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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

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

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/09	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	2025	03/11/2016			Bond Future	128.6322		128.6322	128.7358	128.7358	0.080	0.0000	0.0000	3,044
2016/09/09	2025	03/11/2016	129.21	Put	Bond Future	577.7600		0.5778	474.2500	0.4742	(17.916)	0	0	0
2016/09/09	2025	03/11/2016	129.23	Put	Bond Future	597.7600		0.5978	494.2500	0.4942	(17.316)	0	0	0
2016/09/09	2025	03/11/2016	129.21	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	2025	03/11/2016	129.22	Put	Bond Future	587.7600		0.5878	484.2500	0.4842	(17.611)	0	0	0
2016/09/09	2025	03/11/2016	129.22	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	2025	03/11/2016	129.23	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	2030	03/11/2016	9.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	2030	03/11/2016			Bond Future	8.9694		94.7301	9.1372	93.5230	1.871	0.0000	0.0000	33,286
2016/09/09	2030	03/11/2016	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	2030	03/11/2016	9.33	Call	Bond Future	2,567.2000		2.5672	1,360.1200	1.3601	(47.019)	0	0	0
2016/09/09	2030	03/11/2016	9.34	Call	Bond Future	2,636.9700		2.6370	1,429.8900	1.4299	(45.775)	0	0	0
2016/09/09	2030	03/11/2016	9.35	Call	Bond Future	2,706.6700		2.7067	1,499.5900	1.4996	(44.596)	0	0	0
2016/09/09	2030	03/11/2016	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	2030	02/02/2017	9.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	2030	02/02/2017			Bond Future	9.0043		92.5532	9.1778	91.3219	1.927	0.0000	0.0000	0
2016/09/09	2030	02/02/2017	9.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	2030	02/02/2017	9.29	Call	Bond Future	2,015.5300		2.0155	784.2500	0.7842	(61.090)	0	0	0
2016/09/09	2030	02/02/2017	9.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	2030	02/02/2017	9.30	Call	Bond Future	2,084.9700		2.0850	853.6900	0.8537	(59.055)	0	0	0
2016/09/09	2030	02/02/2017	9.31	Call	Bond Future	2,154.3400		2.1543	923.0600	0.9231	(57.153)	0	0	0
2016/09/09	2030	04/05/2017	9.33	Call	Bond Future	2,066.0700		2.0661	808.2600	0.8083	(60.879)	0	0	0
2016/09/09	2030	04/05/2017			Bond Future	9.0334		94.4194	9.2128	93.1616	1.987	0.0000	0.0000	0
2016/09/09	2030	04/05/2017	9.34	Call	Bond Future	2,134.6000		2.1346	876.7900	0.8768	(58.925)	0	0	0
2016/09/09	2030	04/05/2017	9.32	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	2030	04/05/2017	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	2030	04/05/2017	9.32	Call	Bond Future	1,997.4700		1.9975	739.6600	0.7397	(62.970)	0	0	0
2016/09/09	2030	04/05/2017	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	2032	03/11/2016			Bond Future	9.0813		94.0471	9.2439	92.7920	1.790	0.0000	0.0000	13,093
2016/09/09	2032	03/11/2016	10.28	Put	Bond Future	60.8200		0.0608	107.9600	0.1080	77.507	0	0	0
2016/09/09	2032	03/11/2016	10.30	Put	Bond Future	56.6500		0.0567	100.9500	0.1010	78.199	0	0	0
2016/09/09	2032	03/11/2016	10.29	Put	Bond Future	58.7100		0.0587	104.4200	0.1044	77.857	0	0	0
2016/09/09	2032	03/11/2016	10.30	Call	Bond Future	8,898.7900		8.8988	7,687.9100	7.6879	(13.607)	0	0	0
2016/09/09	2032	03/11/2016	10.28	Call	Bond Future	8,767.9700		8.7680	7,559.9300	7.5599	(13.778)	0	0	0
2016/09/09	2032	03/11/2016	10.29	Call	Bond Future	8,833.3900		8.8334	7,623.9200	7.6239	(13.692)	0	0	0
2016/09/09	2032	02/02/2017	9.53	Call	Bond Future	4,809.6400		4.8096	3,977.5100	3.9775	(17.301)	0	0	0
2016/09/09	2032	02/02/2017			Bond Future	9.1196		95.8632	9.2874	94.5827	1.840	0.0000	0.0000	0
2016/09/09	2032	02/02/2017	9.51	Call	Bond Future	4,712.2500		4.7123	3,889.3900	3.8894	(17.462)	0	0	0

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2016/09/09	2032	02/02/2017	9.52	Call	Bond Future	4,760.7300	4.7607	3,933.2200	3.9332	(17.382)	0	0	0
2016/09/09	2032	02/02/2017	9.51	Put	Bond Future	1,771.4700	1.7715	2,229.0300	2.2290	25.829	0	0	0
2016/09/09	2032	02/02/2017	9.53	Put	Bond Future	1,721.8500	1.7219	2,170.1400	2.1701	26.035	0	0	0
2016/09/09	2032	02/02/2017	9.52	Put	Bond Future	1,746.4000	1.7464	2,199.3100	2.1993	25.934	0	0	0
2016/09/09	2032	04/05/2017	9.45	Call	Bond Future	5,086.2600	5.0863	4,311.0300	4.3110	(15.242)	0	0	0
2016/09/09	2032	04/05/2017			Bond Future	9.1484	93.6348	9.3216	92.3269	1.894	0.0000	0.0000	0
2016/09/09	2032	04/05/2017	9.46	Call	Bond Future	5,129.6100	5.1296	4,350.4900	4.3505	(15.189)	0	0	0
2016/09/09	2032	04/05/2017	9.44	Put	Bond Future	2,856.7200	2.8567	3,393.3000	3.3933	18.783	0	0	0
2016/09/09	2032	04/05/2017	9.46	Put	Bond Future	2,796.0400	2.7960	3,324.8200	3.3248	18.912	0	0	0
2016/09/09	2032	04/05/2017	9.44	Call	Bond Future	5,043.0700	5.0431	4,271.7500	4.2718	(15.295)	0	0	0
2016/09/09	2032	04/05/2017	9.45	Put	Bond Future	2,826.2600	2.8263	3,358.9300	3.3589	18.847	0	0	0
2016/09/09	2033	03/11/2016			Bond Future	108.2395	108.2395	108.2436	108.2436	0.004	0.0000	0.0000	4,575
2016/09/09	2033	03/11/2016	109.16	Put	Bond Future	920.5000	0.9205	916.4300	0.9164	(0.442)	0	0	0
2016/09/09	2033	03/11/2016	109.17	Put	Bond Future	930.5000	0.9305	926.4300	0.9264	(0.437)	0	0	0
2016/09/09	2033	03/11/2016	109.18	Put	Bond Future	940.5000	0.9405	936.4300	0.9364	(0.433)	0	0	0
2016/09/09	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	2037	03/11/2016	10.35	Call	Bond Future	9,072.6500	9.0726	7,882.4200	7.8824	(13.119)	0	0	0
2016/09/09	2037	03/11/2016	10.36	Put	Bond Future	103.3500	0.1034	166.3500	0.1664	60.958	0	0	0
2016/09/09	2037	03/11/2016			Bond Future	9.2249	95.6959	9.3719	94.4409	1.594	0.0000	0.0000	38,537
2016/09/09	2037	03/11/2016	10.36	Call	Bond Future	9,142.7400	9.1427	7,950.7100	7.9507	(13.038)	0	0	0
2016/09/09	2037	03/11/2016	10.37	Call	Bond Future	9,212.8400	9.2128	8,019.0900	8.0191	(12.957)	0	0	0
2016/09/09	2037	03/11/2016	10.35	Put	Bond Future	106.7500	0.1068	171.5500	0.1716	60.703	0	0	0
2016/09/09	2037	03/11/2016	10.37	Put	Bond Future	100.0700	0.1001	161.3500	0.1614	61.237	0	0	0
2016/09/09	2037	02/02/2017	9.68	Put	Bond Future	1,992.1300	1.9921	2,433.7900	2.4338	22.170	0	0	0
2016/09/09	2037	02/02/2017			Bond Future	9.2613	93.2874	9.4128	92.0071	1.636	0.0000	0.0000	0
2016/09/09	2037	02/02/2017	9.67	Put	Bond Future	2,019.7000	2.0197	2,465.7800	2.4658	22.086	0	0	0
2016/09/09	2037	02/02/2017	9.68	Call	Bond Future	5,465.1500	5.4651	4,626.5200	4.6265	(15.345)	0	0	0
2016/09/09	2037	02/02/2017	9.66	Call	Bond Future	5,359.1600	5.3592	4,529.3800	4.5294	(15.483)	0	0	0
2016/09/09	2037	02/02/2017	9.67	Call	Bond Future	5,412.1600	5.4122	4,577.9500	4.5780	(15.414)	0	0	0
2016/09/09	2037	02/02/2017	9.66	Put	Bond Future	2,047.3800	2.0474	2,497.8900	2.4979	22.004	0	0	0
2016/09/09	2037	04/05/2017			Bond Future	9.2927	95.1684	9.4487	93.8607	1.679	0.0000	0.0000	0
2016/09/09	2037	04/05/2017	9.58	Put	Bond Future	3,283.4800	3.2835	3,816.1000	3.8161	16.221	0	0	0
2016/09/09	2037	04/05/2017	9.60	Put	Bond Future	3,215.6200	3.2156	3,740.6600	3.7407	16.328	0	0	0
2016/09/09	2037	04/05/2017	9.59	Put	Bond Future	3,249.2600	3.2493	3,778.0800	3.7781	16.275	0	0	0
2016/09/09	2037	04/05/2017	9.60	Call	Bond Future	5,764.2600	5.7643	4,981.6100	4.9816	(13.578)	0	0	0
2016/09/09	2037	04/05/2017	9.58	Call	Bond Future	5,669.6000	5.6696	4,894.5300	4.8945	(13.671)	0	0	0
2016/09/09	2037	04/05/2017	9.59	Call	Bond Future	5,716.7000	5.7167	4,937.8300	4.9378	(13.624)	0	0	0
2016/09/09	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	124.5700	0.1246	100.000	0	0	0
2016/09/09	2038	03/11/2016			Bond Future	135.7434	135.7434	136.4446	136.4446	0.517	0.0000	0.0000	20,843
2016/09/09	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	114.5700	0.1146	100.000	0	0	0
2016/09/09	2038	03/11/2016	136.31	Put	Bond Future	566.6000	0.5666	0.0000	0.0000	(100.000)	0	0	0
2016/09/09	2038	03/11/2016	136.33	Put	Bond Future	586.6000	0.5866	0.0000	0.0000	(100.000)	0	0	0
2016/09/09	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	134.5700	0.1346	100.000	0	0	0

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2016/09/09	2038	03/11/2016	136.32	Put	Bond Future	576.6000	0.5766	0.0000	0.0000	(100.000)	0	0	0
2016/09/09	2040	03/11/2016			Bond Future	9.2495	100.0534	9.3914	98.7466	1.535	0.0000	0.0000	3,923
2016/09/09	2040	03/11/2016	9.69	Put	Bond Future	863.8900	0.8639	1,204.7500	1.2047	39.456	0	0	0
2016/09/09	2040	03/11/2016	9.71	Put	Bond Future	821.9300	0.8219	1,150.2100	1.1502	39.940	0	0	0
2016/09/09	2040	03/11/2016	9.70	Put	Bond Future	842.6300	0.8426	1,177.1600	1.1772	39.701	0	0	0
2016/09/09	2040	03/11/2016	9.71	Call	Bond Future	4,959.9400	4.9599	3,981.4400	3.9814	(19.728)	0	0	0
2016/09/09	2040	03/11/2016	9.69	Call	Bond Future	4,828.1900	4.8282	3,862.2700	3.8623	(20.006)	0	0	0
2016/09/09	2040	03/11/2016	9.70	Call	Bond Future	4,893.8500	4.8938	3,921.6000	3.9216	(19.867)	0	0	0
2016/09/09	2040	02/02/2017	9.58	Call	Bond Future	5,217.5100	5.2175	4,400.9300	4.4009	(15.651)	0	0	0
2016/09/09	2040	02/02/2017			Bond Future	9.2854	97.4786	9.4315	96.1455	1.574	0.0000	0.0000	0
2016/09/09	2040	02/02/2017	9.59	Call	Bond Future	5,271.0800	5.2711	4,449.6600	4.4497	(15.584)	0	0	0
2016/09/09	2040	02/02/2017	9.60	Call	Bond Future	5,324.8800	5.3249	4,498.6400	4.4986	(15.517)	0	0	0
2016/09/09	2040	02/02/2017	9.58	Put	Bond Future	2,559.7100	2.5597	3,076.1800	3.0762	20.177	0	0	0
2016/09/09	2040	02/02/2017	9.60	Put	Bond Future	2,490.9500	2.4909	2,997.7600	2.9978	20.346	0	0	0
2016/09/09	2040	02/02/2017	9.59	Put	Bond Future	2,525.1500	2.5251	3,036.7800	3.0368	20.261	0	0	0
2016/09/09	2040	04/05/2017			Bond Future	9.3163	99.4441	9.4668	98.0825	1.615	0.0000	0.0000	0
2016/09/09	2040	04/05/2017	9.62	Put	Bond Future	3,545.3300	3.5453	4,091.6900	4.0917	15.411	0	0	0
2016/09/09	2040	04/05/2017	9.64	Put	Bond Future	3,472.7600	3.4728	4,011.3700	4.0114	15.510	0	0	0
2016/09/09	2040	04/05/2017	9.62	Call	Bond Future	6,262.4900	6.2625	5,447.2200	5.4472	(13.018)	0	0	0
2016/09/09	2040	04/05/2017	9.63	Put	Bond Future	3,508.7400	3.5087	4,051.2200	4.0512	15.461	0	0	0
2016/09/09	2040	04/05/2017	9.63	Call	Bond Future	6,313.2700	6.3133	5,494.1200	5.4941	(12.975)	0	0	0
2016/09/09	2040	04/05/2017	9.64	Call	Bond Future	6,364.5300	6.3645	5,541.5100	5.5415	(12.931)	0	0	0
2016/09/09	2044	03/11/2016			Bond Future	9.2687	97.2314	9.4157	95.8599	1.586	0.0000	0.0000	18,566
2016/09/09	2044	03/11/2016	10.42	Call	Bond Future	10,013.0100	10.0130	8,710.0000	8.7100	(13.013)	0	0	0
2016/09/09	2044	03/11/2016	10.41	Put	Bond Future	117.0900	0.1171	187.4700	0.1875	60.108	0	0	0
2016/09/09	2044	03/11/2016	10.43	Put	Bond Future	109.9000	0.1099	176.5300	0.1765	60.628	0	0	0
2016/09/09	2044	03/11/2016	10.42	Put	Bond Future	113.4600	0.1135	181.9500	0.1820	60.365	0	0	0
2016/09/09	2044	03/11/2016	10.43	Call	Bond Future	10,087.5400	10.0875	8,782.6700	8.7827	(12.935)	0	0	0
2016/09/09	2044	03/11/2016	10.41	Call	Bond Future	9,938.4300	9.9384	8,637.3100	8.6373	(13.092)	0	0	0
2016/09/09	2044	02/02/2017			Bond Future	9.3036	94.7272	9.4547	93.3283	1.625	0.0000	0.0000	0
2016/09/09	2044	02/02/2017	9.77	Call	Bond Future	6,266.0800	6.2661	5,326.4300	5.3264	(14.996)	0	0	0
2016/09/09	2044	02/02/2017	9.76	Put	Bond Future	2,088.7000	2.0887	2,552.6000	2.5526	22.210	0	0	0
2016/09/09	2044	02/02/2017	9.78	Put	Bond Future	2,031.9100	2.0319	2,486.5400	2.4865	22.375	0	0	0
2016/09/09	2044	02/02/2017	9.77	Put	Bond Future	2,060.2500	2.0603	2,519.5000	2.5195	22.291	0	0	0
2016/09/09	2044	02/02/2017	9.78	Call	Bond Future	6,324.4000	6.3244	5,380.1300	5.3801	(14.931)	0	0	0
2016/09/09	2044	02/02/2017	9.76	Call	Bond Future	6,207.7300	6.2077	5,272.7300	5.2727	(15.062)	0	0	0
2016/09/09	2044	04/05/2017			Bond Future	9.3336	96.6373	9.4891	95.2086	1.666	0.0000	0.0000	0
2016/09/09	2044	04/05/2017	9.67	Call	Bond Future	6,545.4500	6.5454	5,676.9300	5.6769	(13.269)	0	0	0
2016/09/09	2044	04/05/2017	9.66	Put	Bond Future	3,535.8400	3.5358	4,100.0700	4.1001	15.957	0	0	0
2016/09/09	2044	04/05/2017	9.68	Put	Bond Future	3,463.3800	3.4634	4,019.6000	4.0196	16.060	0	0	0
2016/09/09	2044	04/05/2017	9.67	Put	Bond Future	3,499.6100	3.4996	4,059.8200	4.0598	16.008	0	0	0
2016/09/09	2044	04/05/2017	9.68	Call	Bond Future	6,597.2000	6.5972	5,724.6900	5.7247	(13.225)	0	0	0
2016/09/09	2044	04/05/2017	9.66	Call	Bond Future	6,493.5700	6.4936	5,629.0700	5.6291	(13.313)	0	0	0
2016/09/09	2046	03/11/2016	137.07	Put	Bond Future	2,905.1500	2.9051	2,899.7400	2.8997	(0.186)	0	0	0
2016/09/09	2046	03/11/2016			Bond Future	134.1649	134.1649	134.1703	134.1703	0.004	0.0000	0.0000	17,660

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/09	2046	03/11/2016	137.09	Put	Bond Future	2,925.1500	2.9251	2,919.7400	2.9197	(0.185)	0	0	0
2016/09/09	2046	03/11/2016	137.08	Put	Bond Future	2,915.1500	2.9151	2,909.7400	2.9097	(0.186)	0	0	0
2016/09/09	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	2050	03/11/2016	149.52	Put	Bond Future	4,769.6300	4.7696	5,105.5800	5.1056	7.044	0	0	0
2016/09/09	2050	03/11/2016			Bond Future	144.7504	144.7504	144.4144	144.4144	(0.232)	0.0000	0.0000	21,628
2016/09/09	2050	03/11/2016	149.54	Put	Bond Future	4,789.6300	4.7896	5,125.5800	5.1256	7.014	0	0	0
2016/09/09	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	2050	03/11/2016	149.53	Put	Bond Future	4,779.6300	4.7796	5,115.5800	5.1156	7.029	0	0	0
2016/09/09	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	AL37	03/11/2016			Index Future	506.9880	506.9880	504.3590	504.3590	(0.519)	0.0000	0.0000	14
2016/09/09	AL37	02/02/2017			Index Future	516.7770	516.7770	514.0930	514.0930	(0.519)	0.0000	0.0000	0
2016/09/09	AL7T	03/11/2016			Index Future	590.6670	590.6670	584.3450	584.3450	(1.070)	0.0000	0.0000	9
2016/09/09	AL7T	02/02/2017			Index Future	602.0710	602.0710	595.6220	595.6220	(1.071)	0.0000	0.0000	0
2016/09/09	ALBI	03/11/2016			Index Future	539.8490	539.8490	533.8530	533.8530	(1.111)	0.0000	0.0000	707
2016/09/09	ALBI	02/02/2017			Index Future	550.2730	550.2730	544.1550	544.1550	(1.112)	0.0000	0.0000	0
2016/09/09	ALBI	04/05/2017			Index Future	561.3600	561.3600	555.1100	555.1100	(1.113)	0.0000	0.0000	0
2016/09/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/09/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/09	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	EL28	03/11/2016			Bond Future	130.3988	130.3988	130.4057	130.4057	0.005	0.0000	0.0000	0
2016/09/09	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	EL28	03/11/2016	132.15	Put	Bond Future	1,751.2000	1.7512	1,744.3500	1.7444	(0.391)	0	0	0
2016/09/09	EL28	03/11/2016	132.17	Put	Bond Future	1,771.2000	1.7712	1,764.3500	1.7644	(0.387)	0	0	0
2016/09/09	EL28	03/11/2016	132.16	Put	Bond Future	1,761.2000	1.7612	1,754.3500	1.7544	(0.389)	0	0	0
2016/09/09	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	EL28	02/02/2017			Bond Future	132.9246	132.9246	132.9304	132.9304	0.004	0.0000	0.0000	0
2016/09/09	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	EL28	02/02/2017	135.10	Put	Bond Future	2,175.3700	2.1754	2,169.5900	2.1696	(0.266)	0	0	0
2016/09/09	EL28	02/02/2017	135.12	Put	Bond Future	2,195.3700	2.1954	2,189.5900	2.1896	(0.263)	0	0	0
2016/09/09	EL28	02/02/2017	135.11	Put	Bond Future	2,185.3700	2.1854	2,179.5900	2.1796	(0.264)	0	0	0
2016/09/09	EL28	04/05/2017			Bond Future	133.9256	133.9256	133.9291	133.9291	0.003	0.0000	0.0000	0
2016/09/09	EL28	04/05/2017	137.90	Put	Bond Future	3,974.3800	3.9744	3,970.9300	3.9709	(0.087)	0	0	0
2016/09/09	EL28	04/05/2017	137.92	Put	Bond Future	3,994.3800	3.9944	3,990.9300	3.9909	(0.086)	0	0	0
2016/09/09	EL28	04/05/2017	137.91	Put	Bond Future	3,984.3800	3.9844	3,980.9300	3.9809	(0.087)	0	0	0
2016/09/09	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	ES33	03/11/2016			Bond Future	10.1146	80.1518	10.2718	79.1043	1.555	0.0000	0.0000	8,789
2016/09/09	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	ES33	03/11/2016	11.31	Call	Bond Future	7,465.2600	7.4653	6,417.7300	6.4177	(14.032)	0	0	0
2016/09/09	ES33	03/11/2016	11.29	Call	Bond Future	7,349.3500	7.3493	6,301.8200	6.3018	(14.253)	0	0	0
2016/09/09	ES33	03/11/2016	11.30	Call	Bond Future	7,407.3400	7.4073	6,359.8100	6.3598	(14.142)	0	0	0
2016/09/09	ES33	02/02/2017			Bond Future	10.1843	81.6994	10.3468	80.6308	1.596	0.0000	0.0000	0
2016/09/09	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	ES33	02/02/2017	10.59	Call	Bond Future	2,627.2200	2.6272	1,558.6400	1.5586	(40.673)	0	0	0
2016/09/09	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	ES33	02/02/2017	10.60	Call	Bond Future	2,690.3100	2.6903	1,621.7300	1.6217	(39.720)	0	0	0
2016/09/09	ES33	02/02/2017	10.61	Call	Bond Future	2,753.3200	2.7533	1,684.7400	1.6847	(38.811)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/09	ES33	04/05/2017			Bond Future	10.2432	79.5506	10.4111	78.4591	1.640	0.0000	0.0000	0
2016/09/09	ES33	04/05/2017	10.55	Call	Bond Future	1,977.2400	1.9772	885.7500	0.8858	(55.203)	0	0	0
2016/09/09	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	ES33	04/05/2017	10.56	Call	Bond Future	2,040.4200	2.0404	948.9300	0.9489	(53.493)	0	0	0
2016/09/09	ES33	04/05/2017	10.54	Call	Bond Future	1,913.9900	1.9140	822.5000	0.8225	(57.027)	0	0	0
2016/09/09	ES42	03/11/2016			Bond Future	10.2224	84.8013	10.3694	83.6656	1.438	0.0000	0.0000	8,777
2016/09/09	ES42	02/02/2017			Bond Future	10.2871	86.4390	10.4388	85.2805	1.475	0.0000	0.0000	0
2016/09/09	ES42	04/05/2017			Bond Future	10.3454	83.9181	10.5021	82.7347	1.515	0.0000	0.0000	0
2016/09/09	GOVI	03/11/2016	476.11	Call	GOVI	609,030.0000	60.9030	552,880.0000	55.2880	(9.220)	0	0	0
2016/09/09	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	GOVI	03/11/2016			GOVI	537.0130	537.0130	531.3980	531.3980	(1.046)	0.0000	0.0000	420
2016/09/09	GOVI	03/11/2016	476.12	Call	GOVI	608,930.0000	60.8930	552,780.0000	55.2780	(9.221)	0	0	0
2016/09/09	GOVI	03/11/2016	476.13	Call	GOVI	608,830.0000	60.8830	552,680.0000	55.2680	(9.223)	0	0	0
2016/09/09	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	GOVI	02/02/2017	533.34	Call	GOVI	140,420.0000	14.0420	83,130.0000	8.3130	(40.799)	0	0	0
2016/09/09	GOVI	02/02/2017			GOVI	547.3820	547.3820	541.6530	541.6530	(1.047)	0.0000	0.0000	27
2016/09/09	GOVI	02/02/2017	533.32	Call	GOVI	140,620.0000	14.0620	83,330.0000	8.3330	(40.741)	0	0	0
2016/09/09	GOVI	02/02/2017	533.33	Call	GOVI	140,520.0000	14.0520	83,230.0000	8.3230	(40.770)	0	0	0
2016/09/09	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	GOVI	04/05/2017			GOVI	558.4110	558.4110	552.5570	552.5570	(1.048)	0.0000	0.0000	0
2016/09/09	GOVI	04/05/2017	262.19	Call	GOVI	2,962,210.0000	296.2210	2,903,670.0000	290.3670	(1.976)	0	0	0
2016/09/09	GOVI	04/05/2017	262.20	Call	GOVI	2,962,110.0000	296.2110	2,903,570.0000	290.3570	(1.976)	0	0	0
2016/09/09	GOVI	04/05/2017	262.18	Call	GOVI	2,962,310.0000	296.2310	2,903,770.0000	290.3770	(1.976)	0	0	0
2016/09/09	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/09/09	IGOV	03/11/2016			Index Future	250.1260	250.1260	250.1460	250.1460	0.008	0.0000	0.0000	1,023
2016/09/09	IGOV	02/02/2017			Index Future	254.9710	254.9710	254.9880	254.9880	0.007	0.0000	0.0000	57
2016/09/09	IGOV	04/05/2017			Index Future	260.1230	260.1230	260.1360	260.1360	0.005	0.0000	0.0000	0
2016/09/09	ILBI	03/11/2016			Index Future	677.6240	677.6240	677.7100	677.7100	0.013	0.0000	0.0000	0
2016/09/09	ILBI	02/02/2017			Index Future	690.7770	690.7770	690.8650	690.8650	0.013	0.0000	0.0000	155
2016/09/09	IS01	19/12/2016			Interest Rate Swap	100.0780	100.0780	100.0793	100.0793	0.001	0.0000	0.0000	0
2016/09/09	IS01	16/03/2017			Interest Rate Swap	100.0355	100.0355	100.0464	100.0464	0.011	0.0000	0.0000	0
2016/09/09	IS01	15/06/2017			Interest Rate Swap	99.6839	99.6839	99.7097	99.7097	0.026	0.0000	0.0000	0
2016/09/09	IS01	21/09/2017			Interest Rate Swap	99.7610	99.7610	99.8129	99.8129	0.052	0.0000	0.0000	0



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2016/09/09	IS02	18/12/2017			Interest Rate Swap	100.0665	100.0665	100.1460	100.1460	0.079	0.0000	0.0000	0
2016/09/09	IS02	16/03/2018			Interest Rate Swap	99.3733	99.3733	99.4802	99.4802	0.108	0.0000	0.0000	0
2016/09/09	IS02	15/06/2018			Interest Rate Swap	99.0628	99.0628	99.1985	99.1985	0.137	0.0000	0.0000	0
2016/09/09	IS02	21/09/2018			Interest Rate Swap	99.1676	99.1676	99.3583	99.3583	0.192	0.0000	0.0000	0
2016/09/09	IS05	17/12/2020			Interest Rate Swap	98.0964	98.0964	98.4898	98.4898	0.401	0.0000	0.0000	0
2016/09/09	IS05	16/03/2021			Interest Rate Swap	97.4214	97.4214	97.8468	97.8468	0.437	0.0000	0.0000	0
2016/09/09	IS05	15/06/2021			Interest Rate Swap	96.7141	96.7141	97.1720	97.1720	0.473	0.0000	0.0000	0
2016/09/09	IS05	21/09/2021			Interest Rate Swap	96.9778	96.9778	97.4669	97.4669	0.504	0.0000	0.0000	0
2016/09/09	IS10	17/12/2025			Interest Rate Swap	97.5883	97.5883	98.4731	98.4731	0.907	0.0000	0.0000	0
2016/09/09	IS10	16/03/2026			Interest Rate Swap	94.6403	94.6403	95.5732	95.5732	0.986	0.0000	0.0000	0
2016/09/09	IS10	15/06/2026			Interest Rate Swap	93.3874	93.3874	94.3610	94.3610	1.043	0.0000	0.0000	0
2016/09/09	IS10	21/09/2026			Interest Rate Swap	95.4596	95.4596	96.4540	96.4540	1.042	0.0000	0.0000	0
2016/09/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/09/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/09/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/09/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/09/09	JBAF	21/09/2016			Jibar Tradeable Future	7.3800	92.6200	7.3900	92.6100	0.136	0.0000	0.0000	10
2016/09/09	JBAF	19/10/2016			Jibar Tradeable Future	7.4100	92.5900	7.4400	92.5600	0.405	0.0000	0.0000	0
2016/09/09	JBAF	16/11/2016			Jibar Tradeable Future	7.4200	92.5800	7.4600	92.5400	0.539	0.0000	0.0000	0
2016/09/09	JBAF	21/12/2016			Jibar Tradeable Future	7.4600	92.5400	7.5100	92.4900	0.670	0.0000	0.0000	0
2016/09/09	JBAF	18/01/2017			Jibar Tradeable Future	7.4900	92.5100	7.5300	92.4700	0.534	0.0000	0.0000	0
2016/09/09	JBAF	15/02/2017			Jibar Tradeable Future	7.5200	92.4800	7.5700	92.4300	0.665	0.0000	0.0000	0
2016/09/09	JBAF	15/03/2017			Jibar Tradeable Future	7.5400	92.4600	7.5900	92.4100	0.663	0.0000	0.0000	1,000
2016/09/09	JBAF	21/06/2017			Jibar Tradeable Future	7.5900	92.4100	7.6700	92.3300	1.054	0.0000	0.0000	0
2016/09/09	JBAF	20/09/2017			Jibar Tradeable Future	7.6000	92.4000	7.7000	92.3000	1.316	0.0000	0.0000	0
2016/09/09	JBAF	20/12/2017			Jibar Tradeable Future	7.6100	92.3900	7.7100	92.2900	1.314	0.0000	0.0000	0
2016/09/09	JBAF	20/03/2018			Jibar Tradeable Future	7.6200	92.3800	7.7100	92.2900	1.181	0.0000	0.0000	1,000
2016/09/09	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/09/09	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/09/09	R023	03/11/2016	9.73	Put	Bond Future	7.6900	0.0077	14.6200	0.0146	90.117	0	0	0
2016/09/09	R023	03/11/2016			Bond Future	8.3184	98.7114	8.4623	98.0306	1.730	0.0000	0.0000	12,662
2016/09/09	R023	03/11/2016	9.75	Put	Bond Future	7.0000	0.0070	13.3700	0.0134	91.000	0	0	0
2016/09/09	R023	03/11/2016	9.73	Call	Bond Future	6,438.6700	6.4387	5,764.8200	5.7648	(10.466)	0	0	0
2016/09/09	R023	03/11/2016	9.74	Put	Bond Future	7.3300	0.0073	13.9800	0.0140	90.723	0	0	0
2016/09/09	R023	03/11/2016	9.74	Call	Bond Future	6,481.9500	6.4820	5,807.8200	5.8078	(10.400)	0	0	0
2016/09/09	R023	03/11/2016	9.75	Call	Bond Future	6,525.2300	6.5252	5,850.8200	5.8508	(10.335)	0	0	0
2016/09/09	R023	02/02/2017	8.85	Call	Bond Future	3,042.2900	3.0423	2,560.6200	2.5606	(15.832)	0	0	0
2016/09/09	R023	02/02/2017			Bond Future	8.3483	100.6173	8.5000	99.9224	1.818	0.0000	0.0000	0

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2016/09/09	R023	02/02/2017	8.86	Call	Bond Future	3,074.4900	3.0745	2,590.2400	2.5902	(15.751)	0	0	0
2016/09/09	R023	02/02/2017	8.84	Put	Bond Future	780.4900	0.7805	996.3700	0.9964	27.660	0	0	0
2016/09/09	R023	02/02/2017	8.86	Put	Bond Future	755.4300	0.7554	966.1400	0.9661	27.893	0	0	0
2016/09/09	R023	02/02/2017	8.84	Call	Bond Future	3,010.2200	3.0102	2,531.1400	2.5311	(15.915)	0	0	0
2016/09/09	R023	02/02/2017	8.85	Put	Bond Future	767.8800	0.7679	981.1700	0.9812	27.776	0	0	0
2016/09/09	R023	04/05/2017	8.61	Call	Bond Future	2,668.6700	2.6687	2,259.6200	2.2596	(15.328)	0	0	0
2016/09/09	R023	04/05/2017			Bond Future	8.3560	98.7106	8.5163	97.9999	1.918	0.0000	0.0000	0
2016/09/09	R023	04/05/2017	8.59	Call	Bond Future	2,616.5000	2.6165	2,212.2000	2.2122	(15.452)	0	0	0
2016/09/09	R023	04/05/2017	8.60	Call	Bond Future	2,642.5200	2.6425	2,235.8400	2.2358	(15.390)	0	0	0
2016/09/09	R023	04/05/2017	8.59	Put	Bond Future	1,581.0200	1.5810	1,887.4000	1.8874	19.379	0	0	0
2016/09/09	R023	04/05/2017	8.61	Put	Bond Future	1,545.3100	1.5453	1,846.9400	1.8469	19.519	0	0	0
2016/09/09	R023	04/05/2017	8.60	Put	Bond Future	1,563.0900	1.5631	1,867.0900	1.8671	19.449	0	0	0
2016/09/09	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	R035	03/11/2016			Bond Future	9.1572	99.1851	9.3043	97.9268	1.607	0.0000	0.0000	4,315
2016/09/09	R035	03/11/2016	9.59	Call	Bond Future	3,631.9800	3.6320	2,373.6500	2.3737	(34.646)	0	0	0
2016/09/09	R035	03/11/2016	9.57	Call	Bond Future	3,468.7500	3.4688	2,210.4200	2.2104	(36.276)	0	0	0
2016/09/09	R035	03/11/2016	9.58	Call	Bond Future	3,550.4200	3.5504	2,292.0900	2.2921	(35.442)	0	0	0
2016/09/09	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	R035	02/02/2017			Bond Future	9.1972	101.1002	9.3489	99.8166	1.650	0.0000	0.0000	0
2016/09/09	R035	02/02/2017	9.51	Call	Bond Future	2,618.1100	2.6181	1,334.5100	1.3345	(49.028)	0	0	0
2016/09/09	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	R035	02/02/2017	9.52	Call	Bond Future	2,700.0200	2.7000	1,416.4200	1.4164	(47.540)	0	0	0
2016/09/09	R035	02/02/2017	9.50	Call	Bond Future	2,536.1000	2.5361	1,252.5000	1.2525	(50.613)	0	0	0
2016/09/09	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	R035	04/05/2017			Bond Future	9.2250	98.6321	9.3814	97.3209	1.696	0.0000	0.0000	0
2016/09/09	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	R035	04/05/2017	9.55	Call	Bond Future	2,694.4300	2.6944	1,383.2000	1.3832	(48.664)	0	0	0
2016/09/09	R035	04/05/2017	9.53	Call	Bond Future	2,531.9400	2.5319	1,220.7100	1.2207	(51.788)	0	0	0
2016/09/09	R035	04/05/2017	9.54	Call	Bond Future	2,613.2400	2.6132	1,302.0100	1.3020	(50.176)	0	0	0
2016/09/09	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	R186	03/11/2016	8.82	Put	Bond Future	973.8300	0.9738	1,461.6800	1.4617	50.096	0	0	150
2016/09/09	R186	03/11/2016	9.40	Put	Bond Future	173.2600	0.1733	306.2300	0.3062	76.746	0	0	0
2016/09/09	R186	03/11/2016			Bond Future	8.6027	116.6449	8.7764	115.3992	2.019	0.0000	0.0000	99,206
2016/09/09	R186	03/11/2016	8.30	Put	Bond Future	2,975.2700	2.9753	3,899.8100	3.8998	31.074	0	0	0
2016/09/09	R186	03/11/2016	8.52	Put	Bond Future	1,952.2700	1.9523	2,699.6500	2.6996	38.283	0	0	150
2016/09/09	R186	03/11/2016	8.95	Put	Bond Future	688.6900	0.6887	1,073.2300	1.0732	55.836	0	0	0
2016/09/09	R186	03/11/2016	9.20	Put	Bond Future	331.5300	0.3315	554.4400	0.5544	67.237	0	0	0
2016/09/09	R186	03/11/2016	8.97	Put	Bond Future	651.2400	0.6512	1,020.8600	1.0209	56.756	0	0	0
2016/09/09	R186	03/11/2016	8.96	Put	Bond Future	669.7600	0.6698	1,046.8000	1.0468	56.295	0	0	0
2016/09/09	R186	03/11/2016	9.10	Call	Bond Future	3,966.2600	3.9663	3,001.6200	3.0016	(24.321)	0	0	0
2016/09/09	R186	03/11/2016	9.66	Call	Bond Future	7,371.6400	7.3716	6,187.3400	6.1873	(16.066)	0	0	0
2016/09/09	R186	03/11/2016	8.30	Call	Bond Future	758.4800	0.7585	437.3800	0.4374	(42.335)	0	0	150
2016/09/09	R186	03/11/2016	8.90	Call	Bond Future	2,910.4100	2.9104	2,087.8100	2.0878	(28.264)	0	0	0

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2016/09/09	R186	03/11/2016	8.97	Call	Bond Future	3,263.7200	3.2637	2,387.7000	2.3877	(26.841)	0	0	0
2016/09/09	R186	03/11/2016	9.71	Call	Bond Future	7,689.1000	7.6891	6,495.6600	6.4957	(15.521)	0	0	0
2016/09/09	R186	03/11/2016	8.52	Call	Bond Future	1,352.1700	1.3522	853.9100	0.8539	(36.849)	0	0	0
2016/09/09	R186	03/11/2016	8.82	Call	Bond Future	2,529.2900	2.5293	1,771.5000	1.7715	(29.961)	0	0	0
2016/09/09	R186	03/11/2016	8.95	Call	Bond Future	3,161.0200	3.1610	2,299.9200	2.2999	(27.241)	0	0	0
2016/09/09	R186	03/11/2016	9.20	Call	Bond Future	4,538.5100	4.5385	3,515.7800	3.5158	(22.534)	0	0	1,425
2016/09/09	R186	03/11/2016	8.90	Put	Bond Future	789.5100	0.7895	1,212.5500	1.2125	53.583	0	0	5,092
2016/09/09	R186	03/11/2016	9.40	Call	Bond Future	5,741.3800	5.7414	4,628.7100	4.6287	(19.380)	0	0	1,425
2016/09/09	R186	03/11/2016	9.66	Put	Bond Future	68.5400	0.0685	129.8800	0.1299	89.495	0	0	0
2016/09/09	R186	03/11/2016	9.71	Put	Bond Future	56.7500	0.0567	108.9500	0.1089	91.982	0	0	0
2016/09/09	R186	03/11/2016	8.96	Call	Bond Future	3,212.2000	3.2122	2,343.6000	2.3436	(27.041)	0	0	0
2016/09/09	R186	03/11/2016	9.10	Put	Bond Future	448.6700	0.4487	729.6700	0.7297	62.630	0	0	108
2016/09/09	R186	02/02/2017	8.81	Put	Bond Future	2,051.0200	2.0510	2,616.3300	2.6163	27.562	0	0	0
2016/09/09	R186	02/02/2017	9.40	Call	Bond Future	6,075.0700	6.0751	5,094.7000	5.0947	(16.138)	0	0	0
2016/09/09	R186	02/02/2017	8.00	Put	Bond Future	0.0000	0.0000	6,530.3900	6.5304	100.000	0	0	0
2016/09/09	R186	02/02/2017			Bond Future	8.6335	113.5939	8.8143	112.3230	2.094	0.0000	0.0000	0
2016/09/09	R186	02/02/2017	8.43	Put	Bond Future	3,412.7500	3.4127	4,184.9000	4.1849	22.625	0	0	0
2016/09/09	R186	02/02/2017	8.80	Put	Bond Future	2,080.8100	2.0808	2,651.4700	2.6515	27.425	0	0	0
2016/09/09	R186	02/02/2017	8.90	Put	Bond Future	1,797.4900	1.7975	2,315.2400	2.3152	28.804	0	0	750
2016/09/09	R186	02/02/2017	9.50	Call	Bond Future	6,609.2500	6.6092	5,592.8600	5.5929	(15.378)	0	0	0
2016/09/09	R186	02/02/2017	8.87	Call	Bond Future	3,537.8300	3.5378	2,800.3900	2.8004	(20.844)	0	0	0
2016/09/09	R186	02/02/2017	8.60	Call	Bond Future	0.0000	0.0000	1,914.4500	1.9144	100.000	0	0	7,000
2016/09/09	R186	02/02/2017	8.81	Call	Bond Future	3,292.0600	3.2921	2,586.4700	2.5865	(21.433)	0	0	0
2016/09/09	R186	02/02/2017	8.00	Call	Bond Future	0.0000	0.0000	649.0800	0.6491	100.000	0	0	7,000
2016/09/09	R186	02/02/2017	8.37	Call	Bond Future	1,785.8100	1.7858	1,319.0700	1.3191	(26.136)	0	0	500
2016/09/09	R186	02/02/2017	8.79	Call	Bond Future	3,212.2600	3.2123	2,517.3900	2.5174	(21.632)	0	0	0
2016/09/09	R186	02/02/2017	8.87	Put	Bond Future	1,879.1400	1.8791	2,412.6000	2.4126	28.389	0	0	500
2016/09/09	R186	02/02/2017	8.43	Call	Bond Future	1,958.7800	1.9588	1,460.0300	1.4600	(25.462)	0	0	750
2016/09/09	R186	02/02/2017	8.80	Call	Bond Future	3,252.0300	3.2520	2,551.7900	2.5518	(21.532)	0	0	0
2016/09/09	R186	02/02/2017	8.90	Call	Bond Future	3,664.2200	3.6642	2,911.0700	2.9111	(20.554)	0	0	0
2016/09/09	R186	02/02/2017	9.50	Put	Bond Future	690.5000	0.6905	945.0100	0.9450	36.859	0	0	6,500
2016/09/09	R186	02/02/2017	9.40	Put	Bond Future	817.5300	0.8175	1,108.0600	1.1081	35.538	0	0	750
2016/09/09	R186	02/02/2017	8.60	Put	Bond Future	0.0000	0.0000	3,422.9200	3.4229	100.000	0	0	0
2016/09/09	R186	02/02/2017	8.37	Put	Bond Future	3,673.3100	3.6733	4,477.4700	4.4775	21.892	0	0	0
2016/09/09	R186	02/02/2017	8.79	Put	Bond Future	2,110.9100	2.1109	2,686.9400	2.6869	27.288	0	0	0
2016/09/09	R186	04/05/2017			Bond Future	8.6530	115.8839	8.8414	114.5854	2.177	0.0000	0.0000	0
2016/09/09	R186	04/05/2017	8.89	Put	Bond Future	2,579.7000	2.5797	3,142.6300	3.1426	21.822	0	0	0
2016/09/09	R186	04/05/2017	8.91	Put	Bond Future	2,522.8600	2.5229	3,077.4300	3.0774	21.982	0	0	0
2016/09/09	R186	04/05/2017	8.90	Put	Bond Future	2,551.1600	2.5512	3,109.9000	3.1099	21.901	0	0	0
2016/09/09	R186	04/05/2017	8.91	Call	Bond Future	4,288.7100	4.2887	3,544.8400	3.5448	(17.345)	0	0	0
2016/09/09	R186	04/05/2017	8.89	Call	Bond Future	4,209.4600	4.2095	3,473.9500	3.4739	(17.473)	0	0	0
2016/09/09	R186	04/05/2017	8.90	Call	Bond Future	4,248.9900	4.2490	3,509.2900	3.5093	(17.409)	0	0	0
2016/09/09	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	R197	03/11/2016	303.57	Put	Bond Future	964.3800	0.9644	1,321.1500	1.3212	36.995	0	0	0
2016/09/09	R197	03/11/2016			Bond Future	302.6056	302.6056	302.2488	302.2488	(0.118)	0.0000	0.0000	875
2016/09/09	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/09	R197	03/11/2016	303.56	Put	Bond Future	954.3800	0.9544	1,311.1500	1.3112	37.382	0	0	0
2016/09/09	R197	03/11/2016	303.58	Put	Bond Future	974.3800	0.9744	1,331.1500	1.3312	36.615	0	0	0
2016/09/09	R202	03/11/2016	253.85	Put	Bond Future	2,925.3800	2.9254	2,915.7700	2.9158	(0.329)	0	0	0
2016/09/09	R202	03/11/2016			Bond Future	250.9246	250.9246	250.9342	250.9342	0.004	0.0000	0.0000	36,060
2016/09/09	R202	03/11/2016	253.87	Put	Bond Future	2,945.3800	2.9454	2,935.7700	2.9358	(0.326)	0	0	0
2016/09/09	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	R202	03/11/2016	253.86	Put	Bond Future	2,935.3800	2.9354	2,925.7700	2.9258	(0.327)	0	0	0
2016/09/09	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	R203	03/11/2016	8.86	Call	Bond Future	1,135.1500	1.1352	1,004.8400	1.0048	(11.480)	0	0	0
2016/09/09	R203	03/11/2016			Bond Future	7.4567	101.8573	7.6171	101.7266	2.150	0.0000	0.0000	30,174
2016/09/09	R203	03/11/2016	8.84	Call	Bond Future	1,119.1400	1.1191	988.8900	0.9889	(11.638)	0	0	0
2016/09/09	R203	03/11/2016	8.85	Call	Bond Future	1,127.1400	1.1271	996.8700	0.9969	(11.558)	0	0	0
2016/09/09	R203	03/11/2016	8.84	Put	Bond Future	0.2800	0.0003	0.7500	0.0008	167.857	0	0	0
2016/09/09	R203	03/11/2016	8.86	Put	Bond Future	0.2500	0.0003	0.6600	0.0007	164.000	0	0	0
2016/09/09	R203	03/11/2016	8.85	Put	Bond Future	0.2600	0.0003	0.7100	0.0007	173.077	0	0	0
2016/09/09	R203	02/02/2017	7.70	Call	Bond Future	299.2700	0.2993	213.2600	0.2133	(28.740)	0	0	0
2016/09/09	R203	02/02/2017	7.71	Put	Bond Future	81.8700	0.0819	129.4400	0.1294	58.104	0	0	0
2016/09/09	R203	02/02/2017			Bond Future	7.3279	103.8240	7.5594	103.6898	3.159	0.0000	0.0000	0
2016/09/09	R203	02/02/2017	7.71	Call	Bond Future	303.2900	0.3033	216.6000	0.2166	(28.583)	0	0	0
2016/09/09	R203	02/02/2017	7.72	Call	Bond Future	307.5700	0.3076	220.2300	0.2202	(28.397)	0	0	0
2016/09/09	R203	02/02/2017	7.70	Put	Bond Future	83.6300	0.0836	131.8800	0.1319	57.695	0	0	0
2016/09/09	R203	02/02/2017	7.72	Put	Bond Future	80.3600	0.0804	127.2800	0.1273	58.387	0	0	0
2016/09/09	R203	04/05/2017	6.91	Call	Bond Future	180.1000	0.1801	105.2100	0.1052	(41.582)	0	0	0
2016/09/09	R203	04/05/2017	6.92	Put	Bond Future	79.9500	0.0800	143.1800	0.1432	79.087	0	0	0
2016/09/09	R203	04/05/2017			Bond Future	6.6284	101.7416	7.0238	101.6028	5.966	0.0000	0.0000	0
2016/09/09	R203	04/05/2017	6.92	Call	Bond Future	182.3000	0.1823	106.7900	0.1068	(41.421)	0	0	0
2016/09/09	R203	04/05/2017	6.93	Call	Bond Future	184.5100	0.1845	108.3900	0.1084	(41.255)	0	0	0
2016/09/09	R203	04/05/2017	6.91	Put	Bond Future	81.2600	0.0813	145.1100	0.1451	78.575	0	0	0
2016/09/09	R203	04/05/2017	6.93	Put	Bond Future	78.6500	0.0787	141.2700	0.1413	79.619	0	0	0
2016/09/09	R204	03/11/2016			Bond Future	7.6846	103.6522	7.8354	103.3617	1.963	0.0000	0.0000	29,883
2016/09/09	R204	03/11/2016	9.21	Put	Bond Future	0.3100	0.0003	0.8000	0.0008	158.065	0	0	0
2016/09/09	R204	03/11/2016	9.23	Put	Bond Future	0.2700	0.0003	0.7000	0.0007	159.259	0	0	0
2016/09/09	R204	03/11/2016	9.22	Put	Bond Future	0.2900	0.0003	0.7400	0.0007	155.172	0	0	0
2016/09/09	R204	03/11/2016	9.22	Call	Bond Future	2,907.8100	2.9078	2,617.7300	2.6177	(9.976)	0	0	0
2016/09/09	R204	03/11/2016	9.21	Call	Bond Future	2,889.2400	2.8892	2,599.2000	2.5992	(10.039)	0	0	0
2016/09/09	R204	03/11/2016	9.23	Call	Bond Future	2,926.3700	2.9264	2,636.2700	2.6363	(9.913)	0	0	0
2016/09/09	R204	02/02/2017	8.28	Call	Bond Future	1,212.6800	1.2127	987.5300	0.9875	(18.566)	0	0	0
2016/09/09	R204	02/02/2017			Bond Future	7.6652	101.6130	7.8384	101.3158	2.260	0.0000	0.0000	0
2016/09/09	R204	02/02/2017	8.29	Call	Bond Future	1,226.1600	1.2262	999.8700	0.9999	(18.455)	0	0	0
2016/09/09	R204	02/02/2017	8.30	Call	Bond Future	1,239.8900	1.2399	1,012.4700	1.0125	(18.342)	0	0	0
2016/09/09	R204	02/02/2017	8.28	Put	Bond Future	163.3400	0.1633	235.3500	0.2354	44.086	0	0	0
2016/09/09	R204	02/02/2017	8.30	Put	Bond Future	156.6600	0.1567	226.4000	0.2264	44.517	0	0	0
2016/09/09	R204	02/02/2017	8.29	Put	Bond Future	159.8700	0.1599	230.7400	0.2307	44.330	0	0	0
2016/09/09	R204	04/05/2017	7.90	Put	Bond Future	374.9700	0.3750	498.9800	0.4990	33.072	0	0	0

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2016/09/09	R204	04/05/2017			Bond Future	7.5858	103.6613	7.7889	103.3564	2.678	0.0000	0.0000	0
2016/09/09	R204	04/05/2017	7.92	Put	Bond Future	364.4900	0.3645	486.1000	0.4861	33.364	0	0	0
2016/09/09	R204	04/05/2017	7.90	Call	Bond Future	846.1700	0.8462	665.2600	0.6653	(21.380)	0	0	0
2016/09/09	R204	04/05/2017	7.91	Put	Bond Future	369.7000	0.3697	492.5100	0.4925	33.219	0	0	0
2016/09/09	R204	04/05/2017	7.91	Call	Bond Future	855.8500	0.8558	673.7400	0.6737	(21.278)	0	0	0
2016/09/09	R204	04/05/2017	7.92	Call	Bond Future	865.5800	0.8656	682.2700	0.6823	(21.178)	0	0	0
2016/09/09	R207	03/11/2016			Bond Future	7.9021	100.4639	8.0441	100.0761	1.796	0.0000	0.0000	52,473
2016/09/09	R207	03/11/2016	7.94	Call	Bond Future	588.4800	0.5885	399.2400	0.3992	(32.157)	0	0	0
2016/09/09	R207	03/11/2016	7.93	Put	Bond Future	497.6800	0.4977	699.4400	0.6994	40.540	0	0	0
2016/09/09	R207	03/11/2016	7.95	Put	Bond Future	472.3400	0.4723	667.7600	0.6678	41.373	0	0	0
2016/09/09	R207	03/11/2016	7.94	Put	Bond Future	484.8200	0.4848	683.4100	0.6834	40.962	0	0	0
2016/09/09	R207	03/11/2016	7.95	Call	Bond Future	603.3500	0.6034	410.9400	0.4109	(31.890)	0	0	0
2016/09/09	R207	03/11/2016	7.93	Call	Bond Future	573.9800	0.5740	387.9100	0.3879	(32.418)	0	0	0
2016/09/09	R207	02/02/2017	9.24	Call	Bond Future	3,381.4100	3.3814	3,011.5800	3.0116	(10.937)	0	0	0
2016/09/09	R207	02/02/2017			Bond Future	7.9069	98.7611	8.0627	98.3648	1.971	0.0000	0.0000	0
2016/09/09	R207	02/02/2017	8.91	Call	Bond Future	2,634.7100	2.6347	2,289.2000	2.2892	(13.114)	0	0	62
2016/09/09	R207	02/02/2017	9.22	Call	Bond Future	3,335.2700	3.3353	2,966.5600	2.9666	(11.055)	0	0	0
2016/09/09	R207	02/02/2017	9.23	Call	Bond Future	3,358.3300	3.3583	2,989.0500	2.9890	(10.996)	0	0	0
2016/09/09	R207	02/02/2017	8.91	Put	Bond Future	117.9300	0.1179	168.7100	0.1687	43.059	0	0	0
2016/09/09	R207	02/02/2017	9.22	Put	Bond Future	56.9000	0.0569	84.4800	0.0845	48.471	0	0	0
2016/09/09	R207	02/02/2017	9.24	Put	Bond Future	54.1700	0.0542	80.6300	0.0806	48.846	0	0	0
2016/09/09	R207	02/02/2017	9.23	Put	Bond Future	55.5200	0.0555	82.5300	0.0825	48.649	0	0	0
2016/09/09	R207	04/05/2017	8.21	Put	Bond Future	626.7300	0.6267	788.8100	0.7888	25.861	0	0	0
2016/09/09	R207	04/05/2017			Bond Future	7.8870	100.7521	8.0597	100.3460	2.189	0.0000	0.0000	0
2016/09/09	R207	04/05/2017	8.22	Call	Bond Future	1,399.4300	1.3994	1,153.9400	1.1539	(17.542)	0	0	0
2016/09/09	R207	04/05/2017	8.20	Call	Bond Future	1,369.5800	1.3696	1,127.1200	1.1271	(17.703)	0	0	0
2016/09/09	R207	04/05/2017	8.21	Call	Bond Future	1,384.6200	1.3846	1,140.6500	1.1406	(17.620)	0	0	0
2016/09/09	R207	04/05/2017	8.20	Put	Bond Future	635.0500	0.6351	798.6400	0.7986	25.760	0	0	0
2016/09/09	R207	04/05/2017	8.22	Put	Bond Future	618.2000	0.6182	778.7600	0.7788	25.972	0	0	0
2016/09/09	R207	03/08/2017	8.19	Call	Bond Future	1,482.6900	1.4827	1,233.6800	1.2337	(16.794)	0	0	51
2016/09/09	R207	03/08/2017			Bond Future	7.8211	99.2208	8.0142	98.8043	2.469	0.0000	0.0000	0
2016/09/09	R207	03/08/2017	8.39	Put	Bond Future	549.4800	0.5495	691.7200	0.6917	25.886	0	0	0
2016/09/09	R207	03/08/2017	8.41	Put	Bond Future	537.0600	0.5371	676.9000	0.6769	26.038	0	0	0
2016/09/09	R207	03/08/2017	8.19	Put	Bond Future	688.9800	0.6890	856.4800	0.8565	24.311	0	0	0
2016/09/09	R207	03/08/2017	8.40	Put	Bond Future	543.2400	0.5432	684.2800	0.6843	25.963	0	0	0
2016/09/09	R207	03/08/2017	8.41	Call	Bond Future	1,800.2700	1.8003	1,523.6000	1.5236	(15.368)	0	0	0
2016/09/09	R207	03/08/2017	8.39	Call	Bond Future	1,770.1300	1.7701	1,495.8600	1.4959	(15.494)	0	0	0
2016/09/09	R207	03/08/2017	8.40	Call	Bond Future	1,785.1700	1.7852	1,509.7000	1.5097	(15.431)	0	0	0
2016/09/09	R208	03/11/2016	9.59	Put	Bond Future	1.7900	0.0018	3.7100	0.0037	107.263	0	0	0
2016/09/09	R208	03/11/2016			Bond Future	8.0738	95.8967	8.2139	95.4036	1.735	0.0000	0.0000	30,188
2016/09/09	R208	03/11/2016	9.58	Put	Bond Future	1.9000	0.0019	3.9200	0.0039	106.316	0	0	0
2016/09/09	R208	03/11/2016	9.57	Call	Bond Future	5,112.6300	5.1126	4,621.6400	4.6216	(9.603)	0	0	0
2016/09/09	R208	03/11/2016	9.58	Call	Bond Future	5,145.5400	5.1455	4,654.4300	4.6544	(9.544)	0	0	0
2016/09/09	R208	03/11/2016	9.59	Call	Bond Future	5,178.4300	5.1784	4,687.2200	4.6872	(9.486)	0	0	0
2016/09/09	R208	03/11/2016	9.57	Put	Bond Future	2.0100	0.0020	4.1500	0.0042	106.468	0	0	0
2016/09/09	R208	02/02/2017			Bond Future	8.0930	97.7484	8.2432	97.2448	1.856	0.0000	0.0000	0

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2016/09/09	R208	02/02/2017	8.64	Call	Bond Future	2,269.6400		2.2696	1,906.5900	1.9066	(15.996)	0	0	0
2016/09/09	R208	02/02/2017	8.63	Put	Bond Future	459.0100		0.4590	601.5500	0.6016	31.054	0	0	0
2016/09/09	R208	02/02/2017	8.65	Put	Bond Future	442.5100		0.4425	581.1900	0.5812	31.339	0	0	0
2016/09/09	R208	02/02/2017	8.64	Put	Bond Future	450.8000		0.4508	591.4100	0.5914	31.191	0	0	0
2016/09/09	R208	02/02/2017	8.65	Call	Bond Future	2,294.2100		2.2942	1,929.2300	1.9292	(15.909)	0	0	0
2016/09/09	R208	02/02/2017	8.63	Call	Bond Future	2,244.9800		2.2450	1,883.8600	1.8839	(16.086)	0	0	0
2016/09/09	R208	04/05/2017	8.39	Call	Bond Future	1,897.0500		1.8971	1,590.9600	1.5910	(16.135)	0	0	0
2016/09/09	R208	04/05/2017			Bond Future	8.0880		96.3144	8.2498	95.7989	2.000	0.0000	0.0000	0
2016/09/09	R208	04/05/2017	8.37	Call	Bond Future	1,857.9500		1.8579	1,555.5400	1.5555	(16.277)	0	0	0
2016/09/09	R208	04/05/2017	8.38	Call	Bond Future	1,877.4500		1.8775	1,573.2000	1.5732	(16.205)	0	0	0
2016/09/09	R208	04/05/2017	8.37	Put	Bond Future	961.5200		0.9615	1,174.6000	1.1746	22.161	0	0	0
2016/09/09	R208	04/05/2017	8.39	Put	Bond Future	937.4400		0.9374	1,146.8400	1.1468	22.337	0	0	0
2016/09/09	R208	04/05/2017	8.38	Put	Bond Future	949.4200		0.9494	1,160.6600	1.1607	22.249	0	0	0
2016/09/09	R209	03/11/2016	9.34	Put	Bond Future	1,025.1100		1.0251	1,434.2200	1.4342	39.909	0	0	345
2016/09/09	R209	03/11/2016	10.26	Call	Bond Future	7,699.7300		7.6997	6,659.7400	6.6597	(13.507)	0	0	0
2016/09/09	R209	03/11/2016			Bond Future	9.1132		74.8200	9.2652	73.7335	1.668	0.0000	0.0000	37,619
2016/09/09	R209	03/11/2016	10.24	Call	Bond Future	7,581.9300		7.5819	6,544.8200	6.5448	(13.679)	0	0	0
2016/09/09	R209	03/11/2016	8.87	Put	Bond Future	2,764.1900		2.7642	3,507.6200	3.5076	26.895	0	0	0
2016/09/09	R209	03/11/2016	8.81	Call	Bond Future	832.4500		0.8325	528.7000	0.5287	(36.489)	0	0	345
2016/09/09	R209	03/11/2016	9.04	Put	Bond Future	1,998.4500		1.9984	2,622.4600	2.6225	31.225	0	0	345
2016/09/09	R209	03/11/2016	9.42	Put	Bond Future	839.9700		0.8400	1,196.2900	1.1963	42.421	0	0	0
2016/09/09	R209	03/11/2016	10.25	Call	Bond Future	7,640.8300		7.6408	6,602.2500	6.6023	(13.593)	0	0	0
2016/09/09	R209	03/11/2016	9.05	Call	Bond Future	1,499.9900		1.5000	1,030.2800	1.0303	(31.314)	0	0	0
2016/09/09	R209	03/11/2016	9.45	Call	Bond Future	3,152.4900		3.1525	2,403.4000	2.4034	(23.762)	0	0	0
2016/09/09	R209	03/11/2016	10.24	Put	Bond Future	71.7800		0.0718	121.1300	0.1211	68.752	0	0	0
2016/09/09	R209	03/11/2016	9.04	Call	Bond Future	1,467.0800		1.4671	1,004.6300	1.0046	(31.522)	0	0	0
2016/09/09	R209	03/11/2016	10.25	Put	Bond Future	69.3300		0.0693	117.2100	0.1172	69.061	0	0	0
2016/09/09	R209	03/11/2016	9.34	Call	Bond Future	2,637.2500		2.6373	1,959.9000	1.9599	(25.684)	0	0	0
2016/09/09	R209	03/11/2016	10.26	Put	Bond Future	66.9800		0.0670	113.4500	0.1135	69.379	0	0	0
2016/09/09	R209	03/11/2016	9.45	Put	Bond Future	777.6300		0.7776	1,115.0000	1.1150	43.384	0	0	250
2016/09/09	R209	03/11/2016	8.81	Put	Bond Future	3,072.3200		3.0723	3,855.0300	3.8550	25.476	0	0	0
2016/09/09	R209	03/11/2016	8.87	Call	Bond Future	975.6200		0.9756	632.5900	0.6326	(35.160)	0	0	250
2016/09/09	R209	03/11/2016	9.42	Call	Bond Future	3,008.0200		3.0080	2,277.8800	2.2779	(24.273)	0	0	120
2016/09/09	R209	03/11/2016	9.05	Put	Bond Future	1,958.3800		1.9584	2,575.1300	2.5751	31.493	0	0	250
2016/09/09	R209	02/02/2017	9.55	Put	Bond Future	1,599.5200		1.5995	1,984.3100	1.9843	24.057	0	0	0
2016/09/09	R209	02/02/2017			Bond Future	9.1467		76.2648	9.3030	75.1566	1.709	0.0000	0.0000	0
2016/09/09	R209	02/02/2017	9.54	Put	Bond Future	1,622.6700		1.6227	2,011.4600	2.0115	23.960	0	0	0
2016/09/09	R209	02/02/2017	9.55	Call	Bond Future	4,408.6700		4.4087	3,685.2500	3.6852	(16.409)	0	0	0
2016/09/09	R209	02/02/2017	9.53	Call	Bond Future	4,319.5900		4.3196	3,604.2000	3.6042	(16.562)	0	0	0
2016/09/09	R209	02/02/2017	9.54	Call	Bond Future	4,364.1300		4.3641	3,644.7100	3.6447	(16.485)	0	0	0
2016/09/09	R209	02/02/2017	9.53	Put	Bond Future	1,645.9100		1.6459	2,038.7300	2.0387	23.866	0	0	0
2016/09/09	R209	04/05/2017	9.48	Put	Bond Future	2,602.9800		2.6030	3,055.1600	3.0552	17.372	0	0	0
2016/09/09	R209	04/05/2017			Bond Future	9.1719		74.6500	9.3326	73.5182	1.753	0.0000	0.0000	0
2016/09/09	R209	04/05/2017	9.47	Put	Bond Future	2,631.4200		2.6314	3,086.9800	3.0870	17.312	0	0	0
2016/09/09	R209	04/05/2017	9.46	Call	Bond Future	4,670.1100		4.6701	3,997.2000	3.9972	(14.409)	0	0	0
2016/09/09	R209	04/05/2017	9.47	Call	Bond Future	4,709.9400		4.7099	4,033.6600	4.0337	(14.359)	0	0	0
2016/09/09	R209	04/05/2017	9.48	Call	Bond Future	4,749.7000		4.7497	4,070.0400	4.0700	(14.310)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/09	R209	04/05/2017	9.46	Put	Bond Future	2,659.8900		2.6599	3,118.8200	3.1188	17.254	0	0	0
2016/09/09	R210	03/11/2016			Bond Future	186.7217		186.7217	186.7289	186.7289	0.004	0.0000	0.0000	2,113
2016/09/09	R210	03/11/2016	188.90	Put	Bond Future	2,178.3200		2.1783	2,171.1300	2.1711	(0.330)	0	0	0
2016/09/09	R210	03/11/2016	188.92	Put	Bond Future	2,198.3200		2.1983	2,191.1300	2.1911	(0.327)	0	0	0
2016/09/09	R210	03/11/2016	188.91	Put	Bond Future	2,188.3200		2.1883	2,181.1300	2.1811	(0.329)	0	0	0
2016/09/09	R210	03/11/2016	188.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	R210	03/11/2016	188.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	R210	03/11/2016	188.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	R211	03/11/2016	141.75	Call	Bond Future	0.0000		0.0000	5.5500	0.0056	100.000	0	0	0
2016/09/09	R211	03/11/2016			Bond Future	141.7488		141.7488	141.7556	141.7556	0.005	0.0000	0.0000	56
2016/09/09	R211	03/11/2016	141.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	R211	03/11/2016	141.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/09	R211	03/11/2016	141.76	Put	Bond Future	11.1700		0.0112	4.4500	0.0045	(60.161)	0	0	0
2016/09/09	R211	03/11/2016	141.74	Call	Bond Future	8.8300		0.0088	15.5500	0.0155	76.104	0	0	0
2016/09/09	R211	03/11/2016	141.75	Put	Bond Future	1.1700		0.0012	0.0000	0.0000	(100.000)	0	0	0
2016/09/09	R212	03/11/2016			Bond Future	148.0498		148.0498	148.1289	148.1289	0.053	0.0000	0.0000	3,838
2016/09/09	R212	03/11/2016	148.11	Call	Bond Future	0.0000		0.0000	18.9100	0.0189	100.000	0	0	0
2016/09/09	R212	03/11/2016	148.10	Put	Bond Future	50.1900		0.0502	0.0000	0.0000	(100.000)	0	0	0
2016/09/09	R212	03/11/2016	148.12	Put	Bond Future	70.1900		0.0702	0.0000	0.0000	(100.000)	0	0	0
2016/09/09	R212	03/11/2016	148.11	Put	Bond Future	60.1900		0.0602	0.0000	0.0000	(100.000)	0	0	0
2016/09/09	R212	03/11/2016	148.12	Call	Bond Future	0.0000		0.0000	8.9100	0.0089	100.000	0	0	0
2016/09/09	R212	03/11/2016	148.10	Call	Bond Future	0.0000		0.0000	28.9100	0.0289	100.000	0	0	0
2016/09/09	R213	03/11/2016			Bond Future	8.9958		85.4291	9.1583	84.2928	1.807	0.0000	0.0000	42,521
2016/09/09	R213	03/11/2016	10.18	Put	Bond Future	54.5700		0.0546	97.4400	0.0974	78.560	0	0	0
2016/09/09	R213	03/11/2016	10.20	Put	Bond Future	50.7900		0.0508	91.0700	0.0911	79.307	0	0	0
2016/09/09	R213	03/11/2016	10.18	Call	Bond Future	7,863.2700		7.8633	6,769.8600	6.7699	(13.905)	0	0	0
2016/09/09	R213	03/11/2016	10.19	Put	Bond Future	52.6500		0.0526	94.2100	0.0942	78.936	0	0	0
2016/09/09	R213	03/11/2016	10.19	Call	Bond Future	7,922.8400		7.9228	6,828.1200	6.8281	(13.817)	0	0	0
2016/09/09	R213	03/11/2016	10.20	Call	Bond Future	7,982.3900		7.9824	6,886.3900	6.8864	(13.730)	0	0	0
2016/09/09	R213	02/02/2017	9.40	Call	Bond Future	4,112.5900		4.1126	3,375.6900	3.3757	(17.918)	0	0	0
2016/09/09	R213	02/02/2017	9.42	Call	Bond Future	4,198.8100		4.1988	3,453.1900	3.4532	(17.758)	0	0	0
2016/09/09	R213	02/02/2017			Bond Future	9.0331		87.0786	9.2009	85.9195	1.857	0.0000	0.0000	0
2016/09/09	R213	02/02/2017	9.41	Call	Bond Future	4,155.7000		4.1557	3,414.4400	3.4144	(17.837)	0	0	0
2016/09/09	R213	02/02/2017	9.40	Put	Bond Future	1,606.4900		1.6065	2,028.6900	2.0287	26.281	0	0	0
2016/09/09	R213	02/02/2017	9.42	Put	Bond Future	1,559.1100		1.5591	1,972.5900	1.9726	26.520	0	0	0
2016/09/09	R213	02/02/2017	9.41	Put	Bond Future	1,582.7600		1.5828	2,000.6000	2.0006	26.399	0	0	0
2016/09/09	R213	04/05/2017			Bond Future	9.0577		85.2798	9.2309	84.0958	1.911	0.0000	0.0000	0
2016/09/09	R213	04/05/2017	9.35	Put	Bond Future	2,528.8300		2.5288	3,013.6700	3.0137	19.173	0	0	0
2016/09/09	R213	04/05/2017	9.37	Put	Bond Future	2,474.1300		2.4741	2,951.7800	2.9518	19.306	0	0	0
2016/09/09	R213	04/05/2017	9.35	Call	Bond Future	4,514.1200		4.5141	3,815.0500	3.8150	(15.486)	0	0	0
2016/09/09	R213	04/05/2017	9.36	Put	Bond Future	2,501.3700		2.5014	2,982.6000	2.9826	19.239	0	0	0
2016/09/09	R213	04/05/2017	9.36	Call	Bond Future	4,553.4300		4.5534	3,850.7500	3.8507	(15.432)	0	0	0
2016/09/09	R213	04/05/2017	9.37	Call	Bond Future	4,592.8900		4.5929	3,886.6300	3.8866	(15.377)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/09	R214	03/11/2016	10.35	Put	Bond Future	76.7300		0.0767	123.5800	0.1236	61.058	0	0	0
2016/09/09	R214	03/11/2016			Bond Future	9.1940		75.2153	9.3358	74.1511	1.543	0.0000	0.0000	29,194
2016/09/09	R214	03/11/2016	10.34	Put	Bond Future	79.3300		0.0793	127.5500	0.1276	60.784	0	0	0
2016/09/09	R214	03/11/2016	10.35	Call	Bond Future	8,070.3800		8.0704	7,052.9800	7.0530	(12.607)	0	0	0
2016/09/09	R214	03/11/2016	10.33	Call	Bond Future	7,949.7000		7.9497	6,935.0800	6.9351	(12.763)	0	0	0
2016/09/09	R214	03/11/2016	10.34	Call	Bond Future	8,010.0600		8.0101	6,994.0300	6.9940	(12.684)	0	0	0
2016/09/09	R214	03/11/2016	10.33	Put	Bond Future	82.0000		0.0820	131.6300	0.1316	60.524	0	0	0
2016/09/09	R214	02/02/2017			Bond Future	9.2293		76.6676	9.3750	75.5820	1.579	0.0000	0.0000	0
2016/09/09	R214	02/02/2017	9.67	Call	Bond Future	4,840.1100		4.8401	4,115.7500	4.1157	(14.966)	0	0	0
2016/09/09	R214	02/02/2017	9.66	Put	Bond Future	1,659.2400		1.6592	2,024.1800	2.0242	21.994	0	0	0
2016/09/09	R214	02/02/2017	9.68	Put	Bond Future	1,612.8900		1.6129	1,970.3500	1.9703	22.163	0	0	0
2016/09/09	R214	02/02/2017	9.67	Put	Bond Future	1,636.0200		1.6360	1,997.2100	1.9972	22.077	0	0	0
2016/09/09	R214	02/02/2017	9.68	Call	Bond Future	4,887.0400		4.8870	4,158.9500	4.1589	(14.898)	0	0	0
2016/09/09	R214	02/02/2017	9.66	Call	Bond Future	4,793.1700		4.7932	4,072.5600	4.0726	(15.034)	0	0	0
2016/09/09	R214	04/05/2017	9.58	Put	Bond Future	2,694.4400		2.6944	3,128.1700	3.1282	16.097	0	0	0
2016/09/09	R214	04/05/2017			Bond Future	9.2539		74.9128	9.4036	73.8041	1.618	0.0000	0.0000	0
2016/09/09	R214	04/05/2017	9.57	Put	Bond Future	2,723.6600		2.7237	3,160.6400	3.1606	16.044	0	0	0
2016/09/09	R214	04/05/2017	9.58	Call	Bond Future	5,075.1200		5.0751	4,400.1700	4.4002	(13.299)	0	0	0
2016/09/09	R214	04/05/2017	9.56	Call	Bond Future	4,991.6600		4.9917	4,323.2200	4.3232	(13.391)	0	0	0
2016/09/09	R214	04/05/2017	9.57	Call	Bond Future	5,033.2000		5.0332	4,361.5000	4.3615	(13.345)	0	0	0
2016/09/09	R214	04/05/2017	9.56	Put	Bond Future	2,753.3800		2.7534	3,193.6200	3.1936	15.989	0	0	0
2016/09/09	R248	03/11/2016	10.38	Call	Bond Future	10,237.5200		10.2375	8,944.0700	8.9441	(12.634)	0	0	0
2016/09/09	R248	03/11/2016			Bond Future	9.2346		96.7075	9.3765	95.3419	1.536	0.0000	0.0000	61,875
2016/09/09	R248	03/11/2016	10.39	Call	Bond Future	10,313.3200		10.3133	9,017.9800	9.0180	(12.560)	0	0	0
2016/09/09	R248	03/11/2016	10.37	Put	Bond Future	133.1600		0.1332	207.1700	0.2072	55.580	0	0	0
2016/09/09	R248	03/11/2016	10.39	Put	Bond Future	125.2800		0.1253	195.4700	0.1955	56.027	0	0	0
2016/09/09	R248	03/11/2016	10.37	Call	Bond Future	10,161.6300		10.1616	8,870.1100	8.8701	(12.710)	0	0	0
2016/09/09	R248	03/11/2016	10.38	Put	Bond Future	129.1900		0.1292	201.2700	0.2013	55.794	0	0	0
2016/09/09	R248	02/02/2017	9.76	Put	Bond Future	2,058.3300		2.0583	2,504.1000	2.5041	21.657	0	0	0
2016/09/09	R248	02/02/2017	9.78	Put	Bond Future	2,002.2900		2.0023	2,439.0500	2.4391	21.813	0	0	0
2016/09/09	R248	02/02/2017			Bond Future	9.2710		98.5748	9.4169	97.1819	1.574	0.0000	0.0000	0
2016/09/09	R248	02/02/2017	9.77	Put	Bond Future	2,030.2500		2.0303	2,471.5000	2.4715	21.734	0	0	0
2016/09/09	R248	02/02/2017	9.76	Call	Bond Future	6,588.3500		6.5884	5,641.2200	5.6412	(14.376)	0	0	0
2016/09/09	R248	02/02/2017	9.77	Call	Bond Future	6,648.8900		6.6489	5,697.2400	5.6972	(14.313)	0	0	0
2016/09/09	R248	02/02/2017	9.78	Call	Bond Future	6,709.3900		6.7094	5,753.2500	5.7533	(14.251)	0	0	0
2016/09/09	R248	04/05/2017	9.66	Call	Bond Future	6,894.5300		6.8945	6,016.3200	6.0163	(12.738)	0	0	0
2016/09/09	R248	04/05/2017			Bond Future	9.2966		96.1192	9.4465	94.6966	1.613	0.0000	0.0000	0
2016/09/09	R248	04/05/2017	9.67	Call	Bond Future	6,948.3800		6.9484	6,066.2300	6.0662	(12.696)	0	0	0
2016/09/09	R248	04/05/2017	9.65	Put	Bond Future	3,546.6800		3.5467	4,095.0000	4.0950	15.460	0	0	0
2016/09/09	R248	04/05/2017	9.67	Put	Bond Future	3,473.8600		3.4739	4,014.3000	4.0143	15.557	0	0	0
2016/09/09	R248	04/05/2017	9.65	Call	Bond Future	6,840.8400		6.8408	5,966.5700	5.9666	(12.780)	0	0	0
2016/09/09	R248	04/05/2017	9.66	Put	Bond Future	3,510.1100		3.5101	4,054.4900	4.0545	15.509	0	0	0

**Total**

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