



# Derivatives Weekly Statistics Report

From: 07/03/2011 To: 07/03/2011

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	AL7T On 05-May-11			Index Future	366.50	367.4910	366.4980	367.4910	30.00
07/03/2011	AL7T On 04-August-11			Index Future	371.71	372.7180	371.7140	372.7180	0.00
07/03/2011	ALBI On 05-May-11			Index Future	338.21	338.8620	338.2110	338.8620	1,064.00
07/03/2011	ALBI On 04-August-11			Index Future	343.02	343.6810	343.0240	343.6810	0.00
07/03/2011	CAAB On 18-March-11			Can-Do Future	6.87	6.8500	6.8719	6.8500	0.00
07/03/2011	CAAB On 18-March-11	6.85	Call	Can-Do Future	75	0	0	0	0.00
07/03/2011	CAAB On 18-March-11	6.90	Call	Can-Do Future	53	0	0	0	0.00
07/03/2011	CAAB On 18-March-11	6.80	Call	Can-Do Future	107	0	0	0	0.00
07/03/2011	CAAB On 18-March-11	6.80	Put	Can-Do Future	35	0	0	0	0.00
07/03/2011	CAAB On 18-March-11	6.90	Put	Can-Do Future	81	0	0	0	0.00
07/03/2011	CAAB On 18-March-11	6.85	Put	Can-Do Future	53	0	0	0	0.00
07/03/2011	CAAC On 18-March-11			Can-Do Future	9.62	9.6000	9.6174	9.6000	0.00
07/03/2011	CAAC On 18-March-11	9.60	Call	Can-Do Future	95	0	0	0	0.00
07/03/2011	CAAC On 18-March-11	9.65	Call	Can-Do Future	73	0	0	0	0.00
07/03/2011	CAAC On 18-March-11	9.55	Call	Can-Do Future	127	0	0	0	0.00
07/03/2011	CAAC On 18-March-11	9.55	Put	Can-Do Future	60	0	0	0	0.00
07/03/2011	CAAC On 18-March-11	9.65	Put	Can-Do Future	106	0	0	0	0.00
07/03/2011	CAAC On 18-March-11	9.60	Put	Can-Do Future	78	0	0	0	0.00
07/03/2011	CRD1 On 05-May-11			Index Future	153.65	153.8200	153.6520	153.8200	2.00
07/03/2011	CRD1 On 04-August-11			Index Future	155.76	155.9320	155.7630	155.9320	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	GOVI On 05-May-11			GOVI	339.46	340.1230	339.4640	340.1230	208.00
07/03/2011	GOVI On 05-May-11	349.00	Call	GOVI	0	0	0	0	0.00
07/03/2011	GOVI On 05-May-11	349.01	Call	GOVI	0	0	0	0	0.00
07/03/2011	GOVI On 05-May-11	348.99	Call	GOVI	0	0	0	0	0.00
07/03/2011	GOVI On 05-May-11	348.99	Put	GOVI	95260	9	10	9	0.00
07/03/2011	GOVI On 05-May-11	349.01	Put	GOVI	95460	9	10	9	0.00
07/03/2011	GOVI On 05-May-11	349.00	Put	GOVI	95360	9	10	9	0.00
07/03/2011	GOVI On 04-August-11			GOVI	344.30	344.9600	344.2950	344.9600	0.00
07/03/2011	GOVI On 04-August-11	348.00	Call	GOVI	0	0	0	0	0.00
07/03/2011	GOVI On 04-August-11	347.99	Call	GOVI	0	0	0	0	0.00
07/03/2011	GOVI On 04-August-11	348.01	Call	GOVI	0	0	0	0	0.00
07/03/2011	GOVI On 04-August-11	348.01	Put	GOVI	37150	3	4	3	0.00
07/03/2011	GOVI On 04-August-11	347.99	Put	GOVI	36950	3	4	3	0.00
07/03/2011	GOVI On 04-August-11	348.00	Put	GOVI	37050	3	4	3	0.00
07/03/2011	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/03/2011	IGOV On 05-May-11			Index Future	150.66	150.4920	150.6600	150.4920	60.00
07/03/2011	IGOV On 04-August-11			Index Future	152.80	152.6330	152.8040	152.6330	0.00
07/03/2011	ILBI On 05-May-11			Index Future	407.41	407.0400	407.4120	407.0400	336.00
07/03/2011	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
07/03/2011	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/03/2011	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
07/03/2011	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/03/2011	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/03/2011	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/03/2011	JBAF On 16-March-11			Jibar Tradeable Future	5.62	94.3980	94.3800	94.3980	6,040.00

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07/03/2011	JBAF On 20-April-11			Jibar Tradeable Future	5.69	94.3230	94.3100	94.3230	2,000.00
07/03/2011	JBAF On 18-May-11			Jibar Tradeable Future	5.76	94.2530	94.2400	94.2530	3,001.00
07/03/2011	JBAF On 15-June-11			Jibar Tradeable Future	5.78	94.2340	94.2200	94.2340	3,890.00
07/03/2011	JBAF On 20-July-11			Jibar Tradeable Future	5.82	94.1950	94.1800	94.1950	2,000.00
07/03/2011	JBAF On 17-August-11			Jibar Tradeable Future	5.93	94.0700	94.0700	94.0700	0.00
07/03/2011	JBAF On 21-September-11			Jibar Tradeable Future	6.03	93.9840	93.9700	93.9840	14,390.00
07/03/2011	JBAF On 21-December-11			Jibar Tradeable Future	6.58	93.4310	93.4200	93.4310	5,390.00
07/03/2011	JBAF On 20-March-12			Jibar Tradeable Future	7.15	92.9150	92.8500	92.9150	1,290.00
07/03/2011	JBAF On 20-June-12			Jibar Tradeable Future	7.60	92.4640	92.4000	92.4640	2,890.00
07/03/2011	JBAF On 19-September-12			Jibar Tradeable Future	8.06	91.9940	91.9400	91.9940	44,510.00
07/03/2011	JBAF On 19-December-12			Jibar Tradeable Future	8.37	91.7100	91.6300	91.7100	490.00
07/03/2011	JN02 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/03/2011	JN02 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/03/2011	JN02 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
07/03/2011	JN02 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
07/03/2011	JN02 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
07/03/2011	JN02 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
07/03/2011	JN02 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
07/03/2011	JN05 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/03/2011	JN05 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/03/2011	JN05 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
07/03/2011	JN05 On 05-May-11	8.25	Call	JNOTE	0	0	0	0	0.00
07/03/2011	JN05 On 05-May-11	8.25	Put	JNOTE	750000	1	1	1	0.00
07/03/2011	JN05 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
07/03/2011	JN05 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
07/03/2011	JN10 On 05-May-11			JNOTE	7.50	7.5000	7.5000	7.5000	0.00
07/03/2011	JN10 On 05-May-11	7.75	Call	JNOTE	0	0	0	0	0.00
07/03/2011	JN10 On 05-May-11	7.50	Call	JNOTE	0	0	0	0	0.00
07/03/2011	JN10 On 05-May-11	8.00	Call	JNOTE	0	0	0	0	0.00
07/03/2011	JN10 On 05-May-11	8.00	Put	JNOTE	500000	1	1	1	0.00
07/03/2011	JN10 On 05-May-11	7.50	Put	JNOTE	0	0	0	0	0.00

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07/03/2011	JN10 On 05-May-11	7.75	Put	JNOTE	250000	0	0	0	0.00
07/03/2011	OTH1 On 05-May-11			Index Future	331.09	331.6940	331.0870	331.6940	3.00
07/03/2011	OTH1 On 04-August-11			Index Future	335.80	336.4120	335.7990	336.4120	0.00
07/03/2011	R157 On 05-May-11			Bond Future	8.00	122.1372	121.8854	122.1372	2,606.00
07/03/2011	R157 On 05-May-11	7.75	Call	Bond Future	453	1	0	1	0.00
07/03/2011	R157 On 05-May-11	7.80	Call	Bond Future	523	1	1	1	0.00
07/03/2011	R157 On 05-May-11	7.65	Call	Bond Future	332	0	0	0	0.00
07/03/2011	R157 On 05-May-11	7.70	Call	Bond Future	389	0	0	0	0.00
07/03/2011	R157 On 05-May-11	7.70	Put	Bond Future	1622	1	2	1	0.00
07/03/2011	R157 On 05-May-11	7.65	Put	Bond Future	1770	2	2	2	0.00
07/03/2011	R157 On 05-May-11	7.80	Put	Bond Future	1346	1	1	1	0.00
07/03/2011	R157 On 05-May-11	7.75	Put	Bond Future	1480	1	1	1	0.00
07/03/2011	R157 On 04-August-11			Bond Future	8.17	123.8940	123.6422	123.8940	0.00
07/03/2011	R157 On 04-August-11	7.50	Call	Bond Future	464	1	0	1	0.00
07/03/2011	R157 On 04-August-11	7.55	Call	Bond Future	513	1	1	1	0.00
07/03/2011	R157 On 04-August-11	7.45	Call	Bond Future	419	0	0	0	0.00
07/03/2011	R157 On 04-August-11	7.45	Put	Bond Future	3219	3	3	3	0.00
07/03/2011	R157 On 04-August-11	7.55	Put	Bond Future	2921	3	3	3	0.00
07/03/2011	R157 On 04-August-11	7.50	Put	Bond Future	3068	3	3	3	0.00
07/03/2011	R157 On 03-November-11			Bond Future	8.37	118.8329	118.5791	118.8329	3,694.00
07/03/2011	R157 On 03-November-11	8.25	Call	Bond Future	1626	2	2	2	0.00
07/03/2011	R157 On 03-November-11	8.20	Call	Bond Future	1540	2	2	2	0.00
07/03/2011	R157 On 03-November-11	8.30	Call	Bond Future	1714	2	2	2	0.00
07/03/2011	R157 On 03-November-11	8.30	Put	Bond Future	1957	2	2	2	0.00
07/03/2011	R157 On 03-November-11	8.20	Put	Bond Future	2142	2	2	2	0.00
07/03/2011	R157 On 03-November-11	8.25	Put	Bond Future	2048	2	2	2	0.00
07/03/2011	R157 On 02-February-12			Bond Future	8.58	120.5894	120.3295	120.5894	0.00
07/03/2011	R157 On 02-February-12	8.50	Call	Bond Future	2048	2	2	2	0.00
07/03/2011	R157 On 02-February-12	8.45	Call	Bond Future	1964	2	2	2	0.00
07/03/2011	R157 On 02-February-12	8.55	Call	Bond Future	2134	2	2	2	0.00
07/03/2011	R157 On 02-February-12	8.55	Put	Bond Future	2231	2	2	2	0.00
07/03/2011	R157 On 02-February-12	8.45	Put	Bond Future	2394	2	2	2	0.00

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07/03/2011	R157 On 02-February-12	8.50	Put	Bond Future	2311	2	2	2	0.00
07/03/2011	R186 On 05-May-11			Bond Future	9.06	116.0717	115.9008	116.0717	25,980.00
07/03/2011	R186 On 05-May-11	8.75	Call	Bond Future	1129	1	1	1	0.00
07/03/2011	R186 On 05-May-11	8.80	Call	Bond Future	1279	1	1	1	0.00
07/03/2011	R186 On 05-May-11	8.00	Call	Bond Future	88	0	0	0	5,500.00
07/03/2011	R186 On 05-May-11	8.70	Call	Bond Future	991	1	1	1	0.00
07/03/2011	R186 On 05-May-11	8.70	Put	Bond Future	4326	4	4	4	0.00
07/03/2011	R186 On 05-May-11	8.00	Put	Bond Future	10276	10	10	10	0.00
07/03/2011	R186 On 05-May-11	8.80	Put	Bond Future	3680	4	4	4	0.00
07/03/2011	R186 On 05-May-11	8.75	Put	Bond Future	3996	4	4	4	0.00
07/03/2011	R186 On 04-August-11			Bond Future	9.17	112.4508	112.2745	112.4508	0.00
07/03/2011	R186 On 04-August-11	8.25	Call	Bond Future	884	1	1	1	0.00
07/03/2011	R186 On 04-August-11	8.20	Call	Bond Future	801	1	1	1	0.00
07/03/2011	R186 On 04-August-11	8.30	Call	Bond Future	973	1	1	1	0.00
07/03/2011	R186 On 04-August-11	8.30	Put	Bond Future	9019	9	9	9	0.00
07/03/2011	R186 On 04-August-11	8.20	Put	Bond Future	9828	10	10	10	0.00
07/03/2011	R186 On 04-August-11	8.25	Put	Bond Future	9419	9	9	9	0.00
07/03/2011	R186 On 03-November-11			Bond Future	9.27	114.0383	113.8570	114.0383	12,982.00
07/03/2011	R186 On 03-November-11	9.00	Call	Bond Future	3596	4	4	4	0.00
07/03/2011	R186 On 03-November-11	9.05	Call	Bond Future	3787	4	4	4	0.00
07/03/2011	R186 On 03-November-11	8.95	Call	Bond Future	3410	4	3	4	0.00
07/03/2011	R186 On 03-November-11	8.95	Put	Bond Future	6257	6	6	6	0.00
07/03/2011	R186 On 03-November-11	9.05	Put	Bond Future	5744	6	6	6	0.00
07/03/2011	R186 On 03-November-11	9.00	Put	Bond Future	5997	6	6	6	0.00
07/03/2011	R186 On 02-February-12			Bond Future	9.38	110.4248	110.2471	110.4248	0.00
07/03/2011	R186 On 02-February-12	9.00	Call	Bond Future	3880	4	4	4	0.00
07/03/2011	R186 On 02-February-12	9.05	Call	Bond Future	4063	4	4	4	0.00
07/03/2011	R186 On 02-February-12	8.95	Call	Bond Future	3702	4	4	4	0.00
07/03/2011	R186 On 02-February-12	8.95	Put	Bond Future	7417	7	7	7	0.00
07/03/2011	R186 On 02-February-12	9.05	Put	Bond Future	6896	7	7	7	0.00
07/03/2011	R186 On 02-February-12	9.00	Put	Bond Future	7153	7	7	7	0.00
07/03/2011	R201 On 05-May-11			Bond Future	7.69	106.8227	106.6418	106.8227	484.00

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07/03/2011	R201 On 05-May-11	7.75	Call	Bond Future	793	1	1	1	0.00
07/03/2011	R201 On 05-May-11	7.80	Call	Bond Future	883	1	1	1	0.00
07/03/2011	R201 On 05-May-11	7.70	Call	Bond Future	708	1	1	1	0.00
07/03/2011	R201 On 05-May-11	7.70	Put	Bond Future	676	1	1	1	0.00
07/03/2011	R201 On 05-May-11	7.80	Put	Bond Future	535	0	1	0	0.00
07/03/2011	R201 On 05-May-11	7.75	Put	Bond Future	603	1	1	1	0.00
07/03/2011	R201 On 04-August-11			Bond Future	7.86	103.9483	103.7679	103.9483	0.00
07/03/2011	R201 On 04-August-11	7.25	Call	Bond Future	373	0	0	0	0.00
07/03/2011	R201 On 04-August-11	7.30	Call	Bond Future	413	0	0	0	0.00
07/03/2011	R201 On 04-August-11	7.20	Call	Bond Future	336	0	0	0	0.00
07/03/2011	R201 On 04-August-11	7.20	Put	Bond Future	2306	2	2	2	0.00
07/03/2011	R201 On 04-August-11	7.30	Put	Bond Future	2081	2	2	2	0.00
07/03/2011	R201 On 04-August-11	7.25	Put	Bond Future	2192	2	2	2	0.00
07/03/2011	R201 On 03-November-11			Bond Future	8.05	105.4148	105.2335	105.4148	0.00
07/03/2011	R201 On 03-November-11	8.00	Call	Bond Future	1237	1	1	1	0.00
07/03/2011	R201 On 03-November-11	7.95	Call	Bond Future	1168	1	1	1	0.00
07/03/2011	R201 On 03-November-11	8.05	Call	Bond Future	1309	1	1	1	0.00
07/03/2011	R201 On 03-November-11	8.05	Put	Bond Future	1304	1	1	1	0.00
07/03/2011	R201 On 03-November-11	7.95	Put	Bond Future	1437	1	1	1	0.00
07/03/2011	R201 On 03-November-11	8.00	Put	Bond Future	1369	1	1	1	0.00
07/03/2011	R201 On 02-February-12			Bond Future	8.25	102.5624	102.3749	102.5624	0.00
07/03/2011	R201 On 02-February-12	8.25	Call	Bond Future	1578	2	2	2	0.00
07/03/2011	R201 On 02-February-12	8.20	Call	Bond Future	1512	2	2	2	0.00
07/03/2011	R201 On 02-February-12	8.30	Call	Bond Future	1646	2	2	2	0.00
07/03/2011	R201 On 02-February-12	8.30	Put	Bond Future	1530	1	2	1	0.00
07/03/2011	R201 On 02-February-12	8.20	Put	Bond Future	1649	2	2	2	0.00
07/03/2011	R201 On 02-February-12	8.25	Put	Bond Future	1588	2	2	2	0.00
07/03/2011	R202 On 05-May-11			Bond Future	0.28	169.8463	170.6471	169.8463	10,489.00
07/03/2011	R202 On 05-May-11	2.05	Call	Bond Future	43988	43	44	43	0.00
07/03/2011	R202 On 05-May-11	2.10	Call	Bond Future	45016	44	45	44	0.00
07/03/2011	R202 On 05-May-11	2.00	Call	Bond Future	42949	42	43	42	0.00
07/03/2011	R202 On 05-May-11	2.00	Put	Bond Future	0	0	0	0	0.00
07/03/2011	R202 On 05-May-11	2.10	Put	Bond Future	0	0	0	0	0.00

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07/03/2011	R202 On 05-May-11	2.05	Put	Bond Future	0	0	0	0	0.00
07/03/2011	R203 On 05-May-11			Bond Future	8.63	99.7238	99.4330	99.7238	516.00
07/03/2011	R203 On 05-May-11	8.25	Call	Bond Future	434	1	0	1	0.00
07/03/2011	R203 On 05-May-11	8.20	Call	Bond Future	373	0	0	0	0.00
07/03/2011	R203 On 05-May-11	8.30	Call	Bond Future	502	1	1	1	0.00
07/03/2011	R203 On 05-May-11	8.30	Put	Bond Future	2064	2	2	2	0.00
07/03/2011	R203 On 05-May-11	8.20	Put	Bond Future	2422	2	2	2	0.00
07/03/2011	R203 On 05-May-11	8.25	Put	Bond Future	2239	2	2	2	0.00
07/03/2011	R203 On 04-August-11			Bond Future	8.78	101.1584	100.8649	101.1584	0.00
07/03/2011	R203 On 04-August-11	8.00	Call	Bond Future	526	1	1	1	0.00
07/03/2011	R203 On 04-August-11	7.95	Call	Bond Future	474	1	0	1	0.00
07/03/2011	R203 On 04-August-11	8.05	Call	Bond Future	580	1	1	1	0.00
07/03/2011	R203 On 04-August-11	8.05	Put	Bond Future	3969	4	4	4	0.00
07/03/2011	R203 On 04-August-11	7.95	Put	Bond Future	4342	4	4	4	0.00
07/03/2011	R203 On 04-August-11	8.00	Put	Bond Future	4154	4	4	4	0.00
07/03/2011	R203 On 03-November-11			Bond Future	8.94	98.4262	98.1310	98.4262	1,416.00
07/03/2011	R203 On 03-November-11	8.50	Call	Bond Future	1454	2	1	2	0.00
07/03/2011	R203 On 03-November-11	8.55	Call	Bond Future	1542	2	2	2	0.00
07/03/2011	R203 On 03-November-11	8.45	Call	Bond Future	1369	1	1	1	0.00
07/03/2011	R203 On 03-November-11	8.45	Put	Bond Future	3536	3	4	3	0.00
07/03/2011	R203 On 03-November-11	8.55	Put	Bond Future	3258	3	3	3	0.00
07/03/2011	R203 On 03-November-11	8.50	Put	Bond Future	3395	3	3	3	0.00
07/03/2011	R203 On 02-February-12			Bond Future	9.11	99.8793	99.5752	99.8793	0.00
07/03/2011	R203 On 02-February-12	8.75	Call	Bond Future	2033	2	2	2	0.00
07/03/2011	R203 On 02-February-12	8.80	Call	Bond Future	2128	2	2	2	0.00
07/03/2011	R203 On 02-February-12	8.70	Call	Bond Future	1940	2	2	2	0.00
07/03/2011	R203 On 02-February-12	8.70	Put	Bond Future	3675	4	4	4	0.00
07/03/2011	R203 On 02-February-12	8.80	Put	Bond Future	3433	3	3	3	0.00
07/03/2011	R203 On 02-February-12	8.75	Put	Bond Future	3552	3	4	3	0.00
07/03/2011	R204 On 05-May-11			Bond Future	8.80	99.0512	98.6730	99.0512	100.00
07/03/2011	R204 On 05-May-11	8.50	Call	Bond Future	611	1	1	1	0.00
07/03/2011	R204 On 05-May-11	8.55	Call	Bond Future	699	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	R204 On 05-May-11	8.45	Call	Bond Future	532	1	1	1	0.00
07/03/2011	R204 On 05-May-11	8.45	Put	Bond Future	2431	2	2	2	0.00
07/03/2011	R204 On 05-May-11	8.55	Put	Bond Future	2055	2	2	2	0.00
07/03/2011	R204 On 05-May-11	8.50	Put	Bond Future	2238	2	2	2	0.00
07/03/2011	R204 On 04-August-11			Bond Future	8.94	96.4441	96.0626	96.4441	0.00
07/03/2011	R204 On 04-August-11	8.00	Call	Bond Future	458	1	0	1	0.00
07/03/2011	R204 On 04-August-11	8.05	Call	Bond Future	507	1	1	1	0.00
07/03/2011	R204 On 04-August-11	7.95	Call	Bond Future	414	0	0	0	0.00
07/03/2011	R204 On 04-August-11	7.95	Put	Bond Future	5704	5	6	5	0.00
07/03/2011	R204 On 04-August-11	8.05	Put	Bond Future	5248	5	5	5	0.00
07/03/2011	R204 On 04-August-11	8.00	Put	Bond Future	5473	5	5	5	0.00
07/03/2011	R204 On 03-November-11			Bond Future	9.09	97.8060	97.4170	97.8060	1,876.00
07/03/2011	R204 On 03-November-11	8.75	Call	Bond Future	1902	2	2	2	0.00
07/03/2011	R204 On 03-November-11	8.70	Call	Bond Future	1798	2	2	2	0.00
07/03/2011	R204 On 03-November-11	8.80	Call	Bond Future	2008	2	2	2	0.00
07/03/2011	R204 On 03-November-11	8.80	Put	Bond Future	3470	3	3	3	0.00
07/03/2011	R204 On 03-November-11	8.70	Put	Bond Future	3768	4	4	4	0.00
07/03/2011	R204 On 03-November-11	8.75	Put	Bond Future	3618	3	4	3	0.00
07/03/2011	R204 On 02-February-12			Bond Future	9.24	95.2181	94.8229	95.2181	0.00
07/03/2011	R204 On 02-February-12	9.00	Call	Bond Future	2536	3	3	3	0.00
07/03/2011	R204 On 02-February-12	8.95	Call	Bond Future	2426	3	2	3	0.00
07/03/2011	R204 On 02-February-12	9.05	Call	Bond Future	2649	3	3	3	0.00
07/03/2011	R204 On 02-February-12	9.05	Put	Bond Future	3573	3	4	3	0.00
07/03/2011	R204 On 02-February-12	8.95	Put	Bond Future	3838	4	4	4	0.00
07/03/2011	R204 On 02-February-12	9.00	Put	Bond Future	3704	4	4	4	0.00
07/03/2011	R206 On 05-May-11			Bond Future	7.36	102.8175	102.6925	102.8175	0.00
07/03/2011	R206 On 05-May-11	7.50	Call	Bond Future	688	1	1	1	0.00
07/03/2011	R206 On 05-May-11	7.45	Call	Bond Future	615	1	1	1	0.00
07/03/2011	R206 On 05-May-11	7.55	Call	Bond Future	763	1	1	1	0.00
07/03/2011	R206 On 05-May-11	7.55	Put	Bond Future	318	0	0	0	0.00
07/03/2011	R206 On 05-May-11	7.45	Put	Bond Future	409	0	0	0	0.00
07/03/2011	R206 On 05-May-11	7.50	Put	Bond Future	362	0	0	0	0.00
07/03/2011	R206 On 04-August-11			Bond Future	7.55	100.5303	100.4037	100.5303	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	R206 On 04-August-11	7.00	Call	Bond Future	295	0	0	0	0.00
07/03/2011	R206 On 04-August-11	6.95	Call	Bond Future	266	0	0	0	0.00
07/03/2011	R206 On 04-August-11	7.05	Call	Bond Future	328	0	0	0	0.00
07/03/2011	R206 On 04-August-11	7.05	Put	Bond Future	1435	1	1	1	0.00
07/03/2011	R206 On 04-August-11	6.95	Put	Bond Future	1595	2	2	2	0.00
07/03/2011	R206 On 04-August-11	7.00	Put	Bond Future	1513	1	2	1	0.00
07/03/2011	R206 On 03-November-11			Bond Future	7.77	101.9484	101.8222	101.9484	0.00
07/03/2011	R206 On 03-November-11	7.75	Call	Bond Future	907	1	1	1	0.00
07/03/2011	R206 On 03-November-11	7.80	Call	Bond Future	959	1	1	1	0.00
07/03/2011	R206 On 03-November-11	7.70	Call	Bond Future	857	1	1	1	0.00
07/03/2011	R206 On 03-November-11	7.70	Put	Bond Future	987	1	1	1	0.00
07/03/2011	R206 On 03-November-11	7.80	Put	Bond Future	892	1	1	1	0.00
07/03/2011	R206 On 03-November-11	7.75	Put	Bond Future	939	1	1	1	0.00
07/03/2011	R206 On 02-February-12			Bond Future	8.02	99.6901	99.5586	99.6901	0.00
07/03/2011	R206 On 02-February-12	8.00	Call	Bond Future	1046	1	1	1	0.00
07/03/2011	R206 On 02-February-12	8.05	Call	Bond Future	1093	1	1	1	0.00
07/03/2011	R206 On 02-February-12	7.95	Call	Bond Future	1000	1	1	1	0.00
07/03/2011	R206 On 02-February-12	7.95	Put	Bond Future	1114	1	1	1	0.00
07/03/2011	R206 On 02-February-12	8.05	Put	Bond Future	1032	1	1	1	0.00
07/03/2011	R206 On 02-February-12	8.00	Put	Bond Future	1072	1	1	1	0.00
07/03/2011	R207 On 05-May-11			Bond Future	8.86	92.9993	92.6907	92.9993	1,020.00
07/03/2011	R207 On 05-May-11	8.50	Call	Bond Future	594	1	1	1	0.00
07/03/2011	R207 On 05-May-11	8.55	Call	Bond Future	678	1	1	1	0.00
07/03/2011	R207 On 05-May-11	8.45	Call	Bond Future	517	1	1	1	0.00
07/03/2011	R207 On 05-May-11	8.45	Put	Bond Future	2833	3	3	3	0.00
07/03/2011	R207 On 05-May-11	8.55	Put	Bond Future	2418	2	2	2	0.00
07/03/2011	R207 On 05-May-11	8.50	Put	Bond Future	2622	2	3	2	0.00
07/03/2011	R207 On 04-August-11			Bond Future	8.99	90.6978	90.3869	90.6978	0.00
07/03/2011	R207 On 04-August-11	8.25	Call	Bond Future	767	1	1	1	0.00
07/03/2011	R207 On 04-August-11	8.30	Call	Bond Future	837	1	1	1	0.00
07/03/2011	R207 On 04-August-11	8.20	Call	Bond Future	702	1	1	1	0.00
07/03/2011	R207 On 04-August-11	8.20	Put	Bond Future	5118	5	5	5	0.00
07/03/2011	R207 On 04-August-11	8.30	Put	Bond Future	4677	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	R207 On 04-August-11	8.25	Put	Bond Future	4894	5	5	5	0.00
07/03/2011	R207 On 03-November-11			Bond Future	9.12	91.9781	91.6599	91.9781	600.00
07/03/2011	R207 On 03-November-11	8.75	Call	Bond Future	1945	2	2	2	0.00
07/03/2011	R207 On 03-November-11	8.70	Call	Bond Future	1838	2	2	2	0.00
07/03/2011	R207 On 03-November-11	8.80	Call	Bond Future	2055	2	2	2	0.00
07/03/2011	R207 On 03-November-11	8.80	Put	Bond Future	3753	4	4	4	0.00
07/03/2011	R207 On 03-November-11	8.70	Put	Bond Future	4080	4	4	4	0.00
07/03/2011	R207 On 03-November-11	8.75	Put	Bond Future	3914	4	4	4	0.00
07/03/2011	R207 On 02-February-12			Bond Future	9.25	89.6957	89.3763	89.6957	0.00
07/03/2011	R207 On 02-February-12	9.00	Call	Bond Future	2645	3	3	3	0.00
07/03/2011	R207 On 02-February-12	8.95	Call	Bond Future	2530	3	3	3	0.00
07/03/2011	R207 On 02-February-12	9.05	Call	Bond Future	2765	3	3	3	0.00
07/03/2011	R207 On 02-February-12	9.05	Put	Bond Future	3801	4	4	4	0.00
07/03/2011	R207 On 02-February-12	8.95	Put	Bond Future	4089	4	4	4	0.00
07/03/2011	R207 On 02-February-12	9.00	Put	Bond Future	3942	4	4	4	0.00
07/03/2011	R208 On 05-May-11			Bond Future	8.93	86.8365	86.6071	86.8365	190.00
07/03/2011	R208 On 05-May-11	8.50	Call	Bond Future	526	1	1	1	0.00
07/03/2011	R208 On 05-May-11	8.45	Call	Bond Future	456	1	0	1	0.00
07/03/2011	R208 On 05-May-11	8.55	Call	Bond Future	604	1	1	1	0.00
07/03/2011	R208 On 05-May-11	8.55	Put	Bond Future	2868	3	3	3	0.00
07/03/2011	R208 On 05-May-11	8.45	Put	Bond Future	3330	3	3	3	0.00
07/03/2011	R208 On 05-May-11	8.50	Put	Bond Future	3094	3	3	3	0.00
07/03/2011	R208 On 04-August-11			Bond Future	9.05	88.0854	87.8500	88.0854	0.00
07/03/2011	R208 On 04-August-11	8.25	Call	Bond Future	705	1	1	1	0.00
07/03/2011	R208 On 04-August-11	8.30	Call	Bond Future	772	1	1	1	0.00
07/03/2011	R208 On 04-August-11	8.20	Call	Bond Future	642	1	1	1	0.00
07/03/2011	R208 On 04-August-11	8.20	Put	Bond Future	5679	6	6	6	0.00
07/03/2011	R208 On 04-August-11	8.30	Put	Bond Future	5195	5	5	5	0.00
07/03/2011	R208 On 04-August-11	8.25	Put	Bond Future	5435	5	5	5	0.00
07/03/2011	R208 On 03-November-11			Bond Future	9.17	85.9361	85.6952	85.9361	5,603.00
07/03/2011	R208 On 03-November-11	8.75	Call	Bond Future	1952	2	2	2	0.00
07/03/2011	R208 On 03-November-11	8.80	Call	Bond Future	2065	2	2	2	0.00
07/03/2011	R208 On 03-November-11	8.70	Call	Bond Future	1844	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	R208 On 03-November-11	8.70	Put	Bond Future	4514	4	5	4	0.00
07/03/2011	R208 On 03-November-11	8.80	Put	Bond Future	4155	4	4	4	0.00
07/03/2011	R208 On 03-November-11	8.75	Put	Bond Future	4332	4	4	4	0.00
07/03/2011	R208 On 02-February-12			Bond Future	9.29	87.2036	86.9577	87.2036	0.00
07/03/2011	R208 On 02-February-12	9.00	Call	Bond Future	2796	3	3	3	0.00
07/03/2011	R208 On 02-February-12	9.05	Call	Bond Future	2922	3	3	3	0.00
07/03/2011	R208 On 02-February-12	8.95	Call	Bond Future	2674	3	3	3	0.00
07/03/2011	R208 On 02-February-12	8.95	Put	Bond Future	4555	4	5	4	0.00
07/03/2011	R208 On 02-February-12	9.05	Put	Bond Future	4244	4	4	4	0.00
07/03/2011	R208 On 02-February-12	9.00	Put	Bond Future	4397	4	4	4	0.00
07/03/2011	R209 On 05-May-11			Bond Future	9.10	72.9296	72.7408	72.9296	21,100.00
07/03/2011	R209 On 05-May-11	8.50	Call	Bond Future	402	0	0	0	0.00
07/03/2011	R209 On 05-May-11	8.55	Call	Bond Future	472	1	0	1	0.00
07/03/2011	R209 On 05-May-11	8.45	Call	Bond Future	341	0	0	0	0.00
07/03/2011	R209 On 05-May-11	8.45	Put	Bond Future	5555	5	6	5	0.00
07/03/2011	R209 On 05-May-11	8.55	Put	Bond Future	4850	5	5	5	0.00
07/03/2011	R209 On 05-May-11	8.50	Put	Bond Future	5196	5	5	5	0.00
07/03/2011	R209 On 04-August-11			Bond Future	9.18	73.9751	73.7891	73.9751	0.00
07/03/2011	R209 On 04-August-11	8.50	Call	Bond Future	1162	1	1	1	0.00
07/03/2011	R209 On 04-August-11	8.55	Call	Bond Future	1267	1	1	1	0.00
07/03/2011	R209 On 04-August-11	8.45	Call	Bond Future	1064	1	1	1	0.00
07/03/2011	R209 On 04-August-11	10.10	Call	Bond Future	7274	7	7	7	0.00
07/03/2011	R209 On 04-August-11	10.10	Put	Bond Future	968	1	1	1	0.00
07/03/2011	R209 On 04-August-11	8.45	Put	Bond Future	6868	7	7	7	0.00
07/03/2011	R209 On 04-August-11	8.55	Put	Bond Future	6237	6	6	6	0.00
07/03/2011	R209 On 04-August-11	8.50	Put	Bond Future	6547	6	7	6	0.00
07/03/2011	R209 On 03-November-11			Bond Future	9.26	71.8755	71.6921	71.8755	1,033.00
07/03/2011	R209 On 03-November-11	8.75	Call	Bond Future	2299	2	2	2	0.00
07/03/2011	R209 On 03-November-11	8.70	Call	Bond Future	2167	2	2	2	0.00
07/03/2011	R209 On 03-November-11	8.80	Call	Bond Future	2439	3	2	3	0.00
07/03/2011	R209 On 03-November-11	8.80	Put	Bond Future	5970	6	6	6	0.00
07/03/2011	R209 On 03-November-11	8.70	Put	Bond Future	6496	6	6	6	0.00
07/03/2011	R209 On 03-November-11	8.75	Put	Bond Future	6228	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	R209 On 02-February-12			Bond Future	9.34	72.9390	72.7438	72.9390	0.00
07/03/2011	R209 On 02-February-12	9.00	Call	Bond Future	3489	4	3	4	0.00
07/03/2011	R209 On 02-February-12	8.95	Call	Bond Future	3333	3	3	3	0.00
07/03/2011	R209 On 02-February-12	9.05	Call	Bond Future	3648	4	4	4	0.00
07/03/2011	R209 On 02-February-12	9.05	Put	Bond Future	5821	6	6	6	0.00
07/03/2011	R209 On 02-February-12	8.95	Put	Bond Future	6270	6	6	6	0.00
07/03/2011	R209 On 02-February-12	9.00	Put	Bond Future	6043	6	6	6	0.00
07/03/2011	R211 On 05-May-11			Bond Future	1.60	105.5774	105.5717	105.5774	539.00
07/03/2011	R211 On 05-May-11	2.14	Call	Bond Future	2959	3	3	3	0.00
07/03/2011	R211 On 05-May-11	2.09	Call	Bond Future	2688	3	3	3	0.00
07/03/2011	R211 On 05-May-11	2.19	Call	Bond Future	3230	3	3	3	0.00
07/03/2011	R211 On 05-May-11	2.19	Put	Bond Future	0	0	0	0	0.00
07/03/2011	R211 On 05-May-11	2.09	Put	Bond Future	0	0	0	0	0.00
07/03/2011	R211 On 05-May-11	2.14	Put	Bond Future	0	0	0	0	0.00
07/03/2011	R212 On 05-May-11			Bond Future	2.39	104.0523	104.1386	104.0523	2,518.00
07/03/2011	R212 On 05-May-11	2.25	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R212 On 05-May-11	2.30	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R212 On 05-May-11	2.20	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R212 On 05-May-11	2.20	Put	Bond Future	1841	2	2	2	0.00
07/03/2011	R212 On 05-May-11	2.30	Put	Bond Future	868	1	1	1	0.00
07/03/2011	R212 On 05-May-11	2.25	Put	Bond Future	1353	1	1	1	0.00
07/03/2011	R213 On 05-May-11			Bond Future	9.13	82.1607	81.9674	82.1607	0.00
07/03/2011	R213 On 05-May-11	8.00	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 05-May-11	7.95	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 05-May-11	8.05	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 05-May-11	8.05	Put	Bond Future	9055	9	9	9	0.00
07/03/2011	R213 On 05-May-11	7.95	Put	Bond Future	9968	10	10	10	0.00
07/03/2011	R213 On 05-May-11	8.00	Put	Bond Future	9510	9	10	9	0.00
07/03/2011	R213 On 04-August-11			Bond Future	9.22	83.3431	83.1452	83.3431	0.00
07/03/2011	R213 On 04-August-11	8.00	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 04-August-11	8.05	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2011	R213 On 04-August-11	7.95	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 04-August-11	7.95	Put	Bond Future	10600	10	11	10	0.00
07/03/2011	R213 On 04-August-11	8.05	Put	Bond Future	9691	9	10	9	0.00
07/03/2011	R213 On 04-August-11	8.00	Put	Bond Future	10144	10	10	10	0.00
07/03/2011	R213 On 03-November-11			Bond Future	9.31	80.9793	80.7846	80.9793	0.00
07/03/2011	R213 On 03-November-11	8.75	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 03-November-11	8.80	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 03-November-11	8.70	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 03-November-11	8.70	Put	Bond Future	4766	5	5	5	0.00
07/03/2011	R213 On 03-November-11	8.80	Put	Bond Future	3955	4	4	4	0.00
07/03/2011	R213 On 03-November-11	8.75	Put	Bond Future	4359	4	4	4	0.00
07/03/2011	R213 On 02-February-12			Bond Future	9.40	82.1719	81.9730	82.1719	0.00
07/03/2011	R213 On 02-February-12	9.00	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 02-February-12	9.05	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 02-February-12	8.95	Call	Bond Future	0	0	0	0	0.00
07/03/2011	R213 On 02-February-12	8.95	Put	Bond Future	3432	3	3	3	0.00
07/03/2011	R213 On 02-February-12	9.05	Put	Bond Future	2654	2	3	2	0.00
07/03/2011	R213 On 02-February-12	9.00	Put	Bond Future	3042	3	3	3	0.00
07/03/2011	TRT1 On 05-May-11			Index Future	335.26	335.9100	335.2600	335.9100	100.00
07/03/2011	TRT1 On 04-August-11			Index Future	339.87	340.5230	339.8650	340.5230	0.00