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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/10/2015 TO 27/10/2015

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
2015/10/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	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
2015/10/27	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2025	05/11/2015			Bond Future	123.9341	123.9341	123.6477	123.6477	(0.231)	0.0000	0.0000	625
2015/10/27	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2025	05/11/2015	123.01	Call	Bond Future	924.1000	0.9241	637.6800	0.6377	(30.994)	0	0	0
2015/10/27	2025	05/11/2015	122.99	Call	Bond Future	944.1000	0.9441	657.6800	0.6577	(30.338)	0	0	0
2015/10/27	2025	05/11/2015	123.00	Call	Bond Future	934.1000	0.9341	647.6800	0.6477	(30.663)	0	0	0
2015/10/27	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2025	04/02/2016	126.01	Put	Bond Future	1,244.7200	1.2447	1,537.0200	1.5370	23.483	0	0	0
2015/10/27	2025	04/02/2016			Bond Future	124.7653	124.7653	124.4730	124.4730	(0.234)	0.0000	0.0000	0
2015/10/27	2025	04/02/2016	126.00	Put	Bond Future	1,234.7200	1.2347	1,527.0200	1.5270	23.673	0	0	0
2015/10/27	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2025	04/02/2016	125.99	Put	Bond Future	1,224.7200	1.2247	1,517.0200	1.5170	23.867	0	0	0
2015/10/27	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2030	05/11/2015			Bond Future	8.7688	96.0156	8.8032	95.7516	0.392	0.0000	0.0000	9,973
2015/10/27	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2030	05/11/2015	8.49	Put	Bond Future	2,178.6300	2.1786	2,442.6200	2.4426	12.117	0	0	0
2015/10/27	2030	05/11/2015	8.51	Put	Bond Future	2,020.0000	2.0200	2,283.9900	2.2840	13.069	0	0	0
2015/10/27	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2030	05/11/2015	8.50	Put	Bond Future	2,099.2700	2.0993	2,363.2600	2.3633	12.575	0	0	0
2015/10/27	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2030	04/02/2016			Bond Future	8.8318	93.5903	8.8674	93.3213	0.403	0.0000	0.0000	1,170
2015/10/27	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2030	04/02/2016	8.74	Put	Bond Future	698.3400	0.6983	967.3000	0.9673	38.514	0	0	0
2015/10/27	2030	04/02/2016	8.76	Put	Bond Future	545.5600	0.5456	814.5200	0.8145	49.300	0	0	0
2015/10/27	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2030	04/02/2016	8.75	Put	Bond Future	621.9000	0.6219	890.8600	0.8909	43.248	0	0	0
2015/10/27	2032	05/11/2015			Bond Future	8.8587	95.6976	8.8981	95.3737	0.445	0.0000	0.0000	2,982
2015/10/27	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2032	05/11/2015	7.99	Put	Bond Future	7,565.4800	7.5655	7,889.3800	7.8894	4.281	0	0	0
2015/10/27	2032	05/11/2015	8.01	Put	Bond Future	7,381.6400	7.3816	7,705.5400	7.7055	4.388	0	0	0
2015/10/27	2032	05/11/2015	8.00	Put	Bond Future	7,473.5000	7.4735	7,797.4000	7.7974	4.334	0	0	0
2015/10/27	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2032	04/02/2016			Bond Future	8.9211	97.2735	8.9619	96.9436	0.457	0.0000	0.0000	0
2015/10/27	2032	04/02/2016	8.69	Put	Bond Future	1,903.8000	1.9038	2,233.6800	2.2337	17.327	0	0	0
2015/10/27	2032	04/02/2016	8.71	Put	Bond Future	1,736.8600	1.7369	2,066.7400	2.0667	18.993	0	0	0

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2015/10/27	2032	04/02/2016	8.70	Put	Bond Future	1,820.2800	1.8203	2,150.1600	2.1502	18.122	0	0	0
2015/10/27	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2032	05/05/2016			Bond Future	8.9728	94.8279	9.0149	94.4912	0.470	0.0000	0.0000	0
2015/10/27	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	198.7700	0.1988	100.000	0	0	0
2015/10/27	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	39.0700	0.0391	100.000	0	0	0
2015/10/27	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	118.8700	0.1189	100.000	0	0	0
2015/10/27	2032	05/05/2016	9.01	Call	Bond Future	297.6100	0.2976	0.0000	0.0000	(100.000)	0	0	0
2015/10/27	2032	05/05/2016	8.99	Call	Bond Future	137.9100	0.1379	0.0000	0.0000	(100.000)	0	0	0
2015/10/27	2032	05/05/2016	9.00	Call	Bond Future	217.8100	0.2178	0.0000	0.0000	(100.000)	0	0	0
2015/10/27	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2033	05/11/2015			Bond Future	102.8954	102.8954	102.9170	102.9170	0.021	0.0000	0.0000	0
2015/10/27	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2033	05/11/2015	102.40	Call	Bond Future	495.3900	0.4954	516.9700	0.5170	4.356	0	0	0
2015/10/27	2033	05/11/2015	102.41	Call	Bond Future	485.3900	0.4854	506.9700	0.5070	4.446	0	0	0
2015/10/27	2033	05/11/2015	102.39	Call	Bond Future	505.3900	0.5054	526.9700	0.5270	4.270	0	0	0
2015/10/27	2033	04/02/2016	102.40	Call	Bond Future	2,198.5400	2.1985	2,219.5000	2.2195	0.953	0	0	0
2015/10/27	2033	04/02/2016			Bond Future	104.5985	104.5985	104.6195	104.6195	0.020	0.0000	0.0000	0
2015/10/27	2033	04/02/2016	102.41	Call	Bond Future	2,188.5400	2.1885	2,209.5000	2.2095	0.958	0	0	0
2015/10/27	2033	04/02/2016	102.39	Call	Bond Future	2,208.5400	2.2085	2,229.5000	2.2295	0.949	0	0	0
2015/10/27	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2033	05/05/2016			Bond Future	105.4584	105.4584	105.4791	105.4791	0.020	0.0000	0.0000	0
2015/10/27	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2033	05/05/2016	102.40	Call	Bond Future	3,058.4100	3.0584	3,079.0800	3.0791	0.676	0	0	0
2015/10/27	2033	05/05/2016	102.41	Call	Bond Future	3,048.4100	3.0484	3,069.0800	3.0691	0.678	0	0	0
2015/10/27	2033	05/05/2016	102.39	Call	Bond Future	3,068.4100	3.0684	3,089.0800	3.0891	0.674	0	0	0
2015/10/27	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2037	05/11/2015	7.99	Put	Bond Future	10,265.9100	10.2659	10,664.2800	10.6643	3.881	0	0	0
2015/10/27	2037	05/11/2015	8.01	Put	Bond Future	10,055.3200	10.0553	10,453.6900	10.4537	3.962	0	0	0
2015/10/27	2037	05/11/2015			Bond Future	9.0436	97.2421	9.0880	96.8437	0.492	0.0000	0.0000	49,704
2015/10/27	2037	05/11/2015	8.00	Put	Bond Future	10,160.5300	10.1605	10,558.9000	10.5589	3.921	0	0	0
2015/10/27	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2037	04/02/2016	8.75	Put	Bond Future	3,236.1600	3.2362	3,641.7300	3.6417	12.532	0	0	0
2015/10/27	2037	04/02/2016			Bond Future	9.1051	94.5866	9.1510	94.1811	0.504	0.0000	0.0000	2,168
2015/10/27	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2037	04/02/2016	8.74	Put	Bond Future	3,329.7800	3.3298	3,735.3500	3.7354	12.180	0	0	0
2015/10/27	2037	04/02/2016	8.76	Put	Bond Future	3,142.6700	3.1427	3,548.2400	3.5482	12.905	0	0	0

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2015/10/27	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2037	05/05/2016	9.00	Put	Bond Future	1,400.9000	1.4009	1,814.6500	1.8147	29.535	0	0	0
2015/10/27	2037	05/05/2016			Bond Future	9.1578	96.2516	9.2051	95.8379	0.517	0.0000	0.0000	0
2015/10/27	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2037	05/05/2016	8.99	Put	Bond Future	1,490.7800	1.4908	1,904.5300	1.9045	27.754	0	0	0
2015/10/27	2037	05/05/2016	9.01	Put	Bond Future	1,311.1500	1.3112	1,724.9000	1.7249	31.556	0	0	0
2015/10/27	2038	05/11/2015			Bond Future	127.8752	127.8752	127.9021	127.9021	0.021	0.0000	0.0000	5,673
2015/10/27	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2038	05/11/2015	133.99	Put	Bond Future	6,114.7800	6.1148	6,087.9400	6.0879	(0.439)	0	0	0
2015/10/27	2038	05/11/2015	134.01	Put	Bond Future	6,134.7800	6.1348	6,107.9400	6.1079	(0.438)	0	0	0
2015/10/27	2038	05/11/2015	134.00	Put	Bond Future	6,124.7800	6.1248	6,097.9400	6.0979	(0.438)	0	0	0
2015/10/27	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2038	04/02/2016			Bond Future	128.6190	128.6190	128.6452	128.6452	0.020	0.0000	0.0000	2,381
2015/10/27	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2038	04/02/2016	130.99	Put	Bond Future	2,370.9700	2.3710	2,344.7500	2.3447	(1.106)	0	0	0
2015/10/27	2038	04/02/2016	131.01	Put	Bond Future	2,390.9700	2.3910	2,364.7500	2.3647	(1.097)	0	0	0
2015/10/27	2038	04/02/2016	131.00	Put	Bond Future	2,380.9700	2.3810	2,354.7500	2.3547	(1.101)	0	0	0
2015/10/27	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2044	05/11/2015			Bond Future	9.1082	98.7870	9.1577	98.3049	0.543	0.0000	0.0000	17,364
2015/10/27	2044	05/11/2015	8.24	Put	Bond Future	9,172.0500	9.1721	9,654.1000	9.6541	5.256	0	0	0
2015/10/27	2044	05/11/2015	8.26	Put	Bond Future	8,944.4900	8.9445	9,426.5400	9.4265	5.389	0	0	0
2015/10/27	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2044	05/11/2015	8.25	Put	Bond Future	9,058.1600	9.0582	9,540.2100	9.5402	5.322	0	0	0
2015/10/27	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2044	04/02/2016	8.99	Put	Bond Future	1,738.4600	1.7385	2,229.2400	2.2292	28.231	0	0	0
2015/10/27	2044	04/02/2016			Bond Future	9.1672	96.0318	9.2182	95.5410	0.556	0.0000	0.0000	1,532
2015/10/27	2044	04/02/2016	9.01	Put	Bond Future	1,539.5400	1.5395	2,030.3200	2.0303	31.878	0	0	0
2015/10/27	2044	04/02/2016	9.00	Put	Bond Future	1,638.9100	1.6389	2,129.6900	2.1297	29.946	0	0	0
2015/10/27	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2044	05/05/2016	8.99	Put	Bond Future	2,221.3700	2.2214	2,721.7500	2.7218	22.526	0	0	0
2015/10/27	2044	05/05/2016			Bond Future	9.2177	97.7221	9.2703	97.2218	0.570	0.0000	0.0000	0
2015/10/27	2044	05/05/2016	9.01	Put	Bond Future	2,022.8100	2.0228	2,523.1900	2.5232	24.737	0	0	0
2015/10/27	2044	05/05/2016	9.00	Put	Bond Future	2,122.0000	2.1220	2,622.3800	2.6224	23.581	0	0	0
2015/10/27	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2046	05/11/2015			Bond Future	127.6193	127.6193	127.2297	127.2297	(0.305)	0.0000	0.0000	6,943
2015/10/27	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/27	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2046	05/11/2015	132.99	Put	Bond Future	5,370.6700	5.3707	5,760.3400	5.7603	7.256	0	0	0
2015/10/27	2046	05/11/2015	133.01	Put	Bond Future	5,390.6700	5.3907	5,780.3400	5.7803	7.229	0	0	0
2015/10/27	2046	05/11/2015	133.00	Put	Bond Future	5,380.6700	5.3807	5,770.3400	5.7703	7.242	0	0	0
2015/10/27	2046	04/02/2016	127.99	Call	Bond Future	1,741.7200	1.7417	1,344.3800	1.3444	(22.813)	0	0	0
2015/10/27	2046	04/02/2016			Bond Future	129.7317	129.7317	129.3344	129.3344	(0.306)	0.0000	0.0000	0
2015/10/27	2046	04/02/2016	128.00	Call	Bond Future	1,731.7200	1.7317	1,334.3800	1.3344	(22.945)	0	0	0
2015/10/27	2046	04/02/2016	128.01	Call	Bond Future	1,721.7200	1.7217	1,324.3800	1.3244	(23.078)	0	0	0
2015/10/27	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2050	05/11/2015			Bond Future	135.0651	135.0651	135.0940	135.0940	0.021	0.0000	0.0000	4,198
2015/10/27	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2050	05/11/2015	144.99	Put	Bond Future	9,924.9300	9.9249	9,895.9600	9.8960	(0.292)	0	0	0
2015/10/27	2050	05/11/2015	145.01	Put	Bond Future	9,944.9300	9.9449	9,915.9600	9.9160	(0.291)	0	0	0
2015/10/27	2050	05/11/2015	145.00	Put	Bond Future	9,934.9300	9.9349	9,905.9600	9.9060	(0.292)	0	0	0
2015/10/27	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2050	04/02/2016			Bond Future	135.7721	135.7721	135.8002	135.8002	0.021	0.0000	0.0000	1,233
2015/10/27	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2050	04/02/2016	137.99	Put	Bond Future	2,217.9100	2.2179	2,189.7500	2.1897	(1.270)	0	0	0
2015/10/27	2050	04/02/2016	138.01	Put	Bond Future	2,237.9100	2.2379	2,209.7500	2.2097	(1.258)	0	0	0
2015/10/27	2050	04/02/2016	138.00	Put	Bond Future	2,227.9100	2.2279	2,199.7500	2.1997	(1.264)	0	0	0
2015/10/27	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	AL37	05/11/2015			Index Future	468.8150	468.8150	468.4440	468.4440	(0.079)	0.0000	0.0000	3
2015/10/27	AL37	04/02/2016			Index Future	476.5330	476.5330	476.1520	476.1520	(0.080)	0.0000	0.0000	0
2015/10/27	AL7T	05/11/2015			Index Future	549.5320	549.5320	548.4150	548.4150	(0.203)	0.0000	0.0000	1
2015/10/27	AL7T	04/02/2016			Index Future	558.5780	558.5780	557.4400	557.4400	(0.204)	0.0000	0.0000	0
2015/10/27	ALBI	05/11/2015			Index Future	500.6160	500.6160	499.2370	499.2370	(0.275)	0.0000	0.0000	377
2015/10/27	ALBI	04/02/2016			Index Future	508.8570	508.8570	507.4520	507.4520	(0.276)	0.0000	0.0000	228
2015/10/27	ALBI	05/05/2016			Index Future	517.8000	517.8000	516.3650	516.3650	(0.277)	0.0000	0.0000	0
2015/10/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/10/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/10/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	C212	31/01/2022			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
2015/10/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/27	EL28	05/11/2015	126.99	Put	Bond Future	220.7300	0.2207	328.9800	0.3290	49.042	0	0	0
2015/10/27	EL28	05/11/2015			Bond Future	126.7693	126.7693	126.6610	126.6610	(0.085)	0.0000	0.0000	0
2015/10/27	EL28	05/11/2015	127.01	Put	Bond Future	240.7300	0.2407	348.9800	0.3490	44.967	0	0	0
2015/10/27	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	EL28	05/11/2015	127.00	Put	Bond Future	230.7300	0.2307	338.9800	0.3390	46.916	0	0	0
2015/10/27	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	EL28	04/02/2016	128.99	Put	Bond Future	122.4900	0.1225	233.5700	0.2336	90.685	0	0	0
2015/10/27	EL28	04/02/2016			Bond Future	128.8675	128.8675	128.7564	128.7564	(0.086)	0.0000	0.0000	0
2015/10/27	EL28	04/02/2016	129.01	Put	Bond Future	142.4900	0.1425	253.5700	0.2536	77.956	0	0	0
2015/10/27	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	EL28	04/02/2016	129.00	Put	Bond Future	132.4900	0.1325	243.5700	0.2436	83.840	0	0	0
2015/10/27	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	ES33	05/11/2015	9.00	Put	Bond Future	6,702.4700	6.7025	7,011.6700	7.0117	4.613	0	0	0
2015/10/27	ES33	05/11/2015			Bond Future	9.8976	81.2309	9.9417	80.9217	0.446	0.0000	0.0000	6,561
2015/10/27	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	ES33	05/11/2015	8.99	Put	Bond Future	6,781.8000	6.7818	7,091.0000	7.0910	4.559	0	0	0
2015/10/27	ES33	05/11/2015	9.01	Put	Bond Future	6,623.2400	6.6232	6,932.4400	6.9324	4.668	0	0	0
2015/10/27	ES33	04/02/2016	10.01	Call	Bond Future	133.1500	0.1331	0.0000	0.0000	(100.000)	0	0	0

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2015/10/27	ES33	04/02/2016			Bond Future	9.9907		82.5686	10.0364	82.2538	0.457	0.0000	0.0000	0
2015/10/27	ES33	04/02/2016	9.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	ES33	04/02/2016	10.00	Call	Bond Future	64.1300		0.0641	0.0000	0.0000	(100.000)	0	0	0
2015/10/27	ES33	04/02/2016	9.99	Put	Bond Future	4.9800		0.0050	319.7800	0.3198	6321.285	0	0	0
2015/10/27	ES33	04/02/2016	10.01	Put	Bond Future	0.0000		0.0000	181.6500	0.1816	100.000	0	0	0
2015/10/27	ES33	04/02/2016	10.00	Put	Bond Future	0.0000		0.0000	250.6700	0.2507	100.000	0	0	0
2015/10/27	ES33	05/05/2016	10.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	ES33	05/05/2016			Bond Future	10.0717		80.2309	10.1190	79.9097	0.469	0.0000	0.0000	0
2015/10/27	ES33	05/05/2016	9.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	ES33	05/05/2016	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	ES33	05/05/2016	9.99	Put	Bond Future	560.0000		0.5600	881.2200	0.8812	57.361	0	0	0
2015/10/27	ES33	05/05/2016	10.01	Put	Bond Future	422.3600		0.4224	743.5800	0.7436	76.054	0	0	0
2015/10/27	ES33	05/05/2016	10.00	Put	Bond Future	491.1300		0.4911	812.3500	0.8123	65.404	0	0	0
2015/10/27	GOVI	05/11/2015	530.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	GOVI	05/11/2015			GOVI	497.8210		497.8210	496.6470	496.6470	(0.236)	0.0000	0.0000	400
2015/10/27	GOVI	05/11/2015	530.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	GOVI	05/11/2015	529.99	Put	GOVI	321,690.0000		32.1690	333,430.0000	33.3430	3.649	0	0	0
2015/10/27	GOVI	05/11/2015	530.01	Put	GOVI	321,890.0000		32.1890	333,630.0000	33.3630	3.647	0	0	0
2015/10/27	GOVI	05/11/2015	529.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	GOVI	05/11/2015	530.00	Put	GOVI	321,790.0000		32.1790	333,530.0000	33.3530	3.648	0	0	0
2015/10/27	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	GOVI	04/02/2016			GOVI	506.0160		506.0160	504.8200	504.8200	(0.236)	0.0000	0.0000	76
2015/10/27	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	GOVI	04/02/2016	511.99	Put	GOVI	59,740.0000		5.9740	71,700.0000	7.1700	20.020	0	0	0
2015/10/27	GOVI	04/02/2016	512.01	Put	GOVI	59,940.0000		5.9940	71,900.0000	7.1900	19.953	0	0	0
2015/10/27	GOVI	04/02/2016	512.00	Put	GOVI	59,840.0000		5.9840	71,800.0000	7.1800	19.987	0	0	0
2015/10/27	GOVI	05/05/2016	518.01	Put	GOVI	31,010.0000		3.1010	43,240.0000	4.3240	39.439	0	0	0
2015/10/27	GOVI	05/05/2016			GOVI	514.9090		514.9090	513.6860	513.6860	(0.238)	0.0000	0.0000	0
2015/10/27	GOVI	05/05/2016	518.00	Put	GOVI	30,910.0000		3.0910	43,140.0000	4.3140	39.566	0	0	0
2015/10/27	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	GOVI	05/05/2016	517.99	Put	GOVI	30,810.0000		3.0810	43,040.0000	4.3040	39.695	0	0	0
2015/10/27	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/10/27	IGOV	05/11/2015			Index Future	234.1510		234.1510	234.0180	234.0180	(0.057)	0.0000	0.0000	915
2015/10/27	IGOV	04/02/2016			Index Future	238.0250		238.0250	237.8880	237.8880	(0.058)	0.0000	0.0000	138
2015/10/27	IGOV	05/05/2016			Index Future	242.2270		242.2270	242.0850	242.0850	(0.059)	0.0000	0.0000	0
2015/10/27	ILBI	05/11/2015			Index Future	635.0600		635.0600	634.7250	634.7250	(0.053)	0.0000	0.0000	0
2015/10/27	ILBI	04/02/2016			Index Future	645.8500		645.8500	645.5080	645.5080	(0.053)	0.0000	0.0000	161
2015/10/27	IS01	19/12/2016			Interest Rate Swap	99.6945		99.6945	99.7313	99.7313	0.037	0.0000	0.0000	0
2015/10/27	IS02	18/12/2017			Interest Rate Swap	99.6086		99.6086	99.6884	99.6884	0.080	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
2015/10/27	IS05	17/12/2020			Interest Rate Swap	98.8259	98.8259	99.0553	99.0553	0.232	0.0000	0.0000	0
2015/10/27	IS10	17/12/2025			Interest Rate Swap	100.3403	100.3403	100.5404	100.5404	0.199	0.0000	0.0000	0
2015/10/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/10/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/10/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/10/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/10/27	JBAF	18/11/2015			Jibar Tradeable Future	6.3100	93.6900	6.3100	93.6900	0.000	0.0000	0.0000	0
2015/10/27	JBAF	15/12/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/10/27	JBAF	20/01/2016			Jibar Tradeable Future	6.4000	93.6000	6.4000	93.6000	0.000	0.0000	0.0000	0
2015/10/27	JBAF	17/02/2016			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	2,000
2015/10/27	JBAF	16/03/2016			Jibar Tradeable Future	6.5300	93.4700	6.5300	93.4700	0.000	0.0000	0.0000	0
2015/10/27	JBAF	20/04/2016			Jibar Tradeable Future	6.5700	93.4300	6.5700	93.4300	0.000	0.0000	0.0000	0
2015/10/27	JBAF	15/06/2016			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2015/10/27	JBAF	21/09/2016			Jibar Tradeable Future	7.0500	92.9500	7.0500	92.9500	0.000	0.0000	0.0000	0
2015/10/27	JBAF	21/12/2016			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2015/10/27	JBAF	15/03/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2015/10/27	JBAF	21/06/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2015/10/27	JBAF	20/09/2017			Jibar Tradeable Future	7.6800	92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2015/10/27	R023	05/11/2015			Bond Future	8.0698	99.7625	8.0941	99.6317	0.301	0.0000	0.0000	12,570
2015/10/27	R023	05/11/2015	7.99	Put	Bond Future	719.3100	0.7193	784.0800	0.7841	9.004	0	0	0
2015/10/27	R023	05/11/2015	8.01	Put	Bond Future	651.9600	0.6520	711.3600	0.7114	9.111	0	0	0
2015/10/27	R023	05/11/2015	7.99	Call	Bond Future	288.7000	0.2887	222.6500	0.2227	(22.878)	0	0	0
2015/10/27	R023	05/11/2015	8.00	Put	Bond Future	685.1200	0.6851	747.2100	0.7472	9.063	0	0	0
2015/10/27	R023	05/11/2015	8.00	Call	Bond Future	308.6000	0.3086	239.8700	0.2399	(22.272)	0	0	0
2015/10/27	R023	05/11/2015	8.01	Call	Bond Future	329.5000	0.3295	258.0800	0.2581	(21.675)	0	0	0
2015/10/27	R023	04/02/2016	8.01	Put	Bond Future	1,770.8400	1.7708	1,841.1100	1.8411	3.968	0	0	0
2015/10/27	R023	04/02/2016			Bond Future	8.1388	101.4055	8.1644	101.2719	0.315	0.0000	0.0000	1,675
2015/10/27	R023	04/02/2016	8.00	Put	Bond Future	1,801.0500	1.8010	1,872.1200	1.8721	3.946	0	0	0
2015/10/27	R023	04/02/2016	8.01	Call	Bond Future	1,095.7800	1.0958	1,032.3800	1.0324	(5.786)	0	0	0
2015/10/27	R023	04/02/2016	7.99	Call	Bond Future	1,051.3800	1.0514	989.5900	0.9896	(5.877)	0	0	0
2015/10/27	R023	04/02/2016	8.00	Call	Bond Future	1,073.3300	1.0733	1,010.7300	1.0107	(5.832)	0	0	0
2015/10/27	R023	04/02/2016	7.99	Put	Bond Future	1,831.8000	1.8318	1,903.6800	1.9037	3.924	0	0	0
2015/10/27	R023	05/05/2016			Bond Future	8.1836	99.2610	8.2106	99.1240	0.331	0.0000	0.0000	0
2015/10/27	R023	05/05/2016	8.24	Put	Bond Future	1,849.7500	1.8497	1,909.3400	1.9093	3.222	0	0	0
2015/10/27	R023	05/05/2016	8.26	Put	Bond Future	1,802.9600	1.8030	1,861.4500	1.8615	3.244	0	0	0
2015/10/27	R023	05/05/2016	8.24	Call	Bond Future	2,135.3200	2.1353	2,057.8700	2.0579	(3.627)	0	0	0
2015/10/27	R023	05/05/2016	8.25	Put	Bond Future	1,826.1000	1.8261	1,885.1400	1.8851	3.233	0	0	0
2015/10/27	R023	05/05/2016	8.25	Call	Bond Future	2,162.1700	2.1622	2,084.1700	2.0842	(3.607)	0	0	0
2015/10/27	R023	05/05/2016	8.26	Call	Bond Future	2,189.5000	2.1895	2,110.9500	2.1109	(3.588)	0	0	0

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2015/10/27	R186	05/11/2015	7.75	Put	Bond Future	4,821.3700	4.8214	5,091.2800	5.0913	5.598	0	0	0
2015/10/27	R186	05/11/2015	8.24	Call	Bond Future	376.9300	0.3769	265.8400	0.2658	(29.472)	0	0	0
2015/10/27	R186	05/11/2015	8.25	Put	Bond Future	1,147.5000	1.1475	1,302.5200	1.3025	13.509	0	0	8,650
2015/10/27	R186	05/11/2015	8.45	Call	Bond Future	1,209.2600	1.2093	997.0500	0.9970	(17.549)	0	0	200
2015/10/27	R186	05/11/2015	8.75	Call	Bond Future	3,174.9200	3.1749	2,906.7900	2.9068	(8.445)	0	0	0
2015/10/27	R186	05/11/2015	8.85	Put	Bond Future	9.9700	0.0100	10.5400	0.0105	5.717	0	0	2,283
2015/10/27	R186	05/11/2015			Bond Future	8.3439	119.4771	8.3783	119.2059	0.413	0.0000	0.0000	34,887
2015/10/27	R186	05/11/2015	8.00	Put	Bond Future	2,805.5000	2.8055	3,054.0900	3.0541	8.861	0	0	0
2015/10/27	R186	05/11/2015	9.00	Put	Bond Future	1.5300	0.0015	1.4700	0.0015	(3.922)	0	0	2,600
2015/10/27	R186	05/11/2015	8.22	Call	Bond Future	327.8800	0.3279	226.7800	0.2268	(30.834)	0	0	0
2015/10/27	R186	05/11/2015	8.24	Put	Bond Future	1,200.7300	1.2007	1,360.8400	1.3608	13.334	0	0	0
2015/10/27	R186	05/11/2015	8.35	Put	Bond Future	691.8600	0.6919	795.5200	0.7955	14.983	0	0	9,430
2015/10/27	R186	05/11/2015	8.26	Put	Bond Future	1,095.6100	1.0956	1,245.5100	1.2455	13.682	0	0	0
2015/10/27	R186	05/11/2015	8.50	Put	Bond Future	265.6600	0.2657	307.2400	0.3072	15.652	0	0	4,666
2015/10/27	R186	05/11/2015	8.55	Put	Bond Future	182.3100	0.1823	210.1900	0.2102	15.293	0	0	4,667
2015/10/27	R186	05/11/2015	7.73	Call	Bond Future	1.4000	0.0014	0.4400	0.0004	(68.571)	0	0	169
2015/10/27	R186	05/11/2015	7.86	Call	Bond Future	9.1100	0.0091	3.7700	0.0038	(58.617)	0	0	674
2015/10/27	R186	05/11/2015	8.35	Call	Bond Future	740.1400	0.7401	572.6000	0.5726	(22.636)	0	0	843
2015/10/27	R186	05/11/2015	8.00	Call	Bond Future	47.5700	0.0476	24.9600	0.0250	(47.530)	0	0	200
2015/10/27	R186	05/11/2015	8.45	Put	Bond Future	375.9100	0.3759	434.9000	0.4349	15.693	0	0	6,308
2015/10/27	R186	05/11/2015	8.75	Put	Bond Future	29.7500	0.0298	32.8200	0.0328	10.319	0	0	10,200
2015/10/27	R186	05/11/2015	8.85	Call	Bond Future	3,911.5400	3.9115	3,640.9100	3.6409	(6.919)	0	0	0
2015/10/27	R186	05/11/2015	9.00	Call	Bond Future	5,024.6400	5.0246	4,753.3800	4.7534	(5.399)	0	0	0
2015/10/27	R186	05/11/2015	7.73	Put	Bond Future	4,987.8700	4.9879	5,258.1100	5.2581	5.418	0	0	0
2015/10/27	R186	05/11/2015	7.75	Call	Bond Future	1.9200	0.0019	0.6300	0.0006	(67.188)	0	0	1,200
2015/10/27	R186	05/11/2015	7.86	Put	Bond Future	3,915.5300	3.9155	4,181.3900	4.1814	6.790	0	0	0
2015/10/27	R186	05/11/2015	8.25	Call	Bond Future	403.3500	0.4034	287.1700	0.2872	(28.804)	0	0	0
2015/10/27	R186	05/11/2015	8.22	Put	Bond Future	1,311.2000	1.3112	1,481.3000	1.4813	12.973	0	0	1,090
2015/10/27	R186	05/11/2015	8.26	Call	Bond Future	431.0400	0.4310	309.7400	0.3097	(28.141)	0	0	0
2015/10/27	R186	05/11/2015	8.50	Call	Bond Future	1,488.8100	1.4888	1,259.1900	1.2592	(15.423)	0	0	650
2015/10/27	R186	05/11/2015	8.55	Call	Bond Future	1,793.4500	1.7934	1,550.1300	1.5501	(13.567)	0	0	0
2015/10/27	R186	04/02/2016	7.50	Call	Bond Future	237.8600	0.2379	208.1500	0.2082	(12.491)	0	0	0
2015/10/27	R186	04/02/2016			Bond Future	8.4050	116.1474	8.4409	115.8709	0.427	0.0000	0.0000	6,127
2015/10/27	R186	04/02/2016	8.75	Call	Bond Future	3,766.9100	3.7669	3,568.3600	3.5684	(5.271)	0	0	0
2015/10/27	R186	04/02/2016	7.51	Call	Bond Future	245.7400	0.2457	215.2400	0.2152	(12.411)	0	0	0
2015/10/27	R186	04/02/2016	7.49	Call	Bond Future	230.4900	0.2305	201.5400	0.2015	(12.560)	0	0	0
2015/10/27	R186	04/02/2016	7.50	Put	Bond Future	7,529.8700	7.5299	7,776.7000	7.7767	3.278	0	0	0
2015/10/27	R186	04/02/2016	7.49	Put	Bond Future	7,606.5200	7.6065	7,854.1100	7.8541	3.255	0	0	0
2015/10/27	R186	04/02/2016	8.75	Put	Bond Future	1,143.3000	1.1433	1,221.2900	1.2213	6.821	0	0	6,695
2015/10/27	R186	04/02/2016	7.51	Put	Bond Future	7,453.8100	7.4538	7,699.8500	7.6999	3.301	0	0	0
2015/10/27	R186	05/05/2016			Bond Future	8.4523	118.1909	8.4897	117.9083	0.442	0.0000	0.0000	0
2015/10/27	R186	05/05/2016	8.34	Call	Bond Future	2,673.0000	2.6730	2,534.6100	2.5346	(5.177)	0	0	0
2015/10/27	R186	05/05/2016	8.35	Call	Bond Future	2,708.3900	2.7084	2,568.8700	2.5689	(5.151)	0	0	0
2015/10/27	R186	05/05/2016	8.33	Call	Bond Future	2,637.5400	2.6375	2,500.2900	2.5003	(5.204)	0	0	0
2015/10/27	R186	05/05/2016	8.35	Put	Bond Future	3,486.6400	3.4866	3,629.7300	3.6297	4.104	0	0	0
2015/10/27	R186	05/05/2016	7.56	Put	Bond Future	7,785.3000	7.7853	8,011.0400	8.0110	2.900	0	0	0
2015/10/27	R186	05/05/2016	8.34	Put	Bond Future	3,527.7000	3.5277	3,671.9200	3.6719	4.088	0	0	0

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2015/10/27	R186	05/05/2016	7.56	Call	Bond Future	749.9800		0.7500	693.1100	0.6931	(7.583)	0	0	0
2015/10/27	R186	05/05/2016	8.33	Put	Bond Future	3,568.7500		3.5688	3,714.1100	3.7141	4.073	0	0	0
2015/10/27	R186	04/08/2016	8.51	Put	Bond Future	3,628.4700		3.6285	3,762.3000	3.7623	3.688	0	0	0
2015/10/27	R186	04/08/2016			Bond Future	8.5004		115.0090	8.5393	114.7211	0.458	0.0000	0.0000	0
2015/10/27	R186	04/08/2016	8.50	Put	Bond Future	3,664.9900		3.6650	3,799.7400	3.7997	3.677	0	0	0
2015/10/27	R186	04/08/2016	8.51	Call	Bond Future	3,699.4800		3.6995	3,545.3700	3.5454	(4.166)	0	0	0
2015/10/27	R186	04/08/2016	8.49	Call	Bond Future	3,624.8900		3.6249	3,472.6300	3.4726	(4.200)	0	0	0
2015/10/27	R186	04/08/2016	8.50	Call	Bond Future	3,661.8800		3.6619	3,508.6900	3.5087	(4.183)	0	0	0
2015/10/27	R186	04/08/2016	8.49	Put	Bond Future	3,702.1800		3.7022	3,837.8600	3.8379	3.665	0	0	0
2015/10/27	R197	05/11/2015	295.00	Call	Bond Future	1,458.1000		1.4581	1,419.4700	1.4195	(2.649)	0	0	0
2015/10/27	R197	05/11/2015			Bond Future	296.4581		296.4581	296.4195	296.4195	(0.013)	0.0000	0.0000	927
2015/10/27	R197	05/11/2015	294.99	Call	Bond Future	1,468.1000		1.4681	1,429.4700	1.4295	(2.631)	0	0	0
2015/10/27	R197	05/11/2015	295.01	Call	Bond Future	1,448.1000		1.4481	1,409.4700	1.4095	(2.668)	0	0	0
2015/10/27	R197	05/11/2015	294.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R197	05/11/2015	295.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R197	05/11/2015	295.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R197	04/02/2016	297.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R197	04/02/2016			Bond Future	295.0109		295.0109	294.9694	294.9694	(0.014)	0.0000	0.0000	3
2015/10/27	R197	04/02/2016	296.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R197	04/02/2016	297.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R197	04/02/2016	296.99	Put	Bond Future	1,979.1000		1.9791	2,020.5800	2.0206	2.096	0	0	0
2015/10/27	R197	04/02/2016	297.01	Put	Bond Future	1,999.1000		1.9991	2,040.5800	2.0406	2.075	0	0	0
2015/10/27	R197	04/02/2016	297.00	Put	Bond Future	1,989.1000		1.9891	2,030.5800	2.0306	2.085	0	0	0
2015/10/27	R202	05/11/2015			Bond Future	242.8079		242.8079	242.6895	242.6895	(0.049)	0.0000	0.0000	52,239
2015/10/27	R202	05/11/2015	245.99	Put	Bond Future	3,182.1000		3.1821	3,300.4700	3.3005	3.720	0	0	0
2015/10/27	R202	05/11/2015	246.01	Put	Bond Future	3,202.1000		3.2021	3,320.4700	3.3205	3.697	0	0	0
2015/10/27	R202	05/11/2015	246.00	Put	Bond Future	3,192.1000		3.1921	3,310.4700	3.3105	3.708	0	0	0
2015/10/27	R202	05/11/2015	245.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R202	05/11/2015	246.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R202	05/11/2015	246.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R202	04/02/2016			Bond Future	243.4517		243.4517	243.3295	243.3295	(0.050)	0.0000	0.0000	1,661
2015/10/27	R202	04/02/2016	239.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R202	04/02/2016	240.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R202	04/02/2016	240.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R202	04/02/2016	239.99	Call	Bond Future	3,461.7400		3.4617	3,339.5300	3.3395	(3.530)	0	0	0
2015/10/27	R202	04/02/2016	240.00	Call	Bond Future	3,451.7400		3.4517	3,329.5300	3.3295	(3.541)	0	0	0
2015/10/27	R202	04/02/2016	240.01	Call	Bond Future	3,441.7400		3.4417	3,319.5300	3.3195	(3.551)	0	0	0
2015/10/27	R203	05/11/2015	5.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R203	05/11/2015	6.00	Put	Bond Future	1,723.6200		1.7236	1,783.8000	1.7838	3.491	0	0	0
2015/10/27	R203	05/11/2015			Bond Future	6.9851		103.4100	7.0199	103.3498	0.498	0.0000	0.0000	15,930
2015/10/27	R203	05/11/2015	6.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R203	05/11/2015	6.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R203	05/11/2015	5.99	Put	Bond Future	1,741.3100		1.7413	1,801.4900	1.8015	3.456	0	0	0
2015/10/27	R203	05/11/2015	6.01	Put	Bond Future	1,705.9300		1.7059	1,766.1100	1.7661	3.528	0	0	0
2015/10/27	R203	04/02/2016	7.25	Put	Bond Future	127.7000		0.1277	146.8700	0.1469	15.012	0	0	0

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2015/10/27	R203	04/02/2016	7.26	Put	Bond Future	123.2600	0.1233	141.9300	0.1419	15.147	0	0	0
2015/10/27	R203	04/02/2016			Bond Future	7.0431	105.1130	7.0842	105.0511	0.584	0.0000	0.0000	4,683
2015/10/27	R203	04/02/2016	7.26	Call	Bond Future	448.9100	0.4489	405.7000	0.4057	(9.626)	0	0	0
2015/10/27	R203	04/02/2016	7.24	Call	Bond Future	427.9400	0.4279	385.7500	0.3858	(9.859)	0	0	0
2015/10/27	R203	04/02/2016	7.25	Call	Bond Future	438.3700	0.4384	395.6600	0.3957	(9.743)	0	0	0
2015/10/27	R203	04/02/2016	7.24	Put	Bond Future	132.2600	0.1323	151.9500	0.1520	14.887	0	0	0
2015/10/27	R203	05/05/2016	7.25	Put	Bond Future	295.2100	0.2952	319.8900	0.3199	8.360	0	0	0
2015/10/27	R203	05/05/2016			Bond Future	7.0228	102.7927	7.0728	102.7287	0.713	0.0000	0.0000	0
2015/10/27	R203	05/05/2016	7.26	Call	Bond Future	593.6600	0.5937	553.9900	0.5540	(6.682)	0	0	0
2015/10/27	R203	05/05/2016	7.24	Call	Bond Future	577.3600	0.5774	538.2600	0.5383	(6.772)	0	0	0
2015/10/27	R203	05/05/2016	7.25	Call	Bond Future	585.6300	0.5856	546.2500	0.5463	(6.724)	0	0	0
2015/10/27	R203	05/05/2016	7.24	Put	Bond Future	299.7000	0.2997	324.6600	0.3247	8.328	0	0	0
2015/10/27	R203	05/05/2016	7.26	Put	Bond Future	290.4900	0.2905	314.8800	0.3149	8.396	0	0	0
2015/10/27	R204	05/11/2015			Bond Future	7.3554	104.8556	7.3798	104.7880	0.332	0.0000	0.0000	18,430
2015/10/27	R204	05/11/2015	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R204	05/11/2015	6.24	Put	Bond Future	3,146.6900	3.1467	3,214.2700	3.2143	2.148	0	0	0
2015/10/27	R204	05/11/2015	6.26	Put	Bond Future	3,089.2100	3.0892	3,156.7900	3.1568	2.188	0	0	0
2015/10/27	R204	05/11/2015	6.25	Put	Bond Future	3,117.9500	3.1180	3,185.5300	3.1855	2.167	0	0	0
2015/10/27	R204	05/11/2015	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R204	05/11/2015	6.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R204	04/02/2016	7.50	Call	Bond Future	650.1900	0.6502	609.2300	0.6092	(6.300)	0	0	0
2015/10/27	R204	04/02/2016			Bond Future	7.4216	102.5463	7.4487	102.4769	0.365	0.0000	0.0000	7,238
2015/10/27	R204	04/02/2016	7.51	Call	Bond Future	664.9100	0.6649	623.4500	0.6234	(6.235)	0	0	0
2015/10/27	R204	04/02/2016	7.49	Put	Bond Future	460.6600	0.4607	489.6600	0.4897	6.295	0	0	0
2015/10/27	R204	04/02/2016	7.51	Put	Bond Future	438.5900	0.4386	466.5700	0.4666	6.380	0	0	0
2015/10/27	R204	04/02/2016	7.49	Call	Bond Future	635.8600	0.6359	595.4200	0.5954	(6.360)	0	0	0
2015/10/27	R204	04/02/2016	7.50	Put	Bond Future	449.4300	0.4494	477.9100	0.4779	6.337	0	0	0
2015/10/27	R204	05/05/2016	7.75	Call	Bond Future	1,227.1900	1.2272	1,179.9800	1.1800	(3.847)	0	0	0
2015/10/27	R204	05/05/2016			Bond Future	7.4516	104.3503	7.4821	104.2786	0.409	0.0000	0.0000	0
2015/10/27	R204	05/05/2016	7.76	Call	Bond Future	1,242.4700	1.2425	1,194.9800	1.1950	(3.822)	0	0	0
2015/10/27	R204	05/05/2016	7.74	Put	Bond Future	535.1100	0.5351	559.9600	0.5600	4.644	0	0	0
2015/10/27	R204	05/05/2016	7.76	Put	Bond Future	518.8600	0.5189	543.1300	0.5431	4.678	0	0	0
2015/10/27	R204	05/05/2016	7.74	Call	Bond Future	1,211.9900	1.2120	1,165.0800	1.1651	(3.870)	0	0	0
2015/10/27	R204	05/05/2016	7.75	Put	Bond Future	526.9400	0.5269	551.4900	0.5515	4.659	0	0	0
2015/10/27	R207	05/11/2015	7.76	Call	Bond Future	521.6600	0.5217	461.9300	0.4619	(11.450)	0	0	0
2015/10/27	R207	05/11/2015			Bond Future	7.6502	100.9001	7.6696	100.8327	0.253	0.0000	0.0000	40,817
2015/10/27	R207	05/11/2015	7.74	Call	Bond Future	474.0200	0.4740	416.1000	0.4161	(12.219)	0	0	0
2015/10/27	R207	05/11/2015	7.50	Call	Bond Future	99.1200	0.0991	73.8000	0.0738	(25.545)	0	0	19
2015/10/27	R207	05/11/2015	7.75	Call	Bond Future	497.5600	0.4976	438.7000	0.4387	(11.830)	0	0	0
2015/10/27	R207	05/11/2015	7.43	Call	Bond Future	52.7700	0.0528	36.5300	0.0365	(30.775)	0	0	53
2015/10/27	R207	05/11/2015	7.74	Put	Bond Future	161.1500	0.1611	170.6700	0.1707	5.908	0	0	0
2015/10/27	R207	05/11/2015	7.43	Put	Bond Future	825.4800	0.8255	876.6800	0.8767	6.202	0	0	0
2015/10/27	R207	05/11/2015	7.76	Put	Bond Future	139.2500	0.1393	146.9600	0.1470	5.537	0	0	0
2015/10/27	R207	05/11/2015	7.50	Put	Bond Future	625.4300	0.6254	667.5500	0.6675	6.735	0	0	0
2015/10/27	R207	05/11/2015	7.75	Put	Bond Future	149.9100	0.1499	158.4900	0.1585	5.723	0	0	0
2015/10/27	R207	04/02/2016	7.49	Put	Bond Future	1,216.7500	1.2167	1,258.7100	1.2587	3.449	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
2015/10/27	R207	04/02/2016	7.27	Put	Bond Future	1,742.2900	1.7423	1,793.9300	1.7939	2.964	0	0	0
2015/10/27	R207	04/02/2016			Bond Future	7.7204	98.9205	7.7414	98.8512	0.272	0.0000	0.0000	6,169
2015/10/27	R207	04/02/2016	7.51	Put	Bond Future	1,174.1400	1.1741	1,215.1600	1.2152	3.494	0	0	0
2015/10/27	R207	04/02/2016	7.27	Call	Bond Future	239.8200	0.2398	222.1800	0.2222	(7.356)	0	0	43
2015/10/27	R207	04/02/2016	7.50	Call	Bond Future	463.5200	0.4635	435.7300	0.4357	(5.995)	0	0	19
2015/10/27	R207	04/02/2016	7.51	Call	Bond Future	475.6700	0.4757	447.4100	0.4474	(5.941)	0	0	0
2015/10/27	R207	04/02/2016	7.49	Call	Bond Future	451.5800	0.4516	424.2600	0.4243	(6.050)	0	0	0
2015/10/27	R207	04/02/2016	7.50	Put	Bond Future	1,195.3300	1.1953	1,236.8200	1.2368	3.471	0	0	0
2015/10/27	R207	05/05/2016	7.86	Put	Bond Future	1,013.9100	1.0139	1,043.8400	1.0438	2.952	0	0	0
2015/10/27	R207	05/05/2016			Bond Future	7.7687	100.6611	7.7916	100.5895	0.295	0.0000	0.0000	0
2015/10/27	R207	05/05/2016	7.85	Put	Bond Future	1,027.9000	1.0279	1,058.1300	1.0581	2.941	0	0	0
2015/10/27	R207	05/05/2016	7.56	Put	Bond Future	1,493.7600	1.4938	1,533.1200	1.5331	2.635	0	0	0
2015/10/27	R207	05/05/2016	7.84	Put	Bond Future	1,042.0300	1.0420	1,072.5700	1.0726	2.931	0	0	0
2015/10/27	R207	05/05/2016	7.56	Call	Bond Future	840.1800	0.8402	807.9700	0.8080	(3.834)	0	0	43
2015/10/27	R207	05/05/2016	7.85	Call	Bond Future	1,281.2600	1.2813	1,239.9200	1.2399	(3.227)	0	0	0
2015/10/27	R207	05/05/2016	7.86	Call	Bond Future	1,298.3600	1.2984	1,256.7200	1.2567	(3.207)	0	0	0
2015/10/27	R207	05/05/2016	7.84	Call	Bond Future	1,264.2800	1.2643	1,223.2500	1.2233	(3.245)	0	0	0
2015/10/27	R207	04/08/2016			Bond Future	7.8184	98.8224	7.8434	98.7494	0.319	0.0000	0.0000	0
2015/10/27	R207	04/08/2016	7.99	Put	Bond Future	1,086.6100	1.0866	1,116.2600	1.1163	2.729	0	0	0
2015/10/27	R207	04/08/2016	8.01	Put	Bond Future	1,062.2000	1.0622	1,091.3500	1.0914	2.744	0	0	0
2015/10/27	R207	04/08/2016	8.00	Put	Bond Future	1,074.3600	1.0744	1,103.7600	1.1038	2.737	0	0	0
2015/10/27	R207	04/08/2016	8.01	Call	Bond Future	1,621.2500	1.6213	1,577.3600	1.5774	(2.707)	0	0	0
2015/10/27	R207	04/08/2016	7.99	Call	Bond Future	1,587.4800	1.5875	1,544.0900	1.5441	(2.733)	0	0	0
2015/10/27	R207	04/08/2016	8.00	Call	Bond Future	1,604.3200	1.6043	1,560.6800	1.5607	(2.720)	0	0	0
2015/10/27	R208	05/11/2015			Bond Future	7.8398	96.0296	7.8641	95.9273	0.311	0.0000	0.0000	39,545
2015/10/27	R208	05/11/2015	7.74	Put	Bond Future	607.0600	0.6071	663.1700	0.6632	9.243	0	0	0
2015/10/27	R208	05/11/2015	8.48	Call	Bond Future	2,646.0300	2.6460	2,543.6100	2.5436	(3.871)	0	0	0
2015/10/27	R208	05/11/2015	7.75	Call	Bond Future	200.5500	0.2005	152.2100	0.1522	(24.104)	0	0	0
2015/10/27	R208	05/11/2015	7.76	Call	Bond Future	215.2500	0.2152	164.7500	0.1648	(23.461)	0	0	0
2015/10/27	R208	05/11/2015	7.74	Call	Bond Future	186.6400	0.1866	140.4300	0.1404	(24.759)	0	0	0
2015/10/27	R208	05/11/2015	8.48	Put	Bond Future	0.5500	0.0006	0.4500	0.0005	(18.182)	0	0	2,200
2015/10/27	R208	05/11/2015	7.76	Put	Bond Future	551.2100	0.5512	603.0300	0.6030	9.401	0	0	0
2015/10/27	R208	05/11/2015	7.75	Put	Bond Future	578.7300	0.5787	632.7100	0.6327	9.327	0	0	0
2015/10/27	R208	04/02/2016			Bond Future	7.9071	97.6111	7.9330	97.5064	0.328	0.0000	0.0000	1,200
2015/10/27	R208	04/02/2016	7.74	Put	Bond Future	1,385.4500	1.3854	1,444.3500	1.4444	4.251	0	0	0
2015/10/27	R208	04/02/2016	7.76	Put	Bond Future	1,337.0900	1.3371	1,394.6300	1.3946	4.303	0	0	0
2015/10/27	R208	04/02/2016	7.75	Put	Bond Future	1,361.1300	1.3611	1,419.3500	1.4194	4.277	0	0	0
2015/10/27	R208	04/02/2016	7.76	Call	Bond Future	741.1300	0.7411	694.0100	0.6940	(6.358)	0	0	0
2015/10/27	R208	04/02/2016	7.74	Call	Bond Future	708.1200	0.7081	662.3600	0.6624	(6.462)	0	0	0
2015/10/27	R208	04/02/2016	7.75	Call	Bond Future	724.5000	0.7245	678.0600	0.6781	(6.410)	0	0	0
2015/10/27	R208	05/05/2016	7.99	Call	Bond Future	1,532.2600	1.5323	1,472.8700	1.4729	(3.876)	0	0	0
2015/10/27	R208	05/05/2016	8.00	Put	Bond Future	1,373.5500	1.3735	1,421.2100	1.4212	3.470	0	0	0
2015/10/27	R208	05/05/2016			Bond Future	7.9537	95.9270	7.9815	95.8195	0.349	0.0000	0.0000	0
2015/10/27	R208	05/05/2016	8.00	Call	Bond Future	1,552.5100	1.5525	1,492.6600	1.4927	(3.855)	0	0	0
2015/10/27	R208	05/05/2016	8.01	Call	Bond Future	1,573.1900	1.5732	1,512.8900	1.5129	(3.833)	0	0	0
2015/10/27	R208	05/05/2016	7.99	Put	Bond Future	1,391.9300	1.3919	1,440.0500	1.4400	3.457	0	0	0
2015/10/27	R208	05/05/2016	8.01	Put	Bond Future	1,355.6100	1.3556	1,402.8200	1.4028	3.483	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
2015/10/27	R209	05/11/2015	7.99	Put	Bond Future	7,835.0100	7.8350	8,166.1300	8.1661	4.226	0	0	0
2015/10/27	R209	05/11/2015	9.25	Call	Bond Future	2,213.3800	2.2134	1,906.7900	1.9068	(13.852)	0	0	0
2015/10/27	R209	05/11/2015			Bond Future	8.9629	75.4859	9.0074	75.1548	0.496	0.0000	0.0000	24,624
2015/10/27	R209	05/11/2015	8.01	Put	Bond Future	7,661.8200	7.6618	7,992.9300	7.9929	4.322	0	0	0
2015/10/27	R209	05/11/2015	9.16	Put	Bond Future	224.3700	0.2244	272.4600	0.2725	21.433	0	0	0
2015/10/27	R209	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R209	05/11/2015	8.00	Put	Bond Future	7,748.3500	7.7484	8,079.4600	8.0795	4.273	0	0	0
2015/10/27	R209	05/11/2015	9.25	Put	Bond Future	115.3800	0.1154	139.9100	0.1399	21.260	0	0	900
2015/10/27	R209	05/11/2015	8.50	Put	Bond Future	3,600.0100	3.6000	3,920.4900	3.9205	8.902	0	0	0
2015/10/27	R209	05/11/2015	9.00	Put	Bond Future	602.5100	0.6025	721.0300	0.7210	19.671	0	0	500
2015/10/27	R209	05/11/2015	8.00	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/10/27	R209	05/11/2015	8.01	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/10/27	R209	05/11/2015	9.16	Call	Bond Future	1,674.4800	1.6745	1,391.4500	1.3915	(16.903)	0	0	0
2015/10/27	R209	05/11/2015	8.50	Call	Bond Future	18.1700	0.0182	7.5300	0.0075	(58.558)	0	0	900
2015/10/27	R209	05/11/2015	9.00	Call	Bond Future	878.7900	0.8788	666.1900	0.6662	(24.192)	0	0	0
2015/10/27	R209	04/02/2016	8.74	Call	Bond Future	1,419.1600	1.4192	1,286.7300	1.2867	(9.332)	0	0	0
2015/10/27	R209	04/02/2016	8.75	Put	Bond Future	3,478.7400	3.4787	3,681.6800	3.6817	5.834	0	0	0
2015/10/27	R209	04/02/2016			Bond Future	9.0196	76.7291	9.0654	76.3920	0.508	0.0000	0.0000	3,406
2015/10/27	R209	04/02/2016	8.75	Call	Bond Future	1,446.6500	1.4466	1,312.5000	1.3125	(9.273)	0	0	0
2015/10/27	R209	04/02/2016	8.76	Call	Bond Future	1,474.4800	1.4745	1,338.6000	1.3386	(9.215)	0	0	0
2015/10/27	R209	04/02/2016	9.52	Put	Bond Future	954.5100	0.9545	1,034.4400	1.0344	8.374	0	0	2,200
2015/10/27	R209	04/02/2016	8.74	Put	Bond Future	3,528.2300	3.5282	3,732.8900	3.7329	5.801	0	0	0
2015/10/27	R209	04/02/2016	8.76	Put	Bond Future	3,429.7000	3.4297	3,630.9100	3.6309	5.867	0	0	0
2015/10/27	R209	04/02/2016	9.52	Call	Bond Future	4,514.9900	4.5150	4,257.8300	4.2578	(5.696)	0	0	0
2015/10/27	R209	05/05/2016			Bond Future	9.0667	74.9297	9.1139	74.5859	0.520	0.0000	0.0000	0
2015/10/27	R209	05/05/2016	9.00	Call	Bond Future	2,943.7900	2.9438	2,767.7300	2.7677	(5.981)	0	0	0
2015/10/27	R209	05/05/2016	8.99	Put	Bond Future	3,473.4000	3.4734	3,642.5000	3.6425	4.868	0	0	0
2015/10/27	R209	05/05/2016	9.01	Put	Bond Future	3,395.4000	3.3954	3,561.9300	3.5619	4.905	0	0	0
2015/10/27	R209	05/05/2016	9.00	Put	Bond Future	3,434.0200	3.4340	3,601.8300	3.6018	4.887	0	0	0
2015/10/27	R209	05/05/2016	9.01	Call	Bond Future	2,978.9900	2.9790	2,801.6500	2.8017	(5.953)	0	0	0
2015/10/27	R209	05/05/2016	8.99	Call	Bond Future	2,909.2400	2.9092	2,734.4700	2.7345	(6.007)	0	0	0
2015/10/27	R210	05/11/2015			Bond Future	181.4620	181.4620	181.3057	181.3057	(0.086)	0.0000	0.0000	2,889
2015/10/27	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R210	05/11/2015	181.99	Put	Bond Future	527.9600	0.5280	684.3200	0.6843	29.616	0	0	0
2015/10/27	R210	05/11/2015	182.01	Put	Bond Future	547.9600	0.5480	704.3200	0.7043	28.535	0	0	0
2015/10/27	R210	05/11/2015	182.00	Put	Bond Future	537.9600	0.5380	694.3200	0.6943	29.065	0	0	0
2015/10/27	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R210	04/02/2016	184.99	Put	Bond Future	524.3500	0.5244	684.9600	0.6850	30.630	0	0	0
2015/10/27	R210	04/02/2016			Bond Future	184.4656	184.4656	184.3050	184.3050	(0.087)	0.0000	0.0000	0
2015/10/27	R210	04/02/2016	185.01	Put	Bond Future	544.3500	0.5444	704.9600	0.7050	29.505	0	0	0
2015/10/27	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R210	04/02/2016	185.00	Put	Bond Future	534.3500	0.5344	694.9600	0.6950	30.057	0	0	0
2015/10/27	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/10/27	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R211	05/11/2015			Bond Future	136.3914	136.3914	136.4173	136.4173	0.019	0.0000	0.0000	0
2015/10/27	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R211	05/11/2015	134.99	Call	Bond Future	1,401.4000	1.4014	1,427.2500	1.4272	1.845	0	0	0
2015/10/27	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R211	05/11/2015	135.00	Call	Bond Future	1,391.4000	1.3914	1,417.2500	1.4172	1.858	0	0	0
2015/10/27	R211	05/11/2015	135.01	Call	Bond Future	1,381.4000	1.3814	1,407.2500	1.4072	1.871	0	0	0
2015/10/27	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R211	04/02/2016			Bond Future	136.9551	136.9551	136.9802	136.9802	0.018	0.0000	0.0000	1,120
2015/10/27	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R211	04/02/2016	138.99	Put	Bond Future	2,034.9000	2.0349	2,009.7800	2.0098	(1.234)	0	0	0
2015/10/27	R211	04/02/2016	139.01	Put	Bond Future	2,054.9000	2.0549	2,029.7800	2.0298	(1.222)	0	0	0
2015/10/27	R211	04/02/2016	139.00	Put	Bond Future	2,044.9000	2.0449	2,019.7800	2.0198	(1.228)	0	0	0
2015/10/27	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R212	05/11/2015			Bond Future	142.3639	142.3639	142.3115	142.3115	(0.037)	0.0000	0.0000	1,928
2015/10/27	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R212	05/11/2015	145.99	Put	Bond Future	3,626.1000	3.6261	3,678.4900	3.6785	1.445	0	0	0
2015/10/27	R212	05/11/2015	146.01	Put	Bond Future	3,646.1000	3.6461	3,698.4900	3.6985	1.437	0	0	0
2015/10/27	R212	05/11/2015	146.00	Put	Bond Future	3,636.1000	3.6361	3,688.4900	3.6885	1.441	0	0	0
2015/10/27	R212	04/02/2016			Bond Future	142.8611	142.8611	142.8066	142.8066	(0.038)	0.0000	0.0000	0
2015/10/27	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R212	04/02/2016	145.99	Put	Bond Future	3,128.8600	3.1289	3,183.3600	3.1834	1.742	0	0	0
2015/10/27	R212	04/02/2016	146.01	Put	Bond Future	3,148.8600	3.1489	3,203.3600	3.2034	1.731	0	0	0
2015/10/27	R212	04/02/2016	146.00	Put	Bond Future	3,138.8600	3.1389	3,193.3600	3.1934	1.736	0	0	0
2015/10/27	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R213	05/11/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R213	05/11/2015			Bond Future	8.8239	86.1982	8.8583	85.9442	0.390	0.0000	0.0000	21,426
2015/10/27	R213	05/11/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R213	05/11/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R213	05/11/2015	7.74	Put	Bond Future	8,588.8100	8.5888	8,842.8300	8.8428	2.958	0	0	0
2015/10/27	R213	05/11/2015	7.76	Put	Bond Future	8,419.5800	8.4196	8,673.6000	8.6736	3.017	0	0	0
2015/10/27	R213	05/11/2015	7.75	Put	Bond Future	8,504.1400	8.5041	8,758.1600	8.7582	2.987	0	0	0
2015/10/27	R213	04/02/2016			Bond Future	8.8884	87.6178	8.9239	87.3590	0.400	0.0000	0.0000	2,178
2015/10/27	R213	04/02/2016	8.75	Call	Bond Future	1,759.6500	1.7597	1,637.2800	1.6373	(6.954)	0	0	0
2015/10/27	R213	04/02/2016	8.74	Put	Bond Future	2,820.5900	2.8206	2,958.4500	2.9585	4.888	0	0	0
2015/10/27	R213	04/02/2016	8.76	Put	Bond Future	2,735.2900	2.7353	2,870.3900	2.8704	4.939	0	0	0
2015/10/27	R213	04/02/2016	8.75	Put	Bond Future	2,777.7200	2.7777	2,914.2000	2.9142	4.913	0	0	0
2015/10/27	R213	04/02/2016	8.76	Call	Bond Future	1,791.3700	1.7914	1,667.6200	1.6676	(6.908)	0	0	0
2015/10/27	R213	04/02/2016	8.74	Call	Bond Future	1,728.2800	1.7283	1,607.2900	1.6073	(7.001)	0	0	0
2015/10/27	R213	05/05/2016	8.76	Put	Bond Future	3,791.4600	3.7915	3,930.1100	3.9301	3.657	0	0	0
2015/10/27	R213	05/05/2016	8.74	Put	Bond Future	3,875.5500	3.8756	4,016.2000	4.0162	3.629	0	0	0
2015/10/27	R213	05/05/2016			Bond Future	8.9368	85.6110	8.9736	85.3468	0.411	0.0000	0.0000	0
2015/10/27	R213	05/05/2016	8.75	Put	Bond Future	3,833.1000	3.8331	3,972.7500	3.9727	3.643	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
2015/10/27	R213	05/05/2016	8.74	Call	Bond Future	2,440.1900	2.4402	2,316.5900	2.3166	(5.065)	0	0	0
2015/10/27	R213	05/05/2016	8.75	Call	Bond Future	2,471.4900	2.4715	2,346.8900	2.3469	(5.041)	0	0	0
2015/10/27	R213	05/05/2016	8.76	Call	Bond Future	2,503.5100	2.5035	2,377.9100	2.3779	(5.017)	0	0	0
2015/10/27	R214	05/11/2015			Bond Future	9.0231	76.2925	9.0726	75.9053	0.549	0.0000	0.0000	16,945
2015/10/27	R214	05/11/2015	7.99	Put	Bond Future	8,887.3900	8.8874	9,274.6000	9.2746	4.357	0	0	0
2015/10/27	R214	05/11/2015	8.00	Put	Bond Future	8,793.4100	8.7934	9,180.6200	9.1806	4.403	0	0	0
2015/10/27	R214	05/11/2015	8.01	Put	Bond Future	8,699.6000	8.6996	9,086.8100	9.0868	4.451	0	0	0
2015/10/27	R214	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R214	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R214	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R214	04/02/2016			Bond Future	9.0814	77.5490	9.1323	77.1549	0.561	0.0000	0.0000	8,326
2015/10/27	R214	04/02/2016	7.99	Put	Bond Future	9,518.4500	9.5185	9,881.1100	9.8811	3.810	0	0	0
2015/10/27	R214	04/02/2016	8.00	Call	Bond Future	199.4400	0.1994	167.1900	0.1672	(16.170)	0	0	0
2015/10/27	R214	04/02/2016	8.01	Call	Bond Future	206.0300	0.2060	172.9000	0.1729	(16.080)	0	0	0
2015/10/27	R214	04/02/2016	7.99	Call	Bond Future	193.3100	0.1933	161.8900	0.1619	(16.254)	0	0	0
2015/10/27	R214	04/02/2016	8.01	Put	Bond Future	9,343.8400	9.3438	9,704.7900	9.7048	3.863	0	0	0
2015/10/27	R214	04/02/2016	8.00	Put	Bond Future	9,430.8300	9.4308	9,792.6600	9.7927	3.837	0	0	0
2015/10/27	R214	05/05/2016	9.01	Call	Bond Future	2,957.6100	2.9576	2,759.8700	2.7599	(6.686)	0	0	0
2015/10/27	R214	05/05/2016			Bond Future	9.1259	75.6184	9.1784	75.2167	0.574	0.0000	0.0000	0
2015/10/27	R214	05/05/2016	8.99	Call	Bond Future	2,886.8100	2.8868	2,692.0600	2.6921	(6.746)	0	0	0
2015/10/27	R214	05/05/2016	9.00	Call	Bond Future	2,921.9900	2.9220	2,725.7500	2.7257	(6.716)	0	0	0
2015/10/27	R214	05/05/2016	8.99	Put	Bond Future	3,945.6100	3.9456	4,152.6200	4.1526	5.247	0	0	0
2015/10/27	R214	05/05/2016	9.01	Put	Bond Future	3,859.1100	3.8591	4,063.1300	4.0631	5.287	0	0	0
2015/10/27	R214	05/05/2016	9.00	Put	Bond Future	3,902.0700	3.9021	4,107.5900	4.1076	5.267	0	0	0
2015/10/27	R248	05/11/2015	8.01	Put	Bond Future	12,022.1500	12.0221	12,567.7500	12.5678	4.538	0	0	0
2015/10/27	R248	05/11/2015			Bond Future	9.0883	98.1813	9.1428	97.6357	0.600	0.0000	0.0000	48,246
2015/10/27	R248	05/11/2015	8.00	Put	Bond Future	12,145.6100	12.1456	12,691.2100	12.6912	4.492	0	0	0
2015/10/27	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R248	05/11/2015	7.99	Put	Bond Future	12,269.3200	12.2693	12,814.9200	12.8149	4.447	0	0	0
2015/10/27	R248	04/02/2016	8.99	Put	Bond Future	1,598.1200	1.5981	2,153.4400	2.1534	34.748	0	0	0
2015/10/27	R248	04/02/2016			Bond Future	9.1485	99.7983	9.2047	99.2429	0.614	0.0000	0.0000	19,558
2015/10/27	R248	04/02/2016	9.00	Put	Bond Future	1,495.9100	1.4959	2,051.2300	2.0512	37.123	0	0	0
2015/10/27	R248	04/02/2016	9.01	Put	Bond Future	1,393.8900	1.3939	1,949.2100	1.9492	39.840	0	0	0
2015/10/27	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R248	05/05/2016			Bond Future	9.1948	97.1187	9.2526	96.5527	0.629	0.0000	0.0000	0
2015/10/27	R248	05/05/2016	8.99	Put	Bond Future	2,054.3700	2.0544	2,620.4300	2.6204	27.554	0	0	0
2015/10/27	R248	05/05/2016	9.01	Put	Bond Future	1,850.3800	1.8504	2,416.4400	2.4164	30.592	0	0	0
2015/10/27	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R248	05/05/2016	9.00	Put	Bond Future	1,952.2800	1.9523	2,518.3400	2.5183	28.995	0	0	0
2015/10/27	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/27	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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Total												578955
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