



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 03/12/2008

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
03/12/2008	\$ / R 2008/12/12			Currency Future	10.4532	10.3006	(1.460)	10.4400	10.3000	172,618
03/12/2008	\$ / R 2008/12/12	10.30	Put	Currency Future	173.0000	234.0000	35.260	0	0	1,000
03/12/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	874.0000	726.0000	(16.934)	0	0	0
03/12/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	195.0000	264.0000	35.385	0	0	0
03/12/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	9.90	Call	Currency Future	607.0000	479.0000	(21.087)	0	0	0
03/12/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	101.0000	143.0000	41.584	0	0	0
03/12/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
03/12/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	9.90	Put	Currency Future	53.0000	79.0000	49.057	0	0	0
03/12/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	454.0000	343.0000	(24.449)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.50	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
03/12/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,354.0000	2,202.0000	(6.457)	0	0	0
03/12/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,659.0000	1,506.0000	(9.222)	0	0	0
03/12/2008	\$ / R 2008/12/12	10.85	Call	Currency Future	125.0000	87.0000	(30.400)	0	0	0
03/12/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	2,753.0000	2,601.0000	(5.521)	0	0	0
03/12/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	2,106.0000	1,953.0000	(7.265)	0	0	0
03/12/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	10.85	Put	Currency Future	522.0000	637.0000	22.031	0	0	0
03/12/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,264.0000	1,111.0000	(12.104)	0	0	0
03/12/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,553.0000	2,401.0000	(5.954)	0	0	0
03/12/2008	\$ / R 2008/12/12	10.45	Put	Currency Future	244.0000	329.0000	34.836	0	0	0
03/12/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	298.0000	215.0000	(27.852)	0	0	0
03/12/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	2,255.0000	2,102.0000	(6.785)	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
03/12/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	101.0000	143.0000	41.584	0	0	0
03/12/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
03/12/2008	\$ / R 2008/12/12	9.50	Call	Currency Future	970.0000	819.0000	(15.567)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	1,019.0000	867.0000	(14.917)	0	0	0
03/12/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,857.0000	1,704.0000	(8.239)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
03/12/2008	\$ / R 2008/12/12	10.75	Put	Currency Future	445.0000	554.0000	24.494	0	0	0
03/12/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	1,166.0000	1,013.0000	(13.122)	0	0	0
03/12/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	1,807.0000	1,655.0000	(8.412)	0	0	0
03/12/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	2,205.0000	2,052.0000	(6.939)	0	0	0
03/12/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	2,603.0000	2,451.0000	(5.839)	0	0	0
03/12/2008	\$ / R 2008/12/12	10.45	Call	Currency Future	247.0000	179.0000	(27.530)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	12.0000	12.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	2,504.0000	2,351.0000	(6.110)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	1,117.0000	964.0000	(13.697)	0	0	0
03/12/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	2,006.0000	1,853.0000	(7.627)	0	0	0
03/12/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
03/12/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	1,956.0000	1,804.0000	(7.771)	0	0	0
03/12/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	1,907.0000	1,754.0000	(8.023)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.25	Put	Currency Future	11.0000	11.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	11.20	Call	Currency Future	70.0000	47.0000	(32.857)	0	0	0
03/12/2008	\$ / R 2008/12/12	11.50	Put	Currency Future	1,087.0000	1,227.0000	12.879	0	0	0
03/12/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/12/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
03/12/2008	\$ / R 2008/12/12	9.15	Put	Currency Future	10.0000	9.0000	(10.000)	0	0	0
03/12/2008	\$ / R 2008/12/12	10.65	Call	Currency Future	176.0000	125.0000	(28.977)	0	0	0
03/12/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	298.0000	215.0000	(27.852)	0	0	0
03/12/2008	\$ / R 2008/12/12	11.20	Put	Currency Future	817.0000	947.0000	15.912	0	0	0
03/12/2008	\$ / R 2008/12/12	10.75	Call	Currency Future	148.0000	104.0000	(29.730)	0	0	0
03/12/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	2,056.0000	1,903.0000	(7.442)	0	0	20
03/12/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	2,305.0000	2,152.0000	(6.638)	0	0	0
03/12/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,609.0000	1,456.0000	(9.509)	0	0	0
03/12/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	195.0000	264.0000	35.385	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
03/12/2008	\$ / R 2008/12/12	11.50	Call	Currency Future	40.0000	28.0000	(30.000)	0	0	3,000
03/12/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	1,412.0000	1,259.0000	(10.836)	0	0	0
03/12/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
03/12/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	2,255.0000	2,102.0000	(6.785)	0	0	0
03/12/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
03/12/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,510.0000	1,357.0000	(10.132)	0	0	0
03/12/2008	\$ / R 2008/12/12	10.65	Put	Currency Future	373.0000	474.0000	27.078	0	0	0
03/12/2008	\$ / R 2008/12/12	10.80	Call	Currency Future	136.0000	95.0000	(30.147)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	8.0000	7.0000	(12.500)	0	0	0
03/12/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,758.0000	1,605.0000	(8.703)	0	0	0
03/12/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	2,155.0000	2,003.0000	(7.053)	0	0	0
03/12/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
03/12/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	454.0000	343.0000	(24.449)	0	0	0
03/12/2008	\$ / R 2008/12/12	11.30	Call	Currency Future	58.0000	39.0000	(32.759)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	8.0000	8.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
03/12/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	2,404.0000	2,252.0000	(6.323)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	1,313.0000	1,160.0000	(11.653)	0	0	0
03/12/2008	\$ / R 2008/12/12	10.25	Put	Currency Future	153.0000	209.0000	36.601	0	0	0
03/12/2008	\$ / R 2008/12/12	11.10	Call	Currency Future	83.0000	56.0000	(32.530)	0	0	0
03/12/2008	\$ / R 2008/12/12	11.30	Put	Currency Future	905.0000	1,039.0000	14.807	0	0	0
03/12/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	2,653.0000	2,501.0000	(5.729)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.25	Call	Currency Future	1,215.0000	1,062.0000	(12.593)	0	0	0
03/12/2008	\$ / R 2008/12/12	11.10	Put	Currency Future	729.0000	856.0000	17.421	0	0	0
03/12/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	2,454.0000	2,302.0000	(6.194)	0	0	0
03/12/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	10.30	Call	Currency Future	326.0000	235.0000	(27.914)	0	0	0
03/12/2008	\$ / R 2008/12/12	10.25	Call	Currency Future	356.0000	259.0000	(27.247)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	1,461.0000	1,308.0000	(10.472)	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
03/12/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,553.0000	2,401.0000	(5.954)	0	0	0
03/12/2008	\$ / R 2008/12/12	10.60	Call	Currency Future	192.0000	137.0000	(28.646)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	63.0000	92.0000	46.032	0	0	0
03/12/2008	\$ / R 2008/12/12	10.80	Put	Currency Future	483.0000	595.0000	23.188	0	0	0
03/12/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	10.60	Put	Currency Future	338.0000	436.0000	28.994	0	0	0
03/12/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	567.0000	443.0000	(21.869)	0	0	0
03/12/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	4.0000	4.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	528.0000	408.0000	(22.727)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	1,068.0000	916.0000	(14.232)	0	0	0
03/12/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,609.0000	1,456.0000	(9.509)	0	0	20,000
03/12/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	75.0000	107.0000	42.667	0	0	0
03/12/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	21.0000	25.0000	19.048	0	0	0
03/12/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	690.0000	556.0000	(19.420)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	15.0000	15.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	6.0000	6.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	690.0000	556.0000	(19.420)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	63.0000	92.0000	46.032	0	0	0
03/12/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,857.0000	1,704.0000	(8.239)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	37.0000	56.0000	51.351	0	0	0
03/12/2008	\$ / R 2008/12/12	9.85	Call	Currency Future	648.0000	517.0000	(20.216)	0	0	0
03/12/2008	\$ / R 2008/12/12	12.25	Put	Currency Future	1,809.0000	1,958.0000	8.237	0	0	0
03/12/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	134.0000	185.0000	38.060	0	0	0
03/12/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	567.0000	443.0000	(21.869)	0	0	0
03/12/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
03/12/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	387.0000	286.0000	(26.098)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	37.0000	56.0000	51.351	0	0	0
03/12/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	9.0000	9.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,354.0000	2,202.0000	(6.457)	0	0	0
03/12/2008	\$ / R 2008/12/12	11.35	Put	Currency Future	950.0000	1,086.0000	14.316	0	0	0
03/12/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	2,056.0000	1,903.0000	(7.442)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	1,068.0000	916.0000	(14.232)	0	0	0
03/12/2008	\$ / R 2008/12/12	11.85	Put	Currency Future	1,418.0000	1,565.0000	10.367	0	0	0
03/12/2008	\$ / R 2008/12/12	12.50	Put	Currency Future	2,056.0000	2,206.0000	7.296	0	0	0
03/12/2008	\$ / R 2008/12/12	9.85	Put	Currency Future	45.0000	66.0000	46.667	0	0	1,000

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03/12/2008	\$ / R 2008/12/12	12.80	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
03/12/2008	\$ / R 2008/12/12	12.35	Call	Currency Future	11.0000	8.0000	(27.273)	0	0	0
03/12/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	4.0000	4.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	8.75	Put	Currency Future	5.0000	5.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	10.50	Call	Currency Future	227.0000	164.0000	(27.753)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.55	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
03/12/2008	\$ / R 2008/12/12	11.35	Call	Currency Future	53.0000	36.0000	(32.075)	0	0	0
03/12/2008	\$ / R 2008/12/12	12.00	Put	Currency Future	1,563.0000	1,712.0000	9.533	0	0	0
03/12/2008	\$ / R 2008/12/12	10.40	Call	Currency Future	272.0000	196.0000	(27.941)	0	0	0
03/12/2008	\$ / R 2008/12/12	12.80	Put	Currency Future	2,354.0000	2,504.0000	6.372	0	0	0
03/12/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,362.0000	1,209.0000	(11.233)	0	0	0
03/12/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	778.0000	639.0000	(17.866)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	13.0000	14.0000	7.692	0	0	0
03/12/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	9.0000	9.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	12.50	Call	Currency Future	9.0000	7.0000	(22.222)	0	0	0
03/12/2008	\$ / R 2008/12/12	10.50	Put	Currency Future	274.0000	363.0000	32.482	0	0	2,000
03/12/2008	\$ / R 2008/12/12	13.55	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	12.0000	12.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	1,117.0000	964.0000	(13.697)	0	0	0
03/12/2008	\$ / R 2008/12/12	14.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,264.0000	1,111.0000	(12.104)	0	0	0
03/12/2008	\$ / R 2008/12/12	11.00	Put	Currency Future	644.0000	767.0000	19.099	0	0	0
03/12/2008	\$ / R 2008/12/12	13.55	Put	Currency Future	3,099.0000	3,251.0000	4.905	0	0	0
03/12/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	15.0000	15.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	778.0000	639.0000	(17.866)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,362.0000	1,209.0000	(11.233)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	25.0000	38.0000	52.000	0	0	0
03/12/2008	\$ / R 2008/12/12	8.75	Call	Currency Future	1,708.0000	1,555.0000	(8.958)	0	0	0
03/12/2008	\$ / R 2008/12/12	10.40	Put	Currency Future	219.0000	296.0000	35.160	0	0	0
03/12/2008	\$ / R 2008/12/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
03/12/2008	\$ / R 2008/12/12	12.25	Call	Currency Future	12.0000	9.0000	(25.000)	0	0	0
03/12/2008	\$ / R 2008/12/12	13.10	Put	Currency Future	2,651.0000	2,803.0000	5.734	0	0	0
03/12/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	1,166.0000	1,013.0000	(13.122)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.55	Call	Currency Future	922.0000	771.0000	(16.377)	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
03/12/2008	\$ / R 2008/12/12	12.35	Put	Currency Future	1,908.0000	2,057.0000	7.809	0	0	0
03/12/2008	\$ / R 2008/12/12	11.05	Put	Currency Future	686.0000	811.0000	18.222	0	0	0
03/12/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,758.0000	1,605.0000	(8.703)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	25.0000	38.0000	52.000	0	0	0
03/12/2008	\$ / R 2008/12/12	7.00	Call	Currency Future	3,453.0000	3,301.0000	(4.402)	0	0	0
03/12/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/12/2008	\$ / R 2008/12/12	10.55	Put	Currency Future	305.0000	399.0000	30.820	0	0	0
03/12/2008	\$ / R 2008/12/12	10.15	Call	Currency Future	420.0000	314.0000	(25.238)	0	0	0
03/12/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	2,155.0000	2,003.0000	(7.053)	0	0	0
03/12/2008	\$ / R 2008/12/12	13.00	Put	Currency Future	2,552.0000	2,703.0000	5.917	0	0	0
03/12/2008	\$ / R 2008/12/12	10.55	Call	Currency Future	209.0000	150.0000	(28.230)	0	0	0
03/12/2008	\$ / R 2008/12/12	10.15	Put	Currency Future	117.0000	163.0000	39.316	0	0	0
03/12/2008	\$ / R 2008/12/12	6.95	Call	Currency Future	3,503.0000	3,351.0000	(4.339)	0	0	0
03/12/2008	\$ / R 2008/12/12	13.85	Put	Currency Future	3,398.0000	3,550.0000	4.473	0	0	0
03/12/2008	\$ / R 2008/12/12	12.75	Put	Currency Future	2,304.0000	2,454.0000	6.510	0	0	0
03/12/2008	\$ / R 2008/12/12	9.75	Call	Currency Future	734.0000	597.0000	(18.665)	0	0	0
03/12/2008	\$ / R 2008/12/12	11.80	Call	Currency Future	23.0000	17.0000	(26.087)	0	0	0
03/12/2008	\$ / R 2008/12/12	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	11.60	Call	Currency Future	33.0000	24.0000	(27.273)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.75	Put	Currency Future	31.0000	46.0000	48.387	0	0	0
03/12/2008	\$ / R 2008/12/12	12.85	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
03/12/2008	\$ / R 2008/12/12	12.85	Put	Currency Future	2,403.0000	2,554.0000	6.284	0	0	0
03/12/2008	\$ / R 2008/12/12	14.10	Put	Currency Future	3,648.0000	3,800.0000	4.167	0	0	0
03/12/2008	\$ / R 2008/12/12	13.10	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
03/12/2008	\$ / R 2008/12/12	12.75	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
03/12/2008	\$ / R 2008/12/12	13.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
03/12/2008	\$ / R 2008/12/12	14.30	Put	Currency Future	3,847.0000	4,000.0000	3.977	0	0	0
03/12/2008	\$ / R 2008/12/12	12.10	Put	Currency Future	1,661.0000	1,811.0000	9.031	0	0	0
03/12/2008	\$ / R 2008/12/12	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	7.60	Call	Currency Future	2,853.0000	2,701.0000	(5.328)	0	0	0
03/12/2008	\$ / R 2008/12/12	11.05	Call	Currency Future	90.0000	62.0000	(31.111)	0	0	0
03/12/2008	\$ / R 2008/12/12	7.55	Call	Currency Future	2,903.0000	2,751.0000	(5.236)	0	0	0
03/12/2008	\$ / R 2008/12/12	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	13.60	Put	Currency Future	3,149.0000	3,301.0000	4.827	0	0	0
03/12/2008	\$ / R 2008/12/12	10.70	Call	Currency Future	161.0000	114.0000	(29.193)	0	0	0
03/12/2008	\$ / R 2008/12/12	10.70	Put	Currency Future	408.0000	514.0000	25.980	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
03/12/2008	\$ / R 2008/12/12	11.45	Call	Currency Future	44.0000	30.0000	(31.818)	0	0	0
03/12/2008	\$ / R 2008/12/12	11.85	Call	Currency Future	21.0000	16.0000	(23.810)	0	0	0
03/12/2008	\$ / R 2008/12/12	6.90	Call	Currency Future	3,553.0000	3,401.0000	(4.278)	0	0	0
03/12/2008	\$ / R 2008/12/12	13.00	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
03/12/2008	\$ / R 2008/12/12	7.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	7.40	Call	Currency Future	3,053.0000	2,901.0000	(4.979)	0	0	0
03/12/2008	\$ / R 2008/12/12	12.65	Put	Currency Future	2,205.0000	2,355.0000	6.803	0	0	0
03/12/2008	\$ / R 2008/12/12	12.95	Put	Currency Future	2,502.0000	2,653.0000	6.035	0	0	0
03/12/2008	\$ / R 2008/12/12	13.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
03/12/2008	\$ / R 2008/12/12	12.95	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
03/12/2008	\$ / R 2008/12/12	12.05	Call	Currency Future	15.0000	12.0000	(20.000)	0	0	0
03/12/2008	\$ / R 2008/12/12	13.40	Put	Currency Future	2,950.0000	3,101.0000	5.119	0	0	0
03/12/2008	\$ / R 2008/12/12	11.45	Put	Currency Future	1,041.0000	1,180.0000	13.353	0	0	0
03/12/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	7.0000	6.0000	(14.286)	0	0	0
03/12/2008	\$ / R 2008/12/12	14.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/12/2008	\$ / R 2008/12/12	12.65	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
03/12/2008	\$ / R 2008/12/12	6.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	12.20	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
03/12/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,659.0000	1,506.0000	(9.222)	0	0	0
03/12/2008	\$ / R 2008/12/12	13.35	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
03/12/2008	\$ / R 2008/12/12	11.90	Put	Currency Future	1,466.0000	1,614.0000	10.095	0	0	0
03/12/2008	\$ / R 2008/12/12	12.20	Put	Currency Future	1,760.0000	1,909.0000	8.466	0	0	0
03/12/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	5.0000	5.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	12.70	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
03/12/2008	\$ / R 2008/12/12	11.90	Call	Currency Future	19.0000	15.0000	(21.053)	0	0	0
03/12/2008	\$ / R 2008/12/12	6.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	11.95	Put	Currency Future	1,514.0000	1,663.0000	9.841	0	0	0
03/12/2008	\$ / R 2008/12/12	11.15	Put	Currency Future	773.0000	901.0000	16.559	0	0	0
03/12/2008	\$ / R 2008/12/12	7.75	Call	Currency Future	2,703.0000	2,551.0000	(5.623)	0	0	0
03/12/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	1,560.0000	1,407.0000	(9.808)	0	0	0
03/12/2008	\$ / R 2008/12/12	12.05	Put	Currency Future	1,612.0000	1,761.0000	9.243	0	0	0
03/12/2008	\$ / R 2008/12/12	11.95	Call	Currency Future	17.0000	14.0000	(17.647)	0	0	0
03/12/2008	\$ / R 2008/12/12	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	6.80	Call	Currency Future	3,653.0000	3,501.0000	(4.161)	0	0	0
03/12/2008	\$ / R 2008/12/12	11.00	Call	Currency Future	97.0000	67.0000	(30.928)	0	0	0
03/12/2008	\$ / R 2008/12/12	12.70	Put	Currency Future	2,255.0000	2,405.0000	6.652	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
03/12/2008	\$ / R 2008/12/12	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	12.00	Call	Currency Future	16.0000	13.0000	(18.750)	0	0	0
03/12/2008	\$ / R 2008/12/12	13.45	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.65	Call	Currency Future	826.0000	682.0000	(17.433)	0	0	0
03/12/2008	\$ / R 2008/12/12	11.25	Put	Currency Future	861.0000	993.0000	15.331	0	0	0
03/12/2008	\$ / R 2008/12/12	13.45	Put	Currency Future	3,000.0000	3,151.0000	5.033	0	0	0
03/12/2008	\$ / R 2008/12/12	11.15	Call	Currency Future	76.0000	52.0000	(31.579)	0	0	0
03/12/2008	\$ / R 2008/12/12	7.30	Call	Currency Future	3,153.0000	3,001.0000	(4.821)	0	0	0
03/12/2008	\$ / R 2008/12/12	11.60	Put	Currency Future	1,180.0000	1,323.0000	12.119	0	0	0
03/12/2008	\$ / R 2008/12/12	11.75	Call	Currency Future	25.0000	18.0000	(28.000)	0	0	0
03/12/2008	\$ / R 2008/12/12	12.60	Put	Currency Future	2,155.0000	2,305.0000	6.961	0	0	0
03/12/2008	\$ / R 2008/12/12	9.65	Put	Currency Future	23.0000	31.0000	34.783	0	0	0
03/12/2008	\$ / R 2008/12/12	11.75	Put	Currency Future	1,322.0000	1,468.0000	11.044	0	0	0
03/12/2008	\$ / R 2008/12/12	12.60	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
03/12/2008	\$ / R 2008/12/12	13.50	Put	Currency Future	3,050.0000	3,201.0000	4.951	0	0	0
03/12/2008	\$ / R 2008/12/12	7.20	Call	Currency Future	3,253.0000	3,101.0000	(4.673)	0	0	0
03/12/2008	\$ / R 2008/12/12	13.85	Call	Currency Future	1.0000	1.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	11.25	Call	Currency Future	64.0000	43.0000	(32.813)	0	0	0
03/12/2008	\$ / R 2008/12/12	14.20	Put	Currency Future	3,747.0000	3,900.0000	4.083	0	0	0
03/12/2008	\$ / R 2008/12/12	12.10	Call	Currency Future	14.0000	11.0000	(21.429)	0	0	0
03/12/2008	\$ / R 2008/12/12	13.35	Put	Currency Future	2,900.0000	3,052.0000	5.241	0	0	0
03/12/2008	\$ / R 2008/12/12	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	7.0000	7.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	13.30	Put	Currency Future	2,851.0000	3,002.0000	5.296	0	0	0
03/12/2008	\$ / R 2008/12/12	13.30	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
03/12/2008	\$ / R 2008/12/12	13.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
03/12/2008	\$ / R 2008/12/12	12.55	Put	Currency Future	2,106.0000	2,256.0000	7.123	0	0	0
03/12/2008	\$ / R 2008/12/12	11.80	Put	Currency Future	1,370.0000	1,516.0000	10.657	0	0	0
03/12/2008	\$ / R 2008/12/12	7.50	Call	Currency Future	2,953.0000	2,801.0000	(5.147)	0	0	0
03/12/2008	\$ / R 2008/12/12	12.55	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
03/12/2008	\$ / R 2008/12/12	11.70	Call	Currency Future	28.0000	20.0000	(28.571)	0	0	0
03/12/2008	\$ / R 2008/12/12	12.45	Put	Currency Future	2,007.0000	2,156.0000	7.424	0	0	0
03/12/2008	\$ / R 2008/12/12	12.45	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
03/12/2008	\$ / R 2008/12/12	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	11.70	Put	Currency Future	1,274.0000	1,419.0000	11.381	0	0	0
03/12/2008	\$ / R 2008/12/12	7.30	Call	Currency Future	3,153.0000	3,001.0000	(4.821)	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
03/12/2008	\$ / R 2008/12/12	13.20	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
03/12/2008	\$ / R 2008/12/12	10.95	Put	Currency Future	603.0000	723.0000	19.900	0	0	0
03/12/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,510.0000	1,357.0000	(10.132)	0	0	0
03/12/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	134.0000	185.0000	38.060	0	0	0
03/12/2008	\$ / R 2008/12/12	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	10.95	Call	Currency Future	106.0000	73.0000	(31.132)	0	0	0
03/12/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	2,504.0000	2,351.0000	(6.110)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	1,019.0000	867.0000	(14.917)	0	0	0
03/12/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	387.0000	286.0000	(26.098)	0	0	0
03/12/2008	\$ / R 2008/12/12	7.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
03/12/2008	\$ / R 2008/12/12	13.20	Put	Currency Future	2,751.0000	2,902.0000	5.489	0	0	0
03/12/2008	\$ / R 2008/12/12	7.10	Call	Currency Future	3,353.0000	3,201.0000	(4.533)	0	0	0
03/12/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
03/12/2008	\$ / R 2008/12/12	13.65	Put	Currency Future	3,199.0000	3,351.0000	4.751	0	0	0
03/12/2008	\$ / R 2008/12/12	13.65	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
03/12/2008	\$ / R 2008/12/12	12.90	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
03/12/2008	\$ / R 2008/12/12	7.65	Call	Currency Future	2,803.0000	2,651.0000	(5.423)	0	0	0
03/12/2008	\$ / R 2008/12/12	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	12.90	Put	Currency Future	2,453.0000	2,603.0000	6.115	0	0	0
03/12/2008	\$ / R 2008/12/12	11.40	Call	Currency Future	48.0000	33.0000	(31.250)	0	0	0
03/12/2008	\$ / R 2008/12/12	12.15	Call	Currency Future	14.0000	10.0000	(28.571)	0	0	0
03/12/2008	\$ / R 2008/12/12	12.15	Put	Currency Future	1,710.0000	1,860.0000	8.772	0	0	0
03/12/2008	\$ / R 2008/12/12	11.40	Put	Currency Future	995.0000	1,133.0000	13.869	0	0	0
03/12/2008	\$ / R 2008/12/12	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	\$ / R 2008/12/12	7.45	Call	Currency Future	0.0000	2,851.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/03/16			Currency Future	10.6888	10.5321	(1.466)	10.6500	10.5000	34,369
03/12/2008	\$ / R 2009/03/16	11.60	Put	Currency Future	1,293.0000	1,404.0000	8.585	0	0	0
03/12/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,655.0000	2,504.0000	(5.687)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,607.0000	2,456.0000	(5.792)	0	0	0
03/12/2008	\$ / R 2009/03/16	10.70	Call	Currency Future	679.0000	618.0000	(8.984)	0	0	0
03/12/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	786.0000	888.0000	12.977	0	0	0
03/12/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	166.0000	198.0000	19.277	0	0	0
03/12/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	2,322.0000	2,175.0000	(6.331)	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
03/12/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,511.0000	2,361.0000	(5.974)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	16.0000	22.0000	37.500	0	0	0
03/12/2008	\$ / R 2009/03/16	10.70	Put	Currency Future	690.0000	786.0000	13.913	0	0	0
03/12/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	22.0000	29.0000	31.818	0	0	0
03/12/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,559.0000	2,409.0000	(5.862)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	2,046.0000	1,904.0000	(6.940)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	20.0000	26.0000	30.000	0	0	0
03/12/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	625.0000	570.0000	(8.800)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	1,826.0000	1,689.0000	(7.503)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	18.0000	24.0000	33.333	0	0	0
03/12/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	2,092.0000	1,949.0000	(6.836)	0	0	0
03/12/2008	\$ / R 2009/03/16	10.75	Put	Currency Future	721.0000	819.0000	13.592	0	0	0
03/12/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	958.0000	1,055.0000	10.125	0	0	0
03/12/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	33.0000	43.0000	30.303	0	0	0
03/12/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	87.0000	107.0000	22.989	0	0	0
03/12/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,607.0000	2,456.0000	(5.792)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	53.0000	66.0000	24.528	0	0	0
03/12/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	698.0000	635.0000	(9.026)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	2,137.0000	1,993.0000	(6.738)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,655.0000	2,504.0000	(5.687)	0	0	0
03/12/2008	\$ / R 2009/03/16	11.60	Call	Currency Future	382.0000	336.0000	(12.042)	0	0	0
03/12/2008	\$ / R 2009/03/16	11.00	Call	Currency Future	577.0000	522.0000	(9.532)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	48.0000	61.0000	27.083	0	0	0
03/12/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	659.0000	753.0000	14.264	0	0	0
03/12/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	483.0000	569.0000	17.805	0	0	0
03/12/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	456.0000	539.0000	18.202	0	0	0
03/12/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,455.0000	1,330.0000	(8.591)	0	0	0
03/12/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	394.0000	453.0000	14.975	0	0	0
03/12/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	845.0000	771.0000	(8.757)	0	0	0
03/12/2008	\$ / R 2009/03/16	11.40	Call	Currency Future	442.0000	391.0000	(11.538)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	58.0000	72.0000	24.138	0	0	0
03/12/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	166.0000	198.0000	19.277	0	0	0
03/12/2008	\$ / R 2009/03/16	10.75	Call	Currency Future	660.0000	601.0000	(8.939)	0	0	0
03/12/2008	\$ / R 2009/03/16	11.40	Put	Currency Future	1,153.0000	1,259.0000	9.193	0	0	0
03/12/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	933.0000	835.0000	(10.504)	0	0	0
03/12/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	2,800.0000	2,648.0000	(5.429)	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
03/12/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	241.0000	284.0000	17.842	0	0	0
03/12/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,957.0000	1,817.0000	(7.154)	0	0	0
03/12/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,303.0000	1,185.0000	(9.056)	0	0	0
03/12/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	456.0000	539.0000	18.202	0	0	0
03/12/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	12.0000	16.0000	33.333	0	0	0
03/12/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,230.0000	1,116.0000	(9.268)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	2,137.0000	1,993.0000	(6.738)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	2,046.0000	1,904.0000	(6.940)	0	0	0
03/12/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	718.0000	653.0000	(9.053)	0	0	0
03/12/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,303.0000	1,185.0000	(9.056)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	48.0000	61.0000	27.083	0	0	0
03/12/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	74.0000	92.0000	24.324	0	0	0
03/12/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	2,703.0000	2,551.0000	(5.623)	0	0	0
03/12/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	214.0000	253.0000	18.224	0	0	0
03/12/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	2,183.0000	2,038.0000	(6.642)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,913.0000	1,774.0000	(7.266)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	15.0000	19.0000	26.667	0	0	0
03/12/2008	\$ / R 2009/03/16	10.25	Put	Currency Future	434.0000	509.0000	17.281	0	0	0
03/12/2008	\$ / R 2009/03/16	10.95	Call	Currency Future	592.0000	541.0000	(8.615)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	22.0000	29.0000	31.818	0	0	0
03/12/2008	\$ / R 2009/03/16	10.95	Put	Currency Future	853.0000	959.0000	12.427	0	0	0
03/12/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	629.0000	720.0000	14.467	0	0	0
03/12/2008	\$ / R 2009/03/16	11.45	Put	Currency Future	1,187.0000	1,295.0000	9.099	0	0	0
03/12/2008	\$ / R 2009/03/16	11.00	Put	Currency Future	888.0000	990.0000	11.486	0	0	0
03/12/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,276.0000	2,129.0000	(6.459)	0	0	0
03/12/2008	\$ / R 2009/03/16	10.25	Call	Currency Future	873.0000	791.0000	(9.393)	0	0	0
03/12/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	822.0000	751.0000	(8.637)	0	0	0
03/12/2008	\$ / R 2009/03/16	11.45	Call	Currency Future	426.0000	377.0000	(11.502)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	44.0000	56.0000	27.273	0	0	0
03/12/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	25.0000	32.0000	28.000	0	0	0
03/12/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	2,183.0000	2,038.0000	(6.642)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	2,464.0000	2,314.0000	(6.088)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	63.0000	78.0000	23.810	0	0	0
03/12/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	44.0000	56.0000	27.273	0	0	0
03/12/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	20.0000	26.0000	30.000	0	0	0
03/12/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	2,002.0000	1,860.0000	(7.093)	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
03/12/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,369.0000	2,221.0000	(6.247)	0	0	0
03/12/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	214.0000	253.0000	18.224	0	0	0
03/12/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	845.0000	771.0000	(8.757)	0	0	0
03/12/2008	\$ / R 2009/03/16	9.75	Call	Currency Future	1,194.0000	1,082.0000	(9.380)	0	0	0
03/12/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,160.0000	1,049.0000	(9.569)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	30.0000	39.0000	30.000	0	0	0
03/12/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,230.0000	1,116.0000	(9.268)	0	0	0
03/12/2008	\$ / R 2009/03/16	10.45	Put	Currency Future	540.0000	627.0000	16.111	0	0	0
03/12/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,913.0000	1,774.0000	(7.266)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	58.0000	72.0000	24.138	0	0	0
03/12/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	94.0000	115.0000	22.340	0	0	0
03/12/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	241.0000	284.0000	17.842	0	0	0
03/12/2008	\$ / R 2009/03/16	10.50	Call	Currency Future	759.0000	690.0000	(9.091)	0	0	0
03/12/2008	\$ / R 2009/03/16	10.45	Call	Currency Future	779.0000	709.0000	(8.986)	0	0	0
03/12/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	547.0000	487.0000	(10.969)	0	0	0
03/12/2008	\$ / R 2009/03/16	9.75	Put	Currency Future	256.0000	300.0000	17.188	0	0	0
03/12/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	37.0000	47.0000	27.027	0	0	0
03/12/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	37.0000	47.0000	27.027	0	0	0
03/12/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	18.0000	24.0000	33.333	0	0	0
03/12/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	1,783.0000	1,647.0000	(7.628)	0	0	0
03/12/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	145.0000	174.0000	20.000	0	0	0
03/12/2008	\$ / R 2009/03/16	10.50	Put	Currency Future	570.0000	658.0000	15.439	0	0	0
03/12/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	2,092.0000	1,949.0000	(6.836)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	28.0000	35.0000	25.000	0	0	0
03/12/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	356.0000	411.0000	15.449	0	0	0
03/12/2008	\$ / R 2009/03/16	9.65	Call	Currency Future	1,266.0000	1,150.0000	(9.163)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	53.0000	66.0000	24.528	0	0	0
03/12/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,869.0000	1,731.0000	(7.384)	0	0	0
03/12/2008	\$ / R 2009/03/16	9.95	Put	Currency Future	320.0000	372.0000	16.250	0	0	0
03/12/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,559.0000	2,409.0000	(5.862)	0	0	0
03/12/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	994.0000	893.0000	(10.161)	0	0	0
03/12/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	994.0000	893.0000	(10.161)	0	0	0
03/12/2008	\$ / R 2009/03/16	9.95	Call	Currency Future	1,059.0000	954.0000	(9.915)	0	0	0
03/12/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,615.0000	1,485.0000	(8.050)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	16.0000	22.0000	37.500	0	0	0
03/12/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	68.0000	85.0000	25.000	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
03/12/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	414.0000	481.0000	16.184	0	0	0
03/12/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	414.0000	481.0000	16.184	0	0	0
03/12/2008	\$ / R 2009/03/16	9.85	Put	Currency Future	287.0000	335.0000	16.725	0	0	0
03/12/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	126.0000	153.0000	21.429	0	0	0
03/12/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	74.0000	92.0000	24.324	0	0	0
03/12/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,534.0000	1,406.0000	(8.344)	0	0	0
03/12/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	718.0000	653.0000	(9.053)	0	0	0
03/12/2008	\$ / R 2009/03/16	9.85	Call	Currency Future	1,125.0000	1,017.0000	(9.600)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	30.0000	39.0000	30.000	0	0	0
03/12/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	80.0000	99.0000	23.750	0	0	0
03/12/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	659.0000	753.0000	14.264	0	0	0
03/12/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	903.0000	813.0000	(9.967)	0	0	0
03/12/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	933.0000	835.0000	(10.504)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,369.0000	2,221.0000	(6.247)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,869.0000	1,731.0000	(7.384)	0	0	0
03/12/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	698.0000	635.0000	(9.026)	0	0	0
03/12/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	356.0000	411.0000	15.449	0	0	0
03/12/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	903.0000	813.0000	(9.967)	0	0	0
03/12/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	1,340.0000	1,221.0000	(8.881)	0	0	0
03/12/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,455.0000	1,330.0000	(8.591)	0	0	0
03/12/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	738.0000	671.0000	(9.079)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,416.0000	2,268.0000	(6.126)	0	0	0
03/12/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	599.0000	689.0000	15.025	0	0	0
03/12/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	394.0000	453.0000	14.975	0	0	0
03/12/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	738.0000	671.0000	(9.079)	0	0	0
03/12/2008	\$ / R 2009/03/16	11.70	Call	Currency Future	354.0000	311.0000	(12.147)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	28.0000	35.0000	25.000	0	0	0
03/12/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	303.0000	353.0000	16.502	0	0	0
03/12/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,086.0000	1,189.0000	9.484	0	0	0
03/12/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,276.0000	2,129.0000	(6.459)	0	0	0
03/12/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	963.0000	864.0000	(10.280)	0	0	0
03/12/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	562.0000	504.0000	(10.320)	0	0	0
03/12/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	475.0000	421.0000	(11.368)	0	0	0
03/12/2008	\$ / R 2009/03/16	11.50	Put	Currency Future	1,222.0000	1,331.0000	8.920	0	0	0
03/12/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	374.0000	432.0000	15.508	0	0	0
03/12/2008	\$ / R 2009/03/16	11.20	Put	Currency Future	1,021.0000	1,121.0000	9.794	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
03/12/2008	\$ / R 2009/03/16	9.65	Put	Currency Future	227.0000	268.0000	18.062	0	0	0
03/12/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,092.0000	985.0000	(9.799)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	80.0000	99.0000	23.750	0	0	0
03/12/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	629.0000	720.0000	14.467	0	0	0
03/12/2008	\$ / R 2009/03/16	9.35	Put	Currency Future	155.0000	186.0000	20.000	0	0	0
03/12/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	40.0000	51.0000	27.500	0	0	0
03/12/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,511.0000	2,361.0000	(5.974)	0	0	0
03/12/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	528.0000	470.0000	(10.985)	0	0	0
03/12/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	923.0000	1,022.0000	10.726	0	0	0
03/12/2008	\$ / R 2009/03/16	12.00	Put	Currency Future	1,592.0000	1,713.0000	7.601	0	0	0
03/12/2008	\$ / R 2009/03/16	9.45	Call	Currency Future	1,416.0000	1,293.0000	(8.686)	0	0	0
03/12/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,534.0000	1,406.0000	(8.344)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	2,229.0000	2,083.0000	(6.550)	0	0	0
03/12/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	923.0000	1,022.0000	10.726	0	0	0
03/12/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	989.0000	1,088.0000	10.010	0	0	0
03/12/2008	\$ / R 2009/03/16	9.45	Put	Currency Future	177.0000	211.0000	19.209	0	0	0
03/12/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	562.0000	504.0000	(10.320)	0	0	0
03/12/2008	\$ / R 2009/03/16	12.00	Call	Currency Future	281.0000	245.0000	(12.811)	0	0	0
03/12/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	989.0000	1,088.0000	10.010	0	0	0
03/12/2008	\$ / R 2009/03/16	11.90	Call	Currency Future	304.0000	266.0000	(12.500)	0	0	0
03/12/2008	\$ / R 2009/03/16	9.35	Call	Currency Future	1,494.0000	1,368.0000	(8.434)	0	0	0
03/12/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	145.0000	174.0000	20.000	0	0	0
03/12/2008	\$ / R 2009/03/16	11.25	Call	Currency Future	492.0000	437.0000	(11.179)	0	0	0
03/12/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	753.0000	853.0000	13.280	0	0	0
03/12/2008	\$ / R 2009/03/16	9.50	Call	Currency Future	1,377.0000	1,257.0000	(8.715)	0	0	0
03/12/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	800.0000	730.0000	(8.750)	0	0	0
03/12/2008	\$ / R 2009/03/16	11.25	Put	Currency Future	1,054.0000	1,155.0000	9.583	0	0	0
03/12/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,698.0000	1,565.0000	(7.833)	0	0	0
03/12/2008	\$ / R 2009/03/16	11.20	Call	Currency Future	510.0000	453.0000	(11.176)	0	0	0
03/12/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	189.0000	225.0000	19.048	0	0	0
03/12/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,957.0000	1,817.0000	(7.154)	0	0	0
03/12/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	271.0000	317.0000	16.974	0	0	0
03/12/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	642.0000	586.0000	(8.723)	0	0	0
03/12/2008	\$ / R 2009/03/16	11.55	Call	Currency Future	396.0000	349.0000	(11.869)	0	0	0
03/12/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	109.0000	133.0000	22.018	0	0	0
03/12/2008	\$ / R 2009/03/16	11.70	Put	Currency Future	1,365.0000	1,479.0000	8.352	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
03/12/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	68.0000	85.0000	25.000	0	0	0
03/12/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,160.0000	1,049.0000	(9.569)	0	0	0
03/12/2008	\$ / R 2009/03/16	11.35	Put	Currency Future	1,120.0000	1,224.0000	9.286	0	0	0
03/12/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,615.0000	1,485.0000	(8.050)	0	0	0
03/12/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	528.0000	470.0000	(10.985)	0	0	0
03/12/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	642.0000	586.0000	(8.723)	0	0	0
03/12/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	328.0000	288.0000	(12.195)	0	0	0
03/12/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,416.0000	2,268.0000	(6.126)	0	0	0
03/12/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	337.0000	391.0000	16.024	0	0	0
03/12/2008	\$ / R 2009/03/16	11.35	Call	Currency Future	458.0000	406.0000	(11.354)	0	0	0
03/12/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,439.0000	1,556.0000	8.131	0	0	0
03/12/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	1,026.0000	923.0000	(10.039)	0	0	0
03/12/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	109.0000	133.0000	22.018	0	0	0
03/12/2008	\$ / R 2009/03/16	11.90	Put	Currency Future	1,515.0000	1,634.0000	7.855	0	0	0
03/12/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	201.0000	238.0000	18.408	0	0	0
03/12/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	271.0000	317.0000	16.974	0	0	0
03/12/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,092.0000	985.0000	(9.799)	0	0	0
03/12/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	475.0000	421.0000	(11.368)	0	0	0
03/12/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	303.0000	353.0000	16.502	0	0	0
03/12/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	753.0000	853.0000	13.280	0	0	0
03/12/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	608.0000	555.0000	(8.717)	0	0	0
03/12/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	819.0000	923.0000	12.698	0	0	0
03/12/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	819.0000	923.0000	12.698	0	0	0
03/12/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	511.0000	598.0000	17.025	0	0	0
03/12/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,086.0000	1,189.0000	9.484	0	0	0
03/12/2008	\$ / R 2009/03/16	11.50	Call	Currency Future	411.0000	363.0000	(11.679)	0	0	0
03/12/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	511.0000	598.0000	17.025	0	0	0
03/12/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	608.0000	555.0000	(8.717)	0	0	0
03/12/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	599.0000	689.0000	15.025	0	0	0
03/12/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	547.0000	487.0000	(10.969)	0	0	0
03/12/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	800.0000	730.0000	(8.750)	0	0	0
03/12/2008	\$ / R 2009/03/16	11.55	Put	Currency Future	1,257.0000	1,367.0000	8.751	0	0	0
03/12/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,698.0000	1,565.0000	(7.833)	0	0	0
03/12/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	958.0000	1,055.0000	10.125	0	0	0
03/12/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	126.0000	153.0000	21.429	0	0	0
03/12/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	374.0000	432.0000	15.508	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
03/12/2008	\$ / R 2009/03/16	11.65	Call	Currency Future	367.0000	324.0000	(11.717)	0	0	0
03/12/2008	\$ / R 2009/03/16	11.75	Call	Currency Future	341.0000	299.0000	(12.317)	0	0	0
03/12/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	963.0000	864.0000	(10.280)	0	0	0
03/12/2008	\$ / R 2009/03/16	11.65	Put	Currency Future	1,329.0000	1,441.0000	8.427	0	0	0
03/12/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	328.0000	288.0000	(12.195)	0	0	0
03/12/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,439.0000	1,556.0000	8.131	0	0	0
03/12/2008	\$ / R 2009/03/16	11.85	Put	Currency Future	1,477.0000	1,595.0000	7.989	0	0	0
03/12/2008	\$ / R 2009/03/16	11.75	Put	Currency Future	1,402.0000	1,517.0000	8.203	0	0	0
03/12/2008	\$ / R 2009/03/16	11.85	Call	Currency Future	316.0000	277.0000	(12.342)	0	0	0
03/12/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	0.0000	888.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	0.0000	570.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	0.0000	751.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	0.0000	569.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/06/12			Currency Future	10.8810	10.7195	(1.484)	0.0000	0.0000	2,554
03/12/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	801.0000	753.0000	(5.993)	0	0	0
03/12/2008	\$ / R 2009/06/12	9.95	Call	Currency Future	1,364.0000	1,264.0000	(7.331)	0	0	0
03/12/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	2,094.0000	1,965.0000	(6.160)	0	0	0
03/12/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	193.0000	229.0000	18.653	0	0	0
03/12/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	736.0000	679.0000	(7.745)	0	0	0
03/12/2008	\$ / R 2009/06/12	11.20	Put	Currency Future	1,105.0000	1,214.0000	9.864	0	0	0
03/12/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,205.0000	1,309.0000	8.631	0	0	0
03/12/2008	\$ / R 2009/06/12	11.20	Call	Currency Future	786.0000	734.0000	(6.616)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	571.0000	643.0000	12.609	0	0	0
03/12/2008	\$ / R 2009/06/12	11.05	Call	Currency Future	834.0000	787.0000	(5.635)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.50	Put	Currency Future	661.0000	764.0000	15.582	0	0	0
03/12/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,600.0000	1,488.0000	(7.000)	0	0	0
03/12/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	2,698.0000	2,553.0000	(5.374)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	691.0000	794.0000	14.906	0	0	0
03/12/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,218.0000	2,085.0000	(5.996)	0	0	0
03/12/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	1,003.0000	1,118.0000	11.466	0	0	0
03/12/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	319.0000	369.0000	15.674	0	0	0
03/12/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,896.0000	1,772.0000	(6.540)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	886.0000	835.0000	(5.756)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	691.0000	794.0000	14.906	0	0	0
03/12/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	752.0000	855.0000	13.697	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
03/12/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,345.0000	2,208.0000	(5.842)	0	0	0
03/12/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	204.0000	241.0000	18.137	0	0	0
03/12/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	2,881.0000	2,733.0000	(5.137)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	905.0000	1,016.0000	12.265	0	0	0
03/12/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,070.0000	1,183.0000	10.561	0	0	0
03/12/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	1,022.0000	963.0000	(5.773)	0	0	0
03/12/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	2,177.0000	2,044.0000	(6.109)	0	0	0
03/12/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	1,935.0000	1,810.0000	(6.460)	0	0	0
03/12/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	58.0000	73.0000	25.862	0	0	0
03/12/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	2,743.0000	2,597.0000	(5.323)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,152.0000	1,063.0000	(7.726)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	983.0000	924.0000	(6.002)	0	0	0
03/12/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,396.0000	1,294.0000	(7.307)	0	0	0
03/12/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	107.0000	131.0000	22.430	0	0	0
03/12/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	183.0000	217.0000	18.579	0	0	0
03/12/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	2,789.0000	2,642.0000	(5.271)	0	0	0
03/12/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,974.0000	1,848.0000	(6.383)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.50	Call	Currency Future	1,042.0000	984.0000	(5.566)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	1,022.0000	963.0000	(5.773)	0	0	0
03/12/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,388.0000	2,250.0000	(5.779)	0	0	0
03/12/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	2,608.0000	2,465.0000	(5.483)	0	0	0
03/12/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	50.0000	63.0000	26.000	0	0	0
03/12/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	874.0000	983.0000	12.471	0	0	0
03/12/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	415.0000	475.0000	14.458	0	0	0
03/12/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	146.0000	175.0000	19.863	0	0	0
03/12/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	77.0000	95.0000	23.377	0	0	0
03/12/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	905.0000	852.0000	(5.856)	0	0	0
03/12/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	137.0000	165.0000	20.438	0	0	0
03/12/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	114.0000	139.0000	21.930	0	0	0
03/12/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,432.0000	2,292.0000	(5.757)	0	0	0
03/12/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,432.0000	2,292.0000	(5.757)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	905.0000	852.0000	(5.856)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.95	Put	Currency Future	938.0000	1,049.0000	11.834	0	0	0
03/12/2008	\$ / R 2009/06/12	11.65	Call	Currency Future	629.0000	579.0000	(7.949)	0	0	0
03/12/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	101.0000	123.0000	21.782	0	0	0
03/12/2008	\$ / R 2009/06/12	11.70	Put	Currency Future	1,431.0000	1,544.0000	7.897	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
03/12/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	2,014.0000	1,886.0000	(6.356)	0	0	0
03/12/2008	\$ / R 2009/06/12	11.70	Call	Currency Future	612.0000	563.0000	(8.007)	0	0	0
03/12/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,462.0000	1,357.0000	(7.182)	0	0	0
03/12/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	122.0000	147.0000	20.492	0	0	0
03/12/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	67.0000	83.0000	23.881	0	0	0
03/12/2008	\$ / R 2009/06/12	11.65	Put	Currency Future	1,398.0000	1,509.0000	7.940	0	0	0
03/12/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,564.0000	2,421.0000	(5.577)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.70	Put	Currency Future	783.0000	886.0000	13.155	0	0	0
03/12/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	615.0000	704.0000	14.472	0	0	0
03/12/2008	\$ / R 2009/06/12	11.85	Put	Currency Future	1,534.0000	1,649.0000	7.497	0	0	0
03/12/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,303.0000	2,167.0000	(5.905)	0	0	0
03/12/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	62.0000	78.0000	25.806	0	0	0
03/12/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	129.0000	156.0000	20.930	0	0	0
03/12/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	2,135.0000	2,004.0000	(6.136)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.45	Call	Currency Future	1,069.0000	1,003.0000	(6.174)	0	0	0
03/12/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	263.0000	307.0000	16.730	0	0	0
03/12/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	1,210.0000	1,118.0000	(7.603)	0	0	0
03/12/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,744.0000	1,627.0000	(6.709)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	490.0000	555.0000	13.265	0	0	0
03/12/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	615.0000	704.0000	14.472	0	0	0
03/12/2008	\$ / R 2009/06/12	11.85	Call	Currency Future	565.0000	519.0000	(8.142)	0	0	0
03/12/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	381.0000	437.0000	14.698	0	0	0
03/12/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,271.0000	1,175.0000	(7.553)	0	0	0
03/12/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	101.0000	123.0000	21.782	0	0	0
03/12/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,530.0000	1,422.0000	(7.059)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	874.0000	983.0000	12.471	0	0	0
03/12/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	1,096.0000	1,024.0000	(6.569)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.00	Put	Currency Future	452.0000	514.0000	13.717	0	0	0
03/12/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,388.0000	2,250.0000	(5.779)	0	0	0
03/12/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	349.0000	402.0000	15.186	0	0	0
03/12/2008	\$ / R 2009/06/12	10.00	Call	Currency Future	1,333.0000	1,233.0000	(7.502)	0	0	0
03/12/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	94.0000	116.0000	23.404	0	0	0
03/12/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	107.0000	131.0000	22.430	0	0	0
03/12/2008	\$ / R 2009/06/12	10.45	Put	Currency Future	638.0000	734.0000	15.047	0	0	0
03/12/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	529.0000	598.0000	13.043	0	0	0
03/12/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,303.0000	2,167.0000	(5.905)	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
03/12/2008	\$ / R 2009/06/12	10.70	Call	Currency Future	964.0000	905.0000	(6.120)	0	0	0
03/12/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,519.0000	2,378.0000	(5.597)	0	0	0
03/12/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,600.0000	1,488.0000	(7.000)	0	0	0
03/12/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	2,135.0000	2,004.0000	(6.136)	0	0	0
03/12/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	137.0000	165.0000	20.438	0	0	0
03/12/2008	\$ / R 2009/06/12	10.95	Call	Currency Future	869.0000	819.0000	(5.754)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	1,096.0000	1,024.0000	(6.569)	0	0	0
03/12/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	349.0000	402.0000	15.186	0	0	0
03/12/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	88.0000	108.0000	22.727	0	0	0
03/12/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	319.0000	369.0000	15.674	0	0	0
03/12/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	83.0000	102.0000	22.892	0	0	0
03/12/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,218.0000	2,085.0000	(5.996)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	924.0000	869.0000	(5.952)	0	0	0
03/12/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,530.0000	1,422.0000	(7.059)	0	0	0
03/12/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	163.0000	195.0000	19.632	0	0	0
03/12/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	238.0000	279.0000	17.227	0	0	0
03/12/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	72.0000	89.0000	23.611	0	0	0
03/12/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	122.0000	147.0000	20.492	0	0	0
03/12/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,462.0000	1,357.0000	(7.182)	0	0	0
03/12/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	2,653.0000	2,509.0000	(5.428)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.25	Put	Currency Future	550.0000	621.0000	12.909	0	0	0
03/12/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	381.0000	437.0000	14.698	0	0	0
03/12/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,564.0000	2,421.0000	(5.577)	0	0	0
03/12/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	83.0000	102.0000	22.892	0	0	0
03/12/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	843.0000	950.0000	12.693	0	0	0
03/12/2008	\$ / R 2009/06/12	11.60	Put	Currency Future	1,365.0000	1,475.0000	8.059	0	0	0
03/12/2008	\$ / R 2009/06/12	9.55	Put	Currency Future	304.0000	352.0000	15.789	0	0	0
03/12/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	154.0000	185.0000	20.130	0	0	0
03/12/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,519.0000	2,378.0000	(5.597)	0	0	0
03/12/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,896.0000	1,772.0000	(6.540)	0	0	0
03/12/2008	\$ / R 2009/06/12	9.55	Call	Currency Future	1,635.0000	1,522.0000	(6.911)	0	0	0
03/12/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	1,671.0000	1,556.0000	(6.882)	0	0	0
03/12/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	2,475.0000	2,335.0000	(5.657)	0	0	0
03/12/2008	\$ / R 2009/06/12	9.65	Call	Currency Future	1,565.0000	1,455.0000	(7.029)	0	0	0
03/12/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	2,260.0000	2,125.0000	(5.973)	0	0	0
03/12/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	173.0000	206.0000	19.075	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
03/12/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	88.0000	108.0000	22.727	0	0	0
03/12/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	215.0000	253.0000	17.674	0	0	0
03/12/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	2,054.0000	1,925.0000	(6.280)	0	0	0
03/12/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	154.0000	185.0000	20.130	0	0	0
03/12/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,174.0000	1,277.0000	8.773	0	0	0
03/12/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	290.0000	337.0000	16.207	0	0	0
03/12/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	163.0000	195.0000	19.632	0	0	0
03/12/2008	\$ / R 2009/06/12	11.60	Call	Currency Future	646.0000	594.0000	(8.050)	0	0	0
03/12/2008	\$ / R 2009/06/12	11.00	Put	Currency Future	970.0000	1,083.0000	11.649	0	0	0
03/12/2008	\$ / R 2009/06/12	10.25	Call	Currency Future	1,181.0000	1,090.0000	(7.705)	0	0	0
03/12/2008	\$ / R 2009/06/12	11.50	Call	Currency Future	681.0000	627.0000	(7.930)	0	0	0
03/12/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	817.0000	772.0000	(5.508)	0	0	0
03/12/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	193.0000	229.0000	18.653	0	0	0
03/12/2008	\$ / R 2009/06/12	11.50	Put	Currency Future	1,300.0000	1,408.0000	8.308	0	0	0
03/12/2008	\$ / R 2009/06/12	9.95	Put	Currency Future	433.0000	494.0000	14.088	0	0	0
03/12/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	2,094.0000	1,965.0000	(6.160)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	490.0000	555.0000	13.265	0	0	0
03/12/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,036.0000	1,153.0000	11.293	0	0	0
03/12/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,974.0000	1,848.0000	(6.383)	0	0	0
03/12/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	717.0000	661.0000	(7.810)	0	0	0
03/12/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,345.0000	2,208.0000	(5.842)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,271.0000	1,175.0000	(7.553)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.75	Call	Currency Future	944.0000	887.0000	(6.038)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	593.0000	674.0000	13.659	0	0	0
03/12/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,236.0000	1,342.0000	8.576	0	0	0
03/12/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	114.0000	139.0000	21.930	0	0	0
03/12/2008	\$ / R 2009/06/12	11.00	Call	Currency Future	851.0000	803.0000	(5.640)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.75	Put	Currency Future	813.0000	918.0000	12.915	0	0	0
03/12/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	983.0000	924.0000	(6.002)	0	0	0
03/12/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,819.0000	1,699.0000	(6.597)	0	0	0
03/12/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	801.0000	753.0000	(5.993)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	752.0000	855.0000	13.697	0	0	0
03/12/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,070.0000	1,183.0000	10.561	0	0	0
03/12/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	905.0000	1,016.0000	12.265	0	0	0
03/12/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	817.0000	772.0000	(5.508)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	470.0000	534.0000	13.617	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
03/12/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,819.0000	1,699.0000	(6.597)	0	0	0
03/12/2008	\$ / R 2009/06/12	11.25	Put	Currency Future	1,139.0000	1,245.0000	9.306	0	0	0
03/12/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	1,124.0000	1,043.0000	(7.206)	0	0	0
03/12/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	755.0000	697.0000	(7.682)	0	0	0
03/12/2008	\$ / R 2009/06/12	9.65	Put	Currency Future	334.0000	385.0000	15.269	0	0	0
03/12/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,036.0000	1,153.0000	11.293	0	0	0
03/12/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	1,301.0000	1,204.0000	(7.456)	0	0	0
03/12/2008	\$ / R 2009/06/12	11.25	Call	Currency Future	770.0000	715.0000	(7.143)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	886.0000	835.0000	(5.756)	0	0	0
03/12/2008	\$ / R 2009/06/12	9.75	Put	Currency Future	365.0000	419.0000	14.795	0	0	0
03/12/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	722.0000	824.0000	14.127	0	0	0
03/12/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,240.0000	1,146.0000	(7.581)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,003.0000	943.0000	(5.982)	0	0	0
03/12/2008	\$ / R 2009/06/12	11.45	Call	Currency Future	699.0000	644.0000	(7.868)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	593.0000	674.0000	13.659	0	0	0
03/12/2008	\$ / R 2009/06/12	12.15	Put	Currency Future	1,748.0000	1,870.0000	6.979	0	0	0
03/12/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	1,124.0000	1,043.0000	(7.206)	0	0	0
03/12/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,236.0000	1,342.0000	8.576	0	0	0
03/12/2008	\$ / R 2009/06/12	12.25	Call	Currency Future	452.0000	415.0000	(8.186)	0	0	0
03/12/2008	\$ / R 2009/06/12	9.75	Call	Currency Future	1,496.0000	1,389.0000	(7.152)	0	0	0
03/12/2008	\$ / R 2009/06/12	12.25	Put	Currency Future	1,821.0000	1,945.0000	6.809	0	0	0
03/12/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	470.0000	534.0000	13.617	0	0	0
03/12/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,396.0000	1,294.0000	(7.307)	0	0	0
03/12/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	755.0000	697.0000	(7.682)	0	0	0
03/12/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,205.0000	1,309.0000	8.631	0	0	0
03/12/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	843.0000	950.0000	12.693	0	0	0
03/12/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	263.0000	307.0000	16.730	0	0	0
03/12/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	717.0000	661.0000	(7.810)	0	0	0
03/12/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	736.0000	679.0000	(7.745)	0	0	0
03/12/2008	\$ / R 2009/06/12	12.15	Call	Currency Future	479.0000	439.0000	(8.351)	0	0	0
03/12/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	415.0000	475.0000	14.458	0	0	0
03/12/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,174.0000	1,277.0000	8.773	0	0	0
03/12/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	722.0000	824.0000	14.127	0	0	0
03/12/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	1,675.0000	1,795.0000	7.164	0	0	0
03/12/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	1,301.0000	1,204.0000	(7.456)	0	0	0
03/12/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	506.0000	464.0000	(8.300)	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
03/12/2008	\$ / R 2009/06/12	9.85	Call	Currency Future	1,429.0000	1,325.0000	(7.278)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,152.0000	1,063.0000	(7.726)	0	0	0
03/12/2008	\$ / R 2009/06/12	11.95	Put	Currency Future	1,604.0000	1,722.0000	7.357	0	0	0
03/12/2008	\$ / R 2009/06/12	9.85	Put	Currency Future	398.0000	456.0000	14.573	0	0	0
03/12/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	924.0000	869.0000	(5.952)	0	0	0
03/12/2008	\$ / R 2009/06/12	11.45	Put	Currency Future	1,268.0000	1,374.0000	8.360	0	0	0
03/12/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,744.0000	1,627.0000	(6.709)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,003.0000	943.0000	(5.982)	0	0	0
03/12/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	663.0000	611.0000	(7.843)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	509.0000	576.0000	13.163	0	0	0
03/12/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	571.0000	643.0000	12.609	0	0	0
03/12/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,332.0000	1,441.0000	8.183	0	0	0
03/12/2008	\$ / R 2009/06/12	11.75	Put	Currency Future	1,465.0000	1,579.0000	7.782	0	0	0
03/12/2008	\$ / R 2009/06/12	11.95	Call	Currency Future	535.0000	491.0000	(8.224)	0	0	0
03/12/2008	\$ / R 2009/06/12	11.75	Call	Currency Future	596.0000	548.0000	(8.054)	0	0	0
03/12/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	238.0000	279.0000	17.227	0	0	0
03/12/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	529.0000	598.0000	13.043	0	0	0
03/12/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	215.0000	253.0000	17.674	0	0	0
03/12/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	509.0000	576.0000	13.163	0	0	0
03/12/2008	\$ / R 2009/06/12	12.00	Put	Currency Future	1,639.0000	1,758.0000	7.261	0	0	0
03/12/2008	\$ / R 2009/06/12	12.00	Call	Currency Future	520.0000	478.0000	(8.077)	0	0	0
03/12/2008	\$ / R 2009/06/12	11.90	Put	Currency Future	1,569.0000	1,685.0000	7.393	0	0	0
03/12/2008	\$ / R 2009/06/12	12.10	Call	Currency Future	492.0000	452.0000	(8.130)	0	0	0
03/12/2008	\$ / R 2009/06/12	12.10	Put	Currency Future	1,711.0000	1,832.0000	7.072	0	0	0
03/12/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	1,210.0000	1,118.0000	(7.603)	0	0	0
03/12/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	663.0000	611.0000	(7.843)	0	0	0
03/12/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	1,675.0000	1,795.0000	7.164	0	0	0
03/12/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	506.0000	464.0000	(8.300)	0	0	0
03/12/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,332.0000	1,441.0000	8.183	0	0	0
03/12/2008	\$ / R 2009/06/12	11.90	Call	Currency Future	550.0000	505.0000	(8.182)	0	0	0
03/12/2008	\$ / R 2009/06/12	11.80	Put	Currency Future	1,499.0000	1,614.0000	7.672	0	0	0
03/12/2008	\$ / R 2009/06/12	11.80	Call	Currency Future	580.0000	533.0000	(8.103)	0	0	0
03/12/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,240.0000	1,146.0000	(7.581)	0	0	0
03/12/2008	\$ / R 2009/06/12	11.05	Call	Currency Future	834.0000	787.0000	(5.635)	0	0	0
03/12/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	1,003.0000	1,118.0000	11.466	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
03/12/2008	\$ / R 2009/12/14			Currency Future	11.3116	11.1132	(1.754)	0.0000	0.0000	4,000
03/12/2008	\$ / R 2009/12/14	13.00	Put	Currency Future	2,545.0000	2,672.0000	4.990	0	0	0
03/12/2008	\$ / R 2009/12/14	11.30	Call	Currency Future	0.0000	1,196.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/12/14	10.80	Put	Currency Future	985.0000	1,061.0000	7.716	0	0	0
03/12/2008	\$ / R 2009/12/14	12.30	Call	Currency Future	1,009.0000	925.0000	(8.325)	0	0	10,100
03/12/2008	\$ / R 2009/12/14	12.30	Put	Currency Future	1,997.0000	2,111.0000	5.709	0	0	0
03/12/2008	\$ / R 2009/12/14	9.90	Put	Currency Future	506.0000	552.0000	9.091	0	0	0
03/12/2008	\$ / R 2009/12/14	11.30	Put	Currency Future	0.0000	1,383.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/12/14	13.00	Call	Currency Future	857.0000	786.0000	(8.285)	0	0	9,452
03/12/2008	\$ / R 2009/12/14	10.80	Call	Currency Future	1,496.0000	1,374.0000	(8.155)	0	0	0
03/12/2008	\$ / R 2009/12/14	11.50	Call	Currency Future	1,236.0000	1,133.0000	(8.333)	0	0	0
03/12/2008	\$ / R 2009/12/14	10.90	Call	Currency Future	1,455.0000	1,336.0000	(8.179)	0	0	0
03/12/2008	\$ / R 2009/12/14	10.90	Put	Currency Future	1,044.0000	1,123.0000	7.567	0	0	0
03/12/2008	\$ / R 2009/12/14	11.20	Call	Currency Future	1,340.0000	1,229.0000	(8.284)	0	0	0
03/12/2008	\$ / R 2009/12/14	11.50	Put	Currency Future	1,425.0000	1,520.0000	6.667	0	0	0
03/12/2008	\$ / R 2009/12/14	11.20	Put	Currency Future	1,229.0000	1,316.0000	7.079	0	0	0
03/12/2008	\$ / R 2009/12/14	10.55	Call	Currency Future	1,599.0000	1,476.0000	(7.692)	0	0	9,452
03/12/2008	\$ / R 2009/12/14	11.60	Call	Currency Future	1,204.0000	1,103.0000	(8.389)	0	0	0
03/12/2008	\$ / R 2009/12/14	10.55	Put	Currency Future	837.0000	912.0000	8.961	0	0	0
03/12/2008	\$ / R 2009/12/14	11.60	Put	Currency Future	1,492.0000	1,590.0000	6.568	0	0	0
03/12/2008	\$ / R 2009/12/14	9.90	Call	Currency Future	1,917.0000	1,765.0000	(7.929)	0	0	10,100
03/12/2008	\$ / R 2009/12/14	10.70	Call	Currency Future	1,539.0000	1,413.0000	(8.187)	0	0	0
03/12/2008	\$ / R 2009/12/14	10.40	Call	Currency Future	1,663.0000	1,537.0000	(7.577)	0	0	0
03/12/2008	\$ / R 2009/12/14	10.40	Put	Currency Future	751.0000	824.0000	9.720	0	0	0
03/12/2008	\$ / R 2009/12/14	12.00	Call	Currency Future	1,086.0000	995.0000	(8.379)	0	0	0
03/12/2008	\$ / R 2009/12/14	12.00	Put	Currency Future	1,775.0000	1,882.0000	6.028	0	0	0
03/12/2008	\$ / R 2009/12/14	12.40	Call	Currency Future	985.0000	902.0000	(8.426)	0	0	0
03/12/2008	\$ / R 2009/12/14	10.00	Put	Currency Future	548.0000	602.0000	9.854	0	0	0
03/12/2008	\$ / R 2009/12/14	10.00	Call	Currency Future	1,859.0000	1,715.0000	(7.746)	0	0	0
03/12/2008	\$ / R 2009/12/14	13.30	Put	Currency Future	2,790.0000	2,923.0000	4.767	0	0	0
03/12/2008	\$ / R 2009/12/14	12.40	Put	Currency Future	2,073.0000	2,189.0000	5.596	0	0	0
03/12/2008	\$ / R 2009/12/14	13.30	Call	Currency Future	802.0000	736.0000	(8.229)	0	0	0
03/12/2008	\$ / R 2009/12/14	12.10	Call	Currency Future	1,059.0000	971.0000	(8.310)	0	0	0
03/12/2008	\$ / R 2009/12/14	9.70	Put	Currency Future	427.0000	469.0000	9.836	0	0	0
03/12/2008	\$ / R 2009/12/14	12.10	Put	Currency Future	1,848.0000	1,958.0000	5.952	0	0	0
03/12/2008	\$ / R 2009/12/14	12.80	Call	Currency Future	896.0000	822.0000	(8.259)	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
03/12/2008	\$ / R 2009/12/14	13.20	Call	Currency Future	820.0000	752.0000	(8.293)	0	0	0
03/12/2008	\$ / R 2009/12/14	12.70	Put	Currency Future	2,306.0000	2,428.0000	5.291	0	0	0
03/12/2008	\$ / R 2009/12/14	13.10	Call	Currency Future	838.0000	768.0000	(8.353)	0	0	0
03/12/2008	\$ / R 2009/12/14	13.10	Put	Currency Future	2,626.0000	2,755.0000	4.912	0	0	0
03/12/2008	\$ / R 2009/12/14	8.50	Call	Currency Future	2,956.0000	2,769.0000	(6.326)	0	0	0
03/12/2008	\$ / R 2009/12/14	8.50	Put	Currency Future	145.0000	156.0000	7.586	0	0	0
03/12/2008	\$ / R 2009/12/14	12.70	Call	Currency Future	917.0000	841.0000	(8.288)	0	0	0
03/12/2008	\$ / R 2009/12/14	11.90	Put	Currency Future	1,702.0000	1,808.0000	6.228	0	0	0
03/12/2008	\$ / R 2009/12/14	11.90	Call	Currency Future	1,114.0000	1,021.0000	(8.348)	0	0	0
03/12/2008	\$ / R 2009/12/14	11.10	Put	Currency Future	1,165.0000	1,251.0000	7.382	0	0	0
03/12/2008	\$ / R 2009/12/14	13.20	Put	Currency Future	2,708.0000	2,839.0000	4.838	0	0	0
03/12/2008	\$ / R 2009/12/14	10.30	Call	Currency Future	1,708.0000	1,579.0000	(7.553)	0	0	0
03/12/2008	\$ / R 2009/12/14	12.80	Put	Currency Future	2,385.0000	2,509.0000	5.199	0	0	0
03/12/2008	\$ / R 2009/12/14	10.30	Put	Currency Future	696.0000	766.0000	10.057	0	0	0
03/12/2008	\$ / R 2009/12/14	10.70	Put	Currency Future	927.0000	1,000.0000	7.875	0	0	0
03/12/2008	\$ / R 2009/12/14	11.10	Call	Currency Future	1,377.0000	1,264.0000	(8.206)	0	0	0
03/12/2008	\$ / R 2009/12/14	9.70	Call	Currency Future	2,039.0000	1,882.0000	(7.700)	0	0	0
03/12/2008	\$ / R 2009/12/14	8.40	Call	Currency Future	3,042.0000	2,854.0000	(6.180)	0	0	0
03/12/2008	\$ / R 2009/12/14	8.40	Put	Currency Future	130.0000	140.0000	7.692	0	0	0
03/12/2008	\$ / R 2009/12/14	9.00	Call	Currency Future	2,546.0000	2,365.0000	(7.109)	0	0	0
03/12/2008	\$ / R 2009/12/14	12.60	Put	Currency Future	2,227.0000	2,347.0000	5.388	0	0	0
03/12/2008	\$ / R 2009/12/14	12.60	Call	Currency Future	939.0000	861.0000	(8.307)	0	0	0
03/12/2008	\$ / R 2009/12/14	11.40	Put	Currency Future	1,358.0000	1,451.0000	6.848	0	0	0
03/12/2008	\$ / R 2009/12/14	8.80	Call	Currency Future	2,706.0000	2,523.0000	(6.763)	0	0	0
03/12/2008	\$ / R 2009/12/14	8.80	Put	Currency Future	195.0000	209.0000	7.179	0	0	0
03/12/2008	\$ / R 2009/12/14	9.40	Call	Currency Future	2,240.0000	2,071.0000	(7.545)	0	0	0
03/12/2008	\$ / R 2009/12/14	9.40	Put	Currency Future	329.0000	358.0000	8.815	0	0	0
03/12/2008	\$ / R 2009/12/14	13.60	Put	Currency Future	3,041.0000	3,170.0000	4.242	0	0	0
03/12/2008	\$ / R 2009/12/14	13.60	Call	Currency Future	752.0000	683.0000	(9.176)	0	0	0
03/12/2008	\$ / R 2009/12/14	11.40	Call	Currency Future	1,270.0000	1,164.0000	(8.346)	0	0	0
03/12/2008	\$ / R 2009/12/14	11.80	Put	Currency Future	1,631.0000	1,734.0000	6.315	0	0	0
03/12/2008	\$ / R 2009/12/14	10.60	Put	Currency Future	867.0000	941.0000	8.535	0	0	0
03/12/2008	\$ / R 2009/12/14	10.60	Call	Currency Future	1,579.0000	1,455.0000	(7.853)	0	0	0
03/12/2008	\$ / R 2009/12/14	11.80	Call	Currency Future	1,143.0000	1,047.0000	(8.399)	0	0	0
03/12/2008	\$ / R 2009/12/14	10.80	Put	Currency Future	985.0000	1,061.0000	7.716	0	0	0
03/12/2008	\$ / R 2009/12/14	10.80	Call	Currency Future	1,496.0000	1,374.0000	(8.155)	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
03/12/2008	\$ / R 2009/12/14	10.20	Put	Currency Future	643.0000	709.0000	10.264	0	0	0
03/12/2008	\$ / R 2009/12/14	10.20	Call	Currency Future	1,754.0000	1,622.0000	(7.526)	0	0	0
03/12/2008	\$ / R 2009/12/14	9.60	Put	Currency Future	390.0000	430.0000	10.256	0	0	0
03/12/2008	\$ / R 2009/12/14	9.60	Call	Currency Future	2,102.0000	1,943.0000	(7.564)	0	0	0
03/12/2008	\$ / R 2009/12/14	9.00	Put	Currency Future	234.0000	251.0000	7.265	0	0	0
03/12/2008	\$ / R 2009/12/14	9.10	Call	Currency Future	2,467.0000	2,288.0000	(7.256)	0	0	0
03/12/2008	\$ / R 2009/12/14	9.10	Put	Currency Future	256.0000	274.0000	7.031	0	0	0
03/12/2008	\$ / R 2009/12/14	13.50	Put	Currency Future	0.0000	3,092.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/12/14	9.30	Call	Currency Future	0.0000	2,138.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/12/14	8.70	Put	Currency Future	0.0000	190.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/12/14	8.70	Call	Currency Future	0.0000	2,604.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/12/14	13.70	Put	Currency Future	0.0000	3,248.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/12/14	13.70	Call	Currency Future	0.0000	661.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/12/14	9.30	Put	Currency Future	0.0000	325.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/12/14	13.10	Put	Currency Future	0.0000	2,755.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/12/14	10.50	Call	Currency Future	0.0000	1,497.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/12/14	11.70	Call	Currency Future	0.0000	1,075.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/12/14	12.90	Put	Currency Future	0.0000	2,590.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/12/14	12.90	Call	Currency Future	0.0000	804.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/12/14	12.30	Put	Currency Future	0.0000	2,111.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/12/14	12.30	Call	Currency Future	0.0000	925.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/12/14	11.70	Put	Currency Future	0.0000	1,662.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/12/14	10.50	Put	Currency Future	0.0000	884.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/12/14	13.10	Call	Currency Future	0.0000	768.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/12/14	12.50	Put	Currency Future	0.0000	2,268.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/12/14	12.50	Call	Currency Future	0.0000	881.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/12/14	13.50	Call	Currency Future	0.0000	705.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/12/14	8.90	Put	Currency Future	0.0000	230.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/12/14	10.10	Put	Currency Future	0.0000	655.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/12/14	8.90	Call	Currency Future	0.0000	2,443.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/12/14	10.10	Call	Currency Future	0.0000	1,668.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/12/14	9.50	Call	Currency Future	0.0000	2,006.0000	100.000	0	0	0
03/12/2008	\$ / R 2009/12/14	9.50	Put	Currency Future	0.0000	393.0000	100.000	0	0	0
03/12/2008	£ / R 2008/12/12			Currency Future	15.6894	15.2012	(3.112)	15.2000	15.2000	3,364
03/12/2008	£ / R 2008/12/12	14.70	Call	Currency Future	1,038.0000	626.0000	(39.692)	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
03/12/2008	£ / R 2008/12/12	17.75	Call	Currency Future	10.0000	2.0000	(80.000)	0	0	0
03/12/2008	£ / R 2008/12/12	18.10	Call	Currency Future	5.0000	1.0000	(80.000)	0	0	0
03/12/2008	£ / R 2008/12/12	18.20	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
03/12/2008	£ / R 2008/12/12	14.45	Call	Currency Future	1,264.0000	821.0000	(35.047)	0	0	0
03/12/2008	£ / R 2008/12/12	14.70	Put	Currency Future	49.0000	125.0000	155.102	0	0	0
03/12/2008	£ / R 2008/12/12	17.75	Put	Currency Future	2,071.0000	2,551.0000	23.177	0	0	0
03/12/2008	£ / R 2008/12/12	16.30	Put	Currency Future	781.0000	1,161.0000	48.656	0	0	0
03/12/2008	£ / R 2008/12/12	14.80	Call	Currency Future	952.0000	556.0000	(41.597)	0	0	0
03/12/2008	£ / R 2008/12/12	15.35	Put	Currency Future	200.0000	436.0000	118.000	0	0	0
03/12/2008	£ / R 2008/12/12	18.40	Put	Currency Future	2,713.0000	3,199.0000	17.914	0	0	0
03/12/2008	£ / R 2008/12/12	14.35	Put	Currency Future	18.0000	54.0000	200.000	0	0	0
03/12/2008	£ / R 2008/12/12	15.10	Call	Currency Future	712.0000	389.0000	(45.365)	0	0	0
03/12/2008	£ / R 2008/12/12	15.80	Call	Currency Future	324.0000	154.0000	(52.469)	0	0	0
03/12/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,016.0000	1,433.0000	41.043	0	0	0
03/12/2008	£ / R 2008/12/12	18.30	Put	Currency Future	2,613.0000	3,099.0000	18.599	0	0	0
03/12/2008	£ / R 2008/12/12	14.35	Call	Currency Future	1,358.0000	905.0000	(33.358)	0	0	0
03/12/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,415.0000	2,899.0000	20.041	0	0	0
03/12/2008	£ / R 2008/12/12	15.40	Put	Currency Future	221.0000	469.0000	112.217	0	0	0
03/12/2008	£ / R 2008/12/12	14.95	Call	Currency Future	828.0000	466.0000	(43.720)	0	0	0
03/12/2008	£ / R 2008/12/12	15.70	Put	Currency Future	374.0000	680.0000	81.818	0	0	0
03/12/2008	£ / R 2008/12/12	16.65	Call	Currency Future	96.0000	30.0000	(68.750)	0	0	0
03/12/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,415.0000	2,899.0000	20.041	0	0	0
03/12/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,514.0000	2,999.0000	19.292	0	0	0
03/12/2008	£ / R 2008/12/12	14.45	Put	Currency Future	25.0000	70.0000	180.000	0	0	0
03/12/2008	£ / R 2008/12/12	15.30	Call	Currency Future	570.0000	305.0000	(46.491)	0	0	0
03/12/2008	£ / R 2008/12/12	14.90	Call	Currency Future	869.0000	494.0000	(43.153)	0	0	0
03/12/2008	£ / R 2008/12/12	15.80	Put	Currency Future	434.0000	753.0000	73.502	0	0	0
03/12/2008	£ / R 2008/12/12	15.70	Call	Currency Future	363.0000	181.0000	(50.138)	0	0	0
03/12/2008	£ / R 2008/12/12	18.40	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
03/12/2008	£ / R 2008/12/12	14.85	Put	Currency Future	71.0000	173.0000	143.662	0	0	0
03/12/2008	£ / R 2008/12/12	17.60	Call	Currency Future	15.0000	3.0000	(80.000)	0	0	0
03/12/2008	£ / R 2008/12/12	14.80	Put	Currency Future	63.0000	155.0000	146.032	0	0	0
03/12/2008	£ / R 2008/12/12	18.30	Call	Currency Future	3.0000	0.0000	(100.000)	0	0	0
03/12/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,172.0000	740.0000	(36.860)	0	0	0
03/12/2008	£ / R 2008/12/12	17.40	Put	Currency Future	1,733.0000	2,204.0000	27.178	0	0	0
03/12/2008	£ / R 2008/12/12	15.30	Put	Currency Future	181.0000	404.0000	123.204	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
03/12/2008	£ / R 2008/12/12	15.25	Put	Currency Future	165.0000	373.0000	126.061	0	0	0
03/12/2008	£ / R 2008/12/12	16.65	Put	Currency Future	1,057.0000	1,479.0000	39.924	0	0	0
03/12/2008	£ / R 2008/12/12	14.65	Call	Currency Future	1,082.0000	663.0000	(38.725)	0	0	0
03/12/2008	£ / R 2008/12/12	17.85	Call	Currency Future	8.0000	1.0000	(87.500)	0	0	0
03/12/2008	£ / R 2008/12/12	14.55	Put	Currency Future	33.0000	89.0000	169.697	0	0	0
03/12/2008	£ / R 2008/12/12	16.30	Call	Currency Future	171.0000	62.0000	(63.743)	0	0	0
03/12/2008	£ / R 2008/12/12	15.50	Put	Currency Future	266.0000	538.0000	102.256	0	0	0
03/12/2008	£ / R 2008/12/12	16.10	Put	Currency Future	641.0000	990.0000	54.446	0	0	0
03/12/2008	£ / R 2008/12/12	15.05	Put	Currency Future	110.0000	262.0000	138.182	0	0	0
03/12/2008	£ / R 2008/12/12	16.40	Call	Currency Future	146.0000	51.0000	(65.068)	0	0	0
03/12/2008	£ / R 2008/12/12	15.25	Call	Currency Future	604.0000	324.0000	(46.358)	0	0	0
03/12/2008	£ / R 2008/12/12	17.70	Call	Currency Future	12.0000	2.0000	(83.333)	0	0	0
03/12/2008	£ / R 2008/12/12	18.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/12/2008	£ / R 2008/12/12	14.85	Call	Currency Future	910.0000	524.0000	(42.418)	0	0	0
03/12/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,169.0000	2,650.0000	22.176	0	0	0
03/12/2008	£ / R 2008/12/12	14.90	Put	Currency Future	79.0000	193.0000	144.304	0	0	0
03/12/2008	£ / R 2008/12/12	15.80	Put	Currency Future	434.0000	753.0000	73.502	0	0	0
03/12/2008	£ / R 2008/12/12	15.15	Call	Currency Future	675.0000	366.0000	(45.778)	0	0	0
03/12/2008	£ / R 2008/12/12	16.40	Put	Currency Future	857.0000	1,250.0000	45.858	0	0	0
03/12/2008	£ / R 2008/12/12	14.65	Put	Currency Future	43.0000	112.0000	160.465	0	0	0
03/12/2008	£ / R 2008/12/12	17.95	Put	Currency Future	2,267.0000	2,750.0000	21.306	0	0	0
03/12/2008	£ / R 2008/12/12	15.40	Call	Currency Future	510.0000	270.0000	(47.059)	0	0	0
03/12/2008	£ / R 2008/12/12	15.80	Call	Currency Future	324.0000	154.0000	(52.469)	0	0	0
03/12/2008	£ / R 2008/12/12	15.15	Put	Currency Future	136.0000	315.0000	131.618	0	0	0
03/12/2008	£ / R 2008/12/12	16.60	Call	Currency Future	105.0000	34.0000	(67.619)	0	0	0
03/12/2008	£ / R 2008/12/12	15.95	Call	Currency Future	273.0000	119.0000	(56.410)	0	0	0
03/12/2008	£ / R 2008/12/12	15.05	Call	Currency Future	750.0000	413.0000	(44.933)	0	0	0
03/12/2008	£ / R 2008/12/12	15.35	Call	Currency Future	540.0000	287.0000	(46.852)	0	0	0
03/12/2008	£ / R 2008/12/12	15.95	Put	Currency Future	533.0000	868.0000	62.852	0	0	0
03/12/2008	£ / R 2008/12/12	15.00	Call	Currency Future	788.0000	439.0000	(44.289)	0	0	0
03/12/2008	£ / R 2008/12/12	18.55	Put	Currency Future	2,862.0000	3,349.0000	17.016	0	0	0
03/12/2008	£ / R 2008/12/12	15.05	Put	Currency Future	110.0000	262.0000	138.182	0	0	0
03/12/2008	£ / R 2008/12/12	14.65	Put	Currency Future	43.0000	112.0000	160.465	0	0	0
03/12/2008	£ / R 2008/12/12	15.30	Put	Currency Future	181.0000	404.0000	123.204	0	0	0
03/12/2008	£ / R 2008/12/12	14.65	Call	Currency Future	1,082.0000	663.0000	(38.725)	0	0	0
03/12/2008	£ / R 2008/12/12	16.10	Put	Currency Future	641.0000	990.0000	54.446	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
03/12/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,022.0000	2,501.0000	23.689	0	0	0
03/12/2008	£ / R 2008/12/12	15.45	Put	Currency Future	243.0000	503.0000	106.996	0	0	0
03/12/2008	£ / R 2008/12/12	16.10	Call	Currency Future	230.0000	91.0000	(60.435)	0	0	0
03/12/2008	£ / R 2008/12/12	14.55	Put	Currency Future	33.0000	89.0000	169.697	0	0	0
03/12/2008	£ / R 2008/12/12	16.20	Put	Currency Future	709.0000	1,074.0000	51.481	0	0	0
03/12/2008	£ / R 2008/12/12	14.75	Call	Currency Future	995.0000	591.0000	(40.603)	0	0	0
03/12/2008	£ / R 2008/12/12	16.20	Call	Currency Future	199.0000	76.0000	(61.809)	0	0	0
03/12/2008	£ / R 2008/12/12	17.70	Call	Currency Future	12.0000	2.0000	(83.333)	0	0	0
03/12/2008	£ / R 2008/12/12	14.75	Put	Currency Future	55.0000	139.0000	152.727	0	0	0
03/12/2008	£ / R 2008/12/12	17.95	Call	Currency Future	7.0000	1.0000	(85.714)	0	0	0
03/12/2008	£ / R 2008/12/12	15.30	Call	Currency Future	570.0000	305.0000	(46.491)	0	0	0
03/12/2008	£ / R 2008/12/12	16.10	Call	Currency Future	230.0000	91.0000	(60.435)	0	0	0
03/12/2008	£ / R 2008/12/12	18.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/12/2008	£ / R 2008/12/12	15.60	Put	Currency Future	317.0000	611.0000	92.744	0	0	0
03/12/2008	£ / R 2008/12/12	15.45	Call	Currency Future	482.0000	254.0000	(47.303)	0	0	0
03/12/2008	£ / R 2008/12/12	18.60	Put	Currency Future	2,912.0000	3,399.0000	16.724	0	0	0
03/12/2008	£ / R 2008/12/12	15.10	Put	Currency Future	122.0000	288.0000	136.066	0	0	0
03/12/2008	£ / R 2008/12/12	18.45	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
03/12/2008	£ / R 2008/12/12	15.90	Call	Currency Future	289.0000	130.0000	(55.017)	0	0	0
03/12/2008	£ / R 2008/12/12	14.95	Put	Currency Future	89.0000	214.0000	140.449	0	0	0
03/12/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,172.0000	740.0000	(36.860)	0	0	0
03/12/2008	£ / R 2008/12/12	16.20	Call	Currency Future	199.0000	76.0000	(61.809)	0	0	0
03/12/2008	£ / R 2008/12/12	18.05	Call	Currency Future	5.0000	1.0000	(80.000)	0	0	0
03/12/2008	£ / R 2008/12/12	16.00	Put	Currency Future	568.0000	908.0000	59.859	0	0	0
03/12/2008	£ / R 2008/12/12	18.45	Put	Currency Future	2,762.0000	3,249.0000	17.632	0	0	0
03/12/2008	£ / R 2008/12/12	16.00	Call	Currency Future	258.0000	109.0000	(57.752)	0	0	0
03/12/2008	£ / R 2008/12/12	15.90	Put	Currency Future	499.0000	829.0000	66.132	0	0	0
03/12/2008	£ / R 2008/12/12	16.90	Call	Currency Future	62.0000	17.0000	(72.581)	0	0	0
03/12/2008	£ / R 2008/12/12	15.00	Put	Currency Future	99.0000	237.0000	139.394	0	0	0
03/12/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,366.0000	2,850.0000	20.456	0	0	0
03/12/2008	£ / R 2008/12/12	15.90	Put	Currency Future	499.0000	829.0000	66.132	0	0	0
03/12/2008	£ / R 2008/12/12	15.90	Call	Currency Future	289.0000	130.0000	(55.017)	0	0	0
03/12/2008	£ / R 2008/12/12	18.35	Put	Currency Future	2,663.0000	3,149.0000	18.250	0	0	0
03/12/2008	£ / R 2008/12/12	15.90	Put	Currency Future	499.0000	829.0000	66.132	0	0	0
03/12/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,272.0000	1,716.0000	34.906	0	0	0
03/12/2008	£ / R 2008/12/12	18.35	Call	Currency Future	2.0000	0.0000	(100.000)	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
03/12/2008	£ / R 2008/12/12	15.65	Put	Currency Future	345.0000	645.0000	86.957	0	0	0
03/12/2008	£ / R 2008/12/12	15.65	Put	Currency Future	345.0000	645.0000	86.957	0	0	0
03/12/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,022.0000	2,501.0000	23.689	0	0	0
03/12/2008	£ / R 2008/12/12	15.65	Call	Currency Future	384.0000	196.0000	(48.958)	0	0	0
03/12/2008	£ / R 2008/12/12	17.40	Call	Currency Future	23.0000	5.0000	(78.261)	0	0	0
03/12/2008	£ / R 2008/12/12	16.05	Call	Currency Future	243.0000	100.0000	(58.848)	0	0	0
03/12/2008	£ / R 2008/12/12	17.20	Call	Currency Future	34.0000	8.0000	(76.471)	0	0	0
03/12/2008	£ / R 2008/12/12	18.40	Put	Currency Future	2,713.0000	3,199.0000	17.914	0	0	0
03/12/2008	£ / R 2008/12/12	14.60	Call	Currency Future	1,127.0000	701.0000	(37.799)	0	0	0
03/12/2008	£ / R 2008/12/12	15.60	Call	Currency Future	407.0000	212.0000	(47.912)	0	0	0
03/12/2008	£ / R 2008/12/12	15.50	Call	Currency Future	456.0000	239.0000	(47.588)	0	0	0
03/12/2008	£ / R 2008/12/12	15.90	Call	Currency Future	289.0000	130.0000	(55.017)	0	0	0
03/12/2008	£ / R 2008/12/12	17.10	Call	Currency Future	42.0000	11.0000	(73.810)	0	0	0
03/12/2008	£ / R 2008/12/12	18.25	Call	Currency Future	3.0000	0.0000	(100.000)	0	0	0
03/12/2008	£ / R 2008/12/12	14.80	Call	Currency Future	952.0000	556.0000	(41.597)	0	0	0
03/12/2008	£ / R 2008/12/12	15.85	Put	Currency Future	466.0000	791.0000	69.742	0	0	0
03/12/2008	£ / R 2008/12/12	16.05	Put	Currency Future	604.0000	949.0000	57.119	0	0	0
03/12/2008	£ / R 2008/12/12	17.10	Put	Currency Future	1,453.0000	1,910.0000	31.452	0	0	0
03/12/2008	£ / R 2008/12/12	18.25	Put	Currency Future	2,564.0000	3,049.0000	18.916	0	0	0
03/12/2008	£ / R 2008/12/12	15.85	Call	Currency Future	306.0000	142.0000	(53.595)	0	0	0
03/12/2008	£ / R 2008/12/12	17.40	Call	Currency Future	23.0000	5.0000	(78.261)	0	0	0
03/12/2008	£ / R 2008/12/12	18.40	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
03/12/2008	£ / R 2008/12/12	15.05	Call	Currency Future	750.0000	413.0000	(44.933)	0	0	0
03/12/2008	£ / R 2008/12/12	17.40	Put	Currency Future	1,733.0000	2,204.0000	27.178	0	0	0
03/12/2008	£ / R 2008/12/12	14.60	Put	Currency Future	38.0000	100.0000	163.158	0	0	0
03/12/2008	£ / R 2008/12/12	16.20	Put	Currency Future	709.0000	1,074.0000	51.481	0	0	0
03/12/2008	£ / R 2008/12/12	15.65	Call	Currency Future	384.0000	196.0000	(48.958)	0	0	0
03/12/2008	£ / R 2008/12/12	14.80	Put	Currency Future	63.0000	155.0000	146.032	0	0	0
03/12/2008	£ / R 2008/12/12	17.30	Call	Currency Future	28.0000	6.0000	(78.571)	0	0	0
03/12/2008	£ / R 2008/12/12	17.30	Put	Currency Future	1,639.0000	2,105.0000	28.432	0	0	0
03/12/2008	£ / R 2008/12/12	18.15	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
03/12/2008	£ / R 2008/12/12	17.20	Put	Currency Future	1,545.0000	2,007.0000	29.903	0	0	0
03/12/2008	£ / R 2008/12/12	14.40	Call	Currency Future	1,311.0000	863.0000	(34.172)	0	0	0
03/12/2008	£ / R 2008/12/12	17.50	Call	Currency Future	18.0000	4.0000	(77.778)	0	0	0
03/12/2008	£ / R 2008/12/12	15.10	Put	Currency Future	122.0000	288.0000	136.066	0	0	0
03/12/2008	£ / R 2008/12/12	17.60	Call	Currency Future	15.0000	3.0000	(80.000)	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
03/12/2008	£ / R 2008/12/12	18.15	Put	Currency Future	2,465.0000	2,949.0000	19.635	0	0	0
03/12/2008	£ / R 2008/12/12	14.50	Call	Currency Future	1,218.0000	780.0000	(35.961)	0	0	0
03/12/2008	£ / R 2008/12/12	14.40	Put	Currency Future	21.0000	62.0000	195.238	0	0	0
03/12/2008	£ / R 2008/12/12	16.40	Call	Currency Future	146.0000	51.0000	(65.068)	0	0	0
03/12/2008	£ / R 2008/12/12	17.50	Put	Currency Future	1,829.0000	2,303.0000	25.916	0	0	0
03/12/2008	£ / R 2008/12/12	14.60	Call	Currency Future	1,127.0000	701.0000	(37.799)	0	0	0
03/12/2008	£ / R 2008/12/12	14.50	Put	Currency Future	29.0000	79.0000	172.414	0	0	0
03/12/2008	£ / R 2008/12/12	17.60	Put	Currency Future	1,925.0000	2,402.0000	24.779	0	0	0
03/12/2008	£ / R 2008/12/12	15.40	Call	Currency Future	510.0000	270.0000	(47.059)	0	0	0
03/12/2008	£ / R 2008/12/12	16.40	Put	Currency Future	857.0000	1,250.0000	45.858	0	0	0
03/12/2008	£ / R 2008/12/12	15.40	Put	Currency Future	221.0000	469.0000	112.217	0	0	0
03/12/2008	£ / R 2008/12/12	16.15	Put	Currency Future	675.0000	1,032.0000	52.889	0	0	0
03/12/2008	£ / R 2008/12/12	18.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/12/2008	£ / R 2008/12/12	17.35	Call	Currency Future	25.0000	6.0000	(76.000)	0	0	0
03/12/2008	£ / R 2008/12/12	16.15	Call	Currency Future	214.0000	83.0000	(61.215)	0	0	0
03/12/2008	£ / R 2008/12/12	17.35	Put	Currency Future	1,686.0000	2,155.0000	27.817	0	0	0
03/12/2008	£ / R 2008/12/12	18.10	Call	Currency Future	5.0000	1.0000	(80.000)	0	0	0
03/12/2008	£ / R 2008/12/12	17.85	Call	Currency Future	8.0000	1.0000	(87.500)	0	0	0
03/12/2008	£ / R 2008/12/12	17.25	Put	Currency Future	1,592.0000	2,056.0000	29.146	0	0	0
03/12/2008	£ / R 2008/12/12	17.60	Put	Currency Future	1,925.0000	2,402.0000	24.779	0	0	0
03/12/2008	£ / R 2008/12/12	17.45	Call	Currency Future	20.0000	4.0000	(80.000)	0	0	0
03/12/2008	£ / R 2008/12/12	16.55	Call	Currency Future	114.0000	37.0000	(67.544)	0	0	0
03/12/2008	£ / R 2008/12/12	17.55	Call	Currency Future	16.0000	3.0000	(81.250)	0	0	0
03/12/2008	£ / R 2008/12/12	16.50	Put	Currency Future	935.0000	1,340.0000	43.316	0	0	0
03/12/2008	£ / R 2008/12/12	16.55	Put	Currency Future	975.0000	1,386.0000	42.154	0	0	0
03/12/2008	£ / R 2008/12/12	17.55	Put	Currency Future	1,877.0000	2,352.0000	25.306	0	0	0
03/12/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,218.0000	2,700.0000	21.731	0	0	0
03/12/2008	£ / R 2008/12/12	17.65	Put	Currency Future	1,974.0000	2,451.0000	24.164	0	0	0
03/12/2008	£ / R 2008/12/12	17.45	Put	Currency Future	1,781.0000	2,253.0000	26.502	0	0	0
03/12/2008	£ / R 2008/12/12	18.50	Put	Currency Future	2,812.0000	3,299.0000	17.319	0	0	0
03/12/2008	£ / R 2008/12/12	17.65	Call	Currency Future	13.0000	3.0000	(76.923)	0	0	0
03/12/2008	£ / R 2008/12/12	16.60	Call	Currency Future	105.0000	34.0000	(67.619)	0	0	0
03/12/2008	£ / R 2008/12/12	17.25	Call	Currency Future	31.0000	7.0000	(77.419)	0	0	0
03/12/2008	£ / R 2008/12/12	17.90	Call	Currency Future	7.0000	1.0000	(85.714)	0	0	0
03/12/2008	£ / R 2008/12/12	18.50	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
03/12/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,218.0000	2,700.0000	21.731	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
03/12/2008	£ / R 2008/12/12	16.45	Put	Currency Future	895.0000	1,295.0000	44.693	0	0	0
03/12/2008	£ / R 2008/12/12	18.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/12/2008	£ / R 2008/12/12	17.90	Call	Currency Future	7.0000	1.0000	(85.714)	0	0	0
03/12/2008	£ / R 2008/12/12	16.50	Call	Currency Future	124.0000	42.0000	(66.129)	0	0	0
03/12/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,366.0000	2,850.0000	20.456	0	0	0
03/12/2008	£ / R 2008/12/12	16.25	Call	Currency Future	184.0000	69.0000	(62.500)	0	0	0
03/12/2008	£ / R 2008/12/12	17.80	Put	Currency Future	2,120.0000	2,600.0000	22.642	0	0	0
03/12/2008	£ / R 2008/12/12	16.45	Call	Currency Future	135.0000	46.0000	(65.926)	0	0	0
03/12/2008	£ / R 2008/12/12	18.35	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
03/12/2008	£ / R 2008/12/12	16.25	Put	Currency Future	745.0000	1,118.0000	50.067	0	0	0
03/12/2008	£ / R 2008/12/12	18.00	Call	Currency Future	6.0000	1.0000	(83.333)	0	0	0
03/12/2008	£ / R 2008/12/12	18.35	Put	Currency Future	2,663.0000	3,149.0000	18.250	0	0	0
03/12/2008	£ / R 2008/12/12	16.35	Call	Currency Future	158.0000	57.0000	(63.924)	0	0	0
03/12/2008	£ / R 2008/12/12	18.00	Put	Currency Future	2,316.0000	2,800.0000	20.898	0	0	0
03/12/2008	£ / R 2008/12/12	18.55	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/12/2008	£ / R 2008/12/12	16.35	Put	Currency Future	819.0000	1,205.0000	47.131	0	0	0
03/12/2008	£ / R 2008/12/12	18.20	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
03/12/2008	£ / R 2008/12/12	18.55	Put	Currency Future	2,862.0000	3,349.0000	17.016	0	0	0
03/12/2008	£ / R 2008/12/12	16.55	Call	Currency Future	114.0000	37.0000	(67.544)	0	0	0
03/12/2008	£ / R 2008/12/12	18.30	Put	Currency Future	2,613.0000	3,099.0000	18.599	0	0	0
03/12/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,016.0000	1,433.0000	41.043	0	0	0
03/12/2008	£ / R 2008/12/12	18.65	Put	Currency Future	2,962.0000	3,449.0000	16.442	0	0	0
03/12/2008	£ / R 2008/12/12	16.70	Call	Currency Future	88.0000	27.0000	(69.318)	0	0	0
03/12/2008	£ / R 2008/12/12	16.05	Put	Currency Future	604.0000	949.0000	57.119	0	0	0
03/12/2008	£ / R 2008/12/12	18.30	Call	Currency Future	3.0000	0.0000	(100.000)	0	0	0
03/12/2008	£ / R 2008/12/12	18.05	Call	Currency Future	5.0000	1.0000	(80.000)	0	0	0
03/12/2008	£ / R 2008/12/12	16.05	Call	Currency Future	243.0000	100.0000	(58.848)	0	0	0
03/12/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,514.0000	2,999.0000	19.292	0	0	0
03/12/2008	£ / R 2008/12/12	15.85	Put	Currency Future	466.0000	791.0000	69.742	0	0	0
03/12/2008	£ / R 2008/12/12	17.10	Call	Currency Future	42.0000	11.0000	(73.810)	0	0	0
03/12/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,099.0000	1,526.0000	38.854	0	0	0
03/12/2008	£ / R 2008/12/12	15.85	Call	Currency Future	306.0000	142.0000	(53.595)	0	0	0
03/12/2008	£ / R 2008/12/12	14.90	Put	Currency Future	79.0000	193.0000	144.304	0	0	0
03/12/2008	£ / R 2008/12/12	17.10	Put	Currency Future	1,453.0000	1,910.0000	31.452	0	0	0
03/12/2008	£ / R 2008/12/12	16.80	Call	Currency Future	74.0000	22.0000	(70.270)	0	0	0
03/12/2008	£ / R 2008/12/12	17.80	Call	Currency Future	9.0000	2.0000	(77.778)	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
03/12/2008	£ / R 2008/12/12	17.20	Call	Currency Future	34.0000	8.0000	(76.471)	0	0	0
03/12/2008	£ / R 2008/12/12	18.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/12/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,185.0000	1,620.0000	36.709	0	0	0
03/12/2008	£ / R 2008/12/12	17.20	Put	Currency Future	1,545.0000	2,007.0000	29.903	0	0	0
03/12/2008	£ / R 2008/12/12	18.70	Put	Currency Future	3,012.0000	3,499.0000	16.169	0	0	0
03/12/2008	£ / R 2008/12/12	16.55	Put	Currency Future	975.0000	1,386.0000	42.154	0	0	0
03/12/2008	£ / R 2008/12/12	14.90	Call	Currency Future	869.0000	494.0000	(43.153)	0	0	0
03/12/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,185.0000	1,620.0000	36.709	0	0	0
03/12/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,099.0000	1,526.0000	38.854	0	0	0
03/12/2008	£ / R 2008/12/12	15.55	Put	Currency Future	291.0000	574.0000	97.251	0	0	0
03/12/2008	£ / R 2008/12/12	15.20	Call	Currency Future	639.0000	345.0000	(46.009)	0	0	0
03/12/2008	£ / R 2008/12/12	16.80	Call	Currency Future	74.0000	22.0000	(70.270)	0	0	0
03/12/2008	£ / R 2008/12/12	18.80	Put	Currency Future	3,111.0000	3,599.0000	15.686	0	0	0
03/12/2008	£ / R 2008/12/12	15.75	Put	Currency Future	403.0000	716.0000	77.667	0	0	0
03/12/2008	£ / R 2008/12/12	15.55	Call	Currency Future	431.0000	225.0000	(47.796)	0	0	0
03/12/2008	£ / R 2008/12/12	15.60	Call	Currency Future	407.0000	212.0000	(47.912)	0	0	0
03/12/2008	£ / R 2008/12/12	16.70	Call	Currency Future	88.0000	27.0000	(69.318)	0	0	0
03/12/2008	£ / R 2008/12/12	16.75	Call	Currency Future	81.0000	24.0000	(70.370)	0	0	0
03/12/2008	£ / R 2008/12/12	15.60	Put	Currency Future	317.0000	611.0000	92.744	0	0	0
03/12/2008	£ / R 2008/12/12	17.30	Call	Currency Future	28.0000	6.0000	(78.571)	0	0	0
03/12/2008	£ / R 2008/12/12	15.75	Call	Currency Future	343.0000	167.0000	(51.312)	0	0	0
03/12/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,169.0000	2,650.0000	22.176	0	0	0
03/12/2008	£ / R 2008/12/12	16.85	Call	Currency Future	67.0000	19.0000	(71.642)	0	0	0
03/12/2008	£ / R 2008/12/12	15.20	Put	Currency Future	150.0000	343.0000	128.667	0	0	0
03/12/2008	£ / R 2008/12/12	15.55	Call	Currency Future	431.0000	225.0000	(47.796)	0	0	0
03/12/2008	£ / R 2008/12/12	14.60	Put	Currency Future	38.0000	100.0000	163.158	0	0	0
03/12/2008	£ / R 2008/12/12	15.10	Call	Currency Future	712.0000	389.0000	(45.365)	0	0	0
03/12/2008	£ / R 2008/12/12	17.00	Call	Currency Future	51.0000	14.0000	(72.549)	0	0	0
03/12/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,272.0000	1,716.0000	34.906	0	0	0
03/12/2008	£ / R 2008/12/12	15.55	Put	Currency Future	291.0000	574.0000	97.251	0	0	0
03/12/2008	£ / R 2008/12/12	16.90	Call	Currency Future	62.0000	17.0000	(72.581)	0	0	0
03/12/2008	£ / R 2008/12/12	17.00	Put	Currency Future	1,362.0000	1,812.0000	33.040	0	0	0
03/12/2008	£ / R 2008/12/12	16.75	Put	Currency Future	1,141.0000	1,573.0000	37.862	0	0	0
03/12/2008	£ / R 2008/12/12	16.95	Put	Currency Future	1,317.0000	1,764.0000	33.941	0	0	0
03/12/2008	£ / R 2008/12/12	16.85	Put	Currency Future	1,228.0000	1,668.0000	35.831	0	0	0
03/12/2008	£ / R 2008/12/12	16.95	Call	Currency Future	56.0000	15.0000	(73.214)	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
03/12/2008	£ / R 2008/12/12	15.15	Put	Currency Future	136.0000	315.0000	131.618	0	0	0
03/12/2008	£ / R 2008/12/12	17.05	Call	Currency Future	46.0000	12.0000	(73.913)	0	0	0
03/12/2008	£ / R 2008/12/12	15.15	Call	Currency Future	675.0000	366.0000	(45.778)	0	0	0
03/12/2008	£ / R 2008/12/12	17.05	Put	Currency Future	1,407.0000	1,861.0000	32.267	0	0	0
03/12/2008	£ / R 2008/12/12	17.30	Put	Currency Future	1,639.0000	2,105.0000	28.432	0	0	0
03/12/2008	£ / R 2008/12/12	15.75	Put	Currency Future	403.0000	716.0000	77.667	0	0	0
03/12/2008	£ / R 2008/12/12	15.75	Call	Currency Future	343.0000	167.0000	(51.312)	0	0	0
03/12/2008	£ / R 2009/03/16			Currency Future	16.0607	15.5537	(3.157)	15.6000	15.5800	8,011
03/12/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,031.0000	850.0000	(17.556)	0	0	0
03/12/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,190.0000	1,513.0000	27.143	0	0	0
03/12/2008	£ / R 2009/03/16	15.85	Call	Currency Future	1,051.0000	866.0000	(17.602)	0	0	0
03/12/2008	£ / R 2009/03/16	16.55	Put	Currency Future	1,284.0000	1,613.0000	25.623	0	0	0
03/12/2008	£ / R 2009/03/16	16.00	Put	Currency Future	931.0000	1,261.0000	35.446	0	0	0
03/12/2008	£ / R 2009/03/16	16.40	Call	Currency Future	851.0000	666.0000	(21.739)	0	0	0
03/12/2008	£ / R 2009/03/16	16.65	Call	Currency Future	757.0000	585.0000	(22.721)	0	0	0
03/12/2008	£ / R 2009/03/16	15.50	Put	Currency Future	654.0000	937.0000	43.272	0	0	0
03/12/2008	£ / R 2009/03/16	17.65	Call	Currency Future	445.0000	336.0000	(24.494)	0	0	0
03/12/2008	£ / R 2009/03/16	16.70	Call	Currency Future	738.0000	570.0000	(22.764)	0	0	0
03/12/2008	£ / R 2009/03/16	15.60	Put	Currency Future	698.0000	999.0000	43.123	0	0	0
03/12/2008	£ / R 2009/03/16	16.00	Call	Currency Future	991.0000	814.0000	(17.861)	0	0	0
03/12/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,332.0000	1,071.0000	(19.595)	0	0	0
03/12/2008	£ / R 2009/03/16	16.55	Call	Currency Future	795.0000	616.0000	(22.516)	0	0	0
03/12/2008	£ / R 2009/03/16	15.85	Put	Currency Future	841.0000	1,162.0000	38.169	0	0	0
03/12/2008	£ / R 2009/03/16	16.65	Put	Currency Future	1,346.0000	1,681.0000	24.889	0	0	0
03/12/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,669.0000	3,104.0000	16.298	0	0	0
03/12/2008	£ / R 2009/03/16	16.70	Put	Currency Future	1,377.0000	1,716.0000	24.619	0	0	0
03/12/2008	£ / R 2009/03/16	15.50	Call	Currency Future	1,215.0000	990.0000	(18.519)	0	0	0
03/12/2008	£ / R 2009/03/16	17.95	Put	Currency Future	2,265.0000	2,678.0000	18.234	0	0	0
03/12/2008	£ / R 2009/03/16	16.45	Put	Currency Future	1,225.0000	1,546.0000	26.204	0	0	0
03/12/2008	£ / R 2009/03/16	16.95	Call	Currency Future	649.0000	498.0000	(23.267)	0	0	0
03/12/2008	£ / R 2009/03/16	18.40	Call	Currency Future	289.0000	214.0000	(25.952)	0	0	0
03/12/2008	£ / R 2009/03/16	15.90	Put	Currency Future	870.0000	1,196.0000	37.471	0	0	0
03/12/2008	£ / R 2009/03/16	18.45	Call	Currency Future	280.0000	208.0000	(25.714)	0	0	0
03/12/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,315.0000	1,647.0000	25.247	0	0	0
03/12/2008	£ / R 2009/03/16	18.90	Call	Currency Future	213.0000	156.0000	(26.761)	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
03/12/2008	£ / R 2009/03/16	16.20	Call	Currency Future	918.0000	737.0000	(19.717)	0	0	0
03/12/2008	£ / R 2009/03/16	15.60	Call	Currency Future	1,159.0000	953.0000	(17.774)	0	0	0
03/12/2008	£ / R 2009/03/16	18.70	Put	Currency Future	2,880.0000	3,324.0000	15.417	0	0	0
03/12/2008	£ / R 2009/03/16	14.60	Call	Currency Future	1,797.0000	1,457.0000	(18.920)	0	0	0
03/12/2008	£ / R 2009/03/16	18.10	Call	Currency Future	345.0000	257.0000	(25.507)	0	0	0
03/12/2008	£ / R 2009/03/16	15.40	Put	Currency Future	612.0000	876.0000	43.137	0	0	0
03/12/2008	£ / R 2009/03/16	16.25	Call	Currency Future	900.0000	719.0000	(20.111)	0	0	0
03/12/2008	£ / R 2009/03/16	16.95	Put	Currency Future	1,539.0000	1,894.0000	23.067	0	0	0
03/12/2008	£ / R 2009/03/16	18.70	Call	Currency Future	241.0000	178.0000	(26.141)	0	0	0
03/12/2008	£ / R 2009/03/16	15.30	Put	Currency Future	572.0000	818.0000	43.007	0	0	0
03/12/2008	£ / R 2009/03/16	16.25	Put	Currency Future	1,090.0000	1,415.0000	29.817	0	0	0
03/12/2008	£ / R 2009/03/16	16.10	Call	Currency Future	954.0000	775.0000	(18.763)	0	0	0
03/12/2008	£ / R 2009/03/16	17.95	Call	Currency Future	376.0000	282.0000	(25.000)	0	0	0
03/12/2008	£ / R 2009/03/16	18.60	Put	Currency Future	2,795.0000	3,236.0000	15.778	0	0	0
03/12/2008	£ / R 2009/03/16	14.70	Call	Currency Future	1,726.0000	1,394.0000	(19.235)	0	0	0
03/12/2008	£ / R 2009/03/16	18.10	Put	Currency Future	2,384.0000	2,804.0000	17.617	0	0	0
03/12/2008	£ / R 2009/03/16	16.05	Call	Currency Future	972.0000	795.0000	(18.210)	0	0	0
03/12/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,156.0000	1,480.0000	28.028	0	0	0
03/12/2008	£ / R 2009/03/16	18.90	Put	Currency Future	3,052.0000	3,503.0000	14.777	0	0	0
03/12/2008	£ / R 2009/03/16	15.10	Put	Currency Future	496.0000	707.0000	42.540	0	0	0
03/12/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,656.0000	1,333.0000	(19.505)	0	0	0
03/12/2008	£ / R 2009/03/16	18.20	Put	Currency Future	2,464.0000	2,889.0000	17.248	0	0	0
03/12/2008	£ / R 2009/03/16	16.35	Call	Currency Future	867.0000	683.0000	(21.223)	0	0	0
03/12/2008	£ / R 2009/03/16	15.70	Put	Currency Future	750.0000	1,063.0000	41.733	0	0	0
03/12/2008	£ / R 2009/03/16	18.40	Put	Currency Future	2,628.0000	3,061.0000	16.476	0	0	0
03/12/2008	£ / R 2009/03/16	14.80	Put	Currency Future	395.0000	579.0000	46.582	0	0	0
03/12/2008	£ / R 2009/03/16	18.20	Call	Currency Future	325.0000	242.0000	(25.538)	0	0	0
03/12/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,057.0000	1,384.0000	30.937	0	0	0
03/12/2008	£ / R 2009/03/16	15.30	Put	Currency Future	572.0000	818.0000	43.007	0	0	0
03/12/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,132.0000	935.0000	(17.403)	0	0	0
03/12/2008	£ / R 2009/03/16	15.70	Call	Currency Future	1,111.0000	917.0000	(17.462)	0	0	0
03/12/2008	£ / R 2009/03/16	18.60	Call	Currency Future	256.0000	189.0000	(26.172)	0	0	0
03/12/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,588.0000	1,274.0000	(19.773)	0	0	0
03/12/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,123.0000	1,447.0000	28.851	0	0	0
03/12/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,332.0000	1,071.0000	(19.595)	0	0	0
03/12/2008	£ / R 2009/03/16	16.45	Call	Currency Future	835.0000	649.0000	(22.275)	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
03/12/2008	£ / R 2009/03/16	17.85	Call	Currency Future	398.0000	299.0000	(24.874)	0	0	0
03/12/2008	£ / R 2009/03/16	15.10	Call	Currency Future	1,457.0000	1,160.0000	(20.384)	0	0	0
03/12/2008	£ / R 2009/03/16	14.90	Put	Currency Future	427.0000	620.0000	45.199	0	0	0
03/12/2008	£ / R 2009/03/16	16.05	Put	Currency Future	962.0000	1,291.0000	34.200	0	0	0
03/12/2008	£ / R 2009/03/16	15.65	Put	Currency Future	721.0000	1,031.0000	42.996	0	0	0
03/12/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,187.0000	2,595.0000	18.656	0	0	0
03/12/2008	£ / R 2009/03/16	16.10	Put	Currency Future	993.0000	1,321.0000	33.031	0	0	0
03/12/2008	£ / R 2009/03/16	14.60	Put	Currency Future	336.0000	503.0000	49.702	0	0	0
03/12/2008	£ / R 2009/03/16	17.75	Put	Currency Future	2,110.0000	2,513.0000	19.100	0	0	0
03/12/2008	£ / R 2009/03/16	18.80	Call	Currency Future	226.0000	167.0000	(26.106)	0	0	0
03/12/2008	£ / R 2009/03/16	16.60	Call	Currency Future	776.0000	601.0000	(22.552)	0	0	0
03/12/2008	£ / R 2009/03/16	18.80	Put	Currency Future	2,966.0000	3,413.0000	15.071	0	0	0
03/12/2008	£ / R 2009/03/16	15.00	Call	Currency Future	1,521.0000	1,216.0000	(20.053)	0	0	0
03/12/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,273.0000	1,030.0000	(19.089)	0	0	0
03/12/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,071.0000	883.0000	(17.554)	0	0	0
03/12/2008	£ / R 2009/03/16	16.40	Call	Currency Future	851.0000	666.0000	(21.739)	0	0	0
03/12/2008	£ / R 2009/03/16	15.95	Put	Currency Future	900.0000	1,231.0000	36.778	0	0	0
03/12/2008	£ / R 2009/03/16	18.50	Put	Currency Future	2,711.0000	3,148.0000	16.120	0	0	0
03/12/2008	£ / R 2009/03/16	16.15	Call	Currency Future	936.0000	756.0000	(19.231)	0	0	0
03/12/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,190.0000	1,513.0000	27.143	0	0	0
03/12/2008	£ / R 2009/03/16	14.90	Put	Currency Future	427.0000	620.0000	45.199	0	0	0
03/12/2008	£ / R 2009/03/16	16.15	Put	Currency Future	1,025.0000	1,352.0000	31.902	0	0	0
03/12/2008	£ / R 2009/03/16	15.05	Put	Currency Future	478.0000	684.0000	43.096	0	0	0
03/12/2008	£ / R 2009/03/16	15.00	Put	Currency Future	461.0000	662.0000	43.601	0	0	0
03/12/2008	£ / R 2009/03/16	16.30	Call	Currency Future	884.0000	701.0000	(20.701)	0	0	0
03/12/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,425.0000	1,133.0000	(20.491)	0	0	0
03/12/2008	£ / R 2009/03/16	17.50	Put	Currency Future	1,923.0000	2,313.0000	20.281	0	0	0
03/12/2008	£ / R 2009/03/16	18.50	Call	Currency Future	272.0000	201.0000	(26.103)	0	0	0
03/12/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,057.0000	1,384.0000	30.937	0	0	0
03/12/2008	£ / R 2009/03/16	15.80	Put	Currency Future	810.0000	1,129.0000	39.383	0	0	0
03/12/2008	£ / R 2009/03/16	15.15	Put	Currency Future	514.0000	729.0000	41.829	0	0	0
03/12/2008	£ / R 2009/03/16	17.75	Call	Currency Future	421.0000	317.0000	(24.703)	0	0	0
03/12/2008	£ / R 2009/03/16	16.20	Call	Currency Future	918.0000	737.0000	(19.717)	0	0	0
03/12/2008	£ / R 2009/03/16	15.55	Call	Currency Future	1,187.0000	971.0000	(18.197)	0	0	0
03/12/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,035.0000	2,432.0000	19.509	0	0	0
03/12/2008	£ / R 2009/03/16	18.30	Call	Currency Future	306.0000	228.0000	(25.490)	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
03/12/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,489.0000	1,188.0000	(20.215)	0	0	0
03/12/2008	£ / R 2009/03/16	18.05	Put	Currency Future	2,344.0000	2,762.0000	17.833	0	0	0
03/12/2008	£ / R 2009/03/16	14.70	Put	Currency Future	365.0000	540.0000	47.945	0	0	0
03/12/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,123.0000	1,447.0000	28.851	0	0	0
03/12/2008	£ / R 2009/03/16	15.35	Put	Currency Future	592.0000	847.0000	43.074	0	0	0
03/12/2008	£ / R 2009/03/16	15.55	Put	Currency Future	676.0000	968.0000	43.195	0	0	0
03/12/2008	£ / R 2009/03/16	15.60	Put	Currency Future	698.0000	999.0000	43.123	0	0	0
03/12/2008	£ / R 2009/03/16	14.80	Put	Currency Future	395.0000	579.0000	46.582	0	0	0
03/12/2008	£ / R 2009/03/16	15.75	Put	Currency Future	779.0000	1,096.0000	40.693	0	0	0
03/12/2008	£ / R 2009/03/16	16.60	Call	Currency Future	776.0000	601.0000	(22.552)	0	0	0
03/12/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,588.0000	1,274.0000	(19.773)	0	0	0
03/12/2008	£ / R 2009/03/16	16.30	Call	Currency Future	884.0000	701.0000	(20.701)	0	0	0
03/12/2008	£ / R 2009/03/16	15.75	Call	Currency Future	1,090.0000	900.0000	(17.431)	0	0	0
03/12/2008	£ / R 2009/03/16	16.00	Put	Currency Future	931.0000	1,261.0000	35.446	0	0	0
03/12/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,656.0000	1,333.0000	(19.505)	0	0	0
03/12/2008	£ / R 2009/03/16	15.60	Call	Currency Future	1,159.0000	953.0000	(17.774)	0	0	0
03/12/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,132.0000	935.0000	(17.403)	0	0	0
03/12/2008	£ / R 2009/03/16	16.10	Put	Currency Future	993.0000	1,321.0000	33.031	0	0	0
03/12/2008	£ / R 2009/03/16	17.50	Call	Currency Future	484.0000	366.0000	(24.380)	0	0	0
03/12/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,587.0000	3,017.0000	16.622	0	0	0
03/12/2008	£ / R 2009/03/16	15.25	Put	Currency Future	552.0000	789.0000	42.935	0	0	0
03/12/2008	£ / R 2009/03/16	15.65	Put	Currency Future	721.0000	1,031.0000	42.996	0	0	0
03/12/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,441.0000	1,786.0000	23.942	0	0	0
03/12/2008	£ / R 2009/03/16	15.85	Call	Currency Future	0.0000	866.0000	100.000	0	0	0
03/12/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,035.0000	2,432.0000	19.509	0	0	0
03/12/2008	£ / R 2009/03/16	15.45	Put	Currency Future	633.0000	906.0000	43.128	0	0	0
03/12/2008	£ / R 2009/03/16	16.00	Call	Currency Future	991.0000	814.0000	(17.861)	0	0	0
03/12/2008	£ / R 2009/03/16	17.65	Call	Currency Future	445.0000	336.0000	(24.494)	0	0	0
03/12/2008	£ / R 2009/03/16	15.85	Put	Currency Future	0.0000	1,162.0000	100.000	0	0	0
03/12/2008	£ / R 2009/03/16	17.85	Call	Currency Future	398.0000	299.0000	(24.874)	0	0	0
03/12/2008	£ / R 2009/03/16	15.20	Put	Currency Future	533.0000	759.0000	42.402	0	0	0
03/12/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,302.0000	1,051.0000	(19.278)	0	0	0
03/12/2008	£ / R 2009/03/16	16.15	Call	Currency Future	0.0000	756.0000	100.000	0	0	0
03/12/2008	£ / R 2009/03/16	15.20	Call	Currency Future	1,394.0000	1,112.0000	(20.230)	0	0	0
03/12/2008	£ / R 2009/03/16	16.80	Call	Currency Future	701.0000	540.0000	(22.967)	0	0	0
03/12/2008	£ / R 2009/03/16	17.55	Put	Currency Future	1,960.0000	2,352.0000	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
03/12/2008	£ / R 2009/03/16	17.20	Put	Currency Future	1,709.0000	2,080.0000	21.709	0	0	0
03/12/2008	£ / R 2009/03/16	16.15	Put	Currency Future	0.0000	1,352.0000	100.000	0	0	0
03/12/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,187.0000	2,595.0000	18.656	0	0	0
03/12/2008	£ / R 2009/03/16	15.45	Call	Currency Future	1,244.0000	1,010.0000	(18.810)	0	0	0
03/12/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,315.0000	1,647.0000	25.247	0	0	0
03/12/2008	£ / R 2009/03/16	18.05	Call	Currency Future	355.0000	265.0000	(25.352)	0	0	0
03/12/2008	£ / R 2009/03/16	15.10	Call	Currency Future	1,457.0000	1,160.0000	(20.384)	0	0	0
03/12/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,424.0000	2,846.0000	17.409	0	0	0
03/12/2008	£ / R 2009/03/16	17.55	Call	Currency Future	471.0000	356.0000	(24.416)	0	0	0
03/12/2008	£ / R 2009/03/16	18.65	Call	Currency Future	248.0000	183.0000	(26.210)	0	0	0
03/12/2008	£ / R 2009/03/16	15.10	Put	Currency Future	496.0000	707.0000	42.540	0	0	0
03/12/2008	£ / R 2009/03/16	18.35	Call	Currency Future	297.0000	221.0000	(25.589)	0	0	0
03/12/2008	£ / R 2009/03/16	16.05	Put	Currency Future	962.0000	1,291.0000	34.200	0	0	0
03/12/2008	£ / R 2009/03/16	16.10	Call	Currency Future	954.0000	775.0000	(18.763)	0	0	0
03/12/2008	£ / R 2009/03/16	18.65	Put	Currency Future	2,837.0000	3,280.0000	15.615	0	0	0
03/12/2008	£ / R 2009/03/16	16.35	Call	Currency Future	867.0000	683.0000	(21.223)	0	0	0
03/12/2008	£ / R 2009/03/16	15.55	Put	Currency Future	0.0000	968.0000	100.000	0	0	0
03/12/2008	£ / R 2009/03/16	15.95	Call	Currency Future	1,011.0000	834.0000	(17.507)	0	0	0
03/12/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,473.0000	1,822.0000	23.693	0	0	0
03/12/2008	£ / R 2009/03/16	18.35	Call	Currency Future	297.0000	221.0000	(25.589)	0	0	0
03/12/2008	£ / R 2009/03/16	16.85	Call	Currency Future	684.0000	526.0000	(23.099)	0	0	0
03/12/2008	£ / R 2009/03/16	15.55	Call	Currency Future	0.0000	971.0000	100.000	0	0	0
03/12/2008	£ / R 2009/03/16	18.25	Put	Currency Future	2,505.0000	2,931.0000	17.006	0	0	0
03/12/2008	£ / R 2009/03/16	18.00	Put	Currency Future	2,304.0000	2,720.0000	18.056	0	0	0
03/12/2008	£ / R 2009/03/16	18.15	Call	Currency Future	335.0000	250.0000	(25.373)	0	0	0
03/12/2008	£ / R 2009/03/16	18.25	Call	Currency Future	315.0000	235.0000	(25.397)	0	0	0
03/12/2008	£ / R 2009/03/16	17.40	Call	Currency Future	511.0000	388.0000	(24.070)	0	0	0
03/12/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,424.0000	2,846.0000	17.409	0	0	0
03/12/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,009.0000	3,458.0000	14.922	0	0	0
03/12/2008	£ / R 2009/03/16	18.30	Put	Currency Future	2,546.0000	2,974.0000	16.811	0	0	0
03/12/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,587.0000	3,017.0000	16.622	0	0	0
03/12/2008	£ / R 2009/03/16	18.85	Call	Currency Future	219.0000	162.0000	(26.027)	0	0	0
03/12/2008	£ / R 2009/03/16	18.55	Put	Currency Future	2,753.0000	3,192.0000	15.946	0	0	0
03/12/2008	£ / R 2009/03/16	18.55	Call	Currency Future	264.0000	195.0000	(26.136)	0	0	0
03/12/2008	£ / R 2009/03/16	16.50	Put	Currency Future	1,254.0000	1,579.0000	25.917	0	0	0
03/12/2008	£ / R 2009/03/16	16.85	Call	Currency Future	684.0000	526.0000	(23.099)	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
03/12/2008	£ / R 2009/03/16	18.95	Call	Currency Future	206.0000	151.0000	(26.699)	0	0	0
03/12/2008	£ / R 2009/03/16	18.65	Put	Currency Future	2,837.0000	3,280.0000	15.615	0	0	0
03/12/2008	£ / R 2009/03/16	18.95	Put	Currency Future	3,095.0000	3,548.0000	14.637	0	0	0
03/12/2008	£ / R 2009/03/16	18.65	Call	Currency Future	248.0000	183.0000	(26.210)	0	0	0
03/12/2008	£ / R 2009/03/16	19.05	Call	Currency Future	194.0000	142.0000	(26.804)	0	0	0
03/12/2008	£ / R 2009/03/16	18.15	Call	Currency Future	335.0000	250.0000	(25.373)	0	0	0
03/12/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,473.0000	1,822.0000	23.693	0	0	0
03/12/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,669.0000	3,104.0000	16.298	0	0	0
03/12/2008	£ / R 2009/03/16	19.05	Put	Currency Future	3,183.0000	3,638.0000	14.295	0	0	0
03/12/2008	£ / R 2009/03/16	17.20	Call	Currency Future	569.0000	434.0000	(23.726)	0	0	0
03/12/2008	£ / R 2009/03/16	16.90	Call	Currency Future	666.0000	512.0000	(23.123)	0	0	0
03/12/2008	£ / R 2009/03/16	18.45	Call	Currency Future	280.0000	208.0000	(25.714)	0	0	0
03/12/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,506.0000	1,858.0000	23.373	0	0	0
03/12/2008	£ / R 2009/03/16	17.35	Put	Currency Future	1,814.0000	2,195.0000	21.003	0	0	0
03/12/2008	£ / R 2009/03/16	16.50	Call	Currency Future	815.0000	633.0000	(22.331)	0	0	0
03/12/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,156.0000	1,480.0000	28.028	0	0	0
03/12/2008	£ / R 2009/03/16	16.75	Call	Currency Future	719.0000	555.0000	(22.809)	0	0	0
03/12/2008	£ / R 2009/03/16	16.75	Put	Currency Future	1,409.0000	1,751.0000	24.273	0	0	0
03/12/2008	£ / R 2009/03/16	15.40	Put	Currency Future	612.0000	876.0000	43.137	0	0	0
03/12/2008	£ / R 2009/03/16	17.60	Put	Currency Future	1,997.0000	2,392.0000	19.780	0	0	0
03/12/2008	£ / R 2009/03/16	19.15	Call	Currency Future	182.0000	133.0000	(26.923)	0	0	0
03/12/2008	£ / R 2009/03/16	18.75	Call	Currency Future	233.0000	172.0000	(26.180)	0	0	0
03/12/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,273.0000	1,030.0000	(19.089)	0	0	0
03/12/2008	£ / R 2009/03/16	19.25	Call	Currency Future	170.0000	125.0000	(26.471)	0	0	0
03/12/2008	£ / R 2009/03/16	19.15	Put	Currency Future	3,271.0000	3,729.0000	14.002	0	0	0
03/12/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,489.0000	1,188.0000	(20.215)	0	0	0
03/12/2008	£ / R 2009/03/16	18.75	Put	Currency Future	2,923.0000	3,368.0000	15.224	0	0	0
03/12/2008	£ / R 2009/03/16	15.05	Put	Currency Future	478.0000	684.0000	43.096	0	0	0
03/12/2008	£ / R 2009/03/16	17.90	Put	Currency Future	2,226.0000	2,636.0000	18.419	0	0	0
03/12/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,009.0000	3,458.0000	14.922	0	0	0
03/12/2008	£ / R 2009/03/16	19.05	Put	Currency Future	3,183.0000	3,638.0000	14.295	0	0	0
03/12/2008	£ / R 2009/03/16	18.00	Call	Currency Future	365.0000	273.0000	(25.205)	0	0	0
03/12/2008	£ / R 2009/03/16	18.85	Call	Currency Future	219.0000	162.0000	(26.027)	0	0	0
03/12/2008	£ / R 2009/03/16	19.05	Call	Currency Future	194.0000	142.0000	(26.804)	0	0	0
03/12/2008	£ / R 2009/03/16	17.90	Call	Currency Future	387.0000	290.0000	(25.065)	0	0	0
03/12/2008	£ / R 2009/03/16	17.10	Call	Currency Future	600.0000	459.0000	(23.500)	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
03/12/2008	£ / R 2009/03/16	18.95	Call	Currency Future	206.0000	151.0000	(26.699)	0	0	0
03/12/2008	£ / R 2009/03/16	17.30	Call	Currency Future	540.0000	410.0000	(24.074)	0	0	0
03/12/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,425.0000	1,133.0000	(20.491)	0	0	0
03/12/2008	£ / R 2009/03/16	18.95	Put	Currency Future	3,095.0000	3,548.0000	14.637	0	0	0
03/12/2008	£ / R 2009/03/16	17.30	Put	Currency Future	1,779.0000	2,157.0000	21.248	0	0	0
03/12/2008	£ / R 2009/03/16	15.15	Put	Currency Future	514.0000	729.0000	41.829	0	0	0
03/12/2008	£ / R 2009/03/16	19.25	Put	Currency Future	3,360.0000	3,821.0000	13.720	0	0	0
03/12/2008	£ / R 2009/03/16	17.10	Put	Currency Future	1,640.0000	2,005.0000	22.256	0	0	0
03/12/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,071.0000	883.0000	(17.554)	0	0	0
03/12/2008	£ / R 2009/03/16	17.40	Put	Currency Future	1,850.0000	2,234.0000	20.757	0	0	0
03/12/2008	£ / R 2009/03/16	15.80	Put	Currency Future	810.0000	1,129.0000	39.383	0	0	0
03/12/2008	£ / R 2009/03/16	16.80	Call	Currency Future	701.0000	540.0000	(22.967)	0	0	0
03/12/2008	£ / R 2009/03/16	18.55	Put	Currency Future	2,753.0000	3,192.0000	15.946	0	0	0
03/12/2008	£ / R 2009/03/16	17.80	Put	Currency Future	2,149.0000	2,554.0000	18.846	0	0	0
03/12/2008	£ / R 2009/03/16	17.05	Put	Currency Future	1,606.0000	1,968.0000	22.540	0	0	0
03/12/2008	£ / R 2009/03/16	17.10	Call	Currency Future	600.0000	459.0000	(23.500)	0	0	0
03/12/2008	£ / R 2009/03/16	18.55	Call	Currency Future	264.0000	195.0000	(26.136)	0	0	0
03/12/2008	£ / R 2009/03/16	17.70	Put	Currency Future	2,072.0000	2,473.0000	19.353	0	0	0
03/12/2008	£ / R 2009/03/16	17.15	Call	Currency Future	585.0000	446.0000	(23.761)	0	0	0
03/12/2008	£ / R 2009/03/16	17.10	Put	Currency Future	1,640.0000	2,005.0000	22.256	0	0	0
03/12/2008	£ / R 2009/03/16	16.05	Call	Currency Future	972.0000	795.0000	(18.210)	0	0	0
03/12/2008	£ / R 2009/03/16	17.05	Call	Currency Future	616.0000	472.0000	(23.377)	0	0	0
03/12/2008	£ / R 2009/03/16	17.15	Put	Currency Future	1,674.0000	2,043.0000	22.043	0	0	0
03/12/2008	£ / R 2009/03/16	17.25	Put	Currency Future	1,744.0000	2,118.0000	21.445	0	0	0
03/12/2008	£ / R 2009/03/16	17.80	Call	Currency Future	409.0000	308.0000	(24.694)	0	0	0
03/12/2008	£ / R 2009/03/16	17.35	Call	Currency Future	525.0000	399.0000	(24.000)	0	0	0
03/12/2008	£ / R 2009/03/16	15.90	Put	Currency Future	870.0000	1,196.0000	37.471	0	0	0
03/12/2008	£ / R 2009/03/16	17.60	Call	Currency Future	458.0000	346.0000	(24.454)	0	0	0
03/12/2008	£ / R 2009/03/16	15.90	Put	Currency Future	870.0000	1,196.0000	37.471	0	0	0
03/12/2008	£ / R 2009/03/16	14.65	Call	Currency Future	1,761.0000	1,425.0000	(19.080)	0	0	0
03/12/2008	£ / R 2009/03/16	17.70	Call	Currency Future	433.0000	326.0000	(24.711)	0	0	0
03/12/2008	£ / R 2009/03/16	17.25	Call	Currency Future	554.0000	422.0000	(23.827)	0	0	0
03/12/2008	£ / R 2009/03/16	14.65	Put	Currency Future	351.0000	521.0000	48.433	0	0	0
03/12/2008	£ / R 2009/03/16	17.60	Put	Currency Future	1,997.0000	2,392.0000	19.780	0	0	0
03/12/2008	£ / R 2009/03/16	14.75	Call	Currency Future	1,691.0000	1,363.0000	(19.397)	0	0	0
03/12/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,302.0000	1,051.0000	(19.278)	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
03/12/2008	£ / R	2009/03/16	14.75	Put	Currency Future	380.0000	559.0000	47.105	0	0	0
03/12/2008	£ / R	2009/03/16	14.85	Call	Currency Future	1,622.0000	1,303.0000	(19.667)	0	0	0
03/12/2008	£ / R	2009/03/16	15.90	Call	Currency Future	1,031.0000	850.0000	(17.556)	0	0	0
03/12/2008	£ / R	2009/03/16	14.95	Call	Currency Future	1,554.0000	1,245.0000	(19.884)	0	0	0
03/12/2008	£ / R	2009/03/16	14.85	Put	Currency Future	411.0000	599.0000	45.742	0	0	0
03/12/2008	£ / R	2009/03/16	15.35	Put	Currency Future	592.0000	847.0000	43.074	0	0	0
03/12/2008	£ / R	2009/03/16	14.95	Put	Currency Future	444.0000	641.0000	44.369	0	0	0
03/12/2008	£ / R	2009/03/16	17.00	Put	Currency Future	1,572.0000	1,931.0000	22.837	0	0	0
03/12/2008	£ / R	2009/03/16	17.60	Call	Currency Future	458.0000	346.0000	(24.454)	0	0	0
03/12/2008	£ / R	2009/03/16	16.90	Put	Currency Future	1,506.0000	1,858.0000	23.373	0	0	0
03/12/2008	£ / R	2009/03/16	16.80	Put	Currency Future	1,441.0000	1,786.0000	23.942	0	0	0
03/12/2008	£ / R	2009/03/16	17.00	Call	Currency Future	633.0000	485.0000	(23.381)	0	0	0
03/12/2008	£ / R	2009/03/16	16.90	Call	Currency Future	666.0000	512.0000	(23.123)	0	0	0
03/12/2008	£ / R	2009/03/16	15.90	Call	Currency Future	1,031.0000	850.0000	(17.556)	0	0	0
03/12/2008	£ / R	2009/03/16	15.25	Call	Currency Future	1,363.0000	1,092.0000	(19.883)	0	0	0
03/12/2008	£ / R	2009/03/16	16.55	Call	Currency Future	795.0000	616.0000	(22.516)	0	0	0
03/12/2008	£ / R	2009/03/16	15.85	Put	Currency Future	841.0000	1,162.0000	38.169	0	0	0
03/12/2008	£ / R	2009/03/16	15.75	Call	Currency Future	1,090.0000	900.0000	(17.431)	0	0	0
03/12/2008	£ / R	2009/03/16	15.75	Put	Currency Future	779.0000	1,096.0000	40.693	0	0	0
03/12/2008	£ / R	2009/03/16	15.85	Call	Currency Future	1,051.0000	866.0000	(17.602)	0	0	0
03/12/2008	£ / R	2009/03/16	16.55	Put	Currency Future	1,284.0000	1,613.0000	25.623	0	0	0
03/12/2008	£ / R	2009/06/12			Currency Future	16.3701	15.8491	(3.183)	0.0000	0.0000	65
03/12/2008	£ / R	2009/06/12	16.00	Call	Currency Future	1,415.0000	1,185.0000	(16.254)	0	0	0
03/12/2008	£ / R	2009/06/12	15.90	Put	Currency Future	989.0000	1,271.0000	28.514	0	0	0
03/12/2008	£ / R	2009/06/12	16.20	Call	Currency Future	1,337.0000	1,119.0000	(16.305)	0	0	0
03/12/2008	£ / R	2009/06/12	18.75	Call	Currency Future	523.0000	396.0000	(24.283)	0	0	0
03/12/2008	£ / R	2009/06/12	15.60	Put	Currency Future	852.0000	1,084.0000	27.230	0	0	0
03/12/2008	£ / R	2009/06/12	16.20	Put	Currency Future	1,167.0000	1,470.0000	25.964	0	0	0
03/12/2008	£ / R	2009/06/12	18.75	Put	Currency Future	2,903.0000	3,297.0000	13.572	0	0	0
03/12/2008	£ / R	2009/06/12	16.20	Put	Currency Future	1,167.0000	1,470.0000	25.964	0	0	0
03/12/2008	£ / R	2009/06/12	16.05	Put	Currency Future	1,077.0000	1,369.0000	27.112	0	0	0
03/12/2008	£ / R	2009/06/12	18.65	Put	Currency Future	2,825.0000	3,215.0000	13.805	0	0	0
03/12/2008	£ / R	2009/06/12	16.75	Call	Currency Future	1,144.0000	912.0000	(20.280)	0	0	0
03/12/2008	£ / R	2009/06/12	16.30	Call	Currency Future	1,299.0000	1,083.0000	(16.628)	0	0	0
03/12/2008	£ / R	2009/06/12	15.15	Put	Currency Future	670.0000	856.0000	27.761	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
03/12/2008	£ / R 2009/06/12	15.00	Put	Currency Future	615.0000	791.0000	28.618	0	0	0
03/12/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,622.0000	1,333.0000	(17.818)	0	0	0
03/12/2008	£ / R 2009/06/12	17.10	Put	Currency Future	1,736.0000	2,046.0000	17.857	0	0	0
03/12/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,260.0000	1,564.0000	24.127	0	0	0
03/12/2008	£ / R 2009/06/12	15.15	Call	Currency Future	1,890.0000	1,555.0000	(17.725)	0	0	0
03/12/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,045.0000	1,336.0000	27.847	0	0	0
03/12/2008	£ / R 2009/06/12	15.00	Call	Currency Future	1,985.0000	1,640.0000	(17.380)	0	0	0
03/12/2008	£ / R 2009/06/12	16.75	Put	Currency Future	1,524.0000	1,813.0000	18.963	0	0	0
03/12/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,651.0000	1,354.0000	(17.989)	0	0	0
03/12/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,423.0000	1,718.0000	20.731	0	0	0
03/12/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,193.0000	967.0000	(18.944)	0	0	0
03/12/2008	£ / R 2009/06/12	16.05	Call	Currency Future	1,397.0000	1,168.0000	(16.392)	0	0	0
03/12/2008	£ / R 2009/06/12	16.55	Call	Currency Future	1,210.0000	985.0000	(18.595)	0	0	0
03/12/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,459.0000	1,220.0000	(16.381)	0	0	0
03/12/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,229.0000	1,534.0000	24.817	0	0	0
03/12/2008	£ / R 2009/06/12	19.20	Put	Currency Future	3,262.0000	3,675.0000	12.661	0	0	0
03/12/2008	£ / R 2009/06/12	15.85	Put	Currency Future	965.0000	1,239.0000	28.394	0	0	0
03/12/2008	£ / R 2009/06/12	18.65	Call	Currency Future	545.0000	414.0000	(24.037)	0	0	0
03/12/2008	£ / R 2009/06/12	15.85	Call	Currency Future	1,486.0000	1,238.0000	(16.689)	0	0	0
03/12/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,377.0000	1,151.0000	(16.412)	0	0	0
03/12/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,280.0000	1,063.0000	(16.953)	0	0	0
03/12/2008	£ / R 2009/06/12	15.75	Put	Currency Future	919.0000	1,176.0000	27.965	0	0	0
03/12/2008	£ / R 2009/06/12	18.25	Call	Currency Future	643.0000	493.0000	(23.328)	0	0	0
03/12/2008	£ / R 2009/06/12	15.05	Put	Currency Future	633.0000	812.0000	28.278	0	0	0
03/12/2008	£ / R 2009/06/12	18.25	Put	Currency Future	2,523.0000	2,894.0000	14.705	0	0	0
03/12/2008	£ / R 2009/06/12	15.05	Call	Currency Future	1,953.0000	1,611.0000	(17.512)	0	0	0
03/12/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,299.0000	1,083.0000	(16.628)	0	0	0
03/12/2008	£ / R 2009/06/12	16.45	Put	Currency Future	1,324.0000	1,624.0000	22.659	0	0	0
03/12/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,554.0000	1,846.0000	18.790	0	0	0
03/12/2008	£ / R 2009/06/12	16.45	Call	Currency Future	1,244.0000	1,024.0000	(17.685)	0	0	0
03/12/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,045.0000	1,336.0000	27.847	0	0	0
03/12/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,193.0000	967.0000	(18.944)	0	0	0
03/12/2008	£ / R 2009/06/12	15.70	Call	Currency Future	1,567.0000	1,294.0000	(17.422)	0	0	0
03/12/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,415.0000	1,185.0000	(16.254)	0	0	0
03/12/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,229.0000	1,534.0000	24.817	0	0	0
03/12/2008	£ / R 2009/06/12	17.25	Put	Currency Future	1,831.0000	2,150.0000	17.422	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
03/12/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,124.0000	895.0000	(20.374)	0	0	0
03/12/2008	£ / R 2009/06/12	16.55	Put	Currency Future	1,390.0000	1,686.0000	21.295	0	0	0
03/12/2008	£ / R 2009/06/12	15.70	Put	Currency Future	897.0000	1,145.0000	27.648	0	0	0
03/12/2008	£ / R 2009/06/12	18.80	Call	Currency Future	512.0000	388.0000	(24.219)	0	0	0
03/12/2008	£ / R 2009/06/12	18.50	Call	Currency Future	580.0000	443.0000	(23.621)	0	0	0
03/12/2008	£ / R 2009/06/12	17.10	Call	Currency Future	1,006.0000	795.0000	(20.974)	0	0	0
03/12/2008	£ / R 2009/06/12	18.80	Put	Currency Future	2,942.0000	3,339.0000	13.494	0	0	0
03/12/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,107.0000	1,402.0000	26.649	0	0	0
03/12/2008	£ / R 2009/06/12	15.75	Call	Currency Future	1,539.0000	1,275.0000	(17.154)	0	0	0
03/12/2008	£ / R 2009/06/12	18.60	Call	Currency Future	557.0000	424.0000	(23.878)	0	0	0
03/12/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,622.0000	1,333.0000	(17.818)	0	0	0
03/12/2008	£ / R 2009/06/12	15.55	Put	Currency Future	831.0000	1,054.0000	26.835	0	0	0
03/12/2008	£ / R 2009/06/12	16.50	Call	Currency Future	1,227.0000	1,004.0000	(18.174)	0	0	0
03/12/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,490.0000	1,781.0000	19.530	0	0	0
03/12/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,337.0000	1,119.0000	(16.305)	0	0	0
03/12/2008	£ / R 2009/06/12	16.90	Call	Currency Future	1,083.0000	860.0000	(20.591)	0	0	0
03/12/2008	£ / R 2009/06/12	19.05	Call	Currency Future	461.0000	347.0000	(24.729)	0	0	0
03/12/2008	£ / R 2009/06/12	18.60	Put	Currency Future	2,787.0000	3,175.0000	13.922	0	0	0
03/12/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,738.0000	1,420.0000	(18.297)	0	0	0
03/12/2008	£ / R 2009/06/12	15.95	Put	Currency Future	1,013.0000	1,303.0000	28.628	0	0	0
03/12/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,613.0000	1,911.0000	18.475	0	0	0
03/12/2008	£ / R 2009/06/12	18.95	Put	Currency Future	3,061.0000	3,464.0000	13.166	0	0	0
03/12/2008	£ / R 2009/06/12	19.15	Call	Currency Future	441.0000	331.0000	(24.943)	0	0	0
03/12/2008	£ / R 2009/06/12	18.70	Put	Currency Future	2,864.0000	3,256.0000	13.687	0	0	0
03/12/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,117.0000	1,758.0000	(16.958)	0	0	0
03/12/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,377.0000	1,151.0000	(16.412)	0	0	0
03/12/2008	£ / R 2009/06/12	18.65	Put	Currency Future	2,825.0000	3,215.0000	13.805	0	0	0
03/12/2008	£ / R 2009/06/12	18.90	Call	Currency Future	491.0000	371.0000	(24.440)	0	0	0
03/12/2008	£ / R 2009/06/12	15.60	Put	Currency Future	852.0000	1,084.0000	27.230	0	0	0
03/12/2008	£ / R 2009/06/12	14.90	Call	Currency Future	2,050.0000	1,698.0000	(17.171)	0	0	0
03/12/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,292.0000	1,594.0000	23.375	0	0	0
03/12/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,107.0000	1,402.0000	26.649	0	0	0
03/12/2008	£ / R 2009/06/12	18.85	Put	Currency Future	2,981.0000	3,380.0000	13.385	0	0	0
03/12/2008	£ / R 2009/06/12	19.15	Put	Currency Future	3,221.0000	3,632.0000	12.760	0	0	0
03/12/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,021.0000	3,422.0000	13.274	0	0	0
03/12/2008	£ / R 2009/06/12	14.90	Put	Currency Future	580.0000	749.0000	29.138	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
03/12/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,262.0000	1,043.0000	(17.353)	0	0	0
03/12/2008	£ / R 2009/06/12	17.00	Put	Currency Future	1,674.0000	1,978.0000	18.160	0	0	0
03/12/2008	£ / R 2009/06/12	18.95	Call	Currency Future	481.0000	363.0000	(24.532)	0	0	0
03/12/2008	£ / R 2009/06/12	19.10	Call	Currency Future	451.0000	339.0000	(24.834)	0	0	0
03/12/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,738.0000	1,420.0000	(18.297)	0	0	0
03/12/2008	£ / R 2009/06/12	18.45	Put	Currency Future	2,672.0000	3,053.0000	14.259	0	0	0
03/12/2008	£ / R 2009/06/12	16.50	Put	Currency Future	1,357.0000	1,655.0000	21.960	0	0	0
03/12/2008	£ / R 2009/06/12	17.00	Call	Currency Future	1,044.0000	827.0000	(20.785)	0	0	0
03/12/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,141.0000	3,548.0000	12.958	0	0	0
03/12/2008	£ / R 2009/06/12	18.50	Put	Currency Future	2,710.0000	3,093.0000	14.133	0	0	0
03/12/2008	£ / R 2009/06/12	15.20	Put	Currency Future	689.0000	878.0000	27.431	0	0	0
03/12/2008	£ / R 2009/06/12	14.80	Put	Currency Future	547.0000	709.0000	29.616	0	0	0
03/12/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,613.0000	1,911.0000	18.475	0	0	0
03/12/2008	£ / R 2009/06/12	18.40	Put	Currency Future	2,634.0000	3,013.0000	14.389	0	0	0
03/12/2008	£ / R 2009/06/12	19.20	Call	Currency Future	432.0000	324.0000	(25.000)	0	0	0
03/12/2008	£ / R 2009/06/12	15.10	Put	Currency Future	651.0000	834.0000	28.111	0	0	0
03/12/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,449.0000	2,816.0000	14.986	0	0	0
03/12/2008	£ / R 2009/06/12	15.90	Put	Currency Future	989.0000	1,271.0000	28.514	0	0	0
03/12/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,160.0000	930.0000	(19.828)	0	0	0
03/12/2008	£ / R 2009/06/12	19.10	Put	Currency Future	3,181.0000	3,590.0000	12.858	0	0	0
03/12/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,798.0000	1,473.0000	(18.076)	0	0	0
03/12/2008	£ / R 2009/06/12	18.05	Call	Currency Future	697.0000	537.0000	(22.956)	0	0	0
03/12/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,490.0000	1,781.0000	19.530	0	0	0
03/12/2008	£ / R 2009/06/12	18.70	Call	Currency Future	534.0000	405.0000	(24.157)	0	0	0
03/12/2008	£ / R 2009/06/12	15.20	Call	Currency Future	1,859.0000	1,527.0000	(17.859)	0	0	0
03/12/2008	£ / R 2009/06/12	15.10	Call	Currency Future	1,921.0000	1,583.0000	(17.595)	0	0	0
03/12/2008	£ / R 2009/06/12	17.45	Put	Currency Future	1,961.0000	2,291.0000	16.828	0	0	0
03/12/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,160.0000	930.0000	(19.828)	0	0	0
03/12/2008	£ / R 2009/06/12	16.90	Call	Currency Future	1,083.0000	860.0000	(20.591)	0	0	0
03/12/2008	£ / R 2009/06/12	19.05	Call	Currency Future	461.0000	347.0000	(24.729)	0	0	0
03/12/2008	£ / R 2009/06/12	15.40	Put	Currency Future	768.0000	971.0000	26.432	0	0	0
03/12/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,305.0000	2,662.0000	15.488	0	0	0
03/12/2008	£ / R 2009/06/12	17.45	Call	Currency Future	881.0000	690.0000	(21.680)	0	0	0
03/12/2008	£ / R 2009/06/12	16.65	Call	Currency Future	1,176.0000	948.0000	(19.388)	0	0	0
03/12/2008	£ / R 2009/06/12	16.25	Call	Currency Future	1,318.0000	1,103.0000	(16.313)	0	0	0
03/12/2008	£ / R 2009/06/12	19.00	Call	Currency Future	471.0000	355.0000	(24.628)	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
03/12/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,141.0000	3,548.0000	12.958	0	0	0
03/12/2008	£ / R 2009/06/12	15.40	Put	Currency Future	768.0000	971.0000	26.432	0	0	0
03/12/2008	£ / R 2009/06/12	17.95	Call	Currency Future	725.0000	561.0000	(22.621)	0	0	0
03/12/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,028.0000	2,363.0000	16.519	0	0	0
03/12/2008	£ / R 2009/06/12	15.25	Put	Currency Future	708.0000	901.0000	27.260	0	0	0
03/12/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,262.0000	1,043.0000	(17.353)	0	0	0
03/12/2008	£ / R 2009/06/12	18.65	Call	Currency Future	545.0000	414.0000	(24.037)	0	0	0
03/12/2008	£ / R 2009/06/12	18.35	Call	Currency Future	617.0000	472.0000	(23.501)	0	0	0
03/12/2008	£ / R 2009/06/12	19.25	Call	Currency Future	423.0000	317.0000	(25.059)	0	0	0
03/12/2008	£ / R 2009/06/12	15.50	Put	Currency Future	809.0000	1,024.0000	26.576	0	0	0
03/12/2008	£ / R 2009/06/12	17.85	Put	Currency Future	2,234.0000	2,586.0000	15.756	0	0	0
03/12/2008	£ / R 2009/06/12	17.65	Put	Currency Future	2,096.0000	2,437.0000	16.269	0	0	0
03/12/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,292.0000	1,594.0000	23.375	0	0	0
03/12/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,459.0000	1,220.0000	(16.381)	0	0	0
03/12/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,456.0000	1,749.0000	20.124	0	0	0
03/12/2008	£ / R 2009/06/12	17.80	Put	Currency Future	2,199.0000	2,548.0000	15.871	0	0	0
03/12/2008	£ / R 2009/06/12	18.35	Put	Currency Future	2,597.0000	2,973.0000	14.478	0	0	0
03/12/2008	£ / R 2009/06/12	19.30	Call	Currency Future	414.0000	310.0000	(25.121)	0	0	0
03/12/2008	£ / R 2009/06/12	15.30	Put	Currency Future	728.0000	924.0000	26.923	0	0	0
03/12/2008	£ / R 2009/06/12	18.05	Put	Currency Future	2,376.0000	2,738.0000	15.236	0	0	0
03/12/2008	£ / R 2009/06/12	17.65	Call	Currency Future	816.0000	636.0000	(22.059)	0	0	0
03/12/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,512.0000	1,256.0000	(16.931)	0	0	0
03/12/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,423.0000	1,718.0000	20.731	0	0	0
03/12/2008	£ / R 2009/06/12	16.25	Put	Currency Future	1,198.0000	1,504.0000	25.543	0	0	0
03/12/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,021.0000	3,422.0000	13.274	0	0	0
03/12/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,798.0000	1,473.0000	(18.076)	0	0	0
03/12/2008	£ / R 2009/06/12	18.15	Call	Currency Future	669.0000	515.0000	(23.019)	0	0	0
03/12/2008	£ / R 2009/06/12	16.15	Call	Currency Future	1,357.0000	1,135.0000	(16.360)	0	0	0
03/12/2008	£ / R 2009/06/12	15.80	Put	Currency Future	942.0000	1,207.0000	28.132	0	0	0
03/12/2008	£ / R 2009/06/12	18.40	Call	Currency Future	605.0000	462.0000	(23.636)	0	0	0
03/12/2008	£ / R 2009/06/12	19.00	Put	Currency Future	3,101.0000	3,505.0000	13.028	0	0	0
03/12/2008	£ / R 2009/06/12	19.30	Put	Currency Future	3,344.0000	3,760.0000	12.440	0	0	0
03/12/2008	£ / R 2009/06/12	15.50	Call	Currency Future	1,680.0000	1,374.0000	(18.214)	0	0	0
03/12/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,449.0000	2,816.0000	14.986	0	0	0
03/12/2008	£ / R 2009/06/12	17.35	Put	Currency Future	1,895.0000	2,220.0000	17.150	0	0	0
03/12/2008	£ / R 2009/06/12	17.25	Call	Currency Future	951.0000	749.0000	(21.241)	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
03/12/2008	£ / R 2009/06/12	19.40	Put	Currency Future	3,426.0000	3,847.0000	12.288	0	0	0
03/12/2008	£ / R 2009/06/12	16.15	Put	Currency Future	1,137.0000	1,436.0000	26.297	0	0	0
03/12/2008	£ / R 2009/06/12	14.90	Put	Currency Future	580.0000	749.0000	29.138	0	0	0
03/12/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,583.0000	1,878.0000	18.636	0	0	0
03/12/2008	£ / R 2009/06/12	17.50	Put	Currency Future	1,994.0000	2,327.0000	16.700	0	0	0
03/12/2008	£ / R 2009/06/12	19.40	Call	Currency Future	396.0000	296.0000	(25.253)	0	0	0
03/12/2008	£ / R 2009/06/12	14.80	Put	Currency Future	547.0000	709.0000	29.616	0	0	0
03/12/2008	£ / R 2009/06/12	16.15	Put	Currency Future	1,137.0000	1,436.0000	26.297	0	0	0
03/12/2008	£ / R 2009/06/12	15.95	Call	Currency Future	1,433.0000	1,202.0000	(16.120)	0	0	0
03/12/2008	£ / R 2009/06/12	17.80	Call	Currency Future	769.0000	597.0000	(22.367)	0	0	0
03/12/2008	£ / R 2009/06/12	17.10	Put	Currency Future	1,736.0000	2,046.0000	17.857	0	0	0
03/12/2008	£ / R 2009/06/12	18.90	Call	Currency Future	491.0000	371.0000	(24.440)	0	0	0
03/12/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,117.0000	1,758.0000	(16.958)	0	0	0
03/12/2008	£ / R 2009/06/12	17.35	Call	Currency Future	916.0000	719.0000	(21.507)	0	0	0
03/12/2008	£ / R 2009/06/12	17.50	Call	Currency Future	864.0000	676.0000	(21.759)	0	0	0
03/12/2008	£ / R 2009/06/12	17.30	Call	Currency Future	933.0000	734.0000	(21.329)	0	0	0
03/12/2008	£ / R 2009/06/12	19.55	Put	Currency Future	3,551.0000	3,977.0000	11.997	0	0	0
03/12/2008	£ / R 2009/06/12	14.90	Call	Currency Future	2,050.0000	1,698.0000	(17.171)	0	0	0
03/12/2008	£ / R 2009/06/12	17.85	Call	Currency Future	754.0000	585.0000	(22.414)	0	0	0
03/12/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,280.0000	1,063.0000	(16.953)	0	0	0
03/12/2008	£ / R 2009/06/12	17.20	Put	Currency Future	1,799.0000	2,115.0000	17.565	0	0	0
03/12/2008	£ / R 2009/06/12	19.55	Call	Currency Future	371.0000	276.0000	(25.606)	0	0	0
03/12/2008	£ / R 2009/06/12	15.30	Put	Currency Future	728.0000	924.0000	26.923	0	0	0
03/12/2008	£ / R 2009/06/12	16.85	Call	Currency Future	1,103.0000	877.0000	(20.490)	0	0	0
03/12/2008	£ / R 2009/06/12	17.20	Call	Currency Future	969.0000	764.0000	(21.156)	0	0	0
03/12/2008	£ / R 2009/06/12	19.25	Put	Currency Future	3,303.0000	3,718.0000	12.564	0	0	0
03/12/2008	£ / R 2009/06/12	16.15	Call	Currency Future	1,357.0000	1,135.0000	(16.360)	0	0	0
03/12/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,260.0000	1,564.0000	24.127	0	0	0
03/12/2008	£ / R 2009/06/12	15.90	Put	Currency Future	989.0000	1,271.0000	28.514	0	0	0
03/12/2008	£ / R 2009/06/12	17.10	Call	Currency Future	1,006.0000	795.0000	(20.974)	0	0	0
03/12/2008	£ / R 2009/06/12	19.35	Call	Currency Future	405.0000	303.0000	(25.185)	0	0	0
03/12/2008	£ / R 2009/06/12	17.40	Put	Currency Future	1,928.0000	2,255.0000	16.961	0	0	0
03/12/2008	£ / R 2009/06/12	17.55	Call	Currency Future	848.0000	663.0000	(21.816)	0	0	0
03/12/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,459.0000	1,220.0000	(16.381)	0	0	0
03/12/2008	£ / R 2009/06/12	18.55	Put	Currency Future	2,748.0000	3,134.0000	14.047	0	0	0
03/12/2008	£ / R 2009/06/12	19.35	Put	Currency Future	3,385.0000	3,803.0000	12.349	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
03/12/2008	£ / R 2009/06/12	17.60	Call	Currency Future	832.0000	649.0000	(21.995)	0	0	0
03/12/2008	£ / R 2009/06/12	18.85	Call	Currency Future	501.0000	379.0000	(24.351)	0	0	0
03/12/2008	£ / R 2009/06/12	17.30	Put	Currency Future	1,863.0000	2,185.0000	17.284	0	0	0
03/12/2008	£ / R 2009/06/12	19.45	Call	Currency Future	388.0000	289.0000	(25.515)	0	0	0
03/12/2008	£ / R 2009/06/12	17.60	Put	Currency Future	2,062.0000	2,400.0000	16.392	0	0	0
03/12/2008	£ / R 2009/06/12	16.45	Call	Currency Future	0.0000	1,024.0000	100.000	0	0	0
03/12/2008	£ / R 2009/06/12	18.45	Put	Currency Future	2,672.0000	3,053.0000	14.259	0	0	0
03/12/2008	£ / R 2009/06/12	16.65	Call	Currency Future	1,176.0000	948.0000	(19.388)	0	0	0
03/12/2008	£ / R 2009/06/12	19.45	Put	Currency Future	3,468.0000	3,890.0000	12.168	0	0	0
03/12/2008	£ / R 2009/06/12	17.70	Call	Currency Future	800.0000	623.0000	(22.125)	0	0	0
03/12/2008	£ / R 2009/06/12	16.45	Put	Currency Future	0.0000	1,624.0000	100.000	0	0	0
03/12/2008	£ / R 2009/06/12	17.15	Put	Currency Future	1,767.0000	2,080.0000	17.714	0	0	0
03/12/2008	£ / R 2009/06/12	18.85	Put	Currency Future	2,981.0000	3,380.0000	13.385	0	0	0
03/12/2008	£ / R 2009/06/12	17.40	Call	Currency Future	898.0000	704.0000	(21.604)	0	0	0
03/12/2008	£ / R 2009/06/12	17.55	Call	Currency Future	848.0000	663.0000	(21.816)	0	0	0
03/12/2008	£ / R 2009/06/12	18.85	Call	Currency Future	501.0000	379.0000	(24.351)	0	0	0
03/12/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,124.0000	895.0000	(20.374)	0	0	0
03/12/2008	£ / R 2009/06/12	17.35	Put	Currency Future	1,895.0000	2,220.0000	17.150	0	0	0
03/12/2008	£ / R 2009/06/12	18.45	Call	Currency Future	592.0000	452.0000	(23.649)	0	0	0
03/12/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,554.0000	1,846.0000	18.790	0	0	0
03/12/2008	£ / R 2009/06/12	17.40	Call	Currency Future	898.0000	704.0000	(21.604)	0	0	0
03/12/2008	£ / R 2009/06/12	17.35	Call	Currency Future	916.0000	719.0000	(21.507)	0	0	0
03/12/2008	£ / R 2009/06/12	17.15	Call	Currency Future	987.0000	779.0000	(21.074)	0	0	0
03/12/2008	£ / R 2009/06/12	17.90	Call	Currency Future	739.0000	573.0000	(22.463)	0	0	0
03/12/2008	£ / R 2009/06/12	17.95	Call	Currency Future	725.0000	561.0000	(22.621)	0	0	0
03/12/2008	£ / R 2009/06/12	17.15	Put	Currency Future	1,767.0000	2,080.0000	17.714	0	0	0
03/12/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,305.0000	2,662.0000	15.488	0	0	0
03/12/2008	£ / R 2009/06/12	18.15	Call	Currency Future	669.0000	515.0000	(23.019)	0	0	0
03/12/2008	£ / R 2009/06/12	17.70	Put	Currency Future	2,130.0000	2,474.0000	16.150	0	0	0
03/12/2008	£ / R 2009/06/12	16.85	Call	Currency Future	1,103.0000	877.0000	(20.490)	0	0	0
03/12/2008	£ / R 2009/06/12	17.90	Call	Currency Future	739.0000	573.0000	(22.463)	0	0	0
03/12/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,269.0000	2,624.0000	15.646	0	0	0
03/12/2008	£ / R 2009/06/12	18.20	Put	Currency Future	2,486.0000	2,855.0000	14.843	0	0	0
03/12/2008	£ / R 2009/06/12	17.40	Put	Currency Future	1,928.0000	2,255.0000	16.961	0	0	0
03/12/2008	£ / R 2009/06/12	18.20	Call	Currency Future	656.0000	504.0000	(23.171)	0	0	0
03/12/2008	£ / R 2009/06/12	18.10	Put	Currency Future	2,413.0000	2,777.0000	15.085	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
03/12/2008	£ / R 2009/06/12	17.05	Call	Currency Future	1,025.0000	811.0000	(20.878)	0	0	0
03/12/2008	£ / R 2009/06/12	18.10	Call	Currency Future	683.0000	526.0000	(22.987)	0	0	0
03/12/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,705.0000	2,012.0000	18.006	0	0	0
03/12/2008	£ / R 2009/06/12	18.00	Put	Currency Future	2,341.0000	2,700.0000	15.335	0	0	0
03/12/2008	£ / R 2009/06/12	17.05	Call	Currency Future	1,025.0000	811.0000	(20.878)	0	0	0
03/12/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,705.0000	2,012.0000	18.006	0	0	0
03/12/2008	£ / R 2009/06/12	17.15	Call	Currency Future	987.0000	779.0000	(21.074)	0	0	0
03/12/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,269.0000	2,624.0000	15.646	0	0	0
03/12/2008	£ / R 2009/06/12	18.00	Call	Currency Future	711.0000	549.0000	(22.785)	0	0	0
03/12/2008	£ / R 2009/06/12	18.55	Call	Currency Future	568.0000	433.0000	(23.768)	0	0	0
03/12/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,583.0000	1,878.0000	18.636	0	0	0
03/12/2008	£ / R 2009/06/12	16.95	Call	Currency Future	1,064.0000	844.0000	(20.677)	0	0	0
03/12/2008	£ / R 2009/06/12	16.95	Put	Currency Future	1,643.0000	1,945.0000	18.381	0	0	0
03/12/2008	£ / R 2009/06/12	15.65	Put	Currency Future	874.0000	1,114.0000	27.460	0	0	0
03/12/2008	£ / R 2009/06/12	18.45	Call	Currency Future	592.0000	452.0000	(23.649)	0	0	0
03/12/2008	£ / R 2009/06/12	15.80	Put	Currency Future	942.0000	1,207.0000	28.132	0	0	0
03/12/2008	£ / R 2009/06/12	15.35	Put	Currency Future	748.0000	947.0000	26.604	0	0	0
03/12/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,456.0000	1,749.0000	20.124	0	0	0
03/12/2008	£ / R 2009/06/12	15.35	Call	Currency Future	1,768.0000	1,446.0000	(18.213)	0	0	0
03/12/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,028.0000	2,363.0000	16.519	0	0	0
03/12/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,594.0000	1,313.0000	(17.629)	0	0	0
03/12/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,512.0000	1,256.0000	(16.931)	0	0	0
03/12/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,594.0000	1,313.0000	(17.629)	0	0	0
03/12/2008	£ / R 2009/06/12	15.65	Put	Currency Future	874.0000	1,114.0000	27.460	0	0	0
03/12/2008	£ / R 2009/06/12	15.45	Call	Currency Future	1,709.0000	1,394.0000	(18.432)	0	0	0
03/12/2008	£ / R 2009/06/12	15.55	Put	Currency Future	831.0000	1,054.0000	26.835	0	0	0
03/12/2008	£ / R 2009/06/12	15.45	Put	Currency Future	789.0000	995.0000	26.109	0	0	0
03/12/2008	£ / R 2009/06/12	15.25	Call	Currency Future	1,828.0000	1,500.0000	(17.943)	0	0	0
03/12/2008	£ / R 2009/06/12	14.85	Put	Currency Future	563.0000	729.0000	29.485	0	0	0
03/12/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,651.0000	1,354.0000	(17.989)	0	0	0
03/12/2008	£ / R 2009/06/12	15.15	Put	Currency Future	670.0000	856.0000	27.761	0	0	0
03/12/2008	£ / R 2009/06/12	15.15	Call	Currency Future	1,890.0000	1,555.0000	(17.725)	0	0	0
03/12/2008	£ / R 2009/06/12	15.05	Put	Currency Future	633.0000	812.0000	28.278	0	0	0
03/12/2008	£ / R 2009/06/12	15.05	Call	Currency Future	1,953.0000	1,611.0000	(17.512)	0	0	0
03/12/2008	£ / R 2009/06/12	14.85	Call	Currency Future	2,083.0000	1,728.0000	(17.043)	0	0	0
03/12/2008	£ / R 2009/06/12	14.95	Call	Currency Future	2,018.0000	1,669.0000	(17.294)	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
03/12/2008	£ / R 2009/06/12	14.95	Put	Currency Future	597.0000	770.0000	28.978	0	0	0
03/12/2008	€ / R 2008/12/12			Currency Future	13.3035	13.0088	(2.215)	13.0800	13.0600	34,079
03/12/2008	€ / R 2008/12/12	14.25	Put	Currency Future	1,011.0000	1,278.0000	26.409	0	0	0
03/12/2008	€ / R 2008/12/12	16.60	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
03/12/2008	€ / R 2008/12/12	14.40	Call	Currency Future	51.0000	30.0000	(41.176)	0	0	0
03/12/2008	€ / R 2008/12/12	14.10	Put	Currency Future	878.0000	1,136.0000	29.385	0	0	0
03/12/2008	€ / R 2008/12/12	16.60	Put	Currency Future	3,301.0000	3,593.0000	8.846	0	0	0
03/12/2008	€ / R 2008/12/12	14.50	Call	Currency Future	44.0000	27.0000	(38.636)	0	0	0
03/12/2008	€ / R 2008/12/12	14.10	Call	Currency Future	81.0000	44.0000	(45.679)	0	0	0
03/12/2008	€ / R 2008/12/12	17.40	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/12/2008	€ / R 2008/12/12	14.40	Put	Currency Future	1,148.0000	1,422.0000	23.868	0	0	0
03/12/2008	€ / R 2008/12/12	11.80	Put	Currency Future	14.0000	14.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	17.40	Put	Currency Future	4,097.0000	4,392.0000	7.200	0	0	0
03/12/2008	€ / R 2008/12/12	13.80	Put	Currency Future	622.0000	859.0000	38.103	0	0	0
03/12/2008	€ / R 2008/12/12	14.20	Call	Currency Future	70.0000	39.0000	(44.286)	0	0	0
03/12/2008	€ / R 2008/12/12	15.40	Call	Currency Future	16.0000	10.0000	(37.500)	0	0	0
03/12/2008	€ / R 2008/12/12	9.80	Call	Currency Future	3,504.0000	3,209.0000	(8.419)	0	0	0
03/12/2008	€ / R 2008/12/12	14.55	Call	Currency Future	41.0000	26.0000	(36.585)	0	0	0
03/12/2008	€ / R 2008/12/12	13.80	Call	Currency Future	126.0000	68.0000	(46.032)	0	0	0
03/12/2008	€ / R 2008/12/12	15.80	Put	Currency Future	2,508.0000	2,797.0000	11.523	0	0	0
03/12/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,056.0000	1,326.0000	25.568	0	0	0
03/12/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,517.0000	1,223.0000	(19.380)	0	0	0
03/12/2008	€ / R 2008/12/12	9.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	13.60	Call	Currency Future	170.0000	93.0000	(45.294)	0	0	0
03/12/2008	€ / R 2008/12/12	14.20	Put	Currency Future	966.0000	1,230.0000	27.329	0	0	0
03/12/2008	€ / R 2008/12/12	14.60	Put	Currency Future	1,335.0000	1,615.0000	20.974	0	0	0
03/12/2008	€ / R 2008/12/12	11.80	Put	Currency Future	14.0000	14.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	14.10	Call	Currency Future	81.0000	44.0000	(45.679)	0	0	0
03/12/2008	€ / R 2008/12/12	14.25	Call	Currency Future	64.0000	37.0000	(42.188)	0	0	0
03/12/2008	€ / R 2008/12/12	12.65	Put	Currency Future	59.0000	110.0000	86.441	0	0	0
03/12/2008	€ / R 2008/12/12	14.60	Call	Currency Future	38.0000	24.0000	(36.842)	0	0	0
03/12/2008	€ / R 2008/12/12	14.10	Put	Currency Future	878.0000	1,136.0000	29.385	0	0	0
03/12/2008	€ / R 2008/12/12	14.45	Call	Currency Future	48.0000	29.0000	(39.583)	0	0	0
03/12/2008	€ / R 2008/12/12	15.40	Put	Currency Future	2,112.0000	2,401.0000	13.684	0	0	0
03/12/2008	€ / R 2008/12/12	11.20	Put	Currency Future	5.0000	6.0000	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
03/12/2008	€ / R 2008/12/12	14.55	Put	Currency Future	1,288.0000	1,567.0000	21.661	0	0	0
03/12/2008	€ / R 2008/12/12	10.60	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
03/12/2008	€ / R 2008/12/12	11.90	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
03/12/2008	€ / R 2008/12/12	16.00	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0
03/12/2008	€ / R 2008/12/12	11.40	Put	Currency Future	8.0000	8.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	14.35	Call	Currency Future	55.0000	32.0000	(41.818)	0	0	0
03/12/2008	€ / R 2008/12/12	16.20	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
03/12/2008	€ / R 2008/12/12	9.60	Call	Currency Future	3,704.0000	3,409.0000	(7.964)	0	0	0
03/12/2008	€ / R 2008/12/12	11.30	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
03/12/2008	€ / R 2008/12/12	13.60	Put	Currency Future	466.0000	684.0000	46.781	0	0	0
03/12/2008	€ / R 2008/12/12	16.20	Put	Currency Future	2,904.0000	3,195.0000	10.021	0	0	0
03/12/2008	€ / R 2008/12/12	14.50	Put	Currency Future	1,241.0000	1,518.0000	22.321	0	0	0
03/12/2008	€ / R 2008/12/12	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,911.0000	1,617.0000	(15.385)	0	0	0
03/12/2008	€ / R 2008/12/12	14.45	Put	Currency Future	1,194.0000	1,470.0000	23.116	0	0	0
03/12/2008	€ / R 2008/12/12	12.70	Put	Currency Future	67.0000	124.0000	85.075	0	0	0
03/12/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,704.0000	2,411.0000	(10.836)	0	0	0
03/12/2008	€ / R 2008/12/12	14.30	Call	Currency Future	60.0000	34.0000	(43.333)	0	0	0
03/12/2008	€ / R 2008/12/12	10.40	Call	Currency Future	2,904.0000	2,610.0000	(10.124)	0	0	0
03/12/2008	€ / R 2008/12/12	14.60	Put	Currency Future	1,335.0000	1,615.0000	20.974	0	0	0
03/12/2008	€ / R 2008/12/12	12.70	Call	Currency Future	671.0000	433.0000	(35.469)	0	0	0
03/12/2008	€ / R 2008/12/12	15.80	Call	Currency Future	11.0000	6.0000	(45.455)	0	0	0
03/12/2008	€ / R 2008/12/12	13.90	Call	Currency Future	108.0000	59.0000	(45.370)	0	0	0
03/12/2008	€ / R 2008/12/12	10.40	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
03/12/2008	€ / R 2008/12/12	11.30	Call	Currency Future	2,010.0000	1,716.0000	(14.627)	0	0	0
03/12/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,704.0000	2,411.0000	(10.836)	0	0	0
03/12/2008	€ / R 2008/12/12	14.00	Call	Currency Future	93.0000	51.0000	(45.161)	0	0	0
03/12/2008	€ / R 2008/12/12	11.20	Call	Currency Future	2,109.0000	1,815.0000	(13.940)	0	0	0
03/12/2008	€ / R 2008/12/12	10.60	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
03/12/2008	€ / R 2008/12/12	15.00	Call	Currency Future	23.0000	15.0000	(34.783)	0	0	0
03/12/2008	€ / R 2008/12/12	16.00	Put	Currency Future	2,705.0000	2,996.0000	10.758	0	0	0
03/12/2008	€ / R 2008/12/12	14.60	Call	Currency Future	38.0000	24.0000	(36.842)	0	0	0
03/12/2008	€ / R 2008/12/12	13.75	Call	Currency Future	135.0000	73.0000	(45.926)	0	0	0
03/12/2008	€ / R 2008/12/12	11.85	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
03/12/2008	€ / R 2008/12/12	15.20	Put	Currency Future	1,915.0000	2,203.0000	15.039	0	0	0
03/12/2008	€ / R 2008/12/12	14.35	Put	Currency Future	1,102.0000	1,374.0000	24.682	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
03/12/2008	€ / R 2008/12/12	13.45	Call	Currency Future	214.0000	119.0000	(44.393)	0	0	0
03/12/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,468.0000	1,174.0000	(20.027)	0	0	0
03/12/2008	€ / R 2008/12/12	15.20	Call	Currency Future	19.0000	12.0000	(36.842)	0	0	0
03/12/2008	€ / R 2008/12/12	12.55	Call	Currency Future	797.0000	543.0000	(31.870)	0	0	0
03/12/2008	€ / R 2008/12/12	14.05	Put	Currency Future	833.0000	1,089.0000	30.732	0	0	0
03/12/2008	€ / R 2008/12/12	13.40	Put	Currency Future	328.0000	521.0000	58.841	0	0	0
03/12/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,517.0000	1,223.0000	(19.380)	0	0	0
03/12/2008	€ / R 2008/12/12	11.10	Call	Currency Future	2,208.0000	1,914.0000	(13.315)	0	0	0
03/12/2008	€ / R 2008/12/12	12.55	Put	Currency Future	44.0000	84.0000	90.909	0	0	0
03/12/2008	€ / R 2008/12/12	11.05	Call	Currency Future	2,258.0000	1,963.0000	(13.065)	0	0	0
03/12/2008	€ / R 2008/12/12	14.05	Call	Currency Future	87.0000	48.0000	(44.828)	0	0	0
03/12/2008	€ / R 2008/12/12	17.00	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
03/12/2008	€ / R 2008/12/12	13.40	Call	Currency Future	231.0000	130.0000	(43.723)	0	0	0
03/12/2008	€ / R 2008/12/12	13.85	Call	Currency Future	117.0000	63.0000	(46.154)	0	0	0
03/12/2008	€ / R 2008/12/12	14.15	Put	Currency Future	922.0000	1,183.0000	28.308	0	0	0
03/12/2008	€ / R 2008/12/12	13.95	Put	Currency Future	747.0000	996.0000	33.333	0	0	0
03/12/2008	€ / R 2008/12/12	12.80	Put	Currency Future	88.0000	158.0000	79.545	0	0	0
03/12/2008	€ / R 2008/12/12	12.35	Put	Currency Future	30.0000	46.0000	53.333	0	0	0
03/12/2008	€ / R 2008/12/12	15.95	Call	Currency Future	9.0000	5.0000	(44.444)	0	0	0
03/12/2008	€ / R 2008/12/12	11.50	Put	Currency Future	9.0000	9.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	13.50	Call	Currency Future	198.0000	110.0000	(44.444)	0	0	0
03/12/2008	€ / R 2008/12/12	13.95	Call	Currency Future	101.0000	55.0000	(45.545)	0	0	0
03/12/2008	€ / R 2008/12/12	15.00	Put	Currency Future	1,719.0000	2,006.0000	16.696	0	0	0
03/12/2008	€ / R 2008/12/12	12.80	Call	Currency Future	592.0000	367.0000	(38.007)	0	0	0
03/12/2008	€ / R 2008/12/12	12.35	Call	Currency Future	983.0000	705.0000	(28.281)	0	0	0
03/12/2008	€ / R 2008/12/12	15.15	Put	Currency Future	1,866.0000	2,154.0000	15.434	0	0	0
03/12/2008	€ / R 2008/12/12	13.80	Call	Currency Future	126.0000	68.0000	(46.032)	0	0	0
03/12/2008	€ / R 2008/12/12	13.85	Put	Currency Future	663.0000	904.0000	36.350	0	0	0
03/12/2008	€ / R 2008/12/12	13.90	Put	Currency Future	705.0000	950.0000	34.752	0	0	0
03/12/2008	€ / R 2008/12/12	15.15	Call	Currency Future	20.0000	13.0000	(35.000)	0	0	0
03/12/2008	€ / R 2008/12/12	13.80	Put	Currency Future	622.0000	859.0000	38.103	0	0	0
03/12/2008	€ / R 2008/12/12	13.55	Call	Currency Future	184.0000	101.0000	(45.109)	0	0	0
03/12/2008	€ / R 2008/12/12	10.30	Call	Currency Future	3,004.0000	2,709.0000	(9.820)	0	0	0
03/12/2008	€ / R 2008/12/12	14.00	Put	Currency Future	790.0000	1,042.0000	31.899	0	0	0
03/12/2008	€ / R 2008/12/12	15.95	Put	Currency Future	2,656.0000	2,946.0000	10.919	0	0	0
03/12/2008	€ / R 2008/12/12	14.15	Call	Currency Future	75.0000	42.0000	(44.000)	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
03/12/2008	€ / R 2008/12/12	13.75	Put	Currency Future	582.0000	814.0000	39.863	0	0	0
03/12/2008	€ / R 2008/12/12	13.40	Put	Currency Future	328.0000	521.0000	58.841	0	0	0
03/12/2008	€ / R 2008/12/12	12.05	Put	Currency Future	19.0000	22.0000	15.789	0	0	0
03/12/2008	€ / R 2008/12/12	13.85	Call	Currency Future	117.0000	63.0000	(46.154)	0	0	0
03/12/2008	€ / R 2008/12/12	13.70	Call	Currency Future	146.0000	79.0000	(45.890)	0	0	0
03/12/2008	€ / R 2008/12/12	12.05	Call	Currency Future	1,273.0000	981.0000	(22.938)	0	0	0
03/12/2008	€ / R 2008/12/12	13.65	Call	Currency Future	157.0000	86.0000	(45.223)	0	0	0
03/12/2008	€ / R 2008/12/12	13.55	Put	Currency Future	430.0000	642.0000	49.302	0	0	0
03/12/2008	€ / R 2008/12/12	13.40	Call	Currency Future	231.0000	130.0000	(43.723)	0	0	0
03/12/2008	€ / R 2008/12/12	13.70	Put	Currency Future	542.0000	771.0000	42.251	0	0	0
03/12/2008	€ / R 2008/12/12	11.50	Call	Currency Future	1,812.0000	1,518.0000	(16.225)	0	0	0
03/12/2008	€ / R 2008/12/12	12.10	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
03/12/2008	€ / R 2008/12/12	11.00	Call	Currency Future	2,307.0000	2,013.0000	(12.744)	0	0	0
03/12/2008	€ / R 2008/12/12	16.70	Put	Currency Future	3,400.0000	3,693.0000	8.618	0	0	0
03/12/2008	€ / R 2008/12/12	13.65	Put	Currency Future	504.0000	727.0000	44.246	0	0	0
03/12/2008	€ / R 2008/12/12	12.65	Call	Currency Future	712.0000	468.0000	(34.270)	0	0	0
03/12/2008	€ / R 2008/12/12	11.00	Put	Currency Future	4.0000	4.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	16.70	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
03/12/2008	€ / R 2008/12/12	13.50	Put	Currency Future	395.0000	601.0000	52.152	0	0	0
03/12/2008	€ / R 2008/12/12	13.45	Put	Currency Future	360.0000	561.0000	55.833	0	0	0
03/12/2008	€ / R 2008/12/12	17.00	Put	Currency Future	3,699.0000	3,992.0000	7.921	0	0	0
03/12/2008	€ / R 2008/12/12	15.90	Put	Currency Future	2,606.0000	2,897.0000	11.167	0	0	0
03/12/2008	€ / R 2008/12/12	11.15	Put	Currency Future	5.0000	5.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	12.30	Call	Currency Future	1,031.0000	748.0000	(27.449)	0	0	0
03/12/2008	€ / R 2008/12/12	12.15	Call	Currency Future	1,176.0000	885.0000	(24.745)	0	0	0
03/12/2008	€ / R 2008/12/12	11.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	10.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	12.15	Put	Currency Future	22.0000	26.0000	18.182	0	0	0
03/12/2008	€ / R 2008/12/12	14.30	Call	Currency Future	60.0000	34.0000	(43.333)	0	0	0
03/12/2008	€ / R 2008/12/12	11.15	Call	Currency Future	2,159.0000	1,864.0000	(13.664)	0	0	0
03/12/2008	€ / R 2008/12/12	10.15	Call	Currency Future	3,154.0000	2,859.0000	(9.353)	0	0	0
03/12/2008	€ / R 2008/12/12	10.35	Call	Currency Future	2,954.0000	2,659.0000	(9.986)	0	0	0
03/12/2008	€ / R 2008/12/12	10.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	12.10	Put	Currency Future	21.0000	24.0000	14.286	0	0	0
03/12/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,056.0000	1,326.0000	25.568	0	0	0
03/12/2008	€ / R 2008/12/12	9.50	Put	Currency 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
03/12/2008	€ / R 2008/12/12	12.50	Call	Currency Future	841.0000	582.0000	(30.797)	0	0	0
03/12/2008	€ / R 2008/12/12	10.95	Call	Currency Future	2,357.0000	2,063.0000	(12.473)	0	0	0
03/12/2008	€ / R 2008/12/12	15.10	Put	Currency Future	1,817.0000	2,104.0000	15.795	0	0	0
03/12/2008	€ / R 2008/12/12	9.50	Call	Currency Future	3,804.0000	3,509.0000	(7.755)	0	0	0
03/12/2008	€ / R 2008/12/12	12.50	Put	Currency Future	38.0000	73.0000	92.105	0	0	0
03/12/2008	€ / R 2008/12/12	10.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,224.0000	933.0000	(23.775)	0	0	0
03/12/2008	€ / R 2008/12/12	15.90	Call	Currency Future	10.0000	5.0000	(50.000)	0	0	0
03/12/2008	€ / R 2008/12/12	14.95	Call	Currency Future	24.0000	16.0000	(33.333)	0	0	0
03/12/2008	€ / R 2008/12/12	15.10	Call	Currency Future	21.0000	13.0000	(38.095)	0	0	0
03/12/2008	€ / R 2008/12/12	10.30	Call	Currency Future	3,004.0000	2,709.0000	(9.820)	0	0	0
03/12/2008	€ / R 2008/12/12	10.10	Call	Currency Future	0.0000	2,909.0000	100.000	0	0	0
03/12/2008	€ / R 2008/12/12	11.90	Put	Currency Future	16.0000	17.0000	6.250	0	0	0
03/12/2008	€ / R 2008/12/12	10.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	10.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,419.0000	1,126.0000	(20.648)	0	0	0
03/12/2008	€ / R 2008/12/12	15.90	Call	Currency Future	10.0000	5.0000	(50.000)	0	0	0
03/12/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,224.0000	933.0000	(23.775)	0	0	0
03/12/2008	€ / R 2008/12/12	10.90	Call	Currency Future	0.0000	2,112.0000	100.000	0	0	0
03/12/2008	€ / R 2008/12/12	9.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	10.90	Put	Currency Future	0.0000	4.0000	100.000	0	0	0
03/12/2008	€ / R 2008/12/12	15.45	Call	Currency Future	15.0000	9.0000	(40.000)	0	0	0
03/12/2008	€ / R 2008/12/12	12.45	Put	Currency Future	35.0000	63.0000	80.000	0	0	0
03/12/2008	€ / R 2008/12/12	9.55	Call	Currency Future	3,754.0000	3,459.0000	(7.858)	0	0	0
03/12/2008	€ / R 2008/12/12	11.60	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
03/12/2008	€ / R 2008/12/12	16.45	Put	Currency Future	3,152.0000	3,444.0000	9.264	0	0	0
03/12/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,419.0000	1,126.0000	(20.648)	0	0	0
03/12/2008	€ / R 2008/12/12	15.45	Put	Currency Future	2,162.0000	2,450.0000	13.321	0	0	0
03/12/2008	€ / R 2008/12/12	12.45	Call	Currency Future	888.0000	622.0000	(29.955)	0	0	0
03/12/2008	€ / R 2008/12/12	15.90	Put	Currency Future	2,606.0000	2,897.0000	11.167	0	0	0
03/12/2008	€ / R 2008/12/12	16.45	Call	Currency Future	6.0000	2.0000	(66.667)	0	0	0
03/12/2008	€ / R 2008/12/12	16.50	Put	Currency Future	0.0000	3,493.0000	100.000	0	0	0
03/12/2008	€ / R 2008/12/12	14.65	Put	Currency Future	1,382.0000	1,664.0000	20.405	0	0	0
03/12/2008	€ / R 2008/12/12	12.35	Put	Currency Future	30.0000	46.0000	53.333	0	0	0
03/12/2008	€ / R 2008/12/12	10.35	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
03/12/2008	€ / R 2008/12/12	15.65	Put	Currency Future	2,359.0000	2,648.0000	12.251	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
03/12/2008	€ / R 2008/12/12	16.50	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
03/12/2008	€ / R 2008/12/12	16.25	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
03/12/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,714.0000	1,419.0000	(17.211)	0	0	0
03/12/2008	€ / R 2008/12/12	10.05	Call	Currency Future	3,254.0000	2,959.0000	(9.066)	0	0	0
03/12/2008	€ / R 2008/12/12	15.70	Put	Currency Future	0.0000	2,698.0000	100.000	0	0	0
03/12/2008	€ / R 2008/12/12	12.30	Put	Currency Future	28.0000	40.0000	42.857	0	0	0
03/12/2008	€ / R 2008/12/12	10.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	15.70	Call	Currency Future	0.0000	7.0000	100.000	0	0	0
03/12/2008	€ / R 2008/12/12	12.35	Call	Currency Future	983.0000	705.0000	(28.281)	0	0	0
03/12/2008	€ / R 2008/12/12	10.85	Call	Currency Future	2,456.0000	2,162.0000	(11.971)	0	0	0
03/12/2008	€ / R 2008/12/12	14.95	Put	Currency Future	1,671.0000	1,957.0000	17.115	0	0	0
03/12/2008	€ / R 2008/12/12	16.25	Put	Currency Future	2,953.0000	3,245.0000	9.888	0	0	0
03/12/2008	€ / R 2008/12/12	15.05	Put	Currency Future	1,768.0000	2,055.0000	16.233	0	0	0
03/12/2008	€ / R 2008/12/12	10.85	Put	Currency Future	3.0000	3.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	14.90	Call	Currency Future	0.0000	17.0000	100.000	0	0	0
03/12/2008	€ / R 2008/12/12	15.05	Call	Currency Future	22.0000	14.0000	(36.364)	0	0	0
03/12/2008	€ / R 2008/12/12	14.85	Call	Currency Future	27.0000	18.0000	(33.333)	0	0	0
03/12/2008	€ / R 2008/12/12	14.90	Put	Currency Future	0.0000	1,908.0000	100.000	0	0	0
03/12/2008	€ / R 2008/12/12	14.65	Call	Currency Future	36.0000	23.0000	(36.111)	0	0	0
03/12/2008	€ / R 2008/12/12	11.05	Put	Currency Future	4.0000	4.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	15.85	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0
03/12/2008	€ / R 2008/12/12	15.65	Call	Currency Future	13.0000	7.0000	(46.154)	0	0	0
03/12/2008	€ / R 2008/12/12	15.75	Call	Currency Future	12.0000	6.0000	(50.000)	0	0	0
03/12/2008	€ / R 2008/12/12	15.85	Put	Currency Future	2,557.0000	2,847.0000	11.341	0	0	0
03/12/2008	€ / R 2008/12/12	14.85	Put	Currency Future	1,574.0000	1,859.0000	18.107	0	0	0
03/12/2008	€ / R 2008/12/12	16.55	Call	Currency Future	5.0000	2.0000	(60.000)	0	0	0
03/12/2008	€ / R 2008/12/12	10.80	Call	Currency Future	2,506.0000	2,212.0000	(11.732)	0	0	0
03/12/2008	€ / R 2008/12/12	13.85	Put	Currency Future	663.0000	904.0000	36.350	0	0	0
03/12/2008	€ / R 2008/12/12	12.30	Put	Currency Future	28.0000	40.0000	42.857	0	0	0
03/12/2008	€ / R 2008/12/12	9.85	Call	Currency Future	3,454.0000	3,159.0000	(8.541)	0	0	0
03/12/2008	€ / R 2008/12/12	12.20	Put	Currency Future	24.0000	28.0000	16.667	0	0	0
03/12/2008	€ / R 2008/12/12	10.65	Call	Currency Future	2,654.0000	2,361.0000	(11.040)	0	0	0
03/12/2008	€ / R 2008/12/12	12.20	Call	Currency Future	1,127.0000	837.0000	(25.732)	0	0	0
03/12/2008	€ / R 2008/12/12	10.65	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
03/12/2008	€ / R 2008/12/12	12.30	Call	Currency Future	1,031.0000	748.0000	(27.449)	0	0	0
03/12/2008	€ / R 2008/12/12	10.25	Put	Currency 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
03/12/2008	€ / R 2008/12/12	9.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	10.25	Call	Currency Future	3,054.0000	2,759.0000	(9.659)	0	0	0
03/12/2008	€ / R 2008/12/12	12.85	Call	Currency Future	553.0000	336.0000	(39.241)	0	0	0
03/12/2008	€ / R 2008/12/12	9.45	Call	Currency Future	3,854.0000	3,559.0000	(7.654)	0	0	0
03/12/2008	€ / R 2008/12/12	12.85	Put	Currency Future	100.0000	178.0000	78.000	0	0	0
03/12/2008	€ / R 2008/12/12	15.75	Put	Currency Future	2,458.0000	2,748.0000	11.798	0	0	0
03/12/2008	€ / R 2008/12/12	13.05	Put	Currency Future	160.0000	274.0000	71.250	0	0	0
03/12/2008	€ / R 2008/12/12	9.90	Call	Currency Future	3,404.0000	3,109.0000	(8.666)	0	0	0
03/12/2008	€ / R 2008/12/12	13.05	Call	Currency Future	413.0000	233.0000	(43.584)	0	0	0
03/12/2008	€ / R 2008/12/12	15.50	Call	Currency Future	14.0000	9.0000	(35.714)	0	0	0
03/12/2008	€ / R 2008/12/12	14.70	Put	Currency Future	1,430.0000	1,713.0000	19.790	0	0	0
03/12/2008	€ / R 2008/12/12	14.70	Call	Currency Future	33.0000	21.0000	(36.364)	0	0	0
03/12/2008	€ / R 2008/12/12	12.90	Put	Currency Future	113.0000	198.0000	75.221	0	0	0
03/12/2008	€ / R 2008/12/12	9.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	10.70	Put	Currency Future	1.0000	3.0000	200.000	0	0	0
03/12/2008	€ / R 2008/12/12	13.25	Call	Currency Future	295.0000	167.0000	(43.390)	0	0	0
03/12/2008	€ / R 2008/12/12	12.90	Call	Currency Future	517.0000	307.0000	(40.619)	0	0	0
03/12/2008	€ / R 2008/12/12	9.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	16.55	Put	Currency Future	3,251.0000	3,543.0000	8.982	0	0	0
03/12/2008	€ / R 2008/12/12	13.10	Call	Currency Future	382.0000	215.0000	(43.717)	0	0	0
03/12/2008	€ / R 2008/12/12	10.70	Call	Currency Future	2,605.0000	2,311.0000	(11.286)	0	0	0
03/12/2008	€ / R 2008/12/12	13.35	Call	Currency Future	250.0000	141.0000	(43.600)	0	0	0
03/12/2008	€ / R 2008/12/12	13.35	Put	Currency Future	296.0000	482.0000	62.838	0	0	0
03/12/2008	€ / R 2008/12/12	13.10	Put	Currency Future	178.0000	306.0000	71.910	0	0	0
03/12/2008	€ / R 2008/12/12	13.20	Put	Currency Future	219.0000	373.0000	70.320	0	0	0
03/12/2008	€ / R 2008/12/12	13.15	Put	Currency Future	198.0000	338.0000	70.707	0	0	0
03/12/2008	€ / R 2008/12/12	13.20	Call	Currency Future	323.0000	181.0000	(43.963)	0	0	0
03/12/2008	€ / R 2008/12/12	13.25	Put	Currency Future	242.0000	408.0000	68.595	0	0	0
03/12/2008	€ / R 2008/12/12	12.00	Call	Currency Future	1,322.0000	1,029.0000	(22.163)	0	0	0
03/12/2008	€ / R 2008/12/12	13.15	Call	Currency Future	351.0000	197.0000	(43.875)	0	0	0
03/12/2008	€ / R 2008/12/12	10.80	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
03/12/2008	€ / R 2008/12/12	14.80	Call	Currency Future	29.0000	19.0000	(34.483)	0	0	0
03/12/2008	€ / R 2008/12/12	13.00	Put	Currency Future	143.0000	245.0000	71.329	0	0	0
03/12/2008	€ / R 2008/12/12	14.80	Put	Currency Future	1,526.0000	1,810.0000	18.611	0	0	0
03/12/2008	€ / R 2008/12/12	13.00	Call	Currency Future	446.0000	254.0000	(43.049)	0	0	0
03/12/2008	€ / R 2008/12/12	15.60	Call	Currency Future	13.0000	8.0000	(38.462)	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
03/12/2008	€ / R 2008/12/12	15.60	Put	Currency Future	2,310.0000	2,599.0000	12.511	0	0	0
03/12/2008	€ / R 2008/12/12	11.65	Call	Currency Future	1,665.0000	1,370.0000	(17.718)	0	0	0
03/12/2008	€ / R 2008/12/12	13.05	Call	Currency Future	413.0000	233.0000	(43.584)	0	0	0
03/12/2008	€ / R 2008/12/12	11.75	Put	Currency Future	13.0000	13.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	16.40	Put	Currency Future	3,102.0000	3,394.0000	9.413	0	0	0
03/12/2008	€ / R 2008/12/12	11.55	Call	Currency Future	1,763.0000	1,469.0000	(16.676)	0	0	0
03/12/2008	€ / R 2008/12/12	16.40	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
03/12/2008	€ / R 2008/12/12	11.65	Put	Currency Future	11.0000	11.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	13.05	Put	Currency Future	160.0000	274.0000	71.250	0	0	0
03/12/2008	€ / R 2008/12/12	10.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	11.55	Put	Currency Future	10.0000	10.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	11.75	Call	Currency Future	1,567.0000	1,272.0000	(18.826)	0	0	0
03/12/2008	€ / R 2008/12/12	10.00	Call	Currency Future	3,304.0000	3,009.0000	(8.929)	0	0	0
03/12/2008	€ / R 2008/12/12	11.70	Put	Currency Future	12.0000	12.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	12.55	Put	Currency Future	44.0000	84.0000	90.909	0	0	0
03/12/2008	€ / R 2008/12/12	10.50	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
03/12/2008	€ / R 2008/12/12	12.55	Call	Currency Future	797.0000	543.0000	(31.870)	0	0	0
03/12/2008	€ / R 2008/12/12	11.30	Call	Currency Future	2,010.0000	1,716.0000	(14.627)	0	0	0
03/12/2008	€ / R 2008/12/12	12.40	Put	Currency Future	32.0000	54.0000	68.750	0	0	0
03/12/2008	€ / R 2008/12/12	10.50	Call	Currency Future	2,804.0000	2,510.0000	(10.485)	0	0	0
03/12/2008	€ / R 2008/12/12	11.30	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
03/12/2008	€ / R 2008/12/12	9.70	Call	Currency Future	3,604.0000	3,309.0000	(8.185)	0	0	0
03/12/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,911.0000	1,617.0000	(15.385)	0	0	0
03/12/2008	€ / R 2008/12/12	12.60	Put	Currency Future	51.0000	96.0000	88.235	0	0	0
03/12/2008	€ / R 2008/12/12	12.60	Call	Currency Future	754.0000	505.0000	(33.024)	0	0	0
03/12/2008	€ / R 2008/12/12	16.30	Put	Currency Future	3,003.0000	3,294.0000	9.690	0	0	0
03/12/2008	€ / R 2008/12/12	9.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	11.95	Put	Currency Future	17.0000	18.0000	5.882	0	0	0
03/12/2008	€ / R 2008/12/12	15.50	Put	Currency Future	2,211.0000	2,500.0000	13.071	0	0	0
03/12/2008	€ / R 2008/12/12	16.30	Call	Currency Future	7.0000	3.0000	(57.143)	0	0	0
03/12/2008	€ / R 2008/12/12	12.40	Call	Currency Future	936.0000	663.0000	(29.167)	0	0	0
03/12/2008	€ / R 2008/12/12	11.95	Call	Currency Future	1,370.0000	1,077.0000	(21.387)	0	0	0
03/12/2008	€ / R 2008/12/12	11.85	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
03/12/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,468.0000	1,174.0000	(20.027)	0	0	0
03/12/2008	€ / R 2008/12/12	11.60	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
03/12/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,714.0000	1,419.0000	(17.211)	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
03/12/2008	€ / R 2008/12/12	11.40	Put	Currency Future	8.0000	8.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	16.10	Call	Currency Future	8.0000	4.0000	(50.000)	0	0	0
03/12/2008	€ / R 2008/12/12	16.90	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
03/12/2008	€ / R 2008/12/12	12.00	Put	Currency Future	18.0000	20.0000	11.111	0	0	0
03/12/2008	€ / R 2008/12/12	16.90	Put	Currency Future	3,599.0000	3,892.0000	8.141	0	0	0
03/12/2008	€ / R 2008/12/12	11.35	Put	Currency Future	7.0000	7.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	17.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/12/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,960.0000	1,666.0000	(15.000)	0	0	0
03/12/2008	€ / R 2008/12/12	16.10	Put	Currency Future	2,804.0000	3,096.0000	10.414	0	0	0
03/12/2008	€ / R 2008/12/12	11.45	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
03/12/2008	€ / R 2008/12/12	17.70	Put	Currency Future	4,397.0000	4,691.0000	6.686	0	0	0
03/12/2008	€ / R 2008/12/12	11.45	Call	Currency Future	1,862.0000	1,567.0000	(15.843)	0	0	0
03/12/2008	€ / R 2008/12/12	11.70	Call	Currency Future	1,616.0000	1,321.0000	(18.255)	0	0	0
03/12/2008	€ / R 2008/12/12	15.30	Put	Currency Future	2,014.0000	2,302.0000	14.300	0	0	0
03/12/2008	€ / R 2008/12/12	17.75	Put	Currency Future	4,447.0000	4,741.0000	6.611	0	0	0
03/12/2008	€ / R 2008/12/12	17.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	16.15	Put	Currency Future	2,854.0000	3,145.0000	10.196	0	0	0
03/12/2008	€ / R 2008/12/12	16.95	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
03/12/2008	€ / R 2008/12/12	16.95	Put	Currency Future	3,649.0000	3,942.0000	8.030	0	0	0
03/12/2008	€ / R 2008/12/12	15.30	Call	Currency Future	17.0000	11.0000	(35.294)	0	0	0
03/12/2008	€ / R 2008/12/12	15.35	Put	Currency Future	2,063.0000	2,351.0000	13.960	0	0	0
03/12/2008	€ / R 2008/12/12	11.35	Put	Currency Future	7.0000	7.0000	-	0	0	0
03/12/2008	€ / R 2008/12/12	15.35	Call	Currency Future	16.0000	10.0000	(37.500)	0	0	0
03/12/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,960.0000	1,666.0000	(15.000)	0	0	0
03/12/2008	€ / R 2008/12/12	16.15	Call	Currency Future	8.0000	4.0000	(50.000)	0	0	0
03/12/2008	€ / R 2008/12/12	12.25	Put	Currency Future	26.0000	34.0000	30.769	0	0	0
03/12/2008	€ / R 2008/12/12	12.25	Call	Currency Future	1,079.0000	792.0000	(26.599)	0	0	0
03/12/2008	€ / R 2008/12/12	12.40	Call	Currency Future	936.0000	663.0000	(29.167)	0	0	0
03/12/2008	€ / R 2008/12/12	12.60	Call	Currency Future	754.0000	505.0000	(33.024)	0	0	0
03/12/2008	€ / R 2008/12/12	12.40	Put	Currency Future	32.0000	54.0000	68.750	0	0	0
03/12/2008	€ / R 2008/12/12	12.60	Put	Currency Future	51.0000	96.0000	88.235	0	0	0
03/12/2008	€ / R 2008/12/12	12.80	Put	Currency Future	88.0000	158.0000	79.545	0	0	0
03/12/2008	€ / R 2008/12/12	12.80	Call	Currency Future	592.0000	367.0000	(38.007)	0	0	0
03/12/2008	€ / R 2008/12/12	12.95	Put	Currency Future	127.0000	221.0000	74.016	0	0	0
03/12/2008	€ / R 2008/12/12	12.95	Call	Currency Future	481.0000	280.0000	(41.788)	0	0	0
03/12/2008	€ / R 2008/12/12	13.30	Put	Currency Future	266.0000	445.0000	67.293	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
03/12/2008	€ / R 2008/12/12	12.75	Call	Currency Future	631.0000	399.0000	(36.767)	0	0	0
03/12/2008	€ / R 2008/12/12	12.75	Put	Currency Future	77.0000	141.0000	83.117	0	0	0
03/12/2008	€ / R 2008/12/12	13.30	Call	Currency Future	269.0000	153.0000	(43.123)	0	0	0
03/12/2008	€ / R 2009/03/16			Currency Future	13.5956	13.2918	(2.235)	0.0000	0.0000	4,768
03/12/2008	€ / R 2009/03/16	14.90	Put	Currency Future	1,739.0000	1,987.0000	14.261	0	0	0
03/12/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,637.0000	1,398.0000	(14.600)	0	0	0
03/12/2008	€ / R 2009/03/16	10.70	Put	Currency Future	34.0000	35.0000	2.941	0	0	0
03/12/2008	€ / R 2009/03/16	12.75	Call	Currency Future	1,170.0000	992.0000	(15.214)	0	0	0
03/12/2008	€ / R 2009/03/16	15.30	Put	Currency Future	2,076.0000	2,331.0000	12.283	0	0	0
03/12/2008	€ / R 2009/03/16	13.60	Call	Currency Future	766.0000	656.0000	(14.360)	0	0	0
03/12/2008	€ / R 2009/03/16	12.10	Put	Currency Future	141.0000	206.0000	46.099	0	0	0
03/12/2008	€ / R 2009/03/16	10.70	Call	Currency Future	2,929.0000	2,627.0000	(10.311)	0	0	0
03/12/2008	€ / R 2009/03/16	12.75	Put	Currency Future	324.0000	451.0000	39.198	0	0	0
03/12/2008	€ / R 2009/03/16	16.10	Put	Currency Future	2,779.0000	3,047.0000	9.644	0	0	0
03/12/2008	€ / R 2009/03/16	13.60	Put	Currency Future	771.0000	964.0000	25.032	0	0	0
03/12/2008	€ / R 2009/03/16	11.35	Call	Currency Future	2,299.0000	2,015.0000	(12.353)	0	0	0
03/12/2008	€ / R 2009/03/16	13.90	Put	Currency Future	970.0000	1,180.0000	21.649	0	0	0
03/12/2008	€ / R 2009/03/16	12.65	Put	Currency Future	290.0000	402.0000	38.621	0	0	0
03/12/2008	€ / R 2009/03/16	16.10	Call	Currency Future	275.0000	239.0000	(13.091)	0	0	0
03/12/2008	€ / R 2009/03/16	12.20	Call	Currency Future	1,559.0000	1,326.0000	(14.945)	0	0	200
03/12/2008	€ / R 2009/03/16	14.90	Call	Currency Future	434.0000	379.0000	(12.673)	0	0	0
03/12/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,598.0000	1,362.0000	(14.768)	0	0	0
03/12/2008	€ / R 2009/03/16	14.70	Call	Currency Future	470.0000	409.0000	(12.979)	0	0	0
03/12/2008	€ / R 2009/03/16	15.30	Call	Currency Future	372.0000	323.0000	(13.172)	0	0	0
03/12/2008	€ / R 2009/03/16	16.95	Put	Currency Future	3,552.0000	3,819.0000	7.517	0	0	0
03/12/2008	€ / R 2009/03/16	15.00	Call	Currency Future	418.0000	364.0000	(12.919)	0	0	0
03/12/2008	€ / R 2009/03/16	13.90	Call	Currency Future	666.0000	572.0000	(14.114)	0	0	0
03/12/2008	€ / R 2009/03/16	12.55	Put	Currency Future	257.0000	356.0000	38.521	0	0	0
03/12/2008	€ / R 2009/03/16	12.90	Put	Currency Future	387.0000	529.0000	36.693	0	0	0
03/12/2008	€ / R 2009/03/16	17.75	Call	Currency Future	124.0000	100.0000	(19.355)	0	0	0
03/12/2008	€ / R 2009/03/16	9.90	Put	Currency Future	12.0000	18.0000	50.000	0	0	0
03/12/2008	€ / R 2009/03/16	12.20	Put	Currency Future	163.0000	234.0000	43.558	0	0	0
03/12/2008	€ / R 2009/03/16	17.75	Put	Currency Future	4,278.0000	4,558.0000	6.545	0	0	0
03/12/2008	€ / R 2009/03/16	16.20	Put	Currency Future	2,869.0000	3,139.0000	9.411	0	0	0
03/12/2008	€ / R 2009/03/16	14.70	Put	Currency Future	1,575.0000	1,817.0000	15.365	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
03/12/2008	€ / R 2009/03/16	10.90	Put	Currency Future	37.0000	39.0000	5.405	0	0	0
03/12/2008	€ / R 2009/03/16	16.95	Call	Currency Future	197.0000	160.0000	(18.782)	0	0	0
03/12/2008	€ / R 2009/03/16	16.20	Call	Currency Future	265.0000	231.0000	(12.830)	0	0	0
03/12/2008	€ / R 2009/03/16	12.35	Put	Currency Future	200.0000	282.0000	41.000	0	0	0
03/12/2008	€ / R 2009/03/16	9.90	Call	Currency Future	3,708.0000	3,410.0000	(8.037)	0	0	0
03/12/2008	€ / R 2009/03/16	14.10	Call	Currency Future	608.0000	524.0000	(13.816)	0	0	0
03/12/2008	€ / R 2009/03/16	14.55	Call	Currency Future	500.0000	434.0000	(13.200)	0	0	0
03/12/2008	€ / R 2009/03/16	16.15	Put	Currency Future	2,824.0000	3,093.0000	9.525	0	0	0
03/12/2008	€ / R 2009/03/16	15.60	Put	Currency Future	2,335.0000	2,596.0000	11.178	0	0	0
03/12/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,446.0000	1,224.0000	(15.353)	0	0	0
03/12/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,112.0000	1,332.0000	19.784	0	0	0
03/12/2008	€ / R 2009/03/16	16.15	Call	Currency Future	270.0000	235.0000	(12.963)	0	0	0
03/12/2008	€ / R 2009/03/16	15.60	Call	Currency Future	331.0000	288.0000	(12.991)	0	0	0
03/12/2008	€ / R 2009/03/16	10.90	Call	Currency Future	2,733.0000	2,431.0000	(11.050)	0	0	0
03/12/2008	€ / R 2009/03/16	14.40	Call	Currency Future	533.0000	462.0000	(13.321)	0	0	0
03/12/2008	€ / R 2009/03/16	15.35	Put	Currency Future	2,119.0000	2,375.0000	12.081	0	0	0
03/12/2008	€ / R 2009/03/16	15.00	Put	Currency Future	1,822.0000	2,072.0000	13.721	0	0	0
03/12/2008	€ / R 2009/03/16	14.50	Put	Currency Future	1,415.0000	1,651.0000	16.678	0	0	0
03/12/2008	€ / R 2009/03/16	14.45	Put	Currency Future	1,376.0000	1,610.0000	17.006	0	0	0
03/12/2008	€ / R 2009/03/16	13.80	Call	Currency Future	697.0000	598.0000	(14.204)	0	0	0
03/12/2008	€ / R 2009/03/16	11.35	Put	Currency Future	54.0000	74.0000	37.037	0	0	0
03/12/2008	€ / R 2009/03/16	10.10	Put	Currency Future	18.0000	26.0000	44.444	0	0	0
03/12/2008	€ / R 2009/03/16	10.95	Call	Currency Future	2,684.0000	2,384.0000	(11.177)	0	0	0
03/12/2008	€ / R 2009/03/16	12.15	Put	Currency Future	152.0000	220.0000	44.737	0	0	0
03/12/2008	€ / R 2009/03/16	12.65	Put	Currency Future	290.0000	402.0000	38.621	0	0	0
03/12/2008	€ / R 2009/03/16	14.05	Call	Currency Future	622.0000	535.0000	(13.987)	0	0	0
03/12/2008	€ / R 2009/03/16	13.75	Call	Currency Future	714.0000	612.0000	(14.286)	0	0	0
03/12/2008	€ / R 2009/03/16	15.35	Call	Currency Future	365.0000	317.0000	(13.151)	0	0	0
03/12/2008	€ / R 2009/03/16	11.90	Call	Currency Future	1,804.0000	1,548.0000	(14.191)	0	0	0
03/12/2008	€ / R 2009/03/16	14.05	Put	Currency Future	1,076.0000	1,294.0000	20.260	0	0	0
03/12/2008	€ / R 2009/03/16	12.95	Call	Currency Future	1,056.0000	898.0000	(14.962)	0	0	0
03/12/2008	€ / R 2009/03/16	13.75	Put	Currency Future	868.0000	1,070.0000	23.272	0	0	0
03/12/2008	€ / R 2009/03/16	11.45	Call	Currency Future	2,207.0000	1,926.0000	(12.732)	0	0	0
03/12/2008	€ / R 2009/03/16	11.90	Put	Currency Future	108.0000	156.0000	44.444	0	0	0
03/12/2008	€ / R 2009/03/16	14.00	Put	Currency Future	1,040.0000	1,255.0000	20.673	0	0	0
03/12/2008	€ / R 2009/03/16	12.95	Put	Currency Future	410.0000	556.0000	35.610	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
03/12/2008	€ / R 2009/03/16	11.45	Put	Currency Future	61.0000	84.0000	37.705	0	0	0
03/12/2008	€ / R 2009/03/16	10.10	Call	Currency Future	3,513.0000	3,218.0000	(8.397)	0	0	0
03/12/2008	€ / R 2009/03/16	14.00	Call	Currency Future	636.0000	547.0000	(13.994)	0	0	0
03/12/2008	€ / R 2009/03/16	10.95	Put	Currency Future	38.0000	42.0000	10.526	0	0	0
03/12/2008	€ / R 2009/03/16	16.80	Call	Currency Future	215.0000	175.0000	(18.605)	0	0	0
03/12/2008	€ / R 2009/03/16	14.50	Call	Currency Future	511.0000	443.0000	(13.307)	0	0	0
03/12/2008	€ / R 2009/03/16	12.35	Put	Currency Future	200.0000	282.0000	41.000	0	0	0
03/12/2008	€ / R 2009/03/16	13.80	Put	Currency Future	902.0000	1,106.0000	22.616	0	0	0
03/12/2008	€ / R 2009/03/16	14.95	Put	Currency Future	1,780.0000	2,030.0000	14.045	0	0	0
03/12/2008	€ / R 2009/03/16	14.45	Call	Currency Future	522.0000	452.0000	(13.410)	0	0	0
03/12/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,303.0000	1,098.0000	(15.733)	0	0	0
03/12/2008	€ / R 2009/03/16	11.30	Call	Currency Future	2,346.0000	2,061.0000	(12.148)	0	0	0
03/12/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,446.0000	1,224.0000	(15.353)	0	0	0
03/12/2008	€ / R 2009/03/16	12.30	Put	Currency Future	187.0000	265.0000	41.711	0	0	0
03/12/2008	€ / R 2009/03/16	10.60	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
03/12/2008	€ / R 2009/03/16	14.40	Put	Currency Future	1,338.0000	1,570.0000	17.339	0	0	0
03/12/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,677.0000	1,435.0000	(14.431)	0	0	0
03/12/2008	€ / R 2009/03/16	11.40	Call	Currency Future	2,253.0000	1,971.0000	(12.517)	0	0	0
03/12/2008	€ / R 2009/03/16	12.05	Put	Currency Future	131.0000	193.0000	47.328	0	0	0
03/12/2008	€ / R 2009/03/16	11.40	Put	Currency Future	57.0000	79.0000	38.596	0	0	0
03/12/2008	€ / R 2009/03/16	17.35	Put	Currency Future	3,911.0000	4,185.0000	7.006	0	0	0
03/12/2008	€ / R 2009/03/16	14.60	Call	Currency Future	490.0000	426.0000	(13.061)	0	0	0
03/12/2008	€ / R 2009/03/16	9.80	Call	Currency Future	3,806.0000	3,507.0000	(7.856)	0	0	0
03/12/2008	€ / R 2009/03/16	17.35	Call	Currency Future	157.0000	127.0000	(19.108)	0	0	0
03/12/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,494.0000	1,734.0000	16.064	0	0	0
03/12/2008	€ / R 2009/03/16	9.80	Put	Currency Future	10.0000	15.0000	50.000	0	0	0
03/12/2008	€ / R 2009/03/16	11.85	Put	Currency Future	102.0000	145.0000	42.157	0	0	0
03/12/2008	€ / R 2009/03/16	14.55	Put	Currency Future	1,455.0000	1,692.0000	16.289	0	0	0
03/12/2008	€ / R 2009/03/16	15.75	Call	Currency Future	313.0000	272.0000	(13.099)	0	0	0
03/12/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,483.0000	1,257.0000	(15.239)	0	0	0
03/12/2008	€ / R 2009/03/16	10.60	Call	Currency Future	3,028.0000	2,725.0000	(10.007)	0	0	0
03/12/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,235.0000	1,044.0000	(15.466)	0	0	0
03/12/2008	€ / R 2009/03/16	14.60	Call	Currency Future	490.0000	426.0000	(13.061)	0	0	0
03/12/2008	€ / R 2009/03/16	12.85	Put	Currency Future	364.0000	502.0000	37.912	0	0	0
03/12/2008	€ / R 2009/03/16	14.95	Call	Currency Future	426.0000	371.0000	(12.911)	0	0	0
03/12/2008	€ / R 2009/03/16	16.80	Put	Currency Future	3,419.0000	3,683.0000	7.722	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
03/12/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,235.0000	1,044.0000	(15.466)	0	0	0
03/12/2008	€ / R 2009/03/16	10.60	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
03/12/2008	€ / R 2009/03/16	11.65	Put	Currency Future	79.0000	108.0000	36.709	0	0	0
03/12/2008	€ / R 2009/03/16	14.65	Put	Currency Future	1,534.0000	1,776.0000	15.776	0	0	0
03/12/2008	€ / R 2009/03/16	15.75	Put	Currency Future	2,467.0000	2,730.0000	10.661	0	0	0
03/12/2008	€ / R 2009/03/16	10.60	Call	Currency Future	3,028.0000	2,725.0000	(10.007)	0	0	0
03/12/2008	€ / R 2009/03/16	12.60	Put	Currency Future	273.0000	379.0000	38.828	0	0	0
03/12/2008	€ / R 2009/03/16	16.55	Put	Currency Future	3,188.0000	3,460.0000	8.532	0	0	0
03/12/2008	€ / R 2009/03/16	14.15	Call	Currency Future	595.0000	513.0000	(13.782)	0	0	0
03/12/2008	€ / R 2009/03/16	16.45	Put	Currency Future	3,096.0000	3,370.0000	8.850	0	0	0
03/12/2008	€ / R 2009/03/16	11.20	Put	Currency Future	44.0000	60.0000	36.364	0	0	0
03/12/2008	€ / R 2009/03/16	16.55	Call	Currency Future	234.0000	202.0000	(13.675)	0	0	0
03/12/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,494.0000	1,734.0000	16.064	0	0	0
03/12/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,149.0000	1,371.0000	19.321	0	0	0
03/12/2008	€ / R 2009/03/16	16.45	Call	Currency Future	242.0000	211.0000	(12.810)	0	0	0
03/12/2008	€ / R 2009/03/16	16.00	Call	Currency Future	285.0000	248.0000	(12.982)	0	0	0
03/12/2008	€ / R 2009/03/16	15.85	Put	Currency Future	2,556.0000	2,820.0000	10.329	0	0	0
03/12/2008	€ / R 2009/03/16	15.40	Call	Currency Future	358.0000	311.0000	(13.128)	0	0	0
03/12/2008	€ / R 2009/03/16	12.90	Call	Currency Future	1,082.0000	920.0000	(14.972)	0	0	0
03/12/2008	€ / R 2009/03/16	15.85	Call	Currency Future	301.0000	262.0000	(12.957)	0	0	0
03/12/2008	€ / R 2009/03/16	10.35	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
03/12/2008	€ / R 2009/03/16	14.65	Call	Currency Future	480.0000	417.0000	(13.125)	0	0	0
03/12/2008	€ / R 2009/03/16	11.15	Call	Currency Future	2,488.0000	2,198.0000	(11.656)	0	0	0
03/12/2008	€ / R 2009/03/16	15.25	Call	Currency Future	380.0000	329.0000	(13.421)	0	0	0
03/12/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,303.0000	1,098.0000	(15.733)	0	0	0
03/12/2008	€ / R 2009/03/16	16.30	Put	Currency Future	2,960.0000	3,231.0000	9.155	0	0	0
03/12/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,269.0000	1,071.0000	(15.603)	0	0	0
03/12/2008	€ / R 2009/03/16	11.15	Put	Currency Future	43.0000	56.0000	30.233	0	0	0
03/12/2008	€ / R 2009/03/16	15.25	Put	Currency Future	2,034.0000	2,287.0000	12.439	0	0	0
03/12/2008	€ / R 2009/03/16	14.35	Call	Currency Future	545.0000	471.0000	(13.578)	0	0	0
03/12/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,110.0000	944.0000	(14.955)	0	0	0
03/12/2008	€ / R 2009/03/16	15.40	Put	Currency Future	2,162.0000	2,419.0000	11.887	0	0	0
03/12/2008	€ / R 2009/03/16	11.65	Call	Currency Future	2,025.0000	1,750.0000	(13.580)	0	0	0
03/12/2008	€ / R 2009/03/16	14.35	Put	Currency Future	1,299.0000	1,529.0000	17.706	0	0	0
03/12/2008	€ / R 2009/03/16	17.00	Call	Currency Future	192.0000	156.0000	(18.750)	0	0	0
03/12/2008	€ / R 2009/03/16	12.15	Put	Currency Future	152.0000	220.0000	44.737	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
03/12/2008	€ / R 2009/03/16	15.15	Call	Currency Future	395.0000	343.0000	(13.165)	0	0	0
03/12/2008	€ / R 2009/03/16	12.45	Call	Currency Future	1,373.0000	1,158.0000	(15.659)	0	0	0
03/12/2008	€ / R 2009/03/16	17.00	Put	Currency Future	3,596.0000	3,864.0000	7.453	0	0	0
03/12/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,598.0000	1,362.0000	(14.768)	0	0	0
03/12/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,847.0000	1,587.0000	(14.077)	0	0	0
03/12/2008	€ / R 2009/03/16	10.35	Call	Currency Future	3,272.0000	2,971.0000	(9.199)	0	0	0
03/12/2008	€ / R 2009/03/16	12.45	Put	Currency Future	228.0000	316.0000	38.596	0	0	0
03/12/2008	€ / R 2009/03/16	16.00	Put	Currency Future	2,690.0000	2,956.0000	9.888	0	0	0
03/12/2008	€ / R 2009/03/16	11.30	Put	Currency Future	50.0000	69.0000	38.000	0	0	0
03/12/2008	€ / R 2009/03/16	10.15	Call	Currency Future	3,465.0000	3,168.0000	(8.571)	0	0	0
03/12/2008	€ / R 2009/03/16	9.85	Call	Currency Future	3,757.0000	3,459.0000	(7.932)	0	0	0
03/12/2008	€ / R 2009/03/16	10.15	Put	Currency Future	19.0000	27.0000	42.105	0	0	0
03/12/2008	€ / R 2009/03/16	10.65	Call	Currency Future	2,979.0000	2,676.0000	(10.171)	0	0	0
03/12/2008	€ / R 2009/03/16	15.15	Put	Currency Future	1,949.0000	2,201.0000	12.930	0	0	0
03/12/2008	€ / R 2009/03/16	15.20	Call	Currency Future	387.0000	336.0000	(13.178)	0	0	0
03/12/2008	€ / R 2009/03/16	15.50	Call	Currency Future	344.0000	299.0000	(13.081)	0	0	0
03/12/2008	€ / R 2009/03/16	11.80	Put	Currency Future	96.0000	135.0000	40.625	0	0	0
03/12/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,891.0000	1,627.0000	(13.961)	0	0	0
03/12/2008	€ / R 2009/03/16	14.15	Call	Currency Future	595.0000	513.0000	(13.782)	0	0	0
03/12/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,409.0000	1,191.0000	(15.472)	0	0	0
03/12/2008	€ / R 2009/03/16	9.70	Call	Currency Future	3,904.0000	3,605.0000	(7.659)	0	0	0
03/12/2008	€ / R 2009/03/16	13.55	Put	Currency Future	739.0000	929.0000	25.710	0	0	0
03/12/2008	€ / R 2009/03/16	10.50	Put	Currency Future	31.0000	32.0000	3.226	0	0	0
03/12/2008	€ / R 2009/03/16	15.95	Call	Currency Future	291.0000	253.0000	(13.058)	0	0	0
03/12/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,149.0000	1,371.0000	19.321	0	0	0
03/12/2008	€ / R 2009/03/16	10.50	Call	Currency Future	3,126.0000	2,824.0000	(9.661)	0	0	0
03/12/2008	€ / R 2009/03/16	16.75	Call	Currency Future	218.0000	180.0000	(17.431)	0	0	0
03/12/2008	€ / R 2009/03/16	13.55	Call	Currency Future	785.0000	671.0000	(14.522)	0	0	0
03/12/2008	€ / R 2009/03/16	9.70	Put	Currency Future	8.0000	13.0000	62.500	0	0	0
03/12/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,261.0000	1,489.0000	18.081	0	0	0
03/12/2008	€ / R 2009/03/16	10.40	Call	Currency Future	3,225.0000	2,922.0000	(9.395)	0	0	0
03/12/2008	€ / R 2009/03/16	14.30	Call	Currency Future	557.0000	481.0000	(13.645)	0	0	0
03/12/2008	€ / R 2009/03/16	12.40	Put	Currency Future	214.0000	299.0000	39.720	0	0	0
03/12/2008	€ / R 2009/03/16	9.85	Put	Currency Future	11.0000	17.0000	54.545	0	0	0
03/12/2008	€ / R 2009/03/16	16.60	Put	Currency Future	3,234.0000	3,504.0000	8.349	0	0	0
03/12/2008	€ / R 2009/03/16	16.85	Put	Currency Future	3,463.0000	3,728.0000	7.652	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
03/12/2008	€ / R 2009/03/16	13.70	Call	Currency Future	731.0000	626.0000	(14.364)	0	0	0
03/12/2008	€ / R 2009/03/16	15.50	Put	Currency Future	2,248.0000	2,507.0000	11.521	0	0	0
03/12/2008	€ / R 2009/03/16	11.20	Call	Currency Future	2,439.0000	2,152.0000	(11.767)	0	0	0
03/12/2008	€ / R 2009/03/16	10.40	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
03/12/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,138.0000	968.0000	(14.938)	0	0	0
03/12/2008	€ / R 2009/03/16	13.85	Put	Currency Future	936.0000	1,143.0000	22.115	0	0	0
03/12/2008	€ / R 2009/03/16	12.80	Put	Currency Future	343.0000	476.0000	38.776	0	0	0
03/12/2008	€ / R 2009/03/16	13.85	Call	Currency Future	681.0000	585.0000	(14.097)	0	0	0
03/12/2008	€ / R 2009/03/16	16.85	Call	Currency Future	209.0000	170.0000	(18.660)	0	0	0
03/12/2008	€ / R 2009/03/16	13.70	Put	Currency Future	835.0000	1,034.0000	23.832	0	0	0
03/12/2008	€ / R 2009/03/16	10.65	Put	Currency Future	33.0000	34.0000	3.030	0	0	0
03/12/2008	€ / R 2009/03/16	16.60	Call	Currency Future	230.0000	196.0000	(14.783)	0	0	0
03/12/2008	€ / R 2009/03/16	16.05	Call	Currency Future	280.0000	243.0000	(13.214)	0	0	0
03/12/2008	€ / R 2009/03/16	15.45	Call	Currency Future	351.0000	305.0000	(13.105)	0	0	0
03/12/2008	€ / R 2009/03/16	15.80	Put	Currency Future	2,511.0000	2,775.0000	10.514	0	0	0
03/12/2008	€ / R 2009/03/16	15.20	Put	Currency Future	1,992.0000	2,244.0000	12.651	0	0	0
03/12/2008	€ / R 2009/03/16	15.45	Put	Currency Future	2,205.0000	2,463.0000	11.701	0	0	0
03/12/2008	€ / R 2009/03/16	10.45	Call	Currency Future	3,175.0000	2,873.0000	(9.512)	0	0	0
03/12/2008	€ / R 2009/03/16	16.25	Call	Currency Future	260.0000	227.0000	(12.692)	0	0	0
03/12/2008	€ / R 2009/03/16	16.75	Put	Currency Future	3,373.0000	3,638.0000	7.857	0	0	0
03/12/2008	€ / R 2009/03/16	10.10	Put	Currency Future	18.0000	26.0000	44.444	0	0	0
03/12/2008	€ / R 2009/03/16	10.10	Call	Currency Future	3,513.0000	3,218.0000	(8.397)	0	0	0
03/12/2008	€ / R 2009/03/16	10.45	Put	Currency Future	30.0000	31.0000	3.333	0	0	0
03/12/2008	€ / R 2009/03/16	13.10	Put	Currency Future	484.0000	642.0000	32.645	0	0	0
03/12/2008	€ / R 2009/03/16	12.55	Put	Currency Future	257.0000	356.0000	38.521	0	0	0
03/12/2008	€ / R 2009/03/16	16.25	Put	Currency Future	2,914.0000	3,185.0000	9.300	0	0	0
03/12/2008	€ / R 2009/03/16	16.05	Put	Currency Future	2,734.0000	3,002.0000	9.802	0	0	0
03/12/2008	€ / R 2009/03/16	13.45	Call	Currency Future	824.0000	703.0000	(14.684)	0	0	0
03/12/2008	€ / R 2009/03/16	11.25	Put	Currency Future	47.0000	64.0000	36.170	0	0	0
03/12/2008	€ / R 2009/03/16	16.30	Call	Currency Future	255.0000	223.0000	(12.549)	0	0	0
03/12/2008	€ / R 2009/03/16	15.95	Put	Currency Future	2,645.0000	2,911.0000	10.057	0	0	0
03/12/2008	€ / R 2009/03/16	11.25	Call	Currency Future	2,392.0000	2,106.0000	(11.957)	0	0	0
03/12/2008	€ / R 2009/03/16	13.40	Call	Currency Future	844.0000	720.0000	(14.692)	0	0	0
03/12/2008	€ / R 2009/03/16	13.20	Put	Currency Future	536.0000	702.0000	30.970	0	0	0
03/12/2008	€ / R 2009/03/16	13.60	Put	Currency Future	771.0000	964.0000	25.032	0	0	0
03/12/2008	€ / R 2009/03/16	11.65	Put	Currency Future	79.0000	108.0000	36.709	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
03/12/2008	€ / R 2009/03/16	13.20	Call	Currency Future	932.0000	793.0000	(14.914)	0	0	0
03/12/2008	€ / R 2009/03/16	16.40	Put	Currency Future	3,051.0000	3,323.0000	8.915	0	0	0
03/12/2008	€ / R 2009/03/16	11.65	Call	Currency Future	2,025.0000	1,750.0000	(13.580)	0	0	0
03/12/2008	€ / R 2009/03/16	16.40	Call	Currency Future	246.0000	215.0000	(12.602)	0	0	0
03/12/2008	€ / R 2009/03/16	11.75	Call	Currency Future	1,936.0000	1,667.0000	(13.895)	0	0	0
03/12/2008	€ / R 2009/03/16	13.65	Call	Currency Future	748.0000	641.0000	(14.305)	0	0	0
03/12/2008	€ / R 2009/03/16	13.35	Put	Currency Future	620.0000	796.0000	28.387	0	0	0
03/12/2008	€ / R 2009/03/16	14.80	Put	Currency Future	1,656.0000	1,902.0000	14.855	0	0	0
03/12/2008	€ / R 2009/03/16	11.55	Put	Currency Future	70.0000	96.0000	37.143	0	0	0
03/12/2008	€ / R 2009/03/16	13.65	Put	Currency Future	803.0000	999.0000	24.408	0	0	0
03/12/2008	€ / R 2009/03/16	14.30	Call	Currency Future	557.0000	481.0000	(13.645)	0	0	0
03/12/2008	€ / R 2009/03/16	11.75	Put	Currency Future	90.0000	125.0000	38.889	0	0	0
03/12/2008	€ / R 2009/03/16	13.55	Call	Currency Future	785.0000	671.0000	(14.522)	0	0	0
03/12/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,261.0000	1,489.0000	18.081	0	0	0
03/12/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,677.0000	1,435.0000	(14.431)	0	0	0
03/12/2008	€ / R 2009/03/16	13.55	Put	Currency Future	739.0000	929.0000	25.710	0	0	0
03/12/2008	€ / R 2009/03/16	15.10	Call	Currency Future	402.0000	349.0000	(13.184)	0	0	0
03/12/2008	€ / R 2009/03/16	11.85	Put	Currency Future	102.0000	145.0000	42.157	0	0	0
03/12/2008	€ / R 2009/03/16	13.60	Call	Currency Future	766.0000	656.0000	(14.360)	0	0	0
03/12/2008	€ / R 2009/03/16	15.10	Put	Currency Future	1,907.0000	2,158.0000	13.162	0	0	0
03/12/2008	€ / R 2009/03/16	11.55	Call	Currency Future	2,115.0000	1,837.0000	(13.144)	0	0	0
03/12/2008	€ / R 2009/03/16	15.90	Call	Currency Future	296.0000	257.0000	(13.176)	0	0	0
03/12/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,847.0000	1,587.0000	(14.077)	0	0	0
03/12/2008	€ / R 2009/03/16	13.45	Put	Currency Future	679.0000	862.0000	26.951	0	0	0
03/12/2008	€ / R 2009/03/16	13.30	Call	Currency Future	887.0000	756.0000	(14.769)	0	0	0
03/12/2008	€ / R 2009/03/16	11.10	Put	Currency Future	41.0000	52.0000	26.829	0	0	0
03/12/2008	€ / R 2009/03/16	12.05	Put	Currency Future	131.0000	193.0000	47.328	0	0	0
03/12/2008	€ / R 2009/03/16	13.50	Call	Currency Future	804.0000	687.0000	(14.552)	0	0	0
03/12/2008	€ / R 2009/03/16	16.70	Call	Currency Future	222.0000	185.0000	(16.667)	0	0	0
03/12/2008	€ / R 2009/03/16	11.95	Call	Currency Future	1,760.0000	1,510.0000	(14.205)	0	0	0
03/12/2008	€ / R 2009/03/16	13.40	Put	Currency Future	649.0000	829.0000	27.735	0	0	0
03/12/2008	€ / R 2009/03/16	15.90	Put	Currency Future	2,600.0000	2,866.0000	10.231	0	0	0
03/12/2008	€ / R 2009/03/16	11.95	Put	Currency Future	115.0000	168.0000	46.087	0	0	0
03/12/2008	€ / R 2009/03/16	16.70	Put	Currency Future	3,326.0000	3,594.0000	8.058	0	0	0
03/12/2008	€ / R 2009/03/16	12.30	Put	Currency Future	187.0000	265.0000	41.711	0	0	0
03/12/2008	€ / R 2009/03/16	13.50	Put	Currency Future	709.0000	895.0000	26.234	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
03/12/2008	€ / R 2009/03/16	11.10	Call	Currency Future	2,537.0000	2,244.0000	(11.549)	0	0	0
03/12/2008	€ / R 2009/03/16	10.30	Call	Currency Future	3,320.0000	3,021.0000	(9.006)	0	0	0
03/12/2008	€ / R 2009/03/16	11.80	Put	Currency Future	96.0000	135.0000	40.625	0	0	0
03/12/2008	€ / R 2009/03/16	13.30	Put	Currency Future	591.0000	764.0000	29.272	0	0	0
03/12/2008	€ / R 2009/03/16	13.10	Call	Currency Future	979.0000	833.0000	(14.913)	0	0	0
03/12/2008	€ / R 2009/03/16	10.30	Put	Currency Future	25.0000	29.0000	16.000	0	0	0
03/12/2008	€ / R 2009/03/16	13.35	Call	Currency Future	865.0000	738.0000	(14.682)	0	0	0
03/12/2008	€ / R 2009/03/16	14.20	Put	Currency Future	1,186.0000	1,410.0000	18.887	0	0	0
03/12/2008	€ / R 2009/03/16	13.85	Put	Currency Future	936.0000	1,143.0000	22.115	0	0	0
03/12/2008	€ / R 2009/03/16	13.85	Call	Currency Future	681.0000	585.0000	(14.097)	0	0	0
03/12/2008	€ / R 2009/03/16	10.00	Call	Currency Future	3,610.0000	3,314.0000	(8.199)	0	0	0
03/12/2008	€ / R 2009/03/16	14.10	Call	Currency Future	608.0000	524.0000	(13.816)	0	0	0
03/12/2008	€ / R 2009/03/16	10.00	Put	Currency Future	15.0000	22.0000	46.667	0	0	0
03/12/2008	€ / R 2009/03/16	12.25	Call	Currency Future	1,521.0000	1,291.0000	(15.122)	0	0	0
03/12/2008	€ / R 2009/03/16	12.80	Put	Currency Future	343.0000	476.0000	38.776	0	0	0
03/12/2008	€ / R 2009/03/16	10.80	Call	Currency Future	2,831.0000	2,529.0000	(10.668)	0	0	0
03/12/2008	€ / R 2009/03/16	12.25	Put	Currency Future	175.0000	250.0000	42.857	0	0	0
03/12/2008	€ / R 2009/03/16	13.00	Call	Currency Future	1,030.0000	876.0000	(14.951)	0	0	0
03/12/2008	€ / R 2009/03/16	15.80	Call	Currency Future	307.0000	267.0000	(13.029)	0	0	0
03/12/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,409.0000	1,191.0000	(15.472)	0	0	0
03/12/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,138.0000	968.0000	(14.938)	0	0	0
03/12/2008	€ / R 2009/03/16	13.00	Put	Currency Future	434.0000	584.0000	34.562	0	0	0
03/12/2008	€ / R 2009/03/16	14.80	Call	Currency Future	452.0000	394.0000	(12.832)	0	0	0
03/12/2008	€ / R 2009/03/16	12.00	Put	Currency Future	122.0000	180.0000	47.541	0	0	0
03/12/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,112.0000	1,332.0000	19.784	0	0	0
03/12/2008	€ / R 2009/03/16	12.40	Put	Currency Future	214.0000	299.0000	39.720	0	0	0
03/12/2008	€ / R 2009/03/16	12.00	Call	Currency Future	1,717.0000	1,472.0000	(14.269)	0	0	0
03/12/2008	€ / R 2009/03/16	14.20	Call	Currency Future	582.0000	502.0000	(13.746)	0	0	0
03/12/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,269.0000	1,071.0000	(15.603)	0	0	0
03/12/2008	€ / R 2009/03/16	11.00	Put	Currency Future	39.0000	45.0000	15.385	0	0	0
03/12/2008	€ / R 2009/03/16	11.50	Call	Currency Future	2,161.0000	1,882.0000	(12.911)	0	0	0
03/12/2008	€ / R 2009/03/16	11.00	Call	Currency Future	2,635.0000	2,337.0000	(11.309)	0	0	0
03/12/2008	€ / R 2009/03/16	11.50	Put	Currency Future	65.0000	90.0000	38.462	0	0	0
03/12/2008	€ / R 2009/03/16	10.20	Put	Currency Future	21.0000	27.0000	28.571	0	0	0
03/12/2008	€ / R 2009/03/16	11.60	Call	Currency Future	2,070.0000	1,794.0000	(13.333)	0	0	0
03/12/2008	€ / R 2009/03/16	10.20	Call	Currency Future	3,416.0000	3,119.0000	(8.694)	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
03/12/2008	€ / R	2009/03/16	11.60	Put	Currency Future	74.0000	102.0000	37.838	0	0	0
03/12/2008	€ / R	2009/03/16	11.70	Call	Currency Future	1,980.0000	1,707.0000	(13.788)	0	0	0
03/12/2008	€ / R	2009/03/16	12.60	Put	Currency Future	273.0000	379.0000	38.828	0	0	0
03/12/2008	€ / R	2009/03/16	11.80	Call	Currency Future	1,891.0000	1,627.0000	(13.961)	0	0	0
03/12/2008	€ / R	2009/03/16	11.70	Put	Currency Future	85.0000	115.0000	35.294	0	0	0
03/12/2008	€ / R	2009/03/16	10.80	Put	Currency Future	36.0000	37.0000	2.778	0	0	0
03/12/2008	€ / R	2009/03/16	12.30	Call	Currency Future	1,483.0000	1,257.0000	(15.239)	0	0	0
03/12/2008	€ / R	2009/03/16	16.50	Call	Currency Future	238.0000	208.0000	(12.605)	0	0	0
03/12/2008	€ / R	2009/03/16	15.70	Put	Currency Future	2,423.0000	2,686.0000	10.854	0	0	0
03/12/2008	€ / R	2009/03/16	18.10	Put	Currency Future	4,605.0000	4,889.0000	6.167	0	0	0
03/12/2008	€ / R	2009/03/16	18.10	Call	Currency Future	101.0000	80.0000	(20.792)	0	0	0
03/12/2008	€ / R	2009/03/16	17.30	Put	Currency Future	3,866.0000	4,139.0000	7.062	0	0	0
03/12/2008	€ / R	2009/03/16	17.30	Call	Currency Future	161.0000	131.0000	(18.634)	0	0	0
03/12/2008	€ / R	2009/03/16	16.50	Put	Currency Future	3,142.0000	3,416.0000	8.721	0	0	0
03/12/2008	€ / R	2009/03/16	15.70	Call	Currency Future	319.0000	278.0000	(12.853)	0	0	0
03/12/2008	€ / R	2009/03/16	12.10	Put	Currency Future	141.0000	206.0000	46.099	0	0	0
03/12/2008	€ / R	2009/03/16	12.70	Put	Currency Future	307.0000	426.0000	38.762	0	0	0
03/12/2008	€ / R	2009/03/16	12.10	Call	Currency Future	1,637.0000	1,398.0000	(14.600)	0	0	0
03/12/2008	€ / R	2009/03/16	12.85	Put	Currency Future	364.0000	502.0000	37.912	0	0	0
03/12/2008	€ / R	2009/03/16	12.85	Call	Currency Future	1,110.0000	944.0000	(14.955)	0	0	0
03/12/2008	€ / R	2009/03/16	12.50	Call	Currency Future	1,338.0000	1,126.0000	(15.845)	0	0	0
03/12/2008	€ / R	2009/03/16	12.70	Call	Currency Future	1,202.0000	1,018.0000	(15.308)	0	0	0
03/12/2008	€ / R	2009/03/16	12.50	Put	Currency Future	242.0000	335.0000	38.430	0	0	0
03/12/2008	€ / R	2009/03/16	13.05	Call	Currency Future	1,004.0000	854.0000	(14.940)	0	0	0
03/12/2008	€ / R	2009/03/16	13.05	Put	Currency Future	459.0000	612.0000	33.333	0	0	0
03/12/2008	€ / R	2009/03/16	13.25	Call	Currency Future	909.0000	774.0000	(14.851)	0	0	0
03/12/2008	€ / R	2009/03/16	13.25	Put	Currency Future	564.0000	733.0000	29.965	0	0	0
03/12/2008	€ / R	2009/06/12			Currency Future	13.8399	13.5284	(2.251)	0.0000	0.0000	1,000
03/12/2008	€ / R	2009/06/12	15.20	Call	Currency Future	570.0000	473.0000	(17.018)	0	0	0
03/12/2008	€ / R	2009/06/12	14.35	Put	Currency Future	1,363.0000	1,544.0000	13.280	0	0	0
03/12/2008	€ / R	2009/06/12	14.10	Put	Currency Future	1,199.0000	1,384.0000	15.430	0	0	0
03/12/2008	€ / R	2009/06/12	14.65	Put	Currency Future	1,552.0000	1,746.0000	12.500	0	0	0
03/12/2008	€ / R	2009/06/12	14.90	Put	Currency Future	1,719.0000	1,923.0000	11.867	0	0	0
03/12/2008	€ / R	2009/06/12	15.05	Call	Currency Future	613.0000	511.0000	(16.639)	0	0	0
03/12/2008	€ / R	2009/06/12	14.10	Call	Currency Future	939.0000	812.0000	(13.525)	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
03/12/2008	€ / R 2009/06/12	14.65	Call	Currency Future	742.0000	624.0000	(15.903)	0	0	0
03/12/2008	€ / R 2009/06/12	14.90	Call	Currency Future	659.0000	551.0000	(16.388)	0	0	0
03/12/2008	€ / R 2009/06/12	14.45	Call	Currency Future	815.0000	688.0000	(15.583)	0	0	0
03/12/2008	€ / R 2009/06/12	14.00	Call	Currency Future	971.0000	851.0000	(12.358)	0	0	0
03/12/2008	€ / R 2009/06/12	14.35	Call	Currency Future	853.0000	722.0000	(15.358)	0	0	0
03/12/2008	€ / R 2009/06/12	15.30	Call	Currency Future	542.0000	450.0000	(16.974)	0	0	0
03/12/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,066.0000	1,262.0000	18.386	0	0	0
03/12/2008	€ / R 2009/06/12	11.65	Call	Currency Future	2,389.0000	2,132.0000	(10.758)	0	0	0
03/12/2008	€ / R 2009/06/12	15.20	Put	Currency Future	1,930.0000	2,145.0000	11.140	0	0	0
03/12/2008	€ / R 2009/06/12	14.25	Call	Currency Future	892.0000	757.0000	(15.135)	0	0	0
03/12/2008	€ / R 2009/06/12	12.55	Put	Currency Future	428.0000	521.0000	21.729	0	0	0
03/12/2008	€ / R 2009/06/12	14.25	Put	Currency Future	1,302.0000	1,479.0000	13.594	0	0	0
03/12/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,718.0000	1,499.0000	(12.747)	0	0	0
03/12/2008	€ / R 2009/06/12	14.45	Put	Currency Future	1,425.0000	1,610.0000	12.982	0	0	0
03/12/2008	€ / R 2009/06/12	12.50	Call	Currency Future	1,752.0000	1,531.0000	(12.614)	0	0	0
03/12/2008	€ / R 2009/06/12	14.55	Call	Currency Future	778.0000	656.0000	(15.681)	0	0	0
03/12/2008	€ / R 2009/06/12	12.05	Call	Currency Future	2,076.0000	1,835.0000	(11.609)	0	0	0
03/12/2008	€ / R 2009/06/12	14.55	Put	Currency Future	1,488.0000	1,677.0000	12.702	0	0	0
03/12/2008	€ / R 2009/06/12	12.05	Put	Currency Future	286.0000	356.0000	24.476	0	0	0
03/12/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,394.0000	1,577.0000	13.128	0	0	0
03/12/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,118.0000	988.0000	(11.628)	0	0	0
03/12/2008	€ / R 2009/06/12	14.95	Put	Currency Future	1,754.0000	1,959.0000	11.688	0	0	0
03/12/2008	€ / R 2009/06/12	13.60	Put	Currency Future	878.0000	1,060.0000	20.729	0	0	0
03/12/2008	€ / R 2009/06/12	14.95	Call	Currency Future	644.0000	538.0000	(16.460)	0	0	0
03/12/2008	€ / R 2009/06/12	12.05	Call	Currency Future	2,076.0000	1,835.0000	(11.609)	0	0	0
03/12/2008	€ / R 2009/06/12	14.85	Put	Currency Future	1,685.0000	1,887.0000	11.988	0	0	0
03/12/2008	€ / R 2009/06/12	12.05	Put	Currency Future	286.0000	356.0000	24.476	0	0	0
03/12/2008	€ / R 2009/06/12	14.20	Call	Currency Future	907.0000	775.0000	(14.553)	0	0	0
03/12/2008	€ / R 2009/06/12	14.85	Call	Currency Future	675.0000	565.0000	(16.296)	0	0	0
03/12/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,520.0000	1,711.0000	12.566	0	0	0
03/12/2008	€ / R 2009/06/12	14.75	Put	Currency Future	1,618.0000	1,816.0000	12.237	0	0	0
03/12/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,857.0000	1,629.0000	(12.278)	0	0	0
03/12/2008	€ / R 2009/06/12	14.20	Put	Currency Future	1,267.0000	1,447.0000	14.207	0	0	0
03/12/2008	€ / R 2009/06/12	14.60	Call	Currency Future	760.0000	640.0000	(15.789)	0	0	0
03/12/2008	€ / R 2009/06/12	13.25	Put	Currency Future	694.0000	842.0000	21.326	0	0	0
03/12/2008	€ / R 2009/06/12	15.05	Put	Currency Future	1,823.0000	2,033.0000	11.519	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
03/12/2008	€ / R 2009/06/12	15.30	Call	Currency Future	542.0000	450.0000	(16.974)	0	0	0
03/12/2008	€ / R 2009/06/12	12.15	Call	Currency Future	2,001.0000	1,764.0000	(11.844)	0	0	0
03/12/2008	€ / R 2009/06/12	14.00	Put	Currency Future	1,132.0000	1,323.0000	16.873	0	0	0
03/12/2008	€ / R 2009/06/12	14.75	Call	Currency Future	708.0000	594.0000	(16.102)	0	0	0
03/12/2008	€ / R 2009/06/12	12.15	Put	Currency Future	312.0000	386.0000	23.718	0	0	0
03/12/2008	€ / R 2009/06/12	14.40	Call	Currency Future	834.0000	705.0000	(15.468)	0	0	0
03/12/2008	€ / R 2009/06/12	15.40	Put	Currency Future	2,076.0000	2,298.0000	10.694	0	0	0
03/12/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,002.0000	2,221.0000	10.939	0	0	0
03/12/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,522.0000	1,318.0000	(13.403)	0	0	0
03/12/2008	€ / R 2009/06/12	13.25	Call	Currency Future	1,284.0000	1,121.0000	(12.695)	0	0	0
03/12/2008	€ / R 2009/06/12	15.50	Call	Currency Future	491.0000	405.0000	(17.515)	0	0	0
03/12/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,333.0000	1,511.0000	13.353	0	0	0
03/12/2008	€ / R 2009/06/12	15.40	Call	Currency Future	516.0000	427.0000	(17.248)	0	0	0
03/12/2008	€ / R 2009/06/12	12.85	Put	Currency Future	532.0000	640.0000	20.301	0	0	0
03/12/2008	€ / R 2009/06/12	14.10	Call	Currency Future	939.0000	812.0000	(13.525)	0	0	0
03/12/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,652.0000	1,851.0000	12.046	0	0	0
03/12/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,857.0000	1,629.0000	(12.278)	0	0	0
03/12/2008	€ / R 2009/06/12	12.80	Put	Currency Future	514.0000	619.0000	20.428	0	0	0
03/12/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,199.0000	1,384.0000	15.430	0	0	0
03/12/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,002.0000	2,221.0000	10.939	0	0	0
03/12/2008	€ / R 2009/06/12	14.90	Call	Currency Future	659.0000	551.0000	(16.388)	0	0	0
03/12/2008	€ / R 2009/06/12	12.50	Put	Currency Future	412.0000	503.0000	22.087	0	0	0
03/12/2008	€ / R 2009/06/12	14.05	Call	Currency Future	955.0000	831.0000	(12.984)	0	0	0
03/12/2008	€ / R 2009/06/12	14.90	Put	Currency Future	1,719.0000	1,923.0000	11.867	0	0	0
03/12/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,651.0000	1,437.0000	(12.962)	0	0	0
03/12/2008	€ / R 2009/06/12	15.50	Put	Currency Future	2,151.0000	2,377.0000	10.507	0	0	0
03/12/2008	€ / R 2009/06/12	14.80	Call	Currency Future	692.0000	580.0000	(16.185)	0	0	0
03/12/2008	€ / R 2009/06/12	11.85	Put	Currency Future	240.0000	302.0000	25.833	0	0	0
03/12/2008	€ / R 2009/06/12	14.70	Call	Currency Future	725.0000	609.0000	(16.000)	0	0	0
03/12/2008	€ / R 2009/06/12	12.65	Put	Currency Future	461.0000	559.0000	21.258	0	0	0
03/12/2008	€ / R 2009/06/12	15.60	Put	Currency Future	2,226.0000	2,456.0000	10.332	0	0	0
03/12/2008	€ / R 2009/06/12	12.85	Put	Currency Future	532.0000	640.0000	20.301	0	0	0
03/12/2008	€ / R 2009/06/12	12.95	Call	Currency Future	1,460.0000	1,261.0000	(13.630)	0	0	0
03/12/2008	€ / R 2009/06/12	13.15	Call	Currency Future	1,341.0000	1,159.0000	(13.572)	0	0	0
03/12/2008	€ / R 2009/06/12	13.90	Call	Currency Future	1,006.0000	891.0000	(11.431)	0	0	0
03/12/2008	€ / R 2009/06/12	11.65	Put	Currency Future	199.0000	253.0000	27.136	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
03/12/2008	€ / R 2009/06/12	14.70	Put	Currency Future	1,585.0000	1,781.0000	12.366	0	0	0
03/12/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,522.0000	1,318.0000	(13.403)	0	0	0
03/12/2008	€ / R 2009/06/12	13.15	Put	Currency Future	651.0000	781.0000	19.969	0	0	0
03/12/2008	€ / R 2009/06/12	15.60	Call	Currency Future	466.0000	384.0000	(17.597)	0	0	0
03/12/2008	€ / R 2009/06/12	11.85	Call	Currency Future	2,230.0000	1,980.0000	(11.211)	0	0	0
03/12/2008	€ / R 2009/06/12	14.50	Put	Currency Future	1,456.0000	1,643.0000	12.843	0	0	0
03/12/2008	€ / R 2009/06/12	12.25	Call	Currency Future	1,928.0000	1,696.0000	(12.033)	0	0	0
03/12/2008	€ / R 2009/06/12	12.25	Put	Currency Future	338.0000	417.0000	23.373	0	0	0
03/12/2008	€ / R 2009/06/12	12.00	Put	Currency Future	274.0000	342.0000	24.818	0	0	0
03/12/2008	€ / R 2009/06/12	14.30	Call	Currency Future	872.0000	739.0000	(15.252)	0	0	0
03/12/2008	€ / R 2009/06/12	12.35	Put	Currency Future	367.0000	450.0000	22.616	0	0	0
03/12/2008	€ / R 2009/06/12	11.90	Call	Currency Future	2,191.0000	1,943.0000	(11.319)	0	0	0
03/12/2008	€ / R 2009/06/12	12.40	Put	Currency Future	381.0000	467.0000	22.572	0	0	0
03/12/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,684.0000	1,468.0000	(12.827)	0	0	0
03/12/2008	€ / R 2009/06/12	11.80	Put	Currency Future	229.0000	289.0000	26.201	0	0	0
03/12/2008	€ / R 2009/06/12	12.60	Put	Currency Future	444.0000	540.0000	21.622	0	0	0
03/12/2008	€ / R 2009/06/12	14.50	Call	Currency Future	796.0000	672.0000	(15.578)	0	0	0
03/12/2008	€ / R 2009/06/12	12.65	Put	Currency Future	461.0000	559.0000	21.258	0	0	0
03/12/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,821.0000	1,596.0000	(12.356)	0	0	0
03/12/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,554.0000	1,347.0000	(13.320)	0	0	0
03/12/2008	€ / R 2009/06/12	11.90	Put	Currency Future	251.0000	315.0000	25.498	0	0	0
03/12/2008	€ / R 2009/06/12	12.35	Put	Currency Future	367.0000	450.0000	22.616	0	0	0
03/12/2008	€ / R 2009/06/12	12.00	Call	Currency Future	2,114.0000	1,870.0000	(11.542)	0	0	0
03/12/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,651.0000	1,437.0000	(12.962)	0	0	0
03/12/2008	€ / R 2009/06/12	11.70	Put	Currency Future	209.0000	265.0000	26.794	0	0	0
03/12/2008	€ / R 2009/06/12	13.05	Put	Currency Future	610.0000	727.0000	19.180	0	0	0
03/12/2008	€ / R 2009/06/12	11.75	Call	Currency Future	2,309.0000	2,055.0000	(11.000)	0	0	0
03/12/2008	€ / R 2009/06/12	12.95	Put	Currency Future	570.0000	683.0000	19.825	0	0	0
03/12/2008	€ / R 2009/06/12	13.75	Put	Currency Future	971.0000	1,159.0000	19.361	0	0	0
03/12/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,399.0000	1,206.0000	(13.796)	0	0	0
03/12/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,137.0000	1,006.0000	(11.522)	0	0	0
03/12/2008	€ / R 2009/06/12	11.80	Call	Currency Future	2,269.0000	2,017.0000	(11.106)	0	0	0
03/12/2008	€ / R 2009/06/12	13.55	Put	Currency Future	847.0000	1,028.0000	21.370	0	0	0
03/12/2008	€ / R 2009/06/12	11.70	Call	Currency Future	2,349.0000	2,093.0000	(10.898)	0	0	0
03/12/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,399.0000	1,206.0000	(13.796)	0	0	0
03/12/2008	€ / R 2009/06/12	13.75	Call	Currency Future	1,061.0000	938.0000	(11.593)	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
03/12/2008	€ / R 2009/06/12	11.75	Put	Currency Future	219.0000	277.0000	26.484	0	0	0
03/12/2008	€ / R 2009/06/12	13.05	Put	Currency Future	610.0000	727.0000	19.180	0	0	0
03/12/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,165.0000	1,353.0000	16.137	0	0	0
03/12/2008	€ / R 2009/06/12	11.95	Put	Currency Future	262.0000	328.0000	25.191	0	0	0
03/12/2008	€ / R 2009/06/12	13.45	Put	Currency Future	785.0000	964.0000	22.803	0	0	0
03/12/2008	€ / R 2009/06/12	12.70	Call	Currency Future	1,618.0000	1,407.0000	(13.041)	0	0	0
03/12/2008	€ / R 2009/06/12	13.45	Call	Currency Future	1,175.0000	1,043.0000	(11.234)	0	0	0
03/12/2008	€ / R 2009/06/12	13.20	Call	Currency Future	1,312.0000	1,141.0000	(13.034)	0	0	0
03/12/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,042.0000	922.0000	(11.516)	0	0	0
03/12/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,002.0000	1,193.0000	19.062	0	0	0
03/12/2008	€ / R 2009/06/12	13.65	Call	Currency Future	1,100.0000	971.0000	(11.727)	0	0	0
03/12/2008	€ / R 2009/06/12	13.65	Put	Currency Future	910.0000	1,093.0000	20.110	0	0	0
03/12/2008	€ / R 2009/06/12	14.15	Call	Currency Future	923.0000	794.0000	(13.976)	0	0	0
03/12/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,066.0000	1,262.0000	18.386	0	0	0
03/12/2008	€ / R 2009/06/12	14.15	Put	Currency Future	1,233.0000	1,415.0000	14.761	0	0	0
03/12/2008	€ / R 2009/06/12	13.90	Call	Currency Future	1,006.0000	891.0000	(11.431)	0	0	0
03/12/2008	€ / R 2009/06/12	12.55	Put	Currency Future	428.0000	521.0000	21.729	0	0	0
03/12/2008	€ / R 2009/06/12	14.05	Call	Currency Future	955.0000	831.0000	(12.984)	0	0	0
03/12/2008	€ / R 2009/06/12	13.20	Put	Currency Future	672.0000	812.0000	20.833	0	0	0
03/12/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,718.0000	1,499.0000	(12.747)	0	0	0
03/12/2008	€ / R 2009/06/12	14.15	Call	Currency Future	923.0000	794.0000	(13.976)	0	0	0
03/12/2008	€ / R 2009/06/12	12.60	Put	Currency Future	444.0000	540.0000	21.622	0	0	0
03/12/2008	€ / R 2009/06/12	14.15	Put	Currency Future	1,233.0000	1,415.0000	14.761	0	0	0
03/12/2008	€ / R 2009/06/12	13.95	Call	Currency Future	988.0000	871.0000	(11.842)	0	0	0
03/12/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,684.0000	1,468.0000	(12.827)	0	0	0
03/12/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,165.0000	1,353.0000	16.137	0	0	0
03/12/2008	€ / R 2009/06/12	13.35	Call	Currency Future	1,228.0000	1,081.0000	(11.971)	0	0	0
03/12/2008	€ / R 2009/06/12	12.10	Put	Currency Future	299.0000	371.0000	24.080	0	0	0
03/12/2008	€ / R 2009/06/12	13.65	Put	Currency Future	910.0000	1,093.0000	20.110	0	0	0
03/12/2008	€ / R 2009/06/12	12.10	Call	Currency Future	2,039.0000	1,799.0000	(11.770)	0	0	0
03/12/2008	€ / R 2009/06/12	11.85	Call	Currency Future	2,230.0000	1,980.0000	(11.211)	0	0	0
03/12/2008	€ / R 2009/06/12	13.65	Call	Currency Future	1,100.0000	971.0000	(11.727)	0	0	0
03/12/2008	€ / R 2009/06/12	12.70	Put	Currency Future	478.0000	578.0000	20.921	0	0	0
03/12/2008	€ / R 2009/06/12	11.95	Call	Currency Future	2,152.0000	1,907.0000	(11.385)	0	0	0
03/12/2008	€ / R 2009/06/12	13.10	Put	Currency Future	630.0000	750.0000	19.048	0	0	0
03/12/2008	€ / R 2009/06/12	13.35	Put	Currency Future	738.0000	903.0000	22.358	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
03/12/2008	€ / R 2009/06/12	11.85	Put	Currency Future	240.0000	302.0000	25.833	0	0	0
03/12/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,370.0000	1,179.0000	(13.942)	0	0	0
03/12/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,118.0000	988.0000	(11.628)	0	0	0
03/12/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,002.0000	1,193.0000	19.062	0	0	0
03/12/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,042.0000	922.0000	(11.516)	0	0	0
03/12/2008	€ / R 2009/06/12	13.70	Call	Currency Future	1,080.0000	954.0000	(11.667)	0	0	0
03/12/2008	€ / R 2009/06/12	13.40	Put	Currency Future	761.0000	933.0000	22.602	0	0	0
03/12/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,201.0000	1,062.0000	(11.574)	0	0	0
03/12/2008	€ / R 2009/06/12	13.70	Put	Currency Future	940.0000	1,126.0000	19.787	0	0	0
03/12/2008	€ / R 2009/06/12	13.60	Put	Currency Future	878.0000	1,060.0000	20.729	0	0	0
03/12/2008	€ / R 2009/06/12	13.95	Put	Currency Future	1,099.0000	1,292.0000	17.561	0	0	0
03/12/2008	€ / R 2009/06/12	12.10	Call	Currency Future	2,039.0000	1,799.0000	(11.770)	0	0	0
03/12/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,201.0000	1,062.0000	(11.574)	0	0	0
03/12/2008	€ / R 2009/06/12	12.10	Put	Currency Future	299.0000	371.0000	24.080	0	0	0
03/12/2008	€ / R 2009/06/12	12.15	Call	Currency Future	2,001.0000	1,764.0000	(11.844)	0	0	0
03/12/2008	€ / R 2009/06/12	12.15	Put	Currency Future	312.0000	386.0000	23.718	0	0	0
03/12/2008	€ / R 2009/06/12	13.40	Put	Currency Future	761.0000	933.0000	22.602	0	0	0
03/12/2008	€ / R 2009/06/12	13.55	Put	Currency Future	847.0000	1,028.0000	21.370	0	0	0
03/12/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,137.0000	1,006.0000	(11.522)	0	0	0
03/12/2008	€ / R 2009/06/12	12.20	Call	Currency Future	1,965.0000	1,730.0000	(11.959)	0	0	0
03/12/2008	€ / R 2009/06/12	12.45	Call	Currency Future	1,786.0000	1,563.0000	(12.486)	0	0	0
03/12/2008	€ / R 2009/06/12	12.45	Put	Currency Future	396.0000	485.0000	22.475	0	0	0
03/12/2008	€ / R 2009/06/12	12.20	Put	Currency Future	325.0000	401.0000	23.385	0	0	0
03/12/2008	€ / R 2009/06/12	13.00	Call	Currency Future	1,429.0000	1,233.0000	(13.716)	0	0	0
03/12/2008	€ / R 2009/06/12	12.90	Put	Currency Future	551.0000	661.0000	19.964	0	0	0
03/12/2008	€ / R 2009/06/12	13.00	Put	Currency Future	590.0000	705.0000	19.492	0	0	0
03/12/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,491.0000	1,289.0000	(13.548)	0	0	0
03/12/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,554.0000	1,347.0000	(13.320)	0	0	0
03/12/2008	€ / R 2009/06/12	12.80	Put	Currency Future	514.0000	619.0000	20.428	0	0	0
03/12/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,892.0000	1,662.0000	(12.156)	0	0	0
03/12/2008	€ / R 2009/06/12	12.40	Put	Currency Future	381.0000	467.0000	22.572	0	0	0
03/12/2008	€ / R 2009/06/12	12.30	Put	Currency Future	352.0000	433.0000	23.011	0	0	0
03/12/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,821.0000	1,596.0000	(12.356)	0	0	0
03/12/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,520.0000	1,711.0000	12.566	0	0	0
03/12/2008	€ / R 2009/06/12	14.80	Call	Currency Future	692.0000	580.0000	(16.185)	0	0	0
03/12/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,652.0000	1,851.0000	12.046	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
03/12/2008	€ / R	2009/06/12	15.00	Call	Currency Future	628.0000	524.0000	(16.561)	0	0	0
03/12/2008	€ / R	2009/06/12	15.00	Put	Currency Future	1,788.0000	1,996.0000	11.633	0	0	0
03/12/2008	€ / R	2009/06/12	14.60	Call	Currency Future	760.0000	640.0000	(15.789)	0	0	0
03/12/2008	€ / R	2009/06/12	15.10	Put	Currency Future	1,859.0000	2,070.0000	11.350	0	0	0
03/12/2008	€ / R	2009/06/12	15.10	Call	Currency Future	598.0000	498.0000	(16.722)	0	0	0
03/12/2008	€ / R	2009/06/12	14.40	Put	Currency Future	1,394.0000	1,577.0000	13.128	0	0	0
03/12/2008	€ / R	2009/06/12	14.40	Call	Currency Future	834.0000	705.0000	(15.468)	0	0	0
03/12/2008	€ / R	2009/06/12	14.30	Put	Currency Future	1,333.0000	1,511.0000	13.353	0	0	0
03/12/2008	€ / R	2009/06/12	14.30	Call	Currency Future	872.0000	739.0000	(15.252)	0	0	0
03/12/2008	€ / R	2009/06/12	12.75	Call	Currency Future	1,586.0000	1,377.0000	(13.178)	0	0	0
03/12/2008	€ / R	2009/06/12	12.75	Put	Currency Future	496.0000	598.0000	20.565	0	0	0
03/12/2008	€ / R	2009/06/12	12.90	Put	Currency Future	551.0000	661.0000	19.964	0	0	0
03/12/2008	€ / R	2009/06/12	12.90	Call	Currency Future	1,491.0000	1,289.0000	(13.548)	0	0	0
03/12/2008	€ / R	2009/06/12	12.30	Put	Currency Future	352.0000	433.0000	23.011	0	0	0
03/12/2008	€ / R	2009/06/12	12.30	Call	Currency Future	1,892.0000	1,662.0000	(12.156)	0	0	0
03/12/2008	€ / R	2009/06/12	13.10	Put	Currency Future	630.0000	750.0000	19.048	0	0	0
03/12/2008	€ / R	2009/06/12	13.10	Call	Currency Future	1,370.0000	1,179.0000	(13.942)	0	0	0
03/12/2008	€ / R	2009/06/12	13.85	Call	Currency Future	1,024.0000	906.0000	(11.523)	0	0	0
03/12/2008	€ / R	2009/06/12	13.85	Put	Currency Future	1,034.0000	1,228.0000	18.762	0	0	0
03/12/2008	€ / R	2009/06/12	13.30	Call	Currency Future	1,256.0000	1,101.0000	(12.341)	0	0	0
03/12/2008	€ / R	2009/06/12	13.30	Put	Currency Future	716.0000	873.0000	21.927	0	0	0
03/12/2008	€ / R	2009/06/12	13.30	Put	Currency Future	716.0000	873.0000	21.927	0	0	0
03/12/2008	€ / R	2009/06/12	13.30	Call	Currency Future	1,256.0000	1,101.0000	(12.341)	0	0	0
03/12/2008	€ / R	2009/06/12	13.50	Put	Currency Future	816.0000	996.0000	22.059	0	0	0
03/12/2008	€ / R	2009/06/12	13.50	Call	Currency Future	1,156.0000	1,024.0000	(11.419)	0	0	0
03/12/2008	ALBI	2009/02/05			Index Future	290.6690	291.0860	0.143	0.0000	0.0000	607
03/12/2008	ALBI	2009/05/07			Index Future	298.9160	299.3550	0.147	0.0000	0.0000	0
03/12/2008	ALBI	2009/08/06			Index Future	305.4110	305.6440	0.076	0.0000	0.0000	0
03/12/2008	CRD1	2009/02/05			Index Future	122.2150	122.2990	0.069	0.0000	0.0000	0
03/12/2008	CRD1	2009/05/07			Index Future	125.7280	125.8160	0.070	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
03/12/2008	CRD1	2009/08/06			Index Future	129.1370	129.2320	0.074	0.0000	0.0000	2
03/12/2008	GOVI	2009/02/05			jGovi	292.5380	292.8530	0.108	0.0000	0.0000	513
03/12/2008	GOVI	2009/05/07			jGovi	300.9460	301.2755	0.109	0.0000	0.0000	0
03/12/2008	GOVI	2009/08/06			jGovi	309.1060	309.4545	0.113	0.0000	0.0000	0
03/12/2008	ILBI	2009/02/05			Index Future	339.6270	339.4120	(0.063)	0.0000	0.0000	2
03/12/2008	ILBI	2009/05/07			Index Future	349.3920	349.1770	(0.062)	0.0000	0.0000	0
03/12/2008	J153	2010/08/31			jSwap	9.4460	9.3060	(1.482)	0.0000	0.0000	0
03/12/2008	J157	2015/09/15			jSwap	8.7190	8.6910	(0.321)	0.0000	0.0000	0
03/12/2008	J186	2026/12/21			jSwap	8.0650	8.0500	(0.186)	0.0000	0.0000	0
03/12/2008	J201	2014/12/22			jSwap	8.9190	8.8790	(0.448)	0.0000	0.0000	0
03/12/2008	J203	2017/09/15			jSwap	8.6560	8.6350	(0.243)	0.0000	0.0000	0
03/12/2008	J204	2018/12/21			jSwap	8.7230	8.7070	(0.183)	0.0000	0.0000	0
03/12/2008	J207	2020/01/15			jSwap	8.6120	8.5980	(0.163)	0.0000	0.0000	0
03/12/2008	JBAR	2005/12/21			jBar	12.0750	12.0580	(0.141)	0.0000	0.0000	0
03/12/2008	JFRA	2009/02/05			jFra	10.8550	10.7010	(1.419)	0.0000	0.0000	0
03/12/2008	JFRA	2009/05/07			jFra	9.1790	8.9520	(2.473)	0.0000	0.0000	0
03/12/2008	JFRA	2009/08/06			jFra	8.1470	7.9250	(2.725)	0.0000	0.0000	0
03/12/2008	JFRA	2009/11/05			jFra	7.4740	7.3280	(1.953)	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
03/12/2008	JN02	2009/02/05			jNote	8.3890	8.2100	(2.134)	0.0000	0.0000	0
03/12/2008	JN02	2009/05/07			jNote	8.0200	7.8460	(2.170)	0.0000	0.0000	0
03/12/2008	JN02	2009/08/06			jNote	7.8860	7.7340	(1.927)	0.0000	0.0000	0
03/12/2008	JN05	2009/02/05			jNote	8.3640	8.2990	(0.777)	0.0000	0.0000	0
03/12/2008	JN05	2009/05/07			jNote	8.2130	8.1590	(0.657)	0.0000	0.0000	0
03/12/2008	JN05	2009/08/06			jNote	8.1620	8.1250	(0.453)	0.0000	0.0000	0
03/12/2008	JN10	2009/02/05			jNote	8.2900	8.2710	(0.229)	0.0000	0.0000	0
03/12/2008	JN10	2009/05/07			jNote	8.1830	8.1690	(0.171)	0.0000	0.0000	0
03/12/2008	JN10	2009/08/06			jNote	8.1290	8.1250	(0.049)	0.0000	0.0000	0
03/12/2008	JROD	2008/12/31			jRod	11.8580	11.8590	0.008	0.0000	0.0000	0
03/12/2008	JROD	2009/01/30			jRod	11.9960	12.0010	0.042	0.0000	0.0000	0
03/12/2008	JROD	2009/02/27			jRod	12.0730	12.0610	(0.099)	0.0000	0.0000	0
03/12/2008	JROD	2009/03/31			jRod	11.8880	11.8490	(0.328)	0.0000	0.0000	0
03/12/2008	JROD	2009/04/30			jRod	11.7420	11.6470	(0.809)	0.0000	0.0000	0
03/12/2008	JROD	2009/05/29			jRod	11.5310	11.3700	(1.396)	0.0000	0.0000	0
03/12/2008	JROD	2009/06/30			jRod	11.4390	11.2850	(1.346)	0.0000	0.0000	0
03/12/2008	OTH1	2009/02/05			Index Future	280.3130	280.8560	0.194	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
03/12/2008	OTH1	2009/05/07			Index Future	288.3700	288.9330	0.195	0.0000	0.0000	0
03/12/2008	OTH1	2009/08/06			Index Future	296.1890	296.7770	0.199	0.0000	0.0000	3
03/12/2008	R153	2009/02/05			Bond Future	7.7060	7.6790	(0.350)	0.0000	0.0000	4,514
03/12/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	3,393.0000	3,433.0000	1.179	0	0	0
03/12/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
03/12/2008	R153	2009/05/07			Bond Future	7.0470	7.0110	(0.511)	0.0000	0.0000	0
03/12/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	436.0000	423.0000	(2.982)	0	0	0
03/12/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	3,225.0000	3,258.0000	1.023	0	0	0
03/12/2008	R153	2009/08/06			Bond Future	6.4320	6.3810	(0.793)	0.0000	0.0000	0
03/12/2008	R153	2009/08/06	10.00	Call	Option on Bond Future	4,433.0000	4,471.0000	0.857	0	0	0
03/12/2008	R153	2009/08/06	10.00	Put	Option on Bond Future	776.0000	761.0000	(1.933)	0	0	0
03/12/2008	R153	2009/08/06	9.75	Put	Option on Bond Future	842.0000	826.0000	(1.900)	0	0	0
03/12/2008	R153	2009/08/06	9.75	Call	Option on Bond Future	4,248.0000	4,286.0000	0.895	0	0	0
03/12/2008	R157	2009/02/05			Bond Future	8.0410	8.0050	(0.448)	8.1600	8.1600	15,166
03/12/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	5,221.0000	5,362.0000	2.701	0	0	600
03/12/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	1,122.0000	1,050.0000	(6.417)	0	0	0
03/12/2008	R157	2009/02/05	8.25	Call	Option on Bond Future	3,338.0000	3,443.0000	3.146	0	0	850
03/12/2008	R157	2009/02/05	8.25	Put	Option on Bond Future	2,111.0000	2,004.0000	(5.069)	0	0	0
03/12/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	8,619.0000	8,800.0000	2.100	0	0	600
03/12/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	371.0000	339.0000	(8.625)	0	0	0
03/12/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	548.0000	505.0000	(7.847)	0	0	850
03/12/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	7,434.0000	7,604.0000	2.287	0	0	0
03/12/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	160.0000	143.0000	(10.625)	0	0	0
03/12/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	11,074.0000	11,270.0000	1.770	0	0	0
03/12/2008	R157	2009/05/07			Bond Future	7.8900	7.8510	(0.494)	0.0000	0.0000	1,624
03/12/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	7,882.0000	8,039.0000	1.992	0	0	0
03/12/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	1,693.0000	1,625.0000	(4.017)	0	0	0
03/12/2008	R157	2009/08/06			Bond Future	7.7950	7.7530	(0.539)	0.0000	0.0000	5,000
03/12/2008	R157	2009/08/06	9.25	Put	Option on Bond Future	165.0000	149.0000	(9.697)	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
03/12/2008	R157	2009/08/06	9.25	Call	Option on Bond Future	7,964.0000	8,182.0000	2.737	0	0	0
03/12/2008	R186	2009/02/05			Bond Future	8.0410	8.0040	(0.460)	0.0000	0.0000	2,830
03/12/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	12,277.0000	12,684.0000	3.315	0	0	0
03/12/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/12/2008	R186	2009/05/07			Bond Future	7.9480	7.9100	(0.478)	0.0000	0.0000	0
03/12/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
03/12/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	10,847.0000	11,266.0000	3.863	0	0	0
03/12/2008	R186	2009/08/06			Bond Future	7.8910	7.8510	(0.507)	0.0000	0.0000	2,500
03/12/2008	R186	2009/08/06	9.00	Call	Option on Bond Future	11,405.0000	11,843.0000	3.840	0	0	0
03/12/2008	R186	2009/08/06	9.00	Put	Option on Bond Future	18.0000	14.0000	(22.222)	0	0	0
03/12/2008	R196	2009/02/05			Bond Future	11.8460	11.8320	(0.118)	0.0000	0.0000	0
03/12/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	851.0000	845.0000	(0.705)	0	0	0
03/12/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	907.0000	900.0000	(0.772)	0	0	0
03/12/2008	R196	2009/05/07			Bond Future	11.7080	11.6980	(0.085)	0.0000	0.0000	0
03/12/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	55.0000	55.0000	-	0	0	0
03/12/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	265.0000	262.0000	(1.132)	0	0	0
03/12/2008	R201	2009/02/05			Bond Future	8.0380	8.0030	(0.435)	0.0000	0.0000	2
03/12/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
03/12/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	5,506.0000	5,669.0000	2.960	0	0	0
03/12/2008	R201	2009/05/07			Bond Future	7.8510	7.8130	(0.484)	0.0000	0.0000	0
03/12/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	47.0000	41.0000	(12.766)	0	0	0
03/12/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	6,218.0000	6,385.0000	2.686	0	0	0
03/12/2008	R201	2009/08/06			Bond Future	7.7260	7.6850	(0.531)	0.0000	0.0000	0
03/12/2008	R201	2009/08/06	9.25	Call	Option on Bond Future	6,614.0000	6,785.0000	2.585	0	0	0
03/12/2008	R201	2009/08/06	9.25	Put	Option on Bond Future	111.0000	100.0000	(9.910)	0	0	0
03/12/2008	R203	2009/02/05			Bond Future	8.1080	8.0710	(0.456)	0.0000	0.0000	0
03/12/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	6,708.0000	6,935.0000	3.384	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
03/12/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/12/2008	R203	2009/05/07			Bond Future	7.9720	7.9340	(0.477)	0.0000	0.0000	0
03/12/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	42.0000	35.0000	(16.667)	0	0	0
03/12/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	6,050.0000	6,274.0000	3.702	0	0	0
03/12/2008	R203	2009/08/06			Bond Future	7.8830	7.8430	(0.507)	0.0000	0.0000	0
03/12/2008	R203	2009/08/06	9.25	Call	Option on Bond Future	7,828.0000	8,061.0000	2.976	0	0	0
03/12/2008	R203	2009/08/06	9.25	Put	Option on Bond Future	51.0000	44.0000	(13.725)	0	0	0
03/12/2008	R204	2009/02/05			Bond Future	8.1180	8.0820	(0.443)	0.0000	0.0000	9
03/12/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/12/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	7,185.0000	7,425.0000	3.340	0	0	0
03/12/2008	R204	2009/05/07			Bond Future	7.9970	7.9580	(0.488)	0.0000	0.0000	0
03/12/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	32.0000	25.0000	(21.875)	0	0	0
03/12/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	6,396.0000	6,649.0000	3.956	0	0	0
03/12/2008	R204	2009/08/06			Bond Future	7.9210	7.8800	(0.518)	0.0000	0.0000	0
03/12/2008	R204	2009/08/06	9.25	Put	Option on Bond Future	29.0000	24.0000	(17.241)	0	0	0
03/12/2008	R204	2009/08/06	9.25	Call	Option on Bond Future	8,263.0000	8,527.0000	3.195	0	0	0
03/12/2008	R206	2009/02/05			Bond Future	8.0270	7.9930	(0.424)	0.0000	0.0000	1,730
03/12/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
03/12/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	4,701.0000	4,834.0000	2.829	0	0	0
03/12/2008	R206	2009/05/07			Bond Future	7.8180	7.7810	(0.473)	0.0000	0.0000	0
03/12/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	129.0000	116.0000	(10.078)	0	0	0
03/12/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	4,531.0000	4,659.0000	2.825	0	0	0
03/12/2008	R206	2009/08/06			Bond Future	7.6740	7.6330	(0.534)	0.0000	0.0000	0
03/12/2008	R206	2009/08/06	9.25	Put	Option on Bond Future	146.0000	133.0000	(8.904)	0	0	0
03/12/2008	R206	2009/08/06	9.25	Call	Option on Bond Future	5,743.0000	5,881.0000	2.403	0	0	0
03/12/2008	R207	2009/02/05			Bond Future	8.1350	8.1090	(0.320)	0.0000	0.0000	0
03/12/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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03/12/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	7,247.0000	7,425.0000	2.456	0	0	0
03/12/2008	R207	2009/05/07			Bond Future	8.0270	7.9990	(0.349)	0.0000	0.0000	0
03/12/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	21.0000	18.0000	(14.286)	0	0	0
03/12/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	6,369.0000	6,557.0000	2.952	0	0	0
03/12/2008	R207	2009/08/06			Bond Future	7.9590	7.9300	(0.364)	0.0000	0.0000	0
03/12/2008	R207	2009/08/06	9.25	Call	Option on Bond Future	8,258.0000	8,452.0000	2.349	0	0	0
03/12/2008	R207	2009/08/06	9.25	Put	Option on Bond Future	19.0000	16.0000	(15.789)	0	0	0
03/12/2008	R208	2009/02/05			Bond Future	8.1430	8.1180	(0.307)	0.0000	0.0000	0
03/12/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
03/12/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	4,170.0000	4,344.0000	4.173	0	0	0
03/12/2008	R208	2009/05/07			Bond Future	8.0390	8.0140	(0.311)	0.0000	0.0000	0
03/12/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	56.0000	48.0000	(14.286)	0	0	0
03/12/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	4,904.0000	5,073.0000	3.446	0	0	0
03/12/2008	R208	2009/08/06			Bond Future	7.9930	7.9670	(0.325)	0.0000	0.0000	0
03/12/2008	R208	2009/08/06	9.25	Call	Option on Bond Future	8,302.0000	8,483.0000	2.180	0	0	0
03/12/2008	R208	2009/08/06	9.25	Put	Option on Bond Future	15.0000	13.0000	(13.333)	0	0	0
03/12/2008	R209	2009/02/05			Bond Future	7.7040	7.6670	(0.480)	0.0000	0.0000	5,545
03/12/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	11,308.0000	11,672.0000	3.219	0	0	0
03/12/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/12/2008	R209	2009/05/07			Bond Future	7.6270	7.5890	(0.498)	0.0000	0.0000	0
03/12/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	12,051.0000	12,430.0000	3.145	0	0	0
03/12/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/12/2008	R209	2009/08/06			Bond Future	7.5770	7.5370	(0.528)	0.0000	0.0000	0
03/12/2008	R209	2009/08/06	8.75	Call	Option on Bond Future	10,557.0000	10,958.0000	3.798	0	0	0
03/12/2008	R209	2009/08/06	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
03/12/2008	TRT1	2009/02/05			Index Future	288.7640	289.0820	0.110	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
03/12/2008	TRT1	2009/05/07			Index Future	297.0640	297.3960	0.112	0.0000	0.0000	0
03/12/2008	TRT1	2009/08/06			Index Future	305.1190	305.4690	0.115	0.0000	0.0000	100
03/12/2008	ZAAD	2008/12/12			Currency Future	6.7184	6.6150	(1.539)	0.0000	0.0000	5,363
03/12/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	529.0000	428.0000	(19.093)	0	0	0
03/12/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	15.0000	6.0000	(60.000)	0	0	0
03/12/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	157.0000	102.0000	(35.032)	0	0	0
03/12/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	181.0000	119.0000	(34.254)	0	0	0
03/12/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	744.0000	839.0000	12.769	0	0	0
03/12/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	10.0000	13.0000	30.000	0	0	0
03/12/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/12/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	138.0000	187.0000	35.507	0	0	0
03/12/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
03/12/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	112.0000	154.0000	37.500	0	0	0
03/12/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	271.0000	341.0000	25.830	0	0	0
03/12/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,183.0000	1,285.0000	8.622	0	0	0
03/12/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
03/12/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	136.0000	88.0000	(35.294)	0	0	0
03/12/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	103.0000	65.0000	(36.893)	0	0	0
03/12/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	985.0000	1,086.0000	10.254	0	0	0
03/12/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	12.0000	4.0000	(66.667)	0	0	0
03/12/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	770.0000	667.0000	(13.377)	0	0	0
03/12/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
03/12/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	605.0000	695.0000	14.876	0	0	0
03/12/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
03/12/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
03/12/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	235.0000	300.0000	27.660	0	0	0
03/12/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,183.0000	1,285.0000	8.622	0	0	0
03/12/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	24.0000	10.0000	(58.333)	0	0	0
03/12/2008	ZAAD	2008/12/12	6.50	Put	Currency Future	55.0000	74.0000	34.545	0	0	0
03/12/2008	ZAAD	2008/12/12	8.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/12/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	672.0000	569.0000	(15.327)	0	0	0
03/12/2008	ZAAD	2008/12/12	6.00	Call	Currency Future	721.0000	618.0000	(14.286)	0	0	0
03/12/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	25.0000	29.0000	16.000	0	0	0
03/12/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	1.0000	2.0000	100.000	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
03/12/2008	ZAAD 2008/12/12	7.45	Call	Currency Future	12.0000	4.0000	(66.667)	0	0	0
03/12/2008	ZAAD 2008/12/12	8.00	Put	Currency Future	1,282.0000	1,385.0000	8.034	0	0	0
03/12/2008	ZAAD 2008/12/12	5.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	ZAAD 2008/12/12	6.55	Put	Currency Future	71.0000	98.0000	38.028	0	0	0
03/12/2008	ZAAD 2008/12/12	6.90	Call	Currency Future	90.0000	56.0000	(37.778)	0	0	0
03/12/2008	ZAAD 2008/12/12	6.55	Put	Currency Future	71.0000	98.0000	38.028	0	0	0
03/12/2008	ZAAD 2008/12/12	6.45	Call	Currency Future	310.0000	221.0000	(28.710)	0	0	0
03/12/2008	ZAAD 2008/12/12	7.55	Call	Currency Future	8.0000	3.0000	(62.500)	0	0	0
03/12/2008	ZAAD 2008/12/12	7.40	Put	Currency Future	697.0000	791.0000	13.486	0	0	0
03/12/2008	ZAAD 2008/12/12	6.30	Call	Currency Future	438.0000	336.0000	(23.288)	0	0	0
03/12/2008	ZAAD 2008/12/12	6.40	Put	Currency Future	31.0000	41.0000	32.258	0	0	0
03/12/2008	ZAAD 2008/12/12	6.80	Call	Currency Future	118.0000	76.0000	(35.593)	0	0	0
03/12/2008	ZAAD 2008/12/12	6.50	Call	Currency Future	273.0000	189.0000	(30.769)	0	0	0
03/12/2008	ZAAD 2008/12/12	6.35	Call	Currency Future	393.0000	294.0000	(25.191)	0	0	0
03/12/2008	ZAAD 2008/12/12	7.70	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
03/12/2008	ZAAD 2008/12/12	6.00	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
03/12/2008	ZAAD 2008/12/12	6.40	Call	Currency Future	350.0000	256.0000	(26.857)	0	0	0
03/12/2008	ZAAD 2008/12/12	7.25	Call	Currency Future	29.0000	13.0000	(55.172)	0	0	0
03/12/2008	ZAAD 2008/12/12	7.20	Call	Currency Future	36.0000	17.0000	(52.778)	0	0	0
03/12/2008	ZAAD 2008/12/12	6.55	Call	Currency Future	239.0000	163.0000	(31.799)	0	0	0
03/12/2008	ZAAD 2008/12/12	6.80	Put	Currency Future	200.0000	261.0000	30.500	0	0	0
03/12/2008	ZAAD 2008/12/12	6.80	Put	Currency Future	200.0000	261.0000	30.500	0	0	0
03/12/2008	ZAAD 2008/12/12	6.55	Call	Currency Future	239.0000	163.0000	(31.799)	0	0	0
03/12/2008	ZAAD 2008/12/12	6.45	Put	Currency Future	42.0000	56.0000	33.333	0	0	0
03/12/2008	ZAAD 2008/12/12	7.70	Put	Currency Future	985.0000	1,086.0000	10.254	0	0	0
03/12/2008	ZAAD 2008/12/12	6.05	Call	Currency Future	672.0000	569.0000	(15.327)	0	0	0
03/12/2008	ZAAD 2008/12/12	5.80	Call	Currency Future	919.0000	815.0000	(11.317)	0	0	0
03/12/2008	ZAAD 2008/12/12	6.80	Call	Currency Future	118.0000	76.0000	(35.593)	0	0	0
03/12/2008	ZAAD 2008/12/12	7.05	Put	Currency Future	392.0000	468.0000	19.388	0	0	0
03/12/2008	ZAAD 2008/12/12	7.75	Put	Currency Future	1,034.0000	1,136.0000	9.865	0	0	0
03/12/2008	ZAAD 2008/12/12	7.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
03/12/2008	ZAAD 2008/12/12	6.40	Call	Currency Future	350.0000	256.0000	(26.857)	0	0	0
03/12/2008	ZAAD 2008/12/12	6.05	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
03/12/2008	ZAAD 2008/12/12	5.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/12/2008	ZAAD 2008/12/12	7.75	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
03/12/2008	ZAAD 2008/12/12	7.40	Put	Currency Future	697.0000	791.0000	13.486	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
03/12/2008	ZAAD 2008/12/12	5.95	Call	Currency Future	770.0000	667.0000	(13.377)	0	0	0
03/12/2008	ZAAD 2008/12/12	5.90	Call	Currency Future	819.0000	716.0000	(12.576)	0	0	0
03/12/2008	ZAAD 2008/12/12	7.50	Put	Currency Future	791.0000	888.0000	12.263	0	0	0
03/12/2008	ZAAD 2008/12/12	7.15	Put	Currency Future	475.0000	556.0000	17.053	0	0	0
03/12/2008	ZAAD 2008/12/12	7.65	Put	Currency Future	936.0000	1,036.0000	10.684	0	0	0
03/12/2008	ZAAD 2008/12/12	7.40	Call	Currency Future	15.0000	6.0000	(60.000)	0	0	0
03/12/2008	ZAAD 2008/12/12	6.40	Put	Currency Future	31.0000	41.0000	32.258	0	0	0
03/12/2008	ZAAD 2008/12/12	7.50	Call	Currency Future	10.0000	3.0000	(70.000)	0	0	0
03/12/2008	ZAAD 2008/12/12	7.15	Call	Currency Future	43.0000	21.0000	(51.163)	0	0	0
03/12/2008	ZAAD 2008/12/12	6.20	Call	Currency Future	529.0000	428.0000	(19.093)	0	0	0
03/12/2008	ZAAD 2008/12/12	7.45	Put	Currency Future	744.0000	839.0000	12.769	0	0	0
03/12/2008	ZAAD 2008/12/12	7.30	Put	Currency Future	605.0000	695.0000	14.876	0	0	0
03/12/2008	ZAAD 2008/12/12	7.05	Put	Currency Future	392.0000	468.0000	19.388	0	0	0
03/12/2008	ZAAD 2008/12/12	7.25	Put	Currency Future	561.0000	648.0000	15.508	0	0	0
03/12/2008	ZAAD 2008/12/12	6.20	Put	Currency Future	10.0000	13.0000	30.000	0	0	0
03/12/2008	ZAAD 2008/12/12	7.55	Put	Currency Future	839.0000	938.0000	11.800	0	0	0
03/12/2008	ZAAD 2008/12/12	5.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
03/12/2008	ZAAD 2008/12/12	6.10	Call	Currency Future	623.0000	521.0000	(16.372)	0	0	0
03/12/2008	ZAAD 2008/12/12	7.35	Put	Currency Future	651.0000	743.0000	14.132	0	0	0
03/12/2008	ZAAD 2008/12/12	7.05	Call	Currency Future	60.0000	33.0000	(45.000)	0	0	0
03/12/2008	ZAAD 2008/12/12	7.65	Call	Currency Future	5.0000	1.0000	(80.000)	0	0	0
03/12/2008	ZAAD 2008/12/12	7.20	Put	Currency Future	517.0000	602.0000	16.441	0	0	0
03/12/2008	ZAAD 2008/12/12	6.15	Call	Currency Future	576.0000	474.0000	(17.708)	0	0	0
03/12/2008	ZAAD 2008/12/12	7.05	Call	Currency Future	60.0000	33.0000	(45.000)	0	0	0
03/12/2008	ZAAD 2008/12/12	6.70	Call	Currency Future	157.0000	102.0000	(35.032)	0	0	0
03/12/2008	ZAAD 2008/12/12	7.30	Call	Currency Future	24.0000	10.0000	(58.333)	0	0	0
03/12/2008	ZAAD 2008/12/12	7.10	Put	Currency Future	434.0000	511.0000	17.742	0	0	0
03/12/2008	ZAAD 2008/12/12	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
03/12/2008	ZAAD 2008/12/12	6.65	Put	Currency Future	112.0000	154.0000	37.500	0	0	0
03/12/2008	ZAAD 2008/12/12	6.60	Call	Currency Future	208.0000	139.0000	(33.173)	0	0	0
03/12/2008	ZAAD 2008/12/12	7.10	Call	Currency Future	52.0000	26.0000	(50.000)	0	0	0
03/12/2008	ZAAD 2008/12/12	6.70	Put	Currency Future	138.0000	187.0000	35.507	0	0	0
03/12/2008	ZAAD 2008/12/12	7.20	Put	Currency Future	517.0000	602.0000	16.441	0	0	0
03/12/2008	ZAAD 2008/12/12	7.55	Put	Currency Future	839.0000	938.0000	11.800	0	0	0
03/12/2008	ZAAD 2008/12/12	7.55	Call	Currency Future	8.0000	3.0000	(62.500)	0	0	0
03/12/2008	ZAAD 2008/12/12	7.15	Put	Currency Future	475.0000	556.0000	17.053	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
03/12/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
03/12/2008	ZAAD	2008/12/12	6.10	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
03/12/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	168.0000	223.0000	32.738	0	0	0
03/12/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	310.0000	383.0000	23.548	0	0	0
03/12/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	181.0000	119.0000	(34.254)	0	0	0
03/12/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	78.0000	48.0000	(38.462)	0	0	0
03/12/2008	ZAAD	2008/12/12	5.85	Call	Currency Future	869.0000	766.0000	(11.853)	0	0	0
03/12/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	576.0000	474.0000	(17.708)	0	0	0
03/12/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	36.0000	17.0000	(52.778)	0	0	0
03/12/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	43.0000	21.0000	(51.163)	0	0	0
03/12/2008	ZAAD	2008/12/12	5.75	Call	Currency Future	969.0000	865.0000	(10.733)	0	0	0
03/12/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	310.0000	383.0000	23.548	0	0	0
03/12/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	89.0000	124.0000	39.326	0	0	0
03/12/2008	ZAAD	2008/12/12	6.25	Call	Currency Future	483.0000	382.0000	(20.911)	0	0	0
03/12/2008	ZAAD	2008/12/12	7.35	Call	Currency Future	19.0000	8.0000	(57.895)	0	0	0
03/12/2008	ZAAD	2008/12/12	6.25	Put	Currency Future	14.0000	17.0000	21.429	0	0	0
03/12/2008	ZAAD	2008/12/12	7.80	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
03/12/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	42.0000	56.0000	33.333	0	0	0
03/12/2008	ZAAD	2008/12/12	7.60	Put	Currency Future	888.0000	987.0000	11.149	0	0	0
03/12/2008	ZAAD	2008/12/12	7.60	Call	Currency Future	6.0000	2.0000	(66.667)	0	0	0
03/12/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	310.0000	221.0000	(28.710)	0	0	0
03/12/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	78.0000	48.0000	(38.462)	0	0	0
03/12/2008	ZAAD	2008/12/12	7.80	Put	Currency Future	1,084.0000	1,186.0000	9.410	0	0	0
03/12/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	350.0000	426.0000	21.714	0	0	0
03/12/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	90.0000	56.0000	(37.778)	0	0	0
03/12/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	69.0000	41.0000	(40.580)	0	0	0
03/12/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	271.0000	341.0000	25.830	0	0	0
03/12/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	438.0000	336.0000	(23.288)	0	0	0
03/12/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	20.0000	21.0000	5.000	0	0	0
03/12/2008	ZAAD	2009/03/16			Currency Future	6.8384	6.7287	(1.604)	0.0000	0.0000	2,436
03/12/2008	ZAAD	2009/03/16	7.45	Call	Currency Future	207.0000	174.0000	(15.942)	0	0	0
03/12/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	363.0000	326.0000	(10.193)	0	0	0
03/12/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	271.0000	333.0000	22.878	0	0	0
03/12/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	459.0000	412.0000	(10.240)	0	0	0
03/12/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	392.0000	462.0000	17.857	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
03/12/2008	ZAAD	2009/03/16	7.45	Put	Currency Future	819.0000	895.0000	9.280	0	0	0
03/12/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	91.0000	112.0000	23.077	0	0	0
03/12/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	81.0000	100.0000	23.457	0	0	0
03/12/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	317.0000	285.0000	(10.095)	0	0	0
03/12/2008	ZAAD	2009/03/16	7.55	Put	Currency Future	893.0000	973.0000	8.959	0	0	0
03/12/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	639.0000	712.0000	11.424	0	0	0
03/12/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	819.0000	728.0000	(11.111)	0	0	0
03/12/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	330.0000	396.0000	20.000	0	0	0
03/12/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	347.0000	311.0000	(10.375)	0	0	0
03/12/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	528.0000	606.0000	14.773	0	0	0
03/12/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	244.0000	303.0000	24.180	0	0	0
03/12/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	381.0000	341.0000	(10.499)	0	0	0
03/12/2008	ZAAD	2009/03/16	7.55	Call	Currency Future	182.0000	152.0000	(16.484)	0	0	0
03/12/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	782.0000	857.0000	9.591	0	0	0
03/12/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	91.0000	112.0000	23.077	0	0	0
03/12/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	63.0000	78.0000	23.810	0	0	0
03/12/2008	ZAAD	2009/03/16	7.65	Call	Currency Future	159.0000	132.0000	(16.981)	0	0	0
03/12/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	221.0000	186.0000	(15.837)	0	0	0
03/12/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	667.0000	584.0000	(12.444)	0	0	0
03/12/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	221.0000	186.0000	(15.837)	0	0	0
03/12/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	458.0000	533.0000	16.376	0	0	0
03/12/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	782.0000	857.0000	9.591	0	0	0
03/12/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	780.0000	691.0000	(11.410)	0	0	0
03/12/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	712.0000	783.0000	9.972	0	0	0
03/12/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	780.0000	691.0000	(11.410)	0	0	0
03/12/2008	ZAAD	2009/03/16	5.95	Call	Currency Future	943.0000	847.0000	(10.180)	0	0	0
03/12/2008	ZAAD	2009/03/16	7.65	Put	Currency Future	971.0000	1,053.0000	8.445	0	0	0
03/12/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	250.0000	212.0000	(15.200)	0	0	0
03/12/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	278.0000	241.0000	(13.309)	0	0	0
03/12/2008	ZAAD	2009/03/16	6.05	Call	Currency Future	860.0000	767.0000	(10.814)	0	0	0
03/12/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	175.0000	221.0000	26.286	0	0	0
03/12/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,174.0000	1,263.0000	7.581	0	0	0
03/12/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	901.0000	807.0000	(10.433)	0	0	0
03/12/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	639.0000	712.0000	11.424	0	0	0
03/12/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	113.0000	92.0000	(18.584)	0	0	0
03/12/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	300.0000	364.0000	21.333	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
03/12/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	493.0000	569.0000	15.416	0	0	0
03/12/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	483.0000	432.0000	(10.559)	0	0	0
03/12/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	563.0000	500.0000	(11.190)	0	0	0
03/12/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	438.0000	393.0000	(10.274)	0	0	0
03/12/2008	ZAAD	2009/03/16	7.80	Put	Currency Future	1,091.0000	1,178.0000	7.974	0	0	0
03/12/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	331.0000	298.0000	(9.970)	0	0	0
03/12/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	278.0000	241.0000	(13.309)	0	0	0
03/12/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	741.0000	654.0000	(11.741)	0	0	0
03/12/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	196.0000	246.0000	25.510	0	0	0
03/12/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	103.0000	125.0000	21.359	0	0	0
03/12/2008	ZAAD	2009/03/16	5.95	Put	Currency Future	55.0000	69.0000	25.455	0	0	0
03/12/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	986.0000	889.0000	(9.838)	0	0	0
03/12/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	438.0000	393.0000	(10.274)	0	0	0
03/12/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	158.0000	197.0000	24.684	0	0	0
03/12/2008	ZAAD	2009/03/16	6.05	Put	Currency Future	71.0000	88.0000	23.944	0	0	0
03/12/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	741.0000	654.0000	(11.741)	0	0	0
03/12/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	425.0000	497.0000	16.941	0	0	0
03/12/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	425.0000	497.0000	16.941	0	0	0
03/12/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	597.0000	526.0000	(11.893)	0	0	0
03/12/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	113.0000	92.0000	(18.584)	0	0	0
03/12/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	363.0000	326.0000	(10.193)	0	0	0
03/12/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	399.0000	357.0000	(10.526)	0	0	0
03/12/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	535.0000	475.0000	(11.215)	0	0	0
03/12/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	459.0000	412.0000	(10.240)	0	0	0
03/12/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	103.0000	125.0000	21.359	0	0	0
03/12/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	418.0000	374.0000	(10.526)	0	0	0
03/12/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	347.0000	311.0000	(10.375)	0	0	0
03/12/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	128.0000	155.0000	21.094	0	0	0
03/12/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	712.0000	783.0000	9.972	0	0	0
03/12/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,174.0000	1,263.0000	7.581	0	0	0
03/12/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	361.0000	428.0000	18.560	0	0	0
03/12/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	290.0000	257.0000	(11.379)	0	0	0
03/12/2008	ZAAD	2009/03/16	7.60	Put	Currency Future	932.0000	1,013.0000	8.691	0	0	0
03/12/2008	ZAAD	2009/03/16	8.20	Call	Currency Future	73.0000	58.0000	(20.548)	0	0	0
03/12/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	48.0000	60.0000	25.000	0	0	0
03/12/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	300.0000	364.0000	21.333	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
03/12/2008	ZAAD	2009/03/16	7.70	Put	Currency Future	1,010.0000	1,094.0000	8.317	0	0	0
03/12/2008	ZAAD	2009/03/16	8.00	Put	Currency Future	1,259.0000	1,351.0000	7.307	0	0	0
03/12/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	271.0000	333.0000	22.878	0	0	0
03/12/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	602.0000	678.0000	12.625	0	0	0
03/12/2008	ZAAD	2009/03/16	8.00	Call	Currency Future	98.0000	79.0000	(19.388)	0	0	0
03/12/2008	ZAAD	2009/03/16	7.70	Call	Currency Future	149.0000	123.0000	(17.450)	0	0	0
03/12/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	266.0000	226.0000	(15.038)	0	0	0
03/12/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	219.0000	274.0000	25.114	0	0	0
03/12/2008	ZAAD	2009/03/16	7.60	Call	Currency Future	170.0000	142.0000	(16.471)	0	0	0
03/12/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	747.0000	820.0000	9.772	0	0	0
03/12/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	631.0000	554.0000	(12.203)	0	0	0
03/12/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	602.0000	678.0000	12.625	0	0	0
03/12/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	678.0000	748.0000	10.324	0	0	0
03/12/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	290.0000	257.0000	(11.379)	0	0	0
03/12/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	250.0000	212.0000	(15.200)	0	0	0
03/12/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	458.0000	533.0000	16.376	0	0	0
03/12/2008	ZAAD	2009/03/16	8.05	Put	Currency Future	1,302.0000	1,395.0000	7.143	0	0	0
03/12/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	235.0000	199.0000	(15.319)	0	0	0
03/12/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	399.0000	357.0000	(10.526)	0	0	0
03/12/2008	ZAAD	2009/03/16	8.05	Call	Currency Future	91.0000	74.0000	(18.681)	0	0	0
03/12/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	143.0000	175.0000	22.378	0	0	0
03/12/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	361.0000	428.0000	18.560	0	0	0
03/12/2008	ZAAD	2009/03/16	7.95	Call	Currency Future	105.0000	85.0000	(19.048)	0	0	0
03/12/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	507.0000	453.0000	(10.651)	0	0	0
03/12/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	219.0000	274.0000	25.114	0	0	0
03/12/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	115.0000	140.0000	21.739	0	0	0
03/12/2008	ZAAD	2009/03/16	8.10	Put	Currency Future	1,346.0000	1,439.0000	6.909	0	0	0
03/12/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	507.0000	453.0000	(10.651)	0	0	0
03/12/2008	ZAAD	2009/03/16	7.95	Put	Currency Future	1,216.0000	1,307.0000	7.484	0	0	0
03/12/2008	ZAAD	2009/03/16	8.20	Put	Currency Future	1,434.0000	1,530.0000	6.695	0	0	0
03/12/2008	ZAAD	2009/03/16	8.10	Call	Currency Future	84.0000	68.0000	(19.048)	0	0	0
03/12/2008	ZAAD	2009/03/16	7.75	Put	Currency Future	1,050.0000	1,136.0000	8.190	0	0	0
03/12/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	703.0000	618.0000	(12.091)	0	0	0
03/12/2008	ZAAD	2009/03/16	7.50	Call	Currency Future	194.0000	163.0000	(15.979)	0	0	0
03/12/2008	ZAAD	2009/03/16	7.50	Put	Currency Future	856.0000	934.0000	9.112	0	0	0
03/12/2008	ZAAD	2009/03/16	7.80	Call	Currency Future	130.0000	107.0000	(17.692)	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
03/12/2008	ZAAD 2009/03/16	7.10	Call	Currency Future	303.0000	273.0000	(9.901)	0	0	0
03/12/2008	ZAAD 2009/03/16	7.10	Put	Currency Future	565.0000	645.0000	14.159	0	0	0
03/12/2008	ZAAD 2009/03/16	7.75	Call	Currency Future	139.0000	115.0000	(17.266)	0	0	0
03/12/2008	ZAAD 2009/03/16	7.85	Call	Currency Future	121.0000	99.0000	(18.182)	0	0	0
03/12/2008	ZAAD 2009/03/16	7.85	Put	Currency Future	1,132.0000	1,220.0000	7.774	0	0	0
03/12/2008	ZAAD 2009/03/16	7.05	Call	Currency Future	317.0000	285.0000	(10.095)	0	0	0
03/12/2008	ZAAD 2009/03/16	7.05	Put	Currency Future	528.0000	606.0000	14.773	0	0	0
03/12/2008	ZAAD 2009/03/16	6.45	Put	Currency Future	175.0000	221.0000	26.286	0	0	0
03/12/2008	ZAAD 2009/03/16	6.45	Call	Currency Future	563.0000	500.0000	(11.190)	0	0	0
03/12/2008	ZAAD 2009/03/16	6.40	Call	Currency Future	597.0000	526.0000	(11.893)	0	0	0
03/12/2008	ZAAD 2009/03/16	6.40	Put	Currency Future	158.0000	197.0000	24.684	0	0	0
03/12/2008	ZAAD 2009/06/12			Currency Future	6.9401	6.8272	(1.627)	0.0000	0.0000	600
03/12/2008	ZAAD 2009/06/12	7.55	Call	Currency Future	320.0000	280.0000	(12.500)	0	0	0
03/12/2008	ZAAD 2009/06/12	6.15	Put	Currency Future	145.0000	169.0000	16.552	0	0	0
03/12/2008	ZAAD 2009/06/12	6.45	Put	Currency Future	237.0000	277.0000	16.878	0	0	0
03/12/2008	ZAAD 2009/06/12	6.60	Put	Currency Future	300.0000	360.0000	20.000	0	0	0
03/12/2008	ZAAD 2009/06/12	7.55	Put	Currency Future	930.0000	1,003.0000	7.849	0	0	0
03/12/2008	ZAAD 2009/06/12	6.45	Call	Currency Future	727.0000	654.0000	(10.041)	0	0	0
03/12/2008	ZAAD 2009/06/12	6.95	Put	Currency Future	512.0000	583.0000	13.867	0	0	0
03/12/2008	ZAAD 2009/06/12	7.70	Call	Currency Future	277.0000	242.0000	(12.635)	0	0	0
03/12/2008	ZAAD 2009/06/12	8.10	Put	Currency Future	1,346.0000	1,433.0000	6.464	0	0	0
03/12/2008	ZAAD 2009/06/12	6.75	Call	Currency Future	575.0000	530.0000	(7.826)	0	0	0
03/12/2008	ZAAD 2009/06/12	7.55	Call	Currency Future	320.0000	280.0000	(12.500)	0	0	0
03/12/2008	ZAAD 2009/06/12	8.20	Call	Currency Future	168.0000	144.0000	(14.286)	0	0	0
03/12/2008	ZAAD 2009/06/12	6.15	Call	Currency Future	935.0000	846.0000	(9.519)	0	0	0
03/12/2008	ZAAD 2009/06/12	7.15	Put	Currency Future	647.0000	726.0000	12.210	0	0	0
03/12/2008	ZAAD 2009/06/12	6.75	Put	Currency Future	385.0000	452.0000	17.403	0	0	0
03/12/2008	ZAAD 2009/06/12	7.65	Call	Currency Future	291.0000	254.0000	(12.715)	0	0	0
03/12/2008	ZAAD 2009/06/12	6.60	Call	Currency Future	640.0000	587.0000	(8.281)	0	0	0
03/12/2008	ZAAD 2009/06/12	7.65	Put	Currency Future	1,001.0000	1,077.0000	7.592	0	0	0
03/12/2008	ZAAD 2009/06/12	6.85	Put	Currency Future	449.0000	516.0000	14.922	0	0	0
03/12/2008	ZAAD 2009/06/12	7.05	Put	Currency Future	578.0000	653.0000	12.976	0	0	0
03/12/2008	ZAAD 2009/06/12	7.55	Put	Currency Future	930.0000	1,003.0000	7.849	0	0	0
03/12/2008	ZAAD 2009/06/12	8.20	Put	Currency Future	1,428.0000	1,517.0000	6.232	0	0	0
03/12/2008	ZAAD 2009/06/12	6.85	Call	Currency Future	539.0000	493.0000	(8.534)	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
03/12/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	485.0000	445.0000	(8.247)	0	0	0
03/12/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	355.0000	422.0000	18.873	0	0	0
03/12/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	168.0000	144.0000	(14.286)	0	0	0
03/12/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	437.0000	403.0000	(7.780)	0	0	0
03/12/2008	ZAAD	2009/06/12	8.30	Put	Currency Future	1,511.0000	1,602.0000	6.023	0	0	0
03/12/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	757.0000	828.0000	9.379	0	0	0
03/12/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,428.0000	1,517.0000	6.232	0	0	0
03/12/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	544.0000	617.0000	13.419	0	0	0
03/12/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	647.0000	726.0000	12.210	0	0	0
03/12/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	595.0000	549.0000	(7.731)	0	0	0
03/12/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	935.0000	846.0000	(9.519)	0	0	0
03/12/2008	ZAAD	2009/06/12	8.30	Call	Currency Future	151.0000	129.0000	(14.570)	0	0	0
03/12/2008	ZAAD	2009/06/12	6.00	Call	Currency Future	1,050.0000	956.0000	(8.952)	0	0	0
03/12/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	145.0000	169.0000	16.552	0	0	0
03/12/2008	ZAAD	2009/06/12	8.10	Call	Currency Future	186.0000	160.0000	(13.978)	0	0	0
03/12/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	397.0000	356.0000	(10.327)	0	0	0
03/12/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	557.0000	511.0000	(8.259)	0	0	0
03/12/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	237.0000	277.0000	16.878	0	0	0
03/12/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	861.0000	931.0000	8.130	0	0	0
03/12/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	468.0000	430.0000	(8.120)	0	0	0
03/12/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	468.0000	430.0000	(8.120)	0	0	0
03/12/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	326.0000	390.0000	19.632	0	0	0
03/12/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	578.0000	653.0000	12.976	0	0	0
03/12/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	437.0000	403.0000	(7.780)	0	0	0
03/12/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	351.0000	309.0000	(11.966)	0	0	0
03/12/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	416.0000	484.0000	16.346	0	0	0
03/12/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	385.0000	339.0000	(11.948)	0	0	0
03/12/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	757.0000	828.0000	9.379	0	0	0
03/12/2008	ZAAD	2009/06/12	6.55	Call	Currency Future	664.0000	608.0000	(8.434)	0	0	0
03/12/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	683.0000	763.0000	11.713	0	0	0
03/12/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	695.0000	630.0000	(9.353)	0	0	0
03/12/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	397.0000	356.0000	(10.327)	0	0	0
03/12/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	158.0000	184.0000	16.456	0	0	0
03/12/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	557.0000	511.0000	(8.259)	0	0	0
03/12/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	595.0000	549.0000	(7.731)	0	0	0
03/12/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	274.0000	331.0000	20.803	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
03/12/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	520.0000	476.0000	(8.462)	0	0	0
03/12/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,037.0000	1,115.0000	7.522	0	0	0
03/12/2008	ZAAD	2009/06/12	6.35	Put	Currency Future	203.0000	234.0000	15.271	0	0	0
03/12/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	898.0000	811.0000	(9.688)	0	0	0
03/12/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	416.0000	484.0000	16.346	0	0	0
03/12/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	720.0000	795.0000	10.417	0	0	0
03/12/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	355.0000	422.0000	18.873	0	0	0
03/12/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	759.0000	679.0000	(10.540)	0	0	0
03/12/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	794.0000	862.0000	8.564	0	0	0
03/12/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	187.0000	216.0000	15.508	0	0	0
03/12/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	502.0000	460.0000	(8.367)	0	0	0
03/12/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	480.0000	549.0000	14.375	0	0	0
03/12/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	423.0000	390.0000	(7.801)	0	0	0
03/12/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	219.0000	252.0000	15.068	0	0	0
03/12/2008	ZAAD	2009/06/12	6.50	Put	Currency Future	255.0000	303.0000	18.824	0	0	0
03/12/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	827.0000	743.0000	(10.157)	0	0	0
03/12/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	727.0000	654.0000	(10.041)	0	0	0
03/12/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	228.0000	197.0000	(13.596)	0	0	0
03/12/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	367.0000	324.0000	(11.717)	0	0	0
03/12/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	158.0000	184.0000	16.456	0	0	0
03/12/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	616.0000	568.0000	(7.792)	0	0	0
03/12/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	827.0000	743.0000	(10.157)	0	0	0
03/12/2008	ZAAD	2009/06/12	6.35	Call	Currency Future	793.0000	711.0000	(10.340)	0	0	0
03/12/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	326.0000	390.0000	19.632	0	0	0
03/12/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	187.0000	216.0000	15.508	0	0	0
03/12/2008	ZAAD	2009/06/12	8.00	Call	Currency Future	206.0000	178.0000	(13.592)	0	0	0
03/12/2008	ZAAD	2009/06/12	6.25	Call	Currency Future	862.0000	777.0000	(9.861)	0	0	0
03/12/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	480.0000	549.0000	14.375	0	0	0
03/12/2008	ZAAD	2009/06/12	8.00	Put	Currency Future	1,266.0000	1,351.0000	6.714	0	0	0
03/12/2008	ZAAD	2009/06/12	6.25	Put	Currency Future	172.0000	199.0000	15.698	0	0	0
03/12/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,111.0000	1,191.0000	7.201	0	0	0
03/12/2008	ZAAD	2009/06/12	6.05	Put	Currency Future	120.0000	142.0000	18.333	0	0	0
03/12/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	520.0000	476.0000	(8.462)	0	0	0
03/12/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,037.0000	1,115.0000	7.522	0	0	0
03/12/2008	ZAAD	2009/06/12	6.05	Call	Currency Future	1,010.0000	919.0000	(9.010)	0	0	0
03/12/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	616.0000	568.0000	(7.792)	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
03/12/2008	ZAAD 2009/06/12	7.80	Call	Currency Future	251.0000	219.0000	(12.749)	0	0	0
03/12/2008	ZAAD 2009/06/12	6.20	Call	Currency Future	898.0000	811.0000	(9.688)	0	0	0
03/12/2008	ZAAD 2009/06/12	6.40	Put	Currency Future	219.0000	252.0000	15.068	0	0	0
03/12/2008	ZAAD 2009/06/12	7.10	Call	Currency Future	452.0000	416.0000	(7.965)	0	0	0
03/12/2008	ZAAD 2009/06/12	7.70	Call	Currency Future	277.0000	242.0000	(12.635)	0	0	0
03/12/2008	ZAAD 2009/06/12	7.40	Put	Currency Future	827.0000	896.0000	8.343	0	0	0
03/12/2008	ZAAD 2009/06/12	6.10	Put	Currency Future	132.0000	155.0000	17.424	0	0	0
03/12/2008	ZAAD 2009/06/12	6.40	Call	Currency Future	759.0000	679.0000	(10.540)	0	0	0
03/12/2008	ZAAD 2009/06/12	7.40	Put	Currency Future	827.0000	896.0000	8.343	0	0	0
03/12/2008	ZAAD 2009/06/12	7.50	Call	Currency Future	335.0000	294.0000	(12.239)	0	0	0
03/12/2008	ZAAD 2009/06/12	6.10	Call	Currency Future	972.0000	882.0000	(9.259)	0	0	0
03/12/2008	ZAAD 2009/06/12	7.80	Put	Currency Future	1,111.0000	1,191.0000	7.201	0	0	0
03/12/2008	ZAAD 2009/06/12	7.90	Put	Currency Future	1,188.0000	1,270.0000	6.902	0	0	0
03/12/2008	ZAAD 2009/06/12	7.50	Put	Currency Future	895.0000	967.0000	8.045	0	0	0
03/12/2008	ZAAD 2009/06/12	6.00	Put	Currency Future	109.0000	129.0000	18.349	0	0	0
03/12/2008	ZAAD 2009/06/12	6.85	Call	Currency Future	539.0000	493.0000	(8.534)	0	0	0
03/12/2008	ZAAD 2009/06/12	7.25	Call	Currency Future	410.0000	373.0000	(9.024)	0	0	0
03/12/2008	ZAAD 2009/06/12	7.10	Put	Currency Future	612.0000	689.0000	12.582	0	0	0
03/12/2008	ZAAD 2009/06/12	7.40	Call	Currency Future	367.0000	324.0000	(11.717)	0	0	0
03/12/2008	ZAAD 2009/06/12	6.95	Call	Currency Future	502.0000	460.0000	(8.367)	0	0	0
03/12/2008	ZAAD 2009/06/12	6.95	Put	Currency Future	512.0000	583.0000	13.867	0	0	0
03/12/2008	ZAAD 2009/06/12	7.80	Call	Currency Future	251.0000	219.0000	(12.749)	0	0	0
03/12/2008	ZAAD 2009/06/12	7.20	Call	Currency Future	423.0000	390.0000	(7.801)	0	0	0
03/12/2008	ZAAD 2009/06/12	7.20	Put	Currency Future	683.0000	763.0000	11.713	0	0	0
03/12/2008	ZAAD 2009/06/12	6.85	Put	Currency Future	449.0000	516.0000	14.922	0	0	0
03/12/2008	ZAAD 2009/06/12	7.90	Put	Currency Future	1,188.0000	1,270.0000	6.902	0	0	0
03/12/2008	ZAAD 2009/06/12	7.90	Call	Currency Future	228.0000	197.0000	(13.596)	0	0	0
03/12/2008	ZAAD 2009/06/12	7.60	Call	Currency Future	305.0000	267.0000	(12.459)	0	0	0
03/12/2008	ZAAD 2009/06/12	7.60	Put	Currency Future	965.0000	1,040.0000	7.772	0	0	0

Grand Total:

382,598