	0.382	0.0000	0.0000
2024/10/15	2030	07/08/2025	11.11 Call	Bond Future	6069.6700	6.0697	5960.6400	5.9606	1.796	0.0000	0.0000
2024/10/15	2030	07/08/2025	11.11 Put	Bond Future	397.2700	0.3973	412.6800	0.4127	3.879	0.0000	0.0000
2024/10/15	2030	07/08/2025	12.12 Call	Bond Future	8955.0600	8.9551	8835.5000	8.8355	1.335	0.0000	0.0000
2024/10/15	2030	07/08/2025	12.12 Put	Bond Future	107.8300	0.1078	112.7100	0.1127	4.526	0.0000	0.0000
2024/10/15	2030	07/08/2025	10.48 Put	Bond Future	703.6300	0.7036	729.8900	0.7299	3.732	0.0000	0.0000
2024/10/15	2030	07/08/2025	10.48 Call	Bond Future	4322.3200	4.3223	4224.1400	4.2241	2.271	0.0000	0.0000
2024/10/15	2030	06/11/2025		Bond Future	9.5241	97.0196	9.5624	96.8932	0.402	0.0000	0.0000
2024/10/15	2030	06/11/2025	9.54 Call	Bond Future	2050.4300	2.0504	1983.4200	1.9834	3.268	0.0000	0.0000
2024/10/15	2030	06/11/2025	9.54 Put	Bond Future	1997.9200	1.9979	2057.2900	2.0573	2.972	0.0000	0.0000
2024/10/15	2032	07/11/2024	9.75 Put	Bond Future	916.4500	0.9165	1025.6900	1.0257	11.920	0.0000	0.0000
2024/10/15	2032	07/11/2024	9.75 Call	Bond Future	454.5900	0.4546	369.7700	0.3698	18.659	0.0000	0.0000
2024/10/15	2032	07/11/2024	9.90 Put	Bond Future	570.1300	0.5701	644.0400	0.6440	12.964	0.0000	0.0000
2024/10/15	2032	07/11/2024	9.90 Call	Bond Future	842.3300	0.8423	722.1800	0.7222	14.264	0.0000	0.0000
2024/10/15	2032	07/11/2024	10.60 Call	Bond Future	3640.9500	3.6410	3451.5300	3.4515	5.202	0.0000	0.0000
2024/10/15	2032	07/11/2024	10.60 Put	Bond Future	39.9800	0.0400	44.6200	0.0446	11.606	0.0000	0.0000
2024/10/15	2032	07/11/2024	9.86 Call	Bond Future	727.0100	0.7270	615.7200	0.6157	15.308	0.0000	0.0000
2024/10/15	2032	07/11/2024	9.86 Put	Bond Future	649.8300	0.6498	732.6000	0.7326	12.737	0.0000	0.0000
2024/10/15	2032	07/11/2024		Bond Future	9.8442	92.7294	9.8840	92.5353	0.404	0.0000	0.0000
2024/10/15	2032	07/11/2024	13.36 Call	Bond Future	15303.9200	15.3039	15109.8600	15.1099	1.268	0.0000	0.0000
2024/10/15	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	2032	07/11/2024	11.64 Put	Bond Future	0.4400	0.0004	0.4400	0.0004	0.000	0.0000	0.0000
2024/10/15	2032	07/11/2024	11.64 Call	Bond Future	8266.0300	8.2660	8071.9700	8.0720	2.348	0.0000	0.0000
2024/10/15	2032	07/11/2024	11.11 Put	Bond Future	4.4500	0.0045	4.7400	0.0047	6.517	0.0000	0.0000
2024/10/15	2032	07/11/2024	11.11 Call	Bond Future	5933.5800	5.9336	5739.8100	5.7398	3.266	0.0000	0.0000
2024/10/15	2032	07/11/2024	11.61 Put	Bond Future	0.5000	0.0005	0.5000	0.0005	0.000	0.0000	0.0000
2024/10/15	2032	07/11/2024	11.61 Call	Bond Future	8136.0400	8.1360	7941.9800	7.9420	2.385	0.0000	0.0000
2024/10/15	2032	07/11/2024	12.95 Call	Bond Future	13698.3000	13.6983	13504.2400	13.5042	1.417	0.0000	0.0000
2024/10/15	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	
2024/10/15	2032	07/11/2024	11.48 Call	Bond Future	7569.8500	7.5699	7375.8000	7.3758	2.563	0.0000	0.0000
2024/10/15	2032	07/11/2024	11.48 Put	Bond Future	0.8800	0.0009	0.8900	0.0009	1.136	0.0000	0.0000
2024/10/15	2032	07/11/2024	11.49 Call	Bond Future	7613.5600	7.6136	7419.5100	7.4195	2.549	0.0000	0.0000
2024/10/15	2032	07/11/2024	11.49 Put	Bond Future	0.8400	0.0008	0.8500	0.0009	1.190	0.0000	0.0000
2024/10/15	2032	07/11/2024	11.47 Call	Bond Future	7526.1000	7.5261	7332.0500	7.3321	2.578	0.0000	0.0000
2024/10/15	2032	07/11/2024	11.47 Put	Bond Future	0.9200	0.0009	0.9300	0.0009	1.087	0.0000	0.0000
2024/10/15	2032	06/02/2025		Bond Future	9.9201	94.6221	9.9617	94.4245	0.419	0.0000	0.0000
2024/10/15	2032	06/02/2025	11.72 Call	Bond Future	8132.1600	8.1322	7939.6100	7.9396	2.368	0.0000	0.0000
2024/10/15	2032	06/02/2025	11.72 Put	Bond Future	57.8900	0.0579	62.9200	0.0629	8.689	0.0000	0.0000
2024/10/15	2032	06/02/2025	9.42 Put	Bond Future	2934.1300	2.9341	3079.0000	3.0790	4.937	0.0000	0.0000
2024/10/15	2032	06/02/2025	9.42 Call	Bond Future	515.8700	0.5159	463.1600	0.4632	10.218	0.0000	0.0000
2024/10/15	2032	06/02/2025	9.92 Put	Bond Future	1467.1000	1.4671	1560.1100	1.5601	6.340	0.0000	0.0000
2024/10/15	2032	06/02/2025	9.92 Call	Bond Future	1466.5300	1.4665	1361.9600	1.3620	7.130	0.0000	0.0000
2024/10/15	2032	06/02/2025	10.61 Call	Bond Future	3673.4800	3.6735	3512.1800	3.5122	4.391	0.0000	0.0000
2024/10/15	2032	06/02/2025	10.61 Put	Bond Future	465.7400	0.4657	502.0200	0.5020	7.790	0.0000	0.0000
2024/10/15	2032	08/05/2025	9.42 Put	Bond Future	3580.0600	3.5801	3721.1900	3.7212	3.942	0.0000	0.0000
2024/10/15	2032	08/05/2025	9.42 Call	Bond Future	812.6900	0.8127	752.6400	0.7526	7.389	0.0000	0.0000
2024/10/15	2032	08/05/2025	9.92 Put	Bond Future	2144.9700	2.1450	2247.1800	2.2472	4.765	0.0000	0.0000
2024/10/15	2032	08/05/2025	9.92 Call	Bond Future	1738.5500	1.7386	1639.5800	1.6396	5.693	0.0000	0.0000
2024/10/15	2032	08/05/2025	10.97 Call	Bond Future	4945.7900	4.9458	4782.3100	4.7823	3.305	0.0000	0.0000
2024/10/15	2032	08/05/2025	10.97 Put	Bond Future	633.1300	0.6331	670.8300	0.6708	5.955	0.0000	0.0000
2024/10/15	2032	08/05/2025		Bond Future	10.0077	92.3562	10.0513	92.1550	0.436	0.0000	0.0000
2024/10/15	2032	08/05/2025	10.91 Call	Bond Future	4732.3800	4.7324	4571.4200	4.5714	3.401	0.0000	0.0000
2024/10/15	2032	08/05/2025	10.91 Put	Bond Future	680.9700	0.6810	721.1900	0.7212	5.906	0.0000	0.0000
2024/10/15	2032	07/08/2025		Bond Future	10.1121	94.1567	10.1579	93.9520	0.452	0.0000	0.0000
2024/10/15	2032	07/08/2025	12.01 Call	Bond Future	8497.8700	8.4979	8316.2900	8.3163	2.137	0.0000	0.0000
2024/10/15	2032	07/08/2025	12.01 Put	Bond Future	472.5200	0.4725	495.6600	0.4957	4.897	0.0000	0.0000
2024/10/15	2032	06/11/2025		Bond Future	10.2351	91.7933	10.2832	91.5851	0.470	0.0000	0.0000
2024/10/15	2032	06/11/2025	10.42 Call	Bond Future	3348.0600	3.3481	3229.0700	3.2291	3.554	0.0000	0.0000
2024/10/15	2032	06/11/2025	10.42 Put	Bond Future	2550.7100	2.5507	2639.8900	2.6399	3.496	0.0000	0.0000
2024/10/15	2033	07/11/2024		Bond Future	126.3367	126.3367	126.2481	126.2481	0.070	0.0000	0.0000
2024/10/15	2033	06/02/2025		Bond Future	128.9466	128.9466	128.8567	128.8567	0.070	0.0000	0.0000
2024/10/15	2033	06/02/2025	124.94 Call	Bond Future	4006.5600	4.0066	3916.6800	3.9167	2.243	0.0000	0.0000
2024/10/15	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	2033	08/05/2025		Bond Future	130.0421	130.0421	129.9510	129.9510	0.070	0.0000	0.0000
2024/10/15	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	2033	08/05/2025	130.62 Put	Bond Future	577.8700	0.5779	669.0300	0.6690	15.775	0.0000	0.0000
2024/10/15	2033	07/08/2025		Bond Future	132.6105	132.6105	132.5181	132.5181	0.070	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	
2024/10/15	2033	07/08/2025	128.65 Call	Bond Future	3960.4700	3.9605	3868.1100	3.8681	2.332	0.0000	0.0000
2024/10/15	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	2033	06/11/2025		Bond Future	133.6256	133.6256	133.5321	133.5321	0.070	0.0000	0.0000
2024/10/15	2033	06/11/2025	133.14 Call	Bond Future	485.5700	0.4856	392.0900	0.3921	19.252	0.0000	0.0000
2024/10/15	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	2037	07/11/2024		Bond Future	10.8233	86.8311	10.8577	86.6267	0.318	0.0000	0.0000
2024/10/15	2037	07/11/2024	12.58 Call	Bond Future	9587.9300	9.5879	9383.5300	9.3835	2.132	0.0000	0.0000
2024/10/15	2037	07/11/2024	12.58 Put	Bond Future	0.0500	0.0001	0.0400	0.0000	20.000	0.0000	0.0000
2024/10/15	2037	07/11/2024	12.59 Call	Bond Future	9637.9300	9.6379	9433.5400	9.4335	2.121	0.0000	0.0000
2024/10/15	2037	07/11/2024	12.59 Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0.0000	0.0000
2024/10/15	2037	07/11/2024	12.57 Call	Bond Future	9537.8800	9.5379	9333.4900	9.3335	2.143	0.0000	0.0000
2024/10/15	2037	07/11/2024	12.57 Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0.0000	0.0000
2024/10/15	2037	06/02/2025		Bond Future	10.9123	84.3429	10.9480	84.1347	0.327	0.0000	0.0000
2024/10/15	2037	06/02/2025	12.76 Call	Bond Future	9956.5200	9.9565	9753.3900	9.7534	2.040	0.0000	0.0000
2024/10/15	2037	06/02/2025	12.76 Put	Bond Future	74.3100	0.0743	79.3400	0.0793	6.769	0.0000	0.0000
2024/10/15	2037	08/05/2025		Bond Future	11.0150	86.0340	11.0520	85.8219	0.336	0.0000	0.0000
2024/10/15	2037	08/05/2025	12.25 Call	Bond Future	7336.5900	7.3366	7155.1300	7.1551	2.473	0.0000	0.0000
2024/10/15	2037	08/05/2025	12.25 Put	Bond Future	654.4200	0.6544	684.9800	0.6850	4.670	0.0000	0.0000
2024/10/15	2037	08/05/2025	12.55 Put	Bond Future	467.3200	0.4673	489.5500	0.4896	4.757	0.0000	0.0000
2024/10/15	2037	08/05/2025	12.55 Call	Bond Future	8657.9800	8.6580	8468.1900	8.4682	2.192	0.0000	0.0000
2024/10/15	2037	08/05/2025	13.30 Put	Bond Future	177.4500	0.1775	186.4800	0.1865	5.089	0.0000	0.0000
2024/10/15	2037	08/05/2025	13.30 Call	Bond Future	11958.7700	11.9588	11755.7800	11.7558	1.697	0.0000	0.0000
2024/10/15	2037	08/05/2025	13.35 Put	Bond Future	163.6900	0.1637	172.0900	0.1721	5.132	0.0000	0.0000
2024/10/15	2037	08/05/2025	13.35 Call	Bond Future	12175.5700	12.1756	11971.9500	11.9720	1.672	0.0000	0.0000
2024/10/15	2037	07/08/2025		Bond Future	11.1325	83.4505	11.1709	83.2348	0.345	0.0000	0.0000
2024/10/15	2037	07/08/2025	13.01 Call	Bond Future	10368.7000	10.3687	10178.6200	10.1786	1.833	0.0000	0.0000
2024/10/15	2037	07/08/2025	13.01 Put	Bond Future	690.7400	0.6907	716.3800	0.7164	3.712	0.0000	0.0000
2024/10/15	2037	07/08/2025	12.17 Call	Bond Future	6948.0700	6.9481	6781.2100	6.7812	2.402	0.0000	0.0000
2024/10/15	2037	07/08/2025	12.17 Put	Bond Future	1391.5200	1.3915	1440.3800	1.4404	3.511	0.0000	0.0000
2024/10/15	2037	07/08/2025	11.42 Call	Bond Future	4173.0500	4.1731	4040.1300	4.0401	3.185	0.0000	0.0000
2024/10/15	2037	07/08/2025	11.42 Put	Bond Future	2578.5800	2.5786	2661.3800	2.6614	3.211	0.0000	0.0000
2024/10/15	2037	07/08/2025	10.55 Put	Bond Future	5103.3600	5.1034	5239.6400	5.2396	2.670	0.0000	0.0000
2024/10/15	2037	07/08/2025	10.55 Call	Bond Future	1737.6700	1.7377	1658.2300	1.6582	4.572	0.0000	0.0000
2024/10/15	2037	07/08/2025	11.82 Call	Bond Future	5601.2200	5.6012	5448.4900	5.4485	2.727	0.0000	0.0000
2024/10/15	2037	07/08/2025	11.82 Put	Bond Future	1859.0900	1.8591	1922.0800	1.9221	3.388	0.0000	0.0000
2024/10/15	2037	07/08/2025	11.07 Call	Bond Future	3063.2900	3.0633	2950.7000	2.9507	3.675	0.0000	0.0000
2024/10/15	2037	07/08/2025	11.07 Put	Bond Future	3415.3900	3.4154	3518.5200	3.5185	3.020	0.0000	0.0000
2024/10/15	2037	07/08/2025	10.34 Put	Bond Future	5957.9200	5.9579	6107.3300	6.1073	2.508	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	
2024/10/15	2037	07/08/2025	10.34 Call	Bond Future	1332.3900	1.3324	1266.0800	1.2661	4.977	0.0000	0.0000
2024/10/15	2037	07/08/2025	10.64 Put	Bond Future	4770.3200	4.7703	4900.8000	4.9008	2.735	0.0000	0.0000
2024/10/15	2037	07/08/2025	10.64 Call	Bond Future	1936.9000	1.9369	1851.6600	1.8517	4.401	0.0000	0.0000
2024/10/15	2037	06/11/2025		Bond Future	11.2542	85.0415	11.2941	84.8221	0.355	0.0000	0.0000
2024/10/15	2037	06/11/2025	11.63 Call	Bond Future	5063.6000	5.0636	4926.9600	4.9270	2.698	0.0000	0.0000
2024/10/15	2037	06/11/2025	11.63 Put	Bond Future	3028.7600	3.0288	3111.5600	3.1116	2.734	0.0000	0.0000
2024/10/15	2038	07/11/2024		Bond Future	138.8106	138.8106	138.8169	138.8169	0.005	0.0000	0.0000
2024/10/15	2038	06/02/2025		Bond Future	139.5717	139.5717	139.5787	139.5787	0.005	0.0000	0.0000
2024/10/15	2038	06/02/2025	135.23 Call	Bond Future	4341.7300	4.3417	4348.7100	4.3487	0.161	0.0000	0.0000
2024/10/15	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	2038	08/05/2025		Bond Future	142.4052	142.4052	142.4130	142.4130	0.005	0.0000	0.0000
2024/10/15	2038	08/05/2025	139.68 Call	Bond Future	2725.2400	2.7252	2732.9600	2.7330	0.283	0.0000	0.0000
2024/10/15	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	2038	07/08/2025		Bond Future	143.0673	143.0673	143.0758	143.0758	0.006	0.0000	0.0000
2024/10/15	2038	07/08/2025	139.56 Call	Bond Future	3507.2500	3.5073	3515.8400	3.5158	0.245	0.0000	0.0000
2024/10/15	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	2038	06/11/2025		Bond Future	145.8353	145.8353	145.8447	145.8447	0.006	0.0000	0.0000
2024/10/15	2038	06/11/2025	143.88 Call	Bond Future	1955.3100	1.9553	1964.6600	1.9647	0.478	0.0000	0.0000
2024/10/15	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	2040	07/11/2024	12.10 Put	Bond Future	6.5400	0.0065	7.6000	0.0076	16.208	0.0000	0.0000
2024/10/15	2040	07/11/2024	12.10 Call	Bond Future	6214.0500	6.2141	5929.2700	5.9293	4.583	0.0000	0.0000
2024/10/15	2040	07/11/2024	12.60 Call	Bond Future	8997.4100	8.9974	8711.6000	8.7116	3.177	0.0000	0.0000
2024/10/15	2040	07/11/2024	12.60 Put	Bond Future	0.2800	0.0003	0.3100	0.0003	10.714	0.0000	0.0000
2024/10/15	2040	07/11/2024	13.15 Call	Bond Future	11892.4700	11.8925	11606.6300	11.6066	2.404	0.0000	0.0000
2024/10/15	2040	07/11/2024	13.15 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/10/15	2040	07/11/2024		Bond Future	11.0789	87.3857	11.1234	87.0999	0.402	0.0000	0.0000
2024/10/15	2040	07/11/2024	12.85 Call	Bond Future	10335.0200	10.3350	10049.1800	10.0492	2.766	0.0000	0.0000
2024/10/15	2040	07/11/2024	12.85 Put	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0.0000	0.0000
2024/10/15	2040	07/11/2024	12.86 Call	Bond Future	10387.7600	10.3878	10101.9200	10.1019	2.752	0.0000	0.0000
2024/10/15	2040	07/11/2024	12.86 Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0.0000	0.0000
2024/10/15	2040	07/11/2024	12.84 Call	Bond Future	10282.2100	10.2822	9996.3700	9.9964	2.780	0.0000	0.0000
2024/10/15	2040	07/11/2024	12.84 Put	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0.0000	0.0000
2024/10/15	2040	06/02/2025		Bond Future	11.1698	84.6582	11.2159	84.3670	0.413	0.0000	0.0000
2024/10/15	2040	06/02/2025	12.95 Call	Bond Future	10329.3900	10.3294	10047.2100	10.0472	2.732	0.0000	0.0000
2024/10/15	2040	06/02/2025	12.95 Put	Bond Future	96.5200	0.0965	105.6300	0.1056	9.438	0.0000	0.0000
2024/10/15	2040	06/02/2025	11.00 Put	Bond Future	2516.6900	2.5167	2680.4800	2.6805	6.508	0.0000	0.0000
2024/10/15	2040	06/02/2025	11.00 Call	Bond Future	1430.1300	1.4301	1302.6300	1.3026	8.915	0.0000	0.0000
2024/10/15	2040	06/02/2025	11.70 Call	Bond Future	4106.6700	4.1067	3884.7900	3.8848	5.403	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield		Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/10/15	2040	06/02/2025	11.70 Put	Bond Future	844.5500	0.8446	913.9600	0.9140	8.219	0.0000	0.0000
2024/10/15	2040	06/02/2025	12.20 Call	Bond Future	6527.2100	6.5272	6268.2100	6.2682	3.968	0.0000	0.0000
2024/10/15	2040	06/02/2025	12.20 Put	Bond Future	360.8500	0.3609	393.1400	0.3931	8.948	0.0000	0.0000
2024/10/15	2040	08/05/2025	13.43 Put	Bond Future	247.4300	0.2474	264.0000	0.2640	6.697	0.0000	0.0000
2024/10/15	2040	08/05/2025	13.43 Call	Bond Future	12219.5100	12.2195	11939.3200	11.9393	2.293	0.0000	0.0000
2024/10/15	2040	08/05/2025		Bond Future	11.2731	86.3555	11.3208	86.0587	0.423	0.0000	0.0000
2024/10/15	2040	08/05/2025	12.63 Call	Bond Future	8490.0900	8.4901	8232.9700	8.2330	3.028	0.0000	0.0000
2024/10/15	2040	08/05/2025	12.63 Put	Bond Future	634.1600	0.6342	673.8000	0.6738	6.251	0.0000	0.0000
2024/10/15	2040	08/05/2025	12.75 Put	Bond Future	556.0500	0.5561	591.1200	0.5911	6.307	0.0000	0.0000
2024/10/15	2040	08/05/2025	12.75 Call	Bond Future	9052.2600	9.0523	8790.5700	8.7906	2.891	0.0000	0.0000
2024/10/15	2040	08/05/2025	13.50 Put	Bond Future	222.2900	0.2223	237.3800	0.2374	6.788	0.0000	0.0000
2024/10/15	2040	08/05/2025	13.50 Call	Bond Future	12538.0100	12.5380	12256.3400	12.2563	2.247	0.0000	0.0000
2024/10/15	2040	07/08/2025		Bond Future	11.3901	83.5275	11.4396	83.2254	0.435	0.0000	0.0000
2024/10/15	2040	07/08/2025	13.29 Call	Bond Future	11259.0700	11.2591	10993.9100	10.9939	2.355	0.0000	0.0000
2024/10/15	2040	07/08/2025	13.29 Put	Bond Future	753.8100	0.7538	790.8000	0.7908	4.907	0.0000	0.0000
2024/10/15	2040	06/11/2025		Bond Future	11.5104	85.1196	11.5617	84.8121	0.446	0.0000	0.0000
2024/10/15	2040	06/11/2025	11.84 Call	Bond Future	5371.5500	5.3716	5184.3300	5.1843	3.485	0.0000	0.0000
2024/10/15	2040	06/11/2025	11.84 Put	Bond Future	3425.4600	3.4255	3545.7900	3.5458	3.513	0.0000	0.0000
2024/10/15	2044	07/11/2024	12.25 Call	Bond Future	6634.8300	6.6348	6275.2100	6.2752	5.420	0.0000	0.0000
2024/10/15	2044	07/11/2024	12.25 Put	Bond Future	4.3100	0.0043	5.4300	0.0054	25.986	0.0000	0.0000
2024/10/15	2044	07/11/2024	12.00 Call	Bond Future	5184.2900	5.1843	4828.6100	4.8286	6.861	0.0000	0.0000
2024/10/15	2044	07/11/2024	12.00 Put	Bond Future	18.7700	0.0188	23.8300	0.0238	26.958	0.0000	0.0000
2024/10/15	2044	07/11/2024	12.50 Call	Bond Future	8050.3000	8.0503	7689.7700	7.6898	4.478	0.0000	0.0000
2024/10/15	2044	07/11/2024	12.50 Put	Bond Future	0.9000	0.0009	1.1100	0.0011	23.333	0.0000	0.0000
2024/10/15	2044	07/11/2024		Bond Future	11.1780	83.4082	11.2326	83.0475	0.489	0.0000	0.0000
2024/10/15	2044	07/11/2024	12.91 Call	Bond Future	10281.1600	10.2812	9920.4300	9.9204	3.509	0.0000	0.0000
2024/10/15	2044	07/11/2024	12.91 Put	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0.0000	0.0000
2024/10/15	2044	07/11/2024	12.92 Call	Bond Future	10334.1600	10.3342	9973.4300	9.9734	3.491	0.0000	0.0000
2024/10/15	2044	07/11/2024	12.92 Put	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0.0000	0.0000
2024/10/15	2044	07/11/2024	12.90 Call	Bond Future	10228.1000	10.2281	9867.3700	9.8674	3.527	0.0000	0.0000
2024/10/15	2044	07/11/2024	12.90 Put	Bond Future	0.0700	0.0001	0.0800	0.0001	14.286	0.0000	0.0000
2024/10/15	2044	06/02/2025		Bond Future	11.2651	80.7248	11.3216	80.3571	0.501	0.0000	0.0000
2024/10/15	2044	06/02/2025	13.02 Call	Bond Future	10379.9500	10.3800	10025.9100	10.0259	3.411	0.0000	0.0000
2024/10/15	2044	06/02/2025	13.02 Put	Bond Future	114.2700	0.1143	127.8900	0.1279	11.919	0.0000	0.0000
2024/10/15	2044	06/02/2025	13.75 Call	Bond Future	13935.6100	13.9356	13571.0300	13.5710	2.616	0.0000	0.0000
2024/10/15	2044	06/02/2025	13.75 Put	Bond Future	23.1400	0.0231	26.2200	0.0262	13.310	0.0000	0.0000
2024/10/15	2044	06/02/2025	12.50 Put	Bond Future	275.5000	0.2755	307.0300	0.3070	11.445	0.0000	0.0000
2024/10/15	2044	06/02/2025	12.50 Call	Bond Future	7734.3000	7.7343	7398.1700	7.3982	4.346	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	
2024/10/15	2044	06/02/2025	12.00 Put	Bond Future	638.8700	0.6389	706.6400	0.7066	10.608	0.0000	0.0000
2024/10/15	2044	06/02/2025	12.00 Call	Bond Future	5219.2700	5.2193	4919.3800	4.9194	5.746	0.0000	0.0000
2024/10/15	2044	08/05/2025	Call	Bond Future	14.4300	0.0144	11.7400	0.0117	18.642	0.0000	0.0000
2024/10/15	2044	08/05/2025	Put	Bond Future	17671.2400	17.6712	18043.3300	18.0433	2.106	0.0000	0.0000
2024/10/15	2044	08/05/2025	12.40 Call	Bond Future	7208.0600	7.2081	6904.8200	6.9048	4.207	0.0000	0.0000
2024/10/15	2044	08/05/2025	12.40 Put	Bond Future	958.8900	0.9589	1030.4300	1.0304	7.461	0.0000	0.0000
2024/10/15	2044	08/05/2025	11.65 Call	Bond Future	3948.1000	3.9481	3714.5300	3.7145	5.916	0.0000	0.0000
2024/10/15	2044	08/05/2025	11.65 Put	Bond Future	2136.5100	2.1365	2277.7200	2.2777	6.609	0.0000	0.0000
2024/10/15	2044	08/05/2025	10.92 Put	Bond Future	4491.2700	4.4913	4731.9200	4.7319	5.358	0.0000	0.0000
2024/10/15	2044	08/05/2025	10.92 Call	Bond Future	1553.5200	1.5535	1419.3900	1.4194	8.634	0.0000	0.0000
2024/10/15	2044	08/05/2025		Bond Future	11.3634	82.3432	11.4218	81.9684	0.514	0.0000	0.0000
2024/10/15	2044	08/05/2025	12.72 Call	Bond Future	8698.7800	8.6988	8376.4700	8.3765	3.705	0.0000	0.0000
2024/10/15	2044	08/05/2025	12.72 Put	Bond Future	680.4100	0.6804	732.8800	0.7329	7.712	0.0000	0.0000
2024/10/15	2044	07/08/2025		Bond Future	11.4740	79.5623	11.5345	79.1806	0.528	0.0000	0.0000
2024/10/15	2044	07/08/2025	13.34 Call	Bond Future	11308.7200	11.3087	10975.6800	10.9757	2.945	0.0000	0.0000
2024/10/15	2044	07/08/2025	13.34 Put	Bond Future	784.4400	0.7844	833.1000	0.8331	6.203	0.0000	0.0000
2024/10/15	2044	06/11/2025		Bond Future	11.5871	81.0786	11.6498	80.6900	0.541	0.0000	0.0000
2024/10/15	2044	06/11/2025	11.88 Call	Bond Future	5443.3300	5.4433	5210.6800	5.2107	4.274	0.0000	0.0000
2024/10/15	2044	06/11/2025	11.88 Put	Bond Future	3653.4800	3.6535	3809.4300	3.8094	4.269	0.0000	0.0000
2024/10/15	2046	07/11/2024		Bond Future	119.0466	119.0466	119.1421	119.1421	0.080	0.0000	0.0000
2024/10/15	2046	06/02/2025		Bond Future	121.5057	121.5057	121.6038	121.6038	0.081	0.0000	0.0000
2024/10/15	2046	06/02/2025	114.01 Call	Bond Future	7495.7300	7.4957	7593.8100	7.5938	1.308	0.0000	0.0000
2024/10/15	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	2046	08/05/2025		Bond Future	121.7362	121.7362	121.8365	121.8365	0.082	0.0000	0.0000
2024/10/15	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	2046	08/05/2025	121.97 Put	Bond Future	233.8200	0.2338	133.5100	0.1335	42.901	0.0000	0.0000
2024/10/15	2046	07/08/2025		Bond Future	124.1395	124.1395	124.2424	124.2424	0.083	0.0000	0.0000
2024/10/15	2046	07/08/2025	118.69 Call	Bond Future	5449.5000	5.4495	5552.3800	5.5524	1.888	0.0000	0.0000
2024/10/15	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	2046	06/11/2025		Bond Future	124.2626	124.2626	124.3682	124.3682	0.085	0.0000	0.0000
2024/10/15	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	2046	06/11/2025	125.41 Put	Bond Future	1147.4000	1.1474	1041.8000	1.0418	9.203	0.0000	0.0000
2024/10/15	2050	07/11/2024		Bond Future	120.6520	120.6520	120.6576	120.6576	0.005	0.0000	0.0000
2024/10/15	2050	06/02/2025		Bond Future	120.7973	120.7973	120.8035	120.8035	0.005	0.0000	0.0000
2024/10/15	2050	06/02/2025	115.60 Call	Bond Future	5197.3400	5.1973	5203.5400	5.2035	0.119	0.0000	0.0000
2024/10/15	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	2050	08/05/2025		Bond Future	123.2498	123.2498	123.2566	123.2566	0.006	0.0000	0.0000
2024/10/15	2050	08/05/2025	121.16 Call	Bond Future	2089.7700	2.0898	2096.5800	2.0966	0.326	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	
2024/10/15	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	2050	07/08/2025		Bond Future	123.2882	123.2882	123.2954	123.2954	0.006	0.0000	0.0000
2024/10/15	2050	07/08/2025	119.89 Call	Bond Future	3398.1900	3.3982	3405.4200	3.4054	0.213	0.0000	0.0000
2024/10/15	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	2050	06/11/2025		Bond Future	125.6732	125.6732	125.6811	125.6811	0.006	0.0000	0.0000
2024/10/15	2050	06/11/2025	124.42 Call	Bond Future	1253.2200	1.2532	1261.0600	1.2611	0.626	0.0000	0.0000
2024/10/15	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	AL37	07/11/2024		Index Future	1045.2380	1045.2380	1043.7160	1043.7160	0.146	0.0000	0.0000
2024/10/15	AL37	06/02/2025		Index Future	1066.5820	1066.5820	1065.0330	1065.0330	0.145	0.0000	0.0000
2024/10/15	AL37	08/05/2025		Index Future	1087.9990	1087.9990	1086.4230	1086.4230	0.145	0.0000	0.0000
2024/10/15	AL37	07/08/2025		Index Future	1109.2570	1109.2570	1107.6550	1107.6550	0.144	0.0000	0.0000
2024/10/15	AL37	06/11/2025		Index Future	1130.5150	1130.5150	1128.8880	1128.8880	0.144	0.0000	0.0000
2024/10/15	AL7T	07/11/2024		Index Future	1254.1390	1254.1390	1251.2550	1251.2550	0.230	0.0000	0.0000
2024/10/15	AL7T	06/02/2025		Index Future	1279.7490	1279.7490	1276.8110	1276.8110	0.230	0.0000	0.0000
2024/10/15	AL7T	08/05/2025		Index Future	1305.4460	1305.4460	1302.4540	1302.4540	0.229	0.0000	0.0000
2024/10/15	AL7T	07/08/2025		Index Future	1330.9530	1330.9530	1327.9080	1327.9080	0.229	0.0000	0.0000
2024/10/15	AL7T	06/11/2025		Index Future	1356.4600	1356.4600	1353.3630	1353.3630	0.228	0.0000	0.0000
2024/10/15	ALBI	07/11/2024		Index Future	1083.0860	1083.0860	1080.4490	1080.4490	0.243	0.0000	0.0000
2024/10/15	ALBI	06/02/2025		Index Future	1105.2020	1105.2020	1102.5160	1102.5160	0.243	0.0000	0.0000
2024/10/15	ALBI	08/05/2025		Index Future	1127.3940	1127.3940	1124.6590	1124.6590	0.243	0.0000	0.0000
2024/10/15	ALBI	07/08/2025		Index Future	1149.4220	1149.4220	1146.6390	1146.6390	0.242	0.0000	0.0000
2024/10/15	ALBI	06/11/2025		Index Future	1171.4510	1171.4510	1168.6190	1168.6190	0.242	0.0000	0.0000
2024/10/15	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000

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Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/15	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/15	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/15	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/15	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/15	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/15	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/15	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/10/15	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/15	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/15	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/15	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/15	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/15	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/10/15	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/15	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/15	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/15	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/15	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/15	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/15	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/15	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/15	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/15	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/15	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/15	ES33	07/11/2024		Bond Future	11.0251	81.5882	11.0593	81.4234	0.311	0.0000	0.0000
2024/10/15	ES33	06/02/2025		Bond Future	11.1404	83.2737	11.1761	83.1058	0.320	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	
2024/10/15	ES33	06/02/2025	13.34 Call	Bond Future	9542.0700	9.5421	9374.2400	9.3742	1.759	0.0000	0.0000
2024/10/15	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	ES33	08/05/2025		Bond Future	11.2637	81.1642	11.3009	80.9933	0.330	0.0000	0.0000
2024/10/15	ES33	08/05/2025	12.73 Call	Bond Future	6392.2500	6.3923	6221.2900	6.2213	2.674	0.0000	0.0000
2024/10/15	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	ES33	07/08/2025		Bond Future	11.4031	82.7651	11.4419	82.5912	0.340	0.0000	0.0000
2024/10/15	ES33	07/08/2025	13.56 Call	Bond Future	8960.4800	8.9605	8786.5700	8.7866	1.941	0.0000	0.0000
2024/10/15	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	ES33	06/11/2025		Bond Future	11.5640	80.5673	11.6046	80.3904	0.351	0.0000	0.0000
2024/10/15	ES33	06/11/2025	12.01 Call	Bond Future	1917.0700	1.9171	1740.1600	1.7402	9.228	0.0000	0.0000
2024/10/15	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	ES42	07/11/2024		Bond Future	11.4102	78.5831	11.4647	78.2463	0.478	0.0000	0.0000
2024/10/15	ES42	06/02/2025		Bond Future	11.5058	80.2065	11.5622	79.8631	0.491	0.0000	0.0000
2024/10/15	ES42	06/02/2025	13.71 Call	Bond Future	11813.0500	11.8131	11469.6200	11.4696	2.907	0.0000	0.0000
2024/10/15	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	ES42	08/05/2025		Bond Future	11.6112	77.5679	11.6697	77.2178	0.504	0.0000	0.0000
2024/10/15	ES42	08/05/2025	13.25 Call	Bond Future	8936.9600	8.9370	8586.8900	8.5869	3.917	0.0000	0.0000
2024/10/15	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	ES42	07/08/2025		Bond Future	11.7253	79.0965	11.7859	78.7398	0.516	0.0000	0.0000
2024/10/15	ES42	07/08/2025	13.79 Call	Bond Future	10824.3000	10.8243	10467.6700	10.4677	3.295	0.0000	0.0000
2024/10/15	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	ES42	06/11/2025		Bond Future	11.8519	76.3587	11.9147	75.9956	0.530	0.0000	0.0000
2024/10/15	ES42	06/11/2025	12.39 Call	Bond Future	3024.8500	3.0249	2661.6800	2.6617	12.006	0.0000	0.0000
2024/10/15	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	GOVI	07/11/2024	948.79 Call	GOVI	1173560.0000	117.3560	1148180.0000	114.8180	2.163	0.0000	0.0000
2024/10/15	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	GOVI	07/11/2024	948.80 Call	GOVI	1173460.0000	117.3460	1148080.0000	114.8080	2.163	0.0000	0.0000
2024/10/15	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	GOVI	07/11/2024	948.78 Call	GOVI	1173660.0000	117.3660	1148280.0000	114.8280	2.162	0.0000	0.0000
2024/10/15	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	GOVI	07/11/2024		GOVI	1066.1460	1066.1460	1063.6080	1063.6080	0.238	0.0000	0.0000
2024/10/15	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	GOVI	06/02/2025		GOVI	1087.9170	1087.9170	1085.3310	1085.3310	0.238	0.0000	0.0000
2024/10/15	GOVI	06/02/2025	972.00 Call	GOVI	1159170.0000	115.9170	1133310.0000	113.3310	2.231	0.0000	0.0000
2024/10/15	GOVI	08/05/2025		GOVI	1109.7620	1109.7620	1107.1290	1107.1290	0.237	0.0000	0.0000
2024/10/15	GOVI	08/05/2025	1,022.00 Call	GOVI	877620.0000	87.7620	851290.0000	85.1290	3.000	0.0000	0.0000
2024/10/15	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	
2024/10/15	GOVI	07/08/2025		GOVI	1131.4450	1131.4450	1128.7660	1128.7660	0.237	0.0000	0.0000
2024/10/15	GOVI	07/08/2025	1,011. Call 00	GOVI	1204450.0000	120.4450	1177660.0000	117.7660	2.224	0.0000	0.0000
2024/10/15	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	GOVI	06/11/2025		GOVI	1153.1290	1153.1290	1150.4030	1150.4030	0.236	0.0000	0.0000
2024/10/15	GOVI	06/11/2025	1,112. Call 00	GOVI	411290.0000	41.1290	384030.0000	38.4030	6.628	0.0000	0.0000
2024/10/15	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/10/15	IGOV	07/11/2024		Index Future	368.0850	368.0850	368.1260	368.1260	0.011	0.0000	0.0000
2024/10/15	IGOV	06/02/2025		Index Future	375.6920	375.6920	375.7360	375.7360	0.012	0.0000	0.0000
2024/10/15	IGOV	08/05/2025		Index Future	383.3240	383.3240	383.3710	383.3710	0.012	0.0000	0.0000
2024/10/15	IGOV	07/08/2025		Index Future	390.9010	390.9010	390.9500	390.9500	0.013	0.0000	0.0000
2024/10/15	IGOV	06/11/2025		Index Future	398.4780	398.4780	398.5300	398.5300	0.013	0.0000	0.0000
2024/10/15	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/10/15	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/10/15	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/10/15	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/10/15	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/10/15	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/10/15	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/10/15	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/10/15	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/10/15	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/10/15	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/10/15	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/10/15	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/10/15	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	91.6700	8.3300	91.6700	0.000	0.0000	0.0000
2024/10/15	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/10/15	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/10/15	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/10/15	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/10/15	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/10/15	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	
2024/10/15	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/15	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/15	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/10/15	R035	07/11/2024	11.10 Call	Bond Future	3658.6600	3.6587	3436.4300	3.4364	6.074	0.0000	0.0000
2024/10/15	R035	07/11/2024	11.10 Put	Bond Future	41.5800	0.0416	48.1000	0.0481	15.681	0.0000	0.0000
2024/10/15	R035	07/11/2024	13.23 Call	Bond Future	14284.7600	14.2848	14056.0100	14.0560	1.601	0.0000	0.0000
2024/10/15	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	R035	07/11/2024	12.20 Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2024/10/15	R035	07/11/2024	12.20 Call	Bond Future	9368.6000	9.3686	9139.8500	9.1399	2.442	0.0000	0.0000
2024/10/15	R035	07/11/2024		Bond Future	10.4583	91.9223	10.4978	91.6936	0.378	0.0000	0.0000
2024/10/15	R035	07/11/2024	12.18 Call	Bond Future	9268.8100	9.2688	9040.0600	9.0401	2.468	0.0000	0.0000
2024/10/15	R035	07/11/2024	12.18 Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2024/10/15	R035	07/11/2024	12.19 Call	Bond Future	9318.7300	9.3187	9089.9800	9.0900	2.455	0.0000	0.0000
2024/10/15	R035	07/11/2024	12.19 Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0.0000	0.0000
2024/10/15	R035	07/11/2024	12.17 Call	Bond Future	9218.8600	9.2189	8990.1100	8.9901	2.481	0.0000	0.0000
2024/10/15	R035	07/11/2024	12.17 Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0.0000	0.0000
2024/10/15	R035	06/02/2025		Bond Future	10.5477	93.7986	10.5888	93.5656	0.390	0.0000	0.0000
2024/10/15	R035	06/02/2025	12.41 Call	Bond Future	9849.7700	9.8498	9622.6600	9.6227	2.306	0.0000	0.0000
2024/10/15	R035	06/02/2025	12.41 Put	Bond Future	72.2600	0.0723	78.1700	0.0782	8.179	0.0000	0.0000
2024/10/15	R035	06/02/2025	11.30 Call	Bond Future	4662.4200	4.6624	4468.8800	4.4689	4.151	0.0000	0.0000
2024/10/15	R035	06/02/2025	11.30 Put	Bond Future	526.0400	0.5260	565.5200	0.5655	7.505	0.0000	0.0000
2024/10/15	R035	06/02/2025	10.65 Call	Bond Future	2094.4800	2.0945	1958.4400	1.9584	6.495	0.0000	0.0000
2024/10/15	R035	06/02/2025	10.65 Put	Bond Future	1516.3400	1.5163	1613.3200	1.6133	6.396	0.0000	0.0000
2024/10/15	R035	06/02/2025	10.34 Put	Bond Future	2386.0200	2.3860	2521.0300	2.5210	5.658	0.0000	0.0000
2024/10/15	R035	06/02/2025	10.34 Call	Bond Future	1196.3300	1.1963	1098.3200	1.0983	8.193	0.0000	0.0000
2024/10/15	R035	06/02/2025	10.26 Put	Bond Future	2662.6900	2.6627	2807.8500	2.8079	5.452	0.0000	0.0000
2024/10/15	R035	06/02/2025	10.26 Call	Bond Future	1009.1100	1.0091	921.2500	0.9213	8.707	0.0000	0.0000
2024/10/15	R035	08/05/2025	11.70 Call	Bond Future	6412.1800	6.4122	6216.9700	6.2170	3.044	0.0000	0.0000
2024/10/15	R035	08/05/2025	11.70 Put	Bond Future	775.6700	0.7757	817.7400	0.8177	5.424	0.0000	0.0000
2024/10/15	R035	08/05/2025	10.95 Call	Bond Future	3474.2500	3.4743	3323.1400	3.3231	4.349	0.0000	0.0000
2024/10/15	R035	08/05/2025	10.95 Put	Bond Future	1778.0300	1.7780	1864.2000	1.8642	4.846	0.0000	0.0000
2024/10/15	R035	08/05/2025	10.44 Put	Bond Future	3023.9200	3.0239	3153.1000	3.1531	4.272	0.0000	0.0000
2024/10/15	R035	08/05/2025	10.44 Call	Bond Future	1896.2700	1.8963	1788.1700	1.7882	5.701	0.0000	0.0000
2024/10/15	R035	08/05/2025	13.35 Call	Bond Future	13567.3300	13.5673	13335.1300	13.3351	1.711	0.0000	0.0000
2024/10/15	R035	08/05/2025	13.35 Put	Bond Future	75.4900	0.0755	80.5700	0.0806	6.729	0.0000	0.0000
2024/10/15	R035	08/05/2025	12.70 Call	Bond Future	10751.7500	10.7518	10528.1400	10.5281	2.080	0.0000	0.0000
2024/10/15	R035	08/05/2025	12.70 Put	Bond Future	228.1100	0.2281	241.7800	0.2418	5.993	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	
2024/10/15	R035	08/05/2025	11.46 Put	Bond Future	1016.9300	1.0169	1070.4900	1.0705	5.267	0.0000	0.0000
2024/10/15	R035	08/05/2025	11.46 Call	Bond Future	5419.1900	5.4192	5235.4700	5.2355	3.390	0.0000	0.0000
2024/10/15	R035	08/05/2025		Bond Future	10.6411	91.1696	10.6838	90.9323	0.402	0.0000	0.0000
2024/10/15	R035	08/05/2025	11.78 Call	Bond Future	6750.8500	6.7509	6552.3100	6.5523	2.941	0.0000	0.0000
2024/10/15	R035	08/05/2025	11.78 Put	Bond Future	708.3500	0.7084	747.0900	0.7471	5.469	0.0000	0.0000
2024/10/15	R035	07/08/2025		Bond Future	10.7490	92.9473	10.7935	92.7058	0.414	0.0000	0.0000
2024/10/15	R035	07/08/2025	12.65 Call	Bond Future	10179.5600	10.1796	9965.8600	9.9659	2.099	0.0000	0.0000
2024/10/15	R035	07/08/2025	12.65 Put	Bond Future	603.9800	0.6040	631.7800	0.6318	4.603	0.0000	0.0000
2024/10/15	R035	06/11/2025		Bond Future	10.8748	90.2156	10.9211	89.9699	0.426	0.0000	0.0000
2024/10/15	R035	06/11/2025	11.20 Call	Bond Future	4702.3800	4.7024	4553.3400	4.5533	3.169	0.0000	0.0000
2024/10/15	R035	06/11/2025	11.20 Put	Bond Future	2997.7300	2.9977	3094.4100	3.0944	3.225	0.0000	0.0000
2024/10/15	R053	07/11/2024		Bond Future	11.1122	105.7458	11.1618	105.3050	0.446	0.0000	0.0000
2024/10/15	R053	07/11/2024	12.80 Call	Bond Future	13313.4000	13.3134	12872.5700	12.8726	3.311	0.0000	0.0000
2024/10/15	R053	07/11/2024	12.80 Put	Bond Future	0.1800	0.0002	0.2100	0.0002	16.667	0.0000	0.0000
2024/10/15	R053	07/11/2024	12.81 Call	Bond Future	13382.9500	13.3830	12942.1100	12.9421	3.294	0.0000	0.0000
2024/10/15	R053	07/11/2024	12.81 Put	Bond Future	0.1700	0.0002	0.1900	0.0002	11.765	0.0000	0.0000
2024/10/15	R053	07/11/2024	12.79 Call	Bond Future	13243.7600	13.2438	12802.9300	12.8029	3.329	0.0000	0.0000
2024/10/15	R053	07/11/2024	12.79 Put	Bond Future	0.1900	0.0002	0.2200	0.0002	15.789	0.0000	0.0000
2024/10/15	R053	06/02/2025		Bond Future	11.1957	107.9043	11.2470	107.4549	0.458	0.0000	0.0000
2024/10/15	R053	06/02/2025	12.94 Call	Bond Future	13682.6900	13.6827	13250.1800	13.2502	3.161	0.0000	0.0000
2024/10/15	R053	06/02/2025	12.94 Put	Bond Future	158.6900	0.1587	175.6100	0.1756	10.662	0.0000	0.0000
2024/10/15	R053	08/05/2025		Bond Future	11.2859	104.2011	11.3390	103.7432	0.470	0.0000	0.0000
2024/10/15	R053	08/05/2025	12.64 Call	Bond Future	11537.9500	11.5380	11143.2200	11.1432	3.421	0.0000	0.0000
2024/10/15	R053	08/05/2025	12.64 Put	Bond Future	904.0900	0.9041	967.2800	0.9673	6.989	0.0000	0.0000
2024/10/15	R053	07/08/2025		Bond Future	11.3852	106.2316	11.4402	105.7651	0.483	0.0000	0.0000
2024/10/15	R053	07/08/2025	13.17 Call	Bond Future	14531.5500	14.5316	14128.3800	14.1284	2.774	0.0000	0.0000
2024/10/15	R053	07/08/2025	13.17 Put	Bond Future	1134.0300	1.1340	1197.3700	1.1974	5.585	0.0000	0.0000
2024/10/15	R053	06/11/2025		Bond Future	11.4945	102.3947	11.5515	101.9198	0.495	0.0000	0.0000
2024/10/15	R053	06/11/2025	11.76 Call	Bond Future	6725.7200	6.7257	6442.0400	6.4420	4.218	0.0000	0.0000
2024/10/15	R053	06/11/2025	11.76 Put	Bond Future	4545.3000	4.5453	4736.4800	4.7365	4.206	0.0000	0.0000
2024/10/15	R186	07/11/2024		Bond Future	8.1824	108.5160	8.2086	108.4648	0.320	0.0000	0.0000
2024/10/15	R186	07/11/2024	9.14 Call	Bond Future	1852.1600	1.8522	1801.0200	1.8010	2.761	0.0000	0.0000
2024/10/15	R186	07/11/2024	9.14 Put	Bond Future	1.0200	0.0010	1.0500	0.0011	2.941	0.0000	0.0000
2024/10/15	R186	07/11/2024	9.15 Call	Bond Future	1871.1900	1.8712	1820.0500	1.8201	2.733	0.0000	0.0000
2024/10/15	R186	07/11/2024	9.15 Put	Bond Future	0.9500	0.0010	0.9800	0.0010	3.158	0.0000	0.0000
2024/10/15	R186	07/11/2024	9.13 Call	Bond Future	1833.1200	1.8331	1781.9900	1.7820	2.789	0.0000	0.0000
2024/10/15	R186	07/11/2024	9.13 Put	Bond Future	1.0900	0.0011	1.1300	0.0011	3.670	0.0000	0.0000
2024/10/15	R186	06/02/2025		Bond Future	8.1700	105.4194	8.1998	105.3677	0.365	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
2024/10/15	R186	06/02/2025	9.03 Call	Bond Future		1603.5700	1.6036	1558.5700	1.5586	2.806	0.0000	0.0000
2024/10/15	R186	06/02/2025	9.03 Put	Bond Future		123.2700	0.1233	130.0000	0.1300	5.460	0.0000	0.0000
2024/10/15	R186	08/05/2025		Bond Future		8.1813	107.5339	8.2159	107.4816	0.423	0.0000	0.0000
2024/10/15	R186	08/05/2025	8.47 Call	Bond Future		874.6300	0.8746	841.4900	0.8415	3.789	0.0000	0.0000
2024/10/15	R186	08/05/2025	8.47 Put	Bond Future		438.7800	0.4388	457.9700	0.4580	4.373	0.0000	0.0000
2024/10/15	R186	07/08/2025		Bond Future		8.2383	104.3208	8.2794	104.2680	0.498	0.0000	0.0000
2024/10/15	R186	07/08/2025	9.68 Call	Bond Future		1978.4200	1.9784	1933.0700	1.9331	2.292	0.0000	0.0000
2024/10/15	R186	07/08/2025	9.68 Put	Bond Future		144.7300	0.1447	152.2200	0.1522	5.175	0.0000	0.0000
2024/10/15	R186	07/08/2025	10.25 Call	Bond Future		2609.0800	2.6091	2559.9400	2.5599	1.883	0.0000	0.0000
2024/10/15	R186	07/08/2025	10.25 Put	Bond Future		63.0400	0.0630	66.7400	0.0667	5.869	0.0000	0.0000
2024/10/15	R186	07/08/2025	9.22 Put	Bond Future		258.0200	0.2580	269.9900	0.2700	4.639	0.0000	0.0000
2024/10/15	R186	07/08/2025	9.22 Call	Bond Future		1511.6400	1.5116	1470.7700	1.4708	2.704	0.0000	0.0000
2024/10/15	R186	06/11/2025		Bond Future		8.3556	106.3118	8.4060	106.2585	0.604	0.0000	0.0000
2024/10/15	R186	06/11/2025	8.13 Call	Bond Future		455.8100	0.4558	432.2300	0.4322	5.173	0.0000	0.0000
2024/10/15	R186	06/11/2025	8.13 Put	Bond Future		694.8800	0.6949	724.6700	0.7247	4.287	0.0000	0.0000
2024/10/15	R202	07/11/2024		Bond Future		268.6122	268.6122	268.6244	268.6244	0.005	0.0000	0.0000
2024/10/15	R202	06/02/2025		Bond Future		268.9697	268.9697	268.9836	268.9836	0.005	0.0000	0.0000
2024/10/15	R202	06/02/2025	266.79 Call	Bond Future		2179.7200	2.1797	2193.5800	2.1936	0.636	0.0000	0.0000
2024/10/15	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	R202	08/05/2025		Bond Future		274.4310	274.4310	274.4462	274.4462	0.006	0.0000	0.0000
2024/10/15	R202	08/05/2025	272.31 Call	Bond Future		2120.9800	2.1210	2136.1800	2.1362	0.717	0.0000	0.0000
2024/10/15	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	R202	07/08/2025		Bond Future		274.5547	274.5547	274.5705	274.5705	0.006	0.0000	0.0000
2024/10/15	R202	07/08/2025	271.60 Call	Bond Future		2954.6500	2.9547	2970.5200	2.9705	0.537	0.0000	0.0000
2024/10/15	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	R202	06/11/2025		Bond Future		279.8673	279.8673	279.8846	279.8846	0.006	0.0000	0.0000
2024/10/15	R202	06/11/2025	275.64 Call	Bond Future		4227.2800	4.2273	4244.5800	4.2446	0.409	0.0000	0.0000
2024/10/15	R202	06/11/2025	275.64 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	R209	07/11/2024	10.55 Put	Bond Future		851.4300	0.8514	938.6400	0.9386	10.243	0.0000	0.0000
2024/10/15	R209	07/11/2024	10.55 Call	Bond Future		610.3400	0.6103	517.7300	0.5177	15.174	0.0000	0.0000
2024/10/15	R209	07/11/2024	11.00 Call	Bond Future		2204.3800	2.2044	2041.4100	2.0414	7.393	0.0000	0.0000
2024/10/15	R209	07/11/2024	11.00 Put	Bond Future		137.7400	0.1377	154.5900	0.1546	12.233	0.0000	0.0000
2024/10/15	R209	07/11/2024		Bond Future		10.5961	72.3722	10.6306	72.1923	0.326	0.0000	0.0000
2024/10/15	R209	07/11/2024	12.22 Call	Bond Future		7840.2400	7.8402	7660.4200	7.6604	2.294	0.0000	0.0000
2024/10/15	R209	07/11/2024	12.22 Put	Bond Future		0.0800	0.0001	0.0800	0.0001	0.000	0.0000	0.0000
2024/10/15	R209	07/11/2024	12.23 Call	Bond Future		7884.8100	7.8848	7704.9900	7.7050	2.281	0.0000	0.0000
2024/10/15	R209	07/11/2024	12.23 Put	Bond Future		0.0700	0.0001	0.0700	0.0001	0.000	0.0000	0.0000
2024/10/15	R209	07/11/2024	12.21 Call	Bond Future		7795.6200	7.7956	7615.8000	7.6158	2.307	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	
2024/10/15	R209	07/11/2024	12.21 Put	Bond Future	0.0900	0.0001	0.0900	0.0001	0.000	0.0000	0.0000
2024/10/15	R209	06/02/2025		Bond Future	10.6766	73.8494	10.7123	73.6662	0.334	0.0000	0.0000
2024/10/15	R209	06/02/2025	12.44 Call	Bond Future	8413.2300	8.4132	8235.0000	8.2350	2.118	0.0000	0.0000
2024/10/15	R209	06/02/2025	12.44 Put	Bond Future	71.7800	0.0718	76.7300	0.0767	6.896	0.0000	0.0000
2024/10/15	R209	08/05/2025		Bond Future	10.7653	72.1763	10.8022	71.9898	0.343	0.0000	0.0000
2024/10/15	R209	08/05/2025	11.89 Call	Bond Future	6024.7700	6.0248	5867.7900	5.8678	2.606	0.0000	0.0000
2024/10/15	R209	08/05/2025	11.89 Put	Bond Future	628.2900	0.6283	657.8200	0.6578	4.700	0.0000	0.0000
2024/10/15	R209	07/08/2025		Bond Future	10.8653	73.5834	10.9036	73.3936	0.352	0.0000	0.0000
2024/10/15	R209	07/08/2025	12.68 Call	Bond Future	8918.0200	8.9180	8751.2800	8.7513	1.870	0.0000	0.0000
2024/10/15	R209	07/08/2025	12.68 Put	Bond Future	612.8600	0.6129	635.9600	0.6360	3.769	0.0000	0.0000
2024/10/15	R209	06/11/2025		Bond Future	10.9776	71.8361	11.0173	71.6430	0.361	0.0000	0.0000
2024/10/15	R209	06/11/2025	11.27 Call	Bond Future	4176.1500	4.1762	4058.9400	4.0589	2.807	0.0000	0.0000
2024/10/15	R209	06/11/2025	11.27 Put	Bond Future	2769.3000	2.7693	2845.2100	2.8452	2.741	0.0000	0.0000
2024/10/15	R210	07/11/2024		Bond Future	241.5927	241.5927	241.6004	241.6004	0.003	0.0000	0.0000
2024/10/15	R210	06/02/2025		Bond Future	246.5835	246.5835	246.5923	246.5923	0.004	0.0000	0.0000
2024/10/15	R210	06/02/2025	239.61 Call	Bond Future	6973.4800	6.9735	6982.3400	6.9823	0.127	0.0000	0.0000
2024/10/15	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	R210	08/05/2025		Bond Future	248.1997	248.1997	248.2096	248.2096	0.004	0.0000	0.0000
2024/10/15	R210	08/05/2025	248.03 Call	Bond Future	169.7100	0.1697	179.6100	0.1796	5.833	0.0000	0.0000
2024/10/15	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	R210	07/08/2025		Bond Future	253.1007	253.1007	253.1120	253.1120	0.004	0.0000	0.0000
2024/10/15	R210	07/08/2025	248.44 Call	Bond Future	4660.7200	4.6607	4672.0100	4.6720	0.242	0.0000	0.0000
2024/10/15	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	R210	06/11/2025		Bond Future	254.5449	254.5449	254.5577	254.5577	0.005	0.0000	0.0000
2024/10/15	R210	06/11/2025	252.14 Call	Bond Future	2404.8500	2.4049	2417.6900	2.4177	0.534	0.0000	0.0000
2024/10/15	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	R213	07/11/2024		Bond Future	9.5781	89.4071	9.6179	89.2361	0.416	0.0000	0.0000
2024/10/15	R213	07/11/2024	11.22 Call	Bond Future	6719.5100	6.7195	6548.5100	6.5485	2.545	0.0000	0.0000
2024/10/15	R213	07/11/2024	11.22 Put	Bond Future	0.6800	0.0007	0.7000	0.0007	2.941	0.0000	0.0000
2024/10/15	R213	07/11/2024	11.23 Call	Bond Future	6758.4100	6.7584	6587.4000	6.5874	2.530	0.0000	0.0000
2024/10/15	R213	07/11/2024	11.23 Put	Bond Future	0.6500	0.0007	0.6600	0.0007	1.538	0.0000	0.0000
2024/10/15	R213	07/11/2024	11.21 Call	Bond Future	6680.5900	6.6806	6509.5800	6.5096	2.560	0.0000	0.0000
2024/10/15	R213	07/11/2024	11.21 Put	Bond Future	0.7200	0.0007	0.7300	0.0007	1.389	0.0000	0.0000
2024/10/15	R213	06/02/2025		Bond Future	9.6507	91.2320	9.6925	91.0579	0.434	0.0000	0.0000
2024/10/15	R213	06/02/2025	11.35 Call	Bond Future	6789.8400	6.7898	6620.6600	6.6207	2.492	0.0000	0.0000
2024/10/15	R213	06/02/2025	11.35 Put	Bond Future	54.4200	0.0544	59.3700	0.0594	9.096	0.0000	0.0000
2024/10/15	R213	08/05/2025		Bond Future	9.7295	89.5047	9.7736	89.3274	0.453	0.0000	0.0000
2024/10/15	R213	08/05/2025	10.52 Call	Bond Future	3760.9500	3.7610	3623.0300	3.6230	3.667	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	
2024/10/15	R213	08/05/2025	10.52 Put	Bond Future	646.0300	0.6460	685.3900	0.6854	6.093	0.0000	0.0000
2024/10/15	R213	07/08/2025		Bond Future	9.8275	91.2504	9.8739	91.0702	0.472	0.0000	0.0000
2024/10/15	R213	07/08/2025	11.66 Call	Bond Future	7193.9200	7.1939	7034.6400	7.0346	2.214	0.0000	0.0000
2024/10/15	R213	07/08/2025	11.66 Put	Bond Future	410.5500	0.4106	431.5400	0.4315	5.113	0.0000	0.0000
2024/10/15	R213	06/11/2025		Bond Future	9.9509	89.4396	9.9999	89.2562	0.493	0.0000	0.0000
2024/10/15	R213	06/11/2025	10.05 Call	Bond Future	2672.0600	2.6721	2571.3800	2.5714	3.768	0.0000	0.0000
2024/10/15	R213	06/11/2025	10.05 Put	Bond Future	2302.1200	2.3021	2384.8000	2.3848	3.591	0.0000	0.0000
2024/10/15	R214	07/11/2024		Bond Future	10.8863	68.1576	10.9410	67.8516	0.502	0.0000	0.0000
2024/10/15	R214	07/11/2024	12.61 Call	Bond Future	8721.0400	8.7210	8414.9900	8.4150	3.509	0.0000	0.0000
2024/10/15	R214	07/11/2024	12.61 Put	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0.0000	0.0000
2024/10/15	R214	07/11/2024	12.62 Call	Bond Future	8766.4700	8.7665	8460.4200	8.4604	3.491	0.0000	0.0000
2024/10/15	R214	07/11/2024	12.62 Put	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0.0000	0.0000
2024/10/15	R214	07/11/2024	12.60 Call	Bond Future	8675.5800	8.6756	8369.5300	8.3695	3.528	0.0000	0.0000
2024/10/15	R214	07/11/2024	12.60 Put	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0.0000	0.0000
2024/10/15	R214	06/02/2025		Bond Future	10.9670	69.5488	11.0234	69.2368	0.515	0.0000	0.0000
2024/10/15	R214	06/02/2025	12.71 Call	Bond Future	8792.9000	8.7929	8491.4600	8.4915	3.428	0.0000	0.0000
2024/10/15	R214	06/02/2025	12.71 Put	Bond Future	84.6800	0.0847	95.2700	0.0953	12.506	0.0000	0.0000
2024/10/15	R214	06/02/2025	13.63 Call	Bond Future	12629.3400	12.6293	12318.7100	12.3187	2.460	0.0000	0.0000
2024/10/15	R214	06/02/2025	13.63 Put	Bond Future	9.8000	0.0098	11.2000	0.0112	14.286	0.0000	0.0000
2024/10/15	R214	06/02/2025	12.25 Put	Bond Future	192.5300	0.1925	215.7000	0.2157	12.034	0.0000	0.0000
2024/10/15	R214	06/02/2025	12.25 Call	Bond Future	6778.3700	6.7784	6489.5100	6.4895	4.261	0.0000	0.0000
2024/10/15	R214	06/02/2025	11.75 Put	Bond Future	465.1700	0.4652	517.0500	0.5171	11.153	0.0000	0.0000
2024/10/15	R214	06/02/2025	11.75 Call	Bond Future	4606.4600	4.6065	4346.3100	4.3463	5.648	0.0000	0.0000
2024/10/15	R214	08/05/2025		Bond Future	11.0495	67.6404	11.1077	67.3224	0.527	0.0000	0.0000
2024/10/15	R214	08/05/2025	12.40 Call	Bond Future	7353.0800	7.3531	7077.4700	7.0775	3.748	0.0000	0.0000
2024/10/15	R214	08/05/2025	12.40 Put	Bond Future	526.9800	0.5270	569.3500	0.5694	8.040	0.0000	0.0000
2024/10/15	R214	07/08/2025		Bond Future	11.1422	68.9594	11.2024	68.6355	0.540	0.0000	0.0000
2024/10/15	R214	07/08/2025	12.97 Call	Bond Future	9537.1900	9.5372	9254.8700	9.2549	2.960	0.0000	0.0000
2024/10/15	R214	07/08/2025	12.97 Put	Bond Future	664.8300	0.6648	706.4000	0.7064	6.253	0.0000	0.0000
2024/10/15	R214	06/11/2025		Bond Future	11.2471	66.9757	11.3093	66.6459	0.553	0.0000	0.0000
2024/10/15	R214	06/11/2025	11.64 Call	Bond Future	4840.6100	4.8406	4635.6800	4.6357	4.234	0.0000	0.0000
2024/10/15	R214	06/11/2025	11.64 Put	Bond Future	2797.2600	2.7973	2922.1000	2.9221	4.463	0.0000	0.0000
2024/10/15	R248	07/11/2024	12.79 Call	Bond Future	10491.8400	10.4918	10149.6300	10.1496	3.262	0.0000	0.0000
2024/10/15	R248	07/11/2024	12.79 Put	Bond Future	0.1000	0.0001	0.1100	0.0001	10.000	0.0000	0.0000
2024/10/15	R248	07/11/2024	12.80 Call	Bond Future	10546.1800	10.5462	10203.9700	10.2040	3.245	0.0000	0.0000
2024/10/15	R248	07/11/2024	12.80 Put	Bond Future	0.0900	0.0001	0.1000	0.0001	11.111	0.0000	0.0000
2024/10/15	R248	07/11/2024	12.78 Call	Bond Future	10437.4100	10.4374	10095.2100	10.0952	3.279	0.0000	0.0000
2024/10/15	R248	07/11/2024	12.78 Put	Bond Future	0.1000	0.0001	0.1200	0.0001	20.000	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	
2024/10/15	R248	07/11/2024		Bond Future	11.0825	82.3947	11.1321	82.0525	0.447	0.0000	0.0000
2024/10/15	R248	06/02/2025		Bond Future	11.1673	84.0765	11.2186	83.7277	0.459	0.0000	0.0000
2024/10/15	R248	06/02/2025	12.71 Call	Bond Future	9620.6200	9.6206	9289.1200	9.2891	3.446	0.0000	0.0000
2024/10/15	R248	06/02/2025	12.71 Put	Bond Future	160.5000	0.1605	177.8100	0.1778	10.785	0.0000	0.0000
2024/10/15	R248	06/02/2025	10.30 Put	Bond Future	6537.5000	6.5375	6849.8200	6.8498	4.777	0.0000	0.0000
2024/10/15	R248	06/02/2025	10.30 Call	Bond Future	221.1800	0.2212	184.6900	0.1847	16.498	0.0000	0.0000
2024/10/15	R248	06/02/2025	11.00 Put	Bond Future	2682.7200	2.6827	2880.1000	2.8801	7.357	0.0000	0.0000
2024/10/15	R248	06/02/2025	11.00 Call	Bond Future	1525.9400	1.5259	1374.5100	1.3745	9.924	0.0000	0.0000
2024/10/15	R248	06/02/2025	11.70 Call	Bond Future	4392.0500	4.3921	4126.8500	4.1269	6.038	0.0000	0.0000
2024/10/15	R248	06/02/2025	11.70 Put	Bond Future	889.8800	0.8899	973.4900	0.9735	9.396	0.0000	0.0000
2024/10/15	R248	08/05/2025		Bond Future	11.2538	81.3159	11.3067	80.9604	0.471	0.0000	0.0000
2024/10/15	R248	08/05/2025	12.60 Call	Bond Future	8939.3400	8.9393	8632.2500	8.6323	3.435	0.0000	0.0000
2024/10/15	R248	08/05/2025	12.60 Put	Bond Future	680.0300	0.6800	728.3500	0.7284	7.106	0.0000	0.0000
2024/10/15	R248	07/08/2025		Bond Future	11.3505	82.9012	11.4053	82.5392	0.483	0.0000	0.0000
2024/10/15	R248	07/08/2025	13.21 Call	Bond Future	11687.3400	11.6873	11371.4000	11.3714	2.703	0.0000	0.0000
2024/10/15	R248	07/08/2025	13.21 Put	Bond Future	820.1900	0.8202	866.2300	0.8662	5.613	0.0000	0.0000
2024/10/15	R248	06/11/2025		Bond Future	11.4590	80.0406	11.5157	79.6721	0.495	0.0000	0.0000
2024/10/15	R248	06/11/2025	11.74 Call	Bond Future	5412.2900	5.4123	5190.9300	5.1909	4.090	0.0000	0.0000
2024/10/15	R248	06/11/2025	11.74 Put	Bond Future	3613.9000	3.6139	3761.1100	3.7611	4.073	0.0000	0.0000
2024/10/15	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/15	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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