



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 04/11/2008

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
04/11/2008	\$ / R 2008/12/12			Currency Future	9.9398	9.9425	0.027	10.2100	9.9400	273,587
04/11/2008	\$ / R 2008/12/12	10.50	Call	Currency Future	465.0000	452.0000	(2.796)	0	0	0
04/11/2008	\$ / R 2008/12/12	10.50	Put	Currency Future	1,025.0000	1,009.0000	(1.561)	0	0	2,000
04/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	977.0000	969.0000	(0.819)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.85	Put	Currency Future	608.0000	594.0000	(2.303)	0	0	1,000
04/11/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	2,266.0000	2,282.0000	0.706	0	0	0
04/11/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	0.0000	644.0000	100.000	0	0	0
04/11/2008	\$ / R 2008/12/12	9.85	Call	Currency Future	698.0000	686.0000	(1.719)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,103.0000	1,095.0000	(0.725)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	0.0000	651.0000	100.000	0	0	0
04/11/2008	\$ / R 2008/12/12	10.85	Put	Currency Future	1,284.0000	1,269.0000	(1.168)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	263.0000	252.0000	(4.183)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	188.0000	177.0000	(5.851)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,719.0000	1,720.0000	0.058	0	0	0
04/11/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	358.0000	347.0000	(3.073)	0	0	0
04/11/2008	\$ / R 2008/12/12	10.85	Call	Currency Future	374.0000	361.0000	(3.476)	0	0	0
04/11/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	26.0000	40.0000	53.846	0	0	0
04/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	920.0000	911.0000	(0.978)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	893.0000	883.0000	(1.120)	0	0	0
04/11/2008	\$ / R 2008/12/12	10.75	Call	Currency Future	398.0000	385.0000	(3.266)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	403.0000	391.0000	(2.978)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	948.0000	939.0000	(0.949)	0	0	0
04/11/2008	\$ / R 2008/12/12	11.20	Put	Currency Future	1,563.0000	1,548.0000	(0.960)	0	0	0
04/11/2008	\$ / R 2008/12/12	10.75	Put	Currency Future	1,208.0000	1,192.0000	(1.325)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	201.0000	191.0000	(4.975)	0	0	0
04/11/2008	\$ / R 2008/12/12	11.20	Call	Currency Future	303.0000	290.0000	(4.290)	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
04/11/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	1,549.0000	1,543.0000	(0.387)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	1,241.0000	1,234.0000	(0.564)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.25	Put	Currency Future	317.0000	306.0000	(3.470)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	337.0000	326.0000	(3.264)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	79.0000	78.0000	(1.266)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	1,070.0000	1,062.0000	(0.748)	0	0	0
04/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	757.0000	742.0000	(1.982)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	380.0000	368.0000	(3.158)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	188.0000	177.0000	(5.851)	0	0	0
04/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	920.0000	905.0000	(1.630)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.50	Put	Currency Future	426.0000	414.0000	(2.817)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,469.0000	1,462.0000	(0.477)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	1,986.0000	1,998.0000	0.604	0	0	0
04/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,390.0000	1,383.0000	(0.504)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,206.0000	1,198.0000	(0.663)	0	0	0
04/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	597.0000	585.0000	(2.010)	0	0	0
04/11/2008	\$ / R 2008/12/12	10.30	Put	Currency Future	887.0000	871.0000	(1.804)	0	0	1,000
04/11/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	47.0000	56.0000	19.149	0	0	0
04/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	216.0000	205.0000	(5.093)	0	0	0
04/11/2008	\$ / R 2008/12/12	11.10	Call	Currency Future	321.0000	309.0000	(3.738)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,633.0000	1,629.0000	(0.245)	0	0	20
04/11/2008	\$ / R 2008/12/12	9.25	Call	Currency Future	1,007.0000	999.0000	(0.794)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.90	Put	Currency Future	636.0000	622.0000	(2.201)	0	0	0
04/11/2008	\$ / R 2008/12/12	11.10	Put	Currency Future	1,482.0000	1,467.0000	(1.012)	0	0	0
04/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	510.0000	498.0000	(2.353)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	93.0000	87.0000	(6.452)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	56.0000	62.0000	10.714	0	0	0
04/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,278.0000	1,270.0000	(0.626)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,315.0000	1,307.0000	(0.608)	0	0	0
04/11/2008	\$ / R 2008/12/12	10.30	Call	Currency Future	526.0000	514.0000	(2.281)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	175.0000	165.0000	(5.714)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	1,896.0000	1,905.0000	0.475	0	0	0
04/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	56.0000	62.0000	10.714	0	0	0
04/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,103.0000	1,095.0000	(0.725)	0	0	0
04/11/2008	\$ / R 2008/12/12	11.50	Put	Currency Future	1,814.0000	1,799.0000	(0.827)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	1,806.0000	1,812.0000	0.332	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
04/11/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	1,675.0000	1,675.0000	-	0	0	0
04/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	1,896.0000	1,905.0000	0.475	0	0	0
04/11/2008	\$ / R 2008/12/12	9.50	Call	Currency Future	866.0000	856.0000	(1.155)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	246.0000	236.0000	(4.065)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	109.0000	100.0000	(8.257)	0	0	0
04/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,078.0000	2,092.0000	0.674	0	0	0
04/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,719.0000	1,720.0000	0.058	0	0	0
04/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	263.0000	252.0000	(4.183)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	1,136.0000	1,128.0000	(0.704)	0	0	0
04/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	39.0000	50.0000	28.205	0	0	0
04/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	39.0000	50.0000	28.205	0	0	0
04/11/2008	\$ / R 2008/12/12	11.30	Put	Currency Future	1,645.0000	1,631.0000	(0.851)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,037.0000	1,029.0000	(0.771)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	67.0000	70.0000	4.478	0	0	0
04/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,078.0000	2,092.0000	0.674	0	0	0
04/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,037.0000	1,029.0000	(0.771)	0	0	0
04/11/2008	\$ / R 2008/12/12	11.30	Call	Currency Future	285.0000	273.0000	(4.211)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,390.0000	1,383.0000	(0.504)	0	0	0
04/11/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	32.0000	45.0000	40.625	0	0	0
04/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	597.0000	585.0000	(2.010)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	475.0000	462.0000	(2.737)	0	0	20,000
04/11/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	1,762.0000	1,766.0000	0.227	0	0	0
04/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	151.0000	141.0000	(6.623)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	297.0000	287.0000	(3.367)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.75	Call	Currency Future	742.0000	731.0000	(1.482)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	814.0000	804.0000	(1.229)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.55	Call	Currency Future	840.0000	830.0000	(1.190)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.75	Put	Currency Future	553.0000	539.0000	(2.532)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	129.0000	119.0000	(7.752)	0	0	0
04/11/2008	\$ / R 2008/12/12	10.80	Call	Currency Future	386.0000	373.0000	(3.368)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	655.0000	644.0000	(1.679)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,469.0000	1,462.0000	(0.477)	0	0	0
04/11/2008	\$ / R 2008/12/12	11.00	Put	Currency Future	1,402.0000	1,386.0000	(1.141)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	61.0000	66.0000	8.197	0	0	0
04/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	297.0000	287.0000	(3.367)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	337.0000	326.0000	(3.264)	0	0	0

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04/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	67.0000	70.0000	4.478	0	0	0
04/11/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	1,508.0000	1,502.0000	(0.398)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.75	Put	Currency Future	162.0000	152.0000	(6.173)	0	0	0
04/11/2008	\$ / R 2008/12/12	11.50	Call	Currency Future	253.0000	241.0000	(4.743)	0	0	3,000
04/11/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	72.0000	74.0000	2.778	0	0	0
04/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	977.0000	969.0000	(0.819)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	1,806.0000	1,812.0000	0.332	0	0	0
04/11/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	119.0000	109.0000	(8.403)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.15	Put	Currency Future	280.0000	269.0000	(3.929)	0	0	0
04/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	757.0000	742.0000	(1.982)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	129.0000	119.0000	(7.752)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	79.0000	78.0000	(1.266)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	1,851.0000	1,858.0000	0.378	0	0	0
04/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	766.0000	755.0000	(1.436)	0	0	0
04/11/2008	\$ / R 2008/12/12	11.25	Put	Currency Future	1,604.0000	1,589.0000	(0.935)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	920.0000	911.0000	(0.978)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	1,171.0000	1,163.0000	(0.683)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	766.0000	755.0000	(1.436)	0	0	0
04/11/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	2,171.0000	2,187.0000	0.737	0	0	0
04/11/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	51.0000	59.0000	15.686	0	0	0
04/11/2008	\$ / R 2008/12/12	9.90	Call	Currency Future	676.0000	665.0000	(1.627)	0	0	0
04/11/2008	\$ / R 2008/12/12	11.75	Call	Currency Future	218.0000	206.0000	(5.505)	0	0	0
04/11/2008	\$ / R 2008/12/12	10.80	Put	Currency Future	1,246.0000	1,230.0000	(1.284)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,315.0000	1,307.0000	(0.608)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	526.0000	512.0000	(2.662)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.55	Put	Currency Future	450.0000	437.0000	(2.889)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	86.0000	82.0000	(4.651)	0	0	0
04/11/2008	\$ / R 2008/12/12	11.85	Put	Currency Future	2,115.0000	2,101.0000	(0.662)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	151.0000	141.0000	(6.623)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.75	Call	Currency Future	1,352.0000	1,345.0000	(0.518)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	100.0000	92.0000	(8.000)	0	0	0
04/11/2008	\$ / R 2008/12/12	12.35	Call	Currency Future	153.0000	142.0000	(7.190)	0	0	0
04/11/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	42.0000	53.0000	26.190	0	0	0
04/11/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	1,590.0000	1,584.0000	(0.377)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	526.0000	512.0000	(2.662)	0	0	0
04/11/2008	\$ / R 2008/12/12	12.35	Put	Currency Future	2,563.0000	2,550.0000	(0.507)	0	0	0

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04/11/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	1,429.0000	1,422.0000	(0.490)	0	0	0
04/11/2008	\$ / R 2008/12/12	12.25	Call	Currency Future	162.0000	151.0000	(6.790)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	380.0000	368.0000	(3.158)	0	0	0
04/11/2008	\$ / R 2008/12/12	11.85	Call	Currency Future	205.0000	194.0000	(5.366)	0	0	0
04/11/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	2,032.0000	2,045.0000	0.640	0	0	0
04/11/2008	\$ / R 2008/12/12	11.75	Put	Currency Future	2,028.0000	2,014.0000	(0.690)	0	0	0
04/11/2008	\$ / R 2008/12/12	14.30	Put	Currency Future	4,398.0000	4,390.0000	(0.182)	0	0	0
04/11/2008	\$ / R 2008/12/12	10.15	Call	Currency Future	578.0000	566.0000	(2.076)	0	0	0
04/11/2008	\$ / R 2008/12/12	11.35	Put	Currency Future	1,687.0000	1,672.0000	(0.889)	0	0	0
04/11/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	2,125.0000	2,140.0000	0.706	0	0	0
04/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	580.0000	566.0000	(2.414)	0	0	0
04/11/2008	\$ / R 2008/12/12	12.25	Put	Currency Future	2,473.0000	2,459.0000	(0.566)	0	0	0
04/11/2008	\$ / R 2008/12/12	13.55	Put	Currency Future	3,679.0000	3,668.0000	(0.299)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	231.0000	220.0000	(4.762)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	666.0000	651.0000	(2.252)	0	0	0
04/11/2008	\$ / R 2008/12/12	11.35	Call	Currency Future	277.0000	265.0000	(4.332)	0	0	0
04/11/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	35.0000	47.0000	34.286	0	0	0
04/11/2008	\$ / R 2008/12/12	14.10	Put	Currency Future	4,204.0000	4,196.0000	(0.190)	0	0	0
04/11/2008	\$ / R 2008/12/12	13.55	Call	Currency Future	69.0000	61.0000	(11.594)	0	0	0
04/11/2008	\$ / R 2008/12/12	13.85	Call	Currency Future	54.0000	47.0000	(12.963)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	358.0000	347.0000	(3.073)	0	0	0
04/11/2008	\$ / R 2008/12/12	14.30	Call	Currency Future	38.0000	32.0000	(15.789)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	139.0000	130.0000	(6.475)	0	0	0
04/11/2008	\$ / R 2008/12/12	12.80	Put	Currency Future	2,979.0000	2,965.0000	(0.470)	0	0	0
04/11/2008	\$ / R 2008/12/12	14.10	Call	Currency Future	44.0000	38.0000	(13.636)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	720.0000	708.0000	(1.667)	0	0	0
04/11/2008	\$ / R 2008/12/12	11.25	Call	Currency Future	294.0000	282.0000	(4.082)	0	0	0
04/11/2008	\$ / R 2008/12/12	13.35	Put	Currency Future	3,490.0000	3,479.0000	(0.315)	0	0	0
04/11/2008	\$ / R 2008/12/12	10.25	Put	Currency Future	853.0000	838.0000	(1.758)	0	0	0
04/11/2008	\$ / R 2008/12/12	13.35	Call	Currency Future	80.0000	71.0000	(11.250)	0	0	0
04/11/2008	\$ / R 2008/12/12	10.25	Call	Currency Future	543.0000	531.0000	(2.210)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	1,941.0000	1,952.0000	0.567	0	0	0
04/11/2008	\$ / R 2008/12/12	12.70	Put	Currency Future	2,885.0000	2,872.0000	(0.451)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	580.0000	566.0000	(2.414)	0	0	0
04/11/2008	\$ / R 2008/12/12	13.45	Call	Currency Future	74.0000	66.0000	(10.811)	0	0	0
04/11/2008	\$ / R 2008/12/12	13.45	Put	Currency Future	3,584.0000	3,573.0000	(0.307)	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
04/11/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	821.0000	806.0000	(1.827)	0	0	0
04/11/2008	\$ / R 2008/12/12	14.20	Call	Currency Future	41.0000	35.0000	(14.634)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,633.0000	1,629.0000	(0.245)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	175.0000	165.0000	(5.714)	0	0	0
04/11/2008	\$ / R 2008/12/12	14.20	Put	Currency Future	4,301.0000	4,293.0000	(0.186)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	93.0000	87.0000	(6.452)	0	0	0
04/11/2008	\$ / R 2008/12/12	12.80	Call	Currency Future	118.0000	108.0000	(8.475)	0	0	0
04/11/2008	\$ / R 2008/12/12	13.10	Put	Currency Future	3,257.0000	3,245.0000	(0.368)	0	0	0
04/11/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	635.0000	623.0000	(1.890)	0	0	0
04/11/2008	\$ / R 2008/12/12	13.85	Put	Currency Future	3,964.0000	3,955.0000	(0.227)	0	0	0
04/11/2008	\$ / R 2008/12/12	12.60	Put	Currency Future	2,793.0000	2,779.0000	(0.501)	0	0	0
04/11/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	561.0000	548.0000	(2.317)	0	0	0
04/11/2008	\$ / R 2008/12/12	12.05	Call	Currency Future	182.0000	171.0000	(6.044)	0	0	0
04/11/2008	\$ / R 2008/12/12	13.10	Call	Currency Future	97.0000	87.0000	(10.309)	0	0	0
04/11/2008	\$ / R 2008/12/12	12.60	Call	Currency Future	133.0000	122.0000	(8.271)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	720.0000	708.0000	(1.667)	0	0	0
04/11/2008	\$ / R 2008/12/12	11.60	Call	Currency Future	238.0000	227.0000	(4.622)	0	0	0
04/11/2008	\$ / R 2008/12/12	12.70	Call	Currency Future	125.0000	114.0000	(8.800)	0	0	0
04/11/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	695.0000	681.0000	(2.014)	0	0	0
04/11/2008	\$ / R 2008/12/12	7.10	Call	Currency Future	2,856.0000	2,867.0000	0.385	0	0	0
04/11/2008	\$ / R 2008/12/12	11.60	Put	Currency Future	1,899.0000	1,884.0000	(0.790)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,278.0000	1,270.0000	(0.626)	0	0	20,000
04/11/2008	\$ / R 2008/12/12	7.10	Put	Currency Future	16.0000	25.0000	56.250	0	0	0
04/11/2008	\$ / R 2008/12/12	10.15	Put	Currency Future	789.0000	774.0000	(1.901)	0	0	0
04/11/2008	\$ / R 2008/12/12	12.05	Put	Currency Future	2,293.0000	2,279.0000	(0.611)	0	0	0
04/11/2008	\$ / R 2008/12/12	10.55	Put	Currency Future	1,060.0000	1,045.0000	(1.415)	0	0	0
04/11/2008	\$ / R 2008/12/12	10.55	Call	Currency Future	450.0000	438.0000	(2.667)	0	0	0
04/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	510.0000	498.0000	(2.353)	0	0	0
04/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	920.0000	905.0000	(1.630)	0	0	0
04/11/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	948.0000	939.0000	(0.949)	0	0	0
04/11/2008	\$ / R 2008/12/12	12.50	Put	Currency Future	2,701.0000	2,687.0000	(0.518)	0	0	0
04/11/2008	\$ / R 2008/12/12	12.50	Call	Currency Future	140.0000	129.0000	(7.857)	0	0	0
04/11/2008	\$ / R 2008/12/12	11.00	Call	Currency Future	341.0000	329.0000	(3.519)	0	0	0
04/11/2008	\$ / R 2008/12/12	12.00	Put	Currency Future	2,248.0000	2,234.0000	(0.623)	0	0	0
04/11/2008	\$ / R 2008/12/12	12.00	Call	Currency Future	188.0000	177.0000	(5.851)	0	0	0
04/11/2008	\$ / R 2008/12/12	12.75	Put	Currency Future	2,932.0000	2,918.0000	(0.477)	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
04/11/2008	\$ / R 2008/12/12	12.75	Call	Currency Future	122.0000	111.0000	(9.016)	0	0	0
04/11/2008	\$ / R 2008/12/12	11.95	Put	Currency Future	2,204.0000	2,190.0000	(0.635)	0	0	0
04/11/2008	\$ / R 2008/12/12	10.45	Put	Currency Future	990.0000	974.0000	(1.616)	0	0	0
04/11/2008	\$ / R 2008/12/12	11.95	Call	Currency Future	193.0000	182.0000	(5.699)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,206.0000	1,198.0000	(0.663)	0	0	0
04/11/2008	\$ / R 2008/12/12	10.45	Call	Currency Future	479.0000	467.0000	(2.505)	0	0	0
04/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	216.0000	205.0000	(5.093)	0	0	0
04/11/2008	\$ / R 2008/12/12	12.20	Call	Currency Future	0.0000	156.0000	100.000	0	0	0
04/11/2008	\$ / R 2008/12/12	11.45	Put	Currency Future	0.0000	1,757.0000	100.000	0	0	0
04/11/2008	\$ / R 2008/12/12	12.20	Put	Currency Future	0.0000	2,414.0000	100.000	0	0	0
04/11/2008	\$ / R 2008/12/12	12.95	Call	Currency Future	0.0000	98.0000	100.000	0	0	0
04/11/2008	\$ / R 2008/12/12	12.95	Put	Currency Future	0.0000	3,106.0000	100.000	0	0	0
04/11/2008	\$ / R 2008/12/12	11.45	Call	Currency Future	0.0000	249.0000	100.000	0	0	0
04/11/2008	\$ / R 2008/12/12	10.70	Call	Currency Future	0.0000	397.0000	100.000	0	0	0
04/11/2008	\$ / R 2008/12/12	10.70	Put	Currency Future	0.0000	1,155.0000	100.000	0	0	0
04/11/2008	\$ / R 2008/12/12	6.95	Call	Currency Future	0.0000	3,014.0000	100.000	0	0	0
04/11/2008	\$ / R 2008/12/12	6.95	Put	Currency Future	0.0000	22.0000	100.000	0	0	0
04/11/2008	\$ / R 2009/03/16			Currency Future	10.1776	10.1801	0.025	10.1900	10.1600	41,596
04/11/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	311.0000	305.0000	(1.929)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	236.0000	230.0000	(2.542)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,695.0000	1,690.0000	(0.295)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,383.0000	1,377.0000	(0.434)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	401.0000	394.0000	(1.746)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,832.0000	1,828.0000	(0.218)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.00	Put	Currency Future	1,534.0000	1,525.0000	(0.587)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	325.0000	319.0000	(1.846)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,729.0000	1,724.0000	(0.289)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.00	Call	Currency Future	712.0000	705.0000	(0.983)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,087.0000	2,084.0000	(0.144)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	960.0000	954.0000	(0.625)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	369.0000	363.0000	(1.626)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,012.0000	2,009.0000	(0.149)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	354.0000	348.0000	(1.695)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	998.0000	992.0000	(0.601)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	605.0000	597.0000	(1.322)	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
04/11/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,903.0000	1,899.0000	(0.210)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	259.0000	254.0000	(1.931)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,832.0000	1,828.0000	(0.218)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	1,020.0000	1,012.0000	(0.784)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	1,278.0000	1,269.0000	(0.704)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,763.0000	1,758.0000	(0.284)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	285.0000	278.0000	(2.456)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	354.0000	348.0000	(1.695)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	1,797.0000	1,793.0000	(0.223)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	340.0000	333.0000	(2.059)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,763.0000	1,758.0000	(0.284)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,383.0000	1,377.0000	(0.434)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	1,114.0000	1,105.0000	(0.808)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.75	Put	Currency Future	762.0000	753.0000	(1.181)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	259.0000	254.0000	(1.931)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	385.0000	378.0000	(1.818)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	941.0000	935.0000	(0.638)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.40	Call	Currency Future	589.0000	582.0000	(1.188)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,903.0000	1,899.0000	(0.210)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	214.0000	209.0000	(2.336)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	417.0000	410.0000	(1.679)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	1,629.0000	1,624.0000	(0.307)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.40	Put	Currency Future	1,811.0000	1,802.0000	(0.497)	0	0	0
04/11/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	165.0000	161.0000	(2.424)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	311.0000	305.0000	(1.929)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	247.0000	242.0000	(2.024)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,867.0000	1,863.0000	(0.214)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	1,082.0000	1,073.0000	(0.832)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	2,163.0000	2,160.0000	(0.139)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.50	Call	Currency Future	1,325.0000	1,319.0000	(0.453)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,087.0000	2,084.0000	(0.144)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	225.0000	219.0000	(2.667)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	738.0000	729.0000	(1.220)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,125.0000	2,122.0000	(0.141)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,321.0000	2,318.0000	(0.129)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,216.0000	1,209.0000	(0.576)	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
04/11/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,729.0000	1,724.0000	(0.289)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	1,601.0000	1,592.0000	(0.562)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	525.0000	517.0000	(1.524)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	1,939.0000	1,935.0000	(0.206)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	401.0000	394.0000	(1.746)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,125.0000	2,122.0000	(0.141)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	605.0000	597.0000	(1.322)	0	0	0
04/11/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	2,443.0000	2,441.0000	(0.082)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	385.0000	378.0000	(1.818)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	1,662.0000	1,657.0000	(0.301)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	247.0000	242.0000	(2.024)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	692.0000	683.0000	(1.301)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.45	Put	Currency Future	1,847.0000	1,838.0000	(0.487)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.75	Call	Currency Future	799.0000	792.0000	(0.876)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,202.0000	2,199.0000	(0.136)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.45	Call	Currency Future	575.0000	568.0000	(1.217)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	298.0000	291.0000	(2.349)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	225.0000	219.0000	(2.667)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	487.0000	480.0000	(1.437)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	786.0000	777.0000	(1.145)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	648.0000	639.0000	(1.389)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	1,939.0000	1,935.0000	(0.206)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,281.0000	2,278.0000	(0.132)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	901.0000	893.0000	(0.888)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	855.0000	849.0000	(0.702)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,164.0000	1,157.0000	(0.601)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	679.0000	672.0000	(1.031)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.75	Call	Currency Future	1,189.0000	1,183.0000	(0.505)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	285.0000	278.0000	(2.456)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,270.0000	1,264.0000	(0.472)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	844.0000	836.0000	(0.948)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	1,975.0000	1,972.0000	(0.152)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	1,079.0000	1,074.0000	(0.463)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.60	Put	Currency Future	1,957.0000	1,948.0000	(0.460)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	564.0000	556.0000	(1.418)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,012.0000	2,009.0000	(0.149)	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
04/11/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,695.0000	1,690.0000	(0.295)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	1,017.0000	1,012.0000	(0.492)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	990.0000	981.0000	(0.909)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	203.0000	198.0000	(2.463)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	340.0000	333.0000	(2.059)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,216.0000	1,209.0000	(0.576)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.60	Call	Currency Future	534.0000	528.0000	(1.124)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.75	Put	Currency Future	1,371.0000	1,362.0000	(0.656)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	434.0000	427.0000	(1.613)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,281.0000	2,278.0000	(0.132)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	452.0000	444.0000	(1.770)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	738.0000	729.0000	(1.220)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	203.0000	198.0000	(2.463)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	214.0000	209.0000	(2.336)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	417.0000	410.0000	(1.679)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	183.0000	179.0000	(2.186)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	325.0000	319.0000	(1.846)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	663.0000	656.0000	(1.056)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,202.0000	2,199.0000	(0.136)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,636.0000	1,626.0000	(0.611)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	2,361.0000	2,359.0000	(0.085)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,442.0000	1,436.0000	(0.416)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	930.0000	922.0000	(0.860)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,241.0000	2,239.0000	(0.089)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,568.0000	1,558.0000	(0.638)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,442.0000	1,436.0000	(0.416)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	193.0000	188.0000	(2.591)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	930.0000	922.0000	(0.860)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.50	Put	Currency Future	1,883.0000	1,874.0000	(0.478)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,122.0000	1,116.0000	(0.535)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.50	Call	Currency Future	561.0000	554.0000	(1.248)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,270.0000	1,264.0000	(0.472)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	564.0000	556.0000	(1.418)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	1,058.0000	1,052.0000	(0.567)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,740.0000	1,731.0000	(0.517)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	692.0000	683.0000	(1.301)	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
04/11/2008	\$ / R 2009/03/16	11.35	Put	Currency Future	1,775.0000	1,766.0000	(0.507)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	786.0000	777.0000	(1.145)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.70	Call	Currency Future	509.0000	502.0000	(1.375)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,122.0000	1,116.0000	(0.535)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,503.0000	1,497.0000	(0.399)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,568.0000	1,558.0000	(0.638)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,164.0000	1,157.0000	(0.601)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	1,017.0000	1,012.0000	(0.492)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	272.0000	266.0000	(2.206)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.35	Call	Currency Future	1,412.0000	1,406.0000	(0.425)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	695.0000	688.0000	(1.007)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,867.0000	1,863.0000	(0.214)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	663.0000	656.0000	(1.056)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	1,037.0000	1,032.0000	(0.482)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	990.0000	981.0000	(0.909)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.25	Call	Currency Future	632.0000	626.0000	(0.949)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	960.0000	952.0000	(0.833)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,565.0000	1,560.0000	(0.319)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.25	Put	Currency Future	1,705.0000	1,696.0000	(0.528)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	1,244.0000	1,235.0000	(0.723)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.70	Put	Currency Future	2,031.0000	2,022.0000	(0.443)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	525.0000	517.0000	(1.524)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,636.0000	1,626.0000	(0.611)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	872.0000	865.0000	(0.803)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	2,107.0000	2,098.0000	(0.427)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	487.0000	480.0000	(1.437)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,503.0000	1,497.0000	(0.399)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,565.0000	1,560.0000	(0.319)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	484.0000	478.0000	(1.240)	0	0	0
04/11/2008	\$ / R 2009/03/16	12.00	Put	Currency Future	2,261.0000	2,252.0000	(0.398)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,241.0000	2,239.0000	(0.089)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	844.0000	836.0000	(0.948)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.25	Call	Currency Future	978.0000	972.0000	(0.613)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.90	Put	Currency Future	2,183.0000	2,174.0000	(0.412)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,321.0000	2,318.0000	(0.129)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.25	Put	Currency Future	1,051.0000	1,042.0000	(0.856)	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
04/11/2008	\$ / R 2009/03/16	11.90	Call	Currency Future	461.0000	454.0000	(1.518)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	193.0000	188.0000	(2.591)	0	0	0
04/11/2008	\$ / R 2009/03/16	12.00	Call	Currency Future	438.0000	432.0000	(1.370)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.35	Call	Currency Future	603.0000	596.0000	(1.161)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	618.0000	611.0000	(1.133)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.55	Call	Currency Future	547.0000	541.0000	(1.097)	0	0	0
04/11/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	2,049.0000	2,046.0000	(0.146)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.65	Call	Currency Future	521.0000	515.0000	(1.152)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.85	Call	Currency Future	1,143.0000	1,136.0000	(0.612)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.85	Put	Currency Future	815.0000	806.0000	(1.104)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	1,058.0000	1,052.0000	(0.567)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	836.0000	829.0000	(0.837)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.65	Put	Currency Future	715.0000	706.0000	(1.259)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.65	Call	Currency Future	1,243.0000	1,236.0000	(0.563)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	670.0000	661.0000	(1.343)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.35	Put	Currency Future	584.0000	576.0000	(1.370)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.95	Put	Currency Future	873.0000	865.0000	(0.916)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.45	Call	Currency Future	1,354.0000	1,348.0000	(0.443)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.65	Put	Currency Future	1,994.0000	1,985.0000	(0.451)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	1,297.0000	1,291.0000	(0.463)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.75	Call	Currency Future	496.0000	490.0000	(1.210)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.45	Put	Currency Future	626.0000	618.0000	(1.278)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.95	Call	Currency Future	728.0000	722.0000	(0.824)	0	0	0
04/11/2008	\$ / R 2009/03/16	11.75	Put	Currency Future	2,069.0000	2,060.0000	(0.435)	0	0	0
04/11/2008	\$ / R 2009/03/16	9.95	Call	Currency Future	1,100.0000	1,095.0000	(0.455)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	960.0000	954.0000	(0.625)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	1,309.0000	1,299.0000	(0.764)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	1,082.0000	1,073.0000	(0.832)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.45	Call	Currency Future	906.0000	899.0000	(0.773)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	1,146.0000	1,137.0000	(0.785)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	746.0000	739.0000	(0.938)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	1,468.0000	1,459.0000	(0.613)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.95	Put	Currency Future	1,501.0000	1,492.0000	(0.600)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	1,403.0000	1,394.0000	(0.641)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.45	Put	Currency Future	1,178.0000	1,169.0000	(0.764)	0	0	0
04/11/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	781.0000	774.0000	(0.896)	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
04/11/2008	\$ / R	2009/03/16	10.55	Put	Currency Future	1,244.0000	1,235.0000	(0.723)	0	0	0
04/11/2008	\$ / R	2009/03/16	10.70	Put	Currency Future	1,340.0000	1,331.0000	(0.672)	0	0	0
04/11/2008	\$ / R	2009/03/16	10.85	Put	Currency Future	1,435.0000	1,426.0000	(0.627)	0	0	0
04/11/2008	\$ / R	2009/03/16	10.50	Call	Currency Future	889.0000	882.0000	(0.787)	0	0	0
04/11/2008	\$ / R	2009/03/16	10.55	Call	Currency Future	872.0000	865.0000	(0.803)	0	0	0
04/11/2008	\$ / R	2009/03/16	10.50	Put	Currency Future	1,211.0000	1,202.0000	(0.743)	0	0	0
04/11/2008	\$ / R	2009/03/16	10.85	Call	Currency Future	763.0000	756.0000	(0.917)	0	0	0
04/11/2008	\$ / R	2009/03/16	10.70	Call	Currency Future	817.0000	811.0000	(0.734)	0	0	0
04/11/2008	\$ / R	2009/03/16	10.65	Call	Currency Future	836.0000	829.0000	(0.837)	0	0	0
04/11/2008	\$ / R	2009/03/16	10.40	Call	Currency Future	923.0000	917.0000	(0.650)	0	0	0
04/11/2008	\$ / R	2009/03/16	10.65	Put	Currency Future	1,309.0000	1,299.0000	(0.764)	0	0	0
04/11/2008	\$ / R	2009/03/16	10.80	Call	Currency Future	781.0000	774.0000	(0.896)	0	0	0
04/11/2008	\$ / R	2009/03/16	10.80	Put	Currency Future	1,403.0000	1,394.0000	(0.641)	0	0	0
04/11/2008	\$ / R	2009/03/16	11.20	Call	Currency Future	648.0000	641.0000	(1.080)	0	0	0
04/11/2008	\$ / R	2009/03/16	11.30	Call	Currency Future	618.0000	611.0000	(1.133)	0	0	0
04/11/2008	\$ / R	2009/03/16	11.85	Call	Currency Future	472.0000	466.0000	(1.271)	0	0	0
04/11/2008	\$ / R	2009/03/16	11.30	Put	Currency Future	1,740.0000	1,731.0000	(0.517)	0	0	0
04/11/2008	\$ / R	2009/03/16	11.85	Put	Currency Future	2,145.0000	2,136.0000	(0.420)	0	0	0
04/11/2008	\$ / R	2009/03/16	11.20	Put	Currency Future	1,670.0000	1,661.0000	(0.539)	0	0	0
04/11/2008	\$ / R	2009/03/16	11.55	Put	Currency Future	1,920.0000	1,911.0000	(0.469)	0	0	0
04/11/2008	\$ / R	2009/03/16	11.80	Put	Currency Future	2,107.0000	2,098.0000	(0.427)	0	0	0
04/11/2008	\$ / R	2009/03/16	11.80	Call	Currency Future	484.0000	478.0000	(1.240)	0	0	0
04/11/2008	\$ / R	2009/03/16	11.05	Call	Currency Future	695.0000	688.0000	(1.007)	0	0	0
04/11/2008	\$ / R	2009/03/16	10.40	Put	Currency Future	0.0000	1,137.0000	100.000	0	0	0
04/11/2008	\$ / R	2009/03/16	10.40	Call	Currency Future	0.0000	917.0000	100.000	0	0	0
04/11/2008	\$ / R	2009/03/16	10.10	Call	Currency Future	1,037.0000	1,032.0000	(0.482)	0	0	0
04/11/2008	\$ / R	2009/03/16	10.10	Put	Currency Future	960.0000	952.0000	(0.833)	0	0	0
04/11/2008	\$ / R	2009/03/16	10.20	Call	Currency Future	998.0000	992.0000	(0.601)	0	0	0
04/11/2008	\$ / R	2009/03/16	10.60	Call	Currency Future	855.0000	849.0000	(0.702)	0	0	0
04/11/2008	\$ / R	2009/03/16	10.20	Put	Currency Future	1,020.0000	1,012.0000	(0.784)	0	0	0
04/11/2008	\$ / R	2009/03/16	10.60	Put	Currency Future	1,278.0000	1,269.0000	(0.704)	0	0	0
04/11/2008	\$ / R	2009/06/12			Currency Future	10.3906	10.3940	0.033	10.6600	10.6600	3,067
04/11/2008	\$ / R	2009/06/12	10.40	Put	Currency Future	1,176.0000	1,168.0000	(0.680)	0	0	0
04/11/2008	\$ / R	2009/06/12	8.70	Call	Currency Future	2,105.0000	2,100.0000	(0.238)	0	0	0
04/11/2008	\$ / R	2009/06/12	9.15	Put	Currency Future	567.0000	559.0000	(1.411)	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
04/11/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,716.0000	1,710.0000	(0.350)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	1,167.0000	1,162.0000	(0.428)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	2,070.0000	2,066.0000	(0.193)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,139.0000	2,135.0000	(0.187)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	290.0000	283.0000	(2.414)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	328.0000	321.0000	(2.134)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	399.0000	391.0000	(2.005)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	2,393.0000	2,390.0000	(0.125)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,282.0000	2,279.0000	(0.131)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	1,969.0000	1,964.0000	(0.254)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	625.0000	616.0000	(1.440)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	302.0000	296.0000	(1.987)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	342.0000	335.0000	(2.047)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	478.0000	470.0000	(1.674)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,139.0000	2,135.0000	(0.187)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	2,356.0000	2,352.0000	(0.170)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,319.0000	2,315.0000	(0.172)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,790.0000	1,780.0000	(0.559)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	2,002.0000	1,998.0000	(0.200)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,319.0000	2,315.0000	(0.172)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	278.0000	272.0000	(2.158)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.70	Put	Currency Future	2,032.0000	2,023.0000	(0.443)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	708.0000	698.0000	(1.412)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	462.0000	454.0000	(1.732)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	315.0000	308.0000	(2.222)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	2,469.0000	2,466.0000	(0.122)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	1,271.0000	1,263.0000	(0.629)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,542.0000	1,535.0000	(0.454)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	399.0000	391.0000	(2.005)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	369.0000	362.0000	(1.897)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	751.0000	741.0000	(1.332)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	414.0000	406.0000	(1.932)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	1,808.0000	1,803.0000	(0.277)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	1,077.0000	1,072.0000	(0.464)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	531.0000	522.0000	(1.695)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	1,871.0000	1,866.0000	(0.267)	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
04/11/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	369.0000	362.0000	(1.897)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	586.0000	577.0000	(1.536)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.70	Call	Currency Future	723.0000	717.0000	(0.830)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,210.0000	2,206.0000	(0.181)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,210.0000	2,206.0000	(0.181)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.20	Put	Currency Future	1,690.0000	1,681.0000	(0.533)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	430.0000	422.0000	(1.860)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	328.0000	321.0000	(2.134)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,777.0000	1,771.0000	(0.338)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	1,112.0000	1,107.0000	(0.450)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.20	Call	Currency Future	881.0000	875.0000	(0.681)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	2,431.0000	2,427.0000	(0.165)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	266.0000	260.0000	(2.256)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,840.0000	1,834.0000	(0.326)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	355.0000	348.0000	(1.972)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	244.0000	238.0000	(2.459)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,175.0000	2,170.0000	(0.230)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	842.0000	832.0000	(1.188)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	1,337.0000	1,328.0000	(0.673)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	342.0000	335.0000	(2.047)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	2,584.0000	2,582.0000	(0.077)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,433.0000	1,426.0000	(0.488)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	796.0000	786.0000	(1.256)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,282.0000	2,279.0000	(0.131)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	2,507.0000	2,504.0000	(0.120)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	625.0000	616.0000	(1.440)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,487.0000	1,480.0000	(0.471)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,936.0000	1,931.0000	(0.258)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	2,246.0000	2,242.0000	(0.178)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	384.0000	376.0000	(2.083)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,716.0000	1,710.0000	(0.350)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,381.0000	1,374.0000	(0.507)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	496.0000	487.0000	(1.815)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,840.0000	1,834.0000	(0.326)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,777.0000	1,771.0000	(0.338)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.65	Call	Currency Future	738.0000	731.0000	(0.949)	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
04/11/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	1,008.0000	1,002.0000	(0.595)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	513.0000	504.0000	(1.754)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,105.0000	2,100.0000	(0.238)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	586.0000	577.0000	(1.536)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.65	Put	Currency Future	1,997.0000	1,987.0000	(0.501)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	549.0000	540.0000	(1.639)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	446.0000	438.0000	(1.794)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	890.0000	880.0000	(1.124)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	1,969.0000	1,964.0000	(0.254)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,036.0000	2,032.0000	(0.196)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	831.0000	824.0000	(0.842)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,175.0000	2,170.0000	(0.230)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	478.0000	470.0000	(1.674)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	414.0000	406.0000	(1.932)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	384.0000	376.0000	(2.083)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	1,904.0000	1,898.0000	(0.315)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	549.0000	540.0000	(1.639)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,542.0000	1,535.0000	(0.454)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	1,598.0000	1,592.0000	(0.375)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	1,055.0000	1,047.0000	(0.758)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	666.0000	656.0000	(1.502)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	1,145.0000	1,137.0000	(0.699)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	996.0000	989.0000	(0.703)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.85	Call	Currency Future	681.0000	674.0000	(1.028)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,656.0000	1,650.0000	(0.362)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	1,186.0000	1,181.0000	(0.422)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.00	Put	Currency Future	940.0000	929.0000	(1.170)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	1,112.0000	1,107.0000	(0.450)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.95	Put	Currency Future	915.0000	904.0000	(1.202)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,036.0000	2,032.0000	(0.196)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.00	Call	Currency Future	1,330.0000	1,323.0000	(0.526)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	1,271.0000	1,263.0000	(0.629)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.95	Put	Currency Future	1,530.0000	1,520.0000	(0.654)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,433.0000	1,426.0000	(0.488)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	751.0000	741.0000	(1.332)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.85	Put	Currency Future	2,140.0000	2,130.0000	(0.467)	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
04/11/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	842.0000	832.0000	(1.188)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	1,245.0000	1,241.0000	(0.321)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,468.0000	1,458.0000	(0.681)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.95	Call	Currency Future	970.0000	964.0000	(0.619)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.25	Put	Currency Future	1,085.0000	1,077.0000	(0.737)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,487.0000	1,480.0000	(0.471)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.95	Call	Currency Future	1,355.0000	1,348.0000	(0.517)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	446.0000	438.0000	(1.794)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	666.0000	656.0000	(1.502)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	1,176.0000	1,168.0000	(0.680)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	1,025.0000	1,018.0000	(0.683)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	847.0000	841.0000	(0.708)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	796.0000	786.0000	(1.256)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,656.0000	1,650.0000	(0.362)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.85	Put	Currency Future	866.0000	856.0000	(1.155)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,757.0000	1,747.0000	(0.569)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,205.0000	1,201.0000	(0.332)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,381.0000	1,374.0000	(0.507)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.25	Call	Currency Future	1,225.0000	1,221.0000	(0.327)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	815.0000	808.0000	(0.859)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,287.0000	1,283.0000	(0.311)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	1,308.0000	1,303.0000	(0.382)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,824.0000	1,814.0000	(0.548)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,936.0000	1,931.0000	(0.258)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	890.0000	880.0000	(1.124)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,266.0000	1,262.0000	(0.316)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.50	Call	Currency Future	783.0000	777.0000	(0.766)	0	0	0
04/11/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	628.0000	621.0000	(1.115)	0	0	0
04/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	496.0000	487.0000	(1.815)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	968.0000	959.0000	(0.930)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.60	Put	Currency Future	1,962.0000	1,952.0000	(0.510)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	898.0000	892.0000	(0.668)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.85	Call	Currency Future	1,407.0000	1,400.0000	(0.498)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.50	Put	Currency Future	1,892.0000	1,883.0000	(0.476)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.60	Call	Currency Future	752.0000	746.0000	(0.798)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,625.0000	1,616.0000	(0.554)	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
04/11/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,287.0000	1,283.0000	(0.311)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	996.0000	989.0000	(0.703)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.45	Call	Currency Future	799.0000	792.0000	(0.876)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	1,115.0000	1,107.0000	(0.717)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.45	Put	Currency Future	1,858.0000	1,848.0000	(0.538)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,205.0000	1,201.0000	(0.332)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.25	Put	Currency Future	1,723.0000	1,714.0000	(0.522)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.25	Call	Currency Future	864.0000	858.0000	(0.694)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,658.0000	1,648.0000	(0.603)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	898.0000	892.0000	(0.668)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	1,028.0000	1,021.0000	(0.681)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,437.0000	1,427.0000	(0.696)	0	0	0
04/11/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	628.0000	621.0000	(1.115)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	989.0000	983.0000	(0.607)	0	0	0
04/11/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	2,287.0000	2,277.0000	(0.437)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,499.0000	1,489.0000	(0.667)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.95	Put	Currency Future	2,213.0000	2,203.0000	(0.452)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.00	Call	Currency Future	952.0000	946.0000	(0.630)	0	0	0
04/11/2008	\$ / R 2009/06/12	12.15	Call	Currency Future	602.0000	596.0000	(0.997)	0	0	0
04/11/2008	\$ / R 2009/06/12	12.00	Call	Currency Future	641.0000	634.0000	(1.092)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.70	Put	Currency Future	1,370.0000	1,360.0000	(0.730)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,266.0000	1,262.0000	(0.316)	0	0	0
04/11/2008	\$ / R 2009/06/12	12.00	Put	Currency Future	2,250.0000	2,240.0000	(0.444)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	916.0000	910.0000	(0.655)	0	0	0
04/11/2008	\$ / R 2009/06/12	12.25	Put	Currency Future	2,438.0000	2,428.0000	(0.410)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	1,186.0000	1,181.0000	(0.422)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.90	Put	Currency Future	2,176.0000	2,167.0000	(0.414)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.00	Put	Currency Future	1,561.0000	1,552.0000	(0.577)	0	0	0
04/11/2008	\$ / R 2009/06/12	12.15	Put	Currency Future	2,362.0000	2,352.0000	(0.423)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	1,337.0000	1,328.0000	(0.673)	0	0	0
04/11/2008	\$ / R 2009/06/12	12.10	Call	Currency Future	615.0000	609.0000	(0.976)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.95	Call	Currency Future	654.0000	647.0000	(1.070)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	1,008.0000	1,002.0000	(0.595)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	768.0000	761.0000	(0.911)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.70	Call	Currency Future	1,060.0000	1,054.0000	(0.566)	0	0	0
04/11/2008	\$ / R 2009/06/12	12.25	Call	Currency Future	578.0000	572.0000	(1.038)	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
04/11/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,468.0000	1,458.0000	(0.681)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,927.0000	1,917.0000	(0.519)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,094.0000	1,089.0000	(0.457)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.75	Put	Currency Future	2,068.0000	2,058.0000	(0.484)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	1,025.0000	1,018.0000	(0.683)	0	0	0
04/11/2008	\$ / R 2009/06/12	12.10	Put	Currency Future	2,324.0000	2,315.0000	(0.387)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	1,593.0000	1,583.0000	(0.628)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	1,077.0000	1,072.0000	(0.464)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.90	Call	Currency Future	667.0000	661.0000	(0.900)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.05	Call	Currency Future	934.0000	927.0000	(0.749)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	768.0000	761.0000	(0.911)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.45	Call	Currency Future	1,148.0000	1,143.0000	(0.436)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.80	Put	Currency Future	2,104.0000	2,094.0000	(0.475)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.75	Put	Currency Future	1,403.0000	1,394.0000	(0.641)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.45	Put	Currency Future	1,208.0000	1,199.0000	(0.745)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.80	Call	Currency Future	695.0000	688.0000	(1.007)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.75	Call	Currency Future	1,044.0000	1,038.0000	(0.575)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.75	Call	Currency Future	709.0000	702.0000	(0.987)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,658.0000	1,648.0000	(0.603)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	1,115.0000	1,107.0000	(0.717)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,927.0000	1,917.0000	(0.519)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	1,145.0000	1,137.0000	(0.699)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	1,304.0000	1,295.0000	(0.690)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.50	Put	Currency Future	1,239.0000	1,231.0000	(0.646)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.50	Call	Currency Future	1,130.0000	1,125.0000	(0.442)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,094.0000	1,089.0000	(0.457)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	1,304.0000	1,295.0000	(0.690)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.75	Put	Currency Future	819.0000	809.0000	(1.221)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	1,028.0000	1,021.0000	(0.681)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,437.0000	1,427.0000	(0.696)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.65	Put	Currency Future	773.0000	764.0000	(1.164)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.55	Call	Currency Future	1,570.0000	1,564.0000	(0.382)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.55	Put	Currency Future	729.0000	720.0000	(1.235)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.65	Call	Currency Future	1,514.0000	1,508.0000	(0.396)	0	0	0
04/11/2008	\$ / R 2009/06/12	9.75	Call	Currency Future	1,460.0000	1,453.0000	(0.479)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	1,167.0000	1,162.0000	(0.428)	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
04/11/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,499.0000	1,489.0000	(0.667)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	916.0000	910.0000	(0.655)	0	0	0
04/11/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	989.0000	983.0000	(0.607)	0	0	0
04/11/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,625.0000	1,616.0000	(0.554)	0	0	0
04/11/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	2,287.0000	2,277.0000	(0.437)	0	0	0
04/11/2008	£ / R 2008/12/12			Currency Future	15.8405	15.8287	(0.074)	15.9300	15.8800	21,546
04/11/2008	£ / R 2008/12/12	15.35	Call	Currency Future	1,185.0000	1,119.0000	(5.570)	0	0	0
04/11/2008	£ / R 2008/12/12	18.25	Call	Currency Future	261.0000	217.0000	(16.858)	0	0	0
04/11/2008	£ / R 2008/12/12	16.95	Put	Currency Future	1,666.0000	1,618.0000	(2.881)	0	0	0
04/11/2008	£ / R 2008/12/12	18.40	Put	Currency Future	2,797.0000	2,767.0000	(1.073)	0	0	0
04/11/2008	£ / R 2008/12/12	15.45	Call	Currency Future	1,131.0000	1,067.0000	(5.659)	0	0	0
04/11/2008	£ / R 2008/12/12	17.05	Call	Currency Future	527.0000	468.0000	(11.195)	0	0	0
04/11/2008	£ / R 2008/12/12	18.55	Put	Currency Future	2,925.0000	2,898.0000	(0.923)	0	0	0
04/11/2008	£ / R 2008/12/12	15.35	Put	Currency Future	695.0000	641.0000	(7.770)	0	0	0
04/11/2008	£ / R 2008/12/12	16.25	Call	Currency Future	804.0000	738.0000	(8.209)	0	0	0
04/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	237.0000	196.0000	(17.300)	0	0	0
04/11/2008	£ / R 2008/12/12	15.40	Call	Currency Future	1,158.0000	1,092.0000	(5.699)	0	0	0
04/11/2008	£ / R 2008/12/12	17.65	Put	Currency Future	2,184.0000	2,144.0000	(1.832)	0	0	0
04/11/2008	£ / R 2008/12/12	18.40	Put	Currency Future	2,797.0000	2,767.0000	(1.073)	0	0	0
04/11/2008	£ / R 2008/12/12	16.95	Call	Currency Future	557.0000	496.0000	(10.952)	0	0	0
04/11/2008	£ / R 2008/12/12	18.30	Put	Currency Future	2,712.0000	2,681.0000	(1.143)	0	0	0
04/11/2008	£ / R 2008/12/12	14.75	Call	Currency Future	1,550.0000	1,489.0000	(3.935)	0	0	0
04/11/2008	£ / R 2008/12/12	16.75	Put	Currency Future	1,530.0000	1,479.0000	(3.333)	0	0	0
04/11/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,628.0000	2,596.0000	(1.218)	0	0	0
04/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	934.0000	871.0000	(6.745)	0	0	0
04/11/2008	£ / R 2008/12/12	17.65	Call	Currency Future	375.0000	322.0000	(14.133)	0	0	0
04/11/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,223.0000	2,183.0000	(1.799)	0	0	0
04/11/2008	£ / R 2008/12/12	16.35	Call	Currency Future	764.0000	699.0000	(8.508)	0	0	0
04/11/2008	£ / R 2008/12/12	18.60	Call	Currency Future	209.0000	170.0000	(18.660)	0	0	0
04/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	237.0000	196.0000	(17.300)	0	0	0
04/11/2008	£ / R 2008/12/12	16.35	Put	Currency Future	1,274.0000	1,220.0000	(4.239)	0	0	0
04/11/2008	£ / R 2008/12/12	15.60	Call	Currency Future	1,063.0000	998.0000	(6.115)	0	0	0
04/11/2008	£ / R 2008/12/12	18.30	Call	Currency Future	253.0000	210.0000	(16.996)	0	0	0
04/11/2008	£ / R 2008/12/12	16.85	Call	Currency Future	588.0000	526.0000	(10.544)	0	0	0
04/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	934.0000	871.0000	(6.745)	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
04/11/2008	£ / R 2008/12/12	16.20	Put	Currency Future	1,181.0000	1,130.0000	(4.318)	0	0	0
04/11/2008	£ / R 2008/12/12	15.45	Put	Currency Future	740.0000	689.0000	(6.892)	0	0	0
04/11/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,305.0000	1,251.0000	(4.138)	0	0	0
04/11/2008	£ / R 2008/12/12	16.85	Put	Currency Future	1,597.0000	1,548.0000	(3.068)	0	0	0
04/11/2008	£ / R 2008/12/12	18.20	Call	Currency Future	269.0000	224.0000	(16.729)	0	0	0
04/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	850.0000	798.0000	(6.118)	0	0	0
04/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	994.0000	943.0000	(5.131)	0	0	0
04/11/2008	£ / R 2008/12/12	14.60	Put	Currency Future	410.0000	363.0000	(11.463)	0	0	0
04/11/2008	£ / R 2008/12/12	16.40	Call	Currency Future	745.0000	680.0000	(8.725)	0	0	0
04/11/2008	£ / R 2008/12/12	17.05	Put	Currency Future	1,737.0000	1,689.0000	(2.763)	0	0	0
04/11/2008	£ / R 2008/12/12	15.60	Put	Currency Future	822.0000	770.0000	(6.326)	0	0	0
04/11/2008	£ / R 2008/12/12	18.65	Call	Currency Future	203.0000	164.0000	(19.212)	0	0	0
04/11/2008	£ / R 2008/12/12	16.65	Put	Currency Future	1,464.0000	1,412.0000	(3.552)	0	0	0
04/11/2008	£ / R 2008/12/12	15.55	Call	Currency Future	1,085.0000	1,021.0000	(5.899)	0	0	0
04/11/2008	£ / R 2008/12/12	16.20	Put	Currency Future	1,181.0000	1,130.0000	(4.318)	0	0	0
04/11/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,399.0000	1,347.0000	(3.717)	0	0	0
04/11/2008	£ / R 2008/12/12	18.60	Put	Currency Future	2,969.0000	2,942.0000	(0.909)	0	0	0
04/11/2008	£ / R 2008/12/12	15.65	Call	Currency Future	1,040.0000	977.0000	(6.058)	0	0	0
04/11/2008	£ / R 2008/12/12	15.05	Put	Currency Future	569.0000	517.0000	(9.139)	0	0	0
04/11/2008	£ / R 2008/12/12	16.55	Call	Currency Future	689.0000	626.0000	(9.144)	0	0	0
04/11/2008	£ / R 2008/12/12	18.70	Put	Currency Future	3,056.0000	3,030.0000	(0.851)	0	0	0
04/11/2008	£ / R 2008/12/12	16.65	Call	Currency Future	654.0000	591.0000	(9.633)	0	0	0
04/11/2008	£ / R 2008/12/12	15.25	Call	Currency Future	1,242.0000	1,176.0000	(5.314)	0	0	0
04/11/2008	£ / R 2008/12/12	14.45	Call	Currency Future	1,755.0000	1,698.0000	(3.248)	0	0	0
04/11/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,545.0000	2,511.0000	(1.336)	0	0	0
04/11/2008	£ / R 2008/12/12	16.75	Call	Currency Future	620.0000	558.0000	(10.000)	0	0	0
04/11/2008	£ / R 2008/12/12	18.35	Call	Currency Future	245.0000	203.0000	(17.143)	0	0	0
04/11/2008	£ / R 2008/12/12	15.25	Put	Currency Future	651.0000	598.0000	(8.141)	0	0	0
04/11/2008	£ / R 2008/12/12	14.40	Call	Currency Future	1,790.0000	1,734.0000	(3.128)	0	0	0
04/11/2008	£ / R 2008/12/12	14.45	Put	Currency Future	364.0000	319.0000	(12.363)	0	0	0
04/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	994.0000	943.0000	(5.131)	0	0	0
04/11/2008	£ / R 2008/12/12	18.35	Put	Currency Future	2,754.0000	2,724.0000	(1.089)	0	0	0
04/11/2008	£ / R 2008/12/12	16.20	Call	Currency Future	821.0000	759.0000	(7.552)	0	0	0
04/11/2008	£ / R 2008/12/12	14.40	Put	Currency Future	350.0000	306.0000	(12.571)	0	0	0
04/11/2008	£ / R 2008/12/12	16.90	Call	Currency Future	572.0000	511.0000	(10.664)	0	0	0
04/11/2008	£ / R 2008/12/12	14.35	Put	Currency Future	336.0000	292.0000	(13.095)	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
04/11/2008	£ / R 2008/12/12	16.25	Put	Currency Future	1,214.0000	1,160.0000	(4.448)	0	0	0
04/11/2008	£ / R 2008/12/12	18.55	Call	Currency Future	216.0000	176.0000	(18.519)	0	0	0
04/11/2008	£ / R 2008/12/12	15.95	Put	Currency Future	1,024.0000	973.0000	(4.980)	0	0	0
04/11/2008	£ / R 2008/12/12	14.60	Call	Currency Future	1,650.0000	1,592.0000	(3.515)	0	0	0
04/11/2008	£ / R 2008/12/12	14.50	Call	Currency Future	1,719.0000	1,662.0000	(3.316)	0	0	0
04/11/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,632.0000	1,583.0000	(3.002)	0	0	0
04/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	934.0000	871.0000	(6.745)	0	0	0
04/11/2008	£ / R 2008/12/12	18.10	Call	Currency Future	286.0000	240.0000	(16.084)	0	0	0
04/11/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,504.0000	2,469.0000	(1.398)	0	0	0
04/11/2008	£ / R 2008/12/12	15.60	Call	Currency Future	1,063.0000	998.0000	(6.115)	0	0	0
04/11/2008	£ / R 2008/12/12	16.10	Put	Currency Future	1,117.0000	1,066.0000	(4.566)	0	0	0
04/11/2008	£ / R 2008/12/12	14.50	Put	Currency Future	379.0000	333.0000	(12.137)	0	0	0
04/11/2008	£ / R 2008/12/12	14.35	Call	Currency Future	1,826.0000	1,771.0000	(3.012)	0	0	0
04/11/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,223.0000	2,183.0000	(1.799)	0	0	0
04/11/2008	£ / R 2008/12/12	18.05	Call	Currency Future	295.0000	248.0000	(15.932)	0	0	0
04/11/2008	£ / R 2008/12/12	16.10	Call	Currency Future	857.0000	794.0000	(7.351)	0	0	0
04/11/2008	£ / R 2008/12/12	14.60	Call	Currency Future	1,650.0000	1,592.0000	(3.515)	0	0	0
04/11/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,685.0000	1,627.0000	(3.442)	0	0	0
04/11/2008	£ / R 2008/12/12	16.20	Call	Currency Future	821.0000	759.0000	(7.552)	0	0	0
04/11/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,342.0000	2,304.0000	(1.623)	0	0	0
04/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	994.0000	943.0000	(5.131)	0	0	0
04/11/2008	£ / R 2008/12/12	17.70	Call	Currency Future	364.0000	312.0000	(14.286)	0	0	0
04/11/2008	£ / R 2008/12/12	18.65	Put	Currency Future	3,012.0000	2,986.0000	(0.863)	0	0	0
04/11/2008	£ / R 2008/12/12	14.75	Put	Currency Future	459.0000	410.0000	(10.675)	0	0	0
04/11/2008	£ / R 2008/12/12	16.45	Call	Currency Future	726.0000	662.0000	(8.815)	0	0	0
04/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	394.0000	348.0000	(11.675)	0	0	0
04/11/2008	£ / R 2008/12/12	18.15	Call	Currency Future	277.0000	232.0000	(16.245)	0	0	0
04/11/2008	£ / R 2008/12/12	18.80	Put	Currency Future	3,143.0000	3,119.0000	(0.764)	0	0	0
04/11/2008	£ / R 2008/12/12	14.85	Put	Currency Future	494.0000	444.0000	(10.121)	0	0	0
04/11/2008	£ / R 2008/12/12	17.85	Call	Currency Future	333.0000	283.0000	(15.015)	0	0	0
04/11/2008	£ / R 2008/12/12	15.05	Call	Currency Future	1,360.0000	1,296.0000	(4.706)	0	0	0
04/11/2008	£ / R 2008/12/12	16.10	Put	Currency Future	1,117.0000	1,066.0000	(4.566)	0	0	0
04/11/2008	£ / R 2008/12/12	18.70	Call	Currency Future	196.0000	159.0000	(18.878)	0	0	0
04/11/2008	£ / R 2008/12/12	16.45	Put	Currency Future	1,336.0000	1,283.0000	(3.967)	0	0	0
04/11/2008	£ / R 2008/12/12	14.85	Call	Currency Future	1,485.0000	1,423.0000	(4.175)	0	0	0
04/11/2008	£ / R 2008/12/12	16.00	Put	Currency Future	1,054.0000	1,003.0000	(4.839)	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
04/11/2008	£ / R 2008/12/12	18.80	Call	Currency Future	184.0000	148.0000	(19.565)	0	0	0
04/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	1,453.0000	1,390.0000	(4.336)	0	0	0
04/11/2008	£ / R 2008/12/12	14.65	Call	Currency Future	1,616.0000	1,557.0000	(3.651)	0	0	0
04/11/2008	£ / R 2008/12/12	15.80	Call	Currency Future	975.0000	913.0000	(6.359)	0	0	0
04/11/2008	£ / R 2008/12/12	15.95	Call	Currency Future	914.0000	851.0000	(6.893)	0	0	0
04/11/2008	£ / R 2008/12/12	14.90	Put	Currency Future	512.0000	462.0000	(9.766)	0	0	0
04/11/2008	£ / R 2008/12/12	15.55	Put	Currency Future	795.0000	742.0000	(6.667)	0	0	0
04/11/2008	£ / R 2008/12/12	14.65	Put	Currency Future	426.0000	378.0000	(11.268)	0	0	0
04/11/2008	£ / R 2008/12/12	16.30	Call	Currency Future	784.0000	719.0000	(8.291)	0	0	0
04/11/2008	£ / R 2008/12/12	16.05	Put	Currency Future	1,085.0000	1,034.0000	(4.700)	0	0	0
04/11/2008	£ / R 2008/12/12	15.60	Put	Currency Future	822.0000	770.0000	(6.326)	0	0	0
04/11/2008	£ / R 2008/12/12	16.00	Call	Currency Future	895.0000	832.0000	(7.039)	0	0	0
04/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	1,517.0000	1,456.0000	(4.021)	0	0	0
04/11/2008	£ / R 2008/12/12	17.10	Call	Currency Future	513.0000	454.0000	(11.501)	0	0	0
04/11/2008	£ / R 2008/12/12	18.15	Put	Currency Future	2,587.0000	2,553.0000	(1.314)	0	0	0
04/11/2008	£ / R 2008/12/12	16.10	Call	Currency Future	857.0000	794.0000	(7.351)	0	0	0
04/11/2008	£ / R 2008/12/12	15.00	Call	Currency Future	1,390.0000	1,327.0000	(4.532)	0	0	0
04/11/2008	£ / R 2008/12/12	17.10	Put	Currency Future	1,772.0000	1,725.0000	(2.652)	0	0	0
04/11/2008	£ / R 2008/12/12	17.70	Call	Currency Future	364.0000	312.0000	(14.286)	0	0	0
04/11/2008	£ / R 2008/12/12	15.80	Put	Currency Future	935.0000	884.0000	(5.455)	0	0	0
04/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	476.0000	427.0000	(10.294)	0	0	0
04/11/2008	£ / R 2008/12/12	16.50	Call	Currency Future	708.0000	643.0000	(9.181)	0	0	0
04/11/2008	£ / R 2008/12/12	16.15	Put	Currency Future	1,149.0000	1,098.0000	(4.439)	0	0	0
04/11/2008	£ / R 2008/12/12	15.00	Put	Currency Future	550.0000	498.0000	(9.455)	0	0	0
04/11/2008	£ / R 2008/12/12	16.15	Call	Currency Future	839.0000	776.0000	(7.509)	0	0	0
04/11/2008	£ / R 2008/12/12	16.05	Call	Currency Future	876.0000	813.0000	(7.192)	0	0	0
04/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	717.0000	663.0000	(7.531)	0	0	0
04/11/2008	£ / R 2008/12/12	18.25	Put	Currency Future	2,670.0000	2,638.0000	(1.199)	0	0	0
04/11/2008	£ / R 2008/12/12	16.30	Put	Currency Future	1,244.0000	1,190.0000	(4.341)	0	0	0
04/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	850.0000	798.0000	(6.118)	0	0	0
04/11/2008	£ / R 2008/12/12	15.50	Call	Currency Future	1,108.0000	1,044.0000	(5.776)	0	0	0
04/11/2008	£ / R 2008/12/12	14.95	Call	Currency Future	1,421.0000	1,358.0000	(4.433)	0	0	0
04/11/2008	£ / R 2008/12/12	16.50	Put	Currency Future	1,367.0000	1,315.0000	(3.804)	0	0	0
04/11/2008	£ / R 2008/12/12	14.65	Call	Currency Future	1,616.0000	1,557.0000	(3.651)	0	0	0
04/11/2008	£ / R 2008/12/12	15.85	Call	Currency Future	954.0000	892.0000	(6.499)	0	0	0
04/11/2008	£ / R 2008/12/12	18.45	Call	Currency Future	230.0000	189.0000	(17.826)	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
04/11/2008	£ / R 2008/12/12	15.50	Put	Currency Future	767.0000	715.0000	(6.780)	0	0	0
04/11/2008	£ / R 2008/12/12	14.70	Call	Currency Future	1,583.0000	1,523.0000	(3.790)	0	0	0
04/11/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,685.0000	1,627.0000	(3.442)	0	0	0
04/11/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,342.0000	2,304.0000	(1.623)	0	0	0
04/11/2008	£ / R 2008/12/12	15.85	Call	Currency Future	954.0000	892.0000	(6.499)	0	0	0
04/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	394.0000	348.0000	(11.675)	0	0	0
04/11/2008	£ / R 2008/12/12	18.55	Call	Currency Future	216.0000	176.0000	(18.519)	0	0	0
04/11/2008	£ / R 2008/12/12	15.15	Call	Currency Future	1,300.0000	1,235.0000	(5.000)	0	0	0
04/11/2008	£ / R 2008/12/12	14.70	Put	Currency Future	442.0000	394.0000	(10.860)	0	0	0
04/11/2008	£ / R 2008/12/12	15.85	Put	Currency Future	964.0000	913.0000	(5.290)	0	0	0
04/11/2008	£ / R 2008/12/12	14.65	Put	Currency Future	426.0000	378.0000	(11.268)	0	0	0
04/11/2008	£ / R 2008/12/12	18.45	Put	Currency Future	2,840.0000	2,810.0000	(1.056)	0	0	0
04/11/2008	£ / R 2008/12/12	18.50	Call	Currency Future	223.0000	183.0000	(17.937)	0	0	0
04/11/2008	£ / R 2008/12/12	15.10	Put	Currency Future	589.0000	537.0000	(8.829)	0	0	0
04/11/2008	£ / R 2008/12/12	16.55	Call	Currency Future	689.0000	626.0000	(9.144)	0	0	0
04/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	1,453.0000	1,390.0000	(4.336)	0	0	0
04/11/2008	£ / R 2008/12/12	18.35	Put	Currency Future	2,754.0000	2,724.0000	(1.089)	0	0	0
04/11/2008	£ / R 2008/12/12	15.15	Put	Currency Future	609.0000	557.0000	(8.539)	0	0	0
04/11/2008	£ / R 2008/12/12	17.90	Call	Currency Future	323.0000	274.0000	(15.170)	0	0	0
04/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	1,213.0000	1,148.0000	(5.359)	0	0	0
04/11/2008	£ / R 2008/12/12	15.05	Put	Currency Future	569.0000	517.0000	(9.139)	0	0	0
04/11/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,504.0000	2,469.0000	(1.398)	0	0	0
04/11/2008	£ / R 2008/12/12	14.95	Put	Currency Future	531.0000	480.0000	(9.605)	0	0	0
04/11/2008	£ / R 2008/12/12	17.80	Put	Currency Future	2,302.0000	2,264.0000	(1.651)	0	0	0
04/11/2008	£ / R 2008/12/12	15.10	Call	Currency Future	1,330.0000	1,265.0000	(4.887)	0	0	0
04/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	717.0000	663.0000	(7.531)	0	0	0
04/11/2008	£ / R 2008/12/12	18.05	Call	Currency Future	295.0000	248.0000	(15.932)	0	0	0
04/11/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,382.0000	2,345.0000	(1.553)	0	0	0
04/11/2008	£ / R 2008/12/12	15.05	Call	Currency Future	1,360.0000	1,296.0000	(4.706)	0	0	0
04/11/2008	£ / R 2008/12/12	17.95	Call	Currency Future	313.0000	265.0000	(15.335)	0	0	0
04/11/2008	£ / R 2008/12/12	17.80	Call	Currency Future	343.0000	293.0000	(14.577)	0	0	0
04/11/2008	£ / R 2008/12/12	17.45	Put	Currency Future	2,030.0000	1,987.0000	(2.118)	0	0	0
04/11/2008	£ / R 2008/12/12	15.40	Call	Currency Future	1,158.0000	1,092.0000	(5.699)	0	0	0
04/11/2008	£ / R 2008/12/12	17.95	Put	Currency Future	2,423.0000	2,386.0000	(1.527)	0	0	0
04/11/2008	£ / R 2008/12/12	14.60	Put	Currency Future	410.0000	363.0000	(11.463)	0	0	0
04/11/2008	£ / R 2008/12/12	15.15	Call	Currency Future	1,300.0000	1,235.0000	(5.000)	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
04/11/2008	£ / R 2008/12/12	18.55	Put	Currency Future	2,925.0000	2,898.0000	(0.923)	0	0	0
04/11/2008	£ / R 2008/12/12	15.15	Put	Currency Future	609.0000	557.0000	(8.539)	0	0	0
04/11/2008	£ / R 2008/12/12	18.35	Call	Currency Future	245.0000	203.0000	(17.143)	0	0	0
04/11/2008	£ / R 2008/12/12	15.20	Call	Currency Future	1,271.0000	1,206.0000	(5.114)	0	0	0
04/11/2008	£ / R 2008/12/12	18.30	Put	Currency Future	2,712.0000	2,681.0000	(1.143)	0	0	0
04/11/2008	£ / R 2008/12/12	18.00	Call	Currency Future	304.0000	257.0000	(15.461)	0	0	0
04/11/2008	£ / R 2008/12/12	17.25	Put	Currency Future	1,881.0000	1,836.0000	(2.392)	0	0	0
04/11/2008	£ / R 2008/12/12	15.70	Put	Currency Future	878.0000	826.0000	(5.923)	0	0	0
04/11/2008	£ / R 2008/12/12	18.20	Call	Currency Future	269.0000	224.0000	(16.729)	0	0	0
04/11/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,431.0000	1,379.0000	(3.634)	0	0	0
04/11/2008	£ / R 2008/12/12	17.25	Call	Currency Future	471.0000	414.0000	(12.102)	0	0	0
04/11/2008	£ / R 2008/12/12	15.70	Call	Currency Future	1,018.0000	955.0000	(6.189)	0	0	0
04/11/2008	£ / R 2008/12/12	18.50	Put	Currency Future	2,882.0000	2,854.0000	(0.972)	0	0	0
04/11/2008	£ / R 2008/12/12	16.60	Call	Currency Future	672.0000	608.0000	(9.524)	0	0	0
04/11/2008	£ / R 2008/12/12	17.35	Call	Currency Future	446.0000	389.0000	(12.780)	0	0	0
04/11/2008	£ / R 2008/12/12	15.80	Call	Currency Future	975.0000	913.0000	(6.359)	0	0	0
04/11/2008	£ / R 2008/12/12	18.00	Put	Currency Future	2,463.0000	2,428.0000	(1.421)	0	0	0
04/11/2008	£ / R 2008/12/12	15.80	Put	Currency Future	935.0000	884.0000	(5.455)	0	0	0
04/11/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,628.0000	2,596.0000	(1.218)	0	0	0
04/11/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,399.0000	1,347.0000	(3.717)	0	0	0
04/11/2008	£ / R 2008/12/12	18.30	Call	Currency Future	253.0000	210.0000	(16.996)	0	0	0
04/11/2008	£ / R 2008/12/12	15.20	Put	Currency Future	630.0000	577.0000	(8.413)	0	0	0
04/11/2008	£ / R 2008/12/12	15.30	Put	Currency Future	673.0000	619.0000	(8.024)	0	0	0
04/11/2008	£ / R 2008/12/12	17.45	Call	Currency Future	421.0000	366.0000	(13.064)	0	0	0
04/11/2008	£ / R 2008/12/12	15.10	Call	Currency Future	1,330.0000	1,265.0000	(4.887)	0	0	0
04/11/2008	£ / R 2008/12/12	17.35	Put	Currency Future	1,955.0000	1,911.0000	(2.251)	0	0	0
04/11/2008	£ / R 2008/12/12	15.10	Put	Currency Future	589.0000	537.0000	(8.829)	0	0	0
04/11/2008	£ / R 2008/12/12	17.55	Put	Currency Future	2,107.0000	2,065.0000	(1.993)	0	0	0
04/11/2008	£ / R 2008/12/12	14.90	Put	Currency Future	512.0000	462.0000	(9.766)	0	0	0
04/11/2008	£ / R 2008/12/12	17.30	Put	Currency Future	1,918.0000	1,873.0000	(2.346)	0	0	0
04/11/2008	£ / R 2008/12/12	17.20	Put	Currency Future	1,844.0000	1,798.0000	(2.495)	0	0	0
04/11/2008	£ / R 2008/12/12	16.70	Call	Currency Future	637.0000	574.0000	(9.890)	0	0	0
04/11/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,497.0000	1,446.0000	(3.407)	0	0	0
04/11/2008	£ / R 2008/12/12	16.80	Call	Currency Future	604.0000	542.0000	(10.265)	0	0	0
04/11/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,564.0000	1,513.0000	(3.261)	0	0	0
04/11/2008	£ / R 2008/12/12	17.10	Call	Currency Future	513.0000	454.0000	(11.501)	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
04/11/2008	£ / R 2008/12/12	17.30	Call	Currency Future	458.0000	402.0000	(12.227)	0	0	0
04/11/2008	£ / R 2008/12/12	17.20	Call	Currency Future	485.0000	427.0000	(11.959)	0	0	0
04/11/2008	£ / R 2008/12/12	17.10	Put	Currency Future	1,772.0000	1,725.0000	(2.652)	0	0	0
04/11/2008	£ / R 2008/12/12	17.55	Call	Currency Future	397.0000	344.0000	(13.350)	0	0	0
04/11/2008	£ / R 2008/12/12	17.00	Put	Currency Future	1,701.0000	1,653.0000	(2.822)	0	0	0
04/11/2008	£ / R 2008/12/12	16.70	Call	Currency Future	637.0000	574.0000	(9.890)	0	0	0
04/11/2008	£ / R 2008/12/12	15.30	Put	Currency Future	673.0000	619.0000	(8.024)	0	0	0
04/11/2008	£ / R 2008/12/12	15.85	Put	Currency Future	964.0000	913.0000	(5.290)	0	0	0
04/11/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,497.0000	1,446.0000	(3.407)	0	0	0
04/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	1,213.0000	1,148.0000	(5.359)	0	0	0
04/11/2008	£ / R 2008/12/12	16.80	Call	Currency Future	604.0000	542.0000	(10.265)	0	0	0
04/11/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,564.0000	1,513.0000	(3.261)	0	0	0
04/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	476.0000	427.0000	(10.294)	0	0	0
04/11/2008	£ / R 2008/12/12	15.65	Call	Currency Future	1,040.0000	977.0000	(6.058)	0	0	0
04/11/2008	£ / R 2008/12/12	16.90	Call	Currency Future	572.0000	511.0000	(10.664)	0	0	0
04/11/2008	£ / R 2008/12/12	15.55	Put	Currency Future	795.0000	742.0000	(6.667)	0	0	0
04/11/2008	£ / R 2008/12/12	17.00	Call	Currency Future	542.0000	482.0000	(11.070)	0	0	0
04/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	1,517.0000	1,456.0000	(4.021)	0	0	0
04/11/2008	£ / R 2008/12/12	15.75	Put	Currency Future	906.0000	855.0000	(5.629)	0	0	0
04/11/2008	£ / R 2008/12/12	15.75	Call	Currency Future	996.0000	934.0000	(6.225)	0	0	0
04/11/2008	£ / R 2008/12/12	15.55	Call	Currency Future	1,085.0000	1,021.0000	(5.899)	0	0	0
04/11/2008	£ / R 2008/12/12	16.40	Call	Currency Future	745.0000	680.0000	(8.725)	0	0	0
04/11/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,305.0000	1,251.0000	(4.138)	0	0	0
04/11/2008	£ / R 2008/12/12	16.60	Call	Currency Future	672.0000	608.0000	(9.524)	0	0	0
04/11/2008	£ / R 2008/12/12	17.50	Put	Currency Future	2,068.0000	2,026.0000	(2.031)	0	0	0
04/11/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,431.0000	1,379.0000	(3.634)	0	0	0
04/11/2008	£ / R 2008/12/12	17.50	Call	Currency Future	409.0000	355.0000	(13.203)	0	0	0
04/11/2008	£ / R 2008/12/12	17.75	Put	Currency Future	2,263.0000	2,224.0000	(1.723)	0	0	0
04/11/2008	£ / R 2008/12/12	17.40	Put	Currency Future	1,992.0000	1,949.0000	(2.159)	0	0	0
04/11/2008	£ / R 2008/12/12	17.85	Call	Currency Future	333.0000	283.0000	(15.015)	0	0	0
04/11/2008	£ / R 2008/12/12	17.60	Call	Currency Future	386.0000	333.0000	(13.731)	0	0	0
04/11/2008	£ / R 2008/12/12	17.40	Call	Currency Future	433.0000	378.0000	(12.702)	0	0	0
04/11/2008	£ / R 2008/12/12	17.60	Put	Currency Future	2,145.0000	2,104.0000	(1.911)	0	0	0
04/11/2008	£ / R 2008/12/12	17.30	Put	Currency Future	1,918.0000	1,873.0000	(2.346)	0	0	0
04/11/2008	£ / R 2008/12/12	17.75	Call	Currency Future	353.0000	302.0000	(14.448)	0	0	0
04/11/2008	£ / R 2008/12/12	17.20	Put	Currency Future	1,844.0000	1,798.0000	(2.495)	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
04/11/2008	£ / R	2008/12/12	17.30	Call	Currency Future	458.0000	402.0000	(12.227)	0	0	0
04/11/2008	£ / R	2008/12/12	17.20	Call	Currency Future	485.0000	427.0000	(11.959)	0	0	0
04/11/2008	£ / R	2008/12/12	16.90	Put	Currency Future	1,632.0000	1,583.0000	(3.002)	0	0	0
04/11/2008	£ / R	2008/12/12	18.10	Put	Currency Future	2,545.0000	2,511.0000	(1.336)	0	0	0
04/11/2008	£ / R	2008/12/12	17.40	Call	Currency Future	433.0000	378.0000	(12.702)	0	0	0
04/11/2008	£ / R	2008/12/12	17.60	Call	Currency Future	386.0000	333.0000	(13.731)	0	0	0
04/11/2008	£ / R	2008/12/12	17.40	Put	Currency Future	1,992.0000	1,949.0000	(2.159)	0	0	0
04/11/2008	£ / R	2008/12/12	17.90	Call	Currency Future	323.0000	274.0000	(15.170)	0	0	0
04/11/2008	£ / R	2008/12/12	18.10	Call	Currency Future	286.0000	240.0000	(16.084)	0	0	0
04/11/2008	£ / R	2008/12/12	17.90	Put	Currency Future	2,382.0000	2,345.0000	(1.553)	0	0	0
04/11/2008	£ / R	2008/12/12	17.60	Put	Currency Future	2,145.0000	2,104.0000	(1.911)	0	0	0
04/11/2008	£ / R	2008/12/12	15.75	Call	Currency Future	996.0000	934.0000	(6.225)	0	0	0
04/11/2008	£ / R	2008/12/12	15.75	Put	Currency Future	906.0000	855.0000	(5.629)	0	0	0
04/11/2008	£ / R	2008/12/12	16.05	Put	Currency Future	1,085.0000	1,034.0000	(4.700)	0	0	0
04/11/2008	£ / R	2008/12/12	16.05	Call	Currency Future	876.0000	813.0000	(7.192)	0	0	0
04/11/2008	£ / R	2009/03/16			Currency Future	16.1638	16.1445	(0.119)	16.3400	16.0500	17,753
04/11/2008	£ / R	2009/03/16	14.70	Put	Currency Future	685.0000	627.0000	(8.467)	0	0	0
04/11/2008	£ / R	2009/03/16	16.80	Call	Currency Future	1,138.0000	1,059.0000	(6.942)	0	0	0
04/11/2008	£ / R	2009/03/16	15.90	Put	Currency Future	1,217.0000	1,160.0000	(4.684)	0	0	0
04/11/2008	£ / R	2009/03/16	16.20	Put	Currency Future	1,397.0000	1,340.0000	(4.080)	0	0	0
04/11/2008	£ / R	2009/03/16	18.65	Call	Currency Future	583.0000	518.0000	(11.149)	0	0	0
04/11/2008	£ / R	2009/03/16	14.80	Call	Currency Future	2,086.0000	2,008.0000	(3.739)	0	0	0
04/11/2008	£ / R	2009/03/16	16.00	Put	Currency Future	1,275.0000	1,219.0000	(4.392)	0	0	0
04/11/2008	£ / R	2009/03/16	18.50	Put	Currency Future	2,954.0000	2,906.0000	(1.625)	0	0	0
04/11/2008	£ / R	2009/03/16	15.90	Call	Currency Future	1,480.0000	1,405.0000	(5.068)	0	0	0
04/11/2008	£ / R	2009/03/16	18.05	Put	Currency Future	2,617.0000	2,565.0000	(1.987)	0	0	0
04/11/2008	£ / R	2009/03/16	14.80	Put	Currency Future	722.0000	663.0000	(8.172)	0	0	0
04/11/2008	£ / R	2009/03/16	18.45	Put	Currency Future	2,915.0000	2,867.0000	(1.647)	0	0	0
04/11/2008	£ / R	2009/03/16	14.65	Put	Currency Future	667.0000	610.0000	(8.546)	0	0	0
04/11/2008	£ / R	2009/03/16	14.90	Call	Currency Future	2,024.0000	1,945.0000	(3.903)	0	0	0
04/11/2008	£ / R	2009/03/16	16.00	Call	Currency Future	1,439.0000	1,364.0000	(5.212)	0	0	0
04/11/2008	£ / R	2009/03/16	15.10	Put	Currency Future	840.0000	779.0000	(7.262)	0	0	0
04/11/2008	£ / R	2009/03/16	18.45	Call	Currency Future	629.0000	562.0000	(10.652)	0	0	0
04/11/2008	£ / R	2009/03/16	15.05	Call	Currency Future	1,934.0000	1,854.0000	(4.137)	0	0	0
04/11/2008	£ / R	2009/03/16	15.05	Put	Currency Future	820.0000	759.0000	(7.439)	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
04/11/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,789.0000	1,707.0000	(4.584)	0	0	0
04/11/2008	£ / R 2009/03/16	15.05	Put	Currency Future	820.0000	759.0000	(7.439)	0	0	0
04/11/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,654.0000	1,594.0000	(3.628)	0	0	0
04/11/2008	£ / R 2009/03/16	18.65	Put	Currency Future	3,069.0000	3,023.0000	(1.499)	0	0	0
04/11/2008	£ / R 2009/03/16	15.10	Call	Currency Future	1,904.0000	1,824.0000	(4.202)	0	0	0
04/11/2008	£ / R 2009/03/16	16.10	Call	Currency Future	1,399.0000	1,323.0000	(5.432)	0	0	0
04/11/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,875.0000	1,794.0000	(4.320)	0	0	0
04/11/2008	£ / R 2009/03/16	16.60	Call	Currency Future	1,218.0000	1,138.0000	(6.568)	0	0	0
04/11/2008	£ / R 2009/03/16	14.70	Call	Currency Future	2,149.0000	2,072.0000	(3.583)	0	0	0
04/11/2008	£ / R 2009/03/16	18.80	Call	Currency Future	551.0000	487.0000	(11.615)	0	0	0
04/11/2008	£ / R 2009/03/16	18.45	Call	Currency Future	629.0000	562.0000	(10.652)	0	0	0
04/11/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,159.0000	1,100.0000	(5.091)	0	0	0
04/11/2008	£ / R 2009/03/16	15.45	Put	Currency Future	992.0000	929.0000	(6.351)	0	0	0
04/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	925.0000	863.0000	(6.703)	0	0	0
04/11/2008	£ / R 2009/03/16	16.95	Call	Currency Future	1,081.0000	1,003.0000	(7.216)	0	0	0
04/11/2008	£ / R 2009/03/16	14.60	Put	Currency Future	649.0000	593.0000	(8.629)	0	0	0
04/11/2008	£ / R 2009/03/16	16.95	Put	Currency Future	1,868.0000	1,808.0000	(3.212)	0	0	0
04/11/2008	£ / R 2009/03/16	18.05	Call	Currency Future	730.0000	659.0000	(9.726)	0	0	0
04/11/2008	£ / R 2009/03/16	14.90	Put	Currency Future	760.0000	701.0000	(7.763)	0	0	0
04/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,360.0000	1,284.0000	(5.588)	0	0	0
04/11/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,775.0000	1,715.0000	(3.380)	0	0	0
04/11/2008	£ / R 2009/03/16	18.80	Put	Currency Future	3,187.0000	3,142.0000	(1.412)	0	0	0
04/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,480.0000	1,405.0000	(5.068)	0	0	0
04/11/2008	£ / R 2009/03/16	15.70	Call	Currency Future	1,574.0000	1,490.0000	(5.337)	0	0	0
04/11/2008	£ / R 2009/03/16	16.60	Call	Currency Future	1,218.0000	1,138.0000	(6.568)	0	0	0
04/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,217.0000	1,160.0000	(4.684)	0	0	0
04/11/2008	£ / R 2009/03/16	16.30	Call	Currency Future	1,323.0000	1,247.0000	(5.745)	0	0	0
04/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,480.0000	1,405.0000	(5.068)	0	0	0
04/11/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,523.0000	1,445.0000	(5.121)	0	0	0
04/11/2008	£ / R 2009/03/16	15.60	Call	Currency Future	1,626.0000	1,543.0000	(5.105)	0	0	0
04/11/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,459.0000	1,402.0000	(3.907)	0	0	0
04/11/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,761.0000	1,679.0000	(4.656)	0	0	0
04/11/2008	£ / R 2009/03/16	14.60	Call	Currency Future	2,213.0000	2,137.0000	(3.434)	0	0	0
04/11/2008	£ / R 2009/03/16	17.05	Call	Currency Future	1,045.0000	967.0000	(7.464)	0	0	0
04/11/2008	£ / R 2009/03/16	15.00	Put	Currency Future	800.0000	739.0000	(7.625)	0	0	0
04/11/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,654.0000	1,594.0000	(3.628)	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
04/11/2008	£ / R 2009/03/16	16.45	Put	Currency Future	1,555.0000	1,498.0000	(3.666)	0	0	0
04/11/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,397.0000	1,340.0000	(4.080)	0	0	0
04/11/2008	£ / R 2009/03/16	15.60	Put	Currency Future	1,062.0000	998.0000	(6.026)	0	0	0
04/11/2008	£ / R 2009/03/16	18.50	Call	Currency Future	617.0000	550.0000	(10.859)	0	0	0
04/11/2008	£ / R 2009/03/16	16.55	Call	Currency Future	1,235.0000	1,158.0000	(6.235)	0	0	0
04/11/2008	£ / R 2009/03/16	16.30	Call	Currency Future	1,323.0000	1,247.0000	(5.745)	0	0	0
04/11/2008	£ / R 2009/03/16	15.00	Call	Currency Future	1,963.0000	1,884.0000	(4.024)	0	0	0
04/11/2008	£ / R 2009/03/16	16.45	Call	Currency Future	1,269.0000	1,193.0000	(5.989)	0	0	0
04/11/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,459.0000	1,402.0000	(3.907)	0	0	0
04/11/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,335.0000	1,279.0000	(4.195)	0	0	0
04/11/2008	£ / R 2009/03/16	16.35	Call	Currency Future	1,305.0000	1,228.0000	(5.900)	0	0	0
04/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,360.0000	1,284.0000	(5.588)	0	0	0
04/11/2008	£ / R 2009/03/16	17.20	Call	Currency Future	992.0000	914.0000	(7.863)	0	0	0
04/11/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,491.0000	1,434.0000	(3.823)	0	0	0
04/11/2008	£ / R 2009/03/16	16.40	Call	Currency Future	1,287.0000	1,210.0000	(5.983)	0	0	0
04/11/2008	£ / R 2009/03/16	16.40	Call	Currency Future	1,287.0000	1,210.0000	(5.983)	0	0	0
04/11/2008	£ / R 2009/03/16	15.15	Put	Currency Future	861.0000	800.0000	(7.085)	0	0	0
04/11/2008	£ / R 2009/03/16	17.20	Put	Currency Future	2,028.0000	1,970.0000	(2.860)	0	0	0
04/11/2008	£ / R 2009/03/16	17.35	Put	Currency Future	2,127.0000	2,070.0000	(2.680)	0	0	0
04/11/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,523.0000	1,466.0000	(3.743)	0	0	0
04/11/2008	£ / R 2009/03/16	15.70	Put	Currency Future	1,110.0000	1,046.0000	(5.766)	0	0	0
04/11/2008	£ / R 2009/03/16	17.35	Call	Currency Future	941.0000	864.0000	(8.183)	0	0	0
04/11/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,523.0000	1,445.0000	(5.121)	0	0	0
04/11/2008	£ / R 2009/03/16	16.75	Call	Currency Future	1,158.0000	1,078.0000	(6.908)	0	0	0
04/11/2008	£ / R 2009/03/16	17.25	Put	Currency Future	2,061.0000	2,003.0000	(2.814)	0	0	0
04/11/2008	£ / R 2009/03/16	18.85	Call	Currency Future	540.0000	477.0000	(11.667)	0	0	0
04/11/2008	£ / R 2009/03/16	16.75	Put	Currency Future	1,744.0000	1,684.0000	(3.440)	0	0	0
04/11/2008	£ / R 2009/03/16	17.95	Put	Currency Future	2,544.0000	2,491.0000	(2.083)	0	0	0
04/11/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,335.0000	1,279.0000	(4.195)	0	0	0
04/11/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,934.0000	1,854.0000	(4.137)	0	0	0
04/11/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,159.0000	1,100.0000	(5.091)	0	0	0
04/11/2008	£ / R 2009/03/16	17.50	Put	Currency Future	2,228.0000	2,172.0000	(2.513)	0	0	0
04/11/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,805.0000	1,746.0000	(3.269)	0	0	0
04/11/2008	£ / R 2009/03/16	17.95	Call	Currency Future	758.0000	686.0000	(9.499)	0	0	0
04/11/2008	£ / R 2009/03/16	17.05	Put	Currency Future	1,931.0000	1,872.0000	(3.055)	0	0	0
04/11/2008	£ / R 2009/03/16	16.10	Call	Currency Future	1,399.0000	1,323.0000	(5.432)	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
04/11/2008	£ / R 2009/03/16	16.15	Call	Currency Future	1,380.0000	1,304.0000	(5.507)	0	0	0
04/11/2008	£ / R 2009/03/16	17.15	Call	Currency Future	1,009.0000	931.0000	(7.730)	0	0	0
04/11/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,761.0000	1,679.0000	(4.656)	0	0	0
04/11/2008	£ / R 2009/03/16	17.50	Call	Currency Future	892.0000	816.0000	(8.520)	0	0	0
04/11/2008	£ / R 2009/03/16	16.85	Call	Currency Future	1,119.0000	1,040.0000	(7.060)	0	0	0
04/11/2008	£ / R 2009/03/16	17.15	Put	Currency Future	1,995.0000	1,937.0000	(2.907)	0	0	0
04/11/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,523.0000	1,466.0000	(3.743)	0	0	0
04/11/2008	£ / R 2009/03/16	17.25	Call	Currency Future	974.0000	897.0000	(7.906)	0	0	0
04/11/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,915.0000	2,867.0000	(1.647)	0	0	0
04/11/2008	£ / R 2009/03/16	16.70	Call	Currency Future	1,178.0000	1,098.0000	(6.791)	0	0	0
04/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,217.0000	1,160.0000	(4.684)	0	0	0
04/11/2008	£ / R 2009/03/16	15.15	Put	Currency Future	861.0000	800.0000	(7.085)	0	0	0
04/11/2008	£ / R 2009/03/16	14.65	Call	Currency Future	2,181.0000	2,104.0000	(3.530)	0	0	0
04/11/2008	£ / R 2009/03/16	16.70	Put	Currency Future	1,714.0000	1,654.0000	(3.501)	0	0	0
04/11/2008	£ / R 2009/03/16	14.75	Put	Currency Future	703.0000	645.0000	(8.250)	0	0	0
04/11/2008	£ / R 2009/03/16	16.15	Put	Currency Future	1,366.0000	1,309.0000	(4.173)	0	0	0
04/11/2008	£ / R 2009/03/16	15.40	Put	Currency Future	970.0000	907.0000	(6.495)	0	0	0
04/11/2008	£ / R 2009/03/16	14.85	Call	Currency Future	2,055.0000	1,976.0000	(3.844)	0	0	0
04/11/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,733.0000	1,651.0000	(4.732)	0	0	0
04/11/2008	£ / R 2009/03/16	14.85	Put	Currency Future	741.0000	682.0000	(7.962)	0	0	0
04/11/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,875.0000	1,794.0000	(4.320)	0	0	0
04/11/2008	£ / R 2009/03/16	16.35	Call	Currency Future	1,305.0000	1,228.0000	(5.900)	0	0	0
04/11/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,226.0000	3,182.0000	(1.364)	0	0	0
04/11/2008	£ / R 2009/03/16	16.65	Put	Currency Future	1,684.0000	1,623.0000	(3.622)	0	0	0
04/11/2008	£ / R 2009/03/16	14.75	Call	Currency Future	2,117.0000	2,040.0000	(3.637)	0	0	0
04/11/2008	£ / R 2009/03/16	15.35	Put	Currency Future	947.0000	885.0000	(6.547)	0	0	0
04/11/2008	£ / R 2009/03/16	14.95	Put	Currency Future	780.0000	720.0000	(7.692)	0	0	0
04/11/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,491.0000	1,434.0000	(3.823)	0	0	0
04/11/2008	£ / R 2009/03/16	17.75	Put	Currency Future	2,401.0000	2,347.0000	(2.249)	0	0	0
04/11/2008	£ / R 2009/03/16	15.25	Put	Currency Future	904.0000	842.0000	(6.858)	0	0	0
04/11/2008	£ / R 2009/03/16	16.50	Call	Currency Future	1,252.0000	1,175.0000	(6.150)	0	0	0
04/11/2008	£ / R 2009/03/16	17.85	Call	Currency Future	786.0000	713.0000	(9.288)	0	0	0
04/11/2008	£ / R 2009/03/16	15.25	Call	Currency Future	1,817.0000	1,736.0000	(4.458)	0	0	0
04/11/2008	£ / R 2009/03/16	15.20	Put	Currency Future	882.0000	820.0000	(7.029)	0	0	0
04/11/2008	£ / R 2009/03/16	16.50	Put	Currency Future	1,588.0000	1,531.0000	(3.589)	0	0	0
04/11/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,472.0000	2,419.0000	(2.144)	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
04/11/2008	£ / R 2009/03/16	14.95	Call	Currency Future	1,994.0000	1,914.0000	(4.012)	0	0	0
04/11/2008	£ / R 2009/03/16	15.45	Call	Currency Future	1,706.0000	1,624.0000	(4.807)	0	0	0
04/11/2008	£ / R 2009/03/16	17.75	Call	Currency Future	815.0000	741.0000	(9.080)	0	0	0
04/11/2008	£ / R 2009/03/16	15.50	Put	Currency Future	1,015.0000	952.0000	(6.207)	0	0	0
04/11/2008	£ / R 2009/03/16	18.55	Call	Currency Future	606.0000	539.0000	(11.056)	0	0	0
04/11/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,805.0000	1,746.0000	(3.269)	0	0	0
04/11/2008	£ / R 2009/03/16	16.65	Call	Currency Future	1,198.0000	1,118.0000	(6.678)	0	0	0
04/11/2008	£ / R 2009/03/16	15.50	Call	Currency Future	1,679.0000	1,596.0000	(4.943)	0	0	0
04/11/2008	£ / R 2009/03/16	18.55	Put	Currency Future	2,992.0000	2,945.0000	(1.571)	0	0	0
04/11/2008	£ / R 2009/03/16	18.25	Put	Currency Future	2,764.0000	2,714.0000	(1.809)	0	0	0
04/11/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,836.0000	1,777.0000	(3.214)	0	0	0
04/11/2008	£ / R 2009/03/16	15.20	Call	Currency Future	1,846.0000	1,765.0000	(4.388)	0	0	0
04/11/2008	£ / R 2009/03/16	16.90	Call	Currency Future	1,100.0000	1,021.0000	(7.182)	0	0	0
04/11/2008	£ / R 2009/03/16	18.15	Call	Currency Future	704.0000	634.0000	(9.943)	0	0	0
04/11/2008	£ / R 2009/03/16	16.85	Call	Currency Future	1,119.0000	1,040.0000	(7.060)	0	0	0
04/11/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,690.0000	2,639.0000	(1.896)	0	0	0
04/11/2008	£ / R 2009/03/16	16.00	Call	Currency Future	1,439.0000	1,364.0000	(5.212)	0	0	0
04/11/2008	£ / R 2009/03/16	18.25	Call	Currency Future	678.0000	609.0000	(10.177)	0	0	0
04/11/2008	£ / R 2009/03/16	14.80	Put	Currency Future	722.0000	663.0000	(8.172)	0	0	0
04/11/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,275.0000	1,219.0000	(4.392)	0	0	0
04/11/2008	£ / R 2009/03/16	14.80	Call	Currency Future	2,086.0000	2,008.0000	(3.739)	0	0	0
04/11/2008	£ / R 2009/03/16	18.65	Call	Currency Future	583.0000	518.0000	(11.149)	0	0	0
04/11/2008	£ / R 2009/03/16	14.90	Call	Currency Future	2,024.0000	1,945.0000	(3.903)	0	0	0
04/11/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,775.0000	1,715.0000	(3.380)	0	0	0
04/11/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,733.0000	1,651.0000	(4.732)	0	0	0
04/11/2008	£ / R 2009/03/16	18.85	Call	Currency Future	540.0000	477.0000	(11.667)	0	0	0
04/11/2008	£ / R 2009/03/16	16.90	Call	Currency Future	1,100.0000	1,021.0000	(7.182)	0	0	0
04/11/2008	£ / R 2009/03/16	18.75	Call	Currency Future	561.0000	497.0000	(11.408)	0	0	0
04/11/2008	£ / R 2009/03/16	14.90	Put	Currency Future	760.0000	701.0000	(7.763)	0	0	0
04/11/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,836.0000	1,777.0000	(3.214)	0	0	0
04/11/2008	£ / R 2009/03/16	15.40	Put	Currency Future	970.0000	907.0000	(6.495)	0	0	0
04/11/2008	£ / R 2009/03/16	17.00	Call	Currency Future	1,063.0000	984.0000	(7.432)	0	0	0
04/11/2008	£ / R 2009/03/16	17.00	Put	Currency Future	1,899.0000	1,840.0000	(3.107)	0	0	0
04/11/2008	£ / R 2009/03/16	16.80	Call	Currency Future	1,138.0000	1,059.0000	(6.942)	0	0	0
04/11/2008	£ / R 2009/03/16	17.10	Put	Currency Future	1,963.0000	1,904.0000	(3.006)	0	0	0
04/11/2008	£ / R 2009/03/16	17.40	Put	Currency Future	2,160.0000	2,103.0000	(2.639)	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
04/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	925.0000	863.0000	(6.703)	0	0	0
04/11/2008	£ / R 2009/03/16	17.60	Call	Currency Future	860.0000	786.0000	(8.605)	0	0	0
04/11/2008	£ / R 2009/03/16	17.80	Put	Currency Future	2,437.0000	2,383.0000	(2.216)	0	0	0
04/11/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,789.0000	1,707.0000	(4.584)	0	0	0
04/11/2008	£ / R 2009/03/16	17.90	Call	Currency Future	772.0000	699.0000	(9.456)	0	0	0
04/11/2008	£ / R 2009/03/16	15.35	Put	Currency Future	947.0000	885.0000	(6.547)	0	0	0
04/11/2008	£ / R 2009/03/16	17.80	Call	Currency Future	800.0000	727.0000	(9.125)	0	0	0
04/11/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,226.0000	3,182.0000	(1.364)	0	0	0
04/11/2008	£ / R 2009/03/16	18.55	Call	Currency Future	606.0000	539.0000	(11.056)	0	0	0
04/11/2008	£ / R 2009/03/16	17.70	Call	Currency Future	830.0000	756.0000	(8.916)	0	0	0
04/11/2008	£ / R 2009/03/16	15.85	Put	Currency Future	1,188.0000	1,131.0000	(4.798)	0	0	0
04/11/2008	£ / R 2009/03/16	18.55	Put	Currency Future	2,992.0000	2,945.0000	(1.571)	0	0	0
04/11/2008	£ / R 2009/03/16	17.70	Put	Currency Future	2,366.0000	2,311.0000	(2.325)	0	0	0
04/11/2008	£ / R 2009/03/16	18.95	Call	Currency Future	520.0000	457.0000	(12.115)	0	0	0
04/11/2008	£ / R 2009/03/16	17.90	Put	Currency Future	2,508.0000	2,455.0000	(2.113)	0	0	0
04/11/2008	£ / R 2009/03/16	19.25	Call	Currency Future	462.0000	403.0000	(12.771)	0	0	0
04/11/2008	£ / R 2009/03/16	18.00	Call	Currency Future	744.0000	672.0000	(9.677)	0	0	0
04/11/2008	£ / R 2009/03/16	18.35	Call	Currency Future	653.0000	585.0000	(10.413)	0	0	0
04/11/2008	£ / R 2009/03/16	19.15	Put	Currency Future	3,467.0000	3,426.0000	(1.183)	0	0	0
04/11/2008	£ / R 2009/03/16	18.00	Put	Currency Future	2,580.0000	2,528.0000	(2.016)	0	0	0
04/11/2008	£ / R 2009/03/16	18.75	Put	Currency Future	3,147.0000	3,102.0000	(1.430)	0	0	0
04/11/2008	£ / R 2009/03/16	19.15	Call	Currency Future	481.0000	421.0000	(12.474)	0	0	0
04/11/2008	£ / R 2009/03/16	17.40	Call	Currency Future	924.0000	848.0000	(8.225)	0	0	0
04/11/2008	£ / R 2009/03/16	15.85	Call	Currency Future	1,502.0000	1,425.0000	(5.126)	0	0	0
04/11/2008	£ / R 2009/03/16	18.65	Put	Currency Future	3,069.0000	3,023.0000	(1.499)	0	0	0
04/11/2008	£ / R 2009/03/16	19.05	Put	Currency Future	3,386.0000	3,344.0000	(1.240)	0	0	0
04/11/2008	£ / R 2009/03/16	17.30	Put	Currency Future	2,094.0000	2,036.0000	(2.770)	0	0	0
04/11/2008	£ / R 2009/03/16	15.75	Call	Currency Future	1,548.0000	1,465.0000	(5.362)	0	0	0
04/11/2008	£ / R 2009/03/16	17.30	Call	Currency Future	957.0000	881.0000	(7.941)	0	0	0
04/11/2008	£ / R 2009/03/16	15.55	Call	Currency Future	1,652.0000	1,569.0000	(5.024)	0	0	0
04/11/2008	£ / R 2009/03/16	18.95	Put	Currency Future	3,306.0000	3,263.0000	(1.301)	0	0	0
04/11/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,297.0000	2,241.0000	(2.438)	0	0	0
04/11/2008	£ / R 2009/03/16	17.10	Put	Currency Future	1,963.0000	1,904.0000	(3.006)	0	0	0
04/11/2008	£ / R 2009/03/16	15.75	Put	Currency Future	1,135.0000	1,070.0000	(5.727)	0	0	0
04/11/2008	£ / R 2009/03/16	18.95	Call	Currency Future	520.0000	457.0000	(12.115)	0	0	0
04/11/2008	£ / R 2009/03/16	17.10	Call	Currency Future	1,027.0000	949.0000	(7.595)	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
04/11/2008	£ / R 2009/03/16	17.10	Call	Currency Future	1,027.0000	949.0000	(7.595)	0	0	0
04/11/2008	£ / R 2009/03/16	15.55	Put	Currency Future	1,039.0000	975.0000	(6.160)	0	0	0
04/11/2008	£ / R 2009/03/16	19.05	Call	Currency Future	500.0000	439.0000	(12.200)	0	0	0
04/11/2008	£ / R 2009/03/16	15.65	Put	Currency Future	1,086.0000	1,022.0000	(5.893)	0	0	0
04/11/2008	£ / R 2009/03/16	18.95	Put	Currency Future	3,306.0000	3,263.0000	(1.301)	0	0	0
04/11/2008	£ / R 2009/03/16	17.60	Call	Currency Future	860.0000	786.0000	(8.605)	0	0	0
04/11/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,600.0000	1,516.0000	(5.250)	0	0	0
04/11/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,839.0000	2,790.0000	(1.726)	0	0	0
04/11/2008	£ / R 2009/03/16	19.05	Call	Currency Future	500.0000	439.0000	(12.200)	0	0	0
04/11/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,297.0000	2,241.0000	(2.438)	0	0	0
04/11/2008	£ / R 2009/03/16	19.25	Put	Currency Future	3,548.0000	3,509.0000	(1.099)	0	0	0
04/11/2008	£ / R 2009/03/16	16.25	Call	Currency Future	1,341.0000	1,265.0000	(5.667)	0	0	0
04/11/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,600.0000	1,516.0000	(5.250)	0	0	0
04/11/2008	£ / R 2009/03/16	16.55	Put	Currency Future	1,621.0000	1,564.0000	(3.516)	0	0	0
04/11/2008	£ / R 2009/03/16	19.05	Put	Currency Future	3,386.0000	3,344.0000	(1.240)	0	0	0
04/11/2008	£ / R 2009/03/16	18.10	Call	Currency Future	717.0000	646.0000	(9.902)	0	0	0
04/11/2008	£ / R 2009/03/16	15.65	Put	Currency Future	1,086.0000	1,022.0000	(5.893)	0	0	0
04/11/2008	£ / R 2009/03/16	18.30	Call	Currency Future	666.0000	597.0000	(10.360)	0	0	0
04/11/2008	£ / R 2009/03/16	16.25	Put	Currency Future	1,428.0000	1,371.0000	(3.992)	0	0	0
04/11/2008	£ / R 2009/03/16	16.05	Put	Currency Future	1,305.0000	1,249.0000	(4.291)	0	0	0
04/11/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,331.0000	2,276.0000	(2.360)	0	0	0
04/11/2008	£ / R 2009/03/16	17.65	Call	Currency Future	845.0000	771.0000	(8.757)	0	0	0
04/11/2008	£ / R 2009/03/16	17.55	Call	Currency Future	876.0000	801.0000	(8.562)	0	0	0
04/11/2008	£ / R 2009/03/16	16.05	Call	Currency Future	1,419.0000	1,343.0000	(5.356)	0	0	0
04/11/2008	£ / R 2009/03/16	18.20	Call	Currency Future	691.0000	621.0000	(10.130)	0	0	0
04/11/2008	£ / R 2009/03/16	18.70	Put	Currency Future	3,108.0000	3,063.0000	(1.448)	0	0	0
04/11/2008	£ / R 2009/03/16	18.90	Call	Currency Future	530.0000	467.0000	(11.887)	0	0	0
04/11/2008	£ / R 2009/03/16	18.90	Put	Currency Future	3,266.0000	3,222.0000	(1.347)	0	0	0
04/11/2008	£ / R 2009/03/16	18.70	Call	Currency Future	572.0000	507.0000	(11.364)	0	0	0
04/11/2008	£ / R 2009/03/16	18.10	Put	Currency Future	2,653.0000	2,602.0000	(1.922)	0	0	0
04/11/2008	£ / R 2009/03/16	17.55	Put	Currency Future	2,262.0000	2,206.0000	(2.476)	0	0	0
04/11/2008	£ / R 2009/03/16	18.60	Put	Currency Future	3,031.0000	2,984.0000	(1.551)	0	0	0
04/11/2008	£ / R 2009/03/16	18.40	Put	Currency Future	2,877.0000	2,829.0000	(1.668)	0	0	0
04/11/2008	£ / R 2009/03/16	18.20	Put	Currency Future	2,727.0000	2,677.0000	(1.834)	0	0	0
04/11/2008	£ / R 2009/03/16	18.30	Put	Currency Future	2,802.0000	2,752.0000	(1.784)	0	0	0
04/11/2008	£ / R 2009/03/16	18.40	Call	Currency Future	641.0000	573.0000	(10.608)	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
04/11/2008	£ / R	2009/03/16	18.60	Call	Currency Future	594.0000	528.0000	(11.111)	0	0	0
04/11/2008	£ / R	2009/03/16	18.35	Call	Currency Future	653.0000	585.0000	(10.413)	0	0	0
04/11/2008	£ / R	2009/03/16	18.35	Put	Currency Future	2,839.0000	2,790.0000	(1.726)	0	0	0
04/11/2008	£ / R	2009/03/16	18.15	Put	Currency Future	2,690.0000	2,639.0000	(1.896)	0	0	0
04/11/2008	£ / R	2009/03/16	18.15	Call	Currency Future	704.0000	634.0000	(9.943)	0	0	0
04/11/2008	£ / R	2009/03/16	17.85	Call	Currency Future	786.0000	713.0000	(9.288)	0	0	0
04/11/2008	£ / R	2009/03/16	17.65	Put	Currency Future	2,331.0000	2,276.0000	(2.360)	0	0	0
04/11/2008	£ / R	2009/03/16	17.85	Put	Currency Future	2,472.0000	2,419.0000	(2.144)	0	0	0
04/11/2008	£ / R	2009/03/16	17.65	Call	Currency Future	845.0000	771.0000	(8.757)	0	0	0
04/11/2008	£ / R	2009/03/16	16.55	Put	Currency Future	0.0000	1,564.0000	100.000	0	0	0
04/11/2008	£ / R	2009/03/16	15.95	Put	Currency Future	0.0000	1,190.0000	100.000	0	0	0
04/11/2008	£ / R	2009/03/16	16.55	Call	Currency Future	0.0000	1,158.0000	100.000	0	0	0
04/11/2008	£ / R	2009/03/16	16.05	Call	Currency Future	0.0000	1,343.0000	100.000	0	0	0
04/11/2008	£ / R	2009/03/16	16.05	Put	Currency Future	0.0000	1,249.0000	100.000	0	0	0
04/11/2008	£ / R	2009/03/16	15.85	Put	Currency Future	0.0000	1,131.0000	100.000	0	0	0
04/11/2008	£ / R	2009/03/16	15.75	Call	Currency Future	0.0000	1,465.0000	100.000	0	0	0
04/11/2008	£ / R	2009/03/16	15.75	Put	Currency Future	0.0000	1,070.0000	100.000	0	0	0
04/11/2008	£ / R	2009/03/16	15.95	Call	Currency Future	0.0000	1,384.0000	100.000	0	0	0
04/11/2008	£ / R	2009/03/16	15.85	Call	Currency Future	0.0000	1,425.0000	100.000	0	0	0
04/11/2008	£ / R	2009/06/12			Currency Future	16.4643	16.4462	(0.110)	0.0000	0.0000	0
04/11/2008	£ / R	2009/06/12	18.75	Call	Currency Future	850.0000	780.0000	(8.235)	0	0	0
04/11/2008	£ / R	2009/06/12	16.60	Call	Currency Future	1,569.0000	1,492.0000	(4.908)	0	0	0
04/11/2008	£ / R	2009/06/12	15.80	Call	Currency Future	1,909.0000	1,833.0000	(3.981)	0	0	0
04/11/2008	£ / R	2009/06/12	16.30	Put	Currency Future	1,517.0000	1,459.0000	(3.823)	0	0	0
04/11/2008	£ / R	2009/06/12	17.25	Put	Currency Future	2,110.0000	2,052.0000	(2.749)	0	0	0
04/11/2008	£ / R	2009/06/12	15.20	Call	Currency Future	2,240.0000	2,166.0000	(3.304)	0	0	0
04/11/2008	£ / R	2009/06/12	16.90	Call	Currency Future	1,462.0000	1,385.0000	(5.267)	0	0	0
04/11/2008	£ / R	2009/06/12	16.00	Put	Currency Future	1,343.0000	1,284.0000	(4.393)	0	0	0
04/11/2008	£ / R	2009/06/12	17.25	Call	Currency Future	1,325.0000	1,248.0000	(5.811)	0	0	0
04/11/2008	£ / R	2009/06/12	15.15	Put	Currency Future	955.0000	900.0000	(5.759)	0	0	0
04/11/2008	£ / R	2009/06/12	16.00	Call	Currency Future	1,808.0000	1,731.0000	(4.259)	0	0	0
04/11/2008	£ / R	2009/06/12	16.10	Call	Currency Future	1,762.0000	1,686.0000	(4.313)	0	0	0
04/11/2008	£ / R	2009/06/12	16.40	Put	Currency Future	1,579.0000	1,520.0000	(3.737)	0	0	0
04/11/2008	£ / R	2009/06/12	15.55	Call	Currency Future	2,043.0000	1,967.0000	(3.720)	0	0	0
04/11/2008	£ / R	2009/06/12	18.40	Call	Currency Future	945.0000	874.0000	(7.513)	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
04/11/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,898.0000	1,839.0000	(3.109)	0	0	0
04/11/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,681.0000	1,605.0000	(4.521)	0	0	0
04/11/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,128.0000	1,071.0000	(5.053)	0	0	0
04/11/2008	£ / R 2009/06/12	17.10	Put	Currency Future	2,018.0000	1,959.0000	(2.924)	0	0	0
04/11/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,835.0000	1,776.0000	(3.215)	0	0	0
04/11/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,245.0000	1,187.0000	(4.659)	0	0	0
04/11/2008	£ / R 2009/06/12	15.15	Call	Currency Future	2,269.0000	2,196.0000	(3.217)	0	0	0
04/11/2008	£ / R 2009/06/12	15.20	Put	Currency Future	976.0000	920.0000	(5.738)	0	0	0
04/11/2008	£ / R 2009/06/12	15.85	Call	Currency Future	1,884.0000	1,807.0000	(4.087)	0	0	0
04/11/2008	£ / R 2009/06/12	19.00	Call	Currency Future	787.0000	719.0000	(8.640)	0	0	0
04/11/2008	£ / R 2009/06/12	17.10	Call	Currency Future	1,382.0000	1,305.0000	(5.572)	0	0	0
04/11/2008	£ / R 2009/06/12	18.40	Put	Currency Future	2,881.0000	2,827.0000	(1.874)	0	0	0
04/11/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,500.0000	1,422.0000	(5.200)	0	0	0
04/11/2008	£ / R 2009/06/12	15.85	Put	Currency Future	1,269.0000	1,211.0000	(4.571)	0	0	0
04/11/2008	£ / R 2009/06/12	19.00	Put	Currency Future	3,322.0000	3,273.0000	(1.475)	0	0	0
04/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,457.0000	1,399.0000	(3.981)	0	0	0
04/11/2008	£ / R 2009/06/12	15.70	Call	Currency Future	1,962.0000	1,886.0000	(3.874)	0	0	0
04/11/2008	£ / R 2009/06/12	18.75	Put	Currency Future	3,135.0000	3,084.0000	(1.627)	0	0	0
04/11/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,705.0000	1,646.0000	(3.460)	0	0	0
04/11/2008	£ / R 2009/06/12	15.70	Put	Currency Future	1,198.0000	1,140.0000	(4.841)	0	0	0
04/11/2008	£ / R 2009/06/12	14.80	Put	Currency Future	817.0000	764.0000	(6.487)	0	0	0
04/11/2008	£ / R 2009/06/12	17.80	Put	Currency Future	2,465.0000	2,409.0000	(2.272)	0	0	0
04/11/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,398.0000	1,339.0000	(4.220)	0	0	0
04/11/2008	£ / R 2009/06/12	17.15	Put	Currency Future	2,049.0000	1,990.0000	(2.879)	0	0	0
04/11/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,721.0000	1,645.0000	(4.416)	0	0	0
04/11/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,643.0000	1,566.0000	(4.687)	0	0	0
04/11/2008	£ / R 2009/06/12	17.50	Put	Currency Future	2,269.0000	2,211.0000	(2.556)	0	0	0
04/11/2008	£ / R 2009/06/12	19.15	Call	Currency Future	751.0000	685.0000	(8.788)	0	0	0
04/11/2008	£ / R 2009/06/12	19.15	Put	Currency Future	3,436.0000	3,388.0000	(1.397)	0	0	0
04/11/2008	£ / R 2009/06/12	16.50	Put	Currency Future	1,641.0000	1,582.0000	(3.595)	0	0	0
04/11/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,569.0000	1,492.0000	(4.908)	0	0	0
04/11/2008	£ / R 2009/06/12	17.50	Call	Currency Future	1,233.0000	1,157.0000	(6.164)	0	0	0
04/11/2008	£ / R 2009/06/12	15.15	Call	Currency Future	2,269.0000	2,196.0000	(3.217)	0	0	0
04/11/2008	£ / R 2009/06/12	17.05	Call	Currency Future	1,402.0000	1,325.0000	(5.492)	0	0	0
04/11/2008	£ / R 2009/06/12	15.15	Put	Currency Future	955.0000	900.0000	(5.759)	0	0	0
04/11/2008	£ / R 2009/06/12	16.75	Put	Currency Future	1,802.0000	1,743.0000	(3.274)	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
04/11/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,343.0000	1,284.0000	(4.393)	0	0	0
04/11/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,988.0000	1,929.0000	(2.968)	0	0	0
04/11/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,482.0000	2,411.0000	(2.861)	0	0	0
04/11/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,128.0000	1,071.0000	(5.053)	0	0	0
04/11/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,534.0000	1,457.0000	(5.020)	0	0	0
04/11/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,808.0000	1,731.0000	(4.259)	0	0	0
04/11/2008	£ / R 2009/06/12	15.05	Put	Currency Future	914.0000	860.0000	(5.908)	0	0	0
04/11/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,770.0000	1,710.0000	(3.390)	0	0	0
04/11/2008	£ / R 2009/06/12	15.35	Put	Currency Future	1,040.0000	983.0000	(5.481)	0	0	0
04/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,294.0000	1,235.0000	(4.560)	0	0	0
04/11/2008	£ / R 2009/06/12	17.00	Put	Currency Future	1,958.0000	1,898.0000	(3.064)	0	0	0
04/11/2008	£ / R 2009/06/12	18.25	Call	Currency Future	989.0000	916.0000	(7.381)	0	0	0
04/11/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,989.0000	1,913.0000	(3.821)	0	0	0
04/11/2008	£ / R 2009/06/12	15.05	Put	Currency Future	914.0000	860.0000	(5.908)	0	0	0
04/11/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,721.0000	1,645.0000	(4.416)	0	0	0
04/11/2008	£ / R 2009/06/12	18.80	Put	Currency Future	3,172.0000	3,122.0000	(1.576)	0	0	0
04/11/2008	£ / R 2009/06/12	15.05	Call	Currency Future	2,329.0000	2,256.0000	(3.134)	0	0	0
04/11/2008	£ / R 2009/06/12	15.35	Call	Currency Future	2,154.0000	2,079.0000	(3.482)	0	0	0
04/11/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,534.0000	1,457.0000	(5.020)	0	0	0
04/11/2008	£ / R 2009/06/12	18.25	Put	Currency Future	2,774.0000	2,720.0000	(1.947)	0	0	0
04/11/2008	£ / R 2009/06/12	14.95	Call	Currency Future	2,389.0000	2,317.0000	(3.014)	0	0	0
04/11/2008	£ / R 2009/06/12	16.75	Call	Currency Future	1,517.0000	1,439.0000	(5.142)	0	0	0
04/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,457.0000	1,399.0000	(3.981)	0	0	0
04/11/2008	£ / R 2009/06/12	18.80	Call	Currency Future	837.0000	768.0000	(8.244)	0	0	0
04/11/2008	£ / R 2009/06/12	14.85	Call	Currency Future	2,450.0000	2,379.0000	(2.898)	0	0	0
04/11/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,705.0000	1,646.0000	(3.460)	0	0	0
04/11/2008	£ / R 2009/06/12	18.50	Call	Currency Future	917.0000	846.0000	(7.743)	0	0	0
04/11/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,770.0000	1,710.0000	(3.390)	0	0	0
04/11/2008	£ / R 2009/06/12	18.60	Put	Currency Future	3,025.0000	2,973.0000	(1.719)	0	0	0
04/11/2008	£ / R 2009/06/12	14.85	Put	Currency Future	836.0000	783.0000	(6.340)	0	0	0
04/11/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,245.0000	1,187.0000	(4.659)	0	0	0
04/11/2008	£ / R 2009/06/12	16.90	Call	Currency Future	1,462.0000	1,385.0000	(5.267)	0	0	0
04/11/2008	£ / R 2009/06/12	18.60	Call	Currency Future	889.0000	819.0000	(7.874)	0	0	0
04/11/2008	£ / R 2009/06/12	14.95	Put	Currency Future	875.0000	821.0000	(6.171)	0	0	0
04/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,858.0000	1,781.0000	(4.144)	0	0	0
04/11/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,898.0000	1,839.0000	(3.109)	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
04/11/2008	£ / R 2009/06/12	18.35	Call	Currency Future	959.0000	888.0000	(7.404)	0	0	0
04/11/2008	£ / R 2009/06/12	18.50	Put	Currency Future	2,952.0000	2,900.0000	(1.762)	0	0	0
04/11/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,174.0000	1,116.0000	(4.940)	0	0	0
04/11/2008	£ / R 2009/06/12	15.45	Put	Currency Future	1,083.0000	1,026.0000	(5.263)	0	0	0
04/11/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,151.0000	1,094.0000	(4.952)	0	0	0
04/11/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,909.0000	1,833.0000	(3.981)	0	0	0
04/11/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,835.0000	1,776.0000	(3.215)	0	0	0
04/11/2008	£ / R 2009/06/12	17.00	Call	Currency Future	1,422.0000	1,345.0000	(5.415)	0	0	0
04/11/2008	£ / R 2009/06/12	15.55	Call	Currency Future	2,043.0000	1,967.0000	(3.720)	0	0	0
04/11/2008	£ / R 2009/06/12	15.45	Call	Currency Future	2,098.0000	2,023.0000	(3.575)	0	0	0
04/11/2008	£ / R 2009/06/12	15.05	Call	Currency Future	2,329.0000	2,256.0000	(3.134)	0	0	0
04/11/2008	£ / R 2009/06/12	18.35	Put	Currency Future	2,845.0000	2,791.0000	(1.898)	0	0	0
04/11/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,579.0000	1,520.0000	(3.737)	0	0	0
04/11/2008	£ / R 2009/06/12	18.70	Put	Currency Future	3,098.0000	3,047.0000	(1.646)	0	0	0
04/11/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,174.0000	1,116.0000	(4.940)	0	0	0
04/11/2008	£ / R 2009/06/12	17.80	Call	Currency Future	1,130.0000	1,055.0000	(6.637)	0	0	0
04/11/2008	£ / R 2009/06/12	19.45	Call	Currency Future	683.0000	620.0000	(9.224)	0	0	0
04/11/2008	£ / R 2009/06/12	16.50	Call	Currency Future	1,605.0000	1,529.0000	(4.735)	0	0	0
04/11/2008	£ / R 2009/06/12	18.70	Call	Currency Future	863.0000	793.0000	(8.111)	0	0	0
04/11/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,989.0000	1,913.0000	(3.821)	0	0	0
04/11/2008	£ / R 2009/06/12	14.90	Put	Currency Future	855.0000	802.0000	(6.199)	0	0	0
04/11/2008	£ / R 2009/06/12	19.55	Put	Currency Future	3,748.0000	3,703.0000	(1.201)	0	0	0
04/11/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,643.0000	1,566.0000	(4.687)	0	0	0
04/11/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,247.0000	3,197.0000	(1.540)	0	0	0
04/11/2008	£ / R 2009/06/12	15.25	Call	Currency Future	2,211.0000	2,137.0000	(3.347)	0	0	0
04/11/2008	£ / R 2009/06/12	15.40	Call	Currency Future	2,126.0000	2,051.0000	(3.528)	0	0	0
04/11/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,500.0000	1,422.0000	(5.200)	0	0	0
04/11/2008	£ / R 2009/06/12	18.90	Call	Currency Future	811.0000	743.0000	(8.385)	0	0	0
04/11/2008	£ / R 2009/06/12	19.20	Put	Currency Future	3,475.0000	3,427.0000	(1.381)	0	0	0
04/11/2008	£ / R 2009/06/12	15.60	Call	Currency Future	2,015.0000	1,940.0000	(3.722)	0	0	0
04/11/2008	£ / R 2009/06/12	17.35	Call	Currency Future	1,287.0000	1,211.0000	(5.905)	0	0	0
04/11/2008	£ / R 2009/06/12	17.15	Call	Currency Future	1,363.0000	1,286.0000	(5.649)	0	0	0
04/11/2008	£ / R 2009/06/12	19.55	Call	Currency Future	662.0000	599.0000	(9.517)	0	0	0
04/11/2008	£ / R 2009/06/12	16.95	Call	Currency Future	1,442.0000	1,365.0000	(5.340)	0	0	0
04/11/2008	£ / R 2009/06/12	18.90	Call	Currency Future	811.0000	743.0000	(8.385)	0	0	0
04/11/2008	£ / R 2009/06/12	15.25	Put	Currency Future	997.0000	941.0000	(5.617)	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
04/11/2008	£ / R 2009/06/12	15.40	Put	Currency Future	1,061.0000	1,005.0000	(5.278)	0	0	0
04/11/2008	£ / R 2009/06/12	17.15	Put	Currency Future	2,049.0000	1,990.0000	(2.879)	0	0	0
04/11/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,247.0000	3,197.0000	(1.540)	0	0	0
04/11/2008	£ / R 2009/06/12	16.95	Put	Currency Future	1,928.0000	1,868.0000	(3.112)	0	0	0
04/11/2008	£ / R 2009/06/12	19.20	Call	Currency Future	739.0000	673.0000	(8.931)	0	0	0
04/11/2008	£ / R 2009/06/12	19.10	Call	Currency Future	762.0000	696.0000	(8.661)	0	0	0
04/11/2008	£ / R 2009/06/12	16.45	Put	Currency Future	1,610.0000	1,551.0000	(3.665)	0	0	0
04/11/2008	£ / R 2009/06/12	19.30	Put	Currency Future	3,552.0000	3,505.0000	(1.323)	0	0	0
04/11/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,869.0000	1,809.0000	(3.210)	0	0	0
04/11/2008	£ / R 2009/06/12	19.10	Put	Currency Future	3,398.0000	3,350.0000	(1.413)	0	0	0
04/11/2008	£ / R 2009/06/12	16.45	Call	Currency Future	1,624.0000	1,547.0000	(4.741)	0	0	0
04/11/2008	£ / R 2009/06/12	19.35	Put	Currency Future	3,591.0000	3,544.0000	(1.309)	0	0	0
04/11/2008	£ / R 2009/06/12	16.85	Call	Currency Future	1,483.0000	1,405.0000	(5.260)	0	0	0
04/11/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,301.0000	2,243.0000	(2.521)	0	0	0
04/11/2008	£ / R 2009/06/12	19.40	Put	Currency Future	3,630.0000	3,584.0000	(1.267)	0	0	0
04/11/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,737.0000	1,678.0000	(3.397)	0	0	0
04/11/2008	£ / R 2009/06/12	15.30	Put	Currency Future	1,018.0000	962.0000	(5.501)	0	0	0
04/11/2008	£ / R 2009/06/12	17.35	Put	Currency Future	2,173.0000	2,115.0000	(2.669)	0	0	0
04/11/2008	£ / R 2009/06/12	19.40	Call	Currency Future	694.0000	630.0000	(9.222)	0	0	0
04/11/2008	£ / R 2009/06/12	16.65	Call	Currency Future	1,551.0000	1,474.0000	(4.965)	0	0	0
04/11/2008	£ / R 2009/06/12	15.50	Call	Currency Future	2,070.0000	1,995.0000	(3.623)	0	0	0
04/11/2008	£ / R 2009/06/12	17.55	Call	Currency Future	1,215.0000	1,140.0000	(6.173)	0	0	0
04/11/2008	£ / R 2009/06/12	19.30	Call	Currency Future	716.0000	651.0000	(9.078)	0	0	0
04/11/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,662.0000	1,586.0000	(4.573)	0	0	0
04/11/2008	£ / R 2009/06/12	17.60	Call	Currency Future	1,198.0000	1,122.0000	(6.344)	0	0	0
04/11/2008	£ / R 2009/06/12	19.35	Call	Currency Future	705.0000	641.0000	(9.078)	0	0	0
04/11/2008	£ / R 2009/06/12	18.05	Call	Currency Future	1,049.0000	976.0000	(6.959)	0	0	0
04/11/2008	£ / R 2009/06/12	15.30	Put	Currency Future	1,018.0000	962.0000	(5.501)	0	0	0
04/11/2008	£ / R 2009/06/12	17.15	Call	Currency Future	1,363.0000	1,286.0000	(5.649)	0	0	0
04/11/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,205.0000	2,147.0000	(2.630)	0	0	0
04/11/2008	£ / R 2009/06/12	19.45	Put	Currency Future	3,669.0000	3,623.0000	(1.254)	0	0	0
04/11/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,548.0000	1,489.0000	(3.811)	0	0	0
04/11/2008	£ / R 2009/06/12	17.85	Put	Currency Future	2,499.0000	2,443.0000	(2.241)	0	0	0
04/11/2008	£ / R 2009/06/12	15.75	Call	Currency Future	1,936.0000	1,859.0000	(3.977)	0	0	0
04/11/2008	£ / R 2009/06/12	15.40	Call	Currency Future	2,126.0000	2,051.0000	(3.528)	0	0	0
04/11/2008	£ / R 2009/06/12	17.05	Call	Currency Future	1,402.0000	1,325.0000	(5.492)	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
04/11/2008	£ / R	2009/06/12	17.60	Put	Currency Future	2,333.0000	2,276.0000	(2.443)	0	0	0
04/11/2008	£ / R	2009/06/12	15.50	Put	Currency Future	1,106.0000	1,049.0000	(5.154)	0	0	0
04/11/2008	£ / R	2009/06/12	17.40	Call	Currency Future	1,269.0000	1,193.0000	(5.989)	0	0	0
04/11/2008	£ / R	2009/06/12	15.40	Put	Currency Future	1,061.0000	1,005.0000	(5.278)	0	0	0
04/11/2008	£ / R	2009/06/12	14.80	Put	Currency Future	817.0000	764.0000	(6.487)	0	0	0
04/11/2008	£ / R	2009/06/12	14.80	Call	Currency Future	2,482.0000	2,411.0000	(2.861)	0	0	0
04/11/2008	£ / R	2009/06/12	16.30	Put	Currency Future	1,517.0000	1,459.0000	(3.823)	0	0	0
04/11/2008	£ / R	2009/06/12	14.90	Call	Currency Future	2,420.0000	2,348.0000	(2.975)	0	0	0
04/11/2008	£ / R	2009/06/12	17.70	Call	Currency Future	1,163.0000	1,088.0000	(6.449)	0	0	0
04/11/2008	£ / R	2009/06/12	15.30	Call	Currency Future	2,182.0000	2,108.0000	(3.391)	0	0	0
04/11/2008	£ / R	2009/06/12	16.65	Put	Currency Future	1,737.0000	1,678.0000	(3.397)	0	0	0
04/11/2008	£ / R	2009/06/12	17.70	Put	Currency Future	2,399.0000	2,342.0000	(2.376)	0	0	0
04/11/2008	£ / R	2009/06/12	15.10	Put	Currency Future	935.0000	880.0000	(5.882)	0	0	0
04/11/2008	£ / R	2009/06/12	16.65	Call	Currency Future	1,551.0000	1,474.0000	(4.965)	0	0	0
04/11/2008	£ / R	2009/06/12	17.90	Call	Currency Future	1,097.0000	1,023.0000	(6.746)	0	0	0
04/11/2008	£ / R	2009/06/12	17.05	Put	Currency Future	1,988.0000	1,929.0000	(2.968)	0	0	0
04/11/2008	£ / R	2009/06/12	18.20	Put	Currency Future	2,739.0000	2,685.0000	(1.972)	0	0	0
04/11/2008	£ / R	2009/06/12	18.20	Call	Currency Future	1,003.0000	931.0000	(7.178)	0	0	0
04/11/2008	£ / R	2009/06/12	16.30	Call	Currency Future	1,681.0000	1,605.0000	(4.521)	0	0	0
04/11/2008	£ / R	2009/06/12	15.30	Call	Currency Future	2,182.0000	2,108.0000	(3.391)	0	0	0
04/11/2008	£ / R	2009/06/12	17.90	Call	Currency Future	1,097.0000	1,023.0000	(6.746)	0	0	0
04/11/2008	£ / R	2009/06/12	18.10	Put	Currency Future	2,670.0000	2,615.0000	(2.060)	0	0	0
04/11/2008	£ / R	2009/06/12	18.10	Call	Currency Future	1,034.0000	961.0000	(7.060)	0	0	0
04/11/2008	£ / R	2009/06/12	18.00	Put	Currency Future	2,601.0000	2,545.0000	(2.153)	0	0	0
04/11/2008	£ / R	2009/06/12	15.75	Put	Currency Future	1,221.0000	1,163.0000	(4.750)	0	0	0
04/11/2008	£ / R	2009/06/12	17.35	Put	Currency Future	2,173.0000	2,115.0000	(2.669)	0	0	0
04/11/2008	£ / R	2009/06/12	15.10	Call	Currency Future	2,299.0000	2,226.0000	(3.175)	0	0	0
04/11/2008	£ / R	2009/06/12	17.90	Put	Currency Future	2,533.0000	2,477.0000	(2.211)	0	0	0
04/11/2008	£ / R	2009/06/12	17.45	Call	Currency Future	1,251.0000	1,175.0000	(6.075)	0	0	0
04/11/2008	£ / R	2009/06/12	15.00	Put	Currency Future	894.0000	840.0000	(6.040)	0	0	0
04/11/2008	£ / R	2009/06/12	17.45	Put	Currency Future	2,237.0000	2,179.0000	(2.593)	0	0	0
04/11/2008	£ / R	2009/06/12	14.90	Call	Currency Future	2,420.0000	2,348.0000	(2.975)	0	0	0
04/11/2008	£ / R	2009/06/12	18.00	Call	Currency Future	1,065.0000	991.0000	(6.948)	0	0	0
04/11/2008	£ / R	2009/06/12	15.60	Call	Currency Future	2,015.0000	1,940.0000	(3.722)	0	0	0
04/11/2008	£ / R	2009/06/12	17.55	Call	Currency Future	1,215.0000	1,140.0000	(6.173)	0	0	0
04/11/2008	£ / R	2009/06/12	14.90	Put	Currency Future	855.0000	802.0000	(6.199)	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
04/11/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,151.0000	1,094.0000	(4.952)	0	0	0
04/11/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,301.0000	2,243.0000	(2.521)	0	0	0
04/11/2008	£ / R 2009/06/12	15.00	Call	Currency Future	2,359.0000	2,286.0000	(3.095)	0	0	0
04/11/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,533.0000	2,477.0000	(2.211)	0	0	0
04/11/2008	£ / R 2009/06/12	17.35	Call	Currency Future	1,287.0000	1,211.0000	(5.905)	0	0	0
04/11/2008	£ / R 2009/06/12	16.05	Put	Currency Future	1,369.0000	1,310.0000	(4.310)	0	0	0
04/11/2008	£ / R 2009/06/12	17.65	Put	Currency Future	2,366.0000	2,309.0000	(2.409)	0	0	0
04/11/2008	£ / R 2009/06/12	17.65	Call	Currency Future	1,180.0000	1,105.0000	(6.356)	0	0	0
04/11/2008	£ / R 2009/06/12	19.25	Call	Currency Future	728.0000	662.0000	(9.066)	0	0	0
04/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,858.0000	1,781.0000	(4.144)	0	0	0
04/11/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,869.0000	1,809.0000	(3.210)	0	0	0
04/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,294.0000	1,235.0000	(4.560)	0	0	0
04/11/2008	£ / R 2009/06/12	16.85	Call	Currency Future	1,483.0000	1,405.0000	(5.260)	0	0	0
04/11/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,398.0000	1,339.0000	(4.220)	0	0	0
04/11/2008	£ / R 2009/06/12	16.15	Call	Currency Future	1,741.0000	1,666.0000	(4.308)	0	0	0
04/11/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,762.0000	1,686.0000	(4.313)	0	0	0
04/11/2008	£ / R 2009/06/12	15.95	Put	Currency Future	1,318.0000	1,260.0000	(4.401)	0	0	0
04/11/2008	£ / R 2009/06/12	16.15	Put	Currency Future	1,427.0000	1,369.0000	(4.064)	0	0	0
04/11/2008	£ / R 2009/06/12	19.25	Put	Currency Future	3,513.0000	3,466.0000	(1.338)	0	0	0
04/11/2008	£ / R 2009/06/12	16.25	Put	Currency Future	1,487.0000	1,429.0000	(3.900)	0	0	0
04/11/2008	£ / R 2009/06/12	16.25	Call	Currency Future	1,701.0000	1,625.0000	(4.468)	0	0	0
04/11/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,548.0000	1,489.0000	(3.811)	0	0	0
04/11/2008	£ / R 2009/06/12	17.40	Call	Currency Future	1,269.0000	1,193.0000	(5.989)	0	0	0
04/11/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,662.0000	1,586.0000	(4.573)	0	0	0
04/11/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,205.0000	2,147.0000	(2.630)	0	0	0
04/11/2008	£ / R 2009/06/12	17.30	Put	Currency Future	2,142.0000	2,083.0000	(2.754)	0	0	0
04/11/2008	£ / R 2009/06/12	16.05	Call	Currency Future	1,783.0000	1,706.0000	(4.319)	0	0	0
04/11/2008	£ / R 2009/06/12	16.55	Put	Currency Future	1,673.0000	1,614.0000	(3.527)	0	0	0
04/11/2008	£ / R 2009/06/12	17.20	Put	Currency Future	2,079.0000	2,021.0000	(2.790)	0	0	0
04/11/2008	£ / R 2009/06/12	15.95	Call	Currency Future	1,833.0000	1,756.0000	(4.201)	0	0	0
04/11/2008	£ / R 2009/06/12	16.55	Call	Currency Future	1,587.0000	1,510.0000	(4.852)	0	0	0
04/11/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,360.0000	3,311.0000	(1.458)	0	0	0
04/11/2008	£ / R 2009/06/12	17.30	Call	Currency Future	1,306.0000	1,229.0000	(5.896)	0	0	0
04/11/2008	£ / R 2009/06/12	18.85	Call	Currency Future	824.0000	755.0000	(8.374)	0	0	0
04/11/2008	£ / R 2009/06/12	17.10	Call	Currency Future	1,382.0000	1,305.0000	(5.572)	0	0	0
04/11/2008	£ / R 2009/06/12	18.85	Put	Currency Future	3,210.0000	3,159.0000	(1.589)	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
04/11/2008	£ / R	2009/06/12	17.10	Put	Currency Future	2,018.0000	1,959.0000	(2.924)	0	0	0
04/11/2008	£ / R	2009/06/12	19.05	Call	Currency Future	774.0000	708.0000	(8.527)	0	0	0
04/11/2008	£ / R	2009/06/12	17.20	Call	Currency Future	1,344.0000	1,267.0000	(5.729)	0	0	0
04/11/2008	£ / R	2009/06/12	18.15	Put	Currency Future	2,704.0000	2,650.0000	(1.997)	0	0	0
04/11/2008	£ / R	2009/06/12	18.15	Call	Currency Future	1,019.0000	946.0000	(7.164)	0	0	0
04/11/2008	£ / R	2009/06/12	17.85	Call	Currency Future	1,113.0000	1,039.0000	(6.649)	0	0	0
04/11/2008	£ / R	2009/06/12	18.05	Put	Currency Future	2,635.0000	2,580.0000	(2.087)	0	0	0
04/11/2008	£ / R	2009/06/12	17.95	Put	Currency Future	2,567.0000	2,511.0000	(2.182)	0	0	0
04/11/2008	£ / R	2009/06/12	17.95	Call	Currency Future	1,081.0000	1,007.0000	(6.846)	0	0	0
04/11/2008	£ / R	2009/06/12	18.85	Call	Currency Future	824.0000	755.0000	(8.374)	0	0	0
04/11/2008	£ / R	2009/06/12	18.65	Put	Currency Future	3,062.0000	3,010.0000	(1.698)	0	0	0
04/11/2008	£ / R	2009/06/12	18.55	Put	Currency Future	2,989.0000	2,936.0000	(1.773)	0	0	0
04/11/2008	£ / R	2009/06/12	18.85	Put	Currency Future	3,210.0000	3,159.0000	(1.589)	0	0	0
04/11/2008	£ / R	2009/06/12	18.95	Call	Currency Future	799.0000	731.0000	(8.511)	0	0	0
04/11/2008	£ / R	2009/06/12	18.95	Put	Currency Future	3,284.0000	3,235.0000	(1.492)	0	0	0
04/11/2008	£ / R	2009/06/12	19.05	Put	Currency Future	3,360.0000	3,311.0000	(1.458)	0	0	0
04/11/2008	£ / R	2009/06/12	19.05	Call	Currency Future	774.0000	708.0000	(8.527)	0	0	0
04/11/2008	£ / R	2009/06/12	18.55	Call	Currency Future	903.0000	833.0000	(7.752)	0	0	0
04/11/2008	£ / R	2009/06/12	18.45	Put	Currency Future	2,916.0000	2,864.0000	(1.783)	0	0	0
04/11/2008	£ / R	2009/06/12	18.65	Call	Currency Future	876.0000	806.0000	(7.991)	0	0	0
04/11/2008	£ / R	2009/06/12	18.45	Call	Currency Future	931.0000	860.0000	(7.626)	0	0	0
04/11/2008	£ / R	2009/06/12	17.95	Call	Currency Future	1,081.0000	1,007.0000	(6.846)	0	0	0
04/11/2008	£ / R	2009/06/12	18.65	Put	Currency Future	3,062.0000	3,010.0000	(1.698)	0	0	0
04/11/2008	£ / R	2009/06/12	18.45	Put	Currency Future	2,916.0000	2,864.0000	(1.783)	0	0	0
04/11/2008	£ / R	2009/06/12	17.95	Put	Currency Future	2,567.0000	2,511.0000	(2.182)	0	0	0
04/11/2008	£ / R	2009/06/12	18.65	Call	Currency Future	876.0000	806.0000	(7.991)	0	0	0
04/11/2008	£ / R	2009/06/12	18.15	Call	Currency Future	1,019.0000	946.0000	(7.164)	0	0	0
04/11/2008	£ / R	2009/06/12	18.45	Call	Currency Future	931.0000	860.0000	(7.626)	0	0	0
04/11/2008	£ / R	2009/06/12	18.15	Put	Currency Future	2,704.0000	2,650.0000	(1.997)	0	0	0
04/11/2008	€ / R	2008/12/12			Currency Future	12.6814	12.7685	0.687	12.8300	12.8300	79,621
04/11/2008	€ / R	2008/12/12	11.30	Call	Currency Future	1,557.0000	1,605.0000	3.083	0	0	0
04/11/2008	€ / R	2008/12/12	13.55	Put	Currency Future	1,334.0000	1,234.0000	(7.496)	0	0	0
04/11/2008	€ / R	2008/12/12	14.35	Call	Currency Future	307.0000	292.0000	(4.886)	0	0	0
04/11/2008	€ / R	2008/12/12	11.80	Put	Currency Future	321.0000	264.0000	(17.757)	0	0	0
04/11/2008	€ / R	2008/12/12	11.80	Call	Currency Future	1,202.0000	1,232.0000	2.496	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
04/11/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,024.0000	1,042.0000	1.758	0	0	0
04/11/2008	€ / R 2008/12/12	13.55	Call	Currency Future	465.0000	452.0000	(2.796)	0	0	0
04/11/2008	€ / R 2008/12/12	15.90	Put	Currency Future	3,358.0000	3,258.0000	(2.978)	0	0	0
04/11/2008	€ / R 2008/12/12	14.35	Put	Currency Future	1,975.0000	1,873.0000	(5.165)	0	0	0
04/11/2008	€ / R 2008/12/12	11.90	Put	Currency Future	357.0000	296.0000	(17.087)	0	0	0
04/11/2008	€ / R 2008/12/12	11.30	Put	Currency Future	176.0000	136.0000	(22.727)	0	0	0
04/11/2008	€ / R 2008/12/12	13.45	Put	Currency Future	1,260.0000	1,161.0000	(7.857)	0	0	0
04/11/2008	€ / R 2008/12/12	16.70	Put	Currency Future	4,099.0000	4,003.0000	(2.342)	0	0	0
04/11/2008	€ / R 2008/12/12	14.25	Put	Currency Future	1,892.0000	1,789.0000	(5.444)	0	0	0
04/11/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,202.0000	1,232.0000	2.496	0	0	0
04/11/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,482.0000	1,526.0000	2.969	0	0	0
04/11/2008	€ / R 2008/12/12	17.00	Put	Currency Future	4,383.0000	4,288.0000	(2.167)	0	0	0
04/11/2008	€ / R 2008/12/12	16.70	Call	Currency Future	80.0000	71.0000	(11.250)	0	0	0
04/11/2008	€ / R 2008/12/12	14.45	Call	Currency Future	291.0000	276.0000	(5.155)	0	0	0
04/11/2008	€ / R 2008/12/12	11.40	Put	Currency Future	200.0000	157.0000	(21.500)	0	0	0
04/11/2008	€ / R 2008/12/12	15.40	Put	Currency Future	2,897.0000	2,796.0000	(3.486)	0	0	0
04/11/2008	€ / R 2008/12/12	13.35	Put	Currency Future	1,187.0000	1,089.0000	(8.256)	0	0	0
04/11/2008	€ / R 2008/12/12	10.30	Put	Currency Future	40.0000	38.0000	(5.000)	0	0	0
04/11/2008	€ / R 2008/12/12	13.60	Call	Currency Future	453.0000	440.0000	(2.870)	0	0	0
04/11/2008	€ / R 2008/12/12	11.80	Put	Currency Future	321.0000	264.0000	(17.757)	0	0	0
04/11/2008	€ / R 2008/12/12	15.10	Put	Currency Future	2,627.0000	2,525.0000	(3.883)	0	0	0
04/11/2008	€ / R 2008/12/12	14.10	Call	Currency Future	349.0000	334.0000	(4.298)	0	0	0
04/11/2008	€ / R 2008/12/12	16.20	Call	Currency Future	114.0000	103.0000	(9.649)	0	0	0
04/11/2008	€ / R 2008/12/12	13.10	Call	Currency Future	594.0000	586.0000	(1.347)	0	0	0
04/11/2008	€ / R 2008/12/12	13.75	Call	Currency Future	418.0000	404.0000	(3.349)	0	0	0
04/11/2008	€ / R 2008/12/12	11.10	Call	Currency Future	1,714.0000	1,771.0000	3.326	0	0	0
04/11/2008	€ / R 2008/12/12	13.80	Call	Currency Future	408.0000	393.0000	(3.676)	0	0	0
04/11/2008	€ / R 2008/12/12	12.30	Put	Currency Future	538.0000	462.0000	(14.126)	0	0	0
04/11/2008	€ / R 2008/12/12	16.00	Put	Currency Future	3,449.0000	3,351.0000	(2.841)	0	0	0
04/11/2008	€ / R 2008/12/12	17.00	Call	Currency Future	65.0000	57.0000	(12.308)	0	0	0
04/11/2008	€ / R 2008/12/12	13.10	Put	Currency Future	1,013.0000	918.0000	(9.378)	0	0	0
04/11/2008	€ / R 2008/12/12	13.35	Call	Currency Future	518.0000	507.0000	(2.124)	0	0	0
04/11/2008	€ / R 2008/12/12	11.10	Put	Currency Future	133.0000	102.0000	(23.308)	0	0	0
04/11/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,767.0000	1,665.0000	(5.772)	0	0	0
04/11/2008	€ / R 2008/12/12	12.25	Call	Currency Future	945.0000	957.0000	1.270	0	0	0
04/11/2008	€ / R 2008/12/12	12.20	Put	Currency Future	489.0000	416.0000	(14.928)	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
04/11/2008	€ / R 2008/12/12	11.20	Put	Currency Future	153.0000	117.0000	(23.529)	0	0	0
04/11/2008	€ / R 2008/12/12	16.20	Put	Currency Future	3,632.0000	3,535.0000	(2.671)	0	0	0
04/11/2008	€ / R 2008/12/12	12.10	Put	Currency Future	443.0000	373.0000	(15.801)	0	0	0
04/11/2008	€ / R 2008/12/12	12.80	Put	Currency Future	819.0000	729.0000	(10.989)	0	0	0
04/11/2008	€ / R 2008/12/12	13.45	Call	Currency Future	491.0000	479.0000	(2.444)	0	0	0
04/11/2008	€ / R 2008/12/12	14.30	Call	Currency Future	315.0000	300.0000	(4.762)	0	0	0
04/11/2008	€ / R 2008/12/12	14.25	Call	Currency Future	323.0000	308.0000	(4.644)	0	0	0
04/11/2008	€ / R 2008/12/12	12.45	Call	Currency Future	848.0000	854.0000	0.708	0	0	0
04/11/2008	€ / R 2008/12/12	15.20	Put	Currency Future	2,716.0000	2,615.0000	(3.719)	0	0	0
04/11/2008	€ / R 2008/12/12	13.75	Put	Currency Future	1,487.0000	1,386.0000	(6.792)	0	0	0
04/11/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,933.0000	1,831.0000	(5.277)	0	0	0
04/11/2008	€ / R 2008/12/12	13.80	Put	Currency Future	1,526.0000	1,425.0000	(6.619)	0	0	0
04/11/2008	€ / R 2008/12/12	12.35	Put	Currency Future	564.0000	486.0000	(13.830)	0	0	0
04/11/2008	€ / R 2008/12/12	9.60	Call	Currency Future	3,107.0000	3,192.0000	2.736	0	0	0
04/11/2008	€ / R 2008/12/12	12.50	Call	Currency Future	825.0000	830.0000	0.606	0	0	0
04/11/2008	€ / R 2008/12/12	12.80	Call	Currency Future	700.0000	697.0000	(0.429)	0	0	0
04/11/2008	€ / R 2008/12/12	15.90	Call	Currency Future	139.0000	127.0000	(8.633)	0	0	0
04/11/2008	€ / R 2008/12/12	13.60	Put	Currency Future	1,372.0000	1,271.0000	(7.362)	0	0	0
04/11/2008	€ / R 2008/12/12	12.35	Call	Currency Future	895.0000	904.0000	1.006	0	0	0
04/11/2008	€ / R 2008/12/12	9.60	Put	Currency Future	26.0000	23.0000	(11.538)	0	0	0
04/11/2008	€ / R 2008/12/12	10.30	Call	Currency Future	2,421.0000	2,506.0000	3.511	0	0	0
04/11/2008	€ / R 2008/12/12	14.45	Put	Currency Future	2,059.0000	1,957.0000	(4.954)	0	0	0
04/11/2008	€ / R 2008/12/12	10.35	Call	Currency Future	0.0000	2,458.0000	100.000	0	0	0
04/11/2008	€ / R 2008/12/12	12.05	Put	Currency Future	420.0000	352.0000	(16.190)	0	0	0
04/11/2008	€ / R 2008/12/12	10.40	Call	Currency Future	2,328.0000	2,410.0000	3.522	0	0	0
04/11/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,337.0000	1,374.0000	2.767	0	0	0
04/11/2008	€ / R 2008/12/12	13.20	Call	Currency Future	562.0000	553.0000	(1.601)	0	0	0
04/11/2008	€ / R 2008/12/12	15.10	Call	Currency Future	208.0000	194.0000	(6.731)	0	0	0
04/11/2008	€ / R 2008/12/12	9.55	Put	Currency Future	0.0000	22.0000	100.000	0	0	0
04/11/2008	€ / R 2008/12/12	12.25	Put	Currency Future	513.0000	439.0000	(14.425)	0	0	0
04/11/2008	€ / R 2008/12/12	13.70	Call	Currency Future	430.0000	416.0000	(3.256)	0	0	0
04/11/2008	€ / R 2008/12/12	10.40	Put	Currency Future	47.0000	42.0000	(10.638)	0	0	0
04/11/2008	€ / R 2008/12/12	12.30	Call	Currency Future	920.0000	930.0000	1.087	0	0	0
04/11/2008	€ / R 2008/12/12	13.30	Call	Currency Future	533.0000	522.0000	(2.064)	0	0	0
04/11/2008	€ / R 2008/12/12	10.35	Put	Currency Future	0.0000	39.0000	100.000	0	0	0
04/11/2008	€ / R 2008/12/12	12.05	Call	Currency Future	1,052.0000	1,071.0000	1.806	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
04/11/2008	€ / R 2008/12/12	12.45	Put	Currency Future	616.0000	535.0000	(13.149)	0	0	0
04/11/2008	€ / R 2008/12/12	13.70	Put	Currency Future	1,448.0000	1,347.0000	(6.975)	0	0	0
04/11/2008	€ / R 2008/12/12	11.20	Call	Currency Future	1,635.0000	1,686.0000	3.119	0	0	0
04/11/2008	€ / R 2008/12/12	12.30	Put	Currency Future	538.0000	462.0000	(14.126)	0	0	0
04/11/2008	€ / R 2008/12/12	11.15	Put	Currency Future	0.0000	108.0000	100.000	0	0	0
04/11/2008	€ / R 2008/12/12	13.90	Call	Currency Future	387.0000	372.0000	(3.876)	0	0	0
04/11/2008	€ / R 2008/12/12	16.00	Call	Currency Future	130.0000	119.0000	(8.462)	0	0	0
04/11/2008	€ / R 2008/12/12	12.50	Put	Currency Future	643.0000	561.0000	(12.753)	0	0	0
04/11/2008	€ / R 2008/12/12	13.20	Put	Currency Future	1,081.0000	985.0000	(8.881)	0	0	0
04/11/2008	€ / R 2008/12/12	11.15	Call	Currency Future	0.0000	1,727.0000	100.000	0	0	0
04/11/2008	€ / R 2008/12/12	15.20	Call	Currency Future	198.0000	184.0000	(7.071)	0	0	0
04/11/2008	€ / R 2008/12/12	15.15	Call	Currency Future	0.0000	189.0000	100.000	0	0	0
04/11/2008	€ / R 2008/12/12	13.40	Call	Currency Future	504.0000	493.0000	(2.183)	0	0	0
04/11/2008	€ / R 2008/12/12	9.55	Call	Currency Future	0.0000	3,241.0000	100.000	0	0	0
04/11/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,139.0000	1,165.0000	2.283	0	0	0
04/11/2008	€ / R 2008/12/12	15.40	Call	Currency Future	178.0000	165.0000	(7.303)	0	0	0
04/11/2008	€ / R 2008/12/12	13.40	Put	Currency Future	1,223.0000	1,125.0000	(8.013)	0	0	0
04/11/2008	€ / R 2008/12/12	15.90	Call	Currency Future	0.0000	127.0000	100.000	0	0	0
04/11/2008	€ / R 2008/12/12	12.10	Put	Currency Future	443.0000	373.0000	(15.801)	0	0	0
04/11/2008	€ / R 2008/12/12	13.30	Put	Currency Future	1,151.0000	1,054.0000	(8.427)	0	0	0
04/11/2008	€ / R 2008/12/12	9.50	Call	Currency Future	0.0000	3,289.0000	100.000	0	0	0
04/11/2008	€ / R 2008/12/12	11.90	Put	Currency Future	357.0000	296.0000	(17.087)	0	0	0
04/11/2008	€ / R 2008/12/12	15.90	Put	Currency Future	0.0000	3,258.0000	100.000	0	0	0
04/11/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,139.0000	1,165.0000	2.283	0	0	0
04/11/2008	€ / R 2008/12/12	13.90	Put	Currency Future	1,605.0000	1,504.0000	(6.293)	0	0	0
04/11/2008	€ / R 2008/12/12	9.85	Call	Currency Future	2,861.0000	2,946.0000	2.971	0	0	0
04/11/2008	€ / R 2008/12/12	14.60	Put	Currency Future	2,187.0000	2,085.0000	(4.664)	0	0	0
04/11/2008	€ / R 2008/12/12	11.60	Put	Currency Future	256.0000	206.0000	(19.531)	0	0	0
04/11/2008	€ / R 2008/12/12	9.50	Put	Currency Future	0.0000	21.0000	100.000	0	0	0
04/11/2008	€ / R 2008/12/12	12.30	Call	Currency Future	920.0000	930.0000	1.087	0	0	0
04/11/2008	€ / R 2008/12/12	9.85	Put	Currency Future	30.0000	28.0000	(6.667)	0	0	0
04/11/2008	€ / R 2008/12/12	15.00	Put	Currency Future	2,537.0000	2,436.0000	(3.981)	0	0	0
04/11/2008	€ / R 2008/12/12	10.30	Put	Currency Future	0.0000	38.0000	100.000	0	0	0
04/11/2008	€ / R 2008/12/12	12.20	Call	Currency Future	971.0000	985.0000	1.442	0	0	0
04/11/2008	€ / R 2008/12/12	10.65	Call	Currency Future	2,102.0000	2,177.0000	3.568	0	0	0
04/11/2008	€ / R 2008/12/12	10.60	Put	Currency Future	65.0000	55.0000	(15.385)	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
04/11/2008	€ / R 2008/12/12	10.30	Call	Currency Future	0.0000	2,506.0000	100.000	0	0	0
04/11/2008	€ / R 2008/12/12	12.15	Put	Currency Future	466.0000	394.0000	(15.451)	0	0	0
04/11/2008	€ / R 2008/12/12	15.15	Put	Currency Future	0.0000	2,570.0000	100.000	0	0	0
04/11/2008	€ / R 2008/12/12	14.00	Call	Currency Future	367.0000	352.0000	(4.087)	0	0	0
04/11/2008	€ / R 2008/12/12	11.70	Call	Currency Future	1,269.0000	1,302.0000	2.600	0	0	0
04/11/2008	€ / R 2008/12/12	15.95	Put	Currency Future	0.0000	3,305.0000	100.000	0	0	0
04/11/2008	€ / R 2008/12/12	14.30	Call	Currency Future	315.0000	300.0000	(4.762)	0	0	0
04/11/2008	€ / R 2008/12/12	11.70	Put	Currency Future	287.0000	233.0000	(18.815)	0	0	0
04/11/2008	€ / R 2008/12/12	13.85	Put	Currency Future	1,566.0000	1,464.0000	(6.513)	0	0	0
04/11/2008	€ / R 2008/12/12	11.85	Put	Currency Future	339.0000	280.0000	(17.404)	0	0	0
04/11/2008	€ / R 2008/12/12	10.65	Put	Currency Future	70.0000	58.0000	(17.143)	0	0	0
04/11/2008	€ / R 2008/12/12	12.15	Call	Currency Future	997.0000	1,013.0000	1.605	0	0	0
04/11/2008	€ / R 2008/12/12	13.95	Call	Currency Future	377.0000	362.0000	(3.979)	0	0	0
04/11/2008	€ / R 2008/12/12	14.05	Put	Currency Future	1,726.0000	1,624.0000	(5.910)	0	0	0
04/11/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,024.0000	1,042.0000	1.758	0	0	0
04/11/2008	€ / R 2008/12/12	11.55	Put	Currency Future	241.0000	193.0000	(19.917)	0	0	0
04/11/2008	€ / R 2008/12/12	14.05	Call	Currency Future	358.0000	343.0000	(4.190)	0	0	0
04/11/2008	€ / R 2008/12/12	11.65	Put	Currency Future	271.0000	219.0000	(19.188)	0	0	0
04/11/2008	€ / R 2008/12/12	13.95	Put	Currency Future	1,645.0000	1,544.0000	(6.140)	0	0	0
04/11/2008	€ / R 2008/12/12	15.95	Call	Currency Future	0.0000	124.0000	100.000	0	0	0
04/11/2008	€ / R 2008/12/12	13.85	Call	Currency Future	397.0000	383.0000	(3.526)	0	0	0
04/11/2008	€ / R 2008/12/12	11.00	Call	Currency Future	1,798.0000	1,859.0000	3.393	0	0	0
04/11/2008	€ / R 2008/12/12	13.85	Call	Currency Future	397.0000	383.0000	(3.526)	0	0	0
04/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,519.0000	1,565.0000	3.028	0	0	0
04/11/2008	€ / R 2008/12/12	14.50	Put	Currency Future	2,102.0000	2,000.0000	(4.853)	0	0	0
04/11/2008	€ / R 2008/12/12	13.85	Put	Currency Future	1,566.0000	1,464.0000	(6.513)	0	0	0
04/11/2008	€ / R 2008/12/12	11.00	Put	Currency Future	116.0000	91.0000	(21.552)	0	0	0
04/11/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,933.0000	1,831.0000	(5.277)	0	0	0
04/11/2008	€ / R 2008/12/12	14.65	Call	Currency Future	262.0000	247.0000	(5.725)	0	0	0
04/11/2008	€ / R 2008/12/12	13.40	Call	Currency Future	504.0000	493.0000	(2.183)	0	0	0
04/11/2008	€ / R 2008/12/12	11.75	Put	Currency Future	304.0000	248.0000	(18.421)	0	0	0
04/11/2008	€ / R 2008/12/12	12.70	Call	Currency Future	739.0000	739.0000	-	0	0	0
04/11/2008	€ / R 2008/12/12	14.00	Put	Currency Future	1,686.0000	1,584.0000	(6.050)	0	0	0
04/11/2008	€ / R 2008/12/12	17.40	Call	Currency Future	48.0000	42.0000	(12.500)	0	0	0
04/11/2008	€ / R 2008/12/12	11.75	Call	Currency Future	1,235.0000	1,267.0000	2.591	0	0	0
04/11/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,170.0000	1,198.0000	2.393	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
04/11/2008	€ / R 2008/12/12	14.40	Call	Currency Future	299.0000	284.0000	(5.017)	0	0	0
04/11/2008	€ / R 2008/12/12	17.40	Put	Currency Future	4,767.0000	4,673.0000	(1.972)	0	0	0
04/11/2008	€ / R 2008/12/12	14.50	Call	Currency Future	283.0000	268.0000	(5.300)	0	0	0
04/11/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,146.0000	2,223.0000	3.588	0	0	0
04/11/2008	€ / R 2008/12/12	12.70	Put	Currency Future	758.0000	670.0000	(11.609)	0	0	0
04/11/2008	€ / R 2008/12/12	14.40	Put	Currency Future	2,017.0000	1,915.0000	(5.057)	0	0	0
04/11/2008	€ / R 2008/12/12	16.60	Put	Currency Future	4,005.0000	3,908.0000	(2.422)	0	0	0
04/11/2008	€ / R 2008/12/12	16.60	Call	Currency Future	86.0000	77.0000	(10.465)	0	0	0
04/11/2008	€ / R 2008/12/12	11.55	Call	Currency Future	1,373.0000	1,411.0000	2.768	0	0	0
04/11/2008	€ / R 2008/12/12	15.80	Put	Currency Future	3,265.0000	3,165.0000	(3.063)	0	0	0
04/11/2008	€ / R 2008/12/12	13.40	Put	Currency Future	1,223.0000	1,125.0000	(8.013)	0	0	0
04/11/2008	€ / R 2008/12/12	16.25	Put	Currency Future	3,678.0000	3,581.0000	(2.637)	0	0	0
04/11/2008	€ / R 2008/12/12	15.00	Call	Currency Future	219.0000	204.0000	(6.849)	0	0	0
04/11/2008	€ / R 2008/12/12	12.80	Call	Currency Future	700.0000	697.0000	(0.429)	0	0	0
04/11/2008	€ / R 2008/12/12	16.95	Put	Currency Future	4,336.0000	4,241.0000	(2.191)	0	0	0
04/11/2008	€ / R 2008/12/12	14.65	Put	Currency Future	2,231.0000	2,128.0000	(4.617)	0	0	0
04/11/2008	€ / R 2008/12/12	15.80	Call	Currency Future	146.0000	134.0000	(8.219)	0	0	0
04/11/2008	€ / R 2008/12/12	12.80	Put	Currency Future	819.0000	729.0000	(10.989)	0	0	0
04/11/2008	€ / R 2008/12/12	17.75	Call	Currency Future	37.0000	32.0000	(13.514)	0	0	0
04/11/2008	€ / R 2008/12/12	14.60	Call	Currency Future	269.0000	254.0000	(5.576)	0	0	0
04/11/2008	€ / R 2008/12/12	11.65	Call	Currency Future	1,303.0000	1,338.0000	2.686	0	0	0
04/11/2008	€ / R 2008/12/12	17.75	Put	Currency Future	5,106.0000	5,013.0000	(1.821)	0	0	0
04/11/2008	€ / R 2008/12/12	15.45	Call	Currency Future	174.0000	161.0000	(7.471)	0	0	0
04/11/2008	€ / R 2008/12/12	16.95	Call	Currency Future	67.0000	59.0000	(11.940)	0	0	0
04/11/2008	€ / R 2008/12/12	16.25	Call	Currency Future	110.0000	100.0000	(9.091)	0	0	0
04/11/2008	€ / R 2008/12/12	16.15	Put	Currency Future	3,586.0000	3,489.0000	(2.705)	0	0	0
04/11/2008	€ / R 2008/12/12	15.45	Put	Currency Future	2,943.0000	2,842.0000	(3.432)	0	0	0
04/11/2008	€ / R 2008/12/12	16.15	Call	Currency Future	118.0000	107.0000	(9.322)	0	0	0
04/11/2008	€ / R 2008/12/12	11.35	Put	Currency Future	188.0000	146.0000	(22.340)	0	0	0
04/11/2008	€ / R 2008/12/12	15.35	Call	Currency Future	183.0000	169.0000	(7.650)	0	0	0
04/11/2008	€ / R 2008/12/12	13.05	Call	Currency Future	610.0000	603.0000	(1.148)	0	0	0
04/11/2008	€ / R 2008/12/12	15.35	Put	Currency Future	2,852.0000	2,751.0000	(3.541)	0	0	0
04/11/2008	€ / R 2008/12/12	13.05	Put	Currency Future	979.0000	885.0000	(9.602)	0	0	0
04/11/2008	€ / R 2008/12/12	12.95	Put	Currency Future	913.0000	821.0000	(10.077)	0	0	0
04/11/2008	€ / R 2008/12/12	15.30	Put	Currency Future	2,806.0000	2,706.0000	(3.564)	0	0	0
04/11/2008	€ / R 2008/12/12	12.75	Put	Currency Future	788.0000	699.0000	(11.294)	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
04/11/2008	€ / R 2008/12/12	16.10	Call	Currency Future	122.0000	111.0000	(9.016)	0	0	0
04/11/2008	€ / R 2008/12/12	12.95	Call	Currency Future	645.0000	639.0000	(0.930)	0	0	0
04/11/2008	€ / R 2008/12/12	16.10	Put	Currency Future	3,540.0000	3,443.0000	(2.740)	0	0	0
04/11/2008	€ / R 2008/12/12	12.55	Put	Currency Future	671.0000	588.0000	(12.370)	0	0	0
04/11/2008	€ / R 2008/12/12	12.75	Call	Currency Future	719.0000	718.0000	(0.139)	0	0	0
04/11/2008	€ / R 2008/12/12	12.55	Put	Currency Future	671.0000	588.0000	(12.370)	0	0	0
04/11/2008	€ / R 2008/12/12	13.15	Call	Currency Future	578.0000	569.0000	(1.557)	0	0	0
04/11/2008	€ / R 2008/12/12	12.35	Call	Currency Future	895.0000	904.0000	1.006	0	0	0
04/11/2008	€ / R 2008/12/12	13.15	Put	Currency Future	1,047.0000	951.0000	(9.169)	0	0	0
04/11/2008	€ / R 2008/12/12	17.70	Put	Currency Future	5,057.0000	4,965.0000	(1.819)	0	0	0
04/11/2008	€ / R 2008/12/12	16.90	Call	Currency Future	70.0000	61.0000	(12.857)	0	0	0
04/11/2008	€ / R 2008/12/12	12.90	Put	Currency Future	881.0000	790.0000	(10.329)	0	0	0
04/11/2008	€ / R 2008/12/12	16.90	Put	Currency Future	4,288.0000	4,193.0000	(2.215)	0	0	0
04/11/2008	€ / R 2008/12/12	12.55	Call	Currency Future	803.0000	806.0000	0.374	0	0	0
04/11/2008	€ / R 2008/12/12	12.90	Call	Currency Future	663.0000	658.0000	(0.754)	0	0	0
04/11/2008	€ / R 2008/12/12	17.70	Call	Currency Future	39.0000	33.0000	(15.385)	0	0	0
04/11/2008	€ / R 2008/12/12	12.35	Put	Currency Future	564.0000	486.0000	(13.830)	0	0	0
04/11/2008	€ / R 2008/12/12	12.55	Call	Currency Future	803.0000	806.0000	0.374	0	0	0
04/11/2008	€ / R 2008/12/12	13.25	Call	Currency Future	547.0000	538.0000	(1.645)	0	0	0
04/11/2008	€ / R 2008/12/12	15.30	Call	Currency Future	188.0000	174.0000	(7.447)	0	0	0
04/11/2008	€ / R 2008/12/12	13.25	Put	Currency Future	1,116.0000	1,019.0000	(8.692)	0	0	0
04/11/2008	€ / R 2008/12/12	14.55	Put	Currency Future	2,145.0000	2,042.0000	(4.802)	0	0	0
04/11/2008	€ / R 2008/12/12	12.40	Call	Currency Future	871.0000	879.0000	0.918	0	0	0
04/11/2008	€ / R 2008/12/12	13.05	Call	Currency Future	610.0000	603.0000	(1.148)	0	0	0
04/11/2008	€ / R 2008/12/12	13.05	Put	Currency Future	979.0000	885.0000	(9.602)	0	0	0
04/11/2008	€ / R 2008/12/12	14.55	Call	Currency Future	276.0000	261.0000	(5.435)	0	0	0
04/11/2008	€ / R 2008/12/12	12.40	Put	Currency Future	590.0000	510.0000	(13.559)	0	0	0
04/11/2008	€ / R 2008/12/12	12.60	Call	Currency Future	781.0000	783.0000	0.256	0	0	0
04/11/2008	€ / R 2008/12/12	13.80	Call	Currency Future	408.0000	393.0000	(3.676)	0	0	0
04/11/2008	€ / R 2008/12/12	13.80	Put	Currency Future	1,526.0000	1,425.0000	(6.619)	0	0	0
04/11/2008	€ / R 2008/12/12	12.60	Put	Currency Future	700.0000	615.0000	(12.143)	0	0	0
04/11/2008	€ / R 2008/12/12	13.50	Put	Currency Future	1,297.0000	1,197.0000	(7.710)	0	0	0
04/11/2008	€ / R 2008/12/12	14.15	Put	Currency Future	1,808.0000	1,706.0000	(5.642)	0	0	0
04/11/2008	€ / R 2008/12/12	13.65	Put	Currency Future	1,410.0000	1,309.0000	(7.163)	0	0	0
04/11/2008	€ / R 2008/12/12	14.20	Put	Currency Future	1,850.0000	1,747.0000	(5.568)	0	0	0
04/11/2008	€ / R 2008/12/12	14.15	Call	Currency Future	340.0000	325.0000	(4.412)	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
04/11/2008	€ / R 2008/12/12	14.20	Call	Currency Future	331.0000	316.0000	(4.532)	0	0	0
04/11/2008	€ / R 2008/12/12	13.50	Call	Currency Future	478.0000	466.0000	(2.510)	0	0	0
04/11/2008	€ / R 2008/12/12	11.50	Put	Currency Future	227.0000	180.0000	(20.705)	0	0	0
04/11/2008	€ / R 2008/12/12	14.10	Call	Currency Future	349.0000	334.0000	(4.298)	0	0	0
04/11/2008	€ / R 2008/12/12	13.65	Call	Currency Future	441.0000	428.0000	(2.948)	0	0	0
04/11/2008	€ / R 2008/12/12	11.50	Call	Currency Future	1,408.0000	1,449.0000	2.912	0	0	0
04/11/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,767.0000	1,665.0000	(5.772)	0	0	0
04/11/2008	€ / R 2008/12/12	13.00	Put	Currency Future	946.0000	853.0000	(9.831)	0	0	0
04/11/2008	€ / R 2008/12/12	12.65	Put	Currency Future	728.0000	642.0000	(11.813)	0	0	0
04/11/2008	€ / R 2008/12/12	13.00	Call	Currency Future	627.0000	621.0000	(0.957)	0	0	0
04/11/2008	€ / R 2008/12/12	12.65	Call	Currency Future	760.0000	761.0000	0.132	0	0	0
04/11/2008	€ / R 2008/12/12	12.60	Put	Currency Future	700.0000	615.0000	(12.143)	0	0	0
04/11/2008	€ / R 2008/12/12	12.40	Put	Currency Future	590.0000	510.0000	(13.559)	0	0	0
04/11/2008	€ / R 2008/12/12	12.60	Call	Currency Future	781.0000	783.0000	0.256	0	0	0
04/11/2008	€ / R 2008/12/12	12.85	Put	Currency Future	850.0000	759.0000	(10.706)	0	0	0
04/11/2008	€ / R 2008/12/12	12.85	Call	Currency Future	681.0000	677.0000	(0.587)	0	0	0
04/11/2008	€ / R 2008/12/12	12.40	Call	Currency Future	871.0000	879.0000	0.918	0	0	0
04/11/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,557.0000	1,605.0000	3.083	0	0	0
04/11/2008	€ / R 2008/12/12	11.30	Put	Currency Future	176.0000	136.0000	(22.727)	0	0	0
04/11/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,337.0000	1,374.0000	2.767	0	0	0
04/11/2008	€ / R 2008/12/12	11.40	Put	Currency Future	200.0000	157.0000	(21.500)	0	0	0
04/11/2008	€ / R 2008/12/12	12.00	Call	Currency Future	1,080.0000	1,101.0000	1.944	0	0	0
04/11/2008	€ / R 2008/12/12	11.60	Put	Currency Future	256.0000	206.0000	(19.531)	0	0	0
04/11/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,482.0000	1,526.0000	2.969	0	0	0
04/11/2008	€ / R 2008/12/12	12.00	Put	Currency Future	399.0000	333.0000	(16.541)	0	0	0
04/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,519.0000	1,565.0000	3.028	0	0	0
04/11/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,170.0000	1,198.0000	2.393	0	0	0
04/11/2008	€ / R 2008/12/12	11.45	Call	Currency Future	1,445.0000	1,487.0000	2.907	0	0	0
04/11/2008	€ / R 2008/12/12	11.95	Call	Currency Future	1,109.0000	1,132.0000	2.074	0	0	0
04/11/2008	€ / R 2008/12/12	11.85	Put	Currency Future	339.0000	280.0000	(17.404)	0	0	0
04/11/2008	€ / R 2008/12/12	11.45	Put	Currency Future	213.0000	168.0000	(21.127)	0	0	0
04/11/2008	€ / R 2008/12/12	11.95	Put	Currency Future	378.0000	313.0000	(17.196)	0	0	0
04/11/2008	€ / R 2008/12/12	11.35	Put	Currency Future	188.0000	146.0000	(22.340)	0	0	0
04/11/2008	€ / R 2009/03/16			Currency Future	12.9621	13.0411	0.609	13.0500	13.0500	15,076
04/11/2008	€ / R 2009/03/16	12.30	Put	Currency Future	680.0000	599.0000	(11.912)	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
04/11/2008	€ / R 2009/03/16	13.90	Call	Currency Future	765.0000	742.0000	(3.007)	0	0	0
04/11/2008	€ / R 2009/03/16	11.35	Put	Currency Future	303.0000	255.0000	(15.842)	0	0	0
04/11/2008	€ / R 2009/03/16	13.55	Put	Currency Future	1,450.0000	1,351.0000	(6.828)	0	0	0
04/11/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,497.0000	2,550.0000	2.123	0	0	0
04/11/2008	€ / R 2009/03/16	16.25	Call	Currency Future	0.0000	348.0000	100.000	0	0	0
04/11/2008	€ / R 2009/03/16	10.70	Put	Currency Future	152.0000	122.0000	(19.737)	0	0	0
04/11/2008	€ / R 2009/03/16	13.75	Call	Currency Future	805.0000	783.0000	(2.733)	0	0	0
04/11/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,892.0000	1,789.0000	(5.444)	0	0	0
04/11/2008	€ / R 2009/03/16	16.25	Put	Currency Future	0.0000	3,557.0000	100.000	0	0	0
04/11/2008	€ / R 2009/03/16	13.90	Put	Currency Future	1,703.0000	1,601.0000	(5.989)	0	0	0
04/11/2008	€ / R 2009/03/16	16.15	Call	Currency Future	381.0000	359.0000	(5.774)	0	0	0
04/11/2008	€ / R 2009/03/16	13.55	Call	Currency Future	862.0000	842.0000	(2.320)	0	0	0
04/11/2008	€ / R 2009/03/16	16.30	Put	Currency Future	3,698.0000	3,599.0000	(2.677)	0	0	0
04/11/2008	€ / R 2009/03/16	9.90	Put	Currency Future	55.0000	50.0000	(9.091)	0	0	0
04/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,714.0000	1,735.0000	1.225	0	0	0
04/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	704.0000	680.0000	(3.409)	0	0	0
04/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,342.0000	1,340.0000	(0.149)	0	0	0
04/11/2008	€ / R 2009/03/16	14.70	Put	Currency Future	2,328.0000	2,224.0000	(4.467)	0	0	0
04/11/2008	€ / R 2009/03/16	12.35	Put	Currency Future	706.0000	624.0000	(11.615)	0	0	0
04/11/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,446.0000	1,451.0000	0.346	0	0	0
04/11/2008	€ / R 2009/03/16	15.50	Call	Currency Future	463.0000	439.0000	(5.184)	0	0	0
04/11/2008	€ / R 2009/03/16	11.35	Call	Currency Future	1,915.0000	1,946.0000	1.619	0	0	0
04/11/2008	€ / R 2009/03/16	11.85	Put	Currency Future	478.0000	413.0000	(13.598)	0	0	0
04/11/2008	€ / R 2009/03/16	13.55	Call	Currency Future	862.0000	842.0000	(2.320)	0	0	0
04/11/2008	€ / R 2009/03/16	14.70	Call	Currency Future	590.0000	565.0000	(4.237)	0	0	0
04/11/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,318.0000	1,315.0000	(0.228)	0	0	0
04/11/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,473.0000	1,481.0000	0.543	0	0	0
04/11/2008	€ / R 2009/03/16	11.65	Put	Currency Future	401.0000	343.0000	(14.464)	0	0	0
04/11/2008	€ / R 2009/03/16	15.45	Put	Currency Future	0.0000	2,855.0000	100.000	0	0	0
04/11/2008	€ / R 2009/03/16	15.45	Call	Currency Future	0.0000	446.0000	100.000	0	0	0
04/11/2008	€ / R 2009/03/16	13.75	Put	Currency Future	1,593.0000	1,491.0000	(6.403)	0	0	0
04/11/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,590.0000	1,604.0000	0.881	0	0	0
04/11/2008	€ / R 2009/03/16	10.65	Put	Currency Future	0.0000	114.0000	100.000	0	0	0
04/11/2008	€ / R 2009/03/16	15.35	Put	Currency Future	2,872.0000	2,769.0000	(3.586)	0	0	0
04/11/2008	€ / R 2009/03/16	13.85	Call	Currency Future	0.0000	755.0000	100.000	0	0	0
04/11/2008	€ / R 2009/03/16	15.60	Put	Currency Future	3,087.0000	2,984.0000	(3.337)	0	0	0

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04/11/2008	€ / R 2009/03/16	14.95	Call	Currency Future	546.0000	521.0000	(4.579)	0	0	0
04/11/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,205.0000	1,197.0000	(0.664)	0	0	0
04/11/2008	€ / R 2009/03/16	13.55	Put	Currency Future	1,450.0000	1,351.0000	(6.828)	0	0	0
04/11/2008	€ / R 2009/03/16	16.80	Call	Currency Future	292.0000	273.0000	(6.507)	0	0	0
04/11/2008	€ / R 2009/03/16	16.95	Put	Currency Future	4,262.0000	4,164.0000	(2.299)	0	0	0
04/11/2008	€ / R 2009/03/16	15.25	Call	Currency Future	499.0000	474.0000	(5.010)	0	0	0
04/11/2008	€ / R 2009/03/16	16.95	Call	Currency Future	274.0000	255.0000	(6.934)	0	0	0
04/11/2008	€ / R 2009/03/16	14.65	Put	Currency Future	2,288.0000	2,184.0000	(4.545)	0	0	0
04/11/2008	€ / R 2009/03/16	15.75	Put	Currency Future	3,217.0000	3,114.0000	(3.202)	0	0	0
04/11/2008	€ / R 2009/03/16	16.15	Put	Currency Future	3,569.0000	3,467.0000	(2.858)	0	0	0
04/11/2008	€ / R 2009/03/16	11.45	Put	Currency Future	333.0000	282.0000	(15.315)	0	0	0
04/11/2008	€ / R 2009/03/16	14.65	Call	Currency Future	600.0000	575.0000	(4.167)	0	0	0
04/11/2008	€ / R 2009/03/16	15.35	Call	Currency Future	485.0000	460.0000	(5.155)	0	0	0
04/11/2008	€ / R 2009/03/16	13.45	Put	Currency Future	1,381.0000	1,282.0000	(7.169)	0	0	0
04/11/2008	€ / R 2009/03/16	17.35	Call	Currency Future	231.0000	213.0000	(7.792)	0	0	0
04/11/2008	€ / R 2009/03/16	17.75	Call	Currency Future	194.0000	177.0000	(8.763)	0	0	0
04/11/2008	€ / R 2009/03/16	11.45	Call	Currency Future	1,845.0000	1,873.0000	1.518	0	0	0
04/11/2008	€ / R 2009/03/16	15.25	Put	Currency Future	2,787.0000	2,683.0000	(3.732)	0	0	0
04/11/2008	€ / R 2009/03/16	16.55	Put	Currency Future	3,913.0000	3,814.0000	(2.530)	0	0	0
04/11/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,418.0000	1,422.0000	0.282	0	0	0
04/11/2008	€ / R 2009/03/16	10.70	Call	Currency Future	2,415.0000	2,463.0000	1.988	0	0	0
04/11/2008	€ / R 2009/03/16	17.75	Put	Currency Future	4,982.0000	4,886.0000	(1.927)	0	0	0
04/11/2008	€ / R 2009/03/16	15.85	Put	Currency Future	3,304.0000	3,202.0000	(3.087)	0	0	0
04/11/2008	€ / R 2009/03/16	16.55	Call	Currency Future	325.0000	305.0000	(6.154)	0	0	0
04/11/2008	€ / R 2009/03/16	12.15	Put	Currency Future	606.0000	531.0000	(12.376)	0	0	0
04/11/2008	€ / R 2009/03/16	9.90	Call	Currency Future	3,117.0000	3,191.0000	2.374	0	0	0
04/11/2008	€ / R 2009/03/16	15.85	Call	Currency Future	416.0000	393.0000	(5.529)	0	0	0
04/11/2008	€ / R 2009/03/16	17.35	Put	Currency Future	4,619.0000	4,522.0000	(2.100)	0	0	0
04/11/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,227.0000	1,219.0000	(0.652)	0	0	0
04/11/2008	€ / R 2009/03/16	11.40	Put	Currency Future	317.0000	268.0000	(15.457)	0	0	0
04/11/2008	€ / R 2009/03/16	10.95	Put	Currency Future	202.0000	165.0000	(18.317)	0	0	0
04/11/2008	€ / R 2009/03/16	12.60	Put	Currency Future	843.0000	756.0000	(10.320)	0	0	0
04/11/2008	€ / R 2009/03/16	16.45	Put	Currency Future	3,827.0000	3,728.0000	(2.587)	0	0	0
04/11/2008	€ / R 2009/03/16	10.60	Put	Currency Future	135.0000	109.0000	(19.259)	0	0	0
04/11/2008	€ / R 2009/03/16	11.80	Put	Currency Future	458.0000	395.0000	(13.755)	0	0	0
04/11/2008	€ / R 2009/03/16	10.95	Call	Currency Future	2,214.0000	2,256.0000	1.897	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
04/11/2008	€ / R 2009/03/16	12.45	Call	Currency Future	1,272.0000	1,266.0000	(0.472)	0	0	0
04/11/2008	€ / R 2009/03/16	16.45	Call	Currency Future	339.0000	319.0000	(5.900)	0	0	0
04/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,620.0000	1,636.0000	0.988	0	0	0
04/11/2008	€ / R 2009/03/16	12.45	Put	Currency Future	759.0000	675.0000	(11.067)	0	0	0
04/11/2008	€ / R 2009/03/16	13.45	Call	Currency Future	893.0000	873.0000	(2.240)	0	0	0
04/11/2008	€ / R 2009/03/16	12.15	Put	Currency Future	606.0000	531.0000	(12.376)	0	0	0
04/11/2008	€ / R 2009/03/16	12.25	Put	Currency Future	654.0000	574.0000	(12.232)	0	0	0
04/11/2008	€ / R 2009/03/16	12.85	Put	Currency Future	991.0000	900.0000	(9.183)	0	0	0
04/11/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,446.0000	1,451.0000	0.346	0	0	0
04/11/2008	€ / R 2009/03/16	12.00	Put	Currency Future	540.0000	470.0000	(12.963)	0	0	0
04/11/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,104.0000	1,091.0000	(1.178)	0	0	0
04/11/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,295.0000	1,290.0000	(0.386)	0	0	0
04/11/2008	€ / R 2009/03/16	13.85	Put	Currency Future	0.0000	1,564.0000	100.000	0	0	0
04/11/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,418.0000	1,422.0000	0.282	0	0	0
04/11/2008	€ / R 2009/03/16	12.65	Put	Currency Future	872.0000	784.0000	(10.092)	0	0	0
04/11/2008	€ / R 2009/03/16	16.80	Put	Currency Future	4,130.0000	4,032.0000	(2.373)	0	0	0
04/11/2008	€ / R 2009/03/16	12.10	Put	Currency Future	584.0000	510.0000	(12.671)	0	0	0
04/11/2008	€ / R 2009/03/16	12.40	Put	Currency Future	732.0000	649.0000	(11.339)	0	0	0
04/11/2008	€ / R 2009/03/16	17.00	Put	Currency Future	4,306.0000	4,208.0000	(2.276)	0	0	0
04/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	815.0000	728.0000	(10.675)	0	0	0
04/11/2008	€ / R 2009/03/16	17.00	Call	Currency Future	268.0000	250.0000	(6.716)	0	0	0
04/11/2008	€ / R 2009/03/16	11.40	Call	Currency Future	1,879.0000	1,909.0000	1.597	0	0	0
04/11/2008	€ / R 2009/03/16	10.65	Call	Currency Future	0.0000	2,506.0000	100.000	0	0	0
04/11/2008	€ / R 2009/03/16	12.10	Put	Currency Future	584.0000	510.0000	(12.671)	0	0	0
04/11/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,184.0000	1,175.0000	(0.760)	0	0	0
04/11/2008	€ / R 2009/03/16	14.60	Call	Currency Future	609.0000	584.0000	(4.105)	0	0	0
04/11/2008	€ / R 2009/03/16	11.90	Put	Currency Future	498.0000	431.0000	(13.454)	0	0	0
04/11/2008	€ / R 2009/03/16	9.85	Put	Currency Future	0.0000	47.0000	100.000	0	0	0
04/11/2008	€ / R 2009/03/16	16.20	Call	Currency Future	376.0000	353.0000	(6.117)	0	0	0
04/11/2008	€ / R 2009/03/16	12.35	Put	Currency Future	706.0000	624.0000	(11.615)	0	0	0
04/11/2008	€ / R 2009/03/16	16.20	Put	Currency Future	3,614.0000	3,512.0000	(2.822)	0	0	0
04/11/2008	€ / R 2009/03/16	14.60	Put	Currency Future	2,247.0000	2,143.0000	(4.628)	0	0	0
04/11/2008	€ / R 2009/03/16	12.25	Call	Currency Future	1,366.0000	1,365.0000	(0.073)	0	0	0
04/11/2008	€ / R 2009/03/16	13.05	Put	Currency Future	0.0000	1,022.0000	100.000	0	0	0
04/11/2008	€ / R 2009/03/16	15.60	Call	Currency Future	449.0000	425.0000	(5.345)	0	0	0
04/11/2008	€ / R 2009/03/16	15.40	Put	Currency Future	2,915.0000	2,812.0000	(3.533)	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
04/11/2008	€ / R 2009/03/16	14.95	Put	Currency Future	2,534.0000	2,430.0000	(4.104)	0	0	0
04/11/2008	€ / R 2009/03/16	13.05	Call	Currency Future	0.0000	1,014.0000	100.000	0	0	0
04/11/2008	€ / R 2009/03/16	15.00	Put	Currency Future	2,576.0000	2,472.0000	(4.037)	0	0	0
04/11/2008	€ / R 2009/03/16	15.40	Call	Currency Future	478.0000	453.0000	(5.230)	0	0	0
04/11/2008	€ / R 2009/03/16	15.00	Call	Currency Future	538.0000	513.0000	(4.647)	0	0	0
04/11/2008	€ / R 2009/03/16	9.85	Call	Currency Future	0.0000	3,238.0000	100.000	0	0	0
04/11/2008	€ / R 2009/03/16	14.60	Call	Currency Future	0.0000	584.0000	100.000	0	0	0
04/11/2008	€ / R 2009/03/16	18.10	Put	Currency Future	5,304.0000	5,210.0000	(1.772)	0	0	0
04/11/2008	€ / R 2009/03/16	9.80	Call	Currency Future	0.0000	3,285.0000	100.000	0	0	0
04/11/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,318.0000	1,315.0000	(0.228)	0	0	0
04/11/2008	€ / R 2009/03/16	14.60	Put	Currency Future	0.0000	2,143.0000	100.000	0	0	0
04/11/2008	€ / R 2009/03/16	15.50	Put	Currency Future	3,001.0000	2,898.0000	(3.432)	0	0	0
04/11/2008	€ / R 2009/03/16	9.80	Put	Currency Future	0.0000	44.0000	100.000	0	0	0
04/11/2008	€ / R 2009/03/16	10.60	Put	Currency Future	0.0000	109.0000	100.000	0	0	0
04/11/2008	€ / R 2009/03/16	12.05	Put	Currency Future	561.0000	490.0000	(12.656)	0	0	0
04/11/2008	€ / R 2009/03/16	10.60	Call	Currency Future	0.0000	2,550.0000	100.000	0	0	0
04/11/2008	€ / R 2009/03/16	13.35	Put	Currency Future	1,313.0000	1,215.0000	(7.464)	0	0	0
04/11/2008	€ / R 2009/03/16	18.10	Call	Currency Future	166.0000	151.0000	(9.036)	0	0	0
04/11/2008	€ / R 2009/03/16	10.15	Put	Currency Future	78.0000	67.0000	(14.103)	0	0	0
04/11/2008	€ / R 2009/03/16	17.30	Call	Currency Future	236.0000	218.0000	(7.627)	0	0	0
04/11/2008	€ / R 2009/03/16	12.00	Call	Currency Future	1,502.0000	1,511.0000	0.599	0	0	0
04/11/2008	€ / R 2009/03/16	10.15	Call	Currency Future	2,890.0000	2,958.0000	2.353	0	0	0
04/11/2008	€ / R 2009/03/16	13.35	Call	Currency Future	925.0000	906.0000	(2.054)	0	0	0
04/11/2008	€ / R 2009/03/16	15.75	Call	Currency Future	429.0000	405.0000	(5.594)	0	0	0
04/11/2008	€ / R 2009/03/16	11.90	Call	Currency Future	1,560.0000	1,572.0000	0.769	0	0	0
04/11/2008	€ / R 2009/03/16	13.10	Put	Currency Future	1,148.0000	1,054.0000	(8.188)	0	0	0
04/11/2008	€ / R 2009/03/16	12.95	Put	Currency Future	1,054.0000	960.0000	(8.918)	0	0	0
04/11/2008	€ / R 2009/03/16	12.95	Call	Currency Future	1,066.0000	1,051.0000	(1.407)	0	0	0
04/11/2008	€ / R 2009/03/16	16.30	Call	Currency Future	361.0000	340.0000	(5.817)	0	0	0
04/11/2008	€ / R 2009/03/16	13.10	Call	Currency Future	1,011.0000	995.0000	(1.583)	0	0	0
04/11/2008	€ / R 2009/03/16	13.60	Call	Currency Future	847.0000	826.0000	(2.479)	0	0	0
04/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	815.0000	728.0000	(10.675)	0	0	0
04/11/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,485.0000	1,385.0000	(6.734)	0	0	0
04/11/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,184.0000	1,175.0000	(0.760)	0	0	0
04/11/2008	€ / R 2009/03/16	12.65	Put	Currency Future	872.0000	784.0000	(10.092)	0	0	0
04/11/2008	€ / R 2009/03/16	12.80	Put	Currency Future	961.0000	870.0000	(9.469)	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
04/11/2008	€ / R 2009/03/16	12.75	Call	Currency Future	1,143.0000	1,132.0000	(0.962)	0	0	0
04/11/2008	€ / R 2009/03/16	13.40	Call	Currency Future	909.0000	889.0000	(2.200)	0	0	0
04/11/2008	€ / R 2009/03/16	12.75	Put	Currency Future	931.0000	841.0000	(9.667)	0	0	0
04/11/2008	€ / R 2009/03/16	13.00	Call	Currency Future	1,047.0000	1,032.0000	(1.433)	0	0	0
04/11/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,227.0000	1,219.0000	(0.652)	0	0	0
04/11/2008	€ / R 2009/03/16	13.00	Put	Currency Future	1,085.0000	991.0000	(8.664)	0	0	0
04/11/2008	€ / R 2009/03/16	15.70	Put	Currency Future	3,173.0000	3,071.0000	(3.215)	0	0	0
04/11/2008	€ / R 2009/03/16	13.20	Call	Currency Future	975.0000	958.0000	(1.744)	0	0	0
04/11/2008	€ / R 2009/03/16	16.50	Call	Currency Future	332.0000	312.0000	(6.024)	0	0	0
04/11/2008	€ / R 2009/03/16	13.20	Put	Currency Future	1,213.0000	1,117.0000	(7.914)	0	0	0
04/11/2008	€ / R 2009/03/16	16.50	Put	Currency Future	3,870.0000	3,771.0000	(2.558)	0	0	0
04/11/2008	€ / R 2009/03/16	15.70	Call	Currency Future	436.0000	412.0000	(5.505)	0	0	0
04/11/2008	€ / R 2009/03/16	13.40	Put	Currency Future	1,347.0000	1,248.0000	(7.350)	0	0	0
04/11/2008	€ / R 2009/03/16	17.30	Put	Currency Future	4,574.0000	4,477.0000	(2.121)	0	0	0
04/11/2008	€ / R 2009/03/16	13.85	Call	Currency Future	778.0000	755.0000	(2.956)	0	0	0
04/11/2008	€ / R 2009/03/16	13.30	Put	Currency Future	1,279.0000	1,182.0000	(7.584)	0	0	0
04/11/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,485.0000	1,385.0000	(6.734)	0	0	0
04/11/2008	€ / R 2009/03/16	13.60	Call	Currency Future	847.0000	826.0000	(2.479)	0	0	0
04/11/2008	€ / R 2009/03/16	14.30	Put	Currency Future	2,008.0000	1,905.0000	(5.129)	0	0	0
04/11/2008	€ / R 2009/03/16	14.30	Call	Currency Future	670.0000	646.0000	(3.582)	0	0	0
04/11/2008	€ / R 2009/03/16	13.30	Call	Currency Future	941.0000	923.0000	(1.913)	0	0	0
04/11/2008	€ / R 2009/03/16	13.70	Call	Currency Future	819.0000	797.0000	(2.686)	0	0	0
04/11/2008	€ / R 2009/03/16	13.70	Put	Currency Future	1,557.0000	1,456.0000	(6.487)	0	0	0
04/11/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,205.0000	1,197.0000	(0.664)	0	0	0
04/11/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,123.0000	1,111.0000	(1.069)	0	0	0
04/11/2008	€ / R 2009/03/16	13.80	Call	Currency Future	791.0000	769.0000	(2.781)	0	0	0
04/11/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,854.0000	1,750.0000	(5.609)	0	0	0
04/11/2008	€ / R 2009/03/16	14.90	Call	Currency Future	555.0000	530.0000	(4.505)	0	0	0
04/11/2008	€ / R 2009/03/16	12.60	Put	Currency Future	843.0000	756.0000	(10.320)	0	0	0
04/11/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,123.0000	1,111.0000	(1.069)	0	0	0
04/11/2008	€ / R 2009/03/16	12.80	Put	Currency Future	961.0000	870.0000	(9.469)	0	0	0
04/11/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,892.0000	1,789.0000	(5.444)	0	0	0
04/11/2008	€ / R 2009/03/16	12.90	Put	Currency Future	1,022.0000	930.0000	(9.002)	0	0	0
04/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	704.0000	680.0000	(3.409)	0	0	0
04/11/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,666.0000	1,564.0000	(6.122)	0	0	0
04/11/2008	€ / R 2009/03/16	12.90	Call	Currency Future	1,084.0000	1,071.0000	(1.199)	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
04/11/2008	€ / R 2009/03/16	13.80	Put	Currency Future	1,629.0000	1,527.0000	(6.262)	0	0	0
04/11/2008	€ / R 2009/03/16	14.10	Call	Currency Future	716.0000	692.0000	(3.352)	0	0	0
04/11/2008	€ / R 2009/03/16	14.55	Put	Currency Future	2,207.0000	2,103.0000	(4.712)	0	0	0
04/11/2008	€ / R 2009/03/16	14.90	Put	Currency Future	2,493.0000	2,389.0000	(4.172)	0	0	0
04/11/2008	€ / R 2009/03/16	14.05	Put	Currency Future	1,816.0000	1,713.0000	(5.672)	0	0	0
04/11/2008	€ / R 2009/03/16	13.25	Put	Currency Future	1,246.0000	1,149.0000	(7.785)	0	0	0
04/11/2008	€ / R 2009/03/16	14.55	Call	Currency Future	619.0000	594.0000	(4.039)	0	0	0
04/11/2008	€ / R 2009/03/16	13.25	Call	Currency Future	958.0000	940.0000	(1.879)	0	0	0
04/11/2008	€ / R 2009/03/16	12.20	Put	Currency Future	629.0000	552.0000	(12.242)	0	0	0
04/11/2008	€ / R 2009/03/16	12.20	Call	Currency Future	1,391.0000	1,394.0000	0.216	0	0	200
04/11/2008	€ / R 2009/03/16	14.05	Call	Currency Future	728.0000	704.0000	(3.297)	0	0	0
04/11/2008	€ / R 2009/03/16	14.00	Put	Currency Future	1,778.0000	1,675.0000	(5.793)	0	0	0
04/11/2008	€ / R 2009/03/16	14.45	Put	Currency Future	2,127.0000	2,023.0000	(4.890)	0	0	0
04/11/2008	€ / R 2009/03/16	14.40	Call	Currency Future	649.0000	624.0000	(3.852)	0	0	0
04/11/2008	€ / R 2009/03/16	14.40	Put	Currency Future	2,087.0000	1,983.0000	(4.983)	0	0	0
04/11/2008	€ / R 2009/03/16	14.45	Call	Currency Future	639.0000	614.0000	(3.912)	0	0	0
04/11/2008	€ / R 2009/03/16	14.00	Call	Currency Future	740.0000	716.0000	(3.243)	0	0	0
04/11/2008	€ / R 2009/03/16	12.50	Put	Currency Future	787.0000	701.0000	(10.928)	0	0	0
04/11/2008	€ / R 2009/03/16	12.50	Call	Currency Future	1,249.0000	1,243.0000	(0.480)	0	0	0
04/11/2008	€ / R 2009/03/16	12.85	Put	Currency Future	991.0000	900.0000	(9.183)	0	0	0
04/11/2008	€ / R 2009/03/16	12.70	Call	Currency Future	1,163.0000	1,153.0000	(0.860)	0	0	0
04/11/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,104.0000	1,091.0000	(1.178)	0	0	0
04/11/2008	€ / R 2009/03/16	12.70	Put	Currency Future	901.0000	812.0000	(9.878)	0	0	0
04/11/2008	€ / R 2009/03/16	11.75	Call	Currency Future	1,651.0000	1,668.0000	1.030	0	0	0
04/11/2008	€ / R 2009/03/16	11.65	Put	Currency Future	401.0000	343.0000	(14.464)	0	0	0
04/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,714.0000	1,735.0000	1.225	0	0	0
04/11/2008	€ / R 2009/03/16	11.75	Put	Currency Future	439.0000	377.0000	(14.123)	0	0	0
04/11/2008	€ / R 2009/03/16	11.55	Put	Currency Future	366.0000	312.0000	(14.754)	0	0	0
04/11/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,590.0000	1,604.0000	0.881	0	0	0
04/11/2008	€ / R 2009/03/16	11.95	Call	Currency Future	1,531.0000	1,541.0000	0.653	0	0	0
04/11/2008	€ / R 2009/03/16	12.05	Put	Currency Future	561.0000	490.0000	(12.656)	0	0	0
04/11/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,473.0000	1,481.0000	0.543	0	0	0
04/11/2008	€ / R 2009/03/16	11.95	Put	Currency Future	519.0000	450.0000	(13.295)	0	0	0
04/11/2008	€ / R 2009/03/16	11.85	Put	Currency Future	478.0000	413.0000	(13.598)	0	0	0
04/11/2008	€ / R 2009/03/16	11.55	Call	Currency Future	1,778.0000	1,803.0000	1.406	0	0	0
04/11/2008	€ / R 2009/03/16	12.30	Put	Currency Future	680.0000	599.0000	(11.912)	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
04/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,342.0000	1,340.0000	(0.149)	0	0	0
04/11/2008	€ / R 2009/03/16	11.50	Put	Currency Future	349.0000	297.0000	(14.900)	0	0	0
04/11/2008	€ / R 2009/03/16	11.60	Call	Currency Future	1,746.0000	1,768.0000	1.260	0	0	0
04/11/2008	€ / R 2009/03/16	11.60	Put	Currency Future	384.0000	327.0000	(14.844)	0	0	0
04/11/2008	€ / R 2009/03/16	11.80	Put	Currency Future	458.0000	395.0000	(13.755)	0	0	0
04/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,620.0000	1,636.0000	0.988	0	0	0
04/11/2008	€ / R 2009/03/16	11.70	Call	Currency Future	1,682.0000	1,701.0000	1.130	0	0	0
04/11/2008	€ / R 2009/03/16	11.70	Put	Currency Future	420.0000	360.0000	(14.286)	0	0	0
04/11/2008	€ / R 2009/03/16	11.50	Call	Currency Future	1,811.0000	1,838.0000	1.491	0	0	0
04/11/2008	€ / R 2009/06/12			Currency Future	13.2255	13.3062	0.610	0.0000	0.0000	50
04/11/2008	€ / R 2009/06/12	14.75	Call	Currency Future	727.0000	709.0000	(2.476)	0	0	0
04/11/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,400.0000	1,390.0000	(0.714)	0	0	0
04/11/2008	€ / R 2009/06/12	14.75	Put	Currency Future	2,252.0000	2,153.0000	(4.396)	0	0	0
04/11/2008	€ / R 2009/06/12	14.25	Put	Currency Future	1,906.0000	1,810.0000	(5.037)	0	0	0
04/11/2008	€ / R 2009/06/12	12.85	Put	Currency Future	1,025.0000	933.0000	(8.976)	0	0	0
04/11/2008	€ / R 2009/06/12	14.25	Call	Currency Future	882.0000	866.0000	(1.814)	0	0	0
04/11/2008	€ / R 2009/06/12	15.05	Put	Currency Future	2,471.0000	2,371.0000	(4.047)	0	0	0
04/11/2008	€ / R 2009/06/12	13.40	Call	Currency Future	0.0000	1,173.0000	100.000	0	0	0
04/11/2008	€ / R 2009/06/12	14.35	Put	Currency Future	1,973.0000	1,877.0000	(4.866)	0	0	0
04/11/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,138.0000	1,120.0000	(1.582)	0	0	0
04/11/2008	€ / R 2009/06/12	13.10	Put	Currency Future	0.0000	1,082.0000	100.000	0	0	0
04/11/2008	€ / R 2009/06/12	14.45	Call	Currency Future	817.0000	800.0000	(2.081)	0	0	0
04/11/2008	€ / R 2009/06/12	15.05	Call	Currency Future	646.0000	627.0000	(2.941)	0	0	0
04/11/2008	€ / R 2009/06/12	13.10	Call	Currency Future	0.0000	1,288.0000	100.000	0	0	0
04/11/2008	€ / R 2009/06/12	12.50	Call	Currency Future	1,579.0000	1,580.0000	0.063	0	0	0
04/11/2008	€ / R 2009/06/12	12.70	Call	Currency Future	1,471.0000	1,469.0000	(0.136)	0	0	0
04/11/2008	€ / R 2009/06/12	14.45	Put	Currency Future	2,041.0000	1,944.0000	(4.753)	0	0	0
04/11/2008	€ / R 2009/06/12	13.40	Put	Currency Future	0.0000	1,267.0000	100.000	0	0	0
04/11/2008	€ / R 2009/06/12	14.85	Call	Currency Future	699.0000	681.0000	(2.575)	0	0	0
04/11/2008	€ / R 2009/06/12	14.55	Put	Currency Future	2,111.0000	2,013.0000	(4.642)	0	0	0
04/11/2008	€ / R 2009/06/12	12.75	Put	Currency Future	970.0000	886.0000	(8.660)	0	0	0
04/11/2008	€ / R 2009/06/12	14.55	Call	Currency Future	786.0000	769.0000	(2.163)	0	0	0
04/11/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,463.0000	1,364.0000	(6.767)	0	0	0
04/11/2008	€ / R 2009/06/12	12.75	Call	Currency Future	1,445.0000	1,442.0000	(0.208)	0	0	0
04/11/2008	€ / R 2009/06/12	14.35	Call	Currency Future	849.0000	833.0000	(1.885)	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
04/11/2008	€ / R 2009/06/12	14.00	Put	Currency Future	1,743.0000	1,649.0000	(5.393)	0	0	0
04/11/2008	€ / R 2009/06/12	12.50	Put	Currency Future	853.0000	774.0000	(9.261)	0	0	0
04/11/2008	€ / R 2009/06/12	14.60	Put	Currency Future	2,145.0000	2,047.0000	(4.569)	0	0	0
04/11/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,810.0000	1,819.0000	0.497	0	0	0
04/11/2008	€ / R 2009/06/12	12.10	Put	Currency Future	685.0000	613.0000	(10.511)	0	0	0
04/11/2008	€ / R 2009/06/12	14.10	Call	Currency Future	933.0000	919.0000	(1.501)	0	0	0
04/11/2008	€ / R 2009/06/12	12.25	Put	Currency Future	745.0000	670.0000	(10.067)	0	0	0
04/11/2008	€ / R 2009/06/12	12.60	Put	Currency Future	899.0000	818.0000	(9.010)	0	0	0
04/11/2008	€ / R 2009/06/12	12.25	Call	Currency Future	1,721.0000	1,727.0000	0.349	0	0	0
04/11/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,524.0000	1,524.0000	-	0	0	0
04/11/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,680.0000	1,586.0000	(5.595)	0	0	0
04/11/2008	€ / R 2009/06/12	12.80	Put	Currency Future	994.0000	909.0000	(8.551)	0	0	0
04/11/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,663.0000	1,667.0000	0.241	0	0	0
04/11/2008	€ / R 2009/06/12	13.90	Call	Currency Future	1,005.0000	993.0000	(1.194)	0	0	0
04/11/2008	€ / R 2009/06/12	12.60	Put	Currency Future	899.0000	818.0000	(9.010)	0	0	0
04/11/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,618.0000	1,525.0000	(5.748)	0	0	0
04/11/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,419.0000	1,416.0000	(0.211)	0	0	0
04/11/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,043.0000	1,031.0000	(1.151)	0	0	0
04/11/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,225.0000	1,210.0000	(1.224)	0	0	0
04/11/2008	€ / R 2009/06/12	14.05	Call	Currency Future	951.0000	937.0000	(1.472)	0	0	0
04/11/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,524.0000	1,524.0000	-	0	0	0
04/11/2008	€ / R 2009/06/12	14.80	Call	Currency Future	713.0000	695.0000	(2.525)	0	0	0
04/11/2008	€ / R 2009/06/12	14.80	Put	Currency Future	2,288.0000	2,189.0000	(4.327)	0	0	0
04/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	1,299.0000	1,204.0000	(7.313)	0	0	0
04/11/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,659.0000	2,558.0000	(3.798)	0	0	0
04/11/2008	€ / R 2009/06/12	13.70	Put	Currency Future	1,557.0000	1,465.0000	(5.909)	0	0	0
04/11/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,808.0000	1,712.0000	(5.310)	0	0	0
04/11/2008	€ / R 2009/06/12	12.35	Put	Currency Future	787.0000	711.0000	(9.657)	0	0	0
04/11/2008	€ / R 2009/06/12	13.70	Call	Currency Future	1,082.0000	1,071.0000	(1.017)	0	0	0
04/11/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,618.0000	1,525.0000	(5.748)	0	0	0
04/11/2008	€ / R 2009/06/12	15.40	Put	Currency Future	2,736.0000	2,635.0000	(3.692)	0	0	0
04/11/2008	€ / R 2009/06/12	14.40	Call	Currency Future	833.0000	816.0000	(2.041)	0	0	0
04/11/2008	€ / R 2009/06/12	15.30	Call	Currency Future	584.0000	565.0000	(3.253)	0	0	0
04/11/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,043.0000	1,031.0000	(1.151)	0	0	0
04/11/2008	€ / R 2009/06/12	15.40	Call	Currency Future	561.0000	541.0000	(3.565)	0	0	0
04/11/2008	€ / R 2009/06/12	12.05	Put	Currency Future	665.0000	594.0000	(10.677)	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
04/11/2008	€ / R 2009/06/12	14.40	Put	Currency Future	2,007.0000	1,910.0000	(4.833)	0	0	0
04/11/2008	€ / R 2009/06/12	14.90	Call	Currency Future	686.0000	667.0000	(2.770)	0	0	0
04/11/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,659.0000	2,558.0000	(3.798)	0	0	0
04/11/2008	€ / R 2009/06/12	14.60	Call	Currency Future	771.0000	754.0000	(2.205)	0	0	0
04/11/2008	€ / R 2009/06/12	14.90	Put	Currency Future	2,360.0000	2,261.0000	(4.195)	0	0	0
04/11/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,663.0000	1,667.0000	0.241	0	0	0
04/11/2008	€ / R 2009/06/12	15.30	Call	Currency Future	584.0000	565.0000	(3.253)	0	0	0
04/11/2008	€ / R 2009/06/12	14.00	Call	Currency Future	969.0000	955.0000	(1.445)	0	0	0
04/11/2008	€ / R 2009/06/12	14.85	Put	Currency Future	2,324.0000	2,225.0000	(4.260)	0	0	0
04/11/2008	€ / R 2009/06/12	15.50	Call	Currency Future	539.0000	519.0000	(3.711)	0	0	0
04/11/2008	€ / R 2009/06/12	14.60	Put	Currency Future	2,145.0000	2,047.0000	(4.569)	0	0	0
04/11/2008	€ / R 2009/06/12	12.70	Put	Currency Future	946.0000	863.0000	(8.774)	0	0	0
04/11/2008	€ / R 2009/06/12	15.60	Call	Currency Future	517.0000	497.0000	(3.868)	0	0	0
04/11/2008	€ / R 2009/06/12	14.40	Call	Currency Future	833.0000	816.0000	(2.041)	0	0	0
04/11/2008	€ / R 2009/06/12	13.60	Call	Currency Future	0.0000	1,104.0000	100.000	0	0	0
04/11/2008	€ / R 2009/06/12	15.50	Put	Currency Future	2,813.0000	2,713.0000	(3.555)	0	0	0
04/11/2008	€ / R 2009/06/12	14.40	Put	Currency Future	2,007.0000	1,910.0000	(4.833)	0	0	0
04/11/2008	€ / R 2009/06/12	14.60	Call	Currency Future	771.0000	754.0000	(2.205)	0	0	0
04/11/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,692.0000	1,697.0000	0.296	0	0	0
04/11/2008	€ / R 2009/06/12	15.60	Put	Currency Future	2,892.0000	2,791.0000	(3.492)	0	0	0
04/11/2008	€ / R 2009/06/12	14.80	Call	Currency Future	713.0000	695.0000	(2.525)	0	0	0
04/11/2008	€ / R 2009/06/12	12.30	Put	Currency Future	766.0000	690.0000	(9.922)	0	0	0
04/11/2008	€ / R 2009/06/12	12.45	Call	Currency Future	1,606.0000	1,609.0000	0.187	0	0	0
04/11/2008	€ / R 2009/06/12	12.55	Put	Currency Future	876.0000	795.0000	(9.247)	0	0	0
04/11/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,810.0000	1,819.0000	0.497	0	0	0
04/11/2008	€ / R 2009/06/12	14.95	Put	Currency Future	2,397.0000	2,297.0000	(4.172)	0	0	0
04/11/2008	€ / R 2009/06/12	15.00	Call	Currency Future	659.0000	640.0000	(2.883)	0	0	0
04/11/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,551.0000	1,552.0000	0.064	0	0	0
04/11/2008	€ / R 2009/06/12	13.85	Call	Currency Future	1,024.0000	1,012.0000	(1.172)	0	0	0
04/11/2008	€ / R 2009/06/12	13.25	Call	Currency Future	1,243.0000	1,229.0000	(1.126)	0	0	0
04/11/2008	€ / R 2009/06/12	14.80	Put	Currency Future	2,288.0000	2,189.0000	(4.327)	0	0	0
04/11/2008	€ / R 2009/06/12	12.20	Put	Currency Future	725.0000	651.0000	(10.207)	0	0	0
04/11/2008	€ / R 2009/06/12	13.25	Put	Currency Future	1,267.0000	1,173.0000	(7.419)	0	0	0
04/11/2008	€ / R 2009/06/12	15.10	Put	Currency Future	2,508.0000	2,408.0000	(3.987)	0	0	0
04/11/2008	€ / R 2009/06/12	12.35	Put	Currency Future	787.0000	711.0000	(9.657)	0	0	0
04/11/2008	€ / R 2009/06/12	13.85	Put	Currency Future	1,649.0000	1,556.0000	(5.640)	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
04/11/2008	€ / R 2009/06/12	12.20	Call	Currency Future	1,750.0000	1,757.0000	0.400	0	0	0
04/11/2008	€ / R 2009/06/12	15.00	Put	Currency Future	2,434.0000	2,334.0000	(4.108)	0	0	0
04/11/2008	€ / R 2009/06/12	13.95	Put	Currency Future	1,711.0000	1,617.0000	(5.494)	0	0	0
04/11/2008	€ / R 2009/06/12	12.10	Put	Currency Future	685.0000	613.0000	(10.511)	0	0	0
04/11/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,122.0000	1,104.0000	(1.604)	0	0	0
04/11/2008	€ / R 2009/06/12	15.10	Call	Currency Future	633.0000	614.0000	(3.002)	0	0	0
04/11/2008	€ / R 2009/06/12	14.95	Call	Currency Future	672.0000	653.0000	(2.827)	0	0	0
04/11/2008	€ / R 2009/06/12	13.95	Call	Currency Future	987.0000	974.0000	(1.317)	0	0	0
04/11/2008	€ / R 2009/06/12	14.30	Call	Currency Future	865.0000	849.0000	(1.850)	0	0	0
04/11/2008	€ / R 2009/06/12	13.60	Put	Currency Future	0.0000	1,397.0000	100.000	0	0	0
04/11/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,400.0000	1,390.0000	(0.714)	0	0	0
04/11/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,775.0000	1,681.0000	(5.296)	0	0	0
04/11/2008	€ / R 2009/06/12	12.65	Put	Currency Future	922.0000	840.0000	(8.894)	0	0	0
04/11/2008	€ / R 2009/06/12	13.35	Call	Currency Future	1,207.0000	1,191.0000	(1.326)	0	0	0
04/11/2008	€ / R 2009/06/12	12.85	Put	Currency Future	1,025.0000	933.0000	(8.976)	0	0	0
04/11/2008	€ / R 2009/06/12	12.15	Put	Currency Future	705.0000	632.0000	(10.355)	0	0	0
04/11/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,497.0000	1,397.0000	(6.680)	0	0	0
04/11/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,780.0000	1,788.0000	0.449	0	0	0
04/11/2008	€ / R 2009/06/12	12.45	Put	Currency Future	831.0000	752.0000	(9.507)	0	0	0
04/11/2008	€ / R 2009/06/12	11.65	Call	Currency Future	2,097.0000	2,115.0000	0.858	0	0	0
04/11/2008	€ / R 2009/06/12	12.15	Put	Currency Future	705.0000	632.0000	(10.355)	0	0	0
04/11/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,841.0000	1,850.0000	0.489	0	0	0
04/11/2008	€ / R 2009/06/12	12.05	Put	Currency Future	665.0000	594.0000	(10.677)	0	0	0
04/11/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,497.0000	1,496.0000	(0.067)	0	0	0
04/11/2008	€ / R 2009/06/12	11.65	Put	Currency Future	522.0000	459.0000	(12.069)	0	0	0
04/11/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,780.0000	1,788.0000	0.449	0	0	0
04/11/2008	€ / R 2009/06/12	12.65	Put	Currency Future	922.0000	840.0000	(8.894)	0	0	0
04/11/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,841.0000	1,850.0000	0.489	0	0	0
04/11/2008	€ / R 2009/06/12	11.85	Put	Currency Future	591.0000	524.0000	(11.337)	0	0	0
04/11/2008	€ / R 2009/06/12	13.35	Put	Currency Future	1,331.0000	1,235.0000	(7.213)	0	0	0
04/11/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,320.0000	1,307.0000	(0.985)	0	0	0
04/11/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,940.0000	1,843.0000	(5.000)	0	0	0
04/11/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,966.0000	1,980.0000	0.712	0	0	0
04/11/2008	€ / R 2009/06/12	13.05	Put	Currency Future	1,144.0000	1,051.0000	(8.129)	0	0	0
04/11/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,634.0000	1,638.0000	0.245	0	0	0
04/11/2008	€ / R 2009/06/12	13.05	Put	Currency Future	1,144.0000	1,051.0000	(8.129)	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
04/11/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,320.0000	1,307.0000	(0.985)	0	0	0
04/11/2008	€ / R 2009/06/12	13.45	Call	Currency Future	1,172.0000	1,155.0000	(1.451)	0	0	0
04/11/2008	€ / R 2009/06/12	12.95	Put	Currency Future	1,085.0000	989.0000	(8.848)	0	0	0
04/11/2008	€ / R 2009/06/12	13.75	Call	Currency Future	1,062.0000	1,051.0000	(1.036)	0	0	0
04/11/2008	€ / R 2009/06/12	12.95	Call	Currency Future	1,360.0000	1,345.0000	(1.103)	0	0	0
04/11/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,138.0000	1,120.0000	(1.582)	0	0	0
04/11/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,497.0000	1,496.0000	(0.067)	0	0	0
04/11/2008	€ / R 2009/06/12	13.40	Put	Currency Future	1,364.0000	1,267.0000	(7.111)	0	0	0
04/11/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,189.0000	1,173.0000	(1.346)	0	0	0
04/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	1,299.0000	1,204.0000	(7.313)	0	0	0
04/11/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,225.0000	1,210.0000	(1.224)	0	0	0
04/11/2008	€ / R 2009/06/12	12.40	Put	Currency Future	809.0000	731.0000	(9.642)	0	0	0
04/11/2008	€ / R 2009/06/12	13.65	Put	Currency Future	1,526.0000	1,431.0000	(6.225)	0	0	0
04/11/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,463.0000	1,364.0000	(6.767)	0	0	0
04/11/2008	€ / R 2009/06/12	12.90	Put	Currency Future	1,055.0000	958.0000	(9.194)	0	0	0
04/11/2008	€ / R 2009/06/12	13.65	Call	Currency Future	1,102.0000	1,087.0000	(1.361)	0	0	0
04/11/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,381.0000	1,364.0000	(1.231)	0	0	0
04/11/2008	€ / R 2009/06/12	15.20	Put	Currency Future	2,583.0000	2,483.0000	(3.871)	0	0	0
04/11/2008	€ / R 2009/06/12	13.75	Put	Currency Future	1,587.0000	1,495.0000	(5.797)	0	0	0
04/11/2008	€ / R 2009/06/12	13.00	Call	Currency Future	1,340.0000	1,327.0000	(0.970)	0	0	0
04/11/2008	€ / R 2009/06/12	15.20	Call	Currency Future	608.0000	589.0000	(3.125)	0	0	0
04/11/2008	€ / R 2009/06/12	13.20	Call	Currency Future	1,261.0000	1,248.0000	(1.031)	0	0	0
04/11/2008	€ / R 2009/06/12	12.80	Put	Currency Future	994.0000	909.0000	(8.551)	0	0	0
04/11/2008	€ / R 2009/06/12	13.20	Put	Currency Future	1,236.0000	1,142.0000	(7.605)	0	0	0
04/11/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,692.0000	1,697.0000	0.296	0	0	0
04/11/2008	€ / R 2009/06/12	13.45	Put	Currency Future	1,396.0000	1,299.0000	(6.948)	0	0	0
04/11/2008	€ / R 2009/06/12	12.30	Put	Currency Future	766.0000	690.0000	(9.922)	0	0	0
04/11/2008	€ / R 2009/06/12	14.10	Call	Currency Future	933.0000	919.0000	(1.501)	0	0	0
04/11/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,419.0000	1,416.0000	(0.211)	0	0	0
04/11/2008	€ / R 2009/06/12	14.50	Put	Currency Future	2,076.0000	1,978.0000	(4.721)	0	0	0
04/11/2008	€ / R 2009/06/12	13.00	Put	Currency Future	1,114.0000	1,020.0000	(8.438)	0	0	0
04/11/2008	€ / R 2009/06/12	14.90	Put	Currency Future	2,360.0000	2,261.0000	(4.195)	0	0	0
04/11/2008	€ / R 2009/06/12	14.90	Call	Currency Future	686.0000	667.0000	(2.770)	0	0	0
04/11/2008	€ / R 2009/06/12	14.50	Call	Currency Future	801.0000	784.0000	(2.122)	0	0	0
04/11/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,808.0000	1,712.0000	(5.310)	0	0	0
04/11/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,940.0000	1,843.0000	(5.000)	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
04/11/2008	€ / R	2009/06/12	14.70	Put	Currency Future	2,216.0000	2,117.0000	(4.468)	0	0	0
04/11/2008	€ / R	2009/06/12	14.70	Call	Currency Future	742.0000	724.0000	(2.426)	0	0	0
04/11/2008	€ / R	2009/06/12	14.20	Put	Currency Future	1,873.0000	1,777.0000	(5.125)	0	0	0
04/11/2008	€ / R	2009/06/12	14.65	Put	Currency Future	2,181.0000	2,082.0000	(4.539)	0	0	0
04/11/2008	€ / R	2009/06/12	14.65	Call	Currency Future	756.0000	738.0000	(2.381)	0	0	0
04/11/2008	€ / R	2009/06/12	14.20	Call	Currency Future	899.0000	883.0000	(1.780)	0	0	0
04/11/2008	€ / R	2009/06/12	14.30	Call	Currency Future	865.0000	849.0000	(1.850)	0	0	0
04/11/2008	€ / R	2009/06/12	13.50	Call	Currency Future	1,155.0000	1,138.0000	(1.472)	0	0	0
04/11/2008	€ / R	2009/06/12	13.50	Put	Currency Future	1,429.0000	1,331.0000	(6.858)	0	0	0
04/11/2008	€ / R	2009/06/12	13.15	Call	Currency Future	1,280.0000	1,268.0000	(0.938)	0	0	0
04/11/2008	€ / R	2009/06/12	13.15	Put	Currency Future	1,205.0000	1,112.0000	(7.718)	0	0	0
04/11/2008	€ / R	2009/06/12	12.90	Put	Currency Future	1,055.0000	958.0000	(9.194)	0	0	0
04/11/2008	€ / R	2009/06/12	12.90	Call	Currency Future	1,381.0000	1,364.0000	(1.231)	0	0	0
04/11/2008	€ / R	2009/06/12	13.10	Call	Currency Future	1,300.0000	1,288.0000	(0.923)	0	0	0
04/11/2008	€ / R	2009/06/12	13.10	Put	Currency Future	1,174.0000	1,082.0000	(7.836)	0	0	0
04/11/2008	€ / R	2009/06/12	12.55	Put	Currency Future	876.0000	795.0000	(9.247)	0	0	0
04/11/2008	€ / R	2009/06/12	11.70	Put	Currency Future	538.0000	474.0000	(11.896)	0	0	0
04/11/2008	€ / R	2009/06/12	11.70	Call	Currency Future	2,064.0000	2,081.0000	0.824	0	0	0
04/11/2008	€ / R	2009/06/12	11.80	Call	Currency Future	1,998.0000	2,013.0000	0.751	0	0	0
04/11/2008	€ / R	2009/06/12	11.80	Put	Currency Future	573.0000	507.0000	(11.518)	0	0	0
04/11/2008	€ / R	2009/06/12	11.90	Put	Currency Future	609.0000	541.0000	(11.166)	0	0	0
04/11/2008	€ / R	2009/06/12	11.95	Call	Currency Future	1,903.0000	1,914.0000	0.578	0	0	0
04/11/2008	€ / R	2009/06/12	11.95	Put	Currency Future	627.0000	558.0000	(11.005)	0	0	0
04/11/2008	€ / R	2009/06/12	12.55	Call	Currency Future	1,551.0000	1,552.0000	0.064	0	0	0
04/11/2008	€ / R	2009/06/12	11.85	Put	Currency Future	591.0000	524.0000	(11.337)	0	0	0
04/11/2008	€ / R	2009/06/12	11.85	Call	Currency Future	1,966.0000	1,980.0000	0.712	0	0	0
04/11/2008	€ / R	2009/06/12	11.75	Put	Currency Future	555.0000	490.0000	(11.712)	0	0	0
04/11/2008	€ / R	2009/06/12	11.75	Call	Currency Future	2,031.0000	2,047.0000	0.788	0	0	0
04/11/2008	€ / R	2009/06/12	12.00	Call	Currency Future	1,872.0000	1,882.0000	0.534	0	0	0
04/11/2008	€ / R	2009/06/12	11.90	Call	Currency Future	1,934.0000	1,947.0000	0.672	0	0	0
04/11/2008	€ / R	2009/06/12	12.00	Put	Currency Future	646.0000	576.0000	(10.836)	0	0	0
04/11/2008	€ / R	2009/06/12	12.40	Put	Currency Future	809.0000	731.0000	(9.642)	0	0	0
04/11/2008	€ / R	2009/06/12	12.40	Call	Currency Future	1,634.0000	1,638.0000	0.245	0	0	0
04/11/2008	ALBI	2008/11/06			Index Future	272.3410	274.1270	0.656	0.0000	0.0000	661
04/11/2008	ALBI	2008/11/06	265.00	Put	Index Future	0.0000	0.0000	-	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
04/11/2008	ALBI	2008/11/06	265.00	Call	Index Future	73,410.0000	91,270.0000	24.329	0	0	0
04/11/2008	ALBI	2009/02/05			Index Future	280.5580	282.3990	0.656	0.0000	0.0000	0
04/11/2008	ALBI	2009/05/07			Index Future	280.7480	282.3990	0.588	0.0000	0.0000	0
04/11/2008	ALBI	2009/08/06			Index Future	288.8650	282.3990	(2.238)	0.0000	0.0000	0
04/11/2008	CRD1	2008/11/06			Index Future	115.2080	115.6590	0.391	0.0000	0.0000	2
04/11/2008	CRD1	2009/02/05			Index Future	118.5370	119.0030	0.393	0.0000	0.0000	0
04/11/2008	CRD1	2009/05/07			Index Future	121.9530	122.4320	0.393	0.0000	0.0000	0
04/11/2008	CRD1	2009/08/06			Index Future	123.2530	122.4320	(0.666)	0.0000	0.0000	0
04/11/2008	GOVI	2008/11/06			jGovi	274.2510	275.8590	0.586	0.0000	0.0000	85
04/11/2008	GOVI	2008/11/06	274.00	Call	jGovi	6,313.0000	18,726.0000	196.626	0	0	0
04/11/2008	GOVI	2008/11/06	274.00	Put	jGovi	3,803.0000	136.0000	(96.424)	0	0	0
04/11/2008	GOVI	2009/02/05			jGovi	282.1775	283.8335	0.587	0.0000	0.0000	275
04/11/2008	GOVI	2009/05/07			jGovi	290.3075	292.0120	0.587	0.0000	0.0000	0
04/11/2008	GOVI	2009/08/06			jGovi	297.8210	299.4240	0.538	0.0000	0.0000	0
04/11/2008	ILBI	2008/11/06			Index Future	335.5200	335.2940	(0.067)	0.0000	0.0000	1
04/11/2008	ILBI	2009/02/05			Index Future	345.4080	345.1930	(0.062)	0.0000	0.0000	0
04/11/2008	ILBI	2009/05/07			Index Future	355.8660	345.1930	(2.999)	0.0000	0.0000	0
04/11/2008	J153	2010/08/31			jSwap	10.6360	10.5490	(0.818)	0.0000	0.0000	0
04/11/2008	J157	2015/09/15			jSwap	9.3100	9.2270	(0.892)	0.0000	0.0000	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
04/11/2008	J186	2026/12/21			jSwap	8.5310	8.4400	(1.067)	0.0000	0.0000	0
04/11/2008	J201	2014/12/22			jSwap	9.5410	9.4480	(0.975)	0.0000	0.0000	0
04/11/2008	J203	2017/09/15			jSwap	9.1410	9.0680	(0.799)	0.0000	0.0000	0
04/11/2008	J204	2018/12/21			jSwap	9.1570	9.0940	(0.688)	0.0000	0.0000	0
04/11/2008	J207	2020/01/15			jSwap	9.0330	8.9720	(0.675)	0.0000	0.0000	0
04/11/2008	JBAR	2005/12/21			jBar	12.3420	12.3420	-	0.0000	0.0000	0
04/11/2008	JFRA	2008/11/06			jFra	12.3570	12.3510	(0.049)	0.0000	0.0000	0
04/11/2008	JFRA	2009/02/05			jFra	11.6680	11.5960	(0.617)	0.0000	0.0000	0
04/11/2008	JFRA	2009/05/07			jFra	10.7270	10.6340	(0.867)	0.0000	0.0000	0
04/11/2008	JFRA	2009/08/06			jFra	9.9840	9.8830	(1.012)	0.0000	0.0000	0
04/11/2008	JFRA	2009/11/05			jFra	9.4960	9.3640	(1.390)	0.0000	0.0000	0
04/11/2008	JN02	2008/11/06			jNote	10.2090	10.1110	(0.960)	0.0000	0.0000	0
04/11/2008	JN02	2009/02/05			jNote	9.7580	9.6380	(1.230)	0.0000	0.0000	0
04/11/2008	JN02	2009/05/07			jNote	9.3850	9.2510	(1.428)	0.0000	0.0000	0
04/11/2008	JN02	2009/08/06			jNote	9.1370	8.9910	(1.598)	0.0000	0.0000	0
04/11/2008	JN05	2008/11/07			jNote	9.5580	9.4440	(1.193)	0.0000	0.0000	0
04/11/2008	JN05	2009/02/05			jNote	9.1190	9.0100	(1.195)	0.0000	0.0000	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
04/11/2008	JN05	2009/05/07			jNote	8.9330	8.8230	(1.231)	0.0000	0.0000	0
04/11/2008	JN05	2009/08/06			jNote	8.8000	8.6910	(1.239)	0.0000	0.0000	0
04/11/2008	JN10	2008/11/07			jNote	9.2050	9.0930	(1.217)	0.0000	0.0000	0
04/11/2008	JN10	2009/02/05			jNote	8.7350	8.6690	(0.756)	0.0000	0.0000	0
04/11/2008	JN10	2009/05/07			jNote	8.6080	8.5420	(0.767)	0.0000	0.0000	0
04/11/2008	JN10	2009/08/06			jNote	8.5120	8.4450	(0.787)	0.0000	0.0000	0
04/11/2008	JROD	2008/11/28			jRod	11.8560	11.8490	(0.059)	0.0000	0.0000	0
04/11/2008	JROD	2008/12/31			jRod	12.0690	12.0540	(0.124)	0.0000	0.0000	0
04/11/2008	OTH1	2008/11/06			Index Future	262.1410	264.6340	0.951	0.0000	0.0000	3
04/11/2008	OTH1	2009/02/05			Index Future	269.7170	272.2840	0.952	0.0000	0.0000	0
04/11/2008	OTH1	2009/05/07			Index Future	277.4880	280.1300	0.952	0.0000	0.0000	0
04/11/2008	OTH1	2009/08/06			Index Future	278.0910	280.1300	0.733	0.0000	0.0000	0
04/11/2008	R153	2008/11/06			Bond Future	9.5240	9.4060	(1.239)	0.0000	0.0000	3,526
04/11/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	470.0000	281.0000	(40.213)	0	0	0
04/11/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	7.0000	17.0000	142.857	0	0	0
04/11/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	888.0000	689.0000	(22.410)	0	0	0
04/11/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	700
04/11/2008	R153	2008/11/06	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/11/2008	R153	2008/11/06	8.75	Put	Option on Bond Future	1,314.0000	1,115.0000	(15.145)	0	0	0
04/11/2008	R153	2009/02/05			Bond Future	9.2030	9.0630	(1.521)	0.0000	0.0000	3
04/11/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,406.0000	1,563.0000	11.166	0	0	0
04/11/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	245.0000	196.0000	(20.000)	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
04/11/2008	R153	2009/05/07			Bond Future	8.8320	8.6630	(1.913)	0.0000	0.0000	0
04/11/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	1,799.0000	1,916.0000	6.504	0	0	0
04/11/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,277.0000	1,183.0000	(7.361)	0	0	0
04/11/2008	R153	2009/08/06			Bond Future	8.3310	8.1190	(2.545)	0.0000	0.0000	0
04/11/2008	R153	2009/08/06	9.75	Put	Option on Bond Future	1,550.0000	1,465.0000	(5.484)	0	0	0
04/11/2008	R153	2009/08/06	9.75	Call	Option on Bond Future	2,987.0000	3,119.0000	4.419	0	0	0
04/11/2008	R153	2009/08/06	10.00	Call	Option on Bond Future	3,137.0000	3,273.0000	4.335	0	0	0
04/11/2008	R153	2009/08/06	10.00	Put	Option on Bond Future	1,451.0000	1,369.0000	(5.651)	0	0	0
04/11/2008	R157	2008/11/06			Bond Future	8.9640	8.8550	(1.216)	0.0000	0.0000	5,121
04/11/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	51.0000	107.0000	109.804	0	0	700
04/11/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	1,293.0000	718.0000	(44.470)	0	0	0
04/11/2008	R157	2008/11/06	10.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/11/2008	R157	2008/11/06	10.00	Call	Option on Bond Future	5,786.0000	6,417.0000	10.906	0	0	0
04/11/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	7,128.0000	7,759.0000	8.852	0	0	0
04/11/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	600
04/11/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,040.0000	3,670.0000	20.724	0	0	500
04/11/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	1,000
04/11/2008	R157	2009/02/05			Bond Future	8.8410	8.7260	(1.301)	0.0000	0.0000	5,095
04/11/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,031.0000	2,341.0000	15.263	0	0	600
04/11/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	2,545.0000	2,205.0000	(13.360)	0	0	0
04/11/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	3,595.0000	4,028.0000	12.045	0	0	0
04/11/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	909.0000	745.0000	(18.042)	0	0	0
04/11/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,545.0000	5,031.0000	10.693	0	0	600
04/11/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,707.0000	7,271.0000	8.409	0	0	0
04/11/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,321.0000	1,105.0000	(16.351)	0	0	0
04/11/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	405.0000	320.0000	(20.988)	0	0	600
04/11/2008	R157	2009/05/07			Bond Future	8.7170	8.5960	(1.388)	0.0000	0.0000	0
04/11/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	3,901.0000	4,298.0000	10.177	0	0	0
04/11/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,361.0000	2,092.0000	(11.393)	0	0	0
04/11/2008	R157	2009/08/06			Bond Future	8.5990	8.4710	(1.489)	0.0000	0.0000	2,500

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04/11/2008	R157	2009/08/06	9.25	Call	Option on Bond Future	4,310.0000	4,827.0000	11.995	0	0	0
04/11/2008	R157	2009/08/06	9.25	Put	Option on Bond Future	900.0000	731.0000	(18.778)	0	0	0
04/11/2008	R186	2008/11/06			Bond Future	8.6550	8.5160	(1.606)	0.0000	0.0000	4,892
04/11/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	109.0000	100.000	0	0	0
04/11/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	1,598.0000	276.0000	(82.728)	0	0	0
04/11/2008	R186	2009/02/05			Bond Future	8.5570	8.4150	(1.659)	8.6800	8.6800	2,650
04/11/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	6,808.0000	8,271.0000	21.489	0	0	0
04/11/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	10.0000	2.0000	(80.000)	0	0	0
04/11/2008	R186	2009/05/07			Bond Future	8.4650	8.3190	(1.725)	0.0000	0.0000	0
04/11/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	216.0000	100.0000	(53.704)	0	0	0
04/11/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	5,544.0000	6,947.0000	25.307	0	0	0
04/11/2008	R186	2009/08/06			Bond Future	8.3810	8.2310	(1.790)	0.0000	0.0000	2,500
04/11/2008	R186	2009/08/06	9.00	Put	Option on Bond Future	284.0000	149.0000	(47.535)	0	0	0
04/11/2008	R186	2009/08/06	9.00	Call	Option on Bond Future	6,438.0000	7,870.0000	22.243	0	0	0
04/11/2008	R196	2008/11/06			Bond Future	12.3180	12.3120	(0.049)	0.0000	0.0000	0
04/11/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
04/11/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,053.0000	1,050.0000	(0.285)	0	0	0
04/11/2008	R196	2009/02/05			Bond Future	11.7530	11.7330	(0.170)	0.0000	0.0000	0
04/11/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
04/11/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	52.0000	51.0000	(1.923)	0	0	0
04/11/2008	R196	2009/05/07			Bond Future	11.5410	11.4390	(0.884)	0.0000	0.0000	0
04/11/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	99.0000	108.0000	9.091	0	0	0
04/11/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	259.0000	238.0000	(8.108)	0	0	0
04/11/2008	R201	2008/11/06			Bond Future	9.0910	8.9830	(1.188)	0.0000	0.0000	1,000
04/11/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/11/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,573.0000	1,078.0000	(31.469)	0	0	0
04/11/2008	R201	2009/02/05			Bond Future	8.9270	8.8130	(1.277)	0.0000	0.0000	2

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04/11/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,881.0000	2,261.0000	20.202	0	0	0
04/11/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	451.0000	320.0000	(29.047)	0	0	0
04/11/2008	R201	2009/05/07			Bond Future	8.7640	8.6430	(1.381)	0.0000	0.0000	0
04/11/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	640.0000	503.0000	(21.406)	0	0	0
04/11/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,731.0000	3,123.0000	14.354	0	0	0
04/11/2008	R201	2009/08/06			Bond Future	8.6080	8.4810	(1.475)	0.0000	0.0000	0
04/11/2008	R201	2009/08/06	9.25	Call	Option on Bond Future	3,398.0000	3,804.0000	11.948	0	0	0
04/11/2008	R201	2009/08/06	9.25	Put	Option on Bond Future	722.0000	588.0000	(18.560)	0	0	0
04/11/2008	R203	2008/11/06			Bond Future	8.9630	8.8550	(1.205)	0.0000	0.0000	0
04/11/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	2,760.0000	2,125.0000	(23.007)	0	0	0
04/11/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/11/2008	R203	2009/02/05			Bond Future	8.8380	8.7240	(1.290)	0.0000	0.0000	0
04/11/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	234.0000	138.0000	(41.026)	0	0	0
04/11/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,586.0000	3,154.0000	21.964	0	0	0
04/11/2008	R203	2009/05/07			Bond Future	8.7120	8.5950	(1.343)	0.0000	0.0000	0
04/11/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	721.0000	529.0000	(26.630)	0	0	0
04/11/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	2,357.0000	2,840.0000	20.492	0	0	0
04/11/2008	R203	2009/08/06			Bond Future	8.5930	8.4710	(1.420)	0.0000	0.0000	0
04/11/2008	R203	2009/08/06	9.25	Call	Option on Bond Future	4,124.0000	4,697.0000	13.894	0	0	0
04/11/2008	R203	2009/08/06	9.25	Put	Option on Bond Future	484.0000	361.0000	(25.413)	0	0	0
04/11/2008	R204	2008/11/06			Bond Future	8.9640	8.8550	(1.216)	0.0000	0.0000	25
04/11/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/11/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	2,976.0000	2,288.0000	(23.118)	0	0	0
04/11/2008	R204	2009/02/05			Bond Future	8.8470	8.7350	(1.266)	0.0000	0.0000	9
04/11/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	187.0000	102.0000	(45.455)	0	0	0
04/11/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,664.0000	3,283.0000	23.236	0	0	0
04/11/2008	R204	2009/05/07			Bond Future	8.7350	8.6190	(1.328)	0.0000	0.0000	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
04/11/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	721.0000	516.0000	(28.433)	0	0	0
04/11/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,350.0000	2,870.0000	22.128	0	0	0
04/11/2008	R204	2009/08/06			Bond Future	8.6320	8.5110	(1.402)	0.0000	0.0000	0
04/11/2008	R204	2009/08/06	9.25	Call	Option on Bond Future	4,133.0000	4,764.0000	15.267	0	0	0
04/11/2008	R204	2009/08/06	9.25	Put	Option on Bond Future	418.0000	298.0000	(28.708)	0	0	0
04/11/2008	R206	2008/11/06			Bond Future	9.1000	8.9920	(1.187)	0.0000	0.0000	1,730
04/11/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,407.0000	3,985.0000	(9.576)	0	0	0
04/11/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/11/2008	R206	2009/02/05			Bond Future	8.9140	8.7990	(1.290)	0.0000	0.0000	0
04/11/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,715.0000	2,033.0000	18.542	0	0	0
04/11/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	454.0000	334.0000	(26.432)	0	0	0
04/11/2008	R206	2009/05/07			Bond Future	8.7330	8.6110	(1.397)	0.0000	0.0000	0
04/11/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	949.0000	785.0000	(17.281)	0	0	0
04/11/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	1,922.0000	2,206.0000	14.776	0	0	0
04/11/2008	R206	2009/08/06			Bond Future	8.5540	8.4230	(1.531)	0.0000	0.0000	0
04/11/2008	R206	2009/08/06	9.25	Call	Option on Bond Future	3,143.0000	3,486.0000	10.913	0	0	0
04/11/2008	R206	2009/08/06	9.25	Put	Option on Bond Future	720.0000	599.0000	(16.806)	0	0	0
04/11/2008	R207	2008/11/06			Bond Future	8.9540	8.8350	(1.329)	0.0000	0.0000	0
04/11/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	2,976.0000	2,209.0000	(25.773)	0	0	0
04/11/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/11/2008	R207	2009/02/05			Bond Future	8.8450	8.7220	(1.391)	0.0000	0.0000	0
04/11/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	143.0000	67.0000	(53.147)	0	0	0
04/11/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,686.0000	3,402.0000	26.657	0	0	0
04/11/2008	R207	2009/05/07			Bond Future	8.7450	8.6180	(1.452)	0.0000	0.0000	0
04/11/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	2,256.0000	2,854.0000	26.507	0	0	0
04/11/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	648.0000	431.0000	(33.488)	0	0	0
04/11/2008	R207	2009/08/06			Bond Future	8.6510	8.5200	(1.514)	0.0000	0.0000	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
04/11/2008	R207	2009/08/06	9.25	Call	Option on Bond Future	4,054.0000	4,772.0000	17.711	0	0	0
04/11/2008	R207	2009/08/06	9.25	Put	Option on Bond Future	352.0000	233.0000	(33.807)	0	0	0
04/11/2008	R208	2008/11/06			Bond Future	8.9080	8.7950	(1.269)	0.0000	0.0000	0
04/11/2008	R208	2008/11/06	8.75	Call	Option on Bond Future	0.0000	29.0000	100.000	0	0	0
04/11/2008	R208	2008/11/06	8.75	Put	Option on Bond Future	1,051.0000	330.0000	(68.601)	0	0	0
04/11/2008	R208	2009/02/05			Bond Future	8.7950	8.6790	(1.319)	0.0000	0.0000	0
04/11/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	1,043.0000	669.0000	(35.858)	0	0	0
04/11/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	745.0000	1,142.0000	53.289	0	0	0
04/11/2008	R208	2009/05/07			Bond Future	8.7100	8.5920	(1.355)	0.0000	0.0000	0
04/11/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	1,098.0000	775.0000	(29.417)	0	0	0
04/11/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	1,362.0000	1,821.0000	33.700	0	0	0
04/11/2008	R208	2009/08/06			Bond Future	8.6640	8.5450	(1.373)	0.0000	0.0000	0
04/11/2008	R208	2009/08/06	9.25	Call	Option on Bond Future	4,053.0000	4,733.0000	16.778	0	0	0
04/11/2008	R208	2009/08/06	9.25	Put	Option on Bond Future	320.0000	214.0000	(33.125)	0	0	0
04/11/2008	R209	2008/11/06			Bond Future	8.2660	8.1160	(1.815)	8.1100	8.1100	5,924
04/11/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	4,794.0000	3,447.0000	(28.098)	0	0	0
04/11/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/11/2008	R209	2009/02/05			Bond Future	8.1830	8.0310	(1.858)	0.0000	0.0000	0
04/11/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	6,812.0000	8,195.0000	20.302	0	0	0
04/11/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/11/2008	R209	2009/05/07			Bond Future	8.1040	7.9500	(1.900)	0.0000	0.0000	0
04/11/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
04/11/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	7,519.0000	8,937.0000	18.859	0	0	0
04/11/2008	R209	2009/08/06			Bond Future	8.0320	7.8750	(1.955)	0.0000	0.0000	0
04/11/2008	R209	2009/08/06	8.75	Put	Option on Bond Future	51.0000	17.0000	(66.667)	0	0	0
04/11/2008	R209	2009/08/06	8.75	Call	Option on Bond Future	6,242.0000	7,673.0000	22.925	0	0	0
04/11/2008	TRT1	2008/11/06			Index Future	270.7070	272.3180	0.595	0.0000	0.0000	100

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04/11/2008	TRT1	2009/02/05			Index Future	278.5310	280.1900	0.596	0.0000	0.0000	0
04/11/2008	TRT1	2009/05/07			Index Future	286.5560	288.2640	0.596	0.0000	0.0000	0
04/11/2008	TRT1	2009/08/06			Index Future	287.1580	288.2640	0.385	0.0000	0.0000	0
04/11/2008	ZAAD	2008/12/12			Currency Future	6.6461	6.8369	2.871	0.0000	0.0000	7,413
04/11/2008	ZAAD	2008/12/12	7.65	Put	Currency Future	1,114.0000	948.0000	(14.901)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	650.0000	783.0000	20.462	0	0	0
04/11/2008	ZAAD	2008/12/12	7.50	Put	Currency Future	991.0000	831.0000	(16.145)	0	0	0
04/11/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	761.0000	614.0000	(19.317)	0	0	0
04/11/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	147.0000	181.0000	23.129	0	0	0
04/11/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	207.0000	251.0000	21.256	0	0	0
04/11/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	345.0000	410.0000	18.841	0	0	0
04/11/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	951.0000	794.0000	(16.509)	0	0	0
04/11/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	951.0000	794.0000	(16.509)	0	0	0
04/11/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	656.0000	508.0000	(22.561)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	125.0000	75.0000	(40.000)	0	0	0
04/11/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	147.0000	181.0000	23.129	0	0	0
04/11/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	127.0000	157.0000	23.622	0	0	0
04/11/2008	ZAAD	2008/12/12	7.10	Call	Currency Future	237.0000	280.0000	18.143	0	0	0
04/11/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	835.0000	685.0000	(17.964)	0	0	0
04/11/2008	ZAAD	2008/12/12	7.50	Call	Currency Future	137.0000	168.0000	22.628	0	0	0
04/11/2008	ZAAD	2008/12/12	5.75	Call	Currency Future	958.0000	1,120.0000	16.910	0	0	0
04/11/2008	ZAAD	2008/12/12	7.75	Call	Currency Future	95.0000	116.0000	22.105	0	0	0
04/11/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	584.0000	443.0000	(24.144)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	449.0000	323.0000	(28.062)	0	0	0
04/11/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	100.0000	58.0000	(42.000)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	328.0000	389.0000	18.598	0	0	0
04/11/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	181.0000	222.0000	22.652	0	0	0
04/11/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	616.0000	744.0000	20.779	0	0	0
04/11/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	796.0000	945.0000	18.719	0	0	0
04/11/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	127.0000	157.0000	23.622	0	0	0
04/11/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	100.0000	58.0000	(42.000)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	473.0000	568.0000	20.085	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
04/11/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	170.0000	108.0000	(36.471)	0	0	0
04/11/2008	ZAAD	2008/12/12	5.75	Put	Currency Future	62.0000	33.0000	(46.774)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	280.0000	330.0000	17.857	0	0	0
04/11/2008	ZAAD	2008/12/12	5.85	Call	Currency Future	875.0000	1,031.0000	17.829	0	0	0
04/11/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	796.0000	945.0000	18.719	0	0	0
04/11/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	1,031.0000	870.0000	(15.616)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	277.0000	181.0000	(34.657)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	473.0000	568.0000	20.085	0	0	0
04/11/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	295.0000	348.0000	17.966	0	0	0
04/11/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	384.0000	457.0000	19.010	0	0	0
04/11/2008	ZAAD	2008/12/12	5.85	Put	Currency Future	79.0000	44.0000	(44.304)	0	0	0
04/11/2008	ZAAD	2008/12/12	7.65	Call	Currency Future	110.0000	135.0000	22.727	0	0	0
04/11/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	277.0000	181.0000	(34.657)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	721.0000	862.0000	19.556	0	0	0
04/11/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	726.0000	578.0000	(20.386)	0	0	0
04/11/2008	ZAAD	2008/12/12	7.75	Put	Currency Future	1,199.0000	1,029.0000	(14.178)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	388.0000	270.0000	(30.412)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	125.0000	75.0000	(40.000)	0	0	0
04/11/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	222.0000	265.0000	19.369	0	0	0
04/11/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	1,031.0000	870.0000	(15.616)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	481.0000	352.0000	(26.819)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	154.0000	96.0000	(37.662)	0	0	0
04/11/2008	ZAAD	2008/12/12	7.25	Put	Currency Future	798.0000	651.0000	(18.421)	0	0	0
04/11/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,329.0000	1,155.0000	(13.093)	0	0	0
04/11/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	252.0000	295.0000	17.063	0	0	0
04/11/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	154.0000	96.0000	(37.662)	0	0	0
04/11/2008	ZAAD	2008/12/12	8.00	Put	Currency Future	1,418.0000	1,242.0000	(12.412)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	388.0000	270.0000	(30.412)	0	0	0
04/11/2008	ZAAD	2008/12/12	8.00	Call	Currency Future	64.0000	79.0000	23.438	0	0	0
04/11/2008	ZAAD	2008/12/12	7.10	Put	Currency Future	690.0000	543.0000	(21.304)	0	0	0
04/11/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	75.0000	92.0000	22.667	0	0	0
04/11/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	498.0000	601.0000	20.683	0	0	0
04/11/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	384.0000	457.0000	19.010	0	0	0
04/11/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	252.0000	164.0000	(34.921)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	418.0000	296.0000	(29.187)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	481.0000	352.0000	(26.819)	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
04/11/2008	ZAAD	2008/12/12	7.80	Call	Currency Future	88.0000	108.0000	22.727	0	0	0
04/11/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	252.0000	295.0000	17.063	0	0	0
04/11/2008	ZAAD	2008/12/12	7.60	Call	Currency Future	118.0000	146.0000	23.729	0	0	0
04/11/2008	ZAAD	2008/12/12	6.10	Call	Currency Future	685.0000	822.0000	20.000	0	0	0
04/11/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	102.0000	126.0000	23.529	0	0	0
04/11/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	364.0000	433.0000	18.956	0	0	0
04/11/2008	ZAAD	2008/12/12	6.10	Put	Currency Future	139.0000	85.0000	(38.849)	0	0	0
04/11/2008	ZAAD	2008/12/12	7.25	Call	Currency Future	194.0000	238.0000	22.680	0	0	0
04/11/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	158.0000	194.0000	22.785	0	0	0
04/11/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	549.0000	412.0000	(24.954)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	553.0000	671.0000	21.338	0	0	0
04/11/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	721.0000	862.0000	19.556	0	0	0
04/11/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	1,156.0000	989.0000	(14.446)	0	0	0
04/11/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	656.0000	508.0000	(22.561)	0	0	0
04/11/2008	ZAAD	2008/12/12	7.80	Put	Currency Future	1,242.0000	1,071.0000	(13.768)	0	0	0
04/11/2008	ZAAD	2008/12/12	7.60	Put	Currency Future	1,072.0000	909.0000	(15.205)	0	0	0
04/11/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	912.0000	757.0000	(16.996)	0	0	0
04/11/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	102.0000	126.0000	23.529	0	0	0
04/11/2008	ZAAD	2008/12/12	7.35	Call	Currency Future	169.0000	208.0000	23.077	0	0	0
04/11/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	1,156.0000	989.0000	(14.446)	0	0	0
04/11/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	873.0000	721.0000	(17.411)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	207.0000	134.0000	(35.266)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.35	Call	Currency Future	525.0000	636.0000	21.143	0	0	0
04/11/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	328.0000	389.0000	18.598	0	0	0
04/11/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	650.0000	783.0000	20.462	0	0	0
04/11/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	229.0000	149.0000	(34.934)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	427.0000	509.0000	19.204	0	0	0
04/11/2008	ZAAD	2008/12/12	6.00	Call	Currency Future	758.0000	903.0000	19.129	0	0	0
04/11/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	330.0000	223.0000	(32.424)	0	0	0
04/11/2008	ZAAD	2008/12/12	5.80	Call	Currency Future	916.0000	1,075.0000	17.358	0	0	0
04/11/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	75.0000	92.0000	22.667	0	0	0
04/11/2008	ZAAD	2008/12/12	6.00	Put	Currency Future	112.0000	66.0000	(41.071)	0	0	0
04/11/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,329.0000	1,155.0000	(13.093)	0	0	0
04/11/2008	ZAAD	2008/12/12	5.80	Put	Currency Future	70.0000	38.0000	(45.714)	0	0	0
04/11/2008	ZAAD	2008/12/12	5.90	Put	Currency Future	89.0000	51.0000	(42.697)	0	0	0
04/11/2008	ZAAD	2008/12/12	5.90	Call	Currency Future	835.0000	988.0000	18.323	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
04/11/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	280.0000	330.0000	17.857	0	0	0
04/11/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	912.0000	757.0000	(16.996)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	584.0000	443.0000	(24.144)	0	0	0
04/11/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	222.0000	265.0000	19.369	0	0	0
04/11/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	726.0000	578.0000	(20.386)	0	0	0
04/11/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	158.0000	194.0000	22.785	0	0	0
04/11/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	181.0000	222.0000	22.652	0	0	0
04/11/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	835.0000	685.0000	(17.964)	0	0	0
04/11/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	207.0000	251.0000	21.256	0	0	0
04/11/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	761.0000	614.0000	(19.317)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.25	Call	Currency Future	583.0000	707.0000	21.269	0	0	0
04/11/2008	ZAAD	2008/12/12	6.25	Put	Currency Future	187.0000	120.0000	(35.829)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	427.0000	509.0000	19.204	0	0	0
04/11/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	620.0000	475.0000	(23.387)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	330.0000	223.0000	(32.424)	0	0	0
04/11/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	266.0000	312.0000	17.293	0	0	0
04/11/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	498.0000	601.0000	20.683	0	0	0
04/11/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	207.0000	134.0000	(35.266)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	553.0000	671.0000	21.338	0	0	0
04/11/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	405.0000	482.0000	19.012	0	0	0
04/11/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	252.0000	164.0000	(34.921)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	449.0000	538.0000	19.822	0	0	0
04/11/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	549.0000	412.0000	(24.954)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.50	Put	Currency Future	303.0000	201.0000	(33.663)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	295.0000	348.0000	17.966	0	0	0
04/11/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	359.0000	246.0000	(31.476)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	515.0000	381.0000	(26.019)	0	0	0
04/11/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	311.0000	368.0000	18.328	0	0	0
04/11/2008	ZAAD	2009/03/16			Currency Future	6.7654	6.9652	2.953	0.0000	0.0000	1,736
04/11/2008	ZAAD	2009/03/16	7.55	Put	Currency Future	1,081.0000	926.0000	(14.339)	0	0	0
04/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	338.0000	390.0000	15.385	0	0	0
04/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	665.0000	524.0000	(21.203)	0	0	0
04/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	420.0000	468.0000	11.429	0	0	0
04/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	477.0000	350.0000	(26.625)	0	0	0
04/11/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	786.0000	911.0000	15.903	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
04/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	449.0000	502.0000	11.804	0	0	0
04/11/2008	ZAAD	2009/03/16	7.45	Call	Currency Future	324.0000	373.0000	15.123	0	0	0
04/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	837.0000	687.0000	(17.921)	0	0	0
04/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	481.0000	540.0000	12.266	0	0	0
04/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	417.0000	300.0000	(28.058)	0	0	0
04/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	592.0000	665.0000	12.331	0	0	0
04/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	403.0000	452.0000	12.159	0	0	0
04/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	632.0000	716.0000	13.291	0	0	0
04/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	632.0000	494.0000	(21.835)	0	0	0
04/11/2008	ZAAD	2009/03/16	7.45	Put	Currency Future	1,008.0000	858.0000	(14.881)	0	0	0
04/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	973.0000	825.0000	(15.211)	0	0	0
04/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	533.0000	599.0000	12.383	0	0	0
04/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	497.0000	559.0000	12.475	0	0	0
04/11/2008	ZAAD	2009/03/16	7.55	Call	Currency Future	296.0000	341.0000	15.203	0	0	0
04/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	851.0000	982.0000	15.394	0	0	0
04/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	572.0000	642.0000	12.238	0	0	0
04/11/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	536.0000	404.0000	(24.627)	0	0	0
04/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	214.0000	246.0000	14.953	0	0	0
04/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	567.0000	434.0000	(23.457)	0	0	0
04/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	506.0000	377.0000	(25.494)	0	0	0
04/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	236.0000	167.0000	(29.237)	0	0	0
04/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,349.0000	1,181.0000	(12.454)	0	0	0
04/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	481.0000	540.0000	12.266	0	0	0
04/11/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	755.0000	876.0000	16.026	0	0	0
04/11/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	515.0000	579.0000	12.427	0	0	0
04/11/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	552.0000	619.0000	12.138	0	0	0
04/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	805.0000	653.0000	(18.882)	0	0	0
04/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	665.0000	524.0000	(21.203)	0	0	0
04/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	734.0000	587.0000	(20.027)	0	0	0
04/11/2008	ZAAD	2009/03/16	5.95	Put	Currency Future	174.0000	118.0000	(32.184)	0	0	0
04/11/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	290.0000	211.0000	(27.241)	0	0	0
04/11/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	769.0000	619.0000	(19.506)	0	0	0
04/11/2008	ZAAD	2009/03/16	7.65	Call	Currency Future	270.0000	311.0000	15.185	0	0	0
04/11/2008	ZAAD	2009/03/16	6.05	Put	Currency Future	203.0000	141.0000	(30.542)	0	0	0
04/11/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	188.0000	129.0000	(31.383)	0	0	0
04/11/2008	ZAAD	2009/03/16	5.95	Call	Currency Future	989.0000	1,134.0000	14.661	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
04/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	818.0000	946.0000	15.648	0	0	0
04/11/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	938.0000	792.0000	(15.565)	0	0	0
04/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	632.0000	494.0000	(21.835)	0	0	0
04/11/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	435.0000	485.0000	11.494	0	0	0
04/11/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	954.0000	1,095.0000	14.780	0	0	0
04/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	338.0000	390.0000	15.385	0	0	0
04/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	632.0000	716.0000	13.291	0	0	0
04/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	253.0000	181.0000	(28.458)	0	0	0
04/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	904.0000	757.0000	(16.261)	0	0	0
04/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	851.0000	982.0000	15.394	0	0	0
04/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	734.0000	587.0000	(20.027)	0	0	0
04/11/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	884.0000	1,019.0000	15.271	0	0	0
04/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	370.0000	422.0000	14.054	0	0	0
04/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	236.0000	167.0000	(29.237)	0	0	0
04/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	449.0000	502.0000	11.804	0	0	0
04/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	417.0000	300.0000	(28.058)	0	0	0
04/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	837.0000	687.0000	(17.921)	0	0	0
04/11/2008	ZAAD	2009/03/16	7.60	Put	Currency Future	1,117.0000	961.0000	(13.966)	0	0	0
04/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	676.0000	777.0000	14.941	0	0	0
04/11/2008	ZAAD	2009/03/16	7.65	Put	Currency Future	1,155.0000	996.0000	(13.766)	0	0	0
04/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	403.0000	452.0000	12.159	0	0	0
04/11/2008	ZAAD	2009/03/16	7.70	Call	Currency Future	258.0000	297.0000	15.116	0	0	0
04/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	818.0000	946.0000	15.648	0	0	0
04/11/2008	ZAAD	2009/03/16	7.50	Put	Currency Future	1,044.0000	892.0000	(14.559)	0	0	0
04/11/2008	ZAAD	2009/03/16	7.60	Call	Currency Future	283.0000	326.0000	15.194	0	0	0
04/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	253.0000	181.0000	(28.458)	0	0	0
04/11/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	271.0000	195.0000	(28.044)	0	0	0
04/11/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	354.0000	408.0000	15.254	0	0	0
04/11/2008	ZAAD	2009/03/16	7.70	Put	Currency Future	1,193.0000	1,032.0000	(13.495)	0	0	0
04/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	361.0000	262.0000	(27.424)	0	0	0
04/11/2008	ZAAD	2009/03/16	7.50	Call	Currency Future	310.0000	357.0000	15.161	0	0	0
04/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	805.0000	653.0000	(18.882)	0	0	0
04/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	420.0000	468.0000	11.429	0	0	0
04/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	700.0000	809.0000	15.571	0	0	0
04/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	361.0000	262.0000	(27.424)	0	0	0
04/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	335.0000	244.0000	(27.164)	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
04/11/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	310.0000	227.0000	(26.774)	0	0	0
04/11/2008	ZAAD	2009/03/16	7.85	Call	Currency Future	224.0000	258.0000	15.179	0	0	0
04/11/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	599.0000	464.0000	(22.538)	0	0	0
04/11/2008	ZAAD	2009/03/16	7.85	Put	Currency Future	1,309.0000	1,143.0000	(12.681)	0	0	0
04/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	370.0000	422.0000	14.054	0	0	0
04/11/2008	ZAAD	2009/03/16	7.75	Put	Currency Future	1,231.0000	1,069.0000	(13.160)	0	0	0
04/11/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	725.0000	842.0000	16.138	0	0	0
04/11/2008	ZAAD	2009/03/16	7.80	Put	Currency Future	1,270.0000	1,105.0000	(12.992)	0	0	0
04/11/2008	ZAAD	2009/03/16	7.95	Call	Currency Future	204.0000	235.0000	15.196	0	0	0
04/11/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	219.0000	154.0000	(29.680)	0	0	0
04/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	676.0000	777.0000	14.941	0	0	0
04/11/2008	ZAAD	2009/03/16	8.05	Call	Currency Future	185.0000	213.0000	15.135	0	0	0
04/11/2008	ZAAD	2009/03/16	8.05	Put	Currency Future	1,470.0000	1,298.0000	(11.701)	0	0	0
04/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	904.0000	757.0000	(16.261)	0	0	0
04/11/2008	ZAAD	2009/03/16	7.95	Put	Currency Future	1,389.0000	1,219.0000	(12.239)	0	0	0
04/11/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	1,026.0000	1,173.0000	14.327	0	0	0
04/11/2008	ZAAD	2009/03/16	7.80	Call	Currency Future	235.0000	271.0000	15.319	0	0	0
04/11/2008	ZAAD	2009/03/16	7.75	Call	Currency Future	246.0000	284.0000	15.447	0	0	0
04/11/2008	ZAAD	2009/03/16	6.05	Call	Currency Future	919.0000	1,056.0000	14.908	0	0	0
04/11/2008	ZAAD	2009/03/16	8.20	Put	Currency Future	1,595.0000	1,418.0000	(11.097)	0	0	0
04/11/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	160.0000	108.0000	(32.500)	0	0	0
04/11/2008	ZAAD	2009/03/16	8.20	Call	Currency Future	160.0000	184.0000	15.000	0	0	0
04/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	214.0000	246.0000	14.953	0	0	0
04/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,349.0000	1,181.0000	(12.454)	0	0	0
04/11/2008	ZAAD	2009/03/16	8.00	Call	Currency Future	194.0000	224.0000	15.464	0	0	0
04/11/2008	ZAAD	2009/03/16	8.10	Call	Currency Future	177.0000	203.0000	14.689	0	0	0
04/11/2008	ZAAD	2009/03/16	8.00	Put	Currency Future	1,429.0000	1,258.0000	(11.966)	0	0	0
04/11/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	386.0000	436.0000	12.953	0	0	0
04/11/2008	ZAAD	2009/03/16	8.10	Put	Currency Future	1,511.0000	1,338.0000	(11.449)	0	0	0
04/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	973.0000	825.0000	(15.211)	0	0	0
04/11/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	870.0000	721.0000	(17.126)	0	0	0
04/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	700.0000	809.0000	15.571	0	0	0
04/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	335.0000	244.0000	(27.164)	0	0	0
04/11/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	612.0000	690.0000	12.745	0	0	0
04/11/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	654.0000	746.0000	14.067	0	0	0
04/11/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	446.0000	325.0000	(27.130)	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
04/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	533.0000	599.0000	12.383	0	0	0
04/11/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	388.0000	281.0000	(27.577)	0	0	0
04/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	567.0000	434.0000	(23.457)	0	0	0
04/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	592.0000	665.0000	12.331	0	0	0
04/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	477.0000	350.0000	(26.625)	0	0	0
04/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	497.0000	559.0000	12.475	0	0	0
04/11/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	465.0000	521.0000	12.043	0	0	0
04/11/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	699.0000	555.0000	(20.601)	0	0	0
04/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	572.0000	642.0000	12.238	0	0	0
04/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	506.0000	377.0000	(25.494)	0	0	0
04/11/2008	ZAAD	2009/06/12			Currency Future	6.8783	7.0828	2.973	0.0000	0.0000	600
04/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,096.0000	947.0000	(13.595)	0	0	0
04/11/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	615.0000	681.0000	10.732	0	0	0
04/11/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	632.0000	700.0000	10.759	0	0	0
04/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,096.0000	947.0000	(13.595)	0	0	0
04/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	274.0000	203.0000	(25.912)	0	0	0
04/11/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	380.0000	430.0000	13.158	0	0	0
04/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	424.0000	480.0000	13.208	0	0	0
04/11/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	818.0000	933.0000	14.059	0	0	0
04/11/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	651.0000	719.0000	10.445	0	0	0
04/11/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	753.0000	610.0000	(18.991)	0	0	0
04/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	686.0000	548.0000	(20.117)	0	0	0
04/11/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	654.0000	517.0000	(20.948)	0	0	0
04/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	1,003.0000	1,136.0000	13.260	0	0	0
04/11/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	581.0000	643.0000	10.671	0	0	0
04/11/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	390.0000	300.0000	(23.077)	0	0	0
04/11/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	369.0000	282.0000	(23.577)	0	0	0
04/11/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	550.0000	606.0000	10.182	0	0	0
04/11/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	623.0000	486.0000	(21.990)	0	0	0
04/11/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	500.0000	379.0000	(24.200)	0	0	0
04/11/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	521.0000	572.0000	9.789	0	0	0
04/11/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	623.0000	486.0000	(21.990)	0	0	0
04/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,582.0000	1,411.0000	(10.809)	0	0	0
04/11/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	847.0000	965.0000	13.932	0	0	0
04/11/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,202.0000	1,047.0000	(12.895)	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
04/11/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	822.0000	673.0000	(18.127)	0	0	0
04/11/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,274.0000	1,116.0000	(12.402)	0	0	0
04/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	260.0000	293.0000	12.692	0	0	0
04/11/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	822.0000	673.0000	(18.127)	0	0	0
04/11/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	598.0000	663.0000	10.870	0	0	0
04/11/2008	ZAAD	2009/06/12	7.65	Put	Currency Future	1,166.0000	1,013.0000	(13.122)	0	0	0
04/11/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	550.0000	606.0000	10.182	0	0	0
04/11/2008	ZAAD	2009/06/12	8.30	Put	Currency Future	1,662.0000	1,488.0000	(10.469)	0	0	0
04/11/2008	ZAAD	2009/06/12	7.65	Call	Currency Future	394.0000	446.0000	13.198	0	0	0
04/11/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	690.0000	761.0000	10.290	0	0	0
04/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,582.0000	1,411.0000	(10.809)	0	0	0
04/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	424.0000	480.0000	13.208	0	0	0
04/11/2008	ZAAD	2009/06/12	6.35	Put	Currency Future	349.0000	265.0000	(24.069)	0	0	0
04/11/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	562.0000	428.0000	(23.843)	0	0	0
04/11/2008	ZAAD	2009/06/12	8.10	Put	Currency Future	1,502.0000	1,334.0000	(11.185)	0	0	0
04/11/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	857.0000	706.0000	(17.620)	0	0	0
04/11/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	719.0000	580.0000	(19.332)	0	0	0
04/11/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	651.0000	719.0000	10.445	0	0	0
04/11/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	961.0000	808.0000	(15.921)	0	0	0
04/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	260.0000	293.0000	12.692	0	0	0
04/11/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	490.0000	541.0000	10.408	0	0	0
04/11/2008	ZAAD	2009/06/12	8.30	Call	Currency Future	240.0000	271.0000	12.917	0	0	0
04/11/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	893.0000	739.0000	(17.245)	0	0	0
04/11/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	353.0000	399.0000	13.031	0	0	0
04/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	1,003.0000	1,136.0000	13.260	0	0	0
04/11/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	353.0000	399.0000	13.031	0	0	0
04/11/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	1,028.0000	879.0000	(14.494)	0	0	0
04/11/2008	ZAAD	2009/06/12	8.10	Call	Currency Future	281.0000	317.0000	12.811	0	0	0
04/11/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	500.0000	379.0000	(24.200)	0	0	0
04/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	686.0000	548.0000	(20.117)	0	0	0
04/11/2008	ZAAD	2009/06/12	6.05	Put	Currency Future	241.0000	176.0000	(26.971)	0	0	0
04/11/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,202.0000	1,047.0000	(12.895)	0	0	0
04/11/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	456.0000	511.0000	12.061	0	0	0
04/11/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	847.0000	965.0000	13.932	0	0	0
04/11/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	292.0000	218.0000	(25.342)	0	0	0
04/11/2008	ZAAD	2009/06/12	6.05	Call	Currency Future	1,070.0000	1,209.0000	12.991	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
04/11/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	929.0000	773.0000	(16.792)	0	0	0
04/11/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	790.0000	902.0000	14.177	0	0	0
04/11/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	535.0000	589.0000	10.093	0	0	0
04/11/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	615.0000	681.0000	10.732	0	0	0
04/11/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	907.0000	1,031.0000	13.671	0	0	0
04/11/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	380.0000	430.0000	13.158	0	0	0
04/11/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	369.0000	282.0000	(23.577)	0	0	0
04/11/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	994.0000	843.0000	(15.191)	0	0	0
04/11/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	329.0000	249.0000	(24.316)	0	0	0
04/11/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	507.0000	556.0000	9.665	0	0	0
04/11/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,274.0000	1,116.0000	(12.402)	0	0	0
04/11/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	670.0000	739.0000	10.299	0	0	0
04/11/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	970.0000	1,100.0000	13.402	0	0	0
04/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	274.0000	203.0000	(25.912)	0	0	0
04/11/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	729.0000	812.0000	11.385	0	0	0
04/11/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	258.0000	189.0000	(26.744)	0	0	0
04/11/2008	ZAAD	2009/06/12	6.25	Call	Currency Future	938.0000	1,066.0000	13.646	0	0	0
04/11/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	329.0000	249.0000	(24.316)	0	0	0
04/11/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	592.0000	456.0000	(22.973)	0	0	0
04/11/2008	ZAAD	2009/06/12	6.10	Call	Currency Future	1,036.0000	1,172.0000	13.127	0	0	0
04/11/2008	ZAAD	2009/06/12	6.25	Put	Currency Future	310.0000	233.0000	(24.839)	0	0	0
04/11/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	907.0000	1,031.0000	13.671	0	0	0
04/11/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,349.0000	1,187.0000	(12.009)	0	0	0
04/11/2008	ZAAD	2009/06/12	6.35	Call	Currency Future	877.0000	998.0000	13.797	0	0	0
04/11/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	729.0000	812.0000	11.385	0	0	0
04/11/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	632.0000	700.0000	10.759	0	0	0
04/11/2008	ZAAD	2009/06/12	6.55	Call	Currency Future	768.0000	871.0000	13.411	0	0	0
04/11/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	654.0000	517.0000	(20.948)	0	0	0
04/11/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	818.0000	933.0000	14.059	0	0	0
04/11/2008	ZAAD	2009/06/12	7.60	Call	Currency Future	409.0000	463.0000	13.203	0	0	0
04/11/2008	ZAAD	2009/06/12	6.50	Put	Currency Future	411.0000	319.0000	(22.384)	0	0	0
04/11/2008	ZAAD	2009/06/12	6.60	Put	Currency Future	469.0000	358.0000	(23.667)	0	0	0
04/11/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	327.0000	370.0000	13.150	0	0	0
04/11/2008	ZAAD	2009/06/12	6.60	Call	Currency Future	748.0000	841.0000	12.433	0	0	0
04/11/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	440.0000	338.0000	(23.182)	0	0	0
04/11/2008	ZAAD	2009/06/12	6.00	Call	Currency Future	1,104.0000	1,246.0000	12.862	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
04/11/2008	ZAAD 2009/06/12	6.00	Put	Currency Future	226.0000	164.0000	(27.434)	0	0	0
04/11/2008	ZAAD 2009/06/12	6.80	Call	Currency Future	670.0000	739.0000	10.299	0	0	0
04/11/2008	ZAAD 2009/06/12	7.60	Put	Currency Future	1,131.0000	980.0000	(13.351)	0	0	0
04/11/2008	ZAAD 2009/06/12	6.20	Call	Currency Future	970.0000	1,100.0000	13.402	0	0	0
04/11/2008	ZAAD 2009/06/12	6.45	Put	Currency Future	390.0000	300.0000	(23.077)	0	0	0
04/11/2008	ZAAD 2009/06/12	7.40	Call	Currency Future	472.0000	526.0000	11.441	0	0	0
04/11/2008	ZAAD 2009/06/12	6.20	Put	Currency Future	292.0000	218.0000	(25.342)	0	0	0
04/11/2008	ZAAD 2009/06/12	6.80	Put	Currency Future	592.0000	456.0000	(22.973)	0	0	0
04/11/2008	ZAAD 2009/06/12	7.20	Put	Currency Future	857.0000	706.0000	(17.620)	0	0	0
04/11/2008	ZAAD 2009/06/12	6.70	Put	Currency Future	532.0000	400.0000	(24.812)	0	0	0
04/11/2008	ZAAD 2009/06/12	7.50	Put	Currency Future	1,061.0000	915.0000	(13.761)	0	0	0
04/11/2008	ZAAD 2009/06/12	7.50	Call	Currency Future	440.0000	498.0000	13.182	0	0	0
04/11/2008	ZAAD 2009/06/12	7.90	Call	Currency Future	327.0000	370.0000	13.150	0	0	0
04/11/2008	ZAAD 2009/06/12	8.00	Put	Currency Future	1,425.0000	1,260.0000	(11.579)	0	0	0
04/11/2008	ZAAD 2009/06/12	7.20	Call	Currency Future	535.0000	589.0000	10.093	0	0	0
04/11/2008	ZAAD 2009/06/12	8.00	Call	Currency Future	303.0000	343.0000	13.201	0	0	0
04/11/2008	ZAAD 2009/06/12	7.30	Call	Currency Future	507.0000	556.0000	9.665	0	0	0
04/11/2008	ZAAD 2009/06/12	7.90	Put	Currency Future	1,349.0000	1,187.0000	(12.009)	0	0	0
04/11/2008	ZAAD 2009/06/12	6.70	Call	Currency Future	710.0000	783.0000	10.282	0	0	0
04/11/2008	ZAAD 2009/06/12	7.30	Put	Currency Future	929.0000	773.0000	(16.792)	0	0	0
04/11/2008	ZAAD 2009/06/12	7.40	Call	Currency Future	472.0000	526.0000	11.441	0	0	0
04/11/2008	ZAAD 2009/06/12	7.40	Put	Currency Future	994.0000	843.0000	(15.191)	0	0	0
04/11/2008	ZAAD 2009/06/12	6.70	Put	Currency Future	532.0000	400.0000	(24.812)	0	0	0
04/11/2008	ZAAD 2009/06/12	6.70	Call	Currency Future	710.0000	783.0000	10.282	0	0	0
04/11/2008	ZAAD 2009/06/12	7.10	Call	Currency Future	565.0000	624.0000	10.442	0	0	0
04/11/2008	ZAAD 2009/06/12	7.10	Put	Currency Future	787.0000	641.0000	(18.551)	0	0	0
04/11/2008	ZAAD 2009/06/12	7.05	Call	Currency Future	581.0000	643.0000	10.671	0	0	0
04/11/2008	ZAAD 2009/06/12	7.05	Put	Currency Future	753.0000	610.0000	(18.991)	0	0	0

Grand Total:

550,669