



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 04/12/2008

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
04/12/2008	\$ / R 2008/12/12			Currency Future	10.3006	10.2147	(0.834)	10.2600	10.1800	172,103
04/12/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	1,259.0000	1,176.0000	(6.593)	0	0	0
04/12/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,202.0000	2,116.0000	(3.906)	0	0	0
04/12/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,202.0000	2,116.0000	(3.906)	0	0	0
04/12/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	443.0000	380.0000	(14.221)	0	0	0
04/12/2008	\$ / R 2008/12/12	11.30	Call	Currency Future	39.0000	26.0000	(33.333)	0	0	0
04/12/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	916.0000	837.0000	(8.624)	0	0	0
04/12/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	92.0000	115.0000	25.000	0	0	0
04/12/2008	\$ / R 2008/12/12	11.30	Put	Currency Future	1,039.0000	1,111.0000	6.930	0	0	0
04/12/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	15.0000	22.0000	46.667	0	0	0
04/12/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	1.0000	1.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	10.30	Put	Currency Future	234.0000	272.0000	16.239	0	0	1,000
04/12/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	286.0000	227.0000	(20.629)	0	0	0
04/12/2008	\$ / R 2008/12/12	11.50	Put	Currency Future	1,227.0000	1,303.0000	6.194	0	0	0
04/12/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	2,302.0000	2,216.0000	(3.736)	0	0	0
04/12/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
04/12/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	215.0000	170.0000	(20.930)	0	0	0
04/12/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	9.0000	12.0000	33.333	0	0	0
04/12/2008	\$ / R 2008/12/12	10.45	Put	Currency Future	329.0000	375.0000	13.982	0	0	0
04/12/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,209.0000	1,127.0000	(6.782)	0	0	0
04/12/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	1,953.0000	1,867.0000	(4.403)	0	0	0
04/12/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	143.0000	168.0000	17.483	0	0	0
04/12/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,111.0000	1,029.0000	(7.381)	0	0	0
04/12/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
04/12/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
04/12/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	964.0000	885.0000	(8.195)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	264.0000	305.0000	15.530	0	0	0
04/12/2008	\$ / R 2008/12/12	10.75	Put	Currency Future	554.0000	613.0000	10.650	0	0	0
04/12/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
04/12/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,401.0000	2,316.0000	(3.540)	0	0	0
04/12/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	9.25	Put	Currency Future	11.0000	16.0000	45.455	0	0	0
04/12/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	185.0000	212.0000	14.595	0	0	0
04/12/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	556.0000	491.0000	(11.691)	0	0	0
04/12/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	2,601.0000	2,515.0000	(3.306)	0	0	0
04/12/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
04/12/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,401.0000	2,316.0000	(3.540)	0	0	0
04/12/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	14.0000	20.0000	42.857	0	0	0
04/12/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	56.0000	76.0000	35.714	0	0	0
04/12/2008	\$ / R 2008/12/12	11.50	Call	Currency Future	28.0000	18.0000	(35.714)	0	0	3,000
04/12/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	10.0000	15.0000	50.000	0	0	0
04/12/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	1,804.0000	1,718.0000	(4.767)	0	0	0
04/12/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	1,655.0000	1,570.0000	(5.136)	0	0	0
04/12/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	17.0000	25.0000	47.059	0	0	0
04/12/2008	\$ / R 2008/12/12	10.75	Call	Currency Future	104.0000	78.0000	(25.000)	0	0	0
04/12/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,506.0000	1,421.0000	(5.644)	0	0	0
04/12/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	2,003.0000	1,917.0000	(4.294)	0	0	0
04/12/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	1,754.0000	1,669.0000	(4.846)	0	0	0
04/12/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	867.0000	790.0000	(8.881)	0	0	0
04/12/2008	\$ / R 2008/12/12	11.10	Call	Currency Future	56.0000	39.0000	(30.357)	0	0	0
04/12/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	2,351.0000	2,266.0000	(3.615)	0	0	0
04/12/2008	\$ / R 2008/12/12	9.85	Put	Currency Future	66.0000	88.0000	33.333	0	0	1,000
04/12/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	1,853.0000	1,768.0000	(4.587)	0	0	0
04/12/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	1.0000	1.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
04/12/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	9.25	Call	Currency Future	1,062.0000	981.0000	(7.627)	0	0	0
04/12/2008	\$ / R 2008/12/12	10.45	Call	Currency Future	179.0000	140.0000	(21.788)	0	0	0
04/12/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	3.0000	3.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	8.10	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
04/12/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
04/12/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	1,160.0000	1,078.0000	(7.069)	0	0	0
04/12/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	215.0000	170.0000	(20.930)	0	0	0
04/12/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	2,252.0000	2,166.0000	(3.819)	0	0	0
04/12/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,456.0000	1,372.0000	(5.769)	0	0	0
04/12/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	2,152.0000	2,067.0000	(3.950)	0	0	0
04/12/2008	\$ / R 2008/12/12	9.15	Put	Currency Future	9.0000	13.0000	44.444	0	0	0
04/12/2008	\$ / R 2008/12/12	9.85	Call	Currency Future	517.0000	453.0000	(12.379)	0	0	0
04/12/2008	\$ / R 2008/12/12	9.50	Call	Currency Future	819.0000	744.0000	(9.158)	0	0	0
04/12/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	2.0000	2.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
04/12/2008	\$ / R 2008/12/12	11.20	Put	Currency Future	947.0000	1,017.0000	7.392	0	0	0
04/12/2008	\$ / R 2008/12/12	9.50	Put	Currency Future	18.0000	30.0000	66.667	0	0	0
04/12/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
04/12/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
04/12/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	408.0000	346.0000	(15.196)	0	0	0
04/12/2008	\$ / R 2008/12/12	10.65	Put	Currency Future	474.0000	530.0000	11.814	0	0	0
04/12/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	264.0000	305.0000	15.530	0	0	0
04/12/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	12.0000	18.0000	50.000	0	0	0
04/12/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,357.0000	1,274.0000	(6.116)	0	0	0
04/12/2008	\$ / R 2008/12/12	10.65	Call	Currency Future	125.0000	94.0000	(24.800)	0	0	0
04/12/2008	\$ / R 2008/12/12	10.85	Call	Currency Future	87.0000	64.0000	(26.437)	0	0	0
04/12/2008	\$ / R 2008/12/12	11.20	Call	Currency Future	47.0000	32.0000	(31.915)	0	0	0
04/12/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	1,013.0000	933.0000	(7.897)	0	0	0
04/12/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	2.0000	2.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	107.0000	131.0000	22.430	0	0	0
04/12/2008	\$ / R 2008/12/12	10.85	Put	Currency Future	637.0000	699.0000	9.733	0	0	0
04/12/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	2,451.0000	2,366.0000	(3.468)	0	0	0
04/12/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	25.0000	41.0000	64.000	0	0	0
04/12/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	143.0000	168.0000	17.483	0	0	0
04/12/2008	\$ / R 2008/12/12	10.25	Call	Currency Future	259.0000	206.0000	(20.463)	0	0	0
04/12/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	639.0000	571.0000	(10.642)	0	0	0
04/12/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	10.25	Put	Currency Future	209.0000	241.0000	15.311	0	0	0
04/12/2008	\$ / R 2008/12/12	11.10	Put	Currency Future	856.0000	924.0000	7.944	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	2,003.0000	1,917.0000	(4.294)	0	0	0
04/12/2008	\$ / R 2008/12/12	10.30	Call	Currency Future	235.0000	187.0000	(20.426)	0	0	0
04/12/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	443.0000	380.0000	(14.221)	0	0	0
04/12/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	38.0000	57.0000	50.000	0	0	0
04/12/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,605.0000	1,520.0000	(5.296)	0	0	0
04/12/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	2,501.0000	2,415.0000	(3.439)	0	0	0
04/12/2008	\$ / R 2008/12/12	10.60	Call	Currency Future	137.0000	104.0000	(24.088)	0	0	0
04/12/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	343.0000	283.0000	(17.493)	0	0	0
04/12/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	92.0000	115.0000	25.000	0	0	0
04/12/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	639.0000	571.0000	(10.642)	0	0	0
04/12/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
04/12/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,704.0000	1,619.0000	(4.988)	0	0	0
04/12/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	10.0000	15.0000	50.000	0	0	0
04/12/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	343.0000	283.0000	(17.493)	0	0	0
04/12/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	2,052.0000	1,967.0000	(4.142)	0	0	0
04/12/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
04/12/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,111.0000	1,029.0000	(7.381)	0	0	0
04/12/2008	\$ / R 2008/12/12	11.00	Put	Currency Future	767.0000	833.0000	8.605	0	0	0
04/12/2008	\$ / R 2008/12/12	10.40	Call	Currency Future	196.0000	154.0000	(21.429)	0	0	0
04/12/2008	\$ / R 2008/12/12	10.50	Put	Currency Future	363.0000	412.0000	13.499	0	0	2,000
04/12/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	2.0000	2.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	2,102.0000	2,017.0000	(4.044)	0	0	0
04/12/2008	\$ / R 2008/12/12	10.50	Call	Currency Future	164.0000	127.0000	(22.561)	0	0	0
04/12/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
04/12/2008	\$ / R 2008/12/12	11.25	Call	Currency Future	43.0000	29.0000	(32.558)	0	0	0
04/12/2008	\$ / R 2008/12/12	10.40	Put	Currency Future	296.0000	339.0000	14.527	0	0	0
04/12/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	726.0000	656.0000	(9.642)	0	0	0
04/12/2008	\$ / R 2008/12/12	10.80	Put	Currency Future	595.0000	656.0000	10.252	0	0	0
04/12/2008	\$ / R 2008/12/12	11.35	Put	Currency Future	1,086.0000	1,159.0000	6.722	0	0	0
04/12/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,209.0000	1,127.0000	(6.782)	0	0	0
04/12/2008	\$ / R 2008/12/12	12.80	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
04/12/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	7.0000	10.0000	42.857	0	0	0
04/12/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	38.0000	57.0000	50.000	0	0	0
04/12/2008	\$ / R 2008/12/12	11.85	Call	Currency Future	16.0000	10.0000	(37.500)	0	0	0
04/12/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	9.0000	12.0000	33.333	0	0	0
04/12/2008	\$ / R 2008/12/12	12.50	Call	Currency Future	7.0000	4.0000	(42.857)	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
04/12/2008	\$ / R 2008/12/12	12.75	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
04/12/2008	\$ / R 2008/12/12	11.85	Put	Currency Future	1,565.0000	1,645.0000	5.112	0	0	0
04/12/2008	\$ / R 2008/12/12	8.75	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
04/12/2008	\$ / R 2008/12/12	12.00	Call	Currency Future	13.0000	8.0000	(38.462)	0	0	0
04/12/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	1,308.0000	1,225.0000	(6.346)	0	0	0
04/12/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,903.0000	1,818.0000	(4.467)	0	0	20
04/12/2008	\$ / R 2008/12/12	11.35	Call	Currency Future	36.0000	24.0000	(33.333)	0	0	0
04/12/2008	\$ / R 2008/12/12	8.75	Call	Currency Future	1,555.0000	1,471.0000	(5.402)	0	0	0
04/12/2008	\$ / R 2008/12/12	12.00	Put	Currency Future	1,712.0000	1,793.0000	4.731	0	0	0
04/12/2008	\$ / R 2008/12/12	9.90	Put	Currency Future	79.0000	101.0000	27.848	0	0	0
04/12/2008	\$ / R 2008/12/12	12.75	Put	Currency Future	2,454.0000	2,538.0000	3.423	0	0	0
04/12/2008	\$ / R 2008/12/12	9.75	Call	Currency Future	597.0000	530.0000	(11.223)	0	0	0
04/12/2008	\$ / R 2008/12/12	10.80	Call	Currency Future	95.0000	71.0000	(25.263)	0	0	0
04/12/2008	\$ / R 2008/12/12	12.35	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
04/12/2008	\$ / R 2008/12/12	9.75	Put	Currency Future	46.0000	66.0000	43.478	0	0	0
04/12/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	2.0000	2.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	14.0000	20.0000	42.857	0	0	0
04/12/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
04/12/2008	\$ / R 2008/12/12	10.60	Put	Currency Future	436.0000	489.0000	12.156	0	0	0
04/12/2008	\$ / R 2008/12/12	10.15	Call	Currency Future	314.0000	254.0000	(19.108)	0	0	0
04/12/2008	\$ / R 2008/12/12	9.90	Call	Currency Future	479.0000	416.0000	(13.152)	0	0	0
04/12/2008	\$ / R 2008/12/12	10.15	Put	Currency Future	163.0000	189.0000	15.951	0	0	0
04/12/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,903.0000	1,818.0000	(4.467)	0	0	0
04/12/2008	\$ / R 2008/12/12	12.50	Put	Currency Future	2,206.0000	2,290.0000	3.808	0	0	0
04/12/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	15.0000	22.0000	46.667	0	0	0
04/12/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	56.0000	76.0000	35.714	0	0	0
04/12/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	2,102.0000	2,017.0000	(4.044)	0	0	0
04/12/2008	\$ / R 2008/12/12	13.35	Put	Currency Future	3,052.0000	3,137.0000	2.785	0	0	0
04/12/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,704.0000	1,619.0000	(4.988)	0	0	0
04/12/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	556.0000	491.0000	(11.691)	0	0	0
04/12/2008	\$ / R 2008/12/12	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	9.55	Put	Currency Future	20.0000	35.0000	75.000	0	0	0
04/12/2008	\$ / R 2008/12/12	13.85	Put	Currency Future	3,550.0000	3,636.0000	2.423	0	0	0
04/12/2008	\$ / R 2008/12/12	14.10	Put	Currency Future	3,800.0000	3,885.0000	2.237	0	0	0
04/12/2008	\$ / R 2008/12/12	14.30	Put	Currency Future	4,000.0000	4,085.0000	2.125	0	0	0
04/12/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	916.0000	837.0000	(8.624)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
04/12/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
04/12/2008	\$ / R 2008/12/12	13.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
04/12/2008	\$ / R 2008/12/12	11.00	Call	Currency Future	67.0000	48.0000	(28.358)	0	0	0
04/12/2008	\$ / R 2008/12/12	6.95	Call	Currency Future	3,351.0000	3,265.0000	(2.566)	0	0	0
04/12/2008	\$ / R 2008/12/12	12.05	Call	Currency Future	12.0000	7.0000	(41.667)	0	0	0
04/12/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	12.0000	18.0000	50.000	0	0	0
04/12/2008	\$ / R 2008/12/12	9.55	Call	Currency Future	771.0000	700.0000	(9.209)	0	0	0
04/12/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	8.0000	11.0000	37.500	0	0	0
04/12/2008	\$ / R 2008/12/12	13.10	Put	Currency Future	2,803.0000	2,887.0000	2.997	0	0	0
04/12/2008	\$ / R 2008/12/12	12.35	Put	Currency Future	2,057.0000	2,140.0000	4.035	0	0	0
04/12/2008	\$ / R 2008/12/12	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	10.55	Put	Currency Future	399.0000	450.0000	12.782	0	0	0
04/12/2008	\$ / R 2008/12/12	7.30	Call	Currency Future	3,001.0000	2,915.0000	(2.866)	0	0	0
04/12/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	6.0000	7.0000	16.667	0	0	0
04/12/2008	\$ / R 2008/12/12	13.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
04/12/2008	\$ / R 2008/12/12	13.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
04/12/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	1,407.0000	1,323.0000	(5.970)	0	0	0
04/12/2008	\$ / R 2008/12/12	10.70	Call	Currency Future	114.0000	86.0000	(24.561)	0	0	0
04/12/2008	\$ / R 2008/12/12	10.55	Call	Currency Future	150.0000	115.0000	(23.333)	0	0	0
04/12/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,456.0000	1,372.0000	(5.769)	0	0	20,000
04/12/2008	\$ / R 2008/12/12	11.60	Put	Currency Future	1,323.0000	1,400.0000	5.820	0	0	0
04/12/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,506.0000	1,421.0000	(5.644)	0	0	0
04/12/2008	\$ / R 2008/12/12	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	11.60	Call	Currency Future	24.0000	15.0000	(37.500)	0	0	0
04/12/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	5.0000	7.0000	40.000	0	0	0
04/12/2008	\$ / R 2008/12/12	12.60	Put	Currency Future	2,305.0000	2,389.0000	3.644	0	0	0
04/12/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,605.0000	1,520.0000	(5.296)	0	0	0
04/12/2008	\$ / R 2008/12/12	7.75	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
04/12/2008	\$ / R 2008/12/12	14.20	Put	Currency Future	3,900.0000	3,985.0000	2.179	0	0	0
04/12/2008	\$ / R 2008/12/12	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	11.95	Call	Currency Future	14.0000	8.0000	(42.857)	0	0	0
04/12/2008	\$ / R 2008/12/12	7.00	Call	Currency Future	3,301.0000	3,215.0000	(2.605)	0	0	0
04/12/2008	\$ / R 2008/12/12	7.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	11.95	Put	Currency Future	1,663.0000	1,744.0000	4.871	0	0	0
04/12/2008	\$ / R 2008/12/12	10.70	Put	Currency Future	514.0000	571.0000	11.089	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	\$ / R 2008/12/12	7.10	Call	Currency Future	3,201.0000	3,115.0000	(2.687)	0	0	0
04/12/2008	\$ / R 2008/12/12	13.00	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
04/12/2008	\$ / R 2008/12/12	12.70	Put	Currency Future	2,405.0000	2,489.0000	3.493	0	0	0
04/12/2008	\$ / R 2008/12/12	11.45	Call	Currency Future	30.0000	19.0000	(36.667)	0	0	0
04/12/2008	\$ / R 2008/12/12	13.45	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
04/12/2008	\$ / R 2008/12/12	12.20	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0
04/12/2008	\$ / R 2008/12/12	12.60	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
04/12/2008	\$ / R 2008/12/12	6.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	13.45	Put	Currency Future	3,151.0000	3,236.0000	2.698	0	0	0
04/12/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	964.0000	885.0000	(8.195)	0	0	0
04/12/2008	\$ / R 2008/12/12	6.80	Call	Currency Future	3,501.0000	3,415.0000	(2.456)	0	0	0
04/12/2008	\$ / R 2008/12/12	12.80	Put	Currency Future	2,504.0000	2,588.0000	3.355	0	0	0
04/12/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	7.0000	9.0000	28.571	0	0	0
04/12/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	6.0000	8.0000	33.333	0	0	0
04/12/2008	\$ / R 2008/12/12	6.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	7.55	Call	Currency Future	2,751.0000	2,665.0000	(3.126)	0	0	0
04/12/2008	\$ / R 2008/12/12	13.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	12.25	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
04/12/2008	\$ / R 2008/12/12	12.25	Put	Currency Future	1,958.0000	2,041.0000	4.239	0	0	0
04/12/2008	\$ / R 2008/12/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	6.90	Call	Currency Future	3,401.0000	3,315.0000	(2.529)	0	0	0
04/12/2008	\$ / R 2008/12/12	12.20	Put	Currency Future	1,909.0000	1,991.0000	4.295	0	0	0
04/12/2008	\$ / R 2008/12/12	13.55	Put	Currency Future	3,251.0000	3,336.0000	2.615	0	0	0
04/12/2008	\$ / R 2008/12/12	11.75	Put	Currency Future	1,468.0000	1,546.0000	5.313	0	0	0
04/12/2008	\$ / R 2008/12/12	12.95	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
04/12/2008	\$ / R 2008/12/12	12.05	Put	Currency Future	1,761.0000	1,843.0000	4.656	0	0	0
04/12/2008	\$ / R 2008/12/12	11.75	Call	Currency Future	18.0000	11.0000	(38.889)	0	0	0
04/12/2008	\$ / R 2008/12/12	12.95	Put	Currency Future	2,653.0000	2,738.0000	3.204	0	0	0
04/12/2008	\$ / R 2008/12/12	11.25	Put	Currency Future	993.0000	1,064.0000	7.150	0	0	0
04/12/2008	\$ / R 2008/12/12	11.45	Put	Currency Future	1,180.0000	1,255.0000	6.356	0	0	0
04/12/2008	\$ / R 2008/12/12	13.00	Put	Currency Future	2,703.0000	2,788.0000	3.145	0	0	0
04/12/2008	\$ / R 2008/12/12	7.75	Call	Currency Future	2,551.0000	2,465.0000	(3.371)	0	0	0
04/12/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	17.0000	25.0000	47.059	0	0	0
04/12/2008	\$ / R 2008/12/12	12.45	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
04/12/2008	\$ / R 2008/12/12	13.50	Put	Currency Future	3,201.0000	3,286.0000	2.655	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	867.0000	790.0000	(8.881)	0	0	0
04/12/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	1.0000	1.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	286.0000	227.0000	(20.629)	0	0	0
04/12/2008	\$ / R 2008/12/12	13.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
04/12/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	1,013.0000	933.0000	(7.897)	0	0	0
04/12/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	2,351.0000	2,266.0000	(3.615)	0	0	0
04/12/2008	\$ / R 2008/12/12	7.50	Call	Currency Future	2,801.0000	2,715.0000	(3.070)	0	0	0
04/12/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	185.0000	212.0000	14.595	0	0	0
04/12/2008	\$ / R 2008/12/12	7.60	Call	Currency Future	2,701.0000	2,615.0000	(3.184)	0	0	0
04/12/2008	\$ / R 2008/12/12	10.95	Put	Currency Future	723.0000	788.0000	8.990	0	0	0
04/12/2008	\$ / R 2008/12/12	12.10	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
04/12/2008	\$ / R 2008/12/12	11.70	Call	Currency Future	20.0000	12.0000	(40.000)	0	0	0
04/12/2008	\$ / R 2008/12/12	10.95	Call	Currency Future	73.0000	53.0000	(27.397)	0	0	0
04/12/2008	\$ / R 2008/12/12	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	11.70	Put	Currency Future	1,419.0000	1,497.0000	5.497	0	0	0
04/12/2008	\$ / R 2008/12/12	12.45	Put	Currency Future	2,156.0000	2,240.0000	3.896	0	0	0
04/12/2008	\$ / R 2008/12/12	13.20	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
04/12/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,357.0000	1,274.0000	(6.116)	0	0	0
04/12/2008	\$ / R 2008/12/12	13.20	Put	Currency Future	2,902.0000	2,987.0000	2.929	0	0	0
04/12/2008	\$ / R 2008/12/12	12.70	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
04/12/2008	\$ / R 2008/12/12	7.20	Call	Currency Future	3,101.0000	3,015.0000	(2.773)	0	0	0
04/12/2008	\$ / R 2008/12/12	13.60	Put	Currency Future	3,301.0000	3,386.0000	2.575	0	0	0
04/12/2008	\$ / R 2008/12/12	13.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	12.85	Put	Currency Future	2,554.0000	2,638.0000	3.289	0	0	0
04/12/2008	\$ / R 2008/12/12	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	12.10	Put	Currency Future	1,811.0000	1,892.0000	4.473	0	0	0
04/12/2008	\$ / R 2008/12/12	12.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
04/12/2008	\$ / R 2008/12/12	7.40	Call	Currency Future	2,901.0000	2,815.0000	(2.964)	0	0	0
04/12/2008	\$ / R 2008/12/12	13.30	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
04/12/2008	\$ / R 2008/12/12	11.90	Call	Currency Future	15.0000	9.0000	(40.000)	0	0	0
04/12/2008	\$ / R 2008/12/12	11.90	Put	Currency Future	1,614.0000	1,694.0000	4.957	0	0	0
04/12/2008	\$ / R 2008/12/12	11.15	Put	Currency Future	901.0000	971.0000	7.769	0	0	0
04/12/2008	\$ / R 2008/12/12	12.55	Put	Currency Future	2,256.0000	2,339.0000	3.679	0	0	0
04/12/2008	\$ / R 2008/12/12	13.30	Put	Currency Future	3,002.0000	3,087.0000	2.831	0	0	0
04/12/2008	\$ / R 2008/12/12	12.65	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	\$ / R 2008/12/12	13.40	Put	Currency Future	3,101.0000	3,186.0000	2.741	0	0	0
04/12/2008	\$ / R 2008/12/12	11.15	Call	Currency Future	52.0000	35.0000	(32.692)	0	0	0
04/12/2008	\$ / R 2008/12/12	9.65	Put	Currency Future	31.0000	48.0000	54.839	0	0	0
04/12/2008	\$ / R 2008/12/12	9.65	Call	Currency Future	682.0000	613.0000	(10.117)	0	0	0
04/12/2008	\$ / R 2008/12/12	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	11.05	Call	Currency Future	62.0000	43.0000	(30.645)	0	0	0
04/12/2008	\$ / R 2008/12/12	11.05	Put	Currency Future	811.0000	879.0000	8.385	0	0	0
04/12/2008	\$ / R 2008/12/12	11.80	Call	Currency Future	17.0000	10.0000	(41.176)	0	0	0
04/12/2008	\$ / R 2008/12/12	12.65	Put	Currency Future	2,355.0000	2,439.0000	3.567	0	0	0
04/12/2008	\$ / R 2008/12/12	12.55	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
04/12/2008	\$ / R 2008/12/12	11.80	Put	Currency Future	1,516.0000	1,596.0000	5.277	0	0	0
04/12/2008	\$ / R 2008/12/12	13.40	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
04/12/2008	\$ / R 2008/12/12	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	7.30	Call	Currency Future	3,001.0000	2,915.0000	(2.866)	0	0	0
04/12/2008	\$ / R 2008/12/12	13.65	Put	Currency Future	3,351.0000	3,436.0000	2.537	0	0	0
04/12/2008	\$ / R 2008/12/12	12.90	Put	Currency Future	2,603.0000	2,688.0000	3.265	0	0	0
04/12/2008	\$ / R 2008/12/12	12.90	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
04/12/2008	\$ / R 2008/12/12	13.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	12.15	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
04/12/2008	\$ / R 2008/12/12	12.15	Put	Currency Future	1,860.0000	1,942.0000	4.409	0	0	0
04/12/2008	\$ / R 2008/12/12	7.65	Call	Currency Future	2,651.0000	2,565.0000	(3.244)	0	0	0
04/12/2008	\$ / R 2008/12/12	11.40	Call	Currency Future	33.0000	21.0000	(36.364)	0	0	0
04/12/2008	\$ / R 2008/12/12	11.40	Put	Currency Future	1,133.0000	1,207.0000	6.531	0	0	0
04/12/2008	\$ / R 2008/12/12	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	\$ / R 2008/12/12	7.45	Call	Currency Future	2,851.0000	2,765.0000	(3.016)	0	0	0
04/12/2008	\$ / R 2009/03/16			Currency Future	10.5321	10.4431	(0.845)	10.5700	10.4400	33,244
04/12/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	453.0000	485.0000	7.064	0	0	0
04/12/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	481.0000	514.0000	6.861	0	0	0
04/12/2008	\$ / R 2009/03/16	11.00	Put	Currency Future	990.0000	1,030.0000	4.040	0	0	0
04/12/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	85.0000	88.0000	3.529	0	0	0
04/12/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,731.0000	1,647.0000	(4.853)	0	0	0
04/12/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	671.0000	622.0000	(7.303)	0	0	0
04/12/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	653.0000	605.0000	(7.351)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	2,038.0000	1,951.0000	(4.269)	0	0	0
04/12/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	107.0000	112.0000	4.673	0	0	0
04/12/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
04/12/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,504.0000	2,415.0000	(3.554)	0	0	0
04/12/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	689.0000	729.0000	5.806	0	0	0
04/12/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	720.0000	762.0000	5.833	0	0	0
04/12/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	56.0000	58.0000	3.571	0	0	0
04/12/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	1,689.0000	1,605.0000	(4.973)	0	0	0
04/12/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,361.0000	2,273.0000	(3.727)	0	0	0
04/12/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	22.0000	22.0000	-	0	0	0
04/12/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	92.0000	96.0000	4.348	0	0	0
04/12/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
04/12/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	835.0000	778.0000	(6.826)	0	0	0
04/12/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,774.0000	1,689.0000	(4.791)	0	0	0
04/12/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,456.0000	2,368.0000	(3.583)	0	0	0
04/12/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,409.0000	2,320.0000	(3.694)	0	0	0
04/12/2008	\$ / R 2009/03/16	10.45	Put	Currency Future	627.0000	666.0000	6.220	0	0	0
04/12/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	47.0000	49.0000	4.255	0	0	0
04/12/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,817.0000	1,732.0000	(4.678)	0	0	0
04/12/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,949.0000	1,862.0000	(4.464)	0	0	0
04/12/2008	\$ / R 2009/03/16	10.70	Put	Currency Future	786.0000	829.0000	5.471	0	0	0
04/12/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	481.0000	514.0000	6.861	0	0	0
04/12/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	19.0000	20.0000	5.263	0	0	0
04/12/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	66.0000	69.0000	4.545	0	0	0
04/12/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	39.0000	40.0000	2.564	0	0	0
04/12/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
04/12/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	570.0000	527.0000	(7.544)	0	0	0
04/12/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,185.0000	1,109.0000	(6.414)	0	0	0
04/12/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	61.0000	64.0000	4.918	0	0	0
04/12/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,221.0000	2,134.0000	(3.917)	0	0	0
04/12/2008	\$ / R 2009/03/16	10.95	Call	Currency Future	541.0000	490.0000	(9.427)	0	0	0
04/12/2008	\$ / R 2009/03/16	11.40	Put	Currency Future	1,259.0000	1,306.0000	3.733	0	0	0
04/12/2008	\$ / R 2009/03/16	9.50	Call	Currency Future	1,257.0000	1,179.0000	(6.205)	0	0	0
04/12/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	56.0000	58.0000	3.571	0	0	0
04/12/2008	\$ / R 2009/03/16	10.70	Call	Currency Future	618.0000	572.0000	(7.443)	0	0	0
04/12/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	813.0000	757.0000	(6.888)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	253.0000	265.0000	4.743	0	0	0
04/12/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	2,038.0000	1,951.0000	(4.269)	0	0	0
04/12/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	2,551.0000	2,463.0000	(3.450)	0	0	0
04/12/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,330.0000	1,251.0000	(5.940)	0	0	0
04/12/2008	\$ / R 2009/03/16	11.40	Call	Currency Future	391.0000	349.0000	(10.742)	0	0	0
04/12/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	225.0000	236.0000	4.889	0	0	0
04/12/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	539.0000	573.0000	6.308	0	0	0
04/12/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	72.0000	75.0000	4.167	0	0	0
04/12/2008	\$ / R 2009/03/16	10.50	Call	Currency Future	690.0000	640.0000	(7.246)	0	0	0
04/12/2008	\$ / R 2009/03/16	10.75	Call	Currency Future	601.0000	557.0000	(7.321)	0	0	0
04/12/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	1,055.0000	1,096.0000	3.886	0	0	0
04/12/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,116.0000	1,041.0000	(6.720)	0	0	0
04/12/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,993.0000	1,907.0000	(4.315)	0	0	0
04/12/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	353.0000	370.0000	4.816	0	0	0
04/12/2008	\$ / R 2009/03/16	10.75	Put	Currency Future	819.0000	863.0000	5.372	0	0	0
04/12/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	284.0000	298.0000	4.930	0	0	0
04/12/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	29.0000	30.0000	3.448	0	0	0
04/12/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	771.0000	717.0000	(7.004)	0	0	0
04/12/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	487.0000	439.0000	(9.856)	0	0	0
04/12/2008	\$ / R 2009/03/16	11.00	Call	Currency Future	522.0000	473.0000	(9.387)	0	0	0
04/12/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	2,175.0000	2,088.0000	(4.000)	0	0	0
04/12/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,904.0000	1,818.0000	(4.517)	0	0	0
04/12/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	751.0000	698.0000	(7.057)	0	0	0
04/12/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	43.0000	44.0000	2.326	0	0	0
04/12/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	72.0000	75.0000	4.167	0	0	0
04/12/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	569.0000	605.0000	6.327	0	0	0
04/12/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	985.0000	913.0000	(7.310)	0	0	0
04/12/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,361.0000	2,273.0000	(3.727)	0	0	0
04/12/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	539.0000	573.0000	6.308	0	0	0
04/12/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	198.0000	208.0000	5.051	0	0	0
04/12/2008	\$ / R 2009/03/16	10.45	Call	Currency Future	709.0000	659.0000	(7.052)	0	0	0
04/12/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,268.0000	2,180.0000	(3.880)	0	0	0
04/12/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	92.0000	96.0000	4.348	0	0	0
04/12/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	24.0000	25.0000	4.167	0	0	0
04/12/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	253.0000	265.0000	4.743	0	0	0
04/12/2008	\$ / R 2009/03/16	10.25	Put	Currency Future	509.0000	543.0000	6.680	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	198.0000	208.0000	5.051	0	0	0
04/12/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
04/12/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,129.0000	2,042.0000	(4.086)	0	0	0
04/12/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	115.0000	120.0000	4.348	0	0	0
04/12/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,116.0000	1,041.0000	(6.720)	0	0	0
04/12/2008	\$ / R 2009/03/16	10.50	Put	Currency Future	658.0000	697.0000	5.927	0	0	0
04/12/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	893.0000	825.0000	(7.615)	0	0	0
04/12/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	2,648.0000	2,559.0000	(3.361)	0	0	0
04/12/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,330.0000	1,251.0000	(5.940)	0	0	0
04/12/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	66.0000	69.0000	4.545	0	0	0
04/12/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	1,647.0000	1,563.0000	(5.100)	0	0	0
04/12/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,406.0000	1,326.0000	(5.690)	0	0	0
04/12/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	411.0000	431.0000	4.866	0	0	0
04/12/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	771.0000	717.0000	(7.004)	0	0	0
04/12/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	16.0000	16.0000	-	0	0	0
04/12/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	35.0000	37.0000	5.714	0	0	0
04/12/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	99.0000	103.0000	4.040	0	0	0
04/12/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	753.0000	795.0000	5.578	0	0	0
04/12/2008	\$ / R 2009/03/16	11.60	Put	Currency Future	1,404.0000	1,455.0000	3.632	0	0	0
04/12/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,774.0000	1,689.0000	(4.791)	0	0	0
04/12/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	174.0000	183.0000	5.172	0	0	0
04/12/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	720.0000	762.0000	5.833	0	0	0
04/12/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	813.0000	757.0000	(6.888)	0	0	0
04/12/2008	\$ / R 2009/03/16	11.60	Call	Currency Future	336.0000	298.0000	(11.310)	0	0	0
04/12/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,504.0000	2,415.0000	(3.554)	0	0	0
04/12/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,456.0000	2,368.0000	(3.583)	0	0	0
04/12/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,268.0000	2,180.0000	(3.880)	0	0	0
04/12/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	653.0000	605.0000	(7.351)	0	0	0
04/12/2008	\$ / R 2009/03/16	9.35	Call	Currency Future	1,368.0000	1,288.0000	(5.848)	0	0	0
04/12/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,406.0000	1,326.0000	(5.690)	0	0	0
04/12/2008	\$ / R 2009/03/16	10.25	Call	Currency Future	791.0000	736.0000	(6.953)	0	0	0
04/12/2008	\$ / R 2009/03/16	9.85	Call	Currency Future	1,017.0000	944.0000	(7.178)	0	0	0
04/12/2008	\$ / R 2009/03/16	9.75	Put	Currency Future	300.0000	315.0000	5.000	0	0	0
04/12/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	51.0000	53.0000	3.922	0	0	0
04/12/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,904.0000	1,818.0000	(4.517)	0	0	0
04/12/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,731.0000	1,647.0000	(4.853)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	\$ / R 2009/03/16	11.45	Call	Currency Future	377.0000	336.0000	(10.875)	0	0	0
04/12/2008	\$ / R 2009/03/16	9.85	Put	Currency Future	335.0000	351.0000	4.776	0	0	0
04/12/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,485.0000	1,403.0000	(5.522)	0	0	0
04/12/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	864.0000	801.0000	(7.292)	0	0	0
04/12/2008	\$ / R 2009/03/16	11.45	Put	Currency Future	1,295.0000	1,343.0000	3.707	0	0	0
04/12/2008	\$ / R 2009/03/16	9.65	Put	Currency Future	268.0000	281.0000	4.851	0	0	0
04/12/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	174.0000	183.0000	5.172	0	0	0
04/12/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	432.0000	458.0000	6.019	0	0	0
04/12/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	99.0000	103.0000	4.040	0	0	0
04/12/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	411.0000	431.0000	4.866	0	0	0
04/12/2008	\$ / R 2009/03/16	9.95	Call	Currency Future	954.0000	883.0000	(7.442)	0	0	0
04/12/2008	\$ / R 2009/03/16	9.75	Call	Currency Future	1,082.0000	1,008.0000	(6.839)	0	0	0
04/12/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	61.0000	64.0000	4.918	0	0	0
04/12/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	22.0000	22.0000	-	0	0	0
04/12/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	284.0000	298.0000	4.930	0	0	0
04/12/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	671.0000	622.0000	(7.303)	0	0	0
04/12/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	835.0000	778.0000	(6.826)	0	0	0
04/12/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	153.0000	160.0000	4.575	0	0	0
04/12/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	453.0000	485.0000	7.064	0	0	0
04/12/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	47.0000	49.0000	4.255	0	0	0
04/12/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	689.0000	729.0000	5.806	0	0	0
04/12/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	893.0000	825.0000	(7.615)	0	0	0
04/12/2008	\$ / R 2009/03/16	9.95	Put	Currency Future	372.0000	390.0000	4.839	0	0	0
04/12/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	2,083.0000	1,996.0000	(4.177)	0	0	0
04/12/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,949.0000	1,862.0000	(4.464)	0	0	0
04/12/2008	\$ / R 2009/03/16	11.20	Call	Currency Future	453.0000	407.0000	(10.155)	0	0	0
04/12/2008	\$ / R 2009/03/16	9.65	Call	Currency Future	1,150.0000	1,074.0000	(6.609)	0	0	0
04/12/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,129.0000	2,042.0000	(4.086)	0	0	0
04/12/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	39.0000	40.0000	2.564	0	0	0
04/12/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	635.0000	588.0000	(7.402)	0	0	0
04/12/2008	\$ / R 2009/03/16	11.50	Put	Currency Future	1,331.0000	1,380.0000	3.681	0	0	0
04/12/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	238.0000	250.0000	5.042	0	0	0
04/12/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,993.0000	1,907.0000	(4.315)	0	0	0
04/12/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,221.0000	2,134.0000	(3.917)	0	0	0
04/12/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,189.0000	1,234.0000	3.785	0	0	0
04/12/2008	\$ / R 2009/03/16	11.70	Call	Currency Future	311.0000	275.0000	(11.576)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	1,221.0000	1,143.0000	(6.388)	0	0	0
04/12/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	317.0000	333.0000	5.047	0	0	0
04/12/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	32.0000	33.0000	3.125	0	0	0
04/12/2008	\$ / R 2009/03/16	11.50	Call	Currency Future	363.0000	323.0000	(11.019)	0	0	0
04/12/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,049.0000	976.0000	(6.959)	0	0	0
04/12/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	2,314.0000	2,226.0000	(3.803)	0	0	0
04/12/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,185.0000	1,109.0000	(6.414)	0	0	0
04/12/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	888.0000	934.0000	5.180	0	0	0
04/12/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	853.0000	898.0000	5.275	0	0	0
04/12/2008	\$ / R 2009/03/16	11.70	Put	Currency Future	1,479.0000	1,532.0000	3.584	0	0	0
04/12/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	985.0000	913.0000	(7.310)	0	0	0
04/12/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	586.0000	542.0000	(7.509)	0	0	0
04/12/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,556.0000	1,610.0000	3.470	0	0	0
04/12/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	353.0000	370.0000	4.816	0	0	0
04/12/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,409.0000	2,320.0000	(3.694)	0	0	0
04/12/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,565.0000	1,482.0000	(5.304)	0	0	0
04/12/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	635.0000	588.0000	(7.402)	0	0	0
04/12/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	421.0000	377.0000	(10.451)	0	0	0
04/12/2008	\$ / R 2009/03/16	11.90	Call	Currency Future	266.0000	233.0000	(12.406)	0	0	0
04/12/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	78.0000	82.0000	5.128	0	0	0
04/12/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	26.0000	27.0000	3.846	0	0	0
04/12/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	133.0000	139.0000	4.511	0	0	0
04/12/2008	\$ / R 2009/03/16	10.95	Put	Currency Future	959.0000	997.0000	3.962	0	0	0
04/12/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	288.0000	254.0000	(11.806)	0	0	0
04/12/2008	\$ / R 2009/03/16	9.35	Put	Currency Future	186.0000	195.0000	4.839	0	0	0
04/12/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	1,860.0000	1,775.0000	(4.570)	0	0	0
04/12/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	504.0000	456.0000	(9.524)	0	0	0
04/12/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,189.0000	1,234.0000	3.785	0	0	0
04/12/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	153.0000	160.0000	4.575	0	0	0
04/12/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	753.0000	795.0000	5.578	0	0	0
04/12/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	421.0000	377.0000	(10.451)	0	0	0
04/12/2008	\$ / R 2009/03/16	9.45	Put	Currency Future	211.0000	221.0000	4.739	0	0	0
04/12/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	85.0000	88.0000	3.529	0	0	0
04/12/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	317.0000	333.0000	5.047	0	0	0
04/12/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,088.0000	1,130.0000	3.860	0	0	0
04/12/2008	\$ / R 2009/03/16	9.45	Call	Currency Future	1,293.0000	1,215.0000	(6.032)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	504.0000	456.0000	(9.524)	0	0	0
04/12/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,485.0000	1,403.0000	(5.522)	0	0	0
04/12/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,049.0000	976.0000	(6.959)	0	0	0
04/12/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,022.0000	1,063.0000	4.012	0	0	0
04/12/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,565.0000	1,482.0000	(5.304)	0	0	0
04/12/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	470.0000	423.0000	(10.000)	0	0	0
04/12/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	923.0000	854.0000	(7.476)	0	0	0
04/12/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	598.0000	635.0000	6.187	0	0	0
04/12/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,022.0000	1,063.0000	4.012	0	0	0
04/12/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	391.0000	410.0000	4.859	0	0	0
04/12/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,088.0000	1,130.0000	3.860	0	0	0
04/12/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	470.0000	423.0000	(10.000)	0	0	0
04/12/2008	\$ / R 2009/03/16	11.25	Call	Currency Future	437.0000	392.0000	(10.297)	0	0	0
04/12/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	133.0000	139.0000	4.511	0	0	0
04/12/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	730.0000	678.0000	(7.123)	0	0	0
04/12/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	923.0000	965.0000	4.550	0	0	0
04/12/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	586.0000	542.0000	(7.509)	0	0	0
04/12/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	853.0000	898.0000	5.275	0	0	0
04/12/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	555.0000	508.0000	(8.468)	0	0	0
04/12/2008	\$ / R 2009/03/16	11.20	Put	Currency Future	1,121.0000	1,164.0000	3.836	0	0	0
04/12/2008	\$ / R 2009/03/16	11.25	Put	Currency Future	1,155.0000	1,199.0000	3.810	0	0	0
04/12/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	598.0000	635.0000	6.187	0	0	0
04/12/2008	\$ / R 2009/03/16	11.90	Put	Currency Future	1,634.0000	1,690.0000	3.427	0	0	0
04/12/2008	\$ / R 2009/03/16	11.35	Put	Currency Future	1,224.0000	1,270.0000	3.758	0	0	0
04/12/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	730.0000	678.0000	(7.123)	0	0	0
04/12/2008	\$ / R 2009/03/16	12.00	Call	Currency Future	245.0000	215.0000	(12.245)	0	0	0
04/12/2008	\$ / R 2009/03/16	12.00	Put	Currency Future	1,713.0000	1,772.0000	3.444	0	0	0
04/12/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	923.0000	965.0000	4.550	0	0	0
04/12/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	555.0000	508.0000	(8.468)	0	0	0
04/12/2008	\$ / R 2009/03/16	11.35	Call	Currency Future	406.0000	363.0000	(10.591)	0	0	0
04/12/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,556.0000	1,610.0000	3.470	0	0	0
04/12/2008	\$ / R 2009/03/16	11.85	Put	Currency Future	1,595.0000	1,650.0000	3.448	0	0	0
04/12/2008	\$ / R 2009/03/16	11.55	Call	Currency Future	349.0000	310.0000	(11.175)	0	0	0
04/12/2008	\$ / R 2009/03/16	11.55	Put	Currency Future	1,367.0000	1,417.0000	3.658	0	0	0
04/12/2008	\$ / R 2009/03/16	11.65	Call	Currency Future	324.0000	286.0000	(11.728)	0	0	0
04/12/2008	\$ / R 2009/03/16	11.65	Put	Currency Future	1,441.0000	1,493.0000	3.609	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	864.0000	801.0000	(7.292)	0	0	0
04/12/2008	\$ / R 2009/03/16	11.75	Call	Currency Future	299.0000	264.0000	(11.706)	0	0	0
04/12/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	1,055.0000	1,096.0000	3.886	0	0	0
04/12/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,817.0000	1,732.0000	(4.678)	0	0	0
04/12/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	432.0000	458.0000	6.019	0	0	0
04/12/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	288.0000	254.0000	(11.806)	0	0	0
04/12/2008	\$ / R 2009/03/16	11.85	Call	Currency Future	277.0000	243.0000	(12.274)	0	0	0
04/12/2008	\$ / R 2009/03/16	11.75	Put	Currency Future	1,517.0000	1,571.0000	3.560	0	0	0
04/12/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	487.0000	439.0000	(9.856)	0	0	0
04/12/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	888.0000	934.0000	5.180	0	0	0
04/12/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	570.0000	527.0000	(7.544)	0	0	0
04/12/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	751.0000	698.0000	(7.057)	0	0	0
04/12/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	569.0000	605.0000	6.327	0	0	0
04/12/2008	\$ / R 2009/06/12			Currency Future	10.7195	10.6215	(0.914)	0.0000	0.0000	2,554
04/12/2008	\$ / R 2009/06/12	11.70	Put	Currency Future	1,544.0000	1,599.0000	3.562	0	0	0
04/12/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,294.0000	1,219.0000	(5.796)	0	0	0
04/12/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	835.0000	790.0000	(5.389)	0	0	0
04/12/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,208.0000	2,118.0000	(4.076)	0	0	0
04/12/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,016.0000	1,068.0000	5.118	0	0	0
04/12/2008	\$ / R 2009/06/12	11.65	Call	Currency Future	579.0000	535.0000	(7.599)	0	0	0
04/12/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	369.0000	387.0000	4.878	0	0	0
04/12/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,167.0000	2,076.0000	(4.199)	0	0	0
04/12/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	704.0000	748.0000	6.250	0	0	0
04/12/2008	\$ / R 2009/06/12	11.85	Call	Currency Future	519.0000	479.0000	(7.707)	0	0	0
04/12/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	147.0000	155.0000	5.442	0	0	0
04/12/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	139.0000	146.0000	5.036	0	0	0
04/12/2008	\$ / R 2009/06/12	10.25	Put	Currency Future	621.0000	655.0000	5.475	0	0	0
04/12/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	1,024.0000	969.0000	(5.371)	0	0	0
04/12/2008	\$ / R 2009/06/12	11.85	Put	Currency Future	1,649.0000	1,707.0000	3.517	0	0	0
04/12/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	2,044.0000	1,955.0000	(4.354)	0	0	0
04/12/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,250.0000	2,159.0000	(4.044)	0	0	0
04/12/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	983.0000	1,034.0000	5.188	0	0	0
04/12/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	175.0000	184.0000	5.143	0	0	0
04/12/2008	\$ / R 2009/06/12	10.70	Call	Currency Future	905.0000	857.0000	(5.304)	0	0	0
04/12/2008	\$ / R 2009/06/12	10.25	Call	Currency Future	1,090.0000	1,027.0000	(5.780)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	\$ / R 2009/06/12	11.65	Put	Currency Future	1,509.0000	1,564.0000	3.645	0	0	0
04/12/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	1,556.0000	1,475.0000	(5.206)	0	0	0
04/12/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	156.0000	164.0000	5.128	0	0	0
04/12/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	2,553.0000	2,459.0000	(3.682)	0	0	0
04/12/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	108.0000	114.0000	5.556	0	0	0
04/12/2008	\$ / R 2009/06/12	10.95	Put	Currency Future	1,049.0000	1,103.0000	5.148	0	0	0
04/12/2008	\$ / R 2009/06/12	10.70	Put	Currency Future	886.0000	935.0000	5.530	0	0	0
04/12/2008	\$ / R 2009/06/12	10.95	Call	Currency Future	819.0000	774.0000	(5.495)	0	0	0
04/12/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,085.0000	1,995.0000	(4.317)	0	0	0
04/12/2008	\$ / R 2009/06/12	11.20	Call	Currency Future	734.0000	683.0000	(6.948)	0	0	0
04/12/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	165.0000	174.0000	5.455	0	0	0
04/12/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	1,810.0000	1,724.0000	(4.751)	0	0	0
04/12/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	794.0000	841.0000	5.919	0	0	0
04/12/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	83.0000	88.0000	6.024	0	0	0
04/12/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	963.0000	912.0000	(5.296)	0	0	0
04/12/2008	\$ / R 2009/06/12	11.20	Put	Currency Future	1,214.0000	1,262.0000	3.954	0	0	0
04/12/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,422.0000	1,343.0000	(5.556)	0	0	0
04/12/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	2,465.0000	2,372.0000	(3.773)	0	0	0
04/12/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,183.0000	1,230.0000	3.973	0	0	0
04/12/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	95.0000	100.0000	5.263	0	0	0
04/12/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	63.0000	66.0000	4.762	0	0	0
04/12/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	753.0000	702.0000	(6.773)	0	0	0
04/12/2008	\$ / R 2009/06/12	11.70	Call	Currency Future	563.0000	521.0000	(7.460)	0	0	0
04/12/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	852.0000	806.0000	(5.399)	0	0	0
04/12/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	2,125.0000	2,036.0000	(4.188)	0	0	0
04/12/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	1,118.0000	1,047.0000	(6.351)	0	0	0
04/12/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,292.0000	2,201.0000	(3.970)	0	0	0
04/12/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	555.0000	581.0000	4.685	0	0	0
04/12/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	123.0000	129.0000	4.878	0	0	0
04/12/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	679.0000	631.0000	(7.069)	0	0	0
04/12/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,175.0000	1,103.0000	(6.128)	0	0	0
04/12/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	241.0000	253.0000	4.979	0	0	0
04/12/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,309.0000	1,359.0000	3.820	0	0	0
04/12/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,250.0000	2,159.0000	(4.044)	0	0	0
04/12/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	217.0000	228.0000	5.069	0	0	0
04/12/2008	\$ / R 2009/06/12	10.45	Put	Currency Future	734.0000	779.0000	6.131	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	\$ / R 2009/06/12	10.00	Call	Currency Future	1,233.0000	1,160.0000	(5.921)	0	0	0
04/12/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	1,886.0000	1,800.0000	(4.560)	0	0	0
04/12/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	2,733.0000	2,638.0000	(3.476)	0	0	0
04/12/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,378.0000	2,286.0000	(3.869)	0	0	0
04/12/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	924.0000	875.0000	(5.303)	0	0	0
04/12/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	402.0000	422.0000	4.975	0	0	0
04/12/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	598.0000	626.0000	4.682	0	0	0
04/12/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	963.0000	912.0000	(5.296)	0	0	0
04/12/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	855.0000	903.0000	5.614	0	0	0
04/12/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,488.0000	1,408.0000	(5.376)	0	0	0
04/12/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	123.0000	129.0000	4.878	0	0	0
04/12/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	794.0000	841.0000	5.919	0	0	0
04/12/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,378.0000	2,286.0000	(3.869)	0	0	0
04/12/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	369.0000	387.0000	4.878	0	0	0
04/12/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	2,642.0000	2,548.0000	(3.558)	0	0	0
04/12/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,488.0000	1,408.0000	(5.376)	0	0	0
04/12/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	108.0000	114.0000	5.556	0	0	0
04/12/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	73.0000	77.0000	5.479	0	0	0
04/12/2008	\$ / R 2009/06/12	10.45	Call	Currency Future	1,003.0000	950.0000	(5.284)	0	0	0
04/12/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,357.0000	1,280.0000	(5.674)	0	0	0
04/12/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,699.0000	1,615.0000	(4.944)	0	0	0
04/12/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,292.0000	2,201.0000	(3.970)	0	0	0
04/12/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	185.0000	194.0000	4.865	0	0	0
04/12/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	1,118.0000	1,168.0000	4.472	0	0	0
04/12/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	337.0000	354.0000	5.045	0	0	0
04/12/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	139.0000	146.0000	5.036	0	0	0
04/12/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,357.0000	1,280.0000	(5.674)	0	0	0
04/12/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	402.0000	422.0000	4.975	0	0	0
04/12/2008	\$ / R 2009/06/12	11.05	Call	Currency Future	787.0000	739.0000	(6.099)	0	0	0
04/12/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,208.0000	2,118.0000	(4.076)	0	0	0
04/12/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	2,004.0000	1,916.0000	(4.391)	0	0	0
04/12/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,422.0000	1,343.0000	(5.556)	0	0	0
04/12/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,421.0000	2,329.0000	(3.800)	0	0	0
04/12/2008	\$ / R 2009/06/12	10.75	Put	Currency Future	918.0000	968.0000	5.447	0	0	0
04/12/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	643.0000	685.0000	6.532	0	0	0
04/12/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	869.0000	822.0000	(5.409)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	131.0000	138.0000	5.344	0	0	0
04/12/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	2,004.0000	1,916.0000	(4.391)	0	0	0
04/12/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	2,597.0000	2,504.0000	(3.581)	0	0	0
04/12/2008	\$ / R 2009/06/12	11.25	Put	Currency Future	1,245.0000	1,294.0000	3.936	0	0	0
04/12/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,063.0000	1,007.0000	(5.268)	0	0	0
04/12/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	185.0000	194.0000	4.865	0	0	0
04/12/2008	\$ / R 2009/06/12	10.50	Call	Currency Future	984.0000	932.0000	(5.285)	0	0	0
04/12/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,175.0000	1,103.0000	(6.128)	0	0	0
04/12/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	229.0000	240.0000	4.803	0	0	0
04/12/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	78.0000	82.0000	5.128	0	0	0
04/12/2008	\$ / R 2009/06/12	10.50	Put	Currency Future	764.0000	810.0000	6.021	0	0	0
04/12/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	1,024.0000	969.0000	(5.371)	0	0	0
04/12/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	279.0000	293.0000	5.018	0	0	0
04/12/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,848.0000	1,762.0000	(4.654)	0	0	0
04/12/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	102.0000	107.0000	4.902	0	0	0
04/12/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,772.0000	1,687.0000	(4.797)	0	0	0
04/12/2008	\$ / R 2009/06/12	11.25	Call	Currency Future	715.0000	665.0000	(6.993)	0	0	0
04/12/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	950.0000	1,001.0000	5.368	0	0	0
04/12/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	704.0000	748.0000	6.250	0	0	0
04/12/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,627.0000	1,544.0000	(5.101)	0	0	0
04/12/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	437.0000	459.0000	5.034	0	0	0
04/12/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	2,509.0000	2,416.0000	(3.707)	0	0	0
04/12/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	253.0000	266.0000	5.138	0	0	0
04/12/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	555.0000	581.0000	4.685	0	0	0
04/12/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	89.0000	94.0000	5.618	0	0	0
04/12/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,183.0000	1,230.0000	3.973	0	0	0
04/12/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	983.0000	1,034.0000	5.188	0	0	0
04/12/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	206.0000	217.0000	5.340	0	0	0
04/12/2008	\$ / R 2009/06/12	9.95	Call	Currency Future	1,264.0000	1,189.0000	(5.934)	0	0	0
04/12/2008	\$ / R 2009/06/12	10.00	Put	Currency Future	514.0000	538.0000	4.669	0	0	0
04/12/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	102.0000	107.0000	4.902	0	0	0
04/12/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	852.0000	806.0000	(5.399)	0	0	0
04/12/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,421.0000	2,329.0000	(3.800)	0	0	0
04/12/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,965.0000	1,877.0000	(4.478)	0	0	0
04/12/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	1,925.0000	1,838.0000	(4.519)	0	0	0
04/12/2008	\$ / R 2009/06/12	10.75	Call	Currency Future	887.0000	839.0000	(5.411)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	307.0000	323.0000	5.212	0	0	0
04/12/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	195.0000	205.0000	5.128	0	0	0
04/12/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	116.0000	122.0000	5.172	0	0	0
04/12/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	753.0000	702.0000	(6.773)	0	0	0
04/12/2008	\$ / R 2009/06/12	9.95	Put	Currency Future	494.0000	518.0000	4.858	0	0	0
04/12/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,965.0000	1,877.0000	(4.478)	0	0	0
04/12/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	2,335.0000	2,243.0000	(3.940)	0	0	0
04/12/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	772.0000	720.0000	(6.736)	0	0	0
04/12/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	475.0000	498.0000	4.842	0	0	0
04/12/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,441.0000	1,494.0000	3.678	0	0	0
04/12/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	950.0000	1,001.0000	5.368	0	0	0
04/12/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	697.0000	648.0000	(7.030)	0	0	0
04/12/2008	\$ / R 2009/06/12	11.00	Call	Currency Future	803.0000	759.0000	(5.479)	0	0	0
04/12/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,699.0000	1,615.0000	(4.944)	0	0	0
04/12/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	661.0000	614.0000	(7.110)	0	0	0
04/12/2008	\$ / R 2009/06/12	9.55	Call	Currency Future	1,522.0000	1,442.0000	(5.256)	0	0	0
04/12/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	437.0000	459.0000	5.034	0	0	0
04/12/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	464.0000	427.0000	(7.974)	0	0	0
04/12/2008	\$ / R 2009/06/12	11.00	Put	Currency Future	1,083.0000	1,137.0000	4.986	0	0	0
04/12/2008	\$ / R 2009/06/12	11.60	Put	Currency Future	1,475.0000	1,529.0000	3.661	0	0	0
04/12/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,153.0000	1,199.0000	3.990	0	0	0
04/12/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	279.0000	293.0000	5.018	0	0	0
04/12/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	598.0000	626.0000	4.682	0	0	0
04/12/2008	\$ / R 2009/06/12	11.60	Call	Currency Future	594.0000	550.0000	(7.407)	0	0	0
04/12/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	869.0000	822.0000	(5.409)	0	0	0
04/12/2008	\$ / R 2009/06/12	11.50	Put	Currency Future	1,408.0000	1,460.0000	3.693	0	0	0
04/12/2008	\$ / R 2009/06/12	11.50	Call	Currency Future	627.0000	581.0000	(7.337)	0	0	0
04/12/2008	\$ / R 2009/06/12	9.55	Put	Currency Future	352.0000	370.0000	5.114	0	0	0
04/12/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,342.0000	1,392.0000	3.726	0	0	0
04/12/2008	\$ / R 2009/06/12	9.65	Put	Currency Future	385.0000	404.0000	4.935	0	0	0
04/12/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	661.0000	614.0000	(7.110)	0	0	0
04/12/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,016.0000	1,068.0000	5.118	0	0	0
04/12/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	772.0000	720.0000	(6.736)	0	0	0
04/12/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,309.0000	1,359.0000	3.820	0	0	0
04/12/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	1,204.0000	1,131.0000	(6.063)	0	0	0
04/12/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	924.0000	875.0000	(5.303)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,153.0000	1,199.0000	3.990	0	0	0
04/12/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	534.0000	560.0000	4.869	0	0	0
04/12/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	855.0000	903.0000	5.614	0	0	0
04/12/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	835.0000	790.0000	(5.389)	0	0	0
04/12/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	1,043.0000	988.0000	(5.273)	0	0	0
04/12/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	147.0000	155.0000	5.442	0	0	0
04/12/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	1,795.0000	1,856.0000	3.398	0	0	0
04/12/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	824.0000	872.0000	5.825	0	0	0
04/12/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	165.0000	174.0000	5.455	0	0	0
04/12/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	229.0000	240.0000	4.803	0	0	0
04/12/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	679.0000	631.0000	(7.069)	0	0	0
04/12/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	611.0000	566.0000	(7.365)	0	0	0
04/12/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,085.0000	1,995.0000	(4.317)	0	0	0
04/12/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,146.0000	1,075.0000	(6.195)	0	0	0
04/12/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	253.0000	266.0000	5.138	0	0	0
04/12/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	576.0000	603.0000	4.688	0	0	0
04/12/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	131.0000	138.0000	5.344	0	0	0
04/12/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	674.0000	716.0000	6.231	0	0	0
04/12/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	943.0000	893.0000	(5.302)	0	0	0
04/12/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,772.0000	1,687.0000	(4.797)	0	0	0
04/12/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,277.0000	1,326.0000	3.837	0	0	0
04/12/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	824.0000	872.0000	5.825	0	0	0
04/12/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,848.0000	1,762.0000	(4.654)	0	0	0
04/12/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	1,118.0000	1,047.0000	(6.351)	0	0	0
04/12/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,167.0000	2,076.0000	(4.199)	0	0	0
04/12/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	643.0000	685.0000	6.532	0	0	0
04/12/2008	\$ / R 2009/06/12	9.65	Call	Currency Future	1,455.0000	1,376.0000	(5.430)	0	0	0
04/12/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	534.0000	560.0000	4.869	0	0	0
04/12/2008	\$ / R 2009/06/12	11.80	Put	Currency Future	1,614.0000	1,671.0000	3.532	0	0	0
04/12/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	943.0000	893.0000	(5.302)	0	0	0
04/12/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	307.0000	323.0000	5.212	0	0	0
04/12/2008	\$ / R 2009/06/12	11.90	Call	Currency Future	505.0000	465.0000	(7.921)	0	0	0
04/12/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,146.0000	1,075.0000	(6.195)	0	0	0
04/12/2008	\$ / R 2009/06/12	11.90	Put	Currency Future	1,685.0000	1,744.0000	3.501	0	0	0
04/12/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	1,043.0000	988.0000	(5.273)	0	0	0
04/12/2008	\$ / R 2009/06/12	12.00	Call	Currency Future	478.0000	439.0000	(8.159)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	674.0000	716.0000	6.231	0	0	0
04/12/2008	\$ / R 2009/06/12	11.95	Put	Currency Future	1,722.0000	1,781.0000	3.426	0	0	0
04/12/2008	\$ / R 2009/06/12	12.00	Put	Currency Future	1,758.0000	1,818.0000	3.413	0	0	0
04/12/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,063.0000	1,007.0000	(5.268)	0	0	0
04/12/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	576.0000	603.0000	4.688	0	0	0
04/12/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	464.0000	427.0000	(7.974)	0	0	0
04/12/2008	\$ / R 2009/06/12	11.80	Call	Currency Future	533.0000	492.0000	(7.692)	0	0	0
04/12/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,277.0000	1,326.0000	3.837	0	0	0
04/12/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,294.0000	1,219.0000	(5.796)	0	0	0
04/12/2008	\$ / R 2009/06/12	12.10	Put	Currency Future	1,832.0000	1,893.0000	3.330	0	0	0
04/12/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,627.0000	1,544.0000	(5.101)	0	0	0
04/12/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	1,795.0000	1,856.0000	3.398	0	0	0
04/12/2008	\$ / R 2009/06/12	12.10	Call	Currency Future	452.0000	415.0000	(8.186)	0	0	0
04/12/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	1,204.0000	1,131.0000	(6.063)	0	0	0
04/12/2008	\$ / R 2009/06/12	12.15	Put	Currency Future	1,870.0000	1,932.0000	3.316	0	0	0
04/12/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	475.0000	498.0000	4.842	0	0	0
04/12/2008	\$ / R 2009/06/12	12.15	Call	Currency Future	439.0000	403.0000	(8.200)	0	0	0
04/12/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,342.0000	1,392.0000	3.726	0	0	0
04/12/2008	\$ / R 2009/06/12	9.75	Put	Currency Future	419.0000	440.0000	5.012	0	0	0
04/12/2008	\$ / R 2009/06/12	11.95	Call	Currency Future	491.0000	452.0000	(7.943)	0	0	0
04/12/2008	\$ / R 2009/06/12	9.75	Call	Currency Future	1,389.0000	1,311.0000	(5.616)	0	0	0
04/12/2008	\$ / R 2009/06/12	11.75	Put	Currency Future	1,579.0000	1,635.0000	3.547	0	0	0
04/12/2008	\$ / R 2009/06/12	11.75	Call	Currency Future	548.0000	506.0000	(7.664)	0	0	0
04/12/2008	\$ / R 2009/06/12	9.85	Put	Currency Future	456.0000	478.0000	4.825	0	0	0
04/12/2008	\$ / R 2009/06/12	11.45	Call	Currency Future	644.0000	597.0000	(7.298)	0	0	0
04/12/2008	\$ / R 2009/06/12	9.85	Call	Currency Future	1,325.0000	1,249.0000	(5.736)	0	0	0
04/12/2008	\$ / R 2009/06/12	12.25	Call	Currency Future	415.0000	380.0000	(8.434)	0	0	0
04/12/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	195.0000	205.0000	5.128	0	0	0
04/12/2008	\$ / R 2009/06/12	11.45	Put	Currency Future	1,374.0000	1,426.0000	3.785	0	0	0
04/12/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	611.0000	566.0000	(7.365)	0	0	0
04/12/2008	\$ / R 2009/06/12	12.25	Put	Currency Future	1,945.0000	2,009.0000	3.290	0	0	0
04/12/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,441.0000	1,494.0000	3.678	0	0	0
04/12/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	1,118.0000	1,168.0000	4.472	0	0	0
04/12/2008	\$ / R 2009/06/12	11.05	Call	Currency Future	787.0000	739.0000	(6.099)	0	0	0
04/12/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	697.0000	648.0000	(7.030)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	\$ / R 2009/12/14			Currency Future	11.1132	10.9832	(1.170)	0.0000	0.0000	4,000
04/12/2008	\$ / R 2009/12/14	13.00	Call	Currency Future	786.0000	726.0000	(7.634)	0	0	9,452
04/12/2008	\$ / R 2009/12/14	9.90	Put	Currency Future	552.0000	578.0000	4.710	0	0	0
04/12/2008	\$ / R 2009/12/14	13.00	Put	Currency Future	2,672.0000	2,743.0000	2.657	0	0	0
04/12/2008	\$ / R 2009/12/14	9.90	Call	Currency Future	1,765.0000	1,661.0000	(5.892)	0	0	10,100
04/12/2008	\$ / R 2009/12/14	11.50	Put	Currency Future	1,520.0000	1,570.0000	3.289	0	0	0
04/12/2008	\$ / R 2009/12/14	11.60	Put	Currency Future	1,590.0000	1,642.0000	3.270	0	0	0
04/12/2008	\$ / R 2009/12/14	11.10	Call	Currency Future	1,264.0000	1,178.0000	(6.804)	0	0	0
04/12/2008	\$ / R 2009/12/14	11.10	Put	Currency Future	1,251.0000	1,295.0000	3.517	0	0	0
04/12/2008	\$ / R 2009/12/14	11.60	Call	Currency Future	1,103.0000	1,025.0000	(7.072)	0	0	0
04/12/2008	\$ / R 2009/12/14	11.50	Call	Currency Future	1,133.0000	1,054.0000	(6.973)	0	0	0
04/12/2008	\$ / R 2009/12/14	11.30	Call	Currency Future	1,196.0000	1,113.0000	(6.940)	0	0	0
04/12/2008	\$ / R 2009/12/14	12.30	Call	Currency Future	925.0000	856.0000	(7.459)	0	0	10,100
04/12/2008	\$ / R 2009/12/14	11.30	Put	Currency Future	1,383.0000	1,430.0000	3.398	0	0	0
04/12/2008	\$ / R 2009/12/14	10.90	Call	Currency Future	1,336.0000	1,246.0000	(6.737)	0	0	0
04/12/2008	\$ / R 2009/12/14	10.90	Put	Currency Future	1,123.0000	1,163.0000	3.562	0	0	0
04/12/2008	\$ / R 2009/12/14	12.30	Put	Currency Future	2,111.0000	2,173.0000	2.937	0	0	0
04/12/2008	\$ / R 2009/12/14	10.55	Put	Currency Future	912.0000	941.0000	3.180	0	0	0
04/12/2008	\$ / R 2009/12/14	10.55	Call	Currency Future	1,476.0000	1,374.0000	(6.911)	0	0	9,452
04/12/2008	\$ / R 2009/12/14	11.20	Call	Currency Future	1,229.0000	1,145.0000	(6.835)	0	0	0
04/12/2008	\$ / R 2009/12/14	11.20	Put	Currency Future	1,316.0000	1,362.0000	3.495	0	0	0
04/12/2008	\$ / R 2009/12/14	10.80	Put	Currency Future	1,061.0000	1,097.0000	3.393	0	0	0
04/12/2008	\$ / R 2009/12/14	10.80	Call	Currency Future	1,374.0000	1,281.0000	(6.769)	0	0	0
04/12/2008	\$ / R 2009/12/14	13.20	Call	Currency Future	752.0000	694.0000	(7.713)	0	0	0
04/12/2008	\$ / R 2009/12/14	10.00	Call	Currency Future	1,715.0000	1,612.0000	(6.006)	0	0	0
04/12/2008	\$ / R 2009/12/14	10.00	Put	Currency Future	602.0000	629.0000	4.485	0	0	0
04/12/2008	\$ / R 2009/12/14	10.40	Call	Currency Future	1,537.0000	1,435.0000	(6.636)	0	0	0
04/12/2008	\$ / R 2009/12/14	10.40	Put	Currency Future	824.0000	852.0000	3.398	0	0	0
04/12/2008	\$ / R 2009/12/14	9.70	Put	Currency Future	469.0000	489.0000	4.264	0	0	0
04/12/2008	\$ / R 2009/12/14	12.10	Call	Currency Future	971.0000	900.0000	(7.312)	0	0	0
04/12/2008	\$ / R 2009/12/14	12.10	Put	Currency Future	1,958.0000	2,017.0000	3.013	0	0	0
04/12/2008	\$ / R 2009/12/14	8.40	Put	Currency Future	140.0000	149.0000	6.429	0	0	0
04/12/2008	\$ / R 2009/12/14	8.40	Call	Currency Future	2,854.0000	2,732.0000	(4.275)	0	0	0
04/12/2008	\$ / R 2009/12/14	12.00	Call	Currency Future	995.0000	923.0000	(7.236)	0	0	0
04/12/2008	\$ / R 2009/12/14	13.30	Put	Currency Future	2,923.0000	2,996.0000	2.497	0	0	0
04/12/2008	\$ / R 2009/12/14	13.30	Call	Currency Future	736.0000	679.0000	(7.745)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	\$ / R 2009/12/14	12.00	Put	Currency Future	1,882.0000	1,940.0000	3.082	0	0	0
04/12/2008	\$ / R 2009/12/14	12.40	Call	Currency Future	902.0000	836.0000	(7.317)	0	0	0
04/12/2008	\$ / R 2009/12/14	12.40	Put	Currency Future	2,189.0000	2,252.0000	2.878	0	0	0
04/12/2008	\$ / R 2009/12/14	12.70	Call	Currency Future	841.0000	778.0000	(7.491)	0	0	0
04/12/2008	\$ / R 2009/12/14	12.70	Put	Currency Future	2,428.0000	2,495.0000	2.759	0	0	0
04/12/2008	\$ / R 2009/12/14	11.90	Put	Currency Future	1,808.0000	1,864.0000	3.097	0	0	0
04/12/2008	\$ / R 2009/12/14	13.10	Call	Currency Future	768.0000	710.0000	(7.552)	0	0	0
04/12/2008	\$ / R 2009/12/14	8.50	Call	Currency Future	2,769.0000	2,649.0000	(4.334)	0	0	0
04/12/2008	\$ / R 2009/12/14	8.50	Put	Currency Future	156.0000	166.0000	6.410	0	0	0
04/12/2008	\$ / R 2009/12/14	13.10	Put	Currency Future	2,755.0000	2,827.0000	2.613	0	0	0
04/12/2008	\$ / R 2009/12/14	9.00	Call	Currency Future	2,365.0000	2,248.0000	(4.947)	0	0	0
04/12/2008	\$ / R 2009/12/14	11.90	Call	Currency Future	1,021.0000	947.0000	(7.248)	0	0	0
04/12/2008	\$ / R 2009/12/14	10.70	Call	Currency Future	1,413.0000	1,317.0000	(6.794)	0	0	0
04/12/2008	\$ / R 2009/12/14	12.80	Call	Currency Future	822.0000	760.0000	(7.543)	0	0	0
04/12/2008	\$ / R 2009/12/14	12.80	Put	Currency Future	2,509.0000	2,577.0000	2.710	0	0	0
04/12/2008	\$ / R 2009/12/14	10.70	Put	Currency Future	1,000.0000	1,034.0000	3.400	0	0	0
04/12/2008	\$ / R 2009/12/14	9.70	Call	Currency Future	1,882.0000	1,772.0000	(5.845)	0	0	0
04/12/2008	\$ / R 2009/12/14	10.30	Call	Currency Future	1,579.0000	1,477.0000	(6.460)	0	0	0
04/12/2008	\$ / R 2009/12/14	10.30	Put	Currency Future	766.0000	794.0000	3.655	0	0	0
04/12/2008	\$ / R 2009/12/14	13.20	Put	Currency Future	2,839.0000	2,911.0000	2.536	0	0	0
04/12/2008	\$ / R 2009/12/14	9.00	Put	Currency Future	251.0000	264.0000	5.179	0	0	0
04/12/2008	\$ / R 2009/12/14	8.80	Call	Currency Future	2,523.0000	2,404.0000	(4.717)	0	0	0
04/12/2008	\$ / R 2009/12/14	12.60	Put	Currency Future	2,347.0000	2,413.0000	2.812	0	0	0
04/12/2008	\$ / R 2009/12/14	9.10	Call	Currency Future	2,288.0000	2,171.0000	(5.114)	0	0	0
04/12/2008	\$ / R 2009/12/14	8.80	Put	Currency Future	209.0000	221.0000	5.742	0	0	0
04/12/2008	\$ / R 2009/12/14	11.40	Put	Currency Future	1,451.0000	1,500.0000	3.377	0	0	0
04/12/2008	\$ / R 2009/12/14	9.40	Call	Currency Future	2,071.0000	1,961.0000	(5.311)	0	0	0
04/12/2008	\$ / R 2009/12/14	10.60	Call	Currency Future	1,455.0000	1,355.0000	(6.873)	0	0	0
04/12/2008	\$ / R 2009/12/14	13.60	Put	Currency Future	3,170.0000	3,239.0000	2.177	0	0	0
04/12/2008	\$ / R 2009/12/14	13.60	Call	Currency Future	683.0000	622.0000	(8.931)	0	0	0
04/12/2008	\$ / R 2009/12/14	11.80	Put	Currency Future	1,734.0000	1,789.0000	3.172	0	0	0
04/12/2008	\$ / R 2009/12/14	11.80	Call	Currency Future	1,047.0000	972.0000	(7.163)	0	0	0
04/12/2008	\$ / R 2009/12/14	10.60	Put	Currency Future	941.0000	972.0000	3.294	0	0	0
04/12/2008	\$ / R 2009/12/14	9.40	Put	Currency Future	358.0000	378.0000	5.587	0	0	0
04/12/2008	\$ / R 2009/12/14	11.40	Call	Currency Future	1,164.0000	1,083.0000	(6.959)	0	0	0
04/12/2008	\$ / R 2009/12/14	12.60	Call	Currency Future	861.0000	796.0000	(7.549)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	\$ / R 2009/12/14	10.80	Call	Currency Future	1,374.0000	1,281.0000	(6.769)	0	0	0
04/12/2008	\$ / R 2009/12/14	10.80	Put	Currency Future	1,061.0000	1,097.0000	3.393	0	0	0
04/12/2008	\$ / R 2009/12/14	10.20	Call	Currency Future	1,622.0000	1,520.0000	(6.289)	0	0	0
04/12/2008	\$ / R 2009/12/14	9.60	Put	Currency Future	430.0000	450.0000	4.651	0	0	0
04/12/2008	\$ / R 2009/12/14	9.60	Call	Currency Future	1,943.0000	1,833.0000	(5.661)	0	0	0
04/12/2008	\$ / R 2009/12/14	10.20	Put	Currency Future	709.0000	737.0000	3.949	0	0	0
04/12/2008	\$ / R 2009/12/14	9.10	Put	Currency Future	274.0000	288.0000	5.109	0	0	0
04/12/2008	\$ / R 2009/12/14	13.50	Put	Currency Future	3,092.0000	3,160.0000	2.199	0	0	0
04/12/2008	\$ / R 2009/12/14	9.30	Call	Currency Future	2,138.0000	2,028.0000	(5.145)	0	0	0
04/12/2008	\$ / R 2009/12/14	8.70	Put	Currency Future	190.0000	202.0000	6.316	0	0	0
04/12/2008	\$ / R 2009/12/14	8.70	Call	Currency Future	2,604.0000	2,485.0000	(4.570)	0	0	0
04/12/2008	\$ / R 2009/12/14	13.70	Put	Currency Future	3,248.0000	3,318.0000	2.155	0	0	0
04/12/2008	\$ / R 2009/12/14	13.70	Call	Currency Future	661.0000	602.0000	(8.926)	0	0	0
04/12/2008	\$ / R 2009/12/14	9.30	Put	Currency Future	325.0000	345.0000	6.154	0	0	0
04/12/2008	\$ / R 2009/12/14	13.10	Put	Currency Future	2,755.0000	2,827.0000	2.613	0	0	0
04/12/2008	\$ / R 2009/12/14	10.50	Call	Currency Future	1,497.0000	1,394.0000	(6.880)	0	0	0
04/12/2008	\$ / R 2009/12/14	11.70	Call	Currency Future	1,075.0000	998.0000	(7.163)	0	0	0
04/12/2008	\$ / R 2009/12/14	12.90	Put	Currency Future	2,590.0000	2,660.0000	2.703	0	0	0
04/12/2008	\$ / R 2009/12/14	12.90	Call	Currency Future	804.0000	743.0000	(7.587)	0	0	0
04/12/2008	\$ / R 2009/12/14	12.30	Put	Currency Future	2,111.0000	2,173.0000	2.937	0	0	0
04/12/2008	\$ / R 2009/12/14	12.30	Call	Currency Future	925.0000	856.0000	(7.459)	0	0	0
04/12/2008	\$ / R 2009/12/14	11.70	Put	Currency Future	1,662.0000	1,715.0000	3.189	0	0	0
04/12/2008	\$ / R 2009/12/14	10.50	Put	Currency Future	884.0000	911.0000	3.054	0	0	0
04/12/2008	\$ / R 2009/12/14	13.10	Call	Currency Future	768.0000	710.0000	(7.552)	0	0	0
04/12/2008	\$ / R 2009/12/14	12.50	Put	Currency Future	2,268.0000	2,332.0000	2.822	0	0	0
04/12/2008	\$ / R 2009/12/14	12.50	Call	Currency Future	881.0000	816.0000	(7.378)	0	0	0
04/12/2008	\$ / R 2009/12/14	13.50	Call	Currency Future	705.0000	643.0000	(8.794)	0	0	0
04/12/2008	\$ / R 2009/12/14	8.90	Put	Currency Future	230.0000	242.0000	5.217	0	0	0
04/12/2008	\$ / R 2009/12/14	10.10	Put	Currency Future	655.0000	682.0000	4.122	0	0	0
04/12/2008	\$ / R 2009/12/14	8.90	Call	Currency Future	2,443.0000	2,325.0000	(4.830)	0	0	0
04/12/2008	\$ / R 2009/12/14	10.10	Call	Currency Future	1,668.0000	1,565.0000	(6.175)	0	0	0
04/12/2008	\$ / R 2009/12/14	9.50	Call	Currency Future	2,006.0000	1,896.0000	(5.484)	0	0	0
04/12/2008	\$ / R 2009/12/14	9.50	Put	Currency Future	393.0000	413.0000	5.089	0	0	0
04/12/2008	£ / R 2008/12/12			Currency Future	15.2012	14.9780	(1.468)	15.1000	15.0700	3,323
04/12/2008	£ / R 2008/12/12	15.90	Put	Currency Future	829.0000	990.0000	19.421	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	£ / R 2008/12/12	15.70	Put	Currency Future	680.0000	824.0000	21.176	0	0	0
04/12/2008	£ / R 2008/12/12	18.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
04/12/2008	£ / R 2008/12/12	14.35	Put	Currency Future	54.0000	82.0000	51.852	0	0	0
04/12/2008	£ / R 2008/12/12	15.30	Put	Currency Future	404.0000	527.0000	30.446	0	0	0
04/12/2008	£ / R 2008/12/12	14.90	Call	Currency Future	494.0000	354.0000	(28.340)	0	0	0
04/12/2008	£ / R 2008/12/12	15.80	Call	Currency Future	154.0000	83.0000	(46.104)	0	0	0
04/12/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,250.0000	1,444.0000	15.520	0	0	0
04/12/2008	£ / R 2008/12/12	16.65	Call	Currency Future	30.0000	11.0000	(63.333)	0	0	0
04/12/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,999.0000	3,222.0000	7.436	0	0	0
04/12/2008	£ / R 2008/12/12	14.35	Call	Currency Future	905.0000	710.0000	(21.547)	0	0	0
04/12/2008	£ / R 2008/12/12	15.30	Call	Currency Future	305.0000	205.0000	(32.787)	0	0	0
04/12/2008	£ / R 2008/12/12	15.90	Call	Currency Future	130.0000	68.0000	(47.692)	0	0	0
04/12/2008	£ / R 2008/12/12	15.80	Put	Currency Future	753.0000	905.0000	20.186	0	0	0
04/12/2008	£ / R 2008/12/12	14.80	Call	Currency Future	556.0000	405.0000	(27.158)	0	0	0
04/12/2008	£ / R 2008/12/12	15.10	Put	Currency Future	288.0000	392.0000	36.111	0	0	0
04/12/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,899.0000	3,122.0000	7.692	0	0	0
04/12/2008	£ / R 2008/12/12	15.05	Put	Currency Future	262.0000	361.0000	37.786	0	0	0
04/12/2008	£ / R 2008/12/12	17.70	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
04/12/2008	£ / R 2008/12/12	14.45	Call	Currency Future	821.0000	632.0000	(23.021)	0	0	0
04/12/2008	£ / R 2008/12/12	15.85	Put	Currency Future	791.0000	947.0000	19.722	0	0	0
04/12/2008	£ / R 2008/12/12	15.05	Call	Currency Future	413.0000	289.0000	(30.024)	0	0	0
04/12/2008	£ / R 2008/12/12	16.65	Put	Currency Future	1,479.0000	1,683.0000	13.793	0	0	0
04/12/2008	£ / R 2008/12/12	14.45	Put	Currency Future	70.0000	104.0000	48.571	0	0	0
04/12/2008	£ / R 2008/12/12	14.70	Put	Currency Future	125.0000	184.0000	47.200	0	0	0
04/12/2008	£ / R 2008/12/12	15.85	Call	Currency Future	142.0000	75.0000	(47.183)	0	0	0
04/12/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,899.0000	3,122.0000	7.692	0	0	0
04/12/2008	£ / R 2008/12/12	14.55	Put	Currency Future	89.0000	131.0000	47.191	0	0	0
04/12/2008	£ / R 2008/12/12	15.10	Call	Currency Future	389.0000	270.0000	(30.591)	0	0	0
04/12/2008	£ / R 2008/12/12	15.20	Call	Currency Future	345.0000	235.0000	(31.884)	0	0	0
04/12/2008	£ / R 2008/12/12	15.05	Call	Currency Future	413.0000	289.0000	(30.024)	0	0	0
04/12/2008	£ / R 2008/12/12	18.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
04/12/2008	£ / R 2008/12/12	17.65	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
04/12/2008	£ / R 2008/12/12	15.20	Put	Currency Future	343.0000	457.0000	33.236	0	0	0
04/12/2008	£ / R 2008/12/12	17.75	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
04/12/2008	£ / R 2008/12/12	14.80	Call	Currency Future	556.0000	405.0000	(27.158)	0	0	0
04/12/2008	£ / R 2008/12/12	15.50	Put	Currency Future	538.0000	670.0000	24.535	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	£ / R 2008/12/12	17.65	Put	Currency Future	2,451.0000	2,673.0000	9.058	0	0	0
04/12/2008	£ / R 2008/12/12	15.35	Put	Currency Future	436.0000	564.0000	29.358	0	0	0
04/12/2008	£ / R 2008/12/12	15.25	Put	Currency Future	373.0000	492.0000	31.903	0	0	0
04/12/2008	£ / R 2008/12/12	17.75	Put	Currency Future	2,551.0000	2,772.0000	8.663	0	0	0
04/12/2008	£ / R 2008/12/12	14.65	Call	Currency Future	663.0000	493.0000	(25.641)	0	0	0
04/12/2008	£ / R 2008/12/12	16.40	Call	Currency Future	51.0000	22.0000	(56.863)	0	0	0
04/12/2008	£ / R 2008/12/12	18.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	£ / R 2008/12/12	15.70	Call	Currency Future	181.0000	102.0000	(43.646)	0	0	0
04/12/2008	£ / R 2008/12/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	£ / R 2008/12/12	14.55	Call	Currency Future	740.0000	559.0000	(24.459)	0	0	0
04/12/2008	£ / R 2008/12/12	16.05	Put	Currency Future	949.0000	1,121.0000	18.124	0	0	0
04/12/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,433.0000	1,635.0000	14.096	0	0	0
04/12/2008	£ / R 2008/12/12	15.60	Put	Currency Future	611.0000	745.0000	21.931	0	0	0
04/12/2008	£ / R 2008/12/12	18.35	Put	Currency Future	3,149.0000	3,372.0000	7.082	0	0	0
04/12/2008	£ / R 2008/12/12	15.30	Put	Currency Future	404.0000	527.0000	30.446	0	0	0
04/12/2008	£ / R 2008/12/12	16.05	Call	Currency Future	100.0000	49.0000	(51.000)	0	0	0
04/12/2008	£ / R 2008/12/12	16.60	Call	Currency Future	34.0000	13.0000	(61.765)	0	0	0
04/12/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,501.0000	2,722.0000	8.836	0	0	0
04/12/2008	£ / R 2008/12/12	18.45	Put	Currency Future	3,249.0000	3,472.0000	6.864	0	0	0
04/12/2008	£ / R 2008/12/12	14.65	Put	Currency Future	112.0000	165.0000	47.321	0	0	0
04/12/2008	£ / R 2008/12/12	14.55	Call	Currency Future	740.0000	559.0000	(24.459)	0	0	0
04/12/2008	£ / R 2008/12/12	15.05	Put	Currency Future	262.0000	361.0000	37.786	0	0	0
04/12/2008	£ / R 2008/12/12	18.55	Put	Currency Future	3,349.0000	3,572.0000	6.659	0	0	0
04/12/2008	£ / R 2008/12/12	14.55	Put	Currency Future	89.0000	131.0000	47.191	0	0	0
04/12/2008	£ / R 2008/12/12	14.95	Put	Currency Future	214.0000	303.0000	41.589	0	0	0
04/12/2008	£ / R 2008/12/12	16.20	Put	Currency Future	1,074.0000	1,257.0000	17.039	0	0	0
04/12/2008	£ / R 2008/12/12	14.70	Call	Currency Future	626.0000	462.0000	(26.198)	0	0	0
04/12/2008	£ / R 2008/12/12	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	£ / R 2008/12/12	14.80	Put	Currency Future	155.0000	227.0000	46.452	0	0	0
04/12/2008	£ / R 2008/12/12	16.20	Call	Currency Future	76.0000	35.0000	(53.947)	0	0	0
04/12/2008	£ / R 2008/12/12	15.40	Put	Currency Future	469.0000	598.0000	27.505	0	0	0
04/12/2008	£ / R 2008/12/12	15.35	Call	Currency Future	287.0000	192.0000	(33.101)	0	0	0
04/12/2008	£ / R 2008/12/12	15.90	Put	Currency Future	829.0000	990.0000	19.421	0	0	0
04/12/2008	£ / R 2008/12/12	17.70	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
04/12/2008	£ / R 2008/12/12	14.65	Call	Currency Future	663.0000	493.0000	(25.641)	0	0	0
04/12/2008	£ / R 2008/12/12	15.60	Call	Currency Future	212.0000	123.0000	(41.981)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	£ / R 2008/12/12	18.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	£ / R 2008/12/12	15.30	Call	Currency Future	305.0000	205.0000	(32.787)	0	0	0
04/12/2008	£ / R 2008/12/12	15.90	Call	Currency Future	130.0000	68.0000	(47.692)	0	0	0
04/12/2008	£ / R 2008/12/12	15.95	Call	Currency Future	119.0000	61.0000	(48.739)	0	0	0
04/12/2008	£ / R 2008/12/12	18.30	Put	Currency Future	3,099.0000	3,322.0000	7.196	0	0	0
04/12/2008	£ / R 2008/12/12	14.65	Put	Currency Future	112.0000	165.0000	47.321	0	0	0
04/12/2008	£ / R 2008/12/12	18.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
04/12/2008	£ / R 2008/12/12	15.50	Call	Currency Future	239.0000	148.0000	(38.075)	0	0	0
04/12/2008	£ / R 2008/12/12	14.85	Call	Currency Future	524.0000	379.0000	(27.672)	0	0	0
04/12/2008	£ / R 2008/12/12	15.25	Call	Currency Future	324.0000	220.0000	(32.099)	0	0	0
04/12/2008	£ / R 2008/12/12	17.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
04/12/2008	£ / R 2008/12/12	15.15	Put	Currency Future	315.0000	424.0000	34.603	0	0	0
04/12/2008	£ / R 2008/12/12	16.30	Call	Currency Future	62.0000	28.0000	(54.839)	0	0	0
04/12/2008	£ / R 2008/12/12	14.85	Put	Currency Future	173.0000	251.0000	45.087	0	0	0
04/12/2008	£ / R 2008/12/12	16.00	Put	Currency Future	908.0000	1,077.0000	18.612	0	0	0
04/12/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,850.0000	3,072.0000	7.789	0	0	0
04/12/2008	£ / R 2008/12/12	16.10	Call	Currency Future	91.0000	44.0000	(51.648)	0	0	0
04/12/2008	£ / R 2008/12/12	16.00	Call	Currency Future	109.0000	55.0000	(49.541)	0	0	0
04/12/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,650.0000	2,872.0000	8.377	0	0	0
04/12/2008	£ / R 2008/12/12	14.95	Call	Currency Future	466.0000	331.0000	(28.970)	0	0	0
04/12/2008	£ / R 2008/12/12	15.95	Put	Currency Future	868.0000	1,033.0000	19.009	0	0	0
04/12/2008	£ / R 2008/12/12	15.40	Call	Currency Future	270.0000	176.0000	(34.815)	0	0	0
04/12/2008	£ / R 2008/12/12	17.95	Put	Currency Future	2,750.0000	2,972.0000	8.073	0	0	0
04/12/2008	£ / R 2008/12/12	16.10	Put	Currency Future	990.0000	1,166.0000	17.778	0	0	0
04/12/2008	£ / R 2008/12/12	14.60	Put	Currency Future	100.0000	148.0000	48.000	0	0	0
04/12/2008	£ / R 2008/12/12	15.45	Put	Currency Future	503.0000	634.0000	26.044	0	0	0
04/12/2008	£ / R 2008/12/12	17.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
04/12/2008	£ / R 2008/12/12	15.65	Put	Currency Future	645.0000	784.0000	21.550	0	0	0
04/12/2008	£ / R 2008/12/12	14.80	Put	Currency Future	155.0000	227.0000	46.452	0	0	0
04/12/2008	£ / R 2008/12/12	14.90	Put	Currency Future	193.0000	276.0000	43.005	0	0	0
04/12/2008	£ / R 2008/12/12	16.10	Put	Currency Future	990.0000	1,166.0000	17.778	0	0	0
04/12/2008	£ / R 2008/12/12	16.30	Put	Currency Future	1,161.0000	1,350.0000	16.279	0	0	0
04/12/2008	£ / R 2008/12/12	14.75	Call	Currency Future	591.0000	433.0000	(26.734)	0	0	0
04/12/2008	£ / R 2008/12/12	15.45	Call	Currency Future	254.0000	162.0000	(36.220)	0	0	0
04/12/2008	£ / R 2008/12/12	15.65	Call	Currency Future	196.0000	112.0000	(42.857)	0	0	0
04/12/2008	£ / R 2008/12/12	18.15	Call	Currency Future	1.0000	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
04/12/2008	£ / R 2008/12/12	15.15	Call	Currency Future	366.0000	252.0000	(31.148)	0	0	0
04/12/2008	£ / R 2008/12/12	15.00	Call	Currency Future	439.0000	309.0000	(29.613)	0	0	0
04/12/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,501.0000	2,722.0000	8.836	0	0	0
04/12/2008	£ / R 2008/12/12	14.75	Put	Currency Future	139.0000	205.0000	47.482	0	0	0
04/12/2008	£ / R 2008/12/12	16.45	Put	Currency Future	1,295.0000	1,491.0000	15.135	0	0	0
04/12/2008	£ / R 2008/12/12	15.60	Call	Currency Future	212.0000	123.0000	(41.981)	0	0	0
04/12/2008	£ / R 2008/12/12	16.10	Call	Currency Future	91.0000	44.0000	(51.648)	0	0	0
04/12/2008	£ / R 2008/12/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	£ / R 2008/12/12	17.05	Put	Currency Future	1,861.0000	2,076.0000	11.553	0	0	0
04/12/2008	£ / R 2008/12/12	15.00	Put	Currency Future	237.0000	331.0000	39.662	0	0	0
04/12/2008	£ / R 2008/12/12	16.45	Call	Currency Future	46.0000	19.0000	(58.696)	0	0	0
04/12/2008	£ / R 2008/12/12	18.10	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
04/12/2008	£ / R 2008/12/12	15.90	Call	Currency Future	130.0000	68.0000	(47.692)	0	0	0
04/12/2008	£ / R 2008/12/12	17.10	Put	Currency Future	1,910.0000	2,125.0000	11.257	0	0	0
04/12/2008	£ / R 2008/12/12	18.25	Put	Currency Future	3,049.0000	3,272.0000	7.314	0	0	0
04/12/2008	£ / R 2008/12/12	17.10	Call	Currency Future	11.0000	3.0000	(72.727)	0	0	0
04/12/2008	£ / R 2008/12/12	16.20	Call	Currency Future	76.0000	35.0000	(53.947)	0	0	0
04/12/2008	£ / R 2008/12/12	17.60	Put	Currency Future	2,402.0000	2,623.0000	9.201	0	0	0
04/12/2008	£ / R 2008/12/12	18.15	Put	Currency Future	2,949.0000	3,172.0000	7.562	0	0	0
04/12/2008	£ / R 2008/12/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	£ / R 2008/12/12	17.05	Call	Currency Future	12.0000	4.0000	(66.667)	0	0	0
04/12/2008	£ / R 2008/12/12	18.40	Put	Currency Future	3,199.0000	3,422.0000	6.971	0	0	0
04/12/2008	£ / R 2008/12/12	15.55	Put	Currency Future	574.0000	707.0000	23.171	0	0	0
04/12/2008	£ / R 2008/12/12	15.55	Call	Currency Future	225.0000	135.0000	(40.000)	0	0	0
04/12/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,700.0000	2,922.0000	8.222	0	0	0
04/12/2008	£ / R 2008/12/12	14.60	Call	Currency Future	701.0000	526.0000	(24.964)	0	0	0
04/12/2008	£ / R 2008/12/12	17.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
04/12/2008	£ / R 2008/12/12	17.60	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
04/12/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,716.0000	1,928.0000	12.354	0	0	0
04/12/2008	£ / R 2008/12/12	15.90	Put	Currency Future	829.0000	990.0000	19.421	0	0	0
04/12/2008	£ / R 2008/12/12	17.25	Call	Currency Future	7.0000	2.0000	(71.429)	0	0	0
04/12/2008	£ / R 2008/12/12	17.60	Put	Currency Future	2,402.0000	2,623.0000	9.201	0	0	0
04/12/2008	£ / R 2008/12/12	17.25	Put	Currency Future	2,056.0000	2,274.0000	10.603	0	0	0
04/12/2008	£ / R 2008/12/12	15.60	Put	Currency Future	611.0000	745.0000	21.931	0	0	0
04/12/2008	£ / R 2008/12/12	17.40	Call	Currency Future	5.0000	1.0000	(80.000)	0	0	0
04/12/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,250.0000	1,444.0000	15.520	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	£ / R 2008/12/12	17.45	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
04/12/2008	£ / R 2008/12/12	16.90	Call	Currency Future	17.0000	6.0000	(64.706)	0	0	0
04/12/2008	£ / R 2008/12/12	16.20	Put	Currency Future	1,074.0000	1,257.0000	17.039	0	0	0
04/12/2008	£ / R 2008/12/12	17.50	Put	Currency Future	2,303.0000	2,523.0000	9.553	0	0	0
04/12/2008	£ / R 2008/12/12	17.35	Put	Currency Future	2,155.0000	2,374.0000	10.162	0	0	0
04/12/2008	£ / R 2008/12/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	£ / R 2008/12/12	16.40	Call	Currency Future	51.0000	22.0000	(56.863)	0	0	0
04/12/2008	£ / R 2008/12/12	17.40	Put	Currency Future	2,204.0000	2,423.0000	9.936	0	0	0
04/12/2008	£ / R 2008/12/12	16.50	Call	Currency Future	42.0000	17.0000	(59.524)	0	0	0
04/12/2008	£ / R 2008/12/12	17.20	Call	Currency Future	8.0000	2.0000	(75.000)	0	0	0
04/12/2008	£ / R 2008/12/12	15.65	Put	Currency Future	645.0000	784.0000	21.550	0	0	0
04/12/2008	£ / R 2008/12/12	17.20	Put	Currency Future	2,007.0000	2,224.0000	10.812	0	0	0
04/12/2008	£ / R 2008/12/12	17.45	Put	Currency Future	2,253.0000	2,473.0000	9.765	0	0	0
04/12/2008	£ / R 2008/12/12	15.15	Call	Currency Future	366.0000	252.0000	(31.148)	0	0	0
04/12/2008	£ / R 2008/12/12	16.60	Call	Currency Future	34.0000	13.0000	(61.765)	0	0	0
04/12/2008	£ / R 2008/12/12	17.30	Call	Currency Future	6.0000	2.0000	(66.667)	0	0	0
04/12/2008	£ / R 2008/12/12	15.15	Put	Currency Future	315.0000	424.0000	34.603	0	0	0
04/12/2008	£ / R 2008/12/12	17.50	Call	Currency Future	4.0000	1.0000	(75.000)	0	0	0
04/12/2008	£ / R 2008/12/12	17.40	Call	Currency Future	5.0000	1.0000	(80.000)	0	0	0
04/12/2008	£ / R 2008/12/12	15.55	Call	Currency Future	225.0000	135.0000	(40.000)	0	0	0
04/12/2008	£ / R 2008/12/12	15.65	Call	Currency Future	196.0000	112.0000	(42.857)	0	0	0
04/12/2008	£ / R 2008/12/12	17.30	Put	Currency Future	2,105.0000	2,324.0000	10.404	0	0	0
04/12/2008	£ / R 2008/12/12	15.55	Put	Currency Future	574.0000	707.0000	23.171	0	0	0
04/12/2008	£ / R 2008/12/12	15.80	Call	Currency Future	154.0000	83.0000	(46.104)	0	0	0
04/12/2008	£ / R 2008/12/12	15.80	Put	Currency Future	753.0000	905.0000	20.186	0	0	0
04/12/2008	£ / R 2008/12/12	15.75	Put	Currency Future	716.0000	864.0000	20.670	0	0	0
04/12/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,386.0000	1,587.0000	14.502	0	0	0
04/12/2008	£ / R 2008/12/12	17.55	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
04/12/2008	£ / R 2008/12/12	16.55	Call	Currency Future	37.0000	15.0000	(59.459)	0	0	0
04/12/2008	£ / R 2008/12/12	17.35	Call	Currency Future	6.0000	2.0000	(66.667)	0	0	0
04/12/2008	£ / R 2008/12/12	15.40	Call	Currency Future	270.0000	176.0000	(34.815)	0	0	0
04/12/2008	£ / R 2008/12/12	16.70	Call	Currency Future	27.0000	10.0000	(62.963)	0	0	0
04/12/2008	£ / R 2008/12/12	16.95	Put	Currency Future	1,764.0000	1,977.0000	12.075	0	0	0
04/12/2008	£ / R 2008/12/12	15.40	Put	Currency Future	469.0000	598.0000	27.505	0	0	0
04/12/2008	£ / R 2008/12/12	16.15	Call	Currency Future	83.0000	39.0000	(53.012)	0	0	0
04/12/2008	£ / R 2008/12/12	16.85	Put	Currency Future	1,668.0000	1,879.0000	12.650	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	£ / R 2008/12/12	15.75	Call	Currency Future	167.0000	92.0000	(44.910)	0	0	0
04/12/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,433.0000	1,635.0000	14.096	0	0	0
04/12/2008	£ / R 2008/12/12	14.90	Put	Currency Future	193.0000	276.0000	43.005	0	0	0
04/12/2008	£ / R 2008/12/12	16.50	Put	Currency Future	1,340.0000	1,539.0000	14.851	0	0	0
04/12/2008	£ / R 2008/12/12	18.30	Put	Currency Future	3,099.0000	3,322.0000	7.196	0	0	0
04/12/2008	£ / R 2008/12/12	18.50	Put	Currency Future	3,299.0000	3,522.0000	6.760	0	0	0
04/12/2008	£ / R 2008/12/12	17.10	Put	Currency Future	1,910.0000	2,125.0000	11.257	0	0	0
04/12/2008	£ / R 2008/12/12	16.15	Put	Currency Future	1,032.0000	1,211.0000	17.345	0	0	0
04/12/2008	£ / R 2008/12/12	15.10	Put	Currency Future	288.0000	392.0000	36.111	0	0	0
04/12/2008	£ / R 2008/12/12	17.20	Call	Currency Future	8.0000	2.0000	(75.000)	0	0	0
04/12/2008	£ / R 2008/12/12	15.10	Call	Currency Future	389.0000	270.0000	(30.591)	0	0	0
04/12/2008	£ / R 2008/12/12	18.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	£ / R 2008/12/12	17.10	Call	Currency Future	11.0000	3.0000	(72.727)	0	0	0
04/12/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,620.0000	1,830.0000	12.963	0	0	0
04/12/2008	£ / R 2008/12/12	18.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	£ / R 2008/12/12	16.85	Call	Currency Future	19.0000	7.0000	(63.158)	0	0	0
04/12/2008	£ / R 2008/12/12	14.90	Call	Currency Future	494.0000	354.0000	(28.340)	0	0	0
04/12/2008	£ / R 2008/12/12	16.80	Call	Currency Future	22.0000	8.0000	(63.636)	0	0	0
04/12/2008	£ / R 2008/12/12	18.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	£ / R 2008/12/12	17.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
04/12/2008	£ / R 2008/12/12	16.75	Put	Currency Future	1,573.0000	1,781.0000	13.223	0	0	0
04/12/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,526.0000	1,732.0000	13.499	0	0	0
04/12/2008	£ / R 2008/12/12	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	£ / R 2008/12/12	16.95	Call	Currency Future	15.0000	5.0000	(66.667)	0	0	0
04/12/2008	£ / R 2008/12/12	18.55	Put	Currency Future	3,349.0000	3,572.0000	6.659	0	0	0
04/12/2008	£ / R 2008/12/12	17.80	Call	Currency Future	2.0000	0.0000	(100.000)	0	0	0
04/12/2008	£ / R 2008/12/12	16.25	Put	Currency Future	1,118.0000	1,303.0000	16.547	0	0	0
04/12/2008	£ / R 2008/12/12	17.20	Put	Currency Future	2,007.0000	2,224.0000	10.812	0	0	0
04/12/2008	£ / R 2008/12/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,700.0000	2,922.0000	8.222	0	0	0
04/12/2008	£ / R 2008/12/12	17.00	Put	Currency Future	1,812.0000	2,026.0000	11.810	0	0	0
04/12/2008	£ / R 2008/12/12	16.35	Put	Currency Future	1,205.0000	1,397.0000	15.934	0	0	0
04/12/2008	£ / R 2008/12/12	18.65	Put	Currency Future	3,449.0000	3,672.0000	6.466	0	0	0
04/12/2008	£ / R 2008/12/12	17.80	Put	Currency Future	2,600.0000	2,822.0000	8.538	0	0	0
04/12/2008	£ / R 2008/12/12	17.00	Call	Currency Future	14.0000	4.0000	(71.429)	0	0	0
04/12/2008	£ / R 2008/12/12	16.35	Call	Currency Future	57.0000	25.0000	(56.140)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	£ / R 2008/12/12	16.70	Call	Currency Future	27.0000	10.0000	(62.963)	0	0	0
04/12/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,850.0000	3,072.0000	7.789	0	0	0
04/12/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,999.0000	3,222.0000	7.436	0	0	0
04/12/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,716.0000	1,928.0000	12.354	0	0	0
04/12/2008	£ / R 2008/12/12	16.05	Call	Currency Future	100.0000	49.0000	(51.000)	0	0	0
04/12/2008	£ / R 2008/12/12	18.00	Put	Currency Future	2,800.0000	3,022.0000	7.929	0	0	0
04/12/2008	£ / R 2008/12/12	16.90	Call	Currency Future	17.0000	6.0000	(64.706)	0	0	0
04/12/2008	£ / R 2008/12/12	16.55	Call	Currency Future	37.0000	15.0000	(59.459)	0	0	0
04/12/2008	£ / R 2008/12/12	17.30	Call	Currency Future	6.0000	2.0000	(66.667)	0	0	0
04/12/2008	£ / R 2008/12/12	18.20	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
04/12/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,620.0000	1,830.0000	12.963	0	0	0
04/12/2008	£ / R 2008/12/12	16.25	Call	Currency Future	69.0000	31.0000	(55.072)	0	0	0
04/12/2008	£ / R 2008/12/12	18.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
04/12/2008	£ / R 2008/12/12	16.80	Call	Currency Future	22.0000	8.0000	(63.636)	0	0	0
04/12/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,386.0000	1,587.0000	14.502	0	0	0
04/12/2008	£ / R 2008/12/12	18.05	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
04/12/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,526.0000	1,732.0000	13.499	0	0	0
04/12/2008	£ / R 2008/12/12	15.85	Call	Currency Future	142.0000	75.0000	(47.183)	0	0	0
04/12/2008	£ / R 2008/12/12	17.30	Put	Currency Future	2,105.0000	2,324.0000	10.404	0	0	0
04/12/2008	£ / R 2008/12/12	17.85	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
04/12/2008	£ / R 2008/12/12	17.55	Put	Currency Future	2,352.0000	2,573.0000	9.396	0	0	0
04/12/2008	£ / R 2008/12/12	15.85	Put	Currency Future	791.0000	947.0000	19.722	0	0	0
04/12/2008	£ / R 2008/12/12	14.60	Put	Currency Future	100.0000	148.0000	48.000	0	0	0
04/12/2008	£ / R 2008/12/12	18.40	Put	Currency Future	3,199.0000	3,422.0000	6.971	0	0	0
04/12/2008	£ / R 2008/12/12	16.05	Put	Currency Future	949.0000	1,121.0000	18.124	0	0	0
04/12/2008	£ / R 2008/12/12	14.50	Put	Currency Future	79.0000	117.0000	48.101	0	0	0
04/12/2008	£ / R 2008/12/12	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	£ / R 2008/12/12	17.60	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
04/12/2008	£ / R 2008/12/12	16.75	Call	Currency Future	24.0000	9.0000	(62.500)	0	0	0
04/12/2008	£ / R 2008/12/12	14.40	Call	Currency Future	863.0000	671.0000	(22.248)	0	0	0
04/12/2008	£ / R 2008/12/12	18.60	Put	Currency Future	3,399.0000	3,622.0000	6.561	0	0	0
04/12/2008	£ / R 2008/12/12	14.40	Put	Currency Future	62.0000	93.0000	50.000	0	0	0
04/12/2008	£ / R 2008/12/12	18.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	£ / R 2008/12/12	14.50	Call	Currency Future	780.0000	595.0000	(23.718)	0	0	0
04/12/2008	£ / R 2008/12/12	18.70	Put	Currency Future	3,499.0000	3,722.0000	6.373	0	0	0
04/12/2008	£ / R 2008/12/12	14.60	Call	Currency Future	701.0000	526.0000	(24.964)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,650.0000	2,872.0000	8.377	0	0	0
04/12/2008	£ / R 2008/12/12	18.80	Put	Currency Future	3,599.0000	3,822.0000	6.196	0	0	0
04/12/2008	£ / R 2008/12/12	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	£ / R 2008/12/12	17.40	Put	Currency Future	2,204.0000	2,423.0000	9.936	0	0	0
04/12/2008	£ / R 2008/12/12	18.35	Put	Currency Future	3,149.0000	3,372.0000	7.082	0	0	0
04/12/2008	£ / R 2008/12/12	15.75	Put	Currency Future	716.0000	864.0000	20.670	0	0	0
04/12/2008	£ / R 2008/12/12	15.75	Call	Currency Future	167.0000	92.0000	(44.910)	0	0	0
04/12/2008	£ / R 2009/03/16			Currency Future	15.5537	15.3165	(1.525)	15.5800	15.2500	8,711
04/12/2008	£ / R 2009/03/16	16.15	Put	Currency Future	1,352.0000	1,469.0000	8.654	0	0	0
04/12/2008	£ / R 2009/03/16	15.65	Put	Currency Future	1,031.0000	1,153.0000	11.833	0	0	0
04/12/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,513.0000	1,639.0000	8.328	0	0	0
04/12/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,513.0000	1,639.0000	8.328	0	0	0
04/12/2008	£ / R 2009/03/16	16.05	Put	Currency Future	1,291.0000	1,404.0000	8.753	0	0	0
04/12/2008	£ / R 2009/03/16	17.65	Call	Currency Future	336.0000	267.0000	(20.536)	0	0	0
04/12/2008	£ / R 2009/03/16	15.90	Call	Currency Future	850.0000	725.0000	(14.706)	0	0	0
04/12/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,647.0000	1,780.0000	8.075	0	0	0
04/12/2008	£ / R 2009/03/16	18.20	Call	Currency Future	242.0000	188.0000	(22.314)	0	0	0
04/12/2008	£ / R 2009/03/16	16.15	Call	Currency Future	756.0000	636.0000	(15.873)	0	0	0
04/12/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,333.0000	1,164.0000	(12.678)	0	0	0
04/12/2008	£ / R 2009/03/16	16.05	Call	Currency Future	795.0000	670.0000	(15.723)	0	0	0
04/12/2008	£ / R 2009/03/16	16.40	Call	Currency Future	666.0000	555.0000	(16.667)	0	0	0
04/12/2008	£ / R 2009/03/16	18.60	Put	Currency Future	3,236.0000	3,428.0000	5.933	0	0	0
04/12/2008	£ / R 2009/03/16	15.60	Call	Currency Future	953.0000	836.0000	(12.277)	0	0	0
04/12/2008	£ / R 2009/03/16	16.40	Call	Currency Future	666.0000	555.0000	(16.667)	0	0	0
04/12/2008	£ / R 2009/03/16	16.65	Put	Currency Future	1,681.0000	1,816.0000	8.031	0	0	0
04/12/2008	£ / R 2009/03/16	18.65	Put	Currency Future	3,280.0000	3,473.0000	5.884	0	0	0
04/12/2008	£ / R 2009/03/16	18.70	Call	Currency Future	178.0000	135.0000	(24.157)	0	0	0
04/12/2008	£ / R 2009/03/16	15.60	Put	Currency Future	999.0000	1,120.0000	12.112	0	0	0
04/12/2008	£ / R 2009/03/16	16.20	Call	Currency Future	737.0000	619.0000	(16.011)	0	0	0
04/12/2008	£ / R 2009/03/16	15.75	Put	Currency Future	1,096.0000	1,217.0000	11.040	0	0	0
04/12/2008	£ / R 2009/03/16	16.65	Call	Currency Future	585.0000	483.0000	(17.436)	0	0	0
04/12/2008	£ / R 2009/03/16	16.60	Call	Currency Future	601.0000	497.0000	(17.304)	0	0	0
04/12/2008	£ / R 2009/03/16	18.70	Put	Currency Future	3,324.0000	3,518.0000	5.836	0	0	0
04/12/2008	£ / R 2009/03/16	14.80	Put	Currency Future	579.0000	647.0000	11.744	0	0	0
04/12/2008	£ / R 2009/03/16	14.80	Put	Currency Future	579.0000	647.0000	11.744	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	£ / R 2009/03/16	16.55	Put	Currency Future	1,613.0000	1,744.0000	8.122	0	0	0
04/12/2008	£ / R 2009/03/16	18.60	Call	Currency Future	189.0000	144.0000	(23.810)	0	0	0
04/12/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,274.0000	1,108.0000	(13.030)	0	0	0
04/12/2008	£ / R 2009/03/16	14.90	Put	Currency Future	620.0000	692.0000	11.613	0	0	0
04/12/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,129.0000	1,247.0000	10.452	0	0	0
04/12/2008	£ / R 2009/03/16	16.25	Call	Currency Future	719.0000	602.0000	(16.273)	0	0	0
04/12/2008	£ / R 2009/03/16	16.95	Call	Currency Future	498.0000	406.0000	(18.474)	0	0	0
04/12/2008	£ / R 2009/03/16	18.40	Put	Currency Future	3,061.0000	3,248.0000	6.109	0	0	0
04/12/2008	£ / R 2009/03/16	14.90	Put	Currency Future	620.0000	692.0000	11.613	0	0	0
04/12/2008	£ / R 2009/03/16	16.10	Call	Currency Future	775.0000	653.0000	(15.742)	0	0	0
04/12/2008	£ / R 2009/03/16	15.10	Call	Currency Future	1,160.0000	1,024.0000	(11.724)	0	0	0
04/12/2008	£ / R 2009/03/16	17.95	Put	Currency Future	2,678.0000	2,854.0000	6.572	0	0	0
04/12/2008	£ / R 2009/03/16	18.20	Put	Currency Future	2,889.0000	3,071.0000	6.300	0	0	0
04/12/2008	£ / R 2009/03/16	15.10	Put	Currency Future	707.0000	807.0000	14.144	0	0	0
04/12/2008	£ / R 2009/03/16	18.30	Call	Currency Future	228.0000	176.0000	(22.807)	0	0	0
04/12/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,333.0000	1,164.0000	(12.678)	0	0	0
04/12/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,274.0000	1,108.0000	(13.030)	0	0	0
04/12/2008	£ / R 2009/03/16	15.70	Call	Currency Future	917.0000	804.0000	(12.323)	0	0	0
04/12/2008	£ / R 2009/03/16	15.80	Call	Currency Future	883.0000	764.0000	(13.477)	0	0	0
04/12/2008	£ / R 2009/03/16	16.25	Put	Currency Future	1,415.0000	1,536.0000	8.551	0	0	0
04/12/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,321.0000	1,436.0000	8.706	0	0	0
04/12/2008	£ / R 2009/03/16	18.65	Call	Currency Future	183.0000	139.0000	(24.044)	0	0	0
04/12/2008	£ / R 2009/03/16	18.30	Put	Currency Future	2,974.0000	3,159.0000	6.221	0	0	0
04/12/2008	£ / R 2009/03/16	16.30	Call	Currency Future	701.0000	586.0000	(16.405)	0	0	0
04/12/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,480.0000	1,604.0000	8.378	0	0	0
04/12/2008	£ / R 2009/03/16	17.95	Call	Currency Future	282.0000	221.0000	(21.631)	0	0	0
04/12/2008	£ / R 2009/03/16	18.90	Call	Currency Future	156.0000	118.0000	(24.359)	0	0	0
04/12/2008	£ / R 2009/03/16	14.70	Put	Currency Future	540.0000	604.0000	11.852	0	0	0
04/12/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,447.0000	1,570.0000	8.500	0	0	0
04/12/2008	£ / R 2009/03/16	15.70	Put	Currency Future	1,063.0000	1,187.0000	11.665	0	0	0
04/12/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,030.0000	907.0000	(11.942)	0	0	0
04/12/2008	£ / R 2009/03/16	16.35	Call	Currency Future	683.0000	570.0000	(16.545)	0	0	0
04/12/2008	£ / R 2009/03/16	18.90	Put	Currency Future	3,503.0000	3,701.0000	5.652	0	0	0
04/12/2008	£ / R 2009/03/16	14.60	Put	Currency Future	503.0000	563.0000	11.928	0	0	0
04/12/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,071.0000	945.0000	(11.765)	0	0	0
04/12/2008	£ / R 2009/03/16	15.65	Call	Currency Future	935.0000	820.0000	(12.299)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	£ / R 2009/03/16	16.55	Call	Currency Future	616.0000	511.0000	(17.045)	0	0	0
04/12/2008	£ / R 2009/03/16	16.00	Call	Currency Future	814.0000	688.0000	(15.479)	0	0	0
04/12/2008	£ / R 2009/03/16	18.40	Call	Currency Future	214.0000	165.0000	(22.897)	0	0	0
04/12/2008	£ / R 2009/03/16	15.40	Put	Currency Future	876.0000	990.0000	13.014	0	0	0
04/12/2008	£ / R 2009/03/16	16.45	Put	Currency Future	1,546.0000	1,673.0000	8.215	0	0	0
04/12/2008	£ / R 2009/03/16	15.30	Put	Currency Future	818.0000	928.0000	13.447	0	0	0
04/12/2008	£ / R 2009/03/16	16.20	Call	Currency Future	737.0000	619.0000	(16.011)	0	0	0
04/12/2008	£ / R 2009/03/16	15.85	Call	Currency Future	866.0000	744.0000	(14.088)	0	0	0
04/12/2008	£ / R 2009/03/16	16.45	Call	Currency Future	649.0000	540.0000	(16.795)	0	0	0
04/12/2008	£ / R 2009/03/16	16.95	Put	Currency Future	1,894.0000	2,040.0000	7.709	0	0	0
04/12/2008	£ / R 2009/03/16	18.50	Put	Currency Future	3,148.0000	3,338.0000	6.036	0	0	0
04/12/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,384.0000	1,502.0000	8.526	0	0	0
04/12/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,261.0000	1,372.0000	8.803	0	0	0
04/12/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,384.0000	1,502.0000	8.526	0	0	0
04/12/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,188.0000	1,044.0000	(12.121)	0	0	0
04/12/2008	£ / R 2009/03/16	16.05	Call	Currency Future	795.0000	670.0000	(15.723)	0	0	0
04/12/2008	£ / R 2009/03/16	16.80	Call	Currency Future	540.0000	443.0000	(17.963)	0	0	0
04/12/2008	£ / R 2009/03/16	14.60	Call	Currency Future	1,457.0000	1,280.0000	(12.148)	0	0	0
04/12/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,786.0000	1,927.0000	7.895	0	0	0
04/12/2008	£ / R 2009/03/16	14.70	Call	Currency Future	1,394.0000	1,221.0000	(12.410)	0	0	0
04/12/2008	£ / R 2009/03/16	15.55	Put	Currency Future	968.0000	1,087.0000	12.293	0	0	0
04/12/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,051.0000	926.0000	(11.893)	0	0	0
04/12/2008	£ / R 2009/03/16	16.30	Call	Currency Future	701.0000	586.0000	(16.405)	0	0	0
04/12/2008	£ / R 2009/03/16	16.70	Put	Currency Future	1,716.0000	1,853.0000	7.984	0	0	0
04/12/2008	£ / R 2009/03/16	15.55	Call	Currency Future	971.0000	853.0000	(12.152)	0	0	0
04/12/2008	£ / R 2009/03/16	18.80	Put	Currency Future	3,413.0000	3,609.0000	5.743	0	0	0
04/12/2008	£ / R 2009/03/16	18.80	Call	Currency Future	167.0000	126.0000	(24.551)	0	0	0
04/12/2008	£ / R 2009/03/16	17.20	Put	Currency Future	2,080.0000	2,234.0000	7.404	0	0	0
04/12/2008	£ / R 2009/03/16	18.10	Put	Currency Future	2,804.0000	2,984.0000	6.419	0	0	0
04/12/2008	£ / R 2009/03/16	16.05	Put	Currency Future	1,291.0000	1,404.0000	8.753	0	0	0
04/12/2008	£ / R 2009/03/16	18.50	Call	Currency Future	201.0000	154.0000	(23.383)	0	0	0
04/12/2008	£ / R 2009/03/16	18.05	Put	Currency Future	2,762.0000	2,940.0000	6.445	0	0	0
04/12/2008	£ / R 2009/03/16	15.05	Put	Currency Future	684.0000	777.0000	13.596	0	0	0
04/12/2008	£ / R 2009/03/16	18.10	Call	Currency Future	257.0000	200.0000	(22.179)	0	0	0
04/12/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,447.0000	1,570.0000	8.500	0	0	0
04/12/2008	£ / R 2009/03/16	18.45	Call	Currency Future	208.0000	159.0000	(23.558)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	£ / R 2009/03/16	17.20	Call	Currency Future	434.0000	351.0000	(19.124)	0	0	0
04/12/2008	£ / R 2009/03/16	18.35	Put	Currency Future	3,017.0000	3,204.0000	6.198	0	0	0
04/12/2008	£ / R 2009/03/16	15.15	Put	Currency Future	729.0000	837.0000	14.815	0	0	0
04/12/2008	£ / R 2009/03/16	18.35	Call	Currency Future	221.0000	170.0000	(23.077)	0	0	0
04/12/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,133.0000	1,004.0000	(11.386)	0	0	0
04/12/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,595.0000	2,769.0000	6.705	0	0	0
04/12/2008	£ / R 2009/03/16	18.45	Put	Currency Future	3,104.0000	3,293.0000	6.089	0	0	0
04/12/2008	£ / R 2009/03/16	15.35	Put	Currency Future	847.0000	959.0000	13.223	0	0	0
04/12/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,196.0000	1,309.0000	9.448	0	0	0
04/12/2008	£ / R 2009/03/16	16.70	Call	Currency Future	570.0000	469.0000	(17.719)	0	0	0
04/12/2008	£ / R 2009/03/16	15.00	Put	Currency Future	662.0000	748.0000	12.991	0	0	0
04/12/2008	£ / R 2009/03/16	15.55	Call	Currency Future	971.0000	853.0000	(12.152)	0	0	0
04/12/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,071.0000	945.0000	(11.765)	0	0	0
04/12/2008	£ / R 2009/03/16	15.00	Call	Currency Future	1,216.0000	1,064.0000	(12.500)	0	0	0
04/12/2008	£ / R 2009/03/16	15.65	Call	Currency Future	935.0000	820.0000	(12.299)	0	0	0
04/12/2008	£ / R 2009/03/16	16.10	Call	Currency Future	775.0000	653.0000	(15.742)	0	0	0
04/12/2008	£ / R 2009/03/16	17.55	Call	Currency Future	356.0000	284.0000	(20.225)	0	0	0
04/12/2008	£ / R 2009/03/16	15.55	Put	Currency Future	968.0000	1,087.0000	12.293	0	0	0
04/12/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,261.0000	1,372.0000	8.803	0	0	0
04/12/2008	£ / R 2009/03/16	17.55	Put	Currency Future	2,352.0000	2,517.0000	7.015	0	0	0
04/12/2008	£ / R 2009/03/16	15.65	Put	Currency Future	1,031.0000	1,153.0000	11.833	0	0	0
04/12/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,321.0000	1,436.0000	8.706	0	0	0
04/12/2008	£ / R 2009/03/16	17.65	Call	Currency Future	336.0000	267.0000	(20.536)	0	0	0
04/12/2008	£ / R 2009/03/16	15.75	Call	Currency Future	900.0000	783.0000	(13.000)	0	0	0
04/12/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,647.0000	1,780.0000	8.075	0	0	0
04/12/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,432.0000	2,600.0000	6.908	0	0	0
04/12/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,392.0000	2,558.0000	6.940	0	0	0
04/12/2008	£ / R 2009/03/16	15.30	Put	Currency Future	818.0000	928.0000	13.447	0	0	0
04/12/2008	£ / R 2009/03/16	16.60	Call	Currency Future	601.0000	497.0000	(17.304)	0	0	0
04/12/2008	£ / R 2009/03/16	17.70	Call	Currency Future	326.0000	258.0000	(20.859)	0	0	0
04/12/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,188.0000	1,044.0000	(12.121)	0	0	0
04/12/2008	£ / R 2009/03/16	17.85	Call	Currency Future	299.0000	235.0000	(21.405)	0	0	0
04/12/2008	£ / R 2009/03/16	15.85	Put	Currency Future	1,162.0000	1,278.0000	9.983	0	0	0
04/12/2008	£ / R 2009/03/16	17.75	Put	Currency Future	2,513.0000	2,684.0000	6.805	0	0	0
04/12/2008	£ / R 2009/03/16	15.05	Put	Currency Future	684.0000	777.0000	13.596	0	0	0
04/12/2008	£ / R 2009/03/16	17.50	Call	Currency Future	366.0000	292.0000	(20.219)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	£ / R 2009/03/16	15.85	Put	Currency Future	1,162.0000	1,278.0000	9.983	0	0	0
04/12/2008	£ / R 2009/03/16	16.15	Put	Currency Future	1,352.0000	1,469.0000	8.654	0	0	0
04/12/2008	£ / R 2009/03/16	16.00	Call	Currency Future	814.0000	688.0000	(15.479)	0	0	0
04/12/2008	£ / R 2009/03/16	17.75	Call	Currency Future	317.0000	250.0000	(21.136)	0	0	0
04/12/2008	£ / R 2009/03/16	15.60	Put	Currency Future	999.0000	1,120.0000	12.112	0	0	0
04/12/2008	£ / R 2009/03/16	18.05	Call	Currency Future	265.0000	207.0000	(21.887)	0	0	0
04/12/2008	£ / R 2009/03/16	15.15	Put	Currency Future	729.0000	837.0000	14.815	0	0	0
04/12/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,432.0000	2,600.0000	6.908	0	0	0
04/12/2008	£ / R 2009/03/16	15.85	Call	Currency Future	866.0000	744.0000	(14.088)	0	0	0
04/12/2008	£ / R 2009/03/16	15.50	Call	Currency Future	990.0000	871.0000	(12.020)	0	0	0
04/12/2008	£ / R 2009/03/16	17.50	Put	Currency Future	2,313.0000	2,476.0000	7.047	0	0	0
04/12/2008	£ / R 2009/03/16	16.15	Call	Currency Future	756.0000	636.0000	(15.873)	0	0	0
04/12/2008	£ / R 2009/03/16	15.20	Call	Currency Future	1,112.0000	985.0000	(11.421)	0	0	0
04/12/2008	£ / R 2009/03/16	16.50	Call	Currency Future	633.0000	525.0000	(17.062)	0	0	0
04/12/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,133.0000	1,004.0000	(11.386)	0	0	0
04/12/2008	£ / R 2009/03/16	16.50	Put	Currency Future	1,579.0000	1,709.0000	8.233	0	0	0
04/12/2008	£ / R 2009/03/16	15.50	Put	Currency Future	937.0000	1,054.0000	12.487	0	0	0
04/12/2008	£ / R 2009/03/16	17.85	Call	Currency Future	299.0000	235.0000	(21.405)	0	0	0
04/12/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,480.0000	1,604.0000	8.378	0	0	0
04/12/2008	£ / R 2009/03/16	16.85	Call	Currency Future	526.0000	431.0000	(18.061)	0	0	0
04/12/2008	£ / R 2009/03/16	18.65	Call	Currency Future	183.0000	139.0000	(24.044)	0	0	0
04/12/2008	£ / R 2009/03/16	15.60	Call	Currency Future	953.0000	836.0000	(12.277)	0	0	0
04/12/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,822.0000	1,964.0000	7.794	0	0	0
04/12/2008	£ / R 2009/03/16	18.55	Call	Currency Future	195.0000	149.0000	(23.590)	0	0	0
04/12/2008	£ / R 2009/03/16	16.35	Call	Currency Future	683.0000	570.0000	(16.545)	0	0	0
04/12/2008	£ / R 2009/03/16	18.35	Put	Currency Future	3,017.0000	3,204.0000	6.198	0	0	0
04/12/2008	£ / R 2009/03/16	15.95	Call	Currency Future	834.0000	707.0000	(15.228)	0	0	0
04/12/2008	£ / R 2009/03/16	18.55	Put	Currency Future	3,192.0000	3,383.0000	5.984	0	0	0
04/12/2008	£ / R 2009/03/16	17.35	Put	Currency Future	2,195.0000	2,354.0000	7.244	0	0	0
04/12/2008	£ / R 2009/03/16	15.45	Put	Currency Future	906.0000	1,022.0000	12.804	0	0	0
04/12/2008	£ / R 2009/03/16	15.95	Put	Currency Future	1,231.0000	1,340.0000	8.855	0	0	0
04/12/2008	£ / R 2009/03/16	18.75	Call	Currency Future	172.0000	130.0000	(24.419)	0	0	0
04/12/2008	£ / R 2009/03/16	17.35	Call	Currency Future	399.0000	320.0000	(19.799)	0	0	0
04/12/2008	£ / R 2009/03/16	18.65	Put	Currency Future	3,280.0000	3,473.0000	5.884	0	0	0
04/12/2008	£ / R 2009/03/16	18.75	Put	Currency Future	3,368.0000	3,564.0000	5.819	0	0	0
04/12/2008	£ / R 2009/03/16	17.10	Put	Currency Future	2,005.0000	2,156.0000	7.531	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	£ / R 2009/03/16	15.45	Call	Currency Future	1,010.0000	888.0000	(12.079)	0	0	0
04/12/2008	£ / R 2009/03/16	18.35	Call	Currency Future	221.0000	170.0000	(23.077)	0	0	0
04/12/2008	£ / R 2009/03/16	17.10	Call	Currency Future	459.0000	372.0000	(18.954)	0	0	0
04/12/2008	£ / R 2009/03/16	15.20	Put	Currency Future	759.0000	868.0000	14.361	0	0	0
04/12/2008	£ / R 2009/03/16	16.85	Call	Currency Future	526.0000	431.0000	(18.061)	0	0	0
04/12/2008	£ / R 2009/03/16	18.25	Call	Currency Future	235.0000	182.0000	(22.553)	0	0	0
04/12/2008	£ / R 2009/03/16	17.30	Call	Currency Future	410.0000	330.0000	(19.512)	0	0	0
04/12/2008	£ / R 2009/03/16	17.25	Put	Currency Future	2,118.0000	2,274.0000	7.365	0	0	0
04/12/2008	£ / R 2009/03/16	17.40	Call	Currency Future	388.0000	311.0000	(19.845)	0	0	0
04/12/2008	£ / R 2009/03/16	17.25	Call	Currency Future	422.0000	340.0000	(19.431)	0	0	0
04/12/2008	£ / R 2009/03/16	15.35	Put	Currency Future	847.0000	959.0000	13.223	0	0	0
04/12/2008	£ / R 2009/03/16	18.25	Put	Currency Future	2,931.0000	3,115.0000	6.278	0	0	0
04/12/2008	£ / R 2009/03/16	17.30	Put	Currency Future	2,157.0000	2,314.0000	7.279	0	0	0
04/12/2008	£ / R 2009/03/16	17.15	Put	Currency Future	2,043.0000	2,195.0000	7.440	0	0	0
04/12/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,392.0000	2,558.0000	6.940	0	0	0
04/12/2008	£ / R 2009/03/16	17.40	Put	Currency Future	2,234.0000	2,394.0000	7.162	0	0	0
04/12/2008	£ / R 2009/03/16	15.90	Call	Currency Future	850.0000	725.0000	(14.706)	0	0	0
04/12/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,846.0000	3,027.0000	6.360	0	0	0
04/12/2008	£ / R 2009/03/16	18.00	Put	Currency Future	2,720.0000	2,897.0000	6.507	0	0	0
04/12/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,196.0000	1,309.0000	9.448	0	0	0
04/12/2008	£ / R 2009/03/16	16.75	Put	Currency Future	1,751.0000	1,890.0000	7.938	0	0	0
04/12/2008	£ / R 2009/03/16	18.15	Call	Currency Future	250.0000	194.0000	(22.400)	0	0	0
04/12/2008	£ / R 2009/03/16	17.90	Put	Currency Future	2,636.0000	2,811.0000	6.639	0	0	0
04/12/2008	£ / R 2009/03/16	17.05	Call	Currency Future	472.0000	383.0000	(18.856)	0	0	0
04/12/2008	£ / R 2009/03/16	16.75	Call	Currency Future	555.0000	456.0000	(17.838)	0	0	0
04/12/2008	£ / R 2009/03/16	17.70	Put	Currency Future	2,473.0000	2,642.0000	6.834	0	0	0
04/12/2008	£ / R 2009/03/16	17.05	Put	Currency Future	1,968.0000	2,117.0000	7.571	0	0	0
04/12/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,051.0000	926.0000	(11.893)	0	0	0
04/12/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,822.0000	1,964.0000	7.794	0	0	0
04/12/2008	£ / R 2009/03/16	18.85	Call	Currency Future	162.0000	122.0000	(24.691)	0	0	0
04/12/2008	£ / R 2009/03/16	18.00	Call	Currency Future	273.0000	214.0000	(21.612)	0	0	0
04/12/2008	£ / R 2009/03/16	17.15	Call	Currency Future	446.0000	361.0000	(19.058)	0	0	0
04/12/2008	£ / R 2009/03/16	15.40	Put	Currency Future	876.0000	990.0000	13.014	0	0	0
04/12/2008	£ / R 2009/03/16	19.05	Put	Currency Future	3,638.0000	3,840.0000	5.553	0	0	0
04/12/2008	£ / R 2009/03/16	17.80	Call	Currency Future	308.0000	243.0000	(21.104)	0	0	0
04/12/2008	£ / R 2009/03/16	17.90	Call	Currency Future	290.0000	228.0000	(21.379)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,030.0000	907.0000	(11.942)	0	0	0
04/12/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,458.0000	3,655.0000	5.697	0	0	0
04/12/2008	£ / R 2009/03/16	17.80	Put	Currency Future	2,554.0000	2,726.0000	6.735	0	0	0
04/12/2008	£ / R 2009/03/16	17.60	Call	Currency Future	346.0000	275.0000	(20.520)	0	0	0
04/12/2008	£ / R 2009/03/16	15.80	Call	Currency Future	883.0000	764.0000	(13.477)	0	0	0
04/12/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,196.0000	1,309.0000	9.448	0	0	0
04/12/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,858.0000	2,002.0000	7.750	0	0	0
04/12/2008	£ / R 2009/03/16	15.90	Call	Currency Future	850.0000	725.0000	(14.706)	0	0	0
04/12/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,129.0000	1,247.0000	10.452	0	0	0
04/12/2008	£ / R 2009/03/16	16.90	Call	Currency Future	512.0000	418.0000	(18.359)	0	0	0
04/12/2008	£ / R 2009/03/16	18.45	Put	Currency Future	3,104.0000	3,293.0000	6.089	0	0	0
04/12/2008	£ / R 2009/03/16	14.75	Call	Currency Future	1,363.0000	1,192.0000	(12.546)	0	0	0
04/12/2008	£ / R 2009/03/16	18.45	Call	Currency Future	208.0000	159.0000	(23.558)	0	0	0
04/12/2008	£ / R 2009/03/16	14.75	Put	Currency Future	559.0000	626.0000	11.986	0	0	0
04/12/2008	£ / R 2009/03/16	17.60	Call	Currency Future	346.0000	275.0000	(20.520)	0	0	0
04/12/2008	£ / R 2009/03/16	18.85	Call	Currency Future	162.0000	122.0000	(24.691)	0	0	0
04/12/2008	£ / R 2009/03/16	14.65	Call	Currency Future	1,425.0000	1,250.0000	(12.281)	0	0	0
04/12/2008	£ / R 2009/03/16	16.80	Call	Currency Future	540.0000	443.0000	(17.963)	0	0	0
04/12/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,595.0000	2,769.0000	6.705	0	0	0
04/12/2008	£ / R 2009/03/16	14.85	Call	Currency Future	1,303.0000	1,136.0000	(12.817)	0	0	0
04/12/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,846.0000	3,027.0000	6.360	0	0	0
04/12/2008	£ / R 2009/03/16	17.00	Call	Currency Future	485.0000	395.0000	(18.557)	0	0	0
04/12/2008	£ / R 2009/03/16	18.15	Call	Currency Future	250.0000	194.0000	(22.400)	0	0	0
04/12/2008	£ / R 2009/03/16	15.10	Put	Currency Future	707.0000	807.0000	14.144	0	0	0
04/12/2008	£ / R 2009/03/16	17.10	Call	Currency Future	459.0000	372.0000	(18.954)	0	0	0
04/12/2008	£ / R 2009/03/16	15.10	Call	Currency Future	1,160.0000	1,024.0000	(11.724)	0	0	0
04/12/2008	£ / R 2009/03/16	17.10	Put	Currency Future	2,005.0000	2,156.0000	7.531	0	0	0
04/12/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,858.0000	2,002.0000	7.750	0	0	0
04/12/2008	£ / R 2009/03/16	17.00	Put	Currency Future	1,931.0000	2,078.0000	7.613	0	0	0
04/12/2008	£ / R 2009/03/16	14.85	Put	Currency Future	599.0000	669.0000	11.686	0	0	0
04/12/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,786.0000	1,927.0000	7.895	0	0	0
04/12/2008	£ / R 2009/03/16	14.65	Put	Currency Future	521.0000	584.0000	12.092	0	0	0
04/12/2008	£ / R 2009/03/16	16.90	Call	Currency Future	512.0000	418.0000	(18.359)	0	0	0
04/12/2008	£ / R 2009/03/16	14.95	Put	Currency Future	641.0000	720.0000	12.324	0	0	0
04/12/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,458.0000	3,655.0000	5.697	0	0	0
04/12/2008	£ / R 2009/03/16	18.95	Put	Currency Future	3,548.0000	3,747.0000	5.609	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	£ / R	2009/03/16	18.95	Call	Currency Future	151.0000	114.0000	(24.503)	0	0	0
04/12/2008	£ / R	2009/03/16	18.95	Put	Currency Future	3,548.0000	3,747.0000	5.609	0	0	0
04/12/2008	£ / R	2009/03/16	18.95	Call	Currency Future	151.0000	114.0000	(24.503)	0	0	0
04/12/2008	£ / R	2009/03/16	18.55	Put	Currency Future	3,192.0000	3,383.0000	5.984	0	0	0
04/12/2008	£ / R	2009/03/16	18.55	Call	Currency Future	195.0000	149.0000	(23.590)	0	0	0
04/12/2008	£ / R	2009/03/16	19.05	Call	Currency Future	142.0000	106.0000	(25.352)	0	0	0
04/12/2008	£ / R	2009/03/16	19.25	Call	Currency Future	125.0000	92.0000	(26.400)	0	0	0
04/12/2008	£ / R	2009/03/16	19.05	Call	Currency Future	142.0000	106.0000	(25.352)	0	0	0
04/12/2008	£ / R	2009/03/16	19.25	Put	Currency Future	3,821.0000	4,026.0000	5.365	0	0	0
04/12/2008	£ / R	2009/03/16	19.05	Put	Currency Future	3,638.0000	3,840.0000	5.553	0	0	0
04/12/2008	£ / R	2009/03/16	19.15	Put	Currency Future	3,729.0000	3,932.0000	5.444	0	0	0
04/12/2008	£ / R	2009/03/16	19.15	Call	Currency Future	133.0000	99.0000	(25.564)	0	0	0
04/12/2008	£ / R	2009/03/16	15.25	Put	Currency Future	789.0000	898.0000	13.815	0	0	0
04/12/2008	£ / R	2009/03/16	15.25	Call	Currency Future	1,092.0000	965.0000	(11.630)	0	0	0
04/12/2008	£ / R	2009/03/16	14.95	Call	Currency Future	1,245.0000	1,086.0000	(12.771)	0	0	0
04/12/2008	£ / R	2009/03/16	16.55	Put	Currency Future	1,613.0000	1,744.0000	8.122	0	0	0
04/12/2008	£ / R	2009/03/16	15.75	Call	Currency Future	900.0000	783.0000	(13.000)	0	0	0
04/12/2008	£ / R	2009/03/16	15.85	Put	Currency Future	1,162.0000	1,278.0000	9.983	0	0	0
04/12/2008	£ / R	2009/03/16	15.75	Put	Currency Future	1,096.0000	1,217.0000	11.040	0	0	0
04/12/2008	£ / R	2009/03/16	15.85	Call	Currency Future	866.0000	744.0000	(14.088)	0	0	0
04/12/2008	£ / R	2009/03/16	16.55	Call	Currency Future	616.0000	511.0000	(17.045)	0	0	0
04/12/2008	£ / R	2009/06/12			Currency Future	15.8491	15.5970	(1.591)	15.5700	15.5700	65
04/12/2008	£ / R	2009/06/12	15.55	Call	Currency Future	1,354.0000	1,220.0000	(9.897)	0	0	0
04/12/2008	£ / R	2009/06/12	18.05	Call	Currency Future	537.0000	451.0000	(16.015)	0	0	0
04/12/2008	£ / R	2009/06/12	17.10	Call	Currency Future	795.0000	682.0000	(14.214)	0	0	0
04/12/2008	£ / R	2009/06/12	17.25	Call	Currency Future	749.0000	640.0000	(14.553)	0	0	0
04/12/2008	£ / R	2009/06/12	19.00	Call	Currency Future	355.0000	290.0000	(18.310)	0	0	0
04/12/2008	£ / R	2009/06/12	15.85	Put	Currency Future	1,239.0000	1,365.0000	10.169	0	0	0
04/12/2008	£ / R	2009/06/12	18.05	Put	Currency Future	2,738.0000	2,904.0000	6.063	0	0	0
04/12/2008	£ / R	2009/06/12	15.95	Put	Currency Future	1,303.0000	1,432.0000	9.900	0	0	0
04/12/2008	£ / R	2009/06/12	18.35	Put	Currency Future	2,973.0000	3,146.0000	5.819	0	0	0
04/12/2008	£ / R	2009/06/12	15.95	Call	Currency Future	1,202.0000	1,079.0000	(10.233)	0	0	0
04/12/2008	£ / R	2009/06/12	16.90	Call	Currency Future	860.0000	741.0000	(13.837)	0	0	0
04/12/2008	£ / R	2009/06/12	19.00	Put	Currency Future	3,505.0000	3,693.0000	5.364	0	0	0
04/12/2008	£ / R	2009/06/12	16.80	Put	Currency Future	1,846.0000	1,975.0000	6.988	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	£ / R 2009/06/12	15.85	Call	Currency Future	1,238.0000	1,112.0000	(10.178)	0	0	0
04/12/2008	£ / R 2009/06/12	15.00	Call	Currency Future	1,640.0000	1,460.0000	(10.976)	0	0	0
04/12/2008	£ / R 2009/06/12	17.10	Put	Currency Future	2,046.0000	2,185.0000	6.794	0	0	0
04/12/2008	£ / R 2009/06/12	17.25	Put	Currency Future	2,150.0000	2,293.0000	6.651	0	0	0
04/12/2008	£ / R 2009/06/12	19.20	Put	Currency Future	3,675.0000	3,867.0000	5.224	0	0	0
04/12/2008	£ / R 2009/06/12	16.80	Call	Currency Future	895.0000	772.0000	(13.743)	0	0	0
04/12/2008	£ / R 2009/06/12	18.15	Call	Currency Future	515.0000	431.0000	(16.311)	0	0	0
04/12/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,911.0000	2,044.0000	6.960	0	0	0
04/12/2008	£ / R 2009/06/12	18.25	Put	Currency Future	2,894.0000	3,065.0000	5.909	0	0	0
04/12/2008	£ / R 2009/06/12	16.60	Call	Currency Future	967.0000	838.0000	(13.340)	0	0	0
04/12/2008	£ / R 2009/06/12	18.65	Call	Currency Future	414.0000	342.0000	(17.391)	0	0	0
04/12/2008	£ / R 2009/06/12	16.05	Call	Currency Future	1,168.0000	1,043.0000	(10.702)	0	0	0
04/12/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,534.0000	1,648.0000	7.432	0	0	0
04/12/2008	£ / R 2009/06/12	18.65	Put	Currency Future	3,215.0000	3,395.0000	5.599	0	0	0
04/12/2008	£ / R 2009/06/12	15.00	Put	Currency Future	791.0000	863.0000	9.102	0	0	0
04/12/2008	£ / R 2009/06/12	18.75	Put	Currency Future	3,297.0000	3,480.0000	5.551	0	0	0
04/12/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,083.0000	945.0000	(12.742)	0	0	0
04/12/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,816.0000	2,984.0000	5.966	0	0	0
04/12/2008	£ / R 2009/06/12	16.05	Put	Currency Future	1,369.0000	1,496.0000	9.277	0	0	0
04/12/2008	£ / R 2009/06/12	16.70	Call	Currency Future	930.0000	805.0000	(13.441)	0	0	0
04/12/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,336.0000	1,466.0000	9.731	0	0	0
04/12/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,054.0000	1,173.0000	11.290	0	0	0
04/12/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,185.0000	1,063.0000	(10.295)	0	0	0
04/12/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,470.0000	1,586.0000	7.891	0	0	0
04/12/2008	£ / R 2009/06/12	18.75	Call	Currency Future	396.0000	327.0000	(17.424)	0	0	0
04/12/2008	£ / R 2009/06/12	15.15	Put	Currency Future	856.0000	933.0000	8.995	0	0	0
04/12/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,718.0000	1,841.0000	7.159	0	0	0
04/12/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,151.0000	1,023.0000	(11.121)	0	0	0
04/12/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,083.0000	945.0000	(12.742)	0	0	0
04/12/2008	£ / R 2009/06/12	15.15	Call	Currency Future	1,555.0000	1,380.0000	(11.254)	0	0	0
04/12/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,564.0000	1,680.0000	7.417	0	0	0
04/12/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,402.0000	1,526.0000	8.845	0	0	0
04/12/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,534.0000	1,648.0000	7.432	0	0	0
04/12/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,594.0000	1,712.0000	7.403	0	0	0
04/12/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,119.0000	983.0000	(12.154)	0	0	0
04/12/2008	£ / R 2009/06/12	15.05	Put	Currency Future	812.0000	886.0000	9.113	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,063.0000	927.0000	(12.794)	0	0	0
04/12/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,781.0000	1,908.0000	7.131	0	0	0
04/12/2008	£ / R 2009/06/12	18.35	Call	Currency Future	472.0000	393.0000	(16.737)	0	0	0
04/12/2008	£ / R 2009/06/12	15.70	Put	Currency Future	1,145.0000	1,267.0000	10.655	0	0	0
04/12/2008	£ / R 2009/06/12	18.45	Put	Currency Future	3,053.0000	3,229.0000	5.765	0	0	0
04/12/2008	£ / R 2009/06/12	15.05	Call	Currency Future	1,611.0000	1,433.0000	(11.049)	0	0	0
04/12/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,185.0000	1,063.0000	(10.295)	0	0	0
04/12/2008	£ / R 2009/06/12	19.15	Call	Currency Future	331.0000	270.0000	(18.429)	0	0	0
04/12/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,336.0000	1,466.0000	9.731	0	0	0
04/12/2008	£ / R 2009/06/12	15.70	Call	Currency Future	1,294.0000	1,164.0000	(10.046)	0	0	0
04/12/2008	£ / R 2009/06/12	18.60	Call	Currency Future	424.0000	350.0000	(17.453)	0	0	0
04/12/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,420.0000	1,279.0000	(9.930)	0	0	0
04/12/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,084.0000	1,204.0000	11.070	0	0	0
04/12/2008	£ / R 2009/06/12	19.15	Put	Currency Future	3,632.0000	3,823.0000	5.259	0	0	0
04/12/2008	£ / R 2009/06/12	18.70	Call	Currency Future	405.0000	334.0000	(17.531)	0	0	0
04/12/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,698.0000	1,516.0000	(10.718)	0	0	0
04/12/2008	£ / R 2009/06/12	18.25	Call	Currency Future	493.0000	412.0000	(16.430)	0	0	0
04/12/2008	£ / R 2009/06/12	18.50	Put	Currency Future	3,093.0000	3,270.0000	5.723	0	0	0
04/12/2008	£ / R 2009/06/12	15.40	Put	Currency Future	971.0000	1,082.0000	11.432	0	0	0
04/12/2008	£ / R 2009/06/12	16.50	Call	Currency Future	1,004.0000	873.0000	(13.048)	0	0	0
04/12/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,119.0000	983.0000	(12.154)	0	0	0
04/12/2008	£ / R 2009/06/12	18.80	Put	Currency Future	3,339.0000	3,522.0000	5.481	0	0	0
04/12/2008	£ / R 2009/06/12	18.70	Put	Currency Future	3,256.0000	3,437.0000	5.559	0	0	0
04/12/2008	£ / R 2009/06/12	15.30	Put	Currency Future	924.0000	1,019.0000	10.281	0	0	0
04/12/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,271.0000	1,398.0000	9.992	0	0	0
04/12/2008	£ / R 2009/06/12	18.80	Call	Currency Future	388.0000	319.0000	(17.784)	0	0	0
04/12/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,422.0000	3,607.0000	5.406	0	0	0
04/12/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,473.0000	1,316.0000	(10.659)	0	0	0
04/12/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,043.0000	909.0000	(12.848)	0	0	0
04/12/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,220.0000	1,095.0000	(10.246)	0	0	0
04/12/2008	£ / R 2009/06/12	16.70	Call	Currency Future	930.0000	805.0000	(13.441)	0	0	0
04/12/2008	£ / R 2009/06/12	18.55	Put	Currency Future	3,134.0000	3,312.0000	5.680	0	0	0
04/12/2008	£ / R 2009/06/12	19.10	Call	Currency Future	339.0000	277.0000	(18.289)	0	0	0
04/12/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,420.0000	1,279.0000	(9.930)	0	0	0
04/12/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,422.0000	3,607.0000	5.406	0	0	0
04/12/2008	£ / R 2009/06/12	16.50	Put	Currency Future	1,655.0000	1,776.0000	7.311	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	£ / R 2009/06/12	18.45	Call	Currency Future	452.0000	376.0000	(16.814)	0	0	0
04/12/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,271.0000	1,398.0000	9.992	0	0	0
04/12/2008	£ / R 2009/06/12	18.55	Call	Currency Future	433.0000	359.0000	(17.090)	0	0	0
04/12/2008	£ / R 2009/06/12	18.90	Call	Currency Future	371.0000	304.0000	(18.059)	0	0	0
04/12/2008	£ / R 2009/06/12	15.30	Put	Currency Future	924.0000	1,019.0000	10.281	0	0	0
04/12/2008	£ / R 2009/06/12	19.30	Call	Currency Future	310.0000	252.0000	(18.710)	0	0	0
04/12/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,470.0000	1,586.0000	7.891	0	0	0
04/12/2008	£ / R 2009/06/12	17.00	Put	Currency Future	1,978.0000	2,114.0000	6.876	0	0	0
04/12/2008	£ / R 2009/06/12	18.65	Put	Currency Future	3,215.0000	3,395.0000	5.599	0	0	0
04/12/2008	£ / R 2009/06/12	18.50	Call	Currency Future	443.0000	367.0000	(17.156)	0	0	0
04/12/2008	£ / R 2009/06/12	15.20	Call	Currency Future	1,527.0000	1,354.0000	(11.329)	0	0	0
04/12/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,473.0000	1,316.0000	(10.659)	0	0	0
04/12/2008	£ / R 2009/06/12	19.40	Call	Currency Future	296.0000	240.0000	(18.919)	0	0	0
04/12/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,220.0000	1,095.0000	(10.246)	0	0	0
04/12/2008	£ / R 2009/06/12	18.15	Call	Currency Future	515.0000	431.0000	(16.311)	0	0	0
04/12/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,911.0000	2,044.0000	6.960	0	0	0
04/12/2008	£ / R 2009/06/12	18.85	Call	Currency Future	379.0000	312.0000	(17.678)	0	0	0
04/12/2008	£ / R 2009/06/12	18.60	Put	Currency Future	3,175.0000	3,353.0000	5.606	0	0	0
04/12/2008	£ / R 2009/06/12	15.25	Call	Currency Future	1,500.0000	1,335.0000	(11.000)	0	0	0
04/12/2008	£ / R 2009/06/12	14.80	Put	Currency Future	709.0000	775.0000	9.309	0	0	0
04/12/2008	£ / R 2009/06/12	18.40	Put	Currency Future	3,013.0000	3,187.0000	5.775	0	0	0
04/12/2008	£ / R 2009/06/12	18.90	Call	Currency Future	371.0000	304.0000	(18.059)	0	0	0
04/12/2008	£ / R 2009/06/12	14.85	Put	Currency Future	729.0000	797.0000	9.328	0	0	0
04/12/2008	£ / R 2009/06/12	17.00	Call	Currency Future	827.0000	711.0000	(14.027)	0	0	0
04/12/2008	£ / R 2009/06/12	18.85	Put	Currency Future	3,380.0000	3,565.0000	5.473	0	0	0
04/12/2008	£ / R 2009/06/12	19.20	Call	Currency Future	324.0000	264.0000	(18.519)	0	0	0
04/12/2008	£ / R 2009/06/12	15.50	Call	Currency Future	1,374.0000	1,239.0000	(9.825)	0	0	0
04/12/2008	£ / R 2009/06/12	19.40	Put	Currency Future	3,847.0000	4,043.0000	5.095	0	0	0
04/12/2008	£ / R 2009/06/12	14.85	Call	Currency Future	1,728.0000	1,544.0000	(10.648)	0	0	0
04/12/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,333.0000	1,201.0000	(9.902)	0	0	0
04/12/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,781.0000	1,908.0000	7.131	0	0	0
04/12/2008	£ / R 2009/06/12	18.65	Call	Currency Future	414.0000	342.0000	(17.391)	0	0	0
04/12/2008	£ / R 2009/06/12	19.10	Put	Currency Future	3,590.0000	3,780.0000	5.292	0	0	0
04/12/2008	£ / R 2009/06/12	14.90	Put	Currency Future	749.0000	819.0000	9.346	0	0	0
04/12/2008	£ / R 2009/06/12	19.30	Put	Currency Future	3,760.0000	3,955.0000	5.186	0	0	0
04/12/2008	£ / R 2009/06/12	16.90	Call	Currency Future	860.0000	741.0000	(13.837)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	£ / R 2009/06/12	18.95	Call	Currency Future	363.0000	297.0000	(18.182)	0	0	0
04/12/2008	£ / R 2009/06/12	15.10	Put	Currency Future	834.0000	909.0000	8.993	0	0	0
04/12/2008	£ / R 2009/06/12	18.85	Call	Currency Future	379.0000	312.0000	(17.678)	0	0	0
04/12/2008	£ / R 2009/06/12	14.95	Put	Currency Future	770.0000	841.0000	9.221	0	0	0
04/12/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,151.0000	1,023.0000	(11.121)	0	0	0
04/12/2008	£ / R 2009/06/12	16.75	Call	Currency Future	912.0000	789.0000	(13.487)	0	0	0
04/12/2008	£ / R 2009/06/12	17.45	Call	Currency Future	690.0000	587.0000	(14.928)	0	0	0
04/12/2008	£ / R 2009/06/12	15.25	Put	Currency Future	901.0000	988.0000	9.656	0	0	0
04/12/2008	£ / R 2009/06/12	14.80	Call	Currency Future	1,758.0000	1,572.0000	(10.580)	0	0	0
04/12/2008	£ / R 2009/06/12	19.55	Call	Currency Future	276.0000	223.0000	(19.203)	0	0	0
04/12/2008	£ / R 2009/06/12	14.95	Call	Currency Future	1,669.0000	1,488.0000	(10.845)	0	0	0
04/12/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,662.0000	2,824.0000	6.086	0	0	0
04/12/2008	£ / R 2009/06/12	19.05	Call	Currency Future	347.0000	284.0000	(18.156)	0	0	0
04/12/2008	£ / R 2009/06/12	17.35	Put	Currency Future	2,220.0000	2,366.0000	6.577	0	0	0
04/12/2008	£ / R 2009/06/12	15.50	Put	Currency Future	1,024.0000	1,142.0000	11.523	0	0	0
04/12/2008	£ / R 2009/06/12	19.45	Put	Currency Future	3,890.0000	4,087.0000	5.064	0	0	0
04/12/2008	£ / R 2009/06/12	15.15	Call	Currency Future	1,555.0000	1,380.0000	(11.254)	0	0	0
04/12/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,816.0000	2,984.0000	5.966	0	0	0
04/12/2008	£ / R 2009/06/12	17.35	Call	Currency Future	719.0000	613.0000	(14.743)	0	0	0
04/12/2008	£ / R 2009/06/12	14.90	Put	Currency Future	749.0000	819.0000	9.346	0	0	0
04/12/2008	£ / R 2009/06/12	17.50	Call	Currency Future	676.0000	575.0000	(14.941)	0	0	0
04/12/2008	£ / R 2009/06/12	18.85	Put	Currency Future	3,380.0000	3,565.0000	5.473	0	0	0
04/12/2008	£ / R 2009/06/12	15.05	Put	Currency Future	812.0000	886.0000	9.113	0	0	0
04/12/2008	£ / R 2009/06/12	17.95	Call	Currency Future	561.0000	471.0000	(16.043)	0	0	0
04/12/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,718.0000	1,841.0000	7.159	0	0	0
04/12/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,084.0000	1,204.0000	11.070	0	0	0
04/12/2008	£ / R 2009/06/12	14.80	Call	Currency Future	1,758.0000	1,572.0000	(10.580)	0	0	0
04/12/2008	£ / R 2009/06/12	17.50	Put	Currency Future	2,327.0000	2,478.0000	6.489	0	0	0
04/12/2008	£ / R 2009/06/12	19.05	Call	Currency Future	347.0000	284.0000	(18.156)	0	0	0
04/12/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,256.0000	1,129.0000	(10.111)	0	0	0
04/12/2008	£ / R 2009/06/12	17.85	Call	Currency Future	585.0000	493.0000	(15.726)	0	0	0
04/12/2008	£ / R 2009/06/12	16.60	Call	Currency Future	967.0000	838.0000	(13.340)	0	0	0
04/12/2008	£ / R 2009/06/12	16.15	Call	Currency Future	1,135.0000	1,003.0000	(11.630)	0	0	0
04/12/2008	£ / R 2009/06/12	15.20	Put	Currency Future	878.0000	957.0000	8.998	0	0	0
04/12/2008	£ / R 2009/06/12	15.10	Call	Currency Future	1,583.0000	1,406.0000	(11.181)	0	0	0
04/12/2008	£ / R 2009/06/12	17.80	Call	Currency Future	597.0000	504.0000	(15.578)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	£ / R 2009/06/12	19.25	Call	Currency Future	317.0000	258.0000	(18.612)	0	0	0
04/12/2008	£ / R 2009/06/12	17.85	Put	Currency Future	2,586.0000	2,746.0000	6.187	0	0	0
04/12/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,594.0000	1,712.0000	7.403	0	0	0
04/12/2008	£ / R 2009/06/12	18.20	Put	Currency Future	2,855.0000	3,024.0000	5.919	0	0	0
04/12/2008	£ / R 2009/06/12	16.15	Put	Currency Future	1,436.0000	1,556.0000	8.357	0	0	0
04/12/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,333.0000	1,201.0000	(9.902)	0	0	0
04/12/2008	£ / R 2009/06/12	14.80	Put	Currency Future	709.0000	775.0000	9.309	0	0	0
04/12/2008	£ / R 2009/06/12	18.40	Call	Currency Future	462.0000	384.0000	(16.883)	0	0	0
04/12/2008	£ / R 2009/06/12	19.25	Put	Currency Future	3,718.0000	3,911.0000	5.191	0	0	0
04/12/2008	£ / R 2009/06/12	16.75	Put	Currency Future	1,813.0000	1,942.0000	7.115	0	0	0
04/12/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,063.0000	927.0000	(12.794)	0	0	0
04/12/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,698.0000	1,516.0000	(10.718)	0	0	0
04/12/2008	£ / R 2009/06/12	17.80	Put	Currency Future	2,548.0000	2,707.0000	6.240	0	0	0
04/12/2008	£ / R 2009/06/12	19.35	Call	Currency Future	303.0000	246.0000	(18.812)	0	0	0
04/12/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,114.0000	1,235.0000	10.862	0	0	0
04/12/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,402.0000	1,526.0000	8.845	0	0	0
04/12/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,564.0000	1,680.0000	7.417	0	0	0
04/12/2008	£ / R 2009/06/12	15.40	Put	Currency Future	971.0000	1,082.0000	11.432	0	0	0
04/12/2008	£ / R 2009/06/12	19.55	Put	Currency Future	3,977.0000	4,176.0000	5.004	0	0	0
04/12/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,313.0000	1,182.0000	(9.977)	0	0	0
04/12/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,043.0000	909.0000	(12.848)	0	0	0
04/12/2008	£ / R 2009/06/12	16.85	Call	Currency Future	877.0000	757.0000	(13.683)	0	0	0
04/12/2008	£ / R 2009/06/12	17.05	Put	Currency Future	2,012.0000	2,149.0000	6.809	0	0	0
04/12/2008	£ / R 2009/06/12	19.45	Call	Currency Future	289.0000	234.0000	(19.031)	0	0	0
04/12/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,054.0000	1,173.0000	11.290	0	0	0
04/12/2008	£ / R 2009/06/12	17.45	Put	Currency Future	2,291.0000	2,440.0000	6.504	0	0	0
04/12/2008	£ / R 2009/06/12	17.30	Call	Currency Future	734.0000	626.0000	(14.714)	0	0	0
04/12/2008	£ / R 2009/06/12	19.35	Put	Currency Future	3,803.0000	3,999.0000	5.154	0	0	0
04/12/2008	£ / R 2009/06/12	16.15	Put	Currency Future	1,436.0000	1,556.0000	8.357	0	0	0
04/12/2008	£ / R 2009/06/12	16.45	Call	Currency Future	1,024.0000	891.0000	(12.988)	0	0	0
04/12/2008	£ / R 2009/06/12	18.95	Put	Currency Future	3,464.0000	3,650.0000	5.370	0	0	0
04/12/2008	£ / R 2009/06/12	17.55	Call	Currency Future	663.0000	562.0000	(15.234)	0	0	0
04/12/2008	£ / R 2009/06/12	17.30	Put	Currency Future	2,185.0000	2,329.0000	6.590	0	0	0
04/12/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,548.0000	3,737.0000	5.327	0	0	0
04/12/2008	£ / R 2009/06/12	15.15	Put	Currency Future	856.0000	933.0000	8.995	0	0	0
04/12/2008	£ / R 2009/06/12	16.45	Put	Currency Future	1,624.0000	1,744.0000	7.389	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	£ / R 2009/06/12	17.65	Put	Currency Future	2,437.0000	2,591.0000	6.319	0	0	0
04/12/2008	£ / R 2009/06/12	17.40	Call	Currency Future	704.0000	600.0000	(14.773)	0	0	0
04/12/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,354.0000	1,220.0000	(9.897)	0	0	0
04/12/2008	£ / R 2009/06/12	17.95	Call	Currency Future	561.0000	471.0000	(16.043)	0	0	0
04/12/2008	£ / R 2009/06/12	16.15	Call	Currency Future	1,135.0000	1,003.0000	(11.630)	0	0	0
04/12/2008	£ / R 2009/06/12	17.40	Call	Currency Future	704.0000	600.0000	(14.773)	0	0	0
04/12/2008	£ / R 2009/06/12	17.65	Call	Currency Future	636.0000	538.0000	(15.409)	0	0	0
04/12/2008	£ / R 2009/06/12	15.35	Call	Currency Future	1,446.0000	1,297.0000	(10.304)	0	0	0
04/12/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,255.0000	2,403.0000	6.563	0	0	0
04/12/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,548.0000	3,737.0000	5.327	0	0	0
04/12/2008	£ / R 2009/06/12	18.20	Call	Currency Future	504.0000	421.0000	(16.468)	0	0	0
04/12/2008	£ / R 2009/06/12	16.65	Call	Currency Future	948.0000	821.0000	(13.397)	0	0	0
04/12/2008	£ / R 2009/06/12	17.20	Put	Currency Future	2,115.0000	2,256.0000	6.667	0	0	0
04/12/2008	£ / R 2009/06/12	17.05	Call	Currency Future	811.0000	696.0000	(14.180)	0	0	0
04/12/2008	£ / R 2009/06/12	18.45	Put	Currency Future	3,053.0000	3,229.0000	5.765	0	0	0
04/12/2008	£ / R 2009/06/12	18.10	Put	Currency Future	2,777.0000	2,944.0000	6.014	0	0	0
04/12/2008	£ / R 2009/06/12	16.55	Put	Currency Future	1,686.0000	1,808.0000	7.236	0	0	0
04/12/2008	£ / R 2009/06/12	15.35	Put	Currency Future	947.0000	1,050.0000	10.876	0	0	0
04/12/2008	£ / R 2009/06/12	17.10	Put	Currency Future	2,046.0000	2,185.0000	6.794	0	0	0
04/12/2008	£ / R 2009/06/12	17.05	Put	Currency Future	2,012.0000	2,149.0000	6.809	0	0	0
04/12/2008	£ / R 2009/06/12	18.00	Put	Currency Future	2,700.0000	2,864.0000	6.074	0	0	0
04/12/2008	£ / R 2009/06/12	16.55	Call	Currency Future	985.0000	855.0000	(13.198)	0	0	0
04/12/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,313.0000	1,182.0000	(9.977)	0	0	0
04/12/2008	£ / R 2009/06/12	17.20	Call	Currency Future	764.0000	653.0000	(14.529)	0	0	0
04/12/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,749.0000	1,874.0000	7.147	0	0	0
04/12/2008	£ / R 2009/06/12	17.60	Put	Currency Future	2,400.0000	2,553.0000	6.375	0	0	0
04/12/2008	£ / R 2009/06/12	16.85	Call	Currency Future	877.0000	757.0000	(13.683)	0	0	0
04/12/2008	£ / R 2009/06/12	17.35	Call	Currency Future	719.0000	613.0000	(14.743)	0	0	0
04/12/2008	£ / R 2009/06/12	16.80	Call	Currency Future	895.0000	772.0000	(13.743)	0	0	0
04/12/2008	£ / R 2009/06/12	17.60	Call	Currency Future	649.0000	550.0000	(15.254)	0	0	0
04/12/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,878.0000	2,010.0000	7.029	0	0	0
04/12/2008	£ / R 2009/06/12	17.90	Call	Currency Future	573.0000	482.0000	(15.881)	0	0	0
04/12/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,255.0000	2,403.0000	6.563	0	0	0
04/12/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,114.0000	1,235.0000	10.862	0	0	0
04/12/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,624.0000	2,785.0000	6.136	0	0	0
04/12/2008	£ / R 2009/06/12	18.10	Call	Currency Future	526.0000	441.0000	(16.160)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	£ / R 2009/06/12	16.95	Put	Currency Future	1,945.0000	2,079.0000	6.889	0	0	0
04/12/2008	£ / R 2009/06/12	17.15	Put	Currency Future	2,080.0000	2,220.0000	6.731	0	0	0
04/12/2008	£ / R 2009/06/12	16.25	Put	Currency Future	1,504.0000	1,617.0000	7.513	0	0	0
04/12/2008	£ / R 2009/06/12	17.70	Call	Currency Future	623.0000	526.0000	(15.570)	0	0	0
04/12/2008	£ / R 2009/06/12	16.95	Call	Currency Future	844.0000	726.0000	(13.981)	0	0	0
04/12/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,207.0000	1,332.0000	10.356	0	0	0
04/12/2008	£ / R 2009/06/12	16.25	Call	Currency Future	1,103.0000	964.0000	(12.602)	0	0	0
04/12/2008	£ / R 2009/06/12	18.45	Call	Currency Future	452.0000	376.0000	(16.814)	0	0	0
04/12/2008	£ / R 2009/06/12	17.90	Call	Currency Future	573.0000	482.0000	(15.881)	0	0	0
04/12/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,363.0000	2,515.0000	6.433	0	0	0
04/12/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,256.0000	1,129.0000	(10.111)	0	0	0
04/12/2008	£ / R 2009/06/12	16.45	Put	Currency Future	1,624.0000	1,744.0000	7.389	0	0	0
04/12/2008	£ / R 2009/06/12	17.70	Put	Currency Future	2,474.0000	2,629.0000	6.265	0	0	0
04/12/2008	£ / R 2009/06/12	18.00	Call	Currency Future	549.0000	461.0000	(16.029)	0	0	0
04/12/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,878.0000	2,010.0000	7.029	0	0	0
04/12/2008	£ / R 2009/06/12	15.75	Call	Currency Future	1,275.0000	1,147.0000	(10.039)	0	0	0
04/12/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,624.0000	2,785.0000	6.136	0	0	0
04/12/2008	£ / R 2009/06/12	15.75	Put	Currency Future	1,176.0000	1,300.0000	10.544	0	0	0
04/12/2008	£ / R 2009/06/12	17.15	Call	Currency Future	779.0000	667.0000	(14.377)	0	0	0
04/12/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,846.0000	1,975.0000	6.988	0	0	0
04/12/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,749.0000	1,874.0000	7.147	0	0	0
04/12/2008	£ / R 2009/06/12	16.65	Call	Currency Future	948.0000	821.0000	(13.397)	0	0	0
04/12/2008	£ / R 2009/06/12	16.45	Call	Currency Future	1,024.0000	891.0000	(12.988)	0	0	0
04/12/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,363.0000	2,515.0000	6.433	0	0	0
04/12/2008	£ / R 2009/06/12	17.10	Call	Currency Future	795.0000	682.0000	(14.214)	0	0	0
04/12/2008	£ / R 2009/06/12	17.15	Call	Currency Future	779.0000	667.0000	(14.377)	0	0	0
04/12/2008	£ / R 2009/06/12	15.45	Put	Currency Future	995.0000	1,112.0000	11.759	0	0	0
04/12/2008	£ / R 2009/06/12	17.15	Put	Currency Future	2,080.0000	2,220.0000	6.731	0	0	0
04/12/2008	£ / R 2009/06/12	15.45	Call	Currency Future	1,394.0000	1,259.0000	(9.684)	0	0	0
04/12/2008	£ / R 2009/06/12	17.55	Call	Currency Future	663.0000	562.0000	(15.234)	0	0	0
04/12/2008	£ / R 2009/06/12	15.05	Call	Currency Future	1,611.0000	1,433.0000	(11.049)	0	0	0
04/12/2008	£ / R 2009/06/12	17.05	Call	Currency Future	811.0000	696.0000	(14.180)	0	0	0
04/12/2008	£ / R 2009/06/12	17.35	Put	Currency Future	2,220.0000	2,366.0000	6.577	0	0	0
04/12/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,207.0000	1,332.0000	10.356	0	0	0
04/12/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,662.0000	2,824.0000	6.086	0	0	0
04/12/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,220.0000	1,095.0000	(10.246)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	£ / R	2009/06/12	15.90	Put	Currency Future	1,271.0000	1,398.0000	9.992	0	0	0
04/12/2008	€ / R	2008/12/12			Currency Future	13.0088	12.9617	(0.362)	0.0000	0.0000	34,079
04/12/2008	€ / R	2008/12/12	16.20	Put	Currency Future	3,195.0000	3,241.0000	1.440	0	0	0
04/12/2008	€ / R	2008/12/12	14.00	Put	Currency Future	1,042.0000	1,076.0000	3.263	0	0	0
04/12/2008	€ / R	2008/12/12	10.40	Call	Currency Future	2,610.0000	2,563.0000	(1.801)	0	0	0
04/12/2008	€ / R	2008/12/12	15.80	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
04/12/2008	€ / R	2008/12/12	17.00	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
04/12/2008	€ / R	2008/12/12	14.30	Call	Currency Future	34.0000	25.0000	(26.471)	0	0	0
04/12/2008	€ / R	2008/12/12	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	€ / R	2008/12/12	16.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
04/12/2008	€ / R	2008/12/12	12.35	Put	Currency Future	46.0000	56.0000	21.739	0	0	0
04/12/2008	€ / R	2008/12/12	11.90	Call	Currency Future	1,126.0000	1,083.0000	(3.819)	0	0	0
04/12/2008	€ / R	2008/12/12	9.60	Call	Currency Future	3,409.0000	3,362.0000	(1.379)	0	0	0
04/12/2008	€ / R	2008/12/12	14.25	Put	Currency Future	1,278.0000	1,315.0000	2.895	0	0	0
04/12/2008	€ / R	2008/12/12	15.80	Put	Currency Future	2,797.0000	2,842.0000	1.609	0	0	0
04/12/2008	€ / R	2008/12/12	12.45	Call	Currency Future	622.0000	584.0000	(6.109)	0	0	0
04/12/2008	€ / R	2008/12/12	14.30	Put	Currency Future	1,326.0000	1,363.0000	2.790	0	0	0
04/12/2008	€ / R	2008/12/12	14.45	Call	Currency Future	29.0000	20.0000	(31.034)	0	0	0
04/12/2008	€ / R	2008/12/12	16.60	Put	Currency Future	3,593.0000	3,639.0000	1.280	0	0	0
04/12/2008	€ / R	2008/12/12	17.00	Put	Currency Future	3,992.0000	4,039.0000	1.177	0	0	0
04/12/2008	€ / R	2008/12/12	14.50	Put	Currency Future	1,518.0000	1,557.0000	2.569	0	0	0
04/12/2008	€ / R	2008/12/12	13.60	Put	Currency Future	684.0000	710.0000	3.801	0	0	0
04/12/2008	€ / R	2008/12/12	10.60	Call	Currency Future	2,411.0000	2,364.0000	(1.949)	0	0	0
04/12/2008	€ / R	2008/12/12	12.45	Put	Currency Future	63.0000	72.0000	14.286	0	0	0
04/12/2008	€ / R	2008/12/12	14.00	Call	Currency Future	51.0000	38.0000	(25.490)	0	0	0
04/12/2008	€ / R	2008/12/12	10.40	Put	Currency Future	1.0000	1.0000	-	0	0	0
04/12/2008	€ / R	2008/12/12	13.60	Call	Currency Future	93.0000	72.0000	(22.581)	0	0	0
04/12/2008	€ / R	2008/12/12	17.40	Put	Currency Future	4,392.0000	4,438.0000	1.047	0	0	0
04/12/2008	€ / R	2008/12/12	12.55	Put	Currency Future	84.0000	92.0000	9.524	0	0	0
04/12/2008	€ / R	2008/12/12	14.50	Call	Currency Future	27.0000	19.0000	(29.630)	0	0	0
04/12/2008	€ / R	2008/12/12	13.80	Call	Currency Future	68.0000	51.0000	(25.000)	0	0	0
04/12/2008	€ / R	2008/12/12	14.60	Put	Currency Future	1,615.0000	1,655.0000	2.477	0	0	0
04/12/2008	€ / R	2008/12/12	14.40	Call	Currency Future	30.0000	22.0000	(26.667)	0	0	0
04/12/2008	€ / R	2008/12/12	11.20	Call	Currency Future	1,815.0000	1,768.0000	(2.590)	0	0	0
04/12/2008	€ / R	2008/12/12	14.10	Put	Currency Future	1,136.0000	1,171.0000	3.081	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	€ / R 2008/12/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	€ / R 2008/12/12	11.90	Put	Currency Future	17.0000	21.0000	23.529	0	0	0
04/12/2008	€ / R 2008/12/12	14.40	Put	Currency Future	1,422.0000	1,460.0000	2.672	0	0	0
04/12/2008	€ / R 2008/12/12	13.80	Put	Currency Future	859.0000	889.0000	3.492	0	0	0
04/12/2008	€ / R 2008/12/12	15.00	Put	Currency Future	2,006.0000	2,048.0000	2.094	0	0	0
04/12/2008	€ / R 2008/12/12	11.80	Put	Currency Future	14.0000	18.0000	28.571	0	0	0
04/12/2008	€ / R 2008/12/12	13.90	Put	Currency Future	950.0000	982.0000	3.368	0	0	0
04/12/2008	€ / R 2008/12/12	14.45	Put	Currency Future	1,470.0000	1,509.0000	2.653	0	0	0
04/12/2008	€ / R 2008/12/12	10.60	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
04/12/2008	€ / R 2008/12/12	14.85	Call	Currency Future	18.0000	12.0000	(33.333)	0	0	0
04/12/2008	€ / R 2008/12/12	16.00	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
04/12/2008	€ / R 2008/12/12	14.60	Call	Currency Future	24.0000	17.0000	(29.167)	0	0	0
04/12/2008	€ / R 2008/12/12	10.60	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
04/12/2008	€ / R 2008/12/12	12.65	Call	Currency Future	468.0000	428.0000	(8.547)	0	0	0
04/12/2008	€ / R 2008/12/12	10.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	€ / R 2008/12/12	13.70	Put	Currency Future	771.0000	799.0000	3.632	0	0	0
04/12/2008	€ / R 2008/12/12	15.20	Call	Currency Future	12.0000	8.0000	(33.333)	0	0	0
04/12/2008	€ / R 2008/12/12	15.00	Call	Currency Future	15.0000	10.0000	(33.333)	0	0	0
04/12/2008	€ / R 2008/12/12	14.60	Call	Currency Future	24.0000	17.0000	(29.167)	0	0	0
04/12/2008	€ / R 2008/12/12	13.40	Call	Currency Future	130.0000	103.0000	(20.769)	0	0	0
04/12/2008	€ / R 2008/12/12	11.20	Put	Currency Future	6.0000	6.0000	-	0	0	0
04/12/2008	€ / R 2008/12/12	14.35	Put	Currency Future	1,374.0000	1,411.0000	2.693	0	0	0
04/12/2008	€ / R 2008/12/12	14.60	Put	Currency Future	1,615.0000	1,655.0000	2.477	0	0	0
04/12/2008	€ / R 2008/12/12	13.80	Put	Currency Future	859.0000	889.0000	3.492	0	0	0
04/12/2008	€ / R 2008/12/12	13.40	Put	Currency Future	521.0000	541.0000	3.839	0	0	0
04/12/2008	€ / R 2008/12/12	13.40	Call	Currency Future	130.0000	103.0000	(20.769)	0	0	0
04/12/2008	€ / R 2008/12/12	12.55	Call	Currency Future	543.0000	504.0000	(7.182)	0	0	0
04/12/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,411.0000	2,364.0000	(1.949)	0	0	0
04/12/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,223.0000	1,179.0000	(3.598)	0	0	0
04/12/2008	€ / R 2008/12/12	16.00	Put	Currency Future	2,996.0000	3,041.0000	1.502	0	0	0
04/12/2008	€ / R 2008/12/12	14.35	Call	Currency Future	32.0000	23.0000	(28.125)	0	0	0
04/12/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,716.0000	1,669.0000	(2.739)	0	0	0
04/12/2008	€ / R 2008/12/12	13.90	Call	Currency Future	59.0000	44.0000	(25.424)	0	0	0
04/12/2008	€ / R 2008/12/12	15.20	Put	Currency Future	2,203.0000	2,246.0000	1.952	0	0	0
04/12/2008	€ / R 2008/12/12	12.35	Call	Currency Future	705.0000	668.0000	(5.248)	0	0	0
04/12/2008	€ / R 2008/12/12	9.80	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
04/12/2008	€ / R 2008/12/12	12.10	Put	Currency Future	24.0000	31.0000	29.167	0	0	0
04/12/2008	€ / R 2008/12/12	13.75	Call	Currency Future	73.0000	55.0000	(24.658)	0	0	0
04/12/2008	€ / R 2008/12/12	12.80	Put	Currency Future	158.0000	163.0000	3.165	0	0	0
04/12/2008	€ / R 2008/12/12	9.85	Call	Currency Future	3,159.0000	3,112.0000	(1.488)	0	0	0
04/12/2008	€ / R 2008/12/12	14.25	Call	Currency Future	37.0000	26.0000	(29.730)	0	0	0
04/12/2008	€ / R 2008/12/12	15.40	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0
04/12/2008	€ / R 2008/12/12	13.50	Call	Currency Future	110.0000	86.0000	(21.818)	0	0	0
04/12/2008	€ / R 2008/12/12	14.05	Call	Currency Future	48.0000	35.0000	(27.083)	0	0	0
04/12/2008	€ / R 2008/12/12	14.10	Call	Currency Future	44.0000	32.0000	(27.273)	0	0	0
04/12/2008	€ / R 2008/12/12	13.50	Put	Currency Future	601.0000	624.0000	3.827	0	0	0
04/12/2008	€ / R 2008/12/12	12.10	Call	Currency Future	933.0000	892.0000	(4.394)	0	0	0
04/12/2008	€ / R 2008/12/12	12.80	Call	Currency Future	367.0000	324.0000	(11.717)	0	0	0
04/12/2008	€ / R 2008/12/12	16.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
04/12/2008	€ / R 2008/12/12	13.40	Put	Currency Future	521.0000	541.0000	3.839	0	0	0
04/12/2008	€ / R 2008/12/12	11.80	Put	Currency Future	14.0000	18.0000	28.571	0	0	0
04/12/2008	€ / R 2008/12/12	12.70	Put	Currency Future	124.0000	130.0000	4.839	0	0	0
04/12/2008	€ / R 2008/12/12	13.70	Call	Currency Future	79.0000	60.0000	(24.051)	0	0	0
04/12/2008	€ / R 2008/12/12	16.70	Put	Currency Future	3,693.0000	3,739.0000	1.246	0	0	0
04/12/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,223.0000	1,179.0000	(3.598)	0	0	0
04/12/2008	€ / R 2008/12/12	12.65	Put	Currency Future	110.0000	116.0000	5.455	0	0	0
04/12/2008	€ / R 2008/12/12	15.90	Put	Currency Future	2,897.0000	2,942.0000	1.553	0	0	0
04/12/2008	€ / R 2008/12/12	11.40	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
04/12/2008	€ / R 2008/12/12	9.80	Call	Currency Future	3,209.0000	3,162.0000	(1.465)	0	0	0
04/12/2008	€ / R 2008/12/12	12.70	Call	Currency Future	433.0000	392.0000	(9.469)	0	0	0
04/12/2008	€ / R 2008/12/12	11.00	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
04/12/2008	€ / R 2008/12/12	11.00	Call	Currency Future	2,013.0000	1,966.0000	(2.335)	0	0	0
04/12/2008	€ / R 2008/12/12	11.30	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
04/12/2008	€ / R 2008/12/12	9.45	Call	Currency Future	3,559.0000	3,512.0000	(1.321)	0	0	0
04/12/2008	€ / R 2008/12/12	13.80	Call	Currency Future	68.0000	51.0000	(25.000)	0	0	0
04/12/2008	€ / R 2008/12/12	14.85	Put	Currency Future	1,859.0000	1,900.0000	2.205	0	0	0
04/12/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,617.0000	1,571.0000	(2.845)	0	0	0
04/12/2008	€ / R 2008/12/12	10.85	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
04/12/2008	€ / R 2008/12/12	12.35	Put	Currency Future	46.0000	56.0000	21.739	0	0	0
04/12/2008	€ / R 2008/12/12	11.15	Call	Currency Future	1,864.0000	1,818.0000	(2.468)	0	0	0
04/12/2008	€ / R 2008/12/12	10.85	Call	Currency Future	2,162.0000	2,115.0000	(2.174)	0	0	0
04/12/2008	€ / R 2008/12/12	15.40	Put	Currency Future	2,401.0000	2,445.0000	1.833	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	€ / R 2008/12/12	10.35	Put	Currency Future	1.0000	1.0000	-	0	0	0
04/12/2008	€ / R 2008/12/12	10.05	Call	Currency Future	2,959.0000	2,912.0000	(1.588)	0	0	0
04/12/2008	€ / R 2008/12/12	15.90	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
04/12/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,419.0000	1,374.0000	(3.171)	0	0	0
04/12/2008	€ / R 2008/12/12	10.35	Call	Currency Future	2,659.0000	2,612.0000	(1.768)	0	0	0
04/12/2008	€ / R 2008/12/12	15.65	Call	Currency Future	7.0000	5.0000	(28.571)	0	0	0
04/12/2008	€ / R 2008/12/12	15.10	Call	Currency Future	13.0000	9.0000	(30.769)	0	0	0
04/12/2008	€ / R 2008/12/12	11.15	Put	Currency Future	5.0000	6.0000	20.000	0	0	0
04/12/2008	€ / R 2008/12/12	11.90	Put	Currency Future	17.0000	21.0000	23.529	0	0	0
04/12/2008	€ / R 2008/12/12	16.45	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
04/12/2008	€ / R 2008/12/12	10.30	Call	Currency Future	2,709.0000	2,662.0000	(1.735)	0	0	0
04/12/2008	€ / R 2008/12/12	12.10	Call	Currency Future	933.0000	892.0000	(4.394)	0	0	0
04/12/2008	€ / R 2008/12/12	15.15	Call	Currency Future	13.0000	8.0000	(38.462)	0	0	0
04/12/2008	€ / R 2008/12/12	11.85	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
04/12/2008	€ / R 2008/12/12	14.05	Put	Currency Future	1,089.0000	1,123.0000	3.122	0	0	0
04/12/2008	€ / R 2008/12/12	15.65	Put	Currency Future	2,648.0000	2,693.0000	1.699	0	0	0
04/12/2008	€ / R 2008/12/12	10.30	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
04/12/2008	€ / R 2008/12/12	15.15	Put	Currency Future	2,154.0000	2,197.0000	1.996	0	0	0
04/12/2008	€ / R 2008/12/12	12.05	Call	Currency Future	981.0000	939.0000	(4.281)	0	0	0
04/12/2008	€ / R 2008/12/12	15.10	Put	Currency Future	2,104.0000	2,147.0000	2.044	0	0	0
04/12/2008	€ / R 2008/12/12	16.45	Put	Currency Future	3,444.0000	3,490.0000	1.336	0	0	0
04/12/2008	€ / R 2008/12/12	11.10	Call	Currency Future	1,914.0000	1,867.0000	(2.456)	0	0	0
04/12/2008	€ / R 2008/12/12	15.95	Put	Currency Future	2,946.0000	2,992.0000	1.561	0	0	0
04/12/2008	€ / R 2008/12/12	12.15	Call	Currency Future	885.0000	845.0000	(4.520)	0	0	0
04/12/2008	€ / R 2008/12/12	13.85	Put	Currency Future	904.0000	935.0000	3.429	0	0	0
04/12/2008	€ / R 2008/12/12	10.50	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
04/12/2008	€ / R 2008/12/12	14.30	Call	Currency Future	34.0000	25.0000	(26.471)	0	0	0
04/12/2008	€ / R 2008/12/12	15.95	Call	Currency Future	5.0000	3.0000	(40.000)	0	0	0
04/12/2008	€ / R 2008/12/12	12.15	Put	Currency Future	26.0000	34.0000	30.769	0	0	0
04/12/2008	€ / R 2008/12/12	13.95	Call	Currency Future	55.0000	40.0000	(27.273)	0	0	0
04/12/2008	€ / R 2008/12/12	16.20	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
04/12/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,326.0000	1,363.0000	2.790	0	0	0
04/12/2008	€ / R 2008/12/12	12.10	Put	Currency Future	24.0000	31.0000	29.167	0	0	0
04/12/2008	€ / R 2008/12/12	9.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	€ / R 2008/12/12	13.95	Put	Currency Future	996.0000	1,029.0000	3.313	0	0	0
04/12/2008	€ / R 2008/12/12	13.05	Put	Currency Future	274.0000	283.0000	3.285	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	€ / R 2008/12/12	9.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	€ / R 2008/12/12	11.10	Put	Currency Future	5.0000	5.0000	-	0	0	0
04/12/2008	€ / R 2008/12/12	11.60	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
04/12/2008	€ / R 2008/12/12	13.85	Call	Currency Future	63.0000	47.0000	(25.397)	0	0	0
04/12/2008	€ / R 2008/12/12	12.35	Call	Currency Future	705.0000	668.0000	(5.248)	0	0	0
04/12/2008	€ / R 2008/12/12	9.55	Call	Currency Future	3,459.0000	3,412.0000	(1.359)	0	0	0
04/12/2008	€ / R 2008/12/12	13.05	Call	Currency Future	233.0000	195.0000	(16.309)	0	0	0
04/12/2008	€ / R 2008/12/12	15.90	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
04/12/2008	€ / R 2008/12/12	12.05	Put	Currency Future	22.0000	28.0000	27.273	0	0	0
04/12/2008	€ / R 2008/12/12	13.75	Put	Currency Future	814.0000	844.0000	3.686	0	0	0
04/12/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,174.0000	1,131.0000	(3.663)	0	0	0
04/12/2008	€ / R 2008/12/12	13.55	Put	Currency Future	642.0000	667.0000	3.894	0	0	0
04/12/2008	€ / R 2008/12/12	14.65	Call	Currency Future	23.0000	16.0000	(30.435)	0	0	0
04/12/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,126.0000	1,083.0000	(3.819)	0	0	0
04/12/2008	€ / R 2008/12/12	13.45	Call	Currency Future	119.0000	94.0000	(21.008)	0	0	0
04/12/2008	€ / R 2008/12/12	14.65	Put	Currency Future	1,664.0000	1,704.0000	2.404	0	0	0
04/12/2008	€ / R 2008/12/12	13.45	Put	Currency Future	561.0000	582.0000	3.743	0	0	0
04/12/2008	€ / R 2008/12/12	13.85	Put	Currency Future	904.0000	935.0000	3.429	0	0	0
04/12/2008	€ / R 2008/12/12	13.55	Call	Currency Future	101.0000	78.0000	(22.772)	0	0	0
04/12/2008	€ / R 2008/12/12	15.45	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
04/12/2008	€ / R 2008/12/12	16.25	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
04/12/2008	€ / R 2008/12/12	9.50	Call	Currency Future	3,509.0000	3,462.0000	(1.339)	0	0	0
04/12/2008	€ / R 2008/12/12	16.25	Put	Currency Future	3,245.0000	3,290.0000	1.387	0	0	0
04/12/2008	€ / R 2008/12/12	10.30	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
04/12/2008	€ / R 2008/12/12	13.20	Put	Currency Future	373.0000	386.0000	3.485	0	0	0
04/12/2008	€ / R 2008/12/12	15.45	Put	Currency Future	2,450.0000	2,494.0000	1.796	0	0	0
04/12/2008	€ / R 2008/12/12	12.30	Put	Currency Future	40.0000	50.0000	25.000	0	0	0
04/12/2008	€ / R 2008/12/12	10.30	Call	Currency Future	2,709.0000	2,662.0000	(1.735)	0	0	0
04/12/2008	€ / R 2008/12/12	13.20	Call	Currency Future	181.0000	148.0000	(18.232)	0	0	0
04/12/2008	€ / R 2008/12/12	12.30	Call	Currency Future	748.0000	711.0000	(4.947)	0	0	0
04/12/2008	€ / R 2008/12/12	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	€ / R 2008/12/12	16.30	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
04/12/2008	€ / R 2008/12/12	13.85	Call	Currency Future	63.0000	47.0000	(25.397)	0	0	0
04/12/2008	€ / R 2008/12/12	15.90	Put	Currency Future	2,897.0000	2,942.0000	1.553	0	0	0
04/12/2008	€ / R 2008/12/12	12.90	Put	Currency Future	198.0000	201.0000	1.515	0	0	0
04/12/2008	€ / R 2008/12/12	10.70	Call	Currency Future	2,311.0000	2,265.0000	(1.990)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	€ / R 2008/12/12	10.65	Call	Currency Future	2,361.0000	2,314.0000	(1.991)	0	0	0
04/12/2008	€ / R 2008/12/12	12.20	Call	Currency Future	837.0000	800.0000	(4.421)	0	0	0
04/12/2008	€ / R 2008/12/12	12.50	Put	Currency Future	73.0000	82.0000	12.329	0	0	0
04/12/2008	€ / R 2008/12/12	9.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	€ / R 2008/12/12	12.20	Put	Currency Future	28.0000	38.0000	35.714	0	0	0
04/12/2008	€ / R 2008/12/12	12.50	Call	Currency Future	582.0000	543.0000	(6.701)	0	0	0
04/12/2008	€ / R 2008/12/12	9.90	Call	Currency Future	3,109.0000	3,062.0000	(1.512)	0	0	0
04/12/2008	€ / R 2008/12/12	12.30	Put	Currency Future	40.0000	50.0000	25.000	0	0	0
04/12/2008	€ / R 2008/12/12	16.30	Put	Currency Future	3,294.0000	3,340.0000	1.396	0	0	0
04/12/2008	€ / R 2008/12/12	10.65	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
04/12/2008	€ / R 2008/12/12	10.95	Put	Currency Future	4.0000	4.0000	-	0	0	0
04/12/2008	€ / R 2008/12/12	12.30	Call	Currency Future	748.0000	711.0000	(4.947)	0	0	0
04/12/2008	€ / R 2008/12/12	10.25	Put	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	€ / R 2008/12/12	13.10	Call	Currency Future	215.0000	178.0000	(17.209)	0	0	0
04/12/2008	€ / R 2008/12/12	10.70	Put	Currency Future	3.0000	3.0000	-	0	0	0
04/12/2008	€ / R 2008/12/12	10.95	Call	Currency Future	2,063.0000	2,016.0000	(2.278)	0	0	0
04/12/2008	€ / R 2008/12/12	10.25	Call	Currency Future	2,759.0000	2,712.0000	(1.704)	0	0	0
04/12/2008	€ / R 2008/12/12	14.70	Put	Currency Future	1,713.0000	1,753.0000	2.335	0	0	0
04/12/2008	€ / R 2008/12/12	10.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	€ / R 2008/12/12	9.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	€ / R 2008/12/12	11.65	Put	Currency Future	11.0000	13.0000	18.182	0	0	0
04/12/2008	€ / R 2008/12/12	14.70	Call	Currency Future	21.0000	15.0000	(28.571)	0	0	0
04/12/2008	€ / R 2008/12/12	9.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	€ / R 2008/12/12	10.15	Call	Currency Future	2,859.0000	2,812.0000	(1.644)	0	0	0
04/12/2008	€ / R 2008/12/12	11.05	Call	Currency Future	1,963.0000	1,917.0000	(2.343)	0	0	0
04/12/2008	€ / R 2008/12/12	11.75	Call	Currency Future	1,272.0000	1,228.0000	(3.459)	0	0	0
04/12/2008	€ / R 2008/12/12	15.50	Put	Currency Future	2,500.0000	2,544.0000	1.760	0	0	0
04/12/2008	€ / R 2008/12/12	14.95	Call	Currency Future	16.0000	11.0000	(31.250)	0	0	0
04/12/2008	€ / R 2008/12/12	11.05	Put	Currency Future	4.0000	5.0000	25.000	0	0	0
04/12/2008	€ / R 2008/12/12	11.70	Put	Currency Future	12.0000	15.0000	25.000	0	0	0
04/12/2008	€ / R 2008/12/12	13.05	Put	Currency Future	274.0000	283.0000	3.285	0	0	0
04/12/2008	€ / R 2008/12/12	15.50	Call	Currency Future	9.0000	6.0000	(33.333)	0	0	0
04/12/2008	€ / R 2008/12/12	15.75	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
04/12/2008	€ / R 2008/12/12	15.05	Call	Currency Future	14.0000	9.0000	(35.714)	0	0	0
04/12/2008	€ / R 2008/12/12	13.05	Call	Currency Future	233.0000	195.0000	(16.309)	0	0	0
04/12/2008	€ / R 2008/12/12	14.95	Put	Currency Future	1,957.0000	1,999.0000	2.146	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	€ / R 2008/12/12	15.85	Put	Currency Future	2,847.0000	2,892.0000	1.581	0	0	0
04/12/2008	€ / R 2008/12/12	10.00	Call	Currency Future	3,009.0000	2,962.0000	(1.562)	0	0	0
04/12/2008	€ / R 2008/12/12	16.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
04/12/2008	€ / R 2008/12/12	15.85	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
04/12/2008	€ / R 2008/12/12	11.70	Call	Currency Future	1,321.0000	1,276.0000	(3.407)	0	0	0
04/12/2008	€ / R 2008/12/12	13.10	Put	Currency Future	306.0000	316.0000	3.268	0	0	0
04/12/2008	€ / R 2008/12/12	10.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	€ / R 2008/12/12	12.80	Call	Currency Future	367.0000	324.0000	(11.717)	0	0	0
04/12/2008	€ / R 2008/12/12	15.75	Put	Currency Future	2,748.0000	2,792.0000	1.601	0	0	0
04/12/2008	€ / R 2008/12/12	15.05	Put	Currency Future	2,055.0000	2,098.0000	2.092	0	0	0
04/12/2008	€ / R 2008/12/12	16.50	Put	Currency Future	3,493.0000	3,540.0000	1.346	0	0	0
04/12/2008	€ / R 2008/12/12	12.90	Call	Currency Future	307.0000	263.0000	(14.332)	0	0	0
04/12/2008	€ / R 2008/12/12	12.80	Put	Currency Future	158.0000	163.0000	3.165	0	0	0
04/12/2008	€ / R 2008/12/12	10.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	€ / R 2008/12/12	16.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
04/12/2008	€ / R 2008/12/12	11.75	Put	Currency Future	13.0000	16.0000	23.077	0	0	0
04/12/2008	€ / R 2008/12/12	13.25	Put	Currency Future	408.0000	423.0000	3.676	0	0	0
04/12/2008	€ / R 2008/12/12	15.70	Put	Currency Future	2,698.0000	2,743.0000	1.668	0	0	0
04/12/2008	€ / R 2008/12/12	13.25	Call	Currency Future	167.0000	135.0000	(19.162)	0	0	0
04/12/2008	€ / R 2008/12/12	15.70	Call	Currency Future	7.0000	4.0000	(42.857)	0	0	0
04/12/2008	€ / R 2008/12/12	14.90	Put	Currency Future	1,908.0000	1,950.0000	2.201	0	0	0
04/12/2008	€ / R 2008/12/12	9.70	Call	Currency Future	3,309.0000	3,262.0000	(1.420)	0	0	0
04/12/2008	€ / R 2008/12/12	14.90	Call	Currency Future	17.0000	11.0000	(35.294)	0	0	0
04/12/2008	€ / R 2008/12/12	13.35	Call	Currency Future	141.0000	112.0000	(20.567)	0	0	0
04/12/2008	€ / R 2008/12/12	16.55	Put	Currency Future	3,543.0000	3,589.0000	1.298	0	0	0
04/12/2008	€ / R 2008/12/12	12.85	Call	Currency Future	336.0000	293.0000	(12.798)	0	0	0
04/12/2008	€ / R 2008/12/12	10.90	Call	Currency Future	2,112.0000	2,066.0000	(2.178)	0	0	0
04/12/2008	€ / R 2008/12/12	10.90	Put	Currency Future	4.0000	4.0000	-	0	0	0
04/12/2008	€ / R 2008/12/12	10.10	Call	Currency Future	2,909.0000	2,862.0000	(1.616)	0	0	0
04/12/2008	€ / R 2008/12/12	14.80	Call	Currency Future	19.0000	13.0000	(31.579)	0	0	0
04/12/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,716.0000	1,669.0000	(2.739)	0	0	0
04/12/2008	€ / R 2008/12/12	10.80	Put	Currency Future	3.0000	3.0000	-	0	0	0
04/12/2008	€ / R 2008/12/12	11.30	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
04/12/2008	€ / R 2008/12/12	10.80	Call	Currency Future	2,212.0000	2,165.0000	(2.125)	0	0	0
04/12/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,617.0000	1,571.0000	(2.845)	0	0	0
04/12/2008	€ / R 2008/12/12	14.80	Put	Currency Future	1,810.0000	1,851.0000	2.265	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	€ / R 2008/12/12	13.15	Put	Currency Future	338.0000	351.0000	3.846	0	0	0
04/12/2008	€ / R 2008/12/12	16.10	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
04/12/2008	€ / R 2008/12/12	15.60	Call	Currency Future	8.0000	5.0000	(37.500)	0	0	0
04/12/2008	€ / R 2008/12/12	13.15	Call	Currency Future	197.0000	162.0000	(17.766)	0	0	0
04/12/2008	€ / R 2008/12/12	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,419.0000	1,374.0000	(3.171)	0	0	0
04/12/2008	€ / R 2008/12/12	15.60	Put	Currency Future	2,599.0000	2,643.0000	1.693	0	0	0
04/12/2008	€ / R 2008/12/12	15.30	Put	Currency Future	2,302.0000	2,345.0000	1.868	0	0	0
04/12/2008	€ / R 2008/12/12	16.90	Put	Currency Future	3,892.0000	3,939.0000	1.208	0	0	0
04/12/2008	€ / R 2008/12/12	16.40	Put	Currency Future	3,394.0000	3,440.0000	1.355	0	0	0
04/12/2008	€ / R 2008/12/12	12.85	Put	Currency Future	178.0000	181.0000	1.685	0	0	0
04/12/2008	€ / R 2008/12/12	16.10	Put	Currency Future	3,096.0000	3,141.0000	1.453	0	0	0
04/12/2008	€ / R 2008/12/12	16.40	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
04/12/2008	€ / R 2008/12/12	13.35	Put	Currency Future	482.0000	501.0000	3.942	0	0	0
04/12/2008	€ / R 2008/12/12	17.70	Put	Currency Future	4,691.0000	4,738.0000	1.002	0	0	0
04/12/2008	€ / R 2008/12/12	10.50	Call	Currency Future	2,510.0000	2,464.0000	(1.833)	0	0	0
04/12/2008	€ / R 2008/12/12	16.90	Call	Currency Future	1.0000	1.0000	-	0	0	0
04/12/2008	€ / R 2008/12/12	11.55	Call	Currency Future	1,469.0000	1,423.0000	(3.131)	0	0	0
04/12/2008	€ / R 2008/12/12	11.55	Put	Currency Future	10.0000	11.0000	10.000	0	0	0
04/12/2008	€ / R 2008/12/12	11.65	Call	Currency Future	1,370.0000	1,325.0000	(3.285)	0	0	0
04/12/2008	€ / R 2008/12/12	11.60	Put	Currency Future	11.0000	12.0000	9.091	0	0	0
04/12/2008	€ / R 2008/12/12	13.65	Put	Currency Future	727.0000	754.0000	3.714	0	0	0
04/12/2008	€ / R 2008/12/12	12.00	Put	Currency Future	20.0000	25.0000	25.000	0	0	0
04/12/2008	€ / R 2008/12/12	15.30	Call	Currency Future	11.0000	7.0000	(36.364)	0	0	0
04/12/2008	€ / R 2008/12/12	13.65	Call	Currency Future	86.0000	66.0000	(23.256)	0	0	0
04/12/2008	€ / R 2008/12/12	17.75	Put	Currency Future	4,741.0000	4,788.0000	0.991	0	0	0
04/12/2008	€ / R 2008/12/12	16.15	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
04/12/2008	€ / R 2008/12/12	11.50	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
04/12/2008	€ / R 2008/12/12	16.95	Put	Currency Future	3,942.0000	3,989.0000	1.192	0	0	0
04/12/2008	€ / R 2008/12/12	12.00	Call	Currency Future	1,029.0000	987.0000	(4.082)	0	0	0
04/12/2008	€ / R 2008/12/12	14.55	Call	Currency Future	26.0000	18.0000	(30.769)	0	0	0
04/12/2008	€ / R 2008/12/12	11.95	Put	Currency Future	18.0000	23.0000	27.778	0	0	0
04/12/2008	€ / R 2008/12/12	14.55	Put	Currency Future	1,567.0000	1,606.0000	2.489	0	0	0
04/12/2008	€ / R 2008/12/12	11.85	Put	Currency Future	16.0000	19.0000	18.750	0	0	0
04/12/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,666.0000	1,620.0000	(2.761)	0	0	0
04/12/2008	€ / R 2008/12/12	11.35	Put	Currency Future	7.0000	8.0000	14.286	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	€ / R 2008/12/12	11.45	Call	Currency Future	1,567.0000	1,521.0000	(2.936)	0	0	0
04/12/2008	€ / R 2008/12/12	11.45	Put	Currency Future	9.0000	10.0000	11.111	0	0	0
04/12/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,174.0000	1,131.0000	(3.663)	0	0	0
04/12/2008	€ / R 2008/12/12	14.20	Put	Currency Future	1,230.0000	1,266.0000	2.927	0	0	0
04/12/2008	€ / R 2008/12/12	11.95	Call	Currency Future	1,077.0000	1,035.0000	(3.900)	0	0	0
04/12/2008	€ / R 2008/12/12	11.40	Put	Currency Future	8.0000	9.0000	12.500	0	0	0
04/12/2008	€ / R 2008/12/12	16.95	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
04/12/2008	€ / R 2008/12/12	16.15	Put	Currency Future	3,145.0000	3,191.0000	1.463	0	0	0
04/12/2008	€ / R 2008/12/12	11.50	Call	Currency Future	1,518.0000	1,472.0000	(3.030)	0	0	0
04/12/2008	€ / R 2008/12/12	15.35	Put	Currency Future	2,351.0000	2,395.0000	1.872	0	0	0
04/12/2008	€ / R 2008/12/12	15.35	Call	Currency Future	10.0000	7.0000	(30.000)	0	0	0
04/12/2008	€ / R 2008/12/12	17.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,666.0000	1,620.0000	(2.761)	0	0	0
04/12/2008	€ / R 2008/12/12	11.35	Put	Currency Future	7.0000	8.0000	14.286	0	0	0
04/12/2008	€ / R 2008/12/12	12.55	Put	Currency Future	84.0000	92.0000	9.524	0	0	0
04/12/2008	€ / R 2008/12/12	14.15	Call	Currency Future	42.0000	30.0000	(28.571)	0	0	0
04/12/2008	€ / R 2008/12/12	14.15	Put	Currency Future	1,183.0000	1,218.0000	2.959	0	0	0
04/12/2008	€ / R 2008/12/12	14.20	Call	Currency Future	39.0000	28.0000	(28.205)	0	0	0
04/12/2008	€ / R 2008/12/12	12.55	Call	Currency Future	543.0000	504.0000	(7.182)	0	0	0
04/12/2008	€ / R 2008/12/12	12.40	Call	Currency Future	663.0000	626.0000	(5.581)	0	0	0
04/12/2008	€ / R 2008/12/12	12.40	Put	Currency Future	54.0000	64.0000	18.519	0	0	0
04/12/2008	€ / R 2008/12/12	12.60	Put	Currency Future	96.0000	104.0000	8.333	0	0	0
04/12/2008	€ / R 2008/12/12	12.60	Call	Currency Future	505.0000	465.0000	(7.921)	0	0	0
04/12/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,136.0000	1,171.0000	3.081	0	0	0
04/12/2008	€ / R 2008/12/12	12.25	Put	Currency Future	34.0000	44.0000	29.412	0	0	0
04/12/2008	€ / R 2008/12/12	12.25	Call	Currency Future	792.0000	755.0000	(4.672)	0	0	0
04/12/2008	€ / R 2008/12/12	12.60	Call	Currency Future	505.0000	465.0000	(7.921)	0	0	0
04/12/2008	€ / R 2008/12/12	12.60	Put	Currency Future	96.0000	104.0000	8.333	0	0	0
04/12/2008	€ / R 2008/12/12	12.40	Put	Currency Future	54.0000	64.0000	18.519	0	0	0
04/12/2008	€ / R 2008/12/12	12.40	Call	Currency Future	663.0000	626.0000	(5.581)	0	0	0
04/12/2008	€ / R 2008/12/12	14.10	Call	Currency Future	44.0000	32.0000	(27.273)	0	0	0
04/12/2008	€ / R 2008/12/12	13.00	Call	Currency Future	254.0000	214.0000	(15.748)	0	0	0
04/12/2008	€ / R 2008/12/12	12.75	Call	Currency Future	399.0000	357.0000	(10.526)	0	0	0
04/12/2008	€ / R 2008/12/12	12.75	Put	Currency Future	141.0000	146.0000	3.546	0	0	0
04/12/2008	€ / R 2008/12/12	13.30	Put	Currency Future	445.0000	462.0000	3.820	0	0	0
04/12/2008	€ / R 2008/12/12	13.30	Call	Currency Future	153.0000	123.0000	(19.608)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	€ / R 2008/12/12	13.00	Put	Currency Future	245.0000	252.0000	2.857	0	0	0
04/12/2008	€ / R 2008/12/12	12.95	Put	Currency Future	221.0000	223.0000	0.905	0	0	0
04/12/2008	€ / R 2008/12/12	12.95	Call	Currency Future	280.0000	234.0000	(16.429)	0	0	0
04/12/2008	€ / R 2009/03/16			Currency Future	13.2918	13.2422	(0.373)	0.0000	0.0000	4,768
04/12/2008	€ / R 2009/03/16	12.90	Call	Currency Future	920.0000	880.0000	(4.348)	0	0	0
04/12/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,362.0000	1,316.0000	(3.377)	0	0	0
04/12/2008	€ / R 2009/03/16	15.85	Put	Currency Future	2,820.0000	2,851.0000	1.099	0	0	0
04/12/2008	€ / R 2009/03/16	10.00	Put	Currency Future	22.0000	26.0000	18.182	0	0	0
04/12/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,362.0000	1,316.0000	(3.377)	0	0	0
04/12/2008	€ / R 2009/03/16	11.30	Put	Currency Future	69.0000	74.0000	7.246	0	0	0
04/12/2008	€ / R 2009/03/16	13.80	Call	Currency Future	598.0000	563.0000	(5.853)	0	0	0
04/12/2008	€ / R 2009/03/16	14.65	Call	Currency Future	417.0000	390.0000	(6.475)	0	0	0
04/12/2008	€ / R 2009/03/16	16.40	Call	Currency Future	215.0000	199.0000	(7.442)	0	0	0
04/12/2008	€ / R 2009/03/16	11.30	Call	Currency Future	2,061.0000	2,016.0000	(2.183)	0	0	0
04/12/2008	€ / R 2009/03/16	14.65	Put	Currency Future	1,776.0000	1,798.0000	1.239	0	0	0
04/12/2008	€ / R 2009/03/16	11.35	Call	Currency Future	2,015.0000	1,970.0000	(2.233)	0	0	0
04/12/2008	€ / R 2009/03/16	16.40	Put	Currency Future	3,323.0000	3,357.0000	1.023	0	0	0
04/12/2008	€ / R 2009/03/16	15.00	Call	Currency Future	364.0000	339.0000	(6.868)	0	0	0
04/12/2008	€ / R 2009/03/16	14.50	Put	Currency Future	1,651.0000	1,672.0000	1.272	0	0	0
04/12/2008	€ / R 2009/03/16	13.80	Put	Currency Future	1,106.0000	1,121.0000	1.356	0	0	0
04/12/2008	€ / R 2009/03/16	15.25	Put	Currency Future	2,287.0000	2,314.0000	1.181	0	0	0
04/12/2008	€ / R 2009/03/16	15.35	Call	Currency Future	317.0000	295.0000	(6.940)	0	0	0
04/12/2008	€ / R 2009/03/16	10.80	Call	Currency Future	2,529.0000	2,485.0000	(1.740)	0	0	0
04/12/2008	€ / R 2009/03/16	10.70	Call	Currency Future	2,627.0000	2,582.0000	(1.713)	0	0	0
04/12/2008	€ / R 2009/03/16	12.15	Put	Currency Future	220.0000	224.0000	1.818	0	0	0
04/12/2008	€ / R 2009/03/16	15.30	Call	Currency Future	323.0000	300.0000	(7.121)	0	0	0
04/12/2008	€ / R 2009/03/16	15.85	Call	Currency Future	262.0000	243.0000	(7.252)	0	0	0
04/12/2008	€ / R 2009/03/16	14.80	Put	Currency Future	1,902.0000	1,925.0000	1.209	0	0	0
04/12/2008	€ / R 2009/03/16	10.70	Put	Currency Future	35.0000	40.0000	14.286	0	0	0
04/12/2008	€ / R 2009/03/16	14.50	Call	Currency Future	443.0000	414.0000	(6.546)	0	0	0
04/12/2008	€ / R 2009/03/16	14.55	Call	Currency Future	434.0000	406.0000	(6.452)	0	0	0
04/12/2008	€ / R 2009/03/16	12.15	Put	Currency Future	220.0000	224.0000	1.818	0	0	0
04/12/2008	€ / R 2009/03/16	15.25	Call	Currency Future	329.0000	306.0000	(6.991)	0	0	0
04/12/2008	€ / R 2009/03/16	13.75	Put	Currency Future	1,070.0000	1,084.0000	1.308	0	0	0
04/12/2008	€ / R 2009/03/16	12.40	Put	Currency Future	299.0000	303.0000	1.338	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	€ / R 2009/03/16	16.10	Call	Currency Future	239.0000	222.0000	(7.113)	0	0	0
04/12/2008	€ / R 2009/03/16	12.80	Put	Currency Future	476.0000	485.0000	1.891	0	0	0
04/12/2008	€ / R 2009/03/16	14.55	Put	Currency Future	1,692.0000	1,714.0000	1.300	0	0	0
04/12/2008	€ / R 2009/03/16	16.45	Call	Currency Future	211.0000	196.0000	(7.109)	0	0	0
04/12/2008	€ / R 2009/03/16	11.35	Put	Currency Future	74.0000	78.0000	5.405	0	0	0
04/12/2008	€ / R 2009/03/16	14.80	Call	Currency Future	394.0000	367.0000	(6.853)	0	0	0
04/12/2008	€ / R 2009/03/16	9.90	Call	Currency Future	3,410.0000	3,364.0000	(1.349)	0	0	0
04/12/2008	€ / R 2009/03/16	12.65	Put	Currency Future	402.0000	410.0000	1.990	0	0	0
04/12/2008	€ / R 2009/03/16	15.30	Put	Currency Future	2,331.0000	2,358.0000	1.158	0	0	0
04/12/2008	€ / R 2009/03/16	12.90	Put	Currency Future	529.0000	538.0000	1.701	0	0	0
04/12/2008	€ / R 2009/03/16	13.75	Call	Currency Future	612.0000	577.0000	(5.719)	0	0	0
04/12/2008	€ / R 2009/03/16	10.80	Put	Currency Future	37.0000	43.0000	16.216	0	0	0
04/12/2008	€ / R 2009/03/16	12.75	Call	Currency Future	992.0000	952.0000	(4.032)	0	0	0
04/12/2008	€ / R 2009/03/16	16.10	Put	Currency Future	3,047.0000	3,080.0000	1.083	0	0	0
04/12/2008	€ / R 2009/03/16	13.55	Call	Currency Future	671.0000	634.0000	(5.514)	0	0	0
04/12/2008	€ / R 2009/03/16	12.85	Put	Currency Future	502.0000	511.0000	1.793	0	0	0
04/12/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,191.0000	1,146.0000	(3.778)	0	0	0
04/12/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,044.0000	1,003.0000	(3.927)	0	0	0
04/12/2008	€ / R 2009/03/16	10.10	Call	Currency Future	3,218.0000	3,171.0000	(1.461)	0	0	0
04/12/2008	€ / R 2009/03/16	14.30	Call	Currency Future	481.0000	451.0000	(6.237)	0	0	0
04/12/2008	€ / R 2009/03/16	15.60	Put	Currency Future	2,596.0000	2,626.0000	1.156	0	0	0
04/12/2008	€ / R 2009/03/16	10.95	Call	Currency Future	2,384.0000	2,342.0000	(1.762)	0	0	0
04/12/2008	€ / R 2009/03/16	16.75	Put	Currency Future	3,638.0000	3,672.0000	0.935	0	0	0
04/12/2008	€ / R 2009/03/16	9.90	Put	Currency Future	18.0000	22.0000	22.222	0	0	0
04/12/2008	€ / R 2009/03/16	12.75	Put	Currency Future	451.0000	459.0000	1.774	0	0	0
04/12/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,332.0000	1,349.0000	1.276	0	0	0
04/12/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,489.0000	1,508.0000	1.276	0	0	0
04/12/2008	€ / R 2009/03/16	16.20	Call	Currency Future	231.0000	214.0000	(7.359)	0	0	0
04/12/2008	€ / R 2009/03/16	12.55	Put	Currency Future	356.0000	364.0000	2.247	0	0	0
04/12/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,435.0000	1,389.0000	(3.206)	0	0	0
04/12/2008	€ / R 2009/03/16	16.20	Put	Currency Future	3,139.0000	3,172.0000	1.051	0	0	0
04/12/2008	€ / R 2009/03/16	15.75	Call	Currency Future	272.0000	253.0000	(6.985)	0	0	0
04/12/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,098.0000	1,057.0000	(3.734)	0	0	0
04/12/2008	€ / R 2009/03/16	13.55	Put	Currency Future	929.0000	942.0000	1.399	0	0	0
04/12/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,398.0000	1,352.0000	(3.290)	0	0	0
04/12/2008	€ / R 2009/03/16	16.80	Call	Currency Future	175.0000	159.0000	(9.143)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	€ / R 2009/03/16	14.95	Put	Currency Future	2,030.0000	2,054.0000	1.182	0	0	0
04/12/2008	€ / R 2009/03/16	14.35	Call	Currency Future	471.0000	441.0000	(6.369)	0	0	0
04/12/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,098.0000	1,057.0000	(3.734)	0	0	0
04/12/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,371.0000	1,389.0000	1.313	0	0	0
04/12/2008	€ / R 2009/03/16	12.05	Put	Currency Future	193.0000	196.0000	1.554	0	0	0
04/12/2008	€ / R 2009/03/16	16.80	Put	Currency Future	3,683.0000	3,717.0000	0.923	0	0	0
04/12/2008	€ / R 2009/03/16	14.95	Call	Currency Future	371.0000	346.0000	(6.739)	0	0	0
04/12/2008	€ / R 2009/03/16	14.35	Put	Currency Future	1,529.0000	1,549.0000	1.308	0	0	0
04/12/2008	€ / R 2009/03/16	14.15	Call	Currency Future	513.0000	481.0000	(6.238)	0	0	0
04/12/2008	€ / R 2009/03/16	16.45	Put	Currency Future	3,370.0000	3,404.0000	1.009	0	0	0
04/12/2008	€ / R 2009/03/16	10.95	Put	Currency Future	42.0000	49.0000	16.667	0	0	0
04/12/2008	€ / R 2009/03/16	15.15	Call	Currency Future	343.0000	319.0000	(6.997)	0	0	0
04/12/2008	€ / R 2009/03/16	11.45	Call	Currency Future	1,926.0000	1,880.0000	(2.388)	0	0	0
04/12/2008	€ / R 2009/03/16	10.10	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
04/12/2008	€ / R 2009/03/16	12.80	Call	Currency Future	968.0000	927.0000	(4.236)	0	0	0
04/12/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,371.0000	1,389.0000	1.313	0	0	0
04/12/2008	€ / R 2009/03/16	12.10	Put	Currency Future	206.0000	210.0000	1.942	0	0	0
04/12/2008	€ / R 2009/03/16	12.85	Call	Currency Future	944.0000	903.0000	(4.343)	0	0	0
04/12/2008	€ / R 2009/03/16	15.75	Put	Currency Future	2,730.0000	2,761.0000	1.136	0	0	0
04/12/2008	€ / R 2009/03/16	15.15	Put	Currency Future	2,201.0000	2,226.0000	1.136	0	0	0
04/12/2008	€ / R 2009/03/16	13.70	Put	Currency Future	1,034.0000	1,048.0000	1.354	0	0	0
04/12/2008	€ / R 2009/03/16	14.15	Call	Currency Future	513.0000	481.0000	(6.238)	0	0	0
04/12/2008	€ / R 2009/03/16	16.55	Put	Currency Future	3,460.0000	3,493.0000	0.954	0	0	0
04/12/2008	€ / R 2009/03/16	15.95	Call	Currency Future	253.0000	234.0000	(7.510)	0	0	0
04/12/2008	€ / R 2009/03/16	10.90	Call	Currency Future	2,431.0000	2,389.0000	(1.728)	0	0	0
04/12/2008	€ / R 2009/03/16	13.70	Call	Currency Future	626.0000	590.0000	(5.751)	0	0	0
04/12/2008	€ / R 2009/03/16	12.45	Call	Currency Future	1,158.0000	1,114.0000	(3.800)	0	0	0
04/12/2008	€ / R 2009/03/16	16.55	Call	Currency Future	202.0000	185.0000	(8.416)	0	0	0
04/12/2008	€ / R 2009/03/16	11.15	Put	Currency Future	56.0000	62.0000	10.714	0	0	0
04/12/2008	€ / R 2009/03/16	10.15	Call	Currency Future	3,168.0000	3,122.0000	(1.452)	0	0	0
04/12/2008	€ / R 2009/03/16	10.50	Put	Currency Future	32.0000	36.0000	12.500	0	0	0
04/12/2008	€ / R 2009/03/16	17.35	Put	Currency Future	4,185.0000	4,222.0000	0.884	0	0	0
04/12/2008	€ / R 2009/03/16	16.75	Call	Currency Future	180.0000	164.0000	(8.889)	0	0	0
04/12/2008	€ / R 2009/03/16	14.10	Call	Currency Future	524.0000	492.0000	(6.107)	0	0	0
04/12/2008	€ / R 2009/03/16	12.35	Put	Currency Future	282.0000	286.0000	1.418	0	0	0
04/12/2008	€ / R 2009/03/16	17.35	Call	Currency Future	127.0000	114.0000	(10.236)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	€ / R 2009/03/16	15.95	Put	Currency Future	2,911.0000	2,942.0000	1.065	0	0	0
04/12/2008	€ / R 2009/03/16	10.90	Put	Currency Future	39.0000	47.0000	20.513	0	0	0
04/12/2008	€ / R 2009/03/16	17.75	Put	Currency Future	4,558.0000	4,597.0000	0.856	0	0	0
04/12/2008	€ / R 2009/03/16	11.15	Call	Currency Future	2,198.0000	2,155.0000	(1.956)	0	0	0
04/12/2008	€ / R 2009/03/16	11.45	Put	Currency Future	84.0000	88.0000	4.762	0	0	0
04/12/2008	€ / R 2009/03/16	17.75	Call	Currency Future	100.0000	89.0000	(11.000)	0	0	0
04/12/2008	€ / R 2009/03/16	10.00	Call	Currency Future	3,314.0000	3,268.0000	(1.388)	0	0	0
04/12/2008	€ / R 2009/03/16	15.00	Put	Currency Future	2,072.0000	2,096.0000	1.158	0	0	0
04/12/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,725.0000	2,680.0000	(1.651)	0	0	0
04/12/2008	€ / R 2009/03/16	10.50	Call	Currency Future	2,824.0000	2,778.0000	(1.629)	0	0	0
04/12/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,224.0000	1,179.0000	(3.676)	0	0	0
04/12/2008	€ / R 2009/03/16	16.95	Put	Currency Future	3,819.0000	3,853.0000	0.890	0	0	0
04/12/2008	€ / R 2009/03/16	10.35	Put	Currency Future	29.0000	33.0000	13.793	0	0	0
04/12/2008	€ / R 2009/03/16	11.40	Call	Currency Future	1,971.0000	1,925.0000	(2.334)	0	0	0
04/12/2008	€ / R 2009/03/16	11.40	Put	Currency Future	79.0000	83.0000	5.063	0	0	0
04/12/2008	€ / R 2009/03/16	9.70	Call	Currency Future	3,605.0000	3,557.0000	(1.331)	0	0	0
04/12/2008	€ / R 2009/03/16	12.95	Call	Currency Future	898.0000	857.0000	(4.566)	0	0	0
04/12/2008	€ / R 2009/03/16	10.60	Put	Currency Future	33.0000	38.0000	15.152	0	0	0
04/12/2008	€ / R 2009/03/16	12.95	Put	Currency Future	556.0000	565.0000	1.619	0	0	0
04/12/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,257.0000	1,212.0000	(3.580)	0	0	0
04/12/2008	€ / R 2009/03/16	14.60	Call	Currency Future	426.0000	398.0000	(6.573)	0	0	0
04/12/2008	€ / R 2009/03/16	12.10	Put	Currency Future	206.0000	210.0000	1.942	0	0	0
04/12/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,398.0000	1,352.0000	(3.290)	0	0	0
04/12/2008	€ / R 2009/03/16	11.85	Put	Currency Future	145.0000	148.0000	2.069	0	0	0
04/12/2008	€ / R 2009/03/16	12.55	Put	Currency Future	356.0000	364.0000	2.247	0	0	0
04/12/2008	€ / R 2009/03/16	15.35	Put	Currency Future	2,375.0000	2,402.0000	1.137	0	0	0
04/12/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,044.0000	1,003.0000	(3.927)	0	0	0
04/12/2008	€ / R 2009/03/16	16.95	Call	Currency Future	160.0000	146.0000	(8.750)	0	0	0
04/12/2008	€ / R 2009/03/16	12.40	Put	Currency Future	299.0000	303.0000	1.338	0	0	0
04/12/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,224.0000	1,179.0000	(3.676)	0	0	0
04/12/2008	€ / R 2009/03/16	12.65	Put	Currency Future	402.0000	410.0000	1.990	0	0	0
04/12/2008	€ / R 2009/03/16	16.15	Put	Currency Future	3,093.0000	3,126.0000	1.067	0	0	0
04/12/2008	€ / R 2009/03/16	10.35	Call	Currency Future	2,971.0000	2,925.0000	(1.548)	0	0	0
04/12/2008	€ / R 2009/03/16	12.35	Put	Currency Future	282.0000	286.0000	1.418	0	0	0
04/12/2008	€ / R 2009/03/16	9.80	Call	Currency Future	3,507.0000	3,460.0000	(1.340)	0	0	0
04/12/2008	€ / R 2009/03/16	16.15	Call	Currency Future	235.0000	218.0000	(7.234)	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
04/12/2008	€ / R 2009/03/16	11.65	Put	Currency Future	108.0000	109.0000	0.926	0	0	0
04/12/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,750.0000	1,701.0000	(2.800)	0	0	0
04/12/2008	€ / R 2009/03/16	16.70	Call	Currency Future	185.0000	169.0000	(8.649)	0	0	0
04/12/2008	€ / R 2009/03/16	9.80	Put	Currency Future	15.0000	18.0000	20.000	0	0	0
04/12/2008	€ / R 2009/03/16	14.20	Call	Currency Future	502.0000	470.0000	(6.375)	0	0	0
04/12/2008	€ / R 2009/03/16	10.15	Put	Currency Future	27.0000	29.0000	7.407	0	0	0
04/12/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,587.0000	1,541.0000	(2.899)	0	0	0
04/12/2008	€ / R 2009/03/16	11.00	Put	Currency Future	45.0000	52.0000	15.556	0	0	0
04/12/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,734.0000	1,756.0000	1.269	0	0	0
04/12/2008	€ / R 2009/03/16	11.00	Call	Currency Future	2,337.0000	2,295.0000	(1.797)	0	0	0
04/12/2008	€ / R 2009/03/16	15.40	Put	Currency Future	2,419.0000	2,447.0000	1.158	0	0	0
04/12/2008	€ / R 2009/03/16	15.50	Put	Currency Future	2,507.0000	2,536.0000	1.157	0	0	0
04/12/2008	€ / R 2009/03/16	10.20	Put	Currency Future	27.0000	30.0000	11.111	0	0	0
04/12/2008	€ / R 2009/03/16	15.50	Call	Currency Future	299.0000	278.0000	(7.023)	0	0	0
04/12/2008	€ / R 2009/03/16	14.20	Put	Currency Future	1,410.0000	1,428.0000	1.277	0	0	0
04/12/2008	€ / R 2009/03/16	14.70	Put	Currency Future	1,817.0000	1,840.0000	1.266	0	0	0
04/12/2008	€ / R 2009/03/16	12.45	Put	Currency Future	316.0000	321.0000	1.582	0	0	0
04/12/2008	€ / R 2009/03/16	15.80	Put	Currency Future	2,775.0000	2,806.0000	1.117	0	0	0
04/12/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,071.0000	1,029.0000	(3.922)	0	0	0
04/12/2008	€ / R 2009/03/16	16.30	Call	Currency Future	223.0000	206.0000	(7.623)	0	0	0
04/12/2008	€ / R 2009/03/16	12.30	Put	Currency Future	265.0000	270.0000	1.887	0	0	0
04/12/2008	€ / R 2009/03/16	15.80	Call	Currency Future	267.0000	248.0000	(7.116)	0	0	0
04/12/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,191.0000	1,146.0000	(3.778)	0	0	0
04/12/2008	€ / R 2009/03/16	16.30	Put	Currency Future	3,231.0000	3,264.0000	1.021	0	0	0
04/12/2008	€ / R 2009/03/16	11.95	Call	Currency Future	1,510.0000	1,463.0000	(3.113)	0	0	0
04/12/2008	€ / R 2009/03/16	16.60	Put	Currency Future	3,504.0000	3,537.0000	0.942	0	0	0
04/12/2008	€ / R 2009/03/16	11.80	Put	Currency Future	135.0000	138.0000	2.222	0	0	0
04/12/2008	€ / R 2009/03/16	11.55	Put	Currency Future	96.0000	98.0000	2.083	0	0	0
04/12/2008	€ / R 2009/03/16	15.60	Call	Currency Future	288.0000	268.0000	(6.944)	0	0	0
04/12/2008	€ / R 2009/03/16	16.60	Call	Currency Future	196.0000	179.0000	(8.673)	0	0	0
04/12/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,627.0000	1,580.0000	(2.889)	0	0	0
04/12/2008	€ / R 2009/03/16	11.95	Put	Currency Future	168.0000	171.0000	1.786	0	0	0
04/12/2008	€ / R 2009/03/16	11.75	Put	Currency Future	125.0000	128.0000	2.400	0	0	0
04/12/2008	€ / R 2009/03/16	10.20	Call	Currency Future	3,119.0000	3,073.0000	(1.475)	0	0	0
04/12/2008	€ / R 2009/03/16	15.40	Call	Currency Future	311.0000	289.0000	(7.074)	0	0	0
04/12/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,587.0000	1,541.0000	(2.899)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,750.0000	1,701.0000	(2.800)	0	0	0
04/12/2008	€ / R 2009/03/16	9.70	Put	Currency Future	13.0000	15.0000	15.385	0	0	0
04/12/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,435.0000	1,389.0000	(3.206)	0	0	0
04/12/2008	€ / R 2009/03/16	13.50	Put	Currency Future	895.0000	907.0000	1.341	0	0	0
04/12/2008	€ / R 2009/03/16	17.00	Call	Currency Future	156.0000	141.0000	(9.615)	0	0	0
04/12/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,725.0000	2,680.0000	(1.651)	0	0	0
04/12/2008	€ / R 2009/03/16	11.75	Call	Currency Future	1,667.0000	1,620.0000	(2.819)	0	0	0
04/12/2008	€ / R 2009/03/16	17.00	Put	Currency Future	3,864.0000	3,899.0000	0.906	0	0	0
04/12/2008	€ / R 2009/03/16	14.60	Call	Currency Future	426.0000	398.0000	(6.573)	0	0	0
04/12/2008	€ / R 2009/03/16	11.65	Put	Currency Future	108.0000	109.0000	0.926	0	0	0
04/12/2008	€ / R 2009/03/16	11.85	Put	Currency Future	145.0000	148.0000	2.069	0	0	0
04/12/2008	€ / R 2009/03/16	12.05	Put	Currency Future	193.0000	196.0000	1.554	0	0	0
04/12/2008	€ / R 2009/03/16	13.35	Call	Currency Future	738.0000	699.0000	(5.285)	0	0	0
04/12/2008	€ / R 2009/03/16	13.90	Call	Currency Future	572.0000	538.0000	(5.944)	0	0	0
04/12/2008	€ / R 2009/03/16	13.20	Call	Currency Future	793.0000	754.0000	(4.918)	0	0	0
04/12/2008	€ / R 2009/03/16	12.60	Put	Currency Future	379.0000	387.0000	2.111	0	0	0
04/12/2008	€ / R 2009/03/16	13.20	Put	Currency Future	702.0000	712.0000	1.425	0	0	0
04/12/2008	€ / R 2009/03/16	13.90	Put	Currency Future	1,180.0000	1,196.0000	1.356	0	0	0
04/12/2008	€ / R 2009/03/16	12.25	Put	Currency Future	250.0000	254.0000	1.600	0	0	0
04/12/2008	€ / R 2009/03/16	13.55	Call	Currency Future	671.0000	634.0000	(5.514)	0	0	0
04/12/2008	€ / R 2009/03/16	12.25	Call	Currency Future	1,291.0000	1,246.0000	(3.486)	0	0	0
04/12/2008	€ / R 2009/03/16	13.55	Put	Currency Future	929.0000	942.0000	1.399	0	0	0
04/12/2008	€ / R 2009/03/16	13.35	Put	Currency Future	796.0000	807.0000	1.382	0	0	0
04/12/2008	€ / R 2009/03/16	15.10	Put	Currency Future	2,158.0000	2,183.0000	1.158	0	0	0
04/12/2008	€ / R 2009/03/16	15.10	Call	Currency Future	349.0000	325.0000	(6.877)	0	0	0
04/12/2008	€ / R 2009/03/16	13.10	Put	Currency Future	642.0000	651.0000	1.402	0	0	0
04/12/2008	€ / R 2009/03/16	10.60	Put	Currency Future	33.0000	38.0000	15.152	0	0	0
04/12/2008	€ / R 2009/03/16	12.00	Call	Currency Future	1,472.0000	1,426.0000	(3.125)	0	0	0
04/12/2008	€ / R 2009/03/16	13.50	Call	Currency Future	687.0000	650.0000	(5.386)	0	0	0
04/12/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,489.0000	1,508.0000	1.276	0	0	0
04/12/2008	€ / R 2009/03/16	14.30	Call	Currency Future	481.0000	451.0000	(6.237)	0	0	0
04/12/2008	€ / R 2009/03/16	16.25	Call	Currency Future	227.0000	210.0000	(7.489)	0	0	0
04/12/2008	€ / R 2009/03/16	15.90	Call	Currency Future	257.0000	239.0000	(7.004)	0	0	0
04/12/2008	€ / R 2009/03/16	9.85	Put	Currency Future	17.0000	20.0000	17.647	0	0	0
04/12/2008	€ / R 2009/03/16	9.85	Call	Currency Future	3,459.0000	3,412.0000	(1.359)	0	0	0
04/12/2008	€ / R 2009/03/16	12.00	Put	Currency Future	180.0000	183.0000	1.667	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	€ / R 2009/03/16	15.90	Put	Currency Future	2,866.0000	2,897.0000	1.082	0	0	0
04/12/2008	€ / R 2009/03/16	13.10	Call	Currency Future	833.0000	793.0000	(4.802)	0	0	0
04/12/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,734.0000	1,756.0000	1.269	0	0	0
04/12/2008	€ / R 2009/03/16	11.55	Call	Currency Future	1,837.0000	1,790.0000	(2.559)	0	0	0
04/12/2008	€ / R 2009/03/16	10.65	Call	Currency Future	2,676.0000	2,631.0000	(1.682)	0	0	0
04/12/2008	€ / R 2009/03/16	12.30	Put	Currency Future	265.0000	270.0000	1.887	0	0	0
04/12/2008	€ / R 2009/03/16	16.70	Put	Currency Future	3,594.0000	3,627.0000	0.918	0	0	0
04/12/2008	€ / R 2009/03/16	10.65	Put	Currency Future	34.0000	39.0000	14.706	0	0	0
04/12/2008	€ / R 2009/03/16	11.70	Put	Currency Future	115.0000	118.0000	2.609	0	0	0
04/12/2008	€ / R 2009/03/16	11.10	Put	Currency Future	52.0000	59.0000	13.462	0	0	0
04/12/2008	€ / R 2009/03/16	13.85	Call	Currency Future	585.0000	550.0000	(5.983)	0	0	0
04/12/2008	€ / R 2009/03/16	11.80	Put	Currency Future	135.0000	138.0000	2.222	0	0	0
04/12/2008	€ / R 2009/03/16	11.10	Call	Currency Future	2,244.0000	2,201.0000	(1.916)	0	0	0
04/12/2008	€ / R 2009/03/16	13.60	Call	Currency Future	656.0000	619.0000	(5.640)	0	0	0
04/12/2008	€ / R 2009/03/16	15.45	Put	Currency Future	2,463.0000	2,491.0000	1.137	0	0	0
04/12/2008	€ / R 2009/03/16	10.30	Put	Currency Future	29.0000	32.0000	10.345	0	0	0
04/12/2008	€ / R 2009/03/16	13.60	Put	Currency Future	964.0000	977.0000	1.349	0	0	0
04/12/2008	€ / R 2009/03/16	15.45	Call	Currency Future	305.0000	283.0000	(7.213)	0	0	0
04/12/2008	€ / R 2009/03/16	13.65	Put	Currency Future	999.0000	1,012.0000	1.301	0	0	0
04/12/2008	€ / R 2009/03/16	10.45	Call	Currency Future	2,873.0000	2,827.0000	(1.601)	0	0	0
04/12/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,143.0000	1,158.0000	1.312	0	0	0
04/12/2008	€ / R 2009/03/16	13.65	Call	Currency Future	641.0000	604.0000	(5.772)	0	0	0
04/12/2008	€ / R 2009/03/16	10.10	Call	Currency Future	3,218.0000	3,171.0000	(1.461)	0	0	0
04/12/2008	€ / R 2009/03/16	16.25	Put	Currency Future	3,185.0000	3,218.0000	1.036	0	0	0
04/12/2008	€ / R 2009/03/16	13.40	Call	Currency Future	720.0000	682.0000	(5.278)	0	0	0
04/12/2008	€ / R 2009/03/16	10.40	Put	Currency Future	30.0000	34.0000	13.333	0	0	0
04/12/2008	€ / R 2009/03/16	14.70	Call	Currency Future	409.0000	382.0000	(6.601)	0	0	0
04/12/2008	€ / R 2009/03/16	11.20	Call	Currency Future	2,152.0000	2,108.0000	(2.045)	0	0	0
04/12/2008	€ / R 2009/03/16	11.20	Put	Currency Future	60.0000	66.0000	10.000	0	0	0
04/12/2008	€ / R 2009/03/16	15.20	Call	Currency Future	336.0000	312.0000	(7.143)	0	0	0
04/12/2008	€ / R 2009/03/16	10.30	Call	Currency Future	3,021.0000	2,974.0000	(1.556)	0	0	0
04/12/2008	€ / R 2009/03/16	15.20	Put	Currency Future	2,244.0000	2,270.0000	1.159	0	0	0
04/12/2008	€ / R 2009/03/16	10.40	Call	Currency Future	2,922.0000	2,876.0000	(1.574)	0	0	0
04/12/2008	€ / R 2009/03/16	11.90	Put	Currency Future	156.0000	159.0000	1.923	0	0	0
04/12/2008	€ / R 2009/03/16	16.00	Put	Currency Future	2,956.0000	2,988.0000	1.083	0	0	0
04/12/2008	€ / R 2009/03/16	11.90	Call	Currency Future	1,548.0000	1,502.0000	(2.972)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	€ / R 2009/03/16	16.00	Call	Currency Future	248.0000	230.0000	(7.258)	0	0	0
04/12/2008	€ / R 2009/03/16	13.45	Call	Currency Future	703.0000	666.0000	(5.263)	0	0	0
04/12/2008	€ / R 2009/03/16	15.70	Call	Currency Future	278.0000	258.0000	(7.194)	0	0	0
04/12/2008	€ / R 2009/03/16	18.10	Put	Currency Future	4,889.0000	4,929.0000	0.818	0	0	0
04/12/2008	€ / R 2009/03/16	16.50	Call	Currency Future	208.0000	190.0000	(8.654)	0	0	0
04/12/2008	€ / R 2009/03/16	13.45	Put	Currency Future	862.0000	873.0000	1.276	0	0	0
04/12/2008	€ / R 2009/03/16	11.25	Put	Currency Future	64.0000	70.0000	9.375	0	0	0
04/12/2008	€ / R 2009/03/16	16.50	Put	Currency Future	3,416.0000	3,448.0000	0.937	0	0	0
04/12/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,257.0000	1,212.0000	(3.580)	0	0	0
04/12/2008	€ / R 2009/03/16	13.40	Put	Currency Future	829.0000	840.0000	1.327	0	0	0
04/12/2008	€ / R 2009/03/16	11.25	Call	Currency Future	2,106.0000	2,062.0000	(2.089)	0	0	0
04/12/2008	€ / R 2009/03/16	15.70	Put	Currency Future	2,686.0000	2,716.0000	1.117	0	0	0
04/12/2008	€ / R 2009/03/16	10.45	Put	Currency Future	31.0000	35.0000	12.903	0	0	0
04/12/2008	€ / R 2009/03/16	17.30	Call	Currency Future	131.0000	118.0000	(9.924)	0	0	0
04/12/2008	€ / R 2009/03/16	10.10	Put	Currency Future	26.0000	29.0000	11.538	0	0	0
04/12/2008	€ / R 2009/03/16	17.30	Put	Currency Future	4,139.0000	4,176.0000	0.894	0	0	0
04/12/2008	€ / R 2009/03/16	11.50	Put	Currency Future	90.0000	93.0000	3.333	0	0	0
04/12/2008	€ / R 2009/03/16	14.40	Call	Currency Future	462.0000	432.0000	(6.494)	0	0	0
04/12/2008	€ / R 2009/03/16	16.05	Call	Currency Future	243.0000	226.0000	(6.996)	0	0	0
04/12/2008	€ / R 2009/03/16	18.10	Call	Currency Future	80.0000	72.0000	(10.000)	0	0	0
04/12/2008	€ / R 2009/03/16	11.60	Call	Currency Future	1,794.0000	1,746.0000	(2.676)	0	0	0
04/12/2008	€ / R 2009/03/16	16.85	Call	Currency Future	170.0000	155.0000	(8.824)	0	0	0
04/12/2008	€ / R 2009/03/16	11.60	Put	Currency Future	102.0000	103.0000	0.980	0	0	0
04/12/2008	€ / R 2009/03/16	16.05	Put	Currency Future	3,002.0000	3,034.0000	1.066	0	0	0
04/12/2008	€ / R 2009/03/16	11.70	Call	Currency Future	1,707.0000	1,660.0000	(2.753)	0	0	0
04/12/2008	€ / R 2009/03/16	14.40	Put	Currency Future	1,570.0000	1,590.0000	1.274	0	0	0
04/12/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,627.0000	1,580.0000	(2.889)	0	0	0
04/12/2008	€ / R 2009/03/16	16.85	Put	Currency Future	3,728.0000	3,762.0000	0.912	0	0	0
04/12/2008	€ / R 2009/03/16	11.50	Call	Currency Future	1,882.0000	1,835.0000	(2.497)	0	0	0
04/12/2008	€ / R 2009/03/16	14.45	Call	Currency Future	452.0000	423.0000	(6.416)	0	0	0
04/12/2008	€ / R 2009/03/16	14.45	Put	Currency Future	1,610.0000	1,631.0000	1.304	0	0	0
04/12/2008	€ / R 2009/03/16	14.90	Put	Currency Future	1,987.0000	2,011.0000	1.208	0	0	0
04/12/2008	€ / R 2009/03/16	14.90	Call	Currency Future	379.0000	353.0000	(6.860)	0	0	0
04/12/2008	€ / R 2009/03/16	13.30	Call	Currency Future	756.0000	717.0000	(5.159)	0	0	0
04/12/2008	€ / R 2009/03/16	13.30	Put	Currency Future	764.0000	774.0000	1.309	0	0	0
04/12/2008	€ / R 2009/03/16	14.00	Call	Currency Future	547.0000	514.0000	(6.033)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	€ / R 2009/03/16	14.00	Put	Currency Future	1,255.0000	1,272.0000	1.355	0	0	0
04/12/2008	€ / R 2009/03/16	14.05	Call	Currency Future	535.0000	503.0000	(5.981)	0	0	0
04/12/2008	€ / R 2009/03/16	14.05	Put	Currency Future	1,294.0000	1,310.0000	1.236	0	0	0
04/12/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,332.0000	1,349.0000	1.276	0	0	0
04/12/2008	€ / R 2009/03/16	12.80	Put	Currency Future	476.0000	485.0000	1.891	0	0	0
04/12/2008	€ / R 2009/03/16	13.85	Call	Currency Future	585.0000	550.0000	(5.983)	0	0	0
04/12/2008	€ / R 2009/03/16	14.10	Call	Currency Future	524.0000	492.0000	(6.107)	0	0	0
04/12/2008	€ / R 2009/03/16	12.60	Put	Currency Future	379.0000	387.0000	2.111	0	0	0
04/12/2008	€ / R 2009/03/16	12.80	Call	Currency Future	968.0000	927.0000	(4.236)	0	0	0
04/12/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,071.0000	1,029.0000	(3.922)	0	0	0
04/12/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,143.0000	1,158.0000	1.312	0	0	0
04/12/2008	€ / R 2009/03/16	13.00	Call	Currency Future	876.0000	835.0000	(4.680)	0	0	0
04/12/2008	€ / R 2009/03/16	13.00	Put	Currency Future	584.0000	593.0000	1.541	0	0	0
04/12/2008	€ / R 2009/03/16	12.20	Put	Currency Future	234.0000	239.0000	2.137	0	0	0
04/12/2008	€ / R 2009/03/16	12.20	Call	Currency Future	1,326.0000	1,281.0000	(3.394)	0	0	200
04/12/2008	€ / R 2009/03/16	12.50	Call	Currency Future	1,126.0000	1,085.0000	(3.641)	0	0	0
04/12/2008	€ / R 2009/03/16	12.85	Put	Currency Future	502.0000	511.0000	1.793	0	0	0
04/12/2008	€ / R 2009/03/16	12.85	Call	Currency Future	944.0000	903.0000	(4.343)	0	0	0
04/12/2008	€ / R 2009/03/16	12.70	Call	Currency Future	1,018.0000	977.0000	(4.028)	0	0	0
04/12/2008	€ / R 2009/03/16	12.50	Put	Currency Future	335.0000	343.0000	2.388	0	0	0
04/12/2008	€ / R 2009/03/16	12.70	Put	Currency Future	426.0000	435.0000	2.113	0	0	0
04/12/2008	€ / R 2009/03/16	13.25	Call	Currency Future	774.0000	735.0000	(5.039)	0	0	0
04/12/2008	€ / R 2009/03/16	13.25	Put	Currency Future	733.0000	743.0000	1.364	0	0	0
04/12/2008	€ / R 2009/03/16	13.60	Call	Currency Future	656.0000	619.0000	(5.640)	0	0	0
04/12/2008	€ / R 2009/03/16	13.60	Put	Currency Future	964.0000	977.0000	1.349	0	0	0
04/12/2008	€ / R 2009/03/16	13.05	Call	Currency Future	854.0000	814.0000	(4.684)	0	0	0
04/12/2008	€ / R 2009/03/16	13.05	Put	Currency Future	612.0000	622.0000	1.634	0	0	0
04/12/2008	€ / R 2009/06/12			Currency Future	13.5284	13.4723	(0.415)	0.0000	0.0000	1,000
04/12/2008	€ / R 2009/06/12	13.45	Put	Currency Future	964.0000	973.0000	0.934	0	0	0
04/12/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,711.0000	1,724.0000	0.760	0	0	0
04/12/2008	€ / R 2009/06/12	13.45	Call	Currency Future	1,043.0000	995.0000	(4.602)	0	0	0
04/12/2008	€ / R 2009/06/12	12.65	Put	Currency Future	559.0000	552.0000	(1.252)	0	0	0
04/12/2008	€ / R 2009/06/12	14.60	Call	Currency Future	640.0000	597.0000	(6.719)	0	0	0
04/12/2008	€ / R 2009/06/12	13.05	Put	Currency Future	727.0000	723.0000	(0.550)	0	0	0
04/12/2008	€ / R 2009/06/12	14.10	Call	Currency Future	812.0000	764.0000	(5.911)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	€ / R 2009/06/12	13.75	Call	Currency Future	938.0000	892.0000	(4.904)	0	0	0
04/12/2008	€ / R 2009/06/12	12.25	Put	Currency Future	417.0000	409.0000	(1.918)	0	0	0
04/12/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,206.0000	1,145.0000	(5.058)	0	0	0
04/12/2008	€ / R 2009/06/12	13.15	Put	Currency Future	781.0000	783.0000	0.256	0	0	0
04/12/2008	€ / R 2009/06/12	12.30	Put	Currency Future	433.0000	426.0000	(1.617)	0	0	0
04/12/2008	€ / R 2009/06/12	13.75	Put	Currency Future	1,159.0000	1,170.0000	0.949	0	0	0
04/12/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,437.0000	1,375.0000	(4.315)	0	0	0
04/12/2008	€ / R 2009/06/12	13.20	Put	Currency Future	812.0000	815.0000	0.369	0	0	0
04/12/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,662.0000	1,598.0000	(3.851)	0	0	0
04/12/2008	€ / R 2009/06/12	14.85	Call	Currency Future	565.0000	525.0000	(7.080)	0	0	0
04/12/2008	€ / R 2009/06/12	14.90	Put	Currency Future	1,923.0000	1,939.0000	0.832	0	0	0
04/12/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,384.0000	1,392.0000	0.578	0	0	0
04/12/2008	€ / R 2009/06/12	14.05	Call	Currency Future	831.0000	783.0000	(5.776)	0	0	0
04/12/2008	€ / R 2009/06/12	13.15	Call	Currency Future	1,159.0000	1,105.0000	(4.659)	0	0	0
04/12/2008	€ / R 2009/06/12	14.90	Call	Currency Future	551.0000	511.0000	(7.260)	0	0	0
04/12/2008	€ / R 2009/06/12	12.25	Call	Currency Future	1,696.0000	1,632.0000	(3.774)	0	0	0
04/12/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,221.0000	2,241.0000	0.900	0	0	0
04/12/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,262.0000	1,269.0000	0.555	0	0	0
04/12/2008	€ / R 2009/06/12	14.00	Call	Currency Future	851.0000	802.0000	(5.758)	0	0	0
04/12/2008	€ / R 2009/06/12	13.20	Call	Currency Future	1,141.0000	1,087.0000	(4.733)	0	0	0
04/12/2008	€ / R 2009/06/12	14.40	Call	Currency Future	705.0000	660.0000	(6.383)	0	0	0
04/12/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,384.0000	1,392.0000	0.578	0	0	0
04/12/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,221.0000	2,241.0000	0.900	0	0	0
04/12/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,353.0000	1,361.0000	0.591	0	0	0
04/12/2008	€ / R 2009/06/12	14.00	Put	Currency Future	1,323.0000	1,330.0000	0.529	0	0	0
04/12/2008	€ / R 2009/06/12	13.60	Call	Currency Future	988.0000	942.0000	(4.656)	0	0	0
04/12/2008	€ / R 2009/06/12	15.60	Call	Currency Future	384.0000	351.0000	(8.594)	0	0	0
04/12/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,577.0000	1,588.0000	0.698	0	0	0
04/12/2008	€ / R 2009/06/12	15.60	Put	Currency Future	2,456.0000	2,479.0000	0.936	0	0	0
04/12/2008	€ / R 2009/06/12	12.05	Put	Currency Future	356.0000	348.0000	(2.247)	0	0	0
04/12/2008	€ / R 2009/06/12	13.90	Call	Currency Future	891.0000	841.0000	(5.612)	0	0	0
04/12/2008	€ / R 2009/06/12	15.50	Put	Currency Future	2,377.0000	2,399.0000	0.926	0	0	0
04/12/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,835.0000	1,771.0000	(3.488)	0	0	0
04/12/2008	€ / R 2009/06/12	14.55	Call	Currency Future	656.0000	612.0000	(6.707)	0	0	0
04/12/2008	€ / R 2009/06/12	11.95	Put	Currency Future	328.0000	320.0000	(2.439)	0	0	0
04/12/2008	€ / R 2009/06/12	14.45	Put	Currency Future	1,610.0000	1,621.0000	0.683	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,499.0000	1,436.0000	(4.203)	0	0	0
04/12/2008	€ / R 2009/06/12	15.50	Call	Currency Future	405.0000	371.0000	(8.395)	0	0	0
04/12/2008	€ / R 2009/06/12	12.50	Call	Currency Future	1,531.0000	1,468.0000	(4.115)	0	0	0
04/12/2008	€ / R 2009/06/12	14.45	Call	Currency Future	688.0000	644.0000	(6.395)	0	0	0
04/12/2008	€ / R 2009/06/12	12.55	Put	Currency Future	521.0000	514.0000	(1.344)	0	0	0
04/12/2008	€ / R 2009/06/12	15.40	Call	Currency Future	427.0000	392.0000	(8.197)	0	0	0
04/12/2008	€ / R 2009/06/12	12.50	Put	Currency Future	503.0000	495.0000	(1.590)	0	0	0
04/12/2008	€ / R 2009/06/12	14.55	Put	Currency Future	1,677.0000	1,690.0000	0.775	0	0	0
04/12/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,468.0000	1,405.0000	(4.292)	0	0	0
04/12/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,764.0000	1,700.0000	(3.628)	0	0	0
04/12/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,060.0000	1,069.0000	0.849	0	0	0
04/12/2008	€ / R 2009/06/12	14.35	Put	Currency Future	1,544.0000	1,554.0000	0.648	0	0	0
04/12/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,980.0000	1,916.0000	(3.232)	0	0	0
04/12/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,499.0000	1,436.0000	(4.203)	0	0	0
04/12/2008	€ / R 2009/06/12	14.75	Call	Currency Future	594.0000	553.0000	(6.902)	0	0	0
04/12/2008	€ / R 2009/06/12	14.90	Call	Currency Future	551.0000	511.0000	(7.260)	0	0	0
04/12/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,799.0000	1,735.0000	(3.558)	0	0	0
04/12/2008	€ / R 2009/06/12	15.30	Call	Currency Future	450.0000	414.0000	(8.000)	0	0	0
04/12/2008	€ / R 2009/06/12	12.55	Put	Currency Future	521.0000	514.0000	(1.344)	0	0	0
04/12/2008	€ / R 2009/06/12	15.05	Call	Currency Future	511.0000	473.0000	(7.436)	0	0	0
04/12/2008	€ / R 2009/06/12	14.90	Put	Currency Future	1,923.0000	1,939.0000	0.832	0	0	0
04/12/2008	€ / R 2009/06/12	12.70	Call	Currency Future	1,407.0000	1,344.0000	(4.478)	0	0	0
04/12/2008	€ / R 2009/06/12	15.40	Put	Currency Future	2,298.0000	2,320.0000	0.957	0	0	0
04/12/2008	€ / R 2009/06/12	14.85	Put	Currency Future	1,887.0000	1,903.0000	0.848	0	0	0
04/12/2008	€ / R 2009/06/12	15.30	Call	Currency Future	450.0000	414.0000	(8.000)	0	0	0
04/12/2008	€ / R 2009/06/12	12.70	Put	Currency Future	578.0000	572.0000	(1.038)	0	0	0
04/12/2008	€ / R 2009/06/12	12.15	Put	Currency Future	386.0000	378.0000	(2.073)	0	0	0
04/12/2008	€ / R 2009/06/12	13.25	Call	Currency Future	1,121.0000	1,069.0000	(4.639)	0	0	0
04/12/2008	€ / R 2009/06/12	14.95	Call	Currency Future	538.0000	498.0000	(7.435)	0	0	0
04/12/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,851.0000	1,866.0000	0.810	0	0	0
04/12/2008	€ / R 2009/06/12	12.60	Put	Currency Future	540.0000	533.0000	(1.296)	0	0	0
04/12/2008	€ / R 2009/06/12	12.85	Put	Currency Future	640.0000	634.0000	(0.938)	0	0	0
04/12/2008	€ / R 2009/06/12	14.50	Put	Currency Future	1,643.0000	1,655.0000	0.730	0	0	0
04/12/2008	€ / R 2009/06/12	14.95	Put	Currency Future	1,959.0000	1,976.0000	0.868	0	0	0
04/12/2008	€ / R 2009/06/12	14.80	Call	Currency Future	580.0000	539.0000	(7.069)	0	0	0
04/12/2008	€ / R 2009/06/12	12.10	Put	Currency Future	371.0000	363.0000	(2.156)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	€ / R 2009/06/12	13.25	Put	Currency Future	842.0000	846.0000	0.475	0	0	0
04/12/2008	€ / R 2009/06/12	15.05	Put	Currency Future	2,033.0000	2,050.0000	0.836	0	0	0
04/12/2008	€ / R 2009/06/12	11.75	Call	Currency Future	2,055.0000	1,991.0000	(3.114)	0	0	0
04/12/2008	€ / R 2009/06/12	14.50	Call	Currency Future	672.0000	628.0000	(6.548)	0	0	0
04/12/2008	€ / R 2009/06/12	14.35	Call	Currency Future	722.0000	676.0000	(6.371)	0	0	0
04/12/2008	€ / R 2009/06/12	11.80	Put	Currency Future	289.0000	281.0000	(2.768)	0	0	0
04/12/2008	€ / R 2009/06/12	11.85	Put	Currency Future	302.0000	294.0000	(2.649)	0	0	0
04/12/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,629.0000	1,565.0000	(3.929)	0	0	0
04/12/2008	€ / R 2009/06/12	14.25	Call	Currency Future	757.0000	711.0000	(6.077)	0	0	0
04/12/2008	€ / R 2009/06/12	11.90	Call	Currency Future	1,943.0000	1,879.0000	(3.294)	0	0	0
04/12/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,980.0000	1,916.0000	(3.232)	0	0	0
04/12/2008	€ / R 2009/06/12	14.10	Call	Currency Future	812.0000	764.0000	(5.911)	0	0	0
04/12/2008	€ / R 2009/06/12	11.90	Put	Currency Future	315.0000	307.0000	(2.540)	0	0	0
04/12/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,318.0000	1,256.0000	(4.704)	0	0	0
04/12/2008	€ / R 2009/06/12	12.00	Call	Currency Future	1,870.0000	1,806.0000	(3.422)	0	0	0
04/12/2008	€ / R 2009/06/12	11.65	Call	Currency Future	2,132.0000	2,067.0000	(3.049)	0	0	0
04/12/2008	€ / R 2009/06/12	12.35	Put	Currency Future	450.0000	443.0000	(1.556)	0	0	0
04/12/2008	€ / R 2009/06/12	12.00	Put	Currency Future	342.0000	334.0000	(2.339)	0	0	0
04/12/2008	€ / R 2009/06/12	11.65	Put	Currency Future	253.0000	245.0000	(3.162)	0	0	0
04/12/2008	€ / R 2009/06/12	12.35	Put	Currency Future	450.0000	443.0000	(1.556)	0	0	0
04/12/2008	€ / R 2009/06/12	13.65	Call	Currency Future	971.0000	925.0000	(4.737)	0	0	0
04/12/2008	€ / R 2009/06/12	11.80	Call	Currency Future	2,017.0000	1,953.0000	(3.173)	0	0	0
04/12/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,629.0000	1,565.0000	(3.929)	0	0	0
04/12/2008	€ / R 2009/06/12	14.25	Put	Currency Future	1,479.0000	1,488.0000	0.609	0	0	0
04/12/2008	€ / R 2009/06/12	12.40	Put	Currency Future	467.0000	460.0000	(1.499)	0	0	0
04/12/2008	€ / R 2009/06/12	12.65	Put	Currency Future	559.0000	552.0000	(1.252)	0	0	0
04/12/2008	€ / R 2009/06/12	13.65	Put	Currency Future	1,093.0000	1,102.0000	0.823	0	0	0
04/12/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,596.0000	1,532.0000	(4.010)	0	0	0
04/12/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,318.0000	1,256.0000	(4.704)	0	0	0
04/12/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,006.0000	959.0000	(4.672)	0	0	0
04/12/2008	€ / R 2009/06/12	11.75	Put	Currency Future	277.0000	269.0000	(2.888)	0	0	0
04/12/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,468.0000	1,405.0000	(4.292)	0	0	0
04/12/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,028.0000	1,037.0000	0.875	0	0	0
04/12/2008	€ / R 2009/06/12	11.70	Put	Currency Future	265.0000	257.0000	(3.019)	0	0	0
04/12/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,206.0000	1,145.0000	(5.058)	0	0	0
04/12/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,060.0000	1,069.0000	0.849	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	€ / R 2009/06/12	11.85	Put	Currency Future	302.0000	294.0000	(2.649)	0	0	0
04/12/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,062.0000	1,014.0000	(4.520)	0	0	0
04/12/2008	€ / R 2009/06/12	12.95	Put	Currency Future	683.0000	678.0000	(0.732)	0	0	0
04/12/2008	€ / R 2009/06/12	14.75	Put	Currency Future	1,816.0000	1,830.0000	0.771	0	0	0
04/12/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,062.0000	1,014.0000	(4.520)	0	0	0
04/12/2008	€ / R 2009/06/12	12.95	Call	Currency Future	1,261.0000	1,200.0000	(4.837)	0	0	0
04/12/2008	€ / R 2009/06/12	13.40	Put	Currency Future	933.0000	941.0000	0.857	0	0	0
04/12/2008	€ / R 2009/06/12	12.60	Put	Currency Future	540.0000	533.0000	(1.296)	0	0	0
04/12/2008	€ / R 2009/06/12	13.90	Call	Currency Future	891.0000	841.0000	(5.612)	0	0	0
04/12/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,437.0000	1,375.0000	(4.315)	0	0	0
04/12/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,347.0000	1,285.0000	(4.603)	0	0	0
04/12/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,193.0000	1,204.0000	0.922	0	0	0
04/12/2008	€ / R 2009/06/12	11.70	Call	Currency Future	2,093.0000	2,029.0000	(3.058)	0	0	0
04/12/2008	€ / R 2009/06/12	13.05	Put	Currency Future	727.0000	723.0000	(0.550)	0	0	0
04/12/2008	€ / R 2009/06/12	13.80	Call	Currency Future	922.0000	877.0000	(4.881)	0	0	0
04/12/2008	€ / R 2009/06/12	11.95	Call	Currency Future	1,907.0000	1,842.0000	(3.408)	0	0	0
04/12/2008	€ / R 2009/06/12	13.40	Put	Currency Future	933.0000	941.0000	0.857	0	0	0
04/12/2008	€ / R 2009/06/12	13.80	Call	Currency Future	922.0000	877.0000	(4.881)	0	0	0
04/12/2008	€ / R 2009/06/12	12.85	Put	Currency Future	640.0000	634.0000	(0.938)	0	0	0
04/12/2008	€ / R 2009/06/12	12.80	Put	Currency Future	619.0000	613.0000	(0.969)	0	0	0
04/12/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,193.0000	1,204.0000	0.922	0	0	0
04/12/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,262.0000	1,269.0000	0.555	0	0	0
04/12/2008	€ / R 2009/06/12	13.60	Call	Currency Future	988.0000	942.0000	(4.656)	0	0	0
04/12/2008	€ / R 2009/06/12	12.45	Call	Currency Future	1,563.0000	1,500.0000	(4.031)	0	0	0
04/12/2008	€ / R 2009/06/12	13.30	Put	Currency Future	873.0000	878.0000	0.573	0	0	0
04/12/2008	€ / R 2009/06/12	13.10	Put	Currency Future	750.0000	753.0000	0.400	0	0	0
04/12/2008	€ / R 2009/06/12	12.45	Put	Currency Future	485.0000	477.0000	(1.649)	0	0	0
04/12/2008	€ / R 2009/06/12	14.15	Put	Currency Future	1,415.0000	1,424.0000	0.636	0	0	0
04/12/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,179.0000	1,125.0000	(4.580)	0	0	0
04/12/2008	€ / R 2009/06/12	12.20	Put	Currency Future	401.0000	394.0000	(1.746)	0	0	0
04/12/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,101.0000	1,051.0000	(4.541)	0	0	0
04/12/2008	€ / R 2009/06/12	12.20	Call	Currency Future	1,730.0000	1,666.0000	(3.699)	0	0	0
04/12/2008	€ / R 2009/06/12	14.05	Call	Currency Future	831.0000	783.0000	(5.776)	0	0	0
04/12/2008	€ / R 2009/06/12	13.35	Call	Currency Future	1,081.0000	1,033.0000	(4.440)	0	0	0
04/12/2008	€ / R 2009/06/12	12.10	Put	Currency Future	371.0000	363.0000	(2.156)	0	0	0
04/12/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,799.0000	1,735.0000	(3.558)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	€ / R 2009/06/12	12.05	Put	Currency Future	356.0000	348.0000	(2.247)	0	0	0
04/12/2008	€ / R 2009/06/12	13.95	Call	Currency Future	871.0000	821.0000	(5.741)	0	0	0
04/12/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,835.0000	1,771.0000	(3.488)	0	0	0
04/12/2008	€ / R 2009/06/12	13.95	Put	Currency Future	1,292.0000	1,299.0000	0.542	0	0	0
04/12/2008	€ / R 2009/06/12	12.15	Put	Currency Future	386.0000	378.0000	(2.073)	0	0	0
04/12/2008	€ / R 2009/06/12	13.35	Put	Currency Future	903.0000	910.0000	0.775	0	0	0
04/12/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,353.0000	1,361.0000	0.591	0	0	0
04/12/2008	€ / R 2009/06/12	14.15	Put	Currency Future	1,415.0000	1,424.0000	0.636	0	0	0
04/12/2008	€ / R 2009/06/12	13.70	Call	Currency Future	954.0000	908.0000	(4.822)	0	0	0
04/12/2008	€ / R 2009/06/12	14.15	Call	Currency Future	794.0000	746.0000	(6.045)	0	0	0
04/12/2008	€ / R 2009/06/12	13.70	Put	Currency Future	1,126.0000	1,136.0000	0.888	0	0	0
04/12/2008	€ / R 2009/06/12	13.65	Put	Currency Future	1,093.0000	1,102.0000	0.823	0	0	0
04/12/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,764.0000	1,700.0000	(3.628)	0	0	0
04/12/2008	€ / R 2009/06/12	14.65	Put	Currency Future	1,746.0000	1,759.0000	0.745	0	0	0
04/12/2008	€ / R 2009/06/12	14.65	Call	Currency Future	624.0000	582.0000	(6.731)	0	0	0
04/12/2008	€ / R 2009/06/12	13.65	Call	Currency Future	971.0000	925.0000	(4.737)	0	0	0
04/12/2008	€ / R 2009/06/12	14.20	Call	Currency Future	775.0000	728.0000	(6.065)	0	0	0
04/12/2008	€ / R 2009/06/12	14.15	Call	Currency Future	794.0000	746.0000	(6.045)	0	0	0
04/12/2008	€ / R 2009/06/12	14.60	Call	Currency Future	640.0000	597.0000	(6.719)	0	0	0
04/12/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,711.0000	1,724.0000	0.760	0	0	0
04/12/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,577.0000	1,588.0000	0.698	0	0	0
04/12/2008	€ / R 2009/06/12	14.80	Call	Currency Future	580.0000	539.0000	(7.069)	0	0	0
04/12/2008	€ / R 2009/06/12	15.00	Call	Currency Future	524.0000	485.0000	(7.443)	0	0	0
04/12/2008	€ / R 2009/06/12	15.20	Put	Currency Future	2,145.0000	2,164.0000	0.886	0	0	0
04/12/2008	€ / R 2009/06/12	15.00	Put	Currency Future	1,996.0000	2,013.0000	0.852	0	0	0
04/12/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,851.0000	1,866.0000	0.810	0	0	0
04/12/2008	€ / R 2009/06/12	15.20	Call	Currency Future	473.0000	436.0000	(7.822)	0	0	0
04/12/2008	€ / R 2009/06/12	14.40	Call	Currency Future	705.0000	660.0000	(6.383)	0	0	0
04/12/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,511.0000	1,521.0000	0.662	0	0	0
04/12/2008	€ / R 2009/06/12	14.30	Call	Currency Future	739.0000	693.0000	(6.225)	0	0	0
04/12/2008	€ / R 2009/06/12	14.20	Put	Currency Future	1,447.0000	1,456.0000	0.622	0	0	0
04/12/2008	€ / R 2009/06/12	14.70	Call	Currency Future	609.0000	567.0000	(6.897)	0	0	0
04/12/2008	€ / R 2009/06/12	15.10	Put	Currency Future	2,070.0000	2,088.0000	0.870	0	0	0
04/12/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,511.0000	1,521.0000	0.662	0	0	0
04/12/2008	€ / R 2009/06/12	14.70	Put	Currency Future	1,781.0000	1,795.0000	0.786	0	0	0
04/12/2008	€ / R 2009/06/12	14.30	Call	Currency Future	739.0000	693.0000	(6.225)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	€ / R	2009/06/12	15.10	Call	Currency Future	498.0000	460.0000	(7.631)	0	0	0
04/12/2008	€ / R	2009/06/12	12.30	Call	Currency Future	1,662.0000	1,598.0000	(3.851)	0	0	0
04/12/2008	€ / R	2009/06/12	13.00	Call	Currency Future	1,233.0000	1,172.0000	(4.947)	0	0	0
04/12/2008	€ / R	2009/06/12	13.00	Put	Currency Future	705.0000	700.0000	(0.709)	0	0	0
04/12/2008	€ / R	2009/06/12	12.90	Put	Currency Future	661.0000	656.0000	(0.756)	0	0	0
04/12/2008	€ / R	2009/06/12	12.90	Call	Currency Future	1,289.0000	1,228.0000	(4.732)	0	0	0
04/12/2008	€ / R	2009/06/12	12.80	Call	Currency Future	1,347.0000	1,285.0000	(4.603)	0	0	0
04/12/2008	€ / R	2009/06/12	12.30	Put	Currency Future	433.0000	426.0000	(1.617)	0	0	0
04/12/2008	€ / R	2009/06/12	12.40	Call	Currency Future	1,596.0000	1,532.0000	(4.010)	0	0	0
04/12/2008	€ / R	2009/06/12	12.40	Put	Currency Future	467.0000	460.0000	(1.499)	0	0	0
04/12/2008	€ / R	2009/06/12	12.80	Put	Currency Future	619.0000	613.0000	(0.969)	0	0	0
04/12/2008	€ / R	2009/06/12	12.75	Call	Currency Future	1,377.0000	1,315.0000	(4.503)	0	0	0
04/12/2008	€ / R	2009/06/12	12.75	Put	Currency Future	598.0000	592.0000	(1.003)	0	0	0
04/12/2008	€ / R	2009/06/12	12.90	Put	Currency Future	661.0000	656.0000	(0.756)	0	0	0
04/12/2008	€ / R	2009/06/12	13.10	Call	Currency Future	1,179.0000	1,125.0000	(4.580)	0	0	0
04/12/2008	€ / R	2009/06/12	13.10	Put	Currency Future	750.0000	753.0000	0.400	0	0	0
04/12/2008	€ / R	2009/06/12	12.90	Call	Currency Future	1,289.0000	1,228.0000	(4.732)	0	0	0
04/12/2008	€ / R	2009/06/12	13.85	Call	Currency Future	906.0000	861.0000	(4.967)	0	0	0
04/12/2008	€ / R	2009/06/12	13.85	Put	Currency Future	1,228.0000	1,239.0000	0.896	0	0	0
04/12/2008	€ / R	2009/06/12	13.50	Put	Currency Future	996.0000	1,004.0000	0.803	0	0	0
04/12/2008	€ / R	2009/06/12	13.30	Put	Currency Future	873.0000	878.0000	0.573	0	0	0
04/12/2008	€ / R	2009/06/12	13.30	Call	Currency Future	1,101.0000	1,051.0000	(4.541)	0	0	0
04/12/2008	€ / R	2009/06/12	13.50	Call	Currency Future	1,024.0000	977.0000	(4.590)	0	0	0
04/12/2008	€ / R	2009/06/12	13.55	Call	Currency Future	1,006.0000	959.0000	(4.672)	0	0	0
04/12/2008	€ / R	2009/06/12	13.55	Put	Currency Future	1,028.0000	1,037.0000	0.875	0	0	0
04/12/2008	ALBI	2009/02/05			Index Future	291.0860	291.6500	0.194	0.0000	0.0000	607
04/12/2008	ALBI	2009/05/07			Index Future	299.3550	299.9380	0.195	0.0000	0.0000	0
04/12/2008	ALBI	2009/08/06			Index Future	305.6440	305.7280	0.027	0.0000	0.0000	0
04/12/2008	CRD1	2009/02/05			Index Future	122.2990	122.3750	0.062	0.0000	0.0000	0
04/12/2008	CRD1	2009/05/07			Index Future	125.8160	125.8950	0.063	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	CRD1	2009/08/06			Index Future	129.2320	129.3140	0.063	0.0000	0.0000	2
04/12/2008	GOVI	2009/02/05			jGovi	292.8530	293.3475	0.169	0.0000	0.0000	513
04/12/2008	GOVI	2009/05/07			jGovi	301.2755	301.7865	0.170	0.0000	0.0000	0
04/12/2008	GOVI	2009/08/06			jGovi	309.4545	309.9825	0.171	0.0000	0.0000	0
04/12/2008	ILBI	2009/02/05			Index Future	339.4120	342.8270	1.006	0.0000	0.0000	2
04/12/2008	ILBI	2009/05/07			Index Future	349.1770	352.8280	1.046	0.0000	0.0000	0
04/12/2008	J153	2010/08/31			jSwap	9.3060	9.1960	(1.182)	0.0000	0.0000	0
04/12/2008	J157	2015/09/15			jSwap	8.6910	8.7400	0.564	0.0000	0.0000	0
04/12/2008	J186	2026/12/21			jSwap	8.0500	8.0970	0.584	0.0000	0.0000	0
04/12/2008	J201	2014/12/22			jSwap	8.8790	8.9200	0.462	0.0000	0.0000	0
04/12/2008	J203	2017/09/15			jSwap	8.6350	8.6810	0.533	0.0000	0.0000	0
04/12/2008	J204	2018/12/21			jSwap	8.7070	8.7490	0.482	0.0000	0.0000	0
04/12/2008	J207	2020/01/15			jSwap	8.5980	8.6400	0.488	0.0000	0.0000	0
04/12/2008	JBAR	2005/12/21			jBar	12.0580	12.0170	(0.340)	0.0000	0.0000	0
04/12/2008	JFRA	2009/02/05			jFra	10.7010	10.4400	(2.439)	0.0000	0.0000	0
04/12/2008	JFRA	2009/05/07			jFra	8.9520	8.8150	(1.530)	0.0000	0.0000	0
04/12/2008	JFRA	2009/08/06			jFra	7.9250	7.7330	(2.423)	0.0000	0.0000	0
04/12/2008	JFRA	2009/11/05			jFra	7.3280	7.2050	(1.678)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	JN02	2009/02/05			jNote	8.2100	8.0840	(1.535)	0.0000	0.0000	0
04/12/2008	JN02	2009/05/07			jNote	7.8460	7.7670	(1.007)	0.0000	0.0000	0
04/12/2008	JN02	2009/08/06			jNote	7.7340	7.6860	(0.621)	0.0000	0.0000	0
04/12/2008	JN05	2009/02/05			jNote	8.2990	8.3330	0.410	0.0000	0.0000	0
04/12/2008	JN05	2009/05/07			jNote	8.1590	8.2140	0.674	0.0000	0.0000	0
04/12/2008	JN05	2009/08/06			jNote	8.1250	8.1940	0.849	0.0000	0.0000	0
04/12/2008	JN10	2009/02/05			jNote	8.2710	8.3140	0.520	0.0000	0.0000	0
04/12/2008	JN10	2009/05/07			jNote	8.1690	8.2220	0.649	0.0000	0.0000	0
04/12/2008	JN10	2009/08/06			jNote	8.1250	8.1830	0.714	0.0000	0.0000	0
04/12/2008	JROD	2008/12/31			jRod	11.8590	11.8490	(0.084)	0.0000	0.0000	0
04/12/2008	JROD	2009/01/30			jRod	12.0010	11.9760	(0.208)	0.0000	0.0000	0
04/12/2008	JROD	2009/02/27			jRod	12.0610	12.0230	(0.315)	0.0000	0.0000	0
04/12/2008	JROD	2009/03/31			jRod	11.8490	11.8240	(0.211)	0.0000	0.0000	0
04/12/2008	JROD	2009/04/30			jRod	11.6470	11.6170	(0.258)	0.0000	0.0000	0
04/12/2008	JROD	2009/05/29			jRod	11.3700	11.3340	(0.317)	0.0000	0.0000	0
04/12/2008	JROD	2009/06/30			jRod	11.2850	11.2550	(0.266)	0.0000	0.0000	0
04/12/2008	OTH1	2009/02/05			Index Future	280.8560	281.7190	0.307	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	OTH1	2009/05/07			Index Future	288.9330	289.8230	0.308	0.0000	0.0000	0
04/12/2008	OTH1	2009/08/06			Index Future	296.7770	297.6940	0.309	0.0000	0.0000	3
04/12/2008	R153	2009/02/05			Bond Future	7.6790	7.6170	(0.807)	7.6900	7.6900	4,914
04/12/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	3,433.0000	3,526.0000	2.709	0	0	0
04/12/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
04/12/2008	R153	2009/05/07			Bond Future	7.0110	6.9360	(1.070)	0.0000	0.0000	0
04/12/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	423.0000	400.0000	(5.437)	0	0	0
04/12/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	3,258.0000	3,332.0000	2.271	0	0	0
04/12/2008	R153	2009/08/06			Bond Future	6.3810	6.2860	(1.489)	0.0000	0.0000	0
04/12/2008	R153	2009/08/06	10.00	Call	Option on Bond Future	4,471.0000	4,546.0000	1.677	0	0	0
04/12/2008	R153	2009/08/06	10.00	Put	Option on Bond Future	761.0000	735.0000	(3.417)	0	0	0
04/12/2008	R153	2009/08/06	9.75	Put	Option on Bond Future	826.0000	798.0000	(3.390)	0	0	0
04/12/2008	R153	2009/08/06	9.75	Call	Option on Bond Future	4,286.0000	4,358.0000	1.680	0	0	0
04/12/2008	R157	2009/02/05			Bond Future	8.0050	7.9960	(0.112)	0.0000	0.0000	15,166
04/12/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	1,050.0000	1,020.0000	(2.857)	0	0	0
04/12/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	5,362.0000	5,385.0000	0.429	0	0	600
04/12/2008	R157	2009/02/05	8.25	Call	Option on Bond Future	3,443.0000	3,454.0000	0.319	0	0	850
04/12/2008	R157	2009/02/05	8.25	Put	Option on Bond Future	2,004.0000	1,962.0000	(2.096)	0	0	0
04/12/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	11,270.0000	11,316.0000	0.408	0	0	0
04/12/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	8,800.0000	8,839.0000	0.443	0	0	600
04/12/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	339.0000	324.0000	(4.425)	0	0	0
04/12/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	505.0000	485.0000	(3.960)	0	0	850
04/12/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	7,604.0000	7,638.0000	0.447	0	0	0
04/12/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	143.0000	135.0000	(5.594)	0	0	0
04/12/2008	R157	2009/05/07			Bond Future	7.8510	7.8410	(0.127)	0.0000	0.0000	1,624
04/12/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	8,039.0000	8,072.0000	0.410	0	0	0
04/12/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	1,625.0000	1,600.0000	(1.538)	0	0	0
04/12/2008	R157	2009/08/06			Bond Future	7.7530	7.7430	(0.129)	0.0000	0.0000	5,000
04/12/2008	R157	2009/08/06	9.25	Call	Option on Bond Future	8,182.0000	8,233.0000	0.623	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	R157	2009/08/06	9.25	Put	Option on Bond Future	149.0000	144.0000	(3.356)	0	0	0
04/12/2008	R186	2009/02/05			Bond Future	8.0040	7.9340	(0.875)	0.0000	0.0000	2,830
04/12/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	12,684.0000	13,461.0000	6.126	0	0	0
04/12/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/12/2008	R186	2009/05/07			Bond Future	7.9100	7.8380	(0.910)	0.0000	0.0000	0
04/12/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
04/12/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	11,266.0000	12,066.0000	7.101	0	0	0
04/12/2008	R186	2009/08/06			Bond Future	7.8510	7.7770	(0.943)	0.0000	0.0000	2,500
04/12/2008	R186	2009/08/06	9.00	Call	Option on Bond Future	11,843.0000	12,661.0000	6.907	0	0	0
04/12/2008	R186	2009/08/06	9.00	Put	Option on Bond Future	14.0000	8.0000	(42.857)	0	0	0
04/12/2008	R196	2009/02/05			Bond Future	11.8320	11.7700	(0.524)	0.0000	0.0000	0
04/12/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	845.0000	839.0000	(0.710)	0	0	0
04/12/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	900.0000	892.0000	(0.889)	0	0	0
04/12/2008	R196	2009/05/07			Bond Future	11.6980	11.6230	(0.641)	0.0000	0.0000	0
04/12/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	55.0000	60.0000	9.091	0	0	0
04/12/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	262.0000	244.0000	(6.870)	0	0	0
04/12/2008	R201	2009/02/05			Bond Future	8.0030	8.0060	0.037	0.0000	0.0000	2
04/12/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
04/12/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	5,669.0000	5,655.0000	(0.247)	0	0	0
04/12/2008	R201	2009/05/07			Bond Future	7.8130	7.8150	0.026	0.0000	0.0000	0
04/12/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	41.0000	41.0000	-	0	0	0
04/12/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	6,385.0000	6,376.0000	(0.141)	0	0	0
04/12/2008	R201	2009/08/06			Bond Future	7.6850	7.6870	0.026	0.0000	0.0000	0
04/12/2008	R201	2009/08/06	9.25	Put	Option on Bond Future	100.0000	100.0000	-	0	0	0
04/12/2008	R201	2009/08/06	9.25	Call	Option on Bond Future	6,785.0000	6,776.0000	(0.133)	0	0	0
04/12/2008	R203	2009/02/05			Bond Future	8.0710	8.0630	(0.099)	0.0000	0.0000	0
04/12/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	6,935.0000	6,985.0000	0.721	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/12/2008	R203	2009/05/07			Bond Future	7.9340	7.9240	(0.126)	0.0000	0.0000	0
04/12/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	35.0000	32.0000	(8.571)	0	0	0
04/12/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	6,274.0000	6,333.0000	0.940	0	0	0
04/12/2008	R203	2009/08/06			Bond Future	7.8430	7.8330	(0.128)	0.0000	0.0000	0
04/12/2008	R203	2009/08/06	9.25	Call	Option on Bond Future	8,061.0000	8,119.0000	0.720	0	0	0
04/12/2008	R203	2009/08/06	9.25	Put	Option on Bond Future	44.0000	42.0000	(4.545)	0	0	0
04/12/2008	R204	2009/02/05			Bond Future	8.0820	8.0730	(0.111)	0.0000	0.0000	9
04/12/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/12/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	7,425.0000	7,485.0000	0.808	0	0	0
04/12/2008	R204	2009/05/07			Bond Future	7.9580	7.9490	(0.113)	0.0000	0.0000	0
04/12/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	6,649.0000	6,707.0000	0.872	0	0	0
04/12/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	25.0000	24.0000	(4.000)	0	0	0
04/12/2008	R204	2009/08/06			Bond Future	7.8800	7.8700	(0.127)	0.0000	0.0000	0
04/12/2008	R204	2009/08/06	9.25	Call	Option on Bond Future	8,527.0000	8,591.0000	0.751	0	0	0
04/12/2008	R204	2009/08/06	9.25	Put	Option on Bond Future	24.0000	23.0000	(4.167)	0	0	0
04/12/2008	R206	2009/02/05			Bond Future	7.9930	8.0060	0.163	0.0000	0.0000	1,730
04/12/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
04/12/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	4,834.0000	4,782.0000	(1.076)	0	0	0
04/12/2008	R206	2009/05/07			Bond Future	7.7810	7.7950	0.180	0.0000	0.0000	0
04/12/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	4,659.0000	4,608.0000	(1.095)	0	0	0
04/12/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	116.0000	119.0000	2.586	0	0	0
04/12/2008	R206	2009/08/06			Bond Future	7.6330	7.6470	0.183	0.0000	0.0000	0
04/12/2008	R206	2009/08/06	9.25	Put	Option on Bond Future	133.0000	136.0000	2.256	0	0	0
04/12/2008	R206	2009/08/06	9.25	Call	Option on Bond Future	5,881.0000	5,832.0000	(0.833)	0	0	0
04/12/2008	R207	2009/02/05			Bond Future	8.1090	8.1100	0.012	0.0000	0.0000	0
04/12/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	7,425.0000	7,418.0000	(0.094)	0	0	0
04/12/2008	R207	2009/05/07			Bond Future	7.9990	8.0000	0.013	0.0000	0.0000	0
04/12/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	18.0000	17.0000	(5.556)	0	0	0
04/12/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	6,557.0000	6,550.0000	(0.107)	0	0	0
04/12/2008	R207	2009/08/06			Bond Future	7.9300	7.9310	0.013	0.0000	0.0000	0
04/12/2008	R207	2009/08/06	9.25	Call	Option on Bond Future	8,452.0000	8,445.0000	(0.083)	0	0	0
04/12/2008	R207	2009/08/06	9.25	Put	Option on Bond Future	16.0000	16.0000	-	0	0	0
04/12/2008	R208	2009/02/05			Bond Future	8.1180	8.1280	0.123	0.0000	0.0000	0
04/12/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	7.0000	7.0000	-	0	0	0
04/12/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	4,344.0000	4,274.0000	(1.611)	0	0	0
04/12/2008	R208	2009/05/07			Bond Future	8.0140	8.0260	0.150	0.0000	0.0000	0
04/12/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	5,073.0000	4,990.0000	(1.636)	0	0	0
04/12/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	48.0000	51.0000	6.250	0	0	0
04/12/2008	R208	2009/08/06			Bond Future	7.9670	7.9820	0.188	0.0000	0.0000	0
04/12/2008	R208	2009/08/06	9.25	Call	Option on Bond Future	8,483.0000	8,378.0000	(1.238)	0	0	0
04/12/2008	R208	2009/08/06	9.25	Put	Option on Bond Future	13.0000	14.0000	7.692	0	0	0
04/12/2008	R209	2009/02/05			Bond Future	7.6670	7.5870	(1.043)	0.0000	0.0000	5,545
04/12/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	11,672.0000	12,468.0000	6.820	0	0	0
04/12/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/12/2008	R209	2009/05/07			Bond Future	7.5890	7.5080	(1.067)	0.0000	0.0000	0
04/12/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/12/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	12,430.0000	13,246.0000	6.565	0	0	0
04/12/2008	R209	2009/08/06			Bond Future	7.5370	7.4550	(1.088)	0.0000	0.0000	0
04/12/2008	R209	2009/08/06	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
04/12/2008	R209	2009/08/06	8.75	Call	Option on Bond Future	10,958.0000	11,791.0000	7.602	0	0	0
04/12/2008	TRT1	2009/02/05			Index Future	289.0820	289.5790	0.172	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	TRT1	2009/05/07			Index Future	297.3960	297.9090	0.172	0.0000	0.0000	0
04/12/2008	TRT1	2009/08/06			Index Future	305.4690	306.0000	0.174	0.0000	0.0000	100
04/12/2008	ZAAD	2008/12/12			Currency Future	6.6150	6.6031	(0.180)	0.0000	0.0000	5,363
04/12/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	76.0000	67.0000	(11.842)	0	0	0
04/12/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
04/12/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	428.0000	422.0000	(1.402)	0	0	0
04/12/2008	ZAAD	2008/12/12	8.00	Put	Currency Future	1,385.0000	1,397.0000	0.866	0	0	0
04/12/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	163.0000	154.0000	(5.521)	0	0	0
04/12/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	76.0000	67.0000	(11.842)	0	0	0
04/12/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	261.0000	264.0000	1.149	0	0	0
04/12/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	569.0000	560.0000	(1.582)	0	0	0
04/12/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	102.0000	93.0000	(8.824)	0	0	0
04/12/2008	ZAAD	2008/12/12	8.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	98.0000	101.0000	3.061	0	0	0
04/12/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	261.0000	264.0000	1.149	0	0	0
04/12/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
04/12/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	13.0000	19.0000	46.154	0	0	0
04/12/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	791.0000	801.0000	1.264	0	0	0
04/12/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	163.0000	154.0000	(5.521)	0	0	0
04/12/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
04/12/2008	ZAAD	2008/12/12	7.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
04/12/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	474.0000	466.0000	(1.688)	0	0	0
04/12/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	187.0000	190.0000	1.604	0	0	0
04/12/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,285.0000	1,297.0000	0.934	0	0	0
04/12/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
04/12/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	336.0000	326.0000	(2.976)	0	0	0
04/12/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	839.0000	850.0000	1.311	0	0	0
04/12/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
04/12/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	1,086.0000	1,098.0000	1.105	0	0	0
04/12/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	154.0000	157.0000	1.948	0	0	0
04/12/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
04/12/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	119.0000	110.0000	(7.563)	0	0	0
04/12/2008	ZAAD	2008/12/12	6.00	Put	Currency Future	3.0000	4.0000	33.333	0	0	0
04/12/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	428.0000	422.0000	(1.402)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	556.0000	564.0000	1.439	0	0	0
04/12/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	98.0000	101.0000	3.061	0	0	0
04/12/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	468.0000	475.0000	1.496	0	0	0
04/12/2008	ZAAD	2008/12/12	6.00	Call	Currency Future	618.0000	607.0000	(1.780)	0	0	0
04/12/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
04/12/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	9.0000	13.0000	44.444	0	0	0
04/12/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	10.0000	8.0000	(20.000)	0	0	0
04/12/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
04/12/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	695.0000	705.0000	1.439	0	0	0
04/12/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	569.0000	560.0000	(1.582)	0	0	0
04/12/2008	ZAAD	2008/12/12	7.80	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
04/12/2008	ZAAD	2008/12/12	5.90	Call	Currency Future	716.0000	705.0000	(1.536)	0	0	0
04/12/2008	ZAAD	2008/12/12	7.75	Put	Currency Future	1,136.0000	1,147.0000	0.968	0	0	0
04/12/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	474.0000	466.0000	(1.688)	0	0	0
04/12/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	4.0000	6.0000	50.000	0	0	0
04/12/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	695.0000	705.0000	1.439	0	0	0
04/12/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	667.0000	656.0000	(1.649)	0	0	0
04/12/2008	ZAAD	2008/12/12	5.80	Put	Currency Future	0.0000	1.0000	100.000	0	0	0
04/12/2008	ZAAD	2008/12/12	7.10	Call	Currency Future	26.0000	22.0000	(15.385)	0	0	0
04/12/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	938.0000	949.0000	1.173	0	0	0
04/12/2008	ZAAD	2008/12/12	7.25	Call	Currency Future	13.0000	10.0000	(23.077)	0	0	0
04/12/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	6.0000	4.0000	(33.333)	0	0	0
04/12/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	2.0000	3.0000	50.000	0	0	0
04/12/2008	ZAAD	2008/12/12	7.10	Put	Currency Future	511.0000	519.0000	1.566	0	0	0
04/12/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
04/12/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	13.0000	19.0000	46.154	0	0	0
04/12/2008	ZAAD	2008/12/12	7.25	Put	Currency Future	648.0000	657.0000	1.389	0	0	0
04/12/2008	ZAAD	2008/12/12	7.80	Put	Currency Future	1,186.0000	1,197.0000	0.927	0	0	0
04/12/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	88.0000	79.0000	(10.227)	0	0	0
04/12/2008	ZAAD	2008/12/12	7.65	Put	Currency Future	1,036.0000	1,048.0000	1.158	0	0	0
04/12/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
04/12/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	791.0000	801.0000	1.264	0	0	0
04/12/2008	ZAAD	2008/12/12	6.50	Put	Currency Future	74.0000	78.0000	5.405	0	0	0
04/12/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	223.0000	226.0000	1.345	0	0	0
04/12/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	256.0000	248.0000	(3.125)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	189.0000	181.0000	(4.233)	0	0	0
04/12/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	41.0000	45.0000	9.756	0	0	0
04/12/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	124.0000	126.0000	1.613	0	0	0
04/12/2008	ZAAD	2008/12/12	6.10	Call	Currency Future	521.0000	512.0000	(1.727)	0	0	0
04/12/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	56.0000	49.0000	(12.500)	0	0	0
04/12/2008	ZAAD	2008/12/12	6.10	Put	Currency Future	6.0000	9.0000	50.000	0	0	0
04/12/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	102.0000	93.0000	(8.824)	0	0	0
04/12/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	839.0000	850.0000	1.311	0	0	0
04/12/2008	ZAAD	2008/12/12	5.80	Call	Currency Future	815.0000	804.0000	(1.350)	0	0	0
04/12/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	300.0000	304.0000	1.333	0	0	0
04/12/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	187.0000	190.0000	1.604	0	0	0
04/12/2008	ZAAD	2008/12/12	5.90	Put	Currency Future	1.0000	2.0000	100.000	0	0	0
04/12/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	256.0000	248.0000	(3.125)	0	0	0
04/12/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	341.0000	346.0000	1.466	0	0	0
04/12/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	139.0000	130.0000	(6.475)	0	0	0
04/12/2008	ZAAD	2008/12/12	7.75	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
04/12/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	41.0000	45.0000	9.756	0	0	0
04/12/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	9.0000	13.0000	44.444	0	0	0
04/12/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
04/12/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	221.0000	213.0000	(3.620)	0	0	0
04/12/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	56.0000	60.0000	7.143	0	0	0
04/12/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	21.0000	17.0000	(19.048)	0	0	0
04/12/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	743.0000	753.0000	1.346	0	0	0
04/12/2008	ZAAD	2008/12/12	7.35	Call	Currency Future	8.0000	6.0000	(25.000)	0	0	0
04/12/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	383.0000	388.0000	1.305	0	0	0
04/12/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	65.0000	57.0000	(12.308)	0	0	0
04/12/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	667.0000	656.0000	(1.649)	0	0	0
04/12/2008	ZAAD	2008/12/12	5.85	Call	Currency Future	766.0000	754.0000	(1.567)	0	0	0
04/12/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
04/12/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
04/12/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	154.0000	157.0000	1.948	0	0	0
04/12/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	938.0000	949.0000	1.173	0	0	0
04/12/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	602.0000	610.0000	1.329	0	0	0
04/12/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	48.0000	41.0000	(14.583)	0	0	0
04/12/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	119.0000	110.0000	(7.563)	0	0	0
04/12/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	56.0000	60.0000	7.143	0	0	0
04/12/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	1,086.0000	1,098.0000	1.105	0	0	0
04/12/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	556.0000	564.0000	1.439	0	0	0
04/12/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	48.0000	41.0000	(14.583)	0	0	0
04/12/2008	ZAAD	2008/12/12	5.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
04/12/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	ZAAD	2008/12/12	6.25	Call	Currency Future	382.0000	374.0000	(2.094)	0	0	0
04/12/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,285.0000	1,297.0000	0.934	0	0	0
04/12/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	221.0000	213.0000	(3.620)	0	0	0
04/12/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	468.0000	475.0000	1.496	0	0	0
04/12/2008	ZAAD	2008/12/12	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
04/12/2008	ZAAD	2008/12/12	5.75	Call	Currency Future	865.0000	854.0000	(1.272)	0	0	0
04/12/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	33.0000	28.0000	(15.152)	0	0	0
04/12/2008	ZAAD	2008/12/12	6.25	Put	Currency Future	17.0000	21.0000	23.529	0	0	0
04/12/2008	ZAAD	2008/12/12	6.35	Call	Currency Future	294.0000	286.0000	(2.721)	0	0	0
04/12/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	383.0000	388.0000	1.305	0	0	0
04/12/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	29.0000	33.0000	13.793	0	0	0
04/12/2008	ZAAD	2008/12/12	7.60	Put	Currency Future	987.0000	998.0000	1.114	0	0	0
04/12/2008	ZAAD	2008/12/12	7.60	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
04/12/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	17.0000	13.0000	(23.529)	0	0	0
04/12/2008	ZAAD	2008/12/12	7.50	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
04/12/2008	ZAAD	2008/12/12	7.50	Put	Currency Future	888.0000	899.0000	1.239	0	0	0
04/12/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	602.0000	610.0000	1.329	0	0	0
04/12/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	41.0000	35.0000	(14.634)	0	0	0
04/12/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	426.0000	432.0000	1.408	0	0	0
04/12/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	56.0000	49.0000	(12.500)	0	0	0
04/12/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	21.0000	23.0000	9.524	0	0	0
04/12/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	336.0000	326.0000	(2.976)	0	0	0
04/12/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	341.0000	346.0000	1.466	0	0	0
04/12/2008	ZAAD	2009/03/16			Currency Future	6.7287	6.7154	(0.198)	0.0000	0.0000	2,436
04/12/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	364.0000	363.0000	(0.275)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.55	Put	Currency Future	973.0000	975.0000	0.206	0	0	0
04/12/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	396.0000	395.0000	(0.253)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	654.0000	643.0000	(1.682)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.45	Call	Currency Future	174.0000	162.0000	(6.897)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	186.0000	173.0000	(6.989)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.55	Call	Currency Future	152.0000	140.0000	(7.895)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	857.0000	858.0000	0.117	0	0	0
04/12/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	285.0000	270.0000	(5.263)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	412.0000	397.0000	(3.641)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.45	Put	Currency Future	895.0000	896.0000	0.112	0	0	0
04/12/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	783.0000	783.0000	-	0	0	0
04/12/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	712.0000	711.0000	(0.140)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	393.0000	379.0000	(3.562)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	606.0000	605.0000	(0.165)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	303.0000	302.0000	(0.330)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	374.0000	360.0000	(3.743)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	186.0000	173.0000	(6.989)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	364.0000	363.0000	(0.275)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	432.0000	417.0000	(3.472)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	526.0000	514.0000	(2.281)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	453.0000	439.0000	(3.091)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	857.0000	858.0000	0.117	0	0	0
04/12/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	241.0000	227.0000	(5.809)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	125.0000	128.0000	2.400	0	0	0
04/12/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,263.0000	1,268.0000	0.396	0	0	0
04/12/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	212.0000	199.0000	(6.132)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	475.0000	462.0000	(2.737)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	326.0000	311.0000	(4.601)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	125.0000	128.0000	2.400	0	0	0
04/12/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	92.0000	83.0000	(9.783)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	241.0000	227.0000	(5.809)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	112.0000	114.0000	1.786	0	0	0
04/12/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	246.0000	246.0000	-	0	0	0
04/12/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	333.0000	332.0000	(0.300)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	197.0000	199.0000	1.015	0	0	0
04/12/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	333.0000	332.0000	(0.300)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	712.0000	711.0000	(0.140)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	654.0000	643.0000	(1.682)	0	0	0
04/12/2008	ZAAD	2009/03/16	5.95	Call	Currency Future	847.0000	836.0000	(1.299)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	497.0000	495.0000	(0.402)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	257.0000	242.0000	(5.837)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	728.0000	717.0000	(1.511)	0	0	0
04/12/2008	ZAAD	2009/03/16	5.95	Put	Currency Future	69.0000	70.0000	1.449	0	0	0
04/12/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	533.0000	531.0000	(0.375)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	393.0000	379.0000	(3.562)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	678.0000	677.0000	(0.147)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	100.0000	102.0000	2.000	0	0	0
04/12/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	112.0000	114.0000	1.786	0	0	0
04/12/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	691.0000	680.0000	(1.592)	0	0	0
04/12/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	889.0000	877.0000	(1.350)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	412.0000	397.0000	(3.641)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	311.0000	296.0000	(4.823)	0	0	0
04/12/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	60.0000	62.0000	3.333	0	0	0
04/12/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	341.0000	326.0000	(4.399)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	807.0000	795.0000	(1.487)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	533.0000	531.0000	(0.375)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	462.0000	461.0000	(0.216)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	78.0000	80.0000	2.564	0	0	0
04/12/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	569.0000	567.0000	(0.351)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	497.0000	495.0000	(0.402)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	453.0000	439.0000	(3.091)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	226.0000	212.0000	(6.195)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	748.0000	747.0000	(0.134)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	326.0000	311.0000	(4.601)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	298.0000	283.0000	(5.034)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	691.0000	680.0000	(1.592)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.05	Call	Currency Future	767.0000	756.0000	(1.434)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	199.0000	186.0000	(6.533)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.05	Put	Currency Future	88.0000	90.0000	2.273	0	0	0
04/12/2008	ZAAD	2009/03/16	7.60	Put	Currency Future	1,013.0000	1,015.0000	0.197	0	0	0
04/12/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	584.0000	574.0000	(1.712)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.70	Call	Currency Future	123.0000	113.0000	(8.130)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	155.0000	159.0000	2.581	0	0	0
04/12/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	311.0000	296.0000	(4.823)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.70	Put	Currency Future	1,094.0000	1,097.0000	0.274	0	0	0
04/12/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	274.0000	273.0000	(0.365)	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
04/12/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	645.0000	643.0000	(0.310)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.60	Call	Currency Future	142.0000	131.0000	(7.746)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	274.0000	273.0000	(0.365)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	820.0000	820.0000	-	0	0	0
04/12/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	273.0000	258.0000	(5.495)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	428.0000	427.0000	(0.234)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	783.0000	783.0000	-	0	0	0
04/12/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	357.0000	342.0000	(4.202)	0	0	0
04/12/2008	ZAAD	2009/03/16	8.10	Call	Currency Future	68.0000	61.0000	(10.294)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	212.0000	199.0000	(6.132)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	357.0000	342.0000	(4.202)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,263.0000	1,268.0000	0.396	0	0	0
04/12/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	428.0000	427.0000	(0.234)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.75	Put	Currency Future	1,136.0000	1,139.0000	0.264	0	0	0
04/12/2008	ZAAD	2009/03/16	7.75	Call	Currency Future	115.0000	105.0000	(8.696)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	678.0000	677.0000	(0.147)	0	0	0
04/12/2008	ZAAD	2009/03/16	8.20	Put	Currency Future	1,530.0000	1,536.0000	0.392	0	0	0
04/12/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	175.0000	178.0000	1.714	0	0	0
04/12/2008	ZAAD	2009/03/16	7.85	Call	Currency Future	99.0000	90.0000	(9.091)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	257.0000	242.0000	(5.837)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.85	Put	Currency Future	1,220.0000	1,225.0000	0.410	0	0	0
04/12/2008	ZAAD	2009/03/16	7.95	Call	Currency Future	85.0000	77.0000	(9.412)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	554.0000	543.0000	(1.986)	0	0	0
04/12/2008	ZAAD	2009/03/16	8.05	Put	Currency Future	1,395.0000	1,401.0000	0.430	0	0	0
04/12/2008	ZAAD	2009/03/16	8.05	Call	Currency Future	74.0000	66.0000	(10.811)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.95	Put	Currency Future	1,307.0000	1,312.0000	0.383	0	0	0
04/12/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	92.0000	83.0000	(9.783)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.80	Call	Currency Future	107.0000	97.0000	(9.346)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	221.0000	222.0000	0.452	0	0	0
04/12/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	618.0000	608.0000	(1.618)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	140.0000	143.0000	2.143	0	0	0
04/12/2008	ZAAD	2009/03/16	7.65	Put	Currency Future	1,053.0000	1,056.0000	0.285	0	0	0
04/12/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	500.0000	487.0000	(2.600)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.65	Call	Currency Future	132.0000	121.0000	(8.333)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.50	Put	Currency Future	934.0000	935.0000	0.107	0	0	0
04/12/2008	ZAAD	2009/03/16	7.50	Call	Currency Future	163.0000	151.0000	(7.362)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	ZAAD	2009/03/16	7.80	Put	Currency Future	1,178.0000	1,182.0000	0.340	0	0	0
04/12/2008	ZAAD	2009/03/16	8.00	Put	Currency Future	1,351.0000	1,356.0000	0.370	0	0	0
04/12/2008	ZAAD	2009/03/16	8.00	Call	Currency Future	79.0000	71.0000	(10.127)	0	0	0
04/12/2008	ZAAD	2009/03/16	8.10	Put	Currency Future	1,439.0000	1,446.0000	0.486	0	0	0
04/12/2008	ZAAD	2009/03/16	8.20	Call	Currency Future	58.0000	52.0000	(10.345)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	221.0000	222.0000	0.452	0	0	0
04/12/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	285.0000	270.0000	(5.263)	0	0	0
04/12/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	606.0000	605.0000	(0.165)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	197.0000	199.0000	1.015	0	0	0
04/12/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	526.0000	514.0000	(2.281)	0	0	0
04/12/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	500.0000	487.0000	(2.600)	0	0	0
04/12/2008	ZAAD	2009/06/12			Currency Future	6.8272	6.8100	(0.252)	0.0000	0.0000	600
04/12/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,517.0000	1,524.0000	0.461	0	0	0
04/12/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,003.0000	1,006.0000	0.299	0	0	0
04/12/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	743.0000	731.0000	(1.615)	0	0	0
04/12/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	654.0000	641.0000	(1.988)	0	0	0
04/12/2008	ZAAD	2009/06/12	8.10	Call	Currency Future	160.0000	150.0000	(6.250)	0	0	0
04/12/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	280.0000	266.0000	(5.000)	0	0	0
04/12/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	277.0000	281.0000	1.444	0	0	0
04/12/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	511.0000	496.0000	(2.935)	0	0	0
04/12/2008	ZAAD	2009/06/12	8.10	Put	Currency Future	1,433.0000	1,440.0000	0.488	0	0	0
04/12/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	242.0000	228.0000	(5.785)	0	0	0
04/12/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	484.0000	486.0000	0.413	0	0	0
04/12/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	726.0000	726.0000	-	0	0	0
04/12/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	144.0000	134.0000	(6.944)	0	0	0
04/12/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	511.0000	496.0000	(2.935)	0	0	0
04/12/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	184.0000	188.0000	2.174	0	0	0
04/12/2008	ZAAD	2009/06/12	8.30	Call	Currency Future	129.0000	120.0000	(6.977)	0	0	0
04/12/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,115.0000	1,118.0000	0.269	0	0	0
04/12/2008	ZAAD	2009/06/12	6.25	Call	Currency Future	777.0000	764.0000	(1.673)	0	0	0
04/12/2008	ZAAD	2009/06/12	8.30	Put	Currency Future	1,602.0000	1,610.0000	0.499	0	0	0
04/12/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	828.0000	830.0000	0.242	0	0	0
04/12/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	169.0000	173.0000	2.367	0	0	0
04/12/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	811.0000	798.0000	(1.603)	0	0	0
04/12/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,517.0000	1,524.0000	0.461	0	0	0

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04/12/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,003.0000	1,006.0000	0.299	0	0	0
04/12/2008	ZAAD	2009/06/12	6.05	Put	Currency Future	142.0000	145.0000	2.113	0	0	0
04/12/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	549.0000	532.0000	(3.097)	0	0	0
04/12/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	484.0000	486.0000	0.413	0	0	0
04/12/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	144.0000	134.0000	(6.944)	0	0	0
04/12/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	280.0000	266.0000	(5.000)	0	0	0
04/12/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	846.0000	833.0000	(1.537)	0	0	0
04/12/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	846.0000	833.0000	(1.537)	0	0	0
04/12/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	516.0000	517.0000	0.194	0	0	0
04/12/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	445.0000	428.0000	(3.820)	0	0	0
04/12/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	169.0000	173.0000	2.367	0	0	0
04/12/2008	ZAAD	2009/06/12	6.35	Call	Currency Future	711.0000	698.0000	(1.828)	0	0	0
04/12/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	530.0000	514.0000	(3.019)	0	0	0
04/12/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	679.0000	667.0000	(1.767)	0	0	0
04/12/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	403.0000	386.0000	(4.218)	0	0	0
04/12/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	653.0000	654.0000	0.153	0	0	0
04/12/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	617.0000	618.0000	0.162	0	0	0
04/12/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	452.0000	454.0000	0.442	0	0	0
04/12/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	252.0000	257.0000	1.984	0	0	0
04/12/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	430.0000	414.0000	(3.721)	0	0	0
04/12/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	493.0000	477.0000	(3.245)	0	0	0
04/12/2008	ZAAD	2009/06/12	6.35	Put	Currency Future	234.0000	238.0000	1.709	0	0	0
04/12/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	862.0000	864.0000	0.232	0	0	0
04/12/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	390.0000	391.0000	0.256	0	0	0
04/12/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	726.0000	726.0000	-	0	0	0
04/12/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	460.0000	444.0000	(3.478)	0	0	0
04/12/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	743.0000	731.0000	(1.615)	0	0	0
04/12/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	583.0000	584.0000	0.172	0	0	0
04/12/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	549.0000	550.0000	0.182	0	0	0
04/12/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	422.0000	422.0000	-	0	0	0
04/12/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	416.0000	400.0000	(3.846)	0	0	0
04/12/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	476.0000	460.0000	(3.361)	0	0	0
04/12/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	309.0000	294.0000	(4.854)	0	0	0
04/12/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	216.0000	221.0000	2.315	0	0	0
04/12/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	493.0000	477.0000	(3.245)	0	0	0
04/12/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	630.0000	616.0000	(2.222)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	931.0000	934.0000	0.322	0	0	0
04/12/2008	ZAAD	2009/06/12	6.60	Call	Currency Future	587.0000	571.0000	(2.726)	0	0	0
04/12/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	516.0000	517.0000	0.194	0	0	0
04/12/2008	ZAAD	2009/06/12	6.50	Put	Currency Future	303.0000	306.0000	0.990	0	0	0
04/12/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	339.0000	324.0000	(4.425)	0	0	0
04/12/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	689.0000	690.0000	0.145	0	0	0
04/12/2008	ZAAD	2009/06/12	7.50	Put	Currency Future	967.0000	969.0000	0.207	0	0	0
04/12/2008	ZAAD	2009/06/12	6.60	Put	Currency Future	360.0000	361.0000	0.278	0	0	0
04/12/2008	ZAAD	2009/06/12	7.65	Call	Currency Future	254.0000	240.0000	(5.512)	0	0	0
04/12/2008	ZAAD	2009/06/12	7.50	Call	Currency Future	294.0000	279.0000	(5.102)	0	0	0
04/12/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	403.0000	386.0000	(4.218)	0	0	0
04/12/2008	ZAAD	2009/06/12	7.65	Put	Currency Future	1,077.0000	1,080.0000	0.279	0	0	0
04/12/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	430.0000	414.0000	(3.721)	0	0	0
04/12/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	356.0000	340.0000	(4.494)	0	0	0
04/12/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	390.0000	391.0000	0.256	0	0	0
04/12/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	653.0000	654.0000	0.153	0	0	0
04/12/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	324.0000	308.0000	(4.938)	0	0	0
04/12/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	356.0000	340.0000	(4.494)	0	0	0
04/12/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	795.0000	796.0000	0.126	0	0	0
04/12/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	896.0000	898.0000	0.223	0	0	0
04/12/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	476.0000	460.0000	(3.361)	0	0	0
04/12/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	184.0000	188.0000	2.174	0	0	0
04/12/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	568.0000	551.0000	(2.993)	0	0	0
04/12/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	324.0000	308.0000	(4.938)	0	0	0
04/12/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	811.0000	798.0000	(1.603)	0	0	0
04/12/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	568.0000	551.0000	(2.993)	0	0	0
04/12/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	828.0000	830.0000	0.242	0	0	0
04/12/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	549.0000	550.0000	0.182	0	0	0
04/12/2008	ZAAD	2009/06/12	6.05	Call	Currency Future	919.0000	905.0000	(1.523)	0	0	0
04/12/2008	ZAAD	2009/06/12	7.60	Put	Currency Future	1,040.0000	1,043.0000	0.288	0	0	0
04/12/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	216.0000	221.0000	2.315	0	0	0
04/12/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	155.0000	158.0000	1.935	0	0	0
04/12/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	252.0000	257.0000	1.984	0	0	0
04/12/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	583.0000	584.0000	0.172	0	0	0
04/12/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	422.0000	422.0000	-	0	0	0
04/12/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	373.0000	356.0000	(4.558)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2008	ZAAD 2009/06/12	6.95	Call	Currency Future	460.0000	444.0000	(3.478)	0	0	0
04/12/2008	ZAAD 2009/06/12	6.25	Put	Currency Future	199.0000	204.0000	2.513	0	0	0
04/12/2008	ZAAD 2009/06/12	6.45	Put	Currency Future	277.0000	281.0000	1.444	0	0	0
04/12/2008	ZAAD 2009/06/12	7.20	Put	Currency Future	763.0000	763.0000	-	0	0	0
04/12/2008	ZAAD 2009/06/12	6.10	Call	Currency Future	882.0000	868.0000	(1.587)	0	0	0
04/12/2008	ZAAD 2009/06/12	7.20	Call	Currency Future	390.0000	373.0000	(4.359)	0	0	0
04/12/2008	ZAAD 2009/06/12	6.00	Put	Currency Future	129.0000	132.0000	2.326	0	0	0
04/12/2008	ZAAD 2009/06/12	6.45	Call	Currency Future	654.0000	641.0000	(1.988)	0	0	0
04/12/2008	ZAAD 2009/06/12	6.70	Call	Currency Future	549.0000	532.0000	(3.097)	0	0	0
04/12/2008	ZAAD 2009/06/12	7.40	Put	Currency Future	896.0000	898.0000	0.223	0	0	0
04/12/2008	ZAAD 2009/06/12	6.00	Call	Currency Future	956.0000	942.0000	(1.464)	0	0	0
04/12/2008	ZAAD 2009/06/12	7.60	Call	Currency Future	267.0000	253.0000	(5.243)	0	0	0
04/12/2008	ZAAD 2009/06/12	7.90	Put	Currency Future	1,270.0000	1,275.0000	0.394	0	0	0
04/12/2008	ZAAD 2009/06/12	6.55	Call	Currency Future	608.0000	593.0000	(2.467)	0	0	0
04/12/2008	ZAAD 2009/06/12	7.20	Put	Currency Future	763.0000	763.0000	-	0	0	0
04/12/2008	ZAAD 2009/06/12	6.55	Put	Currency Future	331.0000	333.0000	0.604	0	0	0
04/12/2008	ZAAD 2009/06/12	7.80	Put	Currency Future	1,191.0000	1,196.0000	0.420	0	0	0
04/12/2008	ZAAD 2009/06/12	6.40	Call	Currency Future	679.0000	667.0000	(1.767)	0	0	0
04/12/2008	ZAAD 2009/06/12	7.70	Put	Currency Future	1,115.0000	1,118.0000	0.269	0	0	0
04/12/2008	ZAAD 2009/06/12	7.70	Call	Currency Future	242.0000	228.0000	(5.785)	0	0	0
04/12/2008	ZAAD 2009/06/12	7.90	Call	Currency Future	197.0000	185.0000	(6.091)	0	0	0
04/12/2008	ZAAD 2009/06/12	7.80	Put	Currency Future	1,191.0000	1,196.0000	0.420	0	0	0
04/12/2008	ZAAD 2009/06/12	7.20	Call	Currency Future	390.0000	373.0000	(4.359)	0	0	0
04/12/2008	ZAAD 2009/06/12	7.80	Call	Currency Future	219.0000	206.0000	(5.936)	0	0	0
04/12/2008	ZAAD 2009/06/12	7.80	Call	Currency Future	219.0000	206.0000	(5.936)	0	0	0
04/12/2008	ZAAD 2009/06/12	8.00	Put	Currency Future	1,351.0000	1,357.0000	0.444	0	0	0
04/12/2008	ZAAD 2009/06/12	7.90	Call	Currency Future	197.0000	185.0000	(6.091)	0	0	0
04/12/2008	ZAAD 2009/06/12	8.00	Call	Currency Future	178.0000	167.0000	(6.180)	0	0	0
04/12/2008	ZAAD 2009/06/12	7.90	Put	Currency Future	1,270.0000	1,275.0000	0.394	0	0	0

Grand Total:

382,017