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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/02/2016 TO 05/02/2016

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	2025	04/02/2016			Bond Future	121.2218	121.2218	121.2218	121.2218	0.000	0.0000	0.0000	0
2016/02/05	2025	05/05/2016			Bond Future	123.4019	123.4019	123.4431	123.4431	0.033	0.0000	0.0000	4,419
2016/02/05	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	2025	05/05/2016	125.99	Put	Bond Future	2,588.1300	2.5881	2,546.9100	2.5469	(1.593)	0	0	0
2016/02/05	2025	05/05/2016	126.01	Put	Bond Future	2,608.1300	2.6081	2,566.9100	2.5669	(1.580)	0	0	0
2016/02/05	2025	05/05/2016	126.00	Put	Bond Future	2,598.1300	2.5981	2,556.9100	2.5569	(1.587)	0	0	0
2016/02/05	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	2025	04/08/2016			Bond Future	124.5126	124.5126	124.5918	124.5918	0.064	0.0000	0.0000	0
2016/02/05	2025	04/08/2016	123.86	Call	Bond Future	652.5700	0.6526	731.8200	0.7318	12.144	0	0	0
2016/02/05	2025	04/08/2016	123.87	Call	Bond Future	642.5700	0.6426	721.8200	0.7218	12.333	0	0	0
2016/02/05	2025	04/08/2016	123.85	Call	Bond Future	662.5700	0.6626	741.8200	0.7418	11.961	0	0	0
2016/02/05	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	2030	04/02/2016			Bond Future	9.4900	88.7899	9.4900	88.7899	0.000	0.0000	0.0000	0
2016/02/05	2030	05/05/2016	8.99	Put	Bond Future	4,239.0500	4.2390	4,496.4800	4.4965	6.073	0	0	0
2016/02/05	2030	05/05/2016	9.01	Put	Bond Future	4,091.7600	4.0918	4,349.1900	4.3492	6.291	0	0	0
2016/02/05	2030	05/05/2016			Bond Future	9.5842	90.2185	9.6216	89.9611	0.390	0.0000	0.0000	17,216
2016/02/05	2030	05/05/2016	9.00	Put	Bond Future	4,165.3600	4.1654	4,422.7900	4.4228	6.180	0	0	0
2016/02/05	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	2030	04/08/2016	10.17	Call	Bond Future	3,458.8400	3.4588	3,212.9700	3.2130	(7.108)	0	0	0
2016/02/05	2030	04/08/2016			Bond Future	9.6465	87.9406	9.6828	87.6948	0.376	0.0000	0.0000	0
2016/02/05	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	2032	04/02/2016			Bond Future	9.6050	91.9523	9.6050	91.9523	0.000	0.0000	0.0000	0
2016/02/05	2032	05/05/2016			Bond Future	9.6980	89.2694	9.7355	88.9954	0.386	0.0000	0.0000	9,165
2016/02/05	2032	05/05/2016	8.99	Put	Bond Future	6,376.1400	6.3761	6,574.4600	6.5745	3.110	0	0	0
2016/02/05	2032	05/05/2016	9.01	Put	Bond Future	6,251.9500	6.2520	6,448.2600	6.4483	3.140	0	0	0
2016/02/05	2032	05/05/2016	9.00	Put	Bond Future	6,313.6000	6.3136	6,510.9300	6.5109	3.125	0	0	0
2016/02/05	2032	05/05/2016	9.01	Call	Bond Future	991.0500	0.9911	913.3900	0.9134	(7.836)	0	0	0
2016/02/05	2032	05/05/2016	8.99	Call	Bond Future	955.5400	0.9555	879.8900	0.8799	(7.917)	0	0	0
2016/02/05	2032	05/05/2016	9.00	Call	Bond Future	972.9000	0.9729	896.2600	0.8963	(7.877)	0	0	0
2016/02/05	2032	04/08/2016	9.01	Call	Bond Future	1,781.9400	1.7819	1,694.0200	1.6940	(4.934)	0	0	0
2016/02/05	2032	04/08/2016			Bond Future	9.7583	90.9823	9.7947	90.7193	0.373	0.0000	0.0000	0
2016/02/05	2032	04/08/2016	8.99	Call	Bond Future	1,738.9600	1.7390	1,652.5400	1.6525	(4.970)	0	0	0
2016/02/05	2032	04/08/2016	9.00	Call	Bond Future	1,759.9200	1.7599	1,672.7600	1.6728	(4.952)	0	0	0

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2016/02/05	2032	04/08/2016	8.99	Put	Bond Future	7,563.0700	7.5631	7,739.6400	7.7396	2.335	0	0	0
2016/02/05	2032	04/08/2016	9.01	Put	Bond Future	7,447.4200	7.4474	7,622.4900	7.6225	2.351	0	0	0
2016/02/05	2032	04/08/2016	9.00	Put	Bond Future	7,504.6600	7.5047	7,680.4900	7.6805	2.343	0	0	0
2016/02/05	2032	03/11/2016			Bond Future	9.7980	88.6923	9.8466	88.3454	0.496	0.0000	0.0000	0
2016/02/05	2032	03/11/2016	10.28	Put	Bond Future	2,213.7000	2.2137	2,326.8900	2.3269	5.113	0	0	0
2016/02/05	2032	03/11/2016	10.30	Put	Bond Future	2,166.0100	2.1660	2,277.3400	2.2773	5.140	0	0	0
2016/02/05	2032	03/11/2016	10.29	Put	Bond Future	2,189.7500	2.1897	2,302.0100	2.3020	5.127	0	0	0
2016/02/05	2032	03/11/2016	10.30	Call	Bond Future	5,653.3500	5.6534	5,417.7000	5.4177	(4.168)	0	0	0
2016/02/05	2032	03/11/2016	10.28	Call	Bond Future	5,566.0500	5.5661	5,332.2600	5.3323	(4.200)	0	0	0
2016/02/05	2032	03/11/2016	10.29	Call	Bond Future	5,609.6300	5.6096	5,374.9100	5.3749	(4.184)	0	0	0
2016/02/05	2033	04/02/2016			Bond Future	101.9876	101.9876	101.9876	101.9876	0.000	0.0000	0.0000	0
2016/02/05	2033	05/05/2016			Bond Future	102.8464	102.8464	102.8808	102.8808	0.033	0.0000	0.0000	2,032
2016/02/05	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	2033	05/05/2016	102.40	Call	Bond Future	446.4000	0.4464	480.7600	0.4808	7.697	0	0	0
2016/02/05	2033	05/05/2016	102.41	Call	Bond Future	436.4000	0.4364	470.7600	0.4708	7.874	0	0	0
2016/02/05	2033	05/05/2016	102.39	Call	Bond Future	456.4000	0.4564	490.7600	0.4908	7.528	0	0	0
2016/02/05	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	2037	04/02/2016			Bond Future	9.7600	89.0449	9.7600	89.0449	0.000	0.0000	0.0000	0
2016/02/05	2037	05/05/2016	8.99	Call	Bond Future	794.2300	0.7942	719.5100	0.7195	(9.408)	0	0	0
2016/02/05	2037	05/05/2016	9.00	Put	Bond Future	8,010.5000	8.0105	8,273.6600	8.2737	3.285	0	0	0
2016/02/05	2037	05/05/2016			Bond Future	9.8526	90.4517	9.8955	90.1127	0.435	0.0000	0.0000	40,950
2016/02/05	2037	05/05/2016	9.00	Call	Bond Future	809.7100	0.8097	733.8900	0.7339	(9.364)	0	0	0
2016/02/05	2037	05/05/2016	9.01	Call	Bond Future	826.0500	0.8261	749.1000	0.7491	(9.315)	0	0	0
2016/02/05	2037	05/05/2016	8.99	Put	Bond Future	8,084.9000	8.0849	8,349.1600	8.3492	3.269	0	0	0
2016/02/05	2037	05/05/2016	9.01	Put	Bond Future	7,937.0900	7.9371	8,199.1200	8.1991	3.301	0	0	0
2016/02/05	2037	04/08/2016			Bond Future	9.9143	87.9279	9.9564	87.5989	0.425	0.0000	0.0000	0
2016/02/05	2037	04/08/2016	9.24	Put	Bond Future	7,731.4200	7.7314	7,943.2600	7.9433	2.740	0	0	0
2016/02/05	2037	04/08/2016	9.26	Put	Bond Future	7,610.9100	7.6109	7,820.8400	7.8208	2.758	0	0	0
2016/02/05	2037	04/08/2016	9.24	Call	Bond Future	2,181.7400	2.1817	2,064.5400	2.0645	(5.372)	0	0	0
2016/02/05	2037	04/08/2016	9.25	Put	Bond Future	7,671.1200	7.6711	7,882.0000	7.8820	2.749	0	0	0
2016/02/05	2037	04/08/2016	9.25	Call	Bond Future	2,207.7400	2.2077	2,089.5800	2.0896	(5.352)	0	0	0
2016/02/05	2037	04/08/2016	9.26	Call	Bond Future	2,233.7000	2.2337	2,114.5900	2.1146	(5.332)	0	0	0
2016/02/05	2037	03/11/2016	10.35	Call	Bond Future	5,672.3000	5.6723	5,403.6700	5.4037	(4.736)	0	0	0
2016/02/05	2037	03/11/2016	10.36	Put	Bond Future	2,636.1200	2.6361	2,780.2900	2.7803	5.469	0	0	0
2016/02/05	2037	03/11/2016			Bond Future	9.9522	89.7381	10.0057	89.3242	0.537	0.0000	0.0000	0
2016/02/05	2037	03/11/2016	10.36	Call	Bond Future	5,717.6900	5.7177	5,447.9100	5.4479	(4.718)	0	0	0
2016/02/05	2037	03/11/2016	10.37	Call	Bond Future	5,763.2100	5.7632	5,492.3000	5.4923	(4.701)	0	0	0
2016/02/05	2037	03/11/2016	10.35	Put	Bond Future	2,664.2200	2.6642	2,809.5400	2.8095	5.455	0	0	0
2016/02/05	2037	03/11/2016	10.37	Put	Bond Future	2,608.2600	2.6083	2,751.3000	2.7513	5.484	0	0	0
2016/02/05	2038	04/02/2016			Bond Future	126.6539	126.6539	126.6539	126.6539	0.000	0.0000	0.0000	0
2016/02/05	2038	05/05/2016	131.01	Put	Bond Future	2,078.3500	2.0784	2,035.2000	2.0352	(2.076)	0	0	0
2016/02/05	2038	05/05/2016			Bond Future	128.9317	128.9317	128.9748	128.9748	0.033	0.0000	0.0000	19,557
2016/02/05	2038	05/05/2016	131.00	Put	Bond Future	2,068.3500	2.0684	2,025.2000	2.0252	(2.086)	0	0	0
2016/02/05	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/02/05	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	2038	05/05/2016	130.99	Put	Bond Future	2,058.3500	2.0584	2,015.2000	2.0152	(2.096)	0	0	0
2016/02/05	2038	04/08/2016			Bond Future	129.9917	129.9917	130.0747	130.0747	0.064	0.0000	0.0000	0
2016/02/05	2038	04/08/2016	129.31	Call	Bond Future	681.7400	0.6817	764.7200	0.7647	12.172	0	0	0
2016/02/05	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	2038	04/08/2016	129.32	Call	Bond Future	671.7400	0.6717	754.7200	0.7547	12.353	0	0	0
2016/02/05	2038	04/08/2016	129.30	Call	Bond Future	691.7400	0.6917	774.7200	0.7747	11.996	0	0	0
2016/02/05	2040	04/02/2016			Bond Future	9.8400	92.5342	9.8400	92.5342	0.000	0.0000	0.0000	0
2016/02/05	2040	05/05/2016	9.50	Call	Bond Future	1,842.7300	1.8427	1,704.6000	1.7046	(7.496)	0	0	0
2016/02/05	2040	05/05/2016			Bond Future	9.9333	93.9916	9.9762	93.6315	0.432	0.0000	0.0000	1,820
2016/02/05	2040	05/05/2016	9.51	Call	Bond Future	1,871.7700	1.8718	1,732.1800	1.7322	(7.458)	0	0	0
2016/02/05	2040	05/05/2016	9.49	Call	Bond Future	1,813.8200	1.8138	1,677.1500	1.6772	(7.535)	0	0	0
2016/02/05	2040	05/05/2016	9.50	Put	Bond Future	5,616.6100	5.6166	5,838.6200	5.8386	3.953	0	0	0
2016/02/05	2040	05/05/2016	9.49	Put	Bond Future	5,677.8100	5.6778	5,901.2800	5.9013	3.936	0	0	0
2016/02/05	2040	05/05/2016	9.51	Put	Bond Future	5,555.6800	5.5557	5,776.2300	5.7762	3.970	0	0	0
2016/02/05	2040	04/08/2016			Bond Future	9.9959	91.2852	10.0381	90.9352	0.422	0.0000	0.0000	0
2016/02/05	2040	04/08/2016	9.49	Put	Bond Future	7,192.2600	7.1923	7,400.0000	7.4000	2.888	0	0	0
2016/02/05	2040	04/08/2016	9.50	Call	Bond Future	2,846.5900	2.8466	2,703.3400	2.7033	(5.032)	0	0	0
2016/02/05	2040	04/08/2016	9.51	Call	Bond Future	2,877.9300	2.8779	2,733.6500	2.7337	(5.013)	0	0	0
2016/02/05	2040	04/08/2016	9.49	Call	Bond Future	2,815.6900	2.8157	2,673.4900	2.6735	(5.050)	0	0	0
2016/02/05	2040	04/08/2016	9.51	Put	Bond Future	7,074.9500	7.0750	7,280.6100	7.2806	2.907	0	0	0
2016/02/05	2040	04/08/2016	9.50	Put	Bond Future	7,133.3200	7.1333	7,340.0100	7.3400	2.898	0	0	0
2016/02/05	2044	04/02/2016			Bond Future	9.8650	89.6731	9.8650	89.6731	0.000	0.0000	0.0000	0
2016/02/05	2044	05/05/2016	8.99	Put	Bond Future	9,633.4700	9.6335	9,890.8000	9.8908	2.671	0	0	0
2016/02/05	2044	05/05/2016			Bond Future	9.9669	90.9912	10.0048	90.6730	0.380	0.0000	0.0000	20,898
2016/02/05	2044	05/05/2016	9.01	Put	Bond Future	9,463.3600	9.4634	9,718.7600	9.7188	2.699	0	0	0
2016/02/05	2044	05/05/2016	9.00	Put	Bond Future	9,548.2200	9.5482	9,804.5800	9.8046	2.685	0	0	0
2016/02/05	2044	05/05/2016	9.01	Call	Bond Future	709.5700	0.7096	646.8100	0.6468	(8.845)	0	0	0
2016/02/05	2044	05/05/2016	8.99	Call	Bond Future	681.1200	0.6811	620.2900	0.6203	(8.931)	0	0	0
2016/02/05	2044	05/05/2016	9.00	Call	Bond Future	695.2400	0.6952	633.4400	0.6334	(8.889)	0	0	0
2016/02/05	2044	04/08/2016	9.50	Call	Bond Future	2,759.9300	2.7599	2,634.9600	2.6350	(4.528)	0	0	0
2016/02/05	2044	04/08/2016			Bond Future	10.0283	88.3524	10.0653	88.0447	0.369	0.0000	0.0000	0
2016/02/05	2044	04/08/2016	9.51	Call	Bond Future	2,790.7500	2.7907	2,664.8600	2.6649	(4.511)	0	0	0
2016/02/05	2044	04/08/2016	9.49	Put	Bond Future	7,422.4100	7.4224	7,606.0400	7.6060	2.474	0	0	0
2016/02/05	2044	04/08/2016	9.51	Put	Bond Future	7,301.8400	7.3018	7,483.6300	7.4836	2.490	0	0	0
2016/02/05	2044	04/08/2016	9.49	Call	Bond Future	2,729.3100	2.7293	2,605.2600	2.6053	(4.545)	0	0	0
2016/02/05	2044	04/08/2016	9.50	Put	Bond Future	7,361.9500	7.3620	7,544.6600	7.5447	2.482	0	0	0
2016/02/05	2044	03/11/2016			Bond Future	10.0669	90.1715	10.1146	89.7788	0.473	0.0000	0.0000	0
2016/02/05	2044	03/11/2016	10.42	Call	Bond Future	5,862.1900	5.8622	5,610.9400	5.6109	(4.286)	0	0	0
2016/02/05	2044	03/11/2016	10.41	Put	Bond Future	3,053.6500	3.0537	3,196.1700	3.1962	4.667	0	0	0
2016/02/05	2044	03/11/2016	10.43	Put	Bond Future	2,991.6100	2.9916	3,131.9800	3.1320	4.692	0	0	0
2016/02/05	2044	03/11/2016	10.42	Put	Bond Future	3,022.4900	3.0225	3,163.9400	3.1639	4.680	0	0	0
2016/02/05	2044	03/11/2016	10.43	Call	Bond Future	5,909.4000	5.9094	5,657.0700	5.6571	(4.270)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/05	2044	03/11/2016	10.41	Call	Bond Future	5,815.1400	5.8151	5,564.9600	5.5650	(4.302)	0	0	0
2016/02/05	2046	04/02/2016			Bond Future	127.1636	127.1636	127.1636	127.1636	0.000	0.0000	0.0000	0
2016/02/05	2046	05/05/2016			Bond Future	128.0179	128.0179	127.2300	127.2300	(0.615)	0.0000	0.0000	12,807
2016/02/05	2046	05/05/2016	129.99	Put	Bond Future	1,972.1400	1.9721	2,760.0300	2.7600	39.951	0	0	0
2016/02/05	2046	05/05/2016	130.01	Put	Bond Future	1,992.1400	1.9921	2,780.0300	2.7800	39.550	0	0	0
2016/02/05	2046	05/05/2016	130.00	Put	Bond Future	1,982.1400	1.9821	2,770.0300	2.7700	39.749	0	0	0
2016/02/05	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	2046	04/08/2016			Bond Future	130.4684	130.4684	129.7039	129.7039	(0.586)	0.0000	0.0000	0
2016/02/05	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	2046	04/08/2016	129.00	Call	Bond Future	1,468.4100	1.4684	703.9200	0.7039	(52.062)	0	0	0
2016/02/05	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	2046	04/08/2016	129.01	Call	Bond Future	1,458.4100	1.4584	693.9200	0.6939	(52.419)	0	0	0
2016/02/05	2046	04/08/2016	129.02	Call	Bond Future	1,448.4100	1.4484	683.9200	0.6839	(52.781)	0	0	0
2016/02/05	2050	04/02/2016			Bond Future	137.1632	137.1632	137.1632	137.1632	0.000	0.0000	0.0000	0
2016/02/05	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	2050	05/05/2016			Bond Future	139.6301	139.6301	139.8445	139.8445	0.153	0.0000	0.0000	16,456
2016/02/05	2050	05/05/2016	138.00	Call	Bond Future	1,630.1500	1.6301	1,844.4600	1.8445	13.147	0	0	0
2016/02/05	2050	05/05/2016	137.99	Call	Bond Future	1,640.1500	1.6401	1,854.4600	1.8545	13.066	0	0	0
2016/02/05	2050	05/05/2016	138.01	Call	Bond Future	1,620.1500	1.6201	1,834.4600	1.8345	13.228	0	0	0
2016/02/05	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	2050	04/08/2016	139.14	Call	Bond Future	1,594.8600	1.5949	1,855.4400	1.8554	16.339	0	0	0
2016/02/05	2050	04/08/2016			Bond Future	140.7349	140.7349	140.9954	140.9954	0.185	0.0000	0.0000	0
2016/02/05	2050	04/08/2016	139.12	Call	Bond Future	1,614.8600	1.6149	1,875.4400	1.8754	16.136	0	0	0
2016/02/05	2050	04/08/2016	139.13	Call	Bond Future	1,604.8600	1.6049	1,865.4400	1.8654	16.237	0	0	0
2016/02/05	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	AL37	05/05/2016			Index Future	472.3540	472.3540	471.7660	471.7660	(0.124)	0.0000	0.0000	2
2016/02/05	AL37	04/08/2016			Index Future	481.3180	481.3180	480.8050	480.8050	(0.107)	0.0000	0.0000	0
2016/02/05	AL7T	05/05/2016			Index Future	544.6540	544.6540	543.4590	543.4590	(0.219)	0.0000	0.0000	0
2016/02/05	AL7T	04/08/2016			Index Future	554.9910	554.9910	553.8710	553.8710	(0.202)	0.0000	0.0000	0

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2016/02/05	ALBI	05/05/2016			Index Future	494.0980	494.0980	492.8800	492.8800	(0.247)	0.0000	0.0000	515
2016/02/05	ALBI	04/08/2016			Index Future	503.4760	503.4760	502.3240	502.3240	(0.229)	0.0000	0.0000	133
2016/02/05	ALBI	03/11/2016			Index Future	513.9170	513.9170	512.3110	512.3110	(0.313)	0.0000	0.0000	0
2016/02/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/02/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/02/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/05	EL28	04/02/2016			Bond Future	125.5298	125.5298	125.5298	125.5298	0.000	0.0000	0.0000	0
2016/02/05	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	EL28	05/05/2016			Bond Future	126.2089	126.2089	126.2529	126.2529	0.035	0.0000	0.0000	0
2016/02/05	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	EL28	05/05/2016	128.99	Put	Bond Future	2,781.1300	2.7811	2,737.1200	2.7371	(1.582)	0	0	0
2016/02/05	EL28	05/05/2016	129.01	Put	Bond Future	2,801.1300	2.8011	2,757.1200	2.7571	(1.571)	0	0	0
2016/02/05	EL28	05/05/2016	129.00	Put	Bond Future	2,791.1300	2.7911	2,747.1200	2.7471	(1.577)	0	0	0
2016/02/05	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	EL28	04/08/2016			Bond Future	128.6249	128.6249	128.7080	128.7080	0.065	0.0000	0.0000	0
2016/02/05	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	EL28	04/08/2016	126.86	Call	Bond Future	1,764.9400	1.7649	1,847.9700	1.8480	4.704	0	0	0
2016/02/05	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	EL28	04/08/2016	126.87	Call	Bond Future	1,754.9400	1.7549	1,837.9700	1.8380	4.731	0	0	0

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2016/02/05	EL28	04/08/2016	126.88	Call	Bond Future	1,744.9400	1.7449	1,827.9700	1.8280	4.758	0	0	0
2016/02/05	ES33	04/02/2016			Bond Future	10.5600	78.7752	10.5600	78.7752	0.000	0.0000	0.0000	0
2016/02/05	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	ES33	05/05/2016			Bond Future	10.6743	76.2787	10.7115	76.0445	0.349	0.0000	0.0000	8,776
2016/02/05	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	ES33	05/05/2016	9.99	Put	Bond Future	4,512.2000	4.5122	4,746.3800	4.7464	5.190	0	0	0
2016/02/05	ES33	05/05/2016	10.01	Put	Bond Future	4,374.5600	4.3746	4,608.7400	4.6087	5.353	0	0	0
2016/02/05	ES33	05/05/2016	10.00	Put	Bond Future	4,443.3300	4.4433	4,677.5100	4.6775	5.270	0	0	0
2016/02/05	ES33	04/08/2016			Bond Future	10.7616	77.7421	10.7978	77.5174	0.337	0.0000	0.0000	0
2016/02/05	ES33	04/08/2016	10.24	Put	Bond Future	3,353.4100	3.3534	3,578.1600	3.5782	6.702	0	0	0
2016/02/05	ES33	04/08/2016	10.26	Put	Bond Future	3,220.6600	3.2207	3,445.4100	3.4454	6.978	0	0	0
2016/02/05	ES33	04/08/2016	10.25	Put	Bond Future	3,286.9900	3.2870	3,511.7400	3.5117	6.838	0	0	0
2016/02/05	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	ES33	03/11/2016			Bond Future	10.8306	75.5459	10.8790	75.2496	0.446	0.0000	0.0000	0
2016/02/05	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	ES33	03/11/2016	11.31	Call	Bond Future	2,859.3100	2.8593	2,563.0700	2.5631	(10.361)	0	0	0
2016/02/05	ES33	03/11/2016	11.29	Call	Bond Future	2,743.4000	2.7434	2,447.1600	2.4472	(10.798)	0	0	0
2016/02/05	ES33	03/11/2016	11.30	Call	Bond Future	2,801.3900	2.8014	2,505.1500	2.5051	(10.575)	0	0	0
2016/02/05	ES42	04/02/2016			Bond Future	10.6950	83.2723	10.6950	83.2723	0.000	0.0000	0.0000	0
2016/02/05	ES42	05/05/2016			Bond Future	10.8140	80.3318	10.8514	80.0653	0.346	0.0000	0.0000	7,250
2016/02/05	GOVI	05/05/2016	518.01	Put	GOVI	249,410.0000	24.9410	260,940.0000	26.0940	4.623	0	0	0
2016/02/05	GOVI	05/05/2016			GOVI	493.0690	493.0690	491.9160	491.9160	(0.234)	0.0000	0.0000	483
2016/02/05	GOVI	05/05/2016	518.00	Put	GOVI	249,310.0000	24.9310	260,840.0000	26.0840	4.625	0	0	0
2016/02/05	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	GOVI	05/05/2016	517.99	Put	GOVI	249,210.0000	24.9210	260,740.0000	26.0740	4.627	0	0	0
2016/02/05	GOVI	04/08/2016	520.99	Put	GOVI	185,630.0000	18.5630	196,490.0000	19.6490	5.850	0	0	0
2016/02/05	GOVI	04/08/2016			GOVI	502.4270	502.4270	501.3410	501.3410	(0.216)	0.0000	0.0000	26
2016/02/05	GOVI	04/08/2016	521.01	Put	GOVI	185,830.0000	18.5830	196,690.0000	19.6690	5.844	0	0	0
2016/02/05	GOVI	04/08/2016	521.00	Put	GOVI	185,730.0000	18.5730	196,590.0000	19.6590	5.847	0	0	0
2016/02/05	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	GOVI	03/11/2016	476.11	Call	GOVI	367,370.0000	36.7370	351,990.0000	35.1990	(4.187)	0	0	0
2016/02/05	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	GOVI	03/11/2016			GOVI	512.8470	512.8470	511.3090	511.3090	(0.300)	0.0000	0.0000	0
2016/02/05	GOVI	03/11/2016	476.12	Call	GOVI	367,270.0000	36.7270	351,890.0000	35.1890	(4.188)	0	0	0
2016/02/05	GOVI	03/11/2016	476.13	Call	GOVI	367,170.0000	36.7170	351,790.0000	35.1790	(4.189)	0	0	0
2016/02/05	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/05	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/02/05	IGOV	05/05/2016			Index Future	237.6810	237.6810	237.6790	237.6790	(0.001)	0.0000	0.0000	975
2016/02/05	IGOV	04/08/2016			Index Future	242.1830	242.1830	242.2520	242.2520	0.028	0.0000	0.0000	81
2016/02/05	IGOV	03/11/2016			Index Future	247.1870	247.1870	247.0880	247.0880	(0.040)	0.0000	0.0000	0
2016/02/05	ILBI	05/05/2016			Index Future	643.1860	643.1860	643.6180	643.6180	0.067	0.0000	0.0000	0
2016/02/05	ILBI	04/08/2016			Index Future	654.8620	654.8620	655.5970	655.5970	0.112	0.0000	0.0000	157
2016/02/05	IS01	19/12/2016			Interest Rate Swap	100.1457	100.1457	100.1683	100.1683	0.023	0.0000	0.0000	0
2016/02/05	IS01	16/03/2017			Interest Rate Swap	100.1787	100.1787	100.2118	100.2118	0.033	0.0000	0.0000	0
2016/02/05	IS02	18/12/2017			Interest Rate Swap	100.5164	100.5164	100.5886	100.5886	0.072	0.0000	0.0000	0
2016/02/05	IS02	16/03/2018			Interest Rate Swap	99.9733	99.9733	100.0577	100.0577	0.084	0.0000	0.0000	0
2016/02/05	IS05	17/12/2020			Interest Rate Swap	100.5685	100.5685	100.8830	100.8830	0.313	0.0000	0.0000	0
2016/02/05	IS05	16/03/2021			Interest Rate Swap	100.0837	100.0837	100.4121	100.4121	0.328	0.0000	0.0000	0
2016/02/05	IS10	17/12/2025			Interest Rate Swap	102.5598	102.5598	103.1058	103.1058	0.532	0.0000	0.0000	0
2016/02/05	IS10	16/03/2026			Interest Rate Swap	99.7948	99.7948	100.3683	100.3683	0.575	0.0000	0.0000	0
2016/02/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/02/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/02/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/02/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/02/05	JBAF	17/02/2016			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	2,000
2016/02/05	JBAF	16/03/2016			Jibar Tradeable Future	7.1200	92.8800	7.0900	92.9100	(0.421)	0.0000	0.0000	0
2016/02/05	JBAF	20/04/2016			Jibar Tradeable Future	7.2600	92.7400	7.2300	92.7700	(0.413)	0.0000	0.0000	0
2016/02/05	JBAF	18/05/2016			Jibar Tradeable Future	7.3300	92.6700	7.3000	92.7000	(0.409)	0.0000	0.0000	0
2016/02/05	JBAF	15/06/2016			Jibar Tradeable Future	7.4100	92.5900	7.3700	92.6300	(0.540)	0.0000	0.0000	0
2016/02/05	JBAF	20/07/2016			Jibar Tradeable Future	7.4900	92.5100	7.4500	92.5500	(0.534)	0.0000	0.0000	0
2016/02/05	JBAF	21/09/2016			Jibar Tradeable Future	7.6600	92.3400	7.6000	92.4000	(0.783)	0.0000	0.0000	0
2016/02/05	JBAF	21/12/2016			Jibar Tradeable Future	7.8600	92.1400	7.7800	92.2200	(1.018)	0.0000	0.0000	0
2016/02/05	JBAF	15/03/2017			Jibar Tradeable Future	8.0000	92.0000	7.9200	92.0800	(1.000)	0.0000	0.0000	0
2016/02/05	JBAF	21/06/2017			Jibar Tradeable Future	8.1200	91.8800	8.0400	91.9600	(0.985)	0.0000	0.0000	0
2016/02/05	JBAF	20/09/2017			Jibar Tradeable Future	8.2500	91.7500	8.1400	91.8600	(1.333)	0.0000	0.0000	0
2016/02/05	JBAF	20/12/2017			Jibar Tradeable Future	8.3600	91.6400	8.2600	91.7400	(1.196)	0.0000	0.0000	0
2016/02/05	R023	04/02/2016			Bond Future	8.9350	97.3575	8.9350	97.3575	0.000	0.0000	0.0000	0
2016/02/05	R023	05/05/2016			Bond Future	9.0448	95.0130	9.0809	94.8400	0.399	0.0000	0.0000	9,781
2016/02/05	R023	05/05/2016	8.24	Put	Bond Future	4,391.4900	4.3915	4,526.9400	4.5269	3.084	0	0	0

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2016/02/05	R023	05/05/2016	8.26	Put	Bond Future	4,308.9300		4.3089	4,443.1800	4.4432	3.116	0	0	0
2016/02/05	R023	05/05/2016	8.24	Call	Bond Future	428.9700		0.4290	391.4300	0.3914	(8.751)	0	0	0
2016/02/05	R023	05/05/2016	8.25	Put	Bond Future	4,349.9300		4.3499	4,484.7900	4.4848	3.100	0	0	0
2016/02/05	R023	05/05/2016	8.25	Call	Bond Future	437.9100		0.4379	399.7800	0.3998	(8.707)	0	0	0
2016/02/05	R023	05/05/2016	8.26	Call	Bond Future	447.3800		0.4474	408.6400	0.4086	(8.659)	0	0	0
2016/02/05	R023	04/08/2016	8.24	Call	Bond Future	830.1400		0.8301	786.3000	0.7863	(5.281)	0	0	0
2016/02/05	R023	04/08/2016	8.25	Put	Bond Future	4,939.6700		4.9397	5,054.2800	5.0543	2.320	0	0	0
2016/02/05	R023	04/08/2016			Bond Future	9.1071		96.8355	9.1413	96.6766	0.375	0.0000	0.0000	0
2016/02/05	R023	04/08/2016	8.25	Call	Bond Future	841.5500		0.8416	797.2700	0.7973	(5.262)	0	0	0
2016/02/05	R023	04/08/2016	8.26	Call	Bond Future	853.7300		0.8537	808.9900	0.8090	(5.241)	0	0	0
2016/02/05	R023	04/08/2016	8.24	Put	Bond Future	4,977.3800		4.9774	5,092.4300	5.0924	2.311	0	0	0
2016/02/05	R023	04/08/2016	8.26	Put	Bond Future	4,902.7600		4.9028	5,016.9100	5.0169	2.328	0	0	0
2016/02/05	R023	03/11/2016	9.73	Put	Bond Future	1,118.8500		1.1189	1,192.1700	1.1922	6.553	0	0	0
2016/02/05	R023	03/11/2016			Bond Future	9.1422		94.8920	9.1965	94.6469	0.594	0.0000	0.0000	0
2016/02/05	R023	03/11/2016	9.75	Put	Bond Future	1,092.3000		1.0923	1,164.2700	1.1643	6.589	0	0	0
2016/02/05	R023	03/11/2016	9.73	Call	Bond Future	3,730.4800		3.7305	3,558.6500	3.5587	(4.606)	0	0	0
2016/02/05	R023	03/11/2016	9.74	Put	Bond Future	1,105.5100		1.1055	1,178.1600	1.1782	6.572	0	0	0
2016/02/05	R023	03/11/2016	9.74	Call	Bond Future	3,760.7800		3.7608	3,588.2800	3.5883	(4.587)	0	0	0
2016/02/05	R023	03/11/2016	9.75	Call	Bond Future	3,791.1800		3.7912	3,618.0000	3.6180	(4.568)	0	0	0
2016/02/05	R035	04/02/2016			Bond Future	9.6850		96.9781	9.6850	96.9781	0.000	0.0000	0.0000	0
2016/02/05	R035	05/05/2016	10.37	Call	Bond Future	4,629.2100		4.6292	4,205.2000	4.2052	(9.159)	0	0	0
2016/02/05	R035	05/05/2016			Bond Future	9.7698		94.0666	9.8228	93.6426	0.543	0.0000	0.0000	4,019
2016/02/05	R035	05/05/2016	10.35	Call	Bond Future	4,480.8600		4.4809	4,056.8500	4.0569	(9.463)	0	0	0
2016/02/05	R035	05/05/2016	10.36	Call	Bond Future	4,555.0900		4.5551	4,131.0800	4.1311	(9.308)	0	0	0
2016/02/05	R035	05/05/2016	10.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R035	05/05/2016	10.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R035	05/05/2016	10.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R035	04/08/2016			Bond Future	9.8267		95.8711	9.8792	95.4561	0.534	0.0000	0.0000	0
2016/02/05	R035	04/08/2016	10.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R035	04/08/2016	10.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R035	04/08/2016	10.35	Call	Bond Future	4,009.0700		4.0091	3,594.0700	3.5941	(10.352)	0	0	0
2016/02/05	R035	04/08/2016	10.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R035	04/08/2016	10.36	Call	Bond Future	4,083.0100		4.0830	3,668.0100	3.6680	(10.164)	0	0	0
2016/02/05	R035	04/08/2016	10.37	Call	Bond Future	4,156.8600		4.1569	3,741.8600	3.7419	(9.983)	0	0	0
2016/02/05	R186	04/02/2016			Bond Future	9.1000		110.9448	9.1000	110.9448	0.000	0.0000	0.0000	0
2016/02/05	R186	05/05/2016			Bond Future	9.1873		112.8055	9.2243	112.5440	0.402	9.1880	9.1880	57,659
2016/02/05	R186	05/05/2016	8.34	Call	Bond Future	623.2400		0.6232	568.0800	0.5681	(8.851)	0	0	0
2016/02/05	R186	05/05/2016	8.75	Put	Bond Future	4,514.6800		4.5147	4,679.9500	4.6800	3.661	0	0	1,900
2016/02/05	R186	05/05/2016	8.35	Call	Bond Future	636.1100		0.6361	580.0900	0.5801	(8.807)	0	0	0
2016/02/05	R186	05/05/2016	8.33	Call	Bond Future	610.5800		0.6106	556.2600	0.5563	(8.896)	0	0	0
2016/02/05	R186	05/05/2016	8.85	Put	Bond Future	4,026.6100		4.0266	4,180.6000	4.1806	3.824	0	0	5,350
2016/02/05	R186	05/05/2016	9.86	Call	Bond Future	5,580.8700		5.5809	5,370.2700	5.3703	(3.774)	0	0	0
2016/02/05	R186	05/05/2016	9.96	Call	Bond Future	6,097.5500		6.0975	5,879.9800	5.8800	(3.568)	0	0	0
2016/02/05	R186	05/05/2016	7.56	Put	Bond Future	12,513.5300		12.5135	12,763.2100	12.7632	1.995	0	0	0
2016/02/05	R186	05/05/2016	8.75	Call	Bond Future	1,353.1700		1.3532	1,256.9400	1.2569	(7.111)	0	0	0
2016/02/05	R186	05/05/2016	8.35	Put	Bond Future	6,799.7600		6.7998	7,005.2400	7.0052	3.022	0	0	0

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2016/02/05	R186	05/05/2016	8.34	Put	Bond Future	6,863.3400		6.8633	7,069.6800	7.0697	3.006	0	0	0
2016/02/05	R186	05/05/2016	7.56	Call	Bond Future	92.8100		0.0928	80.9900	0.0810	(12.736)	0	0	0
2016/02/05	R186	05/05/2016	8.85	Call	Bond Future	1,598.9500		1.5990	1,491.4400	1.4914	(6.724)	0	0	0
2016/02/05	R186	05/05/2016	8.33	Put	Bond Future	6,927.1900		6.9272	7,134.3700	7.1344	2.991	0	0	0
2016/02/05	R186	05/05/2016	9.86	Put	Bond Future	952.1700		0.9522	1,003.0700	1.0031	5.346	0	0	5,000
2016/02/05	R186	05/05/2016	9.96	Put	Bond Future	804.0000		0.8040	847.9300	0.8479	5.464	0	0	5,000
2016/02/05	R186	04/08/2016	8.51	Put	Bond Future	6,855.0800		6.8551	7,021.8000	7.0218	2.432	0	0	0
2016/02/05	R186	04/08/2016			Bond Future	9.2450		109.6651	9.2805	109.4187	0.384	0.0000	0.0000	0
2016/02/05	R186	04/08/2016	8.50	Put	Bond Future	6,908.6800		6.9087	7,076.1200	7.0761	2.424	0	0	0
2016/02/05	R186	04/08/2016	8.51	Call	Bond Future	1,582.1800		1.5822	1,502.4500	1.5025	(5.039)	0	0	0
2016/02/05	R186	04/08/2016	8.49	Call	Bond Future	1,542.1100		1.5421	1,463.8200	1.4638	(5.077)	0	0	0
2016/02/05	R186	04/08/2016	8.50	Call	Bond Future	1,561.6600		1.5617	1,482.6500	1.4826	(5.059)	0	0	0
2016/02/05	R186	04/08/2016	8.49	Put	Bond Future	6,963.3100		6.9633	7,131.4700	7.1315	2.415	0	0	0
2016/02/05	R197	04/02/2016			Bond Future	288.6071		288.6071	288.6071	288.6071	0.000	0.0000	0.0000	0
2016/02/05	R197	05/05/2016			Bond Future	293.7975		293.7975	293.8950	293.8950	0.033	0.0000	0.0000	1,383
2016/02/05	R197	05/05/2016	300.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R197	05/05/2016	299.99	Put	Bond Future	6,192.4800		6.1925	6,095.0200	6.0950	(1.574)	0	0	0
2016/02/05	R197	05/05/2016	300.01	Put	Bond Future	6,212.4800		6.2125	6,115.0200	6.1150	(1.569)	0	0	0
2016/02/05	R197	05/05/2016	300.00	Put	Bond Future	6,202.4800		6.2025	6,105.0200	6.1050	(1.571)	0	0	0
2016/02/05	R197	05/05/2016	300.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R197	05/05/2016	299.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R197	04/08/2016	293.98	Put	Bond Future	1,050.5900		1.0506	863.8600	0.8639	(17.774)	0	0	0
2016/02/05	R197	04/08/2016			Bond Future	292.9294		292.9294	293.1161	293.1161	0.064	0.0000	0.0000	0
2016/02/05	R197	04/08/2016	293.97	Put	Bond Future	1,040.5900		1.0406	853.8600	0.8539	(17.945)	0	0	0
2016/02/05	R197	04/08/2016	293.98	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R197	04/08/2016	293.96	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R197	04/08/2016	293.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R197	04/08/2016	293.96	Put	Bond Future	1,030.5900		1.0306	843.8600	0.8439	(18.119)	0	0	0
2016/02/05	R202	04/02/2016			Bond Future	237.3434		237.3434	237.3434	237.3434	0.000	0.0000	0.0000	0
2016/02/05	R202	05/05/2016	246.99	Put	Bond Future	5,378.0500		5.3780	5,297.7400	5.2977	(1.493)	0	0	0
2016/02/05	R202	05/05/2016			Bond Future	241.6119		241.6119	241.6923	241.6923	0.033	0.0000	0.0000	43,482
2016/02/05	R202	05/05/2016	247.01	Put	Bond Future	5,398.0500		5.3980	5,317.7400	5.3177	(1.488)	0	0	0
2016/02/05	R202	05/05/2016	246.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R202	05/05/2016	247.00	Put	Bond Future	5,388.0500		5.3880	5,307.7400	5.3077	(1.491)	0	0	0
2016/02/05	R202	05/05/2016	247.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R202	05/05/2016	247.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R202	04/08/2016	243.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R202	04/08/2016			Bond Future	242.7885		242.7885	242.9430	242.9430	0.064	0.0000	0.0000	0
2016/02/05	R202	04/08/2016	243.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R202	04/08/2016	243.24	Put	Bond Future	451.5200		0.4515	297.0000	0.2970	(34.222)	0	0	0
2016/02/05	R202	04/08/2016	243.26	Put	Bond Future	471.5200		0.4715	317.0000	0.3170	(32.771)	0	0	0
2016/02/05	R202	04/08/2016	243.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R202	04/08/2016	243.25	Put	Bond Future	461.5200		0.4615	307.0000	0.3070	(33.481)	0	0	0
2016/02/05	R203	04/02/2016			Bond Future	7.8950		103.8420	7.8950	103.8420	0.000	0.0000	0.0000	0
2016/02/05	R203	05/05/2016	7.25	Put	Bond Future	1,067.7800		1.0678	1,094.7400	1.0947	2.525	0	0	0

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2016/02/05	R203	05/05/2016			Bond Future	8.0309	101.5130	8.0573	101.4798	0.329	0.0000	0.0000	53,959
2016/02/05	R203	05/05/2016	7.26	Call	Bond Future	80.5700	0.0806	74.1800	0.0742	(7.931)	0	0	0
2016/02/05	R203	05/05/2016	7.24	Call	Bond Future	76.5300	0.0765	70.3800	0.0704	(8.036)	0	0	0
2016/02/05	R203	05/05/2016	7.25	Call	Bond Future	78.4700	0.0785	72.2000	0.0722	(7.990)	0	0	0
2016/02/05	R203	05/05/2016	7.24	Put	Bond Future	1,078.6000	1.0786	1,105.6800	1.1057	2.511	0	0	0
2016/02/05	R203	05/05/2016	7.26	Put	Bond Future	1,057.1300	1.0571	1,083.9700	1.0840	2.539	0	0	0
2016/02/05	R203	04/08/2016	7.26	Call	Bond Future	142.7600	0.1428	138.4900	0.1385	(2.991)	0	0	0
2016/02/05	R203	04/08/2016			Bond Future	8.0991	103.4605	8.1139	103.4452	0.183	0.0000	0.0000	0
2016/02/05	R203	04/08/2016	7.24	Call	Bond Future	138.0200	0.1380	133.8600	0.1339	(3.014)	0	0	0
2016/02/05	R203	04/08/2016	7.25	Call	Bond Future	140.2700	0.1403	136.0500	0.1361	(3.008)	0	0	0
2016/02/05	R203	04/08/2016	7.24	Put	Bond Future	1,031.6500	1.0317	1,042.7700	1.0428	1.078	0	0	0
2016/02/05	R203	04/08/2016	7.26	Put	Bond Future	1,015.4500	1.0155	1,026.4600	1.0265	1.084	0	0	0
2016/02/05	R203	04/08/2016	7.25	Put	Bond Future	1,023.4300	1.0234	1,034.4900	1.0345	1.081	0	0	0
2016/02/05	R203	03/11/2016	8.86	Call	Bond Future	900.0900	0.9001	825.4400	0.8254	(8.294)	0	0	0
2016/02/05	R203	03/11/2016			Bond Future	8.0030	101.4131	8.1324	101.3083	1.617	0.0000	0.0000	0
2016/02/05	R203	03/11/2016	8.84	Call	Bond Future	888.0500	0.8881	813.8500	0.8139	(8.355)	0	0	0
2016/02/05	R203	03/11/2016	8.85	Call	Bond Future	894.0600	0.8941	819.6400	0.8196	(8.324)	0	0	0
2016/02/05	R203	03/11/2016	8.84	Put	Bond Future	213.4200	0.2134	243.9800	0.2440	14.319	0	0	0
2016/02/05	R203	03/11/2016	8.86	Put	Bond Future	209.4200	0.2094	239.5300	0.2395	14.378	0	0	0
2016/02/05	R203	03/11/2016	8.85	Put	Bond Future	211.4100	0.2114	241.7500	0.2418	14.351	0	0	0
2016/02/05	R204	04/02/2016			Bond Future	8.3100	100.3010	8.3100	100.3010	0.000	0.0000	0.0000	0
2016/02/05	R204	05/05/2016	7.75	Call	Bond Future	209.9900	0.2100	190.3800	0.1904	(9.339)	0	0	0
2016/02/05	R204	05/05/2016			Bond Future	8.4459	102.0404	8.4836	101.9541	0.447	0.0000	0.0000	33,081
2016/02/05	R204	05/05/2016	7.76	Call	Bond Future	214.8900	0.2149	194.9500	0.1950	(9.279)	0	0	0
2016/02/05	R204	05/05/2016	7.74	Put	Bond Future	1,838.3600	1.8384	1,905.4300	1.9054	3.648	0	0	0
2016/02/05	R204	05/05/2016	7.76	Put	Bond Future	1,801.2100	1.8012	1,867.6200	1.8676	3.687	0	0	0
2016/02/05	R204	05/05/2016	7.74	Call	Bond Future	205.3100	0.2053	186.0300	0.1860	(9.391)	0	0	0
2016/02/05	R204	05/05/2016	7.75	Put	Bond Future	1,819.6700	1.8197	1,886.4100	1.8864	3.668	0	0	0
2016/02/05	R204	04/08/2016			Bond Future	8.5333	99.9565	8.5667	99.8867	0.392	0.0000	0.0000	0
2016/02/05	R204	04/08/2016	7.74	Put	Bond Future	2,015.1200	2.0151	2,066.0300	2.0660	2.526	0	0	0
2016/02/05	R204	04/08/2016	7.76	Put	Bond Future	1,983.2200	1.9832	2,033.7100	2.0337	2.546	0	0	0
2016/02/05	R204	04/08/2016	7.74	Call	Bond Future	341.8300	0.3418	323.0000	0.3230	(5.509)	0	0	0
2016/02/05	R204	04/08/2016	7.75	Put	Bond Future	1,998.9200	1.9989	2,049.6200	2.0496	2.536	0	0	0
2016/02/05	R204	04/08/2016	7.75	Call	Bond Future	346.9400	0.3469	327.9000	0.3279	(5.488)	0	0	0
2016/02/05	R204	04/08/2016	7.76	Call	Bond Future	352.5500	0.3526	333.3000	0.3333	(5.460)	0	0	0
2016/02/05	R204	03/11/2016			Bond Future	8.5434	102.0125	8.6277	101.8534	0.987	0.0000	0.0000	0
2016/02/05	R204	03/11/2016	9.21	Put	Bond Future	392.6200	0.3926	438.0100	0.4380	11.561	0	0	0
2016/02/05	R204	03/11/2016	9.23	Put	Bond Future	382.8700	0.3829	427.3700	0.4274	11.623	0	0	0
2016/02/05	R204	03/11/2016	9.22	Put	Bond Future	387.5700	0.3876	432.5100	0.4325	11.595	0	0	0
2016/02/05	R204	03/11/2016	9.22	Call	Bond Future	1,655.4200	1.6554	1,541.2200	1.5412	(6.899)	0	0	0
2016/02/05	R204	03/11/2016	9.21	Call	Bond Future	1,641.8800	1.6419	1,528.1300	1.5281	(6.928)	0	0	0
2016/02/05	R204	03/11/2016	9.23	Call	Bond Future	1,669.3000	1.6693	1,554.6600	1.5547	(6.868)	0	0	0
2016/02/05	R207	04/02/2016			Bond Future	8.5600	96.1928	8.5600	96.1928	0.000	0.0000	0.0000	0
2016/02/05	R207	05/05/2016	7.86	Put	Bond Future	2,749.0000	2.7490	2,831.5300	2.8315	3.002	0	0	0
2016/02/05	R207	05/05/2016			Bond Future	8.6849	97.8526	8.7190	97.7501	0.393	0.0000	0.0000	41,997
2016/02/05	R207	05/05/2016	7.85	Put	Bond Future	2,774.8800	2.7749	2,857.7600	2.8578	2.987	0	0	0

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2016/02/05	R207	05/05/2016	7.56	Put	Bond Future	3,570.2700	3.5703	3,661.5300	3.6615	2.556	0	0	0
2016/02/05	R207	05/05/2016	7.84	Put	Bond Future	2,800.8700	2.8009	2,884.1000	2.8841	2.972	0	0	0
2016/02/05	R207	05/05/2016	7.56	Call	Bond Future	108.2500	0.1082	96.9200	0.0969	(10.467)	0	0	43
2016/02/05	R207	05/05/2016	7.85	Call	Bond Future	219.8000	0.2198	200.0900	0.2001	(8.967)	0	0	0
2016/02/05	R207	05/05/2016	7.86	Call	Bond Future	225.0100	0.2250	204.9500	0.2050	(8.915)	0	0	0
2016/02/05	R207	05/05/2016	7.84	Call	Bond Future	214.6800	0.2147	195.3200	0.1953	(9.018)	0	0	0
2016/02/05	R207	04/08/2016			Bond Future	8.7695	96.0851	8.8001	95.9983	0.350	0.0000	0.0000	0
2016/02/05	R207	04/08/2016	7.99	Put	Bond Future	2,741.6900	2.7417	2,803.5900	2.8036	2.258	0	0	0
2016/02/05	R207	04/08/2016	8.01	Put	Bond Future	2,698.4600	2.6985	2,759.8400	2.7598	2.275	0	0	0
2016/02/05	R207	04/08/2016	8.00	Put	Bond Future	2,719.8100	2.7198	2,781.4600	2.7815	2.267	0	0	0
2016/02/05	R207	04/08/2016	8.01	Call	Bond Future	520.1800	0.5202	494.7700	0.4948	(4.885)	0	0	0
2016/02/05	R207	04/08/2016	7.99	Call	Bond Future	505.2300	0.5052	480.3400	0.4803	(4.926)	0	0	0
2016/02/05	R207	04/08/2016	8.00	Call	Bond Future	512.4400	0.5124	487.3000	0.4873	(4.906)	0	0	0
2016/02/05	R208	04/02/2016			Bond Future	8.7300	94.3589	8.7300	94.3589	0.000	0.0000	0.0000	0
2016/02/05	R208	05/05/2016	7.99	Call	Bond Future	277.5800	0.2776	252.3900	0.2524	(9.075)	0	0	0
2016/02/05	R208	05/05/2016	8.00	Put	Bond Future	3,465.1300	3.4651	3,570.0800	3.5701	3.029	0	0	0
2016/02/05	R208	05/05/2016			Bond Future	8.8408	92.5666	8.8761	92.4360	0.399	0.0000	0.0000	52,479
2016/02/05	R208	05/05/2016	8.00	Call	Bond Future	283.7100	0.2837	258.0900	0.2581	(9.030)	0	0	0
2016/02/05	R208	05/05/2016	8.01	Call	Bond Future	290.1900	0.2902	264.1300	0.2641	(8.980)	0	0	0
2016/02/05	R208	05/05/2016	7.99	Put	Bond Future	3,497.6300	3.4976	3,603.0100	3.6030	3.013	0	0	0
2016/02/05	R208	05/05/2016	8.01	Put	Bond Future	3,432.9900	3.4330	3,537.5000	3.5375	3.044	0	0	0
2016/02/05	R208	04/08/2016	8.01	Put	Bond Future	3,836.8200	3.8368	3,923.0900	3.9231	2.248	0	0	0
2016/02/05	R208	04/08/2016			Bond Future	8.9137	94.3426	8.9465	94.2264	0.368	0.0000	0.0000	0
2016/02/05	R208	04/08/2016	8.00	Put	Bond Future	3,865.8200	3.8658	3,952.4100	3.9524	2.240	0	0	0
2016/02/05	R208	04/08/2016	7.99	Call	Bond Future	545.7700	0.5458	516.4900	0.5165	(5.365)	0	0	0
2016/02/05	R208	04/08/2016	8.00	Call	Bond Future	553.7100	0.5537	524.1200	0.5241	(5.344)	0	0	0
2016/02/05	R208	04/08/2016	8.01	Call	Bond Future	561.7400	0.5617	531.8300	0.5318	(5.325)	0	0	0
2016/02/05	R208	04/08/2016	7.99	Put	Bond Future	3,894.9200	3.8949	3,981.8200	3.9818	2.231	0	0	0
2016/02/05	R208	03/11/2016	9.59	Put	Bond Future	766.4100	0.7664	823.5000	0.8235	7.449	0	0	0
2016/02/05	R208	03/11/2016			Bond Future	8.9455	92.8777	9.0045	92.6777	0.659	0.0000	0.0000	0
2016/02/05	R208	03/11/2016	9.58	Put	Bond Future	775.7100	0.7757	833.3400	0.8333	7.429	0	0	0
2016/02/05	R208	03/11/2016	9.57	Call	Bond Future	2,877.0400	2.8770	2,735.1900	2.7352	(4.930)	0	0	0
2016/02/05	R208	03/11/2016	9.58	Call	Bond Future	2,900.3900	2.9004	2,757.9800	2.7580	(4.910)	0	0	0
2016/02/05	R208	03/11/2016	9.59	Call	Bond Future	2,924.0900	2.9241	2,781.1400	2.7811	(4.889)	0	0	0
2016/02/05	R208	03/11/2016	9.57	Put	Bond Future	785.3800	0.7854	843.5700	0.8436	7.409	0	0	0
2016/02/05	R209	04/02/2016			Bond Future	9.6450	72.3199	9.6450	72.3199	0.000	0.0000	0.0000	0
2016/02/05	R209	05/05/2016			Bond Future	9.7250	70.3423	9.7628	70.0921	0.389	0.0000	0.0000	27,908
2016/02/05	R209	05/05/2016	9.00	Call	Bond Future	837.1400	0.8371	769.5000	0.7695	(8.080)	0	0	6,700
2016/02/05	R209	05/05/2016	8.25	Put	Bond Future	11,103.6700	11.1037	11,335.4400	11.3354	2.087	0	0	0
2016/02/05	R209	05/05/2016	8.99	Put	Bond Future	5,973.4500	5.9735	6,156.9800	6.1570	3.072	0	0	0
2016/02/05	R209	05/05/2016	9.01	Put	Bond Future	5,856.9400	5.8569	6,038.6300	6.0386	3.102	0	0	0
2016/02/05	R209	05/05/2016	9.00	Put	Bond Future	5,914.7700	5.9148	6,097.3900	6.0974	3.088	0	0	0
2016/02/05	R209	05/05/2016	9.01	Call	Bond Future	853.1300	0.8531	784.5600	0.7846	(8.037)	0	0	0
2016/02/05	R209	05/05/2016	8.25	Call	Bond Future	160.8600	0.1609	142.3700	0.1424	(11.494)	0	0	6,700
2016/02/05	R209	05/05/2016	8.99	Call	Bond Future	821.8900	0.8219	755.1600	0.7552	(8.119)	0	0	0
2016/02/05	R209	04/08/2016	9.26	Call	Bond Future	2,128.6100	2.1286	2,030.6600	2.0307	(4.602)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/05	R209	04/08/2016			Bond Future	9.7780	71.6920	9.8150	71.4497	0.378	0.0000	0.0000	0
2016/02/05	R209	04/08/2016	9.60	Put	Bond Future	4,224.9900	4.2250	4,344.3000	4.3443	2.824	0	0	0
2016/02/05	R209	04/08/2016	10.60	Call	Bond Future	6,687.7400	6.6877	6,501.9100	6.5019	(2.779)	0	0	6,000
2016/02/05	R209	04/08/2016	9.24	Call	Bond Future	2,080.9800	2.0810	1,984.4900	1.9845	(4.637)	0	0	0
2016/02/05	R209	04/08/2016	9.25	Call	Bond Future	2,104.6200	2.1046	2,007.4000	2.0074	(4.619)	0	0	0
2016/02/05	R209	04/08/2016	10.60	Put	Bond Future	1,593.7600	1.5938	1,650.1800	1.6502	3.540	0	0	0
2016/02/05	R209	04/08/2016	9.24	Put	Bond Future	5,759.3800	5.7594	5,905.1400	5.9051	2.531	0	0	0
2016/02/05	R209	04/08/2016	9.26	Put	Bond Future	5,665.0100	5.6650	5,809.3100	5.8093	2.547	0	0	0
2016/02/05	R209	04/08/2016	9.60	Call	Bond Future	3,039.8700	3.0399	2,916.9300	2.9169	(4.044)	0	0	6,000
2016/02/05	R209	04/08/2016	9.25	Put	Bond Future	5,711.9700	5.7120	5,857.0000	5.8570	2.539	0	0	0
2016/02/05	R209	03/11/2016	10.26	Call	Bond Future	4,920.5000	4.9205	4,714.1800	4.7142	(4.193)	0	0	0
2016/02/05	R209	03/11/2016			Bond Future	9.8128	70.0140	9.8603	69.7049	0.484	0.0000	0.0000	0
2016/02/05	R209	03/11/2016	10.24	Call	Bond Future	4,843.3900	4.8434	4,638.7400	4.6387	(4.225)	0	0	0
2016/02/05	R209	03/11/2016	10.25	Call	Bond Future	4,881.8900	4.8819	4,676.4000	4.6764	(4.209)	0	0	0
2016/02/05	R209	03/11/2016	10.24	Put	Bond Future	2,139.2300	2.1392	2,243.6500	2.2437	4.881	0	0	0
2016/02/05	R209	03/11/2016	10.25	Put	Bond Future	2,116.3800	2.1164	2,219.9600	2.2200	4.894	0	0	0
2016/02/05	R209	03/11/2016	10.26	Put	Bond Future	2,093.7400	2.0937	2,196.4900	2.1965	4.907	0	0	0
2016/02/05	R210	04/02/2016			Bond Future	179.4553	179.4553	179.4553	179.4553	0.000	0.0000	0.0000	0
2016/02/05	R210	05/05/2016			Bond Future	180.5109	180.5109	180.5712	180.5712	0.033	0.0000	0.0000	1,178
2016/02/05	R210	05/05/2016	184.99	Put	Bond Future	4,479.0900	4.4791	4,418.7700	4.4188	(1.347)	0	0	0
2016/02/05	R210	05/05/2016	185.00	Put	Bond Future	4,489.0900	4.4891	4,428.7700	4.4288	(1.344)	0	0	0
2016/02/05	R210	05/05/2016	185.01	Put	Bond Future	4,499.0900	4.4991	4,438.7700	4.4388	(1.341)	0	0	0
2016/02/05	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R210	04/08/2016			Bond Future	183.9663	183.9663	184.0824	184.0824	0.063	0.0000	0.0000	0
2016/02/05	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R210	04/08/2016	181.50	Call	Bond Future	2,466.2500	2.4663	2,582.3700	2.5824	4.708	0	0	0
2016/02/05	R210	04/08/2016	181.52	Call	Bond Future	2,446.2500	2.4463	2,562.3700	2.5624	4.747	0	0	0
2016/02/05	R210	04/08/2016	181.51	Call	Bond Future	2,456.2500	2.4563	2,572.3700	2.5724	4.728	0	0	0
2016/02/05	R211	04/02/2016			Bond Future	134.5395	134.5395	134.5395	134.5395	0.000	0.0000	0.0000	0
2016/02/05	R211	05/05/2016	139.01	Put	Bond Future	2,052.1200	2.0521	1,928.0800	1.9281	(6.044)	0	0	0
2016/02/05	R211	05/05/2016			Bond Future	136.9579	136.9579	137.0819	137.0819	0.091	0.0000	0.0000	2
2016/02/05	R211	05/05/2016	139.00	Put	Bond Future	2,042.1200	2.0421	1,918.0800	1.9181	(6.074)	0	0	0
2016/02/05	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R211	05/05/2016	138.99	Put	Bond Future	2,032.1200	2.0321	1,908.0800	1.9081	(6.104)	0	0	0
2016/02/05	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R211	04/08/2016			Bond Future	137.8423	137.8423	138.0101	138.0101	0.122	0.0000	0.0000	0
2016/02/05	R211	04/08/2016	137.09	Call	Bond Future	752.2600	0.7523	920.1100	0.9201	22.313	0	0	0
2016/02/05	R211	04/08/2016	137.07	Call	Bond Future	772.2600	0.7723	940.1100	0.9401	21.735	0	0	0
2016/02/05	R211	04/08/2016	137.08	Call	Bond Future	762.2600	0.7623	930.1100	0.9301	22.020	0	0	0
2016/02/05	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/02/05	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R212	04/02/2016			Bond Future	139.8943	139.8943	139.8943	139.8943	0.000	0.0000	0.0000	0
2016/02/05	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R212	05/05/2016			Bond Future	142.4102	142.4102	142.3792	142.3792	(0.022)	0.0000	0.0000	3,698
2016/02/05	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R212	05/05/2016	144.99	Put	Bond Future	2,579.8200	2.5798	2,610.8200	2.6108	1.202	0	0	0
2016/02/05	R212	05/05/2016	145.01	Put	Bond Future	2,599.8200	2.5998	2,630.8200	2.6308	1.192	0	0	0
2016/02/05	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R212	05/05/2016	145.00	Put	Bond Future	2,589.8200	2.5898	2,620.8200	2.6208	1.197	0	0	0
2016/02/05	R212	04/08/2016	142.43	Call	Bond Future	799.4200	0.7994	810.7500	0.8108	1.417	0	0	0
2016/02/05	R212	04/08/2016			Bond Future	143.2294	143.2294	143.2408	143.2408	0.008	0.0000	0.0000	0
2016/02/05	R212	04/08/2016	142.44	Call	Bond Future	789.4200	0.7894	800.7500	0.8008	1.435	0	0	0
2016/02/05	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/05	R212	04/08/2016	142.42	Call	Bond Future	809.4200	0.8094	820.7500	0.8208	1.400	0	0	0
2016/02/05	R213	04/02/2016			Bond Future	9.5200	83.1823	9.5200	83.1823	0.000	0.0000	0.0000	0
2016/02/05	R213	05/05/2016	8.74	Put	Bond Future	6,707.3000	6.7073	6,901.6600	6.9017	2.898	0	0	0
2016/02/05	R213	05/05/2016	8.76	Put	Bond Future	6,585.4800	6.5855	6,778.1900	6.7782	2.926	0	0	0
2016/02/05	R213	05/05/2016			Bond Future	9.6076	80.9660	9.6451	80.7174	0.390	0.0000	0.0000	47,721
2016/02/05	R213	05/05/2016	8.75	Put	Bond Future	6,645.9800	6.6460	6,839.5300	6.8395	2.912	0	0	0
2016/02/05	R213	05/05/2016	8.74	Call	Bond Future	626.9800	0.6270	626.6900	0.5727	(8.659)	0	0	0
2016/02/05	R213	05/05/2016	8.75	Call	Bond Future	639.4100	0.6394	584.3100	0.5843	(8.617)	0	0	0
2016/02/05	R213	05/05/2016	8.76	Call	Bond Future	652.5700	0.6526	596.6300	0.5966	(8.572)	0	0	0
2016/02/05	R213	04/08/2016			Bond Future	9.6620	82.5192	9.6984	82.2806	0.377	0.0000	0.0000	0
2016/02/05	R213	04/08/2016	8.99	Put	Bond Future	6,353.3200	6.3533	6,507.2000	6.5072	2.422	0	0	0
2016/02/05	R213	04/08/2016	9.01	Put	Bond Future	6,254.1000	6.2541	6,406.5700	6.4066	2.438	0	0	0
2016/02/05	R213	04/08/2016	9.00	Put	Bond Future	6,303.5800	6.3036	6,456.7600	6.4568	2.430	0	0	0
2016/02/05	R213	04/08/2016	9.01	Call	Bond Future	1,802.1900	1.8022	1,715.9900	1.7160	(4.783)	0	0	0
2016/02/05	R213	04/08/2016	8.99	Call	Bond Future	1,759.3500	1.7594	1,674.5600	1.6746	(4.819)	0	0	0
2016/02/05	R213	04/08/2016	9.00	Call	Bond Future	1,780.6800	1.7807	1,695.1900	1.6952	(4.801)	0	0	0
2016/02/05	R213	03/11/2016			Bond Future	9.6992	80.6622	9.7476	80.3480	0.499	0.0000	0.0000	0
2016/02/05	R213	03/11/2016	10.18	Put	Bond Future	1,972.6100	1.9726	2,074.7600	2.0748	5.178	0	0	0
2016/02/05	R213	03/11/2016	10.20	Put	Bond Future	1,929.4200	1.9294	2,029.8700	2.0299	5.206	0	0	0
2016/02/05	R213	03/11/2016	10.18	Call	Bond Future	5,014.4200	5.0144	4,802.4200	4.8024	(4.228)	0	0	0
2016/02/05	R213	03/11/2016	10.19	Put	Bond Future	1,950.9100	1.9509	2,052.2100	2.0522	5.192	0	0	0
2016/02/05	R213	03/11/2016	10.19	Call	Bond Future	5,054.2100	5.0542	4,841.3600	4.8414	(4.211)	0	0	0
2016/02/05	R213	03/11/2016	10.20	Call	Bond Future	5,094.1300	5.0941	4,880.4300	4.8804	(4.195)	0	0	0
2016/02/05	R214	04/02/2016			Bond Future	9.7550	72.6033	9.7550	72.6033	0.000	0.0000	0.0000	0
2016/02/05	R214	05/05/2016	9.01	Call	Bond Future	721.2600	0.7213	660.3900	0.6604	(8.439)	0	0	0
2016/02/05	R214	05/05/2016	9.30	Put	Bond Future	5,084.9700	5.0850	5,253.8700	5.2539	3.322	0	0	0
2016/02/05	R214	05/05/2016			Bond Future	9.8388	70.4447	9.8766	70.1866	0.385	0.0000	0.0000	31,269
2016/02/05	R214	05/05/2016	8.99	Call	Bond Future	693.3300	0.6933	634.2200	0.6342	(8.526)	0	0	0
2016/02/05	R214	05/05/2016	9.00	Call	Bond Future	706.9500	0.7069	646.9800	0.6470	(8.483)	0	0	0
2016/02/05	R214	05/05/2016	8.99	Put	Bond Future	6,925.8700	6.9259	7,124.8800	7.1249	2.873	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/05	R214	05/05/2016	9.01	Put	Bond Future	6,796.5000	6.7965	6,993.7500	6.9938	2.902	0	0	0
2016/02/05	R214	05/05/2016	9.30	Call	Bond Future	1,231.9700	1.2320	1,142.7500	1.1428	(7.242)	0	0	0
2016/02/05	R214	05/05/2016	9.00	Put	Bond Future	6,860.7700	6.8608	7,058.9200	7.0589	2.888	0	0	0
2016/02/05	R214	04/08/2016	9.25	Put	Bond Future	6,510.9000	6.5109	6,668.4900	6.6685	2.420	0	0	0
2016/02/05	R214	04/08/2016	11.30	Call	Bond Future	9,434.2800	9.4343	9,218.3400	9.2183	(2.289)	0	0	6,300
2016/02/05	R214	04/08/2016	9.24	Call	Bond Future	1,912.9200	1.9129	1,821.1000	1.8211	(4.800)	0	0	0
2016/02/05	R214	04/08/2016			Bond Future	9.8904	71.7960	9.9274	71.5459	0.375	0.0000	0.0000	0
2016/02/05	R214	04/08/2016	9.30	Call	Bond Future	2,052.9900	2.0530	1,956.6800	1.9567	(4.691)	0	0	1,300
2016/02/05	R214	04/08/2016	8.55	Put	Bond Future	10,926.7600	10.9268	11,130.4500	11.1305	1.864	0	0	0
2016/02/05	R214	04/08/2016	9.25	Call	Bond Future	1,935.8200	1.9358	1,843.2500	1.8432	(4.782)	0	0	0
2016/02/05	R214	04/08/2016	11.30	Put	Bond Future	889.0000	0.8890	923.2200	0.9232	3.849	0	0	0
2016/02/05	R214	04/08/2016	10.30	Put	Bond Future	2,543.2300	2.5432	2,625.1200	2.6251	3.220	0	0	0
2016/02/05	R214	04/08/2016	9.26	Call	Bond Future	1,958.8800	1.9589	1,865.5700	1.8656	(4.763)	0	0	0
2016/02/05	R214	04/08/2016	9.30	Put	Bond Future	6,253.1200	6.2531	6,406.9700	6.4070	2.460	0	0	0
2016/02/05	R214	04/08/2016	8.55	Call	Bond Future	756.9100	0.7569	710.4400	0.7104	(6.139)	0	0	1,300
2016/02/05	R214	04/08/2016	9.24	Put	Bond Future	6,563.3700	6.5634	6,721.7100	6.7217	2.412	0	0	0
2016/02/05	R214	04/08/2016	10.30	Call	Bond Future	5,227.6800	5.2277	5,059.4100	5.0594	(3.219)	0	0	6,300
2016/02/05	R214	04/08/2016	9.26	Put	Bond Future	6,458.7200	6.4587	6,615.5700	6.6156	2.428	0	0	0
2016/02/05	R214	03/11/2016	10.35	Put	Bond Future	2,224.6200	2.2246	2,331.8900	2.3319	4.822	0	0	0
2016/02/05	R214	03/11/2016			Bond Future	9.9272	69.9725	9.9744	69.6558	0.476	0.0000	0.0000	0
2016/02/05	R214	03/11/2016	10.34	Put	Bond Future	2,248.4200	2.2484	2,356.5600	2.3566	4.810	0	0	0
2016/02/05	R214	03/11/2016	10.35	Call	Bond Future	4,975.5000	4.9755	4,766.0500	4.7661	(4.210)	0	0	0
2016/02/05	R214	03/11/2016	10.33	Call	Bond Future	4,897.6000	4.8976	4,689.8800	4.6899	(4.241)	0	0	0
2016/02/05	R214	03/11/2016	10.34	Call	Bond Future	4,936.3800	4.9364	4,727.8000	4.7278	(4.225)	0	0	0
2016/02/05	R214	03/11/2016	10.33	Put	Bond Future	2,272.6700	2.2727	2,381.6700	2.3817	4.796	0	0	0
2016/02/05	R248	04/02/2016			Bond Future	9.8500	93.2506	9.8500	93.2506	0.000	0.0000	0.0000	0
2016/02/05	R248	05/05/2016			Bond Future	9.9474	90.1895	9.9852	89.8649	0.380	0.0000	0.0000	61,942
2016/02/05	R248	05/05/2016	8.99	Put	Bond Future	9,696.4700	9.6965	9,957.6900	9.9577	2.694	0	0	0
2016/02/05	R248	05/05/2016	9.01	Put	Bond Future	9,522.9100	9.5229	9,782.0800	9.7821	2.722	0	0	0
2016/02/05	R248	05/05/2016	8.99	Call	Bond Future	712.9300	0.7129	649.4800	0.6495	(8.900)	0	0	0
2016/02/05	R248	05/05/2016	9.00	Put	Bond Future	9,609.1900	9.6092	9,869.4100	9.8694	2.708	0	0	0
2016/02/05	R248	05/05/2016	9.00	Call	Bond Future	727.7400	0.7277	663.2900	0.6633	(8.856)	0	0	0
2016/02/05	R248	05/05/2016	9.01	Call	Bond Future	743.3600	0.7434	677.8600	0.6779	(8.811)	0	0	0
2016/02/05	R248	04/08/2016			Bond Future	10.0027	91.9196	10.0397	91.6052	0.370	0.0000	0.0000	0
2016/02/05	R248	04/08/2016	9.25	Call	Bond Future	2,138.0000	2.1380	2,032.0200	2.0320	(4.957)	0	0	0
2016/02/05	R248	04/08/2016	9.24	Put	Bond Future	9,064.7600	9.0648	9,274.0600	9.2741	2.309	0	0	0
2016/02/05	R248	04/08/2016	9.26	Put	Bond Future	8,922.6100	8.9226	9,130.0900	9.1301	2.325	0	0	0
2016/02/05	R248	04/08/2016	9.25	Put	Bond Future	8,992.9200	8.9929	9,201.3300	9.2013	2.317	0	0	0
2016/02/05	R248	04/08/2016	9.26	Call	Bond Future	2,164.9200	2.1649	2,058.0100	2.0580	(4.938)	0	0	0
2016/02/05	R248	04/08/2016	9.24	Call	Bond Future	2,112.4300	2.1124	2,007.3400	2.0073	(4.975)	0	0	0
2016/02/05	R248	03/11/2016	10.38	Call	Bond Future	5,886.3000	5.8863	5,632.1200	5.6321	(4.318)	0	0	0
2016/02/05	R248	03/11/2016			Bond Future	10.0429	89.3677	10.0903	88.9683	0.472	0.0000	0.0000	0
2016/02/05	R248	03/11/2016	10.39	Call	Bond Future	5,933.7600	5.9338	5,678.4800	5.6785	(4.302)	0	0	0
2016/02/05	R248	03/11/2016	10.37	Put	Bond Future	3,149.9500	3.1500	3,296.3300	3.2963	4.647	0	0	0
2016/02/05	R248	03/11/2016	10.39	Put	Bond Future	3,085.4600	3.0855	3,229.6300	3.2296	4.673	0	0	0
2016/02/05	R248	03/11/2016	10.37	Call	Bond Future	5,838.6800	5.8387	5,585.6100	5.5856	(4.334)	0	0	0
2016/02/05	R248	03/11/2016	10.38	Put	Bond Future	3,117.7100	3.1177	3,262.9800	3.2630	4.660	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
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