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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/10/2016 TO 19/10/2016

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
2016/10/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	2025	03/11/2016			Bond Future	128.8018	128.8018	128.8443	128.8443	0.033	0.0000	0.0000	2,542
2016/10/19	2025	03/11/2016	129.21	Put	Bond Future	408.2000	0.4082	365.6700	0.3657	(10.419)	0	0	0
2016/10/19	2025	03/11/2016	129.23	Put	Bond Future	428.2000	0.4282	385.6700	0.3857	(9.932)	0	0	0
2016/10/19	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2025	03/11/2016	129.22	Put	Bond Future	418.2000	0.4182	375.6700	0.3757	(10.170)	0	0	0
2016/10/19	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2025	02/02/2017	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2025	02/02/2017			Bond Future	130.0000	130.0000	130.0305	130.0305	0.023	0.0000	0.0000	0
2016/10/19	2025	02/02/2017	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2025	02/02/2017	130.01	Call	Bond Future	0.0000	0.0000	20.4700	0.0205	100.000	0	0	0
2016/10/19	2025	02/02/2017	129.99	Call	Bond Future	0.0000	0.0000	40.4700	0.0405	100.000	0	0	0
2016/10/19	2025	02/02/2017	130.00	Call	Bond Future	0.0000	0.0000	30.4700	0.0305	100.000	0	0	0
2016/10/19	2025	02/02/2017	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2025	04/05/2017	132.57	Call	Bond Future	0.0000	0.0000	37.6500	0.0377	100.000	0	0	0
2016/10/19	2025	04/05/2017			Bond Future	132.5700	132.5700	132.6076	132.6076	0.028	0.0000	0.0000	0
2016/10/19	2025	04/05/2017	132.58	Call	Bond Future	0.0000	0.0000	27.6500	0.0277	100.000	0	0	0
2016/10/19	2025	04/05/2017	132.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2025	04/05/2017	132.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2025	04/05/2017	132.56	Call	Bond Future	0.0000	0.0000	47.6500	0.0476	100.000	0	0	0
2016/10/19	2025	04/05/2017	132.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2025	03/08/2017			Bond Future	133.9700	133.9700	134.0119	134.0119	0.031	0.0000	0.0000	0
2016/10/19	2025	03/08/2017	133.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2025	03/08/2017	133.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2025	03/08/2017	133.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2025	03/08/2017	133.98	Call	Bond Future	0.0000	0.0000	31.9300	0.0319	100.000	0	0	0
2016/10/19	2025	03/08/2017	133.96	Call	Bond Future	0.0000	0.0000	51.9300	0.0519	100.000	0	0	0
2016/10/19	2025	03/08/2017	133.97	Call	Bond Future	0.0000	0.0000	41.9300	0.0419	100.000	0	0	0
2016/10/19	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2030	03/11/2016			Bond Future	9.2199	92.9362	9.1780	93.2326	(0.454)	0.0000	0.0000	26,853
2016/10/19	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2030	03/11/2016	9.33	Call	Bond Future	773.3600	0.7734	1,069.7000	1.0697	38.319	0	0	0
2016/10/19	2030	03/11/2016	9.34	Call	Bond Future	843.1300	0.8431	1,139.4700	1.1395	35.148	0	0	0
2016/10/19	2030	03/11/2016	9.35	Call	Bond Future	912.8300	0.9128	1,209.1700	1.2092	32.464	0	0	0
2016/10/19	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2030	02/02/2017			Bond Future	9.2661	90.7039	9.2230	91.0051	(0.466)	0.0000	0.0000	444
2016/10/19	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2030	02/02/2017	9.29	Call	Bond Future	166.2000	0.1662	467.3900	0.4674	181.221	0	0	0

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2016/10/19	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2030	02/02/2017	9.30	Call	Bond Future	235.6400	0.2356	536.8300	0.5368	127.818	0	0	0
2016/10/19	2030	02/02/2017	9.31	Call	Bond Future	305.0100	0.3050	606.2000	0.6062	98.748	0	0	0
2016/10/19	2030	04/05/2017	9.33	Call	Bond Future	145.1800	0.1452	450.5400	0.4505	210.332	0	0	0
2016/10/19	2030	04/05/2017			Bond Future	9.3088	92.4985	9.2645	92.8039	(0.476)	0.0000	0.0000	0
2016/10/19	2030	04/05/2017	9.34	Call	Bond Future	213.7100	0.2137	519.0700	0.5191	142.885	0	0	0
2016/10/19	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2030	04/05/2017	9.32	Call	Bond Future	76.5800	0.0766	381.9400	0.3819	398.746	0	0	0
2016/10/19	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2030	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	223.4300	0.2234	100.000	0	0	0
2016/10/19	2030	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2030	03/08/2017			Bond Future	9.3400	9.3400	9.2972	90.7072	(0.459)	0.0000	0.0000	0
2016/10/19	2030	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	291.3000	0.2913	100.000	0	0	0
2016/10/19	2030	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	359.0900	0.3591	100.000	0	0	0
2016/10/19	2030	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2030	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2032	03/11/2016			Bond Future	9.3153	92.2483	9.2734	92.5667	(0.450)	0.0000	0.0000	13,093
2016/10/19	2032	03/11/2016	10.28	Put	Bond Future	2.3300	0.0023	1.0500	0.0011	(54.936)	0	0	0
2016/10/19	2032	03/11/2016	10.30	Put	Bond Future	1.9600	0.0020	0.8700	0.0009	(55.612)	0	0	0
2016/10/19	2032	03/11/2016	10.29	Put	Bond Future	2.1400	0.0021	0.9600	0.0010	(55.140)	0	0	0
2016/10/19	2032	03/11/2016	10.30	Call	Bond Future	7,045.2200	7.0452	7,362.6200	7.3626	4.505	0	0	0
2016/10/19	2032	03/11/2016	10.28	Call	Bond Future	6,910.6000	6.9106	7,227.8100	7.2278	4.590	0	0	0
2016/10/19	2032	03/11/2016	10.29	Call	Bond Future	6,977.9400	6.9779	7,295.2500	7.2952	4.547	0	0	0
2016/10/19	2032	02/02/2017	9.53	Call	Bond Future	3,225.5300	3.2255	3,402.0400	3.4020	5.472	0	0	0
2016/10/19	2032	02/02/2017			Bond Future	9.3637	94.0086	9.3205	94.3324	(0.461)	0.0000	0.0000	1,000
2016/10/19	2032	02/02/2017	9.51	Call	Bond Future	3,140.5000	3.1405	3,314.0600	3.3141	5.527	0	0	0
2016/10/19	2032	02/02/2017	9.52	Call	Bond Future	3,182.7800	3.1828	3,357.8100	3.3578	5.499	0	0	0
2016/10/19	2032	02/02/2017	9.51	Put	Bond Future	2,054.2400	2.0542	1,904.0100	1.9040	(7.313)	0	0	0
2016/10/19	2032	02/02/2017	9.53	Put	Bond Future	1,992.2600	1.9923	1,844.9800	1.8450	(7.393)	0	0	0
2016/10/19	2032	02/02/2017	9.52	Put	Bond Future	2,022.9700	2.0230	1,874.2100	1.8742	(7.354)	0	0	0
2016/10/19	2032	04/05/2017	9.45	Call	Bond Future	3,664.5800	3.6646	3,825.0600	3.8251	4.379	0	0	0
2016/10/19	2032	04/05/2017			Bond Future	9.4048	91.7082	9.3606	92.0366	(0.471)	0.0000	0.0000	0
2016/10/19	2032	04/05/2017	9.46	Call	Bond Future	3,702.2700	3.7023	3,863.8600	3.8639	4.365	0	0	0
2016/10/19	2032	04/05/2017	9.44	Put	Bond Future	3,367.3700	3.3674	3,198.3400	3.1983	(5.020)	0	0	0
2016/10/19	2032	04/05/2017	9.46	Put	Bond Future	3,295.3200	3.2953	3,128.5200	3.1285	(5.062)	0	0	0
2016/10/19	2032	04/05/2017	9.44	Call	Bond Future	3,627.1000	3.6271	3,786.4600	3.7865	4.394	0	0	0
2016/10/19	2032	04/05/2017	9.45	Put	Bond Future	3,331.2000	3.3312	3,163.2900	3.1633	(5.041)	0	0	0
2016/10/19	2032	03/08/2017	9.43	Put	Bond Future	0.0000	0.0000	4,083.2700	4.0833	100.000	0	0	0
2016/10/19	2032	03/08/2017			Bond Future	9.4400	9.4400	9.3907	93.9318	(0.522)	0.0000	0.0000	0
2016/10/19	2032	03/08/2017	9.45	Put	Bond Future	0.0000	0.0000	4,011.4300	4.0114	100.000	0	0	0
2016/10/19	2032	03/08/2017	9.44	Put	Bond Future	0.0000	0.0000	4,047.2300	4.0472	100.000	0	0	0
2016/10/19	2032	03/08/2017	9.44	Call	Bond Future	0.0000	0.0000	4,409.0700	4.4091	100.000	0	0	0
2016/10/19	2032	03/08/2017	9.45	Call	Bond Future	0.0000	0.0000	4,446.4100	4.4464	100.000	0	0	0
2016/10/19	2032	03/08/2017	9.43	Call	Bond Future	0.0000	0.0000	4,371.8800	4.3719	100.000	0	0	0
2016/10/19	2033	03/11/2016			Bond Future	107.6438	107.6438	107.6801	107.6801	0.034	0.0000	0.0000	5,045

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2016/10/19	2033	03/11/2016	109.16	Put	Bond Future	1,516.1800	1.5162	1,479.9000	1.4799	(2.393)	0	0	0
2016/10/19	2033	03/11/2016	109.17	Put	Bond Future	1,526.1800	1.5262	1,489.9000	1.4899	(2.377)	0	0	0
2016/10/19	2033	03/11/2016	109.18	Put	Bond Future	1,536.1800	1.5362	1,499.9000	1.4999	(2.362)	0	0	0
2016/10/19	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2033	02/02/2017			Bond Future	109.7100	109.7100	109.7408	109.7408	0.028	0.0000	0.0000	0
2016/10/19	2033	02/02/2017	109.71	Call	Bond Future	0.0000	0.0000	30.7500	0.0308	100.000	0	0	0
2016/10/19	2033	02/02/2017	109.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2033	02/02/2017	109.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2033	02/02/2017	109.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2033	02/02/2017	109.72	Call	Bond Future	0.0000	0.0000	20.7500	0.0208	100.000	0	0	0
2016/10/19	2033	02/02/2017	109.70	Call	Bond Future	0.0000	0.0000	40.7500	0.0408	100.000	0	0	0
2016/10/19	2033	04/05/2017			Bond Future	110.8400	110.8400	110.8765	110.8765	0.033	0.0000	0.0000	0
2016/10/19	2033	04/05/2017	110.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2033	04/05/2017	110.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2033	04/05/2017	110.83	Call	Bond Future	0.0000	0.0000	46.5000	0.0465	100.000	0	0	0
2016/10/19	2033	04/05/2017	110.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2033	04/05/2017	110.84	Call	Bond Future	0.0000	0.0000	36.5000	0.0365	100.000	0	0	0
2016/10/19	2033	04/05/2017	110.85	Call	Bond Future	0.0000	0.0000	26.5000	0.0265	100.000	0	0	0
2016/10/19	2033	03/08/2017	113.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2033	03/08/2017			Bond Future	113.1300	113.1300	113.1646	113.1646	0.031	0.0000	0.0000	0
2016/10/19	2033	03/08/2017	113.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2033	03/08/2017	113.14	Call	Bond Future	0.0000	0.0000	24.5900	0.0246	100.000	0	0	0
2016/10/19	2033	03/08/2017	113.12	Call	Bond Future	0.0000	0.0000	44.5900	0.0446	100.000	0	0	0
2016/10/19	2033	03/08/2017	113.13	Call	Bond Future	0.0000	0.0000	34.5900	0.0346	100.000	0	0	0
2016/10/19	2033	03/08/2017	113.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2037	03/11/2016	10.35	Call	Bond Future	7,064.5600	7.0646	7,411.4900	7.4115	4.911	0	0	0
2016/10/19	2037	03/11/2016	10.36	Put	Bond Future	5.7900	0.0058	2.9000	0.0029	(49.914)	0	0	0
2016/10/19	2037	03/11/2016			Bond Future	9.4496	93.7883	9.4078	94.1384	(0.442)	0.0000	0.0000	36,770
2016/10/19	2037	03/11/2016	10.36	Call	Bond Future	7,137.5800	7.1376	7,484.7200	7.4847	4.864	0	0	0
2016/10/19	2037	03/11/2016	10.37	Call	Bond Future	7,210.5200	7.2105	7,557.8600	7.5579	4.817	0	0	0
2016/10/19	2037	03/11/2016	10.35	Put	Bond Future	6.2600	0.0063	3.1600	0.0032	(49.521)	0	0	0
2016/10/19	2037	03/11/2016	10.37	Put	Bond Future	5.3500	0.0054	2.6600	0.0027	(50.280)	0	0	0
2016/10/19	2037	02/02/2017	9.68	Put	Bond Future	2,229.9600	2.2300	2,072.8600	2.0729	(7.045)	0	0	0
2016/10/19	2037	02/02/2017			Bond Future	9.4952	91.3218	9.4523	91.6778	(0.452)	0.0000	0.0000	0
2016/10/19	2037	02/02/2017	9.67	Put	Bond Future	2,263.6000	2.2636	2,104.9400	2.1049	(7.009)	0	0	0
2016/10/19	2037	02/02/2017	9.68	Call	Bond Future	3,737.3800	3.7374	3,936.2300	3.9362	5.321	0	0	0
2016/10/19	2037	02/02/2017	9.66	Call	Bond Future	3,643.6100	3.6436	3,839.3500	3.8394	5.372	0	0	0
2016/10/19	2037	02/02/2017	9.67	Call	Bond Future	3,690.4600	3.6905	3,887.7500	3.8877	5.346	0	0	0
2016/10/19	2037	02/02/2017	9.66	Put	Bond Future	2,297.4300	2.2974	2,137.2200	2.1372	(6.973)	0	0	0
2016/10/19	2037	04/05/2017			Bond Future	9.5375	93.1288	9.4936	93.4898	(0.461)	0.0000	0.0000	0
2016/10/19	2037	04/05/2017	9.58	Put	Bond Future	3,783.6200	3.7836	3,602.9700	3.6030	(4.775)	0	0	0
2016/10/19	2037	04/05/2017	9.60	Put	Bond Future	3,704.1500	3.7042	3,525.8700	3.5259	(4.813)	0	0	0
2016/10/19	2037	04/05/2017	9.59	Put	Bond Future	3,743.5900	3.7436	3,564.1200	3.5641	(4.794)	0	0	0
2016/10/19	2037	04/05/2017	9.60	Call	Bond Future	4,213.1300	4.2131	4,395.9000	4.3959	4.338	0	0	0
2016/10/19	2037	04/05/2017	9.58	Call	Bond Future	4,130.0800	4.1301	4,310.4800	4.3105	4.368	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
2016/10/19	2037	04/05/2017	9.59	Call	Bond Future	4,171.3700	4.1714	4,352.9500	4.3530	4.353	0	0	0
2016/10/19	2037	03/08/2017	9.57	Call	Bond Future	0.0000	0.0000	4,973.1600	4.9732	100.000	0	0	0
2016/10/19	2037	03/08/2017			Bond Future	9.5700	9.5700	9.5274	91.1569	(0.445)	0.0000	0.0000	0
2016/10/19	2037	03/08/2017	9.58	Call	Bond Future	0.0000	0.0000	5,013.9000	5.0139	100.000	0	0	0
2016/10/19	2037	03/08/2017	9.56	Put	Bond Future	0.0000	0.0000	4,666.4800	4.6665	100.000	0	0	0
2016/10/19	2037	03/08/2017	9.57	Put	Bond Future	0.0000	0.0000	4,626.1700	4.6262	100.000	0	0	0
2016/10/19	2037	03/08/2017	9.58	Put	Bond Future	0.0000	0.0000	4,585.8100	4.5858	100.000	0	0	0
2016/10/19	2037	03/08/2017	9.56	Call	Bond Future	0.0000	0.0000	4,932.2600	4.9323	100.000	0	0	0
2016/10/19	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	83.7900	0.0838	100.000	0	0	0
2016/10/19	2038	03/11/2016			Bond Future	135.8980	135.8980	136.4038	136.4038	0.372	0.0000	0.0000	19,405
2016/10/19	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	73.7900	0.0738	100.000	0	0	0
2016/10/19	2038	03/11/2016	136.31	Put	Bond Future	412.0400	0.4120	0.0000	0.0000	(100.000)	0	0	0
2016/10/19	2038	03/11/2016	136.33	Put	Bond Future	432.0400	0.4320	0.0000	0.0000	(100.000)	0	0	0
2016/10/19	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	93.7900	0.0938	100.000	0	0	0
2016/10/19	2038	03/11/2016	136.32	Put	Bond Future	422.0400	0.4220	0.0000	0.0000	(100.000)	0	0	0
2016/10/19	2038	02/02/2017	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2038	02/02/2017			Bond Future	137.0600	137.0600	137.5747	137.5747	0.376	0.0000	0.0000	779
2016/10/19	2038	02/02/2017	137.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2038	02/02/2017	137.05	Call	Bond Future	0.0000	0.0000	524.7400	0.5247	100.000	0	0	0
2016/10/19	2038	02/02/2017	137.07	Call	Bond Future	0.0000	0.0000	504.7400	0.5047	100.000	0	0	0
2016/10/19	2038	02/02/2017	137.06	Call	Bond Future	0.0000	0.0000	514.7400	0.5147	100.000	0	0	0
2016/10/19	2038	02/02/2017	137.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2038	04/05/2017	139.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2038	04/05/2017			Bond Future	139.7800	139.7800	140.3013	140.3013	0.373	0.0000	0.0000	0
2016/10/19	2038	04/05/2017	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2038	04/05/2017	139.77	Call	Bond Future	0.0000	0.0000	531.3400	0.5313	100.000	0	0	0
2016/10/19	2038	04/05/2017	139.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2038	04/05/2017	139.78	Call	Bond Future	0.0000	0.0000	521.3400	0.5213	100.000	0	0	0
2016/10/19	2038	04/05/2017	139.79	Call	Bond Future	0.0000	0.0000	511.3400	0.5113	100.000	0	0	0
2016/10/19	2038	03/08/2017			Bond Future	141.1700	141.1700	141.6980	141.6980	0.374	0.0000	0.0000	0
2016/10/19	2038	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	528.0000	0.5280	100.000	0	0	0
2016/10/19	2038	03/08/2017	141.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2038	03/08/2017	141.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2038	03/08/2017	141.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2038	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	518.0000	0.5180	100.000	0	0	0
2016/10/19	2038	03/08/2017	141.16	Call	Bond Future	0.0000	0.0000	538.0000	0.5380	100.000	0	0	0
2016/10/19	2040	03/11/2016			Bond Future	9.4996	97.7694	9.4578	98.1448	(0.440)	0.0000	0.0000	4,818
2016/10/19	2040	03/11/2016	9.69	Put	Bond Future	569.7500	0.5698	438.2500	0.4383	(23.080)	0	0	0
2016/10/19	2040	03/11/2016	9.71	Put	Bond Future	520.7700	0.5208	397.2300	0.3972	(23.723)	0	0	0
2016/10/19	2040	03/11/2016	9.70	Put	Bond Future	544.8300	0.5448	417.3100	0.4173	(23.405)	0	0	0
2016/10/19	2040	03/11/2016	9.71	Call	Bond Future	2,374.8700	2.3749	2,626.7100	2.6267	10.604	0	0	0
2016/10/19	2040	03/11/2016	9.69	Call	Bond Future	2,250.1400	2.2501	2,494.0200	2.4940	10.838	0	0	0
2016/10/19	2040	03/11/2016	9.70	Call	Bond Future	2,312.1400	2.3121	2,560.0000	2.5600	10.720	0	0	0
2016/10/19	2040	02/02/2017	9.58	Call	Bond Future	3,341.2200	3.3412	3,533.0500	3.5331	5.741	0	0	0
2016/10/19	2040	02/02/2017			Bond Future	9.5452	95.1285	9.5023	95.5102	(0.450)	0.0000	0.0000	0
2016/10/19	2040	02/02/2017	9.59	Call	Bond Future	3,387.2000	3.3872	3,580.7100	3.5807	5.713	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
2016/10/19	2040	02/02/2017	9.60	Call	Bond Future	3,433.4900	3.4335	3,628.6900	3.6287	5.685	0	0	0
2016/10/19	2040	02/02/2017	9.58	Put	Bond Future	3,033.4800	3.0335	2,843.6000	2.8436	(6.259)	0	0	0
2016/10/19	2040	02/02/2017	9.60	Put	Bond Future	2,949.6200	2.9496	2,763.1100	2.7631	(6.323)	0	0	0
2016/10/19	2040	02/02/2017	9.59	Put	Bond Future	2,991.3300	2.9913	2,803.1300	2.8031	(6.292)	0	0	0
2016/10/19	2040	04/05/2017			Bond Future	9.5876	97.0107	9.5437	97.3981	(0.458)	0.0000	0.0000	0
2016/10/19	2040	04/05/2017	9.62	Put	Bond Future	4,173.1900	4.1732	3,982.6000	3.9826	(4.567)	0	0	0
2016/10/19	2040	04/05/2017	9.64	Put	Bond Future	4,086.9300	4.0869	3,898.8500	3.8988	(4.602)	0	0	0
2016/10/19	2040	04/05/2017	9.62	Call	Bond Future	4,457.0000	4.4570	4,653.7800	4.6538	4.415	0	0	0
2016/10/19	2040	04/05/2017	9.63	Put	Bond Future	4,129.7500	4.1298	3,940.4100	3.9404	(4.585)	0	0	0
2016/10/19	2040	04/05/2017	9.63	Call	Bond Future	4,500.9300	4.5009	4,698.9600	4.6990	4.400	0	0	0
2016/10/19	2040	04/05/2017	9.64	Call	Bond Future	4,545.3500	4.5454	4,744.6400	4.7446	4.384	0	0	0
2016/10/19	2040	03/08/2017			Bond Future	9.6200	9.6200	9.5778	94.8952	(0.439)	0.0000	0.0000	0
2016/10/19	2040	03/08/2017	9.61	Put	Bond Future	0.0000	0.0000	5,100.3500	5.1004	100.000	0	0	0
2016/10/19	2040	03/08/2017	9.63	Put	Bond Future	0.0000	0.0000	5,013.3300	5.0133	100.000	0	0	0
2016/10/19	2040	03/08/2017	9.61	Call	Bond Future	0.0000	0.0000	5,382.2000	5.3822	100.000	0	0	0
2016/10/19	2040	03/08/2017	9.62	Put	Bond Future	0.0000	0.0000	5,056.8600	5.0569	100.000	0	0	0
2016/10/19	2040	03/08/2017	9.62	Call	Bond Future	0.0000	0.0000	5,425.9300	5.4259	100.000	0	0	0
2016/10/19	2040	03/08/2017	9.63	Call	Bond Future	0.0000	0.0000	5,469.5000	5.4695	100.000	0	0	0
2016/10/19	2044	03/11/2016			Bond Future	9.5093	95.0042	9.4676	95.3841	(0.439)	0.0000	0.0000	19,783
2016/10/19	2044	03/11/2016	10.42	Call	Bond Future	7,679.3500	7.6793	8,055.8700	8.0559	4.903	0	0	0
2016/10/19	2044	03/11/2016	10.41	Put	Bond Future	7.5100	0.0075	3.9300	0.0039	(47.670)	0	0	0
2016/10/19	2044	03/11/2016	10.43	Put	Bond Future	6.4500	0.0065	3.3300	0.0033	(48.372)	0	0	0
2016/10/19	2044	03/11/2016	10.42	Put	Bond Future	6.9600	0.0070	3.6200	0.0036	(47.989)	0	0	0
2016/10/19	2044	03/11/2016	10.43	Call	Bond Future	7,756.9300	7.7569	8,133.6700	8.1337	4.857	0	0	0
2016/10/19	2044	03/11/2016	10.41	Call	Bond Future	7,601.6900	7.6017	7,977.9700	7.9780	4.950	0	0	0
2016/10/19	2044	02/02/2017			Bond Future	9.5532	92.4357	9.5104	92.8220	(0.448)	0.0000	0.0000	0
2016/10/19	2044	02/02/2017	9.77	Call	Bond Future	4,247.3800	4.2474	4,476.3800	4.4764	5.392	0	0	0
2016/10/19	2044	02/02/2017	9.76	Put	Bond Future	2,368.1800	2.3682	2,209.2600	2.2093	(6.711)	0	0	0
2016/10/19	2044	02/02/2017	9.78	Put	Bond Future	2,298.1100	2.2981	2,142.4200	2.1424	(6.775)	0	0	0
2016/10/19	2044	02/02/2017	9.77	Put	Bond Future	2,333.0300	2.3330	2,175.7300	2.1757	(6.742)	0	0	0
2016/10/19	2044	02/02/2017	9.78	Call	Bond Future	4,299.1200	4.2991	4,529.7300	4.5297	5.364	0	0	0
2016/10/19	2044	02/02/2017	9.76	Call	Bond Future	4,195.7300	4.1957	4,423.1100	4.4231	5.419	0	0	0
2016/10/19	2044	04/05/2017			Bond Future	9.5940	94.2646	9.5502	94.6567	(0.457)	0.0000	0.0000	0
2016/10/19	2044	04/05/2017	9.67	Call	Bond Future	4,728.3100	4.7283	4,940.2300	4.9402	4.482	0	0	0
2016/10/19	2044	04/05/2017	9.66	Put	Bond Future	4,097.8600	4.0979	3,916.4400	3.9164	(4.427)	0	0	0
2016/10/19	2044	04/05/2017	9.68	Put	Bond Future	4,012.4800	4.0125	3,833.5500	3.8336	(4.459)	0	0	0
2016/10/19	2044	04/05/2017	9.67	Put	Bond Future	4,055.1400	4.0551	3,874.9600	3.8750	(4.443)	0	0	0
2016/10/19	2044	04/05/2017	9.68	Call	Bond Future	4,773.6300	4.7736	4,986.8000	4.9868	4.466	0	0	0
2016/10/19	2044	04/05/2017	9.66	Call	Bond Future	4,682.9200	4.6829	4,893.6000	4.8936	4.499	0	0	0
2016/10/19	2044	03/08/2017			Bond Future	9.6300	9.6300	9.5830	92.2226	(0.488)	0.0000	0.0000	0
2016/10/19	2044	03/08/2017	9.62	Put	Bond Future	0.0000	0.0000	5,175.4400	5.1754	100.000	0	0	0
2016/10/19	2044	03/08/2017	9.64	Put	Bond Future	0.0000	0.0000	5,086.9800	5.0870	100.000	0	0	0
2016/10/19	2044	03/08/2017	9.63	Put	Bond Future	0.0000	0.0000	5,130.9000	5.1309	100.000	0	0	0
2016/10/19	2044	03/08/2017	9.64	Call	Bond Future	0.0000	0.0000	5,592.7700	5.5928	100.000	0	0	0
2016/10/19	2044	03/08/2017	9.62	Call	Bond Future	0.0000	0.0000	5,504.3300	5.5043	100.000	0	0	0
2016/10/19	2044	03/08/2017	9.63	Call	Bond Future	0.0000	0.0000	5,548.3100	5.5483	100.000	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
2016/10/19	2046	03/11/2016	137.07	Put	Bond Future	2,510.4900	2.5105	1,745.9000	1.7459	(30.456)	0	0	0
2016/10/19	2046	03/11/2016			Bond Future	134.5595	134.5595	135.3241	135.3241	0.568	0.0000	0.0000	17,487
2016/10/19	2046	03/11/2016	137.09	Put	Bond Future	2,530.4900	2.5305	1,765.9000	1.7659	(30.215)	0	0	0
2016/10/19	2046	03/11/2016	137.08	Put	Bond Future	2,520.4900	2.5205	1,755.9000	1.7559	(30.335)	0	0	0
2016/10/19	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2046	02/02/2017	137.13	Call	Bond Future	0.0000	0.0000	783.7300	0.7837	100.000	0	0	0
2016/10/19	2046	02/02/2017	137.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2046	02/02/2017			Bond Future	137.1400	137.1400	137.9137	137.9137	0.564	0.0000	0.0000	0
2016/10/19	2046	02/02/2017	137.14	Call	Bond Future	0.0000	0.0000	773.7300	0.7737	100.000	0	0	0
2016/10/19	2046	02/02/2017	137.15	Call	Bond Future	0.0000	0.0000	763.7300	0.7637	100.000	0	0	0
2016/10/19	2046	02/02/2017	137.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2046	02/02/2017	137.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2046	04/05/2017	138.33	Call	Bond Future	0.0000	0.0000	788.9900	0.7890	100.000	0	0	0
2016/10/19	2046	04/05/2017			Bond Future	138.3300	138.3300	139.1190	139.1190	0.570	0.0000	0.0000	0
2016/10/19	2046	04/05/2017	138.34	Call	Bond Future	0.0000	0.0000	778.9900	0.7790	100.000	0	0	0
2016/10/19	2046	04/05/2017	138.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2046	04/05/2017	138.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2046	04/05/2017	138.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2046	04/05/2017	138.32	Call	Bond Future	0.0000	0.0000	798.9900	0.7990	100.000	0	0	0
2016/10/19	2046	03/08/2017	141.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2046	03/08/2017			Bond Future	141.1800	141.1800	141.9900	141.9900	0.574	0.0000	0.0000	0
2016/10/19	2046	03/08/2017	141.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2046	03/08/2017	141.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2046	03/08/2017	141.19	Call	Bond Future	0.0000	0.0000	800.0500	0.8000	100.000	0	0	0
2016/10/19	2046	03/08/2017	141.17	Call	Bond Future	0.0000	0.0000	820.0500	0.8200	100.000	0	0	0
2016/10/19	2046	03/08/2017	141.18	Call	Bond Future	0.0000	0.0000	810.0500	0.8100	100.000	0	0	0
2016/10/19	2050	03/11/2016	149.52	Put	Bond Future	5,706.5200	5.7065	4,980.4700	4.9805	(12.723)	0	0	0
2016/10/19	2050	03/11/2016			Bond Future	143.8135	143.8135	144.5395	144.5395	0.505	0.0000	0.0000	21,871
2016/10/19	2050	03/11/2016	149.54	Put	Bond Future	5,726.5200	5.7265	5,000.4700	5.0005	(12.679)	0	0	0
2016/10/19	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2050	03/11/2016	149.53	Put	Bond Future	5,716.5200	5.7165	4,990.4700	4.9905	(12.701)	0	0	0
2016/10/19	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2050	02/02/2017	144.96	Call	Bond Future	0.0000	0.0000	743.9800	0.7440	100.000	0	0	0
2016/10/19	2050	02/02/2017	144.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2050	02/02/2017			Bond Future	144.9700	144.9700	145.7040	145.7040	0.506	0.0000	0.0000	0
2016/10/19	2050	02/02/2017	144.97	Call	Bond Future	0.0000	0.0000	733.9800	0.7340	100.000	0	0	0
2016/10/19	2050	02/02/2017	144.98	Call	Bond Future	0.0000	0.0000	723.9800	0.7240	100.000	0	0	0
2016/10/19	2050	02/02/2017	144.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2050	02/02/2017	144.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2050	04/05/2017			Bond Future	147.8400	147.8400	148.5917	148.5917	0.508	0.0000	0.0000	0
2016/10/19	2050	04/05/2017	147.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2050	04/05/2017	147.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2050	04/05/2017	147.83	Call	Bond Future	0.0000	0.0000	761.7500	0.7617	100.000	0	0	0
2016/10/19	2050	04/05/2017	147.84	Put	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/19	2050	04/05/2017	147.84	Call	Bond Future	0.0000	0.0000	751.7500	0.7517	100.000	0	0	0
2016/10/19	2050	04/05/2017	147.85	Call	Bond Future	0.0000	0.0000	741.7500	0.7417	100.000	0	0	0
2016/10/19	2050	03/08/2017	149.24	Call	Bond Future	0.0000	0.0000	756.4600	0.7565	100.000	0	0	0
2016/10/19	2050	03/08/2017			Bond Future	149.2300	149.2300	149.9965	149.9965	0.514	0.0000	0.0000	0
2016/10/19	2050	03/08/2017	149.22	Call	Bond Future	0.0000	0.0000	776.4600	0.7765	100.000	0	0	0
2016/10/19	2050	03/08/2017	149.23	Call	Bond Future	0.0000	0.0000	766.4600	0.7665	100.000	0	0	0
2016/10/19	2050	03/08/2017	149.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2050	03/08/2017	149.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	2050	03/08/2017	149.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	AL37	03/11/2016			Index Future	503.6300	503.6300	504.3780	504.3780	0.149	0.0000	0.0000	9
2016/10/19	AL37	02/02/2017			Index Future	513.2390	513.2390	513.9980	513.9980	0.148	0.0000	0.0000	0
2016/10/19	AL37	04/05/2017			Index Future	523.3900	523.3900	524.1540	524.1540	0.146	0.0000	0.0000	0
2016/10/19	AL37	03/08/2017			Index Future	534.1600	534.1600	534.9390	534.9390	0.146	0.0000	0.0000	0
2016/10/19	AL7T	03/11/2016			Index Future	582.8030	582.8030	584.4590	584.4590	0.284	0.0000	0.0000	2
2016/10/19	AL7T	02/02/2017			Index Future	593.9220	593.9220	595.6070	595.6070	0.284	0.0000	0.0000	0
2016/10/19	AL7T	04/05/2017			Index Future	605.6700	605.6700	607.3750	607.3750	0.282	0.0000	0.0000	0
2016/10/19	AL7T	03/08/2017			Index Future	618.1300	618.1300	619.8730	619.8730	0.282	0.0000	0.0000	0
2016/10/19	ALBI	03/11/2016			Index Future	531.1320	531.1320	532.6900	532.6900	0.293	0.0000	0.0000	604
2016/10/19	ALBI	02/02/2017			Index Future	541.2650	541.2650	542.8500	542.8500	0.293	0.0000	0.0000	19
2016/10/19	ALBI	04/05/2017			Index Future	551.9690	551.9690	553.5760	553.5760	0.291	0.0000	0.0000	0
2016/10/19	ALBI	03/08/2017			Index Future	563.3300	563.3300	564.9670	564.9670	0.291	0.0000	0.0000	0
2016/10/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	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
2016/10/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/10/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	C333	15/09/2033			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
2016/10/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/19	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	EL28	03/11/2016			Bond Future	129.0371	129.0371	129.0889	129.0889	0.040	0.0000	0.0000	0
2016/10/19	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	EL28	03/11/2016	132.15	Put	Bond Future	3,112.8600	3.1129	3,061.1500	3.0612	(1.661)	0	0	0
2016/10/19	EL28	03/11/2016	132.17	Put	Bond Future	3,132.8600	3.1329	3,081.1500	3.0812	(1.651)	0	0	0
2016/10/19	EL28	03/11/2016	132.16	Put	Bond Future	3,122.8600	3.1229	3,071.1500	3.0712	(1.656)	0	0	0
2016/10/19	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	EL28	02/02/2017			Bond Future	131.5075	131.5075	131.5591	131.5591	0.039	0.0000	0.0000	0
2016/10/19	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	EL28	02/02/2017	135.10	Put	Bond Future	3,592.4700	3.5925	3,540.9100	3.5409	(1.435)	0	0	0
2016/10/19	EL28	02/02/2017	135.12	Put	Bond Future	3,612.4700	3.6125	3,560.9100	3.5609	(1.427)	0	0	0
2016/10/19	EL28	02/02/2017	135.11	Put	Bond Future	3,602.4700	3.6025	3,550.9100	3.5509	(1.431)	0	0	0
2016/10/19	EL28	04/05/2017			Bond Future	132.4348	132.4348	132.4847	132.4847	0.038	0.0000	0.0000	0
2016/10/19	EL28	04/05/2017	137.90	Put	Bond Future	5,465.2200	5.4652	5,415.2600	5.4153	(0.914)	0	0	0
2016/10/19	EL28	04/05/2017	137.92	Put	Bond Future	5,485.2200	5.4852	5,435.2600	5.4353	(0.911)	0	0	0
2016/10/19	EL28	04/05/2017	137.91	Put	Bond Future	5,475.2200	5.4752	5,425.2600	5.4253	(0.912)	0	0	0
2016/10/19	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	EL28	03/08/2017	135.17	Call	Bond Future	0.0000	0.0000	49.0900	0.0491	100.000	0	0	0
2016/10/19	EL28	03/08/2017			Bond Future	135.1700	135.1700	135.2191	135.2191	0.036	0.0000	0.0000	0
2016/10/19	EL28	03/08/2017	135.18	Call	Bond Future	0.0000	0.0000	39.0900	0.0391	100.000	0	0	0
2016/10/19	EL28	03/08/2017	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	EL28	03/08/2017	135.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	EL28	03/08/2017	135.16	Call	Bond Future	0.0000	0.0000	59.0900	0.0591	100.000	0	0	0
2016/10/19	EL28	03/08/2017	135.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	ES33	03/11/2016			Bond Future	10.3262	78.7469	10.2883	78.9956	(0.367)	0.0000	0.0000	8,789
2016/10/19	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	ES33	03/11/2016	11.31	Call	Bond Future	6,060.3600	6.0604	6,309.0100	6.3090	4.103	0	0	0
2016/10/19	ES33	03/11/2016	11.29	Call	Bond Future	5,944.4500	5.9445	6,193.1000	6.1931	4.183	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
2016/10/19	ES33	03/11/2016	11.30	Call	Bond Future	6,002.4400	6.0024	6,251.0900	6.2511	4.142	0	0	0
2016/10/19	ES33	02/02/2017			Bond Future	10.4056	80.2496	10.3666	80.5023	(0.375)	0.0000	0.0000	0
2016/10/19	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	ES33	02/02/2017	10.59	Call	Bond Future	1,177.4500	1.1775	1,430.1400	1.4301	21.461	0	0	0
2016/10/19	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	ES33	02/02/2017	10.60	Call	Bond Future	1,240.5400	1.2405	1,493.2300	1.4932	20.369	0	0	0
2016/10/19	ES33	02/02/2017	10.61	Call	Bond Future	1,303.5500	1.3035	1,556.2400	1.5562	19.385	0	0	0
2016/10/19	ES33	04/05/2017			Bond Future	10.4762	78.0424	10.4361	78.2985	(0.382)	0.0000	0.0000	0
2016/10/19	ES33	04/05/2017	10.55	Call	Bond Future	469.0000	0.4690	725.1500	0.7252	54.616	0	0	0
2016/10/19	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	ES33	04/05/2017	10.56	Call	Bond Future	532.1800	0.5322	788.3300	0.7883	48.132	0	0	0
2016/10/19	ES33	04/05/2017	10.54	Call	Bond Future	405.7500	0.4058	661.9000	0.6619	63.130	0	0	0
2016/10/19	ES33	03/08/2017			Bond Future	10.5400	10.5400	10.4962	79.9108	(0.416)	0.0000	0.0000	0
2016/10/19	ES33	03/08/2017	10.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	ES33	03/08/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	ES33	03/08/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	ES33	03/08/2017	10.55	Call	Bond Future	0.0000	0.0000	339.9300	0.3399	100.000	0	0	0
2016/10/19	ES33	03/08/2017	10.53	Call	Bond Future	0.0000	0.0000	213.8300	0.2138	100.000	0	0	0
2016/10/19	ES33	03/08/2017	10.54	Call	Bond Future	0.0000	0.0000	276.9200	0.2769	100.000	0	0	0
2016/10/19	ES42	03/11/2016			Bond Future	10.4451	83.0912	10.4024	83.4142	(0.408)	0.0000	0.0000	8,777
2016/10/19	ES42	02/02/2017			Bond Future	10.5193	84.6768	10.4754	85.0053	(0.418)	0.0000	0.0000	0
2016/10/19	ES42	04/05/2017			Bond Future	10.5893	82.0887	10.5442	82.4220	(0.426)	0.0000	0.0000	0
2016/10/19	ES42	03/08/2017			Bond Future	10.6500	10.6500	10.6032	84.1196	(0.439)	0.0000	0.0000	0
2016/10/19	GOVI	03/11/2016	476.11	Call	GOVI	529,190.0000	52.9190	543,480.0000	54.3480	2.700	0	0	0
2016/10/19	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	GOVI	03/11/2016			GOVI	529.0290	529.0290	530.4580	530.4580	0.270	0.0000	0.0000	415
2016/10/19	GOVI	03/11/2016	476.12	Call	GOVI	529,090.0000	52.9090	543,380.0000	54.3380	2.701	0	0	0
2016/10/19	GOVI	03/11/2016	476.13	Call	GOVI	528,990.0000	52.8990	543,280.0000	54.3280	2.701	0	0	0
2016/10/19	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	GOVI	02/02/2017	533.34	Call	GOVI	57,830.0000	5.7830	72,360.0000	7.2360	25.125	0	0	0
2016/10/19	GOVI	02/02/2017			GOVI	539.1230	539.1230	540.5760	540.5760	0.270	0.0000	0.0000	27
2016/10/19	GOVI	02/02/2017	533.32	Call	GOVI	58,030.0000	5.8030	72,560.0000	7.2560	25.039	0	0	0
2016/10/19	GOVI	02/02/2017	533.33	Call	GOVI	57,930.0000	5.7930	72,460.0000	7.2460	25.082	0	0	0
2016/10/19	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	GOVI	04/05/2017			GOVI	549.7830	549.7830	551.2570	551.2570	0.268	0.0000	0.0000	0
2016/10/19	GOVI	04/05/2017	262.19	Call	GOVI	2,875,930.0000	287.5930	2,890,670.0000	289.0670	0.513	0	0	0
2016/10/19	GOVI	04/05/2017	262.20	Call	GOVI	2,875,830.0000	287.5830	2,890,570.0000	289.0570	0.513	0	0	0
2016/10/19	GOVI	04/05/2017	262.18	Call	GOVI	2,876,030.0000	287.6030	2,890,770.0000	289.0770	0.513	0	0	0
2016/10/19	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	GOVI	04/05/2017	262.18	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
2016/10/19	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	GOVI	03/08/2017			GOVI	561.1000	561.1000	562.6000	562.6000	0.267	0.0000	0.0000	0
2016/10/19	GOVI	03/08/2017	561.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	GOVI	03/08/2017	561.09	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	GOVI	03/08/2017	561.10	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	GOVI	03/08/2017	561.09	Call	GOVI	0.0000	0.0000	15,100.0000	1.5100	100.000	0	0	0
2016/10/19	GOVI	03/08/2017	561.10	Call	GOVI	0.0000	0.0000	15,000.0000	1.5000	100.000	0	0	0
2016/10/19	GOVI	03/08/2017	561.11	Call	GOVI	0.0000	0.0000	14,900.0000	1.4900	100.000	0	0	0
2016/10/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/10/19	IGOV	03/11/2016			Index Future	250.1860	250.1860	250.5650	250.5650	0.151	0.0000	0.0000	990
2016/10/19	IGOV	02/02/2017			Index Future	254.9740	254.9740	255.3600	255.3600	0.151	0.0000	0.0000	118
2016/10/19	IGOV	04/05/2017			Index Future	260.0310	260.0310	260.4210	260.4210	0.150	0.0000	0.0000	0
2016/10/19	IGOV	03/08/2017			Index Future	265.4000	265.4000	265.7950	265.7950	0.149	0.0000	0.0000	0
2016/10/19	ILBI	03/11/2016			Index Future	678.2450	678.2450	678.9570	678.9570	0.105	0.0000	0.0000	0
2016/10/19	ILBI	02/02/2017			Index Future	691.3710	691.3710	692.0960	692.0960	0.105	0.0000	0.0000	155
2016/10/19	ILBI	04/05/2017			Index Future	704.9800	704.9800	705.7220	705.7220	0.105	0.0000	0.0000	0
2016/10/19	ILBI	03/08/2017			Index Future	718.8300	718.8300	719.5820	719.5820	0.105	0.0000	0.0000	0
2016/10/19	IS01	19/12/2016			Interest Rate Swap	100.0686	100.0686	100.0686	100.0686	0.000	0.0000	0.0000	0
2016/10/19	IS01	16/03/2017			Interest Rate Swap	100.0193	100.0193	100.0170	100.0170	(0.002)	0.0000	0.0000	0
2016/10/19	IS01	15/06/2017			Interest Rate Swap	99.6577	99.6577	99.6539	99.6539	(0.004)	0.0000	0.0000	0
2016/10/19	IS01	21/09/2017			Interest Rate Swap	99.7239	99.7239	99.7161	99.7161	(0.008)	0.0000	0.0000	0
2016/10/19	IS01	21/12/2017			Interest Rate Swap	100.0125	100.0125	100.0072	100.0072	(0.005)	0.0000	0.0000	0
2016/10/19	IS02	18/12/2017			Interest Rate Swap	100.0400	100.0400	100.0352	100.0352	(0.005)	0.0000	0.0000	0
2016/10/19	IS02	16/03/2018			Interest Rate Swap	99.3531	99.3531	99.3435	99.3435	(0.010)	0.0000	0.0000	0
2016/10/19	IS02	15/06/2018			Interest Rate Swap	99.0444	99.0444	99.0307	99.0307	(0.014)	0.0000	0.0000	0
2016/10/19	IS02	21/09/2018			Interest Rate Swap	99.1321	99.1321	99.1084	99.1084	(0.024)	0.0000	0.0000	0
2016/10/19	IS02	21/12/2018			Interest Rate Swap	99.6600	99.6600	99.6300	99.6300	(0.030)	0.0000	0.0000	0
2016/10/19	IS05	17/12/2020			Interest Rate Swap	98.3006	98.3006	98.1733	98.1733	(0.130)	0.0000	0.0000	0
2016/10/19	IS05	16/03/2021			Interest Rate Swap	97.6674	97.6674	97.5299	97.5299	(0.141)	0.0000	0.0000	0
2016/10/19	IS05	15/06/2021			Interest Rate Swap	96.9986	96.9986	96.8526	96.8526	(0.151)	0.0000	0.0000	0
2016/10/19	IS05	21/09/2021			Interest Rate Swap	97.2955	97.2955	97.1427	97.1427	(0.157)	0.0000	0.0000	0
2016/10/19	IS05	21/12/2021			Interest Rate Swap	99.5509	99.5509	99.3952	99.3952	(0.156)	0.0000	0.0000	50
2016/10/19	IS10	17/12/2025			Interest Rate Swap	98.4785	98.4785	98.2491	98.2491	(0.233)	0.0000	0.0000	0
2016/10/19	IS10	16/03/2026			Interest Rate Swap	95.5897	95.5897	95.3418	95.3418	(0.259)	0.0000	0.0000	0
2016/10/19	IS10	15/06/2026			Interest Rate Swap	94.3882	94.3882	94.1233	94.1233	(0.281)	0.0000	0.0000	0
2016/10/19	IS10	21/09/2026			Interest Rate Swap	96.4924	96.4924	96.2158	96.2158	(0.287)	0.0000	0.0000	0
2016/10/19	IS10	21/12/2026			Interest Rate Swap	100.1551	100.1551	99.8737	99.8737	(0.281)	0.0000	0.0000	0
2016/10/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

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2016/10/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/10/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/10/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/10/19	JBAF	19/10/2016			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2016/10/19	JBAF	16/11/2016			Jibar Tradeable Future	7.3600	92.6400	7.3500	92.6500	(0.136)	0.0000	0.0000	0
2016/10/19	JBAF	21/12/2016			Jibar Tradeable Future	7.4300	92.5700	7.4200	92.5800	(0.135)	0.0000	0.0000	10,000
2016/10/19	JBAF	18/01/2017			Jibar Tradeable Future	7.4400	92.5600	7.4300	92.5700	(0.134)	0.0000	0.0000	0
2016/10/19	JBAF	15/02/2017			Jibar Tradeable Future	7.4800	92.5200	7.4700	92.5300	(0.134)	0.0000	0.0000	0
2016/10/19	JBAF	15/03/2017			Jibar Tradeable Future	7.4900	92.5100	7.4800	92.5200	(0.134)	0.0000	0.0000	1,000
2016/10/19	JBAF	21/06/2017			Jibar Tradeable Future	7.5700	92.4300	7.5500	92.4500	(0.264)	0.0000	0.0000	0
2016/10/19	JBAF	20/09/2017			Jibar Tradeable Future	7.5900	92.4100	7.5700	92.4300	(0.264)	0.0000	0.0000	0
2016/10/19	JBAF	20/12/2017			Jibar Tradeable Future	7.6000	92.4000	7.5700	92.4300	(0.395)	0.0000	0.0000	0
2016/10/19	JBAF	20/03/2018			Jibar Tradeable Future	7.6000	92.4000	7.5700	92.4300	(0.395)	0.0000	0.0000	0
2016/10/19	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/10/19	JBAF	19/09/2018			Jibar Tradeable Future	7.6000	92.4000	7.5700	92.4300	(0.395)	0.0000	0.0000	0
2016/10/19	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/10/19	R023	03/11/2016	9.73	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2016/10/19	R023	03/11/2016			Bond Future	8.5101	97.8056	8.4631	98.0270	(0.553)	0.0000	0.0000	15,367
2016/10/19	R023	03/11/2016	9.75	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/19	R023	03/11/2016	9.73	Call	Bond Future	5,525.2500	5.5252	5,746.5800	5.7466	4.006	0	0	0
2016/10/19	R023	03/11/2016	9.74	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2016/10/19	R023	03/11/2016	9.74	Call	Bond Future	5,568.8900	5.5689	5,790.2200	5.7902	3.974	0	0	0
2016/10/19	R023	03/11/2016	9.75	Call	Bond Future	5,612.5000	5.6125	5,833.8200	5.8338	3.943	0	0	0
2016/10/19	R023	02/02/2017	8.85	Call	Bond Future	2,197.5000	2.1975	2,335.1000	2.3351	6.262	0	0	0
2016/10/19	R023	02/02/2017			Bond Future	8.5550	99.6720	8.5056	99.8967	(0.577)	0.0000	0.0000	2,245
2016/10/19	R023	02/02/2017	8.86	Call	Bond Future	2,226.8500	2.2269	2,365.5100	2.3655	6.227	0	0	0
2016/10/19	R023	02/02/2017	8.84	Put	Bond Future	883.9100	0.8839	795.7500	0.7958	(9.974)	0	0	0
2016/10/19	R023	02/02/2017	8.86	Put	Bond Future	853.1000	0.8531	767.0700	0.7671	(10.084)	0	0	0
2016/10/19	R023	02/02/2017	8.84	Call	Bond Future	2,168.3300	2.1683	2,304.8600	2.3049	6.297	0	0	0
2016/10/19	R023	02/02/2017	8.85	Put	Bond Future	868.4000	0.8684	781.3100	0.7813	(10.029)	0	0	0
2016/10/19	R023	04/05/2017	8.61	Call	Bond Future	1,937.1300	1.9371	2,047.0000	2.0470	5.672	0	0	0
2016/10/19	R023	04/05/2017			Bond Future	8.5821	97.7099	8.5305	97.9371	(0.601)	0.0000	0.0000	0
2016/10/19	R023	04/05/2017	8.59	Call	Bond Future	1,892.3000	1.8923	2,000.4600	2.0005	5.716	0	0	0
2016/10/19	R023	04/05/2017	8.60	Call	Bond Future	1,914.6400	1.9146	2,023.6500	2.0237	5.693	0	0	0
2016/10/19	R023	04/05/2017	8.59	Put	Bond Future	1,857.4800	1.8575	1,738.4500	1.7384	(6.408)	0	0	0
2016/10/19	R023	04/05/2017	8.61	Put	Bond Future	1,814.4300	1.8144	1,697.1100	1.6971	(6.466)	0	0	0
2016/10/19	R023	04/05/2017	8.60	Put	Bond Future	1,835.8700	1.8359	1,717.6900	1.7177	(6.437)	0	0	0
2016/10/19	R023	03/08/2017	8.60	Put	Bond Future	0.0000	0.0000	2,055.7900	2.0558	100.000	0	0	0
2016/10/19	R023	03/08/2017			Bond Future	8.5900	8.5900	8.5370	99.9534	(0.617)	0.0000	0.0000	0
2016/10/19	R023	03/08/2017	8.59	Put	Bond Future	0.0000	0.0000	2,076.0400	2.0760	100.000	0	0	0
2016/10/19	R023	03/08/2017	8.60	Call	Bond Future	0.0000	0.0000	2,323.8600	2.3239	100.000	0	0	0
2016/10/19	R023	03/08/2017	8.58	Call	Bond Future	0.0000	0.0000	2,279.1000	2.2791	100.000	0	0	0
2016/10/19	R023	03/08/2017	8.59	Call	Bond Future	0.0000	0.0000	2,301.6000	2.3016	100.000	0	0	0
2016/10/19	R023	03/08/2017	8.58	Put	Bond Future	0.0000	0.0000	2,096.0800	2.0961	100.000	0	0	0

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2016/10/19	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R035	03/11/2016			Bond Future	9.3905	97.2010	9.3486	97.5530	(0.447)	0.0000	0.0000	4,673
2016/10/19	R035	03/11/2016	9.59	Call	Bond Future	1,647.8500	1.6478	1,999.8100	1.9998	21.359	0	0	0
2016/10/19	R035	03/11/2016	9.57	Call	Bond Future	1,484.6200	1.4846	1,836.5800	1.8366	23.707	0	0	0
2016/10/19	R035	03/11/2016	9.58	Call	Bond Future	1,566.2900	1.5663	1,918.2500	1.9182	22.471	0	0	0
2016/10/19	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R035	02/02/2017			Bond Future	9.4403	99.0558	9.3972	99.4137	(0.457)	0.0000	0.0000	0
2016/10/19	R035	02/02/2017	9.51	Call	Bond Future	573.6700	0.5737	931.6300	0.9316	62.398	0	0	0
2016/10/19	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R035	02/02/2017	9.52	Call	Bond Future	655.5800	0.6556	1,013.5400	1.0135	54.602	0	0	0
2016/10/19	R035	02/02/2017	9.50	Call	Bond Future	491.6600	0.4917	849.6200	0.8496	72.806	0	0	0
2016/10/19	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R035	04/05/2017			Bond Future	9.4797	96.5105	9.4355	96.8736	(0.466)	0.0000	0.0000	0
2016/10/19	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R035	04/05/2017	9.55	Call	Bond Future	572.8100	0.5728	935.9100	0.9359	63.389	0	0	0
2016/10/19	R035	04/05/2017	9.53	Call	Bond Future	410.3200	0.4103	773.4200	0.7734	88.492	0	0	0
2016/10/19	R035	04/05/2017	9.54	Call	Bond Future	491.6200	0.4916	854.7200	0.8547	73.858	0	0	0
2016/10/19	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R035	03/08/2017			Bond Future	9.5100	9.5100	9.4648	98.8682	(0.475)	0.0000	0.0000	0
2016/10/19	R035	03/08/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R035	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R035	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R035	03/08/2017	9.50	Call	Bond Future	0.0000	0.0000	286.6400	0.2866	100.000	0	0	0
2016/10/19	R035	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	367.8300	0.3678	100.000	0	0	0
2016/10/19	R035	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	448.9100	0.4489	100.000	0	0	0
2016/10/19	R186	03/11/2016	8.82	Put	Bond Future	873.0800	0.8731	687.1000	0.6871	(21.302)	0	0	150
2016/10/19	R186	03/11/2016	9.40	Put	Bond Future	31.1000	0.0311	16.9100	0.0169	(45.627)	0	0	0
2016/10/19	R186	03/11/2016			Bond Future	8.8195	115.0928	8.7727	115.4258	(0.531)	0.0000	0.0000	90,096
2016/10/19	R186	03/11/2016	8.30	Put	Bond Future	3,806.7400	3.8067	3,481.9100	3.4819	(8.533)	0	0	0
2016/10/19	R186	03/11/2016	8.52	Put	Bond Future	2,340.8400	2.3408	2,047.4200	2.0474	(12.535)	0	0	150
2016/10/19	R186	03/11/2016	8.95	Put	Bond Future	490.5400	0.4905	362.2900	0.3623	(26.145)	0	0	0
2016/10/19	R186	03/11/2016	9.20	Put	Bond Future	123.2400	0.1232	77.9400	0.0779	(36.758)	0	0	0
2016/10/19	R186	03/11/2016	8.97	Put	Bond Future	444.9100	0.4449	325.0200	0.3250	(26.947)	0	0	0
2016/10/19	R186	03/11/2016	8.96	Put	Bond Future	467.3100	0.4673	343.2600	0.3433	(26.546)	0	0	0
2016/10/19	R186	03/11/2016	9.10	Call	Bond Future	2,189.2400	2.1892	2,449.9000	2.4499	11.906	0	0	0
2016/10/19	R186	03/11/2016	9.66	Call	Bond Future	5,754.6600	5.7547	6,085.6500	6.0857	5.752	0	0	0
2016/10/19	R186	03/11/2016	8.30	Call	Bond Future	37.9000	0.0379	46.1100	0.0461	21.662	0	0	150
2016/10/19	R186	03/11/2016	8.90	Call	Bond Future	1,188.4400	1.1884	1,371.4400	1.3714	15.398	0	0	0
2016/10/19	R186	03/11/2016	8.97	Call	Bond Future	1,505.3400	1.5053	1,718.4900	1.7185	14.160	0	0	0
2016/10/19	R186	03/11/2016	9.71	Call	Bond Future	6,082.5800	6.0826	6,414.2800	6.4143	5.453	0	0	0
2016/10/19	R186	03/11/2016	8.52	Call	Bond Future	188.6900	0.1887	228.3100	0.2283	20.997	0	0	0
2016/10/19	R186	03/11/2016	8.82	Call	Bond Future	876.4900	0.8765	1,023.5500	1.0236	16.778	0	0	0
2016/10/19	R186	03/11/2016	8.95	Call	Bond Future	1,410.8200	1.4108	1,615.6100	1.6156	14.516	0	0	0

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2016/10/19	R186	03/11/2016	9.20	Call	Bond Future	2,778.1700	2.7782	3,065.9100	3.0659	10.357	0	0	1,425
2016/10/19	R186	03/11/2016	8.90	Put	Bond Future	619.5900	0.6196	469.5500	0.4695	(24.216)	0	0	5,092
2016/10/19	R186	03/11/2016	9.40	Call	Bond Future	4,047.1700	4.0472	4,366.0200	4.3660	7.878	0	0	1,425
2016/10/19	R186	03/11/2016	9.66	Put	Bond Future	3.6100	0.0036	1.5600	0.0016	(56.787)	0	0	0
2016/10/19	R186	03/11/2016	9.71	Put	Bond Future	2.2800	0.0023	0.9400	0.0009	(58.772)	0	0	0
2016/10/19	R186	03/11/2016	8.96	Call	Bond Future	1,457.7000	1.4577	1,666.6900	1.6667	14.337	0	0	0
2016/10/19	R186	03/11/2016	9.10	Put	Bond Future	223.7000	0.2237	151.3200	0.1513	(32.356)	0	0	108
2016/10/19	R186	02/02/2017	8.81	Put	Bond Future	2,426.3000	2.4263	2,233.1300	2.2331	(7.962)	0	0	0
2016/10/19	R186	02/02/2017	9.40	Call	Bond Future	4,544.3600	4.5444	4,781.9800	4.7820	5.229	0	0	0
2016/10/19	R186	02/02/2017	8.00	Put	Bond Future	6,593.1800	6.5932	6,290.8500	6.2909	(4.585)	0	0	0
2016/10/19	R186	02/02/2017			Bond Future	8.8626	111.9863	8.8140	112.3248	(0.549)	0.0000	0.0000	5,191
2016/10/19	R186	02/02/2017	8.43	Put	Bond Future	4,091.7400	4.0917	3,838.6200	3.8386	(6.186)	0	0	0
2016/10/19	R186	02/02/2017	8.80	Put	Bond Future	2,463.1700	2.4632	2,268.3200	2.2683	(7.911)	0	0	0
2016/10/19	R186	02/02/2017	8.90	Put	Bond Future	2,111.8300	2.1118	1,933.8300	1.9338	(8.429)	0	0	750
2016/10/19	R186	02/02/2017	9.50	Call	Bond Future	5,051.0900	5.0511	5,301.1600	5.3012	4.951	0	0	0
2016/10/19	R186	02/02/2017	8.87	Call	Bond Future	2,264.3500	2.2644	2,419.7600	2.4198	6.863	0	0	0
2016/10/19	R186	02/02/2017	8.60	Call	Bond Future	1,434.1100	1.4341	1,545.0000	1.5450	7.732	0	0	7,000
2016/10/19	R186	02/02/2017	8.81	Call	Bond Future	2,059.7700	2.0598	2,205.0800	2.2051	7.055	0	0	0
2016/10/19	R186	02/02/2017	8.00	Call	Bond Future	375.2000	0.3752	411.3500	0.4113	9.635	0	0	7,000
2016/10/19	R186	02/02/2017	8.37	Call	Bond Future	908.5500	0.9086	985.6000	0.9856	8.481	0	0	500
2016/10/19	R186	02/02/2017	8.79	Call	Bond Future	1,994.1900	1.9942	2,136.1400	2.1361	7.118	0	0	0
2016/10/19	R186	02/02/2017	8.87	Put	Bond Future	2,213.2300	2.2132	2,030.1600	2.0302	(8.272)	0	0	500
2016/10/19	R186	02/02/2017	8.43	Call	Bond Future	1,030.2000	1.0302	1,115.5600	1.1156	8.286	0	0	750
2016/10/19	R186	02/02/2017	8.80	Call	Bond Future	2,026.8200	2.0268	2,170.4500	2.1704	7.086	0	0	0
2016/10/19	R186	02/02/2017	8.90	Call	Bond Future	2,370.9900	2.3710	2,531.4700	2.5315	6.768	0	0	0
2016/10/19	R186	02/02/2017	9.50	Put	Bond Future	739.9100	0.7399	651.5000	0.6515	(11.949)	0	0	13,500
2016/10/19	R186	02/02/2017	9.40	Put	Bond Future	894.3900	0.8944	793.5300	0.7935	(11.277)	0	0	750
2016/10/19	R186	02/02/2017	8.60	Put	Bond Future	3,279.2500	3.2793	3,051.6600	3.0517	(6.940)	0	0	0
2016/10/19	R186	02/02/2017	8.37	Put	Bond Future	4,403.6200	4.4036	4,142.1900	4.1422	(5.937)	0	0	0
2016/10/19	R186	02/02/2017	8.79	Put	Bond Future	2,500.4100	2.5004	2,303.8800	2.3039	(7.860)	0	0	0
2016/10/19	R186	04/05/2017			Bond Future	8.8977	114.2017	8.8474	114.5446	(0.565)	0.0000	0.0000	0
2016/10/19	R186	04/05/2017	8.89	Put	Bond Future	3,062.9000	3.0629	2,873.7000	2.8737	(6.177)	0	0	0
2016/10/19	R186	04/05/2017	8.91	Put	Bond Future	2,995.1700	2.9952	2,808.4400	2.8084	(6.234)	0	0	0
2016/10/19	R186	04/05/2017	8.90	Put	Bond Future	3,028.9000	3.0289	2,840.9400	2.8409	(6.206)	0	0	0
2016/10/19	R186	04/05/2017	8.91	Call	Bond Future	3,078.8400	3.0788	3,235.0300	3.2350	5.073	0	0	0
2016/10/19	R186	04/05/2017	8.89	Call	Bond Future	3,010.4800	3.0105	3,164.2000	3.1642	5.106	0	0	0
2016/10/19	R186	04/05/2017	8.90	Call	Bond Future	3,044.5500	3.0445	3,199.5100	3.1995	5.090	0	0	0
2016/10/19	R186	03/08/2017	8.93	Put	Bond Future	0.0000	0.0000	3,430.6400	3.4306	100.000	0	0	0
2016/10/19	R186	03/08/2017			Bond Future	8.9200	8.9200	8.8679	111.5964	(0.584)	0.0000	0.0000	0
2016/10/19	R186	03/08/2017	8.92	Put	Bond Future	0.0000	0.0000	3,463.1700	3.4632	100.000	0	0	0
2016/10/19	R186	03/08/2017	8.93	Call	Bond Future	0.0000	0.0000	3,845.8400	3.8458	100.000	0	0	0
2016/10/19	R186	03/08/2017	8.91	Call	Bond Future	0.0000	0.0000	3,777.2900	3.7773	100.000	0	0	0
2016/10/19	R186	03/08/2017	8.92	Call	Bond Future	0.0000	0.0000	3,811.6800	3.8117	100.000	0	0	0
2016/10/19	R186	03/08/2017	8.91	Put	Bond Future	0.0000	0.0000	3,495.5200	3.4955	100.000	0	0	0
2016/10/19	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R197	03/11/2016	303.57	Put	Bond Future	119.0500	0.1190	20.2400	0.0202	(82.999)	0	0	0
2016/10/19	R197	03/11/2016			Bond Future	303.4510	303.4510	303.5498	303.5498	0.033	0.0000	0.0000	861

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
2016/10/19	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R197	03/11/2016	303.56	Put	Bond Future	109.0500	0.1090	10.2400	0.0102	(90.610)	0	0	0
2016/10/19	R197	03/11/2016	303.58	Put	Bond Future	129.0500	0.1290	30.2400	0.0302	(76.567)	0	0	0
2016/10/19	R197	02/02/2017			Bond Future	302.5800	302.5800	302.6828	302.6828	0.034	0.0000	0.0000	0
2016/10/19	R197	02/02/2017	302.58	Call	Bond Future	0.0000	0.0000	102.8100	0.1028	100.000	0	0	0
2016/10/19	R197	02/02/2017	302.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R197	02/02/2017	302.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R197	02/02/2017	302.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R197	02/02/2017	302.59	Call	Bond Future	0.0000	0.0000	92.8100	0.0928	100.000	0	0	0
2016/10/19	R197	02/02/2017	302.57	Call	Bond Future	0.0000	0.0000	112.8100	0.1128	100.000	0	0	0
2016/10/19	R197	04/05/2017	308.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R197	04/05/2017			Bond Future	308.5900	308.5900	308.6818	308.6818	0.030	0.0000	0.0000	0
2016/10/19	R197	04/05/2017	308.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R197	04/05/2017	308.58	Call	Bond Future	0.0000	0.0000	101.7700	0.1018	100.000	0	0	0
2016/10/19	R197	04/05/2017	308.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R197	04/05/2017	308.59	Call	Bond Future	0.0000	0.0000	91.7700	0.0918	100.000	0	0	0
2016/10/19	R197	04/05/2017	308.60	Call	Bond Future	0.0000	0.0000	81.7700	0.0818	100.000	0	0	0
2016/10/19	R197	03/08/2017	308.07	Call	Bond Future	0.0000	0.0000	82.9500	0.0829	100.000	0	0	0
2016/10/19	R197	03/08/2017			Bond Future	308.0600	308.0600	308.1529	308.1529	0.030	0.0000	0.0000	0
2016/10/19	R197	03/08/2017	308.05	Call	Bond Future	0.0000	0.0000	102.9500	0.1029	100.000	0	0	0
2016/10/19	R197	03/08/2017	308.06	Call	Bond Future	0.0000	0.0000	92.9500	0.0929	100.000	0	0	0
2016/10/19	R197	03/08/2017	308.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R197	03/08/2017	308.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R197	03/08/2017	308.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R202	03/11/2016	253.85	Put	Bond Future	3,371.5900	3.3716	3,121.7200	3.1217	(7.411)	0	0	0
2016/10/19	R202	03/11/2016			Bond Future	250.4784	250.4784	250.7283	250.7283	0.100	0.0000	0.0000	33,832
2016/10/19	R202	03/11/2016	253.87	Put	Bond Future	3,391.5900	3.3916	3,141.7200	3.1417	(7.367)	0	0	0
2016/10/19	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R202	03/11/2016	253.86	Put	Bond Future	3,381.5900	3.3816	3,131.7200	3.1317	(7.389)	0	0	0
2016/10/19	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R202	02/02/2017	251.74	Call	Bond Future	0.0000	0.0000	240.0900	0.2401	100.000	0	0	0
2016/10/19	R202	02/02/2017			Bond Future	251.7300	251.7300	251.9801	251.9801	0.099	0.0000	0.0000	1,746
2016/10/19	R202	02/02/2017	251.72	Call	Bond Future	0.0000	0.0000	260.0900	0.2601	100.000	0	0	0
2016/10/19	R202	02/02/2017	251.73	Call	Bond Future	0.0000	0.0000	250.0900	0.2501	100.000	0	0	0
2016/10/19	R202	02/02/2017	251.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R202	02/02/2017	251.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R202	02/02/2017	251.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R202	04/05/2017	256.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R202	04/05/2017			Bond Future	256.7200	256.7200	256.9743	256.9743	0.099	0.0000	0.0000	0
2016/10/19	R202	04/05/2017	256.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R202	04/05/2017	256.73	Call	Bond Future	0.0000	0.0000	244.2600	0.2443	100.000	0	0	0
2016/10/19	R202	04/05/2017	256.71	Call	Bond Future	0.0000	0.0000	264.2600	0.2643	100.000	0	0	0
2016/10/19	R202	04/05/2017	256.72	Call	Bond Future	0.0000	0.0000	254.2600	0.2543	100.000	0	0	0
2016/10/19	R202	04/05/2017	256.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R202	03/08/2017	258.36	Call	Bond Future	0.0000	0.0000	252.5000	0.2525	100.000	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
2016/10/19	R202	03/08/2017			Bond Future	258.3600	258.3600	258.6125	258.6125	0.098	0.0000	0.0000	0
2016/10/19	R202	03/08/2017	258.37	Call	Bond Future	0.0000	0.0000	242.5000	0.2425	100.000	0	0	0
2016/10/19	R202	03/08/2017	258.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R202	03/08/2017	258.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R202	03/08/2017	258.35	Call	Bond Future	0.0000	0.0000	262.5000	0.2625	100.000	0	0	0
2016/10/19	R202	03/08/2017	258.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R203	03/11/2016	8.86	Call	Bond Future	969.2700	0.9693	991.8800	0.9919	2.333	0	0	0
2016/10/19	R203	03/11/2016			Bond Future	7.6600	101.6917	7.6322	101.7143	(0.363)	0.0000	0.0000	23,024
2016/10/19	R203	03/11/2016	8.84	Call	Bond Future	953.2300	0.9532	975.8400	0.9758	2.372	0	0	0
2016/10/19	R203	03/11/2016	8.85	Call	Bond Future	961.2500	0.9613	983.8600	0.9839	2.352	0	0	0
2016/10/19	R203	03/11/2016	8.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R203	03/11/2016	8.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R203	03/11/2016	8.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R203	02/02/2017	7.70	Call	Bond Future	157.2800	0.1573	168.5600	0.1686	7.172	0	0	0
2016/10/19	R203	02/02/2017	7.71	Put	Bond Future	130.6900	0.1307	119.9400	0.1199	(8.226)	0	0	0
2016/10/19	R203	02/02/2017			Bond Future	7.6588	103.6323	7.6204	103.6544	(0.500)	0.0000	0.0000	620
2016/10/19	R203	02/02/2017	7.71	Call	Bond Future	160.3300	0.1603	171.7600	0.1718	7.129	0	0	0
2016/10/19	R203	02/02/2017	7.72	Call	Bond Future	163.6500	0.1636	175.2100	0.1752	7.064	0	0	0
2016/10/19	R203	02/02/2017	7.70	Put	Bond Future	133.4200	0.1334	122.5200	0.1225	(8.170)	0	0	0
2016/10/19	R203	02/02/2017	7.72	Put	Bond Future	128.2200	0.1282	117.6000	0.1176	(8.283)	0	0	0
2016/10/19	R203	04/05/2017	6.91	Call	Bond Future	61.2400	0.0612	66.7800	0.0668	9.046	0	0	0
2016/10/19	R203	04/05/2017	6.92	Put	Bond Future	193.5600	0.1936	178.8500	0.1789	(7.600)	0	0	0
2016/10/19	R203	04/05/2017			Bond Future	7.2946	101.5080	7.2357	101.5286	(0.808)	0.0000	0.0000	0
2016/10/19	R203	04/05/2017	6.92	Call	Bond Future	62.3700	0.0624	68.2800	0.0683	9.476	0	0	0
2016/10/19	R203	04/05/2017	6.93	Call	Bond Future	63.5300	0.0635	69.5200	0.0695	9.429	0	0	0
2016/10/19	R203	04/05/2017	6.91	Put	Bond Future	195.9400	0.1959	180.8600	0.1809	(7.696)	0	0	0
2016/10/19	R203	04/05/2017	6.93	Put	Bond Future	191.2100	0.1912	176.5800	0.1766	(7.651)	0	0	0
2016/10/19	R203	03/08/2017	4.89	Call	Bond Future	0.0000	0.0000	52.0000	0.0520	100.000	0	0	0
2016/10/19	R203	03/08/2017			Bond Future	4.8800	4.8800	4.6904	103.6190	(3.886)	0.0000	0.0000	0
2016/10/19	R203	03/08/2017	4.87	Call	Bond Future	0.0000	0.0000	50.7600	0.0508	100.000	0	0	0
2016/10/19	R203	03/08/2017	4.88	Call	Bond Future	0.0000	0.0000	51.3800	0.0514	100.000	0	0	0
2016/10/19	R203	03/08/2017	4.87	Put	Bond Future	0.0000	0.0000	31.4800	0.0315	100.000	0	0	0
2016/10/19	R203	03/08/2017	4.89	Put	Bond Future	0.0000	0.0000	30.5700	0.0306	100.000	0	0	0
2016/10/19	R203	03/08/2017	4.88	Put	Bond Future	0.0000	0.0000	31.0200	0.0310	100.000	0	0	0
2016/10/19	R204	03/11/2016			Bond Future	7.8572	103.3199	7.8254	103.3810	(0.404)	0.0000	0.0000	32,592
2016/10/19	R204	03/11/2016	9.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R204	03/11/2016	9.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R204	03/11/2016	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R204	03/11/2016	9.22	Call	Bond Future	2,575.2300	2.5752	2,636.3000	2.6363	2.371	0	0	0
2016/10/19	R204	03/11/2016	9.21	Call	Bond Future	2,556.6400	2.5566	2,617.7100	2.6177	2.389	0	0	0
2016/10/19	R204	03/11/2016	9.23	Call	Bond Future	2,593.8100	2.5938	2,654.8800	2.6549	2.354	0	0	0
2016/10/19	R204	02/02/2017	8.28	Call	Bond Future	878.4800	0.8785	920.4800	0.9205	4.781	0	0	0
2016/10/19	R204	02/02/2017			Bond Future	7.8761	101.2513	7.8403	101.3127	(0.455)	0.0000	0.0000	28
2016/10/19	R204	02/02/2017	8.29	Call	Bond Future	890.9900	0.8910	933.3200	0.9333	4.751	0	0	0
2016/10/19	R204	02/02/2017	8.30	Call	Bond Future	903.5800	0.9036	946.4000	0.9464	4.739	0	0	0
2016/10/19	R204	02/02/2017	8.28	Put	Bond Future	190.8100	0.1908	171.4300	0.1714	(10.157)	0	0	0

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2016/10/19	R204	02/02/2017	8.30	Put	Bond Future	182.0200	0.1820	163.4600	0.1635	(10.197)	0	0	0
2016/10/19	R204	02/02/2017	8.29	Put	Bond Future	186.3700	0.1864	167.3200	0.1673	(10.222)	0	0	0
2016/10/19	R204	04/05/2017	7.90	Put	Bond Future	499.9000	0.4999	470.1300	0.4701	(5.955)	0	0	0
2016/10/19	R204	04/05/2017			Bond Future	7.8571	103.2543	7.8166	103.3149	(0.515)	0.0000	0.0000	0
2016/10/19	R204	04/05/2017	7.92	Put	Bond Future	486.1900	0.4862	456.9600	0.4570	(6.012)	0	0	0
2016/10/19	R204	04/05/2017	7.90	Call	Bond Future	564.0900	0.5641	594.9200	0.5949	5.465	0	0	0
2016/10/19	R204	04/05/2017	7.91	Put	Bond Future	493.0100	0.4930	463.5100	0.4635	(5.984)	0	0	0
2016/10/19	R204	04/05/2017	7.91	Call	Bond Future	572.1500	0.5722	603.2500	0.6033	5.436	0	0	0
2016/10/19	R204	04/05/2017	7.92	Call	Bond Future	580.2700	0.5803	611.6400	0.6116	5.406	0	0	0
2016/10/19	R204	03/08/2017	7.77	Put	Bond Future	0.0000	0.0000	515.5700	0.5156	100.000	0	0	0
2016/10/19	R204	03/08/2017			Bond Future	7.7600	7.7600	7.7146	101.3987	(0.585)	0.0000	0.0000	0
2016/10/19	R204	03/08/2017	7.76	Put	Bond Future	0.0000	0.0000	521.4000	0.5214	100.000	0	0	0
2016/10/19	R204	03/08/2017	7.75	Call	Bond Future	0.0000	0.0000	572.6000	0.5726	100.000	0	0	0
2016/10/19	R204	03/08/2017	7.76	Call	Bond Future	0.0000	0.0000	579.5200	0.5795	100.000	0	0	0
2016/10/19	R204	03/08/2017	7.77	Call	Bond Future	0.0000	0.0000	586.4800	0.5865	100.000	0	0	0
2016/10/19	R204	03/08/2017	7.75	Put	Bond Future	0.0000	0.0000	527.2800	0.5273	100.000	0	0	0
2016/10/19	R207	03/11/2016			Bond Future	8.0678	100.0115	8.0361	100.0979	(0.393)	0.0000	0.0000	58,813
2016/10/19	R207	03/11/2016	7.94	Call	Bond Future	144.9900	0.1450	164.8000	0.1648	13.663	0	0	0
2016/10/19	R207	03/11/2016	7.93	Put	Bond Future	512.6600	0.5127	445.0800	0.4451	(13.182)	0	0	0
2016/10/19	R207	03/11/2016	7.95	Put	Bond Future	475.2500	0.4752	409.8200	0.4098	(13.767)	0	0	0
2016/10/19	R207	03/11/2016	7.94	Put	Bond Future	493.7300	0.4937	427.2100	0.4272	(13.473)	0	0	0
2016/10/19	R207	03/11/2016	7.95	Call	Bond Future	153.8600	0.1539	174.7600	0.1748	13.584	0	0	0
2016/10/19	R207	03/11/2016	7.93	Call	Bond Future	136.5600	0.1366	155.3100	0.1553	13.730	0	0	0
2016/10/19	R207	02/02/2017	9.24	Call	Bond Future	2,889.0800	2.8891	2,969.9900	2.9700	2.801	0	0	0
2016/10/19	R207	02/02/2017			Bond Future	8.0971	98.2775	8.0627	98.3647	(0.424)	0.0000	0.0000	21
2016/10/19	R207	02/02/2017	8.91	Call	Bond Future	2,147.8800	2.1479	2,221.7600	2.2218	3.440	0	0	62
2016/10/19	R207	02/02/2017	9.22	Call	Bond Future	2,843.0100	2.8430	2,923.5900	2.9236	2.834	0	0	0
2016/10/19	R207	02/02/2017	9.23	Call	Bond Future	2,866.0600	2.8661	2,946.8100	2.9468	2.817	0	0	0
2016/10/19	R207	02/02/2017	8.91	Put	Bond Future	114.6600	0.1147	101.4000	0.1014	(11.565)	0	0	0
2016/10/19	R207	02/02/2017	9.22	Put	Bond Future	48.2000	0.0482	41.6400	0.0416	(13.610)	0	0	0
2016/10/19	R207	02/02/2017	9.24	Put	Bond Future	45.4000	0.0454	39.1700	0.0392	(13.722)	0	0	0
2016/10/19	R207	02/02/2017	9.23	Put	Bond Future	46.8100	0.0468	40.4200	0.0404	(13.651)	0	0	0
2016/10/19	R207	04/05/2017	8.21	Put	Bond Future	763.0500	0.7631	719.1600	0.7192	(5.752)	0	0	0
2016/10/19	R207	04/05/2017			Bond Future	8.1127	100.2218	8.0756	100.3087	(0.457)	0.0000	0.0000	0
2016/10/19	R207	04/05/2017	8.22	Call	Bond Future	1,003.5300	1.0035	1,046.9500	1.0469	4.327	0	0	0
2016/10/19	R207	04/05/2017	8.20	Call	Bond Future	977.8700	0.9779	1,020.5300	1.0205	4.363	0	0	0
2016/10/19	R207	04/05/2017	8.21	Call	Bond Future	990.6600	0.9907	1,033.7000	1.0337	4.345	0	0	0
2016/10/19	R207	04/05/2017	8.20	Put	Bond Future	773.6200	0.7736	729.3500	0.7294	(5.722)	0	0	0
2016/10/19	R207	04/05/2017	8.22	Put	Bond Future	752.5800	0.7526	709.0700	0.7091	(5.781)	0	0	0
2016/10/19	R207	03/08/2017	8.19	Call	Bond Future	1,084.1200	1.0841	1,127.1500	1.1272	3.969	0	0	51
2016/10/19	R207	03/08/2017			Bond Future	8.0902	98.6410	8.0492	98.7291	(0.507)	0.0000	0.0000	0
2016/10/19	R207	03/08/2017	8.39	Put	Bond Future	696.1400	0.6961	657.1900	0.6572	(5.595)	0	0	0
2016/10/19	R207	03/08/2017	8.41	Put	Bond Future	680.5000	0.6805	642.1500	0.6422	(5.636)	0	0	0
2016/10/19	R207	03/08/2017	8.19	Put	Bond Future	870.2000	0.8702	825.1600	0.8252	(5.176)	0	0	0
2016/10/19	R207	03/08/2017	8.40	Put	Bond Future	688.2900	0.6883	649.6400	0.6496	(5.615)	0	0	0
2016/10/19	R207	03/08/2017	8.41	Call	Bond Future	1,363.9200	1.3639	1,413.6400	1.4136	3.645	0	0	0
2016/10/19	R207	03/08/2017	8.39	Call	Bond Future	1,337.0000	1.3370	1,386.1200	1.3861	3.674	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
2016/10/19	R207	03/08/2017	8.40	Call	Bond Future	1,350.4300	1.3504	1,399.8500	1.3999	3.660	0	0	0
2016/10/19	R208	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R208	03/11/2016			Bond Future	8.2594	95.2440	8.2225	95.3734	(0.447)	0.0000	0.0000	30,390
2016/10/19	R208	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R208	03/11/2016	9.57	Call	Bond Future	4,457.9400	4.4579	4,587.3100	4.5873	2.902	0	0	0
2016/10/19	R208	03/11/2016	9.58	Call	Bond Future	4,490.9600	4.4910	4,620.3300	4.6203	2.881	0	0	0
2016/10/19	R208	03/11/2016	9.59	Call	Bond Future	4,523.9600	4.5240	4,653.3300	4.6533	2.860	0	0	0
2016/10/19	R208	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R208	02/02/2017			Bond Future	8.2981	97.0615	8.2588	97.1926	(0.473)	0.0000	0.0000	0
2016/10/19	R208	02/02/2017	8.64	Call	Bond Future	1,648.6000	1.6486	1,733.3500	1.7334	5.141	0	0	0
2016/10/19	R208	02/02/2017	8.63	Put	Bond Future	526.9200	0.5269	479.9900	0.4800	(8.906)	0	0	0
2016/10/19	R208	02/02/2017	8.65	Put	Bond Future	506.3500	0.5063	460.7200	0.4607	(9.012)	0	0	0
2016/10/19	R208	02/02/2017	8.64	Put	Bond Future	516.6500	0.5166	470.3700	0.4704	(8.958)	0	0	0
2016/10/19	R208	02/02/2017	8.65	Call	Bond Future	1,671.1600	1.6712	1,756.5600	1.7566	5.110	0	0	0
2016/10/19	R208	02/02/2017	8.63	Call	Bond Future	1,626.0000	1.6260	1,710.1000	1.7101	5.172	0	0	0
2016/10/19	R208	04/05/2017	8.39	Call	Bond Future	1,375.2200	1.3752	1,440.8000	1.4408	4.769	0	0	0
2016/10/19	R208	04/05/2017			Bond Future	8.3195	95.5778	8.2779	95.7096	(0.500)	0.0000	0.0000	0
2016/10/19	R208	04/05/2017	8.37	Call	Bond Future	1,341.1200	1.3411	1,405.6500	1.4056	4.812	0	0	0
2016/10/19	R208	04/05/2017	8.38	Call	Bond Future	1,357.9700	1.3580	1,423.0300	1.4230	4.791	0	0	0
2016/10/19	R208	04/05/2017	8.37	Put	Bond Future	1,181.2400	1.1812	1,114.0200	1.1140	(5.691)	0	0	0
2016/10/19	R208	04/05/2017	8.39	Put	Bond Future	1,152.1600	1.1522	1,085.9900	1.0860	(5.743)	0	0	0
2016/10/19	R208	04/05/2017	8.38	Put	Bond Future	1,166.4900	1.1665	1,099.8000	1.0998	(5.717)	0	0	0
2016/10/19	R208	03/08/2017	8.32	Call	Bond Future	0.0000	0.0000	1,490.7800	1.4908	100.000	0	0	0
2016/10/19	R208	03/08/2017			Bond Future	8.3100	8.3100	8.2710	97.6801	(0.470)	0.0000	0.0000	0
2016/10/19	R208	03/08/2017	8.30	Call	Bond Future	0.0000	0.0000	1,459.0500	1.4591	100.000	0	0	0
2016/10/19	R208	03/08/2017	8.31	Call	Bond Future	0.0000	0.0000	1,474.8700	1.4749	100.000	0	0	0
2016/10/19	R208	03/08/2017	8.30	Put	Bond Future	0.0000	0.0000	1,371.9100	1.3719	100.000	0	0	0
2016/10/19	R208	03/08/2017	8.32	Put	Bond Future	0.0000	0.0000	1,343.6500	1.3437	100.000	0	0	0
2016/10/19	R208	03/08/2017	8.31	Put	Bond Future	0.0000	0.0000	1,357.7300	1.3577	100.000	0	0	0
2016/10/19	R209	03/11/2016	9.34	Put	Bond Future	904.8600	0.9049	754.0100	0.7540	(16.671)	0	0	345
2016/10/19	R209	03/11/2016	10.26	Call	Bond Future	6,030.9400	6.0309	6,286.2200	6.2862	4.233	0	0	0
2016/10/19	R209	03/11/2016			Bond Future	9.3390	73.2151	9.3023	73.4719	(0.392)	0.0000	0.0000	37,761
2016/10/19	R209	03/11/2016	10.24	Call	Bond Future	5,908.9000	5.9089	6,163.9200	6.1639	4.316	0	0	0
2016/10/19	R209	03/11/2016	8.87	Put	Bond Future	3,463.8700	3.4639	3,215.9800	3.2160	(7.156)	0	0	0
2016/10/19	R209	03/11/2016	8.81	Call	Bond Future	44.6700	0.0447	50.0900	0.0501	12.133	0	0	345
2016/10/19	R209	03/11/2016	9.04	Put	Bond Future	2,352.0300	2.3520	2,123.8400	2.1238	(9.702)	0	0	345
2016/10/19	R209	03/11/2016	9.42	Put	Bond Future	653.6100	0.6536	528.9200	0.5289	(19.077)	0	0	0
2016/10/19	R209	03/11/2016	10.25	Call	Bond Future	5,969.9600	5.9700	6,225.1100	6.2251	4.274	0	0	0
2016/10/19	R209	03/11/2016	9.05	Call	Bond Future	228.7900	0.2288	259.1200	0.2591	13.257	0	0	0
2016/10/19	R209	03/11/2016	9.45	Call	Bond Future	1,343.7200	1.3437	1,485.5300	1.4855	10.554	0	0	0
2016/10/19	R209	03/11/2016	10.24	Put	Bond Future	3.6200	0.0036	1.8200	0.0018	(49.724)	0	0	0
2016/10/19	R209	03/11/2016	9.04	Call	Bond Future	215.7900	0.2158	244.4200	0.2444	13.268	0	0	0
2016/10/19	R209	03/11/2016	10.25	Put	Bond Future	3.3300	0.0033	1.6600	0.0017	(50.150)	0	0	0
2016/10/19	R209	03/11/2016	9.34	Call	Bond Future	912.1300	0.9121	1,018.1000	1.0181	11.618	0	0	0
2016/10/19	R209	03/11/2016	10.26	Put	Bond Future	3.0600	0.0031	1.5200	0.0015	(50.327)	0	0	0
2016/10/19	R209	03/11/2016	9.45	Put	Bond Future	573.7300	0.5737	458.7200	0.4587	(20.046)	0	0	250

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
2016/10/19	R209	03/11/2016	8.81	Put	Bond Future	3,889.4100	3.8894	3,638.0100	3.6380	(6.464)	0	0	0
2016/10/19	R209	03/11/2016	8.87	Call	Bond Future	70.4300	0.0704	79.3600	0.0794	12.679	0	0	250
2016/10/19	R209	03/11/2016	9.42	Call	Bond Future	1,216.7900	1.2168	1,348.9200	1.3489	10.859	0	0	120
2016/10/19	R209	03/11/2016	9.05	Put	Bond Future	2,292.0500	2.2921	2,065.5600	2.0656	(9.882)	0	0	250
2016/10/19	R209	02/02/2017	9.55	Put	Bond Future	1,823.7900	1.8238	1,701.2900	1.7013	(6.717)	0	0	0
2016/10/19	R209	02/02/2017			Bond Future	9.3811	74.6123	9.3435	74.8734	(0.400)	0.0000	0.0000	0
2016/10/19	R209	02/02/2017	9.54	Put	Bond Future	1,852.1900	1.8522	1,728.4800	1.7285	(6.679)	0	0	0
2016/10/19	R209	02/02/2017	9.55	Call	Bond Future	2,980.4400	2.9804	3,119.0400	3.1190	4.650	0	0	0
2016/10/19	R209	02/02/2017	9.53	Call	Bond Future	2,902.1000	2.9021	3,038.2900	3.0383	4.693	0	0	0
2016/10/19	R209	02/02/2017	9.54	Call	Bond Future	2,941.1500	2.9412	3,078.5400	3.0785	4.671	0	0	0
2016/10/19	R209	02/02/2017	9.53	Put	Bond Future	1,880.9200	1.8809	1,756.0100	1.7560	(6.641)	0	0	0
2016/10/19	R209	04/05/2017	9.48	Put	Bond Future	3,025.5300	3.0255	2,887.5200	2.8875	(4.562)	0	0	0
2016/10/19	R209	04/05/2017			Bond Future	9.4167	72.9366	9.3783	73.2015	(0.408)	0.0000	0.0000	0
2016/10/19	R209	04/05/2017	9.47	Put	Bond Future	3,058.9600	3.0590	2,920.0500	2.9200	(4.541)	0	0	0
2016/10/19	R209	04/05/2017	9.46	Call	Bond Future	3,389.3200	3.3893	3,514.3800	3.5144	3.690	0	0	0
2016/10/19	R209	04/05/2017	9.47	Call	Bond Future	3,424.1200	3.4241	3,550.0900	3.5501	3.679	0	0	0
2016/10/19	R209	04/05/2017	9.48	Call	Bond Future	3,458.8900	3.4589	3,585.7600	3.5858	3.668	0	0	0
2016/10/19	R209	04/05/2017	9.46	Put	Bond Future	3,092.4600	3.0925	2,952.6400	2.9526	(4.521)	0	0	0
2016/10/19	R209	03/08/2017			Bond Future	9.4400	9.4400	9.4044	74.7088	(0.377)	0.0000	0.0000	0
2016/10/19	R209	03/08/2017	9.44	Call	Bond Future	0.0000	0.0000	4,061.4300	4.0614	100.000	0	0	0
2016/10/19	R209	03/08/2017	9.43	Put	Bond Future	0.0000	0.0000	3,851.7600	3.8518	100.000	0	0	0
2016/10/19	R209	03/08/2017	9.45	Put	Bond Future	0.0000	0.0000	3,783.7600	3.7838	100.000	0	0	0
2016/10/19	R209	03/08/2017	9.44	Put	Bond Future	0.0000	0.0000	3,817.6400	3.8176	100.000	0	0	0
2016/10/19	R209	03/08/2017	9.45	Call	Bond Future	0.0000	0.0000	4,095.8600	4.0959	100.000	0	0	0
2016/10/19	R209	03/08/2017	9.43	Call	Bond Future	0.0000	0.0000	4,027.1300	4.0271	100.000	0	0	0
2016/10/19	R210	03/11/2016			Bond Future	187.2633	187.2633	187.3258	187.3258	0.033	0.0000	0.0000	2,071
2016/10/19	R210	03/11/2016	188.90	Put	Bond Future	1,636.7100	1.6367	1,574.2100	1.5742	(3.819)	0	0	0
2016/10/19	R210	03/11/2016	188.92	Put	Bond Future	1,656.7100	1.6567	1,594.2100	1.5942	(3.773)	0	0	0
2016/10/19	R210	03/11/2016	188.91	Put	Bond Future	1,646.7100	1.6467	1,584.2100	1.5842	(3.795)	0	0	0
2016/10/19	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R210	02/02/2017	190.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R210	02/02/2017			Bond Future	190.8500	190.8500	190.9105	190.9105	0.032	0.0000	0.0000	0
2016/10/19	R210	02/02/2017	190.86	Call	Bond Future	0.0000	0.0000	50.4800	0.0505	100.000	0	0	0
2016/10/19	R210	02/02/2017	190.84	Call	Bond Future	0.0000	0.0000	70.4800	0.0705	100.000	0	0	0
2016/10/19	R210	02/02/2017	190.85	Call	Bond Future	0.0000	0.0000	60.4800	0.0605	100.000	0	0	0
2016/10/19	R210	02/02/2017	190.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R210	02/02/2017	190.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R210	04/05/2017			Bond Future	192.3200	192.3200	192.3779	192.3779	0.030	0.0000	0.0000	0
2016/10/19	R210	04/05/2017	192.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R210	04/05/2017	192.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R210	04/05/2017	192.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R210	04/05/2017	192.33	Call	Bond Future	0.0000	0.0000	47.8900	0.0479	100.000	0	0	0
2016/10/19	R210	04/05/2017	192.31	Call	Bond Future	0.0000	0.0000	67.8900	0.0679	100.000	0	0	0
2016/10/19	R210	04/05/2017	192.32	Call	Bond Future	0.0000	0.0000	57.8900	0.0579	100.000	0	0	0
2016/10/19	R210	03/08/2017	196.28	Call	Bond Future	0.0000	0.0000	68.2200	0.0682	100.000	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
2016/10/19	R210	03/08/2017	196.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R210	03/08/2017			Bond Future	196.2900	196.2900	196.3482	196.3482	0.030	0.0000	0.0000	0
2016/10/19	R210	03/08/2017	196.29	Call	Bond Future	0.0000	0.0000	58.2200	0.0582	100.000	0	0	0
2016/10/19	R210	03/08/2017	196.30	Call	Bond Future	0.0000	0.0000	48.2200	0.0482	100.000	0	0	0
2016/10/19	R210	03/08/2017	196.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R210	03/08/2017	196.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R211	03/11/2016	141.75	Call	Bond Future	456.4800	0.4565	0.0000	0.0000	(100.000)	0	0	0
2016/10/19	R211	03/11/2016			Bond Future	142.2065	142.2065	141.5897	141.5897	(0.434)	0.0000	0.0000	56
2016/10/19	R211	03/11/2016	141.76	Call	Bond Future	446.4800	0.4465	0.0000	0.0000	(100.000)	0	0	0
2016/10/19	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	150.3200	0.1503	100.000	0	0	0
2016/10/19	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	170.3200	0.1703	100.000	0	0	0
2016/10/19	R211	03/11/2016	141.74	Call	Bond Future	466.4800	0.4665	0.0000	0.0000	(100.000)	0	0	0
2016/10/19	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	160.3200	0.1603	100.000	0	0	0
2016/10/19	R212	03/11/2016			Bond Future	148.3879	148.3879	148.5084	148.5084	0.081	0.0000	0.0000	3,049
2016/10/19	R212	03/11/2016	148.11	Call	Bond Future	277.8800	0.2779	398.4200	0.3984	43.378	0	0	0
2016/10/19	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R212	03/11/2016	148.12	Call	Bond Future	267.8800	0.2679	388.4200	0.3884	44.998	0	0	0
2016/10/19	R212	03/11/2016	148.10	Call	Bond Future	287.8800	0.2879	408.4200	0.4084	41.872	0	0	0
2016/10/19	R212	02/02/2017	149.29	Call	Bond Future	0.0000	0.0000	110.8800	0.1109	100.000	0	0	0
2016/10/19	R212	02/02/2017			Bond Future	149.2800	149.2800	149.4009	149.4009	0.081	0.0000	0.0000	0
2016/10/19	R212	02/02/2017	149.27	Call	Bond Future	0.0000	0.0000	130.8800	0.1309	100.000	0	0	0
2016/10/19	R212	02/02/2017	149.28	Call	Bond Future	0.0000	0.0000	120.8800	0.1209	100.000	0	0	0
2016/10/19	R212	02/02/2017	149.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R212	02/02/2017	149.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R212	02/02/2017	149.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R212	04/05/2017	152.24	Call	Bond Future	0.0000	0.0000	122.0100	0.1220	100.000	0	0	0
2016/10/19	R212	04/05/2017			Bond Future	152.2400	152.2400	152.3620	152.3620	0.080	0.0000	0.0000	0
2016/10/19	R212	04/05/2017	152.25	Call	Bond Future	0.0000	0.0000	112.0100	0.1120	100.000	0	0	0
2016/10/19	R212	04/05/2017	152.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R212	04/05/2017	152.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R212	04/05/2017	152.23	Call	Bond Future	0.0000	0.0000	132.0100	0.1320	100.000	0	0	0
2016/10/19	R212	04/05/2017	152.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R212	03/08/2017			Bond Future	153.3500	153.3500	153.4764	153.4764	0.082	0.0000	0.0000	0
2016/10/19	R212	03/08/2017	153.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R212	03/08/2017	153.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R212	03/08/2017	153.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/19	R212	03/08/2017	153.34	Call	Bond Future	0.0000	0.0000	136.4100	0.1364	100.000	0	0	0
2016/10/19	R212	03/08/2017	153.35	Call	Bond Future	0.0000	0.0000	126.4100	0.1264	100.000	0	0	0
2016/10/19	R212	03/08/2017	153.36	Call	Bond Future	0.0000	0.0000	116.4100	0.1164	100.000	0	0	0
2016/10/19	R213	03/11/2016			Bond Future	9.2301	83.7973	9.1882	84.0857	(0.454)	0.0000	0.0000	42,360
2016/10/19	R213	03/11/2016	10.18	Put	Bond Future	2.1900	0.0022	0.9700	0.0010	(55.708)	0	0	0
2016/10/19	R213	03/11/2016	10.20	Put	Bond Future	1.8300	0.0018	0.8000	0.0008	(56.284)	0	0	0
2016/10/19	R213	03/11/2016	10.18	Call	Bond Future	6,179.1300	6.1791	6,466.2500	6.4663	4.647	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	
2016/10/19	R213	03/11/2016	10.19	Put	Bond Future		2.0000	0.0020	0.8800	0.0009	(56.000)	0	0	0
2016/10/19	R213	03/11/2016	10.19	Call	Bond Future	6,240.4300	6.2404	6,527.6500	6.5276	4.603	0	0	0	0
2016/10/19	R213	03/11/2016	10.20	Call	Bond Future	6,301.6700	6.3017	6,588.9800	6.5890	4.559	0	0	0	0
2016/10/19	R213	02/02/2017	9.40	Call	Bond Future	2,739.3700	2.7394	2,888.7200	2.8887	5.452	0	0	0	0
2016/10/19	R213	02/02/2017	9.42	Call	Bond Future	2,815.2800	2.8153	2,967.3600	2.9674	5.402	0	0	0	0
2016/10/19	R213	02/02/2017			Bond Future		9.2777	85.3964	9.2346	85.6895	(0.465)	0.0000	0.0000	0
2016/10/19	R213	02/02/2017	9.41	Call	Bond Future	2,777.2900	2.7773	2,927.8200	2.9278	5.420	0	0	0	0
2016/10/19	R213	02/02/2017	9.40	Put	Bond Future	1,915.5000	1.9155	1,771.7300	1.7717	(7.506)	0	0	0	0
2016/10/19	R213	02/02/2017	9.42	Put	Bond Future	1,857.8100	1.8578	1,716.7700	1.7168	(7.592)	0	0	0	0
2016/10/19	R213	02/02/2017	9.41	Put	Bond Future	1,886.5800	1.8866	1,743.9900	1.7440	(7.558)	0	0	0	0
2016/10/19	R213	04/05/2017			Bond Future		9.3144	83.5326	9.2702	83.8298	(0.475)	0.0000	0.0000	0
2016/10/19	R213	04/05/2017	9.35	Put	Bond Future	3,002.2800	3.0023	2,843.9900	2.8440	(5.272)	0	0	0	0
2016/10/19	R213	04/05/2017	9.37	Put	Bond Future	2,937.3200	2.9373	2,780.8400	2.7808	(5.327)	0	0	0	0
2016/10/19	R213	04/05/2017	9.35	Call	Bond Future	3,240.4000	3.2404	3,379.3500	3.3794	4.288	0	0	0	0
2016/10/19	R213	04/05/2017	9.36	Put	Bond Future	2,969.5400	2.9695	2,812.2800	2.8123	(5.296)	0	0	0	0
2016/10/19	R213	04/05/2017	9.36	Call	Bond Future	3,274.4300	3.2744	3,414.4100	3.4144	4.275	0	0	0	0
2016/10/19	R213	04/05/2017	9.37	Call	Bond Future	3,308.9100	3.3089	3,449.6700	3.4497	4.254	0	0	0	0
2016/10/19	R213	03/08/2017	9.33	Put	Bond Future	0.0000	0.0000	3,664.0000	3.6640	100.000	0	0	0	0
2016/10/19	R213	03/08/2017			Bond Future		9.3400	9.3400	9.2962	85.5557	(0.469)	0.0000	0.0000	0
2016/10/19	R213	03/08/2017	9.35	Put	Bond Future	0.0000	0.0000	3,599.0100	3.5990	100.000	0	0	0	0
2016/10/19	R213	03/08/2017	9.33	Call	Bond Future	0.0000	0.0000	3,888.8400	3.8888	100.000	0	0	0	0
2016/10/19	R213	03/08/2017	9.34	Put	Bond Future	0.0000	0.0000	3,631.5400	3.6315	100.000	0	0	0	0
2016/10/19	R213	03/08/2017	9.34	Call	Bond Future	0.0000	0.0000	3,922.8100	3.9228	100.000	0	0	0	0
2016/10/19	R213	03/08/2017	9.35	Call	Bond Future	0.0000	0.0000	3,956.6500	3.9567	100.000	0	0	0	0
2016/10/19	R214	03/11/2016	10.35	Put	Bond Future	3.4700	0.0035	1.6800	0.0017	(51.585)	0	0	0	0
2016/10/19	R214	03/11/2016			Bond Future		9.4142	73.5736	9.3725	73.8799	(0.443)	0.0000	0.0000	29,619
2016/10/19	R214	03/11/2016	10.34	Put	Bond Future	3.7600	0.0038	1.8400	0.0018	(51.064)	0	0	0	0
2016/10/19	R214	03/11/2016	10.35	Call	Bond Future	6,355.3800	6.3554	6,659.9000	6.6599	4.792	0	0	0	0
2016/10/19	R214	03/11/2016	10.33	Call	Bond Future	6,230.0400	6.2300	6,534.2800	6.5343	4.883	0	0	0	0
2016/10/19	R214	03/11/2016	10.34	Call	Bond Future	6,292.7500	6.2927	6,597.1400	6.5971	4.837	0	0	0	0
2016/10/19	R214	03/11/2016	10.33	Put	Bond Future	4.0800	0.0041	2.0100	0.0020	(50.735)	0	0	0	0
2016/10/19	R214	02/02/2017			Bond Future		9.4578	74.9775	9.4150	75.2891	(0.452)	0.0000	0.0000	7,379
2016/10/19	R214	02/02/2017	9.67	Call	Bond Future	3,333.7700	3.3338	3,516.0000	3.5160	5.466	0	0	0	0
2016/10/19	R214	02/02/2017	9.66	Put	Bond Future	1,848.0600	1.8481	1,717.3100	1.7173	(7.075)	0	0	0	0
2016/10/19	R214	02/02/2017	9.68	Put	Bond Future	1,791.9500	1.7919	1,663.9200	1.6639	(7.145)	0	0	0	0
2016/10/19	R214	02/02/2017	9.67	Put	Bond Future	1,819.7500	1.8197	1,690.3700	1.6904	(7.110)	0	0	0	0
2016/10/19	R214	02/02/2017	9.68	Call	Bond Future	3,376.0300	3.3760	3,559.6100	3.5596	5.438	0	0	0	0
2016/10/19	R214	02/02/2017	9.66	Call	Bond Future	3,291.9200	3.2919	3,472.7800	3.4728	5.494	0	0	0	0
2016/10/19	R214	04/05/2017	9.58	Put	Bond Future	3,124.4900	3.1245	2,976.6500	2.9767	(4.732)	0	0	0	0
2016/10/19	R214	04/05/2017			Bond Future		9.4921	73.1615	9.4484	73.4777	(0.460)	0.0000	0.0000	0
2016/10/19	R214	04/05/2017	9.57	Put	Bond Future	3,157.6500	3.1576	3,008.7700	3.0088	(4.715)	0	0	0	0
2016/10/19	R214	04/05/2017	9.58	Call	Bond Future	3,753.8700	3.7539	3,922.2600	3.9223	4.486	0	0	0	0
2016/10/19	R214	04/05/2017	9.56	Call	Bond Future	3,678.2900	3.6783	3,844.5900	3.8446	4.521	0	0	0	0
2016/10/19	R214	04/05/2017	9.57	Call	Bond Future	3,715.8900	3.7159	3,883.2400	3.8832	4.504	0	0	0	0
2016/10/19	R214	04/05/2017	9.56	Put	Bond Future	3,191.3100	3.1913	3,041.3800	3.0414	(4.698)	0	0	0	0
2016/10/19	R214	03/08/2017	9.51	Call	Bond Future	0.0000	0.0000	4,306.2000	4.3062	100.000	0	0	0	0
2016/10/19	R214	03/08/2017			Bond Future		9.5200	9.5200	9.4738	74.9905	(0.485)	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
2016/10/19	R214	03/08/2017	9.52	Call	Bond Future	0.0000	0.0000	4,343.2600	4.3433	100.000	0	0	0
2016/10/19	R214	03/08/2017	9.53	Call	Bond Future	0.0000	0.0000	4,380.7200	4.3807	100.000	0	0	0
2016/10/19	R214	03/08/2017	9.51	Put	Bond Future	0.0000	0.0000	4,045.5100	4.0455	100.000	0	0	0
2016/10/19	R214	03/08/2017	9.53	Put	Bond Future	0.0000	0.0000	3,976.6500	3.9767	100.000	0	0	0
2016/10/19	R214	03/08/2017	9.52	Put	Bond Future	0.0000	0.0000	4,010.8200	4.0108	100.000	0	0	0
2016/10/19	R248	03/11/2016	10.38	Call	Bond Future	7,920.8100	7.9208	8,262.1400	8.2621	4.309	0	0	0
2016/10/19	R248	03/11/2016			Bond Future	9.4645	94.5121	9.4278	94.8569	(0.388)	0.0000	0.0000	64,689
2016/10/19	R248	03/11/2016	10.39	Call	Bond Future	7,999.9500	8.0000	8,341.5200	8.3415	4.270	0	0	0
2016/10/19	R248	03/11/2016	10.37	Put	Bond Future	8.4700	0.0085	4.7100	0.0047	(44.392)	0	0	0
2016/10/19	R248	03/11/2016	10.39	Put	Bond Future	7.3000	0.0073	4.0200	0.0040	(44.932)	0	0	0
2016/10/19	R248	03/11/2016	10.37	Call	Bond Future	7,841.5500	7.8415	8,182.6400	8.1826	4.350	0	0	0
2016/10/19	R248	03/11/2016	10.38	Put	Bond Future	7.8700	0.0079	4.3500	0.0044	(44.727)	0	0	0
2016/10/19	R248	02/02/2017	9.76	Put	Bond Future	2,326.0900	2.3261	2,189.7800	2.1898	(5.860)	0	0	0
2016/10/19	R248	02/02/2017	9.78	Put	Bond Future	2,257.9400	2.2579	2,124.2500	2.1243	(5.921)	0	0	0
2016/10/19	R248	02/02/2017			Bond Future	9.5096	96.3156	9.4718	96.6662	(0.396)	0.0000	0.0000	0
2016/10/19	R248	02/02/2017	9.77	Put	Bond Future	2,291.9000	2.2919	2,156.8100	2.1568	(5.894)	0	0	0
2016/10/19	R248	02/02/2017	9.76	Call	Bond Future	4,596.9800	4.5970	4,811.2800	4.8113	4.662	0	0	0
2016/10/19	R248	02/02/2017	9.77	Call	Bond Future	4,651.4100	4.6514	4,866.9300	4.8669	4.633	0	0	0
2016/10/19	R248	02/02/2017	9.78	Call	Bond Future	4,705.9100	4.7059	4,922.8300	4.9228	4.610	0	0	0
2016/10/19	R248	04/05/2017	9.66	Call	Bond Future	5,056.5500	5.0565	5,254.9800	5.2550	3.924	0	0	0
2016/10/19	R248	04/05/2017			Bond Future	9.5453	93.7796	9.5068	94.1353	(0.404)	0.0000	0.0000	0
2016/10/19	R248	04/05/2017	9.67	Call	Bond Future	5,104.2400	5.1042	5,303.7800	5.3038	3.909	0	0	0
2016/10/19	R248	04/05/2017	9.65	Put	Bond Future	4,054.4900	4.0545	3,896.1400	3.8961	(3.906)	0	0	0
2016/10/19	R248	04/05/2017	9.67	Put	Bond Future	3,969.3000	3.9693	3,813.1900	3.8132	(3.933)	0	0	0
2016/10/19	R248	04/05/2017	9.65	Call	Bond Future	5,009.0700	5.0091	5,206.3700	5.2064	3.939	0	0	0
2016/10/19	R248	04/05/2017	9.66	Put	Bond Future	4,011.7100	4.0117	3,854.4900	3.8545	(3.919)	0	0	0
2016/10/19	R248	03/08/2017			Bond Future	9.5700	9.5700	9.5337	96.0734	(0.379)	0.0000	0.0000	0
2016/10/19	R248	03/08/2017	9.57	Call	Bond Future	0.0000	0.0000	5,676.9300	5.6769	100.000	0	0	0
2016/10/19	R248	03/08/2017	9.56	Put	Bond Future	0.0000	0.0000	5,390.4100	5.3904	100.000	0	0	0
2016/10/19	R248	03/08/2017	9.58	Put	Bond Future	0.0000	0.0000	5,298.4600	5.2985	100.000	0	0	0
2016/10/19	R248	03/08/2017	9.57	Put	Bond Future	0.0000	0.0000	5,344.1000	5.3441	100.000	0	0	0
2016/10/19	R248	03/08/2017	9.58	Call	Bond Future	0.0000	0.0000	5,722.7100	5.7227	100.000	0	0	0
2016/10/19	R248	03/08/2017	9.56	Call	Bond Future	0.0000	0.0000	5,631.6600	5.6317	100.000	0	0	0

Total

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