

Derivatives Matched Trades Report

Report for 07/06/2010

05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10	8.50 9.75 9.75 9.75 9.75 9.00 9.00 9.00 9.00 9.00 9.00	Call Bond Fi Call Bond Fi Put Bond Fi Call Bond Fi	uture	1 1 1 1 1 1 1 1 1	14,4 14,4 14,4 14,4 4,8 4,8 4,8	400,000 400,000 400,000 400,000 400,000 400,000 800,000 800,000 800,000	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	Member Client Member Member Member Client Member Member Member Member Client	Buy Sell Buy Sell Sell Buy Sell Buy
05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10	9.75 9.75 9.75 9.75 9.00 9.00 9.00 9.00 9.00	Put Bond Fit Real Bond Fit Real Bond Fit Real Bond Fit Real Bond Fit	uture	1 1 1 1 1 1 1 1	14,4 14,4 14,4 14,4 4,8 4,8 4,8	400,000 400,000 400,000 400,000 400,000 800,000 800,000	0.00 0.00 0.00 0.00 0.00 0.00	Member Member Client Member Member Member	Sell Buy Sell Buy Sell Sell Buy Sell
05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10	9.75 9.75 9.75 9.75 9.00 9.00 9.00 9.00 9.00	Put Bond Fit Real Bond Fit Real Bond Fit Real Bond Fit Real Bond Fit	uture	1 1 1 1 1 1 1	14,2 14,4 14,4 14,4 4,8 4,8 4,8	400,000 400,000 400,000 400,000 800,000 800,000	0.00 0.00 0.00 0.00 0.00 0.00	Member Member Client Member Member Member	Buy Sell Buy Sell Sell Buy Sell
05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10	9.75 9.75 9.00 9.00 9.00 9.00 9.00 9.00	Put Bond Fu Call Bond Fu	uture uture uture uture uture uture uture uture uture	1 1 1 1 1 1	14,4 14,4 4,8 4,8 4,8	400,000 400,000 800,000 800,000	0.00 0.00 0.00 0.00 0.00	Member Client Member Member Member	Sell Buy Sell Sell Buy Sell
05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10	9.75 9.00 9.00 9.00 9.00 9.00 9.00	Put Bond Fu Put Bond Fu Put Bond Fu Put Bond Fu Put Bond Fu Call Bond Fu	uture uture uture uture uture uture	1 1 1 1 1 1	14,4 14,4 4,8 4,8 4,8	400,000 400,000 800,000 800,000	0.00 0.00 0.00 0.00	Client Member Member Member	Buy Sell Sell Buy Sell
05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10	9.00 9.00 9.00 9.00 9.00 9.00	Put Bond Fu Put Bond Fu Put Bond Fu Put Bond Fu Call Bond Fu	uture uture uture uture uture	1 1 1 1 1	4,8 4,8 4,8 4,8	800,000 800,000 800,000	0.00 0.00 0.00	Member Member Member	Sell Sell Buy Sell
05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10	9.00 9.00 9.00 9.00 9.00	Put Bond Fu Put Bond Fu Put Bond Fu Call Bond Fu	uture uture uture uture	1 1 1 1	4,8 4,8 4,8 4,8	800,000 800,000 800,000	0.00 0.00	Member Member	Sell Buy Sell
05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10	9.00 9.00 9.00 9.00 9.00	Put Bond Fu Put Bond Fu Call Bond Fu	uture uture uture	1 1 1 1	4,8 4,8 4,8	300,000 300,000	0.00	Member	Sell
05-Aug-10 05-Aug-10 05-Aug-10 05-Aug-10	9.00 9.00 9.00	Put Bond Fu Put Bond Fu Call Bond Fu	uture uture uture	1 1 1	4,8 4,8	300,000			Sell
05-Aug-10 05-Aug-10 05-Aug-10	9.00 9.00	Call Bond Fu	uture	1 1	4,8		0.00	Client	
05-Aug-10 05-Aug-10	9.00			1	•			OHEHL	Duy
05-Aug-10		Call Bond E			4,8	300,000	0.00	Member	Sell
05-Aug-10		Cail DUIN FL	uture	1		300,000	0.00	Member	Buy
	9.00	Call Bond Fu	uture	1	4,8	300,000	0.00	Member	Sell
05-Aug-10	9.00	Call Bond Fu	uture	1		300,000	0.00	Client	Buy
05-Aug-10	8.50	Call Bond Fu	uture	1	14,4	100,000	0.00	Member	Buy
05-Aug-10	8.50	Call Bond Fu	uture	1		100,000	0.00	Member	Sell
				16	153	,600,000	0.00		
05-Aug-10		Bond Fu	uture	1	2,0	000,000	0.00	Member	Sell
05-Aug-10		Bond Fu	uture	1			19,259.18	Client	Buy
				2	4	,000,000	19,259.18		
05-Aug-10		Bond Fu	uture	1	21.8	300.000	0.00	Member	Sell
05-Aug-10				1			190,605.16	Client	Buy
1	05-Aug-10 05-Aug-10	05-Aug-10 05-Aug-10	05-Aug-10 Bond Fo	05-Aug-10 Bond Future 05-Aug-10 Bond Future	05-Aug-10 Bond Future 1 2 05-Aug-10 Bond Future 1	05-Aug-10 Bond Future 1 2,0 2 4 05-Aug-10 Bond Future 1 21,8	05-Aug-10 Bond Future 1 2,000,000 2 4,000,000 05-Aug-10 Bond Future 1 21,800,000	05-Aug-10 Bond Future 1 2,000,000 19,259.18 2 4,000,000 19,259.18 05-Aug-10 Bond Future 1 21,800,000 0.00	05-Aug-10 Bond Future 1 2,000,000 19,259.18 Client 2 4,000,000 19,259.18 05-Aug-10 Bond Future 1 21,800,000 0.00 Member

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Matched Time Contrac	t Details Strike	Call/ Product Put	No of Trades	Nominal	, ,	Trade Type	Buy/ Sell
Total for R208 Bond Future			2	43,600,000	190,605.16		
Grand Total for all Instrur	nents		20	201,200,000	209,864.34		