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IIINTEREST RATE DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/10/2024 TO 17/10/2024

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
2024/10/17	0904	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/17	0908	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/17	0957	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/17	0986	31/03/2036		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/17	1386	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/17	1409	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000
2024/10/17	2025	07/11/2024		Bond Future	185.0424	185.0424	185.0592	0.009	0.0000	0.0000
2024/10/17	2029	07/11/2024		Bond Future	133.5170	133.5170	133.4102	0.080	0.0000	0.0000
2024/10/17	2029	06/02/2025		Bond Future	136.2775	136.2775	136.1691	0.080	0.0000	0.0000
2024/10/17	2029	06/02/2025	132.40 Call	Bond Future	3877.4600	3.8775	3769.0800	2.795	0.0000	0.0000
2024/10/17	2029	06/02/2025	132.40 Put	Bond Future	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	2029	08/05/2025		Bond Future	137.6234	137.6234	137.5134	0.080	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	
2024/10/17	2029	08/05/2025	137.85 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	2029	08/05/2025	137.85 Put	Bond Future	226.6000	0.2266	336.6400	0.3366	48.561	0.0000	0.0000
2024/10/17	2029	07/08/2025		Bond Future	140.3440	140.3440	140.2324	140.2324	0.080	0.0000	0.0000
2024/10/17	2029	07/08/2025	137.41 Call	Bond Future	2933.9500	2.9340	2822.3500	2.8224	3.804	0.0000	0.0000
2024/10/17	2029	07/08/2025	137.41 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	2029	06/11/2025		Bond Future	141.6132	141.6132	141.5001	141.5001	0.080	0.0000	0.0000
2024/10/17	2029	06/11/2025	139.79 Call	Bond Future	1823.2300	1.8232	1710.0800	1.7101	6.206	0.0000	0.0000
2024/10/17	2029	06/11/2025	139.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	2030	07/11/2024		Bond Future	9.2259	97.2510	9.3014	96.9537	0.818	0.0000	0.0000
2024/10/17	2030	07/11/2024	10.21 Put	Bond Future	2.7800	0.0028	4.1700	0.0042	50.000	0.0000	0.0000
2024/10/17	2030	07/11/2024	10.21 Call	Bond Future	3788.3100	3.7883	3492.4400	3.4924	7.810	0.0000	0.0000
2024/10/17	2030	07/11/2024	10.71 Put	Bond Future	0.0800	0.0001	0.1200	0.0001	50.000	0.0000	0.0000
2024/10/17	2030	07/11/2024	10.71 Call	Bond Future	5637.5500	5.6376	5340.3300	5.3403	5.272	0.0000	0.0000
2024/10/17	2030	07/11/2024	11.91 Call	Bond Future	9895.5000	9.8955	9598.2400	9.5982	3.004	0.0000	0.0000
2024/10/17	2030	07/11/2024	11.91 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	2030	07/11/2024	10.75 Call	Bond Future	5783.6700	5.7837	5486.4400	5.4864	5.139	0.0000	0.0000
2024/10/17	2030	07/11/2024	10.75 Put	Bond Future	0.0600	0.0001	0.0900	0.0001	50.000	0.0000	0.0000
2024/10/17	2030	07/11/2024	10.76 Call	Bond Future	5820.1500	5.8202	5522.9100	5.5229	5.107	0.0000	0.0000
2024/10/17	2030	07/11/2024	10.76 Put	Bond Future	0.0600	0.0001	0.0800	0.0001	33.333	0.0000	0.0000
2024/10/17	2030	07/11/2024	10.74 Call	Bond Future	5747.1700	5.7472	5449.9400	5.4499	5.172	0.0000	0.0000
2024/10/17	2030	07/11/2024	10.74 Put	Bond Future	0.0700	0.0001	0.1000	0.0001	42.857	0.0000	0.0000
2024/10/17	2030	06/02/2025		Bond Future	9.2813	95.2277	9.3614	94.9249	0.863	0.0000	0.0000
2024/10/17	2030	06/02/2025	10.68 Call	Bond Future	5192.2800	5.1923	4904.7000	4.9047	5.539	0.0000	0.0000
2024/10/17	2030	06/02/2025	10.68 Put	Bond Future	70.6100	0.0706	85.9000	0.0859	21.654	0.0000	0.0000
2024/10/17	2030	06/02/2025	8.68 Put	Bond Future	2611.3800	2.6114	2854.8100	2.8548	9.322	0.0000	0.0000
2024/10/17	2030	06/02/2025	8.68 Call	Bond Future	299.1900	0.2992	239.7500	0.2398	19.867	0.0000	0.0000
2024/10/17	2030	06/02/2025	9.18 Put	Bond Future	1297.1000	1.2971	1465.6200	1.4656	12.992	0.0000	0.0000
2024/10/17	2030	06/02/2025	9.18 Call	Bond Future	912.3100	0.9123	777.9600	0.7780	14.726	0.0000	0.0000
2024/10/17	2030	06/02/2025	9.69 Call	Bond Future	2065.5700	2.0656	1851.6400	1.8516	10.357	0.0000	0.0000
2024/10/17	2030	06/02/2025	9.69 Put	Bond Future	532.6100	0.5326	621.5500	0.6216	16.699	0.0000	0.0000
2024/10/17	2030	08/05/2025	8.68 Put	Bond Future	3017.7800	3.0178	3251.5700	3.2516	7.747	0.0000	0.0000
2024/10/17	2030	08/05/2025	8.68 Call	Bond Future	510.9900	0.5110	436.2100	0.4362	14.634	0.0000	0.0000
2024/10/17	2030	08/05/2025	9.18 Put	Bond Future	1812.8100	1.8128	1988.3700	1.9884	9.684	0.0000	0.0000
2024/10/17	2030	08/05/2025	9.18 Call	Bond Future	1157.4400	1.1574	1024.4300	1.0244	11.492	0.0000	0.0000
2024/10/17	2030	08/05/2025	9.99 Call	Bond Future	2954.2500	2.9543	2731.9600	2.7320	7.524	0.0000	0.0000
2024/10/17	2030	08/05/2025	9.99 Put	Bond Future	701.1800	0.7012	787.4600	0.7875	12.305	0.0000	0.0000
2024/10/17	2030	08/05/2025	11.86 Call	Bond Future	8606.4100	8.6064	8305.4600	8.3055	3.497	0.0000	0.0000
2024/10/17	2030	08/05/2025	11.86 Put	Bond Future	44.6900	0.0447	52.3100	0.0523	17.051	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	
2024/10/17	2030	08/05/2025	10.31 Put	Bond Future	470.5100	0.4705	532.0900	0.5321	13.088	0.0000	0.0000
2024/10/17	2030	08/05/2025	10.31 Call	Bond Future	3842.5000	3.8425	3595.5100	3.5955	6.428	0.0000	0.0000
2024/10/17	2030	08/05/2025	12.28 Call	Bond Future	9923.2000	9.9232	9618.0600	9.6181	3.075	0.0000	0.0000
2024/10/17	2030	08/05/2025	12.28 Put	Bond Future	18.3300	0.0183	21.7600	0.0218	18.712	0.0000	0.0000
2024/10/17	2030	08/05/2025	10.69 Put	Bond Future	290.3800	0.2904	330.5900	0.3306	13.847	0.0000	0.0000
2024/10/17	2030	08/05/2025	10.69 Call	Bond Future	4969.5500	4.9696	4701.1900	4.7012	5.400	0.0000	0.0000
2024/10/17	2030	08/05/2025		Bond Future	9.3599	97.1390	9.4451	96.8304	0.910	0.0000	0.0000
2024/10/17	2030	08/05/2025	9.93 Call	Bond Future	2796.0000	2.7960	2579.0800	2.5791	7.758	0.0000	0.0000
2024/10/17	2030	08/05/2025	9.93 Put	Bond Future	754.6000	0.7546	846.2500	0.8463	12.146	0.0000	0.0000
2024/10/17	2030	07/08/2025		Bond Future	9.4627	95.0251	9.5537	94.7109	0.962	0.0000	0.0000
2024/10/17	2030	07/08/2025	11.11 Call	Bond Future	5912.7400	5.9127	5643.8500	5.6439	4.548	0.0000	0.0000
2024/10/17	2030	07/08/2025	11.11 Put	Bond Future	418.2500	0.4183	463.5300	0.4635	10.826	0.0000	0.0000
2024/10/17	2030	07/08/2025	12.12 Call	Bond Future	8783.6600	8.7837	8484.5500	8.4846	3.405	0.0000	0.0000
2024/10/17	2030	07/08/2025	12.12 Put	Bond Future	114.3400	0.1143	129.4000	0.1294	13.171	0.0000	0.0000
2024/10/17	2030	07/08/2025	10.48 Put	Bond Future	739.9000	0.7399	815.1400	0.8151	10.169	0.0000	0.0000
2024/10/17	2030	07/08/2025	10.48 Call	Bond Future	4180.6800	4.1807	3941.7500	3.9418	5.715	0.0000	0.0000
2024/10/17	2030	06/11/2025		Bond Future	9.5786	96.8400	9.6758	96.5203	1.015	0.0000	0.0000
2024/10/17	2030	06/11/2025	9.54 Call	Bond Future	1954.0600	1.9541	1795.5000	1.7955	8.114	0.0000	0.0000
2024/10/17	2030	06/11/2025	9.54 Put	Bond Future	2081.1500	2.0812	2242.3300	2.2423	7.745	0.0000	0.0000
2024/10/17	2032	07/11/2024	9.75 Put	Bond Future	1070.9000	1.0709	1339.7900	1.3398	25.109	0.0000	0.0000
2024/10/17	2032	07/11/2024	9.75 Call	Bond Future	327.7400	0.3277	207.8300	0.2078	36.587	0.0000	0.0000
2024/10/17	2032	07/11/2024	9.90 Put	Bond Future	671.6500	0.6717	868.6000	0.8686	29.323	0.0000	0.0000
2024/10/17	2032	07/11/2024	9.90 Call	Bond Future	662.5500	0.6626	470.7000	0.4707	28.956	0.0000	0.0000
2024/10/17	2032	07/11/2024	10.60 Call	Bond Future	3363.8400	3.3638	2992.4100	2.9924	11.042	0.0000	0.0000
2024/10/17	2032	07/11/2024	10.60 Put	Bond Future	44.1700	0.0442	61.5400	0.0615	39.325	0.0000	0.0000
2024/10/17	2032	07/11/2024	9.86 Call	Bond Future	560.4300	0.5604	387.6800	0.3877	30.825	0.0000	0.0000
2024/10/17	2032	07/11/2024	9.86 Put	Bond Future	764.5500	0.7646	980.6000	0.9806	28.258	0.0000	0.0000
2024/10/17	2032	07/11/2024		Bond Future	9.9019	92.4481	9.9820	92.0593	0.809	0.0000	0.0000
2024/10/17	2032	07/11/2024	13.36 Call	Bond Future	15022.6200	15.0226	14633.8200	14.6338	2.588	0.0000	0.0000
2024/10/17	2032	07/11/2024	13.36 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	2032	07/11/2024	11.64 Put	Bond Future	0.3700	0.0004	0.4900	0.0005	32.432	0.0000	0.0000
2024/10/17	2032	07/11/2024	11.64 Call	Bond Future	7984.6600	7.9847	7595.9800	7.5960	4.868	0.0000	0.0000
2024/10/17	2032	07/11/2024	11.11 Put	Bond Future	4.3800	0.0044	6.0200	0.0060	37.443	0.0000	0.0000
2024/10/17	2032	07/11/2024	11.11 Call	Bond Future	5652.2100	5.6522	5265.0500	5.2651	6.850	0.0000	0.0000
2024/10/17	2032	07/11/2024	11.61 Put	Bond Future	0.4300	0.0004	0.5600	0.0006	30.233	0.0000	0.0000
2024/10/17	2032	07/11/2024	11.61 Call	Bond Future	7854.6700	7.8547	7466.0000	7.4660	4.948	0.0000	0.0000
2024/10/17	2032	07/11/2024	12.95 Call	Bond Future	13417.0000	13.4170	13028.2000	13.0282	2.898	0.0000	0.0000
2024/10/17	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	
2024/10/17	2032	07/11/2024	11.48 Call	Bond Future	7288.4500	7.2885	6899.9100	6.8999	5.331	0.0000	0.0000
2024/10/17	2032	07/11/2024	11.48 Put	Bond Future	0.7800	0.0008	1.0400	0.0010	33.333	0.0000	0.0000
2024/10/17	2032	07/11/2024	11.49 Call	Bond Future	7332.1600	7.3322	6943.6100	6.9436	5.299	0.0000	0.0000
2024/10/17	2032	07/11/2024	11.49 Put	Bond Future	0.7400	0.0007	0.9900	0.0010	33.784	0.0000	0.0000
2024/10/17	2032	07/11/2024	11.47 Call	Bond Future	7244.6900	7.2447	6856.1700	6.8562	5.363	0.0000	0.0000
2024/10/17	2032	07/11/2024	11.47 Put	Bond Future	0.8100	0.0008	1.0900	0.0011	34.568	0.0000	0.0000
2024/10/17	2032	06/02/2025		Bond Future	9.9803	94.3366	10.0642	93.9403	0.841	0.0000	0.0000
2024/10/17	2032	06/02/2025	11.72 Call	Bond Future	7853.2400	7.8532	7470.4200	7.4704	4.875	0.0000	0.0000
2024/10/17	2032	06/02/2025	11.72 Put	Bond Future	64.4300	0.0644	77.9600	0.0780	21.000	0.0000	0.0000
2024/10/17	2032	06/02/2025	9.42 Put	Bond Future	3142.1400	3.1421	3451.9600	3.4520	9.860	0.0000	0.0000
2024/10/17	2032	06/02/2025	9.42 Call	Bond Future	438.4200	0.4384	351.8900	0.3519	19.737	0.0000	0.0000
2024/10/17	2032	06/02/2025	9.92 Put	Bond Future	1599.3000	1.5993	1809.1300	1.8091	13.120	0.0000	0.0000
2024/10/17	2032	06/02/2025	9.92 Call	Bond Future	1313.2700	1.3133	1126.7500	1.1268	14.203	0.0000	0.0000
2024/10/17	2032	06/02/2025	10.61 Call	Bond Future	3438.3200	3.4383	3130.1100	3.1301	8.964	0.0000	0.0000
2024/10/17	2032	06/02/2025	10.61 Put	Bond Future	516.0400	0.5160	604.1800	0.6042	17.080	0.0000	0.0000
2024/10/17	2032	08/05/2025	9.42 Put	Bond Future	3782.1900	3.7822	4081.1800	4.0812	7.905	0.0000	0.0000
2024/10/17	2032	08/05/2025	9.42 Call	Bond Future	725.1300	0.7251	620.2300	0.6202	14.466	0.0000	0.0000
2024/10/17	2032	08/05/2025	9.92 Put	Bond Future	2290.6100	2.2906	2513.7100	2.5137	9.740	0.0000	0.0000
2024/10/17	2032	08/05/2025	9.92 Call	Bond Future	1594.5000	1.5945	1413.7100	1.4137	11.338	0.0000	0.0000
2024/10/17	2032	08/05/2025	10.97 Call	Bond Future	4708.8200	4.7088	4392.3300	4.3923	6.721	0.0000	0.0000
2024/10/17	2032	08/05/2025	10.97 Put	Bond Future	685.8500	0.6859	773.2500	0.7733	12.743	0.0000	0.0000
2024/10/17	2032	08/05/2025		Bond Future	10.0705	92.0665	10.1585	91.6626	0.874	0.0000	0.0000
2024/10/17	2032	08/05/2025	10.91 Call	Bond Future	4499.0100	4.4990	4188.0800	4.1881	6.911	0.0000	0.0000
2024/10/17	2032	08/05/2025	10.91 Put	Bond Future	737.2900	0.7373	830.2500	0.8303	12.608	0.0000	0.0000
2024/10/17	2032	07/08/2025		Bond Future	10.1778	93.8631	10.2702	93.4517	0.908	0.0000	0.0000
2024/10/17	2032	07/08/2025	12.01 Call	Bond Future	8236.2700	8.2363	7878.2000	7.8782	4.347	0.0000	0.0000
2024/10/17	2032	07/08/2025	12.01 Put	Bond Future	504.5100	0.5045	557.8500	0.5579	10.573	0.0000	0.0000
2024/10/17	2032	06/11/2025		Bond Future	10.3039	91.4957	10.4011	91.0769	0.944	0.0000	0.0000
2024/10/17	2032	06/11/2025	10.42 Call	Bond Future	3176.5500	3.1766	2950.0400	2.9500	7.131	0.0000	0.0000
2024/10/17	2032	06/11/2025	10.42 Put	Bond Future	2676.7300	2.6767	2869.0700	2.8691	7.186	0.0000	0.0000
2024/10/17	2033	07/11/2024		Bond Future	126.4548	126.4548	126.3662	126.3662	0.070	0.0000	0.0000
2024/10/17	2033	06/02/2025		Bond Future	129.0693	129.0693	128.9794	128.9794	0.070	0.0000	0.0000
2024/10/17	2033	06/02/2025	124.94 Call	Bond Future	4129.3200	4.1293	4039.3600	4.0394	2.179	0.0000	0.0000
2024/10/17	2033	06/02/2025	124.94 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	2033	08/05/2025		Bond Future	130.1696	130.1696	130.0783	130.0783	0.070	0.0000	0.0000
2024/10/17	2033	08/05/2025	130.62 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	2033	08/05/2025	130.62 Put	Bond Future	450.4500	0.4505	541.6800	0.5417	20.253	0.0000	0.0000
2024/10/17	2033	07/08/2025		Bond Future	132.7428	132.7428	132.6504	132.6504	0.070	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	
2024/10/17	2033	07/08/2025	128.65 Call	Bond Future	4092.7800	4.0928	4000.3900	4.0004	2.257	0.0000	0.0000
2024/10/17	2033	07/08/2025	128.65 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	2033	06/11/2025		Bond Future	133.7629	133.7629	133.6693	133.6693	0.070	0.0000	0.0000
2024/10/17	2033	06/11/2025	133.14 Call	Bond Future	622.8700	0.6229	529.2600	0.5293	15.029	0.0000	0.0000
2024/10/17	2033	06/11/2025	133.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	2037	07/11/2024		Bond Future	10.8903	86.4342	10.9952	85.8177	0.964	0.0000	0.0000
2024/10/17	2037	07/11/2024	12.58 Call	Bond Future	9190.9900	9.1910	8574.5300	8.5745	6.707	0.0000	0.0000
2024/10/17	2037	07/11/2024	12.58 Put	Bond Future	0.0400	0.0000	0.0800	0.0001	100.000	0.0000	0.0000
2024/10/17	2037	07/11/2024	12.59 Call	Bond Future	9241.0000	9.2410	8624.5300	8.6245	6.671	0.0000	0.0000
2024/10/17	2037	07/11/2024	12.59 Put	Bond Future	0.0400	0.0000	0.0700	0.0001	75.000	0.0000	0.0000
2024/10/17	2037	07/11/2024	12.57 Call	Bond Future	9140.9400	9.1409	8524.4800	8.5245	6.744	0.0000	0.0000
2024/10/17	2037	07/11/2024	12.57 Put	Bond Future	0.0400	0.0000	0.0800	0.0001	100.000	0.0000	0.0000
2024/10/17	2037	06/02/2025		Bond Future	10.9816	83.9394	11.0906	83.3106	0.992	0.0000	0.0000
2024/10/17	2037	06/02/2025	12.76 Call	Bond Future	9562.9300	9.5629	8957.5000	8.9575	6.331	0.0000	0.0000
2024/10/17	2037	06/02/2025	12.76 Put	Bond Future	84.2600	0.0843	107.5700	0.1076	27.664	0.0000	0.0000
2024/10/17	2037	08/05/2025		Bond Future	11.0868	85.6237	11.1999	84.9827	1.020	0.0000	0.0000
2024/10/17	2037	08/05/2025	12.25 Call	Bond Future	6986.3700	6.9864	6459.9400	6.4599	7.535	0.0000	0.0000
2024/10/17	2037	08/05/2025	12.25 Put	Bond Future	714.4500	0.7145	829.0300	0.8290	16.038	0.0000	0.0000
2024/10/17	2037	08/05/2025	12.55 Put	Bond Future	510.9900	0.5110	596.1100	0.5961	16.658	0.0000	0.0000
2024/10/17	2037	08/05/2025	12.55 Call	Bond Future	8291.4000	8.2914	7735.5100	7.7355	6.704	0.0000	0.0000
2024/10/17	2037	08/05/2025	13.30 Put	Bond Future	195.1900	0.1952	231.6800	0.2317	18.695	0.0000	0.0000
2024/10/17	2037	08/05/2025	13.30 Call	Bond Future	11566.2600	11.5663	10961.7400	10.9617	5.227	0.0000	0.0000
2024/10/17	2037	08/05/2025	13.35 Put	Bond Future	180.2000	0.1802	214.2800	0.2143	18.912	0.0000	0.0000
2024/10/17	2037	08/05/2025	13.35 Call	Bond Future	11781.8300	11.7818	11174.9000	11.1749	5.151	0.0000	0.0000
2024/10/17	2037	07/08/2025		Bond Future	11.2068	83.0339	11.3245	82.3808	1.050	0.0000	0.0000
2024/10/17	2037	07/08/2025	13.01 Call	Bond Future	10002.1700	10.0022	9442.9100	9.4429	5.591	0.0000	0.0000
2024/10/17	2037	07/08/2025	13.01 Put	Bond Future	740.8100	0.7408	834.6300	0.8346	12.665	0.0000	0.0000
2024/10/17	2037	07/08/2025	12.17 Call	Bond Future	6626.8600	6.6269	6145.9300	6.1459	7.257	0.0000	0.0000
2024/10/17	2037	07/08/2025	12.17 Put	Bond Future	1486.9100	1.4869	1659.0600	1.6591	11.578	0.0000	0.0000
2024/10/17	2037	07/08/2025	11.42 Call	Bond Future	3917.9000	3.9179	3546.0300	3.5460	9.492	0.0000	0.0000
2024/10/17	2037	07/08/2025	11.42 Put	Bond Future	2740.0300	2.7400	3021.2400	3.0212	10.263	0.0000	0.0000
2024/10/17	2037	07/08/2025	10.55 Put	Bond Future	5368.3400	5.3683	5810.8600	5.8109	8.243	0.0000	0.0000
2024/10/17	2037	07/08/2025	10.55 Call	Bond Future	1586.0500	1.5861	1375.4900	1.3755	13.276	0.0000	0.0000
2024/10/17	2037	07/08/2025	11.82 Call	Bond Future	5307.5300	5.3075	4872.6600	4.8727	8.193	0.0000	0.0000
2024/10/17	2037	07/08/2025	11.82 Put	Bond Future	1982.0000	1.9820	2200.2100	2.2002	11.010	0.0000	0.0000
2024/10/17	2037	07/08/2025	11.07 Call	Bond Future	2847.5800	2.8476	2538.5000	2.5385	10.854	0.0000	0.0000
2024/10/17	2037	07/08/2025	11.07 Put	Bond Future	3616.2800	3.6163	3960.2800	3.9603	9.513	0.0000	0.0000
2024/10/17	2037	07/08/2025	10.34 Put	Bond Future	6248.1900	6.2482	6728.3500	6.7284	7.685	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	
2024/10/17	2037	07/08/2025	10.34 Call	Bond Future	1206.0600	1.2061	1033.1400	1.0331	14.338	0.0000	0.0000
2024/10/17	2037	07/08/2025	10.64 Put	Bond Future	5024.1000	5.0241	5449.7200	5.4497	8.472	0.0000	0.0000
2024/10/17	2037	07/08/2025	10.64 Call	Bond Future	1774.0800	1.7741	1546.6200	1.5466	12.821	0.0000	0.0000
2024/10/17	2037	06/11/2025		Bond Future	11.3313	84.6185	11.4536	83.9533	1.079	0.0000	0.0000
2024/10/17	2037	06/11/2025	11.63 Call	Bond Future	4801.4600	4.8015	4414.0600	4.4141	8.068	0.0000	0.0000
2024/10/17	2037	06/11/2025	11.63 Put	Bond Future	3189.6500	3.1897	3467.4500	3.4675	8.709	0.0000	0.0000
2024/10/17	2038	07/11/2024		Bond Future	138.8356	138.8356	138.8419	138.8419	0.005	0.0000	0.0000
2024/10/17	2038	06/02/2025		Bond Future	139.5997	139.5997	139.6066	139.6066	0.005	0.0000	0.0000
2024/10/17	2038	06/02/2025	135.23 Call	Bond Future	4369.6700	4.3697	4376.6300	4.3766	0.159	0.0000	0.0000
2024/10/17	2038	06/02/2025	135.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	2038	08/05/2025		Bond Future	142.4361	142.4361	142.4438	142.4438	0.005	0.0000	0.0000
2024/10/17	2038	08/05/2025	139.68 Call	Bond Future	2756.0800	2.7561	2763.7500	2.7638	0.278	0.0000	0.0000
2024/10/17	2038	08/05/2025	139.68 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	2038	07/08/2025		Bond Future	143.1015	143.1015	143.1099	143.1099	0.006	0.0000	0.0000
2024/10/17	2038	07/08/2025	139.56 Call	Bond Future	3541.5400	3.5415	3549.8900	3.5499	0.236	0.0000	0.0000
2024/10/17	2038	07/08/2025	139.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	2038	06/11/2025		Bond Future	145.8728	145.8728	145.8820	145.8820	0.006	0.0000	0.0000
2024/10/17	2038	06/11/2025	143.88 Call	Bond Future	1992.7700	1.9928	2001.9900	2.0020	0.463	0.0000	0.0000
2024/10/17	2038	06/11/2025	143.88 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	2040	07/11/2024	12.10 Put	Bond Future	10.1000	0.0101	16.8200	0.0168	66.535	0.0000	0.0000
2024/10/17	2040	07/11/2024	12.10 Call	Bond Future	5531.4400	5.5314	4938.4000	4.9384	10.721	0.0000	0.0000
2024/10/17	2040	07/11/2024	12.60 Call	Bond Future	8311.3600	8.3114	7711.8900	7.7119	7.213	0.0000	0.0000
2024/10/17	2040	07/11/2024	12.60 Put	Bond Future	0.4000	0.0004	0.6900	0.0007	72.500	0.0000	0.0000
2024/10/17	2040	07/11/2024	13.15 Call	Bond Future	11206.3000	11.2063	10606.5400	10.6065	5.352	0.0000	0.0000
2024/10/17	2040	07/11/2024	13.15 Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0.0000	0.0000
2024/10/17	2040	07/11/2024		Bond Future	11.1862	86.6996	11.2810	86.0998	0.848	0.0000	0.0000
2024/10/17	2040	07/11/2024	12.85 Call	Bond Future	9648.8600	9.6489	9049.1500	9.0492	6.215	0.0000	0.0000
2024/10/17	2040	07/11/2024	12.85 Put	Bond Future	0.0700	0.0001	0.1200	0.0001	71.429	0.0000	0.0000
2024/10/17	2040	07/11/2024	12.86 Call	Bond Future	9701.6100	9.7016	9101.9000	9.1019	6.182	0.0000	0.0000
2024/10/17	2040	07/11/2024	12.86 Put	Bond Future	0.0700	0.0001	0.1200	0.0001	71.429	0.0000	0.0000
2024/10/17	2040	07/11/2024	12.84 Call	Bond Future	9596.0600	9.5961	8996.3500	8.9964	6.250	0.0000	0.0000
2024/10/17	2040	07/11/2024	12.84 Put	Bond Future	0.0800	0.0001	0.1300	0.0001	62.500	0.0000	0.0000
2024/10/17	2040	06/02/2025		Bond Future	11.2807	83.9596	11.3790	83.3479	0.871	0.0000	0.0000
2024/10/17	2040	06/02/2025	12.95 Call	Bond Future	9655.0400	9.6550	9071.7900	9.0718	6.041	0.0000	0.0000
2024/10/17	2040	06/02/2025	12.95 Put	Bond Future	120.8500	0.1209	149.2300	0.1492	23.484	0.0000	0.0000
2024/10/17	2040	06/02/2025	11.00 Put	Bond Future	2924.6900	2.9247	3320.7500	3.3208	13.542	0.0000	0.0000
2024/10/17	2040	06/02/2025	11.00 Call	Bond Future	1139.4500	1.1395	923.8800	0.9239	18.919	0.0000	0.0000
2024/10/17	2040	06/02/2025	11.70 Call	Bond Future	3585.8700	3.5859	3161.0400	3.1610	11.847	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	
2024/10/17	2040	06/02/2025	11.70 Put	Bond Future	1022.4300	1.0224	1209.2300	1.2092	18.270	0.0000	0.0000
2024/10/17	2040	06/02/2025	12.20 Call	Bond Future	5912.7800	5.9128	5393.8900	5.3939	8.776	0.0000	0.0000
2024/10/17	2040	06/02/2025	12.20 Put	Bond Future	445.1000	0.4451	537.8400	0.5378	20.836	0.0000	0.0000
2024/10/17	2040	08/05/2025	13.43 Put	Bond Future	290.1000	0.2901	335.5400	0.3355	15.664	0.0000	0.0000
2024/10/17	2040	08/05/2025	13.43 Call	Bond Future	11550.9400	11.5509	10972.7800	10.9728	5.005	0.0000	0.0000
2024/10/17	2040	08/05/2025		Bond Future	11.3879	85.6442	11.4898	85.0206	0.895	0.0000	0.0000
2024/10/17	2040	08/05/2025	12.63 Call	Bond Future	7879.5800	7.8796	7359.7800	7.3598	6.597	0.0000	0.0000
2024/10/17	2040	08/05/2025	12.63 Put	Bond Future	734.8900	0.7349	838.6900	0.8387	14.125	0.0000	0.0000
2024/10/17	2040	08/05/2025	12.75 Put	Bond Future	645.3400	0.6453	737.7900	0.7378	14.326	0.0000	0.0000
2024/10/17	2040	08/05/2025	12.75 Call	Bond Future	8430.3100	8.4303	7899.1600	7.8992	6.300	0.0000	0.0000
2024/10/17	2040	08/05/2025	13.50 Put	Bond Future	261.1900	0.2612	302.7700	0.3028	15.919	0.0000	0.0000
2024/10/17	2040	08/05/2025	13.50 Call	Bond Future	11865.6700	11.8657	11283.6500	11.2837	4.905	0.0000	0.0000
2024/10/17	2040	07/08/2025		Bond Future	11.5091	82.8040	11.6149	82.1686	0.919	0.0000	0.0000
2024/10/17	2040	07/08/2025	13.29 Call	Bond Future	10628.5600	10.6286	10086.7100	10.0867	5.098	0.0000	0.0000
2024/10/17	2040	07/08/2025	13.29 Put	Bond Future	846.8300	0.8468	940.3200	0.9403	11.040	0.0000	0.0000
2024/10/17	2040	06/11/2025		Bond Future	11.6336	84.3838	11.7434	83.7367	0.944	0.0000	0.0000
2024/10/17	2040	06/11/2025	11.84 Call	Bond Future	4931.3800	4.9314	4564.5500	4.5646	7.439	0.0000	0.0000
2024/10/17	2040	06/11/2025	11.84 Put	Bond Future	3721.1000	3.7211	4001.4100	4.0014	7.533	0.0000	0.0000
2024/10/17	2044	07/11/2024	12.25 Call	Bond Future	5832.9400	5.8329	5159.7100	5.1597	11.542	0.0000	0.0000
2024/10/17	2044	07/11/2024	12.25 Put	Bond Future	7.5600	0.0076	13.7700	0.0138	82.143	0.0000	0.0000
2024/10/17	2044	07/11/2024	12.00 Call	Bond Future	4393.3900	4.3934	3738.5600	3.7386	14.905	0.0000	0.0000
2024/10/17	2044	07/11/2024	12.00 Put	Bond Future	33.0100	0.0330	57.6200	0.0576	74.553	0.0000	0.0000
2024/10/17	2044	07/11/2024	12.50 Call	Bond Future	7245.8000	7.2458	6567.7000	6.5677	9.359	0.0000	0.0000
2024/10/17	2044	07/11/2024	12.50 Put	Bond Future	1.5400	0.0015	2.8800	0.0029	87.013	0.0000	0.0000
2024/10/17	2044	07/11/2024		Bond Future	11.3005	82.6031	11.4054	81.9236	0.928	0.0000	0.0000
2024/10/17	2044	07/11/2024	12.91 Call	Bond Future	9476.0600	9.4761	8796.7000	8.7967	7.169	0.0000	0.0000
2024/10/17	2044	07/11/2024	12.91 Put	Bond Future	0.1000	0.0001	0.1800	0.0002	80.000	0.0000	0.0000
2024/10/17	2044	07/11/2024	12.92 Call	Bond Future	9529.0500	9.5291	8849.6900	8.8497	7.129	0.0000	0.0000
2024/10/17	2044	07/11/2024	12.92 Put	Bond Future	0.0900	0.0001	0.1700	0.0002	88.889	0.0000	0.0000
2024/10/17	2044	07/11/2024	12.90 Call	Bond Future	9422.9900	9.4230	8743.6500	8.7437	7.209	0.0000	0.0000
2024/10/17	2044	07/11/2024	12.90 Put	Bond Future	0.1000	0.0001	0.2000	0.0002	100.000	0.0000	0.0000
2024/10/17	2044	06/02/2025		Bond Future	11.3917	79.9046	11.5002	79.2117	0.953	0.0000	0.0000
2024/10/17	2044	06/02/2025	13.02 Call	Bond Future	9593.0200	9.5930	8937.6300	8.9376	6.832	0.0000	0.0000
2024/10/17	2044	06/02/2025	13.02 Put	Bond Future	147.5200	0.1475	185.0900	0.1851	25.468	0.0000	0.0000
2024/10/17	2044	06/02/2025	13.75 Call	Bond Future	13123.1000	13.1231	12439.3500	12.4394	5.210	0.0000	0.0000
2024/10/17	2044	06/02/2025	13.75 Put	Bond Future	30.8100	0.0308	40.0200	0.0400	29.893	0.0000	0.0000
2024/10/17	2044	06/02/2025	12.50 Put	Bond Future	351.6400	0.3516	434.5500	0.4346	23.578	0.0000	0.0000
2024/10/17	2044	06/02/2025	12.50 Call	Bond Future	6990.2600	6.9903	6380.2100	6.3802	8.727	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	
2024/10/17	2044	06/02/2025	12.00 Put	Bond Future	800.4000	0.8004	968.8000	0.9688	21.039	0.0000	0.0000
2024/10/17	2044	06/02/2025	12.00 Call	Bond Future	4560.6200	4.5606	4036.0600	4.0361	11.502	0.0000	0.0000
2024/10/17	2044	08/05/2025	Call	Bond Future	9.0800	0.0091	6.1100	0.0061	32.709	0.0000	0.0000
2024/10/17	2044	08/05/2025	Put	Bond Future	18501.2100	18.5012	19204.7500	19.2048	3.803	0.0000	0.0000
2024/10/17	2044	08/05/2025	12.40 Call	Bond Future	6539.9200	6.5399	5998.2300	5.9982	8.283	0.0000	0.0000
2024/10/17	2044	08/05/2025	12.40 Put	Bond Future	1126.0700	1.1261	1290.8900	1.2909	14.637	0.0000	0.0000
2024/10/17	2044	08/05/2025	11.65 Call	Bond Future	3439.0100	3.4390	3042.0100	3.0420	11.544	0.0000	0.0000
2024/10/17	2044	08/05/2025	11.65 Put	Bond Future	2462.7400	2.4627	2772.2500	2.7723	12.568	0.0000	0.0000
2024/10/17	2044	08/05/2025	10.92 Put	Bond Future	5039.6800	5.0397	5536.9500	5.5370	9.867	0.0000	0.0000
2024/10/17	2044	08/05/2025	10.92 Call	Bond Future	1266.6100	1.2666	1057.3700	1.0574	16.520	0.0000	0.0000
2024/10/17	2044	08/05/2025		Bond Future	11.4942	81.5079	11.6066	80.8014	0.978	0.0000	0.0000
2024/10/17	2044	08/05/2025	12.72 Call	Bond Future	7986.5800	7.9866	7403.1300	7.4031	7.305	0.0000	0.0000
2024/10/17	2044	08/05/2025	12.72 Put	Bond Future	803.5300	0.8035	926.5900	0.9266	15.315	0.0000	0.0000
2024/10/17	2044	07/08/2025		Bond Future	11.6094	78.7122	11.7261	77.9923	1.004	0.0000	0.0000
2024/10/17	2044	07/08/2025	13.34 Call	Bond Future	10571.7700	10.5718	9962.1400	9.9621	5.767	0.0000	0.0000
2024/10/17	2044	07/08/2025	13.34 Put	Bond Future	897.5500	0.8976	1007.8500	1.0079	12.289	0.0000	0.0000
2024/10/17	2044	06/11/2025		Bond Future	11.7273	80.2138	11.8481	79.4804	1.031	0.0000	0.0000
2024/10/17	2044	06/11/2025	11.88 Call	Bond Future	4933.9500	4.9340	4526.4700	4.5265	8.259	0.0000	0.0000
2024/10/17	2044	06/11/2025	11.88 Put	Bond Future	4008.9400	4.0089	4334.8500	4.3349	8.130	0.0000	0.0000
2024/10/17	2046	07/11/2024		Bond Future	119.1590	119.1590	119.0747	119.0747	0.071	0.0000	0.0000
2024/10/17	2046	06/02/2025		Bond Future	121.6225	121.6225	121.5371	121.5371	0.070	0.0000	0.0000
2024/10/17	2046	06/02/2025	114.01 Call	Bond Future	7612.5100	7.6125	7527.1200	7.5271	1.122	0.0000	0.0000
2024/10/17	2046	06/02/2025	114.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	2046	08/05/2025		Bond Future	121.8573	121.8573	121.7706	121.7706	0.071	0.0000	0.0000
2024/10/17	2046	08/05/2025	121.97 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	2046	08/05/2025	121.97 Put	Bond Future	112.7500	0.1128	199.4500	0.1995	76.896	0.0000	0.0000
2024/10/17	2046	07/08/2025		Bond Future	124.2652	124.2652	124.1775	124.1775	0.071	0.0000	0.0000
2024/10/17	2046	07/08/2025	118.69 Call	Bond Future	5575.1800	5.5752	5487.4500	5.4875	1.574	0.0000	0.0000
2024/10/17	2046	07/08/2025	118.69 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	2046	06/11/2025		Bond Future	124.3930	124.3930	124.3039	124.3039	0.072	0.0000	0.0000
2024/10/17	2046	06/11/2025	125.41 Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	2046	06/11/2025	125.41 Put	Bond Future	1017.0200	1.0170	1106.1100	1.1061	8.760	0.0000	0.0000
2024/10/17	2050	07/11/2024		Bond Future	120.6741	120.6741	120.6797	120.6797	0.005	0.0000	0.0000
2024/10/17	2050	06/02/2025		Bond Future	120.8220	120.8220	120.8281	120.8281	0.005	0.0000	0.0000
2024/10/17	2050	06/02/2025	115.60 Call	Bond Future	5221.9700	5.2220	5228.1000	5.2281	0.117	0.0000	0.0000
2024/10/17	2050	06/02/2025	115.60 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	2050	08/05/2025		Bond Future	123.2769	123.2769	123.2838	123.2838	0.006	0.0000	0.0000
2024/10/17	2050	08/05/2025	121.16 Call	Bond Future	2116.9400	2.1169	2123.8100	2.1238	0.325	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	
2024/10/17	2050	08/05/2025	121.16 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	2050	07/08/2025		Bond Future	123.3179	123.3179	123.3255	123.3255	0.006	0.0000	0.0000
2024/10/17	2050	07/08/2025	119.89 Call	Bond Future	3427.8900	3.4279	3435.4900	3.4355	0.222	0.0000	0.0000
2024/10/17	2050	07/08/2025	119.89 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	2050	06/11/2025		Bond Future	125.7059	125.7059	125.7140	125.7140	0.006	0.0000	0.0000
2024/10/17	2050	06/11/2025	124.42 Call	Bond Future	1285.8500	1.2859	1293.9500	1.2940	0.630	0.0000	0.0000
2024/10/17	2050	06/11/2025	124.42 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	8607	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	8608	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	8657	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	AL37	07/11/2024		Index Future	1042.9650	1042.9650	1039.3320	1039.3320	0.348	0.0000	0.0000
2024/10/17	AL37	06/02/2025		Index Future	1064.2720	1064.2720	1060.5680	1060.5680	0.348	0.0000	0.0000
2024/10/17	AL37	08/05/2025		Index Future	1085.6500	1085.6500	1081.8770	1081.8770	0.348	0.0000	0.0000
2024/10/17	AL37	07/08/2025		Index Future	1106.8730	1106.8730	1103.0300	1103.0300	0.347	0.0000	0.0000
2024/10/17	AL37	06/11/2025		Index Future	1128.0950	1128.0950	1124.1840	1124.1840	0.347	0.0000	0.0000
2024/10/17	AL7T	07/11/2024		Index Future	1249.3460	1249.3460	1242.2650	1242.2650	0.567	0.0000	0.0000
2024/10/17	AL7T	06/02/2025		Index Future	1274.8690	1274.8690	1267.6480	1267.6480	0.566	0.0000	0.0000
2024/10/17	AL7T	08/05/2025		Index Future	1300.4780	1300.4780	1293.1170	1293.1170	0.566	0.0000	0.0000
2024/10/17	AL7T	07/08/2025		Index Future	1325.9000	1325.9000	1318.4010	1318.4010	0.566	0.0000	0.0000
2024/10/17	AL7T	06/11/2025		Index Future	1351.3210	1351.3210	1343.6850	1343.6850	0.565	0.0000	0.0000
2024/10/17	ALBI	07/11/2024		Index Future	1077.5960	1077.5960	1071.6130	1071.6130	0.555	0.0000	0.0000
2024/10/17	ALBI	06/02/2025		Index Future	1099.6090	1099.6090	1093.5090	1093.5090	0.555	0.0000	0.0000
2024/10/17	ALBI	08/05/2025		Index Future	1121.6980	1121.6980	1115.4800	1115.4800	0.554	0.0000	0.0000
2024/10/17	ALBI	07/08/2025		Index Future	1143.6250	1143.6250	1137.2900	1137.2900	0.554	0.0000	0.0000
2024/10/17	ALBI	06/11/2025		Index Future	1165.5520	1165.5520	1159.1000	1159.1000	0.554	0.0000	0.0000
2024/10/17	C002	31/03/2032		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	C007	31/01/2037		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	C025	31/01/2025		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	C030	31/01/2030		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	C035	28/02/2035		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	C038	31/01/2038		Price Contribution	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/17	C040	31/01/2040		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/17	C044	31/01/2044		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/17	C048	28/02/2048		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/17	C050	31/12/2050		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/17	C186	21/12/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/17	C202	07/12/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/17	C209	31/03/2036		Price Contribution	6.2500	93.7500	6.2500	93.7500	0.000	0.0000	0.0000
2024/10/17	C210	31/03/2028		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/17	C213	28/02/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/17	C214	28/02/2041		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/17	C253	31/03/2053		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/17	C219	31/03/2029		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/17	C303	14/08/2015		Price Contribution	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	
2024/10/17	C303	28/02/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/17	C333	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/17	C431	31/01/2031		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/17	C442	25/04/2042		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/17	C446	31/03/2046		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/17	CI43	31/01/2043		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/17	CI58	31/01/2058		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/17	CR33	31/03/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/17	CR38	31/03/2038		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/17	CS26	02/04/2026		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/17	CS33	15/09/2033		Price Contribution	100.0000	0.0000	100.0000	0.000	0.0000	0.0000	
2024/10/17	ES33	07/11/2024		Bond Future	11.0861	81.2950	11.1909	80.7941	0.946	0.0000	0.0000
2024/10/17	ES33	06/02/2025		Bond Future	11.2038	82.9758	11.3133	82.4649	0.977	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	
2024/10/17	ES33	06/02/2025	13.34 Call	Bond Future	9244.1600	9.2442	8733.2800	8.7333	5.527	0.0000	0.0000
2024/10/17	ES33	06/02/2025	13.34 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	ES33	08/05/2025		Bond Future	11.3296	80.8616	11.4439	80.3407	1.009	0.0000	0.0000
2024/10/17	ES33	08/05/2025	12.73 Call	Bond Future	6089.6100	6.0896	5568.7100	5.5687	8.554	0.0000	0.0000
2024/10/17	ES33	08/05/2025	12.73 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	ES33	07/08/2025		Bond Future	11.4717	82.4580	11.5911	81.9273	1.041	0.0000	0.0000
2024/10/17	ES33	07/08/2025	13.56 Call	Bond Future	8653.4400	8.6534	8122.6600	8.1227	6.134	0.0000	0.0000
2024/10/17	ES33	07/08/2025	13.56 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	ES33	06/11/2025		Bond Future	11.6356	80.2558	11.7606	79.7151	1.074	0.0000	0.0000
2024/10/17	ES33	06/11/2025	12.01 Call	Bond Future	1605.5900	1.6056	1064.8800	1.0649	33.677	0.0000	0.0000
2024/10/17	ES33	06/11/2025	12.01 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	ES42	07/11/2024		Bond Future	11.5374	77.8011	11.6574	77.0751	1.040	0.0000	0.0000
2024/10/17	ES42	06/02/2025		Bond Future	11.6373	79.4097	11.7616	78.6690	1.067	0.0000	0.0000
2024/10/17	ES42	06/02/2025	13.71 Call	Bond Future	11016.1900	11.0162	10275.5200	10.2755	6.723	0.0000	0.0000
2024/10/17	ES42	06/02/2025	13.71 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	ES42	08/05/2025		Bond Future	11.7474	76.7562	11.8762	76.0007	1.097	0.0000	0.0000
2024/10/17	ES42	08/05/2025	13.25 Call	Bond Future	8125.2800	8.1253	7369.8300	7.3698	9.298	0.0000	0.0000
2024/10/17	ES42	08/05/2025	13.25 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	ES42	07/08/2025		Bond Future	11.8663	78.2703	11.9999	77.5002	1.126	0.0000	0.0000
2024/10/17	ES42	07/08/2025	13.79 Call	Bond Future	9998.0900	9.9981	9228.0400	9.2280	7.702	0.0000	0.0000
2024/10/17	ES42	07/08/2025	13.79 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	ES42	06/11/2025		Bond Future	11.9981	75.5180	12.1368	74.7333	1.156	0.0000	0.0000
2024/10/17	ES42	06/11/2025	12.39 Call	Bond Future	2184.0600	2.1841	1399.4400	1.3994	35.925	0.0000	0.0000
2024/10/17	ES42	06/11/2025	12.39 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	GOVI	07/11/2024	948.79 Call	GOVI	1121420.0000	112.1420	1063540.0000	106.3540	5.161	0.0000	0.0000
2024/10/17	GOVI	07/11/2024	948.79 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	GOVI	07/11/2024	948.80 Call	GOVI	1121320.0000	112.1320	1063440.0000	106.3440	5.162	0.0000	0.0000
2024/10/17	GOVI	07/11/2024	948.80 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	GOVI	07/11/2024	948.78 Call	GOVI	1121520.0000	112.1520	1063640.0000	106.3640	5.161	0.0000	0.0000
2024/10/17	GOVI	07/11/2024	948.78 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	GOVI	07/11/2024		GOVI	1060.9320	1060.9320	1055.1440	1055.1440	0.546	0.0000	0.0000
2024/10/17	GOVI	06/02/2025		GOVI	1082.6050	1082.6050	1076.7030	1076.7030	0.545	0.0000	0.0000
2024/10/17	GOVI	06/02/2025	972.00 Call	GOVI	1106050.0000	110.6050	1047030.0000	104.7030	5.336	0.0000	0.0000
2024/10/17	GOVI	06/02/2025	972.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	GOVI	08/05/2025		GOVI	1104.3520	1104.3520	1098.3360	1098.3360	0.545	0.0000	0.0000
2024/10/17	GOVI	08/05/2025	1,022.00 Call	GOVI	823520.0000	82.3520	763360.0000	76.3360	7.305	0.0000	0.0000
2024/10/17	GOVI	08/05/2025	1,022.00 Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/17	GOVI	07/08/2025		GOVI	1125.9400	1125.9400	1119.8120	1119.8120	0.544	0.0000	0.0000
2024/10/17	GOVI	07/08/2025	1,011. Call 00	GOVI	1149400.0000	114.9400	1088120.0000	108.8120	5.331	0.0000	0.0000
2024/10/17	GOVI	07/08/2025	1,011. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	GOVI	06/11/2025		GOVI	1147.5280	1147.5280	1141.2870	1141.2870	0.544	0.0000	0.0000
2024/10/17	GOVI	06/11/2025	1,112. Call 00	GOVI	355280.0000	35.5280	292870.0000	29.2870	17.566	0.0000	0.0000
2024/10/17	GOVI	06/11/2025	1,112. Put 00	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	GVIX	01/01/2029		LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000
2024/10/17	IGOV	07/11/2024		Index Future	368.2510	368.2510	368.1370	368.1370	0.031	0.0000	0.0000
2024/10/17	IGOV	06/02/2025		Index Future	375.8650	375.8650	375.7500	375.7500	0.031	0.0000	0.0000
2024/10/17	IGOV	08/05/2025		Index Future	383.5040	383.5040	383.3890	383.3890	0.030	0.0000	0.0000
2024/10/17	IGOV	07/08/2025		Index Future	391.0880	391.0880	390.9720	390.9720	0.030	0.0000	0.0000
2024/10/17	IGOV	06/11/2025		Index Future	398.6730	398.6730	398.5560	398.5560	0.029	0.0000	0.0000
2024/10/17	IS10	17/12/2025		Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000
2024/10/17	IS10	16/03/2026		Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000
2024/10/17	IS10	15/06/2026		Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000
2024/10/17	IS10	21/09/2026		Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000
2024/10/17	IS10	21/12/2026		Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000
2024/10/17	IS10	15/03/2027		Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000
2024/10/17	IS10	21/06/2027		Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000
2024/10/17	IS10	20/09/2027		Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000
2024/10/17	IS10	20/12/2027		Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000
2024/10/17	IS10	22/03/2028		Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000
2024/10/17	IS10	20/06/2028		Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000
2024/10/17	IS10	19/09/2028		Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000
2024/10/17	J186	21/12/2026		Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0.000	0.0000	0.0000
2024/10/17	JBAF	16/10/2024		Jibar Tradeable Future	8.3300	8.3300	8.3300	91.6700	0.000	0.0000	0.0000
2024/10/17	JBAF	20/11/2024		Jibar Tradeable Future	8.3600	91.6400	8.3600	91.6400	0.000	0.0000	0.0000
2024/10/17	JBAF	18/12/2024		Jibar Tradeable Future	8.3570	91.6430	8.3570	91.6430	0.000	0.0000	0.0000
2024/10/17	JBAF	15/01/2025		Jibar Tradeable Future	8.3770	91.6230	8.3770	91.6230	0.000	0.0000	0.0000
2024/10/17	JBAF	19/03/2025		Jibar Tradeable Future	8.3670	91.6330	8.3670	91.6330	0.000	0.0000	0.0000
2024/10/17	JBAF	18/06/2025		Jibar Tradeable Future	8.2950	91.7050	8.2950	91.7050	0.000	0.0000	0.0000
2024/10/17	JBAF	17/09/2025		Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/17	JBAF	17/12/2025		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/17	JBAF	18/03/2026		Jibar Tradeable Future	8.3720	91.6280	8.3720	91.6280	0.000	0.0000	0.0000
2024/10/17	JBAF	17/06/2026		Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000
2024/10/17	R035	07/11/2024	11.10 Call	Bond Future	3281.1500	3.2812	2716.5200	2.7165	17.208	0.0000	0.0000
2024/10/17	R035	07/11/2024	11.10 Put	Bond Future	51.5700	0.0516	89.3700	0.0894	73.298	0.0000	0.0000
2024/10/17	R035	07/11/2024	13.23 Call	Bond Future	13897.2600	13.8973	13294.8300	13.2948	4.335	0.0000	0.0000
2024/10/17	R035	07/11/2024	13.23 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	R035	07/11/2024	12.20 Put	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0.0000	0.0000
2024/10/17	R035	07/11/2024	12.20 Call	Bond Future	8981.1000	8.9811	8378.6900	8.3787	6.708	0.0000	0.0000
2024/10/17	R035	07/11/2024		Bond Future	10.5253	91.5348	10.6304	90.9324	0.998	0.0000	0.0000
2024/10/17	R035	07/11/2024	12.18 Call	Bond Future	8881.3100	8.8813	8278.9100	8.2789	6.783	0.0000	0.0000
2024/10/17	R035	07/11/2024	12.18 Put	Bond Future	0.0300	0.0000	0.0600	0.0001	100.000	0.0000	0.0000
2024/10/17	R035	07/11/2024	12.19 Call	Bond Future	8931.2300	8.9312	8328.8300	8.3288	6.745	0.0000	0.0000
2024/10/17	R035	07/11/2024	12.19 Put	Bond Future	0.0300	0.0000	0.0600	0.0001	100.000	0.0000	0.0000
2024/10/17	R035	07/11/2024	12.17 Call	Bond Future	8831.3500	8.8314	8228.9600	8.2290	6.821	0.0000	0.0000
2024/10/17	R035	07/11/2024	12.17 Put	Bond Future	0.0300	0.0000	0.0700	0.0001	133.333	0.0000	0.0000
2024/10/17	R035	06/02/2025		Bond Future	10.6173	93.4048	10.7267	92.7904	1.030	0.0000	0.0000
2024/10/17	R035	06/02/2025	12.41 Call	Bond Future	9465.5600	9.4656	8873.8600	8.8739	6.251	0.0000	0.0000
2024/10/17	R035	06/02/2025	12.41 Put	Bond Future	81.9200	0.0819	104.5900	0.1046	27.673	0.0000	0.0000
2024/10/17	R035	06/02/2025	11.30 Call	Bond Future	4334.8900	4.3349	3853.8500	3.8539	11.097	0.0000	0.0000
2024/10/17	R035	06/02/2025	11.30 Put	Bond Future	592.3800	0.5924	725.7100	0.7257	22.508	0.0000	0.0000
2024/10/17	R035	06/02/2025	10.65 Call	Bond Future	1864.8700	1.8649	1550.8600	1.5509	16.838	0.0000	0.0000
2024/10/17	R035	06/02/2025	10.65 Put	Bond Future	1680.6000	1.6806	1980.9600	1.9810	17.872	0.0000	0.0000
2024/10/17	R035	06/02/2025	10.34 Put	Bond Future	2615.0000	2.6150	3015.4300	3.0154	15.313	0.0000	0.0000
2024/10/17	R035	06/02/2025	10.34 Call	Bond Future	1031.4400	1.0314	817.5000	0.8175	20.742	0.0000	0.0000
2024/10/17	R035	06/02/2025	10.26 Put	Bond Future	2908.9100	2.9089	3334.7300	3.3347	14.638	0.0000	0.0000
2024/10/17	R035	06/02/2025	10.26 Call	Bond Future	861.4600	0.8615	672.9100	0.6729	21.887	0.0000	0.0000
2024/10/17	R035	08/05/2025	11.70 Call	Bond Future	6082.5500	6.0826	5589.4900	5.5895	8.106	0.0000	0.0000
2024/10/17	R035	08/05/2025	11.70 Put	Bond Future	846.2700	0.8463	979.5300	0.9795	15.747	0.0000	0.0000
2024/10/17	R035	08/05/2025	10.95 Call	Bond Future	3219.3800	3.2194	2852.7000	2.8527	11.390	0.0000	0.0000
2024/10/17	R035	08/05/2025	10.95 Put	Bond Future	1923.3900	1.9234	2183.0300	2.1830	13.499	0.0000	0.0000
2024/10/17	R035	08/05/2025	10.44 Put	Bond Future	3242.2200	3.2422	3617.3400	3.6173	11.570	0.0000	0.0000
2024/10/17	R035	08/05/2025	10.44 Call	Bond Future	1714.3400	1.7143	1463.1400	1.4631	14.653	0.0000	0.0000
2024/10/17	R035	08/05/2025	13.35 Call	Bond Future	13175.4900	13.1755	12567.1300	12.5671	4.617	0.0000	0.0000
2024/10/17	R035	08/05/2025	13.35 Put	Bond Future	83.8800	0.0839	101.8400	0.1018	21.412	0.0000	0.0000
2024/10/17	R035	08/05/2025	12.70 Call	Bond Future	10374.2200	10.3742	9793.9300	9.7939	5.594	0.0000	0.0000
2024/10/17	R035	08/05/2025	12.70 Put	Bond Future	250.8100	0.2508	296.8400	0.2968	18.353	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	
2024/10/17	R035	08/05/2025	11.46 Put	Bond Future	1106.9900	1.1070	1274.0500	1.2741	15.091	0.0000	0.0000
2024/10/17	R035	08/05/2025	11.46 Call	Bond Future	5109.0200	5.1090	4649.7600	4.6498	8.989	0.0000	0.0000
2024/10/17	R035	08/05/2025		Bond Future	10.7132	90.7694	10.8271	90.1431	1.063	0.0000	0.0000
2024/10/17	R035	08/05/2025	11.78 Call	Bond Future	6415.5900	6.4156	5912.6000	5.9126	7.840	0.0000	0.0000
2024/10/17	R035	08/05/2025	11.78 Put	Bond Future	773.3200	0.7733	896.6500	0.8967	15.948	0.0000	0.0000
2024/10/17	R035	07/08/2025		Bond Future	10.8240	92.5410	10.9426	91.9029	1.096	0.0000	0.0000
2024/10/17	R035	07/08/2025	12.65 Call	Bond Future	9819.6000	9.8196	9268.7600	9.2688	5.610	0.0000	0.0000
2024/10/17	R035	07/08/2025	12.65 Put	Bond Future	650.3500	0.6504	737.6500	0.7377	13.424	0.0000	0.0000
2024/10/17	R035	06/11/2025		Bond Future	10.9527	89.8032	11.0765	89.1532	1.130	0.0000	0.0000
2024/10/17	R035	06/11/2025	11.20 Call	Bond Future	4452.0200	4.4520	4082.0700	4.0821	8.310	0.0000	0.0000
2024/10/17	R035	06/11/2025	11.20 Put	Bond Future	3159.8500	3.1599	3439.8200	3.4398	8.860	0.0000	0.0000
2024/10/17	R053	07/11/2024		Bond Future	11.2347	104.6623	11.3346	103.7943	0.889	0.0000	0.0000
2024/10/17	R053	07/11/2024	12.80 Call	Bond Future	12230.0200	12.2300	11362.2100	11.3622	7.096	0.0000	0.0000
2024/10/17	R053	07/11/2024	12.80 Put	Bond Future	0.2900	0.0003	0.5000	0.0005	72.414	0.0000	0.0000
2024/10/17	R053	07/11/2024	12.81 Call	Bond Future	12299.5600	12.2996	11431.7400	11.4317	7.056	0.0000	0.0000
2024/10/17	R053	07/11/2024	12.81 Put	Bond Future	0.2700	0.0003	0.4700	0.0005	74.074	0.0000	0.0000
2024/10/17	R053	07/11/2024	12.79 Call	Bond Future	12160.3900	12.1604	11292.6000	11.2926	7.136	0.0000	0.0000
2024/10/17	R053	07/11/2024	12.79 Put	Bond Future	0.3100	0.0003	0.5400	0.0005	74.194	0.0000	0.0000
2024/10/17	R053	06/02/2025		Bond Future	11.3224	106.8005	11.4258	105.9151	0.913	0.0000	0.0000
2024/10/17	R053	06/02/2025	12.94 Call	Bond Future	12625.5200	12.6255	11789.6800	11.7897	6.620	0.0000	0.0000
2024/10/17	R053	06/02/2025	12.94 Put	Bond Future	205.3400	0.2053	254.8700	0.2549	24.121	0.0000	0.0000
2024/10/17	R053	08/05/2025		Bond Future	11.4169	103.0769	11.5240	102.1742	0.938	0.0000	0.0000
2024/10/17	R053	08/05/2025	12.64 Call	Bond Future	10579.2300	10.5792	9832.9600	9.8330	7.054	0.0000	0.0000
2024/10/17	R053	08/05/2025	12.64 Put	Bond Future	1069.5900	1.0696	1225.9700	1.2260	14.621	0.0000	0.0000
2024/10/17	R053	07/08/2025		Bond Future	11.5208	105.0874	11.6319	104.1675	0.964	0.0000	0.0000
2024/10/17	R053	07/08/2025	13.17 Call	Bond Future	13551.1400	13.5511	12781.9200	12.7819	5.676	0.0000	0.0000
2024/10/17	R053	07/08/2025	13.17 Put	Bond Future	1297.8600	1.2979	1448.5000	1.4485	11.607	0.0000	0.0000
2024/10/17	R053	06/11/2025		Bond Future	11.6350	101.2305	11.7502	100.2934	0.990	0.0000	0.0000
2024/10/17	R053	06/11/2025	11.76 Call	Bond Future	6044.6100	6.0446	5528.5400	5.5285	8.538	0.0000	0.0000
2024/10/17	R053	06/11/2025	11.76 Put	Bond Future	5028.3900	5.0284	5449.4000	5.4494	8.373	0.0000	0.0000
2024/10/17	R186	07/11/2024		Bond Future	8.2351	108.4131	8.2765	108.3323	0.503	0.0000	0.0000
2024/10/17	R186	07/11/2024	9.14 Call	Bond Future	1749.3200	1.7493	1668.6700	1.6687	4.610	0.0000	0.0000
2024/10/17	R186	07/11/2024	9.14 Put	Bond Future	1.0900	0.0011	1.2800	0.0013	17.431	0.0000	0.0000
2024/10/17	R186	07/11/2024	9.15 Call	Bond Future	1768.3400	1.7683	1687.6800	1.6877	4.561	0.0000	0.0000
2024/10/17	R186	07/11/2024	9.15 Put	Bond Future	1.0100	0.0010	1.1900	0.0012	17.822	0.0000	0.0000
2024/10/17	R186	07/11/2024	9.13 Call	Bond Future	1730.2900	1.7303	1649.6600	1.6497	4.660	0.0000	0.0000
2024/10/17	R186	07/11/2024	9.13 Put	Bond Future	1.1700	0.0012	1.3800	0.0014	17.949	0.0000	0.0000
2024/10/17	R186	06/02/2025		Bond Future	8.2294	105.3163	8.2767	105.2342	0.575	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	Todays Closing	Todays Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low
2024/10/17	R186	06/02/2025	9.03 Call	Bond Future		1514.1700	1.5142	1445.0800	1.4451	4.563	0.0000	0.0000
2024/10/17	R186	06/02/2025	9.03 Put	Bond Future		137.0000	0.1370	149.9600	0.1500	9.460	0.0000	0.0000
2024/10/17	R186	08/05/2025		Bond Future		8.2497	107.4305	8.3048	107.3473	0.668	0.0000	0.0000
2024/10/17	R186	08/05/2025	8.47 Call	Bond Future		809.7200	0.8097	760.2500	0.7603	6.110	0.0000	0.0000
2024/10/17	R186	08/05/2025	8.47 Put	Bond Future		477.2800	0.4773	511.0500	0.5111	7.076	0.0000	0.0000
2024/10/17	R186	07/08/2025		Bond Future		8.3186	104.2175	8.3843	104.1331	0.789	0.0000	0.0000
2024/10/17	R186	07/08/2025	9.68 Call	Bond Future		1889.9600	1.8900	1819.2400	1.8192	3.742	0.0000	0.0000
2024/10/17	R186	07/08/2025	9.68 Put	Bond Future		159.6400	0.1596	173.2700	0.1733	8.538	0.0000	0.0000
2024/10/17	R186	07/08/2025	10.25 Call	Bond Future		2513.1200	2.5131	2435.7000	2.4357	3.081	0.0000	0.0000
2024/10/17	R186	07/08/2025	10.25 Put	Bond Future		70.4500	0.0705	77.3800	0.0774	9.837	0.0000	0.0000
2024/10/17	R186	07/08/2025	9.22 Put	Bond Future		281.8100	0.2818	303.1600	0.3032	7.576	0.0000	0.0000
2024/10/17	R186	07/08/2025	9.22 Call	Bond Future		1432.0600	1.4321	1369.0600	1.3691	4.399	0.0000	0.0000
2024/10/17	R186	06/11/2025		Bond Future		8.4534	106.2084	8.5343	106.1229	0.958	0.0000	0.0000
2024/10/17	R186	06/11/2025	8.13 Call	Bond Future		410.7900	0.4108	376.2800	0.3763	8.401	0.0000	0.0000
2024/10/17	R186	06/11/2025	8.13 Put	Bond Future		753.2700	0.7533	804.2500	0.8043	6.768	0.0000	0.0000
2024/10/17	R202	07/11/2024		Bond Future		269.0662	269.0662	269.0783	269.0783	0.004	0.0000	0.0000
2024/10/17	R202	06/02/2025		Bond Future		269.4379	269.4379	269.4515	269.4515	0.005	0.0000	0.0000
2024/10/17	R202	06/02/2025	266.79 Call	Bond Future		2647.8700	2.6479	2661.4900	2.6615	0.514	0.0000	0.0000
2024/10/17	R202	06/02/2025	266.79 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	R202	08/05/2025		Bond Future		274.9131	274.9131	274.9281	274.9281	0.005	0.0000	0.0000
2024/10/17	R202	08/05/2025	272.31 Call	Bond Future		2603.1200	2.6031	2618.1400	2.6181	0.577	0.0000	0.0000
2024/10/17	R202	08/05/2025	272.31 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	R202	07/08/2025		Bond Future		275.0507	275.0507	275.0670	275.0670	0.006	0.0000	0.0000
2024/10/17	R202	07/08/2025	271.60 Call	Bond Future		3450.6700	3.4507	3467.0300	3.4670	0.474	0.0000	0.0000
2024/10/17	R202	07/08/2025	271.60 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	R202	06/11/2025		Bond Future		280.3777	280.3777	280.3959	280.3959	0.006	0.0000	0.0000
2024/10/17	R202	06/11/2025	275.64 Call	Bond Future		4737.7300	4.7377	4755.9200	4.7559	0.384	0.0000	0.0000
2024/10/17	R202	06/11/2025	275.64 Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	R209	07/11/2024	10.55 Put	Bond Future		1011.0200	1.0110	1366.8600	1.3669	35.196	0.0000	0.0000
2024/10/17	R209	07/11/2024	10.55 Call	Bond Future		445.9900	0.4460	259.9800	0.2600	41.707	0.0000	0.0000
2024/10/17	R209	07/11/2024	11.00 Call	Bond Future		1910.2700	1.9103	1467.5600	1.4676	23.175	0.0000	0.0000
2024/10/17	R209	07/11/2024	11.00 Put	Bond Future		167.5700	0.1676	266.7100	0.2667	59.163	0.0000	0.0000
2024/10/17	R209	07/11/2024		Bond Future		10.6584	72.0482	10.7634	71.5064	0.985	0.0000	0.0000
2024/10/17	R209	07/11/2024	12.22 Call	Bond Future		7516.2900	7.5163	6974.5100	6.9745	7.208	0.0000	0.0000
2024/10/17	R209	07/11/2024	12.22 Put	Bond Future		0.0700	0.0001	0.1400	0.0001	100.000	0.0000	0.0000
2024/10/17	R209	07/11/2024	12.23 Call	Bond Future		7560.8700	7.5609	7019.0800	7.0191	7.166	0.0000	0.0000
2024/10/17	R209	07/11/2024	12.23 Put	Bond Future		0.0700	0.0001	0.1300	0.0001	85.714	0.0000	0.0000
2024/10/17	R209	07/11/2024	12.21 Call	Bond Future		7471.6700	7.4717	6929.8900	6.9299	7.251	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	
2024/10/17	R209	07/11/2024	12.21 Put	Bond Future	0.0800	0.0001	0.1500	0.0002	87.500	0.0000	0.0000
2024/10/17	R209	06/02/2025		Bond Future	10.7409	73.5201	10.8497	72.9675	1.013	0.0000	0.0000
2024/10/17	R209	06/02/2025	12.44 Call	Bond Future	8092.6800	8.0927	7562.5700	7.5626	6.550	0.0000	0.0000
2024/10/17	R209	06/02/2025	12.44 Put	Bond Future	80.5600	0.0806	103.0400	0.1030	27.905	0.0000	0.0000
2024/10/17	R209	08/05/2025		Bond Future	10.8317	71.8416	10.9444	71.2781	1.041	0.0000	0.0000
2024/10/17	R209	08/05/2025	11.89 Call	Bond Future	5743.1000	5.7431	5288.9800	5.2890	7.907	0.0000	0.0000
2024/10/17	R209	08/05/2025	11.89 Put	Bond Future	681.3300	0.6813	790.6400	0.7906	16.044	0.0000	0.0000
2024/10/17	R209	07/08/2025		Bond Future	10.9339	73.2435	11.0509	72.6694	1.069	0.0000	0.0000
2024/10/17	R209	07/08/2025	12.68 Call	Bond Future	8619.3600	8.6194	8129.1900	8.1292	5.687	0.0000	0.0000
2024/10/17	R209	07/08/2025	12.68 Put	Bond Future	654.1200	0.6541	738.0200	0.7380	12.826	0.0000	0.0000
2024/10/17	R209	06/11/2025		Bond Future	11.0486	71.4910	11.1700	70.9062	1.099	0.0000	0.0000
2024/10/17	R209	06/11/2025	11.27 Call	Bond Future	3966.9300	3.9669	3635.2400	3.6352	8.361	0.0000	0.0000
2024/10/17	R209	06/11/2025	11.27 Put	Bond Future	2905.1900	2.9052	3158.2500	3.1583	8.711	0.0000	0.0000
2024/10/17	R210	07/11/2024		Bond Future	241.6233	241.6233	241.6309	241.6309	0.003	0.0000	0.0000
2024/10/17	R210	06/02/2025		Bond Future	246.6190	246.6190	246.6278	246.6278	0.004	0.0000	0.0000
2024/10/17	R210	06/02/2025	239.61 Call	Bond Future	7008.9700	7.0090	7017.8200	7.0178	0.126	0.0000	0.0000
2024/10/17	R210	06/02/2025	239.61 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	R210	08/05/2025		Bond Future	248.2398	248.2398	248.2498	248.2498	0.004	0.0000	0.0000
2024/10/17	R210	08/05/2025	248.03 Call	Bond Future	209.8400	0.2098	219.8100	0.2198	4.751	0.0000	0.0000
2024/10/17	R210	08/05/2025	248.03 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	R210	07/08/2025		Bond Future	253.1464	253.1464	253.1577	253.1577	0.004	0.0000	0.0000
2024/10/17	R210	07/08/2025	248.44 Call	Bond Future	4706.3600	4.7064	4717.6800	4.7177	0.241	0.0000	0.0000
2024/10/17	R210	07/08/2025	248.44 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	R210	06/11/2025		Bond Future	254.5960	254.5960	254.6087	254.6087	0.005	0.0000	0.0000
2024/10/17	R210	06/11/2025	252.14 Call	Bond Future	2456.0300	2.4560	2468.6500	2.4687	0.514	0.0000	0.0000
2024/10/17	R210	06/11/2025	252.14 Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	R213	07/11/2024		Bond Future	9.6360	89.1587	9.7263	88.7730	0.937	0.0000	0.0000
2024/10/17	R213	07/11/2024	11.22 Call	Bond Future	6471.0300	6.4710	6085.6400	6.0856	5.956	0.0000	0.0000
2024/10/17	R213	07/11/2024	11.22 Put	Bond Future	0.6000	0.0006	0.8700	0.0009	45.000	0.0000	0.0000
2024/10/17	R213	07/11/2024	11.23 Call	Bond Future	6509.9400	6.5099	6124.5300	6.1245	5.920	0.0000	0.0000
2024/10/17	R213	07/11/2024	11.23 Put	Bond Future	0.5800	0.0006	0.8300	0.0008	43.103	0.0000	0.0000
2024/10/17	R213	07/11/2024	11.21 Call	Bond Future	6432.1000	6.4321	6046.7200	6.0467	5.992	0.0000	0.0000
2024/10/17	R213	07/11/2024	11.21 Put	Bond Future	0.6300	0.0006	0.9100	0.0009	44.444	0.0000	0.0000
2024/10/17	R213	06/02/2025		Bond Future	9.7113	90.9801	9.8064	90.5869	0.979	0.0000	0.0000
2024/10/17	R213	06/02/2025	11.35 Call	Bond Future	6544.4100	6.5444	6166.5400	6.1665	5.774	0.0000	0.0000
2024/10/17	R213	06/02/2025	11.35 Put	Bond Future	60.9300	0.0609	76.2600	0.0763	25.160	0.0000	0.0000
2024/10/17	R213	08/05/2025		Bond Future	9.7931	89.2491	9.8932	88.8485	1.022	0.0000	0.0000
2024/10/17	R213	08/05/2025	10.52 Call	Bond Future	3560.7900	3.5608	3263.2500	3.2633	8.356	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	
2024/10/17	R213	08/05/2025	10.52 Put	Bond Future	701.4200	0.7014	804.5700	0.8046	14.706	0.0000	0.0000
2024/10/17	R213	07/08/2025		Bond Future	9.8942	90.9916	9.9998	90.5835	1.068	0.0000	0.0000
2024/10/17	R213	07/08/2025	11.66 Call	Bond Future	6964.2200	6.9642	6611.2600	6.6113	5.068	0.0000	0.0000
2024/10/17	R213	07/08/2025	11.66 Put	Bond Future	439.6800	0.4397	494.8200	0.4948	12.541	0.0000	0.0000
2024/10/17	R213	06/11/2025		Bond Future	10.0211	89.1774	10.1329	88.7618	1.116	0.0000	0.0000
2024/10/17	R213	06/11/2025	10.05 Call	Bond Future	2526.9300	2.5269	2312.8700	2.3129	8.471	0.0000	0.0000
2024/10/17	R213	06/11/2025	10.05 Put	Bond Future	2419.1600	2.4192	2620.6700	2.6207	8.330	0.0000	0.0000
2024/10/17	R214	07/11/2024		Bond Future	11.0140	67.4459	11.1341	66.7870	1.090	0.0000	0.0000
2024/10/17	R214	07/11/2024	12.61 Call	Bond Future	8009.2900	8.0093	7350.5700	7.3506	8.224	0.0000	0.0000
2024/10/17	R214	07/11/2024	12.61 Put	Bond Future	0.0900	0.0001	0.1900	0.0002	111.111	0.0000	0.0000
2024/10/17	R214	07/11/2024	12.62 Call	Bond Future	8054.7100	8.0547	7395.9900	7.3960	8.178	0.0000	0.0000
2024/10/17	R214	07/11/2024	12.62 Put	Bond Future	0.0800	0.0001	0.1800	0.0002	125.000	0.0000	0.0000
2024/10/17	R214	07/11/2024	12.60 Call	Bond Future	7963.8200	7.9638	7305.1200	7.3051	8.271	0.0000	0.0000
2024/10/17	R214	07/11/2024	12.60 Put	Bond Future	0.0900	0.0001	0.2100	0.0002	133.333	0.0000	0.0000
2024/10/17	R214	06/02/2025		Bond Future	11.0987	68.8236	11.2228	68.1517	1.118	0.0000	0.0000
2024/10/17	R214	06/02/2025	12.71 Call	Bond Future	8095.0400	8.0950	7458.2300	7.4582	7.867	0.0000	0.0000
2024/10/17	R214	06/02/2025	12.71 Put	Bond Future	112.0400	0.1120	147.1500	0.1472	31.337	0.0000	0.0000
2024/10/17	R214	06/02/2025	13.63 Call	Bond Future	11907.8600	11.9079	11241.2000	11.2412	5.598	0.0000	0.0000
2024/10/17	R214	06/02/2025	13.63 Put	Bond Future	13.5400	0.0135	18.8000	0.0188	38.848	0.0000	0.0000
2024/10/17	R214	06/02/2025	12.25 Put	Bond Future	251.6700	0.2517	324.8000	0.3248	29.058	0.0000	0.0000
2024/10/17	R214	06/02/2025	12.25 Call	Bond Future	6112.2900	6.1123	5513.5000	5.5135	9.796	0.0000	0.0000
2024/10/17	R214	06/02/2025	11.75 Put	Bond Future	595.5400	0.5955	748.9700	0.7490	25.763	0.0000	0.0000
2024/10/17	R214	06/02/2025	11.75 Call	Bond Future	4011.6100	4.0116	3493.1200	3.4931	12.925	0.0000	0.0000
2024/10/17	R214	08/05/2025		Bond Future	11.1854	66.9018	11.3135	66.2167	1.146	0.0000	0.0000
2024/10/17	R214	08/05/2025	12.40 Call	Bond Future	6718.9700	6.7190	6150.7100	6.1507	8.458	0.0000	0.0000
2024/10/17	R214	08/05/2025	12.40 Put	Bond Future	631.4800	0.6315	748.3800	0.7484	18.512	0.0000	0.0000
2024/10/17	R214	07/08/2025		Bond Future	11.2825	68.2076	11.4150	67.5094	1.174	0.0000	0.0000
2024/10/17	R214	07/08/2025	12.97 Call	Bond Future	8886.7100	8.8867	8298.1400	8.2981	6.623	0.0000	0.0000
2024/10/17	R214	07/08/2025	12.97 Put	Bond Future	766.1200	0.7661	875.7800	0.8758	14.314	0.0000	0.0000
2024/10/17	R214	06/11/2025		Bond Future	11.3921	66.2107	11.5291	65.4994	1.203	0.0000	0.0000
2024/10/17	R214	06/11/2025	11.64 Call	Bond Future	4373.5000	4.3735	3964.9900	3.9650	9.341	0.0000	0.0000
2024/10/17	R214	06/11/2025	11.64 Put	Bond Future	3095.1200	3.0951	3397.9100	3.3979	9.783	0.0000	0.0000
2024/10/17	R248	07/11/2024	12.79 Call	Bond Future	9650.8700	9.6509	8908.9400	8.9089	7.688	0.0000	0.0000
2024/10/17	R248	07/11/2024	12.79 Put	Bond Future	0.1500	0.0002	0.3000	0.0003	100.000	0.0000	0.0000
2024/10/17	R248	07/11/2024	12.80 Call	Bond Future	9705.2100	9.7052	8963.2700	8.9633	7.645	0.0000	0.0000
2024/10/17	R248	07/11/2024	12.80 Put	Bond Future	0.1400	0.0001	0.2800	0.0003	100.000	0.0000	0.0000
2024/10/17	R248	07/11/2024	12.78 Call	Bond Future	9596.4500	9.5965	8854.5300	8.8545	7.731	0.0000	0.0000
2024/10/17	R248	07/11/2024	12.78 Put	Bond Future	0.1600	0.0002	0.3200	0.0003	100.000	0.0000	0.0000

Deal Date	Contract Details	Strike C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Todays Closing Yield	Todays ClosingPrice	% Movement in MTM	Todays High	Todays Low	
2024/10/17	R248	07/11/2024		Bond Future	11.2050	81.5537	11.3150	80.8116	0.981	0.0000	0.0000
2024/10/17	R248	06/02/2025		Bond Future	11.2939	83.2197	11.4077	82.4628	1.008	0.0000	0.0000
2024/10/17	R248	06/02/2025	12.71 Call	Bond Future	8811.3100	8.8113	8110.5300	8.1105	7.953	0.0000	0.0000
2024/10/17	R248	06/02/2025	12.71 Put	Bond Future	208.0000	0.2080	264.0800	0.2641	26.962	0.0000	0.0000
2024/10/17	R248	06/02/2025	10.30 Put	Bond Future	7314.5500	7.3146	8023.4500	8.0235	9.692	0.0000	0.0000
2024/10/17	R248	06/02/2025	10.30 Call	Bond Future	141.4200	0.1414	93.4600	0.0935	33.913	0.0000	0.0000
2024/10/17	R248	06/02/2025	11.00 Put	Bond Future	3188.5100	3.1885	3688.4700	3.6885	15.680	0.0000	0.0000
2024/10/17	R248	06/02/2025	11.00 Call	Bond Future	1174.9200	1.1749	918.0200	0.9180	21.865	0.0000	0.0000
2024/10/17	R248	06/02/2025	11.70 Call	Bond Future	3756.4700	3.7565	3238.0700	3.2381	13.800	0.0000	0.0000
2024/10/17	R248	06/02/2025	11.70 Put	Bond Future	1111.1100	1.1111	1349.5700	1.3496	21.461	0.0000	0.0000
2024/10/17	R248	08/05/2025		Bond Future	11.3845	80.4432	11.5022	79.6715	1.034	0.0000	0.0000
2024/10/17	R248	08/05/2025	12.60 Call	Bond Future	8193.3500	8.1934	7555.0900	7.5551	7.790	0.0000	0.0000
2024/10/17	R248	08/05/2025	12.60 Put	Bond Future	806.6600	0.8067	940.0900	0.9401	16.541	0.0000	0.0000
2024/10/17	R248	07/08/2025		Bond Future	11.4857	82.0130	11.6075	81.2266	1.061	0.0000	0.0000
2024/10/17	R248	07/08/2025	13.21 Call	Bond Future	10918.4200	10.9184	10254.1000	10.2541	6.084	0.0000	0.0000
2024/10/17	R248	07/08/2025	13.21 Put	Bond Future	939.4100	0.9394	1061.4900	1.0615	12.995	0.0000	0.0000
2024/10/17	R248	06/11/2025		Bond Future	11.5988	79.1369	11.7251	78.3358	1.089	0.0000	0.0000
2024/10/17	R248	06/11/2025	11.74 Call	Bond Future	4880.4900	4.8805	4437.5800	4.4376	9.075	0.0000	0.0000
2024/10/17	R248	06/11/2025	11.74 Put	Bond Future	3985.8200	3.9858	4344.0000	4.3440	8.986	0.0000	0.0000
2024/10/17	X038	31/01/2038		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	X210	31/03/2028		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	X213	28/02/2031		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000
2024/10/17	X214	28/02/2041		Bond Future	100.0000	0.0000	100.0000	0.0000	0.000	0.0000	0.0000

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