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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/09/2016 TO 12/09/2016

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
2016/09/12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	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
2016/09/12	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	2025	03/11/2016			Bond Future	128.7358	128.7358	128.7397	128.7397	0.003	0.0000	0.0000	3,044
2016/09/12	2025	03/11/2016	129.21	Put	Bond Future	474.2500	0.4742	470.2800	0.4703	(0.837)	0	0	0
2016/09/12	2025	03/11/2016	129.23	Put	Bond Future	494.2500	0.4942	490.2800	0.4903	(0.803)	0	0	0
2016/09/12	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	2025	03/11/2016	129.22	Put	Bond Future	484.2500	0.4842	480.2800	0.4803	(0.820)	0	0	0
2016/09/12	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	2030	03/11/2016			Bond Future	9.1372	93.5230	9.1164	93.6714	(0.228)	0.0000	0.0000	33,286
2016/09/12	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	2030	03/11/2016	9.33	Call	Bond Future	1,360.1200	1.3601	1,508.5600	1.5086	10.914	0	0	0
2016/09/12	2030	03/11/2016	9.34	Call	Bond Future	1,429.8900	1.4299	1,578.3300	1.5783	10.381	0	0	0
2016/09/12	2030	03/11/2016	9.35	Call	Bond Future	1,499.5900	1.4996	1,648.0300	1.6480	9.899	0	0	0
2016/09/12	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	2030	02/02/2017			Bond Future	9.1778	91.3219	9.1565	91.4715	(0.232)	0.0000	0.0000	0
2016/09/12	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	2030	02/02/2017	9.29	Call	Bond Future	784.2500	0.7842	933.8500	0.9339	19.076	0	0	0
2016/09/12	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	2030	02/02/2017	9.30	Call	Bond Future	853.6900	0.8537	1,003.2900	1.0033	17.524	0	0	0
2016/09/12	2030	02/02/2017	9.31	Call	Bond Future	923.0600	0.9231	1,072.6600	1.0727	16.207	0	0	0
2016/09/12	2030	04/05/2017	9.33	Call	Bond Future	808.2600	0.8083	958.5800	0.9586	18.598	0	0	0
2016/09/12	2030	04/05/2017			Bond Future	9.2128	93.1616	9.1912	93.3119	(0.235)	0.0000	0.0000	0
2016/09/12	2030	04/05/2017	9.34	Call	Bond Future	876.7900	0.8768	1,027.1100	1.0271	17.144	0	0	0
2016/09/12	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	2030	04/05/2017	9.32	Call	Bond Future	739.6600	0.7397	889.9800	0.8900	20.323	0	0	0
2016/09/12	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	2032	03/11/2016			Bond Future	9.2439	92.7920	9.2230	92.9514	(0.225)	0.0000	0.0000	13,093
2016/09/12	2032	03/11/2016	10.28	Put	Bond Future	107.9600	0.1080	86.9300	0.0869	(19.479)	0	0	0
2016/09/12	2032	03/11/2016	10.30	Put	Bond Future	100.9500	0.1010	80.9900	0.0810	(19.772)	0	0	0
2016/09/12	2032	03/11/2016	10.29	Put	Bond Future	104.4200	0.1044	83.9300	0.0839	(19.623)	0	0	0
2016/09/12	2032	03/11/2016	10.30	Call	Bond Future	7,687.9100	7.6879	7,827.3800	7.8274	1.814	0	0	0
2016/09/12	2032	03/11/2016	10.28	Call	Bond Future	7,559.9300	7.5599	7,698.3300	7.6983	1.831	0	0	0
2016/09/12	2032	03/11/2016	10.29	Call	Bond Future	7,623.9200	7.6239	7,762.8600	7.7629	1.822	0	0	0
2016/09/12	2032	02/02/2017	9.53	Call	Bond Future	3,977.5100	3.9775	4,046.6600	4.0467	1.739	0	0	0
2016/09/12	2032	02/02/2017			Bond Future	9.2874	94.5827	9.2661	94.7437	(0.229)	0.0000	0.0000	0
2016/09/12	2032	02/02/2017	9.51	Call	Bond Future	3,889.3900	3.8894	3,957.1900	3.9572	1.743	0	0	0

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2016/09/12	2032	02/02/2017	9.52	Call	Bond Future	3,933.2200	3.9332	4,001.7000	4.0017	1.741	0	0	0
2016/09/12	2032	02/02/2017	9.51	Put	Bond Future	2,229.0300	2.2290	2,135.9000	2.1359	(4.178)	0	0	0
2016/09/12	2032	02/02/2017	9.53	Put	Bond Future	2,170.1400	2.1701	2,078.3600	2.0784	(4.229)	0	0	0
2016/09/12	2032	02/02/2017	9.52	Put	Bond Future	2,199.3100	2.1993	2,106.8600	2.1069	(4.204)	0	0	0
2016/09/12	2032	04/05/2017	9.45	Call	Bond Future	4,311.0300	4.3110	4,378.1300	4.3781	1.556	0	0	0
2016/09/12	2032	04/05/2017			Bond Future	9.3216	92.3269	9.3000	92.4887	(0.232)	0.0000	0.0000	0
2016/09/12	2032	04/05/2017	9.46	Call	Bond Future	4,350.4900	4.3505	4,418.1100	4.4181	1.554	0	0	0
2016/09/12	2032	04/05/2017	9.44	Put	Bond Future	3,393.3000	3.3933	3,298.1200	3.2981	(2.805)	0	0	0
2016/09/12	2032	04/05/2017	9.46	Put	Bond Future	3,324.8200	3.3248	3,230.6700	3.2307	(2.832)	0	0	0
2016/09/12	2032	04/05/2017	9.44	Call	Bond Future	4,271.7500	4.2718	4,338.3400	4.3383	1.559	0	0	0
2016/09/12	2032	04/05/2017	9.45	Put	Bond Future	3,358.9300	3.3589	3,264.2600	3.2643	(2.818)	0	0	0
2016/09/12	2033	03/11/2016			Bond Future	108.2436	108.2436	108.2470	108.2470	0.003	0.0000	0.0000	4,575
2016/09/12	2033	03/11/2016	109.16	Put	Bond Future	916.4300	0.9164	912.9600	0.9130	(0.379)	0	0	0
2016/09/12	2033	03/11/2016	109.17	Put	Bond Future	926.4300	0.9264	922.9600	0.9230	(0.375)	0	0	0
2016/09/12	2033	03/11/2016	109.18	Put	Bond Future	936.4300	0.9364	932.9600	0.9330	(0.371)	0	0	0
2016/09/12	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	2037	03/11/2016	10.35	Call	Bond Future	7,882.4200	7.8824	8,027.5300	8.0275	1.841	0	0	0
2016/09/12	2037	03/11/2016	10.36	Put	Bond Future	166.3500	0.1664	136.5900	0.1366	(17.890)	0	0	0
2016/09/12	2037	03/11/2016			Bond Future	9.3719	94.4409	9.3512	94.6165	(0.222)	0.0000	0.0000	38,537
2016/09/12	2037	03/11/2016	10.36	Call	Bond Future	7,950.7100	7.9507	8,096.5200	8.0965	1.834	0	0	0
2016/09/12	2037	03/11/2016	10.37	Call	Bond Future	8,019.0900	8.0191	8,165.5800	8.1656	1.827	0	0	0
2016/09/12	2037	03/11/2016	10.35	Put	Bond Future	171.5500	0.1716	141.0900	0.1411	(17.756)	0	0	0
2016/09/12	2037	03/11/2016	10.37	Put	Bond Future	161.3500	0.1614	132.2700	0.1323	(18.023)	0	0	0
2016/09/12	2037	02/02/2017	9.68	Put	Bond Future	2,433.7900	2.4338	2,332.9600	2.3330	(4.143)	0	0	0
2016/09/12	2037	02/02/2017			Bond Future	9.4128	92.0071	9.3916	92.1844	(0.225)	0.0000	0.0000	0
2016/09/12	2037	02/02/2017	9.67	Put	Bond Future	2,465.7800	2.4658	2,364.2400	2.3642	(4.118)	0	0	0
2016/09/12	2037	02/02/2017	9.68	Call	Bond Future	4,626.5200	4.6265	4,702.9700	4.7030	1.652	0	0	0
2016/09/12	2037	02/02/2017	9.66	Call	Bond Future	4,529.3800	4.5294	4,604.4000	4.6044	1.656	0	0	0
2016/09/12	2037	02/02/2017	9.67	Call	Bond Future	4,577.9500	4.5780	4,653.6900	4.6537	1.654	0	0	0
2016/09/12	2037	02/02/2017	9.66	Put	Bond Future	2,497.8900	2.4979	2,395.6300	2.3956	(4.094)	0	0	0
2016/09/12	2037	04/05/2017			Bond Future	9.4487	93.8607	9.4272	94.0392	(0.228)	0.0000	0.0000	0
2016/09/12	2037	04/05/2017	9.58	Put	Bond Future	3,816.1000	3.8161	3,711.2600	3.7113	(2.747)	0	0	0
2016/09/12	2037	04/05/2017	9.60	Put	Bond Future	3,740.6600	3.7407	3,636.9300	3.6369	(2.773)	0	0	0
2016/09/12	2037	04/05/2017	9.59	Put	Bond Future	3,778.0800	3.7781	3,673.8000	3.6738	(2.760)	0	0	0
2016/09/12	2037	04/05/2017	9.60	Call	Bond Future	4,981.6100	4.9816	5,056.3700	5.0564	1.501	0	0	0
2016/09/12	2037	04/05/2017	9.58	Call	Bond Future	4,894.5300	4.8945	4,968.1800	4.9682	1.505	0	0	0
2016/09/12	2037	04/05/2017	9.59	Call	Bond Future	4,937.8300	4.9378	5,012.0400	5.0120	1.503	0	0	0
2016/09/12	2038	03/11/2016	136.32	Call	Bond Future	124.5700	0.1246	361.8600	0.3619	190.487	0	0	0
2016/09/12	2038	03/11/2016			Bond Future	136.4446	136.4446	136.6819	136.6819	0.174	0.0000	0.0000	20,843
2016/09/12	2038	03/11/2016	136.33	Call	Bond Future	114.5700	0.1146	351.8600	0.3519	207.114	0	0	0
2016/09/12	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	2038	03/11/2016	136.31	Call	Bond Future	134.5700	0.1346	371.8600	0.3719	176.332	0	0	0

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2016/09/12	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	2040	03/11/2016			Bond Future	9.3914	98.7466	9.3707	98.9358	(0.221)	0.0000	0.0000	3,923
2016/09/12	2040	03/11/2016	9.69	Put	Bond Future	1,204.7500	1.2047	1,090.9600	1.0910	(9.445)	0	0	0
2016/09/12	2040	03/11/2016	9.71	Put	Bond Future	1,150.2100	1.1502	1,039.2700	1.0393	(9.645)	0	0	0
2016/09/12	2040	03/11/2016	9.70	Put	Bond Future	1,177.1600	1.1772	1,064.7900	1.0648	(9.546)	0	0	0
2016/09/12	2040	03/11/2016	9.71	Call	Bond Future	3,981.4400	3.9814	4,059.7500	4.0598	1.967	0	0	0
2016/09/12	2040	03/11/2016	9.69	Call	Bond Future	3,862.2700	3.8623	3,937.7300	3.9377	1.954	0	0	0
2016/09/12	2040	03/11/2016	9.70	Call	Bond Future	3,921.6000	3.9216	3,998.4800	3.9985	1.960	0	0	0
2016/09/12	2040	02/02/2017	9.58	Call	Bond Future	4,400.9300	4.4009	4,474.0900	4.4741	1.662	0	0	0
2016/09/12	2040	02/02/2017			Bond Future	9.4315	96.1455	9.4103	96.3367	(0.224)	0.0000	0.0000	0
2016/09/12	2040	02/02/2017	9.59	Call	Bond Future	4,449.6600	4.4497	4,523.5900	4.5236	1.661	0	0	0
2016/09/12	2040	02/02/2017	9.60	Call	Bond Future	4,498.6400	4.4986	4,573.3600	4.5734	1.661	0	0	0
2016/09/12	2040	02/02/2017	9.58	Put	Bond Future	3,076.1800	3.0762	2,958.1300	2.9581	(3.838)	0	0	0
2016/09/12	2040	02/02/2017	9.60	Put	Bond Future	2,997.7600	2.9978	2,881.2700	2.8813	(3.886)	0	0	0
2016/09/12	2040	02/02/2017	9.59	Put	Bond Future	3,036.7800	3.0368	2,919.5000	2.9195	(3.862)	0	0	0
2016/09/12	2040	04/05/2017			Bond Future	9.4668	98.0825	9.4453	98.2750	(0.227)	0.0000	0.0000	0
2016/09/12	2040	04/05/2017	9.62	Put	Bond Future	4,091.6900	4.0917	3,979.5800	3.9796	(2.740)	0	0	0
2016/09/12	2040	04/05/2017	9.64	Put	Bond Future	4,011.3700	4.0114	3,900.4500	3.9005	(2.765)	0	0	0
2016/09/12	2040	04/05/2017	9.62	Call	Bond Future	5,447.2200	5.4472	5,527.6500	5.5276	1.477	0	0	0
2016/09/12	2040	04/05/2017	9.63	Put	Bond Future	4,051.2200	4.0512	3,939.7000	3.9397	(2.753)	0	0	0
2016/09/12	2040	04/05/2017	9.63	Call	Bond Future	5,494.1200	5.4941	5,575.1400	5.5751	1.475	0	0	0
2016/09/12	2040	04/05/2017	9.64	Call	Bond Future	5,541.5100	5.5415	5,623.1300	5.6231	1.473	0	0	0
2016/09/12	2044	03/11/2016			Bond Future	9.4157	95.8599	9.3899	96.0983	(0.274)	0.0000	0.0000	18,566
2016/09/12	2044	03/11/2016	10.42	Call	Bond Future	8,710.0000	8.7100	8,913.2400	8.9132	2.333	0	0	0
2016/09/12	2044	03/11/2016	10.41	Put	Bond Future	187.4700	0.1875	151.5100	0.1515	(19.182)	0	0	0
2016/09/12	2044	03/11/2016	10.43	Put	Bond Future	176.5300	0.1765	142.1900	0.1422	(19.453)	0	0	0
2016/09/12	2044	03/11/2016	10.42	Put	Bond Future	181.9500	0.1820	146.8000	0.1468	(19.318)	0	0	0
2016/09/12	2044	03/11/2016	10.43	Call	Bond Future	8,782.6700	8.7827	8,986.7200	8.9867	2.323	0	0	0
2016/09/12	2044	03/11/2016	10.41	Call	Bond Future	8,637.3100	8.6373	8,839.7400	8.8397	2.344	0	0	0
2016/09/12	2044	02/02/2017			Bond Future	9.4547	93.3283	9.4284	93.5696	(0.279)	0.0000	0.0000	0
2016/09/12	2044	02/02/2017	9.77	Call	Bond Future	5,326.4300	5.3264	5,444.3400	5.4443	2.214	0	0	0
2016/09/12	2044	02/02/2017	9.76	Put	Bond Future	2,552.6000	2.5526	2,428.2700	2.4283	(4.871)	0	0	0
2016/09/12	2044	02/02/2017	9.78	Put	Bond Future	2,486.5400	2.4865	2,364.0800	2.3641	(4.925)	0	0	0
2016/09/12	2044	02/02/2017	9.77	Put	Bond Future	2,519.5000	2.5195	2,396.1000	2.3961	(4.898)	0	0	0
2016/09/12	2044	02/02/2017	9.78	Call	Bond Future	5,380.1300	5.3801	5,498.9800	5.4990	2.209	0	0	0
2016/09/12	2044	02/02/2017	9.76	Call	Bond Future	5,272.7300	5.2727	5,389.7100	5.3897	2.219	0	0	0
2016/09/12	2044	04/05/2017			Bond Future	9.4891	95.2086	9.4623	95.4522	(0.282)	0.0000	0.0000	0
2016/09/12	2044	04/05/2017	9.67	Call	Bond Future	5,676.9300	5.6769	5,788.5300	5.7885	1.966	0	0	0
2016/09/12	2044	04/05/2017	9.66	Put	Bond Future	4,100.0700	4.1001	3,967.2700	3.9673	(3.239)	0	0	0
2016/09/12	2044	04/05/2017	9.68	Put	Bond Future	4,019.6000	4.0196	3,888.2800	3.8883	(3.267)	0	0	0
2016/09/12	2044	04/05/2017	9.67	Put	Bond Future	4,059.8200	4.0598	3,927.7600	3.9278	(3.253)	0	0	0
2016/09/12	2044	04/05/2017	9.68	Call	Bond Future	5,724.6900	5.7247	5,837.0300	5.8370	1.962	0	0	0
2016/09/12	2044	04/05/2017	9.66	Call	Bond Future	5,629.0700	5.6291	5,739.9300	5.7399	1.969	0	0	0
2016/09/12	2046	03/11/2016	137.07	Put	Bond Future	2,899.7400	2.8997	2,607.4500	2.6075	(10.080)	0	0	0
2016/09/12	2046	03/11/2016			Bond Future	134.1703	134.1703	134.4625	134.4625	0.218	0.0000	0.0000	17,660

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
2016/09/12	2046	03/11/2016	137.09	Put	Bond Future	2,919.7400	2.9197	2,627.4500	2.6275	(10.011)	0	0	0
2016/09/12	2046	03/11/2016	137.08	Put	Bond Future	2,909.7400	2.9097	2,617.4500	2.6175	(10.045)	0	0	0
2016/09/12	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	2050	03/11/2016	149.52	Put	Bond Future	5,105.5800	5.1056	5,100.8300	5.1008	(0.093)	0	0	0
2016/09/12	2050	03/11/2016			Bond Future	144.4144	144.4144	144.4192	144.4192	0.003	0.0000	0.0000	21,628
2016/09/12	2050	03/11/2016	149.54	Put	Bond Future	5,125.5800	5.1256	5,120.8300	5.1208	(0.093)	0	0	0
2016/09/12	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	2050	03/11/2016	149.53	Put	Bond Future	5,115.5800	5.1156	5,110.8300	5.1108	(0.093)	0	0	0
2016/09/12	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	AL37	03/11/2016			Index Future	504.3590	504.3590	505.1110	505.1110	0.149	0.0000	0.0000	14
2016/09/12	AL37	02/02/2017			Index Future	514.0930	514.0930	514.8480	514.8480	0.147	0.0000	0.0000	0
2016/09/12	AL7T	03/11/2016			Index Future	584.3450	584.3450	585.1370	585.1370	0.136	0.0000	0.0000	9
2016/09/12	AL7T	02/02/2017			Index Future	595.6220	595.6220	596.4170	596.4170	0.133	0.0000	0.0000	0
2016/09/12	ALBI	03/11/2016			Index Future	533.8530	533.8530	534.8200	534.8200	0.181	0.0000	0.0000	707
2016/09/12	ALBI	02/02/2017			Index Future	544.1550	544.1550	545.1300	545.1300	0.179	0.0000	0.0000	0
2016/09/12	ALBI	04/05/2017			Index Future	555.1100	555.1100	556.0880	556.0880	0.176	0.0000	0.0000	0
2016/09/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C040	31/01/2040			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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/09/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	C442	25/04/2042			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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/12	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	EL28	03/11/2016			Bond Future	130.4057	130.4057	130.4117	130.4117	0.005	0.0000	0.0000	0
2016/09/12	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	EL28	03/11/2016	132.15	Put	Bond Future	1,744.3500	1.7444	1,738.2800	1.7383	(0.348)	0	0	0
2016/09/12	EL28	03/11/2016	132.17	Put	Bond Future	1,764.3500	1.7644	1,758.2800	1.7583	(0.344)	0	0	0
2016/09/12	EL28	03/11/2016	132.16	Put	Bond Future	1,754.3500	1.7544	1,748.2800	1.7483	(0.346)	0	0	0
2016/09/12	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	EL28	02/02/2017			Bond Future	132.9304	132.9304	132.9343	132.9343	0.003	0.0000	0.0000	0
2016/09/12	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	EL28	02/02/2017	135.10	Put	Bond Future	2,169.5900	2.1696	2,165.7300	2.1657	(0.178)	0	0	0
2016/09/12	EL28	02/02/2017	135.12	Put	Bond Future	2,189.5900	2.1896	2,185.7300	2.1857	(0.176)	0	0	0
2016/09/12	EL28	02/02/2017	135.11	Put	Bond Future	2,179.5900	2.1796	2,175.7300	2.1757	(0.177)	0	0	0
2016/09/12	EL28	04/05/2017			Bond Future	133.9291	133.9291	133.9297	133.9297	0.000	0.0000	0.0000	0
2016/09/12	EL28	04/05/2017	137.90	Put	Bond Future	3,970.9300	3.9709	3,970.2900	3.9703	(0.016)	0	0	0
2016/09/12	EL28	04/05/2017	137.92	Put	Bond Future	3,990.9300	3.9909	3,990.2900	3.9903	(0.016)	0	0	0
2016/09/12	EL28	04/05/2017	137.91	Put	Bond Future	3,980.9300	3.9809	3,980.2900	3.9803	(0.016)	0	0	0
2016/09/12	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	ES33	03/11/2016			Bond Future	10.2718	79.1043	10.2507	79.2436	(0.205)	0.0000	0.0000	8,789
2016/09/12	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	ES33	03/11/2016	11.31	Call	Bond Future	6,417.7300	6.4177	6,557.0800	6.5571	2.171	0	0	0
2016/09/12	ES33	03/11/2016	11.29	Call	Bond Future	6,301.8200	6.3018	6,441.1700	6.4412	2.211	0	0	0
2016/09/12	ES33	03/11/2016	11.30	Call	Bond Future	6,359.8100	6.3598	6,499.1600	6.4992	2.191	0	0	0
2016/09/12	ES33	02/02/2017			Bond Future	10.3468	80.6308	10.3252	80.7715	(0.209)	0.0000	0.0000	0
2016/09/12	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	ES33	02/02/2017	10.59	Call	Bond Future	1,558.6400	1.5586	1,699.3400	1.6993	9.027	0	0	0
2016/09/12	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	ES33	02/02/2017	10.60	Call	Bond Future	1,621.7300	1.6217	1,762.4300	1.7624	8.676	0	0	0
2016/09/12	ES33	02/02/2017	10.61	Call	Bond Future	1,684.7400	1.6847	1,825.4400	1.8254	8.351	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
2016/09/12	ES33	04/05/2017			Bond Future	10.4111	78.4591	10.3891	78.6006	(0.211)	0.0000	0.0000	0
2016/09/12	ES33	04/05/2017	10.55	Call	Bond Future	885.7500	0.8858	1,027.2500	1.0272	15.975	0	0	0
2016/09/12	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	ES33	04/05/2017	10.56	Call	Bond Future	948.9300	0.9489	1,090.4300	1.0904	14.912	0	0	0
2016/09/12	ES33	04/05/2017	10.54	Call	Bond Future	822.5000	0.8225	964.0000	0.9640	17.204	0	0	0
2016/09/12	ES42	03/11/2016			Bond Future	10.3694	83.6656	10.3432	83.8662	(0.253)	0.0000	0.0000	8,777
2016/09/12	ES42	02/02/2017			Bond Future	10.4388	85.2805	10.4120	85.4835	(0.257)	0.0000	0.0000	0
2016/09/12	ES42	04/05/2017			Bond Future	10.5021	82.7347	10.4747	82.9397	(0.261)	0.0000	0.0000	0
2016/09/12	GOVI	03/11/2016	476.11	Call	GOVI	552,880.0000	55.2880	561,920.0000	56.1920	1.635	0	0	0
2016/09/12	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	GOVI	03/11/2016			GOVI	531.3980	531.3980	532.3020	532.3020	0.170	0.0000	0.0000	421
2016/09/12	GOVI	03/11/2016	476.12	Call	GOVI	552,780.0000	55.2780	561,820.0000	56.1820	1.635	0	0	0
2016/09/12	GOVI	03/11/2016	476.13	Call	GOVI	552,680.0000	55.2680	561,720.0000	56.1720	1.636	0	0	0
2016/09/12	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	GOVI	02/02/2017	533.34	Call	GOVI	83,130.0000	8.3130	92,230.0000	9.2230	10.947	0	0	0
2016/09/12	GOVI	02/02/2017			GOVI	541.6530	541.6530	542.5630	542.5630	0.168	0.0000	0.0000	27
2016/09/12	GOVI	02/02/2017	533.32	Call	GOVI	83,330.0000	8.3330	92,430.0000	9.2430	10.920	0	0	0
2016/09/12	GOVI	02/02/2017	533.33	Call	GOVI	83,230.0000	8.3230	92,330.0000	9.2330	10.934	0	0	0
2016/09/12	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	GOVI	04/05/2017			GOVI	552.5570	552.5570	553.4700	553.4700	0.165	0.0000	0.0000	0
2016/09/12	GOVI	04/05/2017	262.19	Call	GOVI	2,903,670.0000	290.3670	2,912,800.0000	291.2800	0.314	0	0	0
2016/09/12	GOVI	04/05/2017	262.20	Call	GOVI	2,903,570.0000	290.3570	2,912,700.0000	291.2700	0.314	0	0	0
2016/09/12	GOVI	04/05/2017	262.18	Call	GOVI	2,903,770.0000	290.3770	2,912,900.0000	291.2900	0.314	0	0	0
2016/09/12	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/09/12	IGOV	03/11/2016			Index Future	250.1460	250.1460	250.2510	250.2510	0.042	0.0000	0.0000	1,023
2016/09/12	IGOV	02/02/2017			Index Future	254.9880	254.9880	255.0910	255.0910	0.040	0.0000	0.0000	57
2016/09/12	IGOV	04/05/2017			Index Future	260.1360	260.1360	260.2330	260.2330	0.037	0.0000	0.0000	0
2016/09/12	ILBI	03/11/2016			Index Future	677.7100	677.7100	677.8940	677.8940	0.027	0.0000	0.0000	0
2016/09/12	ILBI	02/02/2017			Index Future	690.8650	690.8650	691.0480	691.0480	0.026	0.0000	0.0000	155
2016/09/12	IS01	19/12/2016			Interest Rate Swap	100.0793	100.0793	100.0769	100.0769	(0.002)	0.0000	0.0000	0
2016/09/12	IS01	16/03/2017			Interest Rate Swap	100.0464	100.0464	100.0422	100.0422	(0.004)	0.0000	0.0000	0
2016/09/12	IS01	15/06/2017			Interest Rate Swap	99.7097	99.7097	99.7038	99.7038	(0.006)	0.0000	0.0000	0
2016/09/12	IS01	21/09/2017			Interest Rate Swap	99.8129	99.8129	99.8081	99.8081	(0.005)	0.0000	0.0000	0

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2016/09/12	IS02	18/12/2017			Interest Rate Swap	100.1460	100.1460	100.1419	100.1419	(0.004)	0.0000	0.0000	0
2016/09/12	IS02	16/03/2018			Interest Rate Swap	99.4802	99.4802	99.4795	99.4795	(0.001)	0.0000	0.0000	0
2016/09/12	IS02	15/06/2018			Interest Rate Swap	99.1985	99.1985	99.1996	99.1996	0.001	0.0000	0.0000	0
2016/09/12	IS02	21/09/2018			Interest Rate Swap	99.3583	99.3583	99.3725	99.3725	0.014	0.0000	0.0000	0
2016/09/12	IS05	17/12/2020			Interest Rate Swap	98.4898	98.4898	98.4892	98.4892	(0.001)	0.0000	0.0000	0
2016/09/12	IS05	16/03/2021			Interest Rate Swap	97.8468	97.8468	97.8465	97.8465	0.000	0.0000	0.0000	0
2016/09/12	IS05	15/06/2021			Interest Rate Swap	97.1720	97.1720	97.1718	97.1718	0.000	0.0000	0.0000	0
2016/09/12	IS05	21/09/2021			Interest Rate Swap	97.4669	97.4669	97.4708	97.4708	0.004	0.0000	0.0000	0
2016/09/12	IS10	17/12/2025			Interest Rate Swap	98.4731	98.4731	98.4476	98.4476	(0.026)	0.0000	0.0000	0
2016/09/12	IS10	16/03/2026			Interest Rate Swap	95.5732	95.5732	95.5514	95.5514	(0.023)	0.0000	0.0000	0
2016/09/12	IS10	15/06/2026			Interest Rate Swap	94.3610	94.3610	94.3426	94.3426	(0.019)	0.0000	0.0000	0
2016/09/12	IS10	21/09/2026			Interest Rate Swap	96.4540	96.4540	96.4411	96.4411	(0.013)	0.0000	0.0000	0
2016/09/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/09/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/09/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/09/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/09/12	JBAF	21/09/2016			Jibar Tradeable Future	7.3900	92.6100	7.3800	92.6200	(0.135)	0.0000	0.0000	10
2016/09/12	JBAF	19/10/2016			Jibar Tradeable Future	7.4400	92.5600	7.4300	92.5700	(0.134)	0.0000	0.0000	0
2016/09/12	JBAF	16/11/2016			Jibar Tradeable Future	7.4600	92.5400	7.4500	92.5500	(0.134)	0.0000	0.0000	0
2016/09/12	JBAF	21/12/2016			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/09/12	JBAF	18/01/2017			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/09/12	JBAF	15/02/2017			Jibar Tradeable Future	7.5700	92.4300	7.5800	92.4200	0.132	0.0000	0.0000	0
2016/09/12	JBAF	15/03/2017			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	1,000
2016/09/12	JBAF	21/06/2017			Jibar Tradeable Future	7.6700	92.3300	7.6900	92.3100	0.261	0.0000	0.0000	0
2016/09/12	JBAF	20/09/2017			Jibar Tradeable Future	7.7000	92.3000	7.7100	92.2900	0.130	0.0000	0.0000	0
2016/09/12	JBAF	20/12/2017			Jibar Tradeable Future	7.7100	92.2900	7.7300	92.2700	0.259	0.0000	0.0000	0
2016/09/12	JBAF	20/03/2018			Jibar Tradeable Future	7.7100	92.2900	7.7300	92.2700	0.259	0.0000	0.0000	1,000
2016/09/12	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/09/12	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/09/12	R023	03/11/2016	9.73	Put	Bond Future	14.6200	0.0146	9.9300	0.0099	(32.079)	0	0	0
2016/09/12	R023	03/11/2016			Bond Future	8.4623	98.0306	8.4259	98.2024	(0.430)	0.0000	0.0000	12,662
2016/09/12	R023	03/11/2016	9.75	Put	Bond Future	13.3700	0.0134	9.0300	0.0090	(32.461)	0	0	0
2016/09/12	R023	03/11/2016	9.73	Call	Bond Future	5,764.8200	5.7648	5,931.9100	5.9319	2.898	0	0	0
2016/09/12	R023	03/11/2016	9.74	Put	Bond Future	13.9800	0.0140	9.4600	0.0095	(32.332)	0	0	0
2016/09/12	R023	03/11/2016	9.74	Call	Bond Future	5,807.8200	5.8078	5,975.0800	5.9751	2.880	0	0	0
2016/09/12	R023	03/11/2016	9.75	Call	Bond Future	5,850.8200	5.8508	6,018.2600	6.0183	2.862	0	0	0
2016/09/12	R023	02/02/2017	8.85	Call	Bond Future	2,560.6200	2.5606	2,660.1200	2.6601	3.886	0	0	0
2016/09/12	R023	02/02/2017			Bond Future	8.5000	99.9224	8.4620	100.0958	(0.447)	0.0000	0.0000	0

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2016/09/12	R023	02/02/2017	8.86	Call	Bond Future	2,590.2400	2.5902	2,690.4800	2.6905	3.870	0	0	0
2016/09/12	R023	02/02/2017	8.84	Put	Bond Future	996.3700	0.9964	921.7500	0.9217	(7.489)	0	0	0
2016/09/12	R023	02/02/2017	8.86	Put	Bond Future	966.1400	0.9661	892.9900	0.8930	(7.571)	0	0	0
2016/09/12	R023	02/02/2017	8.84	Call	Bond Future	2,531.1400	2.5311	2,629.9100	2.6299	3.902	0	0	0
2016/09/12	R023	02/02/2017	8.85	Put	Bond Future	981.1700	0.9812	907.2800	0.9073	(7.531)	0	0	0
2016/09/12	R023	04/05/2017	8.61	Call	Bond Future	2,259.6200	2.2596	2,342.4500	2.3425	3.666	0	0	0
2016/09/12	R023	04/05/2017			Bond Future	8.5163	97.9999	8.4768	98.1743	(0.463)	0.0000	0.0000	0
2016/09/12	R023	04/05/2017	8.59	Call	Bond Future	2,212.2000	2.2122	2,293.8300	2.2938	3.690	0	0	0
2016/09/12	R023	04/05/2017	8.60	Call	Bond Future	2,235.8400	2.2358	2,318.0700	2.3181	3.678	0	0	0
2016/09/12	R023	04/05/2017	8.59	Put	Bond Future	1,887.4000	1.8874	1,794.6800	1.7947	(4.913)	0	0	0
2016/09/12	R023	04/05/2017	8.61	Put	Bond Future	1,846.9400	1.8469	1,755.4200	1.7554	(4.955)	0	0	0
2016/09/12	R023	04/05/2017	8.60	Put	Bond Future	1,867.0900	1.8671	1,774.9700	1.7750	(4.934)	0	0	0
2016/09/12	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	R035	03/11/2016			Bond Future	9.3043	97.9268	9.2835	98.1033	(0.224)	0.0000	0.0000	4,315
2016/09/12	R035	03/11/2016	9.59	Call	Bond Future	2,373.6500	2.3737	2,550.1900	2.5502	7.437	0	0	0
2016/09/12	R035	03/11/2016	9.57	Call	Bond Future	2,210.4200	2.2104	2,386.9600	2.3870	7.987	0	0	0
2016/09/12	R035	03/11/2016	9.58	Call	Bond Future	2,292.0900	2.2921	2,468.6300	2.4686	7.702	0	0	0
2016/09/12	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	R035	02/02/2017			Bond Future	9.3489	99.8166	9.3277	99.9948	(0.227)	0.0000	0.0000	0
2016/09/12	R035	02/02/2017	9.51	Call	Bond Future	1,334.5100	1.3345	1,512.6900	1.5127	13.352	0	0	0
2016/09/12	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	R035	02/02/2017	9.52	Call	Bond Future	1,416.4200	1.4164	1,594.6000	1.5946	12.580	0	0	0
2016/09/12	R035	02/02/2017	9.50	Call	Bond Future	1,252.5000	1.2525	1,430.6800	1.4307	14.226	0	0	0
2016/09/12	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	R035	04/05/2017			Bond Future	9.3814	97.3209	9.3598	97.5003	(0.230)	0.0000	0.0000	0
2016/09/12	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	R035	04/05/2017	9.55	Call	Bond Future	1,383.2000	1.3832	1,562.5600	1.5626	12.967	0	0	0
2016/09/12	R035	04/05/2017	9.53	Call	Bond Future	1,220.7100	1.2207	1,400.0700	1.4001	14.693	0	0	0
2016/09/12	R035	04/05/2017	9.54	Call	Bond Future	1,302.0100	1.3020	1,481.3700	1.4814	13.776	0	0	0
2016/09/12	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	R186	03/11/2016	8.82	Put	Bond Future	1,461.6800	1.4617	1,349.7400	1.3497	(7.658)	0	0	150
2016/09/12	R186	03/11/2016	9.40	Put	Bond Future	306.2300	0.3062	261.3100	0.2613	(14.669)	0	0	0
2016/09/12	R186	03/11/2016			Bond Future	8.7764	115.3992	8.7555	115.5478	(0.238)	0.0000	0.0000	99,208
2016/09/12	R186	03/11/2016	8.30	Put	Bond Future	3,899.8100	3.8998	3,750.2700	3.7503	(3.835)	0	0	0
2016/09/12	R186	03/11/2016	8.52	Put	Bond Future	2,699.6500	2.6996	2,560.4100	2.5604	(5.158)	0	0	150
2016/09/12	R186	03/11/2016	8.95	Put	Bond Future	1,073.2300	1.0732	976.6200	0.9766	(9.002)	0	0	0
2016/09/12	R186	03/11/2016	9.20	Put	Bond Future	554.4400	0.5544	488.1100	0.4881	(11.963)	0	0	0
2016/09/12	R186	03/11/2016	8.97	Put	Bond Future	1,020.8600	1.0209	926.7000	0.9267	(9.224)	0	0	0
2016/09/12	R186	03/11/2016	8.96	Put	Bond Future	1,046.8000	1.0468	951.4100	0.9514	(9.113)	0	0	0
2016/09/12	R186	03/11/2016	9.10	Call	Bond Future	3,001.6200	3.0016	3,071.9500	3.0719	2.343	0	0	0
2016/09/12	R186	03/11/2016	9.66	Call	Bond Future	6,187.3400	6.1873	6,311.8200	6.3118	2.012	0	0	0
2016/09/12	R186	03/11/2016	8.30	Call	Bond Future	437.3800	0.4374	436.4100	0.4364	(0.222)	0	0	150
2016/09/12	R186	03/11/2016	8.90	Call	Bond Future	2,087.8100	2.0878	2,133.7200	2.1337	2.199	0	0	0

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2016/09/12	R186	03/11/2016	8.97	Call	Bond Future	2,387.7000	2.3877	2,442.1100	2.4421	2.279	0	0	0
2016/09/12	R186	03/11/2016	9.71	Call	Bond Future	6,495.6600	6.4957	6,623.1600	6.6232	1.963	0	0	0
2016/09/12	R186	03/11/2016	8.52	Call	Bond Future	853.9100	0.8539	863.2400	0.8632	1.093	0	0	0
2016/09/12	R186	03/11/2016	8.82	Call	Bond Future	1,771.5000	1.7715	1,808.1300	1.8081	2.068	0	0	0
2016/09/12	R186	03/11/2016	8.95	Call	Bond Future	2,299.9200	2.2999	2,351.8800	2.3519	2.259	0	0	0
2016/09/12	R186	03/11/2016	9.20	Call	Bond Future	3,515.7800	3.5158	3,598.0200	3.5980	2.339	0	0	1,425
2016/09/12	R186	03/11/2016	8.90	Put	Bond Future	1,212.5500	1.2125	1,109.8900	1.1099	(8.466)	0	0	5,092
2016/09/12	R186	03/11/2016	9.40	Call	Bond Future	4,628.7100	4.6287	4,732.3600	4.7324	2.239	0	0	1,425
2016/09/12	R186	03/11/2016	9.66	Put	Bond Future	129.8800	0.1299	105.7900	0.1058	(18.548)	0	0	0
2016/09/12	R186	03/11/2016	9.71	Put	Bond Future	108.9500	0.1089	87.8800	0.0879	(19.339)	0	0	0
2016/09/12	R186	03/11/2016	8.96	Call	Bond Future	2,343.6000	2.3436	2,396.7800	2.3968	2.269	0	0	0
2016/09/12	R186	03/11/2016	9.10	Put	Bond Future	729.6700	0.7297	651.4300	0.6514	(10.723)	0	0	108
2016/09/12	R186	02/02/2017	8.81	Put	Bond Future	2,616.3300	2.6163	2,516.8500	2.5169	(3.802)	0	0	0
2016/09/12	R186	02/02/2017	9.40	Call	Bond Future	5,094.7000	5.0947	5,183.0300	5.1830	1.734	0	0	0
2016/09/12	R186	02/02/2017	8.00	Put	Bond Future	6,530.3900	6.5304	6,391.7500	6.3917	(2.123)	0	0	0
2016/09/12	R186	02/02/2017			Bond Future	8.8143	112.3230	8.7929	112.4725	(0.243)	0.0000	0.0000	0
2016/09/12	R186	02/02/2017	8.43	Put	Bond Future	4,184.9000	4.1849	4,063.3300	4.0633	(2.905)	0	0	0
2016/09/12	R186	02/02/2017	8.80	Put	Bond Future	2,651.4700	2.6515	2,551.3600	2.5514	(3.776)	0	0	0
2016/09/12	R186	02/02/2017	8.90	Put	Bond Future	2,315.2400	2.3152	2,221.6200	2.2216	(4.044)	0	0	750
2016/09/12	R186	02/02/2017	9.50	Call	Bond Future	5,592.8600	5.5929	5,687.1500	5.6872	1.686	0	0	0
2016/09/12	R186	02/02/2017	8.87	Call	Bond Future	2,800.3900	2.8004	2,854.3000	2.8543	1.925	0	0	0
2016/09/12	R186	02/02/2017	8.60	Call	Bond Future	1,914.4500	1.9144	1,951.5900	1.9516	1.940	0	0	7,000
2016/09/12	R186	02/02/2017	8.81	Call	Bond Future	2,586.4700	2.5865	2,636.4800	2.6365	1.934	0	0	0
2016/09/12	R186	02/02/2017	8.00	Call	Bond Future	649.0800	0.6491	659.9300	0.6599	1.672	0	0	7,000
2016/09/12	R186	02/02/2017	8.37	Call	Bond Future	1,319.0700	1.3191	1,344.0400	1.3440	1.893	0	0	500
2016/09/12	R186	02/02/2017	8.79	Call	Bond Future	2,517.3900	2.5174	2,566.1300	2.5661	1.936	0	0	0
2016/09/12	R186	02/02/2017	8.87	Put	Bond Future	2,412.6000	2.4126	2,317.0200	2.3170	(3.962)	0	0	500
2016/09/12	R186	02/02/2017	8.43	Call	Bond Future	1,460.0300	1.4600	1,487.9500	1.4879	1.912	0	0	750
2016/09/12	R186	02/02/2017	8.80	Call	Bond Future	2,551.7900	2.5518	2,601.1700	2.6012	1.935	0	0	0
2016/09/12	R186	02/02/2017	8.90	Call	Bond Future	2,911.0700	2.9111	2,966.9400	2.9669	1.919	0	0	0
2016/09/12	R186	02/02/2017	9.50	Put	Bond Future	945.0100	0.9450	889.8100	0.8898	(5.841)	0	0	6,500
2016/09/12	R186	02/02/2017	9.40	Put	Bond Future	1,108.0600	1.1081	1,046.9000	1.0469	(5.520)	0	0	750
2016/09/12	R186	02/02/2017	8.60	Put	Bond Future	3,422.9200	3.4229	3,310.5700	3.3106	(3.282)	0	0	0
2016/09/12	R186	02/02/2017	8.37	Put	Bond Future	4,477.4700	4.4775	4,352.9500	4.3530	(2.781)	0	0	0
2016/09/12	R186	02/02/2017	8.79	Put	Bond Future	2,686.9400	2.6869	2,586.1900	2.5862	(3.750)	0	0	0
2016/09/12	R186	04/05/2017			Bond Future	8.8414	114.5854	8.8196	114.7349	(0.247)	0.0000	0.0000	0
2016/09/12	R186	04/05/2017	8.89	Put	Bond Future	3,142.6300	3.1426	3,052.0000	3.0520	(2.884)	0	0	0
2016/09/12	R186	04/05/2017	8.91	Put	Bond Future	3,077.4300	3.0774	2,987.8000	2.9878	(2.912)	0	0	0
2016/09/12	R186	04/05/2017	8.90	Put	Bond Future	3,109.9000	3.1099	3,019.7800	3.0198	(2.898)	0	0	0
2016/09/12	R186	04/05/2017	8.91	Call	Bond Future	3,544.8400	3.5448	3,604.6800	3.6047	1.688	0	0	0
2016/09/12	R186	04/05/2017	8.89	Call	Bond Future	3,473.9500	3.4739	3,532.7900	3.5328	1.694	0	0	0
2016/09/12	R186	04/05/2017	8.90	Call	Bond Future	3,509.2900	3.5093	3,568.6400	3.5686	1.691	0	0	0
2016/09/12	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	R197	03/11/2016	303.57	Put	Bond Future	1,321.1500	1.3212	1,311.6600	1.3117	(0.718)	0	0	0
2016/09/12	R197	03/11/2016			Bond Future	302.2488	302.2488	302.2583	302.2583	0.003	0.0000	0.0000	875
2016/09/12	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/12	R197	03/11/2016	303.56	Put	Bond Future	1,311.1500		1.3112	1,301.6600	1.3017	(0.724)	0	0	0
2016/09/12	R197	03/11/2016	303.58	Put	Bond Future	1,331.1500		1.3312	1,321.6600	1.3217	(0.713)	0	0	0
2016/09/12	R202	03/11/2016	253.85	Put	Bond Future	2,915.7700		2.9158	2,907.8200	2.9078	(0.273)	0	0	0
2016/09/12	R202	03/11/2016			Bond Future	250.9342		250.9342	250.9422	250.9422	0.003	0.0000	0.0000	36,060
2016/09/12	R202	03/11/2016	253.87	Put	Bond Future	2,935.7700		2.9358	2,927.8200	2.9278	(0.271)	0	0	0
2016/09/12	R202	03/11/2016	253.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	R202	03/11/2016	253.86	Put	Bond Future	2,925.7700		2.9258	2,917.8200	2.9178	(0.272)	0	0	0
2016/09/12	R202	03/11/2016	253.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	R202	03/11/2016	253.87	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	R203	03/11/2016	8.86	Call	Bond Future	1,004.8400		1.0048	1,047.0100	1.0470	4.197	0	0	0
2016/09/12	R203	03/11/2016			Bond Future	7.6171		101.7266	7.5650	101.7691	(0.684)	0.0000	0.0000	30,174
2016/09/12	R203	03/11/2016	8.84	Call	Bond Future	988.8900		0.9889	1,031.0200	1.0310	4.260	0	0	0
2016/09/12	R203	03/11/2016	8.85	Call	Bond Future	996.8700		0.9969	1,039.0100	1.0390	4.227	0	0	0
2016/09/12	R203	03/11/2016	8.84	Put	Bond Future	0.7500		0.0008	0.4100	0.0004	(45.333)	0	0	0
2016/09/12	R203	03/11/2016	8.86	Put	Bond Future	0.6600		0.0007	0.3600	0.0004	(45.455)	0	0	0
2016/09/12	R203	03/11/2016	8.85	Put	Bond Future	0.7100		0.0007	0.3800	0.0004	(46.479)	0	0	0
2016/09/12	R203	02/02/2017	7.70	Call	Bond Future	213.2600		0.2133	236.2800	0.2363	10.794	0	0	0
2016/09/12	R203	02/02/2017	7.71	Put	Bond Future	129.4400		0.1294	111.2200	0.1112	(14.076)	0	0	0
2016/09/12	R203	02/02/2017			Bond Future	7.5594		103.6898	7.4878	103.7312	(0.947)	0.0000	0.0000	0
2016/09/12	R203	02/02/2017	7.71	Call	Bond Future	216.6000		0.2166	239.8400	0.2398	10.729	0	0	0
2016/09/12	R203	02/02/2017	7.72	Call	Bond Future	220.2300		0.2202	243.6900	0.2437	10.652	0	0	0
2016/09/12	R203	02/02/2017	7.70	Put	Bond Future	131.8800		0.1319	113.4400	0.1134	(13.982)	0	0	0
2016/09/12	R203	02/02/2017	7.72	Put	Bond Future	127.2800		0.1273	109.2800	0.1093	(14.142)	0	0	0
2016/09/12	R203	04/05/2017	6.91	Call	Bond Future	105.2100		0.1052	123.2700	0.1233	17.166	0	0	0
2016/09/12	R203	04/05/2017	6.92	Put	Bond Future	143.1800		0.1432	121.7400	0.1217	(14.974)	0	0	0
2016/09/12	R203	04/05/2017			Bond Future	7.0238		101.6028	6.9106	101.6425	(1.612)	0.0000	0.0000	0
2016/09/12	R203	04/05/2017	6.92	Call	Bond Future	106.7900		0.1068	125.0300	0.1250	17.080	0	0	0
2016/09/12	R203	04/05/2017	6.93	Call	Bond Future	108.3900		0.1084	126.8000	0.1268	16.985	0	0	0
2016/09/12	R203	04/05/2017	6.91	Put	Bond Future	145.1100		0.1451	123.4900	0.1235	(14.899)	0	0	0
2016/09/12	R203	04/05/2017	6.93	Put	Bond Future	141.2700		0.1413	120.0000	0.1200	(15.056)	0	0	0
2016/09/12	R204	03/11/2016			Bond Future	7.8354		103.3617	7.7924	103.4444	(0.549)	0.0000	0.0000	29,883
2016/09/12	R204	03/11/2016	9.21	Put	Bond Future	0.8000		0.0008	0.4400	0.0004	(45.000)	0	0	0
2016/09/12	R204	03/11/2016	9.23	Put	Bond Future	0.7000		0.0007	0.3800	0.0004	(45.714)	0	0	0
2016/09/12	R204	03/11/2016	9.22	Put	Bond Future	0.7400		0.0007	0.4100	0.0004	(44.595)	0	0	0
2016/09/12	R204	03/11/2016	9.22	Call	Bond Future	2,617.7300		2.6177	2,700.1300	2.7001	3.148	0	0	0
2016/09/12	R204	03/11/2016	9.21	Call	Bond Future	2,599.2000		2.5992	2,681.5700	2.6816	3.169	0	0	0
2016/09/12	R204	03/11/2016	9.23	Call	Bond Future	2,636.2700		2.6363	2,718.6800	2.7187	3.126	0	0	0
2016/09/12	R204	02/02/2017	8.28	Call	Bond Future	987.5300		0.9875	1,043.1000	1.0431	5.627	0	0	0
2016/09/12	R204	02/02/2017			Bond Future	7.8384		101.3158	7.7903	101.3983	(0.615)	0.0000	0.0000	0
2016/09/12	R204	02/02/2017	8.29	Call	Bond Future	999.8700		0.9999	1,055.8100	1.0558	5.595	0	0	0
2016/09/12	R204	02/02/2017	8.30	Call	Bond Future	1,012.4700		1.0125	1,068.7800	1.0688	5.562	0	0	0
2016/09/12	R204	02/02/2017	8.28	Put	Bond Future	235.3500		0.2354	208.4000	0.2084	(11.451)	0	0	0
2016/09/12	R204	02/02/2017	8.30	Put	Bond Future	226.4000		0.2264	200.1900	0.2002	(11.577)	0	0	0
2016/09/12	R204	02/02/2017	8.29	Put	Bond Future	230.7400		0.2307	204.1600	0.2042	(11.519)	0	0	0
2016/09/12	R204	04/05/2017	7.90	Put	Bond Future	498.9800		0.4990	459.4400	0.4594	(7.924)	0	0	0

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2016/09/12	R204	04/05/2017			Bond Future	7.7889	103.3564	7.7345	103.4379	(0.699)	0.0000	0.0000	0
2016/09/12	R204	04/05/2017	7.92	Put	Bond Future	486.1000	0.4861	447.2200	0.4472	(7.998)	0	0	0
2016/09/12	R204	04/05/2017	7.90	Call	Bond Future	665.2600	0.6653	707.2800	0.7073	6.316	0	0	0
2016/09/12	R204	04/05/2017	7.91	Put	Bond Future	492.5100	0.4925	453.3000	0.4533	(7.961)	0	0	0
2016/09/12	R204	04/05/2017	7.91	Call	Bond Future	673.7400	0.6737	716.0900	0.7161	6.286	0	0	0
2016/09/12	R204	04/05/2017	7.92	Call	Bond Future	682.2700	0.6823	724.9500	0.7250	6.256	0	0	0
2016/09/12	R207	03/11/2016			Bond Future	8.0441	100.0761	8.0019	100.1912	(0.525)	0.0000	0.0000	52,473
2016/09/12	R207	03/11/2016	7.94	Call	Bond Future	399.2400	0.3992	434.7800	0.4348	8.902	0	0	0
2016/09/12	R207	03/11/2016	7.93	Put	Bond Future	699.4400	0.6994	618.9500	0.6190	(11.508)	0	0	0
2016/09/12	R207	03/11/2016	7.95	Put	Bond Future	667.7600	0.6678	589.0600	0.5891	(11.786)	0	0	0
2016/09/12	R207	03/11/2016	7.94	Put	Bond Future	683.4100	0.6834	603.8100	0.6038	(11.647)	0	0	0
2016/09/12	R207	03/11/2016	7.95	Call	Bond Future	410.9400	0.4109	447.3800	0.4474	8.867	0	0	0
2016/09/12	R207	03/11/2016	7.93	Call	Bond Future	387.9100	0.3879	422.5600	0.4226	8.932	0	0	0
2016/09/12	R207	02/02/2017	9.24	Call	Bond Future	3,011.5800	3.0116	3,115.0800	3.1151	3.437	0	0	0
2016/09/12	R207	02/02/2017			Bond Future	8.0627	98.3648	8.0172	98.4804	(0.565)	0.0000	0.0000	0
2016/09/12	R207	02/02/2017	8.91	Call	Bond Future	2,289.2000	2.2892	2,383.0700	2.3831	4.101	0	0	62
2016/09/12	R207	02/02/2017	9.22	Call	Bond Future	2,966.5600	2.9666	3,069.6000	3.0696	3.473	0	0	0
2016/09/12	R207	02/02/2017	9.23	Call	Bond Future	2,989.0500	2.9890	3,092.3300	3.0923	3.455	0	0	0
2016/09/12	R207	02/02/2017	8.91	Put	Bond Future	168.7100	0.1687	147.0200	0.1470	(12.856)	0	0	0
2016/09/12	R207	02/02/2017	9.22	Put	Bond Future	84.4800	0.0845	71.9600	0.0720	(14.820)	0	0	0
2016/09/12	R207	02/02/2017	9.24	Put	Bond Future	80.6300	0.0806	68.5700	0.0686	(14.957)	0	0	0
2016/09/12	R207	02/02/2017	9.23	Put	Bond Future	82.5300	0.0825	70.2500	0.0703	(14.879)	0	0	0
2016/09/12	R207	04/05/2017	8.21	Put	Bond Future	788.8100	0.7888	733.5600	0.7336	(7.004)	0	0	0
2016/09/12	R207	04/05/2017			Bond Future	8.0597	100.3460	8.0105	100.4614	(0.610)	0.0000	0.0000	0
2016/09/12	R207	04/05/2017	8.22	Call	Bond Future	1,153.9400	1.1539	1,214.5000	1.2145	5.248	0	0	0
2016/09/12	R207	04/05/2017	8.20	Call	Bond Future	1,127.1200	1.1271	1,186.7800	1.1868	5.293	0	0	0
2016/09/12	R207	04/05/2017	8.21	Call	Bond Future	1,140.6500	1.1406	1,200.7600	1.2008	5.270	0	0	0
2016/09/12	R207	04/05/2017	8.20	Put	Bond Future	798.6400	0.7986	742.9400	0.7429	(6.974)	0	0	0
2016/09/12	R207	04/05/2017	8.22	Put	Bond Future	778.7600	0.7788	723.9600	0.7240	(7.037)	0	0	0
2016/09/12	R207	03/08/2017	8.19	Call	Bond Future	1,233.6800	1.2337	1,296.5300	1.2965	5.095	0	0	51
2016/09/12	R207	03/08/2017			Bond Future	8.0142	98.8043	7.9594	98.9224	(0.684)	0.0000	0.0000	0
2016/09/12	R207	03/08/2017	8.39	Put	Bond Future	691.7200	0.6917	644.0300	0.6440	(6.894)	0	0	0
2016/09/12	R207	03/08/2017	8.41	Put	Bond Future	676.9000	0.6769	629.9300	0.6299	(6.939)	0	0	0
2016/09/12	R207	03/08/2017	8.19	Put	Bond Future	856.4800	0.8565	801.2900	0.8013	(6.444)	0	0	0
2016/09/12	R207	03/08/2017	8.40	Put	Bond Future	684.2800	0.6843	636.9500	0.6370	(6.917)	0	0	0
2016/09/12	R207	03/08/2017	8.41	Call	Bond Future	1,523.6000	1.5236	1,594.6700	1.5947	4.665	0	0	0
2016/09/12	R207	03/08/2017	8.39	Call	Bond Future	1,495.8600	1.4959	1,566.2100	1.5662	4.703	0	0	0
2016/09/12	R207	03/08/2017	8.40	Call	Bond Future	1,509.7000	1.5097	1,580.4100	1.5804	4.684	0	0	0
2016/09/12	R208	03/11/2016	9.59	Put	Bond Future	3.7100	0.0037	2.2500	0.0023	(39.353)	0	0	0
2016/09/12	R208	03/11/2016			Bond Future	8.2139	95.4036	8.1720	95.5505	(0.509)	0.0000	0.0000	30,188
2016/09/12	R208	03/11/2016	9.58	Put	Bond Future	3.9200	0.0039	2.3800	0.0024	(39.286)	0	0	0
2016/09/12	R208	03/11/2016	9.57	Call	Bond Future	4,621.6400	4.6216	4,766.9200	4.7669	3.143	0	0	0
2016/09/12	R208	03/11/2016	9.58	Call	Bond Future	4,654.4300	4.6544	4,799.7900	4.7998	3.123	0	0	0
2016/09/12	R208	03/11/2016	9.59	Call	Bond Future	4,687.2200	4.6872	4,832.6600	4.8327	3.103	0	0	0
2016/09/12	R208	03/11/2016	9.57	Put	Bond Future	4.1500	0.0042	2.5300	0.0025	(39.036)	0	0	0
2016/09/12	R208	02/02/2017			Bond Future	8.2432	97.2448	8.1990	97.3928	(0.537)	0.0000	0.0000	0

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2016/09/12	R208	02/02/2017	8.64	Call	Bond Future	1,906.5900	1.9066	1,999.0300	1.9990	4.848	0	0	0
2016/09/12	R208	02/02/2017	8.63	Put	Bond Future	601.5500	0.6016	545.2900	0.5453	(9.353)	0	0	0
2016/09/12	R208	02/02/2017	8.65	Put	Bond Future	581.1900	0.5812	526.2400	0.5262	(9.455)	0	0	0
2016/09/12	R208	02/02/2017	8.64	Put	Bond Future	591.4100	0.5914	535.8000	0.5358	(9.403)	0	0	0
2016/09/12	R208	02/02/2017	8.65	Call	Bond Future	1,929.2300	1.9292	2,022.3300	2.0223	4.826	0	0	0
2016/09/12	R208	02/02/2017	8.63	Call	Bond Future	1,883.8600	1.8839	1,975.6500	1.9756	4.872	0	0	0
2016/09/12	R208	04/05/2017	8.39	Call	Bond Future	1,590.9600	1.5910	1,666.7600	1.6668	4.764	0	0	0
2016/09/12	R208	04/05/2017			Bond Future	8.2498	95.7989	8.2030	95.9474	(0.566)	0.0000	0.0000	0
2016/09/12	R208	04/05/2017	8.37	Call	Bond Future	1,555.5400	1.5555	1,630.2500	1.6303	4.803	0	0	0
2016/09/12	R208	04/05/2017	8.38	Call	Bond Future	1,573.2000	1.5732	1,648.4500	1.6484	4.783	0	0	0
2016/09/12	R208	04/05/2017	8.37	Put	Bond Future	1,174.6000	1.1746	1,100.7700	1.1008	(6.286)	0	0	0
2016/09/12	R208	04/05/2017	8.39	Put	Bond Future	1,146.8400	1.1468	1,074.1000	1.0741	(6.343)	0	0	0
2016/09/12	R208	04/05/2017	8.38	Put	Bond Future	1,160.6600	1.1607	1,087.3700	1.0874	(6.315)	0	0	0
2016/09/12	R209	03/11/2016	9.34	Put	Bond Future	1,434.2200	1.4342	1,324.8200	1.3248	(7.628)	0	0	345
2016/09/12	R209	03/11/2016	10.26	Call	Bond Future	6,659.7400	6.6597	6,784.9900	6.7850	1.881	0	0	0
2016/09/12	R209	03/11/2016			Bond Future	9.2652	73.7335	9.2445	73.8802	(0.224)	0.0000	0.0000	37,640
2016/09/12	R209	03/11/2016	10.24	Call	Bond Future	6,544.8200	6.5448	6,668.9700	6.6690	1.897	0	0	0
2016/09/12	R209	03/11/2016	8.87	Put	Bond Future	3,507.6200	3.5076	3,361.7200	3.3617	(4.160)	0	0	0
2016/09/12	R209	03/11/2016	8.81	Call	Bond Future	528.7000	0.5287	527.2800	0.5273	(0.269)	0	0	345
2016/09/12	R209	03/11/2016	9.04	Put	Bond Future	2,622.4600	2.6225	2,485.8600	2.4859	(5.209)	0	0	345
2016/09/12	R209	03/11/2016	9.42	Put	Bond Future	1,196.2900	1.1963	1,095.8400	1.0958	(8.397)	0	0	0
2016/09/12	R209	03/11/2016	10.25	Call	Bond Future	6,602.2500	6.6023	6,726.9700	6.7270	1.889	0	0	0
2016/09/12	R209	03/11/2016	9.05	Call	Bond Future	1,030.2800	1.0303	1,041.0100	1.0410	1.041	0	0	0
2016/09/12	R209	03/11/2016	9.45	Call	Bond Future	2,403.4000	2.4034	2,453.0400	2.4530	2.065	0	0	0
2016/09/12	R209	03/11/2016	10.24	Put	Bond Future	121.1300	0.1211	98.6400	0.0986	(18.567)	0	0	0
2016/09/12	R209	03/11/2016	9.04	Call	Bond Future	1,004.6300	1.0046	1,014.6700	1.0147	0.999	0	0	0
2016/09/12	R209	03/11/2016	10.25	Put	Bond Future	117.2100	0.1172	95.2900	0.0953	(18.701)	0	0	0
2016/09/12	R209	03/11/2016	9.34	Call	Bond Future	1,959.9000	1.9599	1,997.1400	1.9971	1.900	0	0	0
2016/09/12	R209	03/11/2016	10.26	Put	Bond Future	113.4500	0.1135	92.0600	0.0921	(18.854)	0	0	0
2016/09/12	R209	03/11/2016	9.45	Put	Bond Future	1,115.0000	1.1150	1,018.0000	1.0180	(8.700)	0	0	250
2016/09/12	R209	03/11/2016	8.81	Put	Bond Future	3,855.0300	3.8550	3,706.9700	3.7070	(3.841)	0	0	0
2016/09/12	R209	03/11/2016	8.87	Call	Bond Future	632.5900	0.6326	633.3300	0.6333	0.117	0	0	250
2016/09/12	R209	03/11/2016	9.42	Call	Bond Future	2,277.8800	2.2779	2,324.0700	2.3241	2.028	0	0	120
2016/09/12	R209	03/11/2016	9.05	Put	Bond Future	2,575.1300	2.5751	2,439.2200	2.4392	(5.278)	0	0	250
2016/09/12	R209	02/02/2017	9.55	Put	Bond Future	1,984.3100	1.9843	1,900.4800	1.9005	(4.225)	0	0	0
2016/09/12	R209	02/02/2017			Bond Future	9.3030	75.1566	9.2819	75.3048	(0.227)	0.0000	0.0000	0
2016/09/12	R209	02/02/2017	9.54	Put	Bond Future	2,011.4600	2.0115	1,927.0100	1.9270	(4.198)	0	0	0
2016/09/12	R209	02/02/2017	9.55	Call	Bond Future	3,685.2500	3.6852	3,749.6100	3.7496	1.746	0	0	0
2016/09/12	R209	02/02/2017	9.53	Call	Bond Future	3,604.2000	3.6042	3,667.3100	3.6673	1.751	0	0	0
2016/09/12	R209	02/02/2017	9.54	Call	Bond Future	3,644.7100	3.6447	3,708.4500	3.7085	1.749	0	0	0
2016/09/12	R209	02/02/2017	9.53	Put	Bond Future	2,038.7300	2.0387	1,953.6500	1.9537	(4.173)	0	0	0
2016/09/12	R209	04/05/2017	9.48	Put	Bond Future	3,055.1600	3.0552	2,969.1300	2.9691	(2.816)	0	0	0
2016/09/12	R209	04/05/2017			Bond Future	9.3326	73.5182	9.3112	73.6674	(0.229)	0.0000	0.0000	0
2016/09/12	R209	04/05/2017	9.47	Put	Bond Future	3,086.9800	3.0870	3,000.4600	3.0005	(2.803)	0	0	0
2016/09/12	R209	04/05/2017	9.46	Call	Bond Future	3,997.2000	3.9972	4,059.4600	4.0595	1.558	0	0	0
2016/09/12	R209	04/05/2017	9.47	Call	Bond Future	4,033.6600	4.0337	4,096.3900	4.0964	1.555	0	0	0
2016/09/12	R209	04/05/2017	9.48	Call	Bond Future	4,070.0400	4.0700	4,133.2600	4.1333	1.553	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
2016/09/12	R209	04/05/2017	9.46	Put	Bond Future	3,118.8200	3.1188	3,031.8300	3.0318	(2.789)	0	0	0
2016/09/12	R210	03/11/2016			Bond Future	186.7289	186.7289	186.7351	186.7351	0.003	0.0000	0.0000	2,113
2016/09/12	R210	03/11/2016	188.90	Put	Bond Future	2,171.1300	2.1711	2,164.8700	2.1649	(0.288)	0	0	0
2016/09/12	R210	03/11/2016	188.92	Put	Bond Future	2,191.1300	2.1911	2,184.8700	2.1849	(0.286)	0	0	0
2016/09/12	R210	03/11/2016	188.91	Put	Bond Future	2,181.1300	2.1811	2,174.8700	2.1749	(0.287)	0	0	0
2016/09/12	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	R211	03/11/2016	141.75	Call	Bond Future	5.5500	0.0056	11.4400	0.0114	106.126	0	0	0
2016/09/12	R211	03/11/2016			Bond Future	141.7556	141.7556	141.7614	141.7614	0.004	0.0000	0.0000	56
2016/09/12	R211	03/11/2016	141.76	Call	Bond Future	0.0000	0.0000	1.4400	0.0014	100.000	0	0	0
2016/09/12	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	R211	03/11/2016	141.76	Put	Bond Future	4.4500	0.0045	0.0000	0.0000	(100.000)	0	0	0
2016/09/12	R211	03/11/2016	141.74	Call	Bond Future	15.5500	0.0155	21.4400	0.0214	37.878	0	0	0
2016/09/12	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	R212	03/11/2016			Bond Future	148.1289	148.1289	148.1333	148.1333	0.003	0.0000	0.0000	3,838
2016/09/12	R212	03/11/2016	148.11	Call	Bond Future	18.9100	0.0189	23.2800	0.0233	23.109	0	0	0
2016/09/12	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/12	R212	03/11/2016	148.12	Call	Bond Future	8.9100	0.0089	13.2800	0.0133	49.046	0	0	0
2016/09/12	R212	03/11/2016	148.10	Call	Bond Future	28.9100	0.0289	33.2800	0.0333	15.116	0	0	0
2016/09/12	R213	03/11/2016			Bond Future	9.1583	84.2928	9.1375	84.4370	(0.227)	0.0000	0.0000	42,521
2016/09/12	R213	03/11/2016	10.18	Put	Bond Future	97.4400	0.0974	78.4300	0.0784	(19.509)	0	0	0
2016/09/12	R213	03/11/2016	10.20	Put	Bond Future	91.0700	0.0911	73.0300	0.0730	(19.809)	0	0	0
2016/09/12	R213	03/11/2016	10.18	Call	Bond Future	6,769.8600	6.7699	6,895.0800	6.8951	1.850	0	0	0
2016/09/12	R213	03/11/2016	10.19	Put	Bond Future	94.2100	0.0942	75.6900	0.0757	(19.658)	0	0	0
2016/09/12	R213	03/11/2016	10.19	Call	Bond Future	6,828.1200	6.8281	6,953.8300	6.9538	1.841	0	0	0
2016/09/12	R213	03/11/2016	10.20	Call	Bond Future	6,886.3900	6.8864	7,012.5800	7.0126	1.832	0	0	0
2016/09/12	R213	02/02/2017	9.40	Call	Bond Future	3,375.6900	3.3757	3,436.3100	3.4363	1.796	0	0	0
2016/09/12	R213	02/02/2017	9.42	Call	Bond Future	3,453.1900	3.4532	3,515.0700	3.5151	1.792	0	0	0
2016/09/12	R213	02/02/2017			Bond Future	9.2009	85.9195	9.1796	86.0650	(0.231)	0.0000	0.0000	0
2016/09/12	R213	02/02/2017	9.41	Call	Bond Future	3,414.4400	3.4144	3,475.6800	3.4757	1.794	0	0	0
2016/09/12	R213	02/02/2017	9.40	Put	Bond Future	2,028.6900	2.0287	1,943.7900	1.9438	(4.185)	0	0	0
2016/09/12	R213	02/02/2017	9.42	Put	Bond Future	1,972.5900	1.9726	1,888.9500	1.8890	(4.240)	0	0	0
2016/09/12	R213	02/02/2017	9.41	Put	Bond Future	2,000.6000	2.0006	1,916.3200	1.9163	(4.213)	0	0	0
2016/09/12	R213	04/05/2017			Bond Future	9.2309	84.0958	9.2093	84.2422	(0.234)	0.0000	0.0000	0
2016/09/12	R213	04/05/2017	9.35	Put	Bond Future	3,013.6700	3.0137	2,927.9800	2.9280	(2.843)	0	0	0
2016/09/12	R213	04/05/2017	9.37	Put	Bond Future	2,951.7800	2.9518	2,867.0400	2.8670	(2.871)	0	0	0
2016/09/12	R213	04/05/2017	9.35	Call	Bond Future	3,815.0500	3.8150	3,875.6800	3.8757	1.589	0	0	0
2016/09/12	R213	04/05/2017	9.36	Put	Bond Future	2,982.6000	2.9826	2,897.3900	2.8974	(2.857)	0	0	0
2016/09/12	R213	04/05/2017	9.36	Call	Bond Future	3,850.7500	3.8507	3,911.8600	3.9119	1.587	0	0	0
2016/09/12	R213	04/05/2017	9.37	Call	Bond Future	3,886.6300	3.8866	3,948.2100	3.9482	1.584	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/12	R214	03/11/2016	10.35	Put	Bond Future	123.5800		0.1236	98.6500	0.0987	(20.173)	0	0	0
2016/09/12	R214	03/11/2016			Bond Future	9.3358		74.1511	9.3100	74.3429	(0.276)	0.0000	0.0000	29,194
2016/09/12	R214	03/11/2016	10.34	Put	Bond Future	127.5500		0.1276	102.0000	0.1020	(20.031)	0	0	0
2016/09/12	R214	03/11/2016	10.35	Call	Bond Future	7,052.9800		7.0530	7,219.8600	7.2199	2.366	0	0	0
2016/09/12	R214	03/11/2016	10.33	Call	Bond Future	6,935.0800		6.9351	7,100.7100	7.1007	2.388	0	0	0
2016/09/12	R214	03/11/2016	10.34	Call	Bond Future	6,994.0300		6.9940	7,160.2900	7.1603	2.377	0	0	0
2016/09/12	R214	03/11/2016	10.33	Put	Bond Future	131.6300		0.1316	105.4500	0.1054	(19.889)	0	0	0
2016/09/12	R214	02/02/2017			Bond Future	9.3750		75.5820	9.3487	75.7762	(0.281)	0.0000	0.0000	0
2016/09/12	R214	02/02/2017	9.67	Call	Bond Future	4,115.7500		4.1157	4,210.5500	4.2106	2.303	0	0	0
2016/09/12	R214	02/02/2017	9.66	Put	Bond Future	2,024.1800		2.0242	1,924.0500	1.9241	(4.947)	0	0	0
2016/09/12	R214	02/02/2017	9.68	Put	Bond Future	1,970.3500		1.9703	1,871.7700	1.8718	(5.003)	0	0	0
2016/09/12	R214	02/02/2017	9.67	Put	Bond Future	1,997.2100		1.9972	1,897.8500	1.8978	(4.975)	0	0	0
2016/09/12	R214	02/02/2017	9.68	Call	Bond Future	4,158.9500		4.1589	4,254.5300	4.2545	2.298	0	0	0
2016/09/12	R214	02/02/2017	9.66	Call	Bond Future	4,072.5600		4.0726	4,166.5900	4.1666	2.309	0	0	0
2016/09/12	R214	04/05/2017	9.58	Put	Bond Future	3,128.1700		3.1282	3,023.0200	3.0230	(3.361)	0	0	0
2016/09/12	R214	04/05/2017			Bond Future	9.4036		73.8041	9.3768	74.0003	(0.285)	0.0000	0.0000	0
2016/09/12	R214	04/05/2017	9.57	Put	Bond Future	3,160.6400		3.1606	3,054.8700	3.0549	(3.346)	0	0	0
2016/09/12	R214	04/05/2017	9.58	Call	Bond Future	4,400.1700		4.4002	4,491.2200	4.4912	2.069	0	0	0
2016/09/12	R214	04/05/2017	9.56	Call	Bond Future	4,323.2200		4.3232	4,413.0300	4.4130	2.077	0	0	0
2016/09/12	R214	04/05/2017	9.57	Call	Bond Future	4,361.5000		4.3615	4,451.9300	4.4519	2.073	0	0	0
2016/09/12	R214	04/05/2017	9.56	Put	Bond Future	3,193.6200		3.1936	3,087.2300	3.0872	(3.331)	0	0	0
2016/09/12	R248	03/11/2016	10.38	Call	Bond Future	8,944.0700		8.9441	9,151.9700	9.1520	2.324	0	0	0
2016/09/12	R248	03/11/2016			Bond Future	9.3765		95.3419	9.3507	95.5880	(0.275)	0.0000	0.0000	61,875
2016/09/12	R248	03/11/2016	10.39	Call	Bond Future	9,017.9800		9.0180	9,226.7300	9.2267	2.315	0	0	0
2016/09/12	R248	03/11/2016	10.37	Put	Bond Future	207.1700		0.2072	168.1800	0.1682	(18.820)	0	0	0
2016/09/12	R248	03/11/2016	10.39	Put	Bond Future	195.4700		0.1955	158.1800	0.1582	(19.077)	0	0	0
2016/09/12	R248	03/11/2016	10.37	Call	Bond Future	8,870.1100		8.8701	9,077.1600	9.0772	2.334	0	0	0
2016/09/12	R248	03/11/2016	10.38	Put	Bond Future	201.2700		0.2013	163.1300	0.1631	(18.950)	0	0	0
2016/09/12	R248	02/02/2017	9.76	Put	Bond Future	2,504.1000		2.5041	2,379.4000	2.3794	(4.980)	0	0	0
2016/09/12	R248	02/02/2017	9.78	Put	Bond Future	2,439.0500		2.4391	2,316.2700	2.3163	(5.034)	0	0	0
2016/09/12	R248	02/02/2017			Bond Future	9.4169		97.1819	9.3905	97.4309	(0.280)	0.0000	0.0000	0
2016/09/12	R248	02/02/2017	9.77	Put	Bond Future	2,471.5000		2.4715	2,347.7700	2.3478	(5.006)	0	0	0
2016/09/12	R248	02/02/2017	9.76	Call	Bond Future	5,641.2200		5.6412	5,765.5800	5.7656	2.204	0	0	0
2016/09/12	R248	02/02/2017	9.77	Call	Bond Future	5,697.2400		5.6972	5,822.5700	5.8226	2.200	0	0	0
2016/09/12	R248	02/02/2017	9.78	Call	Bond Future	5,753.2500		5.7533	5,879.5300	5.8795	2.195	0	0	0
2016/09/12	R248	04/05/2017	9.66	Call	Bond Future	6,016.3200		6.0163	6,134.3100	6.1343	1.961	0	0	0
2016/09/12	R248	04/05/2017			Bond Future	9.4465		94.6966	9.4197	94.9482	(0.284)	0.0000	0.0000	0
2016/09/12	R248	04/05/2017	9.67	Call	Bond Future	6,066.2300		6.0662	6,184.9800	6.1850	1.958	0	0	0
2016/09/12	R248	04/05/2017	9.65	Put	Bond Future	4,095.0000		4.0950	3,960.6000	3.9606	(3.282)	0	0	0
2016/09/12	R248	04/05/2017	9.67	Put	Bond Future	4,014.3000		4.0143	3,881.4200	3.8814	(3.310)	0	0	0
2016/09/12	R248	04/05/2017	9.65	Call	Bond Future	5,966.5700		5.9666	6,083.8000	6.0838	1.965	0	0	0
2016/09/12	R248	04/05/2017	9.66	Put	Bond Future	4,054.4900		4.0545	3,920.8500	3.9208	(3.296)	0	0	0

Total

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