



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/03/2016 TO 23/03/2016

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
2016/03/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	2025	05/05/2016			Bond Future	123.2228	123.2228	123.6118	123.6118	0.316	0.0000	0.0000	4,606
2016/03/23	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2025	05/05/2016	125.99	Put	Bond Future	2,767.1500	2.7671	2,378.2100	2.3782	(14.056)	0	0	0
2016/03/23	2025	05/05/2016	126.01	Put	Bond Future	2,787.1500	2.7871	2,398.2100	2.3982	(13.955)	0	0	0
2016/03/23	2025	05/05/2016	126.00	Put	Bond Future	2,777.1500	2.7771	2,388.2100	2.3882	(14.005)	0	0	0
2016/03/23	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2025	04/08/2016			Bond Future	124.3407	124.3407	124.7371	124.7371	0.319	0.0000	0.0000	0
2016/03/23	2025	04/08/2016	123.86	Call	Bond Future	480.6900	0.4807	877.0600	0.8771	82.459	0	0	0
2016/03/23	2025	04/08/2016	123.87	Call	Bond Future	470.6900	0.4707	867.0600	0.8671	84.210	0	0	0
2016/03/23	2025	04/08/2016	123.85	Call	Bond Future	490.6900	0.4907	887.0600	0.8871	80.778	0	0	0
2016/03/23	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2030	05/05/2016	8.99	Put	Bond Future	5,326.7000	5.3267	5,355.8500	5.3559	0.547	0	0	0
2016/03/23	2030	05/05/2016	9.01	Put	Bond Future	5,179.4100	5.1794	5,208.5600	5.2086	0.563	0	0	0
2016/03/23	2030	05/05/2016			Bond Future	9.7432	89.1308	9.7475	89.1017	0.044	0.0000	0.0000	17,364
2016/03/23	2030	05/05/2016	9.00	Put	Bond Future	5,253.0100	5.2530	5,282.1600	5.2822	0.555	0	0	0
2016/03/23	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2030	04/08/2016	10.17	Call	Bond Future	2,347.6100	2.3476	2,317.9100	2.3179	(1.265)	0	0	0
2016/03/23	2030	04/08/2016			Bond Future	9.8115	86.8294	9.8159	86.7997	0.045	0.0000	0.0000	0
2016/03/23	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2032	05/05/2016			Bond Future	9.8771	87.9713	9.8763	87.9768	(0.008)	0.0000	0.0000	9,231
2016/03/23	2032	05/05/2016	8.99	Put	Bond Future	6,932.5700	6.9326	6,893.9700	6.8940	(0.557)	0	0	0
2016/03/23	2032	05/05/2016	9.01	Put	Bond Future	6,787.5700	6.7876	6,747.3500	6.7474	(0.593)	0	0	0
2016/03/23	2032	05/05/2016	9.00	Put	Bond Future	6,859.9200	6.8599	6,820.4200	6.8204	(0.576)	0	0	0
2016/03/23	2032	05/05/2016	9.01	Call	Bond Future	228.6400	0.2286	193.8700	0.1939	(15.207)	0	0	0
2016/03/23	2032	05/05/2016	8.99	Call	Bond Future	213.9400	0.2139	180.7900	0.1808	(15.495)	0	0	0
2016/03/23	2032	05/05/2016	9.00	Call	Bond Future	221.1900	0.2212	187.1400	0.1871	(15.394)	0	0	0
2016/03/23	2032	04/08/2016	9.01	Call	Bond Future	995.9200	0.9959	986.4600	0.9865	(0.950)	0	0	0
2016/03/23	2032	04/08/2016			Bond Future	9.9437	89.6560	9.9429	89.6615	(0.008)	0.0000	0.0000	0
2016/03/23	2032	04/08/2016	8.99	Call	Bond Future	964.9000	0.9649	955.5700	0.9556	(0.967)	0	0	0
2016/03/23	2032	04/08/2016	9.00	Call	Bond Future	980.0000	0.9800	970.6100	0.9706	(0.958)	0	0	0
2016/03/23	2032	04/08/2016	8.99	Put	Bond Future	8,115.2200	8.1152	8,100.4500	8.1004	(0.182)	0	0	0
2016/03/23	2032	04/08/2016	9.01	Put	Bond Future	7,987.6100	7.9876	7,972.7100	7.9727	(0.187)	0	0	0
2016/03/23	2032	04/08/2016	9.00	Put	Bond Future	8,050.9500	8.0510	8,036.1200	8.0361	(0.184)	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
2016/03/23	2032	03/11/2016			Bond Future	10.0067	87.2171	10.0061	87.2210	(0.006)	0.0000	0.0000	0
2016/03/23	2032	03/11/2016	10.28	Put	Bond Future	3,417.3700	3.4174	3,403.7800	3.4038	(0.398)	0	0	0
2016/03/23	2032	03/11/2016	10.30	Put	Bond Future	3,360.2200	3.3602	3,346.6700	3.3467	(0.403)	0	0	0
2016/03/23	2032	03/11/2016	10.29	Put	Bond Future	3,388.5700	3.3886	3,375.0000	3.3750	(0.400)	0	0	0
2016/03/23	2032	03/11/2016	10.30	Call	Bond Future	5,372.3200	5.3723	5,362.6800	5.3627	(0.179)	0	0	0
2016/03/23	2032	03/11/2016	10.28	Call	Bond Future	5,294.4800	5.2945	5,284.8000	5.2848	(0.183)	0	0	0
2016/03/23	2032	03/11/2016	10.29	Call	Bond Future	5,333.2100	5.3332	5,323.5500	5.3236	(0.181)	0	0	0
2016/03/23	2033	05/05/2016			Bond Future	103.0452	103.0452	103.0381	103.0381	(0.007)	0.0000	0.0000	1,032
2016/03/23	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2033	05/05/2016	102.40	Call	Bond Future	645.1800	0.6452	638.1200	0.6381	(1.094)	0	0	0
2016/03/23	2033	05/05/2016	102.41	Call	Bond Future	635.1800	0.6352	628.1200	0.6281	(1.111)	0	0	0
2016/03/23	2033	05/05/2016	102.39	Call	Bond Future	655.1800	0.6552	648.1200	0.6481	(1.078)	0	0	0
2016/03/23	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2037	05/05/2016	8.99	Call	Bond Future	145.3400	0.1453	120.3100	0.1203	(17.222)	0	0	0
2016/03/23	2037	05/05/2016	9.00	Put	Bond Future	8,644.6100	8.6446	8,652.2600	8.6523	0.088	0	0	0
2016/03/23	2037	05/05/2016	9.67	Call	Bond Future	1,073.4400	1.0734	993.8600	0.9939	(7.414)	0	0	500
2016/03/23	2037	05/05/2016			Bond Future	10.0175	89.1585	10.0218	89.1252	0.043	0.0000	0.0000	39,888
2016/03/23	2037	05/05/2016	9.00	Call	Bond Future	150.5700	0.1506	124.9100	0.1249	(17.042)	0	0	0
2016/03/23	2037	05/05/2016	9.67	Put	Bond Future	3,835.0700	3.8351	3,788.8000	3.7888	(1.206)	0	0	0
2016/03/23	2037	05/05/2016	9.01	Call	Bond Future	156.1200	0.1561	129.8100	0.1298	(16.852)	0	0	0
2016/03/23	2037	05/05/2016	8.99	Put	Bond Future	8,729.2600	8.7293	8,737.5400	8.7375	0.095	0	0	0
2016/03/23	2037	05/05/2016	9.01	Put	Bond Future	8,560.4100	8.5604	8,567.4100	8.5674	0.082	0	0	0
2016/03/23	2037	04/08/2016			Bond Future	10.0849	86.6071	10.0893	86.5731	0.044	0.0000	0.0000	0
2016/03/23	2037	04/08/2016	9.24	Put	Bond Future	8,157.0100	8.1570	8,154.3400	8.1543	(0.033)	0	0	0
2016/03/23	2037	04/08/2016	9.26	Put	Bond Future	8,023.9000	8.0239	8,020.1800	8.0202	(0.046)	0	0	0
2016/03/23	2037	04/08/2016	9.24	Call	Bond Future	1,286.5800	1.2866	1,249.8700	1.2499	(2.853)	0	0	0
2016/03/23	2037	04/08/2016	9.25	Put	Bond Future	8,090.2900	8.0903	8,086.6800	8.0867	(0.045)	0	0	0
2016/03/23	2037	04/08/2016	9.25	Call	Bond Future	1,306.1600	1.3062	1,268.5100	1.2685	(2.882)	0	0	0
2016/03/23	2037	04/08/2016	9.26	Call	Bond Future	1,325.9400	1.3259	1,288.1800	1.2882	(2.848)	0	0	0
2016/03/23	2037	03/11/2016	10.35	Call	Bond Future	5,550.3300	5.5503	5,462.5100	5.4625	(1.582)	0	0	0
2016/03/23	2037	03/11/2016	10.36	Put	Bond Future	3,978.4300	3.9784	3,926.9900	3.9270	(1.293)	0	0	0
2016/03/23	2037	03/11/2016			Bond Future	10.1437	88.2693	10.1485	88.2329	0.047	0.0000	0.0000	0
2016/03/23	2037	03/11/2016	10.36	Call	Bond Future	5,591.1400	5.5911	5,503.3100	5.5033	(1.571)	0	0	0
2016/03/23	2037	03/11/2016	10.37	Call	Bond Future	5,632.3400	5.6323	5,543.9600	5.5440	(1.569)	0	0	0
2016/03/23	2037	03/11/2016	10.35	Put	Bond Future	4,011.1100	4.0111	3,959.6800	3.9597	(1.282)	0	0	0
2016/03/23	2037	03/11/2016	10.37	Put	Bond Future	3,946.2500	3.9463	3,894.2600	3.8943	(1.317)	0	0	0
2016/03/23	2038	05/05/2016	131.01	Put	Bond Future	2,457.1300	2.4571	2,465.7300	2.4657	0.350	0	0	0
2016/03/23	2038	05/05/2016			Bond Future	128.5529	128.5529	128.5443	128.5443	(0.007)	0.0000	0.0000	17,007
2016/03/23	2038	05/05/2016	131.00	Put	Bond Future	2,447.1300	2.4471	2,455.7300	2.4557	0.351	0	0	0
2016/03/23	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2038	05/05/2016	130.99	Put	Bond Future	2,437.1300	2.4371	2,445.7300	2.4457	0.353	0	0	0
2016/03/23	2038	04/08/2016			Bond Future	129.6168	129.6168	129.6079	129.6079	(0.007)	0.0000	0.0000	0

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2016/03/23	2038	04/08/2016	129.31	Call	Bond Future	306.7600	0.3068	297.9200	0.2979	(2.882)	0	0	0
2016/03/23	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2038	04/08/2016	129.32	Call	Bond Future	296.7600	0.2968	287.9200	0.2879	(2.979)	0	0	0
2016/03/23	2038	04/08/2016	129.30	Call	Bond Future	316.7600	0.3168	307.9200	0.3079	(2.791)	0	0	0
2016/03/23	2040	05/05/2016	9.50	Call	Bond Future	611.3900	0.6114	546.9400	0.5469	(10.542)	0	0	0
2016/03/23	2040	05/05/2016			Bond Future	10.1029	92.5813	10.1022	92.5877	(0.008)	0.0000	0.0000	1,812
2016/03/23	2040	05/05/2016	9.51	Call	Bond Future	628.2900	0.6283	562.9900	0.5630	(10.393)	0	0	0
2016/03/23	2040	05/05/2016	9.49	Call	Bond Future	594.9100	0.5949	531.3300	0.5313	(10.687)	0	0	0
2016/03/23	2040	05/05/2016	9.50	Put	Bond Future	5,795.6200	5.7956	5,724.7600	5.7248	(1.223)	0	0	0
2016/03/23	2040	05/05/2016	9.49	Put	Bond Future	5,869.2500	5.8692	5,799.2600	5.7993	(1.192)	0	0	0
2016/03/23	2040	05/05/2016	9.51	Put	Bond Future	5,722.5500	5.7225	5,650.8400	5.6508	(1.253)	0	0	0
2016/03/23	2040	04/08/2016			Bond Future	10.1713	89.8450	10.1705	89.8514	(0.008)	0.0000	0.0000	0
2016/03/23	2040	04/08/2016	9.49	Put	Bond Future	7,579.5700	7.5796	7,543.5700	7.5436	(0.475)	0	0	0
2016/03/23	2040	04/08/2016	9.50	Call	Bond Future	1,787.5900	1.7876	1,757.8600	1.7579	(1.663)	0	0	0
2016/03/23	2040	04/08/2016	9.51	Call	Bond Future	1,812.6100	1.8126	1,782.7500	1.7828	(1.647)	0	0	0
2016/03/23	2040	04/08/2016	9.49	Call	Bond Future	1,762.8000	1.7628	1,733.2000	1.7332	(1.679)	0	0	0
2016/03/23	2040	04/08/2016	9.51	Put	Bond Future	7,449.8300	7.4498	7,413.5700	7.4136	(0.487)	0	0	0
2016/03/23	2040	04/08/2016	9.50	Put	Bond Future	7,514.5200	7.5145	7,478.3900	7.4784	(0.481)	0	0	0
2016/03/23	2044	05/05/2016	8.99	Put	Bond Future	10,311.2100	10.3112	10,286.5600	10.2866	(0.239)	0	0	0
2016/03/23	2044	05/05/2016			Bond Future	10.1170	89.7406	10.1163	89.7468	(0.007)	0.0000	0.0000	20,223
2016/03/23	2044	05/05/2016	9.01	Put	Bond Future	10,121.3000	10.1213	10,095.4600	10.0955	(0.255)	0	0	0
2016/03/23	2044	05/05/2016	9.00	Put	Bond Future	10,216.0100	10.2160	10,190.8600	10.1909	(0.246)	0	0	0
2016/03/23	2044	05/05/2016	9.01	Call	Bond Future	116.9700	0.1170	97.3100	0.0973	(16.808)	0	0	0
2016/03/23	2044	05/05/2016	8.99	Call	Bond Future	108.3200	0.1083	89.8500	0.0898	(17.051)	0	0	0
2016/03/23	2044	05/05/2016	9.00	Call	Bond Future	112.4900	0.1125	93.5200	0.0935	(16.864)	0	0	0
2016/03/23	2044	04/08/2016	9.50	Call	Bond Future	1,763.6700	1.7637	1,734.5700	1.7346	(1.650)	0	0	0
2016/03/23	2044	04/08/2016			Bond Future	10.1835	87.0751	10.1827	87.0814	(0.008)	0.0000	0.0000	0
2016/03/23	2044	04/08/2016	9.51	Call	Bond Future	1,788.5700	1.7886	1,759.3500	1.7594	(1.634)	0	0	0
2016/03/23	2044	04/08/2016	9.49	Put	Bond Future	7,709.3500	7.7093	7,674.1300	7.6741	(0.457)	0	0	0
2016/03/23	2044	04/08/2016	9.51	Put	Bond Future	7,576.9200	7.5769	7,541.4400	7.5414	(0.468)	0	0	0
2016/03/23	2044	04/08/2016	9.49	Call	Bond Future	1,738.9900	1.7390	1,710.0300	1.7100	(1.665)	0	0	0
2016/03/23	2044	04/08/2016	9.50	Put	Bond Future	7,642.9500	7.6429	7,607.5900	7.6076	(0.463)	0	0	0
2016/03/23	2044	03/11/2016			Bond Future	10.2416	88.7462	10.2410	88.7510	(0.006)	0.0000	0.0000	0
2016/03/23	2044	03/11/2016	10.42	Call	Bond Future	5,781.6500	5.7816	5,776.0200	5.7760	(0.097)	0	0	0
2016/03/23	2044	03/11/2016	10.41	Put	Bond Future	4,402.7400	4.4027	4,392.3500	4.3924	(0.236)	0	0	0
2016/03/23	2044	03/11/2016	10.43	Put	Bond Future	4,331.7400	4.3317	4,321.3800	4.3214	(0.239)	0	0	0
2016/03/23	2044	03/11/2016	10.42	Put	Bond Future	4,367.2500	4.3673	4,356.8800	4.3569	(0.237)	0	0	0
2016/03/23	2044	03/11/2016	10.43	Call	Bond Future	5,824.2300	5.8242	5,818.6100	5.8186	(0.096)	0	0	0
2016/03/23	2044	03/11/2016	10.41	Call	Bond Future	5,738.9300	5.7389	5,733.2800	5.7333	(0.098)	0	0	0
2016/03/23	2046	05/05/2016			Bond Future	127.2565	127.2565	127.7988	127.7988	0.426	0.0000	0.0000	12,766
2016/03/23	2046	05/05/2016	129.99	Put	Bond Future	2,733.4800	2.7335	2,191.2000	2.1912	(19.838)	0	0	0
2016/03/23	2046	05/05/2016	130.01	Put	Bond Future	2,753.4800	2.7535	2,211.2000	2.2112	(19.694)	0	0	0
2016/03/23	2046	05/05/2016	130.00	Put	Bond Future	2,743.4800	2.7435	2,201.2000	2.2012	(19.766)	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
2016/03/23	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2046	04/08/2016			Bond Future	129.7041	129.7041	130.2567	130.2567	0.426	0.0000	0.0000	0
2016/03/23	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2046	04/08/2016	129.00	Call	Bond Future	704.1400	0.7041	1,256.7000	1.2567	78.473	0	0	0
2016/03/23	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2046	04/08/2016	129.01	Call	Bond Future	694.1400	0.6941	1,246.7000	1.2467	79.604	0	0	0
2016/03/23	2046	04/08/2016	129.02	Call	Bond Future	684.1400	0.6841	1,236.7000	1.2367	80.767	0	0	0
2016/03/23	2050	05/05/2016	138.00	Put	Bond Future	874.8300	0.8748	557.3800	0.5574	(36.287)	0	0	0
2016/03/23	2050	05/05/2016			Bond Future	137.1252	137.1252	137.4426	137.4426	0.232	0.0000	0.0000	14,916
2016/03/23	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2050	05/05/2016	137.99	Put	Bond Future	864.8300	0.8648	547.3800	0.5474	(36.707)	0	0	0
2016/03/23	2050	05/05/2016	138.01	Put	Bond Future	884.8300	0.8848	567.3800	0.5674	(35.877)	0	0	0
2016/03/23	2050	04/08/2016	139.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2050	04/08/2016			Bond Future	138.1936	138.1936	138.5170	138.5170	0.234	0.0000	0.0000	0
2016/03/23	2050	04/08/2016	139.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2050	04/08/2016	139.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	2050	04/08/2016	139.12	Put	Bond Future	926.4400	0.9264	602.9900	0.6030	(34.913)	0	0	0
2016/03/23	2050	04/08/2016	139.14	Put	Bond Future	946.4400	0.9464	622.9900	0.6230	(34.175)	0	0	0
2016/03/23	2050	04/08/2016	139.13	Put	Bond Future	936.4400	0.9364	612.9900	0.6130	(34.540)	0	0	0
2016/03/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	AL37	05/05/2016			Index Future	469.6890	469.6890	469.7240	469.7240	0.007	0.0000	0.0000	4
2016/03/23	AL37	04/08/2016			Index Future	478.5900	478.5900	478.6250	478.6250	0.007	0.0000	0.0000	0
2016/03/23	AL7T	05/05/2016			Index Future	539.5070	539.5070	539.1880	539.1880	(0.059)	0.0000	0.0000	0
2016/03/23	AL7T	04/08/2016			Index Future	549.7300	549.7300	549.4060	549.4060	(0.059)	0.0000	0.0000	0
2016/03/23	ALBI	05/05/2016			Index Future	488.6560	488.6560	488.6220	488.6220	(0.007)	0.0000	0.0000	510
2016/03/23	ALBI	04/08/2016			Index Future	497.9150	497.9150	497.8810	497.8810	(0.007)	0.0000	0.0000	133
2016/03/23	ALBI	03/11/2016			Index Future	507.5720	507.5720	507.5270	507.5270	(0.009)	0.0000	0.0000	0
2016/03/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/03/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/03/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C213	28/02/2031			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
2016/03/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/23	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	EL28	05/05/2016			Bond Future	126.8436	126.8436	126.8362	126.8362	(0.006)	0.0000	0.0000	0
2016/03/23	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	EL28	05/05/2016	128.99	Put	Bond Future	2,146.4000	2.1464	2,153.8400	2.1538	0.347	0	0	0
2016/03/23	EL28	05/05/2016	129.01	Put	Bond Future	2,166.4000	2.1664	2,173.8400	2.1738	0.343	0	0	0
2016/03/23	EL28	05/05/2016	129.00	Put	Bond Future	2,156.4000	2.1564	2,163.8400	2.1638	0.345	0	0	0
2016/03/23	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	EL28	04/08/2016			Bond Future	129.2834	129.2834	129.2758	129.2758	(0.006)	0.0000	0.0000	0
2016/03/23	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	EL28	04/08/2016	126.86	Call	Bond Future	2,423.4100	2.4234	2,415.7700	2.4158	(0.315)	0	0	0
2016/03/23	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	EL28	04/08/2016	126.87	Call	Bond Future	2,413.4100	2.4134	2,405.7700	2.4058	(0.317)	0	0	0
2016/03/23	EL28	04/08/2016	126.88	Call	Bond Future	2,403.4100	2.4034	2,395.7700	2.3958	(0.318)	0	0	0
2016/03/23	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	ES33	05/05/2016			Bond Future	10.8793	75.0028	10.8782	75.0093	(0.010)	0.0000	0.0000	8,776
2016/03/23	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	ES33	05/05/2016	9.99	Put	Bond Future	5,788.0800	5.7881	5,781.6300	5.7816	(0.111)	0	0	0
2016/03/23	ES33	05/05/2016	10.01	Put	Bond Future	5,650.4400	5.6504	5,643.9900	5.6440	(0.114)	0	0	0
2016/03/23	ES33	05/05/2016	10.00	Put	Bond Future	5,719.2100	5.7192	5,712.7600	5.7128	(0.113)	0	0	0
2016/03/23	ES33	04/08/2016			Bond Future	10.9740	76.4392	10.9729	76.4457	(0.010)	0.0000	0.0000	0
2016/03/23	ES33	04/08/2016	10.24	Put	Bond Future	4,656.3100	4.6563	4,649.8300	4.6498	(0.139)	0	0	0

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2016/03/23	ES33	04/08/2016	10.26	Put	Bond Future	4,523.5600		4.5236	4,517.0800	4.5171	(0.143)	0	0	0
2016/03/23	ES33	04/08/2016	10.25	Put	Bond Future	4,589.8900		4.5899	4,583.4100	4.5834	(0.141)	0	0	0
2016/03/23	ES33	04/08/2016	10.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	ES33	04/08/2016	10.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	ES33	04/08/2016	10.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	ES33	03/11/2016			Bond Future	11.0673		74.1129	11.0664	74.1181	(0.008)	0.0000	0.0000	0
2016/03/23	ES33	03/11/2016	11.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	ES33	03/11/2016	11.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	ES33	03/11/2016	11.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	ES33	03/11/2016	11.31	Call	Bond Future	1,426.3200		1.4263	1,431.5100	1.4315	0.364	0	0	0
2016/03/23	ES33	03/11/2016	11.29	Call	Bond Future	1,310.4100		1.3104	1,315.6000	1.3156	0.396	0	0	0
2016/03/23	ES33	03/11/2016	11.30	Call	Bond Future	1,368.4000		1.3684	1,373.5900	1.3736	0.379	0	0	0
2016/03/23	ES42	05/05/2016			Bond Future	11.0559		78.6367	11.0548	78.6443	(0.010)	0.0000	0.0000	7,250
2016/03/23	GOVI	05/05/2016	518.01	Put	GOVI	299,850.0000		29.9850	300,160.0000	30.0160	0.103	0	0	0
2016/03/23	GOVI	05/05/2016			GOVI	488.0250		488.0250	487.9940	487.9940	(0.006)	0.0000	0.0000	479
2016/03/23	GOVI	05/05/2016	518.00	Put	GOVI	299,750.0000		29.9750	300,060.0000	30.0060	0.103	0	0	0
2016/03/23	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	GOVI	05/05/2016	517.99	Put	GOVI	299,650.0000		29.9650	299,960.0000	29.9960	0.103	0	0	0
2016/03/23	GOVI	04/08/2016	520.99	Put	GOVI	237,170.0000		23.7170	237,490.0000	23.7490	0.135	0	0	0
2016/03/23	GOVI	04/08/2016			GOVI	497.2730		497.2730	497.2410	497.2410	(0.006)	0.0000	0.0000	26
2016/03/23	GOVI	04/08/2016	521.01	Put	GOVI	237,370.0000		23.7370	237,690.0000	23.7690	0.135	0	0	0
2016/03/23	GOVI	04/08/2016	521.00	Put	GOVI	237,270.0000		23.7270	237,590.0000	23.7590	0.135	0	0	0
2016/03/23	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	GOVI	03/11/2016	476.11	Call	GOVI	308,070.0000		30.8070	307,640.0000	30.7640	(0.140)	0	0	0
2016/03/23	GOVI	03/11/2016	476.12	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	GOVI	03/11/2016			GOVI	506.9170		506.9170	506.8740	506.8740	(0.008)	0.0000	0.0000	0
2016/03/23	GOVI	03/11/2016	476.12	Call	GOVI	307,970.0000		30.7970	307,540.0000	30.7540	(0.140)	0	0	0
2016/03/23	GOVI	03/11/2016	476.13	Call	GOVI	307,870.0000		30.7870	307,440.0000	30.7440	(0.140)	0	0	0
2016/03/23	GOVI	03/11/2016	476.11	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	GOVI	03/11/2016	476.13	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/03/23	IGOV	05/05/2016			Index Future	237.2000		237.2000	237.4690	237.4690	0.113	0.0000	0.0000	977
2016/03/23	IGOV	04/08/2016			Index Future	241.7140		241.7140	241.9880	241.9880	0.113	0.0000	0.0000	81
2016/03/23	IGOV	03/11/2016			Index Future	246.4210		246.4210	246.6950	246.6950	0.111	0.0000	0.0000	0
2016/03/23	ILBI	05/05/2016			Index Future	643.4050		643.4050	643.8740	643.8740	0.073	0.0000	0.0000	0
2016/03/23	ILBI	04/08/2016			Index Future	655.2930		655.2930	655.7680	655.7680	0.072	0.0000	0.0000	157
2016/03/23	IS01	19/12/2016			Interest Rate Swap	100.1587		100.1587	100.1911	100.1911	0.032	0.0000	0.0000	0
2016/03/23	IS01	16/03/2017			Interest Rate Swap	100.2094		100.2094	100.2508	100.2508	0.041	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
2016/03/23	IS01	15/06/2017			Interest Rate Swap	99.9692	99.9692	100.0227	100.0227	0.054	0.0000	0.0000	0
2016/03/23	IS02	18/12/2017			Interest Rate Swap	100.6457	100.6457	100.7186	100.7186	0.072	0.0000	0.0000	0
2016/03/23	IS02	16/03/2018			Interest Rate Swap	100.1300	100.1300	100.2254	100.2254	0.095	0.0000	0.0000	0
2016/03/23	IS02	15/06/2018			Interest Rate Swap	100.0176	100.0176	100.1194	100.1194	0.102	0.0000	0.0000	0
2016/03/23	IS05	17/12/2020			Interest Rate Swap	101.1192	101.1192	101.2576	101.2576	0.137	0.0000	0.0000	0
2016/03/23	IS05	16/03/2021			Interest Rate Swap	100.6524	100.6524	100.7936	100.7936	0.140	0.0000	0.0000	0
2016/03/23	IS05	15/06/2021			Interest Rate Swap	100.1509	100.1509	100.2936	100.2936	0.143	0.0000	0.0000	0
2016/03/23	IS10	17/12/2025			Interest Rate Swap	103.2520	103.2520	103.3633	103.3633	0.108	0.0000	0.0000	0
2016/03/23	IS10	16/03/2026			Interest Rate Swap	100.4917	100.4917	100.6062	100.6062	0.114	0.0000	0.0000	0
2016/03/23	IS10	15/06/2026			Interest Rate Swap	99.3628	99.3628	99.4776	99.4776	0.116	0.0000	0.0000	0
2016/03/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/03/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/03/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/03/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/03/23	JBAF	20/04/2016			Jibar Tradeable Future	7.2300	92.7700	7.2600	92.7400	0.415	0.0000	0.0000	0
2016/03/23	JBAF	18/05/2016			Jibar Tradeable Future	7.2700	92.7300	7.3800	92.6200	1.513	0.0000	0.0000	0
2016/03/23	JBAF	15/06/2016			Jibar Tradeable Future	7.3800	92.6200	7.4400	92.5600	0.813	0.0000	0.0000	0
2016/03/23	JBAF	20/07/2016			Jibar Tradeable Future	7.4600	92.5400	7.5700	92.4300	1.475	0.0000	0.0000	0
2016/03/23	JBAF	17/08/2016			Jibar Tradeable Future	7.5500	92.4500	7.6100	92.3900	0.795	0.0000	0.0000	0
2016/03/23	JBAF	21/09/2016			Jibar Tradeable Future	7.5900	92.4100	7.7000	92.3000	1.449	0.0000	0.0000	0
2016/03/23	JBAF	21/12/2016			Jibar Tradeable Future	7.8500	92.1500	7.8800	92.1200	0.382	0.0000	0.0000	0
2016/03/23	JBAF	15/03/2017			Jibar Tradeable Future	7.9700	92.0300	8.0400	91.9600	0.878	0.0000	0.0000	0
2016/03/23	JBAF	21/06/2017			Jibar Tradeable Future	8.1300	91.8700	8.2200	91.7800	1.107	0.0000	0.0000	0
2016/03/23	JBAF	20/09/2017			Jibar Tradeable Future	8.2000	91.8000	8.2800	91.7200	0.976	0.0000	0.0000	0
2016/03/23	JBAF	20/12/2017			Jibar Tradeable Future	8.3000	91.7000	8.3700	91.6300	0.843	0.0000	0.0000	0
2016/03/23	JBAF	20/03/2018			Jibar Tradeable Future	8.4000	91.6000	8.4700	91.5300	0.833	0.0000	0.0000	0
2016/03/23	R023	05/05/2016			Bond Future	9.2050	94.2482	9.2093	94.2278	0.047	0.0000	0.0000	8,731
2016/03/23	R023	05/05/2016	8.24	Put	Bond Future	4,802.0300	4.8020	4,809.0800	4.8091	0.147	0	0	0
2016/03/23	R023	05/05/2016	8.26	Put	Bond Future	4,707.0600	4.7071	4,713.3500	4.7133	0.134	0	0	0
2016/03/23	R023	05/05/2016	8.24	Call	Bond Future	74.7500	0.0747	61.4300	0.0614	(17.819)	0	0	0
2016/03/23	R023	05/05/2016	8.25	Put	Bond Future	4,754.4200	4.7544	4,761.1000	4.7611	0.141	0	0	0
2016/03/23	R023	05/05/2016	8.25	Call	Bond Future	77.6400	0.0776	63.9500	0.0639	(17.633)	0	0	0
2016/03/23	R023	05/05/2016	8.26	Call	Bond Future	80.7500	0.0807	66.6700	0.0667	(17.437)	0	0	0
2016/03/23	R023	04/08/2016	8.24	Call	Bond Future	431.1200	0.4311	423.0600	0.4231	(1.870)	0	0	0
2016/03/23	R023	04/08/2016	8.25	Put	Bond Future	5,319.4400	5.3194	5,332.1100	5.3321	0.238	0	0	0
2016/03/23	R023	04/08/2016			Bond Future	9.2761	96.0531	9.2806	96.0323	0.049	0.0000	0.0000	0
2016/03/23	R023	04/08/2016	8.25	Call	Bond Future	438.8700	0.4389	430.7200	0.4307	(1.857)	0	0	0
2016/03/23	R023	04/08/2016	8.26	Call	Bond Future	447.1700	0.4472	438.7800	0.4388	(1.876)	0	0	0

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2016/03/23	R023	04/08/2016	8.24	Put	Bond Future	5,360.8100	5.3608	5,373.5700	5.3736	0.238	0	0	0
2016/03/23	R023	04/08/2016	8.26	Put	Bond Future	5,278.6500	5.2787	5,291.0800	5.2911	0.235	0	0	0
2016/03/23	R023	03/11/2016	9.73	Put	Bond Future	1,843.1700	1.8432	1,843.6400	1.8436	0.025	0	0	0
2016/03/23	R023	03/11/2016			Bond Future	9.3487	93.9643	9.3538	93.9413	0.055	0.0000	0.0000	0
2016/03/23	R023	03/11/2016	9.75	Put	Bond Future	1,809.7400	1.8097	1,810.1200	1.8101	0.021	0	0	0
2016/03/23	R023	03/11/2016	9.73	Call	Bond Future	3,527.1000	3.5271	3,504.5700	3.5046	(0.639)	0	0	0
2016/03/23	R023	03/11/2016	9.74	Put	Bond Future	1,826.3900	1.8264	1,826.8200	1.8268	0.024	0	0	0
2016/03/23	R023	03/11/2016	9.74	Call	Bond Future	3,553.9600	3.5540	3,531.3900	3.5314	(0.635)	0	0	0
2016/03/23	R023	03/11/2016	9.75	Call	Bond Future	3,580.9200	3.5809	3,558.3000	3.5583	(0.632)	0	0	0
2016/03/23	R035	05/05/2016	10.37	Call	Bond Future	2,998.0000	2.9980	2,924.5700	2.9246	(2.449)	0	0	0
2016/03/23	R035	05/05/2016			Bond Future	9.9758	92.4354	9.9852	92.3620	0.094	0.0000	0.0000	4,494
2016/03/23	R035	05/05/2016	10.35	Call	Bond Future	2,849.6500	2.8496	2,776.2200	2.7762	(2.577)	0	0	0
2016/03/23	R035	05/05/2016	10.36	Call	Bond Future	2,923.8800	2.9239	2,850.4500	2.8505	(2.511)	0	0	0
2016/03/23	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	R035	04/08/2016			Bond Future	10.0397	94.2056	10.0494	94.1307	0.097	0.0000	0.0000	0
2016/03/23	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	R035	04/08/2016	10.35	Call	Bond Future	2,343.6100	2.3436	2,268.6500	2.2687	(3.198)	0	0	0
2016/03/23	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	R035	04/08/2016	10.36	Call	Bond Future	2,417.5500	2.4175	2,342.5900	2.3426	(3.101)	0	0	0
2016/03/23	R035	04/08/2016	10.37	Call	Bond Future	2,491.4000	2.4914	2,416.4400	2.4164	(3.009)	0	0	0
2016/03/23	R186	05/05/2016	9.25	Call	Bond Future	1,523.3800	1.5234	1,415.6600	1.4157	(7.071)	0	0	180
2016/03/23	R186	05/05/2016			Bond Future	9.3424	111.7136	9.3518	111.6478	0.101	0.0000	0.0000	55,867
2016/03/23	R186	05/05/2016	8.34	Call	Bond Future	108.9800	0.1090	86.6000	0.0866	(20.536)	0	0	0
2016/03/23	R186	05/05/2016	9.89	Call	Bond Future	4,289.3800	4.2894	4,173.3400	4.1733	(2.705)	0	0	0
2016/03/23	R186	05/05/2016	8.35	Call	Bond Future	113.2700	0.1133	90.1300	0.0901	(20.429)	0	0	0
2016/03/23	R186	05/05/2016	8.75	Put	Bond Future	4,693.7900	4.6938	4,697.2300	4.6972	0.073	0	0	1,900
2016/03/23	R186	05/05/2016	9.25	Put	Bond Future	2,172.2100	2.1722	2,130.3200	2.1303	(1.928)	0	0	0
2016/03/23	R186	05/05/2016	8.33	Call	Bond Future	104.8200	0.1048	83.1800	0.0832	(20.645)	0	0	0
2016/03/23	R186	05/05/2016	8.85	Put	Bond Future	4,105.4700	4.1055	4,098.3100	4.0983	(0.174)	0	0	5,350
2016/03/23	R186	05/05/2016	9.96	Call	Bond Future	4,664.2500	4.6643	4,551.8500	4.5519	(2.410)	0	0	0
2016/03/23	R186	05/05/2016	9.86	Call	Bond Future	4,131.9900	4.1320	4,014.4700	4.0145	(2.844)	0	0	0
2016/03/23	R186	05/05/2016	7.56	Put	Bond Future	13,515.4200	13.5154	13,580.1900	13.5802	0.479	0	0	0
2016/03/23	R186	05/05/2016	8.35	Put	Bond Future	7,368.7700	7.3688	7,411.4600	7.4115	0.579	0	0	0
2016/03/23	R186	05/05/2016	8.75	Call	Bond Future	440.4300	0.4404	378.0400	0.3780	(14.166)	0	0	180
2016/03/23	R186	05/05/2016	8.34	Put	Bond Future	7,440.9300	7.4409	7,484.3800	7.4844	0.584	0	0	0
2016/03/23	R186	05/05/2016	7.56	Call	Bond Future	2.8500	0.0028	1.7900	0.0018	(37.193)	0	0	0
2016/03/23	R186	05/05/2016	8.85	Call	Bond Future	585.9600	0.5860	512.9700	0.5130	(12.456)	0	0	0
2016/03/23	R186	05/05/2016	8.33	Put	Bond Future	7,513.2800	7.5133	7,557.4700	7.5575	0.588	0	0	0
2016/03/23	R186	05/05/2016	9.89	Put	Bond Future	552.4600	0.5525	502.2500	0.5023	(9.088)	0	0	180
2016/03/23	R186	05/05/2016	9.96	Put	Bond Future	462.5500	0.4626	415.9800	0.4160	(10.068)	0	0	5,000
2016/03/23	R186	05/05/2016	9.86	Put	Bond Future	595.1400	0.5951	543.4500	0.5434	(8.685)	0	0	5,000
2016/03/23	R186	04/08/2016	8.51	Put	Bond Future	7,295.7700	7.2958	7,323.2000	7.3232	0.376	0	0	0
2016/03/23	R186	04/08/2016	10.00	Put	Bond Future	1,554.7200	1.5547	1,525.7000	1.5257	(1.867)	0	0	6,500

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2016/03/23	R186	04/08/2016			Bond Future	9.4069	108.5486	9.4167	108.4814	0.104	0.0000	0.0000	0
2016/03/23	R186	04/08/2016	8.50	Put	Bond Future	7,354.8400	7.3548	7,382.6500	7.3826	0.378	0	0	0
2016/03/23	R186	04/08/2016	8.51	Call	Bond Future	906.3500	0.9064	866.5600	0.8666	(4.390)	0	0	0
2016/03/23	R186	04/08/2016	8.49	Call	Bond Future	876.2400	0.8762	837.9600	0.8380	(4.369)	0	0	0
2016/03/23	R186	04/08/2016	8.50	Call	Bond Future	891.3000	0.8913	851.8900	0.8519	(4.422)	0	0	0
2016/03/23	R186	04/08/2016	10.00	Call	Bond Future	5,513.0200	5.5130	5,416.7800	5.4168	(1.746)	0	0	0
2016/03/23	R186	04/08/2016	8.49	Put	Bond Future	7,413.9600	7.4140	7,442.9000	7.4429	0.390	0	0	0
2016/03/23	R197	05/05/2016			Bond Future	294.3345	294.3345	294.8794	294.8794	0.185	0.0000	0.0000	2,206
2016/03/23	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	R197	05/05/2016	299.99	Put	Bond Future	5,655.4900	5.6555	5,110.6400	5.1106	(9.634)	0	0	0
2016/03/23	R197	05/05/2016	300.01	Put	Bond Future	5,675.4900	5.6755	5,130.6400	5.1306	(9.600)	0	0	0
2016/03/23	R197	05/05/2016	300.00	Put	Bond Future	5,665.4900	5.6655	5,120.6400	5.1206	(9.617)	0	0	0
2016/03/23	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	R197	04/08/2016	293.98	Put	Bond Future	481.3200	0.4813	0.0000	0.0000	(100.000)	0	0	0
2016/03/23	R197	04/08/2016			Bond Future	293.4987	293.4987	294.0536	294.0536	0.189	0.0000	0.0000	0
2016/03/23	R197	04/08/2016	293.97	Put	Bond Future	471.3200	0.4713	0.0000	0.0000	(100.000)	0	0	0
2016/03/23	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	73.6400	0.0736	100.000	0	0	0
2016/03/23	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	93.6400	0.0936	100.000	0	0	0
2016/03/23	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	83.6400	0.0836	100.000	0	0	0
2016/03/23	R197	04/08/2016	293.96	Put	Bond Future	461.3200	0.4613	0.0000	0.0000	(100.000)	0	0	0
2016/03/23	R202	05/05/2016	246.99	Put	Bond Future	7,311.3500	7.3113	7,297.0400	7.2970	(0.196)	0	0	0
2016/03/23	R202	05/05/2016			Bond Future	240.6790	240.6790	240.6628	240.6628	(0.007)	0.0000	0.0000	43,260
2016/03/23	R202	05/05/2016	247.01	Put	Bond Future	7,327.1100	7.3271	7,312.8700	7.3129	(0.194)	0	0	0
2016/03/23	R202	05/05/2016	246.99	Call	Bond Future	1,000.3600	1.0004	969.8100	0.9698	(3.054)	0	0	0
2016/03/23	R202	05/05/2016	247.00	Put	Bond Future	7,319.2200	7.3192	7,304.9500	7.3050	(0.195)	0	0	0
2016/03/23	R202	05/05/2016	247.00	Call	Bond Future	998.2300	0.9982	967.7200	0.9677	(3.056)	0	0	0
2016/03/23	R202	05/05/2016	247.01	Call	Bond Future	996.1200	0.9961	965.6400	0.9656	(3.060)	0	0	0
2016/03/23	R202	04/08/2016	243.25	Call	Bond Future	4,575.9100	4.5759	4,548.6700	4.5487	(0.595)	0	0	0
2016/03/23	R202	04/08/2016			Bond Future	241.8575	241.8575	241.8406	241.8406	(0.007)	0.0000	0.0000	0
2016/03/23	R202	04/08/2016	243.26	Call	Bond Future	4,571.4400	4.5714	4,544.2100	4.5442	(0.596)	0	0	0
2016/03/23	R202	04/08/2016	243.24	Put	Bond Future	5,962.9200	5.9629	5,952.5500	5.9525	(0.174)	0	0	0
2016/03/23	R202	04/08/2016	243.26	Put	Bond Future	5,973.9800	5.9740	5,963.6200	5.9636	(0.173)	0	0	0
2016/03/23	R202	04/08/2016	243.24	Call	Bond Future	4,580.3800	4.5804	4,553.1400	4.5531	(0.595)	0	0	0
2016/03/23	R202	04/08/2016	243.25	Put	Bond Future	5,968.4500	5.9685	5,958.0800	5.9581	(0.174)	0	0	0
2016/03/23	R203	05/05/2016	7.25	Put	Bond Future	1,306.4500	1.3065	1,316.5000	1.3165	0.769	0	0	0
2016/03/23	R203	05/05/2016			Bond Future	8.2777	101.2031	8.2871	101.1913	0.114	0.0000	0.0000	53,939
2016/03/23	R203	05/05/2016	7.26	Call	Bond Future	7.6300	0.0076	5.7800	0.0058	(24.246)	0	0	0
2016/03/23	R203	05/05/2016	7.24	Call	Bond Future	6.9000	0.0069	5.1900	0.0052	(24.783)	0	0	0
2016/03/23	R203	05/05/2016	7.25	Call	Bond Future	7.2500	0.0073	5.4700	0.0055	(24.552)	0	0	0
2016/03/23	R203	05/05/2016	7.24	Put	Bond Future	1,318.8600	1.3189	1,328.9800	1.3290	0.767	0	0	0
2016/03/23	R203	05/05/2016	7.26	Put	Bond Future	1,294.0800	1.2941	1,304.0600	1.3041	0.771	0	0	0
2016/03/23	R203	04/08/2016	7.26	Call	Bond Future	51.6900	0.0517	49.5800	0.0496	(4.082)	0	0	0
2016/03/23	R203	04/08/2016			Bond Future	8.4088	103.1412	8.4206	103.1292	0.140	0.0000	0.0000	0
2016/03/23	R203	04/08/2016	7.24	Call	Bond Future	49.3300	0.0493	47.4100	0.0474	(3.892)	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
2016/03/23	R203	04/08/2016	7.25	Call	Bond Future	50.4400	0.0504	48.4800	0.0485	(3.886)	0	0	0
2016/03/23	R203	04/08/2016	7.24	Put	Bond Future	1,262.2300	1.2622	1,272.3900	1.2724	0.805	0	0	0
2016/03/23	R203	04/08/2016	7.26	Put	Bond Future	1,243.6500	1.2436	1,253.6200	1.2536	0.802	0	0	0
2016/03/23	R203	04/08/2016	7.25	Put	Bond Future	1,252.8700	1.2529	1,262.9900	1.2630	0.808	0	0	0
2016/03/23	R203	03/11/2016	8.86	Call	Bond Future	555.3700	0.5554	543.0500	0.5430	(2.218)	0	0	0
2016/03/23	R203	03/11/2016			Bond Future	8.5792	100.9479	8.5969	100.9337	0.206	0.0000	0.0000	0
2016/03/23	R203	03/11/2016	8.84	Call	Bond Future	545.4900	0.5455	533.2400	0.5332	(2.246)	0	0	0
2016/03/23	R203	03/11/2016	8.85	Call	Bond Future	550.4200	0.5504	538.1400	0.5381	(2.231)	0	0	0
2016/03/23	R203	03/11/2016	8.84	Put	Bond Future	336.0700	0.3361	338.0500	0.3380	0.589	0	0	0
2016/03/23	R203	03/11/2016	8.86	Put	Bond Future	329.9100	0.3299	331.8200	0.3318	0.579	0	0	0
2016/03/23	R203	03/11/2016	8.85	Put	Bond Future	332.9800	0.3330	334.9300	0.3349	0.586	0	0	0
2016/03/23	R204	05/05/2016	7.75	Call	Bond Future	32.1600	0.0322	24.5800	0.0246	(23.570)	0	0	0
2016/03/23	R204	05/05/2016			Bond Future	8.6558	101.5612	8.6650	101.5403	0.106	0.0000	0.0000	33,101
2016/03/23	R204	05/05/2016	7.76	Call	Bond Future	33.5800	0.0336	25.7600	0.0258	(23.288)	0	0	0
2016/03/23	R204	05/05/2016	7.74	Put	Bond Future	2,143.0400	2.1430	2,156.6500	2.1566	0.635	0	0	0
2016/03/23	R204	05/05/2016	7.76	Put	Bond Future	2,099.0700	2.0991	2,112.1700	2.1122	0.624	0	0	0
2016/03/23	R204	05/05/2016	7.74	Call	Bond Future	30.8200	0.0308	23.5100	0.0235	(23.718)	0	0	0
2016/03/23	R204	05/05/2016	7.75	Put	Bond Future	2,121.0100	2.1210	2,134.3500	2.1344	0.629	0	0	0
2016/03/23	R204	04/08/2016			Bond Future	8.7696	99.4647	8.7799	99.4434	0.117	0.0000	0.0000	0
2016/03/23	R204	04/08/2016	7.74	Put	Bond Future	2,317.9500	2.3179	2,333.0900	2.3331	0.653	0	0	0
2016/03/23	R204	04/08/2016	7.76	Put	Bond Future	2,281.6600	2.2817	2,296.6400	2.2966	0.657	0	0	0
2016/03/23	R204	04/08/2016	7.74	Call	Bond Future	152.9500	0.1529	146.7400	0.1467	(4.060)	0	0	0
2016/03/23	R204	04/08/2016	7.75	Put	Bond Future	2,299.7100	2.2997	2,314.7700	2.3148	0.655	0	0	0
2016/03/23	R204	04/08/2016	7.75	Call	Bond Future	156.0200	0.1560	149.7300	0.1497	(4.032)	0	0	0
2016/03/23	R204	04/08/2016	7.76	Call	Bond Future	159.2800	0.1593	152.9100	0.1529	(3.999)	0	0	0
2016/03/23	R204	03/11/2016			Bond Future	8.8831	101.3734	8.8957	101.3497	0.142	0.0000	0.0000	0
2016/03/23	R204	03/11/2016	9.21	Put	Bond Future	764.5200	0.7645	766.2800	0.7663	0.230	0	0	0
2016/03/23	R204	03/11/2016	9.23	Put	Bond Future	750.5200	0.7505	751.8700	0.7519	0.180	0	0	0
2016/03/23	R204	03/11/2016	9.22	Put	Bond Future	757.4900	0.7575	758.9000	0.7589	0.186	0	0	0
2016/03/23	R204	03/11/2016	9.22	Call	Bond Future	1,386.1900	1.3862	1,363.9400	1.3639	(1.605)	0	0	0
2016/03/23	R204	03/11/2016	9.21	Call	Bond Future	1,374.6300	1.3746	1,352.7300	1.3527	(1.593)	0	0	0
2016/03/23	R204	03/11/2016	9.23	Call	Bond Future	1,397.8000	1.3978	1,375.4900	1.3755	(1.596)	0	0	0
2016/03/23	R207	05/05/2016	7.86	Put	Bond Future	3,052.3700	3.0524	3,027.3400	3.0273	(0.820)	0	0	0
2016/03/23	R207	05/05/2016			Bond Future	8.8496	97.3583	8.8433	97.3773	(0.072)	0.0000	0.0000	43,093
2016/03/23	R207	05/05/2016	7.85	Put	Bond Future	3,082.0200	3.0820	3,057.2200	3.0572	(0.805)	0	0	0
2016/03/23	R207	05/05/2016	7.56	Put	Bond Future	3,964.9300	3.9649	3,944.0200	3.9440	(0.527)	0	0	0
2016/03/23	R207	05/05/2016	7.84	Put	Bond Future	3,111.7300	3.1117	3,087.1700	3.0872	(0.789)	0	0	0
2016/03/23	R207	05/05/2016	7.56	Call	Bond Future	8.6100	0.0086	6.6500	0.0067	(22.764)	0	0	43
2016/03/23	R207	05/05/2016	7.85	Call	Bond Future	32.6400	0.0326	26.7900	0.0268	(17.923)	0	0	0
2016/03/23	R207	05/05/2016	7.86	Call	Bond Future	34.0800	0.0341	28.0000	0.0280	(17.840)	0	0	0
2016/03/23	R207	05/05/2016	7.84	Call	Bond Future	31.2400	0.0312	25.6300	0.0256	(17.958)	0	0	0
2016/03/23	R207	04/08/2016			Bond Future	8.9492	95.5783	8.9423	95.5976	(0.077)	0.0000	0.0000	0
2016/03/23	R207	04/08/2016	7.99	Put	Bond Future	3,001.9900	3.0020	2,980.3900	2.9804	(0.720)	0	0	0
2016/03/23	R207	04/08/2016	8.01	Put	Bond Future	2,953.8900	2.9539	2,932.2800	2.9323	(0.732)	0	0	0
2016/03/23	R207	04/08/2016	8.00	Put	Bond Future	2,977.7500	2.9777	2,956.1500	2.9562	(0.725)	0	0	0
2016/03/23	R207	04/08/2016	8.01	Call	Bond Future	268.7800	0.2688	266.4600	0.2665	(0.863)	0	0	0

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2016/03/23	R207	04/08/2016	7.99	Call	Bond Future	258.7000	0.2587	256.3900	0.2564	(0.893)	0	0	0
2016/03/23	R207	04/08/2016	8.00	Call	Bond Future	263.5500	0.2636	261.2400	0.2612	(0.876)	0	0	0
2016/03/23	R207	02/02/2017	9.24	Call	Bond Future	357.7800	0.3578	1,795.1300	1.7951	401.741	0	0	0
2016/03/23	R207	02/02/2017			Bond Future	9.0939	95.7917	9.0864	95.8101	(0.083)	0.0000	0.0000	0
2016/03/23	R207	02/02/2017	8.91	Call	Bond Future	0.0000	0.0000	1,380.5500	1.3806	100.000	0	0	62
2016/03/23	R207	02/02/2017	9.22	Call	Bond Future	308.9100	0.3089	1,768.3300	1.7683	472.442	0	0	0
2016/03/23	R207	02/02/2017	9.23	Call	Bond Future	333.3500	0.3334	1,781.8800	1.7819	434.537	0	0	0
2016/03/23	R207	02/02/2017	8.91	Put	Bond Future	452.6800	0.4527	1,814.7900	1.8148	300.899	0	0	0
2016/03/23	R207	02/02/2017	9.22	Put	Bond Future	0.0000	0.0000	1,440.9800	1.4410	100.000	0	0	0
2016/03/23	R207	02/02/2017	9.24	Put	Bond Future	0.0000	0.0000	1,418.9100	1.4189	100.000	0	0	0
2016/03/23	R207	02/02/2017	9.23	Put	Bond Future	0.0000	0.0000	1,430.0900	1.4301	100.000	0	0	0
2016/03/23	R208	05/05/2016	7.99	Call	Bond Future	46.5100	0.0465	38.7800	0.0388	(16.620)	0	0	0
2016/03/23	R208	05/05/2016	8.00	Put	Bond Future	3,727.2600	3.7273	3,696.9300	3.6969	(0.814)	0	0	0
2016/03/23	R208	05/05/2016			Bond Future	8.9755	92.0692	8.9694	92.0916	(0.068)	0.0000	0.0000	46,553
2016/03/23	R208	05/05/2016	8.00	Call	Bond Future	48.4000	0.0484	40.4600	0.0405	(16.405)	0	0	0
2016/03/23	R208	05/05/2016	8.01	Call	Bond Future	50.4400	0.0504	42.2700	0.0423	(16.197)	0	0	0
2016/03/23	R208	05/05/2016	7.99	Put	Bond Future	3,764.0000	3.7640	3,733.8800	3.7339	(0.800)	0	0	0
2016/03/23	R208	05/05/2016	8.01	Put	Bond Future	3,690.6800	3.6907	3,660.1200	3.6601	(0.828)	0	0	0
2016/03/23	R208	04/08/2016	8.01	Put	Bond Future	4,078.2400	4.0782	4,053.0900	4.0531	(0.617)	0	0	0
2016/03/23	R208	04/08/2016			Bond Future	9.0580	93.8323	9.0515	93.8551	(0.071)	0.0000	0.0000	0
2016/03/23	R208	04/08/2016	8.00	Put	Bond Future	4,109.5600	4.1096	4,084.4100	4.0844	(0.612)	0	0	0
2016/03/23	R208	04/08/2016	7.99	Call	Bond Future	281.8600	0.2819	279.4900	0.2795	(0.841)	0	0	0
2016/03/23	R208	04/08/2016	8.00	Call	Bond Future	287.2200	0.2872	284.8400	0.2848	(0.829)	0	0	0
2016/03/23	R208	04/08/2016	8.01	Call	Bond Future	292.9300	0.2929	290.5500	0.2905	(0.812)	0	0	0
2016/03/23	R208	04/08/2016	7.99	Put	Bond Future	4,141.2400	4.1412	4,116.1000	4.1161	(0.607)	0	0	0
2016/03/23	R208	03/11/2016	9.59	Put	Bond Future	1,232.8800	1.2329	1,212.9200	1.2129	(1.619)	0	0	0
2016/03/23	R208	03/11/2016			Bond Future	9.1371	92.2297	9.1307	92.2512	(0.070)	0.0000	0.0000	0
2016/03/23	R208	03/11/2016	9.58	Put	Bond Future	1,244.8100	1.2448	1,224.7600	1.2248	(1.611)	0	0	0
2016/03/23	R208	03/11/2016	9.57	Call	Bond Future	2,700.7400	2.7007	2,702.1000	2.7021	0.050	0	0	0
2016/03/23	R208	03/11/2016	9.58	Call	Bond Future	2,721.4600	2.7215	2,722.9000	2.7229	0.053	0	0	0
2016/03/23	R208	03/11/2016	9.59	Call	Bond Future	2,742.5300	2.7425	2,744.0600	2.7441	0.056	0	0	0
2016/03/23	R208	03/11/2016	9.57	Put	Bond Future	1,257.1100	1.2571	1,236.9800	1.2370	(1.601)	0	0	0
2016/03/23	R209	05/05/2016			Bond Future	9.9135	69.1090	9.9128	69.1133	(0.007)	0.0000	0.0000	29,713
2016/03/23	R209	05/05/2016	9.00	Call	Bond Future	176.3200	0.1763	147.9900	0.1480	(16.067)	0	0	6,700
2016/03/23	R209	05/05/2016	8.25	Put	Bond Future	12,183.5800	12.1836	12,177.1400	12.1771	(0.053)	0	0	0
2016/03/23	R209	05/05/2016	8.99	Put	Bond Future	6,555.2300	6.5552	6,523.3900	6.5234	(0.486)	0	0	0
2016/03/23	R209	05/05/2016	9.01	Put	Bond Future	6,419.6000	6.4196	6,386.3200	6.3863	(0.518)	0	0	0
2016/03/23	R209	05/05/2016	9.00	Put	Bond Future	6,487.2800	6.4873	6,454.6300	6.4546	(0.503)	0	0	0
2016/03/23	R209	05/05/2016	9.01	Call	Bond Future	182.4600	0.1825	153.5000	0.1535	(15.872)	0	0	0
2016/03/23	R209	05/05/2016	8.25	Call	Bond Future	7.4400	0.0074	5.3200	0.0053	(28.495)	0	0	6,700
2016/03/23	R209	05/05/2016	8.99	Call	Bond Future	170.3400	0.1703	142.8200	0.1428	(16.156)	0	0	0
2016/03/23	R209	04/08/2016	9.26	Call	Bond Future	1,268.1300	1.2681	1,261.2300	1.2612	(0.544)	0	0	0
2016/03/23	R209	04/08/2016			Bond Future	9.9724	70.4325	9.9717	70.4369	(0.007)	0.0000	0.0000	0
2016/03/23	R209	04/08/2016	9.60	Put	Bond Future	4,447.4000	4.4474	4,433.9100	4.4339	(0.303)	0	0	0
2016/03/23	R209	04/08/2016	10.60	Call	Bond Future	5,344.7700	5.3448	5,337.9400	5.3379	(0.128)	0	0	5,760
2016/03/23	R209	04/08/2016	9.24	Call	Bond Future	1,231.4600	1.2315	1,224.7600	1.2248	(0.544)	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
2016/03/23	R209	04/08/2016	9.25	Call	Bond Future	1,249.7000	1.2497	1,242.9800	1.2430	(0.538)	0	0	0
2016/03/23	R209	04/08/2016	10.60	Put	Bond Future	1,510.2900	1.5103	1,499.0500	1.4991	(0.744)	0	0	0
2016/03/23	R209	04/08/2016	9.24	Put	Bond Future	6,169.3600	6.1694	6,158.2500	6.1583	(0.180)	0	0	0
2016/03/23	R209	04/08/2016	9.26	Put	Bond Future	6,064.0300	6.0640	6,052.7200	6.0527	(0.187)	0	0	0
2016/03/23	R209	04/08/2016	9.60	Call	Bond Future	2,002.7800	2.0028	1,993.7000	1.9937	(0.453)	0	0	5,760
2016/03/23	R209	04/08/2016	9.25	Put	Bond Future	6,116.5500	6.1165	6,105.4200	6.1054	(0.182)	0	0	0
2016/03/23	R209	03/11/2016	10.26	Call	Bond Future	4,666.9800	4.6670	4,658.4200	4.6584	(0.183)	0	0	0
2016/03/23	R209	03/11/2016			Bond Future	10.0277	68.6330	10.0272	68.6362	(0.005)	0.0000	0.0000	0
2016/03/23	R209	03/11/2016	10.24	Call	Bond Future	4,598.7100	4.5987	4,589.9000	4.5899	(0.192)	0	0	0
2016/03/23	R209	03/11/2016	10.25	Call	Bond Future	4,632.9000	4.6329	4,624.1100	4.6241	(0.190)	0	0	0
2016/03/23	R209	03/11/2016	10.24	Put	Bond Future	3,275.5600	3.2756	3,263.5800	3.2636	(0.366)	0	0	0
2016/03/23	R209	03/11/2016	10.25	Put	Bond Future	3,248.4000	3.2484	3,236.4400	3.2364	(0.368)	0	0	0
2016/03/23	R209	03/11/2016	10.26	Put	Bond Future	3,221.2300	3.2212	3,209.5000	3.2095	(0.364)	0	0	0
2016/03/23	R210	05/05/2016			Bond Future	181.2955	181.2955	181.2826	181.2826	(0.007)	0.0000	0.0000	1,554
2016/03/23	R210	05/05/2016	184.99	Put	Bond Future	3,694.5400	3.6945	3,707.3700	3.7074	0.347	0	0	0
2016/03/23	R210	05/05/2016	185.00	Put	Bond Future	3,704.5400	3.7045	3,717.3700	3.7174	0.346	0	0	0
2016/03/23	R210	05/05/2016	185.01	Put	Bond Future	3,714.5400	3.7145	3,727.3700	3.7274	0.345	0	0	0
2016/03/23	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	R210	04/08/2016			Bond Future	184.7824	184.7824	184.7693	184.7693	(0.007)	0.0000	0.0000	0
2016/03/23	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	R210	04/08/2016	181.50	Call	Bond Future	3,282.4400	3.2824	3,269.3300	3.2693	(0.399)	0	0	0
2016/03/23	R210	04/08/2016	181.52	Call	Bond Future	3,262.4400	3.2624	3,249.3300	3.2493	(0.402)	0	0	0
2016/03/23	R210	04/08/2016	181.51	Call	Bond Future	3,272.4400	3.2724	3,259.3300	3.2593	(0.401)	0	0	0
2016/03/23	R211	05/05/2016	139.01	Put	Bond Future	1,714.3800	1.7144	1,408.3000	1.4083	(17.854)	0	0	0
2016/03/23	R211	05/05/2016			Bond Future	137.2956	137.2956	137.6017	137.6017	0.223	0.0000	0.0000	62
2016/03/23	R211	05/05/2016	139.00	Put	Bond Future	1,704.3800	1.7044	1,398.3000	1.3983	(17.958)	0	0	0
2016/03/23	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	R211	05/05/2016	138.99	Put	Bond Future	1,694.3800	1.6944	1,388.3000	1.3883	(18.064)	0	0	0
2016/03/23	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	R211	04/08/2016			Bond Future	138.1981	138.1981	138.5100	138.5100	0.226	0.0000	0.0000	0
2016/03/23	R211	04/08/2016	137.09	Call	Bond Future	1,108.0700	1.1081	1,419.9600	1.4200	28.147	0	0	0
2016/03/23	R211	04/08/2016	137.07	Call	Bond Future	1,128.0700	1.1281	1,439.9600	1.4400	27.648	0	0	0
2016/03/23	R211	04/08/2016	137.08	Call	Bond Future	1,118.0700	1.1181	1,429.9600	1.4300	27.895	0	0	0
2016/03/23	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	R212	05/05/2016			Bond Future	143.0808	143.0808	143.0703	143.0703	(0.007)	0.0000	0.0000	3,712
2016/03/23	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	R212	05/05/2016	144.99	Put	Bond Future	1,909.1800	1.9092	1,919.6500	1.9197	0.548	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
2016/03/23	R212	05/05/2016	145.01	Put	Bond Future	1,929.1800	1.9292	1,939.6500	1.9397	0.543	0	0	0
2016/03/23	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	R212	05/05/2016	145.00	Put	Bond Future	1,919.1800	1.9192	1,929.6500	1.9297	0.546	0	0	0
2016/03/23	R212	04/08/2016	142.43	Call	Bond Future	1,494.8200	1.4948	1,484.0900	1.4841	(0.718)	0	0	0
2016/03/23	R212	04/08/2016			Bond Future	143.9248	143.9248	143.9141	143.9141	(0.007)	0.0000	0.0000	0
2016/03/23	R212	04/08/2016	142.44	Call	Bond Future	1,484.8200	1.4848	1,474.0900	1.4741	(0.723)	0	0	0
2016/03/23	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/23	R212	04/08/2016	142.42	Call	Bond Future	1,504.8200	1.5048	1,494.0900	1.4941	(0.713)	0	0	0
2016/03/23	R213	05/05/2016	8.74	Put	Bond Future	7,286.8500	7.2868	7,264.6100	7.2646	(0.305)	0	0	0
2016/03/23	R213	05/05/2016	8.76	Put	Bond Future	7,147.7400	7.1477	7,124.5800	7.1246	(0.324)	0	0	0
2016/03/23	R213	05/05/2016			Bond Future	9.7742	79.8689	9.7736	79.8733	(0.007)	0.0000	0.0000	47,235
2016/03/23	R213	05/05/2016	8.75	Put	Bond Future	7,217.1200	7.2171	7,194.4300	7.1944	(0.314)	0	0	0
2016/03/23	R213	05/05/2016	8.74	Call	Bond Future	109.3800	0.1094	91.5700	0.0916	(16.283)	0	0	0
2016/03/23	R213	05/05/2016	8.75	Call	Bond Future	113.4000	0.1134	95.1400	0.0951	(16.102)	0	0	0
2016/03/23	R213	05/05/2016	8.76	Call	Bond Future	117.6800	0.1177	98.9500	0.0989	(15.916)	0	0	0
2016/03/23	R213	04/08/2016			Bond Future	9.8343	81.3984	9.8336	81.4030	(0.007)	0.0000	0.0000	0
2016/03/23	R213	04/08/2016	8.99	Put	Bond Future	6,739.7100	6.7397	6,726.1100	6.7261	(0.202)	0	0	0
2016/03/23	R213	04/08/2016	9.01	Put	Bond Future	6,629.9000	6.6299	6,616.1900	6.6162	(0.207)	0	0	0
2016/03/23	R213	04/08/2016	9.00	Put	Bond Future	6,684.6800	6.6847	6,671.0200	6.6710	(0.204)	0	0	0
2016/03/23	R213	04/08/2016	9.01	Call	Bond Future	1,057.2100	1.0572	1,048.0100	1.0480	(0.870)	0	0	0
2016/03/23	R213	04/08/2016	8.99	Call	Bond Future	1,024.9600	1.0250	1,015.8700	1.0159	(0.887)	0	0	0
2016/03/23	R213	04/08/2016	9.00	Call	Bond Future	1,041.0000	1.0410	1,031.8500	1.0319	(0.879)	0	0	0
2016/03/23	R213	03/11/2016			Bond Future	9.8940	79.4090	9.8936	79.4121	(0.005)	0.0000	0.0000	0
2016/03/23	R213	03/11/2016	10.18	Put	Bond Future	3,069.0500	3.0690	3,009.3700	3.0094	(1.945)	0	0	0
2016/03/23	R213	03/11/2016	10.20	Put	Bond Future	3,017.4300	3.0174	2,957.7000	2.9577	(1.979)	0	0	0
2016/03/23	R213	03/11/2016	10.18	Call	Bond Future	4,857.6400	4.8576	4,801.0800	4.8011	(1.164)	0	0	0
2016/03/23	R213	03/11/2016	10.19	Put	Bond Future	3,043.0300	3.0430	2,983.4400	2.9834	(1.958)	0	0	0
2016/03/23	R213	03/11/2016	10.19	Call	Bond Future	4,893.1100	4.8931	4,836.6400	4.8366	(1.154)	0	0	0
2016/03/23	R213	03/11/2016	10.20	Call	Bond Future	4,928.9200	4.9289	4,872.3100	4.8723	(1.149)	0	0	0
2016/03/23	R214	05/05/2016	9.01	Call	Bond Future	126.6700	0.1267	107.2500	0.1072	(15.331)	0	0	0
2016/03/23	R214	05/05/2016	9.30	Put	Bond Future	5,460.8600	5.4609	5,420.2600	5.4203	(0.743)	0	0	0
2016/03/23	R214	05/05/2016			Bond Future	10.0278	69.1721	10.0271	69.1765	(0.007)	0.0000	0.0000	32,449
2016/03/23	R214	05/05/2016	8.99	Call	Bond Future	117.7400	0.1177	99.2600	0.0993	(15.696)	0	0	0
2016/03/23	R214	05/05/2016	9.00	Call	Bond Future	122.0600	0.1221	103.1200	0.1031	(15.517)	0	0	0
2016/03/23	R214	05/05/2016	8.99	Put	Bond Future	7,622.8500	7.6228	7,599.9900	7.6000	(0.300)	0	0	0
2016/03/23	R214	05/05/2016	9.01	Put	Bond Future	7,474.4800	7.4745	7,450.6800	7.4507	(0.318)	0	0	0
2016/03/23	R214	05/05/2016	9.30	Call	Bond Future	335.2900	0.3353	299.0700	0.2991	(10.803)	0	0	0
2016/03/23	R214	05/05/2016	9.00	Put	Bond Future	7,548.4500	7.5485	7,525.1300	7.5251	(0.309)	0	0	0
2016/03/23	R214	04/08/2016	9.25	Put	Bond Future	6,986.2300	6.9862	6,960.1800	6.9602	(0.373)	0	0	0
2016/03/23	R214	04/08/2016	11.30	Call	Bond Future	8,011.0700	8.0111	8,006.0100	8.0060	(0.063)	0	0	5,800
2016/03/23	R214	04/08/2016	9.24	Call	Bond Future	1,094.9800	1.0950	1,074.0700	1.0741	(1.910)	0	0	0
2016/03/23	R214	04/08/2016			Bond Future	10.0852	70.4969	10.0846	70.5012	(0.007)	0.0000	0.0000	0
2016/03/23	R214	04/08/2016	9.30	Call	Bond Future	1,199.5700	1.1996	1,177.2100	1.1772	(1.864)	0	0	1,300
2016/03/23	R214	04/08/2016	8.55	Put	Bond Future	11,793.9200	11.7939	11,786.6200	11.7866	(0.062)	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
2016/03/23	R214	04/08/2016	9.25	Call	Bond Future	1,111.9900	1.1120	1,090.2700	1.0903	(1.953)	0	0	0
2016/03/23	R214	04/08/2016	11.30	Put	Bond Future	764.9500	0.7650	755.5600	0.7556	(1.228)	0	0	0
2016/03/23	R214	04/08/2016	10.30	Put	Bond Future	2,538.0200	2.5380	2,489.8000	2.4898	(1.900)	0	0	0
2016/03/23	R214	04/08/2016	9.26	Call	Bond Future	1,129.1700	1.1292	1,107.3200	1.1073	(1.935)	0	0	0
2016/03/23	R214	04/08/2016	9.30	Put	Bond Future	6,698.8600	6.6989	6,672.1700	6.6722	(0.398)	0	0	0
2016/03/23	R214	04/08/2016	8.55	Call	Bond Future	324.9100	0.3249	321.9400	0.3219	(0.914)	0	0	1,300
2016/03/23	R214	04/08/2016	9.24	Put	Bond Future	7,044.5900	7.0446	7,019.3500	7.0193	(0.358)	0	0	0
2016/03/23	R214	04/08/2016	10.30	Call	Bond Future	3,923.3100	3.9233	3,879.4200	3.8794	(1.119)	0	0	5,800
2016/03/23	R214	04/08/2016	9.26	Put	Bond Future	6,928.1700	6.9282	6,901.9900	6.9020	(0.378)	0	0	0
2016/03/23	R214	03/11/2016	10.35	Put	Bond Future	3,439.7100	3.4397	3,381.1100	3.3811	(1.704)	0	0	0
2016/03/23	R214	03/11/2016			Bond Future	10.1419	68.5518	10.1414	68.5550	(0.005)	0.0000	0.0000	0
2016/03/23	R214	03/11/2016	10.34	Put	Bond Future	3,467.9700	3.4680	3,409.2900	3.4093	(1.692)	0	0	0
2016/03/23	R214	03/11/2016	10.35	Call	Bond Future	4,769.8900	4.7699	4,714.4700	4.7145	(1.162)	0	0	0
2016/03/23	R214	03/11/2016	10.33	Call	Bond Future	4,700.6600	4.7007	4,645.0900	4.6451	(1.182)	0	0	0
2016/03/23	R214	03/11/2016	10.34	Call	Bond Future	4,735.2300	4.7352	4,679.7300	4.6797	(1.172)	0	0	0
2016/03/23	R214	03/11/2016	10.33	Put	Bond Future	3,496.4300	3.4964	3,437.6800	3.4377	(1.680)	0	0	0
2016/03/23	R248	05/05/2016			Bond Future	10.1041	88.8586	10.0933	88.9493	(0.107)	0.0000	0.0000	62,502
2016/03/23	R248	05/05/2016	8.99	Put	Bond Future	10,428.2300	10.4282	10,321.7200	10.3217	(1.021)	0	0	0
2016/03/23	R248	05/05/2016	9.01	Put	Bond Future	10,233.3400	10.2333	10,125.8500	10.1259	(1.050)	0	0	0
2016/03/23	R248	05/05/2016	8.99	Call	Bond Future	113.7600	0.1138	97.9700	0.0980	(13.880)	0	0	0
2016/03/23	R248	05/05/2016	9.00	Put	Bond Future	10,330.5400	10.3305	10,223.6200	10.2236	(1.035)	0	0	0
2016/03/23	R248	05/05/2016	9.00	Call	Bond Future	118.1600	0.1182	101.9600	0.1020	(13.710)	0	0	0
2016/03/23	R248	05/05/2016	9.01	Call	Bond Future	122.8600	0.1229	106.0900	0.1061	(13.650)	0	0	0
2016/03/23	R248	04/08/2016			Bond Future	10.1645	90.5603	10.1534	90.6527	(0.110)	0.0000	0.0000	0
2016/03/23	R248	04/08/2016	9.25	Call	Bond Future	1,261.9200	1.2619	1,253.6700	1.2537	(0.654)	0	0	0
2016/03/23	R248	04/08/2016	9.24	Put	Bond Future	9,553.5300	9.5535	9,453.6100	9.4536	(1.046)	0	0	0
2016/03/23	R248	04/08/2016	9.26	Put	Bond Future	9,399.0300	9.3990	9,298.5600	9.2986	(1.069)	0	0	0
2016/03/23	R248	04/08/2016	9.25	Put	Bond Future	9,476.1600	9.4762	9,375.4700	9.3755	(1.063)	0	0	0
2016/03/23	R248	04/08/2016	9.26	Call	Bond Future	1,282.0200	1.2820	1,273.9900	1.2740	(0.626)	0	0	0
2016/03/23	R248	04/08/2016	9.24	Call	Bond Future	1,241.8800	1.2419	1,234.4000	1.2344	(0.602)	0	0	0
2016/03/23	R248	03/11/2016	10.38	Call	Bond Future	5,779.6300	5.7796	5,821.0500	5.8211	0.717	0	0	0
2016/03/23	R248	03/11/2016			Bond Future	10.2242	87.8588	10.2129	87.9513	(0.110)	0.0000	0.0000	0
2016/03/23	R248	03/11/2016	10.39	Call	Bond Future	5,822.8000	5.8228	5,864.4500	5.8645	0.715	0	0	0
2016/03/23	R248	03/11/2016	10.37	Put	Bond Future	4,557.0200	4.5570	4,505.6900	4.5057	(1.126)	0	0	0
2016/03/23	R248	03/11/2016	10.39	Put	Bond Future	4,483.4000	4.4834	4,432.5400	4.4325	(1.134)	0	0	0
2016/03/23	R248	03/11/2016	10.37	Call	Bond Future	5,736.8500	5.7368	5,778.0300	5.7780	0.718	0	0	0
2016/03/23	R248	03/11/2016	10.38	Put	Bond Future	4,519.9400	4.5199	4,468.8500	4.4688	(1.130)	0	0	0

Total

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