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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/10/2016 TO 17/10/2016

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	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
2016/10/17	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	2025	03/11/2016			Bond Future	128.6766	128.6766	128.6902	128.6902	0.011	0.0000	0.0000	2,757
2016/10/17	2025	03/11/2016	129.21	Put	Bond Future	533.4500	0.5334	519.8100	0.5198	(2.557)	0	0	0
2016/10/17	2025	03/11/2016	129.23	Put	Bond Future	553.4500	0.5534	539.8100	0.5398	(2.465)	0	0	0
2016/10/17	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	2025	03/11/2016	129.22	Put	Bond Future	543.4500	0.5434	529.8100	0.5298	(2.510)	0	0	0
2016/10/17	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	2030	03/11/2016			Bond Future	9.2159	92.9647	9.2657	92.6132	0.541	0.0000	0.0000	26,853
2016/10/17	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	2030	03/11/2016	9.33	Call	Bond Future	801.7700	0.8018	450.3100	0.4503	(43.836)	0	0	0
2016/10/17	2030	03/11/2016	9.34	Call	Bond Future	871.5400	0.8715	520.0800	0.5201	(40.326)	0	0	0
2016/10/17	2030	03/11/2016	9.35	Call	Bond Future	941.2400	0.9412	589.7800	0.5898	(37.340)	0	0	0
2016/10/17	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	162.3000	0.1623	100.000	0	0	0
2016/10/17	2030	02/02/2017			Bond Future	9.2618	90.7342	9.3134	90.3754	0.557	0.0000	0.0000	444
2016/10/17	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	23.4900	0.0235	100.000	0	0	0
2016/10/17	2030	02/02/2017	9.29	Call	Bond Future	196.5100	0.1965	0.0000	0.0000	(100.000)	0	0	0
2016/10/17	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	92.8600	0.0929	100.000	0	0	0
2016/10/17	2030	02/02/2017	9.30	Call	Bond Future	265.9500	0.2659	0.0000	0.0000	(100.000)	0	0	0
2016/10/17	2030	02/02/2017	9.31	Call	Bond Future	335.3200	0.3353	0.0000	0.0000	(100.000)	0	0	0
2016/10/17	2030	04/05/2017	9.33	Call	Bond Future	179.2800	0.1793	0.0000	0.0000	(100.000)	0	0	0
2016/10/17	2030	04/05/2017			Bond Future	9.3039	92.5326	9.3577	92.1637	0.578	0.0000	0.0000	0
2016/10/17	2030	04/05/2017	9.34	Call	Bond Future	247.8100	0.2478	0.0000	0.0000	(100.000)	0	0	0
2016/10/17	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	258.1900	0.2582	100.000	0	0	0
2016/10/17	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	121.0600	0.1211	100.000	0	0	0
2016/10/17	2030	04/05/2017	9.32	Call	Bond Future	110.6800	0.1107	0.0000	0.0000	(100.000)	0	0	0
2016/10/17	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	189.5900	0.1896	100.000	0	0	0
2016/10/17	2032	03/11/2016			Bond Future	9.3063	92.3165	9.3611	91.9016	0.589	0.0000	0.0000	13,093
2016/10/17	2032	03/11/2016	10.28	Put	Bond Future	6.1000	0.0061	4.7200	0.0047	(22.623)	0	0	0
2016/10/17	2032	03/11/2016	10.30	Put	Bond Future	5.2700	0.0053	4.0200	0.0040	(23.719)	0	0	0
2016/10/17	2032	03/11/2016	10.29	Put	Bond Future	5.6700	0.0057	4.3600	0.0044	(23.104)	0	0	0
2016/10/17	2032	03/11/2016	10.30	Call	Bond Future	7,116.8000	7.1168	6,700.5900	6.7006	(5.848)	0	0	0
2016/10/17	2032	03/11/2016	10.28	Call	Bond Future	6,982.6400	6.9826	6,566.3000	6.5663	(5.963)	0	0	0
2016/10/17	2032	03/11/2016	10.29	Call	Bond Future	7,049.7400	7.0497	6,633.4700	6.6335	(5.905)	0	0	0
2016/10/17	2032	02/02/2017	9.53	Call	Bond Future	3,314.0100	3.3140	3,033.2200	3.0332	(8.473)	0	0	0
2016/10/17	2032	02/02/2017			Bond Future	9.3542	94.0796	9.4109	93.6560	0.606	0.0000	0.0000	0
2016/10/17	2032	02/02/2017	9.51	Call	Bond Future	3,228.5300	3.2285	2,951.3800	2.9514	(8.584)	0	0	0

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2016/10/17	2032	02/02/2017	9.52	Call	Bond Future	3,271.0300	3.2710	2,992.0600	2.9921	(8.529)	0	0	0
2016/10/17	2032	02/02/2017	9.51	Put	Bond Future	2,071.3200	2.0713	2,217.7200	2.2177	7.068	0	0	0
2016/10/17	2032	02/02/2017	9.53	Put	Bond Future	2,009.7900	2.0098	2,152.5500	2.1525	7.103	0	0	0
2016/10/17	2032	02/02/2017	9.52	Put	Bond Future	2,040.2700	2.0403	2,184.8500	2.1849	7.086	0	0	0
2016/10/17	2032	04/05/2017	9.45	Call	Bond Future	3,740.1800	3.7402	3,484.3600	3.4844	(6.840)	0	0	0
2016/10/17	2032	04/05/2017			Bond Future	9.3946	91.7838	9.4535	91.3489	0.627	0.0000	0.0000	0
2016/10/17	2032	04/05/2017	9.46	Call	Bond Future	3,778.1000	3.7781	3,520.8500	3.5208	(6.809)	0	0	0
2016/10/17	2032	04/05/2017	9.44	Put	Bond Future	3,367.1300	3.3671	3,547.6400	3.5476	5.361	0	0	0
2016/10/17	2032	04/05/2017	9.46	Put	Bond Future	3,295.5500	3.2956	3,473.1900	3.4732	5.390	0	0	0
2016/10/17	2032	04/05/2017	9.44	Call	Bond Future	3,702.4600	3.7025	3,448.0800	3.4481	(6.871)	0	0	0
2016/10/17	2032	04/05/2017	9.45	Put	Bond Future	3,331.2000	3.3312	3,510.2700	3.5103	5.376	0	0	0
2016/10/17	2033	03/11/2016			Bond Future	107.6203	107.6203	107.6318	107.6318	0.011	0.0000	0.0000	4,678
2016/10/17	2033	03/11/2016	109.16	Put	Bond Future	1,539.7200	1.5397	1,528.1800	1.5282	(0.749)	0	0	0
2016/10/17	2033	03/11/2016	109.17	Put	Bond Future	1,549.7200	1.5497	1,538.1800	1.5382	(0.745)	0	0	0
2016/10/17	2033	03/11/2016	109.18	Put	Bond Future	1,559.7200	1.5597	1,548.1800	1.5482	(0.740)	0	0	0
2016/10/17	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	2037	03/11/2016	10.35	Call	Bond Future	7,231.4100	7.2314	6,730.0400	6.7300	(6.933)	0	0	0
2016/10/17	2037	03/11/2016	10.36	Put	Bond Future	12.3700	0.0124	10.4200	0.0104	(15.764)	0	0	0
2016/10/17	2037	03/11/2016			Bond Future	9.4305	93.9482	9.4904	93.4489	0.635	0.0000	0.0000	36,770
2016/10/17	2037	03/11/2016	10.36	Call	Bond Future	7,304.0500	7.3040	6,802.7400	6.8027	(6.863)	0	0	0
2016/10/17	2037	03/11/2016	10.37	Call	Bond Future	7,376.6500	7.3766	6,875.4000	6.8754	(6.795)	0	0	0
2016/10/17	2037	03/11/2016	10.35	Put	Bond Future	13.2200	0.0132	11.2100	0.0112	(15.204)	0	0	0
2016/10/17	2037	03/11/2016	10.37	Put	Bond Future	11.5900	0.0116	9.7000	0.0097	(16.307)	0	0	0
2016/10/17	2037	02/02/2017	9.68	Put	Bond Future	2,217.2100	2.2172	2,385.5400	2.3855	7.592	0	0	0
2016/10/17	2037	02/02/2017			Bond Future	9.4753	91.4863	9.5371	90.9767	0.652	0.0000	0.0000	0
2016/10/17	2037	02/02/2017	9.67	Put	Bond Future	2,250.2600	2.2503	2,420.6700	2.4207	7.573	0	0	0
2016/10/17	2037	02/02/2017	9.68	Call	Bond Future	3,889.0800	3.8891	3,547.8000	3.5478	(8.775)	0	0	0
2016/10/17	2037	02/02/2017	9.66	Call	Bond Future	3,794.1400	3.7941	3,457.0300	3.4570	(8.885)	0	0	0
2016/10/17	2037	02/02/2017	9.67	Call	Bond Future	3,841.5700	3.8416	3,502.3700	3.5024	(8.830)	0	0	0
2016/10/17	2037	02/02/2017	9.66	Put	Bond Future	2,283.5100	2.2835	2,456.0100	2.4560	7.554	0	0	0
2016/10/17	2037	04/05/2017			Bond Future	9.5167	93.2996	9.5807	92.7769	0.672	0.0000	0.0000	0
2016/10/17	2037	04/05/2017	9.58	Put	Bond Future	3,744.4700	3.7445	3,959.5900	3.9596	5.745	0	0	0
2016/10/17	2037	04/05/2017	9.60	Put	Bond Future	3,666.0600	3.6661	3,877.8100	3.8778	5.776	0	0	0
2016/10/17	2037	04/05/2017	9.59	Put	Bond Future	3,704.9700	3.7050	3,918.4000	3.9184	5.761	0	0	0
2016/10/17	2037	04/05/2017	9.60	Call	Bond Future	4,345.8900	4.3459	4,034.9600	4.0350	(7.155)	0	0	0
2016/10/17	2037	04/05/2017	9.58	Call	Bond Future	4,261.7800	4.2618	3,954.2200	3.9542	(7.217)	0	0	0
2016/10/17	2037	04/05/2017	9.59	Call	Bond Future	4,303.6000	4.3036	3,994.3500	3.9944	(7.186)	0	0	0
2016/10/17	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	2038	03/11/2016			Bond Future	136.2144	136.2144	136.2287	136.2287	0.010	0.0000	0.0000	20,563
2016/10/17	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	2038	03/11/2016	136.31	Put	Bond Future	95.5500	0.0955	81.2800	0.0813	(14.935)	0	0	0
2016/10/17	2038	03/11/2016	136.33	Put	Bond Future	115.5500	0.1155	101.2800	0.1013	(12.350)	0	0	0
2016/10/17	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/10/17	2038	03/11/2016	136.32	Put	Bond Future	105.5500	0.1055	91.2800	0.0913	(13.520)	0	0	0
2016/10/17	2040	03/11/2016			Bond Future	9.4654	98.0766	9.5354	97.4502	0.739	0.0000	0.0000	4,818
2016/10/17	2040	03/11/2016	9.69	Put	Bond Future	607.5000	0.6075	701.7000	0.7017	15.506	0	0	0
2016/10/17	2040	03/11/2016	9.71	Put	Bond Future	560.1700	0.5602	645.6800	0.6457	15.265	0	0	0
2016/10/17	2040	03/11/2016	9.70	Put	Bond Future	583.4500	0.5834	673.2500	0.6733	15.391	0	0	0
2016/10/17	2040	03/11/2016	9.71	Call	Bond Future	2,721.4600	2.7215	2,180.5800	2.1806	(19.875)	0	0	0
2016/10/17	2040	03/11/2016	9.69	Call	Bond Future	2,595.0800	2.5951	2,062.8900	2.0629	(20.508)	0	0	0
2016/10/17	2040	03/11/2016	9.70	Call	Bond Future	2,657.9500	2.6580	2,121.3600	2.1214	(20.188)	0	0	0
2016/10/17	2040	02/02/2017	9.58	Call	Bond Future	3,569.9600	3.5700	3,185.9900	3.1860	(10.756)	0	0	0
2016/10/17	2040	02/02/2017			Bond Future	9.5098	95.4432	9.5819	94.8040	0.758	0.0000	0.0000	0
2016/10/17	2040	02/02/2017	9.59	Call	Bond Future	3,617.2700	3.6173	3,230.5400	3.2305	(10.691)	0	0	0
2016/10/17	2040	02/02/2017	9.60	Call	Bond Future	3,664.8800	3.6649	3,275.4100	3.2754	(10.627)	0	0	0
2016/10/17	2040	02/02/2017	9.58	Put	Bond Future	2,947.5900	2.9476	3,202.7500	3.2027	8.657	0	0	0
2016/10/17	2040	02/02/2017	9.60	Put	Bond Future	2,866.3800	2.8664	3,116.0400	3.1160	8.710	0	0	0
2016/10/17	2040	02/02/2017	9.59	Put	Bond Future	2,906.7700	2.9068	3,159.1700	3.1592	8.683	0	0	0
2016/10/17	2040	04/05/2017			Bond Future	9.5508	97.3349	9.6254	96.6801	0.780	0.0000	0.0000	0
2016/10/17	2040	04/05/2017	9.62	Put	Bond Future	4,066.9400	4.0669	4,340.5600	4.3406	6.728	0	0	0
2016/10/17	2040	04/05/2017	9.64	Put	Bond Future	3,982.7100	3.9827	4,252.1800	4.2522	6.766	0	0	0
2016/10/17	2040	04/05/2017	9.62	Call	Bond Future	4,674.9100	4.6749	4,293.7100	4.2937	(8.154)	0	0	0
2016/10/17	2040	04/05/2017	9.63	Put	Bond Future	4,024.5100	4.0245	4,296.0600	4.2961	6.747	0	0	0
2016/10/17	2040	04/05/2017	9.63	Call	Bond Future	4,719.8500	4.7199	4,336.5800	4.3366	(8.120)	0	0	0
2016/10/17	2040	04/05/2017	9.64	Call	Bond Future	4,765.2900	4.7653	4,379.9400	4.3799	(8.087)	0	0	0
2016/10/17	2044	03/11/2016			Bond Future	9.4851	95.2241	9.5500	94.6358	0.685	0.0000	0.0000	19,783
2016/10/17	2044	03/11/2016	10.42	Call	Bond Future	7,906.4400	7.9064	7,316.4100	7.3164	(7.463)	0	0	0
2016/10/17	2044	03/11/2016	10.41	Put	Bond Future	15.0700	0.0151	13.3100	0.0133	(11.679)	0	0	0
2016/10/17	2044	03/11/2016	10.43	Put	Bond Future	13.2500	0.0132	11.5600	0.0116	(12.755)	0	0	0
2016/10/17	2044	03/11/2016	10.42	Put	Bond Future	14.1300	0.0141	12.4100	0.0124	(12.173)	0	0	0
2016/10/17	2044	03/11/2016	10.43	Call	Bond Future	7,983.6500	7.9837	7,393.6500	7.3937	(7.390)	0	0	0
2016/10/17	2044	03/11/2016	10.41	Call	Bond Future	7,829.1700	7.8292	7,239.1000	7.2391	(7.537)	0	0	0
2016/10/17	2044	02/02/2017			Bond Future	9.5282	92.6613	9.5950	92.0611	0.702	0.0000	0.0000	0
2016/10/17	2044	02/02/2017	9.77	Call	Bond Future	4,443.7100	4.4437	4,036.3400	4.0363	(9.167)	0	0	0
2016/10/17	2044	02/02/2017	9.76	Put	Bond Future	2,338.1600	2.3382	2,533.3800	2.5334	8.349	0	0	0
2016/10/17	2044	02/02/2017	9.78	Put	Bond Future	2,269.6300	2.2696	2,460.1100	2.4601	8.393	0	0	0
2016/10/17	2044	02/02/2017	9.77	Put	Bond Future	2,303.7900	2.3038	2,496.6300	2.4966	8.371	0	0	0
2016/10/17	2044	02/02/2017	9.78	Call	Bond Future	4,496.2100	4.4962	4,086.4800	4.0865	(9.113)	0	0	0
2016/10/17	2044	02/02/2017	9.76	Call	Bond Future	4,391.2800	4.3913	3,986.2900	3.9863	(9.223)	0	0	0
2016/10/17	2044	04/05/2017			Bond Future	9.5679	94.4978	9.6370	93.8828	0.722	0.0000	0.0000	0
2016/10/17	2044	04/05/2017	9.67	Call	Bond Future	4,900.9000	4.9009	4,532.8400	4.5328	(7.510)	0	0	0
2016/10/17	2044	04/05/2017	9.66	Put	Bond Future	4,036.5500	4.0365	4,285.4500	4.2855	6.166	0	0	0
2016/10/17	2044	04/05/2017	9.68	Put	Bond Future	3,952.5800	3.9526	4,197.6200	4.1976	6.199	0	0	0
2016/10/17	2044	04/05/2017	9.67	Put	Bond Future	3,994.5300	3.9945	4,241.5000	4.2415	6.183	0	0	0
2016/10/17	2044	04/05/2017	9.68	Call	Bond Future	4,946.9300	4.9469	4,576.9400	4.5769	(7.479)	0	0	0
2016/10/17	2044	04/05/2017	9.66	Call	Bond Future	4,854.8100	4.8548	4,488.6800	4.4887	(7.542)	0	0	0
2016/10/17	2046	03/11/2016	137.07	Put	Bond Future	2,683.4500	2.6835	2,525.6600	2.5257	(5.880)	0	0	0
2016/10/17	2046	03/11/2016			Bond Future	134.3866	134.3866	134.5443	134.5443	0.117	0.0000	0.0000	17,476

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/17	2046	03/11/2016	137.09	Put	Bond Future	2,703.4500	2.7035	2,545.6600	2.5457	(5.837)	0	0	0
2016/10/17	2046	03/11/2016	137.08	Put	Bond Future	2,693.4500	2.6935	2,535.6600	2.5357	(5.858)	0	0	0
2016/10/17	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	2050	03/11/2016	149.52	Put	Bond Future	5,400.0300	5.4000	5,384.4800	5.3845	(0.288)	0	0	0
2016/10/17	2050	03/11/2016			Bond Future	144.1200	144.1200	144.1355	144.1355	0.011	0.0000	0.0000	21,628
2016/10/17	2050	03/11/2016	149.54	Put	Bond Future	5,420.0300	5.4200	5,404.4800	5.4045	(0.287)	0	0	0
2016/10/17	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	2050	03/11/2016	149.53	Put	Bond Future	5,410.0300	5.4100	5,394.4800	5.3945	(0.287)	0	0	0
2016/10/17	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	AL37	03/11/2016			Index Future	504.0260	504.0260	503.0350	503.0350	(0.197)	0.0000	0.0000	9
2016/10/17	AL37	02/02/2017			Index Future	513.6520	513.6520	512.6370	512.6370	(0.198)	0.0000	0.0000	0
2016/10/17	AL7T	03/11/2016			Index Future	582.7240	582.7240	580.9710	580.9710	(0.301)	0.0000	0.0000	2
2016/10/17	AL7T	02/02/2017			Index Future	593.8530	593.8530	592.0600	592.0600	(0.302)	0.0000	0.0000	0
2016/10/17	ALBI	03/11/2016			Index Future	531.6510	531.6510	529.4710	529.4710	(0.410)	0.0000	0.0000	604
2016/10/17	ALBI	02/02/2017			Index Future	541.8040	541.8040	539.5770	539.5770	(0.411)	0.0000	0.0000	19
2016/10/17	ALBI	04/05/2017			Index Future	552.5380	552.5380	550.2480	550.2480	(0.414)	0.0000	0.0000	0
2016/10/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/10/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	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
2016/10/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/10/17	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	EL28	03/11/2016			Bond Future	129.0043	129.0043	129.0204	129.0204	0.012	0.0000	0.0000	0
2016/10/17	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	EL28	03/11/2016	132.15	Put	Bond Future	3,145.6700	3.1457	3,129.5800	3.1296	(0.511)	0	0	0
2016/10/17	EL28	03/11/2016	132.17	Put	Bond Future	3,165.6700	3.1657	3,149.5800	3.1496	(0.508)	0	0	0
2016/10/17	EL28	03/11/2016	132.16	Put	Bond Future	3,155.6700	3.1557	3,139.5800	3.1396	(0.510)	0	0	0
2016/10/17	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	EL28	02/02/2017			Bond Future	131.4760	131.4760	131.4917	131.4917	0.012	0.0000	0.0000	0
2016/10/17	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	EL28	02/02/2017	135.10	Put	Bond Future	3,623.9600	3.6240	3,608.3400	3.6083	(0.431)	0	0	0
2016/10/17	EL28	02/02/2017	135.12	Put	Bond Future	3,643.9600	3.6440	3,628.3400	3.6283	(0.429)	0	0	0
2016/10/17	EL28	02/02/2017	135.11	Put	Bond Future	3,633.9600	3.6340	3,618.3400	3.6183	(0.430)	0	0	0
2016/10/17	EL28	04/05/2017			Bond Future	132.4070	132.4070	132.4188	132.4188	0.009	0.0000	0.0000	0
2016/10/17	EL28	04/05/2017	137.90	Put	Bond Future	5,492.9600	5.4930	5,481.2300	5.4812	(0.214)	0	0	0
2016/10/17	EL28	04/05/2017	137.92	Put	Bond Future	5,512.9600	5.5130	5,501.2300	5.5012	(0.213)	0	0	0
2016/10/17	EL28	04/05/2017	137.91	Put	Bond Future	5,502.9600	5.5030	5,491.2300	5.4912	(0.213)	0	0	0
2016/10/17	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	ES33	03/11/2016			Bond Future	10.3128	78.8346	10.3724	78.4452	0.578	0.0000	0.0000	8,789
2016/10/17	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	ES33	03/11/2016	11.31	Call	Bond Future	6,148.0800	6.1481	5,758.7000	5.7587	(6.333)	0	0	0
2016/10/17	ES33	03/11/2016	11.29	Call	Bond Future	6,032.1700	6.0322	5,642.7900	5.6428	(6.455)	0	0	0
2016/10/17	ES33	03/11/2016	11.30	Call	Bond Future	6,090.1600	6.0902	5,700.7800	5.7008	(6.394)	0	0	0
2016/10/17	ES33	02/02/2017			Bond Future	10.3916	80.3402	10.4533	79.9428	0.593	0.0000	0.0000	0
2016/10/17	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	ES33	02/02/2017	10.59	Call	Bond Future	1,268.0300	1.2680	870.6700	0.8707	(31.337)	0	0	0
2016/10/17	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	ES33	02/02/2017	10.60	Call	Bond Future	1,331.1200	1.3311	933.7600	0.9338	(29.852)	0	0	0
2016/10/17	ES33	02/02/2017	10.61	Call	Bond Future	1,394.1300	1.3941	996.7700	0.9968	(28.502)	0	0	0

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2016/10/17	ES33	04/05/2017			Bond Future	10.4613		78.1375	10.5253	77.7297	0.612	0.0000	0.0000	0
2016/10/17	ES33	04/05/2017	10.55	Call	Bond Future	564.0800		0.5641	156.3200	0.1563	(72.288)	0	0	0
2016/10/17	ES33	04/05/2017	10.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	ES33	04/05/2017	10.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	ES33	04/05/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	ES33	04/05/2017	10.56	Call	Bond Future	627.2600		0.6273	219.5000	0.2195	(65.007)	0	0	0
2016/10/17	ES33	04/05/2017	10.54	Call	Bond Future	500.8300		0.5008	93.0700	0.0931	(81.417)	0	0	0
2016/10/17	ES42	03/11/2016			Bond Future	10.4215		83.2695	10.4861	82.7823	0.620	0.0000	0.0000	8,777
2016/10/17	ES42	02/02/2017			Bond Future	10.4948		84.8598	10.5616	84.3626	0.637	0.0000	0.0000	0
2016/10/17	ES42	04/05/2017			Bond Future	10.5636		82.2782	10.6330	81.7685	0.656	0.0000	0.0000	0
2016/10/17	GOVI	03/11/2016	476.11	Call	GOVI	533,150.0000		53.3150	513,750.0000	51.3750	(3.639)	0	0	0
2016/10/17	GOVI	03/11/2016	476.12	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	GOVI	03/11/2016			GOVI	529.4250		529.4250	527.4850	527.4850	(0.366)	0.0000	0.0000	415
2016/10/17	GOVI	03/11/2016	476.12	Call	GOVI	533,050.0000		53.3050	513,650.0000	51.3650	(3.639)	0	0	0
2016/10/17	GOVI	03/11/2016	476.13	Call	GOVI	532,950.0000		53.2950	513,550.0000	51.3550	(3.640)	0	0	0
2016/10/17	GOVI	03/11/2016	476.11	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	GOVI	03/11/2016	476.13	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	GOVI	02/02/2017	533.34	Call	GOVI	61,960.0000		6.1960	42,130.0000	4.2130	(32.005)	0	0	0
2016/10/17	GOVI	02/02/2017			GOVI	539.5360		539.5360	537.5530	537.5530	(0.368)	0.0000	0.0000	27
2016/10/17	GOVI	02/02/2017	533.32	Call	GOVI	62,160.0000		6.2160	42,330.0000	4.2330	(31.902)	0	0	0
2016/10/17	GOVI	02/02/2017	533.33	Call	GOVI	62,060.0000		6.2060	42,230.0000	4.2230	(31.953)	0	0	0
2016/10/17	GOVI	02/02/2017	533.32	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	GOVI	02/02/2017	533.34	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	GOVI	02/02/2017	533.33	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	GOVI	04/05/2017			GOVI	550.2250		550.2250	548.1830	548.1830	(0.371)	0.0000	0.0000	0
2016/10/17	GOVI	04/05/2017	262.19	Call	GOVI	2,880,350.0000		288.0350	2,859,930.0000	285.9930	(0.709)	0	0	0
2016/10/17	GOVI	04/05/2017	262.20	Call	GOVI	2,880,250.0000		288.0250	2,859,830.0000	285.9830	(0.709)	0	0	0
2016/10/17	GOVI	04/05/2017	262.18	Call	GOVI	2,880,450.0000		288.0450	2,860,030.0000	286.0030	(0.709)	0	0	0
2016/10/17	GOVI	04/05/2017	262.19	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	GOVI	04/05/2017	262.18	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	GOVI	04/05/2017	262.20	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/10/17	IGOV	03/11/2016			Index Future	250.1630		250.1630	250.2650	250.2650	0.041	0.0000	0.0000	1,021
2016/10/17	IGOV	02/02/2017			Index Future	254.9560		254.9560	255.0580	255.0580	0.040	0.0000	0.0000	57
2016/10/17	IGOV	04/05/2017			Index Future	260.0220		260.0220	260.1170	260.1170	0.037	0.0000	0.0000	0
2016/10/17	ILBI	03/11/2016			Index Future	678.2930		678.2930	678.3960	678.3960	0.015	0.0000	0.0000	0
2016/10/17	ILBI	02/02/2017			Index Future	691.4240		691.4240	691.5260	691.5260	0.015	0.0000	0.0000	155
2016/10/17	IS01	19/12/2016			Interest Rate Swap	100.0686		100.0686	100.0686	100.0686	0.000	0.0000	0.0000	0
2016/10/17	IS01	16/03/2017			Interest Rate Swap	100.0226		100.0226	100.0217	100.0217	(0.001)	0.0000	0.0000	0
2016/10/17	IS01	15/06/2017			Interest Rate Swap	99.6708		99.6708	99.6665	99.6665	(0.004)	0.0000	0.0000	0
2016/10/17	IS01	21/09/2017			Interest Rate Swap	99.7498		99.7498	99.7449	99.7449	(0.005)	0.0000	0.0000	0
2016/10/17	IS01	21/12/2017			Interest Rate Swap	100.0512		100.0512	100.0512	100.0512	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/17	IS02	18/12/2017			Interest Rate Swap	100.0774	100.0774	100.0781	100.0781	0.001	0.0000	0.0000	0
2016/10/17	IS02	16/03/2018			Interest Rate Swap	99.4039	99.4039	99.4035	99.4035	0.000	0.0000	0.0000	0
2016/10/17	IS02	15/06/2018			Interest Rate Swap	99.1100	99.1100	99.1074	99.1074	(0.003)	0.0000	0.0000	0
2016/10/17	IS02	21/09/2018			Interest Rate Swap	99.2082	99.2082	99.2103	99.2103	0.002	0.0000	0.0000	0
2016/10/17	IS02	21/12/2018			Interest Rate Swap	99.7400	99.7400	99.7500	99.7500	0.010	0.0000	0.0000	0
2016/10/17	IS05	17/12/2020			Interest Rate Swap	98.3977	98.3977	98.4162	98.4162	0.019	0.0000	0.0000	0
2016/10/17	IS05	16/03/2021			Interest Rate Swap	97.7647	97.7647	97.7889	97.7889	0.025	0.0000	0.0000	0
2016/10/17	IS05	15/06/2021			Interest Rate Swap	97.0977	97.0977	97.1276	97.1276	0.031	0.0000	0.0000	0
2016/10/17	IS05	21/09/2021			Interest Rate Swap	97.3950	97.3950	97.4332	97.4332	0.039	0.0000	0.0000	0
2016/10/17	IS05	21/12/2021			Interest Rate Swap	99.6493	99.6493	99.6963	99.6963	0.047	0.0000	0.0000	50
2016/10/17	IS10	17/12/2025			Interest Rate Swap	98.6405	98.6405	98.7250	98.7250	0.086	0.0000	0.0000	0
2016/10/17	IS10	16/03/2026			Interest Rate Swap	95.7482	95.7482	95.8392	95.8392	0.095	0.0000	0.0000	0
2016/10/17	IS10	15/06/2026			Interest Rate Swap	94.5412	94.5412	94.6388	94.6388	0.103	0.0000	0.0000	0
2016/10/17	IS10	21/09/2026			Interest Rate Swap	96.6357	96.6357	96.7392	96.7392	0.107	0.0000	0.0000	0
2016/10/17	IS10	21/12/2026			Interest Rate Swap	100.2906	100.2906	100.3962	100.3962	0.105	0.0000	0.0000	0
2016/10/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/10/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/10/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/10/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/10/17	JBAF	19/10/2016			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2016/10/17	JBAF	16/11/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2016/10/17	JBAF	21/12/2016			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	10,000
2016/10/17	JBAF	18/01/2017			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2016/10/17	JBAF	15/02/2017			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2016/10/17	JBAF	15/03/2017			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	1,000
2016/10/17	JBAF	21/06/2017			Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000	0
2016/10/17	JBAF	20/09/2017			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2016/10/17	JBAF	20/12/2017			Jibar Tradeable Future	7.6500	92.3500	7.6500	92.3500	0.000	0.0000	0.0000	0
2016/10/17	JBAF	20/03/2018			Jibar Tradeable Future	7.6500	92.3500	7.6500	92.3500	0.000	0.0000	0.0000	0
2016/10/17	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/10/17	JBAF	19/09/2018			Jibar Tradeable Future	7.6500	92.3500	7.6500	92.3500	0.000	0.0000	0.0000	0
2016/10/17	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/10/17	R023	03/11/2016	9.73	Put	Bond Future	0.1100	0.0001	0.0600	0.0001	(45.455)	0	0	0
2016/10/17	R023	03/11/2016			Bond Future	8.4909	97.8960	8.5460	97.6371	0.649	0.0000	0.0000	15,171
2016/10/17	R023	03/11/2016	9.75	Put	Bond Future	0.0800	0.0001	0.0500	0.0001	(37.500)	0	0	0
2016/10/17	R023	03/11/2016	9.73	Call	Bond Future	5,615.7300	5.6157	5,356.7800	5.3568	(4.611)	0	0	0
2016/10/17	R023	03/11/2016	9.74	Put	Bond Future	0.0900	0.0001	0.0500	0.0001	(44.444)	0	0	0
2016/10/17	R023	03/11/2016	9.74	Call	Bond Future	5,659.3500	5.6593	5,400.4100	5.4004	(4.575)	0	0	0

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2016/10/17	R023	03/11/2016	9.75	Call	Bond Future	5,702.9500	5.7029	5,444.0200	5.4440	(4.540)	0	0	0
2016/10/17	R023	02/02/2017	8.85	Call	Bond Future	2,283.4900	2.2835	2,094.1100	2.0941	(8.293)	0	0	0
2016/10/17	R023	02/02/2017			Bond Future	8.5344	99.7656	8.5927	99.5011	0.682	0.0000	0.0000	0
2016/10/17	R023	02/02/2017	8.86	Call	Bond Future	2,313.1500	2.3131	2,122.6500	2.1226	(8.236)	0	0	0
2016/10/17	R023	02/02/2017	8.84	Put	Bond Future	876.0000	0.8760	952.2800	0.9523	8.708	0	0	0
2016/10/17	R023	02/02/2017	8.86	Put	Bond Future	845.8200	0.8458	919.8500	0.9198	8.752	0	0	0
2016/10/17	R023	02/02/2017	8.84	Call	Bond Future	2,254.0000	2.2540	2,065.7500	2.0657	(8.352)	0	0	0
2016/10/17	R023	02/02/2017	8.85	Put	Bond Future	860.8100	0.8608	935.9600	0.9360	8.730	0	0	0
2016/10/17	R023	04/05/2017	8.61	Call	Bond Future	2,007.7200	2.0077	1,852.5900	1.8526	(7.727)	0	0	0
2016/10/17	R023	04/05/2017			Bond Future	8.5596	97.8087	8.6217	97.5358	0.725	0.0000	0.0000	0
2016/10/17	R023	04/05/2017	8.59	Call	Bond Future	1,962.1700	1.9622	1,809.0500	1.8091	(7.804)	0	0	0
2016/10/17	R023	04/05/2017	8.60	Call	Bond Future	1,984.8700	1.9849	1,830.7400	1.8307	(7.765)	0	0	0
2016/10/17	R023	04/05/2017	8.59	Put	Bond Future	1,828.5900	1.8286	1,948.3700	1.9484	6.550	0	0	0
2016/10/17	R023	04/05/2017	8.61	Put	Bond Future	1,786.2600	1.7863	1,904.0300	1.9040	6.593	0	0	0
2016/10/17	R023	04/05/2017	8.60	Put	Bond Future	1,807.3400	1.8073	1,926.1100	1.9261	6.572	0	0	0
2016/10/17	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	R035	03/11/2016			Bond Future	9.3715	97.3605	9.4364	96.8183	0.692	0.0000	0.0000	4,673
2016/10/17	R035	03/11/2016	9.59	Call	Bond Future	1,807.3400	1.8073	1,265.1500	1.2652	(29.999)	0	0	0
2016/10/17	R035	03/11/2016	9.57	Call	Bond Future	1,644.1100	1.6441	1,101.9200	1.1019	(32.978)	0	0	0
2016/10/17	R035	03/11/2016	9.58	Call	Bond Future	1,725.7800	1.7258	1,183.5900	1.1836	(31.417)	0	0	0
2016/10/17	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	R035	02/02/2017			Bond Future	9.4205	99.2199	9.4875	98.6666	0.711	0.0000	0.0000	0
2016/10/17	R035	02/02/2017	9.51	Call	Bond Future	737.7500	0.7378	184.5200	0.1845	(74.989)	0	0	0
2016/10/17	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	R035	02/02/2017	9.52	Call	Bond Future	819.6600	0.8197	266.4300	0.2664	(67.495)	0	0	0
2016/10/17	R035	02/02/2017	9.50	Call	Bond Future	655.7400	0.6557	102.5100	0.1025	(84.367)	0	0	0
2016/10/17	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	R035	04/05/2017			Bond Future	9.4589	96.6812	9.5283	96.1139	0.734	0.0000	0.0000	0
2016/10/17	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	R035	04/05/2017	9.55	Call	Bond Future	743.4600	0.7435	176.1600	0.1762	(76.305)	0	0	0
2016/10/17	R035	04/05/2017	9.53	Call	Bond Future	580.9700	0.5810	13.6700	0.0137	(97.647)	0	0	0
2016/10/17	R035	04/05/2017	9.54	Call	Bond Future	662.2700	0.6623	94.9700	0.0950	(85.660)	0	0	0
2016/10/17	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	R186	03/11/2016	8.82	Put	Bond Future	979.7100	0.9797	1,090.0500	1.0900	11.263	0	0	150
2016/10/17	R186	03/11/2016	9.40	Put	Bond Future	55.8100	0.0558	53.2700	0.0533	(4.551)	0	0	0
2016/10/17	R186	03/11/2016			Bond Future	8.8205	115.0860	8.8704	114.7324	0.567	0.0000	0.0000	88,875
2016/10/17	R186	03/11/2016	8.30	Put	Bond Future	3,840.5700	3.8406	4,158.8300	4.1588	8.287	0	0	0
2016/10/17	R186	03/11/2016	8.52	Put	Bond Future	2,413.3600	2.4134	2,662.9200	2.6629	10.341	0	0	150
2016/10/17	R186	03/11/2016	8.95	Put	Bond Future	588.3500	0.5884	647.8900	0.6479	10.120	0	0	0
2016/10/17	R186	03/11/2016	9.20	Put	Bond Future	178.6900	0.1787	185.8100	0.1858	3.985	0	0	0
2016/10/17	R186	03/11/2016	8.97	Put	Bond Future	540.1500	0.5402	593.2600	0.5933	9.832	0	0	0
2016/10/17	R186	03/11/2016	8.96	Put	Bond Future	563.8700	0.5639	620.1500	0.6202	9.981	0	0	0
2016/10/17	R186	03/11/2016	9.10	Call	Bond Future	2,256.3800	2.2564	1,923.8200	1.9238	(14.739)	0	0	0

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2016/10/17	R186	03/11/2016	9.66	Call	Bond Future	5,753.5300	5.7535	5,398.1000	5.3981	(6.178)	0	0	0
2016/10/17	R186	03/11/2016	8.30	Call	Bond Future	64.9200	0.0649	29.5400	0.0295	(54.498)	0	0	150
2016/10/17	R186	03/11/2016	8.90	Call	Bond Future	1,284.5700	1.2846	1,008.2800	1.0083	(21.508)	0	0	0
2016/10/17	R186	03/11/2016	8.97	Call	Bond Future	1,593.7700	1.5938	1,293.2400	1.2932	(18.857)	0	0	0
2016/10/17	R186	03/11/2016	9.71	Call	Bond Future	6,079.8400	6.0798	5,724.7800	5.7248	(5.840)	0	0	0
2016/10/17	R186	03/11/2016	8.52	Call	Bond Future	254.4000	0.2544	150.3200	0.1503	(40.912)	0	0	0
2016/10/17	R186	03/11/2016	8.82	Call	Bond Future	976.3100	0.9763	733.0100	0.7330	(24.920)	0	0	0
2016/10/17	R186	03/11/2016	8.95	Call	Bond Future	1,501.8200	1.5018	1,207.7200	1.2077	(19.583)	0	0	0
2016/10/17	R186	03/11/2016	9.20	Call	Bond Future	2,826.8100	2.8268	2,480.2900	2.4803	(12.258)	0	0	1,425
2016/10/17	R186	03/11/2016	8.90	Put	Bond Future	722.5300	0.7225	799.8800	0.7999	10.705	0	0	5,092
2016/10/17	R186	03/11/2016	9.40	Call	Bond Future	4,065.0700	4.0651	3,708.8900	3.7089	(8.762)	0	0	1,425
2016/10/17	R186	03/11/2016	9.66	Put	Bond Future	9.2900	0.0093	7.5000	0.0075	(19.268)	0	0	0
2016/10/17	R186	03/11/2016	9.71	Put	Bond Future	6.3500	0.0064	4.9300	0.0049	(22.362)	0	0	0
2016/10/17	R186	03/11/2016	8.96	Call	Bond Future	1,547.4500	1.5475	1,250.0900	1.2501	(19.216)	0	0	0
2016/10/17	R186	03/11/2016	9.10	Put	Bond Future	297.6500	0.2977	318.7300	0.3187	7.082	0	0	108
2016/10/17	R186	02/02/2017	8.81	Put	Bond Future	2,470.3400	2.4703	2,630.4600	2.6305	6.482	0	0	0
2016/10/17	R186	02/02/2017	9.40	Call	Bond Future	4,574.7600	4.5748	4,283.0400	4.2830	(6.377)	0	0	0
2016/10/17	R186	02/02/2017	8.00	Put	Bond Future	6,620.1800	6.6202	6,916.6600	6.9167	4.478	0	0	0
2016/10/17	R186	02/02/2017			Bond Future	8.8634	111.9811	8.9155	111.6200	0.588	0.0000	0.0000	5,191
2016/10/17	R186	02/02/2017	8.43	Put	Bond Future	4,131.1100	4.1311	4,360.6500	4.3606	5.556	0	0	0
2016/10/17	R186	02/02/2017	8.80	Put	Bond Future	2,507.2000	2.5072	2,669.1300	2.6691	6.459	0	0	0
2016/10/17	R186	02/02/2017	8.90	Put	Bond Future	2,155.7000	2.1557	2,299.7900	2.2998	6.684	0	0	750
2016/10/17	R186	02/02/2017	9.50	Call	Bond Future	5,078.8400	5.0788	4,776.0500	4.7761	(5.962)	0	0	0
2016/10/17	R186	02/02/2017	8.87	Call	Bond Future	2,303.1200	2.3031	2,091.3400	2.0913	(9.195)	0	0	0
2016/10/17	R186	02/02/2017	8.60	Call	Bond Future	1,471.3800	1.4714	1,308.9200	1.3089	(11.041)	0	0	7,000
2016/10/17	R186	02/02/2017	8.81	Call	Bond Future	2,098.6000	2.0986	1,897.5700	1.8976	(9.579)	0	0	0
2016/10/17	R186	02/02/2017	8.00	Call	Bond Future	396.9900	0.3970	332.3200	0.3323	(16.290)	0	0	7,000
2016/10/17	R186	02/02/2017	8.37	Call	Bond Future	941.2800	0.9413	820.1900	0.8202	(12.864)	0	0	500
2016/10/17	R186	02/02/2017	8.79	Call	Bond Future	2,032.9900	2.0330	1,835.5900	1.8356	(9.710)	0	0	0
2016/10/17	R186	02/02/2017	8.87	Put	Bond Future	2,257.2100	2.2572	2,406.5800	2.4066	6.617	0	0	500
2016/10/17	R186	02/02/2017	8.43	Call	Bond Future	1,064.3600	1.0644	932.7500	0.9328	(12.365)	0	0	750
2016/10/17	R186	02/02/2017	8.80	Call	Bond Future	2,065.6400	2.0656	1,866.4200	1.8664	(9.644)	0	0	0
2016/10/17	R186	02/02/2017	8.90	Call	Bond Future	2,409.6500	2.4097	2,192.5900	2.1926	(9.008)	0	0	0
2016/10/17	R186	02/02/2017	9.50	Put	Bond Future	772.8700	0.7729	831.2300	0.8312	7.551	0	0	13,500
2016/10/17	R186	02/02/2017	9.40	Put	Bond Future	930.0000	0.9300	999.4300	0.9994	7.466	0	0	750
2016/10/17	R186	02/02/2017	8.60	Put	Bond Future	3,321.7300	3.3217	3,520.4200	3.5204	5.982	0	0	0
2016/10/17	R186	02/02/2017	8.37	Put	Bond Future	4,441.5600	4.4416	4,681.6200	4.6816	5.405	0	0	0
2016/10/17	R186	02/02/2017	8.79	Put	Bond Future	2,544.4200	2.5444	2,708.1700	2.7082	6.436	0	0	0
2016/10/17	R186	04/05/2017			Bond Future	8.8979	114.2003	8.9527	113.8283	0.616	0.0000	0.0000	0
2016/10/17	R186	04/05/2017	8.89	Put	Bond Future	3,094.1100	3.0941	3,256.9200	3.2569	5.262	0	0	0
2016/10/17	R186	04/05/2017	8.91	Put	Bond Future	3,026.3700	3.0264	3,186.5300	3.1865	5.292	0	0	0
2016/10/17	R186	04/05/2017	8.90	Put	Bond Future	3,060.1100	3.0601	3,221.5900	3.2216	5.277	0	0	0
2016/10/17	R186	04/05/2017	8.91	Call	Bond Future	3,108.6100	3.1086	2,896.8500	2.8969	(6.812)	0	0	0
2016/10/17	R186	04/05/2017	8.89	Call	Bond Future	3,040.2600	3.0403	2,831.1500	2.8312	(6.878)	0	0	0
2016/10/17	R186	04/05/2017	8.90	Call	Bond Future	3,074.3300	3.0743	2,863.8900	2.8639	(6.845)	0	0	0
2016/10/17	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	R197	03/11/2016	303.57	Put	Bond Future	183.2800	0.1833	151.7900	0.1518	(17.181)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/17	R197	03/11/2016			Bond Future	303.3867		303.3867	303.4182	0.010	0.0000	0.0000	861
2016/10/17	R197	03/11/2016	303.57	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/10/17	R197	03/11/2016	303.58	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/10/17	R197	03/11/2016	303.56	Put	Bond Future	173.2800		0.1733	141.7900	(18.173)	0	0	0
2016/10/17	R197	03/11/2016	303.58	Put	Bond Future	193.2800		0.1933	161.7900	(16.292)	0	0	0
2016/10/17	R202	03/11/2016	253.85	Put	Bond Future	3,426.1600		3.4262	3,399.3800	(0.782)	0	0	0
2016/10/17	R202	03/11/2016			Bond Future	250.4238		250.4238	250.4506	0.011	0.0000	0.0000	35,840
2016/10/17	R202	03/11/2016	253.87	Put	Bond Future	3,446.1600		3.4462	3,419.3800	(0.777)	0	0	0
2016/10/17	R202	03/11/2016	253.85	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/10/17	R202	03/11/2016	253.86	Put	Bond Future	3,436.1600		3.4362	3,409.3800	(0.779)	0	0	0
2016/10/17	R202	03/11/2016	253.86	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/10/17	R202	03/11/2016	253.87	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/10/17	R203	03/11/2016	8.86	Call	Bond Future	986.3400		0.9863	942.9600	(4.398)	0	0	0
2016/10/17	R203	03/11/2016			Bond Future	7.6390		101.7088	7.6923	0.698	0.0000	0.0000	23,644
2016/10/17	R203	03/11/2016	8.84	Call	Bond Future	970.3000		0.9703	926.9200	(4.471)	0	0	0
2016/10/17	R203	03/11/2016	8.85	Call	Bond Future	978.3200		0.9783	934.9400	(4.434)	0	0	0
2016/10/17	R203	03/11/2016	8.84	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/10/17	R203	03/11/2016	8.86	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/10/17	R203	03/11/2016	8.85	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/10/17	R203	02/02/2017	7.70	Call	Bond Future	170.1300		0.1701	144.6400	(14.983)	0	0	0
2016/10/17	R203	02/02/2017	7.71	Put	Bond Future	124.7100		0.1247	143.8700	15.364	0	0	0
2016/10/17	R203	02/02/2017			Bond Future	7.6260		103.6512	7.7037	1.018	0.0000	0.0000	0
2016/10/17	R203	02/02/2017	7.71	Call	Bond Future	173.3000		0.1733	147.5300	(14.870)	0	0	0
2016/10/17	R203	02/02/2017	7.72	Call	Bond Future	176.7300		0.1767	150.6800	(14.740)	0	0	0
2016/10/17	R203	02/02/2017	7.70	Put	Bond Future	127.3200		0.1273	146.7600	15.269	0	0	0
2016/10/17	R203	02/02/2017	7.72	Put	Bond Future	122.3500		0.1223	141.2300	15.431	0	0	0
2016/10/17	R203	04/05/2017	6.91	Call	Bond Future	70.0100		0.0700	53.4300	(23.682)	0	0	0
2016/10/17	R203	04/05/2017	6.92	Put	Bond Future	179.6400		0.1796	211.9100	17.964	0	0	0
2016/10/17	R203	04/05/2017			Bond Future	7.2295		101.5308	7.3697	1.940	0.0000	0.0000	0
2016/10/17	R203	04/05/2017	6.92	Call	Bond Future	71.2500		0.0713	54.4600	(23.565)	0	0	0
2016/10/17	R203	04/05/2017	6.93	Call	Bond Future	72.5100		0.0725	55.5000	(23.459)	0	0	0
2016/10/17	R203	04/05/2017	6.91	Put	Bond Future	181.9100		0.1819	214.3900	17.855	0	0	0
2016/10/17	R203	04/05/2017	6.93	Put	Bond Future	177.3900		0.1774	209.4400	18.068	0	0	0
2016/10/17	R204	03/11/2016			Bond Future	7.8371		103.3585	7.8883	0.654	0.0000	0.0000	31,421
2016/10/17	R204	03/11/2016	9.21	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/10/17	R204	03/11/2016	9.23	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/10/17	R204	03/11/2016	9.22	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/10/17	R204	03/11/2016	9.22	Call	Bond Future	2,613.8400		2.6138	2,515.3800	(3.767)	0	0	0
2016/10/17	R204	03/11/2016	9.21	Call	Bond Future	2,595.2500		2.5952	2,496.7900	(3.794)	0	0	0
2016/10/17	R204	03/11/2016	9.23	Call	Bond Future	2,632.4200		2.6324	2,533.9600	(3.740)	0	0	0
2016/10/17	R204	02/02/2017	8.28	Call	Bond Future	915.4200		0.9154	836.9800	(8.569)	0	0	0
2016/10/17	R204	02/02/2017			Bond Future	7.8522		101.2922	7.9113	0.753	0.0000	0.0000	0
2016/10/17	R204	02/02/2017	8.29	Call	Bond Future	928.0600		0.9281	849.1900	(8.498)	0	0	0
2016/10/17	R204	02/02/2017	8.30	Call	Bond Future	940.7800		0.9408	861.4700	(8.430)	0	0	0
2016/10/17	R204	02/02/2017	8.28	Put	Bond Future	186.8500		0.1868	209.4600	12.101	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
2016/10/17	R204	02/02/2017	8.30	Put	Bond Future	178.3200		0.1783	200.0600	0.2001	12.192	0	0	0
2016/10/17	R204	02/02/2017	8.29	Put	Bond Future	182.5400		0.1825	204.7200	0.2047	12.151	0	0	0
2016/10/17	R204	04/05/2017	7.90	Put	Bond Future	483.9200		0.4839	531.0300	0.5310	9.735	0	0	0
2016/10/17	R204	04/05/2017			Bond Future	7.8269		103.2994	7.8979	103.1932	0.908	0.0000	0.0000	0
2016/10/17	R204	04/05/2017	7.92	Put	Bond Future	470.6100		0.4706	516.7700	0.5168	9.809	0	0	0
2016/10/17	R204	04/05/2017	7.90	Call	Bond Future	593.2900		0.5933	534.1000	0.5341	(9.977)	0	0	0
2016/10/17	R204	04/05/2017	7.91	Put	Bond Future	477.2300		0.4772	523.8600	0.5239	9.771	0	0	0
2016/10/17	R204	04/05/2017	7.91	Call	Bond Future	601.5500		0.6016	541.8800	0.5419	(9.919)	0	0	0
2016/10/17	R204	04/05/2017	7.92	Call	Bond Future	609.8700		0.6099	549.7300	0.5497	(9.861)	0	0	0
2016/10/17	R207	03/11/2016			Bond Future	8.0429		100.0792	8.0936	99.9411	0.630	0.0000	0.0000	58,834
2016/10/17	R207	03/11/2016	7.94	Call	Bond Future	198.9800		0.1990	131.5000	0.1315	(33.913)	0	0	0
2016/10/17	R207	03/11/2016	7.93	Put	Bond Future	497.6200		0.4976	570.3300	0.5703	14.612	0	0	0
2016/10/17	R207	03/11/2016	7.95	Put	Bond Future	462.9600		0.4630	531.3800	0.5314	14.779	0	0	0
2016/10/17	R207	03/11/2016	7.94	Put	Bond Future	480.0700		0.4801	550.6400	0.5506	14.700	0	0	0
2016/10/17	R207	03/11/2016	7.95	Call	Bond Future	209.2200		0.2092	139.5900	0.1396	(33.281)	0	0	0
2016/10/17	R207	03/11/2016	7.93	Call	Bond Future	189.1700		0.1892	123.8300	0.1238	(34.540)	0	0	0
2016/10/17	R207	02/02/2017	9.24	Call	Bond Future	2,959.4500		2.9594	2,823.4500	2.8235	(4.595)	0	0	0
2016/10/17	R207	02/02/2017			Bond Future	8.0693		98.3480	8.1251	98.2066	0.692	0.0000	0.0000	0
2016/10/17	R207	02/02/2017	8.91	Call	Bond Future	2,216.4700		2.2165	2,088.0500	2.0881	(5.794)	0	0	62
2016/10/17	R207	02/02/2017	9.22	Call	Bond Future	2,913.3200		2.9133	2,777.6400	2.7776	(4.657)	0	0	0
2016/10/17	R207	02/02/2017	9.23	Call	Bond Future	2,936.4000		2.9364	2,800.5600	2.8006	(4.626)	0	0	0
2016/10/17	R207	02/02/2017	8.91	Put	Bond Future	112.7700		0.1128	125.7400	0.1257	11.501	0	0	0
2016/10/17	R207	02/02/2017	9.22	Put	Bond Future	48.0300		0.0480	53.7400	0.0537	11.888	0	0	0
2016/10/17	R207	02/02/2017	9.24	Put	Bond Future	45.2900		0.0453	50.6800	0.0507	11.901	0	0	0
2016/10/17	R207	02/02/2017	9.23	Put	Bond Future	46.6700		0.0467	52.2200	0.0522	11.892	0	0	0
2016/10/17	R207	04/05/2017	8.21	Put	Bond Future	738.0600		0.7381	798.4600	0.7985	8.184	0	0	0
2016/10/17	R207	04/05/2017			Bond Future	8.0805		100.2970	8.1435	100.1497	0.779	0.0000	0.0000	0
2016/10/17	R207	04/05/2017	8.22	Call	Bond Future	1,054.1100		1.0541	966.5500	0.9666	(8.307)	0	0	0
2016/10/17	R207	04/05/2017	8.20	Call	Bond Future	1,027.8300		1.0278	941.4900	0.9415	(8.400)	0	0	0
2016/10/17	R207	04/05/2017	8.21	Call	Bond Future	1,040.9200		1.0409	953.9800	0.9540	(8.352)	0	0	0
2016/10/17	R207	04/05/2017	8.20	Put	Bond Future	748.3300		0.7483	809.3300	0.8093	8.151	0	0	0
2016/10/17	R207	04/05/2017	8.22	Put	Bond Future	727.9100		0.7279	787.6900	0.7877	8.213	0	0	0
2016/10/17	R207	03/08/2017	8.19	Call	Bond Future	1,133.8600		1.1339	1,047.2200	1.0472	(7.641)	0	0	51
2016/10/17	R207	03/08/2017			Bond Future	8.0535		98.7199	8.1239	98.5688	0.874	0.0000	0.0000	0
2016/10/17	R207	03/08/2017	8.39	Put	Bond Future	672.1700		0.6722	726.5700	0.7266	8.093	0	0	0
2016/10/17	R207	03/08/2017	8.41	Put	Bond Future	657.0100		0.6570	710.4600	0.7105	8.135	0	0	0
2016/10/17	R207	03/08/2017	8.19	Put	Bond Future	841.0900		0.8411	905.5600	0.9056	7.665	0	0	0
2016/10/17	R207	03/08/2017	8.40	Put	Bond Future	664.5600		0.6646	718.4800	0.7185	8.114	0	0	0
2016/10/17	R207	03/08/2017	8.41	Call	Bond Future	1,419.2800		1.4193	1,321.6200	1.3216	(6.881)	0	0	0
2016/10/17	R207	03/08/2017	8.39	Call	Bond Future	1,391.8800		1.3919	1,295.1700	1.2952	(6.948)	0	0	0
2016/10/17	R207	03/08/2017	8.40	Call	Bond Future	1,405.5500		1.4056	1,308.3600	1.3084	(6.915)	0	0	0
2016/10/17	R208	03/11/2016	9.59	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/17	R208	03/11/2016			Bond Future	8.2349		95.3298	8.2903	95.1358	0.673	0.0000	0.0000	30,293
2016/10/17	R208	03/11/2016	9.58	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/17	R208	03/11/2016	9.57	Call	Bond Future	4,543.7300		4.5437	4,349.7700	4.3498	(4.269)	0	0	0
2016/10/17	R208	03/11/2016	9.58	Call	Bond Future	4,576.7500		4.5768	4,382.7900	4.3828	(4.238)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/10/17	R208	03/11/2016	9.59	Call	Bond Future	4,609.7500	4.6098	4,415.7900	4.4158	(4.208)	0	0	0
2016/10/17	R208	03/11/2016	9.57	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/10/17	R208	02/02/2017			Bond Future	8.2714	97.1504	8.3309	96.9521	0.719	0.0000	0.0000	0
2016/10/17	R208	02/02/2017	8.64	Call	Bond Future	1,725.8800	1.7259	1,579.0200	1.5790	(8.509)	0	0	0
2016/10/17	R208	02/02/2017	8.63	Put	Bond Future	514.9900	0.5150	567.3200	0.5673	10.161	0	0	0
2016/10/17	R208	02/02/2017	8.65	Put	Bond Future	495.0600	0.4951	545.6700	0.5457	10.223	0	0	0
2016/10/17	R208	02/02/2017	8.64	Put	Bond Future	505.0400	0.5050	556.5100	0.5565	10.191	0	0	0
2016/10/17	R208	02/02/2017	8.65	Call	Bond Future	1,748.7600	1.7488	1,601.0400	1.6010	(8.447)	0	0	0
2016/10/17	R208	02/02/2017	8.63	Call	Bond Future	1,702.9600	1.7030	1,556.9600	1.5570	(8.573)	0	0	0
2016/10/17	R208	04/05/2017	8.39	Call	Bond Future	1,438.5800	1.4386	1,319.6100	1.3196	(8.270)	0	0	0
2016/10/17	R208	04/05/2017			Bond Future	8.2898	95.6717	8.3547	95.4665	0.782	0.0000	0.0000	0
2016/10/17	R208	04/05/2017	8.37	Call	Bond Future	1,403.7500	1.4038	1,286.4000	1.2864	(8.360)	0	0	0
2016/10/17	R208	04/05/2017	8.38	Call	Bond Future	1,420.9700	1.4210	1,302.8100	1.3028	(8.315)	0	0	0
2016/10/17	R208	04/05/2017	8.37	Put	Bond Future	1,149.9900	1.1500	1,237.9100	1.2379	7.645	0	0	0
2016/10/17	R208	04/05/2017	8.39	Put	Bond Future	1,121.6400	1.1216	1,207.9400	1.2079	7.694	0	0	0
2016/10/17	R208	04/05/2017	8.38	Put	Bond Future	1,135.6100	1.1356	1,222.7200	1.2227	7.671	0	0	0
2016/10/17	R209	03/11/2016	9.34	Put	Bond Future	964.1300	0.9641	1,098.3900	1.0984	13.926	0	0	345
2016/10/17	R209	03/11/2016	10.26	Call	Bond Future	6,134.1200	6.1341	5,715.1500	5.7151	(6.830)	0	0	0
2016/10/17	R209	03/11/2016			Bond Future	9.3248	73.3141	9.3847	72.8964	0.642	0.0000	0.0000	37,761
2016/10/17	R209	03/11/2016	10.24	Call	Bond Future	6,012.6100	6.0126	5,593.5600	5.5936	(6.970)	0	0	0
2016/10/17	R209	03/11/2016	8.87	Put	Bond Future	3,415.3200	3.4153	3,770.5300	3.7705	10.400	0	0	0
2016/10/17	R209	03/11/2016	8.81	Call	Bond Future	82.7600	0.0828	36.9800	0.0370	(55.317)	0	0	345
2016/10/17	R209	03/11/2016	9.04	Put	Bond Future	2,346.9700	2.3470	2,635.3000	2.6353	12.285	0	0	345
2016/10/17	R209	03/11/2016	9.42	Put	Bond Future	718.4000	0.7184	816.2900	0.8163	13.626	0	0	0
2016/10/17	R209	03/11/2016	10.25	Call	Bond Future	6,073.4000	6.0734	5,654.3800	5.6544	(6.899)	0	0	0
2016/10/17	R209	03/11/2016	9.05	Call	Bond Future	325.4900	0.3255	191.3200	0.1913	(41.221)	0	0	0
2016/10/17	R209	03/11/2016	9.45	Call	Bond Future	1,508.1100	1.5081	1,176.0200	1.1760	(22.020)	0	0	0
2016/10/17	R209	03/11/2016	10.24	Put	Bond Future	8.3100	0.0083	7.0300	0.0070	(15.403)	0	0	0
2016/10/17	R209	03/11/2016	9.04	Call	Bond Future	309.7500	0.3098	180.3100	0.1803	(41.789)	0	0	0
2016/10/17	R209	03/11/2016	10.25	Put	Bond Future	7.7500	0.0078	6.5000	0.0065	(16.129)	0	0	0
2016/10/17	R209	03/11/2016	9.34	Call	Bond Future	1,070.4200	1.0704	786.9100	0.7869	(26.486)	0	0	0
2016/10/17	R209	03/11/2016	10.26	Put	Bond Future	7.2200	0.0072	6.0200	0.0060	(16.620)	0	0	0
2016/10/17	R209	03/11/2016	9.45	Put	Bond Future	639.1000	0.6391	724.7800	0.7248	13.406	0	0	250
2016/10/17	R209	03/11/2016	8.81	Put	Bond Future	3,828.4800	3.8285	4,200.4700	4.2005	9.716	0	0	0
2016/10/17	R209	03/11/2016	8.87	Call	Bond Future	120.9000	0.1209	58.3400	0.0583	(51.745)	0	0	250
2016/10/17	R209	03/11/2016	9.42	Call	Bond Future	1,380.6000	1.3806	1,060.7200	1.0607	(23.170)	0	0	120
2016/10/17	R209	03/11/2016	9.05	Put	Bond Future	2,289.7300	2.2897	2,573.3300	2.5733	12.386	0	0	250
2016/10/17	R209	02/02/2017	9.55	Put	Bond Future	1,825.3000	1.8253	1,970.0000	1.9700	7.927	0	0	0
2016/10/17	R209	02/02/2017			Bond Future	9.3664	74.7143	9.4280	74.2880	0.658	0.0000	0.0000	0
2016/10/17	R209	02/02/2017	9.54	Put	Bond Future	1,853.3400	1.8533	1,999.8600	1.9999	7.906	0	0	0
2016/10/17	R209	02/02/2017	9.55	Call	Bond Future	3,084.0100	3.0840	2,802.4200	2.8024	(9.131)	0	0	0
2016/10/17	R209	02/02/2017	9.53	Call	Bond Future	3,004.9500	3.0050	2,727.0200	2.7270	(9.249)	0	0	0
2016/10/17	R209	02/02/2017	9.54	Call	Bond Future	3,044.3600	3.0444	2,764.5900	2.7646	(9.190)	0	0	0
2016/10/17	R209	02/02/2017	9.53	Put	Bond Future	1,881.7100	1.8817	2,030.0700	2.0301	7.884	0	0	0
2016/10/17	R209	04/05/2017	9.48	Put	Bond Future	3,009.5800	3.0096	3,187.1800	3.1872	5.901	0	0	0
2016/10/17	R209	04/05/2017			Bond Future	9.4012	73.0433	9.4649	72.6062	0.678	0.0000	0.0000	0
2016/10/17	R209	04/05/2017	9.47	Put	Bond Future	3,042.6700	3.0427	3,221.7200	3.2217	5.885	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
2016/10/17	R209	04/05/2017	9.46	Call	Bond Future	3,479.3400		3.4793	3,222.7700	3.2228	(7.374)	0	0	0
2016/10/17	R209	04/05/2017	9.47	Call	Bond Future	3,514.4800		3.5145	3,256.4700	3.2565	(7.341)	0	0	0
2016/10/17	R209	04/05/2017	9.48	Call	Bond Future	3,549.5900		3.5496	3,290.1300	3.2901	(7.310)	0	0	0
2016/10/17	R209	04/05/2017	9.46	Put	Bond Future	3,075.8300		3.0758	3,256.3200	3.2563	5.868	0	0	0
2016/10/17	R210	03/11/2016			Bond Future	187.2224		187.2224	187.2424	187.2424	0.011	0.0000	0.0000	2,071
2016/10/17	R210	03/11/2016	188.90	Put	Bond Future	1,677.5700		1.6776	1,657.6000	1.6576	(1.190)	0	0	0
2016/10/17	R210	03/11/2016	188.92	Put	Bond Future	1,697.5700		1.6976	1,677.6000	1.6776	(1.176)	0	0	0
2016/10/17	R210	03/11/2016	188.91	Put	Bond Future	1,687.5700		1.6876	1,667.6000	1.6676	(1.183)	0	0	0
2016/10/17	R210	03/11/2016	188.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	R210	03/11/2016	188.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	R210	03/11/2016	188.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	R211	03/11/2016	141.75	Call	Bond Future	423.0700		0.4231	439.4700	0.4395	3.876	0	0	0
2016/10/17	R211	03/11/2016			Bond Future	142.1731		142.1731	142.1895	142.1895	0.012	0.0000	0.0000	56
2016/10/17	R211	03/11/2016	141.76	Call	Bond Future	413.0700		0.4131	429.4700	0.4295	3.970	0	0	0
2016/10/17	R211	03/11/2016	141.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	R211	03/11/2016	141.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	R211	03/11/2016	141.74	Call	Bond Future	433.0700		0.4331	449.4700	0.4495	3.787	0	0	0
2016/10/17	R211	03/11/2016	141.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	R212	03/11/2016			Bond Future	148.3565		148.3565	148.3719	148.3719	0.010	0.0000	0.0000	3,049
2016/10/17	R212	03/11/2016	148.11	Call	Bond Future	246.5200		0.2465	261.8700	0.2619	6.227	0	0	0
2016/10/17	R212	03/11/2016	148.10	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	R212	03/11/2016	148.12	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	R212	03/11/2016	148.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/10/17	R212	03/11/2016	148.12	Call	Bond Future	236.5200		0.2365	251.8700	0.2519	6.490	0	0	0
2016/10/17	R212	03/11/2016	148.10	Call	Bond Future	256.5200		0.2565	271.8700	0.2719	5.984	0	0	0
2016/10/17	R213	03/11/2016			Bond Future	9.2261		83.8247	9.2760	83.4833	0.540	0.0000	0.0000	42,360
2016/10/17	R213	03/11/2016	10.18	Put	Bond Future	5.9100		0.0059	4.4300	0.0044	(25.042)	0	0	0
2016/10/17	R213	03/11/2016	10.20	Put	Bond Future	5.1100		0.0051	3.7700	0.0038	(26.223)	0	0	0
2016/10/17	R213	03/11/2016	10.18	Call	Bond Future	6,210.1900		6.2102	5,867.3800	5.8674	(5.520)	0	0	0
2016/10/17	R213	03/11/2016	10.19	Put	Bond Future	5.4900		0.0055	4.0900	0.0041	(25.501)	0	0	0
2016/10/17	R213	03/11/2016	10.19	Call	Bond Future	6,271.2600		6.2713	5,928.5300	5.9285	(5.465)	0	0	0
2016/10/17	R213	03/11/2016	10.20	Call	Bond Future	6,332.2900		6.3323	5,989.6200	5.9896	(5.411)	0	0	0
2016/10/17	R213	02/02/2017	9.40	Call	Bond Future	2,798.2400		2.7982	2,571.4800	2.5715	(8.104)	0	0	0
2016/10/17	R213	02/02/2017	9.42	Call	Bond Future	2,874.2700		2.8743	2,644.4500	2.6444	(7.996)	0	0	0
2016/10/17	R213	02/02/2017			Bond Future	9.2734		85.4255	9.3249	85.0770	0.555	0.0000	0.0000	0
2016/10/17	R213	02/02/2017	9.41	Call	Bond Future	2,836.2200		2.8362	2,607.9200	2.6079	(8.049)	0	0	0
2016/10/17	R213	02/02/2017	9.40	Put	Bond Future	1,945.2000		1.9452	2,066.9300	2.0669	6.258	0	0	0
2016/10/17	R213	02/02/2017	9.42	Put	Bond Future	1,887.6300		1.8876	2,006.3000	2.0063	6.287	0	0	0
2016/10/17	R213	02/02/2017	9.41	Put	Bond Future	1,916.3400		1.9163	2,036.5300	2.0365	6.272	0	0	0
2016/10/17	R213	04/05/2017			Bond Future	9.3096		83.5652	9.3631	83.2072	0.575	0.0000	0.0000	0
2016/10/17	R213	04/05/2017	9.35	Put	Bond Future	3,018.3200		3.0183	3,165.5100	3.1655	4.877	0	0	0
2016/10/17	R213	04/05/2017	9.37	Put	Bond Future	2,953.5600		2.9536	3,098.3400	3.0983	4.902	0	0	0
2016/10/17	R213	04/05/2017	9.35	Call	Bond Future	3,289.0500		3.2890	3,078.1900	3.0782	(6.411)	0	0	0
2016/10/17	R213	04/05/2017	9.36	Put	Bond Future	2,985.6900		2.9857	3,131.6700	3.1317	4.889	0	0	0

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2016/10/17	R213	04/05/2017	9.36	Call	Bond Future	3,323.1900	3.3232	3,111.1200	3.1111	(6.382)	0	0	0
2016/10/17	R213	04/05/2017	9.37	Call	Bond Future	3,357.7600	3.3578	3,144.4900	3.1445	(6.352)	0	0	0
2016/10/17	R214	03/11/2016	10.35	Put	Bond Future	7.5100	0.0075	6.4600	0.0065	(13.981)	0	0	0
2016/10/17	R214	03/11/2016			Bond Future	9.3900	73.7510	9.4549	73.2764	0.691	0.0000	0.0000	29,619
2016/10/17	R214	03/11/2016	10.34	Put	Bond Future	8.0500	0.0081	6.9700	0.0070	(13.416)	0	0	0
2016/10/17	R214	03/11/2016	10.35	Call	Bond Future	6,536.8500	6.5368	6,061.2300	6.0612	(7.276)	0	0	0
2016/10/17	R214	03/11/2016	10.33	Call	Bond Future	6,412.0100	6.4120	5,936.3300	5.9363	(7.419)	0	0	0
2016/10/17	R214	03/11/2016	10.34	Call	Bond Future	6,474.4700	6.4745	5,998.8200	5.9988	(7.347)	0	0	0
2016/10/17	R214	03/11/2016	10.33	Put	Bond Future	8.6200	0.0086	7.5100	0.0075	(12.877)	0	0	0
2016/10/17	R214	02/02/2017			Bond Future	9.4327	75.1595	9.4995	74.6754	0.708	0.0000	0.0000	7,379
2016/10/17	R214	02/02/2017	9.67	Call	Bond Future	3,490.8400	3.4908	3,163.1900	3.1632	(9.386)	0	0	0
2016/10/17	R214	02/02/2017	9.66	Put	Bond Future	1,822.4900	1.8225	1,980.9500	1.9809	8.695	0	0	0
2016/10/17	R214	02/02/2017	9.68	Put	Bond Future	1,767.6900	1.7677	1,922.1900	1.9222	8.740	0	0	0
2016/10/17	R214	02/02/2017	9.67	Put	Bond Future	1,794.8400	1.7948	1,951.3200	1.9513	8.718	0	0	0
2016/10/17	R214	02/02/2017	9.68	Call	Bond Future	3,533.7500	3.5338	3,204.1200	3.2041	(9.328)	0	0	0
2016/10/17	R214	02/02/2017	9.66	Call	Bond Future	3,448.3300	3.4483	3,122.6600	3.1227	(9.444)	0	0	0
2016/10/17	R214	04/05/2017	9.58	Put	Bond Future	3,075.5000	3.0755	3,273.1200	3.2731	6.426	0	0	0
2016/10/17	R214	04/05/2017			Bond Future	9.4661	73.3495	9.5350	72.8534	0.728	0.0000	0.0000	0
2016/10/17	R214	04/05/2017	9.57	Put	Bond Future	3,108.0600	3.1081	3,307.2900	3.3073	6.410	0	0	0
2016/10/17	R214	04/05/2017	9.58	Call	Bond Future	3,892.9000	3.8929	3,594.4500	3.5944	(7.667)	0	0	0
2016/10/17	R214	04/05/2017	9.56	Call	Bond Future	3,816.1200	3.8161	3,520.9000	3.5209	(7.736)	0	0	0
2016/10/17	R214	04/05/2017	9.57	Call	Bond Future	3,854.3200	3.8543	3,557.4800	3.5575	(7.701)	0	0	0
2016/10/17	R214	04/05/2017	9.56	Put	Bond Future	3,141.1200	3.1411	3,341.9700	3.3420	6.394	0	0	0
2016/10/17	R248	03/11/2016	10.38	Call	Bond Future	8,155.2700	8.1553	7,546.9700	7.5470	(7.459)	0	0	0
2016/10/17	R248	03/11/2016			Bond Future	9.4403	94.7386	9.5052	94.1322	0.688	0.0000	0.0000	64,217
2016/10/17	R248	03/11/2016	10.39	Call	Bond Future	8,234.0200	8.2340	7,625.7600	7.6258	(7.387)	0	0	0
2016/10/17	R248	03/11/2016	10.37	Put	Bond Future	16.8300	0.0168	14.8600	0.0149	(11.705)	0	0	0
2016/10/17	R248	03/11/2016	10.39	Put	Bond Future	14.8500	0.0149	12.9600	0.0130	(12.727)	0	0	0
2016/10/17	R248	03/11/2016	10.37	Call	Bond Future	8,076.4300	8.0764	7,468.0900	7.4681	(7.532)	0	0	0
2016/10/17	R248	03/11/2016	10.38	Put	Bond Future	15.8100	0.0158	13.8800	0.0139	(12.207)	0	0	0
2016/10/17	R248	02/02/2017	9.76	Put	Bond Future	2,299.1000	2.2991	2,489.9900	2.4900	8.303	0	0	0
2016/10/17	R248	02/02/2017	9.78	Put	Bond Future	2,232.4300	2.2324	2,418.6500	2.4187	8.342	0	0	0
2016/10/17	R248	02/02/2017			Bond Future	9.4845	96.5480	9.5514	95.9292	0.705	0.0000	0.0000	0
2016/10/17	R248	02/02/2017	9.77	Put	Bond Future	2,265.6600	2.2657	2,454.2100	2.4542	8.322	0	0	0
2016/10/17	R248	02/02/2017	9.76	Call	Bond Future	4,802.3200	4.8023	4,374.5000	4.3745	(8.909)	0	0	0
2016/10/17	R248	02/02/2017	9.77	Call	Bond Future	4,857.5000	4.8575	4,427.3400	4.4273	(8.856)	0	0	0
2016/10/17	R248	02/02/2017	9.78	Call	Bond Future	4,912.7300	4.9127	4,480.2400	4.4802	(8.803)	0	0	0
2016/10/17	R248	04/05/2017	9.66	Call	Bond Future	5,237.2700	5.2373	4,849.7400	4.8497	(7.399)	0	0	0
2016/10/17	R248	04/05/2017			Bond Future	9.5193	94.0197	9.5883	93.3858	0.725	0.0000	0.0000	0
2016/10/17	R248	04/05/2017	9.67	Call	Bond Future	5,285.6600	5.2857	4,896.1800	4.8962	(7.369)	0	0	0
2016/10/17	R248	04/05/2017	9.65	Put	Bond Future	3,994.4200	3.9944	4,242.7300	4.2427	6.216	0	0	0
2016/10/17	R248	04/05/2017	9.67	Put	Bond Future	3,910.6500	3.9106	4,155.0400	4.1550	6.249	0	0	0
2016/10/17	R248	04/05/2017	9.65	Call	Bond Future	5,189.0700	5.1891	4,803.5100	4.8035	(7.430)	0	0	0
2016/10/17	R248	04/05/2017	9.66	Put	Bond Future	3,952.3600	3.9524	4,198.7000	4.1987	6.233	0	0	0



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<b>Total</b>											<b>722371</b>	