

ELX Daily Volume Open Interest Report

| TRADE DATE | CONTRACT CODE | CONTRACT MONTH | OPEN    | HIGH    | LOW     | LAST    | SETTLE  | BLOCK VOLUME | EFRP VOLUME | ELECTRONIC VOLUME | TOTAL VOLUME | OPEN INTEREST | ELX TOTAL VOLUME | ELX TOTAL OPEN INTEREST |
|------------|---------------|----------------|---------|---------|---------|---------|---------|--------------|-------------|-------------------|--------------|---------------|------------------|-------------------------|
| 7/29/2010  | ZTE           | Sep-10         | 109-137 | 109-162 | 109-135 | 109-160 | 109-150 | 0            | 0           | 15371             | 15371        | tbd           |                  |                         |
| 7/29/2010  | ZFE           | Sep-10         | 119-032 | 119-182 | 119-027 | 119-160 | 119-120 | 0            | 0           | 10581             | 10581        | tbd           |                  |                         |
| 7/29/2010  | ZNE           | Sep-10         | 122-290 | 123-140 | 122-255 | 123-065 | 123-030 | 0            | 0           | 16446             | 16446        | tbd           |                  |                         |
| 7/29/2010  | ZBE           | Sep-10         | 126-235 | 127-020 | 126-080 | 126-310 | 126-280 | 0            | 0           | 1776              | 1776         | tbd           |                  |                         |
| 7/29/2010  | ZUE           | Sep-10         | 132-175 | 132-175 | 132-175 | 132-175 | 132-300 | 0            | 0           | 4                 | 4            | tbd           |                  |                         |
| 7/29/2010  | GEE           | Sep-10         | 99.5950 | 99.5950 | 99.5850 | 99.5850 | 99.5850 | 0            | 0           | 254               | 254          | tbd           |                  |                         |
| 7/29/2010  | GEE           | Dec-10         | 99.5350 | 99.5450 | 99.5350 | 99.5400 | 99.5350 | 0            | 0           | 544               | 544          | tbd           |                  |                         |
| 7/29/2010  | GEE           | Mar-11         | 99.4500 | 99.4700 | 99.4450 | 99.4550 | 99.4500 | 0            | 0           | 208               | 208          | tbd           |                  |                         |
| 7/29/2010  | GEE           | Jun-11         | 99.3100 | 99.3500 | 99.3100 | 99.3350 | 99.3250 | 0            | 0           | 495               | 495          | tbd           |                  |                         |
| 7/29/2010  | GEE           | Sep-11         | 99.1450 | 99.1950 | 99.1450 | 99.1750 | 99.1700 | 0            | 0           | 604               | 604          | tbd           |                  |                         |
| 7/29/2010  | GEE           | Dec-11         | 98.9350 | 98.9950 | 98.9350 | 98.9750 | 98.9700 | 0            | 0           | 642               | 642          | tbd           |                  |                         |
| 7/29/2010  | GEE           | Mar-12         | 98.7550 | 98.8100 | 98.7400 | 98.7900 | 98.7800 | 0            | 0           | 361               | 361          | tbd           |                  |                         |
| 7/29/2010  | GEE           | Jun-12         | 98.5350 | 98.5950 | 98.5300 | 98.5750 | 98.5750 | 0            | 0           | 68                | 68           | tbd           | 47354            | tbd                     |
| 7/28/2010  | ZTE           | Sep-10         | 109-112 | 109-145 | 109-110 | 109-142 | 109-142 | 0            | 0           | 14355             | 14355        | 3501          |                  |                         |
| 7/28/2010  | ZFE           | Sep-10         | 118-222 | 119-057 | 118-222 | 119-050 | 119-042 | 0            | 30          | 8293              | 8323         | 4919          |                  |                         |
| 7/28/2010  | ZNE           | Sep-10         | 122-115 | 122-295 | 122-085 | 122-275 | 122-275 | 0            | 0           | 10194             | 10194        | 5739          |                  |                         |
| 7/28/2010  | ZBE           | Sep-10         | 126-210 | 126-290 | 126-020 | 126-250 | 126-270 | 0            | 0           | 1135              | 1135         | 3006          |                  |                         |
| 7/28/2010  | ZUE           | Sep-10         | NA      | NA      | NA      | NA      | 132-310 | 0            | 0           | 0                 | 0            | 100           |                  |                         |
| 7/28/2010  | GEE           | Sep-10         | 99.5650 | 99.5750 | 99.5650 | 99.5750 | 99.5750 | 0            | 0           | 95                | 95           | 1711          |                  |                         |
| 7/28/2010  | GEE           | Dec-10         | 99.5100 | 99.5250 | 99.5100 | 99.5250 | 99.5250 | 0            | 0           | 334               | 334          | 1260          |                  |                         |
| 7/28/2010  | GEE           | Mar-11         | 99.4200 | 99.4450 | 99.4200 | 99.4400 | 99.4450 | 0            | 0           | 151               | 151          | 1877          |                  |                         |
| 7/28/2010  | GEE           | Jun-11         | 99.2800 | 99.3200 | 99.2800 | 99.3100 | 99.3150 | 0            | 0           | 171               | 171          | 566           |                  |                         |
| 7/28/2010  | GEE           | Sep-11         | 99.1000 | 99.1550 | 99.1000 | 99.1550 | 99.1500 | 0            | 0           | 347               | 347          | 737           |                  |                         |
| 7/28/2010  | GEE           | Dec-11         | 98.8750 | 98.9450 | 98.8750 | 98.9400 | 98.9350 | 0            | 0           | 299               | 299          | 434           |                  |                         |
| 7/28/2010  | GEE           | Mar-12         | 98.6600 | 98.7500 | 98.6600 | 98.7400 | 98.7400 | 0            | 0           | 408               | 408          | 191           |                  |                         |
| 7/28/2010  | GEE           | Jun-12         | 98.4400 | 98.5250 | 98.4400 | 98.5250 | 98.5250 | 0            | 0           | 364               | 364          | 480           | 36176            | 24521                   |
| 7/27/2010  | ZTE           | Sep-10         | 109-135 | 109-135 | 109-102 | 109-107 | 109-105 | 0            | 0           | 19606             | 19606        | 4326          |                  |                         |
| 7/27/2010  | ZFE           | Sep-10         | 118-305 | 118-310 | 118-212 | 118-215 | 118-227 | 0            | 0           | 6693              | 6693         | 5874          |                  |                         |
| 7/27/2010  | ZNE           | Sep-10         | 122-230 | 122-230 | 122-070 | 122-090 | 122-105 | 0            | 0           | 10417             | 10417        | 4830          |                  |                         |
| 7/27/2010  | ZBE           | Sep-10         | 126-265 | 126-265 | 126-080 | 126-105 | 126-110 | 0            | 0           | 921               | 921          | 3009          |                  |                         |
| 7/27/2010  | ZUE           | Sep-10         | NA      | NA      | NA      | NA      | 132-180 | 0            | 0           | 0                 | 0            | 100           |                  |                         |
| 7/27/2010  | GEE           | Sep-10         | 99.5400 | 99.5500 | 99.5400 | 99.5450 | 99.5450 | 0            | 0           | 90                | 90           | 1623          |                  |                         |
| 7/27/2010  | GEE           | Dec-10         | 99.4850 | 99.4950 | 99.4800 | 99.4900 | 99.4900 | 0            | 0           | 200               | 200          | 1352          |                  |                         |
| 7/27/2010  | GEE           | Mar-11         | 99.4050 | 99.4050 | 99.3850 | 99.3950 | 99.3950 | 0            | 0           | 684               | 684          | 1867          |                  |                         |
| 7/27/2010  | GEE           | Jun-11         | 99.2650 | 99.2650 | 99.2400 | 99.2500 | 99.2550 | 0            | 0           | 302               | 302          | 551           |                  |                         |
| 7/27/2010  | GEE           | Sep-11         | 99.1050 | 99.1050 | 99.0600 | 99.0650 | 99.0750 | 0            | 0           | 505               | 505          | 706           |                  |                         |
| 7/27/2010  | GEE           | Dec-11         | 98.8650 | 98.8650 | 98.8350 | 98.8500 | 98.8500 | 0            | 0           | 351               | 351          | 382           |                  |                         |
| 7/27/2010  | GEE           | Mar-12         | 98.6700 | 98.6750 | 98.6200 | 98.6400 | 98.6400 | 0            | 0           | 427               | 427          | 299           |                  |                         |
| 7/27/2010  | GEE           | Jun-12         | 98.4100 | 98.4350 | 98.4050 | 98.4150 | 98.4200 | 0            | 0           | 65                | 65           | 130           | 40261            | 25049                   |
| 7/26/2010  | ZTE           | Sep-10         | 109-152 | 109-155 | 109-122 | 109-140 | 109-140 | 0            | 0           | 10329             | 10329        | 5379          |                  |                         |
| 7/26/2010  | ZFE           | Sep-10         | 118-310 | 119-002 | 118-242 | 118-312 | 119-000 | 0            | 0           | 4059              | 4059         | 7423          |                  |                         |
| 7/26/2010  | ZNE           | Sep-10         | 122-225 | 122-245 | 122-125 | 122-230 | 122-235 | 0            | 0           | 7157              | 7157         | 5265          |                  |                         |
| 7/26/2010  | ZBE           | Sep-10         | 127-060 | 127-105 | 126-165 | 127-060 | 127-070 | 0            | 0           | 799               | 799          | 2947          |                  |                         |
| 7/26/2010  | ZUE           | Sep-10         | NA      | NA      | NA      | NA      | 133-290 | 0            | 0           | 0                 | 0            | 100           |                  |                         |
| 7/26/2010  | GEE           | Sep-10         | 99.5250 | 99.5400 | 99.5250 | 99.5300 | 99.5300 | 0            | 0           | 244               | 244          | 1670          |                  |                         |
| 7/26/2010  | GEE           | Dec-10         | 99.4750 | 99.4850 | 99.4700 | 99.4750 | 99.4800 | 0            | 0           | 484               | 484          | 1307          |                  |                         |
| 7/26/2010  | GEE           | Mar-11         | 99.3950 | 99.4100 | 99.3900 | 99.4000 | 99.4050 | 0            | 0           | 862               | 862          | 1871          |                  |                         |
| 7/26/2010  | GEE           | Jun-11         | 99.2700 | 99.2850 | 99.2550 | 99.2850 | 99.2800 | 0            | 0           | 432               | 432          | 642           |                  |                         |
| 7/26/2010  | GEE           | Sep-11         | 99.1150 | 99.1200 | 99.0800 | 99.1200 | 99.1150 | 0            | 0           | 653               | 653          | 927           |                  |                         |
| 7/26/2010  | GEE           | Dec-11         | 98.8900 | 98.9000 | 98.8550 | 98.9000 | 98.9000 | 0            | 0           | 496               | 496          | 506           |                  |                         |
| 7/26/2010  | GEE           | Mar-12         | 98.6600 | 98.6900 | 98.6400 | 98.6900 | 98.6900 | 0            | 0           | 456               | 456          | 315           |                  |                         |
| 7/26/2010  | GEE           | Jun-12         | 98.4350 | 98.4650 | 98.4200 | 98.4650 | 98.4650 | 0            | 0           | 118               | 118          | 173           | 26089            | 28525                   |
| 7/23/2010  | ZTE           | Sep-10         | 109-175 | 109-175 | 109-150 | 109-150 | 109-155 | 0            | 0           | 12243             | 12243        | 5724          |                  |                         |
| 7/23/2010  | ZFE           | Sep-10         | 119-100 | 119-100 | 118-307 | 118-305 | 118-312 | 0            | 0           | 6739              | 6739         | 7392          |                  |                         |
| 7/23/2010  | ZNE           | Sep-10         | 123-055 | 123-075 | 122-210 | 122-210 | 122-215 | 0            | 0           | 11527             | 11527        | 4953          |                  |                         |
| 7/23/2010  | ZBE           | Sep-10         | 127-190 | 128-070 | 127-045 | 127-045 | 127-050 | 0            | 0           | 1550              | 1550         | 2983          |                  |                         |
| 7/23/2010  | ZUE           | Sep-10         | 134-225 | 135-100 | 134-050 | 134-055 | 134-000 | 0            | 0           | 10                | 10           | 100           |                  |                         |
| 7/23/2010  | GEE           | Sep-10         | 99.5400 | 99.5400 | 99.5200 | 99.5250 | 99.5300 | 0            | 0           | 494               | 494          | 1505          |                  |                         |
| 7/23/2010  | GEE           | Dec-10         | 99.4900 | 99.4950 | 99.4650 | 99.4700 | 99.4800 | 0            | 0           | 776               | 776          | 1230          |                  |                         |
| 7/23/2010  | GEE           | Mar-11         | 99.4400 | 99.4400 | 99.3900 | 99.3950 | 99.4050 | 0            | 0           | 551               | 551          | 1309          |                  |                         |
| 7/23/2010  | GEE           | Jun-11         | 99.3250 | 99.3250 | 99.2700 | 99.2700 | 99.2800 | 0            | 0           | 418               | 418          | 485           |                  |                         |
| 7/23/2010  | GEE           | Sep-11         | 99.1500 | 99.1500 | 99.1100 | 99.1100 | 99.1150 | 0            | 0           | 534               | 534          | 546           |                  |                         |
| 7/23/2010  | GEE           | Dec-11         | 98.9550 | 98.9550 | 98.8800 | 98.8850 | 98.8900 | 0            | 0           | 584               | 584          | 316           |                  |                         |
| 7/23/2010  | GEE           | Mar-12         | 98.7500 | 98.7500 | 98.6700 | 98.6700 | 98.6800 | 0            | 0           | 404               | 404          | 221           |                  |                         |
| 7/23/2010  | GEE           | Jun-12         | 98.4650 | 98.5150 | 98.4500 | 98.4600 | 98.4600 | 0            | 0           | 44                | 44           | 73            | 35874            | 26837                   |

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|------------|---------------|----------------|---------|---------|---------|---------|---------|--------------|-------------|-------------------|--------------|---------------|------------------|-------------------------|
| 7/22/2010  | ZTE           | Sep-10         | 109-175 | 109-177 | 109-155 | 109-172 | 109-167 | 0            | 0           | 12210             | 12210        | 4916          |                  |                         |
| 7/22/2010  | ZFE           | Sep-10         | 119-120 | 119-120 | 119-012 | 119-075 | 119-075 | 0            | 0           | 3729              | 3729         | 7330          |                  |                         |
| 7/22/2010  | ZNE           | Sep-10         | 123-175 | 123-175 | 123-005 | 123-060 | 123-055 | 0            | 0           | 9060              | 9060         | 5349          |                  |                         |
| 7/22/2010  | ZBE           | Sep-10         | 128-220 | 128-245 | 128-010 | 128-025 | 128-030 | 0            | 0           | 1319              | 1319         | 3000          |                  |                         |
| 7/22/2010  | ZUE           | Sep-10         | 136-105 | 136-105 | 136-105 | 136-105 | 135-130 | 0            | 0           | 8                 | 8            | 100           |                  |                         |
| 7/22/2010  | GEE           | Sep-10         | 99.5400 | 99.5450 | 99.5400 | 99.5400 | 99.5450 | 0            | 0           | 752               | 752          | 1259          |                  |                         |
| 7/22/2010  | GEE           | Dec-10         | 99.4950 | 99.5050 | 99.4900 | 99.5000 | 99.5000 | 0            | 0           | 462               | 462          | 1333          |                  |                         |
| 7/22/2010  | GEE           | Mar-11         | 99.4200 | 99.4400 | 99.4200 | 99.4350 | 99.4350 | 0            | 0           | 260               | 260          | 1145          |                  |                         |
| 7/22/2010  | GEE           | Jun-11         | 99.3150 | 99.3300 | 99.3050 | 99.3200 | 99.3250 | 0            | 0           | 326               | 326          | 440           |                  |                         |
| 7/22/2010  | GEE           | Sep-11         | 99.1700 | 99.1700 | 99.1450 | 99.1650 | 99.1700 | 0            | 0           | 160               | 160          | 513           |                  |                         |
| 7/22/2010  | GEE           | Dec-11         | 98.9500 | 98.9600 | 98.9250 | 98.9550 | 98.9550 | 0            | 0           | 127               | 127          | 246           |                  |                         |
| 7/22/2010  | GEE           | Mar-12         | 98.7500 | 98.7550 | 98.7150 | 98.7450 | 98.7450 | 0            | 0           | 228               | 228          | 228           |                  |                         |
| 7/22/2010  | GEE           | Jun-12         | 98.5250 | 98.5250 | 98.4950 | 98.5250 | 98.5250 | 0            | 0           | 18                | 18           | 73            | 28659            | 25932                   |
| 7/21/2010  | ZTE           | Sep-10         | 109-165 | 109-180 | 109-157 | 109-177 | 109-175 | 0            | 0           | 16838             | 16838        | 4970          |                  |                         |
| 7/21/2010  | ZFE           | Sep-10         | 119-045 | 119-127 | 119-025 | 119-107 | 119-107 | 0            | 0           | 5393              | 5393         | 7412          |                  |                         |
| 7/21/2010  | ZNE           | Sep-10         | 123-030 | 123-235 | 123-005 | 123-165 | 123-160 | 0            | 0           | 10504             | 10504        | 5706          |                  |                         |
| 7/21/2010  | ZBE           | Sep-10         | 127-225 | 129-120 | 127-185 | 128-315 | 128-270 | 0            | 0           | 1023              | 1023         | 3026          |                  |                         |
| 7/21/2010  | ZUE           | Sep-10         | 135-140 | 135-150 | 135-140 | 135-150 | 136-190 | 0            | 0           | 2                 | 2            | 100           |                  |                         |
| 7/21/2010  | GEE           | Sep-10         | 99.5350 | 99.5350 | 99.5150 | 99.5250 | 99.5250 | 0            | 0           | 218               | 218          | 870           |                  |                         |
| 7/21/2010  | GEE           | Dec-10         | 99.4900 | 99.4900 | 99.4600 | 99.4700 | 99.4750 | 0            | 0           | 1331              | 1331         | 1483          |                  |                         |
| 7/21/2010  | GEE           | Mar-11         | 99.4300 | 99.4300 | 99.3900 | 99.4150 | 99.4150 | 0            | 0           | 413               | 413          | 1194          |                  |                         |
| 7/21/2010  | GEE           | Jun-11         | 99.3000 | 99.3150 | 99.2750 | 99.3050 | 99.3050 | 0            | 0           | 421               | 421          | 429           |                  |                         |
| 7/21/2010  | GEE           | Sep-11         | 99.1400 | 99.1600 | 99.1200 | 99.1550 | 99.1500 | 0            | 0           | 418               | 418          | 510           |                  |                         |
| 7/21/2010  | GEE           | Dec-11         | 98.9250 | 98.9550 | 98.9050 | 98.9500 | 98.9400 | 0            | 0           | 427               | 427          | 336           |                  |                         |
| 7/21/2010  | GEE           | Mar-12         | 98.7300 | 98.7550 | 98.7050 | 98.7500 | 98.7450 | 0            | 0           | 439               | 439          | 224           |                  |                         |
| 7/21/2010  | GEE           | Jun-12         | 98.5050 | 98.5450 | 98.4950 | 98.5450 | 98.5350 | 0            | 0           | 30                | 30           | 73            | 37457            | 26333                   |
| 7/20/2010  | ZTE           | Sep-10         | 109-155 | 109-167 | 109-155 | 109-157 | 109-162 | 0            | 0           | 12677             | 12677        | 4579          |                  |                         |
| 7/20/2010  | ZFE           | Sep-10         | 119-000 | 119-112 | 119-000 | 119-040 | 119-060 | 0            | 0           | 5093              | 5093         | 7961          |                  |                         |
| 7/20/2010  | ZNE           | Sep-10         | 123-060 | 123-165 | 123-005 | 123-010 | 123-075 | 0            | 0           | 5885              | 5885         | 5797          |                  |                         |
| 7/20/2010  | ZBE           | Sep-10         | 127-310 | 128-120 | 127-200 | 127-205 | 127-310 | 0            | 0           | 1538              | 1538         | 2969          |                  |                         |
| 7/20/2010  | ZUE           | Sep-10         | 135-040 | 135-075 | 134-270 | 134-295 | 135-090 | 0            | 0           | 36                | 36           | 100           |                  |                         |
| 7/20/2010  | GEE           | Sep-10         | 99.4900 | 99.5150 | 99.4900 | 99.5150 | 99.5200 | 0            | 0           | 841               | 841          | 923           |                  |                         |
| 7/20/2010  | GEE           | Dec-10         | 99.4650 | 99.4700 | 99.4650 | 99.4700 | 99.4700 | 0            | 0           | 873               | 873          | 1128          |                  |                         |
| 7/20/2010  | GEE           | Mar-11         | 99.4100 | 99.4150 | 99.4050 | 99.4100 | 99.4100 | 0            | 0           | 276               | 276          | 1248          |                  |                         |
| 7/20/2010  | GEE           | Jun-11         | 99.2950 | 99.3000 | 99.2850 | 99.2900 | 99.2950 | 0            | 0           | 348               | 348          | 457           |                  |                         |
| 7/20/2010  | GEE           | Sep-11         | 99.1150 | 99.1450 | 99.1150 | 99.1300 | 99.1400 | 0            | 0           | 357               | 357          | 497           |                  |                         |
| 7/20/2010  | GEE           | Dec-11         | 98.9150 | 98.9450 | 98.9150 | 98.9150 | 98.9300 | 0            | 0           | 391               | 391          | 331           |                  |                         |
| 7/20/2010  | GEE           | Mar-12         | 98.6950 | 98.7400 | 98.6950 | 98.7150 | 98.7300 | 0            | 0           | 465               | 465          | 231           |                  |                         |
| 7/20/2010  | GEE           | Jun-12         | 98.5150 | 98.5150 | 98.5000 | 98.5100 | 98.5100 | 0            | 0           | 30                | 30           | 73            | 28810            | 26294                   |
| 7/19/2010  | ZTE           | Sep-10         | 109-155 | 109-160 | 109-145 | 109-157 | 109-150 | 0            | 0           | 12788             | 12788        | 4348          |                  |                         |
| 7/19/2010  | ZFE           | Sep-10         | 119-050 | 119-057 | 119-010 | 118-305 | 119-010 | 0            | 0           | 2999              | 2999         | 8677          |                  |                         |
| 7/19/2010  | ZNE           | Sep-10         | 123-115 | 123-130 | 122-300 | 123-015 | 123-010 | 0            | 0           | 6368              | 6368         | 5850          |                  |                         |
| 7/19/2010  | ZBE           | Sep-10         | 127-315 | 128-040 | 127-125 | 127-195 | 127-190 | 0            | 0           | 909               | 909          | 2965          |                  |                         |
| 7/19/2010  | ZUE           | Sep-10         | 135-065 | 135-085 | 134-215 | 135-080 | 134-230 | 0            | 0           | 26                | 26           | 100           |                  |                         |
| 7/19/2010  | GEE           | Sep-10         | 99.4750 | 99.4850 | 99.4750 | 99.4850 | 99.4850 | 0            | 0           | 60                | 60           | 814           |                  |                         |
| 7/19/2010  | GEE           | Dec-10         | 99.4300 | 99.4500 | 99.4300 | 99.4500 | 99.4400 | 0            | 0           | 325               | 325          | 779           |                  |                         |
| 7/19/2010  | GEE           | Mar-11         | 99.3650 | 99.3950 | 99.3650 | 99.3950 | 99.3850 | 0            | 0           | 448               | 448          | 1291          |                  |                         |
| 7/19/2010  | GEE           | Jun-11         | 99.2450 | 99.2800 | 99.2400 | 99.2750 | 99.2600 | 0            | 0           | 347               | 347          | 389           |                  |                         |
| 7/19/2010  | GEE           | Sep-11         | 99.1050 | 99.1150 | 99.0750 | 99.1150 | 99.1000 | 0            | 0           | 444               | 444          | 546           |                  |                         |
| 7/19/2010  | GEE           | Dec-11         | 98.8950 | 98.9000 | 98.8550 | 98.9000 | 98.8850 | 0            | 0           | 479               | 479          | 400           |                  |                         |
| 7/19/2010  | GEE           | Mar-12         | 98.6600 | 98.6950 | 98.6500 | 98.6900 | 98.6850 | 0            | 0           | 372               | 372          | 414           |                  |                         |
| 7/19/2010  | GEE           | Jun-12         | 98.4350 | 98.4800 | 98.4350 | 98.4650 | 98.4650 | 0            | 0           | 16                | 16           | 93            | 25581            | 26666                   |
| 7/16/2010  | ZTE           | Sep-10         | 109-147 | 109-160 | 109-135 | 109-157 | 109-150 | 0            | 0           | 13894             | 13894        | 3994          |                  |                         |
| 7/16/2010  | ZFE           | Sep-10         | 118-270 | 119-060 | 118-227 | 119-050 | 119-025 | 0            | 0           | 6463              | 6463         | 8697          |                  |                         |
| 7/16/2010  | ZNE           | Sep-10         | 122-200 | 123-130 | 122-180 | 123-115 | 123-065 | 0            | 0           | 9575              | 9575         | 5815          |                  |                         |
| 7/16/2010  | ZBE           | Sep-10         | 127-170 | 128-150 | 127-080 | 128-065 | 128-030 | 0            | 0           | 1949              | 1949         | 2966          |                  |                         |
| 7/16/2010  | ZUE           | Sep-10         | 134-230 | 135-230 | 134-230 | 135-195 | 135-150 | 0            | 0           | 9                 | 9            | 100           |                  |                         |
| 7/16/2010  | GEE           | Sep-10         | 99.4750 | 99.4750 | 99.4600 | 99.4650 | 99.4600 | 0            | 0           | 48                | 48           | 877           |                  |                         |
| 7/16/2010  | GEE           | Dec-10         | 99.4000 | 99.4450 | 99.4000 | 99.4250 | 99.4200 | 0            | 0           | 1523              | 1523         | 796           |                  |                         |
| 7/16/2010  | GEE           | Mar-11         | 99.3400 | 99.3950 | 99.3400 | 99.3700 | 99.3650 | 0            | 0           | 884               | 884          | 1393          |                  |                         |
| 7/16/2010  | GEE           | Jun-11         | 99.2200 | 99.2800 | 99.2100 | 99.2550 | 99.2500 | 0            | 0           | 742               | 742          | 504           |                  |                         |
| 7/16/2010  | GEE           | Sep-11         | 99.0500 | 99.1250 | 99.0500 | 99.1050 | 99.1000 | 0            | 0           | 663               | 663          | 676           |                  |                         |
| 7/16/2010  | GEE           | Dec-11         | 98.8550 | 98.9100 | 98.8350 | 98.9000 | 98.8900 | 0            | 0           | 527               | 527          | 410           |                  |                         |
| 7/16/2010  | GEE           | Mar-12         | 98.6550 | 98.7100 | 98.6250 | 98.6900 | 98.6850 | 0            | 0           | 254               | 254          | 563           |                  |                         |
| 7/16/2010  | GEE           | Jun-12         | 68.4250 | 98.4900 | 98.4150 | 98.4750 | 98.4650 | 0            | 0           | 65                | 65           | 105           | 36596            | 26896                   |

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| TRADE DATE | CONTRACT CODE | CONTRACT MONTH | OPEN    | HIGH    | LOW     | LAST    | SETTLE  | BLOCK VOLUME | EFRP VOLUME | ELECTRONIC VOLUME | TOTAL VOLUME | OPEN INTEREST | ELX TOTAL VOLUME | ELX TOTAL OPEN INTEREST |
|------------|---------------|----------------|---------|---------|---------|---------|---------|--------------|-------------|-------------------|--------------|---------------|------------------|-------------------------|
| 7/15/2010  | ZTE           | Sep-10         | 109-145 | 109-160 | 109-127 | 109-145 | 109-145 | 0            | 0           | 15807             | 15807        | 3982          |                  |                         |
| 7/15/2010  | ZFE           | Sep-10         | 118-185 | 118-287 | 118-105 | 118-235 | 118-267 | 0            | 0           | 6793              | 6793         | 8732          |                  |                         |
| 7/15/2010  | ZNE           | Sep-10         | 122-130 | 122-280 | 121-305 | 122-205 | 122-250 | 0            | 0           | 12360             | 12360        | 6101          |                  |                         |
| 7/15/2010  | ZBE           | Sep-10         | 126-235 | 127-250 | 126-050 | 127-155 | 127-210 | 0            | 0           | 1997              | 1997         | 2965          |                  |                         |
| 7/15/2010  | ZUE           | Sep-10         | 133-050 | 134-235 | 133-050 | 134-235 | 134-290 | 0            | 0           | 15                | 15           | 100           |                  |                         |
| 7/15/2010  | GEE           | Sep-10         | 99.4500 | 99.4550 | 99.4500 | 99.4500 | 99.4500 | 0            | 0           | 126               | 126          | 872           |                  |                         |
| 7/15/2010  | GEE           | Dec-10         | 99.3950 | 99.4050 | 99.3900 | 99.3950 | 99.4000 | 0            | 0           | 772               | 772          | 463           |                  |                         |
| 7/15/2010  | GEE           | Mar-11         | 99.3150 | 99.3450 | 99.3150 | 99.3250 | 99.3300 | 0            | 0           | 596               | 596          | 1067          |                  |                         |
| 7/15/2010  | GEE           | Jun-11         | 99.1950 | 99.2300 | 99.1950 | 99.2000 | 99.2100 | 0            | 0           | 336               | 336          | 479           |                  |                         |
| 7/15/2010  | GEE           | Sep-11         | 99.0450 | 99.0800 | 99.0250 | 99.0450 | 99.0550 | 0            | 0           | 292               | 292          | 544           |                  |                         |
| 7/15/2010  | GEE           | Dec-11         | 98.8300 | 98.8700 | 98.8100 | 98.8300 | 98.8400 | 0            | 0           | 289               | 289          | 391           |                  |                         |
| 7/15/2010  | GEE           | Mar-12         | 98.6050 | 98.6650 | 98.5900 | 98.6250 | 98.6350 | 0            | 0           | 509               | 509          | 585           |                  |                         |
| 7/15/2010  | GEE           | Jun-12         | 98.3650 | 98.4400 | 98.3550 | 98.4150 | 98.4100 | 0            | 0           | 68                | 68           | 85            | 39960            | 26366                   |
| 7/14/2010  | ZTE           | Sep-10         | 109-115 | 109-150 | 109-112 | 109-142 | 109-147 | 0            | 0           | 22657             | 22657        | 3853          |                  |                         |
| 7/14/2010  | ZFE           | Sep-10         | 118-040 | 118-165 | 118-025 | 118-150 | 118-147 | 0            | 0           | 4536              | 4536         | 8365          |                  |                         |
| 7/14/2010  | ZNE           | Sep-10         | 121-225 | 122-095 | 121-215 | 122-060 | 122-075 | 0            | 9           | 13558             | 13567        | 5444          |                  |                         |
| 7/14/2010  | ZBE           | Sep-10         | 125-180 | 126-235 | 125-150 | 126-175 | 126-190 | 0            | 0           | 1535              | 1535         | 3012          |                  |                         |
| 7/14/2010  | ZUE           | Sep-10         | 132-305 | 133-025 | 132-090 | 132-105 | 133-170 | 0            | 0           | 53                | 53           | 100           |                  |                         |
| 7/14/2010  | GEE           | Sep-10         | 99.4400 | 99.4450 | 99.4400 | 99.4450 | 99.4450 | 0            | 0           | 166               | 166          | 879           |                  |                         |
| 7/14/2010  | GEE           | Dec-10         | 99.3750 | 99.3850 | 99.3700 | 99.3850 | 99.3850 | 0            | 0           | 179               | 179          | 367           |                  |                         |
| 7/14/2010  | GEE           | Mar-11         | 99.2850 | 99.3150 | 99.2800 | 99.3050 | 99.3100 | 0            | 0           | 1170              | 1170         | 886           |                  |                         |
| 7/14/2010  | GEE           | Jun-11         | 99.1400 | 99.1850 | 99.1400 | 99.1750 | 99.1800 | 0            | 0           | 540               | 540          | 454           |                  |                         |
| 7/14/2010  | GEE           | Sep-11         | 98.9750 | 99.0300 | 98.9700 | 99.0300 | 99.0200 | 0            | 0           | 409               | 409          | 560           |                  |                         |
| 7/14/2010  | GEE           | Dec-11         | 98.7300 | 98.8050 | 98.7300 | 98.8050 | 98.7950 | 0            | 0           | 402               | 402          | 488           |                  |                         |
| 7/14/2010  | GEE           | Mar-12         | 98.5050 | 98.5950 | 98.5050 | 98.5900 | 98.5750 | 0            | 0           | 373               | 373          | 647           |                  |                         |
| 7/14/2010  | GEE           | Jun-12         | 98.2650 | 98.3450 | 98.2600 | 98.0000 | 98.3300 | 0            | 0           | 36                | 36           | 74            | 45623            | 25129                   |
| 7/13/2010  | ZTE           | Sep-10         | 109-125 | 109-125 | 109-100 | 109-105 | 109-105 | 0            | 0           | 17696             | 17696        | 4276          |                  |                         |
| 7/13/2010  | ZFE           | Sep-10         | 119-130 | 118-147 | 117-307 | 118-002 | 118-017 | 0            | 30          | 4119              | 4149         | 8395          |                  |                         |
| 7/13/2010  | ZNE           | Sep-10         | 122-015 | 122-015 | 121-170 | 121-175 | 121-210 | 0            | 18          | 10487             | 10505        | 4079          |                  |                         |
| 7/13/2010  | ZBE           | Sep-10         | 126-155 | 126-155 | 125-090 | 125-105 | 125-150 | 0            | 0           | 1030              | 1030         | 3010          |                  |                         |
| 7/13/2010  | ZUE           | Sep-10         | 132-295 | 132-310 | 132-005 | 132-035 | 132-020 | 0            | 0           | 47                | 47           | 104           |                  |                         |
| 7/13/2010  | GEE           | Sep-10         | 99.4300 | 99.4450 | 99.4300 | 99.4350 | 99.4350 | 0            | 0           | 194               | 194          | 858           |                  |                         |
| 7/13/2010  | GEE           | Dec-10         | 99.3550 | 99.3700 | 99.3550 | 99.3600 | 99.3650 | 0            | 0           | 596               | 596          | 372           |                  |                         |
| 7/13/2010  | GEE           | Mar-11         | 99.2650 | 99.2800 | 99.2650 | 99.2800 | 99.2750 | 0            | 0           | 316               | 316          | 276           |                  |                         |
| 7/13/2010  | GEE           | Jun-11         | 99.1250 | 99.1350 | 99.1150 | 99.1350 | 99.1300 | 0            | 0           | 194               | 194          | 298           |                  |                         |
| 7/13/2010  | GEE           | Sep-11         | 98.9500 | 98.9600 | 98.9300 | 98.9550 | 98.9500 | 0            | 0           | 292               | 292          | 501           |                  |                         |
| 7/13/2010  | GEE           | Dec-11         | 98.7200 | 98.7200 | 98.6850 | 98.7100 | 98.7100 | 0            | 0           | 350               | 350          | 468           |                  |                         |
| 7/13/2010  | GEE           | Mar-12         | 98.4900 | 98.4900 | 98.4550 | 98.4850 | 98.4800 | 0            | 0           | 232               | 232          | 537           |                  |                         |
| 7/13/2010  | GEE           | Jun-12         | 98.2450 | 98.2450 | 98.2100 | 98.2350 | 98.2300 | 0            | 0           | 68                | 68           | 85            | 35669            | 23259                   |
| 7/12/2010  | ZTE           | Sep-10         | 109-132 | 109-132 | 109-117 | 119-117 | 109-125 | 0            | 0           | 16111             | 16111        | 5446          |                  |                         |
| 7/12/2010  | ZFE           | Sep-10         | 118-125 | 118-157 | 118-085 | 118-087 | 118-115 | 0            | 0           | 4938              | 4938         | 8373          |                  |                         |
| 7/12/2010  | ZNE           | Sep-10         | 122-050 | 122-110 | 121-305 | 121-310 | 122-035 | 0            | 0           | 7780              | 7780         | 2893          |                  |                         |
| 7/12/2010  | ZBE           | Sep-10         | 126-235 | 126-280 | 126-060 | 126-060 | 126-110 | 0            | 0           | 1043              | 1043         | 3006          |                  |                         |
| 7/12/2010  | ZUE           | Sep-10         | 133-025 | 133-025 | 133-010 | 133-010 | 133-100 | 0            | 0           | 6                 | 6            | 110           |                  |                         |
| 7/12/2010  | GEE           | Sep-10         | 99.4450 | 99.4500 | 99.4300 | 99.4300 | 99.4350 | 0            | 0           | 201               | 201          | 714           |                  |                         |
| 7/12/2010  | GEE           | Dec-10         | 99.3550 | 99.3650 | 99.3500 | 99.3500 | 99.3600 | 0            | 0           | 88                | 88           | 352           |                  |                         |
| 7/12/2010  | GEE           | Mar-11         | 99.2650 | 99.2650 | 99.2600 | 99.2600 | 99.2650 | 0            | 0           | 58                | 58           | 271           |                  |                         |
| 7/12/2010  | GEE           | Jun-11         | 99.1200 | 99.1300 | 99.1100 | 99.1150 | 99.1200 | 0            | 0           | 112               | 112          | 323           |                  |                         |
| 7/12/2010  | GEE           | Sep-11         | 98.9600 | 98.9600 | 98.9300 | 98.9400 | 98.9450 | 0            | 0           | 267               | 267          | 503           |                  |                         |
| 7/12/2010  | GEE           | Dec-11         | 98.7050 | 98.7250 | 98.7000 | 98.7000 | 98.7100 | 0            | 0           | 219               | 219          | 487           |                  |                         |
| 7/12/2010  | GEE           | Mar-12         | 98.5050 | 98.5050 | 98.4750 | 98.4750 | 98.4900 | 0            | 0           | 251               | 251          | 580           |                  |                         |
| 7/12/2010  | GEE           | Jun-12         | 98.2650 | 98.2650 | 98.2500 | 98.2500 | 98.2500 | 0            | 0           | 9                 | 9            | 74            | 31083            | 23132                   |
| 7/9/2010   | ZTE           | Sep-10         | 109-130 | 109-132 | 109-115 | 109-120 | 109-122 | 0            | 0           | 14836             | 14836        | 5609          |                  |                         |
| 7/9/2010   | ZFE           | Sep-10         | 118-125 | 118-142 | 118-077 | 118-095 | 118-096 | 0            | 0           | 4738              | 4738         | 8578          |                  |                         |
| 7/9/2010   | ZNE           | Sep-10         | 122-015 | 122-050 | 121-275 | 121-305 | 121-295 | 0            | 0           | 6612              | 6612         | 2395          |                  |                         |
| 7/9/2010   | ZBE           | Sep-10         | 126-120 | 126-250 | 126-060 | 126-075 | 126-090 | 0            | 0           | 1049              | 1049         | 3007          |                  |                         |
| 7/9/2010   | ZUE           | Sep-10         | 133-195 | 133-195 | 133-155 | 133-190 | 133-090 | 0            | 0           | 31                | 31           | 110           |                  |                         |
| 7/9/2010   | GEE           | Sep-10         | 99.4450 | 99.4550 | 99.4450 | 99.4450 | 99.4500 | 0            | 0           | 182               | 182          | 590           |                  |                         |
| 7/9/2010   | GEE           | Dec-10         | 99.3600 | 99.3800 | 99.3550 | 99.3800 | 99.3700 | 0            | 0           | 348               | 348          | 376           |                  |                         |
| 7/9/2010   | GEE           | Mar-11         | 99.2650 | 99.2700 | 99.2450 | 99.2700 | 99.2650 | 0            | 0           | 147               | 147          | 312           |                  |                         |
| 7/9/2010   | GEE           | Jun-11         | 99.1300 | 99.1300 | 99.1050 | 99.1150 | 99.1200 | 0            | 0           | 274               | 274          | 440           |                  |                         |
| 7/9/2010   | GEE           | Sep-11         | 98.9700 | 98.9700 | 98.9350 | 98.9350 | 98.9450 | 0            | 0           | 492               | 492          | 578           |                  |                         |
| 7/9/2010   | GEE           | Dec-11         | 98.7400 | 98.7400 | 98.6950 | 98.7050 | 98.7100 | 0            | 0           | 313               | 313          | 441           |                  |                         |
| 7/9/2010   | GEE           | Mar-12         | 98.5250 | 98.5250 | 98.4850 | 98.4850 | 98.4900 | 0            | 0           | 341               | 341          | 557           |                  |                         |
| 7/9/2010   | GEE           | Jun-12         | 98.2850 | 98.2850 | 98.2500 | 98.2550 | 98.2550 | 0            | 0           | 141               | 141          | 143           | 29504            | 23136                   |

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| TRADE DATE | CONTRACT CODE | CONTRACT MONTH | OPEN    | HIGH    | LOW     | LAST    | SETTLE  | BLOCK VOLUME | EFRP VOLUME | ELECTRONIC VOLUME | TOTAL VOLUME | OPEN INTEREST | ELX TOTAL VOLUME | ELX TOTAL OPEN INTEREST |
|------------|---------------|----------------|---------|---------|---------|---------|---------|--------------|-------------|-------------------|--------------|---------------|------------------|-------------------------|
| 7/8/2010   | ZTE           | Sep-10         | 109-132 | 109-137 | 109-115 | 109-130 | 109-135 | 0            | 0           | 13547             | 13547        | 5421          |                  |                         |
| 7/8/2010   | ZFE           | Sep-10         | 118-170 | 118-170 | 118-072 | 118-115 | 118-145 | 0            | 0           | 6450              | 6450         | 7882          |                  |                         |
| 7/8/2010   | ZNE           | Sep-10         | 122-105 | 122-105 | 121-265 | 122-000 | 122-050 | 0            | 0           | 10728             | 10728        | 2393          |                  |                         |
| 7/8/2010   | ZBE           | Sep-10         | 127-010 | 127-010 | 126-120 | 126-250 | 126-250 | 0            | 0           | 1205              | 1205         | 2917          |                  |                         |
| 7/8/2010   | ZUE           | Sep-10         | 134-055 | 134-075 | 134-035 | 134-075 | 134-040 | 0            | 0           | 21                | 21           | 101           |                  |                         |
| 7/8/2010   | GEE           | Sep-10         | 99.4250 | 99.4400 | 99.4250 | 99.4350 | 99.4400 | 0            | 0           | 43                | 43           | 445           |                  |                         |
| 7/8/2010   | GEE           | Dec-10         | 99.3400 | 99.3650 | 99.3400 | 99.3600 | 99.3650 | 0            | 0           | 176               | 176          | 172           |                  |                         |
| 7/8/2010   | GEE           | Mar-11         | 99.2450 | 99.2650 | 99.2350 | 99.2550 | 99.2650 | 0            | 0           | 358               | 358          | 287           |                  |                         |
| 7/8/2010   | GEE           | Jun-11         | 99.1050 | 99.1300 | 99.0950 | 99.1250 | 99.1300 | 0            | 0           | 110               | 110          | 382           |                  |                         |
| 7/8/2010   | GEE           | Sep-11         | 98.9500 | 98.9700 | 98.9250 | 98.9600 | 98.9650 | 0            | 0           | 367               | 367          | 397           |                  |                         |
| 7/8/2010   | GEE           | Dec-11         | 98.7250 | 98.7500 | 98.7000 | 98.7350 | 98.7400 | 0            | 0           | 224               | 224          | 347           |                  |                         |
| 7/8/2010   | GEE           | Mar-12         | 98.5200 | 98.5350 | 98.4900 | 98.5150 | 98.5300 | 0            | 0           | 365               | 365          | 427           |                  |                         |
| 7/8/2010   | GEE           | Jun-12         | 98.2950 | 98.3100 | 98.2650 | 98.3100 | 98.3000 | 0            | 0           | 78                | 78           | 75            | 33672            | 21246                   |
| 7/7/2010   | ZTE           | Sep-10         | 109-142 | 109-145 | 109-125 | 109-130 | 109-130 | 0            | 0           | 8293              | 8293         | 6351          |                  |                         |
| 7/7/2010   | ZFE           | Sep-10         | 118-215 | 118-235 | 118-155 | 118-167 | 118-177 | 0            | 0           | 6784              | 6784         | 8096          |                  |                         |
| 7/7/2010   | ZNE           | Sep-10         | 122-245 | 122-270 | 122-115 | 122-120 | 122-140 | 0            | 0           | 7894              | 7894         | 2713          |                  |                         |
| 7/7/2010   | ZBE           | Sep-10         | 128-030 | 128-030 | 127-040 | 127-075 | 127-100 | 0            | 0           | 1038              | 1038         | 2961          |                  |                         |
| 7/7/2010   | ZUE           | Sep-10         | NA      | NA      | NA      | NA      | 135-040 | 0            | 0           | 0                 | 0            | 100           |                  |                         |
| 7/7/2010   | GEE           | Sep-10         | 99.4150 | 99.4150 | 99.4100 | 99.4100 | 99.4100 | 0            | 0           | 172               | 172          | 415           |                  |                         |
| 7/7/2010   | GEE           | Dec-10         | 99.3350 | 99.3350 | 99.3250 | 99.3250 | 99.3300 | 0            | 0           | 383               | 383          | 143           |                  |                         |
| 7/7/2010   | GEE           | Mar-11         | 99.2300 | 99.2500 | 99.2300 | 99.2400 | 99.2400 | 0            | 0           | 197               | 197          | 261           |                  |                         |
| 7/7/2010   | GEE           | Jun-11         | 99.0950 | 99.1250 | 99.0950 | 99.1050 | 99.1100 | 0            | 0           | 286               | 286          | 381           |                  |                         |
| 7/7/2010   | GEE           | Sep-11         | 98.9650 | 98.9750 | 98.9400 | 98.9450 | 98.9500 | 0            | 0           | 391               | 391          | 330           |                  |                         |
| 7/7/2010   | GEE           | Dec-11         | 98.7600 | 98.7650 | 98.7250 | 98.7300 | 98.7300 | 0            | 0           | 301               | 301          | 301           |                  |                         |
| 7/7/2010   | GEE           | Mar-12         | 98.5450 | 98.5650 | 98.5200 | 98.5250 | 98.5300 | 0            | 0           | 200               | 200          | 375           |                  |                         |
| 7/7/2010   | GEE           | Jun-12         | 98.3200 | 98.3350 | 98.3050 | 98.3050 | 98.3100 | 0            | 0           | 55                | 55           | 75            | 25994            | 22502                   |
| 7/6/2010   | ZTE           | Sep-10         | 109-132 | 109-140 | 109-112 | 109-135 | 109-135 | 0            | 0           | 14579             | 14579        | 6499          |                  |                         |
| 7/6/2010   | ZFE           | Sep-10         | 118-125 | 118-202 | 118-092 | 118-192 | 118-192 | 0            | 0           | 13117             | 13117        | 8524          |                  |                         |
| 7/6/2010   | ZNE           | Sep-10         | 122-140 | 122-265 | 122-070 | 122-215 | 122-235 | 0            | 0           | 7216              | 7216         | 2545          |                  |                         |
| 7/6/2010   | ZBE           | Sep-10         | 127-130 | 128-035 | 127-055 | 127-310 | 128-000 | 0            | 0           | 690               | 690          | 2956          |                  |                         |
| 7/6/2010   | ZUE           | Sep-10         | 135-270 | 135-285 | 135-270 | 135-285 | 136-130 | 0            | 0           | 3                 | 3            | 100           |                  |                         |
| 7/6/2010   | GEE           | Sep-10         | 99.3950 | 99.3950 | 99.3950 | 99.3950 | 99.3950 | 0            | 0           | 11                | 11           | 300           |                  |                         |
| 7/6/2010   | GEE           | Dec-10         | 99.2900 | 99.2950 | 99.2800 | 99.2950 | 99.2950 | 0            | 0           | 308               | 308          | 211           |                  |                         |
| 7/6/2010   | GEE           | Mar-11         | 99.2000 | 99.2050 | 99.1750 | 99.2000 | 99.2000 | 0            | 0           | 290               | 290          | 311           |                  |                         |
| 7/6/2010   | GEE           | Jun-11         | 99.0700 | 99.0800 | 99.0500 | 99.0800 | 99.0750 | 0            | 0           | 407               | 407          | 483           |                  |                         |
| 7/6/2010   | GEE           | Sep-11         | 98.9050 | 98.9300 | 98.8900 | 98.9300 | 98.9200 | 0            | 0           | 278               | 278          | 427           |                  |                         |
| 7/6/2010   | GEE           | Dec-11         | 98.6850 | 98.7100 | 98.6700 | 98.6950 | 98.7050 | 0            | 0           | 159               | 159          | 291           |                  |                         |
| 7/6/2010   | GEE           | Mar-12         | 98.4850 | 98.5150 | 98.4700 | 98.5050 | 98.5000 | 0            | 0           | 246               | 246          | 428           |                  |                         |
| 7/6/2010   | GEE           | Jun-12         | 98.2650 | 98.2900 | 98.2600 | 98.2900 | 98.2800 | 0            | 0           | 26                | 26           | 74            | 37330            | 23149                   |
| 7/2/2010   | ZTE           | Sep-10         | 109-135 | 109-137 | 109-100 | 109-127 | 109-132 | 0            | 0           | 13961             | 13961        | 7127          |                  |                         |
| 7/2/2010   | ZFE           | Sep-10         | 118-107 | 118-150 | 118-032 | 118-107 | 118-107 | 0            | 0           | 9036              | 9036         | 7958          |                  |                         |
| 7/2/2010   | ZNE           | Sep-10         | 122-175 | 122-245 | 122-045 | 122-095 | 122-100 | 0            | 1500        | 10901             | 12401        | 3625          |                  |                         |
| 7/2/2010   | ZBE           | Sep-10         | 127-045 | 128-075 | 127-015 | 127-045 | 127-050 | 0            | 0           | 2041              | 2041         | 2966          |                  |                         |
| 7/2/2010   | ZUE           | Sep-10         | 135-145 | 135-145 | 135-110 | 135-110 | 135-100 | 0            | 0           | 3                 | 3            | 101           |                  |                         |
| 7/2/2010   | GEE           | Sep-10         | 99.3550 | 99.3750 | 99.3550 | 99.3750 | 99.3750 | 0            | 0           | 53                | 53           | 291           |                  |                         |
| 7/2/2010   | GEE           | Dec-10         | 99.2350 | 99.2700 | 99.2350 | 99.2650 | 99.2650 | 0            | 0           | 82                | 82           | 102           |                  |                         |
| 7/2/2010   | GEE           | Mar-11         | 99.1500 | 99.1800 | 99.1500 | 99.1650 | 99.1700 | 0            | 0           | 418               | 418          | 232           |                  |                         |
| 7/2/2010   | GEE           | Jun-11         | 99.0400 | 99.0600 | 99.0250 | 99.0300 | 99.0400 | 0            | 0           | 262               | 262          | 199           |                  |                         |
| 7/2/2010   | GEE           | Sep-11         | 98.8750 | 98.9100 | 98.8550 | 98.8750 | 98.8800 | 0            | 0           | 360               | 360          | 347           |                  |                         |
| 7/2/2010   | GEE           | Dec-11         | 98.6550 | 98.7000 | 98.6450 | 98.6550 | 98.6600 | 0            | 0           | 410               | 410          | 266           |                  |                         |
| 7/2/2010   | GEE           | Mar-12         | 98.4450 | 98.5050 | 98.4250 | 98.4450 | 98.4550 | 0            | 0           | 456               | 456          | 308           |                  |                         |
| 7/2/2010   | GEE           | Jun-12         | 98.2300 | 98.2450 | 98.2300 | 98.2300 | 98.2350 | 0            | 0           | 50                | 50           | 74            | 39533            | 23596                   |