



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 05/11/2008

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2008	\$ / R 2008/12/12			Currency Future	9.9425	9.7918	(1.516)	9.9800	9.5900	134,944
05/11/2008	\$ / R 2008/12/12	10.85	Put	Currency Future	1,269.0000	1,276.0000	0.552	0	0	0
05/11/2008	\$ / R 2008/12/12	10.80	Call	Currency Future	373.0000	227.0000	(39.142)	0	0	0
05/11/2008	\$ / R 2008/12/12	10.80	Put	Currency Future	1,230.0000	1,235.0000	0.407	0	0	0
05/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,307.0000	1,102.0000	(15.685)	0	0	0
05/11/2008	\$ / R 2008/12/12	10.30	Call	Currency Future	514.0000	336.0000	(34.630)	0	0	0
05/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	905.0000	882.0000	(2.541)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	1,998.0000	1,823.0000	(8.759)	0	0	0
05/11/2008	\$ / R 2008/12/12	10.30	Put	Currency Future	871.0000	845.0000	(2.985)	0	0	1,000
05/11/2008	\$ / R 2008/12/12	11.50	Call	Currency Future	241.0000	132.0000	(45.228)	0	0	3,000
05/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	177.0000	120.0000	(32.203)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	56.0000	31.0000	(44.643)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	130.0000	83.0000	(36.154)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	165.0000	110.0000	(33.333)	0	0	0
05/11/2008	\$ / R 2008/12/12	11.10	Call	Currency Future	309.0000	180.0000	(41.748)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	1,422.0000	1,225.0000	(13.854)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	939.0000	722.0000	(23.110)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	644.0000	445.0000	(30.901)	0	0	0
05/11/2008	\$ / R 2008/12/12	11.10	Put	Currency Future	1,467.0000	1,488.0000	1.431	0	0	0
05/11/2008	\$ / R 2008/12/12	10.75	Put	Currency Future	1,192.0000	1,194.0000	0.168	0	0	0
05/11/2008	\$ / R 2008/12/12	9.25	Put	Currency Future	306.0000	239.0000	(21.895)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	651.0000	603.0000	(7.373)	0	0	0
05/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	742.0000	703.0000	(5.256)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.55	Put	Currency Future	437.0000	373.0000	(14.645)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	1,502.0000	1,310.0000	(12.783)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	347.0000	280.0000	(19.308)	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
05/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	498.0000	323.0000	(35.141)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	391.0000	325.0000	(16.880)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,270.0000	1,062.0000	(16.378)	0	0	20,000
05/11/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	1,858.0000	1,677.0000	(9.742)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	883.0000	667.0000	(24.462)	0	0	0
05/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	585.0000	394.0000	(32.650)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.55	Call	Currency Future	830.0000	615.0000	(25.904)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,462.0000	1,267.0000	(13.338)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	66.0000	35.0000	(46.970)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	326.0000	259.0000	(20.552)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	59.0000	33.0000	(44.068)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.25	Call	Currency Future	999.0000	781.0000	(21.822)	0	0	0
05/11/2008	\$ / R 2008/12/12	11.50	Put	Currency Future	1,799.0000	1,840.0000	2.279	0	0	0
05/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	969.0000	751.0000	(22.497)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	119.0000	75.0000	(36.975)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	1,905.0000	1,726.0000	(9.396)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	1,062.0000	844.0000	(20.527)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	62.0000	34.0000	(45.161)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,270.0000	1,062.0000	(16.378)	0	0	0
05/11/2008	\$ / R 2008/12/12	10.85	Call	Currency Future	361.0000	218.0000	(39.612)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	252.0000	185.0000	(26.587)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.15	Put	Currency Future	269.0000	202.0000	(24.907)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	911.0000	694.0000	(23.820)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	177.0000	120.0000	(32.203)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	368.0000	302.0000	(17.935)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	78.0000	40.0000	(48.718)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	205.0000	143.0000	(30.244)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.50	Call	Currency Future	856.0000	641.0000	(25.117)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,720.0000	1,532.0000	(10.930)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	165.0000	110.0000	(33.333)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,198.0000	985.0000	(17.780)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,095.0000	876.0000	(20.000)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	1,584.0000	1,397.0000	(11.806)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	141.0000	91.0000	(35.461)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.85	Put	Currency Future	594.0000	540.0000	(9.091)	0	0	1,000
05/11/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	2,282.0000	2,117.0000	(7.230)	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
05/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	62.0000	34.0000	(45.161)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	708.0000	502.0000	(29.096)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.85	Call	Currency Future	686.0000	482.0000	(29.738)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	1,812.0000	1,628.0000	(10.155)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	566.0000	510.0000	(9.894)	0	0	0
05/11/2008	\$ / R 2008/12/12	10.75	Call	Currency Future	385.0000	236.0000	(38.701)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	1,905.0000	1,726.0000	(9.396)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	82.0000	45.0000	(45.122)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	100.0000	61.0000	(39.000)	0	0	0
05/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,092.0000	1,921.0000	(8.174)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	1,952.0000	1,774.0000	(9.119)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	287.0000	220.0000	(23.345)	0	0	0
05/11/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	40.0000	25.0000	(37.500)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.50	Put	Currency Future	414.0000	349.0000	(15.700)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	1,675.0000	1,486.0000	(11.284)	0	0	0
05/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	50.0000	29.0000	(42.000)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,307.0000	1,102.0000	(15.685)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	109.0000	68.0000	(37.615)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	1,766.0000	1,580.0000	(10.532)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	70.0000	37.0000	(47.143)	0	0	0
05/11/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	2,045.0000	1,872.0000	(8.460)	0	0	0
05/11/2008	\$ / R 2008/12/12	11.20	Put	Currency Future	1,548.0000	1,575.0000	1.744	0	0	0
05/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	87.0000	50.0000	(42.529)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,383.0000	1,183.0000	(14.461)	0	0	0
05/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	585.0000	394.0000	(32.650)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,629.0000	1,442.0000	(11.479)	0	0	20
05/11/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	1,543.0000	1,353.0000	(12.314)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	141.0000	91.0000	(35.461)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,720.0000	1,532.0000	(10.930)	0	0	0
05/11/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	53.0000	30.0000	(43.396)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,029.0000	812.0000	(21.088)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	92.0000	55.0000	(40.217)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	74.0000	38.0000	(48.649)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	969.0000	751.0000	(22.497)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	78.0000	40.0000	(48.718)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	252.0000	185.0000	(26.587)	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
05/11/2008	\$ / R 2008/12/12	11.20	Call	Currency Future	290.0000	167.0000	(42.414)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,029.0000	812.0000	(21.088)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	119.0000	75.0000	(36.975)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	326.0000	259.0000	(20.552)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,095.0000	876.0000	(20.000)	0	0	0
05/11/2008	\$ / R 2008/12/12	10.50	Call	Currency Future	452.0000	288.0000	(36.283)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	287.0000	220.0000	(23.345)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,462.0000	1,267.0000	(13.338)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.75	Call	Currency Future	731.0000	523.0000	(28.454)	0	0	0
05/11/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	2,187.0000	2,019.0000	(7.682)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	1,234.0000	1,023.0000	(17.099)	0	0	0
05/11/2008	\$ / R 2008/12/12	11.30	Put	Currency Future	1,631.0000	1,663.0000	1.962	0	0	0
05/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	70.0000	37.0000	(47.143)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.75	Put	Currency Future	539.0000	481.0000	(10.761)	0	0	0
05/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	742.0000	703.0000	(5.256)	0	0	0
05/11/2008	\$ / R 2008/12/12	10.50	Put	Currency Future	1,009.0000	996.0000	(1.288)	0	0	2,000
05/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	1,812.0000	1,628.0000	(10.155)	0	0	0
05/11/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	45.0000	27.0000	(40.000)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,383.0000	1,183.0000	(14.461)	0	0	0
05/11/2008	\$ / R 2008/12/12	11.30	Call	Currency Future	273.0000	155.0000	(43.223)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	236.0000	168.0000	(28.814)	0	0	0
05/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	50.0000	29.0000	(42.000)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	191.0000	131.0000	(31.414)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	1,128.0000	910.0000	(19.326)	0	0	0
05/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,092.0000	1,921.0000	(8.174)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	87.0000	50.0000	(42.529)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.75	Put	Currency Future	152.0000	100.0000	(34.211)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,629.0000	1,442.0000	(11.479)	0	0	0
05/11/2008	\$ / R 2008/12/12	14.30	Put	Currency Future	4,390.0000	4,515.0000	2.847	0	0	0
05/11/2008	\$ / R 2008/12/12	8.75	Call	Currency Future	1,345.0000	1,142.0000	(15.093)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	462.0000	399.0000	(13.636)	0	0	20,000
05/11/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	1,163.0000	947.0000	(18.573)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	512.0000	453.0000	(11.523)	0	0	0
05/11/2008	\$ / R 2008/12/12	14.30	Call	Currency Future	32.0000	6.0000	(81.250)	0	0	0
05/11/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	548.0000	364.0000	(33.577)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	804.0000	591.0000	(26.493)	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
05/11/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	220.0000	155.0000	(29.545)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	644.0000	445.0000	(30.901)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.90	Put	Currency Future	622.0000	571.0000	(8.199)	0	0	0
05/11/2008	\$ / R 2008/12/12	10.25	Put	Currency Future	838.0000	808.0000	(3.580)	0	0	0
05/11/2008	\$ / R 2008/12/12	10.15	Call	Currency Future	566.0000	379.0000	(33.039)	0	0	0
05/11/2008	\$ / R 2008/12/12	13.55	Put	Currency Future	3,668.0000	3,774.0000	2.890	0	0	0
05/11/2008	\$ / R 2008/12/12	9.90	Call	Currency Future	665.0000	463.0000	(30.376)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	368.0000	302.0000	(17.935)	0	0	0
05/11/2008	\$ / R 2008/12/12	12.80	Call	Currency Future	108.0000	38.0000	(64.815)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	755.0000	545.0000	(27.815)	0	0	0
05/11/2008	\$ / R 2008/12/12	14.10	Call	Currency Future	38.0000	8.0000	(78.947)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	911.0000	694.0000	(23.820)	0	0	0
05/11/2008	\$ / R 2008/12/12	12.05	Put	Currency Future	2,279.0000	2,344.0000	2.852	0	0	0
05/11/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	2,140.0000	1,970.0000	(7.944)	0	0	0
05/11/2008	\$ / R 2008/12/12	14.10	Put	Currency Future	4,196.0000	4,316.0000	2.860	0	0	0
05/11/2008	\$ / R 2008/12/12	12.80	Put	Currency Future	2,965.0000	3,046.0000	2.732	0	0	0
05/11/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	651.0000	603.0000	(7.373)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	512.0000	453.0000	(11.523)	0	0	0
05/11/2008	\$ / R 2008/12/12	11.85	Call	Currency Future	194.0000	100.0000	(48.454)	0	0	0
05/11/2008	\$ / R 2008/12/12	7.10	Call	Currency Future	2,867.0000	2,705.0000	(5.651)	0	0	0
05/11/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	47.0000	28.0000	(40.426)	0	0	0
05/11/2008	\$ / R 2008/12/12	7.10	Put	Currency Future	25.0000	13.0000	(48.000)	0	0	0
05/11/2008	\$ / R 2008/12/12	11.60	Put	Currency Future	1,884.0000	1,930.0000	2.442	0	0	0
05/11/2008	\$ / R 2008/12/12	10.15	Put	Currency Future	774.0000	737.0000	(4.780)	0	0	0
05/11/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	681.0000	635.0000	(6.755)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	755.0000	545.0000	(27.815)	0	0	0
05/11/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	806.0000	772.0000	(4.218)	0	0	0
05/11/2008	\$ / R 2008/12/12	12.50	Call	Currency Future	129.0000	53.0000	(58.915)	0	0	0
05/11/2008	\$ / R 2008/12/12	13.85	Call	Currency Future	47.0000	11.0000	(76.596)	0	0	0
05/11/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	623.0000	427.0000	(31.461)	0	0	0
05/11/2008	\$ / R 2008/12/12	12.50	Put	Currency Future	2,687.0000	2,761.0000	2.754	0	0	0
05/11/2008	\$ / R 2008/12/12	13.85	Put	Currency Future	3,955.0000	4,069.0000	2.882	0	0	0
05/11/2008	\$ / R 2008/12/12	12.05	Call	Currency Future	171.0000	85.0000	(50.292)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	708.0000	502.0000	(29.096)	0	0	0
05/11/2008	\$ / R 2008/12/12	12.00	Put	Currency Future	2,234.0000	2,297.0000	2.820	0	0	0
05/11/2008	\$ / R 2008/12/12	13.10	Call	Currency Future	87.0000	27.0000	(68.966)	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
05/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	566.0000	510.0000	(9.894)	0	0	0
05/11/2008	\$ / R 2008/12/12	11.00	Put	Currency Future	1,386.0000	1,402.0000	1.154	0	0	0
05/11/2008	\$ / R 2008/12/12	13.10	Put	Currency Future	3,245.0000	3,335.0000	2.773	0	0	0
05/11/2008	\$ / R 2008/12/12	11.85	Put	Currency Future	2,101.0000	2,158.0000	2.713	0	0	0
05/11/2008	\$ / R 2008/12/12	11.75	Call	Currency Future	206.0000	108.0000	(47.573)	0	0	0
05/11/2008	\$ / R 2008/12/12	12.00	Call	Currency Future	177.0000	89.0000	(49.718)	0	0	0
05/11/2008	\$ / R 2008/12/12	12.35	Call	Currency Future	142.0000	62.0000	(56.338)	0	0	0
05/11/2008	\$ / R 2008/12/12	10.55	Put	Currency Future	1,045.0000	1,035.0000	(0.957)	0	0	0
05/11/2008	\$ / R 2008/12/12	11.25	Put	Currency Future	1,589.0000	1,619.0000	1.888	0	0	0
05/11/2008	\$ / R 2008/12/12	11.60	Call	Currency Future	227.0000	121.0000	(46.696)	0	0	0
05/11/2008	\$ / R 2008/12/12	12.35	Put	Currency Future	2,550.0000	2,620.0000	2.745	0	0	0
05/11/2008	\$ / R 2008/12/12	13.55	Call	Currency Future	61.0000	16.0000	(73.770)	0	0	0
05/11/2008	\$ / R 2008/12/12	11.25	Call	Currency Future	282.0000	161.0000	(42.908)	0	0	0
05/11/2008	\$ / R 2008/12/12	11.75	Put	Currency Future	2,014.0000	2,066.0000	2.582	0	0	0
05/11/2008	\$ / R 2008/12/12	11.35	Put	Currency Future	1,672.0000	1,707.0000	2.093	0	0	0
05/11/2008	\$ / R 2008/12/12	12.25	Put	Currency Future	2,459.0000	2,527.0000	2.765	0	0	0
05/11/2008	\$ / R 2008/12/12	12.25	Call	Currency Future	151.0000	69.0000	(54.305)	0	0	0
05/11/2008	\$ / R 2008/12/12	12.75	Call	Currency Future	111.0000	40.0000	(63.964)	0	0	0
05/11/2008	\$ / R 2008/12/12	12.75	Put	Currency Future	2,918.0000	2,998.0000	2.742	0	0	0
05/11/2008	\$ / R 2008/12/12	10.55	Call	Currency Future	438.0000	277.0000	(36.758)	0	0	0
05/11/2008	\$ / R 2008/12/12	10.25	Call	Currency Future	531.0000	350.0000	(34.087)	0	0	0
05/11/2008	\$ / R 2008/12/12	13.35	Put	Currency Future	3,479.0000	3,578.0000	2.846	0	0	0
05/11/2008	\$ / R 2008/12/12	11.00	Call	Currency Future	329.0000	194.0000	(41.033)	0	0	0
05/11/2008	\$ / R 2008/12/12	13.35	Call	Currency Future	71.0000	20.0000	(71.831)	0	0	0
05/11/2008	\$ / R 2008/12/12	11.95	Put	Currency Future	2,190.0000	2,250.0000	2.740	0	0	0
05/11/2008	\$ / R 2008/12/12	12.70	Call	Currency Future	114.0000	42.0000	(63.158)	0	0	0
05/11/2008	\$ / R 2008/12/12	12.70	Put	Currency Future	2,872.0000	2,951.0000	2.751	0	0	0
05/11/2008	\$ / R 2008/12/12	13.45	Call	Currency Future	66.0000	18.0000	(72.727)	0	0	0
05/11/2008	\$ / R 2008/12/12	13.45	Put	Currency Future	3,573.0000	3,676.0000	2.883	0	0	0
05/11/2008	\$ / R 2008/12/12	12.60	Put	Currency Future	2,779.0000	2,855.0000	2.735	0	0	0
05/11/2008	\$ / R 2008/12/12	14.20	Put	Currency Future	4,293.0000	4,416.0000	2.865	0	0	0
05/11/2008	\$ / R 2008/12/12	14.20	Call	Currency Future	35.0000	7.0000	(80.000)	0	0	0
05/11/2008	\$ / R 2008/12/12	11.95	Call	Currency Future	182.0000	92.0000	(49.451)	0	0	0
05/11/2008	\$ / R 2008/12/12	11.35	Call	Currency Future	265.0000	149.0000	(43.774)	0	0	0
05/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	498.0000	323.0000	(35.141)	0	0	0
05/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	905.0000	882.0000	(2.541)	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
05/11/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	347.0000	280.0000	(19.308)	0	0	0
05/11/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	939.0000	722.0000	(23.110)	0	0	0
05/11/2008	\$ / R 2008/12/12	10.45	Put	Currency Future	974.0000	957.0000	(1.745)	0	0	0
05/11/2008	\$ / R 2008/12/12	12.60	Call	Currency Future	122.0000	47.0000	(61.475)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	205.0000	143.0000	(30.244)	0	0	0
05/11/2008	\$ / R 2008/12/12	10.45	Call	Currency Future	467.0000	299.0000	(35.974)	0	0	0
05/11/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,198.0000	985.0000	(17.780)	0	0	0
05/11/2008	\$ / R 2008/12/12	11.45	Put	Currency Future	1,757.0000	1,795.0000	2.163	0	0	0
05/11/2008	\$ / R 2008/12/12	12.20	Put	Currency Future	2,414.0000	2,481.0000	2.775	0	0	0
05/11/2008	\$ / R 2008/12/12	11.45	Call	Currency Future	249.0000	137.0000	(44.980)	0	0	0
05/11/2008	\$ / R 2008/12/12	10.70	Put	Currency Future	1,155.0000	1,154.0000	(0.087)	0	0	0
05/11/2008	\$ / R 2008/12/12	10.70	Call	Currency Future	397.0000	246.0000	(38.035)	0	0	0
05/11/2008	\$ / R 2008/12/12	6.95	Call	Currency Future	3,014.0000	2,853.0000	(5.342)	0	0	0
05/11/2008	\$ / R 2008/12/12	6.95	Put	Currency Future	22.0000	11.0000	(50.000)	0	0	0
05/11/2008	\$ / R 2008/12/12	12.20	Call	Currency Future	156.0000	73.0000	(53.205)	0	0	0
05/11/2008	\$ / R 2008/12/12	6.80	Put	Currency Future	0.0000	9.0000	100.000	0	0	0
05/11/2008	\$ / R 2008/12/12	7.55	Put	Currency Future	0.0000	22.0000	100.000	0	0	0
05/11/2008	\$ / R 2008/12/12	6.80	Call	Currency Future	0.0000	3,001.0000	100.000	0	0	0
05/11/2008	\$ / R 2008/12/12	7.55	Call	Currency Future	0.0000	2,264.0000	100.000	0	0	0
05/11/2008	\$ / R 2008/12/12	12.95	Put	Currency Future	3,106.0000	3,190.0000	2.704	0	0	0
05/11/2008	\$ / R 2008/12/12	12.95	Call	Currency Future	98.0000	32.0000	(67.347)	0	0	0
05/11/2008	\$ / R 2009/03/16			Currency Future	10.1801	10.0251	(1.523)	10.0900	9.9200	17,611
05/11/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	2,046.0000	1,811.0000	(11.486)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	266.0000	186.0000	(30.075)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	333.0000	245.0000	(26.426)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,436.0000	1,180.0000	(17.827)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,758.0000	1,511.0000	(14.050)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	427.0000	331.0000	(22.482)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	348.0000	258.0000	(25.862)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,318.0000	2,096.0000	(9.577)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	1,012.0000	937.0000	(7.411)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,209.0000	963.0000	(20.347)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	1,657.0000	1,407.0000	(15.088)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	410.0000	316.0000	(22.927)	0	0	0
05/11/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	2,441.0000	2,224.0000	(8.890)	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
05/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	729.0000	638.0000	(12.483)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	291.0000	208.0000	(28.522)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	254.0000	175.0000	(31.102)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,690.0000	1,441.0000	(14.734)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,899.0000	1,657.0000	(12.744)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	1,972.0000	1,733.0000	(12.120)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	230.0000	155.0000	(32.609)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	378.0000	286.0000	(24.339)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,084.0000	1,850.0000	(11.228)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,828.0000	1,583.0000	(13.403)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	992.0000	762.0000	(23.185)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	556.0000	455.0000	(18.165)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	319.0000	232.0000	(27.273)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	305.0000	220.0000	(27.869)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	2,160.0000	1,930.0000	(10.648)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,199.0000	1,971.0000	(10.368)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	188.0000	121.0000	(35.638)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	1,073.0000	1,003.0000	(6.524)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	639.0000	538.0000	(15.806)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	394.0000	301.0000	(23.604)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	954.0000	728.0000	(23.690)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	278.0000	197.0000	(29.137)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,278.0000	2,054.0000	(9.833)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,377.0000	1,121.0000	(18.591)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.00	Call	Currency Future	705.0000	491.0000	(30.355)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	1,793.0000	1,547.0000	(13.720)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	1,935.0000	1,695.0000	(12.403)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	394.0000	301.0000	(23.604)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	198.0000	129.0000	(34.848)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,724.0000	1,476.0000	(14.385)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	179.0000	113.0000	(36.872)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,239.0000	2,012.0000	(10.138)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	836.0000	752.0000	(10.048)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	363.0000	272.0000	(25.069)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,084.0000	1,850.0000	(11.228)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,758.0000	1,511.0000	(14.050)	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
05/11/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,863.0000	1,620.0000	(13.043)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	1,074.0000	837.0000	(22.067)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,009.0000	1,772.0000	(11.797)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,828.0000	1,583.0000	(13.403)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	893.0000	812.0000	(9.071)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	672.0000	462.0000	(31.250)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	242.0000	165.0000	(31.818)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	254.0000	175.0000	(31.102)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,157.0000	920.0000	(20.484)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	1,592.0000	1,537.0000	(3.455)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	1,269.0000	1,196.0000	(5.753)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	209.0000	137.0000	(34.450)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,116.0000	877.0000	(21.416)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.45	Call	Currency Future	568.0000	372.0000	(34.507)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.00	Put	Currency Future	1,525.0000	1,466.0000	(3.869)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,239.0000	2,012.0000	(10.138)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,157.0000	920.0000	(20.484)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.60	Put	Currency Future	1,948.0000	1,914.0000	(1.745)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	849.0000	621.0000	(26.855)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,122.0000	1,890.0000	(10.933)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	188.0000	121.0000	(35.638)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	348.0000	258.0000	(25.862)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	597.0000	495.0000	(17.085)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	777.0000	695.0000	(10.553)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	209.0000	137.0000	(34.450)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	683.0000	582.0000	(14.788)	0	0	0
05/11/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	161.0000	99.0000	(38.509)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	683.0000	582.0000	(14.788)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	305.0000	220.0000	(27.869)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	198.0000	129.0000	(34.848)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	333.0000	245.0000	(26.426)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,209.0000	963.0000	(20.347)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.40	Put	Currency Future	1,802.0000	1,759.0000	(2.386)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	278.0000	197.0000	(29.137)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,278.0000	2,054.0000	(9.833)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,122.0000	1,890.0000	(10.933)	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
05/11/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,690.0000	1,441.0000	(14.734)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	777.0000	695.0000	(10.553)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.40	Call	Currency Future	582.0000	384.0000	(34.021)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	219.0000	146.0000	(33.333)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.45	Put	Currency Future	1,838.0000	1,797.0000	(2.231)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,199.0000	1,971.0000	(10.368)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	410.0000	316.0000	(22.927)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	1,935.0000	1,695.0000	(12.403)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	2,359.0000	2,138.0000	(9.368)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	556.0000	455.0000	(18.165)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.50	Call	Currency Future	1,319.0000	1,063.0000	(19.409)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,009.0000	1,772.0000	(11.797)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	219.0000	146.0000	(33.333)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,436.0000	1,180.0000	(17.827)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	935.0000	711.0000	(23.957)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.75	Call	Currency Future	792.0000	569.0000	(28.157)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	597.0000	495.0000	(17.085)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,318.0000	2,096.0000	(9.577)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.75	Put	Currency Future	1,362.0000	1,294.0000	(4.993)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,899.0000	1,657.0000	(12.744)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.60	Call	Currency Future	528.0000	339.0000	(35.795)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	319.0000	232.0000	(27.273)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	729.0000	638.0000	(12.483)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	1,105.0000	1,036.0000	(6.244)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.75	Call	Currency Future	1,183.0000	942.0000	(20.372)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.85	Put	Currency Future	806.0000	723.0000	(10.298)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.65	Put	Currency Future	706.0000	610.0000	(13.598)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,377.0000	1,121.0000	(18.591)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,724.0000	1,476.0000	(14.385)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,863.0000	1,620.0000	(13.043)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	865.0000	639.0000	(26.127)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,264.0000	1,007.0000	(20.332)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	378.0000	286.0000	(24.339)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,731.0000	1,684.0000	(2.715)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	611.0000	409.0000	(33.061)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.50	Put	Currency Future	1,202.0000	1,132.0000	(5.824)	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
05/11/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	1,235.0000	1,164.0000	(5.749)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,497.0000	1,243.0000	(16.967)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	656.0000	448.0000	(31.707)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.70	Call	Currency Future	811.0000	586.0000	(27.744)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	829.0000	603.0000	(27.262)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,626.0000	1,573.0000	(3.260)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	444.0000	348.0000	(21.622)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,264.0000	1,007.0000	(20.332)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.70	Put	Currency Future	1,331.0000	1,261.0000	(5.259)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	1,299.0000	1,228.0000	(5.466)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,731.0000	1,684.0000	(2.715)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	1,624.0000	1,373.0000	(15.456)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	774.0000	553.0000	(28.553)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.75	Put	Currency Future	753.0000	666.0000	(11.554)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	517.0000	417.0000	(19.342)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	517.0000	417.0000	(19.342)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	1,394.0000	1,327.0000	(4.806)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.25	Put	Currency Future	1,042.0000	970.0000	(6.910)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,626.0000	1,573.0000	(3.260)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	1,291.0000	1,035.0000	(19.830)	0	0	0
05/11/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	242.0000	165.0000	(31.818)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,560.0000	1,307.0000	(16.218)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.50	Call	Currency Future	882.0000	657.0000	(25.510)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	661.0000	559.0000	(15.431)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	480.0000	381.0000	(20.625)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,116.0000	877.0000	(21.416)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	739.0000	521.0000	(29.499)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.65	Call	Currency Future	1,236.0000	985.0000	(20.307)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,497.0000	1,243.0000	(16.967)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	836.0000	752.0000	(10.048)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	1,137.0000	1,070.0000	(5.893)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.25	Call	Currency Future	972.0000	745.0000	(23.354)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	688.0000	476.0000	(30.814)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.50	Call	Currency Future	554.0000	361.0000	(34.838)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	1,073.0000	1,003.0000	(6.524)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	981.0000	905.0000	(7.747)	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
05/11/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,558.0000	1,501.0000	(3.659)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.45	Put	Currency Future	618.0000	516.0000	(16.505)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.50	Put	Currency Future	1,874.0000	1,836.0000	(2.028)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	480.0000	381.0000	(20.625)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	952.0000	873.0000	(8.298)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	1,012.0000	780.0000	(22.925)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	656.0000	448.0000	(31.707)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.35	Put	Currency Future	576.0000	475.0000	(17.535)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.70	Call	Currency Future	502.0000	318.0000	(36.653)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,558.0000	1,501.0000	(3.659)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.45	Call	Currency Future	1,348.0000	1,091.0000	(19.065)	0	0	0
05/11/2008	\$ / R 2009/03/16	12.00	Put	Currency Future	2,252.0000	2,237.0000	(0.666)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,560.0000	1,307.0000	(16.218)	0	0	0
05/11/2008	\$ / R 2009/03/16	12.00	Call	Currency Future	432.0000	262.0000	(39.352)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	1,032.0000	799.0000	(22.578)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	688.0000	476.0000	(30.814)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.35	Call	Currency Future	1,406.0000	1,150.0000	(18.208)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.90	Put	Currency Future	2,174.0000	2,154.0000	(0.920)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.95	Call	Currency Future	722.0000	506.0000	(29.917)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.90	Call	Currency Future	454.0000	279.0000	(38.546)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.85	Call	Currency Future	1,136.0000	899.0000	(20.863)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	2,098.0000	2,073.0000	(1.192)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.70	Put	Currency Future	2,022.0000	1,993.0000	(1.434)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	478.0000	298.0000	(37.657)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.45	Call	Currency Future	899.0000	676.0000	(24.805)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.45	Put	Currency Future	1,169.0000	1,101.0000	(5.817)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	954.0000	728.0000	(23.690)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	865.0000	639.0000	(26.127)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	917.0000	695.0000	(24.209)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	1,426.0000	1,361.0000	(4.558)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	756.0000	537.0000	(28.968)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	1,459.0000	1,396.0000	(4.318)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	1,299.0000	1,228.0000	(5.466)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	922.0000	842.0000	(8.677)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	829.0000	603.0000	(27.262)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	1,052.0000	817.0000	(22.338)	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
05/11/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	1,235.0000	1,164.0000	(5.749)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.95	Put	Currency Future	1,492.0000	1,431.0000	(4.088)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	774.0000	553.0000	(28.553)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	1,394.0000	1,327.0000	(4.806)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.25	Put	Currency Future	1,696.0000	1,646.0000	(2.948)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.20	Call	Currency Future	641.0000	435.0000	(32.137)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.25	Call	Currency Future	626.0000	422.0000	(32.588)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	922.0000	842.0000	(8.677)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.35	Call	Currency Future	596.0000	396.0000	(33.557)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.20	Put	Currency Future	1,661.0000	1,610.0000	(3.070)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	1,012.0000	780.0000	(22.925)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	1,052.0000	817.0000	(22.338)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.95	Call	Currency Future	1,095.0000	857.0000	(21.735)	0	0	0
05/11/2008	\$ / R 2009/03/16	9.95	Put	Currency Future	865.0000	782.0000	(9.595)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	981.0000	905.0000	(7.747)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.35	Put	Currency Future	1,766.0000	1,721.0000	(2.548)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.55	Put	Currency Future	1,911.0000	1,875.0000	(1.884)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	611.0000	409.0000	(33.061)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.55	Call	Currency Future	541.0000	350.0000	(35.305)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	2,098.0000	2,073.0000	(1.192)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.65	Call	Currency Future	515.0000	328.0000	(36.311)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.65	Put	Currency Future	1,985.0000	1,953.0000	(1.612)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.75	Call	Currency Future	490.0000	308.0000	(37.143)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.75	Put	Currency Future	2,060.0000	2,033.0000	(1.311)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.85	Call	Currency Future	466.0000	289.0000	(37.983)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	478.0000	298.0000	(37.657)	0	0	0
05/11/2008	\$ / R 2009/03/16	11.85	Put	Currency Future	2,136.0000	2,113.0000	(1.077)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	1,269.0000	1,196.0000	(5.753)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	849.0000	621.0000	(26.855)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	1,012.0000	937.0000	(7.411)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	952.0000	873.0000	(8.298)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	992.0000	762.0000	(23.185)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	1,137.0000	1,070.0000	(5.893)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	1,032.0000	799.0000	(22.578)	0	0	0
05/11/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	917.0000	695.0000	(24.209)	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
05/11/2008	\$ / R 2009/06/12			Currency Future	10.3940	10.2334	(1.545)	10.3300	10.1000	2,072
05/11/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	1,162.0000	922.0000	(20.654)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	348.0000	264.0000	(24.138)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,206.0000	1,960.0000	(11.151)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	1,263.0000	1,189.0000	(5.859)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	1,898.0000	1,642.0000	(13.488)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	470.0000	377.0000	(19.787)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	1,168.0000	1,089.0000	(6.764)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,931.0000	1,676.0000	(13.206)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	1,964.0000	1,710.0000	(12.933)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,374.0000	1,117.0000	(18.705)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	559.0000	461.0000	(17.531)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,315.0000	2,073.0000	(10.454)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	1,072.0000	841.0000	(21.549)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	487.0000	393.0000	(19.302)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,279.0000	2,035.0000	(10.706)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	1,803.0000	1,544.0000	(14.365)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.65	Put	Currency Future	1,987.0000	1,936.0000	(2.567)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	522.0000	426.0000	(18.391)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,780.0000	1,719.0000	(3.427)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,458.0000	1,382.0000	(5.213)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,135.0000	1,886.0000	(11.663)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	1,866.0000	1,609.0000	(13.773)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	260.0000	186.0000	(28.462)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	1,002.0000	766.0000	(23.553)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	391.0000	303.0000	(22.506)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	308.0000	228.0000	(25.974)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	1,107.0000	872.0000	(21.229)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	1,107.0000	872.0000	(21.229)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,206.0000	1,960.0000	(11.151)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,283.0000	1,035.0000	(19.330)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	1,263.0000	1,189.0000	(5.859)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	2,352.0000	2,112.0000	(10.204)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.65	Call	Currency Future	731.0000	520.0000	(28.865)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.20	Put	Currency Future	1,681.0000	1,615.0000	(3.926)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	1,592.0000	1,331.0000	(16.394)	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
05/11/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	2,427.0000	2,190.0000	(9.765)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	1,328.0000	1,257.0000	(5.346)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	487.0000	393.0000	(19.302)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,135.0000	1,886.0000	(11.663)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	283.0000	206.0000	(27.208)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	272.0000	196.0000	(27.941)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.20	Call	Currency Future	875.0000	648.0000	(25.943)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,931.0000	1,676.0000	(13.206)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	2,242.0000	1,997.0000	(10.928)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	2,582.0000	2,351.0000	(8.947)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	2,466.0000	2,230.0000	(9.570)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,032.0000	1,779.0000	(12.451)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	362.0000	277.0000	(23.481)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	238.0000	167.0000	(29.832)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	1,964.0000	1,710.0000	(12.933)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	438.0000	346.0000	(21.005)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	2,504.0000	2,270.0000	(9.345)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	470.0000	377.0000	(19.787)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	504.0000	409.0000	(18.849)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,480.0000	1,218.0000	(17.703)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,100.0000	1,850.0000	(11.905)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	391.0000	303.0000	(22.506)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,834.0000	1,577.0000	(14.013)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	362.0000	277.0000	(23.481)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	335.0000	252.0000	(24.776)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	296.0000	217.0000	(26.689)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	698.0000	597.0000	(14.470)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	406.0000	317.0000	(21.921)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,315.0000	2,073.0000	(10.454)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.85	Put	Currency Future	2,130.0000	2,087.0000	(2.019)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	786.0000	685.0000	(12.850)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	321.0000	240.0000	(25.234)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	1,047.0000	962.0000	(8.118)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,170.0000	1,923.0000	(11.382)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	832.0000	731.0000	(12.139)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	824.0000	603.0000	(26.820)	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
05/11/2008	\$ / R 2009/06/12	11.85	Call	Currency Future	674.0000	470.0000	(30.267)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	880.0000	784.0000	(10.909)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	2,390.0000	2,151.0000	(10.000)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,283.0000	1,035.0000	(19.330)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.95	Put	Currency Future	1,520.0000	1,447.0000	(4.803)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	540.0000	443.0000	(17.963)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	540.0000	443.0000	(17.963)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	989.0000	901.0000	(8.898)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.95	Call	Currency Future	964.0000	731.0000	(24.170)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	741.0000	640.0000	(13.630)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	989.0000	901.0000	(8.898)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	1,241.0000	995.0000	(19.823)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,771.0000	1,512.0000	(14.625)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.00	Put	Currency Future	929.0000	842.0000	(9.365)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	376.0000	290.0000	(22.872)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,279.0000	2,035.0000	(10.706)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	577.0000	479.0000	(16.984)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.00	Call	Currency Future	1,323.0000	1,076.0000	(18.670)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	1,998.0000	1,745.0000	(12.663)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	741.0000	640.0000	(13.630)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	2,066.0000	1,815.0000	(12.149)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	454.0000	361.0000	(20.485)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	335.0000	252.0000	(24.776)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,834.0000	1,577.0000	(14.013)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	786.0000	685.0000	(12.850)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,426.0000	1,165.0000	(18.303)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,535.0000	1,274.0000	(17.003)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	422.0000	331.0000	(21.564)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,771.0000	1,512.0000	(14.625)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	616.0000	517.0000	(16.071)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.70	Put	Currency Future	2,023.0000	1,973.0000	(2.472)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	1,181.0000	940.0000	(20.406)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,374.0000	1,117.0000	(18.705)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	577.0000	479.0000	(16.984)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,535.0000	1,274.0000	(17.003)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.70	Call	Currency Future	717.0000	507.0000	(29.289)	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
05/11/2008	\$ / R 2009/06/12	11.00	Call	Currency Future	946.0000	713.0000	(24.630)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.95	Call	Currency Future	1,348.0000	1,097.0000	(18.620)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.25	Put	Currency Future	1,077.0000	993.0000	(7.799)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	880.0000	784.0000	(10.909)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	438.0000	346.0000	(21.005)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,480.0000	1,218.0000	(17.703)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.00	Put	Currency Future	1,552.0000	1,480.0000	(4.639)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	1,137.0000	1,057.0000	(7.036)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,650.0000	1,390.0000	(15.758)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	321.0000	240.0000	(25.234)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.95	Put	Currency Future	904.0000	814.0000	(9.956)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	841.0000	618.0000	(26.516)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	656.0000	556.0000	(15.244)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	406.0000	317.0000	(21.921)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,710.0000	1,450.0000	(15.205)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,747.0000	1,684.0000	(3.606)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.25	Call	Currency Future	1,221.0000	976.0000	(20.066)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	808.0000	588.0000	(27.228)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,710.0000	1,450.0000	(15.205)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	1,018.0000	931.0000	(8.546)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.60	Put	Currency Future	1,952.0000	1,899.0000	(2.715)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,032.0000	1,779.0000	(12.451)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,262.0000	1,015.0000	(19.572)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.50	Call	Currency Future	777.0000	560.0000	(27.928)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.25	Call	Currency Future	858.0000	633.0000	(26.224)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.75	Put	Currency Future	809.0000	708.0000	(12.485)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.60	Call	Currency Future	746.0000	533.0000	(28.552)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.25	Put	Currency Future	1,714.0000	1,649.0000	(3.792)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	832.0000	731.0000	(12.139)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.85	Call	Currency Future	1,400.0000	1,138.0000	(18.714)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.50	Put	Currency Future	1,883.0000	1,826.0000	(3.027)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,170.0000	1,923.0000	(11.382)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,650.0000	1,390.0000	(15.758)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.85	Put	Currency Future	856.0000	755.0000	(11.799)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,814.0000	1,755.0000	(3.252)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,100.0000	1,850.0000	(11.905)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	616.0000	517.0000	(16.071)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	656.0000	556.0000	(15.244)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	1,303.0000	1,055.0000	(19.033)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.45	Call	Currency Future	1,143.0000	905.0000	(20.822)	0	0	0
05/11/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	376.0000	290.0000	(22.872)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,426.0000	1,165.0000	(18.303)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	959.0000	871.0000	(9.176)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.75	Call	Currency Future	1,453.0000	1,191.0000	(18.032)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,458.0000	1,382.0000	(5.213)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	1,137.0000	1,057.0000	(7.036)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	1,107.0000	1,025.0000	(7.407)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,201.0000	958.0000	(20.233)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	1,002.0000	766.0000	(23.553)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	1,072.0000	841.0000	(21.549)	0	0	0
05/11/2008	\$ / R 2009/06/12	12.15	Put	Currency Future	2,352.0000	2,320.0000	(1.361)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,648.0000	1,581.0000	(4.066)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	892.0000	664.0000	(25.561)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.95	Put	Currency Future	2,203.0000	2,163.0000	(1.816)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,262.0000	1,015.0000	(19.572)	0	0	0
05/11/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	2,277.0000	2,241.0000	(1.581)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,648.0000	1,581.0000	(4.066)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.95	Call	Currency Future	647.0000	447.0000	(30.912)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	1,018.0000	931.0000	(8.546)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	1,162.0000	922.0000	(20.654)	0	0	0
05/11/2008	\$ / R 2009/06/12	12.15	Call	Currency Future	596.0000	403.0000	(32.383)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	1,181.0000	940.0000	(20.406)	0	0	0
05/11/2008	\$ / R 2009/06/12	12.25	Call	Currency Future	572.0000	383.0000	(33.042)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.45	Put	Currency Future	1,199.0000	1,122.0000	(6.422)	0	0	0
05/11/2008	\$ / R 2009/06/12	12.25	Put	Currency Future	2,428.0000	2,399.0000	(1.194)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	892.0000	664.0000	(25.561)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	1,328.0000	1,257.0000	(5.346)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.65	Put	Currency Future	764.0000	662.0000	(13.351)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.75	Put	Currency Future	2,058.0000	2,011.0000	(2.284)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.05	Call	Currency Future	927.0000	697.0000	(24.811)	0	0	0
05/11/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	621.0000	424.0000	(31.723)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.50	Put	Currency Future	1,231.0000	1,155.0000	(6.174)	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
05/11/2008	\$ / R 2009/06/12	9.55	Put	Currency Future	720.0000	618.0000	(14.167)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,616.0000	1,547.0000	(4.270)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.75	Call	Currency Future	702.0000	494.0000	(29.630)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,089.0000	856.0000	(21.396)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	761.0000	546.0000	(28.252)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.50	Call	Currency Future	1,125.0000	889.0000	(20.978)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	910.0000	680.0000	(25.275)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.45	Call	Currency Future	792.0000	574.0000	(27.525)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,201.0000	958.0000	(20.233)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.90	Call	Currency Future	661.0000	458.0000	(30.711)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	983.0000	748.0000	(23.906)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,917.0000	1,863.0000	(2.817)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	1,107.0000	1,025.0000	(7.407)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	1,168.0000	1,089.0000	(6.764)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.45	Put	Currency Future	1,848.0000	1,790.0000	(3.139)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	1,295.0000	1,223.0000	(5.560)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.70	Call	Currency Future	1,054.0000	821.0000	(22.106)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.65	Call	Currency Future	1,508.0000	1,246.0000	(17.374)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.70	Put	Currency Future	1,360.0000	1,288.0000	(5.294)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.75	Put	Currency Future	1,394.0000	1,319.0000	(5.380)	0	0	0
05/11/2008	\$ / R 2009/06/12	9.55	Call	Currency Future	1,564.0000	1,302.0000	(16.752)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.75	Call	Currency Future	1,038.0000	803.0000	(22.640)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	983.0000	748.0000	(23.906)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,427.0000	1,351.0000	(5.326)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	1,021.0000	784.0000	(23.213)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,489.0000	1,415.0000	(4.970)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	1,583.0000	1,513.0000	(4.422)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,089.0000	856.0000	(21.396)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	1,295.0000	1,223.0000	(5.560)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	1,021.0000	784.0000	(23.213)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,427.0000	1,351.0000	(5.326)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,489.0000	1,415.0000	(4.970)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	761.0000	546.0000	(28.252)	0	0	0
05/11/2008	\$ / R 2009/06/12	12.10	Put	Currency Future	2,315.0000	2,280.0000	(1.512)	0	0	0
05/11/2008	\$ / R 2009/06/12	12.10	Call	Currency Future	609.0000	414.0000	(32.020)	0	0	0
05/11/2008	\$ / R 2009/06/12	12.00	Put	Currency Future	2,240.0000	2,202.0000	(1.696)	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
05/11/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,616.0000	1,547.0000	(4.270)	0	0	0
05/11/2008	\$ / R 2009/06/12	12.00	Call	Currency Future	634.0000	435.0000	(31.388)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	910.0000	680.0000	(25.275)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,917.0000	1,863.0000	(2.817)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.80	Put	Currency Future	2,094.0000	2,049.0000	(2.149)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.80	Call	Currency Future	688.0000	482.0000	(29.942)	0	0	0
05/11/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	621.0000	424.0000	(31.723)	0	0	0
05/11/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	2,277.0000	2,241.0000	(1.581)	0	0	0
05/11/2008	\$ / R 2009/06/12	11.90	Put	Currency Future	2,167.0000	2,125.0000	(1.938)	0	0	0
05/11/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	0.0000	871.0000	100.000	0	0	0
05/11/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	0.0000	1,055.0000	100.000	0	0	0
05/11/2008	£ / R 2008/12/12			Currency Future	15.8287	15.6368	(1.212)	15.3600	15.3600	2,709
05/11/2008	£ / R 2008/12/12	16.05	Put	Currency Future	1,034.0000	986.0000	(4.642)	0	0	0
05/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	196.0000	84.0000	(57.143)	0	0	0
05/11/2008	£ / R 2008/12/12	18.70	Put	Currency Future	3,030.0000	3,126.0000	3.168	0	0	0
05/11/2008	£ / R 2008/12/12	15.75	Call	Currency Future	934.0000	679.0000	(27.302)	0	0	0
05/11/2008	£ / R 2008/12/12	16.10	Put	Currency Future	1,066.0000	1,017.0000	(4.597)	0	0	0
05/11/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,304.0000	2,352.0000	2.083	0	0	0
05/11/2008	£ / R 2008/12/12	15.75	Put	Currency Future	855.0000	793.0000	(7.251)	0	0	0
05/11/2008	£ / R 2008/12/12	15.70	Put	Currency Future	826.0000	762.0000	(7.748)	0	0	0
05/11/2008	£ / R 2008/12/12	14.90	Put	Currency Future	462.0000	376.0000	(18.615)	0	0	0
05/11/2008	£ / R 2008/12/12	18.25	Put	Currency Future	2,638.0000	2,710.0000	2.729	0	0	0
05/11/2008	£ / R 2008/12/12	18.05	Call	Currency Future	248.0000	116.0000	(53.226)	0	0	0
05/11/2008	£ / R 2008/12/12	15.85	Call	Currency Future	892.0000	642.0000	(28.027)	0	0	0
05/11/2008	£ / R 2008/12/12	15.25	Put	Currency Future	598.0000	514.0000	(14.047)	0	0	0
05/11/2008	£ / R 2008/12/12	17.85	Call	Currency Future	283.0000	139.0000	(50.883)	0	0	0
05/11/2008	£ / R 2008/12/12	16.05	Call	Currency Future	813.0000	573.0000	(29.520)	0	0	0
05/11/2008	£ / R 2008/12/12	14.75	Call	Currency Future	1,489.0000	1,212.0000	(18.603)	0	0	0
05/11/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,469.0000	2,529.0000	2.430	0	0	0
05/11/2008	£ / R 2008/12/12	16.25	Call	Currency Future	738.0000	499.0000	(32.385)	0	0	0
05/11/2008	£ / R 2008/12/12	15.15	Put	Currency Future	557.0000	471.0000	(15.440)	0	0	0
05/11/2008	£ / R 2008/12/12	15.60	Put	Currency Future	770.0000	704.0000	(8.571)	0	0	0
05/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	1,390.0000	1,113.0000	(19.928)	0	0	0
05/11/2008	£ / R 2008/12/12	18.35	Put	Currency Future	2,724.0000	2,801.0000	2.827	0	0	0
05/11/2008	£ / R 2008/12/12	16.25	Put	Currency Future	1,160.0000	1,112.0000	(4.138)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2008	£ / R 2008/12/12	14.95	Call	Currency Future	1,358.0000	1,081.0000	(20.398)	0	0	0
05/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	943.0000	887.0000	(5.938)	0	0	0
05/11/2008	£ / R 2008/12/12	15.00	Call	Currency Future	1,327.0000	1,049.0000	(20.950)	0	0	0
05/11/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,183.0000	2,222.0000	1.787	0	0	0
05/11/2008	£ / R 2008/12/12	18.55	Call	Currency Future	176.0000	73.0000	(58.523)	0	0	0
05/11/2008	£ / R 2008/12/12	15.60	Call	Currency Future	998.0000	740.0000	(25.852)	0	0	0
05/11/2008	£ / R 2008/12/12	15.85	Put	Currency Future	913.0000	855.0000	(6.353)	0	0	0
05/11/2008	£ / R 2008/12/12	15.10	Put	Currency Future	537.0000	451.0000	(16.015)	0	0	0
05/11/2008	£ / R 2008/12/12	15.00	Put	Currency Future	498.0000	412.0000	(17.269)	0	0	0
05/11/2008	£ / R 2008/12/12	18.35	Call	Currency Future	203.0000	88.0000	(56.650)	0	0	0
05/11/2008	£ / R 2008/12/12	16.35	Call	Currency Future	699.0000	465.0000	(33.476)	0	0	0
05/11/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,251.0000	1,211.0000	(3.197)	0	0	0
05/11/2008	£ / R 2008/12/12	15.50	Put	Currency Future	715.0000	646.0000	(9.650)	0	0	0
05/11/2008	£ / R 2008/12/12	16.65	Call	Currency Future	591.0000	373.0000	(36.887)	0	0	0
05/11/2008	£ / R 2008/12/12	14.75	Put	Currency Future	410.0000	325.0000	(20.732)	0	0	0
05/11/2008	£ / R 2008/12/12	18.80	Call	Currency Future	148.0000	57.0000	(61.486)	0	0	0
05/11/2008	£ / R 2008/12/12	15.55	Put	Currency Future	742.0000	675.0000	(9.030)	0	0	0
05/11/2008	£ / R 2008/12/12	15.60	Put	Currency Future	770.0000	704.0000	(8.571)	0	0	0
05/11/2008	£ / R 2008/12/12	16.75	Put	Currency Future	1,479.0000	1,458.0000	(1.420)	0	0	0
05/11/2008	£ / R 2008/12/12	15.15	Call	Currency Future	1,235.0000	958.0000	(22.429)	0	0	0
05/11/2008	£ / R 2008/12/12	17.70	Call	Currency Future	312.0000	158.0000	(49.359)	0	0	0
05/11/2008	£ / R 2008/12/12	18.20	Call	Currency Future	224.0000	101.0000	(54.911)	0	0	0
05/11/2008	£ / R 2008/12/12	15.55	Call	Currency Future	1,021.0000	762.0000	(25.367)	0	0	0
05/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	943.0000	887.0000	(5.938)	0	0	0
05/11/2008	£ / R 2008/12/12	16.55	Call	Currency Future	626.0000	401.0000	(35.942)	0	0	0
05/11/2008	£ / R 2008/12/12	18.30	Call	Currency Future	210.0000	92.0000	(56.190)	0	0	0
05/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	871.0000	624.0000	(28.358)	0	0	0
05/11/2008	£ / R 2008/12/12	14.95	Put	Currency Future	480.0000	394.0000	(17.917)	0	0	0
05/11/2008	£ / R 2008/12/12	16.20	Put	Currency Future	1,130.0000	1,080.0000	(4.425)	0	0	0
05/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	871.0000	624.0000	(28.358)	0	0	0
05/11/2008	£ / R 2008/12/12	15.05	Put	Currency Future	517.0000	431.0000	(16.634)	0	0	0
05/11/2008	£ / R 2008/12/12	18.70	Call	Currency Future	159.0000	63.0000	(60.377)	0	0	0
05/11/2008	£ / R 2008/12/12	15.45	Call	Currency Future	1,067.0000	805.0000	(24.555)	0	0	0
05/11/2008	£ / R 2008/12/12	16.20	Call	Currency Future	759.0000	517.0000	(31.884)	0	0	0
05/11/2008	£ / R 2008/12/12	18.40	Put	Currency Future	2,767.0000	2,847.0000	2.891	0	0	0
05/11/2008	£ / R 2008/12/12	14.35	Call	Currency Future	1,771.0000	1,500.0000	(15.302)	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
05/11/2008	£ / R 2008/12/12	18.60	Put	Currency Future	2,942.0000	3,032.0000	3.059	0	0	0
05/11/2008	£ / R 2008/12/12	15.45	Put	Currency Future	689.0000	618.0000	(10.305)	0	0	0
05/11/2008	£ / R 2008/12/12	15.10	Call	Currency Future	1,265.0000	988.0000	(21.897)	0	0	0
05/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	943.0000	887.0000	(5.938)	0	0	0
05/11/2008	£ / R 2008/12/12	14.45	Put	Currency Future	319.0000	238.0000	(25.392)	0	0	0
05/11/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,596.0000	2,664.0000	2.619	0	0	0
05/11/2008	£ / R 2008/12/12	15.70	Call	Currency Future	955.0000	699.0000	(26.806)	0	0	0
05/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	871.0000	624.0000	(28.358)	0	0	0
05/11/2008	£ / R 2008/12/12	16.10	Call	Currency Future	794.0000	554.0000	(30.227)	0	0	0
05/11/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,183.0000	2,222.0000	1.787	0	0	0
05/11/2008	£ / R 2008/12/12	14.45	Call	Currency Future	1,698.0000	1,425.0000	(16.078)	0	0	0
05/11/2008	£ / R 2008/12/12	18.60	Call	Currency Future	170.0000	69.0000	(59.412)	0	0	0
05/11/2008	£ / R 2008/12/12	16.00	Put	Currency Future	1,003.0000	953.0000	(4.985)	0	0	0
05/11/2008	£ / R 2008/12/12	14.60	Put	Currency Future	363.0000	279.0000	(23.140)	0	0	0
05/11/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,511.0000	2,574.0000	2.509	0	0	0
05/11/2008	£ / R 2008/12/12	14.35	Put	Currency Future	292.0000	214.0000	(26.712)	0	0	0
05/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	196.0000	84.0000	(57.143)	0	0	0
05/11/2008	£ / R 2008/12/12	16.00	Call	Currency Future	832.0000	589.0000	(29.207)	0	0	0
05/11/2008	£ / R 2008/12/12	14.60	Call	Currency Future	1,592.0000	1,316.0000	(17.337)	0	0	0
05/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	348.0000	265.0000	(23.851)	0	0	0
05/11/2008	£ / R 2008/12/12	18.30	Put	Currency Future	2,681.0000	2,755.0000	2.760	0	0	0
05/11/2008	£ / R 2008/12/12	15.80	Put	Currency Future	884.0000	824.0000	(6.787)	0	0	0
05/11/2008	£ / R 2008/12/12	15.80	Call	Currency Future	913.0000	660.0000	(27.711)	0	0	0
05/11/2008	£ / R 2008/12/12	15.25	Call	Currency Future	1,176.0000	900.0000	(23.469)	0	0	0
05/11/2008	£ / R 2008/12/12	18.25	Call	Currency Future	217.0000	96.0000	(55.760)	0	0	0
05/11/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,627.0000	1,352.0000	(16.902)	0	0	0
05/11/2008	£ / R 2008/12/12	18.80	Put	Currency Future	3,119.0000	3,220.0000	3.238	0	0	0
05/11/2008	£ / R 2008/12/12	16.10	Call	Currency Future	794.0000	554.0000	(30.227)	0	0	0
05/11/2008	£ / R 2008/12/12	15.20	Call	Currency Future	1,206.0000	929.0000	(22.968)	0	0	0
05/11/2008	£ / R 2008/12/12	16.40	Call	Currency Future	680.0000	448.0000	(34.118)	0	0	0
05/11/2008	£ / R 2008/12/12	15.50	Call	Currency Future	1,044.0000	783.0000	(25.000)	0	0	0
05/11/2008	£ / R 2008/12/12	16.20	Put	Currency Future	1,130.0000	1,080.0000	(4.425)	0	0	0
05/11/2008	£ / R 2008/12/12	14.65	Put	Currency Future	378.0000	294.0000	(22.222)	0	0	0
05/11/2008	£ / R 2008/12/12	18.40	Put	Currency Future	2,767.0000	2,847.0000	2.891	0	0	0
05/11/2008	£ / R 2008/12/12	16.10	Put	Currency Future	1,066.0000	1,017.0000	(4.597)	0	0	0
05/11/2008	£ / R 2008/12/12	16.35	Put	Currency Future	1,220.0000	1,178.0000	(3.443)	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
05/11/2008	£ / R 2008/12/12	15.20	Put	Currency Future	577.0000	492.0000	(14.731)	0	0	0
05/11/2008	£ / R 2008/12/12	15.60	Call	Currency Future	998.0000	740.0000	(25.852)	0	0	0
05/11/2008	£ / R 2008/12/12	16.65	Put	Currency Future	1,412.0000	1,386.0000	(1.841)	0	0	0
05/11/2008	£ / R 2008/12/12	18.15	Call	Currency Future	232.0000	106.0000	(54.310)	0	0	0
05/11/2008	£ / R 2008/12/12	14.65	Call	Currency Future	1,557.0000	1,281.0000	(17.726)	0	0	0
05/11/2008	£ / R 2008/12/12	18.65	Call	Currency Future	164.0000	66.0000	(59.756)	0	0	0
05/11/2008	£ / R 2008/12/12	16.20	Call	Currency Future	759.0000	517.0000	(31.884)	0	0	0
05/11/2008	£ / R 2008/12/12	18.10	Call	Currency Future	240.0000	111.0000	(53.750)	0	0	0
05/11/2008	£ / R 2008/12/12	14.85	Put	Currency Future	444.0000	358.0000	(19.369)	0	0	0
05/11/2008	£ / R 2008/12/12	17.05	Call	Currency Future	468.0000	273.0000	(41.667)	0	0	0
05/11/2008	£ / R 2008/12/12	16.30	Call	Currency Future	719.0000	481.0000	(33.102)	0	0	0
05/11/2008	£ / R 2008/12/12	18.15	Put	Currency Future	2,553.0000	2,619.0000	2.585	0	0	0
05/11/2008	£ / R 2008/12/12	15.05	Call	Currency Future	1,296.0000	1,018.0000	(21.451)	0	0	0
05/11/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,347.0000	1,315.0000	(2.376)	0	0	0
05/11/2008	£ / R 2008/12/12	15.80	Put	Currency Future	884.0000	824.0000	(6.787)	0	0	0
05/11/2008	£ / R 2008/12/12	16.30	Put	Currency Future	1,190.0000	1,145.0000	(3.782)	0	0	0
05/11/2008	£ / R 2008/12/12	16.75	Call	Currency Future	558.0000	345.0000	(38.172)	0	0	0
05/11/2008	£ / R 2008/12/12	14.85	Call	Currency Future	1,423.0000	1,145.0000	(19.536)	0	0	0
05/11/2008	£ / R 2008/12/12	15.80	Call	Currency Future	913.0000	660.0000	(27.711)	0	0	0
05/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	798.0000	733.0000	(8.145)	0	0	0
05/11/2008	£ / R 2008/12/12	18.55	Put	Currency Future	2,898.0000	2,986.0000	3.037	0	0	0
05/11/2008	£ / R 2008/12/12	16.85	Call	Currency Future	526.0000	320.0000	(39.163)	0	0	0
05/11/2008	£ / R 2008/12/12	15.95	Put	Currency Future	973.0000	920.0000	(5.447)	0	0	0
05/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	1,456.0000	1,178.0000	(19.093)	0	0	0
05/11/2008	£ / R 2008/12/12	16.85	Put	Currency Future	1,548.0000	1,533.0000	(0.969)	0	0	0
05/11/2008	£ / R 2008/12/12	15.95	Call	Currency Future	851.0000	606.0000	(28.790)	0	0	0
05/11/2008	£ / R 2008/12/12	17.70	Call	Currency Future	312.0000	158.0000	(49.359)	0	0	0
05/11/2008	£ / R 2008/12/12	15.85	Call	Currency Future	892.0000	642.0000	(28.027)	0	0	0
05/11/2008	£ / R 2008/12/12	17.05	Put	Currency Future	1,689.0000	1,686.0000	(0.178)	0	0	0
05/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	663.0000	591.0000	(10.860)	0	0	0
05/11/2008	£ / R 2008/12/12	15.30	Put	Currency Future	619.0000	539.0000	(12.924)	0	0	0
05/11/2008	£ / R 2008/12/12	16.95	Put	Currency Future	1,618.0000	1,609.0000	(0.556)	0	0	0
05/11/2008	£ / R 2008/12/12	16.95	Call	Currency Future	496.0000	296.0000	(40.323)	0	0	0
05/11/2008	£ / R 2008/12/12	15.65	Call	Currency Future	977.0000	719.0000	(26.407)	0	0	0
05/11/2008	£ / R 2008/12/12	15.40	Call	Currency Future	1,092.0000	828.0000	(24.176)	0	0	0
05/11/2008	£ / R 2008/12/12	14.50	Call	Currency Future	1,662.0000	1,388.0000	(16.486)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	427.0000	342.0000	(19.906)	0	0	0
05/11/2008	£ / R 2008/12/12	15.55	Call	Currency Future	1,021.0000	762.0000	(25.367)	0	0	0
05/11/2008	£ / R 2008/12/12	14.40	Put	Currency Future	306.0000	226.0000	(26.144)	0	0	0
05/11/2008	£ / R 2008/12/12	16.50	Call	Currency Future	643.0000	417.0000	(35.148)	0	0	0
05/11/2008	£ / R 2008/12/12	14.60	Put	Currency Future	363.0000	279.0000	(23.140)	0	0	0
05/11/2008	£ / R 2008/12/12	15.85	Put	Currency Future	913.0000	855.0000	(6.353)	0	0	0
05/11/2008	£ / R 2008/12/12	18.30	Call	Currency Future	210.0000	92.0000	(56.190)	0	0	0
05/11/2008	£ / R 2008/12/12	14.60	Call	Currency Future	1,592.0000	1,316.0000	(17.337)	0	0	0
05/11/2008	£ / R 2008/12/12	18.65	Put	Currency Future	2,986.0000	3,079.0000	3.115	0	0	0
05/11/2008	£ / R 2008/12/12	18.30	Put	Currency Future	2,681.0000	2,755.0000	2.760	0	0	0
05/11/2008	£ / R 2008/12/12	18.55	Put	Currency Future	2,898.0000	2,986.0000	3.037	0	0	0
05/11/2008	£ / R 2008/12/12	18.50	Call	Currency Future	183.0000	76.0000	(58.470)	0	0	0
05/11/2008	£ / R 2008/12/12	14.40	Call	Currency Future	1,734.0000	1,463.0000	(15.629)	0	0	0
05/11/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,596.0000	2,664.0000	2.619	0	0	0
05/11/2008	£ / R 2008/12/12	18.55	Call	Currency Future	176.0000	73.0000	(58.523)	0	0	0
05/11/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,345.0000	2,396.0000	2.175	0	0	0
05/11/2008	£ / R 2008/12/12	18.45	Call	Currency Future	189.0000	80.0000	(57.672)	0	0	0
05/11/2008	£ / R 2008/12/12	18.00	Put	Currency Future	2,428.0000	2,485.0000	2.348	0	0	0
05/11/2008	£ / R 2008/12/12	17.95	Put	Currency Future	2,386.0000	2,440.0000	2.263	0	0	0
05/11/2008	£ / R 2008/12/12	14.50	Put	Currency Future	333.0000	252.0000	(24.324)	0	0	0
05/11/2008	£ / R 2008/12/12	17.25	Call	Currency Future	414.0000	232.0000	(43.961)	0	0	0
05/11/2008	£ / R 2008/12/12	18.20	Call	Currency Future	224.0000	101.0000	(54.911)	0	0	0
05/11/2008	£ / R 2008/12/12	18.05	Call	Currency Future	248.0000	116.0000	(53.226)	0	0	0
05/11/2008	£ / R 2008/12/12	18.00	Call	Currency Future	257.0000	121.0000	(52.918)	0	0	0
05/11/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,627.0000	1,352.0000	(16.902)	0	0	0
05/11/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,469.0000	2,529.0000	2.430	0	0	0
05/11/2008	£ / R 2008/12/12	18.50	Put	Currency Future	2,854.0000	2,939.0000	2.978	0	0	0
05/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	348.0000	265.0000	(23.851)	0	0	0
05/11/2008	£ / R 2008/12/12	18.35	Call	Currency Future	203.0000	88.0000	(56.650)	0	0	0
05/11/2008	£ / R 2008/12/12	16.15	Call	Currency Future	776.0000	535.0000	(31.057)	0	0	0
05/11/2008	£ / R 2008/12/12	17.60	Put	Currency Future	2,104.0000	2,136.0000	1.521	0	0	0
05/11/2008	£ / R 2008/12/12	17.25	Put	Currency Future	1,836.0000	1,845.0000	0.490	0	0	0
05/11/2008	£ / R 2008/12/12	17.45	Call	Currency Future	366.0000	196.0000	(46.448)	0	0	0
05/11/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,379.0000	1,350.0000	(2.103)	0	0	0
05/11/2008	£ / R 2008/12/12	16.60	Call	Currency Future	608.0000	387.0000	(36.349)	0	0	0
05/11/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,347.0000	1,315.0000	(2.376)	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
05/11/2008	£ / R 2008/12/12	16.55	Call	Currency Future	626.0000	401.0000	(35.942)	0	0	0
05/11/2008	£ / R 2008/12/12	17.60	Call	Currency Future	333.0000	173.0000	(48.048)	0	0	0
05/11/2008	£ / R 2008/12/12	17.30	Put	Currency Future	1,873.0000	1,886.0000	0.694	0	0	0
05/11/2008	£ / R 2008/12/12	17.50	Call	Currency Future	355.0000	188.0000	(47.042)	0	0	0
05/11/2008	£ / R 2008/12/12	17.30	Put	Currency Future	1,873.0000	1,886.0000	0.694	0	0	0
05/11/2008	£ / R 2008/12/12	17.90	Call	Currency Future	274.0000	133.0000	(51.460)	0	0	0
05/11/2008	£ / R 2008/12/12	17.30	Call	Currency Future	402.0000	223.0000	(44.527)	0	0	0
05/11/2008	£ / R 2008/12/12	17.45	Put	Currency Future	1,987.0000	2,010.0000	1.158	0	0	0
05/11/2008	£ / R 2008/12/12	17.80	Call	Currency Future	293.0000	145.0000	(50.512)	0	0	0
05/11/2008	£ / R 2008/12/12	17.35	Call	Currency Future	389.0000	214.0000	(44.987)	0	0	0
05/11/2008	£ / R 2008/12/12	17.55	Put	Currency Future	2,065.0000	2,094.0000	1.404	0	0	0
05/11/2008	£ / R 2008/12/12	17.20	Put	Currency Future	1,798.0000	1,805.0000	0.389	0	0	0
05/11/2008	£ / R 2008/12/12	17.50	Put	Currency Future	2,026.0000	2,051.0000	1.234	0	0	0
05/11/2008	£ / R 2008/12/12	17.20	Call	Currency Future	427.0000	242.0000	(43.326)	0	0	0
05/11/2008	£ / R 2008/12/12	17.10	Put	Currency Future	1,725.0000	1,725.0000	-	0	0	0
05/11/2008	£ / R 2008/12/12	16.70	Call	Currency Future	574.0000	359.0000	(37.456)	0	0	0
05/11/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,446.0000	1,422.0000	(1.660)	0	0	0
05/11/2008	£ / R 2008/12/12	16.80	Call	Currency Future	542.0000	332.0000	(38.745)	0	0	0
05/11/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,513.0000	1,495.0000	(1.190)	0	0	0
05/11/2008	£ / R 2008/12/12	17.20	Put	Currency Future	1,798.0000	1,805.0000	0.389	0	0	0
05/11/2008	£ / R 2008/12/12	14.70	Put	Currency Future	394.0000	309.0000	(21.574)	0	0	0
05/11/2008	£ / R 2008/12/12	17.10	Call	Currency Future	454.0000	262.0000	(42.291)	0	0	0
05/11/2008	£ / R 2008/12/12	17.20	Call	Currency Future	427.0000	242.0000	(43.326)	0	0	0
05/11/2008	£ / R 2008/12/12	17.80	Put	Currency Future	2,264.0000	2,308.0000	1.943	0	0	0
05/11/2008	£ / R 2008/12/12	17.40	Call	Currency Future	378.0000	205.0000	(45.767)	0	0	0
05/11/2008	£ / R 2008/12/12	15.10	Call	Currency Future	1,265.0000	988.0000	(21.897)	0	0	0
05/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	1,148.0000	875.0000	(23.780)	0	0	0
05/11/2008	£ / R 2008/12/12	17.30	Call	Currency Future	402.0000	223.0000	(44.527)	0	0	0
05/11/2008	£ / R 2008/12/12	15.10	Put	Currency Future	537.0000	451.0000	(16.015)	0	0	0
05/11/2008	£ / R 2008/12/12	17.40	Put	Currency Future	1,949.0000	1,968.0000	0.975	0	0	0
05/11/2008	£ / R 2008/12/12	15.35	Put	Currency Future	641.0000	564.0000	(12.012)	0	0	0
05/11/2008	£ / R 2008/12/12	14.65	Call	Currency Future	1,557.0000	1,281.0000	(17.726)	0	0	0
05/11/2008	£ / R 2008/12/12	14.70	Call	Currency Future	1,523.0000	1,246.0000	(18.188)	0	0	0
05/11/2008	£ / R 2008/12/12	17.55	Call	Currency Future	344.0000	180.0000	(47.674)	0	0	0
05/11/2008	£ / R 2008/12/12	15.05	Put	Currency Future	517.0000	431.0000	(16.634)	0	0	0
05/11/2008	£ / R 2008/12/12	15.15	Call	Currency Future	1,235.0000	958.0000	(22.429)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2008	£ / R 2008/12/12	17.35	Put	Currency Future	1,911.0000	1,927.0000	0.837	0	0	0
05/11/2008	£ / R 2008/12/12	15.15	Put	Currency Future	557.0000	471.0000	(15.440)	0	0	0
05/11/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,513.0000	1,495.0000	(1.190)	0	0	0
05/11/2008	£ / R 2008/12/12	16.90	Call	Currency Future	511.0000	307.0000	(39.922)	0	0	0
05/11/2008	£ / R 2008/12/12	16.80	Call	Currency Future	542.0000	332.0000	(38.745)	0	0	0
05/11/2008	£ / R 2008/12/12	16.70	Call	Currency Future	574.0000	359.0000	(37.456)	0	0	0
05/11/2008	£ / R 2008/12/12	15.35	Call	Currency Future	1,119.0000	851.0000	(23.950)	0	0	0
05/11/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,446.0000	1,422.0000	(1.660)	0	0	0
05/11/2008	£ / R 2008/12/12	15.30	Put	Currency Future	619.0000	539.0000	(12.924)	0	0	0
05/11/2008	£ / R 2008/12/12	18.35	Put	Currency Future	2,724.0000	2,801.0000	2.827	0	0	0
05/11/2008	£ / R 2008/12/12	17.00	Call	Currency Future	482.0000	284.0000	(41.079)	0	0	0
05/11/2008	£ / R 2008/12/12	15.55	Put	Currency Future	742.0000	675.0000	(9.030)	0	0	0
05/11/2008	£ / R 2008/12/12	18.45	Put	Currency Future	2,810.0000	2,893.0000	2.954	0	0	0
05/11/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,583.0000	1,571.0000	(0.758)	0	0	0
05/11/2008	£ / R 2008/12/12	16.15	Put	Currency Future	1,098.0000	1,048.0000	(4.554)	0	0	0
05/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	427.0000	342.0000	(19.906)	0	0	0
05/11/2008	£ / R 2008/12/12	17.00	Put	Currency Future	1,653.0000	1,647.0000	(0.363)	0	0	0
05/11/2008	£ / R 2008/12/12	15.40	Call	Currency Future	1,092.0000	828.0000	(24.176)	0	0	0
05/11/2008	£ / R 2008/12/12	17.65	Put	Currency Future	2,144.0000	2,179.0000	1.632	0	0	0
05/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	663.0000	591.0000	(10.860)	0	0	0
05/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	798.0000	733.0000	(8.145)	0	0	0
05/11/2008	£ / R 2008/12/12	17.65	Call	Currency Future	322.0000	166.0000	(48.447)	0	0	0
05/11/2008	£ / R 2008/12/12	15.65	Call	Currency Future	977.0000	719.0000	(26.407)	0	0	0
05/11/2008	£ / R 2008/12/12	14.90	Put	Currency Future	462.0000	376.0000	(18.615)	0	0	0
05/11/2008	£ / R 2008/12/12	16.50	Put	Currency Future	1,315.0000	1,280.0000	(2.662)	0	0	0
05/11/2008	£ / R 2008/12/12	17.10	Call	Currency Future	454.0000	262.0000	(42.291)	0	0	0
05/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	1,148.0000	875.0000	(23.780)	0	0	0
05/11/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,583.0000	1,571.0000	(0.758)	0	0	0
05/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	1,390.0000	1,113.0000	(19.928)	0	0	0
05/11/2008	£ / R 2008/12/12	16.90	Call	Currency Future	511.0000	307.0000	(39.922)	0	0	0
05/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	1,456.0000	1,178.0000	(19.093)	0	0	0
05/11/2008	£ / R 2008/12/12	16.45	Call	Currency Future	662.0000	432.0000	(34.743)	0	0	0
05/11/2008	£ / R 2008/12/12	14.65	Put	Currency Future	378.0000	294.0000	(22.222)	0	0	0
05/11/2008	£ / R 2008/12/12	17.10	Put	Currency Future	1,725.0000	1,725.0000	-	0	0	0
05/11/2008	£ / R 2008/12/12	16.45	Put	Currency Future	1,283.0000	1,245.0000	(2.962)	0	0	0
05/11/2008	£ / R 2008/12/12	15.05	Call	Currency Future	1,296.0000	1,018.0000	(21.451)	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
05/11/2008	£ / R	2008/12/12	16.60	Call	Currency Future	608.0000	387.0000	(36.349)	0	0	0
05/11/2008	£ / R	2008/12/12	16.40	Put	Currency Future	1,251.0000	1,211.0000	(3.197)	0	0	0
05/11/2008	£ / R	2008/12/12	17.95	Call	Currency Future	265.0000	127.0000	(52.075)	0	0	0
05/11/2008	£ / R	2008/12/12	16.60	Put	Currency Future	1,379.0000	1,350.0000	(2.103)	0	0	0
05/11/2008	£ / R	2008/12/12	16.40	Call	Currency Future	680.0000	448.0000	(34.118)	0	0	0
05/11/2008	£ / R	2008/12/12	17.85	Put	Currency Future	2,304.0000	2,352.0000	2.083	0	0	0
05/11/2008	£ / R	2008/12/12	17.75	Call	Currency Future	302.0000	152.0000	(49.669)	0	0	0
05/11/2008	£ / R	2008/12/12	17.75	Put	Currency Future	2,224.0000	2,265.0000	1.844	0	0	0
05/11/2008	£ / R	2008/12/12	17.40	Call	Currency Future	378.0000	205.0000	(45.767)	0	0	0
05/11/2008	£ / R	2008/12/12	17.60	Call	Currency Future	333.0000	173.0000	(48.048)	0	0	0
05/11/2008	£ / R	2008/12/12	17.85	Call	Currency Future	283.0000	139.0000	(50.883)	0	0	0
05/11/2008	£ / R	2008/12/12	17.40	Put	Currency Future	1,949.0000	1,968.0000	0.975	0	0	0
05/11/2008	£ / R	2008/12/12	17.90	Call	Currency Future	274.0000	133.0000	(51.460)	0	0	0
05/11/2008	£ / R	2008/12/12	17.90	Put	Currency Future	2,345.0000	2,396.0000	2.175	0	0	0
05/11/2008	£ / R	2008/12/12	17.60	Put	Currency Future	2,104.0000	2,136.0000	1.521	0	0	0
05/11/2008	£ / R	2008/12/12	18.10	Put	Currency Future	2,511.0000	2,574.0000	2.509	0	0	0
05/11/2008	£ / R	2008/12/12	18.10	Call	Currency Future	240.0000	111.0000	(53.750)	0	0	0
05/11/2008	£ / R	2008/12/12	15.75	Call	Currency Future	934.0000	679.0000	(27.302)	0	0	0
05/11/2008	£ / R	2008/12/12	16.05	Put	Currency Future	1,034.0000	986.0000	(4.642)	0	0	0
05/11/2008	£ / R	2008/12/12	15.75	Put	Currency Future	855.0000	793.0000	(7.251)	0	0	0
05/11/2008	£ / R	2008/12/12	16.05	Call	Currency Future	813.0000	573.0000	(29.520)	0	0	0
05/11/2008	£ / R	2009/03/16			Currency Future	16.1445	15.9424	(1.252)	0.0000	0.0000	7,848
05/11/2008	£ / R	2009/03/16	15.20	Put	Currency Future	820.0000	680.0000	(17.073)	0	0	0
05/11/2008	£ / R	2009/03/16	16.60	Call	Currency Future	1,138.0000	826.0000	(27.417)	0	0	0
05/11/2008	£ / R	2009/03/16	16.60	Call	Currency Future	1,138.0000	826.0000	(27.417)	0	0	0
05/11/2008	£ / R	2009/03/16	15.00	Call	Currency Future	1,884.0000	1,543.0000	(18.100)	0	0	0
05/11/2008	£ / R	2009/03/16	14.80	Call	Currency Future	2,008.0000	1,669.0000	(16.882)	0	0	0
05/11/2008	£ / R	2009/03/16	14.90	Put	Currency Future	701.0000	562.0000	(19.829)	0	0	0
05/11/2008	£ / R	2009/03/16	15.40	Call	Currency Future	1,651.0000	1,309.0000	(20.715)	0	0	0
05/11/2008	£ / R	2009/03/16	16.30	Put	Currency Future	1,402.0000	1,298.0000	(7.418)	0	0	0
05/11/2008	£ / R	2009/03/16	15.90	Put	Currency Future	1,160.0000	1,043.0000	(10.086)	0	0	0
05/11/2008	£ / R	2009/03/16	15.00	Put	Currency Future	739.0000	600.0000	(18.809)	0	0	0
05/11/2008	£ / R	2009/03/16	17.95	Call	Currency Future	686.0000	430.0000	(37.318)	0	0	0
05/11/2008	£ / R	2009/03/16	14.80	Put	Currency Future	663.0000	526.0000	(20.664)	0	0	0
05/11/2008	£ / R	2009/03/16	15.30	Call	Currency Future	1,707.0000	1,365.0000	(20.035)	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
05/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,405.0000	1,086.0000	(22.705)	0	0	0
05/11/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,594.0000	1,484.0000	(6.901)	0	0	0
05/11/2008	£ / R 2009/03/16	14.70	Put	Currency Future	627.0000	492.0000	(21.531)	0	0	0
05/11/2008	£ / R 2009/03/16	15.20	Call	Currency Future	1,765.0000	1,423.0000	(19.377)	0	0	0
05/11/2008	£ / R 2009/03/16	17.95	Put	Currency Future	2,491.0000	2,438.0000	(2.128)	0	0	0
05/11/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,945.0000	1,605.0000	(17.481)	0	0	0
05/11/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,279.0000	1,168.0000	(8.679)	0	0	0
05/11/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,100.0000	984.0000	(10.545)	0	0	0
05/11/2008	£ / R 2009/03/16	16.95	Put	Currency Future	1,808.0000	1,711.0000	(5.365)	0	0	0
05/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	863.0000	723.0000	(16.222)	0	0	0
05/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,405.0000	1,086.0000	(22.705)	0	0	0
05/11/2008	£ / R 2009/03/16	16.30	Call	Currency Future	1,247.0000	941.0000	(24.539)	0	0	0
05/11/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,279.0000	1,168.0000	(8.679)	0	0	0
05/11/2008	£ / R 2009/03/16	18.80	Put	Currency Future	3,142.0000	3,132.0000	(0.318)	0	0	0
05/11/2008	£ / R 2009/03/16	15.10	Call	Currency Future	1,824.0000	1,482.0000	(18.750)	0	0	0
05/11/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,445.0000	1,126.0000	(22.076)	0	0	0
05/11/2008	£ / R 2009/03/16	14.85	Call	Currency Future	1,976.0000	1,637.0000	(17.156)	0	0	0
05/11/2008	£ / R 2009/03/16	14.70	Call	Currency Future	2,072.0000	1,734.0000	(16.313)	0	0	0
05/11/2008	£ / R 2009/03/16	15.70	Put	Currency Future	1,046.0000	924.0000	(11.663)	0	0	0
05/11/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,594.0000	1,484.0000	(6.901)	0	0	0
05/11/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,445.0000	1,126.0000	(22.076)	0	0	0
05/11/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,867.0000	2,839.0000	(0.977)	0	0	0
05/11/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,707.0000	1,365.0000	(20.035)	0	0	0
05/11/2008	£ / R 2009/03/16	15.70	Call	Currency Future	1,490.0000	1,166.0000	(21.745)	0	0	0
05/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,160.0000	1,043.0000	(10.086)	0	0	0
05/11/2008	£ / R 2009/03/16	15.35	Put	Currency Future	885.0000	744.0000	(15.932)	0	0	0
05/11/2008	£ / R 2009/03/16	18.80	Call	Currency Future	487.0000	274.0000	(43.737)	0	0	0
05/11/2008	£ / R 2009/03/16	15.10	Put	Currency Future	779.0000	639.0000	(17.972)	0	0	0
05/11/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,715.0000	1,612.0000	(6.006)	0	0	0
05/11/2008	£ / R 2009/03/16	16.95	Call	Currency Future	1,003.0000	703.0000	(29.910)	0	0	0
05/11/2008	£ / R 2009/03/16	14.90	Put	Currency Future	701.0000	562.0000	(19.829)	0	0	0
05/11/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,679.0000	1,337.0000	(20.369)	0	0	0
05/11/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,219.0000	1,105.0000	(9.352)	0	0	0
05/11/2008	£ / R 2009/03/16	14.65	Put	Currency Future	610.0000	475.0000	(22.131)	0	0	0
05/11/2008	£ / R 2009/03/16	15.60	Call	Currency Future	1,543.0000	1,207.0000	(21.776)	0	0	0
05/11/2008	£ / R 2009/03/16	14.60	Put	Currency Future	593.0000	459.0000	(22.597)	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
05/11/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,100.0000	984.0000	(10.545)	0	0	0
05/11/2008	£ / R 2009/03/16	17.05	Call	Currency Future	967.0000	671.0000	(30.610)	0	0	0
05/11/2008	£ / R 2009/03/16	14.85	Put	Currency Future	682.0000	544.0000	(20.235)	0	0	0
05/11/2008	£ / R 2009/03/16	15.45	Call	Currency Future	1,624.0000	1,282.0000	(21.059)	0	0	0
05/11/2008	£ / R 2009/03/16	16.40	Call	Currency Future	1,210.0000	904.0000	(25.289)	0	0	0
05/11/2008	£ / R 2009/03/16	17.05	Put	Currency Future	1,872.0000	1,778.0000	(5.021)	0	0	0
05/11/2008	£ / R 2009/03/16	14.95	Call	Currency Future	1,914.0000	1,574.0000	(17.764)	0	0	0
05/11/2008	£ / R 2009/03/16	16.10	Call	Currency Future	1,323.0000	1,010.0000	(23.658)	0	0	0
05/11/2008	£ / R 2009/03/16	17.15	Call	Currency Future	931.0000	640.0000	(31.257)	0	0	0
05/11/2008	£ / R 2009/03/16	17.15	Put	Currency Future	1,937.0000	1,847.0000	(4.646)	0	0	0
05/11/2008	£ / R 2009/03/16	14.95	Put	Currency Future	720.0000	581.0000	(19.306)	0	0	0
05/11/2008	£ / R 2009/03/16	15.45	Put	Currency Future	929.0000	789.0000	(15.070)	0	0	0
05/11/2008	£ / R 2009/03/16	17.25	Call	Currency Future	897.0000	610.0000	(31.996)	0	0	0
05/11/2008	£ / R 2009/03/16	15.40	Put	Currency Future	907.0000	767.0000	(15.436)	0	0	0
05/11/2008	£ / R 2009/03/16	16.80	Call	Currency Future	1,059.0000	754.0000	(28.801)	0	0	0
05/11/2008	£ / R 2009/03/16	15.25	Put	Currency Future	842.0000	701.0000	(16.746)	0	0	0
05/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,160.0000	1,043.0000	(10.086)	0	0	0
05/11/2008	£ / R 2009/03/16	16.00	Call	Currency Future	1,364.0000	1,047.0000	(23.240)	0	0	0
05/11/2008	£ / R 2009/03/16	14.75	Call	Currency Future	2,040.0000	1,701.0000	(16.618)	0	0	0
05/11/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,340.0000	1,232.0000	(8.060)	0	0	0
05/11/2008	£ / R 2009/03/16	17.35	Call	Currency Future	864.0000	581.0000	(32.755)	0	0	0
05/11/2008	£ / R 2009/03/16	16.10	Call	Currency Future	1,323.0000	1,010.0000	(23.658)	0	0	0
05/11/2008	£ / R 2009/03/16	15.25	Call	Currency Future	1,736.0000	1,394.0000	(19.700)	0	0	0
05/11/2008	£ / R 2009/03/16	17.25	Put	Currency Future	2,003.0000	1,917.0000	(4.294)	0	0	0
05/11/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,945.0000	1,605.0000	(17.481)	0	0	0
05/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,284.0000	975.0000	(24.065)	0	0	0
05/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,405.0000	1,086.0000	(22.705)	0	0	0
05/11/2008	£ / R 2009/03/16	16.00	Call	Currency Future	1,364.0000	1,047.0000	(23.240)	0	0	0
05/11/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,466.0000	1,362.0000	(7.094)	0	0	0
05/11/2008	£ / R 2009/03/16	16.40	Call	Currency Future	1,210.0000	904.0000	(25.289)	0	0	0
05/11/2008	£ / R 2009/03/16	15.60	Put	Currency Future	998.0000	864.0000	(13.427)	0	0	0
05/11/2008	£ / R 2009/03/16	16.30	Call	Currency Future	1,247.0000	941.0000	(24.539)	0	0	0
05/11/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,466.0000	1,362.0000	(7.094)	0	0	0
05/11/2008	£ / R 2009/03/16	14.60	Call	Currency Future	2,137.0000	1,801.0000	(15.723)	0	0	0
05/11/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,340.0000	1,232.0000	(8.060)	0	0	0
05/11/2008	£ / R 2009/03/16	15.50	Put	Currency Future	952.0000	812.0000	(14.706)	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
05/11/2008	£ / R 2009/03/16	16.70	Call	Currency Future	1,098.0000	790.0000	(28.051)	0	0	0
05/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,284.0000	975.0000	(24.065)	0	0	0
05/11/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,794.0000	1,452.0000	(19.064)	0	0	0
05/11/2008	£ / R 2009/03/16	18.45	Call	Currency Future	562.0000	331.0000	(41.103)	0	0	0
05/11/2008	£ / R 2009/03/16	16.50	Put	Currency Future	1,531.0000	1,422.0000	(7.120)	0	0	0
05/11/2008	£ / R 2009/03/16	14.80	Put	Currency Future	663.0000	526.0000	(20.664)	0	0	0
05/11/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,651.0000	1,309.0000	(20.715)	0	0	0
05/11/2008	£ / R 2009/03/16	16.70	Put	Currency Future	1,654.0000	1,547.0000	(6.469)	0	0	0
05/11/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,854.0000	1,512.0000	(18.447)	0	0	0
05/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	863.0000	723.0000	(16.222)	0	0	0
05/11/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,402.0000	1,298.0000	(7.418)	0	0	0
05/11/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,219.0000	1,105.0000	(9.352)	0	0	0
05/11/2008	£ / R 2009/03/16	18.50	Call	Currency Future	550.0000	323.0000	(41.273)	0	0	0
05/11/2008	£ / R 2009/03/16	16.50	Call	Currency Future	1,175.0000	865.0000	(26.383)	0	0	0
05/11/2008	£ / R 2009/03/16	15.05	Put	Currency Future	759.0000	620.0000	(18.314)	0	0	0
05/11/2008	£ / R 2009/03/16	15.15	Put	Currency Future	800.0000	660.0000	(17.500)	0	0	0
05/11/2008	£ / R 2009/03/16	15.50	Call	Currency Future	1,596.0000	1,254.0000	(21.429)	0	0	0
05/11/2008	£ / R 2009/03/16	14.75	Put	Currency Future	645.0000	509.0000	(21.085)	0	0	0
05/11/2008	£ / R 2009/03/16	18.50	Put	Currency Future	2,906.0000	2,880.0000	(0.895)	0	0	0
05/11/2008	£ / R 2009/03/16	16.15	Put	Currency Future	1,309.0000	1,200.0000	(8.327)	0	0	0
05/11/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,434.0000	1,332.0000	(7.113)	0	0	0
05/11/2008	£ / R 2009/03/16	15.40	Put	Currency Future	907.0000	767.0000	(15.436)	0	0	0
05/11/2008	£ / R 2009/03/16	16.15	Call	Currency Future	1,304.0000	992.0000	(23.926)	0	0	0
05/11/2008	£ / R 2009/03/16	18.20	Put	Currency Future	2,677.0000	2,636.0000	(1.532)	0	0	0
05/11/2008	£ / R 2009/03/16	15.75	Put	Currency Future	1,070.0000	955.0000	(10.748)	0	0	0
05/11/2008	£ / R 2009/03/16	18.10	Call	Currency Future	646.0000	398.0000	(38.390)	0	0	0
05/11/2008	£ / R 2009/03/16	14.80	Call	Currency Future	2,008.0000	1,669.0000	(16.882)	0	0	0
05/11/2008	£ / R 2009/03/16	15.85	Call	Currency Future	1,425.0000	1,106.0000	(22.386)	0	0	0
05/11/2008	£ / R 2009/03/16	16.25	Call	Currency Future	1,265.0000	957.0000	(24.348)	0	0	0
05/11/2008	£ / R 2009/03/16	18.10	Put	Currency Future	2,602.0000	2,556.0000	(1.768)	0	0	0
05/11/2008	£ / R 2009/03/16	16.75	Call	Currency Future	1,078.0000	772.0000	(28.386)	0	0	0
05/11/2008	£ / R 2009/03/16	17.85	Call	Currency Future	713.0000	453.0000	(36.466)	0	0	0
05/11/2008	£ / R 2009/03/16	18.05	Put	Currency Future	2,565.0000	2,516.0000	(1.910)	0	0	0
05/11/2008	£ / R 2009/03/16	14.65	Call	Currency Future	2,104.0000	1,768.0000	(15.970)	0	0	0
05/11/2008	£ / R 2009/03/16	17.75	Put	Currency Future	2,347.0000	2,284.0000	(2.684)	0	0	0
05/11/2008	£ / R 2009/03/16	15.65	Put	Currency Future	1,022.0000	894.0000	(12.524)	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
05/11/2008	£ / R 2009/03/16	18.20	Call	Currency Future	621.0000	378.0000	(39.130)	0	0	0
05/11/2008	£ / R 2009/03/16	18.05	Call	Currency Future	659.0000	409.0000	(37.936)	0	0	0
05/11/2008	£ / R 2009/03/16	17.75	Call	Currency Future	741.0000	476.0000	(35.762)	0	0	0
05/11/2008	£ / R 2009/03/16	15.85	Put	Currency Future	1,131.0000	1,013.0000	(10.433)	0	0	0
05/11/2008	£ / R 2009/03/16	17.55	Call	Currency Future	801.0000	526.0000	(34.332)	0	0	0
05/11/2008	£ / R 2009/03/16	15.35	Put	Currency Future	885.0000	744.0000	(15.932)	0	0	0
05/11/2008	£ / R 2009/03/16	16.35	Call	Currency Future	1,228.0000	924.0000	(24.756)	0	0	0
05/11/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,276.0000	2,208.0000	(2.988)	0	0	0
05/11/2008	£ / R 2009/03/16	15.55	Put	Currency Future	975.0000	836.0000	(14.256)	0	0	0
05/11/2008	£ / R 2009/03/16	16.25	Put	Currency Future	1,371.0000	1,265.0000	(7.732)	0	0	0
05/11/2008	£ / R 2009/03/16	16.90	Call	Currency Future	1,021.0000	720.0000	(29.481)	0	0	0
05/11/2008	£ / R 2009/03/16	17.55	Put	Currency Future	2,206.0000	2,134.0000	(3.264)	0	0	0
05/11/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,516.0000	1,186.0000	(21.768)	0	0	0
05/11/2008	£ / R 2009/03/16	16.65	Call	Currency Future	1,118.0000	808.0000	(27.728)	0	0	0
05/11/2008	£ / R 2009/03/16	18.65	Call	Currency Future	518.0000	298.0000	(42.471)	0	0	0
05/11/2008	£ / R 2009/03/16	17.40	Call	Currency Future	848.0000	567.0000	(33.137)	0	0	0
05/11/2008	£ / R 2009/03/16	17.65	Call	Currency Future	771.0000	501.0000	(35.019)	0	0	0
05/11/2008	£ / R 2009/03/16	16.45	Call	Currency Future	1,193.0000	884.0000	(25.901)	0	0	0
05/11/2008	£ / R 2009/03/16	18.65	Put	Currency Future	3,023.0000	3,005.0000	(0.595)	0	0	0
05/11/2008	£ / R 2009/03/16	16.65	Put	Currency Future	1,623.0000	1,515.0000	(6.654)	0	0	0
05/11/2008	£ / R 2009/03/16	17.40	Put	Currency Future	2,103.0000	2,024.0000	(3.757)	0	0	0
05/11/2008	£ / R 2009/03/16	18.25	Call	Currency Future	609.0000	368.0000	(39.573)	0	0	0
05/11/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,639.0000	2,596.0000	(1.629)	0	0	0
05/11/2008	£ / R 2009/03/16	19.05	Put	Currency Future	3,344.0000	3,347.0000	0.090	0	0	0
05/11/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,746.0000	1,644.0000	(5.842)	0	0	0
05/11/2008	£ / R 2009/03/16	18.75	Call	Currency Future	497.0000	282.0000	(43.260)	0	0	0
05/11/2008	£ / R 2009/03/16	19.05	Call	Currency Future	439.0000	239.0000	(45.558)	0	0	0
05/11/2008	£ / R 2009/03/16	16.85	Call	Currency Future	1,040.0000	737.0000	(29.135)	0	0	0
05/11/2008	£ / R 2009/03/16	18.75	Put	Currency Future	3,102.0000	3,089.0000	(0.419)	0	0	0
05/11/2008	£ / R 2009/03/16	19.15	Call	Currency Future	421.0000	226.0000	(46.318)	0	0	0
05/11/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,434.0000	1,332.0000	(7.113)	0	0	0
05/11/2008	£ / R 2009/03/16	18.85	Call	Currency Future	477.0000	267.0000	(44.025)	0	0	0
05/11/2008	£ / R 2009/03/16	19.25	Put	Currency Future	3,509.0000	3,521.0000	0.342	0	0	0
05/11/2008	£ / R 2009/03/16	18.65	Put	Currency Future	3,023.0000	3,005.0000	(0.595)	0	0	0
05/11/2008	£ / R 2009/03/16	19.25	Call	Currency Future	403.0000	214.0000	(46.898)	0	0	0
05/11/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,777.0000	1,677.0000	(5.627)	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
05/11/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,419.0000	2,360.0000	(2.439)	0	0	0
05/11/2008	£ / R 2009/03/16	18.15	Call	Currency Future	634.0000	388.0000	(38.801)	0	0	0
05/11/2008	£ / R 2009/03/16	18.55	Call	Currency Future	539.0000	314.0000	(41.744)	0	0	0
05/11/2008	£ / R 2009/03/16	18.65	Call	Currency Future	518.0000	298.0000	(42.471)	0	0	0
05/11/2008	£ / R 2009/03/16	18.95	Put	Currency Future	3,263.0000	3,260.0000	(0.092)	0	0	0
05/11/2008	£ / R 2009/03/16	18.55	Call	Currency Future	539.0000	314.0000	(41.744)	0	0	0
05/11/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,182.0000	3,174.0000	(0.251)	0	0	0
05/11/2008	£ / R 2009/03/16	18.25	Put	Currency Future	2,714.0000	2,676.0000	(1.400)	0	0	0
05/11/2008	£ / R 2009/03/16	18.35	Call	Currency Future	585.0000	349.0000	(40.342)	0	0	0
05/11/2008	£ / R 2009/03/16	18.95	Call	Currency Future	457.0000	253.0000	(44.639)	0	0	0
05/11/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,790.0000	2,757.0000	(1.183)	0	0	0
05/11/2008	£ / R 2009/03/16	18.45	Call	Currency Future	562.0000	331.0000	(41.103)	0	0	0
05/11/2008	£ / R 2009/03/16	18.55	Put	Currency Future	2,945.0000	2,922.0000	(0.781)	0	0	0
05/11/2008	£ / R 2009/03/16	18.85	Call	Currency Future	477.0000	267.0000	(44.025)	0	0	0
05/11/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,867.0000	2,839.0000	(0.977)	0	0	0
05/11/2008	£ / R 2009/03/16	18.55	Put	Currency Future	2,945.0000	2,922.0000	(0.781)	0	0	0
05/11/2008	£ / R 2009/03/16	19.15	Put	Currency Future	3,426.0000	3,434.0000	0.234	0	0	0
05/11/2008	£ / R 2009/03/16	16.90	Call	Currency Future	1,021.0000	720.0000	(29.481)	0	0	0
05/11/2008	£ / R 2009/03/16	18.95	Put	Currency Future	3,263.0000	3,260.0000	(0.092)	0	0	0
05/11/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,715.0000	1,612.0000	(6.006)	0	0	0
05/11/2008	£ / R 2009/03/16	17.80	Put	Currency Future	2,383.0000	2,322.0000	(2.560)	0	0	0
05/11/2008	£ / R 2009/03/16	18.95	Call	Currency Future	457.0000	253.0000	(44.639)	0	0	0
05/11/2008	£ / R 2009/03/16	17.90	Call	Currency Future	699.0000	441.0000	(36.910)	0	0	0
05/11/2008	£ / R 2009/03/16	17.80	Call	Currency Future	727.0000	464.0000	(36.176)	0	0	0
05/11/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,182.0000	3,174.0000	(0.251)	0	0	0
05/11/2008	£ / R 2009/03/16	19.05	Call	Currency Future	439.0000	239.0000	(45.558)	0	0	0
05/11/2008	£ / R 2009/03/16	17.70	Call	Currency Future	756.0000	488.0000	(35.450)	0	0	0
05/11/2008	£ / R 2009/03/16	19.05	Put	Currency Future	3,344.0000	3,347.0000	0.090	0	0	0
05/11/2008	£ / R 2009/03/16	17.70	Put	Currency Future	2,311.0000	2,246.0000	(2.813)	0	0	0
05/11/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,241.0000	2,171.0000	(3.124)	0	0	0
05/11/2008	£ / R 2009/03/16	17.90	Put	Currency Future	2,455.0000	2,399.0000	(2.281)	0	0	0
05/11/2008	£ / R 2009/03/16	18.00	Put	Currency Future	2,528.0000	2,477.0000	(2.017)	0	0	0
05/11/2008	£ / R 2009/03/16	17.30	Put	Currency Future	2,036.0000	1,953.0000	(4.077)	0	0	0
05/11/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,777.0000	1,677.0000	(5.627)	0	0	0
05/11/2008	£ / R 2009/03/16	18.00	Call	Currency Future	672.0000	419.0000	(37.649)	0	0	0
05/11/2008	£ / R 2009/03/16	17.00	Call	Currency Future	984.0000	687.0000	(30.183)	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
05/11/2008	£ / R 2009/03/16	17.30	Call	Currency Future	881.0000	595.0000	(32.463)	0	0	0
05/11/2008	£ / R 2009/03/16	16.80	Call	Currency Future	1,059.0000	754.0000	(28.801)	0	0	0
05/11/2008	£ / R 2009/03/16	17.10	Call	Currency Future	949.0000	655.0000	(30.980)	0	0	0
05/11/2008	£ / R 2009/03/16	17.10	Call	Currency Future	949.0000	655.0000	(30.980)	0	0	0
05/11/2008	£ / R 2009/03/16	17.10	Put	Currency Future	1,904.0000	1,813.0000	(4.779)	0	0	0
05/11/2008	£ / R 2009/03/16	17.00	Put	Currency Future	1,840.0000	1,744.0000	(5.217)	0	0	0
05/11/2008	£ / R 2009/03/16	17.60	Call	Currency Future	786.0000	514.0000	(34.606)	0	0	0
05/11/2008	£ / R 2009/03/16	16.45	Put	Currency Future	1,498.0000	1,392.0000	(7.076)	0	0	0
05/11/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,516.0000	1,186.0000	(21.768)	0	0	0
05/11/2008	£ / R 2009/03/16	16.55	Put	Currency Future	1,564.0000	1,453.0000	(7.097)	0	0	0
05/11/2008	£ / R 2009/03/16	15.65	Put	Currency Future	1,022.0000	894.0000	(12.524)	0	0	0
05/11/2008	£ / R 2009/03/16	16.55	Call	Currency Future	1,158.0000	845.0000	(27.029)	0	0	0
05/11/2008	£ / R 2009/03/16	15.75	Call	Currency Future	1,465.0000	1,147.0000	(21.706)	0	0	0
05/11/2008	£ / R 2009/03/16	17.10	Put	Currency Future	1,904.0000	1,813.0000	(4.779)	0	0	0
05/11/2008	£ / R 2009/03/16	15.55	Call	Currency Future	1,569.0000	1,228.0000	(21.734)	0	0	0
05/11/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,241.0000	2,171.0000	(3.124)	0	0	0
05/11/2008	£ / R 2009/03/16	17.60	Call	Currency Future	786.0000	514.0000	(34.606)	0	0	0
05/11/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,679.0000	1,337.0000	(20.369)	0	0	0
05/11/2008	£ / R 2009/03/16	17.35	Put	Currency Future	2,070.0000	1,988.0000	(3.961)	0	0	0
05/11/2008	£ / R 2009/03/16	18.30	Call	Currency Future	597.0000	359.0000	(39.866)	0	0	0
05/11/2008	£ / R 2009/03/16	16.85	Call	Currency Future	1,040.0000	737.0000	(29.135)	0	0	0
05/11/2008	£ / R 2009/03/16	16.75	Put	Currency Future	1,684.0000	1,579.0000	(6.235)	0	0	0
05/11/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,854.0000	1,512.0000	(18.447)	0	0	0
05/11/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,746.0000	1,644.0000	(5.842)	0	0	0
05/11/2008	£ / R 2009/03/16	17.20	Call	Currency Future	914.0000	625.0000	(31.619)	0	0	0
05/11/2008	£ / R 2009/03/16	17.50	Call	Currency Future	816.0000	540.0000	(33.824)	0	0	0
05/11/2008	£ / R 2009/03/16	15.15	Put	Currency Future	800.0000	660.0000	(17.500)	0	0	0
05/11/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,794.0000	1,452.0000	(19.064)	0	0	0
05/11/2008	£ / R 2009/03/16	17.50	Put	Currency Future	2,172.0000	2,097.0000	(3.453)	0	0	0
05/11/2008	£ / R 2009/03/16	15.05	Put	Currency Future	759.0000	620.0000	(18.314)	0	0	0
05/11/2008	£ / R 2009/03/16	17.20	Put	Currency Future	1,970.0000	1,882.0000	(4.467)	0	0	0
05/11/2008	£ / R 2009/03/16	16.35	Call	Currency Future	1,228.0000	924.0000	(24.756)	0	0	0
05/11/2008	£ / R 2009/03/16	16.05	Call	Currency Future	1,343.0000	1,028.0000	(23.455)	0	0	0
05/11/2008	£ / R 2009/03/16	18.15	Call	Currency Future	634.0000	388.0000	(38.801)	0	0	0
05/11/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,419.0000	2,360.0000	(2.439)	0	0	0
05/11/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,639.0000	2,596.0000	(1.629)	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
05/11/2008	£ / R	2009/03/16	18.35	Put	Currency Future	2,790.0000	2,757.0000	(1.183)	0	0	0
05/11/2008	£ / R	2009/03/16	18.35	Call	Currency Future	585.0000	349.0000	(40.342)	0	0	0
05/11/2008	£ / R	2009/03/16	16.05	Put	Currency Future	1,249.0000	1,136.0000	(9.047)	0	0	0
05/11/2008	£ / R	2009/03/16	18.90	Put	Currency Future	3,222.0000	3,217.0000	(0.155)	0	0	0
05/11/2008	£ / R	2009/03/16	18.90	Call	Currency Future	467.0000	260.0000	(44.325)	0	0	0
05/11/2008	£ / R	2009/03/16	18.70	Put	Currency Future	3,063.0000	3,047.0000	(0.522)	0	0	0
05/11/2008	£ / R	2009/03/16	18.40	Call	Currency Future	573.0000	340.0000	(40.663)	0	0	0
05/11/2008	£ / R	2009/03/16	18.40	Put	Currency Future	2,829.0000	2,798.0000	(1.096)	0	0	0
05/11/2008	£ / R	2009/03/16	18.60	Call	Currency Future	528.0000	306.0000	(42.045)	0	0	0
05/11/2008	£ / R	2009/03/16	18.60	Put	Currency Future	2,984.0000	2,963.0000	(0.704)	0	0	0
05/11/2008	£ / R	2009/03/16	18.70	Call	Currency Future	507.0000	290.0000	(42.801)	0	0	0
05/11/2008	£ / R	2009/03/16	18.30	Put	Currency Future	2,752.0000	2,716.0000	(1.308)	0	0	0
05/11/2008	£ / R	2009/03/16	17.85	Call	Currency Future	713.0000	453.0000	(36.466)	0	0	0
05/11/2008	£ / R	2009/03/16	17.65	Call	Currency Future	771.0000	501.0000	(35.019)	0	0	0
05/11/2008	£ / R	2009/03/16	17.65	Put	Currency Future	2,276.0000	2,208.0000	(2.988)	0	0	0
05/11/2008	£ / R	2009/03/16	15.85	Put	Currency Future	1,131.0000	1,013.0000	(10.433)	0	0	0
05/11/2008	£ / R	2009/03/16	15.95	Put	Currency Future	1,190.0000	1,074.0000	(9.748)	0	0	0
05/11/2008	£ / R	2009/03/16	15.85	Call	Currency Future	1,425.0000	1,106.0000	(22.386)	0	0	0
05/11/2008	£ / R	2009/03/16	16.05	Call	Currency Future	1,343.0000	1,028.0000	(23.455)	0	0	0
05/11/2008	£ / R	2009/03/16	16.55	Call	Currency Future	1,158.0000	845.0000	(27.029)	0	0	0
05/11/2008	£ / R	2009/03/16	16.05	Put	Currency Future	1,249.0000	1,136.0000	(9.047)	0	0	0
05/11/2008	£ / R	2009/03/16	15.75	Put	Currency Future	1,070.0000	955.0000	(10.748)	0	0	0
05/11/2008	£ / R	2009/03/16	16.55	Put	Currency Future	1,564.0000	1,453.0000	(7.097)	0	0	0
05/11/2008	£ / R	2009/03/16	15.75	Call	Currency Future	1,465.0000	1,147.0000	(21.706)	0	0	0
05/11/2008	£ / R	2009/03/16	15.95	Call	Currency Future	1,384.0000	1,066.0000	(22.977)	0	0	0
05/11/2008	£ / R	2009/06/12			Currency Future	16.4462	16.2303	(1.313)	0.0000	0.0000	0
05/11/2008	£ / R	2009/06/12	16.30	Call	Currency Future	1,605.0000	1,282.0000	(20.125)	0	0	0
05/11/2008	£ / R	2009/06/12	15.65	Call	Currency Future	1,913.0000	1,561.0000	(18.400)	0	0	0
05/11/2008	£ / R	2009/06/12	16.60	Call	Currency Future	1,492.0000	1,178.0000	(21.046)	0	0	0
05/11/2008	£ / R	2009/06/12	16.00	Put	Currency Future	1,284.0000	1,168.0000	(9.034)	0	0	0
05/11/2008	£ / R	2009/06/12	17.10	Call	Currency Future	1,305.0000	988.0000	(24.291)	0	0	0
05/11/2008	£ / R	2009/06/12	16.00	Put	Currency Future	1,284.0000	1,168.0000	(9.034)	0	0	0
05/11/2008	£ / R	2009/06/12	16.30	Put	Currency Future	1,459.0000	1,352.0000	(7.334)	0	0	0
05/11/2008	£ / R	2009/06/12	16.90	Put	Currency Future	1,839.0000	1,732.0000	(5.818)	0	0	0
05/11/2008	£ / R	2009/06/12	14.85	Call	Currency Future	2,379.0000	2,030.0000	(14.670)	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
05/11/2008	£ / R 2009/06/12	17.25	Put	Currency Future	2,052.0000	1,955.0000	(4.727)	0	0	0
05/11/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,731.0000	1,399.0000	(19.180)	0	0	0
05/11/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,731.0000	1,399.0000	(19.180)	0	0	0
05/11/2008	£ / R 2009/06/12	15.45	Call	Currency Future	2,023.0000	1,670.0000	(17.449)	0	0	0
05/11/2008	£ / R 2009/06/12	19.15	Put	Currency Future	3,388.0000	3,362.0000	(0.767)	0	0	0
05/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,235.0000	1,107.0000	(10.364)	0	0	0
05/11/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,776.0000	1,671.0000	(5.912)	0	0	0
05/11/2008	£ / R 2009/06/12	16.90	Call	Currency Future	1,385.0000	1,062.0000	(23.321)	0	0	0
05/11/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,520.0000	1,416.0000	(6.842)	0	0	0
05/11/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,686.0000	1,359.0000	(19.395)	0	0	0
05/11/2008	£ / R 2009/06/12	15.20	Put	Currency Future	920.0000	784.0000	(14.783)	0	0	0
05/11/2008	£ / R 2009/06/12	17.25	Call	Currency Future	1,248.0000	935.0000	(25.080)	0	0	0
05/11/2008	£ / R 2009/06/12	18.25	Call	Currency Future	916.0000	638.0000	(30.349)	0	0	0
05/11/2008	£ / R 2009/06/12	18.25	Put	Currency Future	2,720.0000	2,657.0000	(2.316)	0	0	0
05/11/2008	£ / R 2009/06/12	15.45	Put	Currency Future	1,026.0000	890.0000	(13.255)	0	0	0
05/11/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,116.0000	980.0000	(12.186)	0	0	0
05/11/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,520.0000	1,416.0000	(6.842)	0	0	0
05/11/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,116.0000	980.0000	(12.186)	0	0	0
05/11/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,566.0000	1,246.0000	(20.434)	0	0	0
05/11/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,913.0000	1,561.0000	(18.400)	0	0	0
05/11/2008	£ / R 2009/06/12	19.15	Call	Currency Future	685.0000	442.0000	(35.474)	0	0	0
05/11/2008	£ / R 2009/06/12	15.85	Put	Currency Future	1,211.0000	1,076.0000	(11.148)	0	0	0
05/11/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,492.0000	1,178.0000	(21.046)	0	0	0
05/11/2008	£ / R 2009/06/12	15.85	Call	Currency Future	1,807.0000	1,456.0000	(19.424)	0	0	0
05/11/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,710.0000	1,611.0000	(5.789)	0	0	0
05/11/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,071.0000	934.0000	(12.792)	0	0	0
05/11/2008	£ / R 2009/06/12	15.75	Put	Currency Future	1,163.0000	1,028.0000	(11.608)	0	0	0
05/11/2008	£ / R 2009/06/12	18.80	Call	Currency Future	768.0000	511.0000	(33.464)	0	0	0
05/11/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,833.0000	1,482.0000	(19.149)	0	0	0
05/11/2008	£ / R 2009/06/12	16.75	Put	Currency Future	1,743.0000	1,641.0000	(5.852)	0	0	0
05/11/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,187.0000	1,052.0000	(11.373)	0	0	0
05/11/2008	£ / R 2009/06/12	15.70	Put	Currency Future	1,140.0000	1,004.0000	(11.930)	0	0	0
05/11/2008	£ / R 2009/06/12	18.80	Put	Currency Future	3,122.0000	3,081.0000	(1.313)	0	0	0
05/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,781.0000	1,437.0000	(19.315)	0	0	0
05/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,399.0000	1,290.0000	(7.791)	0	0	0
05/11/2008	£ / R 2009/06/12	15.70	Call	Currency Future	1,886.0000	1,534.0000	(18.664)	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
05/11/2008	£ / R 2009/06/12	17.00	Call	Currency Future	1,345.0000	1,025.0000	(23.792)	0	0	0
05/11/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,645.0000	1,320.0000	(19.757)	0	0	0
05/11/2008	£ / R 2009/06/12	15.20	Call	Currency Future	2,166.0000	1,814.0000	(16.251)	0	0	0
05/11/2008	£ / R 2009/06/12	18.50	Call	Currency Future	846.0000	577.0000	(31.797)	0	0	0
05/11/2008	£ / R 2009/06/12	15.05	Call	Currency Future	2,256.0000	1,905.0000	(15.559)	0	0	0
05/11/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,459.0000	1,352.0000	(7.334)	0	0	0
05/11/2008	£ / R 2009/06/12	14.95	Put	Currency Future	821.0000	686.0000	(16.443)	0	0	0
05/11/2008	£ / R 2009/06/12	18.60	Put	Currency Future	2,973.0000	2,924.0000	(1.648)	0	0	0
05/11/2008	£ / R 2009/06/12	15.15	Call	Currency Future	2,196.0000	1,844.0000	(16.029)	0	0	0
05/11/2008	£ / R 2009/06/12	15.05	Call	Currency Future	2,256.0000	1,905.0000	(15.559)	0	0	0
05/11/2008	£ / R 2009/06/12	15.25	Put	Currency Future	941.0000	805.0000	(14.453)	0	0	0
05/11/2008	£ / R 2009/06/12	19.00	Put	Currency Future	3,273.0000	3,241.0000	(0.978)	0	0	0
05/11/2008	£ / R 2009/06/12	18.60	Call	Currency Future	819.0000	554.0000	(32.357)	0	0	0
05/11/2008	£ / R 2009/06/12	15.05	Put	Currency Future	860.0000	724.0000	(15.814)	0	0	0
05/11/2008	£ / R 2009/06/12	17.00	Put	Currency Future	1,898.0000	1,794.0000	(5.479)	0	0	0
05/11/2008	£ / R 2009/06/12	15.05	Put	Currency Future	860.0000	724.0000	(15.814)	0	0	0
05/11/2008	£ / R 2009/06/12	16.75	Call	Currency Future	1,439.0000	1,121.0000	(22.099)	0	0	0
05/11/2008	£ / R 2009/06/12	15.25	Call	Currency Future	2,137.0000	1,785.0000	(16.472)	0	0	0
05/11/2008	£ / R 2009/06/12	19.00	Call	Currency Future	719.0000	471.0000	(34.492)	0	0	0
05/11/2008	£ / R 2009/06/12	18.50	Put	Currency Future	2,900.0000	2,847.0000	(1.828)	0	0	0
05/11/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,967.0000	1,615.0000	(17.895)	0	0	0
05/11/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,940.0000	1,588.0000	(18.144)	0	0	0
05/11/2008	£ / R 2009/06/12	15.15	Call	Currency Future	2,196.0000	1,844.0000	(16.029)	0	0	0
05/11/2008	£ / R 2009/06/12	15.15	Put	Currency Future	900.0000	764.0000	(15.111)	0	0	0
05/11/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,646.0000	1,547.0000	(6.015)	0	0	0
05/11/2008	£ / R 2009/06/12	15.75	Call	Currency Future	1,859.0000	1,508.0000	(18.881)	0	0	0
05/11/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,645.0000	1,320.0000	(19.757)	0	0	0
05/11/2008	£ / R 2009/06/12	15.15	Put	Currency Future	900.0000	764.0000	(15.111)	0	0	0
05/11/2008	£ / R 2009/06/12	18.35	Call	Currency Future	888.0000	613.0000	(30.968)	0	0	0
05/11/2008	£ / R 2009/06/12	16.45	Put	Currency Future	1,551.0000	1,448.0000	(6.641)	0	0	0
05/11/2008	£ / R 2009/06/12	18.70	Put	Currency Future	3,047.0000	3,002.0000	(1.477)	0	0	0
05/11/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,422.0000	1,101.0000	(22.574)	0	0	0
05/11/2008	£ / R 2009/06/12	14.95	Call	Currency Future	2,317.0000	1,967.0000	(15.106)	0	0	0
05/11/2008	£ / R 2009/06/12	18.70	Call	Currency Future	793.0000	532.0000	(32.913)	0	0	0
05/11/2008	£ / R 2009/06/12	17.10	Put	Currency Future	1,959.0000	1,858.0000	(5.156)	0	0	0
05/11/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,071.0000	934.0000	(12.792)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,457.0000	1,141.0000	(21.688)	0	0	0
05/11/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,197.0000	3,160.0000	(1.157)	0	0	0
05/11/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,646.0000	1,547.0000	(6.015)	0	0	0
05/11/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,605.0000	1,282.0000	(20.125)	0	0	0
05/11/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,710.0000	1,611.0000	(5.789)	0	0	0
05/11/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,967.0000	1,615.0000	(17.895)	0	0	0
05/11/2008	£ / R 2009/06/12	19.55	Call	Currency Future	599.0000	374.0000	(37.563)	0	0	0
05/11/2008	£ / R 2009/06/12	18.75	Call	Currency Future	780.0000	522.0000	(33.077)	0	0	0
05/11/2008	£ / R 2009/06/12	16.45	Call	Currency Future	1,547.0000	1,229.0000	(20.556)	0	0	0
05/11/2008	£ / R 2009/06/12	19.20	Put	Currency Future	3,427.0000	3,403.0000	(0.700)	0	0	0
05/11/2008	£ / R 2009/06/12	15.30	Call	Currency Future	2,108.0000	1,756.0000	(16.698)	0	0	0
05/11/2008	£ / R 2009/06/12	16.50	Call	Currency Future	1,529.0000	1,211.0000	(20.798)	0	0	0
05/11/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,094.0000	957.0000	(12.523)	0	0	0
05/11/2008	£ / R 2009/06/12	16.90	Call	Currency Future	1,385.0000	1,062.0000	(23.321)	0	0	0
05/11/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,339.0000	1,229.0000	(8.215)	0	0	0
05/11/2008	£ / R 2009/06/12	19.45	Call	Currency Future	620.0000	390.0000	(37.097)	0	0	0
05/11/2008	£ / R 2009/06/12	18.35	Put	Currency Future	2,791.0000	2,732.0000	(2.114)	0	0	0
05/11/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,776.0000	1,671.0000	(5.912)	0	0	0
05/11/2008	£ / R 2009/06/12	18.90	Call	Currency Future	743.0000	491.0000	(33.917)	0	0	0
05/11/2008	£ / R 2009/06/12	15.10	Put	Currency Future	880.0000	744.0000	(15.455)	0	0	0
05/11/2008	£ / R 2009/06/12	16.50	Put	Currency Future	1,582.0000	1,481.0000	(6.384)	0	0	0
05/11/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,839.0000	1,732.0000	(5.818)	0	0	0
05/11/2008	£ / R 2009/06/12	19.55	Put	Currency Future	3,703.0000	3,694.0000	(0.243)	0	0	0
05/11/2008	£ / R 2009/06/12	19.20	Call	Currency Future	673.0000	433.0000	(35.661)	0	0	0
05/11/2008	£ / R 2009/06/12	15.30	Put	Currency Future	962.0000	825.0000	(14.241)	0	0	0
05/11/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,566.0000	1,246.0000	(20.434)	0	0	0
05/11/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,457.0000	1,141.0000	(21.688)	0	0	0
05/11/2008	£ / R 2009/06/12	19.35	Put	Currency Future	3,544.0000	3,527.0000	(0.480)	0	0	0
05/11/2008	£ / R 2009/06/12	18.75	Put	Currency Future	3,084.0000	3,041.0000	(1.394)	0	0	0
05/11/2008	£ / R 2009/06/12	19.10	Call	Currency Future	696.0000	452.0000	(35.057)	0	0	0
05/11/2008	£ / R 2009/06/12	15.40	Put	Currency Future	1,005.0000	868.0000	(13.632)	0	0	0
05/11/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,686.0000	1,359.0000	(19.395)	0	0	0
05/11/2008	£ / R 2009/06/12	18.40	Put	Currency Future	2,827.0000	2,770.0000	(2.016)	0	0	0
05/11/2008	£ / R 2009/06/12	19.45	Put	Currency Future	3,623.0000	3,610.0000	(0.359)	0	0	0
05/11/2008	£ / R 2009/06/12	15.35	Call	Currency Future	2,079.0000	1,727.0000	(16.931)	0	0	0
05/11/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,929.0000	1,826.0000	(5.340)	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
05/11/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,422.0000	1,101.0000	(22.574)	0	0	0
05/11/2008	£ / R 2009/06/12	19.10	Put	Currency Future	3,350.0000	3,321.0000	(0.866)	0	0	0
05/11/2008	£ / R 2009/06/12	15.40	Call	Currency Future	2,051.0000	1,698.0000	(17.211)	0	0	0
05/11/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,586.0000	1,264.0000	(20.303)	0	0	0
05/11/2008	£ / R 2009/06/12	18.90	Call	Currency Future	743.0000	491.0000	(33.917)	0	0	0
05/11/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,940.0000	1,588.0000	(18.144)	0	0	0
05/11/2008	£ / R 2009/06/12	17.35	Put	Currency Future	2,115.0000	2,021.0000	(4.444)	0	0	0
05/11/2008	£ / R 2009/06/12	15.35	Put	Currency Future	983.0000	847.0000	(13.835)	0	0	0
05/11/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,243.0000	2,155.0000	(3.923)	0	0	0
05/11/2008	£ / R 2009/06/12	15.10	Call	Currency Future	2,226.0000	1,874.0000	(15.813)	0	0	0
05/11/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,339.0000	1,229.0000	(8.215)	0	0	0
05/11/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,489.0000	1,384.0000	(7.052)	0	0	0
05/11/2008	£ / R 2009/06/12	19.30	Call	Currency Future	651.0000	416.0000	(36.098)	0	0	0
05/11/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,094.0000	957.0000	(12.523)	0	0	0
05/11/2008	£ / R 2009/06/12	17.05	Call	Currency Future	1,325.0000	1,006.0000	(24.075)	0	0	0
05/11/2008	£ / R 2009/06/12	15.00	Call	Currency Future	2,286.0000	1,935.0000	(15.354)	0	0	0
05/11/2008	£ / R 2009/06/12	16.55	Put	Currency Future	1,614.0000	1,514.0000	(6.196)	0	0	0
05/11/2008	£ / R 2009/06/12	19.40	Put	Currency Future	3,584.0000	3,568.0000	(0.446)	0	0	0
05/11/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,187.0000	1,052.0000	(11.373)	0	0	0
05/11/2008	£ / R 2009/06/12	17.55	Call	Currency Future	1,140.0000	836.0000	(26.667)	0	0	0
05/11/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,411.0000	2,062.0000	(14.475)	0	0	0
05/11/2008	£ / R 2009/06/12	16.55	Call	Currency Future	1,510.0000	1,194.0000	(20.927)	0	0	0
05/11/2008	£ / R 2009/06/12	18.40	Call	Currency Future	874.0000	601.0000	(31.236)	0	0	0
05/11/2008	£ / R 2009/06/12	14.85	Put	Currency Future	783.0000	649.0000	(17.114)	0	0	0
05/11/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,197.0000	3,160.0000	(1.157)	0	0	0
05/11/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,833.0000	1,482.0000	(19.149)	0	0	0
05/11/2008	£ / R 2009/06/12	17.35	Call	Currency Future	1,211.0000	901.0000	(25.599)	0	0	0
05/11/2008	£ / R 2009/06/12	15.00	Put	Currency Future	840.0000	705.0000	(16.071)	0	0	0
05/11/2008	£ / R 2009/06/12	16.65	Call	Currency Future	1,474.0000	1,161.0000	(21.235)	0	0	0
05/11/2008	£ / R 2009/06/12	17.50	Call	Currency Future	1,157.0000	852.0000	(26.361)	0	0	0
05/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,399.0000	1,290.0000	(7.791)	0	0	0
05/11/2008	£ / R 2009/06/12	19.40	Call	Currency Future	630.0000	398.0000	(36.825)	0	0	0
05/11/2008	£ / R 2009/06/12	17.40	Call	Currency Future	1,193.0000	884.0000	(25.901)	0	0	0
05/11/2008	£ / R 2009/06/12	14.80	Put	Currency Future	764.0000	631.0000	(17.408)	0	0	0
05/11/2008	£ / R 2009/06/12	17.15	Call	Currency Future	1,286.0000	970.0000	(24.572)	0	0	0
05/11/2008	£ / R 2009/06/12	19.30	Put	Currency Future	3,505.0000	3,485.0000	(0.571)	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
05/11/2008	£ / R 2009/06/12	14.90	Put	Currency Future	802.0000	668.0000	(16.708)	0	0	0
05/11/2008	£ / R 2009/06/12	19.35	Call	Currency Future	641.0000	407.0000	(36.505)	0	0	0
05/11/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,678.0000	1,581.0000	(5.781)	0	0	0
05/11/2008	£ / R 2009/06/12	14.90	Call	Currency Future	2,348.0000	1,998.0000	(14.906)	0	0	0
05/11/2008	£ / R 2009/06/12	19.25	Call	Currency Future	662.0000	424.0000	(35.952)	0	0	0
05/11/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,147.0000	2,054.0000	(4.332)	0	0	0
05/11/2008	£ / R 2009/06/12	17.15	Call	Currency Future	1,286.0000	970.0000	(24.572)	0	0	0
05/11/2008	£ / R 2009/06/12	17.85	Call	Currency Future	1,039.0000	745.0000	(28.296)	0	0	0
05/11/2008	£ / R 2009/06/12	15.50	Put	Currency Future	1,049.0000	912.0000	(13.060)	0	0	0
05/11/2008	£ / R 2009/06/12	19.25	Put	Currency Future	3,466.0000	3,444.0000	(0.635)	0	0	0
05/11/2008	£ / R 2009/06/12	17.15	Put	Currency Future	1,990.0000	1,890.0000	(5.025)	0	0	0
05/11/2008	£ / R 2009/06/12	19.05	Call	Currency Future	708.0000	461.0000	(34.887)	0	0	0
05/11/2008	£ / R 2009/06/12	16.65	Call	Currency Future	1,474.0000	1,161.0000	(21.235)	0	0	0
05/11/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,650.0000	2,583.0000	(2.528)	0	0	0
05/11/2008	£ / R 2009/06/12	18.15	Call	Currency Future	946.0000	663.0000	(29.915)	0	0	0
05/11/2008	£ / R 2009/06/12	17.60	Call	Currency Future	1,122.0000	820.0000	(26.916)	0	0	0
05/11/2008	£ / R 2009/06/12	18.05	Put	Currency Future	2,580.0000	2,509.0000	(2.752)	0	0	0
05/11/2008	£ / R 2009/06/12	17.70	Call	Currency Future	1,088.0000	789.0000	(27.482)	0	0	0
05/11/2008	£ / R 2009/06/12	18.05	Call	Currency Future	976.0000	690.0000	(29.303)	0	0	0
05/11/2008	£ / R 2009/06/12	18.10	Put	Currency Future	2,615.0000	2,546.0000	(2.639)	0	0	0
05/11/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,511.0000	2,437.0000	(2.947)	0	0	0
05/11/2008	£ / R 2009/06/12	18.20	Call	Currency Future	931.0000	650.0000	(30.183)	0	0	0
05/11/2008	£ / R 2009/06/12	18.20	Put	Currency Future	2,685.0000	2,620.0000	(2.421)	0	0	0
05/11/2008	£ / R 2009/06/12	17.85	Put	Currency Future	2,443.0000	2,365.0000	(3.193)	0	0	0
05/11/2008	£ / R 2009/06/12	18.10	Call	Currency Future	961.0000	676.0000	(29.657)	0	0	0
05/11/2008	£ / R 2009/06/12	17.95	Call	Currency Future	1,007.0000	717.0000	(28.798)	0	0	0
05/11/2008	£ / R 2009/06/12	18.00	Put	Currency Future	2,545.0000	2,473.0000	(2.829)	0	0	0
05/11/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,311.0000	3,281.0000	(0.906)	0	0	0
05/11/2008	£ / R 2009/06/12	18.00	Call	Currency Future	991.0000	703.0000	(29.062)	0	0	0
05/11/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,477.0000	2,401.0000	(3.068)	0	0	0
05/11/2008	£ / R 2009/06/12	17.70	Put	Currency Future	2,342.0000	2,259.0000	(3.544)	0	0	0
05/11/2008	£ / R 2009/06/12	17.40	Call	Currency Future	1,193.0000	884.0000	(25.901)	0	0	0
05/11/2008	£ / R 2009/06/12	17.90	Call	Currency Future	1,023.0000	731.0000	(28.543)	0	0	0
05/11/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,147.0000	2,054.0000	(4.332)	0	0	0
05/11/2008	£ / R 2009/06/12	18.85	Call	Currency Future	755.0000	501.0000	(33.642)	0	0	0
05/11/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,477.0000	2,401.0000	(3.068)	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
05/11/2008	£ / R 2009/06/12	18.65	Put	Currency Future	3,010.0000	2,963.0000	(1.561)	0	0	0
05/11/2008	£ / R 2009/06/12	17.60	Put	Currency Future	2,276.0000	2,190.0000	(3.779)	0	0	0
05/11/2008	£ / R 2009/06/12	18.65	Call	Currency Future	806.0000	543.0000	(32.630)	0	0	0
05/11/2008	£ / R 2009/06/12	17.65	Put	Currency Future	2,309.0000	2,224.0000	(3.681)	0	0	0
05/11/2008	£ / R 2009/06/12	17.90	Call	Currency Future	1,023.0000	731.0000	(28.543)	0	0	0
05/11/2008	£ / R 2009/06/12	18.85	Put	Currency Future	3,159.0000	3,121.0000	(1.203)	0	0	0
05/11/2008	£ / R 2009/06/12	18.95	Call	Currency Future	731.0000	481.0000	(34.200)	0	0	0
05/11/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,586.0000	1,264.0000	(20.303)	0	0	0
05/11/2008	£ / R 2009/06/12	18.95	Put	Currency Future	3,235.0000	3,200.0000	(1.082)	0	0	0
05/11/2008	£ / R 2009/06/12	16.25	Put	Currency Future	1,429.0000	1,321.0000	(7.558)	0	0	0
05/11/2008	£ / R 2009/06/12	18.85	Put	Currency Future	3,159.0000	3,121.0000	(1.203)	0	0	0
05/11/2008	£ / R 2009/06/12	16.25	Call	Currency Future	1,625.0000	1,301.0000	(19.938)	0	0	0
05/11/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,311.0000	3,281.0000	(0.906)	0	0	0
05/11/2008	£ / R 2009/06/12	16.15	Put	Currency Future	1,369.0000	1,259.0000	(8.035)	0	0	0
05/11/2008	£ / R 2009/06/12	18.85	Call	Currency Future	755.0000	501.0000	(33.642)	0	0	0
05/11/2008	£ / R 2009/06/12	19.05	Call	Currency Future	708.0000	461.0000	(34.887)	0	0	0
05/11/2008	£ / R 2009/06/12	18.55	Call	Currency Future	833.0000	566.0000	(32.053)	0	0	0
05/11/2008	£ / R 2009/06/12	16.85	Call	Currency Future	1,405.0000	1,082.0000	(22.989)	0	0	0
05/11/2008	£ / R 2009/06/12	18.45	Put	Currency Future	2,864.0000	2,809.0000	(1.920)	0	0	0
05/11/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,489.0000	1,384.0000	(7.052)	0	0	0
05/11/2008	£ / R 2009/06/12	15.50	Call	Currency Future	1,995.0000	1,642.0000	(17.694)	0	0	0
05/11/2008	£ / R 2009/06/12	18.55	Put	Currency Future	2,936.0000	2,885.0000	(1.737)	0	0	0
05/11/2008	£ / R 2009/06/12	17.35	Call	Currency Future	1,211.0000	901.0000	(25.599)	0	0	0
05/11/2008	£ / R 2009/06/12	14.80	Put	Currency Future	764.0000	631.0000	(17.408)	0	0	0
05/11/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,809.0000	1,701.0000	(5.970)	0	0	0
05/11/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,411.0000	2,062.0000	(14.475)	0	0	0
05/11/2008	£ / R 2009/06/12	16.15	Call	Currency Future	1,666.0000	1,339.0000	(19.628)	0	0	0
05/11/2008	£ / R 2009/06/12	18.45	Call	Currency Future	860.0000	589.0000	(31.512)	0	0	0
05/11/2008	£ / R 2009/06/12	17.35	Put	Currency Future	2,115.0000	2,021.0000	(4.444)	0	0	0
05/11/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,243.0000	2,155.0000	(3.923)	0	0	0
05/11/2008	£ / R 2009/06/12	17.65	Call	Currency Future	1,105.0000	805.0000	(27.149)	0	0	0
05/11/2008	£ / R 2009/06/12	17.20	Put	Currency Future	2,021.0000	1,922.0000	(4.899)	0	0	0
05/11/2008	£ / R 2009/06/12	17.45	Call	Currency Future	1,175.0000	868.0000	(26.128)	0	0	0
05/11/2008	£ / R 2009/06/12	17.55	Call	Currency Future	1,140.0000	836.0000	(26.667)	0	0	0
05/11/2008	£ / R 2009/06/12	15.40	Call	Currency Future	2,051.0000	1,698.0000	(17.211)	0	0	0
05/11/2008	£ / R 2009/06/12	17.30	Put	Currency Future	2,083.0000	1,987.0000	(4.609)	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
05/11/2008	£ / R 2009/06/12	17.45	Put	Currency Future	2,179.0000	2,087.0000	(4.222)	0	0	0
05/11/2008	£ / R 2009/06/12	15.40	Put	Currency Future	1,005.0000	868.0000	(13.632)	0	0	0
05/11/2008	£ / R 2009/06/12	17.20	Call	Currency Future	1,267.0000	952.0000	(24.862)	0	0	0
05/11/2008	£ / R 2009/06/12	14.90	Put	Currency Future	802.0000	668.0000	(16.708)	0	0	0
05/11/2008	£ / R 2009/06/12	17.10	Put	Currency Future	1,959.0000	1,858.0000	(5.156)	0	0	0
05/11/2008	£ / R 2009/06/12	14.90	Call	Currency Future	2,348.0000	1,998.0000	(14.906)	0	0	0
05/11/2008	£ / R 2009/06/12	17.30	Call	Currency Future	1,229.0000	918.0000	(25.305)	0	0	0
05/11/2008	£ / R 2009/06/12	15.30	Put	Currency Future	962.0000	825.0000	(14.241)	0	0	0
05/11/2008	£ / R 2009/06/12	17.10	Call	Currency Future	1,305.0000	988.0000	(24.291)	0	0	0
05/11/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,678.0000	1,581.0000	(5.781)	0	0	0
05/11/2008	£ / R 2009/06/12	15.30	Call	Currency Future	2,108.0000	1,756.0000	(16.698)	0	0	0
05/11/2008	£ / R 2009/06/12	16.85	Call	Currency Future	1,405.0000	1,082.0000	(22.989)	0	0	0
05/11/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,809.0000	1,701.0000	(5.970)	0	0	0
05/11/2008	£ / R 2009/06/12	17.15	Put	Currency Future	1,990.0000	1,890.0000	(5.025)	0	0	0
05/11/2008	£ / R 2009/06/12	17.05	Call	Currency Future	1,325.0000	1,006.0000	(24.075)	0	0	0
05/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,235.0000	1,107.0000	(10.364)	0	0	0
05/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,781.0000	1,437.0000	(19.315)	0	0	0
05/11/2008	£ / R 2009/06/12	15.95	Put	Currency Future	1,260.0000	1,139.0000	(9.603)	0	0	0
05/11/2008	£ / R 2009/06/12	17.80	Call	Currency Future	1,055.0000	760.0000	(27.962)	0	0	0
05/11/2008	£ / R 2009/06/12	15.95	Call	Currency Future	1,756.0000	1,419.0000	(19.191)	0	0	0
05/11/2008	£ / R 2009/06/12	16.05	Call	Currency Future	1,706.0000	1,379.0000	(19.168)	0	0	0
05/11/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,929.0000	1,826.0000	(5.340)	0	0	0
05/11/2008	£ / R 2009/06/12	16.05	Put	Currency Future	1,310.0000	1,199.0000	(8.473)	0	0	0
05/11/2008	£ / R 2009/06/12	17.80	Put	Currency Future	2,409.0000	2,330.0000	(3.279)	0	0	0
05/11/2008	£ / R 2009/06/12	17.50	Put	Currency Future	2,211.0000	2,121.0000	(4.071)	0	0	0
05/11/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,511.0000	2,437.0000	(2.947)	0	0	0
05/11/2008	£ / R 2009/06/12	16.95	Call	Currency Future	1,365.0000	1,043.0000	(23.590)	0	0	0
05/11/2008	£ / R 2009/06/12	16.95	Put	Currency Future	1,868.0000	1,763.0000	(5.621)	0	0	0
05/11/2008	£ / R 2009/06/12	18.65	Put	Currency Future	3,010.0000	2,963.0000	(1.561)	0	0	0
05/11/2008	£ / R 2009/06/12	18.65	Call	Currency Future	806.0000	543.0000	(32.630)	0	0	0
05/11/2008	£ / R 2009/06/12	18.15	Call	Currency Future	946.0000	663.0000	(29.915)	0	0	0
05/11/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,650.0000	2,583.0000	(2.528)	0	0	0
05/11/2008	£ / R 2009/06/12	18.45	Call	Currency Future	860.0000	589.0000	(31.512)	0	0	0
05/11/2008	£ / R 2009/06/12	17.95	Call	Currency Future	1,007.0000	717.0000	(28.798)	0	0	0
05/11/2008	£ / R 2009/06/12	18.45	Put	Currency Future	2,864.0000	2,809.0000	(1.920)	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
05/11/2008	€ / R 2008/12/12			Currency Future	12.7685	12.6364	(1.035)	12.6700	12.3800	35,108
05/11/2008	€ / R 2008/12/12	17.00	Put	Currency Future	4,288.0000	4,382.0000	2.192	0	0	0
05/11/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,526.0000	1,344.0000	(11.927)	0	0	0
05/11/2008	€ / R 2008/12/12	14.30	Call	Currency Future	300.0000	178.0000	(40.667)	0	0	0
05/11/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,374.0000	1,179.0000	(14.192)	0	0	0
05/11/2008	€ / R 2008/12/12	14.20	Put	Currency Future	1,747.0000	1,754.0000	0.401	0	0	0
05/11/2008	€ / R 2008/12/12	14.35	Put	Currency Future	1,873.0000	1,886.0000	0.694	0	0	0
05/11/2008	€ / R 2008/12/12	11.05	Call	Currency Future	0.0000	1,648.0000	100.000	0	0	0
05/11/2008	€ / R 2008/12/12	17.00	Call	Currency Future	57.0000	18.0000	(68.421)	0	0	0
05/11/2008	€ / R 2008/12/12	13.35	Call	Currency Future	507.0000	338.0000	(33.333)	0	0	0
05/11/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,605.0000	1,429.0000	(10.966)	0	0	0
05/11/2008	€ / R 2008/12/12	10.40	Put	Currency Future	42.0000	40.0000	(4.762)	0	0	0
05/11/2008	€ / R 2008/12/12	15.10	Put	Currency Future	2,525.0000	2,567.0000	1.663	0	0	0
05/11/2008	€ / R 2008/12/12	14.20	Call	Currency Future	316.0000	191.0000	(39.557)	0	0	0
05/11/2008	€ / R 2008/12/12	14.45	Call	Currency Future	276.0000	161.0000	(41.667)	0	0	0
05/11/2008	€ / R 2008/12/12	10.25	Put	Currency Future	0.0000	37.0000	100.000	0	0	0
05/11/2008	€ / R 2008/12/12	14.60	Call	Currency Future	254.0000	145.0000	(42.913)	0	0	0
05/11/2008	€ / R 2008/12/12	11.30	Put	Currency Future	136.0000	92.0000	(32.353)	0	0	0
05/11/2008	€ / R 2008/12/12	15.90	Call	Currency Future	127.0000	55.0000	(56.693)	0	0	0
05/11/2008	€ / R 2008/12/12	14.45	Put	Currency Future	1,957.0000	1,974.0000	0.869	0	0	0
05/11/2008	€ / R 2008/12/12	11.05	Put	Currency Future	0.0000	62.0000	100.000	0	0	0
05/11/2008	€ / R 2008/12/12	16.20	Put	Currency Future	3,535.0000	3,604.0000	1.952	0	0	0
05/11/2008	€ / R 2008/12/12	15.10	Call	Currency Future	194.0000	103.0000	(46.907)	0	0	0
05/11/2008	€ / R 2008/12/12	14.35	Call	Currency Future	292.0000	172.0000	(41.096)	0	0	0
05/11/2008	€ / R 2008/12/12	15.05	Put	Currency Future	0.0000	2,521.0000	100.000	0	0	0
05/11/2008	€ / R 2008/12/12	15.40	Put	Currency Future	2,796.0000	2,845.0000	1.753	0	0	0
05/11/2008	€ / R 2008/12/12	11.10	Put	Currency Future	102.0000	67.0000	(34.314)	0	0	0
05/11/2008	€ / R 2008/12/12	13.60	Call	Currency Future	440.0000	284.0000	(35.455)	0	0	0
05/11/2008	€ / R 2008/12/12	15.05	Call	Currency Future	0.0000	107.0000	100.000	0	0	0
05/11/2008	€ / R 2008/12/12	16.20	Call	Currency Future	103.0000	41.0000	(60.194)	0	0	0
05/11/2008	€ / R 2008/12/12	12.30	Call	Currency Future	930.0000	718.0000	(22.796)	0	0	0
05/11/2008	€ / R 2008/12/12	10.30	Put	Currency Future	38.0000	38.0000	-	0	0	0
05/11/2008	€ / R 2008/12/12	13.50	Put	Currency Future	1,197.0000	1,168.0000	(2.423)	0	0	0
05/11/2008	€ / R 2008/12/12	14.25	Put	Currency Future	1,789.0000	1,798.0000	0.503	0	0	0
05/11/2008	€ / R 2008/12/12	14.60	Put	Currency Future	2,085.0000	2,109.0000	1.151	0	0	0
05/11/2008	€ / R 2008/12/12	12.20	Put	Currency Future	416.0000	336.0000	(19.231)	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
05/11/2008	€ / R 2008/12/12	16.00	Put	Currency Future	3,351.0000	3,413.0000	1.850	0	0	0
05/11/2008	€ / R 2008/12/12	10.30	Call	Currency Future	2,506.0000	2,374.0000	(5.267)	0	0	0
05/11/2008	€ / R 2008/12/12	13.10	Call	Currency Future	586.0000	403.0000	(31.229)	0	0	0
05/11/2008	€ / R 2008/12/12	14.10	Call	Currency Future	334.0000	203.0000	(39.222)	0	0	0
05/11/2008	€ / R 2008/12/12	10.25	Call	Currency Future	0.0000	2,423.0000	100.000	0	0	0
05/11/2008	€ / R 2008/12/12	15.40	Call	Currency Future	165.0000	82.0000	(50.303)	0	0	0
05/11/2008	€ / R 2008/12/12	14.50	Put	Currency Future	2,000.0000	2,019.0000	0.950	0	0	0
05/11/2008	€ / R 2008/12/12	12.30	Put	Currency Future	462.0000	382.0000	(17.316)	0	0	0
05/11/2008	€ / R 2008/12/12	15.20	Call	Currency Future	184.0000	95.0000	(48.370)	0	0	0
05/11/2008	€ / R 2008/12/12	11.10	Call	Currency Future	1,771.0000	1,604.0000	(9.430)	0	0	0
05/11/2008	€ / R 2008/12/12	12.30	Call	Currency Future	930.0000	718.0000	(22.796)	0	0	0
05/11/2008	€ / R 2008/12/12	13.10	Put	Currency Future	918.0000	866.0000	(5.664)	0	0	0
05/11/2008	€ / R 2008/12/12	13.60	Put	Currency Future	1,271.0000	1,248.0000	(1.810)	0	0	0
05/11/2008	€ / R 2008/12/12	9.45	Call	Currency Future	0.0000	3,204.0000	100.000	0	0	0
05/11/2008	€ / R 2008/12/12	15.20	Put	Currency Future	2,615.0000	2,659.0000	1.683	0	0	0
05/11/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,831.0000	1,842.0000	0.601	0	0	0
05/11/2008	€ / R 2008/12/12	13.50	Call	Currency Future	466.0000	305.0000	(34.549)	0	0	0
05/11/2008	€ / R 2008/12/12	12.80	Call	Currency Future	697.0000	498.0000	(28.551)	0	0	0
05/11/2008	€ / R 2008/12/12	13.80	Call	Currency Future	393.0000	248.0000	(36.896)	0	0	0
05/11/2008	€ / R 2008/12/12	13.70	Put	Currency Future	1,347.0000	1,329.0000	(1.336)	0	0	0
05/11/2008	€ / R 2008/12/12	11.20	Call	Currency Future	1,686.0000	1,515.0000	(10.142)	0	0	0
05/11/2008	€ / R 2008/12/12	13.80	Put	Currency Future	1,425.0000	1,412.0000	(0.912)	0	0	0
05/11/2008	€ / R 2008/12/12	13.90	Call	Currency Future	372.0000	232.0000	(37.634)	0	0	0
05/11/2008	€ / R 2008/12/12	9.60	Call	Currency Future	3,192.0000	3,056.0000	(4.261)	0	0	0
05/11/2008	€ / R 2008/12/12	14.25	Call	Currency Future	308.0000	185.0000	(39.935)	0	0	0
05/11/2008	€ / R 2008/12/12	13.90	Put	Currency Future	1,504.0000	1,496.0000	(0.532)	0	0	0
05/11/2008	€ / R 2008/12/12	12.20	Call	Currency Future	985.0000	772.0000	(21.624)	0	0	0
05/11/2008	€ / R 2008/12/12	9.60	Put	Currency Future	23.0000	20.0000	(13.043)	0	0	0
05/11/2008	€ / R 2008/12/12	12.30	Put	Currency Future	462.0000	382.0000	(17.316)	0	0	0
05/11/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,665.0000	1,667.0000	0.120	0	0	0
05/11/2008	€ / R 2008/12/12	15.85	Call	Currency Future	0.0000	57.0000	100.000	0	0	0
05/11/2008	€ / R 2008/12/12	13.45	Put	Currency Future	1,161.0000	1,129.0000	(2.756)	0	0	0
05/11/2008	€ / R 2008/12/12	13.70	Call	Currency Future	416.0000	265.0000	(36.298)	0	0	0
05/11/2008	€ / R 2008/12/12	10.40	Call	Currency Future	2,410.0000	2,277.0000	(5.519)	0	0	0
05/11/2008	€ / R 2008/12/12	12.50	Put	Currency Future	561.0000	484.0000	(13.725)	0	0	0
05/11/2008	€ / R 2008/12/12	13.20	Call	Currency Future	553.0000	375.0000	(32.188)	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
05/11/2008	€ / R 2008/12/12	9.45	Put	Currency Future	0.0000	17.0000	100.000	0	0	0
05/11/2008	€ / R 2008/12/12	13.35	Put	Currency Future	1,089.0000	1,052.0000	(3.398)	0	0	0
05/11/2008	€ / R 2008/12/12	14.00	Call	Currency Future	352.0000	217.0000	(38.352)	0	0	0
05/11/2008	€ / R 2008/12/12	11.20	Put	Currency Future	117.0000	79.0000	(32.479)	0	0	0
05/11/2008	€ / R 2008/12/12	13.30	Call	Currency Future	522.0000	350.0000	(32.950)	0	0	0
05/11/2008	€ / R 2008/12/12	15.85	Put	Currency Future	0.0000	3,271.0000	100.000	0	0	0
05/11/2008	€ / R 2008/12/12	16.00	Call	Currency Future	119.0000	50.0000	(57.983)	0	0	0
05/11/2008	€ / R 2008/12/12	13.80	Call	Currency Future	393.0000	248.0000	(36.896)	0	0	0
05/11/2008	€ / R 2008/12/12	16.70	Put	Currency Future	4,003.0000	4,088.0000	2.123	0	0	0
05/11/2008	€ / R 2008/12/12	13.80	Put	Currency Future	1,425.0000	1,412.0000	(0.912)	0	0	0
05/11/2008	€ / R 2008/12/12	13.20	Put	Currency Future	985.0000	939.0000	(4.670)	0	0	0
05/11/2008	€ / R 2008/12/12	16.25	Put	Currency Future	3,581.0000	3,653.0000	2.011	0	0	0
05/11/2008	€ / R 2008/12/12	13.40	Put	Currency Future	1,125.0000	1,090.0000	(3.111)	0	0	0
05/11/2008	€ / R 2008/12/12	12.10	Put	Currency Future	373.0000	293.0000	(21.448)	0	0	0
05/11/2008	€ / R 2008/12/12	13.30	Put	Currency Future	1,054.0000	1,014.0000	(3.795)	0	0	0
05/11/2008	€ / R 2008/12/12	12.50	Call	Currency Future	830.0000	620.0000	(25.301)	0	0	0
05/11/2008	€ / R 2008/12/12	13.40	Call	Currency Future	493.0000	327.0000	(33.671)	0	0	0
05/11/2008	€ / R 2008/12/12	10.60	Put	Currency Future	55.0000	46.0000	(16.364)	0	0	0
05/11/2008	€ / R 2008/12/12	11.40	Put	Currency Future	157.0000	107.0000	(31.847)	0	0	0
05/11/2008	€ / R 2008/12/12	15.90	Put	Currency Future	3,258.0000	3,318.0000	1.842	0	0	0
05/11/2008	€ / R 2008/12/12	11.60	Put	Currency Future	206.0000	143.0000	(30.583)	0	0	0
05/11/2008	€ / R 2008/12/12	12.80	Put	Currency Future	729.0000	662.0000	(9.191)	0	0	0
05/11/2008	€ / R 2008/12/12	13.40	Call	Currency Future	493.0000	327.0000	(33.671)	0	0	0
05/11/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,042.0000	829.0000	(20.441)	0	0	0
05/11/2008	€ / R 2008/12/12	17.40	Put	Currency Future	4,673.0000	4,776.0000	2.204	0	0	0
05/11/2008	€ / R 2008/12/12	14.00	Put	Currency Future	1,584.0000	1,581.0000	(0.189)	0	0	0
05/11/2008	€ / R 2008/12/12	9.85	Call	Currency Future	2,946.0000	2,812.0000	(4.549)	0	0	0
05/11/2008	€ / R 2008/12/12	13.05	Call	Currency Future	603.0000	417.0000	(30.846)	0	0	0
05/11/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,831.0000	1,842.0000	0.601	0	0	0
05/11/2008	€ / R 2008/12/12	12.45	Put	Currency Future	535.0000	457.0000	(14.579)	0	0	0
05/11/2008	€ / R 2008/12/12	14.05	Put	Currency Future	1,624.0000	1,624.0000	-	0	0	0
05/11/2008	€ / R 2008/12/12	12.45	Call	Currency Future	854.0000	644.0000	(24.590)	0	0	0
05/11/2008	€ / R 2008/12/12	13.55	Put	Currency Future	1,234.0000	1,208.0000	(2.107)	0	0	0
05/11/2008	€ / R 2008/12/12	14.30	Call	Currency Future	300.0000	178.0000	(40.667)	0	0	0
05/11/2008	€ / R 2008/12/12	12.35	Put	Currency Future	486.0000	406.0000	(16.461)	0	0	0
05/11/2008	€ / R 2008/12/12	16.70	Call	Currency Future	71.0000	25.0000	(64.789)	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
05/11/2008	€ / R 2008/12/12	13.05	Put	Currency Future	885.0000	831.0000	(6.102)	0	0	0
05/11/2008	€ / R 2008/12/12	13.55	Call	Currency Future	452.0000	294.0000	(34.956)	0	0	0
05/11/2008	€ / R 2008/12/12	12.35	Call	Currency Future	904.0000	693.0000	(23.341)	0	0	0
05/11/2008	€ / R 2008/12/12	12.80	Put	Currency Future	729.0000	662.0000	(9.191)	0	0	0
05/11/2008	€ / R 2008/12/12	13.45	Call	Currency Future	479.0000	315.0000	(34.238)	0	0	0
05/11/2008	€ / R 2008/12/12	13.75	Call	Currency Future	404.0000	257.0000	(36.386)	0	0	0
05/11/2008	€ / R 2008/12/12	14.40	Call	Currency Future	284.0000	166.0000	(41.549)	0	0	0
05/11/2008	€ / R 2008/12/12	11.00	Call	Currency Future	1,859.0000	1,696.0000	(8.768)	0	0	0
05/11/2008	€ / R 2008/12/12	14.40	Put	Currency Future	1,915.0000	1,930.0000	0.783	0	0	0
05/11/2008	€ / R 2008/12/12	9.85	Put	Currency Future	28.0000	25.0000	(10.714)	0	0	0
05/11/2008	€ / R 2008/12/12	11.00	Put	Currency Future	91.0000	60.0000	(34.066)	0	0	0
05/11/2008	€ / R 2008/12/12	13.75	Put	Currency Future	1,386.0000	1,370.0000	(1.154)	0	0	0
05/11/2008	€ / R 2008/12/12	14.50	Call	Currency Future	268.0000	155.0000	(42.164)	0	0	0
05/11/2008	€ / R 2008/12/12	12.70	Put	Currency Future	670.0000	599.0000	(10.597)	0	0	0
05/11/2008	€ / R 2008/12/12	16.60	Call	Currency Future	77.0000	27.0000	(64.935)	0	0	0
05/11/2008	€ / R 2008/12/12	13.85	Put	Currency Future	1,464.0000	1,453.0000	(0.751)	0	0	0
05/11/2008	€ / R 2008/12/12	10.65	Call	Currency Future	2,177.0000	2,034.0000	(6.569)	0	0	0
05/11/2008	€ / R 2008/12/12	16.60	Put	Currency Future	3,908.0000	3,991.0000	2.124	0	0	0
05/11/2008	€ / R 2008/12/12	14.05	Call	Currency Future	343.0000	210.0000	(38.776)	0	0	0
05/11/2008	€ / R 2008/12/12	13.85	Call	Currency Future	383.0000	240.0000	(37.337)	0	0	0
05/11/2008	€ / R 2008/12/12	17.40	Call	Currency Future	42.0000	12.0000	(71.429)	0	0	0
05/11/2008	€ / R 2008/12/12	13.95	Put	Currency Future	1,544.0000	1,538.0000	(0.389)	0	0	0
05/11/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,232.0000	1,024.0000	(16.883)	0	0	0
05/11/2008	€ / R 2008/12/12	15.35	Put	Currency Future	2,751.0000	2,798.0000	1.708	0	0	0
05/11/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,223.0000	2,082.0000	(6.343)	0	0	0
05/11/2008	€ / R 2008/12/12	13.95	Call	Currency Future	362.0000	224.0000	(38.122)	0	0	0
05/11/2008	€ / R 2008/12/12	11.65	Put	Currency Future	219.0000	153.0000	(30.137)	0	0	0
05/11/2008	€ / R 2008/12/12	12.75	Call	Currency Future	718.0000	516.0000	(28.134)	0	0	0
05/11/2008	€ / R 2008/12/12	16.15	Call	Currency Future	107.0000	43.0000	(59.813)	0	0	0
05/11/2008	€ / R 2008/12/12	15.80	Put	Currency Future	3,165.0000	3,223.0000	1.833	0	0	0
05/11/2008	€ / R 2008/12/12	13.85	Call	Currency Future	383.0000	240.0000	(37.337)	0	0	0
05/11/2008	€ / R 2008/12/12	11.65	Call	Currency Future	1,338.0000	1,140.0000	(14.798)	0	0	0
05/11/2008	€ / R 2008/12/12	16.15	Put	Currency Future	3,489.0000	3,557.0000	1.949	0	0	0
05/11/2008	€ / R 2008/12/12	15.00	Put	Currency Future	2,436.0000	2,475.0000	1.601	0	0	0
05/11/2008	€ / R 2008/12/12	12.75	Put	Currency Future	699.0000	630.0000	(9.871)	0	0	0
05/11/2008	€ / R 2008/12/12	15.35	Call	Currency Future	169.0000	85.0000	(49.704)	0	0	0

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05/11/2008	€ / R 2008/12/12	15.80	Call	Currency Future	134.0000	60.0000	(55.224)	0	0	0
05/11/2008	€ / R 2008/12/12	11.35	Put	Currency Future	146.0000	99.0000	(32.192)	0	0	0
05/11/2008	€ / R 2008/12/12	13.40	Put	Currency Future	1,125.0000	1,090.0000	(3.111)	0	0	0
05/11/2008	€ / R 2008/12/12	12.70	Call	Currency Future	739.0000	535.0000	(27.605)	0	0	0
05/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,565.0000	1,386.0000	(11.438)	0	0	0
05/11/2008	€ / R 2008/12/12	15.00	Call	Currency Future	204.0000	111.0000	(45.588)	0	0	0
05/11/2008	€ / R 2008/12/12	12.05	Call	Currency Future	1,071.0000	859.0000	(19.795)	0	0	0
05/11/2008	€ / R 2008/12/12	12.05	Put	Currency Future	352.0000	273.0000	(22.443)	0	0	0
05/11/2008	€ / R 2008/12/12	16.25	Call	Currency Future	100.0000	39.0000	(61.000)	0	0	0
05/11/2008	€ / R 2008/12/12	13.85	Put	Currency Future	1,464.0000	1,453.0000	(0.751)	0	0	0
05/11/2008	€ / R 2008/12/12	11.55	Put	Currency Future	193.0000	133.0000	(31.088)	0	0	0
05/11/2008	€ / R 2008/12/12	14.65	Call	Currency Future	247.0000	140.0000	(43.320)	0	0	0
05/11/2008	€ / R 2008/12/12	12.80	Call	Currency Future	697.0000	498.0000	(28.551)	0	0	0
05/11/2008	€ / R 2008/12/12	16.95	Call	Currency Future	59.0000	19.0000	(67.797)	0	0	0
05/11/2008	€ / R 2008/12/12	11.55	Call	Currency Future	1,411.0000	1,220.0000	(13.536)	0	0	0
05/11/2008	€ / R 2008/12/12	14.65	Put	Currency Future	2,128.0000	2,154.0000	1.222	0	0	0
05/11/2008	€ / R 2008/12/12	15.45	Call	Currency Future	161.0000	78.0000	(51.553)	0	0	0
05/11/2008	€ / R 2008/12/12	17.75	Call	Currency Future	32.0000	8.0000	(75.000)	0	0	0
05/11/2008	€ / R 2008/12/12	15.45	Put	Currency Future	2,842.0000	2,892.0000	1.759	0	0	0
05/11/2008	€ / R 2008/12/12	17.75	Put	Currency Future	5,013.0000	5,122.0000	2.174	0	0	0
05/11/2008	€ / R 2008/12/12	10.65	Put	Currency Future	58.0000	47.0000	(18.966)	0	0	0
05/11/2008	€ / R 2008/12/12	17.70	Put	Currency Future	4,965.0000	5,072.0000	2.155	0	0	0
05/11/2008	€ / R 2008/12/12	15.95	Put	Currency Future	3,305.0000	3,366.0000	1.846	0	0	0
05/11/2008	€ / R 2008/12/12	12.15	Call	Currency Future	1,013.0000	800.0000	(21.027)	0	0	0
05/11/2008	€ / R 2008/12/12	15.15	Put	Currency Future	2,570.0000	2,613.0000	1.673	0	0	0
05/11/2008	€ / R 2008/12/12	12.55	Put	Currency Future	588.0000	511.0000	(13.095)	0	0	0
05/11/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,165.0000	954.0000	(18.112)	0	0	0
05/11/2008	€ / R 2008/12/12	10.30	Put	Currency Future	38.0000	38.0000	-	0	0	0
05/11/2008	€ / R 2008/12/12	12.35	Put	Currency Future	486.0000	406.0000	(16.461)	0	0	0
05/11/2008	€ / R 2008/12/12	17.70	Call	Currency Future	33.0000	9.0000	(72.727)	0	0	0
05/11/2008	€ / R 2008/12/12	15.90	Call	Currency Future	127.0000	55.0000	(56.693)	0	0	0
05/11/2008	€ / R 2008/12/12	12.35	Call	Currency Future	904.0000	693.0000	(23.341)	0	0	0
05/11/2008	€ / R 2008/12/12	10.30	Call	Currency Future	2,506.0000	2,374.0000	(5.267)	0	0	0
05/11/2008	€ / R 2008/12/12	12.55	Call	Currency Future	806.0000	598.0000	(25.806)	0	0	0
05/11/2008	€ / R 2008/12/12	16.90	Put	Currency Future	4,193.0000	4,284.0000	2.170	0	0	0
05/11/2008	€ / R 2008/12/12	9.50	Call	Currency Future	3,289.0000	3,155.0000	(4.074)	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
05/11/2008	€ / R 2008/12/12	16.10	Put	Currency Future	3,443.0000	3,509.0000	1.917	0	0	0
05/11/2008	€ / R 2008/12/12	9.50	Put	Currency Future	21.0000	18.0000	(14.286)	0	0	0
05/11/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,198.0000	987.0000	(17.613)	0	0	0
05/11/2008	€ / R 2008/12/12	15.30	Call	Currency Future	174.0000	88.0000	(49.425)	0	0	0
05/11/2008	€ / R 2008/12/12	15.90	Put	Currency Future	3,258.0000	3,318.0000	1.842	0	0	0
05/11/2008	€ / R 2008/12/12	15.30	Put	Currency Future	2,706.0000	2,752.0000	1.700	0	0	0
05/11/2008	€ / R 2008/12/12	9.55	Call	Currency Future	3,241.0000	3,105.0000	(4.196)	0	0	0
05/11/2008	€ / R 2008/12/12	16.10	Call	Currency Future	111.0000	45.0000	(59.459)	0	0	0
05/11/2008	€ / R 2008/12/12	9.55	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
05/11/2008	€ / R 2008/12/12	16.90	Call	Currency Future	61.0000	20.0000	(67.213)	0	0	0
05/11/2008	€ / R 2008/12/12	15.15	Call	Currency Future	189.0000	99.0000	(47.619)	0	0	0
05/11/2008	€ / R 2008/12/12	11.75	Call	Currency Future	1,267.0000	1,062.0000	(16.180)	0	0	0
05/11/2008	€ / R 2008/12/12	16.95	Put	Currency Future	4,241.0000	4,333.0000	2.169	0	0	0
05/11/2008	€ / R 2008/12/12	11.15	Put	Currency Future	108.0000	73.0000	(32.407)	0	0	0
05/11/2008	€ / R 2008/12/12	12.15	Put	Currency Future	394.0000	314.0000	(20.305)	0	0	0
05/11/2008	€ / R 2008/12/12	12.10	Put	Currency Future	373.0000	293.0000	(21.448)	0	0	0
05/11/2008	€ / R 2008/12/12	11.15	Call	Currency Future	1,727.0000	1,559.0000	(9.728)	0	0	0
05/11/2008	€ / R 2008/12/12	10.35	Put	Currency Future	39.0000	39.0000	-	0	0	0
05/11/2008	€ / R 2008/12/12	11.70	Call	Currency Future	1,302.0000	1,101.0000	(15.438)	0	0	0
05/11/2008	€ / R 2008/12/12	10.35	Call	Currency Future	2,458.0000	2,325.0000	(5.411)	0	0	0
05/11/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,042.0000	829.0000	(20.441)	0	0	0
05/11/2008	€ / R 2008/12/12	15.95	Call	Currency Future	124.0000	52.0000	(58.065)	0	0	0
05/11/2008	€ / R 2008/12/12	11.85	Put	Currency Future	280.0000	200.0000	(28.571)	0	0	0
05/11/2008	€ / R 2008/12/12	11.80	Put	Currency Future	264.0000	188.0000	(28.788)	0	0	0
05/11/2008	€ / R 2008/12/12	11.75	Put	Currency Future	248.0000	176.0000	(29.032)	0	0	0
05/11/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,165.0000	954.0000	(18.112)	0	0	0
05/11/2008	€ / R 2008/12/12	11.70	Put	Currency Future	233.0000	164.0000	(29.614)	0	0	0
05/11/2008	€ / R 2008/12/12	12.25	Put	Currency Future	439.0000	358.0000	(18.451)	0	0	0
05/11/2008	€ / R 2008/12/12	14.55	Put	Currency Future	2,042.0000	2,064.0000	1.077	0	0	0
05/11/2008	€ / R 2008/12/12	14.10	Call	Currency Future	334.0000	203.0000	(39.222)	0	0	0
05/11/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,665.0000	1,667.0000	0.120	0	0	0
05/11/2008	€ / R 2008/12/12	12.25	Call	Currency Future	957.0000	745.0000	(22.153)	0	0	0
05/11/2008	€ / R 2008/12/12	14.55	Call	Currency Future	261.0000	150.0000	(42.529)	0	0	0
05/11/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,232.0000	1,024.0000	(16.883)	0	0	0
05/11/2008	€ / R 2008/12/12	14.15	Call	Currency Future	325.0000	197.0000	(39.385)	0	0	0
05/11/2008	€ / R 2008/12/12	11.80	Put	Currency Future	264.0000	188.0000	(28.788)	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
05/11/2008	€ / R 2008/12/12	11.90	Put	Currency Future	296.0000	217.0000	(26.689)	0	0	0
05/11/2008	€ / R 2008/12/12	11.90	Put	Currency Future	296.0000	217.0000	(26.689)	0	0	0
05/11/2008	€ / R 2008/12/12	11.50	Call	Currency Future	1,449.0000	1,260.0000	(13.043)	0	0	0
05/11/2008	€ / R 2008/12/12	14.15	Put	Currency Future	1,706.0000	1,710.0000	0.234	0	0	0
05/11/2008	€ / R 2008/12/12	13.65	Put	Currency Future	1,309.0000	1,288.0000	(1.604)	0	0	0
05/11/2008	€ / R 2008/12/12	13.65	Call	Currency Future	428.0000	275.0000	(35.748)	0	0	0
05/11/2008	€ / R 2008/12/12	11.50	Put	Currency Future	180.0000	124.0000	(31.111)	0	0	0
05/11/2008	€ / R 2008/12/12	13.05	Call	Currency Future	603.0000	417.0000	(30.846)	0	0	0
05/11/2008	€ / R 2008/12/12	12.55	Call	Currency Future	806.0000	598.0000	(25.806)	0	0	0
05/11/2008	€ / R 2008/12/12	13.25	Call	Currency Future	538.0000	362.0000	(32.714)	0	0	0
05/11/2008	€ / R 2008/12/12	12.90	Put	Currency Future	790.0000	728.0000	(7.848)	0	0	0
05/11/2008	€ / R 2008/12/12	13.15	Put	Currency Future	951.0000	902.0000	(5.152)	0	0	0
05/11/2008	€ / R 2008/12/12	12.55	Put	Currency Future	588.0000	511.0000	(13.095)	0	0	0
05/11/2008	€ / R 2008/12/12	13.05	Put	Currency Future	885.0000	831.0000	(6.102)	0	0	0
05/11/2008	€ / R 2008/12/12	13.15	Call	Currency Future	569.0000	389.0000	(31.634)	0	0	0
05/11/2008	€ / R 2008/12/12	12.95	Put	Currency Future	821.0000	761.0000	(7.308)	0	0	0
05/11/2008	€ / R 2008/12/12	12.95	Call	Currency Future	639.0000	448.0000	(29.890)	0	0	0
05/11/2008	€ / R 2008/12/12	12.60	Call	Currency Future	783.0000	576.0000	(26.437)	0	0	0
05/11/2008	€ / R 2008/12/12	12.40	Call	Currency Future	879.0000	668.0000	(24.005)	0	0	0
05/11/2008	€ / R 2008/12/12	12.40	Put	Currency Future	510.0000	431.0000	(15.490)	0	0	0
05/11/2008	€ / R 2008/12/12	12.60	Put	Currency Future	615.0000	540.0000	(12.195)	0	0	0
05/11/2008	€ / R 2008/12/12	13.25	Put	Currency Future	1,019.0000	976.0000	(4.220)	0	0	0
05/11/2008	€ / R 2008/12/12	12.90	Call	Currency Future	658.0000	464.0000	(29.483)	0	0	0
05/11/2008	€ / R 2008/12/12	12.60	Put	Currency Future	615.0000	540.0000	(12.195)	0	0	0
05/11/2008	€ / R 2008/12/12	12.40	Put	Currency Future	510.0000	431.0000	(15.490)	0	0	0
05/11/2008	€ / R 2008/12/12	12.40	Call	Currency Future	879.0000	668.0000	(24.005)	0	0	0
05/11/2008	€ / R 2008/12/12	12.60	Call	Currency Future	783.0000	576.0000	(26.437)	0	0	0
05/11/2008	€ / R 2008/12/12	12.65	Put	Currency Future	642.0000	568.0000	(11.526)	0	0	0
05/11/2008	€ / R 2008/12/12	13.00	Call	Currency Future	621.0000	432.0000	(30.435)	0	0	0
05/11/2008	€ / R 2008/12/12	12.85	Put	Currency Future	759.0000	694.0000	(8.564)	0	0	0
05/11/2008	€ / R 2008/12/12	13.00	Put	Currency Future	853.0000	796.0000	(6.682)	0	0	0
05/11/2008	€ / R 2008/12/12	12.85	Call	Currency Future	677.0000	481.0000	(28.951)	0	0	0
05/11/2008	€ / R 2008/12/12	12.65	Call	Currency Future	761.0000	555.0000	(27.070)	0	0	0
05/11/2008	€ / R 2008/12/12	12.00	Call	Currency Future	1,101.0000	890.0000	(19.164)	0	0	0
05/11/2008	€ / R 2008/12/12	11.60	Put	Currency Future	206.0000	143.0000	(30.583)	0	0	0
05/11/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,374.0000	1,179.0000	(14.192)	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
05/11/2008	€ / R 2008/12/12	12.00	Put	Currency Future	333.0000	253.0000	(24.024)	0	0	0
05/11/2008	€ / R 2008/12/12	11.35	Put	Currency Future	146.0000	99.0000	(32.192)	0	0	0
05/11/2008	€ / R 2008/12/12	11.40	Put	Currency Future	157.0000	107.0000	(31.847)	0	0	0
05/11/2008	€ / R 2008/12/12	11.45	Put	Currency Future	168.0000	115.0000	(31.548)	0	0	0
05/11/2008	€ / R 2008/12/12	11.45	Call	Currency Future	1,487.0000	1,302.0000	(12.441)	0	0	0
05/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,565.0000	1,386.0000	(11.438)	0	0	0
05/11/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,526.0000	1,344.0000	(11.927)	0	0	0
05/11/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,605.0000	1,429.0000	(10.966)	0	0	0
05/11/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,198.0000	987.0000	(17.613)	0	0	0
05/11/2008	€ / R 2008/12/12	11.30	Put	Currency Future	136.0000	92.0000	(32.353)	0	0	0
05/11/2008	€ / R 2008/12/12	11.85	Put	Currency Future	280.0000	200.0000	(28.571)	0	0	0
05/11/2008	€ / R 2008/12/12	11.95	Put	Currency Future	313.0000	235.0000	(24.920)	0	0	0
05/11/2008	€ / R 2008/12/12	11.95	Call	Currency Future	1,132.0000	921.0000	(18.640)	0	0	0
05/11/2008	€ / R 2009/03/16			Currency Future	13.0411	12.9050	(1.044)	12.7200	12.7200	4,778
05/11/2008	€ / R 2009/03/16	9.90	Call	Currency Future	3,191.0000	3,082.0000	(3.416)	0	0	0
05/11/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,789.0000	1,732.0000	(3.186)	0	0	0
05/11/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,315.0000	1,067.0000	(18.859)	0	0	0
05/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	680.0000	487.0000	(28.382)	0	0	0
05/11/2008	€ / R 2009/03/16	9.90	Put	Currency Future	50.0000	77.0000	54.000	0	0	0
05/11/2008	€ / R 2009/03/16	13.55	Call	Currency Future	842.0000	623.0000	(26.010)	0	0	0
05/11/2008	€ / R 2009/03/16	10.70	Put	Currency Future	122.0000	106.0000	(13.115)	0	0	0
05/11/2008	€ / R 2009/03/16	14.90	Put	Currency Future	2,389.0000	2,360.0000	(1.214)	0	0	0
05/11/2008	€ / R 2009/03/16	13.55	Put	Currency Future	1,351.0000	1,268.0000	(6.144)	0	0	0
05/11/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,175.0000	930.0000	(20.851)	0	0	0
05/11/2008	€ / R 2009/03/16	13.90	Call	Currency Future	742.0000	539.0000	(27.358)	0	0	0
05/11/2008	€ / R 2009/03/16	14.90	Call	Currency Future	530.0000	365.0000	(31.132)	0	0	0
05/11/2008	€ / R 2009/03/16	13.55	Put	Currency Future	1,351.0000	1,268.0000	(6.144)	0	0	0
05/11/2008	€ / R 2009/03/16	10.70	Call	Currency Future	2,463.0000	2,311.0000	(6.171)	0	0	0
05/11/2008	€ / R 2009/03/16	11.45	Put	Currency Future	282.0000	180.0000	(36.170)	0	0	0
05/11/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,197.0000	951.0000	(20.551)	0	0	0
05/11/2008	€ / R 2009/03/16	13.80	Put	Currency Future	1,527.0000	1,456.0000	(4.650)	0	0	0
05/11/2008	€ / R 2009/03/16	13.80	Call	Currency Future	769.0000	561.0000	(27.048)	0	0	0
05/11/2008	€ / R 2009/03/16	17.75	Call	Currency Future	177.0000	94.0000	(46.893)	0	0	0
05/11/2008	€ / R 2009/03/16	16.80	Call	Currency Future	273.0000	160.0000	(41.392)	0	0	0
05/11/2008	€ / R 2009/03/16	11.80	Put	Currency Future	395.0000	283.0000	(28.354)	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
05/11/2008	€ / R 2009/03/16	11.35	Put	Currency Future	255.0000	156.0000	(38.824)	0	0	0
05/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,636.0000	1,388.0000	(15.159)	0	0	0
05/11/2008	€ / R 2009/03/16	10.95	Put	Currency Future	165.0000	121.0000	(26.667)	0	0	0
05/11/2008	€ / R 2009/03/16	13.35	Put	Currency Future	1,215.0000	1,124.0000	(7.490)	0	0	0
05/11/2008	€ / R 2009/03/16	13.75	Call	Currency Future	783.0000	573.0000	(26.820)	0	0	0
05/11/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,290.0000	1,043.0000	(19.147)	0	0	0
05/11/2008	€ / R 2009/03/16	12.35	Put	Currency Future	624.0000	512.0000	(17.949)	0	0	0
05/11/2008	€ / R 2009/03/16	13.35	Call	Currency Future	906.0000	679.0000	(25.055)	0	0	0
05/11/2008	€ / R 2009/03/16	13.75	Put	Currency Future	1,491.0000	1,418.0000	(4.896)	0	0	0
05/11/2008	€ / R 2009/03/16	16.55	Call	Currency Future	305.0000	184.0000	(39.672)	0	0	0
05/11/2008	€ / R 2009/03/16	13.55	Call	Currency Future	842.0000	623.0000	(26.010)	0	0	0
05/11/2008	€ / R 2009/03/16	15.35	Call	Currency Future	460.0000	310.0000	(32.609)	0	0	0
05/11/2008	€ / R 2009/03/16	15.75	Put	Currency Future	3,114.0000	3,111.0000	(0.096)	0	0	0
05/11/2008	€ / R 2009/03/16	15.35	Put	Currency Future	2,769.0000	2,755.0000	(0.506)	0	0	0
05/11/2008	€ / R 2009/03/16	15.75	Call	Currency Future	405.0000	266.0000	(34.321)	0	0	0
05/11/2008	€ / R 2009/03/16	11.85	Put	Currency Future	413.0000	300.0000	(27.361)	0	0	0
05/11/2008	€ / R 2009/03/16	16.15	Call	Currency Future	359.0000	228.0000	(36.490)	0	0	0
05/11/2008	€ / R 2009/03/16	14.65	Put	Currency Future	2,184.0000	2,147.0000	(1.694)	0	0	0
05/11/2008	€ / R 2009/03/16	14.95	Put	Currency Future	2,430.0000	2,404.0000	(1.070)	0	0	0
05/11/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,604.0000	1,355.0000	(15.524)	0	0	0
05/11/2008	€ / R 2009/03/16	11.45	Call	Currency Future	1,873.0000	1,635.0000	(12.707)	0	0	0
05/11/2008	€ / R 2009/03/16	9.70	Put	Currency Future	0.0000	71.0000	100.000	0	0	0
05/11/2008	€ / R 2009/03/16	16.15	Put	Currency Future	3,467.0000	3,473.0000	0.173	0	0	0
05/11/2008	€ / R 2009/03/16	14.65	Call	Currency Future	575.0000	402.0000	(30.087)	0	0	0
05/11/2008	€ / R 2009/03/16	14.95	Call	Currency Future	521.0000	359.0000	(31.094)	0	0	0
05/11/2008	€ / R 2009/03/16	11.65	Put	Currency Future	343.0000	235.0000	(31.487)	0	0	0
05/11/2008	€ / R 2009/03/16	16.10	Put	Currency Future	0.0000	3,430.0000	100.000	0	0	0
05/11/2008	€ / R 2009/03/16	11.35	Call	Currency Future	1,946.0000	1,711.0000	(12.076)	0	0	0
05/11/2008	€ / R 2009/03/16	13.45	Put	Currency Future	1,282.0000	1,195.0000	(6.786)	0	0	0
05/11/2008	€ / R 2009/03/16	16.55	Put	Currency Future	3,814.0000	3,829.0000	0.393	0	0	0
05/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,735.0000	1,490.0000	(14.121)	0	0	0
05/11/2008	€ / R 2009/03/16	16.30	Put	Currency Future	3,599.0000	3,606.0000	0.194	0	0	0
05/11/2008	€ / R 2009/03/16	16.95	Put	Currency Future	4,164.0000	4,192.0000	0.672	0	0	0
05/11/2008	€ / R 2009/03/16	15.25	Call	Currency Future	474.0000	321.0000	(32.278)	0	0	0
05/11/2008	€ / R 2009/03/16	17.35	Call	Currency Future	213.0000	118.0000	(44.601)	0	0	0
05/11/2008	€ / R 2009/03/16	16.30	Call	Currency Future	340.0000	211.0000	(37.941)	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
05/11/2008	€ / R 2009/03/16	16.95	Call	Currency Future	255.0000	147.0000	(42.353)	0	0	0
05/11/2008	€ / R 2009/03/16	15.25	Put	Currency Future	2,683.0000	2,666.0000	(0.634)	0	0	0
05/11/2008	€ / R 2009/03/16	12.40	Put	Currency Future	649.0000	538.0000	(17.103)	0	0	0
05/11/2008	€ / R 2009/03/16	17.00	Put	Currency Future	4,208.0000	4,238.0000	0.713	0	0	0
05/11/2008	€ / R 2009/03/16	17.35	Put	Currency Future	4,522.0000	4,563.0000	0.907	0	0	0
05/11/2008	€ / R 2009/03/16	14.55	Call	Currency Future	594.0000	418.0000	(29.630)	0	0	0
05/11/2008	€ / R 2009/03/16	15.50	Put	Currency Future	2,898.0000	2,887.0000	(0.380)	0	0	0
05/11/2008	€ / R 2009/03/16	15.85	Call	Currency Future	393.0000	257.0000	(34.606)	0	0	0
05/11/2008	€ / R 2009/03/16	17.00	Call	Currency Future	250.0000	143.0000	(42.800)	0	0	0
05/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	680.0000	487.0000	(28.382)	0	0	0
05/11/2008	€ / R 2009/03/16	15.50	Call	Currency Future	439.0000	292.0000	(33.485)	0	0	0
05/11/2008	€ / R 2009/03/16	16.45	Put	Currency Future	3,728.0000	3,739.0000	0.295	0	0	0
05/11/2008	€ / R 2009/03/16	16.80	Put	Currency Future	4,032.0000	4,055.0000	0.570	0	0	0
05/11/2008	€ / R 2009/03/16	14.55	Put	Currency Future	2,103.0000	2,063.0000	(1.902)	0	0	0
05/11/2008	€ / R 2009/03/16	18.10	Put	Currency Future	5,210.0000	5,271.0000	1.171	0	0	0
05/11/2008	€ / R 2009/03/16	16.10	Call	Currency Future	0.0000	235.0000	100.000	0	0	0
05/11/2008	€ / R 2009/03/16	16.45	Call	Currency Future	319.0000	194.0000	(39.185)	0	0	0
05/11/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,422.0000	1,172.0000	(17.581)	0	0	0
05/11/2008	€ / R 2009/03/16	12.60	Put	Currency Future	756.0000	646.0000	(14.550)	0	0	0
05/11/2008	€ / R 2009/03/16	17.30	Call	Currency Future	218.0000	121.0000	(44.495)	0	0	0
05/11/2008	€ / R 2009/03/16	9.70	Call	Currency Future	0.0000	3,276.0000	100.000	0	0	0
05/11/2008	€ / R 2009/03/16	15.85	Put	Currency Future	3,202.0000	3,202.0000	-	0	0	0
05/11/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,789.0000	1,732.0000	(3.186)	0	0	0
05/11/2008	€ / R 2009/03/16	17.30	Put	Currency Future	4,477.0000	4,516.0000	0.871	0	0	0
05/11/2008	€ / R 2009/03/16	15.30	Put	Currency Future	0.0000	2,711.0000	100.000	0	0	0
05/11/2008	€ / R 2009/03/16	13.45	Call	Currency Future	873.0000	650.0000	(25.544)	0	0	0
05/11/2008	€ / R 2009/03/16	15.60	Put	Currency Future	2,984.0000	2,976.0000	(0.268)	0	0	0
05/11/2008	€ / R 2009/03/16	12.15	Put	Currency Future	531.0000	417.0000	(21.469)	0	0	0
05/11/2008	€ / R 2009/03/16	15.40	Put	Currency Future	2,812.0000	2,799.0000	(0.462)	0	0	0
05/11/2008	€ / R 2009/03/16	18.10	Call	Currency Future	151.0000	76.0000	(49.669)	0	0	0
05/11/2008	€ / R 2009/03/16	14.50	Put	Currency Future	0.0000	2,021.0000	100.000	0	0	0
05/11/2008	€ / R 2009/03/16	12.85	Put	Currency Future	900.0000	794.0000	(11.778)	0	0	0
05/11/2008	€ / R 2009/03/16	16.20	Call	Currency Future	353.0000	222.0000	(37.110)	0	0	0
05/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	728.0000	618.0000	(15.110)	0	0	0
05/11/2008	€ / R 2009/03/16	15.40	Call	Currency Future	453.0000	304.0000	(32.892)	0	0	0
05/11/2008	€ / R 2009/03/16	10.50	Call	Currency Future	0.0000	2,501.0000	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
05/11/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,091.0000	849.0000	(22.181)	0	0	0
05/11/2008	€ / R 2009/03/16	16.20	Put	Currency Future	3,512.0000	3,517.0000	0.142	0	0	0
05/11/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,219.0000	973.0000	(20.180)	0	0	0
05/11/2008	€ / R 2009/03/16	14.60	Put	Currency Future	2,143.0000	2,105.0000	(1.773)	0	0	0
05/11/2008	€ / R 2009/03/16	10.50	Put	Currency Future	0.0000	96.0000	100.000	0	0	0
05/11/2008	€ / R 2009/03/16	15.60	Call	Currency Future	425.0000	281.0000	(33.882)	0	0	0
05/11/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,550.0000	2,406.0000	(5.647)	0	0	0
05/11/2008	€ / R 2009/03/16	11.30	Call	Currency Future	0.0000	1,750.0000	100.000	0	0	0
05/11/2008	€ / R 2009/03/16	10.60	Put	Currency Future	109.0000	101.0000	(7.339)	0	0	0
05/11/2008	€ / R 2009/03/16	16.50	Put	Currency Future	3,771.0000	3,784.0000	0.345	0	0	0
05/11/2008	€ / R 2009/03/16	11.30	Put	Currency Future	0.0000	145.0000	100.000	0	0	0
05/11/2008	€ / R 2009/03/16	17.75	Put	Currency Future	4,886.0000	4,939.0000	1.085	0	0	0
05/11/2008	€ / R 2009/03/16	15.00	Put	Currency Future	2,472.0000	2,447.0000	(1.011)	0	0	0
05/11/2008	€ / R 2009/03/16	11.40	Call	Currency Future	1,909.0000	1,673.0000	(12.362)	0	0	0
05/11/2008	€ / R 2009/03/16	14.50	Call	Currency Future	0.0000	426.0000	100.000	0	0	0
05/11/2008	€ / R 2009/03/16	11.40	Put	Currency Future	268.0000	168.0000	(37.313)	0	0	0
05/11/2008	€ / R 2009/03/16	15.30	Call	Currency Future	0.0000	316.0000	100.000	0	0	0
05/11/2008	€ / R 2009/03/16	14.60	Call	Currency Future	584.0000	410.0000	(29.795)	0	0	0
05/11/2008	€ / R 2009/03/16	13.10	Put	Currency Future	1,054.0000	953.0000	(9.583)	0	0	0
05/11/2008	€ / R 2009/03/16	12.95	Put	Currency Future	960.0000	856.0000	(10.833)	0	0	0
05/11/2008	€ / R 2009/03/16	10.60	Put	Currency Future	109.0000	101.0000	(7.339)	0	0	0
05/11/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,550.0000	2,406.0000	(5.647)	0	0	0
05/11/2008	€ / R 2009/03/16	15.00	Call	Currency Future	513.0000	352.0000	(31.384)	0	0	0
05/11/2008	€ / R 2009/03/16	13.05	Put	Currency Future	1,022.0000	921.0000	(9.883)	0	0	0
05/11/2008	€ / R 2009/03/16	16.50	Call	Currency Future	312.0000	189.0000	(39.423)	0	0	0
05/11/2008	€ / R 2009/03/16	15.45	Put	Currency Future	2,855.0000	2,843.0000	(0.420)	0	0	0
05/11/2008	€ / R 2009/03/16	12.65	Put	Currency Future	784.0000	675.0000	(13.903)	0	0	0
05/11/2008	€ / R 2009/03/16	15.70	Call	Currency Future	412.0000	271.0000	(34.223)	0	0	0
05/11/2008	€ / R 2009/03/16	15.45	Call	Currency Future	446.0000	298.0000	(33.184)	0	0	0
05/11/2008	€ / R 2009/03/16	16.25	Call	Currency Future	348.0000	216.0000	(37.931)	0	0	0
05/11/2008	€ / R 2009/03/16	10.15	Put	Currency Future	67.0000	84.0000	25.373	0	0	0
05/11/2008	€ / R 2009/03/16	9.80	Put	Currency Future	44.0000	74.0000	68.182	0	0	0
05/11/2008	€ / R 2009/03/16	13.10	Call	Currency Future	995.0000	758.0000	(23.819)	0	0	0
05/11/2008	€ / R 2009/03/16	16.25	Put	Currency Future	3,557.0000	3,561.0000	0.112	0	0	0
05/11/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,564.0000	1,495.0000	(4.412)	0	0	0
05/11/2008	€ / R 2009/03/16	12.95	Call	Currency Future	1,051.0000	811.0000	(22.835)	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
05/11/2008	€ / R 2009/03/16	13.85	Call	Currency Future	755.0000	550.0000	(27.152)	0	0	0
05/11/2008	€ / R 2009/03/16	11.90	Call	Currency Future	1,572.0000	1,322.0000	(15.903)	0	0	0
05/11/2008	€ / R 2009/03/16	10.15	Call	Currency Future	2,958.0000	2,839.0000	(4.023)	0	0	0
05/11/2008	€ / R 2009/03/16	10.65	Put	Currency Future	114.0000	104.0000	(8.772)	0	0	0
05/11/2008	€ / R 2009/03/16	13.90	Put	Currency Future	1,601.0000	1,534.0000	(4.185)	0	0	0
05/11/2008	€ / R 2009/03/16	14.60	Call	Currency Future	584.0000	410.0000	(29.795)	0	0	0
05/11/2008	€ / R 2009/03/16	10.95	Call	Currency Future	2,256.0000	2,076.0000	(7.979)	0	0	0
05/11/2008	€ / R 2009/03/16	14.60	Put	Currency Future	2,143.0000	2,105.0000	(1.773)	0	0	0
05/11/2008	€ / R 2009/03/16	13.05	Call	Currency Future	1,014.0000	776.0000	(23.471)	0	0	0
05/11/2008	€ / R 2009/03/16	9.85	Call	Currency Future	3,238.0000	3,130.0000	(3.335)	0	0	0
05/11/2008	€ / R 2009/03/16	9.85	Put	Currency Future	47.0000	75.0000	59.574	0	0	0
05/11/2008	€ / R 2009/03/16	10.65	Call	Currency Future	2,506.0000	2,359.0000	(5.866)	0	0	0
05/11/2008	€ / R 2009/03/16	11.90	Put	Currency Future	431.0000	317.0000	(26.450)	0	0	0
05/11/2008	€ / R 2009/03/16	9.80	Call	Currency Future	3,285.0000	3,179.0000	(3.227)	0	0	0
05/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	728.0000	618.0000	(15.110)	0	0	0
05/11/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,219.0000	973.0000	(20.180)	0	0	0
05/11/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,175.0000	930.0000	(20.851)	0	0	0
05/11/2008	€ / R 2009/03/16	14.70	Call	Currency Future	565.0000	394.0000	(30.265)	0	0	0
05/11/2008	€ / R 2009/03/16	13.30	Call	Currency Future	923.0000	694.0000	(24.810)	0	0	0
05/11/2008	€ / R 2009/03/16	12.00	Put	Currency Future	470.0000	355.0000	(24.468)	0	0	0
05/11/2008	€ / R 2009/03/16	13.30	Put	Currency Future	1,182.0000	1,089.0000	(7.868)	0	0	0
05/11/2008	€ / R 2009/03/16	12.25	Put	Currency Future	574.0000	463.0000	(19.338)	0	0	0
05/11/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,315.0000	1,067.0000	(18.859)	0	0	0
05/11/2008	€ / R 2009/03/16	12.25	Call	Currency Future	1,365.0000	1,118.0000	(18.095)	0	0	0
05/11/2008	€ / R 2009/03/16	12.35	Put	Currency Future	624.0000	512.0000	(17.949)	0	0	0
05/11/2008	€ / R 2009/03/16	15.70	Put	Currency Future	3,071.0000	3,066.0000	(0.163)	0	0	0
05/11/2008	€ / R 2009/03/16	12.65	Put	Currency Future	784.0000	675.0000	(13.903)	0	0	0
05/11/2008	€ / R 2009/03/16	12.45	Call	Currency Future	1,266.0000	1,019.0000	(19.510)	0	0	0
05/11/2008	€ / R 2009/03/16	12.75	Call	Currency Future	1,132.0000	888.0000	(21.555)	0	0	0
05/11/2008	€ / R 2009/03/16	12.45	Put	Currency Future	675.0000	564.0000	(16.444)	0	0	0
05/11/2008	€ / R 2009/03/16	12.75	Put	Currency Future	841.0000	733.0000	(12.842)	0	0	0
05/11/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,451.0000	1,199.0000	(17.367)	0	0	0
05/11/2008	€ / R 2009/03/16	12.30	Put	Currency Future	599.0000	488.0000	(18.531)	0	0	0
05/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,340.0000	1,093.0000	(18.433)	0	0	0
05/11/2008	€ / R 2009/03/16	12.10	Put	Currency Future	510.0000	394.0000	(22.745)	0	0	0
05/11/2008	€ / R 2009/03/16	14.70	Put	Currency Future	2,224.0000	2,189.0000	(1.574)	0	0	0

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05/11/2008	€ / R 2009/03/16	13.40	Put	Currency Future	1,248.0000	1,160.0000	(7.051)	0	0	0
05/11/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,385.0000	1,305.0000	(5.776)	0	0	0
05/11/2008	€ / R 2009/03/16	13.40	Call	Currency Future	889.0000	665.0000	(25.197)	0	0	0
05/11/2008	€ / R 2009/03/16	12.00	Call	Currency Future	1,511.0000	1,260.0000	(16.612)	0	0	0
05/11/2008	€ / R 2009/03/16	13.60	Call	Currency Future	826.0000	610.0000	(26.150)	0	0	0
05/11/2008	€ / R 2009/03/16	13.60	Call	Currency Future	826.0000	610.0000	(26.150)	0	0	0
05/11/2008	€ / R 2009/03/16	13.20	Put	Currency Future	1,117.0000	1,020.0000	(8.684)	0	0	0
05/11/2008	€ / R 2009/03/16	12.05	Put	Currency Future	490.0000	374.0000	(23.673)	0	0	0
05/11/2008	€ / R 2009/03/16	13.00	Put	Currency Future	991.0000	888.0000	(10.394)	0	0	0
05/11/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,385.0000	1,305.0000	(5.776)	0	0	0
05/11/2008	€ / R 2009/03/16	13.85	Call	Currency Future	755.0000	550.0000	(27.152)	0	0	0
05/11/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,481.0000	1,229.0000	(17.016)	0	0	0
05/11/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,564.0000	1,495.0000	(4.412)	0	0	0
05/11/2008	€ / R 2009/03/16	14.10	Call	Currency Future	692.0000	497.0000	(28.179)	0	0	0
05/11/2008	€ / R 2009/03/16	13.00	Call	Currency Future	1,032.0000	793.0000	(23.159)	0	0	0
05/11/2008	€ / R 2009/03/16	13.20	Call	Currency Future	958.0000	725.0000	(24.322)	0	0	0
05/11/2008	€ / R 2009/03/16	14.40	Call	Currency Future	624.0000	443.0000	(29.006)	0	0	0
05/11/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,750.0000	1,692.0000	(3.314)	0	0	0
05/11/2008	€ / R 2009/03/16	12.50	Put	Currency Future	701.0000	591.0000	(15.692)	0	0	0
05/11/2008	€ / R 2009/03/16	12.50	Call	Currency Future	1,243.0000	996.0000	(19.871)	0	0	0
05/11/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,111.0000	868.0000	(21.872)	0	0	0
05/11/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,422.0000	1,172.0000	(17.581)	0	0	0
05/11/2008	€ / R 2009/03/16	12.80	Put	Currency Future	870.0000	763.0000	(12.299)	0	0	0
05/11/2008	€ / R 2009/03/16	12.15	Put	Currency Future	531.0000	417.0000	(21.469)	0	0	0
05/11/2008	€ / R 2009/03/16	14.05	Call	Currency Future	704.0000	507.0000	(27.983)	0	0	0
05/11/2008	€ / R 2009/03/16	12.10	Put	Currency Future	510.0000	394.0000	(22.745)	0	0	0
05/11/2008	€ / R 2009/03/16	14.40	Put	Currency Future	1,983.0000	1,938.0000	(2.269)	0	0	0
05/11/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,451.0000	1,199.0000	(17.367)	0	0	0
05/11/2008	€ / R 2009/03/16	14.45	Put	Currency Future	2,023.0000	1,979.0000	(2.175)	0	0	0
05/11/2008	€ / R 2009/03/16	14.00	Call	Currency Future	716.0000	517.0000	(27.793)	0	0	0
05/11/2008	€ / R 2009/03/16	13.70	Call	Currency Future	797.0000	585.0000	(26.600)	0	0	0
05/11/2008	€ / R 2009/03/16	13.70	Put	Currency Future	1,456.0000	1,380.0000	(5.220)	0	0	0
05/11/2008	€ / R 2009/03/16	14.30	Call	Currency Future	646.0000	460.0000	(28.793)	0	0	0
05/11/2008	€ / R 2009/03/16	14.45	Call	Currency Future	614.0000	434.0000	(29.316)	0	0	0
05/11/2008	€ / R 2009/03/16	14.00	Put	Currency Future	1,675.0000	1,612.0000	(3.761)	0	0	0
05/11/2008	€ / R 2009/03/16	14.05	Put	Currency Future	1,713.0000	1,652.0000	(3.561)	0	0	0

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05/11/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,905.0000	1,855.0000	(2.625)	0	0	0
05/11/2008	€ / R 2009/03/16	12.90	Call	Currency Future	1,071.0000	830.0000	(22.502)	0	0	0
05/11/2008	€ / R 2009/03/16	12.80	Put	Currency Future	870.0000	763.0000	(12.299)	0	0	0
05/11/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,111.0000	868.0000	(21.872)	0	0	0
05/11/2008	€ / R 2009/03/16	12.60	Put	Currency Future	756.0000	646.0000	(14.550)	0	0	0
05/11/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,197.0000	951.0000	(20.551)	0	0	0
05/11/2008	€ / R 2009/03/16	12.90	Put	Currency Future	930.0000	825.0000	(11.290)	0	0	0
05/11/2008	€ / R 2009/03/16	13.25	Put	Currency Future	1,149.0000	1,055.0000	(8.181)	0	0	0
05/11/2008	€ / R 2009/03/16	12.20	Put	Currency Future	552.0000	440.0000	(20.290)	0	0	0
05/11/2008	€ / R 2009/03/16	13.25	Call	Currency Future	940.0000	710.0000	(24.468)	0	0	0
05/11/2008	€ / R 2009/03/16	12.20	Call	Currency Future	1,394.0000	1,145.0000	(17.862)	0	0	200
05/11/2008	€ / R 2009/03/16	12.70	Call	Currency Future	1,153.0000	909.0000	(21.162)	0	0	0
05/11/2008	€ / R 2009/03/16	12.70	Put	Currency Future	812.0000	704.0000	(13.300)	0	0	0
05/11/2008	€ / R 2009/03/16	12.85	Put	Currency Future	900.0000	794.0000	(11.778)	0	0	0
05/11/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,091.0000	849.0000	(22.181)	0	0	0
05/11/2008	€ / R 2009/03/16	11.60	Put	Currency Future	327.0000	221.0000	(32.416)	0	0	0
05/11/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,604.0000	1,355.0000	(15.524)	0	0	0
05/11/2008	€ / R 2009/03/16	11.75	Put	Currency Future	377.0000	266.0000	(29.443)	0	0	0
05/11/2008	€ / R 2009/03/16	11.75	Call	Currency Future	1,668.0000	1,421.0000	(14.808)	0	0	0
05/11/2008	€ / R 2009/03/16	11.65	Put	Currency Future	343.0000	235.0000	(31.487)	0	0	0
05/11/2008	€ / R 2009/03/16	11.85	Put	Currency Future	413.0000	300.0000	(27.361)	0	0	0
05/11/2008	€ / R 2009/03/16	11.95	Put	Currency Future	450.0000	336.0000	(25.333)	0	0	0
05/11/2008	€ / R 2009/03/16	11.95	Call	Currency Future	1,541.0000	1,291.0000	(16.223)	0	0	0
05/11/2008	€ / R 2009/03/16	12.05	Put	Currency Future	490.0000	374.0000	(23.673)	0	0	0
05/11/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,481.0000	1,229.0000	(17.016)	0	0	0
05/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,735.0000	1,490.0000	(14.121)	0	0	0
05/11/2008	€ / R 2009/03/16	11.55	Put	Currency Future	312.0000	207.0000	(33.654)	0	0	0
05/11/2008	€ / R 2009/03/16	11.55	Call	Currency Future	1,803.0000	1,562.0000	(13.367)	0	0	0
05/11/2008	€ / R 2009/03/16	11.60	Call	Currency Future	1,768.0000	1,526.0000	(13.688)	0	0	0
05/11/2008	€ / R 2009/03/16	11.50	Put	Currency Future	297.0000	193.0000	(35.017)	0	0	0
05/11/2008	€ / R 2009/03/16	11.50	Call	Currency Future	1,838.0000	1,598.0000	(13.058)	0	0	0
05/11/2008	€ / R 2009/03/16	11.70	Call	Currency Future	1,701.0000	1,455.0000	(14.462)	0	0	0
05/11/2008	€ / R 2009/03/16	11.70	Put	Currency Future	360.0000	250.0000	(30.556)	0	0	0
05/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,636.0000	1,388.0000	(15.159)	0	0	0
05/11/2008	€ / R 2009/03/16	12.30	Put	Currency Future	599.0000	488.0000	(18.531)	0	0	0
05/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,340.0000	1,093.0000	(18.433)	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
05/11/2008	€ / R 2009/03/16	11.80	Put	Currency Future	395.0000	283.0000	(28.354)	0	0	0
05/11/2008	€ / R 2009/06/12			Currency Future	13.3062	13.1588	(1.108)	0.0000	0.0000	50
05/11/2008	€ / R 2009/06/12	14.60	Call	Currency Future	754.0000	538.0000	(28.647)	0	0	0
05/11/2008	€ / R 2009/06/12	14.25	Put	Currency Future	1,810.0000	1,731.0000	(4.365)	0	0	0
05/11/2008	€ / R 2009/06/12	14.35	Put	Currency Future	1,877.0000	1,801.0000	(4.049)	0	0	0
05/11/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,910.0000	1,836.0000	(3.874)	0	0	0
05/11/2008	€ / R 2009/06/12	14.25	Call	Currency Future	866.0000	640.0000	(26.097)	0	0	0
05/11/2008	€ / R 2009/06/12	12.80	Put	Currency Future	909.0000	796.0000	(12.431)	0	0	0
05/11/2008	€ / R 2009/06/12	14.10	Call	Currency Future	919.0000	688.0000	(25.136)	0	0	0
05/11/2008	€ / R 2009/06/12	14.60	Put	Currency Future	2,047.0000	1,980.0000	(3.273)	0	0	0
05/11/2008	€ / R 2009/06/12	14.45	Call	Currency Future	800.0000	580.0000	(27.500)	0	0	0
05/11/2008	€ / R 2009/06/12	11.75	Put	Currency Future	490.0000	381.0000	(22.245)	0	0	0
05/11/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,416.0000	1,155.0000	(18.432)	0	0	0
05/11/2008	€ / R 2009/06/12	15.05	Put	Currency Future	2,371.0000	2,320.0000	(2.151)	0	0	0
05/11/2008	€ / R 2009/06/12	14.55	Call	Currency Future	769.0000	552.0000	(28.218)	0	0	0
05/11/2008	€ / R 2009/06/12	12.60	Put	Currency Future	818.0000	697.0000	(14.792)	0	0	0
05/11/2008	€ / R 2009/06/12	14.85	Put	Currency Future	2,225.0000	2,166.0000	(2.652)	0	0	0
05/11/2008	€ / R 2009/06/12	14.45	Put	Currency Future	1,944.0000	1,871.0000	(3.755)	0	0	0
05/11/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,524.0000	1,256.0000	(17.585)	0	0	0
05/11/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,288.0000	1,042.0000	(19.099)	0	0	0
05/11/2008	€ / R 2009/06/12	15.05	Call	Currency Future	627.0000	428.0000	(31.738)	0	0	0
05/11/2008	€ / R 2009/06/12	14.35	Call	Currency Future	833.0000	609.0000	(26.891)	0	0	0
05/11/2008	€ / R 2009/06/12	14.85	Call	Currency Future	681.0000	475.0000	(30.250)	0	0	0
05/11/2008	€ / R 2009/06/12	14.40	Call	Currency Future	816.0000	595.0000	(27.083)	0	0	0
05/11/2008	€ / R 2009/06/12	12.85	Put	Currency Future	933.0000	827.0000	(11.361)	0	0	0
05/11/2008	€ / R 2009/06/12	13.10	Put	Currency Future	1,082.0000	983.0000	(9.150)	0	0	0
05/11/2008	€ / R 2009/06/12	14.95	Call	Currency Future	653.0000	451.0000	(30.934)	0	0	0
05/11/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,390.0000	1,135.0000	(18.345)	0	0	0
05/11/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,120.0000	888.0000	(20.714)	0	0	0
05/11/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,104.0000	868.0000	(21.377)	0	0	0
05/11/2008	€ / R 2009/06/12	14.95	Put	Currency Future	2,297.0000	2,242.0000	(2.394)	0	0	0
05/11/2008	€ / R 2009/06/12	14.10	Call	Currency Future	919.0000	688.0000	(25.136)	0	0	0
05/11/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,364.0000	1,280.0000	(6.158)	0	0	0
05/11/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,397.0000	1,310.0000	(6.228)	0	0	0
05/11/2008	€ / R 2009/06/12	14.00	Put	Currency Future	1,649.0000	1,562.0000	(5.276)	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
05/11/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,397.0000	1,310.0000	(6.228)	0	0	0
05/11/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,552.0000	1,284.0000	(17.268)	0	0	0
05/11/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,104.0000	868.0000	(21.377)	0	0	0
05/11/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,980.0000	1,721.0000	(13.081)	0	0	0
05/11/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,712.0000	1,629.0000	(4.848)	0	0	0
05/11/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,586.0000	1,497.0000	(5.612)	0	0	0
05/11/2008	€ / R 2009/06/12	12.55	Put	Currency Future	795.0000	675.0000	(15.094)	0	0	0
05/11/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,525.0000	1,433.0000	(6.033)	0	0	0
05/11/2008	€ / R 2009/06/12	11.85	Put	Currency Future	524.0000	412.0000	(21.374)	0	0	0
05/11/2008	€ / R 2009/06/12	13.70	Call	Currency Future	1,071.0000	830.0000	(22.502)	0	0	0
05/11/2008	€ / R 2009/06/12	11.95	Put	Currency Future	558.0000	444.0000	(20.430)	0	0	0
05/11/2008	€ / R 2009/06/12	13.65	Call	Currency Future	1,087.0000	849.0000	(21.895)	0	0	0
05/11/2008	€ / R 2009/06/12	13.70	Put	Currency Future	1,465.0000	1,371.0000	(6.416)	0	0	0
05/11/2008	€ / R 2009/06/12	11.95	Call	Currency Future	1,914.0000	1,653.0000	(13.636)	0	0	0
05/11/2008	€ / R 2009/06/12	14.05	Call	Currency Future	937.0000	704.0000	(24.867)	0	0	0
05/11/2008	€ / R 2009/06/12	13.65	Put	Currency Future	1,431.0000	1,340.0000	(6.359)	0	0	0
05/11/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,031.0000	792.0000	(23.181)	0	0	0
05/11/2008	€ / R 2009/06/12	13.90	Call	Currency Future	993.0000	756.0000	(23.867)	0	0	0
05/11/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,819.0000	1,555.0000	(14.513)	0	0	0
05/11/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,031.0000	792.0000	(23.181)	0	0	0
05/11/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,558.0000	2,517.0000	(1.603)	0	0	0
05/11/2008	€ / R 2009/06/12	15.30	Call	Currency Future	565.0000	376.0000	(33.451)	0	0	0
05/11/2008	€ / R 2009/06/12	15.40	Call	Currency Future	541.0000	357.0000	(34.011)	0	0	0
05/11/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,525.0000	1,433.0000	(6.033)	0	0	0
05/11/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,712.0000	1,629.0000	(4.848)	0	0	0
05/11/2008	€ / R 2009/06/12	15.40	Put	Currency Future	2,635.0000	2,598.0000	(1.404)	0	0	0
05/11/2008	€ / R 2009/06/12	14.90	Put	Currency Future	2,261.0000	2,204.0000	(2.521)	0	0	0
05/11/2008	€ / R 2009/06/12	14.50	Call	Currency Future	784.0000	566.0000	(27.806)	0	0	0
05/11/2008	€ / R 2009/06/12	15.50	Call	Currency Future	519.0000	338.0000	(34.875)	0	0	0
05/11/2008	€ / R 2009/06/12	14.80	Put	Currency Future	2,189.0000	2,128.0000	(2.787)	0	0	0
05/11/2008	€ / R 2009/06/12	14.90	Put	Currency Future	2,261.0000	2,204.0000	(2.521)	0	0	0
05/11/2008	€ / R 2009/06/12	14.80	Call	Currency Future	695.0000	487.0000	(29.928)	0	0	0
05/11/2008	€ / R 2009/06/12	15.50	Put	Currency Future	2,713.0000	2,679.0000	(1.253)	0	0	0
05/11/2008	€ / R 2009/06/12	14.80	Call	Currency Future	695.0000	487.0000	(29.928)	0	0	0
05/11/2008	€ / R 2009/06/12	14.90	Call	Currency Future	667.0000	463.0000	(30.585)	0	0	0
05/11/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,843.0000	1,766.0000	(4.178)	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
05/11/2008	€ / R 2009/06/12	15.60	Call	Currency Future	497.0000	320.0000	(35.614)	0	0	0
05/11/2008	€ / R 2009/06/12	14.90	Call	Currency Future	667.0000	463.0000	(30.585)	0	0	0
05/11/2008	€ / R 2009/06/12	14.50	Put	Currency Future	1,978.0000	1,907.0000	(3.589)	0	0	0
05/11/2008	€ / R 2009/06/12	15.00	Call	Currency Future	640.0000	440.0000	(31.250)	0	0	0
05/11/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,558.0000	2,517.0000	(1.603)	0	0	0
05/11/2008	€ / R 2009/06/12	13.35	Call	Currency Future	1,191.0000	953.0000	(19.983)	0	0	0
05/11/2008	€ / R 2009/06/12	14.80	Put	Currency Future	2,189.0000	2,128.0000	(2.787)	0	0	0
05/11/2008	€ / R 2009/06/12	15.60	Put	Currency Future	2,791.0000	2,762.0000	(1.039)	0	0	0
05/11/2008	€ / R 2009/06/12	14.55	Put	Currency Future	2,013.0000	1,943.0000	(3.477)	0	0	0
05/11/2008	€ / R 2009/06/12	12.10	Put	Currency Future	613.0000	496.0000	(19.086)	0	0	0
05/11/2008	€ / R 2009/06/12	13.35	Put	Currency Future	1,235.0000	1,144.0000	(7.368)	0	0	0
05/11/2008	€ / R 2009/06/12	15.10	Put	Currency Future	2,408.0000	2,359.0000	(2.035)	0	0	0
05/11/2008	€ / R 2009/06/12	15.30	Call	Currency Future	565.0000	376.0000	(33.451)	0	0	0
05/11/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,524.0000	1,256.0000	(17.585)	0	0	0
05/11/2008	€ / R 2009/06/12	15.00	Put	Currency Future	2,334.0000	2,281.0000	(2.271)	0	0	0
05/11/2008	€ / R 2009/06/12	13.40	Put	Currency Future	1,267.0000	1,177.0000	(7.103)	0	0	0
05/11/2008	€ / R 2009/06/12	14.00	Call	Currency Future	955.0000	721.0000	(24.503)	0	0	0
05/11/2008	€ / R 2009/06/12	12.60	Put	Currency Future	818.0000	697.0000	(14.792)	0	0	0
05/11/2008	€ / R 2009/06/12	15.10	Call	Currency Future	614.0000	417.0000	(32.085)	0	0	0
05/11/2008	€ / R 2009/06/12	12.70	Call	Currency Future	1,469.0000	1,201.0000	(18.244)	0	0	0
05/11/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,681.0000	1,595.0000	(5.116)	0	0	0
05/11/2008	€ / R 2009/06/12	14.30	Call	Currency Future	849.0000	624.0000	(26.502)	0	0	0
05/11/2008	€ / R 2009/06/12	12.70	Put	Currency Future	863.0000	742.0000	(14.021)	0	0	0
05/11/2008	€ / R 2009/06/12	14.75	Call	Currency Future	709.0000	499.0000	(29.619)	0	0	0
05/11/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,210.0000	970.0000	(19.835)	0	0	0
05/11/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,850.0000	1,588.0000	(14.162)	0	0	0
05/11/2008	€ / R 2009/06/12	13.85	Call	Currency Future	1,012.0000	774.0000	(23.518)	0	0	0
05/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	1,204.0000	1,111.0000	(7.724)	0	0	0
05/11/2008	€ / R 2009/06/12	13.85	Put	Currency Future	1,556.0000	1,465.0000	(5.848)	0	0	0
05/11/2008	€ / R 2009/06/12	14.75	Put	Currency Future	2,153.0000	2,091.0000	(2.880)	0	0	0
05/11/2008	€ / R 2009/06/12	12.50	Call	Currency Future	1,580.0000	1,312.0000	(16.962)	0	0	0
05/11/2008	€ / R 2009/06/12	13.95	Put	Currency Future	1,617.0000	1,530.0000	(5.380)	0	0	0
05/11/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,307.0000	1,061.0000	(18.822)	0	0	0
05/11/2008	€ / R 2009/06/12	12.50	Put	Currency Future	774.0000	654.0000	(15.504)	0	0	0
05/11/2008	€ / R 2009/06/12	13.95	Call	Currency Future	974.0000	738.0000	(24.230)	0	0	0
05/11/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,496.0000	1,228.0000	(17.914)	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
05/11/2008	€ / R 2009/06/12	13.05	Put	Currency Future	1,051.0000	953.0000	(9.324)	0	0	0
05/11/2008	€ / R 2009/06/12	13.25	Put	Currency Future	1,173.0000	1,078.0000	(8.099)	0	0	0
05/11/2008	€ / R 2009/06/12	14.40	Call	Currency Future	816.0000	595.0000	(27.083)	0	0	0
05/11/2008	€ / R 2009/06/12	12.95	Call	Currency Future	1,345.0000	1,099.0000	(18.290)	0	0	0
05/11/2008	€ / R 2009/06/12	13.25	Call	Currency Future	1,229.0000	987.0000	(19.691)	0	0	0
05/11/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,910.0000	1,836.0000	(3.874)	0	0	0
05/11/2008	€ / R 2009/06/12	12.65	Put	Currency Future	840.0000	720.0000	(14.286)	0	0	0
05/11/2008	€ / R 2009/06/12	12.15	Put	Currency Future	632.0000	515.0000	(18.513)	0	0	0
05/11/2008	€ / R 2009/06/12	14.60	Call	Currency Future	754.0000	538.0000	(28.647)	0	0	0
05/11/2008	€ / R 2009/06/12	12.95	Put	Currency Future	989.0000	890.0000	(10.010)	0	0	0
05/11/2008	€ / R 2009/06/12	12.85	Put	Currency Future	933.0000	827.0000	(11.361)	0	0	0
05/11/2008	€ / R 2009/06/12	14.60	Put	Currency Future	2,047.0000	1,980.0000	(3.273)	0	0	0
05/11/2008	€ / R 2009/06/12	12.05	Put	Currency Future	594.0000	479.0000	(19.360)	0	0	0
05/11/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,788.0000	1,523.0000	(14.821)	0	0	0
05/11/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,173.0000	936.0000	(20.205)	0	0	0
05/11/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,496.0000	1,228.0000	(17.914)	0	0	0
05/11/2008	€ / R 2009/06/12	12.45	Call	Currency Future	1,609.0000	1,341.0000	(16.656)	0	0	0
05/11/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,552.0000	1,284.0000	(17.268)	0	0	0
05/11/2008	€ / R 2009/06/12	12.30	Put	Currency Future	690.0000	572.0000	(17.101)	0	0	0
05/11/2008	€ / R 2009/06/12	12.45	Put	Currency Future	752.0000	633.0000	(15.824)	0	0	0
05/11/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,788.0000	1,523.0000	(14.821)	0	0	0
05/11/2008	€ / R 2009/06/12	12.20	Call	Currency Future	1,757.0000	1,492.0000	(15.083)	0	0	0
05/11/2008	€ / R 2009/06/12	12.15	Put	Currency Future	632.0000	515.0000	(18.513)	0	0	0
05/11/2008	€ / R 2009/06/12	12.20	Put	Currency Future	651.0000	533.0000	(18.126)	0	0	0
05/11/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,390.0000	1,135.0000	(18.345)	0	0	0
05/11/2008	€ / R 2009/06/12	11.65	Call	Currency Future	2,115.0000	1,860.0000	(12.057)	0	0	0
05/11/2008	€ / R 2009/06/12	11.65	Put	Currency Future	459.0000	351.0000	(23.529)	0	0	0
05/11/2008	€ / R 2009/06/12	12.65	Put	Currency Future	840.0000	720.0000	(14.286)	0	0	0
05/11/2008	€ / R 2009/06/12	12.55	Put	Currency Future	795.0000	675.0000	(15.094)	0	0	0
05/11/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,850.0000	1,588.0000	(14.162)	0	0	0
05/11/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,697.0000	1,431.0000	(15.675)	0	0	0
05/11/2008	€ / R 2009/06/12	11.85	Put	Currency Future	524.0000	412.0000	(21.374)	0	0	0
05/11/2008	€ / R 2009/06/12	12.10	Put	Currency Future	613.0000	496.0000	(19.086)	0	0	0
05/11/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,980.0000	1,721.0000	(13.081)	0	0	0
05/11/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,819.0000	1,555.0000	(14.513)	0	0	0
05/11/2008	€ / R 2009/06/12	12.05	Put	Currency Future	594.0000	479.0000	(19.360)	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
05/11/2008	€ / R 2009/06/12	12.35	Put	Currency Future	711.0000	592.0000	(16.737)	0	0	0
05/11/2008	€ / R 2009/06/12	12.25	Put	Currency Future	670.0000	552.0000	(17.612)	0	0	0
05/11/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,667.0000	1,400.0000	(16.017)	0	0	0
05/11/2008	€ / R 2009/06/12	14.65	Put	Currency Future	2,082.0000	2,016.0000	(3.170)	0	0	0
05/11/2008	€ / R 2009/06/12	12.35	Put	Currency Future	711.0000	592.0000	(16.737)	0	0	0
05/11/2008	€ / R 2009/06/12	14.65	Call	Currency Future	738.0000	525.0000	(28.862)	0	0	0
05/11/2008	€ / R 2009/06/12	12.75	Put	Currency Future	886.0000	766.0000	(13.544)	0	0	0
05/11/2008	€ / R 2009/06/12	15.20	Put	Currency Future	2,483.0000	2,437.0000	(1.853)	0	0	0
05/11/2008	€ / R 2009/06/12	15.20	Call	Currency Future	589.0000	396.0000	(32.767)	0	0	0
05/11/2008	€ / R 2009/06/12	12.75	Call	Currency Future	1,442.0000	1,174.0000	(18.585)	0	0	0
05/11/2008	€ / R 2009/06/12	14.30	Call	Currency Future	849.0000	624.0000	(26.502)	0	0	0
05/11/2008	€ / R 2009/06/12	13.45	Put	Currency Future	1,299.0000	1,211.0000	(6.774)	0	0	0
05/11/2008	€ / R 2009/06/12	14.70	Call	Currency Future	724.0000	512.0000	(29.282)	0	0	0
05/11/2008	€ / R 2009/06/12	13.05	Put	Currency Future	1,051.0000	953.0000	(9.324)	0	0	0
05/11/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,843.0000	1,766.0000	(4.178)	0	0	0
05/11/2008	€ / R 2009/06/12	14.70	Put	Currency Future	2,117.0000	2,053.0000	(3.023)	0	0	0
05/11/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,667.0000	1,400.0000	(16.017)	0	0	0
05/11/2008	€ / R 2009/06/12	13.20	Put	Currency Future	1,142.0000	1,046.0000	(8.406)	0	0	0
05/11/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,210.0000	970.0000	(19.835)	0	0	0
05/11/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,173.0000	936.0000	(20.205)	0	0	0
05/11/2008	€ / R 2009/06/12	13.40	Put	Currency Future	1,267.0000	1,177.0000	(7.103)	0	0	0
05/11/2008	€ / R 2009/06/12	12.25	Call	Currency Future	1,727.0000	1,461.0000	(15.402)	0	0	0
05/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	1,204.0000	1,111.0000	(7.724)	0	0	0
05/11/2008	€ / R 2009/06/12	13.45	Call	Currency Future	1,155.0000	920.0000	(20.346)	0	0	0
05/11/2008	€ / R 2009/06/12	14.20	Put	Currency Future	1,777.0000	1,697.0000	(4.502)	0	0	0
05/11/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,120.0000	888.0000	(20.714)	0	0	0
05/11/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,364.0000	1,280.0000	(6.158)	0	0	0
05/11/2008	€ / R 2009/06/12	13.75	Call	Currency Future	1,051.0000	811.0000	(22.835)	0	0	0
05/11/2008	€ / R 2009/06/12	14.20	Call	Currency Future	883.0000	655.0000	(25.821)	0	0	0
05/11/2008	€ / R 2009/06/12	13.75	Put	Currency Future	1,495.0000	1,402.0000	(6.221)	0	0	0
05/11/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,307.0000	1,061.0000	(18.822)	0	0	0
05/11/2008	€ / R 2009/06/12	13.20	Call	Currency Future	1,248.0000	1,005.0000	(19.471)	0	0	0
05/11/2008	€ / R 2009/06/12	12.80	Put	Currency Future	909.0000	796.0000	(12.431)	0	0	0
05/11/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,697.0000	1,431.0000	(15.675)	0	0	0
05/11/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,638.0000	1,371.0000	(16.300)	0	0	0
05/11/2008	€ / R 2009/06/12	13.00	Put	Currency Future	1,020.0000	921.0000	(9.706)	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
05/11/2008	€ / R	2009/06/12	13.00	Call	Currency Future	1,327.0000	1,080.0000	(18.613)	0	0	0
05/11/2008	€ / R	2009/06/12	12.90	Put	Currency Future	958.0000	858.0000	(10.438)	0	0	0
05/11/2008	€ / R	2009/06/12	12.90	Call	Currency Future	1,364.0000	1,117.0000	(18.109)	0	0	0
05/11/2008	€ / R	2009/06/12	12.30	Put	Currency Future	690.0000	572.0000	(17.101)	0	0	0
05/11/2008	€ / R	2009/06/12	12.40	Put	Currency Future	731.0000	612.0000	(16.279)	0	0	0
05/11/2008	€ / R	2009/06/12	12.80	Call	Currency Future	1,416.0000	1,155.0000	(18.432)	0	0	0
05/11/2008	€ / R	2009/06/12	13.15	Call	Currency Future	1,268.0000	1,023.0000	(19.322)	0	0	0
05/11/2008	€ / R	2009/06/12	12.90	Put	Currency Future	958.0000	858.0000	(10.438)	0	0	0
05/11/2008	€ / R	2009/06/12	13.10	Put	Currency Future	1,082.0000	983.0000	(9.150)	0	0	0
05/11/2008	€ / R	2009/06/12	13.10	Call	Currency Future	1,288.0000	1,042.0000	(19.099)	0	0	0
05/11/2008	€ / R	2009/06/12	13.50	Call	Currency Future	1,138.0000	904.0000	(20.562)	0	0	0
05/11/2008	€ / R	2009/06/12	12.90	Call	Currency Future	1,364.0000	1,117.0000	(18.109)	0	0	0
05/11/2008	€ / R	2009/06/12	13.50	Put	Currency Future	1,331.0000	1,245.0000	(6.461)	0	0	0
05/11/2008	€ / R	2009/06/12	13.15	Put	Currency Future	1,112.0000	1,015.0000	(8.723)	0	0	0
05/11/2008	€ / R	2009/06/12	12.40	Put	Currency Future	731.0000	612.0000	(16.279)	0	0	0
05/11/2008	€ / R	2009/06/12	11.80	Put	Currency Future	507.0000	396.0000	(21.893)	0	0	0
05/11/2008	€ / R	2009/06/12	12.00	Call	Currency Future	1,882.0000	1,620.0000	(13.921)	0	0	0
05/11/2008	€ / R	2009/06/12	12.00	Put	Currency Future	576.0000	461.0000	(19.965)	0	0	0
05/11/2008	€ / R	2009/06/12	12.40	Call	Currency Future	1,638.0000	1,371.0000	(16.300)	0	0	0
05/11/2008	€ / R	2009/06/12	11.90	Put	Currency Future	541.0000	428.0000	(20.887)	0	0	0
05/11/2008	€ / R	2009/06/12	11.90	Call	Currency Future	1,947.0000	1,687.0000	(13.354)	0	0	0
05/11/2008	€ / R	2009/06/12	11.70	Call	Currency Future	2,081.0000	1,825.0000	(12.302)	0	0	0
05/11/2008	€ / R	2009/06/12	11.70	Put	Currency Future	474.0000	366.0000	(22.785)	0	0	0
05/11/2008	€ / R	2009/06/12	11.80	Call	Currency Future	2,013.0000	1,755.0000	(12.817)	0	0	0
05/11/2008	€ / R	2009/06/12	11.75	Call	Currency Future	2,047.0000	1,790.0000	(12.555)	0	0	0
05/11/2008	ALBI	2008/11/06			Index Future	274.1270	276.1050	0.722	0.0000	0.0000	661
05/11/2008	ALBI	2008/11/06	265.00	Call	Index Future	91,270.0000	111,050.0000	21.672	0	0	0
05/11/2008	ALBI	2008/11/06	265.00	Put	Index Future	0.0000	0.0000	-	0	0	0
05/11/2008	ALBI	2009/02/05			Index Future	282.3990	284.2280	0.648	0.0000	0.0000	0
05/11/2008	ALBI	2009/05/07			Index Future	282.3990	284.2280	0.648	0.0000	0.0000	0
05/11/2008	ALBI	2009/08/06			Index Future	282.3990	284.2280	0.648	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
05/11/2008	CRD1	2008/11/06			Index Future	115.6590	116.4790	0.709	0.0000	0.0000	2
05/11/2008	CRD1	2009/02/05			Index Future	119.0030	119.9060	0.759	0.0000	0.0000	0
05/11/2008	CRD1	2009/05/07			Index Future	122.4320	123.3320	0.735	0.0000	0.0000	0
05/11/2008	CRD1	2009/08/06			Index Future	122.4320	123.3320	0.735	0.0000	0.0000	0
05/11/2008	GOVI	2008/11/06			jGovi	275.8590	278.0500	0.794	277.7100	277.7100	81
05/11/2008	GOVI	2008/11/06	274.00	Put	jGovi	136.0000	0.0000	(100.000)	0	0	0
05/11/2008	GOVI	2008/11/06	274.00	Call	jGovi	18,726.0000	40,500.0000	116.277	0	0	0
05/11/2008	GOVI	2009/02/05			jGovi	283.8335	286.2300	0.844	285.7400	285.7400	278
05/11/2008	GOVI	2009/05/07			jGovi	292.0120	294.4080	0.821	0.0000	0.0000	0
05/11/2008	GOVI	2009/08/06			jGovi	299.4240	301.7170	0.766	0.0000	0.0000	0
05/11/2008	ILBI	2008/11/06			Index Future	335.2940	335.5030	0.062	0.0000	0.0000	1
05/11/2008	ILBI	2009/02/05			Index Future	345.1930	345.4130	0.064	0.0000	0.0000	0
05/11/2008	ILBI	2009/05/07			Index Future	345.1930	345.4130	0.064	0.0000	0.0000	0
05/11/2008	J153	2010/08/31			jSwap	10.5490	10.4370	(1.062)	0.0000	0.0000	0
05/11/2008	J157	2015/09/15			jSwap	9.2270	9.1020	(1.355)	0.0000	0.0000	0
05/11/2008	J186	2026/12/21			jSwap	8.4400	8.3520	(1.043)	0.0000	0.0000	0
05/11/2008	J201	2014/12/22			jSwap	9.4480	9.3270	(1.281)	0.0000	0.0000	0
05/11/2008	J203	2017/09/15			jSwap	9.0680	8.9430	(1.378)	0.0000	0.0000	0
05/11/2008	J204	2018/12/21			jSwap	9.0940	8.9870	(1.177)	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
05/11/2008	J207	2020/01/15			jSwap	8.9720	8.8740	(1.092)	0.0000	0.0000	0
05/11/2008	JBAR	2005/12/21			jBar	12.3420	12.3250	(0.138)	0.0000	0.0000	0
05/11/2008	JFRA	2008/11/06			jFra	12.3510	12.3290	(0.178)	0.0000	0.0000	0
05/11/2008	JFRA	2009/02/05			jFra	11.5960	11.5140	(0.707)	0.0000	0.0000	0
05/11/2008	JFRA	2009/05/07			jFra	10.6340	10.5060	(1.204)	0.0000	0.0000	0
05/11/2008	JFRA	2009/08/06			jFra	9.8830	9.7270	(1.578)	0.0000	0.0000	0
05/11/2008	JFRA	2009/11/05			jFra	9.3640	9.2110	(1.634)	0.0000	0.0000	0
05/11/2008	JN02	2008/11/06			jNote	10.1110	9.9880	(1.216)	0.0000	0.0000	0
05/11/2008	JN02	2009/02/05			jNote	9.6380	9.4960	(1.473)	0.0000	0.0000	0
05/11/2008	JN02	2009/05/07			jNote	9.2510	9.0990	(1.643)	0.0000	0.0000	0
05/11/2008	JN02	2009/08/06			jNote	8.9910	8.8350	(1.735)	0.0000	0.0000	0
05/11/2008	JN05	2008/11/07			jNote	9.4440	9.2660	(1.885)	0.0000	0.0000	0
05/11/2008	JN05	2009/02/05			jNote	9.0100	8.8690	(1.565)	0.0000	0.0000	0
05/11/2008	JN05	2009/05/07			jNote	8.8230	8.6810	(1.609)	0.0000	0.0000	0
05/11/2008	JN05	2009/08/06			jNote	8.6910	8.5530	(1.588)	0.0000	0.0000	0
05/11/2008	JN10	2008/11/07			jNote	9.0930	8.9320	(1.771)	0.0000	0.0000	0
05/11/2008	JN10	2009/02/05			jNote	8.6690	8.5570	(1.292)	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
05/11/2008	JN10	2009/05/07			jNote	8.5420	8.4320	(1.288)	0.0000	0.0000	0
05/11/2008	JN10	2009/08/06			jNote	8.4450	8.3380	(1.267)	0.0000	0.0000	0
05/11/2008	JROD	2008/11/28			jRod	11.8490	11.8440	(0.042)	0.0000	0.0000	0
05/11/2008	JROD	2008/12/31			jRod	12.0540	12.0410	(0.108)	0.0000	0.0000	0
05/11/2008	OTH1	2008/11/06			Index Future	264.6340	266.6100	0.747	0.0000	0.0000	3
05/11/2008	OTH1	2009/02/05			Index Future	272.2840	274.4540	0.797	0.0000	0.0000	0
05/11/2008	OTH1	2009/05/07			Index Future	280.1300	282.2950	0.773	0.0000	0.0000	0
05/11/2008	OTH1	2009/08/06			Index Future	280.1300	282.2950	0.773	0.0000	0.0000	0
05/11/2008	R153	2008/11/06			Bond Future	9.4060	9.1860	(2.339)	9.2800	9.6900	790
05/11/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	281.0000	27.0000	(90.391)	0	0	0
05/11/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	17.0000	136.0000	700.000	0	0	0
05/11/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	689.0000	318.0000	(53.846)	0	0	0
05/11/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	0.0000	2.0000	100.000	0	0	700
05/11/2008	R153	2008/11/06	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/11/2008	R153	2008/11/06	8.75	Put	Option on Bond Future	1,115.0000	743.0000	(33.363)	0	0	0
05/11/2008	R153	2009/02/05			Bond Future	9.0630	8.8020	(2.880)	8.8200	8.8200	651
05/11/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,563.0000	1,878.0000	20.154	0	0	0
05/11/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	196.0000	127.0000	(35.204)	0	0	0
05/11/2008	R153	2009/05/07			Bond Future	8.6630	8.3460	(3.659)	0.0000	0.0000	0
05/11/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,183.0000	1,021.0000	(13.694)	0	0	0
05/11/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	1,916.0000	2,152.0000	12.317	0	0	0
05/11/2008	R153	2009/08/06			Bond Future	8.1190	7.7200	(4.914)	0.0000	0.0000	0
05/11/2008	R153	2009/08/06	9.75	Call	Option on Bond Future	3,119.0000	3,379.0000	8.336	0	0	0
05/11/2008	R153	2009/08/06	9.75	Put	Option on Bond Future	1,465.0000	1,315.0000	(10.239)	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
05/11/2008	R153	2009/08/06	10.00	Put	Option on Bond Future	1,369.0000	1,226.0000	(10.446)	0	0	0
05/11/2008	R153	2009/08/06	10.00	Call	Option on Bond Future	3,273.0000	3,541.0000	8.188	0	0	0
05/11/2008	R157	2008/11/06			Bond Future	8.8550	8.6890	(1.875)	8.7800	8.7800	3,719
05/11/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	107.0000	452.0000	322.430	0	0	700
05/11/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	718.0000	95.0000	(86.769)	0	0	0
05/11/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	3,670.0000	4,639.0000	26.403	52	52	0
05/11/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	1,000
05/11/2008	R157	2008/11/06	10.00	Call	Option on Bond Future	6,417.0000	7,385.0000	15.085	0	0	0
05/11/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	7,759.0000	8,727.0000	12.476	0	0	0
05/11/2008	R157	2008/11/06	10.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/11/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	600
05/11/2008	R157	2009/02/05			Bond Future	8.7260	8.5510	(2.006)	8.6200	8.6200	5,125
05/11/2008	R157	2009/02/05	8.25	Put	Option on Bond Future	0.0000	3,243.0000	100.000	0	0	0
05/11/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,105.0000	828.0000	(25.068)	10	10	850
05/11/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,341.0000	2,880.0000	23.024	0	0	600
05/11/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	4,028.0000	4,748.0000	17.875	0	0	0
05/11/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	2,205.0000	1,747.0000	(20.771)	0	0	0
05/11/2008	R157	2009/02/05	8.25	Call	Option on Bond Future	0.0000	1,504.0000	100.000	11	11	850
05/11/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	320.0000	220.0000	(31.250)	0	0	600
05/11/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	5,031.0000	5,826.0000	15.802	0	0	600
05/11/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	745.0000	543.0000	(27.114)	0	0	0
05/11/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	7,271.0000	8,168.0000	12.337	0	0	0
05/11/2008	R157	2009/05/07			Bond Future	8.5960	8.4110	(2.152)	8.5500	8.5500	1,624
05/11/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	4,298.0000	4,958.0000	15.356	0	0	0
05/11/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,092.0000	1,724.0000	(17.591)	0	0	0
05/11/2008	R157	2009/08/06			Bond Future	8.4710	8.2750	(2.314)	0.0000	0.0000	2,500
05/11/2008	R157	2009/08/06	9.25	Call	Option on Bond Future	4,827.0000	5,676.0000	17.589	0	0	0
05/11/2008	R157	2009/08/06	9.25	Put	Option on Bond Future	731.0000	522.0000	(28.591)	0	0	0
05/11/2008	R186	2008/11/06			Bond Future	8.5160	8.3790	(1.609)	0.0000	0.0000	4,892
05/11/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	276.0000	0.0000	(100.000)	0	0	0
05/11/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	109.0000	1,270.0000	1065.138	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2008	R186	2009/02/05			Bond Future	8.4150	8.2750	(1.664)	8.3000	8.2600	2,515
05/11/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
05/11/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	8,271.0000	9,746.0000	17.833	0	0	0
05/11/2008	R186	2009/05/07			Bond Future	8.3190	8.1750	(1.731)	0.0000	0.0000	0
05/11/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	100.0000	42.0000	(58.000)	0	0	0
05/11/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	6,947.0000	8,417.0000	21.160	0	0	0
05/11/2008	R186	2009/08/06			Bond Future	8.2310	8.0840	(1.786)	0.0000	0.0000	2,500
05/11/2008	R186	2009/08/06	9.00	Call	Option on Bond Future	7,870.0000	9,359.0000	18.920	0	0	0
05/11/2008	R186	2009/08/06	9.00	Put	Option on Bond Future	149.0000	74.0000	(50.336)	0	0	0
05/11/2008	R196	2008/11/06			Bond Future	12.3120	12.3070	(0.041)	0.0000	0.0000	0
05/11/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,050.0000	1,048.0000	(0.190)	0	0	0
05/11/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/11/2008	R196	2009/02/05			Bond Future	11.7330	11.7780	0.384	0.0000	0.0000	0
05/11/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/11/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	51.0000	54.0000	5.882	0	0	0
05/11/2008	R196	2009/05/07			Bond Future	11.4390	11.3100	(1.128)	0.0000	0.0000	0
05/11/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	238.0000	212.0000	(10.924)	0	0	0
05/11/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	108.0000	121.0000	12.037	0	0	0
05/11/2008	R201	2008/11/06			Bond Future	8.9830	8.8180	(1.837)	0.0000	0.0000	1,000
05/11/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	1,078.0000	332.0000	(69.202)	0	0	0
05/11/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	0.0000	16.0000	100.000	0	0	0
05/11/2008	R201	2009/02/05			Bond Future	8.8130	8.6390	(1.974)	0.0000	0.0000	2
05/11/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	320.0000	179.0000	(44.063)	0	0	0
05/11/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	2,261.0000	2,906.0000	28.527	0	0	0
05/11/2008	R201	2009/05/07			Bond Future	8.6430	8.4600	(2.117)	0.0000	0.0000	0
05/11/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	503.0000	340.0000	(32.406)	0	0	0
05/11/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	3,123.0000	3,766.0000	20.589	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2008	R201	2009/08/06			Bond Future	8.4810	8.2860	(2.299)	0.0000	0.0000	0
05/11/2008	R201	2009/08/06	9.25	Call	Option on Bond Future	3,804.0000	4,473.0000	17.587	0	0	0
05/11/2008	R201	2009/08/06	9.25	Put	Option on Bond Future	588.0000	420.0000	(28.571)	0	0	0
05/11/2008	R203	2008/11/06			Bond Future	8.8550	8.7090	(1.649)	0.0000	0.0000	0
05/11/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	2,125.0000	1,258.0000	(40.800)	0	0	0
05/11/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/11/2008	R203	2009/02/05			Bond Future	8.7240	8.5730	(1.731)	0.0000	0.0000	0
05/11/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	138.0000	63.0000	(54.348)	0	0	0
05/11/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	3,154.0000	3,968.0000	25.808	0	0	0
05/11/2008	R203	2009/05/07			Bond Future	8.5950	8.4370	(1.838)	0.0000	0.0000	0
05/11/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	529.0000	334.0000	(36.862)	0	0	0
05/11/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	2,840.0000	3,566.0000	25.563	0	0	0
05/11/2008	R203	2009/08/06			Bond Future	8.4710	8.3060	(1.948)	0.0000	0.0000	0
05/11/2008	R203	2009/08/06	9.25	Call	Option on Bond Future	4,697.0000	5,522.0000	17.564	0	0	0
05/11/2008	R203	2009/08/06	9.25	Put	Option on Bond Future	361.0000	236.0000	(34.626)	0	0	0
05/11/2008	R204	2008/11/06			Bond Future	8.8550	8.7090	(1.649)	8.8000	8.8000	0
05/11/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/11/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	2,288.0000	1,356.0000	(40.734)	0	0	0
05/11/2008	R204	2009/02/05			Bond Future	8.7350	8.5830	(1.740)	0.0000	0.0000	9
05/11/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	102.0000	40.0000	(60.784)	0	0	0
05/11/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	3,283.0000	4,188.0000	27.566	0	0	0
05/11/2008	R204	2009/05/07			Bond Future	8.6190	8.4620	(1.822)	0.0000	0.0000	0
05/11/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	2,870.0000	3,659.0000	27.491	0	0	0
05/11/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	516.0000	313.0000	(39.341)	0	0	0
05/11/2008	R204	2009/08/06			Bond Future	8.5110	8.3480	(1.915)	0.0000	0.0000	0
05/11/2008	R204	2009/08/06	9.25	Call	Option on Bond Future	4,764.0000	5,670.0000	19.018	0	0	0
05/11/2008	R204	2009/08/06	9.25	Put	Option on Bond Future	298.0000	182.0000	(38.926)	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
05/11/2008	R206	2008/11/06			Bond Future	8.9920	8.8280	(1.824)	0.0000	0.0000	1,730
05/11/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	3,985.0000	3,340.0000	(16.186)	0	0	0
05/11/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/11/2008	R206	2009/02/05			Bond Future	8.7990	8.6250	(1.977)	0.0000	0.0000	0
05/11/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	2,033.0000	2,565.0000	26.168	0	0	0
05/11/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	334.0000	201.0000	(39.820)	0	0	0
05/11/2008	R206	2009/05/07			Bond Future	8.6110	8.4250	(2.160)	0.0000	0.0000	0
05/11/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	785.0000	575.0000	(26.752)	0	0	0
05/11/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,206.0000	2,686.0000	21.759	0	0	0
05/11/2008	R206	2009/08/06			Bond Future	8.4230	8.2250	(2.351)	0.0000	0.0000	0
05/11/2008	R206	2009/08/06	9.25	Put	Option on Bond Future	599.0000	447.0000	(25.376)	0	0	0
05/11/2008	R206	2009/08/06	9.25	Call	Option on Bond Future	3,486.0000	4,042.0000	15.950	0	0	0
05/11/2008	R207	2008/11/06			Bond Future	8.8350	8.6890	(1.653)	0.0000	0.0000	0
05/11/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	2,209.0000	1,255.0000	(43.187)	0	0	0
05/11/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/11/2008	R207	2009/02/05			Bond Future	8.7220	8.5710	(1.731)	0.0000	0.0000	0
05/11/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	3,402.0000	4,344.0000	27.690	0	0	0
05/11/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	67.0000	23.0000	(65.672)	0	0	0
05/11/2008	R207	2009/05/07			Bond Future	8.6180	8.4620	(1.810)	0.0000	0.0000	0
05/11/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	2,854.0000	3,684.0000	29.082	0	0	0
05/11/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	431.0000	245.0000	(43.155)	0	0	0
05/11/2008	R207	2009/08/06			Bond Future	8.5200	8.3580	(1.901)	0.0000	0.0000	0
05/11/2008	R207	2009/08/06	9.25	Call	Option on Bond Future	4,772.0000	5,721.0000	19.887	0	0	0
05/11/2008	R207	2009/08/06	9.25	Put	Option on Bond Future	233.0000	133.0000	(42.918)	0	0	0
05/11/2008	R208	2008/11/06			Bond Future	8.7950	8.6490	(1.660)	0.0000	0.0000	0
05/11/2008	R208	2008/11/06	8.75	Put	Option on Bond Future	330.0000	0.0000	(100.000)	0	0	0
05/11/2008	R208	2008/11/06	8.75	Call	Option on Bond Future	29.0000	681.0000	2248.276	0	0	0

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05/11/2008	R208	2009/02/05			Bond Future	8.6790	8.5290	(1.728)	0.0000	0.0000	0
05/11/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	1,142.0000	1,819.0000	59.282	0	0	0
05/11/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	669.0000	334.0000	(50.075)	0	0	0
05/11/2008	R208	2009/05/07			Bond Future	8.5920	8.4370	(1.804)	0.0000	0.0000	0
05/11/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	1,821.0000	2,549.0000	39.978	0	0	0
05/11/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	775.0000	458.0000	(40.903)	0	0	0
05/11/2008	R208	2009/08/06			Bond Future	8.5450	8.3890	(1.826)	0.0000	0.0000	0
05/11/2008	R208	2009/08/06	9.25	Put	Option on Bond Future	214.0000	120.0000	(43.925)	0	0	0
05/11/2008	R208	2009/08/06	9.25	Call	Option on Bond Future	4,733.0000	5,683.0000	20.072	0	0	0
05/11/2008	R209	2008/11/06			Bond Future	8.1160	7.9890	(1.565)	8.0800	8.4400	1,740
05/11/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	3,447.0000	2,278.0000	(33.914)	0	0	0
05/11/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/11/2008	R209	2009/02/05			Bond Future	8.0310	7.9020	(1.606)	7.9900	7.9900	4,125
05/11/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/11/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	8,195.0000	9,400.0000	14.704	0	0	0
05/11/2008	R209	2009/05/07			Bond Future	7.9500	7.8190	(1.648)	0.0000	0.0000	0
05/11/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	8,937.0000	10,177.0000	13.875	0	0	0
05/11/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/11/2008	R209	2009/08/06			Bond Future	7.8750	7.7420	(1.689)	0.0000	0.0000	0
05/11/2008	R209	2009/08/06	8.75	Put	Option on Bond Future	17.0000	6.0000	(64.706)	0	0	0
05/11/2008	R209	2009/08/06	8.75	Call	Option on Bond Future	7,673.0000	8,936.0000	16.460	0	0	0
05/11/2008	TRT1	2008/11/06			Index Future	272.3180	274.4750	0.792	0.0000	0.0000	100
05/11/2008	TRT1	2009/02/05			Index Future	280.1900	282.5500	0.842	0.0000	0.0000	0
05/11/2008	TRT1	2009/05/07			Index Future	288.2640	290.6220	0.818	0.0000	0.0000	0

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05/11/2008	TRT1	2009/08/06			Index Future	288.2640	290.6220	0.818	0.0000	0.0000	0
05/11/2008	ZAAD	2008/12/12			Currency Future	6.8369	6.7524	(1.236)	0.0000	0.0000	5,383
05/11/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	181.0000	104.0000	(42.541)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	870.0000	883.0000	1.494	0	0	0
05/11/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	601.0000	483.0000	(19.634)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	157.0000	86.0000	(45.223)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	164.0000	131.0000	(20.122)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	330.0000	230.0000	(30.303)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	296.0000	270.0000	(8.784)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	794.0000	801.0000	0.882	0	0	0
05/11/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	295.0000	201.0000	(31.864)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	433.0000	322.0000	(25.635)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.65	Call	Currency Future	135.0000	71.0000	(47.407)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.10	Put	Currency Future	543.0000	536.0000	(1.289)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	443.0000	427.0000	(3.612)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	794.0000	801.0000	0.882	0	0	0
05/11/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	181.0000	104.0000	(42.541)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	75.0000	48.0000	(36.000)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.25	Call	Currency Future	707.0000	590.0000	(16.549)	0	0	0
05/11/2008	ZAAD	2008/12/12	5.80	Put	Currency Future	38.0000	20.0000	(47.368)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.10	Call	Currency Future	280.0000	189.0000	(32.500)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	783.0000	668.0000	(14.687)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	381.0000	360.0000	(5.512)	0	0	0
05/11/2008	ZAAD	2008/12/12	5.80	Call	Currency Future	1,075.0000	972.0000	(9.581)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.75	Put	Currency Future	1,029.0000	1,055.0000	2.527	0	0	0
05/11/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	862.0000	751.0000	(12.877)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	568.0000	451.0000	(20.599)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	348.0000	246.0000	(29.310)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	96.0000	66.0000	(31.250)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	412.0000	393.0000	(4.612)	0	0	0
05/11/2008	ZAAD	2008/12/12	5.90	Call	Currency Future	988.0000	881.0000	(10.830)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	157.0000	86.0000	(45.223)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	75.0000	48.0000	(36.000)	0	0	0
05/11/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	945.0000	837.0000	(11.429)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	783.0000	668.0000	(14.687)	0	0	0

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05/11/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	270.0000	242.0000	(10.370)	0	0	0
05/11/2008	ZAAD	2008/12/12	5.90	Put	Currency Future	51.0000	29.0000	(43.137)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	870.0000	883.0000	1.494	0	0	0
05/11/2008	ZAAD	2008/12/12	5.85	Put	Currency Future	44.0000	24.0000	(45.455)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	96.0000	66.0000	(31.250)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	368.0000	263.0000	(28.533)	0	0	0
05/11/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	945.0000	837.0000	(11.429)	0	0	0
05/11/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	58.0000	34.0000	(41.379)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.00	Call	Currency Future	903.0000	793.0000	(12.182)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	222.0000	136.0000	(38.739)	0	0	0
05/11/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	58.0000	34.0000	(41.379)	0	0	0
05/11/2008	ZAAD	2008/12/12	5.75	Call	Currency Future	1,120.0000	1,019.0000	(9.018)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	457.0000	344.0000	(24.726)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	352.0000	329.0000	(6.534)	0	0	0
05/11/2008	ZAAD	2008/12/12	5.75	Put	Currency Future	33.0000	16.0000	(51.515)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	614.0000	610.0000	(0.651)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	323.0000	299.0000	(7.430)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.75	Call	Currency Future	116.0000	58.0000	(50.000)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	862.0000	751.0000	(12.877)	0	0	0
05/11/2008	ZAAD	2008/12/12	5.85	Call	Currency Future	1,031.0000	926.0000	(10.184)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.25	Put	Currency Future	120.0000	87.0000	(27.500)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.00	Put	Currency Future	66.0000	41.0000	(37.879)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.25	Call	Currency Future	238.0000	149.0000	(37.395)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	251.0000	162.0000	(35.458)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	270.0000	242.0000	(10.370)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	92.0000	42.0000	(54.348)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.10	Call	Currency Future	822.0000	709.0000	(13.747)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	685.0000	684.0000	(0.146)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	265.0000	177.0000	(33.208)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.65	Put	Currency Future	948.0000	968.0000	2.110	0	0	0
05/11/2008	ZAAD	2008/12/12	8.00	Call	Currency Future	79.0000	34.0000	(56.962)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	671.0000	553.0000	(17.586)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	181.0000	149.0000	(17.680)	0	0	0
05/11/2008	ZAAD	2008/12/12	8.00	Put	Currency Future	1,242.0000	1,282.0000	3.221	0	0	0
05/11/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	389.0000	281.0000	(27.763)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	578.0000	575.0000	(0.519)	0	0	0

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05/11/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	508.0000	499.0000	(1.772)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,155.0000	1,190.0000	3.030	0	0	0
05/11/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	578.0000	575.0000	(0.519)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.80	Put	Currency Future	1,071.0000	1,100.0000	2.708	0	0	0
05/11/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	134.0000	100.0000	(25.373)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	443.0000	427.0000	(3.612)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	475.0000	463.0000	(2.526)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	457.0000	344.0000	(24.726)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	989.0000	1,012.0000	2.326	0	0	0
05/11/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	265.0000	177.0000	(33.208)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	482.0000	368.0000	(23.651)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	126.0000	64.0000	(49.206)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	744.0000	628.0000	(15.591)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	685.0000	684.0000	(0.146)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	108.0000	76.0000	(29.630)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	164.0000	131.0000	(20.122)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	410.0000	301.0000	(26.585)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	194.0000	114.0000	(41.237)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	568.0000	451.0000	(20.599)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	348.0000	246.0000	(29.310)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	194.0000	114.0000	(41.237)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.10	Put	Currency Future	85.0000	56.0000	(34.118)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	181.0000	149.0000	(17.680)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.50	Put	Currency Future	201.0000	170.0000	(15.423)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.80	Call	Currency Future	108.0000	52.0000	(51.852)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	538.0000	422.0000	(21.561)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	757.0000	761.0000	0.528	0	0	0
05/11/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	352.0000	329.0000	(6.534)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	757.0000	761.0000	0.528	0	0	0
05/11/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	412.0000	393.0000	(4.612)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	989.0000	1,012.0000	2.326	0	0	0
05/11/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	389.0000	281.0000	(27.763)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	671.0000	553.0000	(17.586)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	134.0000	100.0000	(25.373)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	509.0000	394.0000	(22.593)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	509.0000	394.0000	(22.593)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/11/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	330.0000	230.0000	(30.303)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	223.0000	192.0000	(13.901)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	601.0000	483.0000	(19.634)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.35	Call	Currency Future	636.0000	517.0000	(18.711)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.25	Put	Currency Future	651.0000	647.0000	(0.614)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.50	Put	Currency Future	831.0000	842.0000	1.324	0	0	0
05/11/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	246.0000	216.0000	(12.195)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.60	Call	Currency Future	146.0000	78.0000	(46.575)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	92.0000	42.0000	(54.348)	0	0	0
05/11/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	149.0000	114.0000	(23.490)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.60	Put	Currency Future	909.0000	926.0000	1.870	0	0	0
05/11/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	223.0000	192.0000	(13.901)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.50	Call	Currency Future	168.0000	94.0000	(44.048)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	312.0000	215.0000	(31.090)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.35	Call	Currency Future	208.0000	125.0000	(39.904)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,155.0000	1,190.0000	3.030	0	0	0
05/11/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	721.0000	722.0000	0.139	0	0	0
05/11/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	126.0000	64.0000	(49.206)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	222.0000	136.0000	(38.739)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	251.0000	162.0000	(35.458)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	614.0000	610.0000	(0.651)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	295.0000	201.0000	(31.864)	0	0	0
05/11/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	508.0000	499.0000	(1.772)	0	0	0
05/11/2008	ZAAD	2009/03/16			Currency Future	6.9652	6.8756	(1.286)	6.8600	6.8600	1,636
05/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	825.0000	793.0000	(3.879)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	757.0000	725.0000	(4.227)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.65	Put	Currency Future	996.0000	975.0000	(2.108)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.45	Put	Currency Future	858.0000	828.0000	(3.497)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	599.0000	464.0000	(22.538)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	211.0000	158.0000	(25.118)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	524.0000	481.0000	(8.206)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	687.0000	655.0000	(4.658)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.45	Call	Currency Future	373.0000	254.0000	(31.903)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	876.0000	734.0000	(16.210)	0	0	0
05/11/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	108.0000	68.0000	(37.037)	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
05/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	390.0000	269.0000	(31.026)	0	0	0
05/11/2008	ZAAD	2009/03/16	5.95	Put	Currency Future	118.0000	76.0000	(35.593)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	524.0000	481.0000	(8.206)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	422.0000	300.0000	(28.910)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	452.0000	330.0000	(26.991)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.55	Call	Currency Future	341.0000	226.0000	(33.724)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.60	Put	Currency Future	961.0000	938.0000	(2.393)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.05	Call	Currency Future	1,056.0000	921.0000	(12.784)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	911.0000	770.0000	(15.477)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	653.0000	618.0000	(5.360)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	502.0000	374.0000	(25.498)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.55	Put	Currency Future	926.0000	901.0000	(2.700)	0	0	0
05/11/2008	ZAAD	2009/03/16	5.95	Call	Currency Future	1,134.0000	1,002.0000	(11.640)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	350.0000	301.0000	(14.000)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	404.0000	358.0000	(11.386)	0	0	0
05/11/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	1,173.0000	1,044.0000	(10.997)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.70	Call	Currency Future	297.0000	189.0000	(36.364)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	434.0000	388.0000	(10.599)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	300.0000	251.0000	(16.333)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	619.0000	484.0000	(21.809)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	665.0000	527.0000	(20.752)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	619.0000	583.0000	(5.816)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.65	Call	Currency Future	311.0000	201.0000	(35.370)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	167.0000	118.0000	(29.341)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	540.0000	407.0000	(24.630)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	485.0000	359.0000	(25.979)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	587.0000	548.0000	(6.644)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	154.0000	106.0000	(31.169)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	721.0000	692.0000	(4.022)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.60	Call	Currency Future	326.0000	213.0000	(34.663)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	792.0000	759.0000	(4.167)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	468.0000	344.0000	(26.496)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	452.0000	330.0000	(26.991)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,181.0000	1,173.0000	(0.677)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	687.0000	655.0000	(4.658)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	246.0000	148.0000	(39.837)	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
05/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	982.0000	844.0000	(14.053)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	540.0000	407.0000	(24.630)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	1,019.0000	882.0000	(13.445)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	422.0000	300.0000	(28.910)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.70	Put	Currency Future	1,032.0000	1,014.0000	(1.744)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	195.0000	144.0000	(26.154)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	579.0000	444.0000	(23.316)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	436.0000	317.0000	(27.294)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	464.0000	419.0000	(9.698)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	716.0000	577.0000	(19.413)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	716.0000	577.0000	(19.413)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	559.0000	425.0000	(23.971)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	1,095.0000	961.0000	(12.237)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	300.0000	251.0000	(16.333)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	982.0000	844.0000	(14.053)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	494.0000	450.0000	(8.907)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.05	Put	Currency Future	141.0000	96.0000	(31.915)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	842.0000	699.0000	(16.983)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.50	Call	Currency Future	357.0000	240.0000	(32.773)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	129.0000	86.0000	(33.333)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	167.0000	118.0000	(29.341)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.50	Put	Currency Future	892.0000	864.0000	(3.139)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	946.0000	806.0000	(14.799)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	642.0000	505.0000	(21.340)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	494.0000	450.0000	(8.907)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	390.0000	269.0000	(31.026)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	559.0000	425.0000	(23.971)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	181.0000	131.0000	(27.624)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	825.0000	793.0000	(3.879)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	377.0000	329.0000	(12.732)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	434.0000	388.0000	(10.599)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	281.0000	229.0000	(18.505)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	757.0000	725.0000	(4.227)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.85	Call	Currency Future	258.0000	158.0000	(38.760)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	746.0000	604.0000	(19.035)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.85	Put	Currency Future	1,143.0000	1,132.0000	(0.962)	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
05/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	777.0000	633.0000	(18.533)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.75	Put	Currency Future	1,069.0000	1,053.0000	(1.497)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	809.0000	666.0000	(17.676)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	262.0000	207.0000	(20.992)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	665.0000	527.0000	(20.752)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.95	Call	Currency Future	235.0000	139.0000	(40.851)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	244.0000	190.0000	(22.131)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	227.0000	174.0000	(23.348)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	350.0000	301.0000	(14.000)	0	0	0
05/11/2008	ZAAD	2009/03/16	8.05	Call	Currency Future	213.0000	123.0000	(42.254)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	262.0000	207.0000	(20.992)	0	0	0
05/11/2008	ZAAD	2009/03/16	8.05	Put	Currency Future	1,298.0000	1,297.0000	(0.077)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	599.0000	464.0000	(22.538)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.95	Put	Currency Future	1,219.0000	1,214.0000	(0.410)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	587.0000	548.0000	(6.644)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	777.0000	633.0000	(18.533)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	408.0000	284.0000	(30.392)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	325.0000	276.0000	(15.077)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.75	Call	Currency Future	284.0000	178.0000	(37.324)	0	0	0
05/11/2008	ZAAD	2009/03/16	8.20	Put	Currency Future	1,418.0000	1,425.0000	0.494	0	0	0
05/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	377.0000	329.0000	(12.732)	0	0	0
05/11/2008	ZAAD	2009/03/16	8.20	Call	Currency Future	184.0000	101.0000	(45.109)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	502.0000	374.0000	(25.498)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	642.0000	505.0000	(21.340)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	690.0000	551.0000	(20.145)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	555.0000	514.0000	(7.387)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.80	Put	Currency Future	1,105.0000	1,092.0000	(1.176)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	521.0000	390.0000	(25.144)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.80	Call	Currency Future	271.0000	168.0000	(38.007)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	246.0000	148.0000	(39.837)	0	0	0
05/11/2008	ZAAD	2009/03/16	8.00	Call	Currency Future	224.0000	131.0000	(41.518)	0	0	0
05/11/2008	ZAAD	2009/03/16	8.00	Put	Currency Future	1,258.0000	1,255.0000	(0.238)	0	0	0
05/11/2008	ZAAD	2009/03/16	8.10	Put	Currency Future	1,338.0000	1,339.0000	0.075	0	0	0
05/11/2008	ZAAD	2009/03/16	8.10	Call	Currency Future	203.0000	115.0000	(43.350)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,181.0000	1,173.0000	(0.677)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	946.0000	806.0000	(14.799)	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
05/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	181.0000	131.0000	(27.624)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	653.0000	618.0000	(5.360)	0	0	0
05/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	468.0000	344.0000	(26.496)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	809.0000	666.0000	(17.676)	0	0	0
05/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	244.0000	190.0000	(22.131)	0	0	0
05/11/2008	ZAAD	2009/06/12			Currency Future	7.0828	6.9877	(1.343)	0.0000	0.0000	600
05/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	480.0000	353.0000	(26.458)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	681.0000	545.0000	(19.971)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	933.0000	785.0000	(15.863)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	719.0000	583.0000	(18.915)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	1,136.0000	993.0000	(12.588)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	480.0000	353.0000	(26.458)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	610.0000	570.0000	(6.557)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	933.0000	785.0000	(15.863)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	300.0000	247.0000	(17.667)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	700.0000	564.0000	(19.429)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	203.0000	155.0000	(23.645)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	643.0000	508.0000	(20.995)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	548.0000	507.0000	(7.482)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	947.0000	916.0000	(3.273)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	300.0000	247.0000	(17.667)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	673.0000	637.0000	(5.349)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	517.0000	476.0000	(7.930)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	606.0000	474.0000	(21.782)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	486.0000	445.0000	(8.436)	0	0	0
05/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	293.0000	192.0000	(34.471)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	843.0000	816.0000	(3.203)	0	0	0
05/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,411.0000	1,404.0000	(0.496)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.65	Call	Currency Future	446.0000	323.0000	(27.578)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.35	Put	Currency Future	265.0000	213.0000	(19.623)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	739.0000	706.0000	(4.465)	0	0	0
05/11/2008	ZAAD	2009/06/12	8.10	Put	Currency Future	1,334.0000	1,324.0000	(0.750)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	947.0000	916.0000	(3.273)	0	0	0
05/11/2008	ZAAD	2009/06/12	8.10	Call	Currency Future	317.0000	212.0000	(33.123)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.65	Put	Currency Future	1,013.0000	985.0000	(2.764)	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
05/11/2008	ZAAD	2009/06/12	8.30	Put	Currency Future	1,488.0000	1,486.0000	(0.134)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	282.0000	230.0000	(18.440)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	399.0000	281.0000	(29.574)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	641.0000	603.0000	(5.928)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	808.0000	779.0000	(3.589)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	965.0000	818.0000	(15.233)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	526.0000	403.0000	(23.384)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	663.0000	526.0000	(20.664)	0	0	0
05/11/2008	ZAAD	2009/06/12	8.30	Call	Currency Future	271.0000	174.0000	(35.793)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	511.0000	386.0000	(24.462)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	812.0000	668.0000	(17.734)	0	0	0
05/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,411.0000	1,404.0000	(0.496)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	879.0000	848.0000	(3.527)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	572.0000	444.0000	(22.378)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	580.0000	538.0000	(7.241)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	624.0000	491.0000	(21.314)	0	0	0
05/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	293.0000	192.0000	(34.471)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.25	Put	Currency Future	233.0000	183.0000	(21.459)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	428.0000	385.0000	(10.047)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.00	Put	Currency Future	164.0000	120.0000	(26.829)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.35	Call	Currency Future	998.0000	851.0000	(14.729)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	606.0000	474.0000	(21.782)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	189.0000	143.0000	(24.339)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	379.0000	330.0000	(12.929)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	706.0000	671.0000	(4.958)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	379.0000	330.0000	(12.929)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	556.0000	430.0000	(22.662)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	203.0000	155.0000	(23.645)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	761.0000	623.0000	(18.134)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	1,031.0000	885.0000	(14.161)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	589.0000	459.0000	(22.071)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,047.0000	1,021.0000	(2.483)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.25	Call	Currency Future	1,066.0000	921.0000	(13.602)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	541.0000	416.0000	(23.105)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	249.0000	198.0000	(20.482)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	773.0000	742.0000	(4.010)	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
05/11/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	673.0000	637.0000	(5.349)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	218.0000	169.0000	(22.477)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	965.0000	818.0000	(15.233)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,116.0000	1,094.0000	(1.971)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	812.0000	668.0000	(17.734)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	430.0000	309.0000	(28.140)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.10	Call	Currency Future	1,172.0000	1,030.0000	(12.116)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	282.0000	230.0000	(18.440)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	902.0000	753.0000	(16.519)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	1,100.0000	956.0000	(13.091)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	338.0000	285.0000	(15.680)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	681.0000	545.0000	(19.971)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	400.0000	357.0000	(10.750)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	1,136.0000	993.0000	(12.588)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.00	Call	Currency Future	1,246.0000	1,107.0000	(11.156)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.55	Call	Currency Future	871.0000	722.0000	(17.107)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.60	Call	Currency Future	463.0000	338.0000	(26.998)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	548.0000	507.0000	(7.482)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	218.0000	169.0000	(22.477)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.05	Call	Currency Future	1,209.0000	1,068.0000	(11.663)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	739.0000	602.0000	(18.539)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	456.0000	414.0000	(9.211)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,187.0000	1,169.0000	(1.516)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	706.0000	671.0000	(4.958)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	1,100.0000	956.0000	(13.091)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	719.0000	583.0000	(18.915)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	783.0000	644.0000	(17.752)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.05	Put	Currency Future	176.0000	131.0000	(25.568)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	589.0000	459.0000	(22.071)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	486.0000	445.0000	(8.436)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	556.0000	430.0000	(22.662)	0	0	0
05/11/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	456.0000	414.0000	(9.211)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	773.0000	742.0000	(4.010)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	843.0000	816.0000	(3.203)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.50	Put	Currency Future	915.0000	882.0000	(3.607)	0	0	0
05/11/2008	ZAAD	2009/06/12	7.50	Call	Currency Future	498.0000	369.0000	(25.904)	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
05/11/2008	ZAAD 2009/06/12	6.80	Call	Currency Future	739.0000	602.0000	(18.539)	0	0	0
05/11/2008	ZAAD 2009/06/12	7.40	Call	Currency Future	526.0000	403.0000	(23.384)	0	0	0
05/11/2008	ZAAD 2009/06/12	6.70	Put	Currency Future	400.0000	357.0000	(10.750)	0	0	0
05/11/2008	ZAAD 2009/06/12	6.60	Call	Currency Future	841.0000	692.0000	(17.717)	0	0	0
05/11/2008	ZAAD 2009/06/12	6.70	Call	Currency Future	783.0000	644.0000	(17.752)	0	0	0
05/11/2008	ZAAD 2009/06/12	6.50	Put	Currency Future	319.0000	266.0000	(16.614)	0	0	0
05/11/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	700.0000	564.0000	(19.429)	0	0	0
05/11/2008	ZAAD 2009/06/12	7.90	Call	Currency Future	370.0000	256.0000	(30.811)	0	0	0
05/11/2008	ZAAD 2009/06/12	7.05	Put	Currency Future	610.0000	570.0000	(6.557)	0	0	0
05/11/2008	ZAAD 2009/06/12	7.60	Put	Currency Future	980.0000	950.0000	(3.061)	0	0	0
05/11/2008	ZAAD 2009/06/12	7.05	Call	Currency Future	643.0000	508.0000	(20.995)	0	0	0
05/11/2008	ZAAD 2009/06/12	6.60	Put	Currency Future	358.0000	304.0000	(15.084)	0	0	0
05/11/2008	ZAAD 2009/06/12	6.30	Put	Currency Future	249.0000	198.0000	(20.482)	0	0	0
05/11/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	517.0000	476.0000	(7.930)	0	0	0
05/11/2008	ZAAD 2009/06/12	6.30	Call	Currency Future	1,031.0000	885.0000	(14.161)	0	0	0
05/11/2008	ZAAD 2009/06/12	7.70	Call	Currency Future	430.0000	309.0000	(28.140)	0	0	0
05/11/2008	ZAAD 2009/06/12	7.70	Put	Currency Future	1,047.0000	1,021.0000	(2.483)	0	0	0
05/11/2008	ZAAD 2009/06/12	7.80	Call	Currency Future	399.0000	281.0000	(29.574)	0	0	0
05/11/2008	ZAAD 2009/06/12	7.90	Call	Currency Future	370.0000	256.0000	(30.811)	0	0	0
05/11/2008	ZAAD 2009/06/12	8.00	Put	Currency Future	1,260.0000	1,245.0000	(1.190)	0	0	0
05/11/2008	ZAAD 2009/06/12	7.80	Put	Currency Future	1,116.0000	1,094.0000	(1.971)	0	0	0
05/11/2008	ZAAD 2009/06/12	8.00	Call	Currency Future	343.0000	233.0000	(32.070)	0	0	0
05/11/2008	ZAAD 2009/06/12	7.90	Put	Currency Future	1,187.0000	1,169.0000	(1.516)	0	0	0

Grand Total:

300,507