



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 23/09/2011

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/23	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/09/23	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	AL7T 2011/11/03			Index Future	397.2520	394.0140	(0.815)	0.0000	0.0000	16
2011/09/23	AL7T 2012/02/02			Index Future	402.9620	399.6760	(0.815)	0.0000	0.0000	0
2011/09/23	ALBI 2011/11/03			Index Future	364.4960	361.7730	(0.747)	0.0000	0.0000	1,690
2011/09/23	ALBI 2012/02/02			Index Future	369.7350	366.9720	(0.747)	0.0000	0.0000	0
2011/09/23	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/09/23	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	CAAG 2011/10/24			Can-Do Future	8.2905	8.2943	0.046	0.0000	0.0000	0
2011/09/23	CAAG 2011/10/24	6.70	Call	Can-Do Future	1,592.0000	1,597.0000	0.314	0	0	0
2011/09/23	CAAG 2011/10/24	6.70	Put	Can-Do Future	2.0000	3.0000	50.000	0	0	0
2011/09/23	CAAG 2011/10/24	6.75	Call	Can-Do Future	1,542.0000	1,547.0000	0.324	0	0	0
2011/09/23	CAAG 2011/10/24	6.75	Put	Can-Do Future	2.0000	3.0000	50.000	0	0	0
2011/09/23	CAAG 2011/10/24	6.65	Call	Can-Do Future	1,642.0000	1,647.0000	0.305	0	0	0
2011/09/23	CAAG 2011/10/24	6.65	Put	Can-Do Future	2.0000	3.0000	50.000	0	0	0
2011/09/23	CAAG 2011/10/24	7.00	Put	Can-Do Future	3.0000	6.0000	100.000	0	0	0
2011/09/23	CAAG 2011/10/24	7.00	Call	Can-Do Future	1,293.0000	1,300.0000	0.541	0	0	14,286
2011/09/23	CAAG 2011/10/24	7.40	Put	Can-Do Future	8.0000	13.0000	62.500	0	0	0
2011/09/23	CAAG 2011/10/24	7.40	Call	Can-Do Future	898.0000	907.0000	1.002	0	0	6,757
2011/09/23	CAAG 2011/10/24	8.75	Put	Can-Do Future	0.0000	592.0000	100.000	0	0	0
2011/09/23	CAAG 2011/10/24	8.75	Call	Can-Do Future	0.0000	136.0000	100.000	0	0	11,429
2011/09/23	CAAG 2011/10/24	8.50	Put	Can-Do Future	0.0000	405.0000	100.000	0	0	0
2011/09/23	CAAG 2011/10/24	8.50	Call	Can-Do Future	0.0000	199.0000	100.000	0	0	11,111
2011/09/23	CAAG 2011/10/24	9.00	Put	Can-Do Future	0.0000	800.0000	100.000	0	0	0
2011/09/23	CAAG 2011/10/24	9.00	Call	Can-Do Future	0.0000	94.0000	100.000	0	0	11,111
2011/09/23	CAAJ 2011/10/20			Any day expiry	8.2858	8.2895	0.045	0.0000	0.0000	0
2011/09/23	CAAJ 2011/10/20	7.75	Call	Any day expiry	570.0000	588.0000	3.158	0	0	0
2011/09/23	CAAJ 2011/10/20	7.75	Put	Any day expiry	34.0000	49.0000	44.118	0	0	0
2011/09/23	CAAJ 2011/10/20	7.80	Call	Any day expiry	529.0000	549.0000	3.781	0	0	0
2011/09/23	CAAJ 2011/10/20	7.80	Put	Any day expiry	43.0000	60.0000	39.535	0	0	0
2011/09/23	CAAJ 2011/10/20	7.70	Call	Any day expiry	613.0000	629.0000	2.610	0	0	0
2011/09/23	CAAJ 2011/10/20	7.70	Put	Any day expiry	27.0000	40.0000	48.148	0	0	16,500

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2011/09/23	CAAK 2011/12/19			Can-Do Future	0.0946	0.0952	0.634	0.0000	0.0000	12,659
2011/09/23	CAAL 2011/12/19			Can-Do Future	0.1258	0.1262	0.318	0.0000	0.0000	18,519
2011/09/23	CAAM2011/12/19			Can-Do Future	0.1090	0.1105	1.376	0.0000	0.0000	12,423
2011/09/23	CAAN 2012/03/30			Can-Do Future	0.6601	0.5736	(13.104)	0.0000	0.0000	100,000
2011/09/23	CAAO 2012/03/30			Can-Do Future	0.1200	0.0815	(32.083)	0.0000	0.0000	100,000
2011/09/23	CAAP 2011/12/19			Can-Do Future	0.1636	0.1234	(24.572)	0.0000	0.0000	12,346
2011/09/23	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/09/23	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/09/23	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/23	GOVI 2011/11/03			GOVI	365.4340	362.8310	(0.712)	0.0000	0.0000	163
2011/09/23	GOVI 2011/11/03	357.00	Call	GOVI	84,340.0000	58,310.0000	(30.863)	0	0	0
2011/09/23	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/23	GOVI 2011/11/03	357.01	Call	GOVI	84,240.0000	58,210.0000	(30.900)	0	0	0
2011/09/23	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/23	GOVI 2011/11/03	356.99	Call	GOVI	84,440.0000	58,410.0000	(30.827)	0	0	0
2011/09/23	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/23	GOVI 2012/02/02			GOVI	370.6860	368.0450	(0.712)	0.0000	0.0000	0
2011/09/23	GOVI 2012/02/02	369.00	Call	GOVI	16,860.0000	0.0000	(100.000)	0	0	0
2011/09/23	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	9,550.0000	100.000	0	0	0
2011/09/23	GOVI 2012/02/02	369.01	Call	GOVI	16,760.0000	0.0000	(100.000)	0	0	0
2011/09/23	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	9,650.0000	100.000	0	0	0
2011/09/23	GOVI 2012/02/02	368.99	Call	GOVI	16,960.0000	0.0000	(100.000)	0	0	0
2011/09/23	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	9,450.0000	100.000	0	0	0

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2011/09/23	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/09/23	IGOV 2011/11/03			Index Future	160.4080	160.4180	0.006	0.0000	0.0000	85
2011/09/23	IGOV 2012/02/02			Index Future	162.7130	162.7240	0.007	0.0000	0.0000	0
2011/09/23	ILBI 2012/02/02			Index Future	444.6000	444.6000	0.000	0.0000	0.0000	88
2011/09/23	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/09/23	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/09/23	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/09/23	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/09/23	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/09/23	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/09/23	JBAF 2011/10/19			Jibar Tradeable Future	5.5500	5.5500	0.000	0.0000	0.0000	1,000
2011/09/23	JBAF 2011/11/16			Jibar Tradeable Future	5.4200	5.4700	0.923	0.0000	0.0000	1,000
2011/09/23	JBAF 2011/12/21			Jibar Tradeable Future	5.3700	5.4300	1.117	0.0000	0.0000	5,541
2011/09/23	JBAF 2012/01/18			Jibar Tradeable Future	5.3400	5.4000	1.124	0.0000	0.0000	0
2011/09/23	JBAF 2012/02/15			Jibar Tradeable Future	5.3500	5.4000	0.935	0.0000	0.0000	0
2011/09/23	JBAF 2012/03/20			Jibar Tradeable Future	5.3500	5.4300	1.495	94.5200	94.5200	1,340
2011/09/23	JBAF 2012/06/20			Jibar Tradeable Future	5.4600	5.5400	1.465	0.0000	0.0000	2,890
2011/09/23	JBAF 2012/09/19			Jibar Tradeable Future	5.6700	5.7700	1.764	0.0000	0.0000	44,760
2011/09/23	JBAF 2012/12/19			Jibar Tradeable Future	5.9200	6.0200	1.689	0.0000	0.0000	990
2011/09/23	JBAF 2013/03/20			Jibar Tradeable Future	6.1800	6.2800	1.618	0.0000	0.0000	790
2011/09/23	JBAF 2013/06/19			Jibar Tradeable Future	6.4600	6.5700	1.703	0.0000	0.0000	1,250
2011/09/23	JBAF 2013/09/18			Jibar Tradeable Future	6.7400	6.8400	1.484	0.0000	0.0000	0
2011/09/23	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/23	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/23	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/23	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/23	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0

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2011/09/23	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/23	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/23	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/23	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/23	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/23	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/23	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/23	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/23	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/23	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/23	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/23	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/23	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/23	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/23	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/23	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/23	OTH1 2011/11/03			Index Future	359.0940	355.7480	(0.932)	0.0000	0.0000	0
2011/09/23	OTH1 2012/02/02			Index Future	364.2560	360.8610	(0.932)	0.0000	0.0000	0
2011/09/23	R157 2011/11/03			Bond Future	7.0650	7.1780	1.599	0.0000	0.0000	15,704
2011/09/23	R157 2011/11/03	8.25	Call	Bond Future	4,354.0000	3,934.0000	(9.646)	0	0	0
2011/09/23	R157 2011/11/03	8.25	Put	Bond Future	4.0000	8.0000	100.000	0	0	0
2011/09/23	R157 2011/11/03	8.30	Call	Bond Future	4,532.0000	4,111.0000	(9.289)	0	0	0
2011/09/23	R157 2011/11/03	8.30	Put	Bond Future	3.0000	6.0000	100.000	0	0	0
2011/09/23	R157 2011/11/03	8.20	Call	Bond Future	4,176.0000	3,757.0000	(10.034)	0	0	0
2011/09/23	R157 2011/11/03	8.20	Put	Bond Future	6.0000	10.0000	66.667	0	0	0
2011/09/23	R157 2011/11/03	6.55	Put	Bond Future	2,058.0000	2,436.0000	18.367	0	0	0
2011/09/23	R157 2011/11/03	6.55	Call	Bond Future	104.0000	58.0000	(44.231)	0	0	1,200
2011/09/23	R157 2011/11/03	7.00	Put	Bond Future	812.0000	1,060.0000	30.542	0	0	0
2011/09/23	R157 2011/11/03	7.00	Call	Bond Future	568.0000	392.0000	(30.986)	0	0	400
2011/09/23	R157 2011/11/03	7.10	Call	Bond Future	753.0000	540.0000	(28.287)	0	0	0
2011/09/23	R157 2011/11/03	7.10	Put	Bond Future	622.0000	832.0000	33.762	0	0	400
2011/09/23	R157 2011/11/03	7.55	Call	Bond Future	1,941.0000	1,587.0000	(18.238)	0	0	0

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2011/09/23	R157 2011/11/03	7.55	Put	Bond Future	136.0000	206.0000	51.471	0	0	1,200
2011/09/23	R157 2012/02/02			Bond Future	7.1750	7.2980	1.714	0.0000	0.0000	0
2011/09/23	R157 2012/02/02	8.50	Call	Bond Future	4,685.0000	4,297.0000	(8.282)	0	0	0
2011/09/23	R157 2012/02/02	8.50	Put	Bond Future	153.0000	195.0000	27.451	0	0	0
2011/09/23	R157 2012/02/02	8.55	Call	Bond Future	4,836.0000	4,445.0000	(8.085)	0	0	0
2011/09/23	R157 2012/02/02	8.55	Put	Bond Future	138.0000	177.0000	28.261	0	0	0
2011/09/23	R157 2012/02/02	8.45	Call	Bond Future	4,534.0000	4,149.0000	(8.491)	0	0	0
2011/09/23	R157 2012/02/02	8.45	Put	Bond Future	169.0000	214.0000	26.627	0	0	0
2011/09/23	R157 2012/02/02	6.55	Call	Bond Future	477.0000	375.0000	(21.384)	0	0	0
2011/09/23	R157 2012/02/02	6.55	Put	Bond Future	2,693.0000	3,021.0000	12.180	0	0	130
2011/09/23	R157 2012/02/02	6.00	Put	Bond Future	4,353.0000	4,744.0000	8.982	0	0	0
2011/09/23	R157 2012/02/02	6.00	Call	Bond Future	143.0000	104.0000	(27.273)	0	0	130
2011/09/23	R157 2012/02/02	7.05	Call	Bond Future	1,105.0000	917.0000	(17.014)	0	0	0
2011/09/23	R157 2012/02/02	7.05	Put	Bond Future	1,544.0000	1,786.0000	15.674	0	0	130
2011/09/23	R157 2012/05/03			Bond Future	7.2730	7.4070	1.842	0.0000	0.0000	0
2011/09/23	R157 2012/05/03	8.25	Call	Bond Future	3,643.0000	3,305.0000	(9.278)	0	0	0
2011/09/23	R157 2012/05/03	8.25	Put	Bond Future	512.0000	610.0000	19.141	0	0	0
2011/09/23	R157 2012/05/03	8.30	Call	Bond Future	3,769.0000	3,426.0000	(9.101)	0	0	0
2011/09/23	R157 2012/05/03	8.30	Put	Bond Future	481.0000	573.0000	19.127	0	0	0
2011/09/23	R157 2012/05/03	8.20	Call	Bond Future	3,519.0000	3,186.0000	(9.463)	0	0	0
2011/09/23	R157 2012/05/03	8.20	Put	Bond Future	546.0000	648.0000	18.681	0	0	0
2011/09/23	R157 2012/08/02			Bond Future	7.3540	7.5020	2.013	0.0000	0.0000	0
2011/09/23	R157 2012/08/02	8.00	Call	Bond Future	3,054.0000	2,764.0000	(9.496)	0	0	0
2011/09/23	R157 2012/08/02	8.00	Put	Bond Future	1,125.0000	1,281.0000	13.867	0	0	0
2011/09/23	R157 2012/08/02	8.05	Call	Bond Future	3,155.0000	2,860.0000	(9.350)	0	0	0
2011/09/23	R157 2012/08/02	8.05	Put	Bond Future	1,078.0000	1,229.0000	14.007	0	0	0
2011/09/23	R157 2012/08/02	7.95	Call	Bond Future	2,955.0000	2,670.0000	(9.645)	0	0	0
2011/09/23	R157 2012/08/02	7.95	Put	Bond Future	1,174.0000	1,334.0000	13.629	0	0	0
2011/09/23	R186 2011/11/03			Bond Future	8.5680	8.6990	1.529	0.0000	0.0000	25,889
2011/09/23	R186 2011/11/03	9.00	Call	Bond Future	4,554.0000	3,615.0000	(20.619)	0	0	0
2011/09/23	R186 2011/11/03	9.00	Put	Bond Future	610.0000	888.0000	45.574	0	0	0
2011/09/23	R186 2011/11/03	9.05	Call	Bond Future	4,908.0000	3,937.0000	(19.784)	0	0	0
2011/09/23	R186 2011/11/03	9.05	Put	Bond Future	520.0000	766.0000	47.308	0	0	0
2011/09/23	R186 2011/11/03	8.95	Call	Bond Future	4,209.0000	3,304.0000	(21.502)	0	0	0

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2011/09/23	R186 2011/11/03	8.95	Put	Bond Future	711.0000	1,023.0000	43.882	0	0	0
2011/09/23	R186 2011/11/03	8.75	Put	Bond Future	1,259.0000	1,730.0000	37.411	0	0	0
2011/09/23	R186 2011/11/03	8.75	Call	Bond Future	2,945.0000	2,199.0000	(25.331)	0	0	0
2011/09/23	R186 2011/11/03	8.10	Put	Bond Future	5,006.0000	6,018.0000	20.216	0	0	0
2011/09/23	R186 2011/11/03	8.10	Call	Bond Future	502.0000	297.0000	(40.837)	0	0	1,275
2011/09/23	R186 2011/11/03	8.35	Put	Bond Future	3,193.0000	4,022.0000	25.963	0	0	0
2011/09/23	R186 2011/11/03	8.35	Call	Bond Future	1,126.0000	738.0000	(34.458)	0	0	425
2011/09/23	R186 2011/11/03	8.55	Call	Bond Future	1,906.0000	1,341.0000	(29.643)	0	0	0
2011/09/23	R186 2011/11/03	8.55	Put	Bond Future	2,075.0000	2,727.0000	31.422	0	0	425
2011/09/23	R186 2011/11/03	9.10	Call	Bond Future	5,271.0000	4,271.0000	(18.972)	0	0	0
2011/09/23	R186 2011/11/03	9.10	Put	Bond Future	442.0000	659.0000	49.095	0	0	1,275
2011/09/23	R186 2011/11/03	7.80	Put	Bond Future	7,673.0000	8,818.0000	14.922	0	0	0
2011/09/23	R186 2011/11/03	7.80	Call	Bond Future	148.0000	76.0000	(48.649)	0	0	250
2011/09/23	R186 2011/11/03	8.00	Call	Bond Future	344.0000	195.0000	(43.314)	0	0	0
2011/09/23	R186 2011/11/03	8.00	Put	Bond Future	5,843.0000	6,911.0000	18.278	0	0	250
2011/09/23	R186 2011/11/03	8.20	Call	Bond Future	708.0000	438.0000	(38.136)	0	0	0
2011/09/23	R186 2011/11/03	8.20	Put	Bond Future	4,229.0000	5,176.0000	22.393	0	0	250
2011/09/23	R186 2012/02/02			Bond Future	8.6540	8.7890	1.560	0.0000	0.0000	2,501
2011/09/23	R186 2012/02/02	9.00	Call	Bond Future	5,504.0000	4,727.0000	(14.117)	0	0	0
2011/09/23	R186 2012/02/02	9.00	Put	Bond Future	2,390.0000	2,842.0000	18.912	0	0	100
2011/09/23	R186 2012/02/02	9.05	Call	Bond Future	5,787.0000	4,988.0000	(13.807)	0	0	0
2011/09/23	R186 2012/02/02	9.05	Put	Bond Future	2,233.0000	2,664.0000	19.301	0	0	0
2011/09/23	R186 2012/02/02	8.95	Call	Bond Future	5,229.0000	4,474.0000	(14.439)	0	0	0
2011/09/23	R186 2012/02/02	8.95	Put	Bond Future	2,557.0000	3,032.0000	18.576	0	0	0
2011/09/23	R186 2012/02/02	7.75	Put	Bond Future	9,650.0000	10,662.0000	10.487	0	0	0
2011/09/23	R186 2012/02/02	7.75	Call	Bond Future	898.0000	681.0000	(24.165)	0	0	6,000
2011/09/23	R186 2012/02/02	6.75	Put	Bond Future	19,656.0000	20,860.0000	6.125	0	0	0
2011/09/23	R186 2012/02/02	6.75	Call	Bond Future	78.0000	52.0000	(33.333)	0	0	6,000
2011/09/23	R186 2012/02/02	8.00	Put	Bond Future	7,663.0000	8,582.0000	11.993	0	0	0
2011/09/23	R186 2012/02/02	8.00	Call	Bond Future	1,425.0000	1,114.0000	(21.825)	0	0	100
2011/09/23	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R186 2012/02/02	13.25	Call	Bond Future	0.0000	31,734.0000	100.000	0	0	0
2011/09/23	R186 2012/02/02	98.00	Call	Bond Future	0.0000	103,508.0000	100.000	0	0	0
2011/09/23	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R186 2012/05/03			Bond Future	8.7340	8.8750	1.614	0.0000	0.0000	0

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2011/09/23	R186 2012/05/03	9.00	Call	Bond Future	6,260.0000	5,522.0000	(11.789)	0	0	0
2011/09/23	R186 2012/05/03	9.00	Put	Bond Future	3,899.0000	4,421.0000	13.388	0	0	0
2011/09/23	R186 2012/05/03	9.05	Call	Bond Future	6,514.0000	5,760.0000	(11.575)	0	0	0
2011/09/23	R186 2012/05/03	9.05	Put	Bond Future	3,717.0000	4,223.0000	13.613	0	0	0
2011/09/23	R186 2012/05/03	8.95	Call	Bond Future	6,010.0000	5,290.0000	(11.980)	0	0	0
2011/09/23	R186 2012/05/03	8.95	Put	Bond Future	4,087.0000	4,628.0000	13.237	0	0	0
2011/09/23	R186 2012/08/02			Bond Future	8.8090	8.9540	1.646	0.0000	0.0000	0
2011/09/23	R186 2012/08/02	8.75	Call	Bond Future	5,507.0000	4,871.0000	(11.549)	0	0	0
2011/09/23	R186 2012/08/02	8.75	Put	Bond Future	6,031.0000	6,667.0000	10.546	0	0	0
2011/09/23	R186 2012/08/02	8.80	Call	Bond Future	5,727.0000	5,075.0000	(11.385)	0	0	0
2011/09/23	R186 2012/08/02	8.80	Put	Bond Future	5,807.0000	6,427.0000	10.677	0	0	0
2011/09/23	R186 2012/08/02	8.70	Call	Bond Future	5,293.0000	4,673.0000	(11.714)	0	0	0
2011/09/23	R186 2012/08/02	8.70	Put	Bond Future	6,263.0000	6,916.0000	10.426	0	0	0
2011/09/23	R189 2011/11/03			Bond Future	214.3300	214.3604	0.014	0.0000	0.0000	0
2011/09/23	R189 2011/11/03	212.00	Call	Bond Future	2,330.0000	2,360.0000	1.288	0	0	0
2011/09/23	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R189 2011/11/03	212.05	Call	Bond Future	2,280.0000	2,310.0000	1.316	0	0	0
2011/09/23	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R189 2011/11/03	211.95	Call	Bond Future	2,380.0000	2,410.0000	1.261	0	0	0
2011/09/23	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R197 2011/11/03			Bond Future	241.6152	241.6278	0.005	0.0000	0.0000	183
2011/09/23	R197 2011/11/03	238.50	Call	Bond Future	3,115.0000	3,128.0000	0.417	0	0	0
2011/09/23	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R197 2011/11/03	238.55	Call	Bond Future	3,065.0000	3,078.0000	0.424	0	0	0
2011/09/23	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R197 2011/11/03	238.45	Call	Bond Future	3,165.0000	3,178.0000	0.411	0	0	0
2011/09/23	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R201 2011/11/03			Bond Future	6.7060	6.8090	1.536	0.0000	0.0000	3,090
2011/09/23	R201 2011/11/03	8.00	Call	Bond Future	3,634.0000	3,339.0000	(8.118)	0	0	0
2011/09/23	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R201 2011/11/03	8.05	Call	Bond Future	3,771.0000	3,476.0000	(7.823)	0	0	0
2011/09/23	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R201 2011/11/03	7.95	Call	Bond Future	3,497.0000	3,202.0000	(8.436)	0	0	0

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2011/09/23	R201 2011/11/03	7.95	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/09/23	R201 2012/02/02			Bond Future	6.7930	6.9060	1.663	0.0000	0.0000	0
2011/09/23	R201 2012/02/02	8.25	Call	Bond Future	3,791.0000	3,500.0000	(7.676)	0	0	0
2011/09/23	R201 2012/02/02	8.25	Put	Bond Future	18.0000	26.0000	44.444	0	0	0
2011/09/23	R201 2012/02/02	8.30	Call	Bond Future	3,914.0000	3,622.0000	(7.460)	0	0	0
2011/09/23	R201 2012/02/02	8.30	Put	Bond Future	15.0000	22.0000	46.667	0	0	0
2011/09/23	R201 2012/02/02	8.20	Call	Bond Future	3,667.0000	3,378.0000	(7.881)	0	0	0
2011/09/23	R201 2012/02/02	8.20	Put	Bond Future	21.0000	31.0000	47.619	0	0	0
2011/09/23	R201 2012/05/03			Bond Future	6.8670	6.9930	1.835	0.0000	0.0000	0
2011/09/23	R201 2012/05/03	7.75	Call	Bond Future	2,405.0000	2,164.0000	(10.021)	0	0	0
2011/09/23	R201 2012/05/03	7.75	Put	Bond Future	288.0000	352.0000	22.222	0	0	0
2011/09/23	R201 2012/05/03	7.80	Call	Bond Future	2,500.0000	2,254.0000	(9.840)	0	0	0
2011/09/23	R201 2012/05/03	7.80	Put	Bond Future	265.0000	324.0000	22.264	0	0	0
2011/09/23	R201 2012/05/03	7.70	Call	Bond Future	2,310.0000	2,073.0000	(10.260)	0	0	0
2011/09/23	R201 2012/05/03	7.70	Put	Bond Future	311.0000	380.0000	22.186	0	0	0
2011/09/23	R201 2012/08/02			Bond Future	6.9230	7.0640	2.037	0.0000	0.0000	0
2011/09/23	R201 2012/08/02	7.50	Call	Bond Future	1,815.0000	1,607.0000	(11.460)	0	0	0
2011/09/23	R201 2012/08/02	7.50	Put	Bond Future	551.0000	653.0000	18.512	0	0	0
2011/09/23	R201 2012/08/02	7.55	Call	Bond Future	1,892.0000	1,679.0000	(11.258)	0	0	0
2011/09/23	R201 2012/08/02	7.55	Put	Bond Future	519.0000	617.0000	18.882	0	0	0
2011/09/23	R201 2012/08/02	7.45	Call	Bond Future	1,740.0000	1,536.0000	(11.724)	0	0	0
2011/09/23	R201 2012/08/02	7.45	Put	Bond Future	584.0000	691.0000	18.322	0	0	0
2011/09/23	R202 2011/11/03			Bond Future	178.8116	178.8214	0.006	0.0000	0.0000	30,326
2011/09/23	R202 2011/11/03	0.50	Call	Bond Future	178,312.0000	178,321.0000	0.005	0	0	0
2011/09/23	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R202 2011/11/03	0.55	Call	Bond Future	178,262.0000	178,271.0000	0.005	0	0	0
2011/09/23	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R202 2011/11/03	0.45	Call	Bond Future	178,362.0000	178,371.0000	0.005	0	0	0
2011/09/23	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R202 2012/02/02			Bond Future	178.7184	178.7280	0.005	0.0000	0.0000	0
2011/09/23	R202 2012/02/02	177.00	Call	Bond Future	1,718.0000	1,728.0000	0.582	0	0	0
2011/09/23	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R202 2012/02/02	177.05	Call	Bond Future	1,668.0000	1,678.0000	0.600	0	0	0
2011/09/23	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/09/23	R202 2012/02/02	176.95	Call	Bond Future	1,768.0000	1,778.0000	0.566	0	0	0
2011/09/23	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R203 2011/11/03			Bond Future	7.8490	7.9710	1.554	0.0000	0.0000	2,187
2011/09/23	R203 2011/11/03	8.50	Call	Bond Future	3,103.0000	2,598.0000	(16.275)	0	0	0
2011/09/23	R203 2011/11/03	8.50	Put	Bond Future	115.0000	178.0000	54.783	0	0	0
2011/09/23	R203 2011/11/03	8.55	Call	Bond Future	3,307.0000	2,792.0000	(15.573)	0	0	0
2011/09/23	R203 2011/11/03	8.55	Put	Bond Future	94.0000	147.0000	56.383	0	0	0
2011/09/23	R203 2011/11/03	8.45	Call	Bond Future	2,902.0000	2,408.0000	(17.023)	0	0	0
2011/09/23	R203 2011/11/03	8.45	Put	Bond Future	139.0000	214.0000	53.957	0	0	0
2011/09/23	R203 2012/02/02			Bond Future	7.9650	8.0940	1.620	0.0000	0.0000	0
2011/09/23	R203 2012/02/02	8.75	Call	Bond Future	4,056.0000	3,612.0000	(10.947)	0	0	0
2011/09/23	R203 2012/02/02	8.75	Put	Bond Future	609.0000	742.0000	21.839	0	0	0
2011/09/23	R203 2012/02/02	8.80	Call	Bond Future	4,225.0000	3,773.0000	(10.698)	0	0	0
2011/09/23	R203 2012/02/02	8.80	Put	Bond Future	564.0000	688.0000	21.986	0	0	0
2011/09/23	R203 2012/02/02	8.70	Call	Bond Future	3,890.0000	3,454.0000	(11.208)	0	0	0
2011/09/23	R203 2012/02/02	8.70	Put	Bond Future	659.0000	799.0000	21.244	0	0	0
2011/09/23	R203 2012/05/03			Bond Future	8.0730	8.2090	1.685	0.0000	0.0000	0
2011/09/23	R203 2012/05/03	8.75	Call	Bond Future	4,040.0000	3,639.0000	(9.926)	0	0	0
2011/09/23	R203 2012/05/03	8.75	Put	Bond Future	1,180.0000	1,362.0000	15.424	0	0	0
2011/09/23	R203 2012/05/03	8.80	Call	Bond Future	4,186.0000	3,778.0000	(9.747)	0	0	0
2011/09/23	R203 2012/05/03	8.80	Put	Bond Future	1,119.0000	1,294.0000	15.639	0	0	0
2011/09/23	R203 2012/05/03	8.70	Call	Bond Future	3,896.0000	3,503.0000	(10.087)	0	0	0
2011/09/23	R203 2012/05/03	8.70	Put	Bond Future	1,244.0000	1,434.0000	15.273	0	0	0
2011/09/23	R203 2012/08/02			Bond Future	8.1720	8.3170	1.774	0.0000	0.0000	0
2011/09/23	R203 2012/08/02	8.50	Call	Bond Future	3,508.0000	3,163.0000	(9.835)	0	0	0
2011/09/23	R203 2012/08/02	8.50	Put	Bond Future	2,169.0000	2,418.0000	11.480	0	0	0
2011/09/23	R203 2012/08/02	8.55	Call	Bond Future	3,628.0000	3,277.0000	(9.675)	0	0	0
2011/09/23	R203 2012/08/02	8.55	Put	Bond Future	2,086.0000	2,330.0000	11.697	0	0	0
2011/09/23	R203 2012/08/02	8.45	Call	Bond Future	3,389.0000	3,050.0000	(10.003)	0	0	0
2011/09/23	R203 2012/08/02	8.45	Put	Bond Future	2,252.0000	2,508.0000	11.368	0	0	0
2011/09/23	R204 2011/11/03			Bond Future	8.0570	8.1830	1.564	0.0000	0.0000	3,212
2011/09/23	R204 2011/11/03	8.75	Call	Bond Future	3,724.0000	3,123.0000	(16.139)	0	0	0
2011/09/23	R204 2011/11/03	8.75	Put	Bond Future	115.0000	183.0000	59.130	0	0	0

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2011/09/23	R204 2011/11/03	8.80	Call	Bond Future	3,957.0000	3,345.0000	(15.466)	0	0	0
2011/09/23	R204 2011/11/03	8.80	Put	Bond Future	94.0000	151.0000	60.638	0	0	0
2011/09/23	R204 2011/11/03	8.70	Call	Bond Future	3,494.0000	2,904.0000	(16.886)	0	0	0
2011/09/23	R204 2011/11/03	8.70	Put	Bond Future	140.0000	219.0000	56.429	0	0	0
2011/09/23	R204 2012/02/02			Bond Future	8.1630	8.2960	1.629	0.0000	0.0000	0
2011/09/23	R204 2012/02/02	9.00	Call	Bond Future	4,776.0000	4,235.0000	(11.327)	0	0	0
2011/09/23	R204 2012/02/02	9.00	Put	Bond Future	577.0000	718.0000	24.437	0	0	0
2011/09/23	R204 2012/02/02	9.05	Call	Bond Future	4,974.0000	4,423.0000	(11.078)	0	0	0
2011/09/23	R204 2012/02/02	9.05	Put	Bond Future	531.0000	663.0000	24.859	0	0	0
2011/09/23	R204 2012/02/02	8.95	Call	Bond Future	4,582.0000	4,049.0000	(11.632)	0	0	0
2011/09/23	R204 2012/02/02	8.95	Put	Bond Future	627.0000	777.0000	23.923	0	0	0
2011/09/23	R204 2012/05/03			Bond Future	8.2640	8.4040	1.694	0.0000	0.0000	0
2011/09/23	R204 2012/05/03	8.75	Call	Bond Future	3,991.0000	3,545.0000	(11.175)	0	0	0
2011/09/23	R204 2012/05/03	8.75	Put	Bond Future	1,607.0000	1,855.0000	15.432	0	0	0
2011/09/23	R204 2012/05/03	8.80	Call	Bond Future	4,157.0000	3,702.0000	(10.945)	0	0	0
2011/09/23	R204 2012/05/03	8.80	Put	Bond Future	1,531.0000	1,771.0000	15.676	0	0	0
2011/09/23	R204 2012/05/03	8.70	Call	Bond Future	3,835.0000	3,399.0000	(11.369)	0	0	0
2011/09/23	R204 2012/05/03	8.70	Put	Bond Future	1,692.0000	1,951.0000	15.307	0	0	0
2011/09/23	R204 2012/08/02			Bond Future	8.3590	8.5060	1.759	0.0000	0.0000	0
2011/09/23	R204 2012/08/02	8.50	Call	Bond Future	3,481.0000	3,102.0000	(10.888)	0	0	0
2011/09/23	R204 2012/08/02	8.50	Put	Bond Future	2,805.0000	3,131.0000	11.622	0	0	0
2011/09/23	R204 2012/08/02	8.55	Call	Bond Future	3,614.0000	3,226.0000	(10.736)	0	0	0
2011/09/23	R204 2012/08/02	8.55	Put	Bond Future	2,700.0000	3,016.0000	11.704	0	0	0
2011/09/23	R204 2012/08/02	8.45	Call	Bond Future	3,351.0000	2,980.0000	(11.071)	0	0	0
2011/09/23	R204 2012/08/02	8.45	Put	Bond Future	2,914.0000	3,248.0000	11.462	0	0	0
2011/09/23	R206 2011/11/03			Bond Future	6.4150	6.5090	1.465	0.0000	0.0000	12,577
2011/09/23	R206 2011/11/03	7.75	Call	Bond Future	2,676.0000	2,485.0000	(7.138)	0	0	0
2011/09/23	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R206 2011/11/03	7.80	Call	Bond Future	2,775.0000	2,583.0000	(6.919)	0	0	0
2011/09/23	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R206 2011/11/03	7.70	Call	Bond Future	2,578.0000	2,387.0000	(7.409)	0	0	0
2011/09/23	R206 2011/11/03	7.70	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/09/23	R206 2012/02/02			Bond Future	6.4950	6.6030	1.663	0.0000	0.0000	0
2011/09/23	R206 2012/02/02	8.00	Call	Bond Future	2,705.0000	2,517.0000	(6.950)	0	0	0

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2011/09/23	R206 2012/02/02	8.00	Put	Bond Future	21.0000	29.0000	38.095	0	0	0
2011/09/23	R206 2012/02/02	8.05	Call	Bond Future	2,790.0000	2,600.0000	(6.810)	0	0	0
2011/09/23	R206 2012/02/02	8.05	Put	Bond Future	18.0000	24.0000	33.333	0	0	0
2011/09/23	R206 2012/02/02	7.95	Call	Bond Future	2,621.0000	2,433.0000	(7.173)	0	0	0
2011/09/23	R206 2012/02/02	7.95	Put	Bond Future	25.0000	32.0000	28.000	0	0	0
2011/09/23	R206 2012/05/03			Bond Future	6.5640	6.6880	1.889	0.0000	0.0000	0
2011/09/23	R206 2012/05/03	7.50	Call	Bond Future	1,731.0000	1,579.0000	(8.781)	0	0	0
2011/09/23	R206 2012/05/03	7.50	Put	Bond Future	257.0000	302.0000	17.510	0	0	0
2011/09/23	R206 2012/05/03	7.55	Call	Bond Future	1,791.0000	1,638.0000	(8.543)	0	0	0
2011/09/23	R206 2012/05/03	7.55	Put	Bond Future	239.0000	283.0000	18.410	0	0	0
2011/09/23	R206 2012/05/03	7.45	Call	Bond Future	1,671.0000	1,522.0000	(8.917)	0	0	0
2011/09/23	R206 2012/05/03	7.45	Put	Bond Future	275.0000	323.0000	17.455	0	0	0
2011/09/23	R206 2012/08/02			Bond Future	6.6000	6.7480	2.242	0.0000	0.0000	0
2011/09/23	R206 2012/08/02	7.25	Call	Bond Future	1,329.0000	1,196.0000	(10.008)	0	0	0
2011/09/23	R206 2012/08/02	7.25	Put	Bond Future	449.0000	517.0000	15.145	0	0	0
2011/09/23	R206 2012/08/02	7.30	Call	Bond Future	1,374.0000	1,239.0000	(9.825)	0	0	0
2011/09/23	R206 2012/08/02	7.30	Put	Bond Future	426.0000	493.0000	15.728	0	0	0
2011/09/23	R206 2012/08/02	7.20	Call	Bond Future	1,283.0000	1,153.0000	(10.133)	0	0	0
2011/09/23	R206 2012/08/02	7.20	Put	Bond Future	470.0000	541.0000	15.106	0	0	0
2011/09/23	R207 2011/11/03			Bond Future	8.2290	8.3750	1.774	0.0000	0.0000	8,999
2011/09/23	R207 2011/11/03	8.75	Call	Bond Future	3,142.0000	2,470.0000	(21.388)	0	0	0
2011/09/23	R207 2011/11/03	8.75	Put	Bond Future	251.0000	401.0000	59.761	0	0	0
2011/09/23	R207 2011/11/03	8.80	Call	Bond Future	3,373.0000	2,682.0000	(20.486)	0	0	0
2011/09/23	R207 2011/11/03	8.80	Put	Bond Future	211.0000	341.0000	61.611	0	0	0
2011/09/23	R207 2011/11/03	8.70	Call	Bond Future	2,917.0000	2,266.0000	(22.317)	0	0	0
2011/09/23	R207 2011/11/03	8.70	Put	Bond Future	299.0000	469.0000	56.856	0	0	0
2011/09/23	R207 2011/11/03	7.90	Put	Bond Future	2,338.0000	2,971.0000	27.074	0	0	0
2011/09/23	R207 2011/11/03	7.90	Call	Bond Future	453.0000	264.0000	(41.722)	0	0	2,000
2011/09/23	R207 2011/11/03	8.15	Call	Bond Future	952.0000	619.0000	(34.979)	0	0	0
2011/09/23	R207 2011/11/03	8.15	Put	Bond Future	1,400.0000	1,889.0000	34.929	0	0	2,000
2011/09/23	R207 2011/11/03	8.35	Call	Bond Future	1,537.0000	1,077.0000	(29.928)	0	0	0
2011/09/23	R207 2011/11/03	8.35	Put	Bond Future	855.0000	1,217.0000	42.339	0	0	2,000
2011/09/23	R207 2011/11/03	7.30	Put	Bond Future	5,481.0000	6,282.0000	14.614	0	0	0
2011/09/23	R207 2011/11/03	7.30	Call	Bond Future	35.0000	14.0000	(60.000)	0	0	900

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2011/09/23	R207 2011/11/03	7.75	Put	Bond Future	3,026.0000	3,726.0000	23.133	0	0	0
2011/09/23	R207 2011/11/03	7.75	Call	Bond Future	266.0000	144.0000	(45.865)	0	0	300
2011/09/23	R207 2011/11/03	7.95	Put	Bond Future	2,128.0000	2,735.0000	28.524	0	0	300
2011/09/23	R207 2011/11/03	7.95	Call	Bond Future	533.0000	318.0000	(40.338)	0	0	0
2011/09/23	R207 2011/11/03	8.40	Call	Bond Future	1,709.0000	1,218.0000	(28.730)	0	0	0
2011/09/23	R207 2011/11/03	8.40	Put	Bond Future	748.0000	1,078.0000	44.118	0	0	900
2011/09/23	R207 2012/02/02			Bond Future	8.3300	8.4830	1.837	0.0000	0.0000	0
2011/09/23	R207 2012/02/02	9.00	Call	Bond Future	4,472.0000	3,858.0000	(13.730)	0	0	0
2011/09/23	R207 2012/02/02	9.00	Put	Bond Future	877.0000	1,099.0000	25.314	0	0	0
2011/09/23	R207 2012/02/02	9.05	Call	Bond Future	4,669.0000	4,042.0000	(13.429)	0	0	0
2011/09/23	R207 2012/02/02	9.05	Put	Bond Future	812.0000	1,022.0000	25.862	0	0	0
2011/09/23	R207 2012/02/02	8.95	Call	Bond Future	4,279.0000	3,677.0000	(14.069)	0	0	0
2011/09/23	R207 2012/02/02	8.95	Put	Bond Future	946.0000	1,181.0000	24.841	0	0	0
2011/09/23	R207 2012/05/03			Bond Future	8.4280	8.5870	1.887	0.0000	0.0000	0
2011/09/23	R207 2012/05/03	8.75	Call	Bond Future	3,868.0000	3,368.0000	(12.927)	0	0	0
2011/09/23	R207 2012/05/03	8.75	Put	Bond Future	2,167.0000	2,512.0000	15.921	0	0	0
2011/09/23	R207 2012/05/03	8.80	Call	Bond Future	4,026.0000	3,515.0000	(12.692)	0	0	0
2011/09/23	R207 2012/05/03	8.80	Put	Bond Future	2,064.0000	2,398.0000	16.182	0	0	0
2011/09/23	R207 2012/05/03	8.70	Call	Bond Future	3,706.0000	3,218.0000	(13.168)	0	0	0
2011/09/23	R207 2012/05/03	8.70	Put	Bond Future	2,266.0000	2,623.0000	15.755	0	0	0
2011/09/23	R207 2012/08/02			Bond Future	8.5190	8.6870	1.972	0.0000	0.0000	0
2011/09/23	R207 2012/08/02	8.75	Call	Bond Future	4,013.0000	3,528.0000	(12.086)	0	0	0
2011/09/23	R207 2012/08/02	8.75	Put	Bond Future	2,824.0000	3,205.0000	13.492	0	0	0
2011/09/23	R207 2012/08/02	8.80	Call	Bond Future	4,160.0000	3,665.0000	(11.899)	0	0	0
2011/09/23	R207 2012/08/02	8.80	Put	Bond Future	2,716.0000	3,088.0000	13.697	0	0	0
2011/09/23	R207 2012/08/02	8.70	Call	Bond Future	3,869.0000	3,394.0000	(12.277)	0	0	0
2011/09/23	R207 2012/08/02	8.70	Put	Bond Future	2,935.0000	3,327.0000	13.356	0	0	0
2011/09/23	R208 2011/11/03			Bond Future	8.2900	8.4320	1.713	0.0000	0.0000	7,217
2011/09/23	R208 2011/11/03	8.75	Call	Bond Future	3,049.0000	2,379.0000	(21.974)	0	0	0
2011/09/23	R208 2011/11/03	8.75	Put	Bond Future	331.0000	511.0000	54.381	0	0	0
2011/09/23	R208 2011/11/03	8.80	Call	Bond Future	3,288.0000	2,596.0000	(21.046)	0	0	0
2011/09/23	R208 2011/11/03	8.80	Put	Bond Future	281.0000	439.0000	56.228	0	0	0
2011/09/23	R208 2011/11/03	8.70	Call	Bond Future	2,818.0000	2,171.0000	(22.960)	0	0	0
2011/09/23	R208 2011/11/03	8.70	Put	Bond Future	390.0000	594.0000	52.308	0	0	0

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2011/09/23	R208 2011/11/03	7.95	Put	Bond Future	2,533.0000	3,195.0000	26.135	0	0	0
2011/09/23	R208 2011/11/03	7.95	Call	Bond Future	455.0000	266.0000	(41.538)	0	0	1,995
2011/09/23	R208 2011/11/03	8.20	Put	Bond Future	1,520.0000	2,032.0000	33.684	0	0	0
2011/09/23	R208 2011/11/03	8.20	Call	Bond Future	976.0000	637.0000	(34.734)	0	0	665
2011/09/23	R208 2011/11/03	8.40	Call	Bond Future	1,593.0000	1,122.0000	(29.567)	0	0	0
2011/09/23	R208 2011/11/03	8.40	Put	Bond Future	933.0000	1,313.0000	40.729	0	0	665
2011/09/23	R208 2011/11/03	8.90	Call	Bond Future	3,780.0000	3,050.0000	(19.312)	0	0	0
2011/09/23	R208 2011/11/03	8.90	Put	Bond Future	198.0000	319.0000	61.111	0	0	1,995
2011/09/23	R208 2012/02/02			Bond Future	8.3830	8.5300	1.754	0.0000	0.0000	0
2011/09/23	R208 2012/02/02	9.00	Call	Bond Future	4,572.0000	3,954.0000	(13.517)	0	0	0
2011/09/23	R208 2012/02/02	9.00	Put	Bond Future	1,035.0000	1,276.0000	23.285	0	0	0
2011/09/23	R208 2012/02/02	9.05	Call	Bond Future	4,778.0000	4,148.0000	(13.185)	0	0	0
2011/09/23	R208 2012/02/02	9.05	Put	Bond Future	962.0000	1,191.0000	23.805	0	0	0
2011/09/23	R208 2012/02/02	8.95	Call	Bond Future	4,368.0000	3,765.0000	(13.805)	0	0	0
2011/09/23	R208 2012/02/02	8.95	Put	Bond Future	1,111.0000	1,367.0000	23.042	0	0	0
2011/09/23	R208 2012/05/03			Bond Future	8.4710	8.6240	1.806	0.0000	0.0000	0
2011/09/23	R208 2012/05/03	9.00	Call	Bond Future	4,777.0000	4,207.0000	(11.932)	0	0	0
2011/09/23	R208 2012/05/03	9.00	Put	Bond Future	1,805.0000	2,108.0000	16.787	0	0	0
2011/09/23	R208 2012/05/03	9.05	Call	Bond Future	4,962.0000	4,380.0000	(11.729)	0	0	0
2011/09/23	R208 2012/05/03	9.05	Put	Bond Future	1,715.0000	2,006.0000	16.968	0	0	0
2011/09/23	R208 2012/05/03	8.95	Call	Bond Future	4,594.0000	4,036.0000	(12.146)	0	0	0
2011/09/23	R208 2012/05/03	8.95	Put	Bond Future	1,897.0000	2,212.0000	16.605	0	0	0
2011/09/23	R208 2012/08/02			Bond Future	8.5530	8.7120	1.859	0.0000	0.0000	0
2011/09/23	R208 2012/08/02	8.75	Call	Bond Future	4,194.0000	3,703.0000	(11.707)	0	0	0
2011/09/23	R208 2012/08/02	8.75	Put	Bond Future	3,099.0000	3,493.0000	12.714	0	0	0
2011/09/23	R208 2012/08/02	8.80	Call	Bond Future	4,353.0000	3,851.0000	(11.532)	0	0	0
2011/09/23	R208 2012/08/02	8.80	Put	Bond Future	2,982.0000	3,366.0000	12.877	0	0	0
2011/09/23	R208 2012/08/02	8.70	Call	Bond Future	4,038.0000	3,558.0000	(11.887)	0	0	0
2011/09/23	R208 2012/08/02	8.70	Put	Bond Future	3,219.0000	3,624.0000	12.582	0	0	0
2011/09/23	R209 2011/11/03			Bond Future	8.7810	8.9170	1.549	0.0000	0.0000	1,383
2011/09/23	R209 2011/11/03	8.75	Call	Bond Future	1,595.0000	1,107.0000	(30.596)	0	0	0
2011/09/23	R209 2011/11/03	8.75	Put	Bond Future	1,842.0000	2,421.0000	31.433	0	0	0
2011/09/23	R209 2011/11/03	8.80	Call	Bond Future	1,789.0000	1,262.0000	(29.458)	0	0	0
2011/09/23	R209 2011/11/03	8.80	Put	Bond Future	1,638.0000	2,179.0000	33.028	0	0	0

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2011/09/23	R209 2011/11/03	8.70	Call	Bond Future	1,412.0000	964.0000	(31.728)	0	0	0
2011/09/23	R209 2011/11/03	8.70	Put	Bond Future	2,059.0000	2,679.0000	30.112	0	0	0
2011/09/23	R209 2012/02/02			Bond Future	8.8500	8.9900	1.582	0.0000	0.0000	0
2011/09/23	R209 2012/02/02	9.00	Call	Bond Future	3,826.0000	3,216.0000	(15.944)	0	0	0
2011/09/23	R209 2012/02/02	9.00	Put	Bond Future	2,666.0000	3,140.0000	17.779	0	0	0
2011/09/23	R209 2012/02/02	9.05	Call	Bond Future	4,041.0000	3,411.0000	(15.590)	0	0	0
2011/09/23	R209 2012/02/02	9.05	Put	Bond Future	2,500.0000	2,954.0000	18.160	0	0	0
2011/09/23	R209 2012/02/02	8.95	Call	Bond Future	3,618.0000	3,028.0000	(16.307)	0	0	0
2011/09/23	R209 2012/02/02	8.95	Put	Bond Future	2,841.0000	3,335.0000	17.388	0	0	0
2011/09/23	R209 2012/05/03			Bond Future	8.9150	9.0580	1.604	0.0000	0.0000	0
2011/09/23	R209 2012/05/03	9.00	Call	Bond Future	4,467.0000	3,876.0000	(13.230)	0	0	0
2011/09/23	R209 2012/05/03	9.00	Put	Bond Future	3,814.0000	4,316.0000	13.162	0	0	0
2011/09/23	R209 2012/05/03	9.05	Call	Bond Future	4,668.0000	4,061.0000	(13.003)	0	0	0
2011/09/23	R209 2012/05/03	9.05	Put	Bond Future	3,635.0000	4,121.0000	13.370	0	0	0
2011/09/23	R209 2012/05/03	8.95	Call	Bond Future	4,271.0000	3,697.0000	(13.439)	0	0	0
2011/09/23	R209 2012/05/03	8.95	Put	Bond Future	4,001.0000	4,520.0000	12.972	0	0	0
2011/09/23	R209 2012/08/02			Bond Future	8.9740	9.1220	1.649	0.0000	0.0000	0
2011/09/23	R209 2012/08/02	9.25	Call	Bond Future	6,093.0000	5,435.0000	(10.799)	0	0	0
2011/09/23	R209 2012/08/02	9.25	Put	Bond Future	4,029.0000	4,489.0000	11.417	0	0	0
2011/09/23	R209 2012/08/02	9.30	Call	Bond Future	6,300.0000	5,630.0000	(10.635)	0	0	0
2011/09/23	R209 2012/08/02	9.30	Put	Bond Future	3,872.0000	4,321.0000	11.596	0	0	0
2011/09/23	R209 2012/08/02	9.20	Call	Bond Future	5,888.0000	5,244.0000	(10.938)	0	0	0
2011/09/23	R209 2012/08/02	9.20	Put	Bond Future	4,191.0000	4,665.0000	11.310	0	0	0
2011/09/23	R210 2011/11/03			Bond Future	133.7081	133.7152	0.005	0.0000	0.0000	600
2011/09/23	R210 2011/11/03	131.00	Call	Bond Future	2,708.0000	2,715.0000	0.258	0	0	0
2011/09/23	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R210 2011/11/03	131.05	Call	Bond Future	2,658.0000	2,665.0000	0.263	0	0	0
2011/09/23	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R210 2011/11/03	130.95	Call	Bond Future	2,758.0000	2,765.0000	0.254	0	0	0
2011/09/23	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R211 2011/11/03			Bond Future	112.9407	112.9435	0.002	0.0000	0.0000	529
2011/09/23	R211 2011/11/03	1.25	Call	Bond Future	111,691.0000	111,693.0000	0.002	0	0	0
2011/09/23	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/09/23	R211 2011/11/03	1.30	Call	Bond Future	111,641.0000	111,643.0000	0.002	0	0	0
2011/09/23	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R211 2011/11/03	1.20	Call	Bond Future	111,741.0000	111,743.0000	0.002	0	0	0
2011/09/23	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R211 2012/02/02			Bond Future	113.2262	113.2289	0.002	0.0000	0.0000	0
2011/09/23	R211 2012/02/02	110.50	Call	Bond Future	2,726.0000	2,729.0000	0.110	0	0	0
2011/09/23	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R211 2012/02/02	110.55	Call	Bond Future	2,676.0000	2,679.0000	0.112	0	0	0
2011/09/23	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R211 2012/02/02	110.45	Call	Bond Future	2,776.0000	2,779.0000	0.108	0	0	0
2011/09/23	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R212 2011/11/03			Bond Future	109.8008	109.8065	0.005	0.0000	0.0000	2,667
2011/09/23	R212 2011/11/03	2.50	Call	Bond Future	107,301.0000	107,307.0000	0.006	0	0	0
2011/09/23	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R212 2011/11/03	2.55	Call	Bond Future	107,251.0000	107,257.0000	0.006	0	0	0
2011/09/23	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R212 2011/11/03	2.45	Call	Bond Future	107,351.0000	107,357.0000	0.006	0	0	0
2011/09/23	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R212 2012/02/02			Bond Future	109.9106	109.9163	0.005	0.0000	0.0000	0
2011/09/23	R212 2012/02/02	108.50	Call	Bond Future	1,411.0000	1,416.0000	0.354	0	0	0
2011/09/23	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R212 2012/02/02	108.55	Call	Bond Future	1,361.0000	1,366.0000	0.367	0	0	0
2011/09/23	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R212 2012/02/02	108.45	Call	Bond Future	1,461.0000	1,466.0000	0.342	0	0	0
2011/09/23	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R213 2011/11/03			Bond Future	8.8310	8.9670	1.540	0.0000	0.0000	0
2011/09/23	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R213 2011/11/03	8.75	Put	Bond Future	653.0000	1,731.0000	165.084	0	0	0
2011/09/23	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R213 2011/11/03	8.80	Put	Bond Future	249.0000	1,327.0000	432.932	0	0	0
2011/09/23	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R213 2011/11/03	8.70	Put	Bond Future	1,059.0000	2,138.0000	101.889	0	0	0
2011/09/23	R213 2012/02/02			Bond Future	8.9120	9.0520	1.571	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/09/23	R213 2012/02/02	9.00	Call	Bond Future	689.0000	0.0000	(100.000)	0	0	0
2011/09/23	R213 2012/02/02	9.00	Put	Bond Future	0.0000	403.0000	100.000	0	0	0
2011/09/23	R213 2012/02/02	9.05	Call	Bond Future	1,077.0000	0.0000	(100.000)	0	0	0
2011/09/23	R213 2012/02/02	9.05	Put	Bond Future	0.0000	15.0000	100.000	0	0	0
2011/09/23	R213 2012/02/02	8.95	Call	Bond Future	299.0000	0.0000	(100.000)	0	0	0
2011/09/23	R213 2012/02/02	8.95	Put	Bond Future	0.0000	794.0000	100.000	0	0	0
2011/09/23	R213 2012/05/03			Bond Future	8.9830	9.1280	1.614	0.0000	0.0000	0
2011/09/23	R213 2012/05/03	9.25	Call	Bond Future	2,038.0000	921.0000	(54.809)	0	0	0
2011/09/23	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R213 2012/05/03	9.30	Call	Bond Future	2,411.0000	1,295.0000	(46.288)	0	0	0
2011/09/23	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R213 2012/05/03	9.20	Call	Bond Future	1,662.0000	546.0000	(67.148)	0	0	0
2011/09/23	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R213 2012/08/02			Bond Future	9.0490	9.1980	1.647	0.0000	0.0000	0
2011/09/23	R213 2012/08/02	9.25	Call	Bond Future	1,521.0000	389.0000	(74.425)	0	0	0
2011/09/23	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R213 2012/08/02	9.30	Call	Bond Future	1,893.0000	761.0000	(59.799)	0	0	0
2011/09/23	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	R213 2012/08/02	9.20	Call	Bond Future	1,147.0000	15.0000	(98.692)	0	0	0
2011/09/23	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/09/23	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/09/23	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/09/23	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/09/23	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/09/23	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/09/23	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/09/23	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0

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2011/09/23	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/09/23	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/09/23	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/09/23	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/09/23	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/23	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/09/23	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										539468.00