

# Derivatives High/Low Report

High/Low for 19/08/2008

| Deal Date  | Contract Details  | Strike | C/P  | Product         | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 19/08/2008 | \$ / R 2008/09/15 |        |      | Currency Future | 7.7669               | 7.8785            | 1.437             | 7.8900       | 1.0000      | 129,252       |
| 19/08/2008 | \$ / R 2008/12/12 |        |      | Currency Future | 7.9420               | 8.0620            | 1.511             | 8.0300       | 7.9500      | 115,546       |
| 19/08/2008 | \$ / R 2009/03/16 |        |      | Currency Future | 8.1119               | 8.2378            | 1.552             | 8.2100       | 8.1500      | 13,340        |
| 19/08/2008 | £ / R 2008/09/15  |        |      | Currency Future | 14.4717              | 14.6499           | 1.231             | 14.6800      | 14.4600     | 2,077         |
| 19/08/2008 | £ / R 2008/12/12  |        |      | Currency Future | 14.6951              | 14.8878           | 1.311             | 14.7400      | 14.7400     | 4,533         |
| 19/08/2008 | £ / R 2009/03/16  |        |      | Currency Future | 14.9226              | 15.1262           | 1.364             | 0.0000       | 0.0000      | 9,768         |
| 19/08/2008 | € / R 2008/09/15  |        |      | Currency Future | 11.4044              | 11.5722           | 1.471             | 11.6200      | 11.4100     | 14,449        |
| 19/08/2008 | € / R 2008/12/12  |        |      | Currency Future | 11.6021              | 11.7814           | 1.545             | 0.0000       | 0.0000      | 18,729        |
| 19/08/2008 | € / R 2009/03/16  |        |      | Currency Future | 11.7993              | 11.9856           | 1.579             | 0.0000       | 0.0000      | 4,098         |
| 19/08/2008 | ALBI 2008/11/06   |        |      | Index Future    | 273.4570             | 271.8630          | (0.583)           | 0.0000       | 0.0000      | 622           |
| 19/08/2008 | ALBI 2008/11/06   | 265.00 | Put  | Index Future    | 2,622.0000           | 4,291.0000        | 63.654            | 0            | 0           | 0             |
| 19/08/2008 | ALBI 2008/11/06   | 265.00 | Call | Index Future    | 87,192.0000          | 72,921.0000       | (16.367)          | 0            | 0           | 0             |
| 19/08/2008 | ALBI 2009/02/05   |        |      | Index Future    | 281.6730             | 280.0310          | (0.583)           | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | ALBI 2009/05/07   |        |      | Index Future    | 287.4650             | 287.4650          | -                 | 0.0000       | 0.0000      | 0             |

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| 19/08/2008 | CRD1             | 2008/11/06 |        |      | Index Future | 116.1140             | 115.9350          | (0.154)           | 0.0000       | 0.0000      | 6             |
| 19/08/2008 | CRD1             | 2009/02/05 |        |      | Index Future | 119.6020             | 119.4190          | (0.153)           | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | CRD1             | 2009/05/07 |        |      | Index Future | 123.0960             | 122.9080          | (0.153)           | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | GOVI             | 2008/11/06 |        |      | jGovi        | 275.7000             | 274.2020          | (0.543)           | 0.0000       | 0.0000      | 97            |
| 19/08/2008 | GOVI             | 2008/11/06 | 274.00 | Put  | jGovi        | 18,057.0000          | 24,439.0000       | 35.344            | 0            | 0           | 0             |
| 19/08/2008 | GOVI             | 2008/11/06 | 274.00 | Call | jGovi        | 35,057.0000          | 26,459.0000       | (24.526)          | 0            | 0           | 0             |
| 19/08/2008 | GOVI             | 2009/02/05 |        |      | jGovi        | 283.9835             | 282.4410          | (0.543)           | 0.0000       | 0.0000      | 609           |
| 19/08/2008 | GOVI             | 2009/05/07 |        |      | jGovi        | 292.2800             | 290.6940          | (0.543)           | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | ILBI             | 2008/11/06 |        |      | Index Future | 334.0600             | 334.1000          | 0.012             | 0.0000       | 0.0000      | 1             |
| 19/08/2008 | ILBI             | 2009/02/05 |        |      | Index Future | 343.6800             | 343.7240          | 0.013             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | ILBI             | 2009/05/07 |        |      | Index Future | 354.3220             | 354.3220          | -                 | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | J153             | 2010/08/31 |        |      | jSwap        | 11.0550              | 11.1150           | 0.543             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | J157             | 2015/09/15 |        |      | jSwap        | 9.8620               | 9.9810            | 1.207             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | J186             | 2026/12/21 |        |      | jSwap        | 8.9350               | 9.0940            | 1.780             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | J201             | 2014/12/22 |        |      | jSwap        | 9.8510               | 9.9830            | 1.340             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | J203             | 2017/09/15 |        |      | jSwap        | 9.6870               | 9.8180            | 1.352             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | J204             | 2018/12/21 |        |      | jSwap        | 9.5170               | 9.6660            | 1.566             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | J207             | 2020/01/15 |        |      | jSwap        | 9.4110               | 9.5660            | 1.647             | 0.0000       | 0.0000      | 0             |

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| 19/08/2008 | JBAR             | 2005/12/21 |        |     | jBar    | 12.0750              | 12.0750           | -                 | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | JFRA             | 2008/11/06 |        |     | jFra    | 11.9320              | 11.9810           | 0.411             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | JFRA             | 2008/11/06 |        |     | jFra    | 0.0000               | 11.9810           | 100.000           | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | JFRA             | 2009/02/05 |        |     | jFra    | 11.4720              | 11.5650           | 0.811             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | JFRA             | 2009/02/05 |        |     | jFra    | 0.0000               | 11.5650           | 100.000           | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | JFRA             | 2009/05/07 |        |     | jFra    | 10.8730              | 10.9190           | 0.423             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | JFRA             | 2009/05/07 |        |     | jFra    | 0.0000               | 10.9190           | 100.000           | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | JFRA             | 2009/08/06 |        |     | jFra    | 10.2480              | 10.3150           | 0.654             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | JFRA             | 2009/11/05 |        |     | jFra    | 9.8360               | 9.9200            | 0.854             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | JN02             | 2008/11/06 |        |     | jNote   | 10.3480              | 10.4400           | 0.889             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | JN02             | 2009/02/05 |        |     | jNote   | 9.9900               | 10.1010           | 1.111             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | JN02             | 2009/05/07 |        |     | jNote   | 9.6940               | 9.8180            | 1.279             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | JN05             | 2008/11/07 |        |     | jNote   | 9.3380               | 9.4680            | 1.392             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | JN05             | 2009/02/05 |        |     | jNote   | 9.4610               | 9.6080            | 1.554             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | JN05             | 2009/05/07 |        |     | jNote   | 9.3130               | 9.4650            | 1.632             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | JN10             | 2008/11/07 |        |     | jNote   | 9.0500               | 9.1680            | 1.304             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | JN10             | 2009/02/05 |        |     | jNote   | 9.1290               | 9.2860            | 1.720             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | JN10             | 2009/05/07 |        |     | jNote   | 9.0200               | 9.1800            | 1.774             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | JROD             | 2008/08/29 |        |     | jRod    | 11.7130              | 11.7130           | -                 | 0.0000       | 0.0000      | 0             |

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| 19/08/2008 | JROD             | 2008/09/30 |        |      | jRod                  | 11.8580              | 11.8530           | (0.042)           | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | JROD             | 2008/10/31 |        |      | jRod                  | 11.9800              | 11.9740           | (0.050)           | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | JROD             | 2008/11/28 |        |      | jRod                  | 11.9170              | 11.9160           | (0.008)           | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | JROD             | 2008/12/31 |        |      | jRod                  | 12.0540              | 12.0570           | 0.025             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | OTH1             | 2008/11/06 |        |      | Index Future          | 261.8720             | 259.8570          | (0.769)           | 0.0000       | 0.0000      | 9             |
| 19/08/2008 | OTH1             | 2009/02/05 |        |      | Index Future          | 269.7400             | 267.6650          | (0.769)           | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | OTH1             | 2009/05/07 |        |      | Index Future          | 277.6200             | 275.4860          | (0.769)           | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | R153             | 2008/11/06 |        |      | Bond Future           | 9.3170               | 9.4340            | 1.256             | 0.0000       | 0.0000      | 8,980         |
| 19/08/2008 | R153             | 2008/11/06 | 9.25   | Put  | Option on Bond Future | 667.0000             | 772.0000          | 15.742            | 0            | 0           | 0             |
| 19/08/2008 | R153             | 2008/11/06 | 9.25   | Call | Option on Bond Future | 553.0000             | 461.0000          | (16.637)          | 0            | 0           | 0             |
| 19/08/2008 | R153             | 2009/02/05 |        |      | Bond Future           | 8.8770               | 9.0150            | 1.555             | 0.0000       | 0.0000      | 3             |
| 19/08/2008 | R153             | 2009/02/05 | 10.00  | Put  | Option on Bond Future | 314.0000             | 362.0000          | 15.287            | 0            | 0           | 0             |
| 19/08/2008 | R153             | 2009/02/05 | 10.00  | Call | Option on Bond Future | 1,955.0000           | 1,799.0000        | (7.980)           | 0            | 0           | 0             |
| 19/08/2008 | R153             | 2009/05/07 |        |      | Bond Future           | 8.3000               | 8.4650            | 1.988             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | R153             | 2009/05/07 | 9.25   | Call | Option on Bond Future | 2,475.0000           | 2,347.0000        | (5.172)           | 0            | 0           | 0             |
| 19/08/2008 | R153             | 2009/05/07 | 9.25   | Put  | Option on Bond Future | 1,286.0000           | 1,365.0000        | 6.143             | 0            | 0           | 0             |
| 19/08/2008 | R157             | 2008/11/06 |        |      | Bond Future           | 8.8410               | 8.9680            | 1.436             | 8.8700       | 8.8700      | 7,518         |
| 19/08/2008 | R157             | 2008/11/06 | 10.25  | Put  | Option on Bond Future | 155.0000             | 204.0000          | 31.613            | 0            | 0           | 300           |
| 19/08/2008 | R157             | 2008/11/06 | 10.25  | Call | Option on Bond Future | 7,995.0000           | 7,309.0000        | (8.580)           | 0            | 0           | 0             |
| 19/08/2008 | R157             | 2008/11/06 | 9.50   | Put  | Option on Bond Future | 703.0000             | 875.0000          | 24.467            | 0            | 0           | 1,000         |
| 19/08/2008 | R157             | 2008/11/06 | 8.75   | Call | Option on Bond Future | 1,803.0000           | 1,468.0000        | (18.580)          | 0            | 0           | 700           |
| 19/08/2008 | R157             | 2008/11/06 | 8.75   | Put  | Option on Bond Future | 2,333.0000           | 2,733.0000        | 17.145            | 0            | 0           | 0             |
| 19/08/2008 | R157             | 2008/11/06 | 9.50   | Call | Option on Bond Future | 4,454.0000           | 3,892.0000        | (12.618)          | 0            | 0           | 500           |
| 19/08/2008 | R157             | 2009/02/05 |        |      | Bond Future           | 8.6960               | 8.8290            | 1.529             | 8.9200       | 8.9200      | 5,094         |

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| 19/08/2008 | R157             | 2009/02/05 | 9.25   | Put  | Option on Bond Future | 1,782.0000           | 2,037.0000        | 14.310            | 0            | 0           | 0             |
| 19/08/2008 | R157             | 2009/02/05 | 9.50   | Call | Option on Bond Future | 5,812.0000           | 5,269.0000        | (9.343)           | 0            | 0           | 600           |
| 19/08/2008 | R157             | 2009/02/05 | 10.00  | Put  | Option on Bond Future | 771.0000             | 904.0000          | 17.250            | 0            | 0           | 600           |
| 19/08/2008 | R157             | 2009/02/05 | 10.00  | Call | Option on Bond Future | 7,892.0000           | 7,273.0000        | (7.843)           | 0            | 0           | 0             |
| 19/08/2008 | R157             | 2009/02/05 | 9.50   | Put  | Option on Bond Future | 1,356.0000           | 1,565.0000        | 15.413            | 0            | 0           | 0             |
| 19/08/2008 | R157             | 2009/02/05 | 9.25   | Call | Option on Bond Future | 4,875.0000           | 4,379.0000        | (10.174)          | 0            | 0           | 0             |
| 19/08/2008 | R157             | 2009/02/05 | 8.75   | Put  | Option on Bond Future | 2,933.0000           | 3,293.0000        | 12.274            | 0            | 0           | 0             |
| 19/08/2008 | R157             | 2009/02/05 | 8.75   | Call | Option on Bond Future | 3,239.0000           | 2,848.0000        | (12.072)          | 0            | 0           | 600           |
| 19/08/2008 | R157             | 2009/05/07 |        |      | Bond Future           | 8.5400               | 8.6800            | 1.639             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | R157             | 2009/05/07 | 9.00   | Put  | Option on Bond Future | 2,546.0000           | 2,843.0000        | 11.665            | 0            | 0           | 0             |
| 19/08/2008 | R157             | 2009/05/07 | 9.00   | Call | Option on Bond Future | 5,062.0000           | 4,587.0000        | (9.384)           | 0            | 0           | 0             |
| 19/08/2008 | R186             | 2008/11/06 |        |      | Bond Future           | 8.6120               | 8.7360            | 1.440             | 0.0000       | 0.0000      | 4,905         |
| 19/08/2008 | R186             | 2008/11/06 | 8.50   | Put  | Option on Bond Future | 1,809.0000           | 2,725.0000        | 50.636            | 0            | 0           | 0             |
| 19/08/2008 | R186             | 2008/11/06 | 8.50   | Call | Option on Bond Future | 651.0000             | 306.0000          | (52.995)          | 0            | 0           | 0             |
| 19/08/2008 | R186             | 2009/02/05 |        |      | Bond Future           | 8.5070               | 8.6330            | 1.481             | 0.0000       | 0.0000      | 2,500         |
| 19/08/2008 | R186             | 2009/02/05 | 9.25   | Put  | Option on Bond Future | 51.0000              | 107.0000          | 109.804           | 0            | 0           | 0             |
| 19/08/2008 | R186             | 2009/02/05 | 9.25   | Call | Option on Bond Future | 7,364.0000           | 6,130.0000        | (16.757)          | 0            | 0           | 0             |
| 19/08/2008 | R186             | 2009/05/07 |        |      | Bond Future           | 8.4050               | 8.5340            | 1.535             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | R186             | 2009/05/07 | 9.00   | Call | Option on Bond Future | 6,253.0000           | 5,114.0000        | (18.215)          | 0            | 0           | 0             |
| 19/08/2008 | R186             | 2009/05/07 | 9.00   | Put  | Option on Bond Future | 304.0000             | 494.0000          | 62.500            | 0            | 0           | 0             |
| 19/08/2008 | R196             | 2008/11/06 |        |      | Bond Future           | 11.5550              | 11.5670           | 0.104             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | R196             | 2008/11/06 | 8.75   | Call | Option on Bond Future | 594.0000             | 587.0000          | (1.178)           | 0            | 0           | 0             |
| 19/08/2008 | R196             | 2008/11/06 | 8.75   | Put  | Option on Bond Future | 1,423.0000           | 1,419.0000        | (0.281)           | 0            | 0           | 0             |
| 19/08/2008 | R196             | 2009/02/05 |        |      | Bond Future           | 10.9090              | 10.9360           | 0.248             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | R196             | 2009/02/05 | 10.75  | Call | Option on Bond Future | 1,422.0000           | 1,417.0000        | (0.352)           | 0            | 0           | 0             |
| 19/08/2008 | R196             | 2009/02/05 | 10.75  | Put  | Option on Bond Future | 1,430.0000           | 1,426.0000        | (0.280)           | 0            | 0           | 0             |
| 19/08/2008 | R196             | 2009/05/07 |        |      | Bond Future           | 10.6800              | 10.9000           | 2.060             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | R196             | 2009/05/07 | 11.00  | Call | Option on Bond Future | 1,766.0000           | 1,729.0000        | (2.095)           | 0            | 0           | 0             |
| 19/08/2008 | R196             | 2009/05/07 | 11.00  | Put  | Option on Bond Future | 1,671.0000           | 1,700.0000        | 1.735             | 0            | 0           | 0             |

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| 19/08/2008 | R201             | 2008/11/06 |        |      | Bond Future           | 8.9140               | 9.0410            | 1.425             | 0.0000       | 0.0000      | 1,000         |
| 19/08/2008 | R201             | 2008/11/06 | 8.75   | Put  | Option on Bond Future | 1,390.0000           | 1,772.0000        | 27.482            | 0            | 0           | 0             |
| 19/08/2008 | R201             | 2008/11/06 | 8.75   | Call | Option on Bond Future | 629.0000             | 428.0000          | (31.955)          | 0            | 0           | 0             |
| 19/08/2008 | R201             | 2009/02/05 |        |      | Bond Future           | 8.7550               | 8.8890            | 1.531             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | R201             | 2009/02/05 | 9.25   | Put  | Option on Bond Future | 538.0000             | 706.0000          | 31.227            | 0            | 0           | 0             |
| 19/08/2008 | R201             | 2009/02/05 | 9.25   | Call | Option on Bond Future | 2,740.0000           | 2,305.0000        | (15.876)          | 0            | 0           | 0             |
| 19/08/2008 | R201             | 2009/05/07 |        |      | Bond Future           | 8.5940               | 8.7350            | 1.641             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | R201             | 2009/05/07 | 9.25   | Put  | Option on Bond Future | 673.0000             | 840.0000          | 24.814            | 0            | 0           | 0             |
| 19/08/2008 | R201             | 2009/05/07 | 9.25   | Call | Option on Bond Future | 3,508.0000           | 3,057.0000        | (12.856)          | 0            | 0           | 0             |
| 19/08/2008 | R203             | 2008/11/06 |        |      | Bond Future           | 8.8370               | 8.9620            | 1.415             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | R203             | 2008/11/06 | 8.50   | Put  | Option on Bond Future | 2,262.0000           | 2,881.0000        | 27.365            | 0            | 0           | 0             |
| 19/08/2008 | R203             | 2008/11/06 | 8.50   | Call | Option on Bond Future | 244.0000             | 127.0000          | (47.951)          | 0            | 0           | 0             |
| 19/08/2008 | R203             | 2009/02/05 |        |      | Bond Future           | 8.6960               | 8.8260            | 1.495             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | R203             | 2009/02/05 | 9.25   | Put  | Option on Bond Future | 318.0000             | 466.0000          | 46.541            | 0            | 0           | 0             |
| 19/08/2008 | R203             | 2009/02/05 | 9.25   | Call | Option on Bond Future | 3,498.0000           | 2,888.0000        | (17.439)          | 0            | 0           | 0             |
| 19/08/2008 | R203             | 2009/05/07 |        |      | Bond Future           | 8.5520               | 8.6870            | 1.579             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | R203             | 2009/05/07 | 9.00   | Call | Option on Bond Future | 3,245.0000           | 2,691.0000        | (17.072)          | 0            | 0           | 0             |
| 19/08/2008 | R203             | 2009/05/07 | 9.00   | Put  | Option on Bond Future | 684.0000             | 911.0000          | 33.187            | 0            | 0           | 0             |
| 19/08/2008 | R204             | 2008/11/06 |        |      | Bond Future           | 8.8240               | 8.9380            | 1.292             | 0.0000       | 0.0000      | 3,126         |
| 19/08/2008 | R204             | 2008/11/06 | 8.50   | Put  | Option on Bond Future | 2,321.0000           | 2,934.0000        | 26.411            | 0            | 0           | 0             |
| 19/08/2008 | R204             | 2008/11/06 | 8.50   | Call | Option on Bond Future | 230.0000             | 121.0000          | (47.391)          | 0            | 0           | 0             |
| 19/08/2008 | R204             | 2009/02/05 |        |      | Bond Future           | 8.6930               | 8.8110            | 1.357             | 0.0000       | 0.0000      | 9             |
| 19/08/2008 | R204             | 2009/02/05 | 9.25   | Put  | Option on Bond Future | 240.0000             | 362.0000          | 50.833            | 0            | 0           | 0             |
| 19/08/2008 | R204             | 2009/02/05 | 9.25   | Call | Option on Bond Future | 3,687.0000           | 3,065.0000        | (16.870)          | 0            | 0           | 0             |
| 19/08/2008 | R204             | 2009/05/07 |        |      | Bond Future           | 8.5640               | 8.6870            | 1.436             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | R204             | 2009/05/07 | 9.00   | Call | Option on Bond Future | 3,346.0000           | 2,789.0000        | (16.647)          | 0            | 0           | 0             |
| 19/08/2008 | R204             | 2009/05/07 | 9.00   | Put  | Option on Bond Future | 646.0000             | 861.0000          | 33.282            | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product               | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 19/08/2008 | R206             | 2008/11/06 |        |      | Bond Future           | 8.8940               | 9.0220            | 1.439             | 0.0000       | 0.0000      | 610           |
| 19/08/2008 | R206             | 2008/11/06 | 8.00   | Put  | Option on Bond Future | 3,659.0000           | 4,135.0000        | 13.009            | 0            | 0           | 0             |
| 19/08/2008 | R206             | 2008/11/06 | 8.00   | Call | Option on Bond Future | 59.0000              | 33.0000           | (44.068)          | 0            | 0           | 0             |
| 19/08/2008 | R206             | 2009/02/05 |        |      | Bond Future           | 8.6800               | 8.8150            | 1.555             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | R206             | 2009/02/05 | 9.25   | Put  | Option on Bond Future | 493.0000             | 631.0000          | 27.992            | 0            | 0           | 0             |
| 19/08/2008 | R206             | 2009/02/05 | 9.25   | Call | Option on Bond Future | 2,645.0000           | 2,268.0000        | (14.253)          | 0            | 0           | 0             |
| 19/08/2008 | R206             | 2009/05/07 |        |      | Bond Future           | 8.4650               | 8.6090            | 1.701             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | R206             | 2009/05/07 | 9.00   | Call | Option on Bond Future | 2,815.0000           | 2,457.0000        | (12.718)          | 0            | 0           | 0             |
| 19/08/2008 | R206             | 2009/05/07 | 9.00   | Put  | Option on Bond Future | 853.0000             | 1,028.0000        | 20.516            | 0            | 0           | 0             |
| 19/08/2008 | R207             | 2008/11/06 |        |      | Bond Future           | 8.8110               | 8.9350            | 1.407             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | R207             | 2008/11/06 | 8.50   | Put  | Option on Bond Future | 2,251.0000           | 2,945.0000        | 30.831            | 0            | 0           | 0             |
| 19/08/2008 | R207             | 2008/11/06 | 8.50   | Call | Option on Bond Future | 198.0000             | 91.0000           | (54.040)          | 0            | 0           | 0             |
| 19/08/2008 | R207             | 2009/02/05 |        |      | Bond Future           | 8.6880               | 8.8170            | 1.485             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | R207             | 2009/02/05 | 9.25   | Put  | Option on Bond Future | 180.0000             | 300.0000          | 66.667            | 0            | 0           | 0             |
| 19/08/2008 | R207             | 2009/02/05 | 9.25   | Call | Option on Bond Future | 3,737.0000           | 3,024.0000        | (19.079)          | 0            | 0           | 0             |
| 19/08/2008 | R207             | 2009/05/07 |        |      | Bond Future           | 8.5730               | 8.7050            | 1.540             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | R207             | 2009/05/07 | 9.00   | Call | Option on Bond Future | 3,272.0000           | 2,650.0000        | (19.010)          | 0            | 0           | 0             |
| 19/08/2008 | R207             | 2009/05/07 | 9.00   | Put  | Option on Bond Future | 558.0000             | 786.0000          | 40.860            | 0            | 0           | 0             |
| 19/08/2008 | R209             | 2008/11/06 |        |      | Bond Future           | 8.3060               | 8.4190            | 1.360             | 0.0000       | 0.0000      | 6,890         |
| 19/08/2008 | R209             | 2008/11/06 | 7.75   | Call | Option on Bond Future | 2.0000               | 0.0000            | (100.000)         | 0            | 0           | 0             |
| 19/08/2008 | R209             | 2008/11/06 | 7.75   | Put  | Option on Bond Future | 5,148.0000           | 6,129.0000        | 19.056            | 0            | 0           | 0             |
| 19/08/2008 | R209             | 2009/02/05 |        |      | Bond Future           | 8.2190               | 8.3330            | 1.387             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | R209             | 2009/02/05 | 9.00   | Call | Option on Bond Future | 6,496.0000           | 5,502.0000        | (15.302)          | 0            | 0           | 0             |
| 19/08/2008 | R209             | 2009/02/05 | 9.00   | Put  | Option on Bond Future | 6.0000               | 18.0000           | 200.000           | 0            | 0           | 0             |
| 19/08/2008 | R209             | 2009/05/07 |        |      | Bond Future           | 8.1340               | 8.2500            | 1.426             | 0.0000       | 0.0000      | 0             |
| 19/08/2008 | R209             | 2009/05/07 | 9.00   | Put  | Option on Bond Future | 14.0000              | 33.0000           | 135.714           | 0            | 0           | 0             |
| 19/08/2008 | R209             | 2009/05/07 | 9.00   | Call | Option on Bond Future | 7,259.0000           | 6,240.0000        | (14.038)          | 0            | 0           | 0             |

| Deal Date           | Contract Details | Strike | C/P | Product         | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest  |
|---------------------|------------------|--------|-----|-----------------|----------------------|-------------------|-------------------|--------------|-------------|----------------|
| 19/08/2008          | TRT1 2008/11/06  |        |     | Index Future    | 272.0930             | 270.6060          | (0.547)           | 0.0000       | 0.0000      | 300            |
| 19/08/2008          | TRT1 2009/02/05  |        |     | Index Future    | 280.2680             | 278.7370          | (0.546)           | 0.0000       | 0.0000      | 0              |
| 19/08/2008          | TRT1 2009/05/07  |        |     | Index Future    | 288.4560             | 286.8820          | (0.546)           | 0.0000       | 0.0000      | 0              |
| 19/08/2008          | ZAAD 2008/09/15  |        |     | Currency Future | 6.7333               | 6.8231            | 1.334             | 6.7500       | 6.7500      | 2,241          |
| 19/08/2008          | ZAAD 2008/12/12  |        |     | Currency Future | 6.8089               | 6.9039            | 1.395             | 6.8600       | 6.7600      | 5,218          |
| 19/08/2008          | ZAAD 2009/03/16  |        |     | Currency Future | 6.8910               | 6.9886            | 1.416             | 6.9400       | 6.9400      | 210            |
| <b>Grand Total:</b> |                  |        |     |                 |                      |                   |                   |              |             | <b>366,040</b> |