



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 06/11/2008

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
06/11/2008	\$ / R 2008/12/12			Currency Future	9.7918	9.9620	1.738	10.1200	9.8000	134,398
06/11/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	603.0000	507.0000	(15.920)	0	0	0
06/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	703.0000	598.0000	(14.936)	0	0	0
06/11/2008	\$ / R 2008/12/12	11.50	Put	Currency Future	1,840.0000	1,692.0000	(8.043)	0	0	0
06/11/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	445.0000	519.0000	16.629	0	0	0
06/11/2008	\$ / R 2008/12/12	10.85	Call	Currency Future	218.0000	254.0000	16.514	0	0	0
06/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,062.0000	1,206.0000	13.559	0	0	20,000
06/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,532.0000	1,701.0000	11.031	0	0	0
06/11/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	68.0000	50.0000	(26.471)	0	0	0
06/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	882.0000	765.0000	(13.265)	0	0	0
06/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	75.0000	56.0000	(25.333)	0	0	0
06/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
06/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	29.0000	29.0000	-	0	0	0
06/11/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	1,225.0000	1,375.0000	12.245	0	0	0
06/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	120.0000	94.0000	(21.667)	0	0	0
06/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,532.0000	1,701.0000	11.031	0	0	0
06/11/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	83.0000	63.0000	(24.096)	0	0	0
06/11/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	722.0000	834.0000	15.512	0	0	0
06/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	394.0000	460.0000	16.751	0	0	0
06/11/2008	\$ / R 2008/12/12	11.50	Call	Currency Future	132.0000	154.0000	16.667	0	0	3,000
06/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	40.0000	39.0000	(2.500)	0	0	0
06/11/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	35.0000	34.0000	(2.857)	0	0	0
06/11/2008	\$ / R 2008/12/12	9.25	Put	Currency Future	239.0000	187.0000	(21.757)	0	0	0
06/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	502.0000	586.0000	16.733	0	0	0
06/11/2008	\$ / R 2008/12/12	9.85	Call	Currency Future	482.0000	563.0000	16.805	0	0	0
06/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	323.0000	377.0000	16.718	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	27.0000	27.0000	-	0	0	0
06/11/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	1,677.0000	1,846.0000	10.078	0	0	0
06/11/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	280.0000	222.0000	(20.714)	0	0	0
06/11/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	33.0000	32.0000	(3.030)	0	0	0
06/11/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	325.0000	261.0000	(19.692)	0	0	0
06/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	394.0000	460.0000	16.751	0	0	0
06/11/2008	\$ / R 2008/12/12	10.75	Put	Currency Future	1,194.0000	1,063.0000	(10.972)	0	0	0
06/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,267.0000	1,418.0000	11.918	0	0	0
06/11/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	2,019.0000	2,189.0000	8.420	0	0	0
06/11/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	1,872.0000	2,042.0000	9.081	0	0	0
06/11/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	667.0000	773.0000	15.892	0	0	0
06/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	510.0000	424.0000	(16.863)	0	0	0
06/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	703.0000	598.0000	(14.936)	0	0	0
06/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	751.0000	866.0000	15.313	0	0	0
06/11/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	30.0000	30.0000	-	0	0	0
06/11/2008	\$ / R 2008/12/12	10.50	Call	Currency Future	288.0000	335.0000	16.319	0	0	0
06/11/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	155.0000	123.0000	(20.645)	0	0	0
06/11/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	1,774.0000	1,944.0000	9.583	0	0	0
06/11/2008	\$ / R 2008/12/12	9.25	Call	Currency Future	781.0000	899.0000	15.109	0	0	0
06/11/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	844.0000	971.0000	15.047	0	0	0
06/11/2008	\$ / R 2008/12/12	10.50	Put	Currency Future	996.0000	873.0000	(12.349)	0	0	2,000
06/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	302.0000	241.0000	(20.199)	0	0	0
06/11/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	910.0000	1,047.0000	15.055	0	0	0
06/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,102.0000	1,247.0000	13.158	0	0	0
06/11/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	28.0000	28.0000	-	0	0	0
06/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,062.0000	1,206.0000	13.559	0	0	0
06/11/2008	\$ / R 2008/12/12	9.90	Call	Currency Future	463.0000	540.0000	16.631	0	0	0
06/11/2008	\$ / R 2008/12/12	9.85	Put	Currency Future	540.0000	451.0000	(16.481)	0	0	1,000
06/11/2008	\$ / R 2008/12/12	11.30	Put	Currency Future	1,663.0000	1,517.0000	(8.779)	0	0	0
06/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
06/11/2008	\$ / R 2008/12/12	9.15	Put	Currency Future	202.0000	159.0000	(21.287)	0	0	0
06/11/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	364.0000	425.0000	16.758	0	0	0
06/11/2008	\$ / R 2008/12/12	11.30	Call	Currency Future	155.0000	179.0000	15.484	0	0	0
06/11/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	168.0000	135.0000	(19.643)	0	0	0
06/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	120.0000	94.0000	(21.667)	0	0	0
06/11/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	635.0000	536.0000	(15.591)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	947.0000	1,085.0000	14.572	0	0	0
06/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	110.0000	85.0000	(22.727)	0	0	0
06/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	143.0000	113.0000	(20.979)	0	0	0
06/11/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	772.0000	663.0000	(14.119)	0	0	0
06/11/2008	\$ / R 2008/12/12	9.90	Put	Currency Future	571.0000	478.0000	(16.287)	0	0	0
06/11/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	985.0000	1,125.0000	14.213	0	0	0
06/11/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	427.0000	498.0000	16.628	0	0	0
06/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	876.0000	1,009.0000	15.183	0	0	0
06/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	1,726.0000	1,895.0000	9.791	0	0	0
06/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	502.0000	586.0000	16.733	0	0	0
06/11/2008	\$ / R 2008/12/12	9.55	Put	Currency Future	373.0000	303.0000	(18.767)	0	0	0
06/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,442.0000	1,604.0000	11.234	0	0	20
06/11/2008	\$ / R 2008/12/12	10.85	Put	Currency Future	1,276.0000	1,142.0000	(10.502)	0	0	0
06/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	185.0000	147.0000	(20.541)	0	0	0
06/11/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	1,823.0000	1,993.0000	9.325	0	0	0
06/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	75.0000	56.0000	(25.333)	0	0	0
06/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	510.0000	424.0000	(16.863)	0	0	0
06/11/2008	\$ / R 2008/12/12	10.75	Call	Currency Future	236.0000	275.0000	16.525	0	0	0
06/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	694.0000	803.0000	15.706	0	0	0
06/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	50.0000	42.0000	(16.000)	0	0	0
06/11/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	31.0000	31.0000	-	0	0	0
06/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	29.0000	29.0000	-	0	0	0
06/11/2008	\$ / R 2008/12/12	10.15	Put	Currency Future	737.0000	630.0000	(14.518)	0	0	0
06/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,442.0000	1,604.0000	11.234	0	0	0
06/11/2008	\$ / R 2008/12/12	11.10	Call	Currency Future	180.0000	209.0000	16.111	0	0	0
06/11/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	25.0000	24.0000	(4.000)	0	0	0
06/11/2008	\$ / R 2008/12/12	9.55	Call	Currency Future	615.0000	715.0000	16.260	0	0	0
06/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	1,726.0000	1,895.0000	9.791	0	0	0
06/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	50.0000	42.0000	(16.000)	0	0	0
06/11/2008	\$ / R 2008/12/12	11.10	Put	Currency Future	1,488.0000	1,347.0000	(9.476)	0	0	0
06/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	1,921.0000	2,091.0000	8.850	0	0	0
06/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	453.0000	373.0000	(17.660)	0	0	0
06/11/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	2,117.0000	2,286.0000	7.983	0	0	0
06/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	259.0000	204.0000	(21.236)	0	0	0
06/11/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	38.0000	37.0000	(2.632)	0	0	0
06/11/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	1,353.0000	1,507.0000	11.382	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	751.0000	866.0000	15.313	0	0	0
06/11/2008	\$ / R 2008/12/12	11.20	Put	Currency Future	1,575.0000	1,431.0000	(9.143)	0	0	0
06/11/2008	\$ / R 2008/12/12	9.50	Call	Currency Future	641.0000	743.0000	15.913	0	0	0
06/11/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	61.0000	45.0000	(26.230)	0	0	0
06/11/2008	\$ / R 2008/12/12	9.75	Call	Currency Future	523.0000	610.0000	16.635	0	0	0
06/11/2008	\$ / R 2008/12/12	10.15	Call	Currency Future	379.0000	442.0000	16.623	0	0	0
06/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	1,921.0000	2,091.0000	8.850	0	0	0
06/11/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	1,970.0000	2,140.0000	8.629	0	0	0
06/11/2008	\$ / R 2008/12/12	10.30	Put	Currency Future	845.0000	730.0000	(13.609)	0	0	1,000
06/11/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	1,580.0000	1,749.0000	10.696	0	0	0
06/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	34.0000	33.0000	(2.941)	0	0	0
06/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	259.0000	204.0000	(21.236)	0	0	0
06/11/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	1,310.0000	1,462.0000	11.603	0	0	0
06/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	220.0000	173.0000	(21.364)	0	0	0
06/11/2008	\$ / R 2008/12/12	11.20	Call	Currency Future	167.0000	193.0000	15.569	0	0	0
06/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
06/11/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	603.0000	507.0000	(15.920)	0	0	0
06/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	812.0000	935.0000	15.148	0	0	0
06/11/2008	\$ / R 2008/12/12	9.50	Put	Currency Future	349.0000	281.0000	(19.484)	0	0	0
06/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,267.0000	1,418.0000	11.918	0	0	0
06/11/2008	\$ / R 2008/12/12	9.75	Put	Currency Future	481.0000	398.0000	(17.256)	0	0	0
06/11/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	55.0000	43.0000	(21.818)	0	0	0
06/11/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	1,486.0000	1,652.0000	11.171	0	0	0
06/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	37.0000	36.0000	(2.703)	0	0	0
06/11/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	445.0000	519.0000	16.629	0	0	0
06/11/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	1,397.0000	1,555.0000	11.310	0	0	0
06/11/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	45.0000	40.0000	(11.111)	0	0	0
06/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	1,628.0000	1,798.0000	10.442	0	0	0
06/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	545.0000	635.0000	16.514	0	0	0
06/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	876.0000	1,009.0000	15.183	0	0	0
06/11/2008	\$ / R 2008/12/12	10.30	Call	Currency Future	336.0000	392.0000	16.667	0	0	0
06/11/2008	\$ / R 2008/12/12	10.80	Call	Currency Future	227.0000	265.0000	16.740	0	0	0
06/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	91.0000	70.0000	(23.077)	0	0	0
06/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	185.0000	147.0000	(20.541)	0	0	0
06/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	453.0000	373.0000	(17.660)	0	0	0
06/11/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	399.0000	325.0000	(18.546)	0	0	20,000

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	694.0000	803.0000	15.706	0	0	0
06/11/2008	\$ / R 2008/12/12	12.25	Call	Currency Future	69.0000	85.0000	23.188	0	0	0
06/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,183.0000	1,332.0000	12.595	0	0	0
06/11/2008	\$ / R 2008/12/12	8.75	Put	Currency Future	100.0000	77.0000	(23.000)	0	0	0
06/11/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	591.0000	687.0000	16.244	0	0	0
06/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	220.0000	173.0000	(21.364)	0	0	0
06/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	1,628.0000	1,798.0000	10.442	0	0	0
06/11/2008	\$ / R 2008/12/12	8.75	Call	Currency Future	1,142.0000	1,289.0000	12.872	0	0	0
06/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	812.0000	935.0000	15.148	0	0	0
06/11/2008	\$ / R 2008/12/12	14.30	Put	Currency Future	4,515.0000	4,347.0000	(3.721)	0	0	0
06/11/2008	\$ / R 2008/12/12	10.80	Put	Currency Future	1,235.0000	1,103.0000	(10.688)	0	0	0
06/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	545.0000	635.0000	16.514	0	0	0
06/11/2008	\$ / R 2008/12/12	14.30	Call	Currency Future	6.0000	9.0000	50.000	0	0	0
06/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	110.0000	85.0000	(22.727)	0	0	0
06/11/2008	\$ / R 2008/12/12	13.55	Put	Currency Future	3,774.0000	3,609.0000	(4.372)	0	0	0
06/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,102.0000	1,247.0000	13.158	0	0	0
06/11/2008	\$ / R 2008/12/12	13.55	Call	Currency Future	16.0000	21.0000	31.250	0	0	0
06/11/2008	\$ / R 2008/12/12	12.80	Put	Currency Future	3,046.0000	2,886.0000	(5.253)	0	0	0
06/11/2008	\$ / R 2008/12/12	12.35	Put	Currency Future	2,620.0000	2,465.0000	(5.916)	0	0	0
06/11/2008	\$ / R 2008/12/12	11.35	Call	Currency Future	149.0000	172.0000	15.436	0	0	0
06/11/2008	\$ / R 2008/12/12	12.05	Call	Currency Future	85.0000	99.0000	16.471	0	0	0
06/11/2008	\$ / R 2008/12/12	13.35	Put	Currency Future	3,578.0000	3,414.0000	(4.584)	0	0	0
06/11/2008	\$ / R 2008/12/12	11.35	Put	Currency Future	1,707.0000	1,560.0000	(8.612)	0	0	0
06/11/2008	\$ / R 2008/12/12	12.05	Put	Currency Future	2,344.0000	2,187.0000	(6.698)	0	0	0
06/11/2008	\$ / R 2008/12/12	14.10	Call	Currency Future	8.0000	11.0000	37.500	0	0	0
06/11/2008	\$ / R 2008/12/12	11.85	Call	Currency Future	100.0000	116.0000	16.000	0	0	0
06/11/2008	\$ / R 2008/12/12	10.55	Put	Currency Future	1,035.0000	910.0000	(12.077)	0	0	0
06/11/2008	\$ / R 2008/12/12	14.10	Put	Currency Future	4,316.0000	4,149.0000	(3.869)	0	0	0
06/11/2008	\$ / R 2008/12/12	11.85	Put	Currency Future	2,158.0000	2,004.0000	(7.136)	0	0	0
06/11/2008	\$ / R 2008/12/12	12.35	Call	Currency Future	62.0000	77.0000	24.194	0	0	0
06/11/2008	\$ / R 2008/12/12	12.00	Put	Currency Future	2,297.0000	2,141.0000	(6.791)	0	0	0
06/11/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	131.0000	103.0000	(21.374)	0	0	0
06/11/2008	\$ / R 2008/12/12	13.35	Call	Currency Future	20.0000	26.0000	30.000	0	0	0
06/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	882.0000	765.0000	(13.265)	0	0	0
06/11/2008	\$ / R 2008/12/12	12.50	Call	Currency Future	53.0000	66.0000	24.528	0	0	0
06/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	91.0000	70.0000	(23.077)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	\$ / R 2008/12/12	12.00	Call	Currency Future	89.0000	103.0000	15.730	0	0	0
06/11/2008	\$ / R 2008/12/12	11.00	Call	Currency Future	194.0000	226.0000	16.495	0	0	0
06/11/2008	\$ / R 2008/12/12	11.00	Put	Currency Future	1,402.0000	1,264.0000	(9.843)	0	0	0
06/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,183.0000	1,332.0000	12.595	0	0	0
06/11/2008	\$ / R 2008/12/12	12.60	Put	Currency Future	2,855.0000	2,697.0000	(5.534)	0	0	0
06/11/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	1,023.0000	1,165.0000	13.881	0	0	0
06/11/2008	\$ / R 2008/12/12	14.20	Put	Currency Future	4,416.0000	4,248.0000	(3.804)	0	0	0
06/11/2008	\$ / R 2008/12/12	12.75	Call	Currency Future	40.0000	51.0000	27.500	0	0	0
06/11/2008	\$ / R 2008/12/12	12.50	Put	Currency Future	2,761.0000	2,604.0000	(5.686)	0	0	0
06/11/2008	\$ / R 2008/12/12	10.45	Put	Currency Future	957.0000	836.0000	(12.644)	0	0	0
06/11/2008	\$ / R 2008/12/12	12.75	Put	Currency Future	2,998.0000	2,839.0000	(5.304)	0	0	0
06/11/2008	\$ / R 2008/12/12	11.95	Call	Currency Future	92.0000	107.0000	16.304	0	0	0
06/11/2008	\$ / R 2008/12/12	10.55	Call	Currency Future	277.0000	322.0000	16.245	0	0	0
06/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	302.0000	241.0000	(20.199)	0	0	0
06/11/2008	\$ / R 2008/12/12	11.95	Put	Currency Future	2,250.0000	2,095.0000	(6.889)	0	0	0
06/11/2008	\$ / R 2008/12/12	12.80	Call	Currency Future	38.0000	48.0000	26.316	0	0	0
06/11/2008	\$ / R 2008/12/12	12.70	Call	Currency Future	42.0000	54.0000	28.571	0	0	0
06/11/2008	\$ / R 2008/12/12	12.70	Put	Currency Future	2,951.0000	2,792.0000	(5.388)	0	0	0
06/11/2008	\$ / R 2008/12/12	12.60	Call	Currency Future	47.0000	59.0000	25.532	0	0	0
06/11/2008	\$ / R 2008/12/12	14.20	Call	Currency Future	7.0000	10.0000	42.857	0	0	0
06/11/2008	\$ / R 2008/12/12	13.45	Call	Currency Future	18.0000	24.0000	33.333	0	0	0
06/11/2008	\$ / R 2008/12/12	10.45	Call	Currency Future	299.0000	348.0000	16.388	0	0	0
06/11/2008	\$ / R 2008/12/12	11.25	Put	Currency Future	1,619.0000	1,474.0000	(8.956)	0	0	0
06/11/2008	\$ / R 2008/12/12	11.75	Call	Currency Future	108.0000	126.0000	16.667	0	0	0
06/11/2008	\$ / R 2008/12/12	11.75	Put	Currency Future	2,066.0000	1,914.0000	(7.357)	0	0	0
06/11/2008	\$ / R 2008/12/12	11.25	Call	Currency Future	161.0000	186.0000	15.528	0	0	0
06/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	323.0000	377.0000	16.718	0	0	0
06/11/2008	\$ / R 2008/12/12	10.25	Put	Currency Future	808.0000	696.0000	(13.861)	0	0	0
06/11/2008	\$ / R 2008/12/12	10.25	Call	Currency Future	350.0000	408.0000	16.571	0	0	0
06/11/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	722.0000	834.0000	15.512	0	0	0
06/11/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	280.0000	222.0000	(20.714)	0	0	0
06/11/2008	\$ / R 2008/12/12	12.25	Put	Currency Future	2,527.0000	2,373.0000	(6.094)	0	0	0
06/11/2008	\$ / R 2008/12/12	11.60	Call	Currency Future	121.0000	142.0000	17.355	0	0	0
06/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	143.0000	113.0000	(20.979)	0	0	0
06/11/2008	\$ / R 2008/12/12	13.45	Put	Currency Future	3,676.0000	3,512.0000	(4.461)	0	0	0
06/11/2008	\$ / R 2008/12/12	11.60	Put	Currency Future	1,930.0000	1,780.0000	(7.772)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	\$ / R	2008/12/12	7.10	Call	Currency Future	2,705.0000	2,875.0000	6.285	0	0	0
06/11/2008	\$ / R	2008/12/12	13.10	Call	Currency Future	27.0000	35.0000	29.630	0	0	0
06/11/2008	\$ / R	2008/12/12	13.85	Call	Currency Future	11.0000	15.0000	36.364	0	0	0
06/11/2008	\$ / R	2008/12/12	8.95	Call	Currency Future	985.0000	1,125.0000	14.213	0	0	0
06/11/2008	\$ / R	2008/12/12	13.85	Put	Currency Future	4,069.0000	3,903.0000	(4.080)	0	0	0
06/11/2008	\$ / R	2008/12/12	13.10	Put	Currency Future	3,335.0000	3,173.0000	(4.858)	0	0	0
06/11/2008	\$ / R	2008/12/12	7.10	Put	Currency Future	13.0000	13.0000	-	0	0	0
06/11/2008	\$ / R	2008/12/12	11.45	Put	Currency Future	1,795.0000	1,648.0000	(8.189)	0	0	0
06/11/2008	\$ / R	2008/12/12	11.45	Call	Currency Future	137.0000	160.0000	16.788	0	0	0
06/11/2008	\$ / R	2008/12/12	10.70	Put	Currency Future	1,154.0000	1,024.0000	(11.265)	0	0	0
06/11/2008	\$ / R	2008/12/12	10.70	Call	Currency Future	246.0000	286.0000	16.260	0	0	0
06/11/2008	\$ / R	2008/12/12	6.95	Call	Currency Future	2,853.0000	3,022.0000	5.924	0	0	0
06/11/2008	\$ / R	2008/12/12	6.95	Put	Currency Future	11.0000	10.0000	(9.091)	0	0	0
06/11/2008	\$ / R	2008/12/12	12.20	Call	Currency Future	73.0000	88.0000	20.548	0	0	0
06/11/2008	\$ / R	2008/12/12	7.55	Call	Currency Future	2,264.0000	2,433.0000	7.465	0	0	0
06/11/2008	\$ / R	2008/12/12	7.55	Put	Currency Future	22.0000	21.0000	(4.545)	0	0	0
06/11/2008	\$ / R	2008/12/12	6.80	Call	Currency Future	3,001.0000	3,169.0000	5.598	0	0	0
06/11/2008	\$ / R	2008/12/12	6.80	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
06/11/2008	\$ / R	2008/12/12	12.95	Put	Currency Future	3,190.0000	3,029.0000	(5.047)	0	0	0
06/11/2008	\$ / R	2008/12/12	12.20	Put	Currency Future	2,481.0000	2,326.0000	(6.247)	0	0	0
06/11/2008	\$ / R	2008/12/12	12.95	Call	Currency Future	32.0000	41.0000	28.125	0	0	0
06/11/2008	\$ / R	2009/03/16			Currency Future	10.0251	10.2003	1.748	10.3400	10.1700	16,409
06/11/2008	\$ / R	2009/03/16	8.85	Call	Currency Future	1,476.0000	1,592.0000	7.859	0	0	0
06/11/2008	\$ / R	2009/03/16	8.35	Put	Currency Future	175.0000	135.0000	(22.857)	0	0	0
06/11/2008	\$ / R	2009/03/16	10.05	Call	Currency Future	817.0000	873.0000	6.854	0	0	0
06/11/2008	\$ / R	2009/03/16	8.35	Call	Currency Future	1,850.0000	1,985.0000	7.297	0	0	0
06/11/2008	\$ / R	2009/03/16	10.05	Put	Currency Future	842.0000	723.0000	(14.133)	0	0	0
06/11/2008	\$ / R	2009/03/16	8.30	Call	Currency Future	1,890.0000	2,027.0000	7.249	0	0	0
06/11/2008	\$ / R	2009/03/16	8.25	Put	Currency Future	155.0000	118.0000	(23.871)	0	0	0
06/11/2008	\$ / R	2009/03/16	9.75	Put	Currency Future	666.0000	557.0000	(16.366)	0	0	0
06/11/2008	\$ / R	2009/03/16	8.80	Put	Currency Future	286.0000	229.0000	(19.930)	0	0	0
06/11/2008	\$ / R	2009/03/16	8.30	Put	Currency Future	165.0000	126.0000	(23.636)	0	0	0
06/11/2008	\$ / R	2009/03/16	8.25	Call	Currency Future	1,930.0000	2,069.0000	7.202	0	0	0
06/11/2008	\$ / R	2009/03/16	9.75	Call	Currency Future	942.0000	1,007.0000	6.900	0	0	0
06/11/2008	\$ / R	2009/03/16	8.80	Call	Currency Future	1,511.0000	1,629.0000	7.809	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	137.0000	104.0000	(24.088)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	762.0000	812.0000	6.562	0	0	0
06/11/2008	\$ / R 2009/03/16	11.60	Put	Currency Future	1,914.0000	1,766.0000	(7.732)	0	0	0
06/11/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	208.0000	162.0000	(22.115)	0	0	0
06/11/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,620.0000	1,744.0000	7.654	0	0	0
06/11/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,054.0000	2,197.0000	6.962	0	0	0
06/11/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	455.0000	379.0000	(16.703)	0	0	0
06/11/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,012.0000	2,154.0000	7.058	0	0	0
06/11/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	272.0000	217.0000	(20.221)	0	0	0
06/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	197.0000	153.0000	(22.335)	0	0	0
06/11/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	245.0000	194.0000	(20.816)	0	0	0
06/11/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	1,971.0000	2,111.0000	7.103	0	0	0
06/11/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,121.0000	1,215.0000	8.385	0	0	0
06/11/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	538.0000	453.0000	(15.799)	0	0	0
06/11/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	1,733.0000	1,863.0000	7.501	0	0	0
06/11/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	1,850.0000	1,985.0000	7.297	0	0	0
06/11/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	129.0000	97.0000	(24.806)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	937.0000	812.0000	(13.340)	0	0	0
06/11/2008	\$ / R 2009/03/16	9.50	Call	Currency Future	1,063.0000	1,153.0000	8.467	0	0	0
06/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	1,772.0000	1,903.0000	7.393	0	0	0
06/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	197.0000	153.0000	(22.335)	0	0	0
06/11/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	2,138.0000	2,284.0000	6.829	0	0	0
06/11/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,096.0000	2,241.0000	6.918	0	0	0
06/11/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,476.0000	1,592.0000	7.859	0	0	0
06/11/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	113.0000	84.0000	(25.664)	0	0	0
06/11/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	1,547.0000	1,667.0000	7.757	0	0	0
06/11/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	301.0000	242.0000	(19.601)	0	0	0
06/11/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,054.0000	2,197.0000	6.962	0	0	0
06/11/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	121.0000	90.0000	(25.620)	0	0	0
06/11/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	462.0000	500.0000	8.225	0	0	0
06/11/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	1,407.0000	1,519.0000	7.960	0	0	0
06/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	137.0000	104.0000	(24.088)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	711.0000	756.0000	6.329	0	0	0
06/11/2008	\$ / R 2009/03/16	11.60	Call	Currency Future	339.0000	366.0000	7.965	0	0	0
06/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,180.0000	1,279.0000	8.390	0	0	0
06/11/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	331.0000	269.0000	(18.731)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	1,537.0000	1,400.0000	(8.913)	0	0	0
06/11/2008	\$ / R 2009/03/16	11.00	Call	Currency Future	491.0000	531.0000	8.147	0	0	0
06/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	963.0000	1,036.0000	7.580	0	0	0
06/11/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	301.0000	242.0000	(19.601)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	1,036.0000	906.0000	(12.548)	0	0	0
06/11/2008	\$ / R 2009/03/16	11.00	Put	Currency Future	1,466.0000	1,331.0000	(9.209)	0	0	0
06/11/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	232.0000	183.0000	(21.121)	0	0	0
06/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	1,772.0000	1,903.0000	7.393	0	0	0
06/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,007.0000	1,093.0000	8.540	0	0	0
06/11/2008	\$ / R 2009/03/16	11.40	Call	Currency Future	384.0000	415.0000	8.073	0	0	0
06/11/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	1,196.0000	1,072.0000	(10.368)	0	0	0
06/11/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	121.0000	90.0000	(25.620)	0	0	0
06/11/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	258.0000	205.0000	(20.543)	0	0	0
06/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	582.0000	493.0000	(15.292)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	621.0000	672.0000	8.213	0	0	0
06/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,583.0000	1,705.0000	7.707	0	0	0
06/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	963.0000	1,036.0000	7.580	0	0	0
06/11/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	1,003.0000	874.0000	(12.861)	0	0	0
06/11/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	129.0000	97.0000	(24.806)	0	0	0
06/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,180.0000	1,279.0000	8.390	0	0	0
06/11/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	220.0000	172.0000	(21.818)	0	0	0
06/11/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	1,695.0000	1,823.0000	7.552	0	0	0
06/11/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	1,971.0000	2,111.0000	7.103	0	0	0
06/11/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,620.0000	1,744.0000	7.654	0	0	0
06/11/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	316.0000	255.0000	(19.304)	0	0	0
06/11/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	99.0000	73.0000	(26.263)	0	0	0
06/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	638.0000	535.0000	(16.144)	0	0	0
06/11/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	1,695.0000	1,823.0000	7.552	0	0	0
06/11/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	220.0000	172.0000	(21.818)	0	0	0
06/11/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	146.0000	111.0000	(23.973)	0	0	0
06/11/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	245.0000	194.0000	(20.816)	0	0	0
06/11/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	455.0000	379.0000	(16.703)	0	0	0
06/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	920.0000	980.0000	6.522	0	0	0
06/11/2008	\$ / R 2009/03/16	11.45	Put	Currency Future	1,797.0000	1,652.0000	(8.069)	0	0	0
06/11/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,657.0000	1,783.0000	7.604	0	0	0
06/11/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	146.0000	111.0000	(23.973)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	695.0000	580.0000	(16.547)	0	0	0
06/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,583.0000	1,705.0000	7.707	0	0	0
06/11/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,012.0000	2,154.0000	7.058	0	0	0
06/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	920.0000	980.0000	6.522	0	0	0
06/11/2008	\$ / R 2009/03/16	11.45	Call	Currency Future	372.0000	403.0000	8.333	0	0	0
06/11/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,657.0000	1,783.0000	7.604	0	0	0
06/11/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	186.0000	144.0000	(22.581)	0	0	0
06/11/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,096.0000	2,241.0000	6.918	0	0	0
06/11/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,441.0000	1,555.0000	7.911	0	0	0
06/11/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	812.0000	694.0000	(14.532)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.75	Put	Currency Future	1,294.0000	1,166.0000	(9.892)	0	0	0
06/11/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,511.0000	1,629.0000	7.809	0	0	0
06/11/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	837.0000	895.0000	6.930	0	0	0
06/11/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	232.0000	183.0000	(21.121)	0	0	0
06/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	752.0000	636.0000	(15.426)	0	0	0
06/11/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	1,811.0000	1,944.0000	7.344	0	0	0
06/11/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	348.0000	283.0000	(18.678)	0	0	0
06/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	638.0000	535.0000	(16.144)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	728.0000	774.0000	6.319	0	0	0
06/11/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,121.0000	1,215.0000	8.385	0	0	0
06/11/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	258.0000	205.0000	(20.543)	0	0	0
06/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	695.0000	580.0000	(16.547)	0	0	0
06/11/2008	\$ / R 2009/03/16	11.40	Put	Currency Future	1,759.0000	1,615.0000	(8.186)	0	0	0
06/11/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	2,224.0000	2,373.0000	6.700	0	0	0
06/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	877.0000	936.0000	6.727	0	0	0
06/11/2008	\$ / R 2009/03/16	9.35	Put	Currency Future	475.0000	396.0000	(16.632)	0	0	0
06/11/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	175.0000	135.0000	(22.857)	0	0	0
06/11/2008	\$ / R 2009/03/16	9.35	Call	Currency Future	1,150.0000	1,247.0000	8.435	0	0	0
06/11/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	1,373.0000	1,483.0000	8.012	0	0	0
06/11/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	165.0000	126.0000	(23.636)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	1,070.0000	938.0000	(12.336)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	1,228.0000	1,103.0000	(10.179)	0	0	0
06/11/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	1,890.0000	2,027.0000	7.249	0	0	0
06/11/2008	\$ / R 2009/03/16	10.50	Call	Currency Future	657.0000	704.0000	7.154	0	0	0
06/11/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	476.0000	516.0000	8.403	0	0	0
06/11/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	603.0000	653.0000	8.292	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	\$ / R 2009/03/16	11.20	Put	Currency Future	1,610.0000	1,470.0000	(8.696)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	873.0000	752.0000	(13.860)	0	0	0
06/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	495.0000	415.0000	(16.162)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.50	Put	Currency Future	1,132.0000	1,004.0000	(11.307)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.75	Call	Currency Future	569.0000	616.0000	8.260	0	0	0
06/11/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	1,164.0000	1,038.0000	(10.825)	0	0	0
06/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	752.0000	636.0000	(15.426)	0	0	0
06/11/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,243.0000	1,345.0000	8.206	0	0	0
06/11/2008	\$ / R 2009/03/16	10.70	Call	Currency Future	586.0000	635.0000	8.362	0	0	0
06/11/2008	\$ / R 2009/03/16	10.95	Put	Currency Future	1,431.0000	1,297.0000	(9.364)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	799.0000	852.0000	6.633	0	0	0
06/11/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	316.0000	255.0000	(19.304)	0	0	0
06/11/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	409.0000	442.0000	8.068	0	0	0
06/11/2008	\$ / R 2009/03/16	10.70	Put	Currency Future	1,261.0000	1,134.0000	(10.071)	0	0	0
06/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	495.0000	415.0000	(16.162)	0	0	0
06/11/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,243.0000	1,345.0000	8.206	0	0	0
06/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	877.0000	936.0000	6.727	0	0	0
06/11/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	286.0000	229.0000	(19.930)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	695.0000	738.0000	6.187	0	0	0
06/11/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,501.0000	1,365.0000	(9.061)	0	0	0
06/11/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	417.0000	345.0000	(17.266)	0	0	0
06/11/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,441.0000	1,555.0000	7.911	0	0	0
06/11/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	553.0000	599.0000	8.318	0	0	0
06/11/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	1,003.0000	874.0000	(12.861)	0	0	0
06/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,307.0000	1,413.0000	8.110	0	0	0
06/11/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,684.0000	1,542.0000	(8.432)	0	0	0
06/11/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	417.0000	345.0000	(17.266)	0	0	0
06/11/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	381.0000	313.0000	(17.848)	0	0	0
06/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,307.0000	1,413.0000	8.110	0	0	0
06/11/2008	\$ / R 2009/03/16	10.95	Call	Currency Future	506.0000	548.0000	8.300	0	0	0
06/11/2008	\$ / R 2009/03/16	11.50	Call	Currency Future	361.0000	390.0000	8.033	0	0	0
06/11/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	476.0000	516.0000	8.403	0	0	0
06/11/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	537.0000	581.0000	8.194	0	0	0
06/11/2008	\$ / R 2009/03/16	11.70	Call	Currency Future	318.0000	343.0000	7.862	0	0	0
06/11/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	381.0000	313.0000	(17.848)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	728.0000	774.0000	6.319	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	\$ / R 2009/03/16	12.00	Put	Currency Future	2,237.0000	2,082.0000	(6.929)	0	0	0
06/11/2008	\$ / R 2009/03/16	12.00	Call	Currency Future	262.0000	282.0000	7.634	0	0	0
06/11/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,573.0000	1,435.0000	(8.773)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	1,327.0000	1,198.0000	(9.721)	0	0	0
06/11/2008	\$ / R 2009/03/16	11.90	Put	Currency Future	2,154.0000	2,001.0000	(7.103)	0	0	0
06/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	448.0000	485.0000	8.259	0	0	0
06/11/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	1,396.0000	1,264.0000	(9.456)	0	0	0
06/11/2008	\$ / R 2009/03/16	11.90	Call	Currency Future	279.0000	301.0000	7.885	0	0	0
06/11/2008	\$ / R 2009/03/16	11.25	Call	Currency Future	422.0000	456.0000	8.057	0	0	0
06/11/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	2,073.0000	1,921.0000	(7.332)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	1,361.0000	1,231.0000	(9.552)	0	0	0
06/11/2008	\$ / R 2009/03/16	11.50	Put	Currency Future	1,836.0000	1,690.0000	(7.952)	0	0	0
06/11/2008	\$ / R 2009/03/16	11.70	Put	Currency Future	1,993.0000	1,843.0000	(7.526)	0	0	0
06/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,007.0000	1,093.0000	8.540	0	0	0
06/11/2008	\$ / R 2009/03/16	10.45	Put	Currency Future	1,101.0000	971.0000	(11.807)	0	0	0
06/11/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	298.0000	322.0000	8.054	0	0	0
06/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	582.0000	493.0000	(15.292)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	553.0000	599.0000	8.318	0	0	0
06/11/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	1,228.0000	1,103.0000	(10.179)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.45	Call	Currency Future	676.0000	721.0000	6.657	0	0	0
06/11/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	521.0000	564.0000	8.253	0	0	0
06/11/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	603.0000	653.0000	8.292	0	0	0
06/11/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	639.0000	688.0000	7.668	0	0	0
06/11/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	1,164.0000	1,038.0000	(10.825)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	639.0000	688.0000	7.668	0	0	0
06/11/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	1,327.0000	1,198.0000	(9.721)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.25	Put	Currency Future	970.0000	843.0000	(13.093)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.25	Call	Currency Future	745.0000	793.0000	6.443	0	0	0
06/11/2008	\$ / R 2009/03/16	9.85	Put	Currency Future	723.0000	608.0000	(15.906)	0	0	0
06/11/2008	\$ / R 2009/03/16	11.25	Put	Currency Future	1,646.0000	1,506.0000	(8.505)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	780.0000	832.0000	6.667	0	0	0
06/11/2008	\$ / R 2009/03/16	11.35	Put	Currency Future	1,721.0000	1,578.0000	(8.309)	0	0	0
06/11/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,501.0000	1,365.0000	(9.061)	0	0	0
06/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	448.0000	485.0000	8.259	0	0	0
06/11/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,573.0000	1,435.0000	(8.773)	0	0	0
06/11/2008	\$ / R 2009/03/16	11.20	Call	Currency Future	435.0000	470.0000	8.046	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	905.0000	782.0000	(13.591)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	842.0000	723.0000	(14.133)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	905.0000	782.0000	(13.591)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	817.0000	873.0000	6.854	0	0	0
06/11/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	780.0000	832.0000	6.667	0	0	0
06/11/2008	\$ / R 2009/03/16	9.95	Put	Currency Future	782.0000	665.0000	(14.962)	0	0	0
06/11/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	1,035.0000	1,123.0000	8.502	0	0	0
06/11/2008	\$ / R 2009/03/16	9.95	Call	Currency Future	857.0000	915.0000	6.768	0	0	0
06/11/2008	\$ / R 2009/03/16	11.35	Call	Currency Future	396.0000	429.0000	8.333	0	0	0
06/11/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	559.0000	473.0000	(15.385)	0	0	0
06/11/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,684.0000	1,542.0000	(8.432)	0	0	0
06/11/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	2,073.0000	1,921.0000	(7.332)	0	0	0
06/11/2008	\$ / R 2009/03/16	9.65	Call	Currency Future	985.0000	1,064.0000	8.020	0	0	0
06/11/2008	\$ / R 2009/03/16	11.85	Put	Currency Future	2,113.0000	1,961.0000	(7.194)	0	0	0
06/11/2008	\$ / R 2009/03/16	9.65	Put	Currency Future	610.0000	514.0000	(15.738)	0	0	0
06/11/2008	\$ / R 2009/03/16	11.55	Call	Currency Future	350.0000	378.0000	8.000	0	0	0
06/11/2008	\$ / R 2009/03/16	9.85	Call	Currency Future	899.0000	958.0000	6.563	0	0	0
06/11/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	409.0000	442.0000	8.068	0	0	0
06/11/2008	\$ / R 2009/03/16	11.55	Put	Currency Future	1,875.0000	1,728.0000	(7.840)	0	0	0
06/11/2008	\$ / R 2009/03/16	11.65	Call	Currency Future	328.0000	354.0000	7.927	0	0	0
06/11/2008	\$ / R 2009/03/16	11.65	Put	Currency Future	1,953.0000	1,804.0000	(7.629)	0	0	0
06/11/2008	\$ / R 2009/03/16	11.75	Call	Currency Future	308.0000	332.0000	7.792	0	0	0
06/11/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	298.0000	322.0000	8.054	0	0	0
06/11/2008	\$ / R 2009/03/16	11.85	Call	Currency Future	289.0000	311.0000	7.612	0	0	0
06/11/2008	\$ / R 2009/03/16	11.75	Put	Currency Future	2,033.0000	1,882.0000	(7.427)	0	0	0
06/11/2008	\$ / R 2009/03/16	9.45	Put	Currency Future	516.0000	433.0000	(16.085)	0	0	0
06/11/2008	\$ / R 2009/03/16	9.45	Call	Currency Future	1,091.0000	1,184.0000	8.524	0	0	0
06/11/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	1,196.0000	1,072.0000	(10.368)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	937.0000	812.0000	(13.340)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	762.0000	812.0000	6.562	0	0	0
06/11/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	873.0000	752.0000	(13.860)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	621.0000	672.0000	8.213	0	0	0
06/11/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	799.0000	852.0000	6.633	0	0	0
06/11/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	1,070.0000	938.0000	(12.336)	0	0	0
06/11/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	695.0000	738.0000	6.187	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	\$ / R 2009/06/12			Currency Future	10.2334	10.4110	1.735	10.5200	10.4300	2,082
06/11/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	597.0000	519.0000	(13.065)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	1,850.0000	1,976.0000	6.811	0	0	0
06/11/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	317.0000	265.0000	(16.404)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,073.0000	2,208.0000	6.512	0	0	0
06/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	240.0000	197.0000	(17.917)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	1,779.0000	1,902.0000	6.914	0	0	0
06/11/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	841.0000	896.0000	6.540	0	0	0
06/11/2008	\$ / R 2009/06/12	9.95	Call	Currency Future	1,097.0000	1,172.0000	6.837	0	0	0
06/11/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	1,544.0000	1,655.0000	7.189	0	0	0
06/11/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	167.0000	135.0000	(19.162)	0	0	0
06/11/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	1,189.0000	1,069.0000	(10.093)	0	0	0
06/11/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,218.0000	1,311.0000	7.635	0	0	0
06/11/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	426.0000	363.0000	(14.789)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	346.0000	291.0000	(15.896)	0	0	0
06/11/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	872.0000	930.0000	6.651	0	0	0
06/11/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	1,257.0000	1,135.0000	(9.706)	0	0	0
06/11/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	685.0000	600.0000	(12.409)	0	0	0
06/11/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	1,609.0000	1,724.0000	7.147	0	0	0
06/11/2008	\$ / R 2009/06/12	10.25	Put	Currency Future	993.0000	883.0000	(11.078)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	277.0000	229.0000	(17.329)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	303.0000	253.0000	(16.502)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	1,960.0000	2,090.0000	6.633	0	0	0
06/11/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,719.0000	1,591.0000	(7.446)	0	0	0
06/11/2008	\$ / R 2009/06/12	9.95	Put	Currency Future	814.0000	711.0000	(12.654)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,676.0000	1,794.0000	7.041	0	0	0
06/11/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	461.0000	394.0000	(14.534)	0	0	0
06/11/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	1,089.0000	974.0000	(10.560)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	1,886.0000	2,014.0000	6.787	0	0	0
06/11/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	2,112.0000	2,248.0000	6.439	0	0	0
06/11/2008	\$ / R 2009/06/12	11.85	Put	Currency Future	2,087.0000	1,948.0000	(6.660)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	228.0000	187.0000	(17.982)	0	0	0
06/11/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	922.0000	985.0000	6.833	0	0	0
06/11/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	603.0000	652.0000	8.126	0	0	0
06/11/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	206.0000	168.0000	(18.447)	0	0	0
06/11/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	872.0000	930.0000	6.651	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	\$ / R 2009/06/12	11.85	Call	Currency Future	470.0000	509.0000	8.298	0	0	0
06/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,676.0000	1,794.0000	7.041	0	0	0
06/11/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	2,190.0000	2,329.0000	6.347	0	0	0
06/11/2008	\$ / R 2009/06/12	10.25	Call	Currency Future	976.0000	1,044.0000	6.967	0	0	0
06/11/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	1,189.0000	1,069.0000	(10.093)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,035.0000	2,169.0000	6.585	0	0	0
06/11/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	640.0000	559.0000	(12.656)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	2,151.0000	2,289.0000	6.416	0	0	0
06/11/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	1,331.0000	1,430.0000	7.438	0	0	0
06/11/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	303.0000	253.0000	(16.502)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	217.0000	178.0000	(17.972)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	1,960.0000	2,090.0000	6.633	0	0	0
06/11/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	1,745.0000	1,865.0000	6.877	0	0	0
06/11/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	186.0000	151.0000	(18.817)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	240.0000	197.0000	(17.917)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	393.0000	333.0000	(15.267)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	361.0000	304.0000	(15.789)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	2,270.0000	2,412.0000	6.256	0	0	0
06/11/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	1,710.0000	1,829.0000	6.959	0	0	0
06/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,117.0000	1,199.0000	7.341	0	0	0
06/11/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	277.0000	229.0000	(17.329)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	377.0000	318.0000	(15.650)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	1,886.0000	2,014.0000	6.787	0	0	0
06/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	784.0000	688.0000	(12.245)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,073.0000	2,208.0000	6.512	0	0	0
06/11/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,274.0000	1,370.0000	7.535	0	0	0
06/11/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	331.0000	278.0000	(16.012)	0	0	0
06/11/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	556.0000	481.0000	(13.489)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	196.0000	159.0000	(18.878)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	2,230.0000	2,370.0000	6.278	0	0	0
06/11/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,390.0000	1,492.0000	7.338	0	0	0
06/11/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	317.0000	265.0000	(16.404)	0	0	0
06/11/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	685.0000	600.0000	(12.409)	0	0	0
06/11/2008	\$ / R 2009/06/12	11.70	Call	Currency Future	507.0000	549.0000	8.284	0	0	0
06/11/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	1,815.0000	1,939.0000	6.832	0	0	0
06/11/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	252.0000	208.0000	(17.460)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,218.0000	1,311.0000	7.635	0	0	0
06/11/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,382.0000	1,267.0000	(8.321)	0	0	0
06/11/2008	\$ / R 2009/06/12	10.95	Call	Currency Future	731.0000	790.0000	8.071	0	0	0
06/11/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	766.0000	828.0000	8.094	0	0	0
06/11/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	1,779.0000	1,902.0000	6.914	0	0	0
06/11/2008	\$ / R 2009/06/12	11.65	Put	Currency Future	1,936.0000	1,802.0000	(6.921)	0	0	0
06/11/2008	\$ / R 2009/06/12	10.95	Put	Currency Future	1,447.0000	1,329.0000	(8.155)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	290.0000	241.0000	(16.897)	0	0	0
06/11/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	409.0000	348.0000	(14.914)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	252.0000	208.0000	(17.460)	0	0	0
06/11/2008	\$ / R 2009/06/12	11.70	Put	Currency Future	1,973.0000	1,838.0000	(6.842)	0	0	0
06/11/2008	\$ / R 2009/06/12	11.20	Call	Currency Future	648.0000	702.0000	8.333	0	0	0
06/11/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	346.0000	291.0000	(15.896)	0	0	0
06/11/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	1,642.0000	1,759.0000	7.125	0	0	0
06/11/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	640.0000	559.0000	(12.656)	0	0	0
06/11/2008	\$ / R 2009/06/12	11.20	Put	Currency Future	1,615.0000	1,491.0000	(7.678)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,035.0000	2,169.0000	6.585	0	0	0
06/11/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,512.0000	1,622.0000	7.275	0	0	0
06/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	784.0000	688.0000	(12.245)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	377.0000	318.0000	(15.650)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	1,923.0000	2,052.0000	6.708	0	0	0
06/11/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	479.0000	411.0000	(14.196)	0	0	0
06/11/2008	\$ / R 2009/06/12	11.65	Call	Currency Future	520.0000	563.0000	8.269	0	0	0
06/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,117.0000	1,199.0000	7.341	0	0	0
06/11/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	556.0000	481.0000	(13.489)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	1,923.0000	2,052.0000	6.708	0	0	0
06/11/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	1,710.0000	1,829.0000	6.959	0	0	0
06/11/2008	\$ / R 2009/06/12	10.00	Call	Currency Future	1,076.0000	1,145.0000	6.413	0	0	0
06/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,015.0000	1,085.0000	6.897	0	0	0
06/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	393.0000	333.0000	(15.267)	0	0	0
06/11/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	748.0000	809.0000	8.155	0	0	0
06/11/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	958.0000	1,024.0000	6.889	0	0	0
06/11/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,577.0000	1,689.0000	7.102	0	0	0
06/11/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,415.0000	1,298.0000	(8.269)	0	0	0
06/11/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	871.0000	765.0000	(12.170)	0	0	0
06/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	1,025.0000	913.0000	(10.927)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	1,997.0000	2,129.0000	6.610	0	0	0
06/11/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	1,850.0000	1,976.0000	6.811	0	0	0
06/11/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,035.0000	1,107.0000	6.957	0	0	0
06/11/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	940.0000	1,004.0000	6.809	0	0	0
06/11/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	901.0000	796.0000	(11.654)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	264.0000	218.0000	(17.424)	0	0	0
06/11/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	517.0000	445.0000	(13.926)	0	0	0
06/11/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,274.0000	1,370.0000	7.535	0	0	0
06/11/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	443.0000	378.0000	(14.673)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	290.0000	241.0000	(16.897)	0	0	0
06/11/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,450.0000	1,556.0000	7.310	0	0	0
06/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	1,057.0000	943.0000	(10.785)	0	0	0
06/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,165.0000	1,254.0000	7.639	0	0	0
06/11/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,684.0000	1,557.0000	(7.542)	0	0	0
06/11/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	2,351.0000	2,496.0000	6.168	0	0	0
06/11/2008	\$ / R 2009/06/12	10.00	Put	Currency Future	842.0000	734.0000	(12.827)	0	0	0
06/11/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	731.0000	643.0000	(12.038)	0	0	0
06/11/2008	\$ / R 2009/06/12	11.25	Put	Currency Future	1,649.0000	1,524.0000	(7.580)	0	0	0
06/11/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	618.0000	668.0000	8.091	0	0	0
06/11/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,512.0000	1,622.0000	7.275	0	0	0
06/11/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	1,055.0000	1,126.0000	6.730	0	0	0
06/11/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,581.0000	1,458.0000	(7.780)	0	0	0
06/11/2008	\$ / R 2009/06/12	11.60	Put	Currency Future	1,899.0000	1,766.0000	(7.004)	0	0	0
06/11/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	731.0000	643.0000	(12.038)	0	0	0
06/11/2008	\$ / R 2009/06/12	9.85	Call	Currency Future	1,138.0000	1,226.0000	7.733	0	0	0
06/11/2008	\$ / R 2009/06/12	11.25	Call	Currency Future	633.0000	685.0000	8.215	0	0	0
06/11/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,755.0000	1,626.0000	(7.350)	0	0	0
06/11/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,035.0000	1,107.0000	6.957	0	0	0
06/11/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	962.0000	853.0000	(11.331)	0	0	0
06/11/2008	\$ / R 2009/06/12	9.65	Call	Currency Future	1,246.0000	1,340.0000	7.544	0	0	0
06/11/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,450.0000	1,556.0000	7.310	0	0	0
06/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,165.0000	1,254.0000	7.639	0	0	0
06/11/2008	\$ / R 2009/06/12	9.85	Put	Currency Future	755.0000	665.0000	(11.921)	0	0	0
06/11/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	901.0000	796.0000	(11.654)	0	0	0
06/11/2008	\$ / R 2009/06/12	9.65	Put	Currency Future	662.0000	579.0000	(12.538)	0	0	0
06/11/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	995.0000	1,064.0000	6.935	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	\$ / R 2009/06/12	9.75	Put	Currency Future	708.0000	621.0000	(12.288)	0	0	0
06/11/2008	\$ / R 2009/06/12	9.75	Call	Currency Future	1,191.0000	1,282.0000	7.641	0	0	0
06/11/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	517.0000	445.0000	(13.926)	0	0	0
06/11/2008	\$ / R 2009/06/12	9.55	Put	Currency Future	618.0000	539.0000	(12.783)	0	0	0
06/11/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	479.0000	411.0000	(14.196)	0	0	0
06/11/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	546.0000	592.0000	8.425	0	0	0
06/11/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,577.0000	1,689.0000	7.102	0	0	0
06/11/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	443.0000	378.0000	(14.673)	0	0	0
06/11/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	680.0000	736.0000	8.235	0	0	0
06/11/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,547.0000	1,425.0000	(7.886)	0	0	0
06/11/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,415.0000	1,298.0000	(8.269)	0	0	0
06/11/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,390.0000	1,492.0000	7.338	0	0	0
06/11/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	2,241.0000	2,099.0000	(6.336)	0	0	0
06/11/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	1,513.0000	1,393.0000	(7.931)	0	0	0
06/11/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	748.0000	809.0000	8.155	0	0	0
06/11/2008	\$ / R 2009/06/12	11.95	Put	Currency Future	2,163.0000	2,023.0000	(6.472)	0	0	0
06/11/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	664.0000	719.0000	8.283	0	0	0
06/11/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	784.0000	847.0000	8.036	0	0	0
06/11/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	424.0000	460.0000	8.491	0	0	0
06/11/2008	\$ / R 2009/06/12	9.55	Call	Currency Future	1,302.0000	1,400.0000	7.527	0	0	0
06/11/2008	\$ / R 2009/06/12	11.75	Put	Currency Future	2,011.0000	1,875.0000	(6.763)	0	0	0
06/11/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	922.0000	985.0000	6.833	0	0	0
06/11/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	931.0000	824.0000	(11.493)	0	0	0
06/11/2008	\$ / R 2009/06/12	12.15	Call	Currency Future	403.0000	437.0000	8.437	0	0	0
06/11/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	1,089.0000	974.0000	(10.560)	0	0	0
06/11/2008	\$ / R 2009/06/12	12.25	Call	Currency Future	383.0000	415.0000	8.355	0	0	0
06/11/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	856.0000	913.0000	6.659	0	0	0
06/11/2008	\$ / R 2009/06/12	12.25	Put	Currency Future	2,399.0000	2,254.0000	(6.044)	0	0	0
06/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	1,223.0000	1,102.0000	(9.894)	0	0	0
06/11/2008	\$ / R 2009/06/12	12.15	Put	Currency Future	2,320.0000	2,176.0000	(6.207)	0	0	0
06/11/2008	\$ / R 2009/06/12	12.10	Call	Currency Future	414.0000	448.0000	8.213	0	0	0
06/11/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,351.0000	1,236.0000	(8.512)	0	0	0
06/11/2008	\$ / R 2009/06/12	11.75	Call	Currency Future	494.0000	536.0000	8.502	0	0	0
06/11/2008	\$ / R 2009/06/12	12.00	Put	Currency Future	2,202.0000	2,061.0000	(6.403)	0	0	0
06/11/2008	\$ / R 2009/06/12	11.95	Call	Currency Future	447.0000	484.0000	8.277	0	0	0
06/11/2008	\$ / R 2009/06/12	12.00	Call	Currency Future	435.0000	472.0000	8.506	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,863.0000	1,731.0000	(7.085)	0	0	0
06/11/2008	\$ / R 2009/06/12	11.90	Put	Currency Future	2,125.0000	1,986.0000	(6.541)	0	0	0
06/11/2008	\$ / R 2009/06/12	11.45	Call	Currency Future	574.0000	621.0000	8.188	0	0	0
06/11/2008	\$ / R 2009/06/12	11.90	Call	Currency Future	458.0000	497.0000	8.515	0	0	0
06/11/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,547.0000	1,425.0000	(7.886)	0	0	0
06/11/2008	\$ / R 2009/06/12	11.45	Put	Currency Future	1,790.0000	1,660.0000	(7.263)	0	0	0
06/11/2008	\$ / R 2009/06/12	12.10	Put	Currency Future	2,280.0000	2,137.0000	(6.272)	0	0	0
06/11/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	680.0000	736.0000	8.235	0	0	0
06/11/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	546.0000	592.0000	8.425	0	0	0
06/11/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,351.0000	1,236.0000	(8.512)	0	0	0
06/11/2008	\$ / R 2009/06/12	11.80	Call	Currency Future	482.0000	522.0000	8.299	0	0	0
06/11/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	588.0000	637.0000	8.333	0	0	0
06/11/2008	\$ / R 2009/06/12	11.05	Call	Currency Future	697.0000	754.0000	8.178	0	0	0
06/11/2008	\$ / R 2009/06/12	11.80	Put	Currency Future	2,049.0000	1,911.0000	(6.735)	0	0	0
06/11/2008	\$ / R 2009/06/12	11.00	Put	Currency Future	1,480.0000	1,361.0000	(8.041)	0	0	0
06/11/2008	\$ / R 2009/06/12	11.50	Put	Currency Future	1,826.0000	1,695.0000	(7.174)	0	0	0
06/11/2008	\$ / R 2009/06/12	10.75	Put	Currency Future	1,319.0000	1,202.0000	(8.870)	0	0	0
06/11/2008	\$ / R 2009/06/12	11.00	Call	Currency Future	713.0000	772.0000	8.275	0	0	0
06/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,015.0000	1,085.0000	6.897	0	0	0
06/11/2008	\$ / R 2009/06/12	11.60	Call	Currency Future	533.0000	577.0000	8.255	0	0	0
06/11/2008	\$ / R 2009/06/12	10.50	Call	Currency Future	889.0000	948.0000	6.637	0	0	0
06/11/2008	\$ / R 2009/06/12	11.50	Call	Currency Future	560.0000	606.0000	8.214	0	0	0
06/11/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	958.0000	1,024.0000	6.889	0	0	0
06/11/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,382.0000	1,267.0000	(8.321)	0	0	0
06/11/2008	\$ / R 2009/06/12	10.75	Call	Currency Future	803.0000	863.0000	7.472	0	0	0
06/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	1,025.0000	913.0000	(10.927)	0	0	0
06/11/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	856.0000	913.0000	6.659	0	0	0
06/11/2008	\$ / R 2009/06/12	10.50	Put	Currency Future	1,155.0000	1,037.0000	(10.216)	0	0	0
06/11/2008	\$ / R 2009/06/12	10.70	Call	Currency Future	821.0000	879.0000	7.065	0	0	0
06/11/2008	\$ / R 2009/06/12	10.70	Put	Currency Future	1,288.0000	1,168.0000	(9.317)	0	0	0
06/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	1,223.0000	1,102.0000	(9.894)	0	0	0
06/11/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	784.0000	847.0000	8.036	0	0	0
06/11/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	1,257.0000	1,135.0000	(9.706)	0	0	0
06/11/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	2,241.0000	2,099.0000	(6.336)	0	0	0
06/11/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	424.0000	460.0000	8.491	0	0	0
06/11/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,863.0000	1,731.0000	(7.085)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	664.0000	719.0000	8.283	0	0	0
06/11/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,581.0000	1,458.0000	(7.780)	0	0	0
06/11/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	766.0000	828.0000	8.094	0	0	0
06/11/2008	\$ / R 2009/06/12	10.45	Put	Currency Future	1,122.0000	1,005.0000	(10.428)	0	0	0
06/11/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	841.0000	896.0000	6.540	0	0	0
06/11/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	940.0000	1,004.0000	6.809	0	0	0
06/11/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	931.0000	824.0000	(11.493)	0	0	0
06/11/2008	\$ / R 2009/06/12	10.45	Call	Currency Future	905.0000	966.0000	6.740	0	0	0
06/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	1,057.0000	943.0000	(10.785)	0	0	0
06/11/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	871.0000	765.0000	(12.170)	0	0	0
06/11/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	1,055.0000	1,126.0000	6.730	0	0	0
06/11/2008	£ / R 2008/12/12			Currency Future	15.6368	15.8057	1.080	15.9100	15.4700	2,709
06/11/2008	£ / R 2008/12/12	18.10	Call	Currency Future	111.0000	141.0000	27.027	0	0	0
06/11/2008	£ / R 2008/12/12	15.60	Call	Currency Future	740.0000	838.0000	13.243	0	0	0
06/11/2008	£ / R 2008/12/12	18.45	Call	Currency Future	80.0000	104.0000	30.000	0	0	0
06/11/2008	£ / R 2008/12/12	18.60	Put	Currency Future	3,032.0000	2,885.0000	(4.848)	0	0	0
06/11/2008	£ / R 2008/12/12	16.35	Put	Currency Future	1,178.0000	1,089.0000	(7.555)	0	0	0
06/11/2008	£ / R 2008/12/12	15.50	Put	Currency Future	646.0000	578.0000	(10.526)	0	0	0
06/11/2008	£ / R 2008/12/12	14.75	Call	Currency Future	1,212.0000	1,348.0000	11.221	0	0	0
06/11/2008	£ / R 2008/12/12	18.55	Call	Currency Future	73.0000	95.0000	30.137	0	0	0
06/11/2008	£ / R 2008/12/12	17.85	Call	Currency Future	139.0000	175.0000	25.899	0	0	0
06/11/2008	£ / R 2008/12/12	16.55	Call	Currency Future	401.0000	475.0000	18.454	0	0	0
06/11/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,222.0000	2,092.0000	(5.851)	0	0	0
06/11/2008	£ / R 2008/12/12	18.45	Put	Currency Future	2,893.0000	2,748.0000	(5.012)	0	0	0
06/11/2008	£ / R 2008/12/12	15.15	Put	Currency Future	471.0000	426.0000	(9.554)	0	0	0
06/11/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,352.0000	2,219.0000	(5.655)	0	0	0
06/11/2008	£ / R 2008/12/12	16.75	Put	Currency Future	1,458.0000	1,356.0000	(6.996)	0	0	0
06/11/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,574.0000	2,436.0000	(5.361)	0	0	0
06/11/2008	£ / R 2008/12/12	15.60	Call	Currency Future	740.0000	838.0000	13.243	0	0	0
06/11/2008	£ / R 2008/12/12	15.60	Put	Currency Future	704.0000	632.0000	(10.227)	0	0	0
06/11/2008	£ / R 2008/12/12	18.55	Put	Currency Future	2,986.0000	2,839.0000	(4.923)	0	0	0
06/11/2008	£ / R 2008/12/12	18.05	Call	Currency Future	116.0000	148.0000	27.586	0	0	0
06/11/2008	£ / R 2008/12/12	16.75	Call	Currency Future	345.0000	412.0000	19.420	0	0	0
06/11/2008	£ / R 2008/12/12	15.60	Put	Currency Future	704.0000	632.0000	(10.227)	0	0	0
06/11/2008	£ / R 2008/12/12	17.70	Call	Currency Future	158.0000	198.0000	25.316	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	£ / R 2008/12/12	14.75	Put	Currency Future	325.0000	292.0000	(10.154)	0	0	0
06/11/2008	£ / R 2008/12/12	15.15	Call	Currency Future	958.0000	1,081.0000	12.839	0	0	0
06/11/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,529.0000	2,392.0000	(5.417)	0	0	0
06/11/2008	£ / R 2008/12/12	16.35	Call	Currency Future	465.0000	545.0000	17.204	0	0	0
06/11/2008	£ / R 2008/12/12	16.10	Put	Currency Future	1,017.0000	930.0000	(8.555)	0	0	0
06/11/2008	£ / R 2008/12/12	17.70	Call	Currency Future	158.0000	198.0000	25.316	0	0	0
06/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	624.0000	710.0000	13.782	0	0	0
06/11/2008	£ / R 2008/12/12	18.35	Put	Currency Future	2,801.0000	2,658.0000	(5.105)	0	0	0
06/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	875.0000	990.0000	13.143	0	0	0
06/11/2008	£ / R 2008/12/12	18.35	Call	Currency Future	88.0000	114.0000	29.545	0	0	0
06/11/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,315.0000	1,219.0000	(7.300)	0	0	0
06/11/2008	£ / R 2008/12/12	15.50	Call	Currency Future	783.0000	884.0000	12.899	0	0	0
06/11/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,222.0000	2,092.0000	(5.851)	0	0	0
06/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	887.0000	804.0000	(9.357)	0	0	0
06/11/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,529.0000	2,392.0000	(5.417)	0	0	0
06/11/2008	£ / R 2008/12/12	15.30	Put	Currency Future	539.0000	485.0000	(10.019)	0	0	0
06/11/2008	£ / R 2008/12/12	18.80	Put	Currency Future	3,220.0000	3,070.0000	(4.658)	0	0	0
06/11/2008	£ / R 2008/12/12	15.05	Put	Currency Future	431.0000	389.0000	(9.745)	0	0	0
06/11/2008	£ / R 2008/12/12	16.25	Put	Currency Future	1,112.0000	1,027.0000	(7.644)	0	0	0
06/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	342.0000	307.0000	(10.234)	0	0	0
06/11/2008	£ / R 2008/12/12	17.85	Call	Currency Future	139.0000	175.0000	25.899	0	0	0
06/11/2008	£ / R 2008/12/12	18.70	Call	Currency Future	63.0000	83.0000	31.746	0	0	0
06/11/2008	£ / R 2008/12/12	16.05	Call	Currency Future	573.0000	654.0000	14.136	0	0	0
06/11/2008	£ / R 2008/12/12	14.90	Put	Currency Future	376.0000	338.0000	(10.106)	0	0	0
06/11/2008	£ / R 2008/12/12	15.00	Put	Currency Future	412.0000	372.0000	(9.709)	0	0	0
06/11/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,352.0000	2,219.0000	(5.655)	0	0	0
06/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	342.0000	307.0000	(10.234)	0	0	0
06/11/2008	£ / R 2008/12/12	18.80	Call	Currency Future	57.0000	75.0000	31.579	0	0	0
06/11/2008	£ / R 2008/12/12	16.05	Put	Currency Future	986.0000	898.0000	(8.925)	0	0	0
06/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	1,113.0000	1,244.0000	11.770	0	0	0
06/11/2008	£ / R 2008/12/12	15.00	Call	Currency Future	1,049.0000	1,177.0000	12.202	0	0	0
06/11/2008	£ / R 2008/12/12	17.95	Call	Currency Future	127.0000	161.0000	26.772	0	0	0
06/11/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,352.0000	1,493.0000	10.429	0	0	0
06/11/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,664.0000	2,524.0000	(5.255)	0	0	0
06/11/2008	£ / R 2008/12/12	15.55	Put	Currency Future	675.0000	605.0000	(10.370)	0	0	0
06/11/2008	£ / R 2008/12/12	14.60	Put	Currency Future	279.0000	251.0000	(10.036)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	£ / R 2008/12/12	15.15	Call	Currency Future	958.0000	1,081.0000	12.839	0	0	0
06/11/2008	£ / R 2008/12/12	17.95	Put	Currency Future	2,440.0000	2,305.0000	(5.533)	0	0	0
06/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	265.0000	238.0000	(10.189)	0	0	0
06/11/2008	£ / R 2008/12/12	18.60	Call	Currency Future	69.0000	91.0000	31.884	0	0	0
06/11/2008	£ / R 2008/12/12	15.10	Call	Currency Future	988.0000	1,113.0000	12.652	0	0	0
06/11/2008	£ / R 2008/12/12	15.75	Call	Currency Future	679.0000	771.0000	13.549	0	0	0
06/11/2008	£ / R 2008/12/12	14.60	Call	Currency Future	1,316.0000	1,456.0000	10.638	0	0	0
06/11/2008	£ / R 2008/12/12	18.15	Call	Currency Future	106.0000	135.0000	27.358	0	0	0
06/11/2008	£ / R 2008/12/12	15.15	Put	Currency Future	471.0000	426.0000	(9.554)	0	0	0
06/11/2008	£ / R 2008/12/12	18.05	Call	Currency Future	116.0000	148.0000	27.586	0	0	0
06/11/2008	£ / R 2008/12/12	14.65	Call	Currency Future	1,281.0000	1,420.0000	10.851	0	0	0
06/11/2008	£ / R 2008/12/12	18.40	Put	Currency Future	2,847.0000	2,703.0000	(5.058)	0	0	0
06/11/2008	£ / R 2008/12/12	15.10	Put	Currency Future	451.0000	407.0000	(9.756)	0	0	0
06/11/2008	£ / R 2008/12/12	16.25	Call	Currency Future	499.0000	582.0000	16.633	0	0	0
06/11/2008	£ / R 2008/12/12	16.10	Call	Currency Future	554.0000	636.0000	14.801	0	0	0
06/11/2008	£ / R 2008/12/12	14.50	Put	Currency Future	252.0000	225.0000	(10.714)	0	0	0
06/11/2008	£ / R 2008/12/12	15.40	Call	Currency Future	828.0000	933.0000	12.681	0	0	0
06/11/2008	£ / R 2008/12/12	18.35	Call	Currency Future	88.0000	114.0000	29.545	0	0	0
06/11/2008	£ / R 2008/12/12	15.05	Put	Currency Future	431.0000	389.0000	(9.745)	0	0	0
06/11/2008	£ / R 2008/12/12	18.70	Put	Currency Future	3,126.0000	2,977.0000	(4.766)	0	0	0
06/11/2008	£ / R 2008/12/12	15.75	Put	Currency Future	793.0000	716.0000	(9.710)	0	0	0
06/11/2008	£ / R 2008/12/12	14.50	Call	Currency Future	1,388.0000	1,531.0000	10.303	0	0	0
06/11/2008	£ / R 2008/12/12	18.25	Put	Currency Future	2,710.0000	2,568.0000	(5.240)	0	0	0
06/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	1,178.0000	1,313.0000	11.460	0	0	0
06/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	1,178.0000	1,313.0000	11.460	0	0	0
06/11/2008	£ / R 2008/12/12	18.30	Put	Currency Future	2,755.0000	2,613.0000	(5.154)	0	0	0
06/11/2008	£ / R 2008/12/12	15.05	Call	Currency Future	1,018.0000	1,145.0000	12.475	0	0	0
06/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	875.0000	990.0000	13.143	0	0	0
06/11/2008	£ / R 2008/12/12	15.85	Put	Currency Future	855.0000	774.0000	(9.474)	0	0	0
06/11/2008	£ / R 2008/12/12	14.40	Put	Currency Future	226.0000	202.0000	(10.619)	0	0	0
06/11/2008	£ / R 2008/12/12	18.15	Put	Currency Future	2,619.0000	2,480.0000	(5.307)	0	0	0
06/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	591.0000	527.0000	(10.829)	0	0	0
06/11/2008	£ / R 2008/12/12	18.30	Call	Currency Future	92.0000	119.0000	29.348	0	0	0
06/11/2008	£ / R 2008/12/12	14.60	Put	Currency Future	279.0000	251.0000	(10.036)	0	0	0
06/11/2008	£ / R 2008/12/12	16.85	Call	Currency Future	320.0000	383.0000	19.688	0	0	0
06/11/2008	£ / R 2008/12/12	17.75	Put	Currency Future	2,265.0000	2,134.0000	(5.784)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	£ / R 2008/12/12	14.65	Put	Currency Future	294.0000	264.0000	(10.204)	0	0	0
06/11/2008	£ / R 2008/12/12	18.20	Call	Currency Future	101.0000	130.0000	28.713	0	0	0
06/11/2008	£ / R 2008/12/12	14.85	Call	Currency Future	1,145.0000	1,278.0000	11.616	0	0	0
06/11/2008	£ / R 2008/12/12	15.85	Call	Currency Future	642.0000	730.0000	13.707	0	0	0
06/11/2008	£ / R 2008/12/12	14.40	Call	Currency Future	1,463.0000	1,608.0000	9.911	0	0	0
06/11/2008	£ / R 2008/12/12	14.60	Call	Currency Future	1,316.0000	1,456.0000	10.638	0	0	0
06/11/2008	£ / R 2008/12/12	15.05	Call	Currency Future	1,018.0000	1,145.0000	12.475	0	0	0
06/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	84.0000	109.0000	29.762	0	0	0
06/11/2008	£ / R 2008/12/12	14.45	Call	Currency Future	1,425.0000	1,569.0000	10.105	0	0	0
06/11/2008	£ / R 2008/12/12	15.30	Put	Currency Future	539.0000	485.0000	(10.019)	0	0	0
06/11/2008	£ / R 2008/12/12	16.85	Put	Currency Future	1,533.0000	1,428.0000	(6.849)	0	0	0
06/11/2008	£ / R 2008/12/12	16.65	Call	Currency Future	373.0000	443.0000	18.767	0	0	0
06/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	84.0000	109.0000	29.762	0	0	0
06/11/2008	£ / R 2008/12/12	18.55	Call	Currency Future	73.0000	95.0000	30.137	0	0	0
06/11/2008	£ / R 2008/12/12	14.35	Put	Currency Future	214.0000	191.0000	(10.748)	0	0	0
06/11/2008	£ / R 2008/12/12	16.95	Put	Currency Future	1,609.0000	1,500.0000	(6.774)	0	0	0
06/11/2008	£ / R 2008/12/12	18.25	Call	Currency Future	96.0000	124.0000	29.167	0	0	0
06/11/2008	£ / R 2008/12/12	14.85	Put	Currency Future	358.0000	322.0000	(10.056)	0	0	0
06/11/2008	£ / R 2008/12/12	15.55	Call	Currency Future	762.0000	861.0000	12.992	0	0	0
06/11/2008	£ / R 2008/12/12	15.95	Call	Currency Future	606.0000	691.0000	14.026	0	0	0
06/11/2008	£ / R 2008/12/12	15.40	Call	Currency Future	828.0000	933.0000	12.681	0	0	0
06/11/2008	£ / R 2008/12/12	14.45	Put	Currency Future	238.0000	213.0000	(10.504)	0	0	0
06/11/2008	£ / R 2008/12/12	15.35	Call	Currency Future	851.0000	961.0000	12.926	0	0	0
06/11/2008	£ / R 2008/12/12	17.65	Call	Currency Future	166.0000	206.0000	24.096	0	0	0
06/11/2008	£ / R 2008/12/12	15.25	Call	Currency Future	900.0000	1,020.0000	13.333	0	0	0
06/11/2008	£ / R 2008/12/12	14.35	Call	Currency Future	1,500.0000	1,647.0000	9.800	0	0	0
06/11/2008	£ / R 2008/12/12	16.65	Put	Currency Future	1,386.0000	1,287.0000	(7.143)	0	0	0
06/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	265.0000	238.0000	(10.189)	0	0	0
06/11/2008	£ / R 2008/12/12	15.95	Put	Currency Future	920.0000	835.0000	(9.239)	0	0	0
06/11/2008	£ / R 2008/12/12	17.65	Put	Currency Future	2,179.0000	2,051.0000	(5.874)	0	0	0
06/11/2008	£ / R 2008/12/12	16.10	Put	Currency Future	1,017.0000	930.0000	(8.555)	0	0	0
06/11/2008	£ / R 2008/12/12	15.25	Put	Currency Future	514.0000	465.0000	(9.533)	0	0	0
06/11/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,352.0000	1,493.0000	10.429	0	0	0
06/11/2008	£ / R 2008/12/12	14.65	Put	Currency Future	294.0000	264.0000	(10.204)	0	0	0
06/11/2008	£ / R 2008/12/12	14.65	Call	Currency Future	1,281.0000	1,420.0000	10.851	0	0	0
06/11/2008	£ / R 2008/12/12	18.40	Put	Currency Future	2,847.0000	2,703.0000	(5.058)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	£ / R 2008/12/12	16.20	Put	Currency Future	1,080.0000	996.0000	(7.778)	0	0	0
06/11/2008	£ / R 2008/12/12	15.85	Call	Currency Future	642.0000	730.0000	13.707	0	0	0
06/11/2008	£ / R 2008/12/12	16.20	Call	Currency Future	517.0000	602.0000	16.441	0	0	0
06/11/2008	£ / R 2008/12/12	16.10	Call	Currency Future	554.0000	636.0000	14.801	0	0	0
06/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	591.0000	527.0000	(10.829)	0	0	0
06/11/2008	£ / R 2008/12/12	18.35	Put	Currency Future	2,801.0000	2,658.0000	(5.105)	0	0	0
06/11/2008	£ / R 2008/12/12	15.85	Put	Currency Future	855.0000	774.0000	(9.474)	0	0	0
06/11/2008	£ / R 2008/12/12	17.05	Call	Currency Future	273.0000	330.0000	20.879	0	0	0
06/11/2008	£ / R 2008/12/12	16.00	Call	Currency Future	589.0000	672.0000	14.092	0	0	0
06/11/2008	£ / R 2008/12/12	15.35	Put	Currency Future	564.0000	506.0000	(10.284)	0	0	0
06/11/2008	£ / R 2008/12/12	17.05	Put	Currency Future	1,686.0000	1,575.0000	(6.584)	0	0	0
06/11/2008	£ / R 2008/12/12	15.45	Call	Currency Future	805.0000	908.0000	12.795	0	0	0
06/11/2008	£ / R 2008/12/12	16.95	Call	Currency Future	296.0000	356.0000	20.270	0	0	0
06/11/2008	£ / R 2008/12/12	16.00	Put	Currency Future	953.0000	866.0000	(9.129)	0	0	0
06/11/2008	£ / R 2008/12/12	14.70	Put	Currency Future	309.0000	278.0000	(10.032)	0	0	0
06/11/2008	£ / R 2008/12/12	15.80	Call	Currency Future	660.0000	750.0000	13.636	0	0	0
06/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	1,113.0000	1,244.0000	11.770	0	0	0
06/11/2008	£ / R 2008/12/12	17.60	Call	Currency Future	173.0000	215.0000	24.277	0	0	0
06/11/2008	£ / R 2008/12/12	15.45	Put	Currency Future	618.0000	552.0000	(10.680)	0	0	0
06/11/2008	£ / R 2008/12/12	17.90	Call	Currency Future	133.0000	168.0000	26.316	0	0	0
06/11/2008	£ / R 2008/12/12	15.65	Call	Currency Future	719.0000	815.0000	13.352	0	0	0
06/11/2008	£ / R 2008/12/12	15.55	Put	Currency Future	675.0000	605.0000	(10.370)	0	0	0
06/11/2008	£ / R 2008/12/12	14.90	Put	Currency Future	376.0000	338.0000	(10.106)	0	0	0
06/11/2008	£ / R 2008/12/12	17.60	Put	Currency Future	2,136.0000	2,009.0000	(5.946)	0	0	0
06/11/2008	£ / R 2008/12/12	15.10	Call	Currency Future	988.0000	1,113.0000	12.652	0	0	0
06/11/2008	£ / R 2008/12/12	15.80	Put	Currency Future	824.0000	744.0000	(9.709)	0	0	0
06/11/2008	£ / R 2008/12/12	17.75	Call	Currency Future	152.0000	190.0000	25.000	0	0	0
06/11/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,571.0000	1,464.0000	(6.811)	0	0	0
06/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	733.0000	659.0000	(10.095)	0	0	0
06/11/2008	£ / R 2008/12/12	15.55	Call	Currency Future	762.0000	861.0000	12.992	0	0	0
06/11/2008	£ / R 2008/12/12	18.55	Put	Currency Future	2,986.0000	2,839.0000	(4.923)	0	0	0
06/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	887.0000	804.0000	(9.357)	0	0	0
06/11/2008	£ / R 2008/12/12	17.40	Put	Currency Future	1,968.0000	1,846.0000	(6.199)	0	0	0
06/11/2008	£ / R 2008/12/12	16.90	Call	Currency Future	307.0000	369.0000	20.195	0	0	0
06/11/2008	£ / R 2008/12/12	14.70	Call	Currency Future	1,246.0000	1,383.0000	10.995	0	0	0
06/11/2008	£ / R 2008/12/12	16.20	Call	Currency Future	517.0000	602.0000	16.441	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	£ / R 2008/12/12	15.10	Put	Currency Future	451.0000	407.0000	(9.756)	0	0	0
06/11/2008	£ / R 2008/12/12	17.40	Call	Currency Future	205.0000	252.0000	22.927	0	0	0
06/11/2008	£ / R 2008/12/12	16.20	Put	Currency Future	1,080.0000	996.0000	(7.778)	0	0	0
06/11/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,396.0000	2,262.0000	(5.593)	0	0	0
06/11/2008	£ / R 2008/12/12	16.40	Call	Currency Future	448.0000	527.0000	17.634	0	0	0
06/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	733.0000	659.0000	(10.095)	0	0	0
06/11/2008	£ / R 2008/12/12	15.65	Call	Currency Future	719.0000	815.0000	13.352	0	0	0
06/11/2008	£ / R 2008/12/12	17.20	Put	Currency Future	1,805.0000	1,689.0000	(6.427)	0	0	0
06/11/2008	£ / R 2008/12/12	18.10	Call	Currency Future	111.0000	141.0000	27.027	0	0	0
06/11/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,211.0000	1,121.0000	(7.432)	0	0	0
06/11/2008	£ / R 2008/12/12	17.40	Call	Currency Future	205.0000	252.0000	22.927	0	0	0
06/11/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,574.0000	2,436.0000	(5.361)	0	0	0
06/11/2008	£ / R 2008/12/12	17.25	Put	Currency Future	1,845.0000	1,728.0000	(6.341)	0	0	0
06/11/2008	£ / R 2008/12/12	16.60	Call	Currency Future	387.0000	458.0000	18.346	0	0	0
06/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	624.0000	710.0000	13.782	0	0	0
06/11/2008	£ / R 2008/12/12	17.30	Put	Currency Future	1,886.0000	1,767.0000	(6.310)	0	0	0
06/11/2008	£ / R 2008/12/12	17.25	Call	Currency Future	232.0000	284.0000	22.414	0	0	0
06/11/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,396.0000	2,262.0000	(5.593)	0	0	0
06/11/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,350.0000	1,253.0000	(7.185)	0	0	0
06/11/2008	£ / R 2008/12/12	16.40	Call	Currency Future	448.0000	527.0000	17.634	0	0	0
06/11/2008	£ / R 2008/12/12	15.20	Put	Currency Future	492.0000	445.0000	(9.553)	0	0	0
06/11/2008	£ / R 2008/12/12	17.40	Put	Currency Future	1,968.0000	1,846.0000	(6.199)	0	0	0
06/11/2008	£ / R 2008/12/12	17.35	Put	Currency Future	1,927.0000	1,807.0000	(6.227)	0	0	0
06/11/2008	£ / R 2008/12/12	14.95	Put	Currency Future	394.0000	355.0000	(9.898)	0	0	0
06/11/2008	£ / R 2008/12/12	17.30	Call	Currency Future	223.0000	273.0000	22.422	0	0	0
06/11/2008	£ / R 2008/12/12	17.10	Put	Currency Future	1,725.0000	1,612.0000	(6.551)	0	0	0
06/11/2008	£ / R 2008/12/12	17.90	Call	Currency Future	133.0000	168.0000	26.316	0	0	0
06/11/2008	£ / R 2008/12/12	17.50	Put	Currency Future	2,051.0000	1,927.0000	(6.046)	0	0	0
06/11/2008	£ / R 2008/12/12	16.15	Call	Currency Future	535.0000	619.0000	15.701	0	0	0
06/11/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,211.0000	1,121.0000	(7.432)	0	0	0
06/11/2008	£ / R 2008/12/12	15.70	Call	Currency Future	699.0000	793.0000	13.448	0	0	0
06/11/2008	£ / R 2008/12/12	17.10	Call	Currency Future	262.0000	318.0000	21.374	0	0	0
06/11/2008	£ / R 2008/12/12	18.00	Put	Currency Future	2,485.0000	2,348.0000	(5.513)	0	0	0
06/11/2008	£ / R 2008/12/12	16.15	Put	Currency Future	1,048.0000	963.0000	(8.111)	0	0	0
06/11/2008	£ / R 2008/12/12	18.20	Call	Currency Future	101.0000	130.0000	28.713	0	0	0
06/11/2008	£ / R 2008/12/12	15.80	Put	Currency Future	824.0000	744.0000	(9.709)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,315.0000	1,219.0000	(7.300)	0	0	0
06/11/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,664.0000	2,524.0000	(5.255)	0	0	0
06/11/2008	£ / R 2008/12/12	16.30	Call	Currency Future	481.0000	563.0000	17.048	0	0	0
06/11/2008	£ / R 2008/12/12	15.80	Call	Currency Future	660.0000	750.0000	13.636	0	0	0
06/11/2008	£ / R 2008/12/12	18.30	Call	Currency Future	92.0000	119.0000	29.348	0	0	0
06/11/2008	£ / R 2008/12/12	17.45	Call	Currency Future	196.0000	242.0000	23.469	0	0	0
06/11/2008	£ / R 2008/12/12	18.30	Put	Currency Future	2,755.0000	2,613.0000	(5.154)	0	0	0
06/11/2008	£ / R 2008/12/12	16.30	Put	Currency Future	1,145.0000	1,058.0000	(7.598)	0	0	0
06/11/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,350.0000	1,253.0000	(7.185)	0	0	0
06/11/2008	£ / R 2008/12/12	18.00	Call	Currency Future	121.0000	154.0000	27.273	0	0	0
06/11/2008	£ / R 2008/12/12	15.70	Put	Currency Future	762.0000	687.0000	(9.843)	0	0	0
06/11/2008	£ / R 2008/12/12	16.60	Call	Currency Future	387.0000	458.0000	18.346	0	0	0
06/11/2008	£ / R 2008/12/12	17.60	Call	Currency Future	173.0000	215.0000	24.277	0	0	0
06/11/2008	£ / R 2008/12/12	18.50	Put	Currency Future	2,939.0000	2,794.0000	(4.934)	0	0	0
06/11/2008	£ / R 2008/12/12	18.50	Call	Currency Future	76.0000	99.0000	30.263	0	0	0
06/11/2008	£ / R 2008/12/12	17.80	Put	Currency Future	2,308.0000	2,177.0000	(5.676)	0	0	0
06/11/2008	£ / R 2008/12/12	16.45	Call	Currency Future	432.0000	509.0000	17.824	0	0	0
06/11/2008	£ / R 2008/12/12	18.65	Put	Currency Future	3,079.0000	2,931.0000	(4.807)	0	0	0
06/11/2008	£ / R 2008/12/12	17.45	Put	Currency Future	2,010.0000	1,887.0000	(6.119)	0	0	0
06/11/2008	£ / R 2008/12/12	16.50	Put	Currency Future	1,280.0000	1,186.0000	(7.344)	0	0	0
06/11/2008	£ / R 2008/12/12	17.35	Call	Currency Future	214.0000	262.0000	22.430	0	0	0
06/11/2008	£ / R 2008/12/12	16.50	Call	Currency Future	417.0000	492.0000	17.986	0	0	0
06/11/2008	£ / R 2008/12/12	17.55	Put	Currency Future	2,094.0000	1,968.0000	(6.017)	0	0	0
06/11/2008	£ / R 2008/12/12	16.45	Put	Currency Future	1,245.0000	1,153.0000	(7.390)	0	0	0
06/11/2008	£ / R 2008/12/12	18.65	Call	Currency Future	66.0000	87.0000	31.818	0	0	0
06/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	624.0000	710.0000	13.782	0	0	0
06/11/2008	£ / R 2008/12/12	15.20	Call	Currency Future	929.0000	1,051.0000	13.132	0	0	0
06/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	887.0000	804.0000	(9.357)	0	0	0
06/11/2008	£ / R 2008/12/12	16.55	Call	Currency Future	401.0000	475.0000	18.454	0	0	0
06/11/2008	£ / R 2008/12/12	14.95	Call	Currency Future	1,081.0000	1,210.0000	11.933	0	0	0
06/11/2008	£ / R 2008/12/12	17.55	Call	Currency Future	180.0000	224.0000	24.444	0	0	0
06/11/2008	£ / R 2008/12/12	17.30	Call	Currency Future	223.0000	273.0000	22.422	0	0	0
06/11/2008	£ / R 2008/12/12	17.30	Put	Currency Future	1,886.0000	1,767.0000	(6.310)	0	0	0
06/11/2008	£ / R 2008/12/12	17.00	Put	Currency Future	1,647.0000	1,537.0000	(6.679)	0	0	0
06/11/2008	£ / R 2008/12/12	17.20	Call	Currency Future	242.0000	295.0000	21.901	0	0	0
06/11/2008	£ / R 2008/12/12	16.90	Call	Currency Future	307.0000	369.0000	20.195	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	£ / R	2008/12/12	17.10	Put	Currency Future	1,725.0000	1,612.0000	(6.551)	0	0	0
06/11/2008	£ / R	2008/12/12	17.10	Call	Currency Future	262.0000	318.0000	21.374	0	0	0
06/11/2008	£ / R	2008/12/12	16.70	Call	Currency Future	359.0000	427.0000	18.942	0	0	0
06/11/2008	£ / R	2008/12/12	16.80	Put	Currency Future	1,495.0000	1,392.0000	(6.890)	0	0	0
06/11/2008	£ / R	2008/12/12	16.70	Call	Currency Future	359.0000	427.0000	18.942	0	0	0
06/11/2008	£ / R	2008/12/12	16.70	Put	Currency Future	1,422.0000	1,321.0000	(7.103)	0	0	0
06/11/2008	£ / R	2008/12/12	16.70	Put	Currency Future	1,422.0000	1,321.0000	(7.103)	0	0	0
06/11/2008	£ / R	2008/12/12	16.80	Put	Currency Future	1,495.0000	1,392.0000	(6.890)	0	0	0
06/11/2008	£ / R	2008/12/12	16.80	Call	Currency Future	332.0000	397.0000	19.578	0	0	0
06/11/2008	£ / R	2008/12/12	16.80	Call	Currency Future	332.0000	397.0000	19.578	0	0	0
06/11/2008	£ / R	2008/12/12	17.00	Call	Currency Future	284.0000	343.0000	20.775	0	0	0
06/11/2008	£ / R	2008/12/12	16.90	Put	Currency Future	1,571.0000	1,464.0000	(6.811)	0	0	0
06/11/2008	£ / R	2008/12/12	17.20	Put	Currency Future	1,805.0000	1,689.0000	(6.427)	0	0	0
06/11/2008	£ / R	2008/12/12	17.60	Put	Currency Future	2,136.0000	2,009.0000	(5.946)	0	0	0
06/11/2008	£ / R	2008/12/12	17.50	Call	Currency Future	188.0000	233.0000	23.936	0	0	0
06/11/2008	£ / R	2008/12/12	17.80	Call	Currency Future	145.0000	182.0000	25.517	0	0	0
06/11/2008	£ / R	2008/12/12	17.20	Call	Currency Future	242.0000	295.0000	21.901	0	0	0
06/11/2008	£ / R	2008/12/12	16.05	Put	Currency Future	986.0000	898.0000	(8.925)	0	0	0
06/11/2008	£ / R	2008/12/12	16.05	Call	Currency Future	573.0000	654.0000	14.136	0	0	0
06/11/2008	£ / R	2008/12/12	15.75	Put	Currency Future	793.0000	716.0000	(9.710)	0	0	0
06/11/2008	£ / R	2008/12/12	15.75	Call	Currency Future	679.0000	771.0000	13.549	0	0	0
06/11/2008	£ / R	2009/03/16			Currency Future	15.9424	16.1389	1.233	15.8100	15.8100	6,956
06/11/2008	£ / R	2009/03/16	16.65	Put	Currency Future	1,515.0000	1,412.0000	(6.799)	0	0	0
06/11/2008	£ / R	2009/03/16	15.90	Put	Currency Future	1,043.0000	949.0000	(9.012)	0	0	0
06/11/2008	£ / R	2009/03/16	14.70	Call	Currency Future	1,734.0000	1,884.0000	8.651	0	0	0
06/11/2008	£ / R	2009/03/16	17.95	Call	Currency Future	430.0000	491.0000	14.186	0	0	0
06/11/2008	£ / R	2009/03/16	14.70	Put	Currency Future	492.0000	445.0000	(9.553)	0	0	0
06/11/2008	£ / R	2009/03/16	15.90	Call	Currency Future	1,086.0000	1,188.0000	9.392	0	0	0
06/11/2008	£ / R	2009/03/16	14.60	Put	Currency Future	459.0000	415.0000	(9.586)	0	0	0
06/11/2008	£ / R	2009/03/16	15.05	Put	Currency Future	620.0000	564.0000	(9.032)	0	0	0
06/11/2008	£ / R	2009/03/16	15.65	Put	Currency Future	894.0000	810.0000	(9.396)	0	0	0
06/11/2008	£ / R	2009/03/16	14.80	Call	Currency Future	1,669.0000	1,816.0000	8.808	0	0	0
06/11/2008	£ / R	2009/03/16	18.45	Call	Currency Future	331.0000	382.0000	15.408	0	0	0
06/11/2008	£ / R	2009/03/16	18.10	Call	Currency Future	398.0000	456.0000	14.573	0	0	0
06/11/2008	£ / R	2009/03/16	14.60	Call	Currency Future	1,801.0000	1,954.0000	8.495	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,126.0000	1,231.0000	9.325	0	0	0
06/11/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,512.0000	1,653.0000	9.325	0	0	0
06/11/2008	£ / R 2009/03/16	14.80	Put	Currency Future	526.0000	477.0000	(9.316)	0	0	0
06/11/2008	£ / R 2009/03/16	16.40	Call	Currency Future	904.0000	996.0000	10.177	0	0	0
06/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	723.0000	660.0000	(8.714)	0	0	0
06/11/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,839.0000	2,693.0000	(5.143)	0	0	0
06/11/2008	£ / R 2009/03/16	15.80	Put	Currency Future	984.0000	892.0000	(9.350)	0	0	0
06/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,086.0000	1,188.0000	9.392	0	0	0
06/11/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,186.0000	1,299.0000	9.528	0	0	0
06/11/2008	£ / R 2009/03/16	14.90	Put	Currency Future	562.0000	511.0000	(9.075)	0	0	0
06/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	723.0000	660.0000	(8.714)	0	0	0
06/11/2008	£ / R 2009/03/16	17.95	Put	Currency Future	2,438.0000	2,302.0000	(5.578)	0	0	0
06/11/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,605.0000	1,750.0000	9.034	0	0	0
06/11/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,605.0000	1,750.0000	9.034	0	0	0
06/11/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,168.0000	1,067.0000	(8.647)	0	0	0
06/11/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,365.0000	1,499.0000	9.817	0	0	0
06/11/2008	£ / R 2009/03/16	16.10	Call	Currency Future	1,010.0000	1,106.0000	9.505	0	0	0
06/11/2008	£ / R 2009/03/16	15.10	Call	Currency Future	1,482.0000	1,621.0000	9.379	0	0	0
06/11/2008	£ / R 2009/03/16	18.80	Call	Currency Future	274.0000	318.0000	16.058	0	0	0
06/11/2008	£ / R 2009/03/16	15.10	Put	Currency Future	639.0000	582.0000	(8.920)	0	0	0
06/11/2008	£ / R 2009/03/16	15.30	Call	Currency Future	1,365.0000	1,499.0000	9.817	0	0	0
06/11/2008	£ / R 2009/03/16	18.10	Put	Currency Future	2,556.0000	2,417.0000	(5.438)	0	0	0
06/11/2008	£ / R 2009/03/16	15.00	Put	Currency Future	600.0000	546.0000	(9.000)	0	0	0
06/11/2008	£ / R 2009/03/16	18.20	Put	Currency Future	2,636.0000	2,495.0000	(5.349)	0	0	0
06/11/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,669.0000	1,816.0000	8.808	0	0	0
06/11/2008	£ / R 2009/03/16	16.95	Call	Currency Future	703.0000	789.0000	12.233	0	0	0
06/11/2008	£ / R 2009/03/16	14.65	Call	Currency Future	1,768.0000	1,919.0000	8.541	0	0	0
06/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,043.0000	949.0000	(9.012)	0	0	0
06/11/2008	£ / R 2009/03/16	15.00	Call	Currency Future	1,543.0000	1,685.0000	9.203	0	0	0
06/11/2008	£ / R 2009/03/16	14.80	Put	Currency Future	526.0000	477.0000	(9.316)	0	0	0
06/11/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,362.0000	1,257.0000	(7.709)	0	0	0
06/11/2008	£ / R 2009/03/16	18.90	Put	Currency Future	3,217.0000	3,063.0000	(4.787)	0	0	0
06/11/2008	£ / R 2009/03/16	14.65	Put	Currency Future	475.0000	430.0000	(9.474)	0	0	0
06/11/2008	£ / R 2009/03/16	18.90	Call	Currency Future	260.0000	302.0000	16.154	0	0	0
06/11/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,596.0000	2,456.0000	(5.393)	0	0	0
06/11/2008	£ / R 2009/03/16	14.95	Put	Currency Future	581.0000	528.0000	(9.122)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,757.0000	2,613.0000	(5.223)	0	0	0
06/11/2008	£ / R 2009/03/16	15.35	Put	Currency Future	744.0000	680.0000	(8.602)	0	0	0
06/11/2008	£ / R 2009/03/16	17.35	Call	Currency Future	581.0000	656.0000	12.909	0	0	0
06/11/2008	£ / R 2009/03/16	16.95	Put	Currency Future	1,711.0000	1,600.0000	(6.487)	0	0	0
06/11/2008	£ / R 2009/03/16	15.25	Call	Currency Future	1,394.0000	1,529.0000	9.684	0	0	0
06/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	975.0000	1,068.0000	9.538	0	0	0
06/11/2008	£ / R 2009/03/16	18.35	Call	Currency Future	349.0000	402.0000	15.186	0	0	0
06/11/2008	£ / R 2009/03/16	15.75	Call	Currency Future	1,147.0000	1,251.0000	9.067	0	0	0
06/11/2008	£ / R 2009/03/16	17.35	Put	Currency Future	1,988.0000	1,867.0000	(6.087)	0	0	0
06/11/2008	£ / R 2009/03/16	15.25	Put	Currency Future	701.0000	640.0000	(8.702)	0	0	0
06/11/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,232.0000	1,129.0000	(8.360)	0	0	0
06/11/2008	£ / R 2009/03/16	18.70	Put	Currency Future	3,047.0000	2,896.0000	(4.956)	0	0	0
06/11/2008	£ / R 2009/03/16	15.75	Put	Currency Future	955.0000	862.0000	(9.738)	0	0	0
06/11/2008	£ / R 2009/03/16	14.85	Call	Currency Future	1,637.0000	1,783.0000	8.919	0	0	0
06/11/2008	£ / R 2009/03/16	18.70	Call	Currency Future	290.0000	335.0000	15.517	0	0	0
06/11/2008	£ / R 2009/03/16	15.85	Call	Currency Future	1,106.0000	1,209.0000	9.313	0	0	0
06/11/2008	£ / R 2009/03/16	14.75	Put	Currency Future	509.0000	461.0000	(9.430)	0	0	0
06/11/2008	£ / R 2009/03/16	18.65	Put	Currency Future	3,005.0000	2,855.0000	(4.992)	0	0	0
06/11/2008	£ / R 2009/03/16	16.30	Call	Currency Future	941.0000	1,031.0000	9.564	0	0	0
06/11/2008	£ / R 2009/03/16	18.60	Put	Currency Future	2,963.0000	2,814.0000	(5.029)	0	0	0
06/11/2008	£ / R 2009/03/16	15.85	Put	Currency Future	1,013.0000	920.0000	(9.181)	0	0	0
06/11/2008	£ / R 2009/03/16	14.75	Call	Currency Future	1,701.0000	1,850.0000	8.760	0	0	0
06/11/2008	£ / R 2009/03/16	18.65	Call	Currency Future	298.0000	344.0000	15.436	0	0	0
06/11/2008	£ / R 2009/03/16	16.40	Call	Currency Future	904.0000	996.0000	10.177	0	0	0
06/11/2008	£ / R 2009/03/16	18.30	Call	Currency Future	359.0000	412.0000	14.763	0	0	0
06/11/2008	£ / R 2009/03/16	15.65	Put	Currency Future	894.0000	810.0000	(9.396)	0	0	0
06/11/2008	£ / R 2009/03/16	17.25	Put	Currency Future	1,917.0000	1,798.0000	(6.208)	0	0	0
06/11/2008	£ / R 2009/03/16	14.95	Call	Currency Future	1,574.0000	1,717.0000	9.085	0	0	0
06/11/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,362.0000	1,257.0000	(7.709)	0	0	0
06/11/2008	£ / R 2009/03/16	15.60	Put	Currency Future	864.0000	788.0000	(8.796)	0	0	0
06/11/2008	£ / R 2009/03/16	18.30	Put	Currency Future	2,716.0000	2,573.0000	(5.265)	0	0	0
06/11/2008	£ / R 2009/03/16	15.55	Put	Currency Future	836.0000	765.0000	(8.493)	0	0	0
06/11/2008	£ / R 2009/03/16	17.25	Call	Currency Future	610.0000	687.0000	12.623	0	0	0
06/11/2008	£ / R 2009/03/16	14.85	Put	Currency Future	544.0000	494.0000	(9.191)	0	0	0
06/11/2008	£ / R 2009/03/16	18.80	Put	Currency Future	3,132.0000	2,979.0000	(4.885)	0	0	0
06/11/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,298.0000	1,192.0000	(8.166)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	£ / R 2009/03/16	18.40	Call	Currency Future	340.0000	392.0000	15.294	0	0	0
06/11/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,186.0000	1,299.0000	9.528	0	0	0
06/11/2008	£ / R 2009/03/16	15.80	Put	Currency Future	984.0000	892.0000	(9.350)	0	0	0
06/11/2008	£ / R 2009/03/16	17.15	Put	Currency Future	1,847.0000	1,731.0000	(6.280)	0	0	0
06/11/2008	£ / R 2009/03/16	18.40	Put	Currency Future	2,798.0000	2,653.0000	(5.182)	0	0	0
06/11/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,337.0000	1,469.0000	9.873	0	0	0
06/11/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,126.0000	1,231.0000	9.325	0	0	0
06/11/2008	£ / R 2009/03/16	17.15	Call	Currency Future	640.0000	720.0000	12.500	0	0	0
06/11/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,232.0000	1,129.0000	(8.360)	0	0	0
06/11/2008	£ / R 2009/03/16	18.50	Call	Currency Future	323.0000	372.0000	15.170	0	0	0
06/11/2008	£ / R 2009/03/16	18.60	Call	Currency Future	306.0000	353.0000	15.359	0	0	0
06/11/2008	£ / R 2009/03/16	15.55	Call	Currency Future	1,228.0000	1,354.0000	10.261	0	0	0
06/11/2008	£ / R 2009/03/16	15.70	Put	Currency Future	924.0000	834.0000	(9.740)	0	0	0
06/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	975.0000	1,068.0000	9.538	0	0	0
06/11/2008	£ / R 2009/03/16	18.50	Put	Currency Future	2,880.0000	2,733.0000	(5.104)	0	0	0
06/11/2008	£ / R 2009/03/16	15.60	Call	Currency Future	1,207.0000	1,327.0000	9.942	0	0	0
06/11/2008	£ / R 2009/03/16	18.20	Call	Currency Future	378.0000	434.0000	14.815	0	0	0
06/11/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,452.0000	1,590.0000	9.504	0	0	0
06/11/2008	£ / R 2009/03/16	15.95	Put	Currency Future	1,074.0000	978.0000	(8.939)	0	0	0
06/11/2008	£ / R 2009/03/16	15.40	Put	Currency Future	767.0000	701.0000	(8.605)	0	0	0
06/11/2008	£ / R 2009/03/16	15.15	Put	Currency Future	660.0000	601.0000	(8.939)	0	0	0
06/11/2008	£ / R 2009/03/16	16.15	Call	Currency Future	992.0000	1,087.0000	9.577	0	0	0
06/11/2008	£ / R 2009/03/16	15.45	Put	Currency Future	789.0000	722.0000	(8.492)	0	0	0
06/11/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,512.0000	1,653.0000	9.325	0	0	0
06/11/2008	£ / R 2009/03/16	17.50	Call	Currency Future	540.0000	611.0000	13.148	0	0	0
06/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,086.0000	1,188.0000	9.392	0	0	0
06/11/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,309.0000	1,440.0000	10.008	0	0	0
06/11/2008	£ / R 2009/03/16	16.75	Call	Currency Future	772.0000	862.0000	11.658	0	0	0
06/11/2008	£ / R 2009/03/16	17.05	Call	Currency Future	671.0000	754.0000	12.370	0	0	0
06/11/2008	£ / R 2009/03/16	15.45	Call	Currency Future	1,282.0000	1,411.0000	10.062	0	0	0
06/11/2008	£ / R 2009/03/16	17.50	Put	Currency Future	2,097.0000	1,972.0000	(5.961)	0	0	0
06/11/2008	£ / R 2009/03/16	17.05	Put	Currency Future	1,778.0000	1,665.0000	(6.355)	0	0	0
06/11/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,484.0000	1,382.0000	(6.873)	0	0	0
06/11/2008	£ / R 2009/03/16	16.15	Put	Currency Future	1,200.0000	1,098.0000	(8.500)	0	0	0
06/11/2008	£ / R 2009/03/16	15.70	Call	Currency Future	1,166.0000	1,272.0000	9.091	0	0	0
06/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,043.0000	949.0000	(9.012)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,309.0000	1,440.0000	10.008	0	0	0
06/11/2008	£ / R 2009/03/16	15.05	Put	Currency Future	620.0000	564.0000	(9.032)	0	0	0
06/11/2008	£ / R 2009/03/16	16.65	Call	Currency Future	808.0000	901.0000	11.510	0	0	0
06/11/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,337.0000	1,469.0000	9.873	0	0	0
06/11/2008	£ / R 2009/03/16	15.95	Call	Currency Future	1,066.0000	1,167.0000	9.475	0	0	0
06/11/2008	£ / R 2009/03/16	18.25	Put	Currency Future	2,676.0000	2,534.0000	(5.306)	0	0	0
06/11/2008	£ / R 2009/03/16	14.90	Put	Currency Future	562.0000	511.0000	(9.075)	0	0	0
06/11/2008	£ / R 2009/03/16	15.20	Call	Currency Future	1,423.0000	1,559.0000	9.557	0	0	0
06/11/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,452.0000	1,590.0000	9.504	0	0	0
06/11/2008	£ / R 2009/03/16	16.50	Put	Currency Future	1,422.0000	1,323.0000	(6.962)	0	0	0
06/11/2008	£ / R 2009/03/16	18.35	Call	Currency Future	349.0000	402.0000	15.186	0	0	0
06/11/2008	£ / R 2009/03/16	15.15	Put	Currency Future	660.0000	601.0000	(8.939)	0	0	0
06/11/2008	£ / R 2009/03/16	16.50	Call	Currency Future	865.0000	962.0000	11.214	0	0	0
06/11/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,757.0000	2,613.0000	(5.223)	0	0	0
06/11/2008	£ / R 2009/03/16	15.40	Put	Currency Future	767.0000	701.0000	(8.605)	0	0	0
06/11/2008	£ / R 2009/03/16	18.55	Call	Currency Future	314.0000	363.0000	15.605	0	0	0
06/11/2008	£ / R 2009/03/16	15.20	Put	Currency Future	680.0000	620.0000	(8.824)	0	0	0
06/11/2008	£ / R 2009/03/16	18.55	Put	Currency Future	2,922.0000	2,774.0000	(5.065)	0	0	0
06/11/2008	£ / R 2009/03/16	16.60	Call	Currency Future	826.0000	921.0000	11.501	0	0	0
06/11/2008	£ / R 2009/03/16	18.25	Call	Currency Future	368.0000	423.0000	14.946	0	0	0
06/11/2008	£ / R 2009/03/16	15.35	Put	Currency Future	744.0000	680.0000	(8.602)	0	0	0
06/11/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,677.0000	1,568.0000	(6.500)	0	0	0
06/11/2008	£ / R 2009/03/16	17.65	Call	Currency Future	501.0000	569.0000	13.573	0	0	0
06/11/2008	£ / R 2009/03/16	18.05	Put	Currency Future	2,516.0000	2,379.0000	(5.445)	0	0	0
06/11/2008	£ / R 2009/03/16	18.05	Call	Currency Future	409.0000	467.0000	14.181	0	0	0
06/11/2008	£ / R 2009/03/16	18.65	Call	Currency Future	298.0000	344.0000	15.436	0	0	0
06/11/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,332.0000	1,224.0000	(8.108)	0	0	0
06/11/2008	£ / R 2009/03/16	17.40	Put	Currency Future	2,024.0000	1,902.0000	(6.028)	0	0	0
06/11/2008	£ / R 2009/03/16	19.05	Put	Currency Future	3,347.0000	3,190.0000	(4.691)	0	0	0
06/11/2008	£ / R 2009/03/16	16.85	Call	Currency Future	737.0000	825.0000	11.940	0	0	0
06/11/2008	£ / R 2009/03/16	17.65	Call	Currency Future	501.0000	569.0000	13.573	0	0	0
06/11/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,596.0000	2,456.0000	(5.393)	0	0	0
06/11/2008	£ / R 2009/03/16	19.15	Call	Currency Future	226.0000	264.0000	16.814	0	0	0
06/11/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,644.0000	1,536.0000	(6.569)	0	0	0
06/11/2008	£ / R 2009/03/16	18.15	Call	Currency Future	388.0000	445.0000	14.691	0	0	0
06/11/2008	£ / R 2009/03/16	19.05	Call	Currency Future	239.0000	279.0000	16.736	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	£ / R 2009/03/16	16.35	Call	Currency Future	924.0000	1,013.0000	9.632	0	0	0
06/11/2008	£ / R 2009/03/16	17.75	Put	Currency Future	2,284.0000	2,153.0000	(5.736)	0	0	0
06/11/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,360.0000	2,227.0000	(5.636)	0	0	0
06/11/2008	£ / R 2009/03/16	19.15	Put	Currency Future	3,434.0000	3,275.0000	(4.630)	0	0	0
06/11/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,105.0000	1,007.0000	(8.869)	0	0	0
06/11/2008	£ / R 2009/03/16	17.85	Call	Currency Future	453.0000	516.0000	13.907	0	0	0
06/11/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,208.0000	2,080.0000	(5.797)	0	0	0
06/11/2008	£ / R 2009/03/16	19.25	Put	Currency Future	3,521.0000	3,361.0000	(4.544)	0	0	0
06/11/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,105.0000	1,007.0000	(8.869)	0	0	0
06/11/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,360.0000	2,227.0000	(5.636)	0	0	0
06/11/2008	£ / R 2009/03/16	17.85	Call	Currency Future	453.0000	516.0000	13.907	0	0	0
06/11/2008	£ / R 2009/03/16	16.75	Put	Currency Future	1,579.0000	1,474.0000	(6.650)	0	0	0
06/11/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,332.0000	1,224.0000	(8.108)	0	0	0
06/11/2008	£ / R 2009/03/16	19.25	Call	Currency Future	214.0000	250.0000	16.822	0	0	0
06/11/2008	£ / R 2009/03/16	17.75	Call	Currency Future	476.0000	542.0000	13.866	0	0	0
06/11/2008	£ / R 2009/03/16	18.15	Call	Currency Future	388.0000	445.0000	14.691	0	0	0
06/11/2008	£ / R 2009/03/16	18.55	Call	Currency Future	314.0000	363.0000	15.605	0	0	0
06/11/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,612.0000	1,505.0000	(6.638)	0	0	0
06/11/2008	£ / R 2009/03/16	16.00	Call	Currency Future	1,047.0000	1,146.0000	9.456	0	0	0
06/11/2008	£ / R 2009/03/16	16.90	Call	Currency Future	720.0000	807.0000	12.083	0	0	0
06/11/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,208.0000	2,080.0000	(5.797)	0	0	0
06/11/2008	£ / R 2009/03/16	16.45	Call	Currency Future	884.0000	979.0000	10.747	0	0	0
06/11/2008	£ / R 2009/03/16	18.95	Put	Currency Future	3,260.0000	3,105.0000	(4.755)	0	0	0
06/11/2008	£ / R 2009/03/16	15.50	Call	Currency Future	1,254.0000	1,382.0000	10.207	0	0	0
06/11/2008	£ / R 2009/03/16	17.55	Put	Currency Future	2,134.0000	2,008.0000	(5.904)	0	0	0
06/11/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,644.0000	1,536.0000	(6.569)	0	0	0
06/11/2008	£ / R 2009/03/16	16.45	Put	Currency Future	1,392.0000	1,290.0000	(7.328)	0	0	0
06/11/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,174.0000	3,021.0000	(4.820)	0	0	0
06/11/2008	£ / R 2009/03/16	16.70	Put	Currency Future	1,547.0000	1,443.0000	(6.723)	0	0	0
06/11/2008	£ / R 2009/03/16	16.85	Call	Currency Future	737.0000	825.0000	11.940	0	0	0
06/11/2008	£ / R 2009/03/16	16.55	Call	Currency Future	845.0000	941.0000	11.361	0	0	0
06/11/2008	£ / R 2009/03/16	17.20	Put	Currency Future	1,882.0000	1,765.0000	(6.217)	0	0	0
06/11/2008	£ / R 2009/03/16	16.35	Call	Currency Future	924.0000	1,013.0000	9.632	0	0	0
06/11/2008	£ / R 2009/03/16	16.25	Call	Currency Future	957.0000	1,049.0000	9.613	0	0	0
06/11/2008	£ / R 2009/03/16	16.25	Put	Currency Future	1,265.0000	1,160.0000	(8.300)	0	0	0
06/11/2008	£ / R 2009/03/16	17.20	Call	Currency Future	625.0000	703.0000	12.480	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	£ / R 2009/03/16	18.75	Put	Currency Future	3,089.0000	2,938.0000	(4.888)	0	0	0
06/11/2008	£ / R 2009/03/16	16.05	Call	Currency Future	1,028.0000	1,126.0000	9.533	0	0	0
06/11/2008	£ / R 2009/03/16	18.95	Call	Currency Future	253.0000	294.0000	16.206	0	0	0
06/11/2008	£ / R 2009/03/16	16.05	Put	Currency Future	1,136.0000	1,037.0000	(8.715)	0	0	0
06/11/2008	£ / R 2009/03/16	18.45	Call	Currency Future	331.0000	382.0000	15.408	0	0	0
06/11/2008	£ / R 2009/03/16	16.55	Put	Currency Future	1,453.0000	1,353.0000	(6.882)	0	0	0
06/11/2008	£ / R 2009/03/16	18.85	Call	Currency Future	267.0000	310.0000	16.105	0	0	0
06/11/2008	£ / R 2009/03/16	16.00	Call	Currency Future	1,047.0000	1,146.0000	9.456	0	0	0
06/11/2008	£ / R 2009/03/16	17.90	Put	Currency Future	2,399.0000	2,265.0000	(5.586)	0	0	0
06/11/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,839.0000	2,693.0000	(5.143)	0	0	0
06/11/2008	£ / R 2009/03/16	16.80	Call	Currency Future	754.0000	843.0000	11.804	0	0	0
06/11/2008	£ / R 2009/03/16	17.90	Call	Currency Future	441.0000	504.0000	14.286	0	0	0
06/11/2008	£ / R 2009/03/16	16.70	Call	Currency Future	790.0000	882.0000	11.646	0	0	0
06/11/2008	£ / R 2009/03/16	17.80	Put	Currency Future	2,322.0000	2,190.0000	(5.685)	0	0	0
06/11/2008	£ / R 2009/03/16	18.55	Put	Currency Future	2,922.0000	2,774.0000	(5.065)	0	0	0
06/11/2008	£ / R 2009/03/16	16.60	Call	Currency Future	826.0000	921.0000	11.501	0	0	0
06/11/2008	£ / R 2009/03/16	18.95	Put	Currency Future	3,260.0000	3,105.0000	(4.755)	0	0	0
06/11/2008	£ / R 2009/03/16	16.10	Call	Currency Future	1,010.0000	1,106.0000	9.505	0	0	0
06/11/2008	£ / R 2009/03/16	18.00	Call	Currency Future	419.0000	479.0000	14.320	0	0	0
06/11/2008	£ / R 2009/03/16	15.50	Put	Currency Future	812.0000	744.0000	(8.374)	0	0	0
06/11/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,484.0000	1,382.0000	(6.873)	0	0	0
06/11/2008	£ / R 2009/03/16	18.00	Put	Currency Future	2,477.0000	2,340.0000	(5.531)	0	0	0
06/11/2008	£ / R 2009/03/16	16.30	Call	Currency Future	941.0000	1,031.0000	9.564	0	0	0
06/11/2008	£ / R 2009/03/16	17.10	Call	Currency Future	655.0000	737.0000	12.519	0	0	0
06/11/2008	£ / R 2009/03/16	18.95	Call	Currency Future	253.0000	294.0000	16.206	0	0	0
06/11/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,168.0000	1,067.0000	(8.647)	0	0	0
06/11/2008	£ / R 2009/03/16	17.40	Call	Currency Future	567.0000	641.0000	13.051	0	0	0
06/11/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,298.0000	1,192.0000	(8.166)	0	0	0
06/11/2008	£ / R 2009/03/16	17.80	Call	Currency Future	464.0000	529.0000	14.009	0	0	0
06/11/2008	£ / R 2009/03/16	19.05	Put	Currency Future	3,347.0000	3,190.0000	(4.691)	0	0	0
06/11/2008	£ / R 2009/03/16	17.30	Put	Currency Future	1,953.0000	1,833.0000	(6.144)	0	0	0
06/11/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,174.0000	3,021.0000	(4.820)	0	0	0
06/11/2008	£ / R 2009/03/16	19.05	Call	Currency Future	239.0000	279.0000	16.736	0	0	0
06/11/2008	£ / R 2009/03/16	17.10	Put	Currency Future	1,813.0000	1,698.0000	(6.343)	0	0	0
06/11/2008	£ / R 2009/03/16	17.30	Call	Currency Future	595.0000	671.0000	12.773	0	0	0
06/11/2008	£ / R 2009/03/16	16.80	Call	Currency Future	754.0000	843.0000	11.804	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	£ / R	2009/03/16	17.60	Put	Currency Future	2,171.0000	2,044.0000	(5.850)	0	0	0
06/11/2008	£ / R	2009/03/16	17.60	Call	Currency Future	514.0000	583.0000	13.424	0	0	0
06/11/2008	£ / R	2009/03/16	17.70	Call	Currency Future	488.0000	555.0000	13.730	0	0	0
06/11/2008	£ / R	2009/03/16	17.70	Put	Currency Future	2,246.0000	2,116.0000	(5.788)	0	0	0
06/11/2008	£ / R	2009/03/16	16.80	Put	Currency Future	1,612.0000	1,505.0000	(6.638)	0	0	0
06/11/2008	£ / R	2009/03/16	16.90	Call	Currency Future	720.0000	807.0000	12.083	0	0	0
06/11/2008	£ / R	2009/03/16	17.00	Call	Currency Future	687.0000	771.0000	12.227	0	0	0
06/11/2008	£ / R	2009/03/16	17.55	Call	Currency Future	526.0000	597.0000	13.498	0	0	0
06/11/2008	£ / R	2009/03/16	16.90	Put	Currency Future	1,677.0000	1,568.0000	(6.500)	0	0	0
06/11/2008	£ / R	2009/03/16	17.60	Put	Currency Future	2,171.0000	2,044.0000	(5.850)	0	0	0
06/11/2008	£ / R	2009/03/16	17.10	Call	Currency Future	655.0000	737.0000	12.519	0	0	0
06/11/2008	£ / R	2009/03/16	17.10	Put	Currency Future	1,813.0000	1,698.0000	(6.343)	0	0	0
06/11/2008	£ / R	2009/03/16	17.00	Put	Currency Future	1,744.0000	1,632.0000	(6.422)	0	0	0
06/11/2008	£ / R	2009/03/16	17.60	Call	Currency Future	514.0000	583.0000	13.424	0	0	0
06/11/2008	£ / R	2009/03/16	18.85	Call	Currency Future	267.0000	310.0000	16.105	0	0	0
06/11/2008	£ / R	2009/03/16	18.75	Call	Currency Future	282.0000	327.0000	15.957	0	0	0
06/11/2008	£ / R	2009/03/16	18.65	Put	Currency Future	3,005.0000	2,855.0000	(4.992)	0	0	0
06/11/2008	£ / R	2009/03/16	16.05	Call	Currency Future	1,028.0000	1,126.0000	9.533	0	0	0
06/11/2008	£ / R	2009/03/16	15.85	Put	Currency Future	1,013.0000	920.0000	(9.181)	0	0	0
06/11/2008	£ / R	2009/03/16	16.05	Put	Currency Future	1,136.0000	1,037.0000	(8.715)	0	0	0
06/11/2008	£ / R	2009/03/16	16.55	Put	Currency Future	1,453.0000	1,353.0000	(6.882)	0	0	0
06/11/2008	£ / R	2009/03/16	15.75	Put	Currency Future	955.0000	862.0000	(9.738)	0	0	0
06/11/2008	£ / R	2009/03/16	16.55	Call	Currency Future	845.0000	941.0000	11.361	0	0	0
06/11/2008	£ / R	2009/03/16	15.75	Call	Currency Future	1,147.0000	1,251.0000	9.067	0	0	0
06/11/2008	£ / R	2009/03/16	15.85	Call	Currency Future	1,106.0000	1,209.0000	9.313	0	0	0
06/11/2008	£ / R	2009/06/12			Currency Future	16.2303	16.4526	1.370	0.0000	0.0000	0
06/11/2008	£ / R	2009/06/12	18.25	Call	Currency Future	638.0000	724.0000	13.480	0	0	0
06/11/2008	£ / R	2009/06/12	15.25	Call	Currency Future	1,785.0000	1,951.0000	9.300	0	0	0
06/11/2008	£ / R	2009/06/12	16.05	Call	Currency Future	1,379.0000	1,503.0000	8.992	0	0	0
06/11/2008	£ / R	2009/06/12	15.05	Call	Currency Future	1,905.0000	2,075.0000	8.924	0	0	0
06/11/2008	£ / R	2009/06/12	16.70	Call	Currency Future	1,141.0000	1,248.0000	9.378	0	0	0
06/11/2008	£ / R	2009/06/12	16.80	Put	Currency Future	1,671.0000	1,561.0000	(6.583)	0	0	0
06/11/2008	£ / R	2009/06/12	16.05	Put	Currency Future	1,199.0000	1,100.0000	(8.257)	0	0	0
06/11/2008	£ / R	2009/06/12	15.05	Put	Currency Future	724.0000	673.0000	(7.044)	0	0	0
06/11/2008	£ / R	2009/06/12	16.70	Put	Currency Future	1,611.0000	1,495.0000	(7.200)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,352.0000	1,242.0000	(8.136)	0	0	0
06/11/2008	£ / R 2009/06/12	15.25	Put	Currency Future	805.0000	748.0000	(7.081)	0	0	0
06/11/2008	£ / R 2009/06/12	15.15	Call	Currency Future	1,844.0000	2,012.0000	9.111	0	0	0
06/11/2008	£ / R 2009/06/12	18.25	Put	Currency Future	2,657.0000	2,522.0000	(5.081)	0	0	0
06/11/2008	£ / R 2009/06/12	15.15	Put	Currency Future	764.0000	710.0000	(7.068)	0	0	0
06/11/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,399.0000	1,528.0000	9.221	0	0	0
06/11/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,615.0000	1,773.0000	9.783	0	0	0
06/11/2008	£ / R 2009/06/12	15.55	Put	Currency Future	934.0000	871.0000	(6.745)	0	0	0
06/11/2008	£ / R 2009/06/12	15.60	Put	Currency Future	957.0000	892.0000	(6.792)	0	0	0
06/11/2008	£ / R 2009/06/12	18.35	Call	Currency Future	613.0000	697.0000	13.703	0	0	0
06/11/2008	£ / R 2009/06/12	14.90	Put	Currency Future	668.0000	619.0000	(7.335)	0	0	0
06/11/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,416.0000	1,304.0000	(7.910)	0	0	0
06/11/2008	£ / R 2009/06/12	15.15	Put	Currency Future	764.0000	710.0000	(7.068)	0	0	0
06/11/2008	£ / R 2009/06/12	18.35	Put	Currency Future	2,732.0000	2,595.0000	(5.015)	0	0	0
06/11/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,998.0000	2,172.0000	8.709	0	0	0
06/11/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,246.0000	1,356.0000	8.828	0	0	0
06/11/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,561.0000	1,716.0000	9.930	0	0	0
06/11/2008	£ / R 2009/06/12	18.80	Put	Currency Future	3,081.0000	2,933.0000	(4.804)	0	0	0
06/11/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,178.0000	1,282.0000	8.829	0	0	0
06/11/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,282.0000	1,395.0000	8.814	0	0	0
06/11/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,588.0000	1,745.0000	9.887	0	0	0
06/11/2008	£ / R 2009/06/12	18.75	Put	Currency Future	3,041.0000	2,895.0000	(4.801)	0	0	0
06/11/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,168.0000	1,076.0000	(7.877)	0	0	0
06/11/2008	£ / R 2009/06/12	18.75	Call	Currency Future	522.0000	597.0000	14.368	0	0	0
06/11/2008	£ / R 2009/06/12	15.95	Put	Currency Future	1,139.0000	1,052.0000	(7.638)	0	0	0
06/11/2008	£ / R 2009/06/12	19.15	Put	Currency Future	3,362.0000	3,207.0000	(4.610)	0	0	0
06/11/2008	£ / R 2009/06/12	19.15	Call	Currency Future	442.0000	510.0000	15.385	0	0	0
06/11/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,101.0000	1,214.0000	10.263	0	0	0
06/11/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,547.0000	1,430.0000	(7.563)	0	0	0
06/11/2008	£ / R 2009/06/12	15.20	Put	Currency Future	784.0000	729.0000	(7.015)	0	0	0
06/11/2008	£ / R 2009/06/12	15.95	Call	Currency Future	1,419.0000	1,554.0000	9.514	0	0	0
06/11/2008	£ / R 2009/06/12	15.85	Call	Currency Future	1,456.0000	1,607.0000	10.371	0	0	0
06/11/2008	£ / R 2009/06/12	17.25	Call	Currency Future	935.0000	1,045.0000	11.765	0	0	0
06/11/2008	£ / R 2009/06/12	15.65	Put	Currency Future	980.0000	914.0000	(6.735)	0	0	0
06/11/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,246.0000	1,356.0000	8.828	0	0	0
06/11/2008	£ / R 2009/06/12	15.20	Call	Currency Future	1,814.0000	1,981.0000	9.206	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,229.0000	1,125.0000	(8.462)	0	0	0
06/11/2008	£ / R 2009/06/12	18.50	Call	Currency Future	577.0000	658.0000	14.038	0	0	0
06/11/2008	£ / R 2009/06/12	15.85	Put	Currency Future	1,076.0000	1,004.0000	(6.691)	0	0	0
06/11/2008	£ / R 2009/06/12	19.00	Call	Currency Future	471.0000	541.0000	14.862	0	0	0
06/11/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,178.0000	1,282.0000	8.829	0	0	0
06/11/2008	£ / R 2009/06/12	18.60	Put	Currency Future	2,924.0000	2,781.0000	(4.891)	0	0	0
06/11/2008	£ / R 2009/06/12	18.60	Call	Currency Future	554.0000	633.0000	14.260	0	0	0
06/11/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,052.0000	981.0000	(6.749)	0	0	0
06/11/2008	£ / R 2009/06/12	19.00	Put	Currency Future	3,241.0000	3,089.0000	(4.690)	0	0	0
06/11/2008	£ / R 2009/06/12	15.70	Put	Currency Future	1,004.0000	936.0000	(6.773)	0	0	0
06/11/2008	£ / R 2009/06/12	18.50	Put	Currency Future	2,847.0000	2,706.0000	(4.953)	0	0	0
06/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,437.0000	1,580.0000	9.951	0	0	0
06/11/2008	£ / R 2009/06/12	17.10	Call	Currency Future	988.0000	1,102.0000	11.538	0	0	0
06/11/2008	£ / R 2009/06/12	18.70	Put	Currency Future	3,002.0000	2,857.0000	(4.830)	0	0	0
06/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,107.0000	1,028.0000	(7.136)	0	0	0
06/11/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,732.0000	1,629.0000	(5.947)	0	0	0
06/11/2008	£ / R 2009/06/12	16.75	Call	Currency Future	1,121.0000	1,231.0000	9.813	0	0	0
06/11/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,561.0000	1,716.0000	9.930	0	0	0
06/11/2008	£ / R 2009/06/12	18.90	Call	Currency Future	491.0000	563.0000	14.664	0	0	0
06/11/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,399.0000	1,528.0000	9.221	0	0	0
06/11/2008	£ / R 2009/06/12	16.90	Call	Currency Future	1,062.0000	1,181.0000	11.205	0	0	0
06/11/2008	£ / R 2009/06/12	16.75	Put	Currency Future	1,641.0000	1,528.0000	(6.886)	0	0	0
06/11/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,052.0000	981.0000	(6.749)	0	0	0
06/11/2008	£ / R 2009/06/12	18.70	Call	Currency Future	532.0000	609.0000	14.474	0	0	0
06/11/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,168.0000	1,076.0000	(7.877)	0	0	0
06/11/2008	£ / R 2009/06/12	17.25	Put	Currency Future	1,955.0000	1,843.0000	(5.729)	0	0	0
06/11/2008	£ / R 2009/06/12	19.10	Call	Currency Future	452.0000	520.0000	15.044	0	0	0
06/11/2008	£ / R 2009/06/12	16.45	Call	Currency Future	1,229.0000	1,337.0000	8.788	0	0	0
06/11/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,482.0000	1,634.0000	10.256	0	0	0
06/11/2008	£ / R 2009/06/12	15.65	Put	Currency Future	980.0000	914.0000	(6.735)	0	0	0
06/11/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,160.0000	3,011.0000	(4.715)	0	0	0
06/11/2008	£ / R 2009/06/12	14.95	Call	Currency Future	1,967.0000	2,139.0000	8.744	0	0	0
06/11/2008	£ / R 2009/06/12	18.80	Call	Currency Future	511.0000	586.0000	14.677	0	0	0
06/11/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,547.0000	1,430.0000	(7.563)	0	0	0
06/11/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,482.0000	1,634.0000	10.256	0	0	0
06/11/2008	£ / R 2009/06/12	19.20	Put	Currency Future	3,403.0000	3,247.0000	(4.584)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	£ / R 2009/06/12	16.45	Put	Currency Future	1,448.0000	1,335.0000	(7.804)	0	0	0
06/11/2008	£ / R 2009/06/12	14.85	Put	Currency Future	649.0000	602.0000	(7.242)	0	0	0
06/11/2008	£ / R 2009/06/12	14.85	Call	Currency Future	2,030.0000	2,205.0000	8.621	0	0	0
06/11/2008	£ / R 2009/06/12	19.10	Put	Currency Future	3,321.0000	3,168.0000	(4.607)	0	0	0
06/11/2008	£ / R 2009/06/12	19.45	Call	Currency Future	390.0000	452.0000	15.897	0	0	0
06/11/2008	£ / R 2009/06/12	15.05	Put	Currency Future	724.0000	673.0000	(7.044)	0	0	0
06/11/2008	£ / R 2009/06/12	16.50	Put	Currency Future	1,481.0000	1,366.0000	(7.765)	0	0	0
06/11/2008	£ / R 2009/06/12	15.70	Call	Currency Future	1,534.0000	1,689.0000	10.104	0	0	0
06/11/2008	£ / R 2009/06/12	17.95	Call	Currency Future	717.0000	811.0000	13.110	0	0	0
06/11/2008	£ / R 2009/06/12	19.20	Call	Currency Future	433.0000	500.0000	15.473	0	0	0
06/11/2008	£ / R 2009/06/12	19.55	Call	Currency Future	374.0000	434.0000	16.043	0	0	0
06/11/2008	£ / R 2009/06/12	15.15	Call	Currency Future	1,844.0000	2,012.0000	9.111	0	0	0
06/11/2008	£ / R 2009/06/12	15.45	Put	Currency Future	890.0000	828.0000	(6.966)	0	0	0
06/11/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,583.0000	2,449.0000	(5.188)	0	0	0
06/11/2008	£ / R 2009/06/12	16.25	Call	Currency Future	1,301.0000	1,415.0000	8.762	0	0	0
06/11/2008	£ / R 2009/06/12	19.45	Put	Currency Future	3,610.0000	3,449.0000	(4.460)	0	0	0
06/11/2008	£ / R 2009/06/12	14.95	Put	Currency Future	686.0000	637.0000	(7.143)	0	0	0
06/11/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,320.0000	1,435.0000	8.712	0	0	0
06/11/2008	£ / R 2009/06/12	16.25	Put	Currency Future	1,321.0000	1,212.0000	(8.251)	0	0	0
06/11/2008	£ / R 2009/06/12	19.35	Put	Currency Future	3,527.0000	3,368.0000	(4.508)	0	0	0
06/11/2008	£ / R 2009/06/12	15.05	Call	Currency Future	1,905.0000	2,075.0000	8.924	0	0	0
06/11/2008	£ / R 2009/06/12	15.45	Call	Currency Future	1,670.0000	1,831.0000	9.641	0	0	0
06/11/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,416.0000	1,304.0000	(7.910)	0	0	0
06/11/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,229.0000	1,125.0000	(8.462)	0	0	0
06/11/2008	£ / R 2009/06/12	19.35	Call	Currency Future	407.0000	471.0000	15.725	0	0	0
06/11/2008	£ / R 2009/06/12	15.55	Put	Currency Future	934.0000	871.0000	(6.745)	0	0	0
06/11/2008	£ / R 2009/06/12	16.50	Call	Currency Future	1,211.0000	1,319.0000	8.918	0	0	0
06/11/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,359.0000	1,477.0000	8.683	0	0	0
06/11/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,101.0000	1,214.0000	10.263	0	0	0
06/11/2008	£ / R 2009/06/12	19.55	Put	Currency Future	3,694.0000	3,531.0000	(4.413)	0	0	0
06/11/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,615.0000	1,773.0000	9.783	0	0	0
06/11/2008	£ / R 2009/06/12	17.35	Call	Currency Future	901.0000	1,009.0000	11.987	0	0	0
06/11/2008	£ / R 2009/06/12	15.35	Put	Currency Future	847.0000	788.0000	(6.966)	0	0	0
06/11/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,359.0000	1,477.0000	8.683	0	0	0
06/11/2008	£ / R 2009/06/12	16.95	Put	Currency Future	1,763.0000	1,659.0000	(5.899)	0	0	0
06/11/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,160.0000	3,011.0000	(4.715)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,401.0000	2,273.0000	(5.331)	0	0	0
06/11/2008	£ / R 2009/06/12	15.35	Call	Currency Future	1,727.0000	1,890.0000	9.438	0	0	0
06/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,290.0000	1,183.0000	(8.295)	0	0	0
06/11/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,671.0000	1,561.0000	(6.583)	0	0	0
06/11/2008	£ / R 2009/06/12	16.95	Call	Currency Future	1,043.0000	1,161.0000	11.314	0	0	0
06/11/2008	£ / R 2009/06/12	19.40	Put	Currency Future	3,568.0000	3,409.0000	(4.456)	0	0	0
06/11/2008	£ / R 2009/06/12	17.15	Call	Currency Future	970.0000	1,083.0000	11.649	0	0	0
06/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,437.0000	1,580.0000	9.951	0	0	0
06/11/2008	£ / R 2009/06/12	15.40	Put	Currency Future	868.0000	808.0000	(6.912)	0	0	0
06/11/2008	£ / R 2009/06/12	19.40	Call	Currency Future	398.0000	461.0000	15.829	0	0	0
06/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,290.0000	1,183.0000	(8.295)	0	0	0
06/11/2008	£ / R 2009/06/12	15.60	Put	Currency Future	957.0000	892.0000	(6.792)	0	0	0
06/11/2008	£ / R 2009/06/12	17.55	Call	Currency Future	836.0000	939.0000	12.321	0	0	0
06/11/2008	£ / R 2009/06/12	18.65	Call	Currency Future	543.0000	621.0000	14.365	0	0	0
06/11/2008	£ / R 2009/06/12	14.80	Put	Currency Future	631.0000	585.0000	(7.290)	0	0	0
06/11/2008	£ / R 2009/06/12	17.10	Put	Currency Future	1,858.0000	1,749.0000	(5.867)	0	0	0
06/11/2008	£ / R 2009/06/12	19.30	Put	Currency Future	3,485.0000	3,328.0000	(4.505)	0	0	0
06/11/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,141.0000	1,248.0000	9.378	0	0	0
06/11/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,588.0000	1,745.0000	9.887	0	0	0
06/11/2008	£ / R 2009/06/12	17.35	Put	Currency Future	2,021.0000	1,906.0000	(5.690)	0	0	0
06/11/2008	£ / R 2009/06/12	18.45	Put	Currency Future	2,809.0000	2,668.0000	(5.020)	0	0	0
06/11/2008	£ / R 2009/06/12	17.80	Put	Currency Future	2,330.0000	2,204.0000	(5.408)	0	0	0
06/11/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,998.0000	2,172.0000	8.709	0	0	0
06/11/2008	£ / R 2009/06/12	16.55	Call	Currency Future	1,194.0000	1,300.0000	8.878	0	0	0
06/11/2008	£ / R 2009/06/12	19.30	Call	Currency Future	416.0000	480.0000	15.385	0	0	0
06/11/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,611.0000	1,495.0000	(7.200)	0	0	0
06/11/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,581.0000	1,462.0000	(7.527)	0	0	0
06/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,107.0000	1,028.0000	(7.136)	0	0	0
06/11/2008	£ / R 2009/06/12	18.40	Put	Currency Future	2,770.0000	2,631.0000	(5.018)	0	0	0
06/11/2008	£ / R 2009/06/12	14.90	Put	Currency Future	668.0000	619.0000	(7.335)	0	0	0
06/11/2008	£ / R 2009/06/12	19.25	Put	Currency Future	3,444.0000	3,287.0000	(4.559)	0	0	0
06/11/2008	£ / R 2009/06/12	16.90	Call	Currency Future	1,062.0000	1,181.0000	11.205	0	0	0
06/11/2008	£ / R 2009/06/12	16.65	Call	Currency Future	1,161.0000	1,265.0000	8.958	0	0	0
06/11/2008	£ / R 2009/06/12	18.40	Call	Currency Future	601.0000	684.0000	13.810	0	0	0
06/11/2008	£ / R 2009/06/12	15.30	Put	Currency Future	825.0000	768.0000	(6.909)	0	0	0
06/11/2008	£ / R 2009/06/12	18.90	Call	Currency Future	491.0000	563.0000	14.664	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
06/11/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,698.0000	1,860.0000	9.541	0	0	0
06/11/2008	£ / R 2009/06/12	19.25	Call	Currency Future	424.0000	490.0000	15.566	0	0	0
06/11/2008	£ / R 2009/06/12	17.05	Call	Currency Future	1,006.0000	1,121.0000	11.431	0	0	0
06/11/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,437.0000	2,308.0000	(5.293)	0	0	0
06/11/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,062.0000	2,238.0000	8.535	0	0	0
06/11/2008	£ / R 2009/06/12	16.85	Call	Currency Future	1,082.0000	1,198.0000	10.721	0	0	0
06/11/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,281.0000	3,128.0000	(4.663)	0	0	0
06/11/2008	£ / R 2009/06/12	17.00	Put	Currency Future	1,794.0000	1,689.0000	(5.853)	0	0	0
06/11/2008	£ / R 2009/06/12	18.15	Call	Currency Future	663.0000	752.0000	13.424	0	0	0
06/11/2008	£ / R 2009/06/12	14.80	Put	Currency Future	631.0000	585.0000	(7.290)	0	0	0
06/11/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,701.0000	1,595.0000	(6.232)	0	0	0
06/11/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,732.0000	1,629.0000	(5.947)	0	0	0
06/11/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,352.0000	1,242.0000	(8.136)	0	0	0
06/11/2008	£ / R 2009/06/12	18.65	Put	Currency Future	2,963.0000	2,818.0000	(4.894)	0	0	0
06/11/2008	£ / R 2009/06/12	17.40	Call	Currency Future	884.0000	991.0000	12.104	0	0	0
06/11/2008	£ / R 2009/06/12	17.80	Call	Currency Future	760.0000	857.0000	12.763	0	0	0
06/11/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,062.0000	2,238.0000	8.535	0	0	0
06/11/2008	£ / R 2009/06/12	16.55	Put	Currency Future	1,514.0000	1,398.0000	(7.662)	0	0	0
06/11/2008	£ / R 2009/06/12	17.00	Call	Currency Future	1,025.0000	1,141.0000	11.317	0	0	0
06/11/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,282.0000	1,395.0000	8.814	0	0	0
06/11/2008	£ / R 2009/06/12	18.45	Call	Currency Future	589.0000	671.0000	13.922	0	0	0
06/11/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,054.0000	1,938.0000	(5.648)	0	0	0
06/11/2008	£ / R 2009/06/12	15.50	Put	Currency Future	912.0000	849.0000	(6.908)	0	0	0
06/11/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,384.0000	1,273.0000	(8.020)	0	0	0
06/11/2008	£ / R 2009/06/12	18.00	Put	Currency Future	2,473.0000	2,343.0000	(5.257)	0	0	0
06/11/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,756.0000	1,920.0000	9.339	0	0	0
06/11/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,264.0000	1,375.0000	8.782	0	0	0
06/11/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,320.0000	1,435.0000	8.712	0	0	0
06/11/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,826.0000	1,719.0000	(5.860)	0	0	0
06/11/2008	£ / R 2009/06/12	18.10	Call	Currency Future	676.0000	766.0000	13.314	0	0	0
06/11/2008	£ / R 2009/06/12	15.40	Put	Currency Future	868.0000	808.0000	(6.912)	0	0	0
06/11/2008	£ / R 2009/06/12	16.65	Call	Currency Future	1,161.0000	1,265.0000	8.958	0	0	0
06/11/2008	£ / R 2009/06/12	18.10	Put	Currency Future	2,546.0000	2,414.0000	(5.185)	0	0	0
06/11/2008	£ / R 2009/06/12	15.50	Call	Currency Future	1,642.0000	1,802.0000	9.744	0	0	0
06/11/2008	£ / R 2009/06/12	17.90	Call	Currency Future	731.0000	826.0000	12.996	0	0	0
06/11/2008	£ / R 2009/06/12	18.00	Call	Currency Future	703.0000	796.0000	13.229	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	£ / R 2009/06/12	17.50	Put	Currency Future	2,121.0000	2,003.0000	(5.563)	0	0	0
06/11/2008	£ / R 2009/06/12	15.00	Put	Currency Future	705.0000	655.0000	(7.092)	0	0	0
06/11/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,581.0000	1,462.0000	(7.527)	0	0	0
06/11/2008	£ / R 2009/06/12	17.15	Put	Currency Future	1,890.0000	1,780.0000	(5.820)	0	0	0
06/11/2008	£ / R 2009/06/12	15.10	Call	Currency Future	1,874.0000	2,044.0000	9.072	0	0	0
06/11/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,401.0000	2,273.0000	(5.331)	0	0	0
06/11/2008	£ / R 2009/06/12	15.10	Put	Currency Future	744.0000	691.0000	(7.124)	0	0	0
06/11/2008	£ / R 2009/06/12	17.70	Put	Currency Future	2,259.0000	2,136.0000	(5.445)	0	0	0
06/11/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,698.0000	1,860.0000	9.541	0	0	0
06/11/2008	£ / R 2009/06/12	17.60	Call	Currency Future	820.0000	922.0000	12.439	0	0	0
06/11/2008	£ / R 2009/06/12	15.00	Call	Currency Future	1,935.0000	2,107.0000	8.889	0	0	0
06/11/2008	£ / R 2009/06/12	17.60	Put	Currency Future	2,190.0000	2,069.0000	(5.525)	0	0	0
06/11/2008	£ / R 2009/06/12	17.15	Call	Currency Future	970.0000	1,083.0000	11.649	0	0	0
06/11/2008	£ / R 2009/06/12	15.30	Put	Currency Future	825.0000	768.0000	(6.909)	0	0	0
06/11/2008	£ / R 2009/06/12	17.70	Call	Currency Future	789.0000	889.0000	12.674	0	0	0
06/11/2008	£ / R 2009/06/12	17.45	Put	Currency Future	2,087.0000	1,971.0000	(5.558)	0	0	0
06/11/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,756.0000	1,920.0000	9.339	0	0	0
06/11/2008	£ / R 2009/06/12	17.90	Call	Currency Future	731.0000	826.0000	12.996	0	0	0
06/11/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,701.0000	1,595.0000	(6.232)	0	0	0
06/11/2008	£ / R 2009/06/12	17.35	Call	Currency Future	901.0000	1,009.0000	11.987	0	0	0
06/11/2008	£ / R 2009/06/12	17.35	Put	Currency Future	2,021.0000	1,906.0000	(5.690)	0	0	0
06/11/2008	£ / R 2009/06/12	17.50	Call	Currency Future	852.0000	956.0000	12.207	0	0	0
06/11/2008	£ / R 2009/06/12	17.65	Put	Currency Future	2,224.0000	2,103.0000	(5.441)	0	0	0
06/11/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,826.0000	1,719.0000	(5.860)	0	0	0
06/11/2008	£ / R 2009/06/12	17.65	Call	Currency Future	805.0000	905.0000	12.422	0	0	0
06/11/2008	£ / R 2009/06/12	17.05	Call	Currency Future	1,006.0000	1,121.0000	11.431	0	0	0
06/11/2008	£ / R 2009/06/12	16.85	Call	Currency Future	1,082.0000	1,198.0000	10.721	0	0	0
06/11/2008	£ / R 2009/06/12	18.20	Call	Currency Future	650.0000	738.0000	13.538	0	0	0
06/11/2008	£ / R 2009/06/12	17.55	Call	Currency Future	836.0000	939.0000	12.321	0	0	0
06/11/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,155.0000	2,036.0000	(5.522)	0	0	0
06/11/2008	£ / R 2009/06/12	18.85	Put	Currency Future	3,121.0000	2,972.0000	(4.774)	0	0	0
06/11/2008	£ / R 2009/06/12	15.75	Put	Currency Future	1,028.0000	959.0000	(6.712)	0	0	0
06/11/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,384.0000	1,273.0000	(8.020)	0	0	0
06/11/2008	£ / R 2009/06/12	18.85	Call	Currency Future	501.0000	574.0000	14.571	0	0	0
06/11/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,264.0000	1,375.0000	8.782	0	0	0
06/11/2008	£ / R 2009/06/12	16.15	Put	Currency Future	1,259.0000	1,154.0000	(8.340)	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
06/11/2008	£ / R	2009/06/12	19.05	Call	Currency Future	461.0000	531.0000	15.184	0	0	0
06/11/2008	£ / R	2009/06/12	15.75	Call	Currency Future	1,508.0000	1,661.0000	10.146	0	0	0
06/11/2008	£ / R	2009/06/12	17.45	Call	Currency Future	868.0000	973.0000	12.097	0	0	0
06/11/2008	£ / R	2009/06/12	17.40	Put	Currency Future	2,054.0000	1,938.0000	(5.648)	0	0	0
06/11/2008	£ / R	2009/06/12	17.20	Put	Currency Future	1,922.0000	1,811.0000	(5.775)	0	0	0
06/11/2008	£ / R	2009/06/12	17.30	Put	Currency Future	1,987.0000	1,874.0000	(5.687)	0	0	0
06/11/2008	£ / R	2009/06/12	18.20	Put	Currency Future	2,620.0000	2,485.0000	(5.153)	0	0	0
06/11/2008	£ / R	2009/06/12	17.40	Call	Currency Future	884.0000	991.0000	12.104	0	0	0
06/11/2008	£ / R	2009/06/12	17.20	Call	Currency Future	952.0000	1,064.0000	11.765	0	0	0
06/11/2008	£ / R	2009/06/12	17.10	Call	Currency Future	988.0000	1,102.0000	11.538	0	0	0
06/11/2008	£ / R	2009/06/12	19.05	Put	Currency Future	3,281.0000	3,128.0000	(4.663)	0	0	0
06/11/2008	£ / R	2009/06/12	17.15	Put	Currency Future	1,890.0000	1,780.0000	(5.820)	0	0	0
06/11/2008	£ / R	2009/06/12	18.55	Call	Currency Future	566.0000	646.0000	14.134	0	0	0
06/11/2008	£ / R	2009/06/12	18.15	Put	Currency Future	2,583.0000	2,449.0000	(5.188)	0	0	0
06/11/2008	£ / R	2009/06/12	17.30	Call	Currency Future	918.0000	1,027.0000	11.874	0	0	0
06/11/2008	£ / R	2009/06/12	18.05	Put	Currency Future	2,509.0000	2,378.0000	(5.221)	0	0	0
06/11/2008	£ / R	2009/06/12	17.55	Put	Currency Future	2,155.0000	2,036.0000	(5.522)	0	0	0
06/11/2008	£ / R	2009/06/12	18.05	Call	Currency Future	690.0000	781.0000	13.188	0	0	0
06/11/2008	£ / R	2009/06/12	17.10	Put	Currency Future	1,858.0000	1,749.0000	(5.867)	0	0	0
06/11/2008	£ / R	2009/06/12	17.95	Put	Currency Future	2,437.0000	2,308.0000	(5.293)	0	0	0
06/11/2008	£ / R	2009/06/12	18.15	Call	Currency Future	663.0000	752.0000	13.424	0	0	0
06/11/2008	£ / R	2009/06/12	18.85	Call	Currency Future	501.0000	574.0000	14.571	0	0	0
06/11/2008	£ / R	2009/06/12	18.85	Put	Currency Future	3,121.0000	2,972.0000	(4.774)	0	0	0
06/11/2008	£ / R	2009/06/12	19.05	Call	Currency Future	461.0000	531.0000	15.184	0	0	0
06/11/2008	£ / R	2009/06/12	18.95	Put	Currency Future	3,200.0000	3,050.0000	(4.688)	0	0	0
06/11/2008	£ / R	2009/06/12	18.95	Call	Currency Future	481.0000	552.0000	14.761	0	0	0
06/11/2008	£ / R	2009/06/12	17.95	Call	Currency Future	717.0000	811.0000	13.110	0	0	0
06/11/2008	£ / R	2009/06/12	16.15	Call	Currency Future	1,339.0000	1,456.0000	8.738	0	0	0
06/11/2008	£ / R	2009/06/12	17.85	Put	Currency Future	2,365.0000	2,239.0000	(5.328)	0	0	0
06/11/2008	£ / R	2009/06/12	18.65	Put	Currency Future	2,963.0000	2,818.0000	(4.894)	0	0	0
06/11/2008	£ / R	2009/06/12	18.55	Put	Currency Future	2,885.0000	2,743.0000	(4.922)	0	0	0
06/11/2008	£ / R	2009/06/12	18.45	Put	Currency Future	2,809.0000	2,668.0000	(5.020)	0	0	0
06/11/2008	£ / R	2009/06/12	18.45	Call	Currency Future	589.0000	671.0000	13.922	0	0	0
06/11/2008	£ / R	2009/06/12	18.65	Call	Currency Future	543.0000	621.0000	14.365	0	0	0
06/11/2008	£ / R	2009/06/12	17.85	Call	Currency Future	745.0000	841.0000	12.886	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	€ / R 2008/12/12			Currency Future	12.6364	12.7486	0.888	12.9500	12.6900	35,046
06/11/2008	€ / R 2008/12/12	12.45	Call	Currency Future	644.0000	719.0000	11.646	0	0	0
06/11/2008	€ / R 2008/12/12	12.70	Call	Currency Future	535.0000	602.0000	12.523	0	0	0
06/11/2008	€ / R 2008/12/12	13.05	Call	Currency Future	417.0000	472.0000	13.189	0	0	0
06/11/2008	€ / R 2008/12/12	11.10	Call	Currency Future	1,604.0000	1,706.0000	6.359	0	0	0
06/11/2008	€ / R 2008/12/12	16.00	Call	Currency Future	50.0000	57.0000	14.000	0	0	0
06/11/2008	€ / R 2008/12/12	11.05	Call	Currency Future	1,648.0000	1,754.0000	6.432	0	0	0
06/11/2008	€ / R 2008/12/12	12.35	Put	Currency Future	406.0000	373.0000	(8.128)	0	0	0
06/11/2008	€ / R 2008/12/12	13.05	Call	Currency Future	417.0000	472.0000	13.189	0	0	0
06/11/2008	€ / R 2008/12/12	13.05	Put	Currency Future	831.0000	773.0000	(6.980)	0	0	0
06/11/2008	€ / R 2008/12/12	12.60	Call	Currency Future	576.0000	647.0000	12.326	0	0	0
06/11/2008	€ / R 2008/12/12	14.60	Call	Currency Future	145.0000	165.0000	13.793	0	0	0
06/11/2008	€ / R 2008/12/12	15.10	Call	Currency Future	103.0000	118.0000	14.563	0	0	0
06/11/2008	€ / R 2008/12/12	16.00	Put	Currency Future	3,413.0000	3,309.0000	(3.047)	0	0	0
06/11/2008	€ / R 2008/12/12	11.05	Put	Currency Future	62.0000	55.0000	(11.290)	0	0	0
06/11/2008	€ / R 2008/12/12	12.45	Put	Currency Future	457.0000	421.0000	(7.877)	0	0	0
06/11/2008	€ / R 2008/12/12	13.40	Put	Currency Future	1,090.0000	1,022.0000	(6.239)	0	0	0
06/11/2008	€ / R 2008/12/12	12.70	Put	Currency Future	599.0000	553.0000	(7.679)	0	0	0
06/11/2008	€ / R 2008/12/12	12.95	Call	Currency Future	448.0000	506.0000	12.946	0	0	0
06/11/2008	€ / R 2008/12/12	17.00	Call	Currency Future	18.0000	21.0000	16.667	0	0	0
06/11/2008	€ / R 2008/12/12	10.30	Call	Currency Future	2,374.0000	2,483.0000	4.591	0	0	0
06/11/2008	€ / R 2008/12/12	15.95	Put	Currency Future	3,366.0000	3,261.0000	(3.119)	0	0	0
06/11/2008	€ / R 2008/12/12	12.95	Put	Currency Future	761.0000	707.0000	(7.096)	0	0	0
06/11/2008	€ / R 2008/12/12	14.60	Put	Currency Future	2,109.0000	2,017.0000	(4.362)	0	0	0
06/11/2008	€ / R 2008/12/12	14.30	Call	Currency Future	178.0000	203.0000	14.045	0	0	0
06/11/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,842.0000	1,755.0000	(4.723)	0	0	0
06/11/2008	€ / R 2008/12/12	10.25	Put	Currency Future	37.0000	33.0000	(10.811)	0	0	0
06/11/2008	€ / R 2008/12/12	13.30	Call	Currency Future	350.0000	397.0000	13.429	0	0	0
06/11/2008	€ / R 2008/12/12	12.55	Put	Currency Future	511.0000	472.0000	(7.632)	0	0	0
06/11/2008	€ / R 2008/12/12	12.60	Put	Currency Future	540.0000	498.0000	(7.778)	0	0	0
06/11/2008	€ / R 2008/12/12	15.40	Put	Currency Future	2,845.0000	2,745.0000	(3.515)	0	0	0
06/11/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,842.0000	1,755.0000	(4.723)	0	0	0
06/11/2008	€ / R 2008/12/12	15.05	Call	Currency Future	107.0000	122.0000	14.019	0	0	0
06/11/2008	€ / R 2008/12/12	12.35	Call	Currency Future	693.0000	772.0000	11.400	0	0	0
06/11/2008	€ / R 2008/12/12	13.30	Put	Currency Future	1,014.0000	948.0000	(6.509)	0	0	0
06/11/2008	€ / R 2008/12/12	11.90	Call	Currency Future	954.0000	1,047.0000	9.748	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	€ / R 2008/12/12	15.40	Call	Currency Future	82.0000	93.0000	13.415	0	0	0
06/11/2008	€ / R 2008/12/12	10.30	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
06/11/2008	€ / R 2008/12/12	15.20	Put	Currency Future	2,659.0000	2,561.0000	(3.686)	0	0	0
06/11/2008	€ / R 2008/12/12	13.70	Put	Currency Future	1,329.0000	1,253.0000	(5.719)	0	0	0
06/11/2008	€ / R 2008/12/12	10.25	Call	Currency Future	2,423.0000	2,532.0000	4.499	0	0	0
06/11/2008	€ / R 2008/12/12	13.40	Call	Currency Future	327.0000	370.0000	13.150	0	0	0
06/11/2008	€ / R 2008/12/12	11.90	Put	Currency Future	217.0000	198.0000	(8.756)	0	0	0
06/11/2008	€ / R 2008/12/12	16.20	Put	Currency Future	3,604.0000	3,499.0000	(2.913)	0	0	0
06/11/2008	€ / R 2008/12/12	11.10	Put	Currency Future	67.0000	57.0000	(14.925)	0	0	0
06/11/2008	€ / R 2008/12/12	9.60	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
06/11/2008	€ / R 2008/12/12	13.90	Call	Currency Future	232.0000	264.0000	13.793	0	0	0
06/11/2008	€ / R 2008/12/12	13.15	Call	Currency Future	389.0000	440.0000	13.111	0	0	0
06/11/2008	€ / R 2008/12/12	17.00	Put	Currency Future	4,382.0000	4,273.0000	(2.487)	0	0	0
06/11/2008	€ / R 2008/12/12	11.20	Put	Currency Future	79.0000	68.0000	(13.924)	0	0	0
06/11/2008	€ / R 2008/12/12	13.90	Put	Currency Future	1,496.0000	1,415.0000	(5.414)	0	0	0
06/11/2008	€ / R 2008/12/12	9.45	Call	Currency Future	3,204.0000	3,314.0000	3.433	0	0	0
06/11/2008	€ / R 2008/12/12	12.55	Call	Currency Future	598.0000	670.0000	12.040	0	0	0
06/11/2008	€ / R 2008/12/12	16.20	Call	Currency Future	41.0000	47.0000	14.634	0	0	0
06/11/2008	€ / R 2008/12/12	9.60	Call	Currency Future	3,056.0000	3,167.0000	3.632	0	0	0
06/11/2008	€ / R 2008/12/12	13.70	Call	Currency Future	265.0000	302.0000	13.962	0	0	0
06/11/2008	€ / R 2008/12/12	13.20	Put	Currency Future	939.0000	876.0000	(6.709)	0	0	0
06/11/2008	€ / R 2008/12/12	15.20	Call	Currency Future	95.0000	109.0000	14.737	0	0	0
06/11/2008	€ / R 2008/12/12	14.00	Call	Currency Future	217.0000	247.0000	13.825	0	0	0
06/11/2008	€ / R 2008/12/12	13.35	Call	Currency Future	338.0000	383.0000	13.314	0	0	0
06/11/2008	€ / R 2008/12/12	9.45	Put	Currency Future	17.0000	15.0000	(11.765)	0	0	0
06/11/2008	€ / R 2008/12/12	10.40	Call	Currency Future	2,277.0000	2,386.0000	4.787	0	0	0
06/11/2008	€ / R 2008/12/12	13.35	Put	Currency Future	1,052.0000	985.0000	(6.369)	0	0	0
06/11/2008	€ / R 2008/12/12	13.20	Call	Currency Future	375.0000	425.0000	13.333	0	0	0
06/11/2008	€ / R 2008/12/12	13.05	Put	Currency Future	831.0000	773.0000	(6.980)	0	0	0
06/11/2008	€ / R 2008/12/12	11.20	Call	Currency Future	1,515.0000	1,617.0000	6.733	0	0	0
06/11/2008	€ / R 2008/12/12	13.45	Call	Currency Future	315.0000	358.0000	13.651	0	0	0
06/11/2008	€ / R 2008/12/12	15.05	Put	Currency Future	2,521.0000	2,423.0000	(3.887)	0	0	0
06/11/2008	€ / R 2008/12/12	13.10	Call	Currency Future	403.0000	455.0000	12.903	0	0	0
06/11/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,024.0000	1,122.0000	9.570	0	0	0
06/11/2008	€ / R 2008/12/12	10.40	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0
06/11/2008	€ / R 2008/12/12	13.45	Put	Currency Future	1,129.0000	1,059.0000	(6.200)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	€ / R 2008/12/12	13.15	Put	Currency Future	902.0000	841.0000	(6.763)	0	0	0
06/11/2008	€ / R 2008/12/12	15.90	Put	Currency Future	3,318.0000	3,214.0000	(3.134)	0	0	0
06/11/2008	€ / R 2008/12/12	13.80	Call	Currency Future	248.0000	282.0000	13.710	0	0	0
06/11/2008	€ / R 2008/12/12	15.45	Put	Currency Future	2,892.0000	2,791.0000	(3.492)	0	0	0
06/11/2008	€ / R 2008/12/12	13.55	Call	Currency Future	294.0000	334.0000	13.605	0	0	0
06/11/2008	€ / R 2008/12/12	15.85	Call	Currency Future	57.0000	65.0000	14.035	0	0	0
06/11/2008	€ / R 2008/12/12	13.80	Put	Currency Future	1,412.0000	1,334.0000	(5.524)	0	0	0
06/11/2008	€ / R 2008/12/12	13.25	Put	Currency Future	976.0000	912.0000	(6.557)	0	0	0
06/11/2008	€ / R 2008/12/12	12.80	Call	Currency Future	498.0000	561.0000	12.651	0	0	0
06/11/2008	€ / R 2008/12/12	10.60	Put	Currency Future	46.0000	42.0000	(8.696)	0	0	0
06/11/2008	€ / R 2008/12/12	12.80	Put	Currency Future	662.0000	613.0000	(7.402)	0	0	0
06/11/2008	€ / R 2008/12/12	14.00	Put	Currency Future	1,581.0000	1,498.0000	(5.250)	0	0	0
06/11/2008	€ / R 2008/12/12	12.20	Call	Currency Future	772.0000	856.0000	10.881	0	0	0
06/11/2008	€ / R 2008/12/12	13.10	Put	Currency Future	866.0000	807.0000	(6.813)	0	0	0
06/11/2008	€ / R 2008/12/12	12.80	Call	Currency Future	498.0000	561.0000	12.651	0	0	0
06/11/2008	€ / R 2008/12/12	12.20	Put	Currency Future	336.0000	308.0000	(8.333)	0	0	0
06/11/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,082.0000	2,190.0000	5.187	0	0	0
06/11/2008	€ / R 2008/12/12	13.50	Put	Currency Future	1,168.0000	1,097.0000	(6.079)	0	0	0
06/11/2008	€ / R 2008/12/12	12.25	Call	Currency Future	745.0000	827.0000	11.007	0	0	0
06/11/2008	€ / R 2008/12/12	11.00	Call	Currency Future	1,696.0000	1,802.0000	6.250	0	0	0
06/11/2008	€ / R 2008/12/12	12.25	Put	Currency Future	358.0000	329.0000	(8.101)	0	0	0
06/11/2008	€ / R 2008/12/12	17.40	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
06/11/2008	€ / R 2008/12/12	12.80	Put	Currency Future	662.0000	613.0000	(7.402)	0	0	0
06/11/2008	€ / R 2008/12/12	9.85	Call	Currency Future	2,812.0000	2,922.0000	3.912	0	0	0
06/11/2008	€ / R 2008/12/12	12.30	Call	Currency Future	718.0000	799.0000	11.281	0	0	0
06/11/2008	€ / R 2008/12/12	13.50	Call	Currency Future	305.0000	346.0000	13.443	0	0	0
06/11/2008	€ / R 2008/12/12	11.85	Call	Currency Future	987.0000	1,084.0000	9.828	0	0	0
06/11/2008	€ / R 2008/12/12	14.30	Call	Currency Future	178.0000	203.0000	14.045	0	0	0
06/11/2008	€ / R 2008/12/12	13.55	Put	Currency Future	1,208.0000	1,136.0000	(5.960)	0	0	0
06/11/2008	€ / R 2008/12/12	12.30	Put	Currency Future	382.0000	351.0000	(8.115)	0	0	0
06/11/2008	€ / R 2008/12/12	11.85	Put	Currency Future	200.0000	185.0000	(7.500)	0	0	0
06/11/2008	€ / R 2008/12/12	13.75	Call	Currency Future	257.0000	292.0000	13.619	0	0	0
06/11/2008	€ / R 2008/12/12	15.10	Put	Currency Future	2,567.0000	2,470.0000	(3.779)	0	0	0
06/11/2008	€ / R 2008/12/12	16.70	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
06/11/2008	€ / R 2008/12/12	14.50	Put	Currency Future	2,019.0000	1,928.0000	(4.507)	0	0	0
06/11/2008	€ / R 2008/12/12	13.75	Put	Currency Future	1,370.0000	1,293.0000	(5.620)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	€ / R 2008/12/12	16.70	Put	Currency Future	4,088.0000	3,980.0000	(2.642)	0	0	0
06/11/2008	€ / R 2008/12/12	14.40	Call	Currency Future	166.0000	190.0000	14.458	0	0	0
06/11/2008	€ / R 2008/12/12	15.90	Call	Currency Future	55.0000	63.0000	14.545	0	0	0
06/11/2008	€ / R 2008/12/12	14.40	Put	Currency Future	1,930.0000	1,841.0000	(4.611)	0	0	0
06/11/2008	€ / R 2008/12/12	15.85	Put	Currency Future	3,271.0000	3,167.0000	(3.179)	0	0	0
06/11/2008	€ / R 2008/12/12	12.75	Put	Currency Future	630.0000	583.0000	(7.460)	0	0	0
06/11/2008	€ / R 2008/12/12	14.50	Call	Currency Future	155.0000	177.0000	14.194	0	0	0
06/11/2008	€ / R 2008/12/12	13.25	Call	Currency Future	362.0000	411.0000	13.536	0	0	0
06/11/2008	€ / R 2008/12/12	11.90	Put	Currency Future	217.0000	198.0000	(8.756)	0	0	0
06/11/2008	€ / R 2008/12/12	12.65	Call	Currency Future	555.0000	624.0000	12.432	0	0	0
06/11/2008	€ / R 2008/12/12	11.90	Call	Currency Future	954.0000	1,047.0000	9.748	0	0	0
06/11/2008	€ / R 2008/12/12	11.00	Put	Currency Future	60.0000	53.0000	(11.667)	0	0	0
06/11/2008	€ / R 2008/12/12	12.65	Put	Currency Future	568.0000	525.0000	(7.570)	0	0	0
06/11/2008	€ / R 2008/12/12	13.40	Call	Currency Future	327.0000	370.0000	13.150	0	0	0
06/11/2008	€ / R 2008/12/12	12.75	Call	Currency Future	516.0000	581.0000	12.597	0	0	0
06/11/2008	€ / R 2008/12/12	16.60	Put	Currency Future	3,991.0000	3,883.0000	(2.706)	0	0	0
06/11/2008	€ / R 2008/12/12	9.85	Put	Currency Future	25.0000	23.0000	(8.000)	0	0	0
06/11/2008	€ / R 2008/12/12	16.60	Call	Currency Future	27.0000	32.0000	18.519	0	0	0
06/11/2008	€ / R 2008/12/12	10.65	Put	Currency Future	47.0000	43.0000	(8.511)	0	0	0
06/11/2008	€ / R 2008/12/12	11.80	Put	Currency Future	188.0000	173.0000	(7.979)	0	0	0
06/11/2008	€ / R 2008/12/12	15.80	Put	Currency Future	3,223.0000	3,119.0000	(3.227)	0	0	0
06/11/2008	€ / R 2008/12/12	15.95	Call	Currency Future	52.0000	60.0000	15.385	0	0	0
06/11/2008	€ / R 2008/12/12	12.90	Call	Currency Future	464.0000	523.0000	12.716	0	0	0
06/11/2008	€ / R 2008/12/12	15.80	Call	Currency Future	60.0000	68.0000	13.333	0	0	0
06/11/2008	€ / R 2008/12/12	13.85	Call	Currency Future	240.0000	273.0000	13.750	0	0	0
06/11/2008	€ / R 2008/12/12	11.65	Call	Currency Future	1,140.0000	1,238.0000	8.596	0	0	0
06/11/2008	€ / R 2008/12/12	12.90	Put	Currency Future	728.0000	675.0000	(7.280)	0	0	0
06/11/2008	€ / R 2008/12/12	15.00	Put	Currency Future	2,475.0000	2,378.0000	(3.919)	0	0	0
06/11/2008	€ / R 2008/12/12	13.85	Put	Currency Future	1,453.0000	1,374.0000	(5.437)	0	0	0
06/11/2008	€ / R 2008/12/12	17.40	Put	Currency Future	4,776.0000	4,666.0000	(2.303)	0	0	0
06/11/2008	€ / R 2008/12/12	12.10	Call	Currency Future	829.0000	917.0000	10.615	0	0	0
06/11/2008	€ / R 2008/12/12	13.40	Put	Currency Future	1,090.0000	1,022.0000	(6.239)	0	0	0
06/11/2008	€ / R 2008/12/12	13.95	Call	Currency Future	224.0000	255.0000	13.839	0	0	0
06/11/2008	€ / R 2008/12/12	15.00	Call	Currency Future	111.0000	126.0000	13.514	0	0	0
06/11/2008	€ / R 2008/12/12	14.05	Call	Currency Future	210.0000	239.0000	13.810	0	0	0
06/11/2008	€ / R 2008/12/12	10.65	Call	Currency Future	2,034.0000	2,141.0000	5.261	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	€ / R 2008/12/12	14.05	Put	Currency Future	1,624.0000	1,540.0000	(5.172)	0	0	0
06/11/2008	€ / R 2008/12/12	11.75	Put	Currency Future	176.0000	161.0000	(8.523)	0	0	0
06/11/2008	€ / R 2008/12/12	16.25	Put	Currency Future	3,653.0000	3,546.0000	(2.929)	0	0	0
06/11/2008	€ / R 2008/12/12	13.95	Put	Currency Future	1,538.0000	1,457.0000	(5.267)	0	0	0
06/11/2008	€ / R 2008/12/12	13.80	Put	Currency Future	1,412.0000	1,334.0000	(5.524)	0	0	0
06/11/2008	€ / R 2008/12/12	13.80	Call	Currency Future	248.0000	282.0000	13.710	0	0	0
06/11/2008	€ / R 2008/12/12	11.75	Call	Currency Future	1,062.0000	1,160.0000	9.228	0	0	0
06/11/2008	€ / R 2008/12/12	13.85	Call	Currency Future	240.0000	273.0000	13.750	0	0	0
06/11/2008	€ / R 2008/12/12	14.45	Call	Currency Future	161.0000	183.0000	13.665	0	0	0
06/11/2008	€ / R 2008/12/12	13.85	Put	Currency Future	1,453.0000	1,374.0000	(5.437)	0	0	0
06/11/2008	€ / R 2008/12/12	13.60	Call	Currency Future	284.0000	323.0000	13.732	0	0	0
06/11/2008	€ / R 2008/12/12	14.65	Call	Currency Future	140.0000	160.0000	14.286	0	0	0
06/11/2008	€ / R 2008/12/12	14.35	Put	Currency Future	1,886.0000	1,798.0000	(4.666)	0	0	0
06/11/2008	€ / R 2008/12/12	12.10	Put	Currency Future	293.0000	268.0000	(8.532)	0	0	0
06/11/2008	€ / R 2008/12/12	12.10	Put	Currency Future	293.0000	268.0000	(8.532)	0	0	0
06/11/2008	€ / R 2008/12/12	14.65	Put	Currency Future	2,154.0000	2,061.0000	(4.318)	0	0	0
06/11/2008	€ / R 2008/12/12	14.35	Call	Currency Future	172.0000	196.0000	13.953	0	0	0
06/11/2008	€ / R 2008/12/12	15.45	Call	Currency Future	78.0000	90.0000	15.385	0	0	0
06/11/2008	€ / R 2008/12/12	13.60	Put	Currency Future	1,248.0000	1,175.0000	(5.849)	0	0	0
06/11/2008	€ / R 2008/12/12	16.25	Call	Currency Future	39.0000	45.0000	15.385	0	0	0
06/11/2008	€ / R 2008/12/12	14.25	Put	Currency Future	1,798.0000	1,711.0000	(4.839)	0	0	0
06/11/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,667.0000	1,583.0000	(5.039)	0	0	0
06/11/2008	€ / R 2008/12/12	14.10	Call	Currency Future	203.0000	231.0000	13.793	0	0	0
06/11/2008	€ / R 2008/12/12	15.15	Put	Currency Future	2,613.0000	2,515.0000	(3.750)	0	0	0
06/11/2008	€ / R 2008/12/12	14.25	Call	Currency Future	185.0000	210.0000	13.514	0	0	0
06/11/2008	€ / R 2008/12/12	12.30	Call	Currency Future	718.0000	799.0000	11.281	0	0	0
06/11/2008	€ / R 2008/12/12	10.30	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
06/11/2008	€ / R 2008/12/12	14.45	Put	Currency Future	1,974.0000	1,885.0000	(4.509)	0	0	0
06/11/2008	€ / R 2008/12/12	15.90	Call	Currency Future	55.0000	63.0000	14.545	0	0	0
06/11/2008	€ / R 2008/12/12	12.30	Put	Currency Future	382.0000	351.0000	(8.115)	0	0	0
06/11/2008	€ / R 2008/12/12	10.30	Call	Currency Future	2,374.0000	2,483.0000	4.591	0	0	0
06/11/2008	€ / R 2008/12/12	12.15	Put	Currency Future	314.0000	288.0000	(8.280)	0	0	0
06/11/2008	€ / R 2008/12/12	12.50	Put	Currency Future	484.0000	446.0000	(7.851)	0	0	0
06/11/2008	€ / R 2008/12/12	9.50	Call	Currency Future	3,155.0000	3,265.0000	3.487	0	0	0
06/11/2008	€ / R 2008/12/12	12.10	Call	Currency Future	829.0000	917.0000	10.615	0	0	0
06/11/2008	€ / R 2008/12/12	9.50	Put	Currency Future	18.0000	17.0000	(5.556)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	€ / R 2008/12/12	12.05	Call	Currency Future	859.0000	948.0000	10.361	0	0	0
06/11/2008	€ / R 2008/12/12	11.60	Put	Currency Future	143.0000	130.0000	(9.091)	0	0	0
06/11/2008	€ / R 2008/12/12	15.90	Put	Currency Future	3,318.0000	3,214.0000	(3.134)	0	0	0
06/11/2008	€ / R 2008/12/12	12.15	Call	Currency Future	800.0000	886.0000	10.750	0	0	0
06/11/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,179.0000	1,278.0000	8.397	0	0	0
06/11/2008	€ / R 2008/12/12	9.55	Call	Currency Future	3,105.0000	3,216.0000	3.575	0	0	0
06/11/2008	€ / R 2008/12/12	9.55	Put	Currency Future	19.0000	17.0000	(10.526)	0	0	0
06/11/2008	€ / R 2008/12/12	11.65	Put	Currency Future	153.0000	140.0000	(8.497)	0	0	0
06/11/2008	€ / R 2008/12/12	15.15	Call	Currency Future	99.0000	114.0000	15.152	0	0	0
06/11/2008	€ / R 2008/12/12	12.50	Call	Currency Future	620.0000	694.0000	11.935	0	0	0
06/11/2008	€ / R 2008/12/12	11.15	Put	Currency Future	73.0000	62.0000	(15.068)	0	0	0
06/11/2008	€ / R 2008/12/12	11.15	Call	Currency Future	1,559.0000	1,661.0000	6.543	0	0	0
06/11/2008	€ / R 2008/12/12	10.35	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
06/11/2008	€ / R 2008/12/12	11.80	Put	Currency Future	188.0000	173.0000	(7.979)	0	0	0
06/11/2008	€ / R 2008/12/12	10.35	Call	Currency Future	2,325.0000	2,434.0000	4.688	0	0	0
06/11/2008	€ / R 2008/12/12	11.35	Put	Currency Future	99.0000	88.0000	(11.111)	0	0	0
06/11/2008	€ / R 2008/12/12	11.70	Put	Currency Future	164.0000	150.0000	(8.537)	0	0	0
06/11/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,344.0000	1,444.0000	7.440	0	0	0
06/11/2008	€ / R 2008/12/12	15.35	Call	Currency Future	85.0000	97.0000	14.118	0	0	0
06/11/2008	€ / R 2008/12/12	11.40	Put	Currency Future	107.0000	95.0000	(11.215)	0	0	0
06/11/2008	€ / R 2008/12/12	15.35	Put	Currency Future	2,798.0000	2,698.0000	(3.574)	0	0	0
06/11/2008	€ / R 2008/12/12	11.70	Call	Currency Future	1,101.0000	1,199.0000	8.901	0	0	0
06/11/2008	€ / R 2008/12/12	11.30	Put	Currency Future	92.0000	81.0000	(11.957)	0	0	0
06/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,386.0000	1,486.0000	7.215	0	0	0
06/11/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,429.0000	1,529.0000	6.998	0	0	0
06/11/2008	€ / R 2008/12/12	12.05	Put	Currency Future	273.0000	249.0000	(8.791)	0	0	0
06/11/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,024.0000	1,122.0000	9.570	0	0	0
06/11/2008	€ / R 2008/12/12	12.40	Call	Currency Future	668.0000	745.0000	11.527	0	0	0
06/11/2008	€ / R 2008/12/12	12.35	Put	Currency Future	406.0000	373.0000	(8.128)	0	0	0
06/11/2008	€ / R 2008/12/12	16.15	Call	Currency Future	43.0000	50.0000	16.279	0	0	0
06/11/2008	€ / R 2008/12/12	12.35	Call	Currency Future	693.0000	772.0000	11.400	0	0	0
06/11/2008	€ / R 2008/12/12	16.15	Put	Currency Future	3,557.0000	3,451.0000	(2.980)	0	0	0
06/11/2008	€ / R 2008/12/12	16.95	Put	Currency Future	4,333.0000	4,224.0000	(2.516)	0	0	0
06/11/2008	€ / R 2008/12/12	16.90	Put	Currency Future	4,284.0000	4,175.0000	(2.544)	0	0	0
06/11/2008	€ / R 2008/12/12	12.60	Call	Currency Future	576.0000	647.0000	12.326	0	0	0
06/11/2008	€ / R 2008/12/12	12.55	Call	Currency Future	598.0000	670.0000	12.040	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	€ / R 2008/12/12	17.70	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
06/11/2008	€ / R 2008/12/12	12.60	Put	Currency Future	540.0000	498.0000	(7.778)	0	0	0
06/11/2008	€ / R 2008/12/12	17.70	Put	Currency Future	5,072.0000	4,962.0000	(2.169)	0	0	0
06/11/2008	€ / R 2008/12/12	12.40	Put	Currency Future	431.0000	397.0000	(7.889)	0	0	0
06/11/2008	€ / R 2008/12/12	16.90	Call	Currency Future	20.0000	24.0000	20.000	0	0	0
06/11/2008	€ / R 2008/12/12	12.55	Put	Currency Future	511.0000	472.0000	(7.632)	0	0	0
06/11/2008	€ / R 2008/12/12	16.10	Put	Currency Future	3,509.0000	3,403.0000	(3.021)	0	0	0
06/11/2008	€ / R 2008/12/12	15.30	Put	Currency Future	2,752.0000	2,652.0000	(3.634)	0	0	0
06/11/2008	€ / R 2008/12/12	17.75	Call	Currency Future	8.0000	10.0000	25.000	0	0	0
06/11/2008	€ / R 2008/12/12	17.75	Put	Currency Future	5,122.0000	5,011.0000	(2.167)	0	0	0
06/11/2008	€ / R 2008/12/12	15.30	Call	Currency Future	88.0000	101.0000	14.773	0	0	0
06/11/2008	€ / R 2008/12/12	16.10	Call	Currency Future	45.0000	52.0000	15.556	0	0	0
06/11/2008	€ / R 2008/12/12	16.95	Call	Currency Future	19.0000	23.0000	21.053	0	0	0
06/11/2008	€ / R 2008/12/12	13.65	Call	Currency Future	275.0000	312.0000	13.455	0	0	0
06/11/2008	€ / R 2008/12/12	14.15	Call	Currency Future	197.0000	224.0000	13.706	0	0	0
06/11/2008	€ / R 2008/12/12	13.65	Put	Currency Future	1,288.0000	1,214.0000	(5.745)	0	0	0
06/11/2008	€ / R 2008/12/12	14.15	Put	Currency Future	1,710.0000	1,625.0000	(4.971)	0	0	0
06/11/2008	€ / R 2008/12/12	14.20	Call	Currency Future	191.0000	217.0000	13.613	0	0	0
06/11/2008	€ / R 2008/12/12	14.20	Put	Currency Future	1,754.0000	1,668.0000	(4.903)	0	0	0
06/11/2008	€ / R 2008/12/12	11.50	Call	Currency Future	1,260.0000	1,360.0000	7.937	0	0	0
06/11/2008	€ / R 2008/12/12	11.50	Put	Currency Future	124.0000	111.0000	(10.484)	0	0	0
06/11/2008	€ / R 2008/12/12	14.55	Put	Currency Future	2,064.0000	1,972.0000	(4.457)	0	0	0
06/11/2008	€ / R 2008/12/12	14.55	Call	Currency Future	150.0000	171.0000	14.000	0	0	0
06/11/2008	€ / R 2008/12/12	12.40	Put	Currency Future	431.0000	397.0000	(7.889)	0	0	0
06/11/2008	€ / R 2008/12/12	12.40	Call	Currency Future	668.0000	745.0000	11.527	0	0	0
06/11/2008	€ / R 2008/12/12	13.00	Put	Currency Future	796.0000	740.0000	(7.035)	0	0	0
06/11/2008	€ / R 2008/12/12	14.10	Call	Currency Future	203.0000	231.0000	13.793	0	0	0
06/11/2008	€ / R 2008/12/12	13.00	Call	Currency Future	432.0000	488.0000	12.963	0	0	0
06/11/2008	€ / R 2008/12/12	12.85	Put	Currency Future	694.0000	643.0000	(7.349)	0	0	0
06/11/2008	€ / R 2008/12/12	12.85	Call	Currency Future	481.0000	542.0000	12.682	0	0	0
06/11/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,667.0000	1,583.0000	(5.039)	0	0	0
06/11/2008	€ / R 2008/12/12	11.45	Call	Currency Future	1,302.0000	1,402.0000	7.680	0	0	0
06/11/2008	€ / R 2008/12/12	11.95	Call	Currency Future	921.0000	1,013.0000	9.989	0	0	0
06/11/2008	€ / R 2008/12/12	11.35	Put	Currency Future	99.0000	88.0000	(11.111)	0	0	0
06/11/2008	€ / R 2008/12/12	11.45	Put	Currency Future	115.0000	103.0000	(10.435)	0	0	0
06/11/2008	€ / R 2008/12/12	11.85	Call	Currency Future	987.0000	1,084.0000	9.828	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	€ / R 2008/12/12	11.85	Put	Currency Future	200.0000	185.0000	(7.500)	0	0	0
06/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,386.0000	1,486.0000	7.215	0	0	0
06/11/2008	€ / R 2008/12/12	12.00	Put	Currency Future	253.0000	232.0000	(8.300)	0	0	0
06/11/2008	€ / R 2008/12/12	11.40	Put	Currency Future	107.0000	95.0000	(11.215)	0	0	0
06/11/2008	€ / R 2008/12/12	11.60	Put	Currency Future	143.0000	130.0000	(9.091)	0	0	0
06/11/2008	€ / R 2008/12/12	11.55	Call	Currency Future	1,220.0000	1,319.0000	8.115	0	0	0
06/11/2008	€ / R 2008/12/12	11.55	Put	Currency Future	133.0000	120.0000	(9.774)	0	0	0
06/11/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,429.0000	1,529.0000	6.998	0	0	0
06/11/2008	€ / R 2008/12/12	11.30	Put	Currency Future	92.0000	81.0000	(11.957)	0	0	0
06/11/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,344.0000	1,444.0000	7.440	0	0	0
06/11/2008	€ / R 2008/12/12	12.00	Call	Currency Future	890.0000	980.0000	10.112	0	0	0
06/11/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,179.0000	1,278.0000	8.397	0	0	0
06/11/2008	€ / R 2008/12/12	11.95	Put	Currency Future	235.0000	215.0000	(8.511)	0	0	0
06/11/2008	€ / R 2009/03/16			Currency Future	12.9050	13.0258	0.936	13.2200	12.9700	4,768
06/11/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,067.0000	1,286.0000	20.525	0	0	0
06/11/2008	€ / R 2009/03/16	11.35	Call	Currency Future	1,711.0000	1,918.0000	12.098	0	0	0
06/11/2008	€ / R 2009/03/16	9.90	Call	Currency Future	3,082.0000	3,211.0000	4.186	0	0	0
06/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	618.0000	714.0000	15.534	0	0	0
06/11/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,732.0000	1,774.0000	2.425	0	0	0
06/11/2008	€ / R 2009/03/16	12.95	Call	Currency Future	811.0000	1,020.0000	25.771	0	0	0
06/11/2008	€ / R 2009/03/16	10.70	Call	Currency Future	2,311.0000	2,450.0000	6.015	0	0	0
06/11/2008	€ / R 2009/03/16	12.15	Put	Currency Future	417.0000	516.0000	23.741	0	0	0
06/11/2008	€ / R 2009/03/16	9.90	Put	Currency Future	77.0000	85.0000	10.390	0	0	0
06/11/2008	€ / R 2009/03/16	16.80	Call	Currency Future	160.0000	246.0000	53.750	0	0	0
06/11/2008	€ / R 2009/03/16	13.70	Call	Currency Future	585.0000	766.0000	30.940	0	0	0
06/11/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,172.0000	1,392.0000	18.771	0	0	0
06/11/2008	€ / R 2009/03/16	14.55	Put	Currency Future	2,063.0000	2,089.0000	1.260	0	0	0
06/11/2008	€ / R 2009/03/16	12.80	Put	Currency Future	763.0000	855.0000	12.058	0	0	0
06/11/2008	€ / R 2009/03/16	16.45	Put	Currency Future	3,739.0000	3,713.0000	(0.695)	0	0	0
06/11/2008	€ / R 2009/03/16	12.65	Put	Currency Future	675.0000	769.0000	13.926	0	0	0
06/11/2008	€ / R 2009/03/16	13.55	Put	Currency Future	1,268.0000	1,335.0000	5.284	0	0	0
06/11/2008	€ / R 2009/03/16	17.75	Put	Currency Future	4,939.0000	4,880.0000	(1.195)	0	0	0
06/11/2008	€ / R 2009/03/16	15.85	Put	Currency Future	3,202.0000	3,188.0000	(0.437)	0	0	0
06/11/2008	€ / R 2009/03/16	12.55	Call	Currency Future	973.0000	1,190.0000	22.302	0	0	0
06/11/2008	€ / R 2009/03/16	13.55	Call	Currency Future	623.0000	810.0000	30.016	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	€ / R 2009/03/16	12.35	Put	Currency Future	512.0000	610.0000	19.141	0	0	0
06/11/2008	€ / R 2009/03/16	12.65	Call	Currency Future	930.0000	1,145.0000	23.118	0	0	0
06/11/2008	€ / R 2009/03/16	14.55	Call	Currency Future	418.0000	565.0000	35.167	0	0	0
06/11/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,855.0000	1,890.0000	1.887	0	0	0
06/11/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,172.0000	1,392.0000	18.771	0	0	0
06/11/2008	€ / R 2009/03/16	16.95	Put	Currency Future	4,192.0000	4,153.0000	(0.930)	0	0	0
06/11/2008	€ / R 2009/03/16	15.75	Put	Currency Future	3,111.0000	3,100.0000	(0.354)	0	0	0
06/11/2008	€ / R 2009/03/16	12.40	Put	Currency Future	538.0000	635.0000	18.030	0	0	0
06/11/2008	€ / R 2009/03/16	11.45	Call	Currency Future	1,635.0000	1,844.0000	12.783	0	0	0
06/11/2008	€ / R 2009/03/16	14.30	Call	Currency Future	460.0000	616.0000	33.913	0	0	0
06/11/2008	€ / R 2009/03/16	12.15	Put	Currency Future	417.0000	516.0000	23.741	0	0	0
06/11/2008	€ / R 2009/03/16	11.35	Put	Currency Future	156.0000	243.0000	55.769	0	0	0
06/11/2008	€ / R 2009/03/16	15.75	Call	Currency Future	266.0000	376.0000	41.353	0	0	0
06/11/2008	€ / R 2009/03/16	13.70	Put	Currency Future	1,380.0000	1,440.0000	4.348	0	0	0
06/11/2008	€ / R 2009/03/16	16.95	Call	Currency Future	147.0000	229.0000	55.782	0	0	0
06/11/2008	€ / R 2009/03/16	16.55	Call	Currency Future	184.0000	276.0000	50.000	0	0	0
06/11/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,043.0000	1,261.0000	20.901	0	0	0
06/11/2008	€ / R 2009/03/16	12.80	Call	Currency Future	868.0000	1,080.0000	24.424	0	0	0
06/11/2008	€ / R 2009/03/16	16.15	Put	Currency Future	3,473.0000	3,454.0000	(0.547)	0	0	0
06/11/2008	€ / R 2009/03/16	14.95	Put	Currency Future	2,404.0000	2,416.0000	0.499	0	0	0
06/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	487.0000	650.0000	33.470	0	0	0
06/11/2008	€ / R 2009/03/16	12.95	Put	Currency Future	856.0000	944.0000	10.280	0	0	0
06/11/2008	€ / R 2009/03/16	12.50	Put	Currency Future	591.0000	687.0000	16.244	0	0	0
06/11/2008	€ / R 2009/03/16	16.15	Call	Currency Future	228.0000	330.0000	44.737	0	0	0
06/11/2008	€ / R 2009/03/16	10.95	Put	Currency Future	121.0000	163.0000	34.711	0	0	0
06/11/2008	€ / R 2009/03/16	13.55	Put	Currency Future	1,268.0000	1,335.0000	5.284	0	0	0
06/11/2008	€ / R 2009/03/16	13.85	Call	Currency Future	550.0000	724.0000	31.636	0	0	0
06/11/2008	€ / R 2009/03/16	15.35	Put	Currency Future	2,755.0000	2,755.0000	-	0	0	0
06/11/2008	€ / R 2009/03/16	10.95	Call	Currency Future	2,076.0000	2,238.0000	7.803	0	0	0
06/11/2008	€ / R 2009/03/16	13.55	Call	Currency Future	623.0000	810.0000	30.016	0	0	0
06/11/2008	€ / R 2009/03/16	15.35	Call	Currency Future	310.0000	431.0000	39.032	0	0	0
06/11/2008	€ / R 2009/03/16	14.95	Call	Currency Future	359.0000	492.0000	37.047	0	0	0
06/11/2008	€ / R 2009/03/16	9.70	Call	Currency Future	3,276.0000	3,398.0000	3.724	0	0	0
06/11/2008	€ / R 2009/03/16	13.35	Put	Currency Future	1,124.0000	1,199.0000	6.673	0	0	0
06/11/2008	€ / R 2009/03/16	12.50	Call	Currency Future	996.0000	1,213.0000	21.787	0	0	0
06/11/2008	€ / R 2009/03/16	16.55	Put	Currency Future	3,829.0000	3,800.0000	(0.757)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	€ / R 2009/03/16	15.40	Put	Currency Future	2,799.0000	2,798.0000	(0.036)	0	0	0
06/11/2008	€ / R 2009/03/16	16.80	Put	Currency Future	4,055.0000	4,020.0000	(0.863)	0	0	0
06/11/2008	€ / R 2009/03/16	16.10	Put	Currency Future	3,430.0000	3,409.0000	(0.612)	0	0	0
06/11/2008	€ / R 2009/03/16	13.40	Put	Currency Future	1,160.0000	1,232.0000	6.207	0	0	0
06/11/2008	€ / R 2009/03/16	12.10	Put	Currency Future	394.0000	495.0000	25.635	0	0	0
06/11/2008	€ / R 2009/03/16	13.75	Call	Currency Future	573.0000	752.0000	31.239	0	0	0
06/11/2008	€ / R 2009/03/16	17.35	Call	Currency Future	118.0000	189.0000	60.169	0	0	0
06/11/2008	€ / R 2009/03/16	17.00	Call	Currency Future	143.0000	224.0000	56.643	0	0	0
06/11/2008	€ / R 2009/03/16	15.50	Put	Currency Future	2,887.0000	2,884.0000	(0.104)	0	0	0
06/11/2008	€ / R 2009/03/16	13.75	Put	Currency Future	1,418.0000	1,476.0000	4.090	0	0	0
06/11/2008	€ / R 2009/03/16	17.35	Put	Currency Future	4,563.0000	4,514.0000	(1.074)	0	0	0
06/11/2008	€ / R 2009/03/16	17.00	Put	Currency Future	4,238.0000	4,198.0000	(0.944)	0	0	0
06/11/2008	€ / R 2009/03/16	15.50	Call	Currency Future	292.0000	409.0000	40.068	0	0	0
06/11/2008	€ / R 2009/03/16	11.45	Put	Currency Future	180.0000	268.0000	48.889	0	0	0
06/11/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,199.0000	1,421.0000	18.515	0	0	0
06/11/2008	€ / R 2009/03/16	15.60	Put	Currency Future	2,976.0000	2,970.0000	(0.202)	0	0	0
06/11/2008	€ / R 2009/03/16	14.70	Put	Currency Future	2,189.0000	2,210.0000	0.959	0	0	0
06/11/2008	€ / R 2009/03/16	16.20	Call	Currency Future	222.0000	324.0000	45.946	0	0	0
06/11/2008	€ / R 2009/03/16	14.70	Call	Currency Future	394.0000	536.0000	36.041	0	0	0
06/11/2008	€ / R 2009/03/16	15.40	Call	Currency Future	304.0000	424.0000	39.474	0	0	0
06/11/2008	€ / R 2009/03/16	16.20	Put	Currency Future	3,517.0000	3,499.0000	(0.512)	0	0	0
06/11/2008	€ / R 2009/03/16	16.10	Call	Currency Future	235.0000	335.0000	42.553	0	0	0
06/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,388.0000	1,606.0000	15.706	0	0	0
06/11/2008	€ / R 2009/03/16	15.60	Call	Currency Future	281.0000	396.0000	40.925	0	0	0
06/11/2008	€ / R 2009/03/16	15.30	Put	Currency Future	2,711.0000	2,712.0000	0.037	0	0	0
06/11/2008	€ / R 2009/03/16	14.60	Put	Currency Future	2,105.0000	2,129.0000	1.140	0	0	0
06/11/2008	€ / R 2009/03/16	15.30	Call	Currency Future	316.0000	438.0000	38.608	0	0	0
06/11/2008	€ / R 2009/03/16	13.10	Call	Currency Future	758.0000	963.0000	27.045	0	0	0
06/11/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,305.0000	1,369.0000	4.904	0	0	0
06/11/2008	€ / R 2009/03/16	11.40	Put	Currency Future	168.0000	254.0000	51.190	0	0	0
06/11/2008	€ / R 2009/03/16	15.00	Put	Currency Future	2,447.0000	2,458.0000	0.450	0	0	0
06/11/2008	€ / R 2009/03/16	14.50	Put	Currency Future	2,021.0000	2,049.0000	1.385	0	0	0
06/11/2008	€ / R 2009/03/16	12.05	Put	Currency Future	374.0000	475.0000	27.005	0	0	0
06/11/2008	€ / R 2009/03/16	9.70	Put	Currency Future	71.0000	73.0000	2.817	0	0	0
06/11/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,732.0000	1,774.0000	2.425	0	0	0
06/11/2008	€ / R 2009/03/16	13.60	Call	Currency Future	610.0000	795.0000	30.328	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	€ / R 2009/03/16	14.65	Call	Currency Future	402.0000	545.0000	35.572	0	0	0
06/11/2008	€ / R 2009/03/16	10.50	Call	Currency Future	2,501.0000	2,632.0000	5.238	0	0	0
06/11/2008	€ / R 2009/03/16	13.35	Call	Currency Future	679.0000	874.0000	28.719	0	0	0
06/11/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,406.0000	2,536.0000	5.403	0	0	0
06/11/2008	€ / R 2009/03/16	14.65	Put	Currency Future	2,147.0000	2,170.0000	1.071	0	0	0
06/11/2008	€ / R 2009/03/16	13.10	Put	Currency Future	953.0000	1,037.0000	8.814	0	0	0
06/11/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,229.0000	1,451.0000	18.063	0	0	0
06/11/2008	€ / R 2009/03/16	10.60	Put	Currency Future	101.0000	110.0000	8.911	0	0	0
06/11/2008	€ / R 2009/03/16	15.25	Call	Currency Future	321.0000	445.0000	38.629	0	0	0
06/11/2008	€ / R 2009/03/16	10.50	Put	Currency Future	96.0000	106.0000	10.417	0	0	0
06/11/2008	€ / R 2009/03/16	11.40	Call	Currency Future	1,673.0000	1,880.0000	12.373	0	0	0
06/11/2008	€ / R 2009/03/16	15.00	Call	Currency Future	352.0000	484.0000	37.500	0	0	0
06/11/2008	€ / R 2009/03/16	15.25	Put	Currency Future	2,666.0000	2,669.0000	0.113	0	0	0
06/11/2008	€ / R 2009/03/16	11.30	Put	Currency Future	145.0000	231.0000	59.310	0	0	0
06/11/2008	€ / R 2009/03/16	13.80	Put	Currency Future	1,456.0000	1,512.0000	3.846	0	0	0
06/11/2008	€ / R 2009/03/16	14.60	Call	Currency Future	410.0000	555.0000	35.366	0	0	0
06/11/2008	€ / R 2009/03/16	15.85	Call	Currency Future	257.0000	364.0000	41.634	0	0	0
06/11/2008	€ / R 2009/03/16	14.50	Call	Currency Future	426.0000	574.0000	34.742	0	0	0
06/11/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,199.0000	1,421.0000	18.515	0	0	0
06/11/2008	€ / R 2009/03/16	13.45	Put	Currency Future	1,195.0000	1,266.0000	5.941	0	0	0
06/11/2008	€ / R 2009/03/16	11.30	Call	Currency Future	1,750.0000	1,957.0000	11.829	0	0	0
06/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	487.0000	650.0000	33.470	0	0	0
06/11/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,305.0000	1,369.0000	4.904	0	0	0
06/11/2008	€ / R 2009/03/16	12.10	Put	Currency Future	394.0000	495.0000	25.635	0	0	0
06/11/2008	€ / R 2009/03/16	12.90	Put	Currency Future	825.0000	914.0000	10.788	0	0	0
06/11/2008	€ / R 2009/03/16	13.45	Call	Currency Future	650.0000	842.0000	29.538	0	0	0
06/11/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,495.0000	1,549.0000	3.612	0	0	0
06/11/2008	€ / R 2009/03/16	12.90	Call	Currency Future	830.0000	1,040.0000	25.301	0	0	0
06/11/2008	€ / R 2009/03/16	12.85	Put	Currency Future	794.0000	884.0000	11.335	0	0	0
06/11/2008	€ / R 2009/03/16	16.30	Put	Currency Future	3,606.0000	3,584.0000	(0.610)	0	0	0
06/11/2008	€ / R 2009/03/16	13.60	Call	Currency Future	610.0000	795.0000	30.328	0	0	0
06/11/2008	€ / R 2009/03/16	13.05	Put	Currency Future	921.0000	1,006.0000	9.229	0	0	0
06/11/2008	€ / R 2009/03/16	10.15	Put	Currency Future	84.0000	93.0000	10.714	0	0	0
06/11/2008	€ / R 2009/03/16	12.85	Call	Currency Future	849.0000	1,060.0000	24.853	0	0	0
06/11/2008	€ / R 2009/03/16	13.80	Call	Currency Future	561.0000	738.0000	31.551	0	0	0
06/11/2008	€ / R 2009/03/16	10.65	Put	Currency Future	104.0000	117.0000	12.500	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	€ / R 2009/03/16	13.05	Call	Currency Future	776.0000	982.0000	26.546	0	0	0
06/11/2008	€ / R 2009/03/16	10.65	Call	Currency Future	2,359.0000	2,493.0000	5.680	0	0	0
06/11/2008	€ / R 2009/03/16	16.45	Call	Currency Future	194.0000	289.0000	48.969	0	0	0
06/11/2008	€ / R 2009/03/16	13.85	Call	Currency Future	550.0000	724.0000	31.636	0	0	0
06/11/2008	€ / R 2009/03/16	14.10	Call	Currency Future	497.0000	661.0000	32.998	0	0	0
06/11/2008	€ / R 2009/03/16	15.45	Call	Currency Future	298.0000	417.0000	39.933	0	0	0
06/11/2008	€ / R 2009/03/16	13.00	Call	Currency Future	793.0000	1,001.0000	26.230	0	0	0
06/11/2008	€ / R 2009/03/16	10.15	Call	Currency Future	2,839.0000	2,969.0000	4.579	0	0	0
06/11/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,495.0000	1,549.0000	3.612	0	0	0
06/11/2008	€ / R 2009/03/16	13.40	Call	Currency Future	665.0000	858.0000	29.023	0	0	0
06/11/2008	€ / R 2009/03/16	17.75	Call	Currency Future	94.0000	156.0000	65.957	0	0	0
06/11/2008	€ / R 2009/03/16	11.85	Put	Currency Future	300.0000	398.0000	32.667	0	0	0
06/11/2008	€ / R 2009/03/16	9.85	Put	Currency Future	75.0000	83.0000	10.667	0	0	0
06/11/2008	€ / R 2009/03/16	11.80	Put	Currency Future	283.0000	380.0000	34.276	0	0	0
06/11/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,692.0000	1,736.0000	2.600	0	0	0
06/11/2008	€ / R 2009/03/16	12.35	Put	Currency Future	512.0000	610.0000	19.141	0	0	0
06/11/2008	€ / R 2009/03/16	9.85	Call	Currency Future	3,130.0000	3,259.0000	4.121	0	0	0
06/11/2008	€ / R 2009/03/16	13.20	Put	Currency Future	1,020.0000	1,101.0000	7.941	0	0	0
06/11/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,355.0000	1,574.0000	16.162	0	0	0
06/11/2008	€ / R 2009/03/16	10.70	Put	Currency Future	106.0000	124.0000	16.981	0	0	0
06/11/2008	€ / R 2009/03/16	14.60	Put	Currency Future	2,105.0000	2,129.0000	1.140	0	0	0
06/11/2008	€ / R 2009/03/16	13.00	Put	Currency Future	888.0000	975.0000	9.797	0	0	0
06/11/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,067.0000	1,286.0000	20.525	0	0	0
06/11/2008	€ / R 2009/03/16	9.80	Call	Currency Future	3,179.0000	3,307.0000	4.026	0	0	0
06/11/2008	€ / R 2009/03/16	13.20	Call	Currency Future	725.0000	926.0000	27.724	0	0	0
06/11/2008	€ / R 2009/03/16	11.65	Put	Currency Future	235.0000	329.0000	40.000	0	0	0
06/11/2008	€ / R 2009/03/16	9.80	Put	Currency Future	74.0000	82.0000	10.811	0	0	0
06/11/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,406.0000	2,536.0000	5.403	0	0	0
06/11/2008	€ / R 2009/03/16	10.60	Put	Currency Future	101.0000	110.0000	8.911	0	0	0
06/11/2008	€ / R 2009/03/16	12.00	Put	Currency Future	355.0000	455.0000	28.169	0	0	0
06/11/2008	€ / R 2009/03/16	14.60	Call	Currency Future	410.0000	555.0000	35.366	0	0	0
06/11/2008	€ / R 2009/03/16	12.60	Call	Currency Future	951.0000	1,167.0000	22.713	0	0	0
06/11/2008	€ / R 2009/03/16	15.45	Put	Currency Future	2,843.0000	2,841.0000	(0.070)	0	0	0
06/11/2008	€ / R 2009/03/16	12.60	Put	Currency Future	646.0000	741.0000	14.706	0	0	0
06/11/2008	€ / R 2009/03/16	13.90	Call	Currency Future	539.0000	711.0000	31.911	0	0	0
06/11/2008	€ / R 2009/03/16	16.30	Call	Currency Future	211.0000	310.0000	46.919	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	€ / R 2009/03/16	17.30	Put	Currency Future	4,516.0000	4,468.0000	(1.063)	0	0	0
06/11/2008	€ / R 2009/03/16	16.25	Call	Currency Future	216.0000	317.0000	46.759	0	0	0
06/11/2008	€ / R 2009/03/16	17.30	Call	Currency Future	121.0000	194.0000	60.331	0	0	0
06/11/2008	€ / R 2009/03/16	18.10	Call	Currency Future	76.0000	132.0000	73.684	0	0	0
06/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,490.0000	1,705.0000	14.430	0	0	0
06/11/2008	€ / R 2009/03/16	16.50	Put	Currency Future	3,784.0000	3,757.0000	(0.714)	0	0	0
06/11/2008	€ / R 2009/03/16	12.45	Put	Currency Future	564.0000	661.0000	17.199	0	0	0
06/11/2008	€ / R 2009/03/16	16.50	Call	Currency Future	189.0000	283.0000	49.735	0	0	0
06/11/2008	€ / R 2009/03/16	12.45	Call	Currency Future	1,019.0000	1,237.0000	21.394	0	0	0
06/11/2008	€ / R 2009/03/16	15.70	Put	Currency Future	3,066.0000	3,057.0000	(0.294)	0	0	0
06/11/2008	€ / R 2009/03/16	18.10	Put	Currency Future	5,271.0000	5,206.0000	(1.233)	0	0	0
06/11/2008	€ / R 2009/03/16	12.00	Call	Currency Future	1,260.0000	1,481.0000	17.540	0	0	0
06/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,093.0000	1,311.0000	19.945	0	0	0
06/11/2008	€ / R 2009/03/16	12.25	Call	Currency Future	1,118.0000	1,337.0000	19.589	0	0	0
06/11/2008	€ / R 2009/03/16	12.25	Put	Currency Future	463.0000	561.0000	21.166	0	0	0
06/11/2008	€ / R 2009/03/16	15.70	Call	Currency Future	271.0000	382.0000	40.959	0	0	0
06/11/2008	€ / R 2009/03/16	13.30	Call	Currency Future	694.0000	891.0000	28.386	0	0	0
06/11/2008	€ / R 2009/03/16	12.30	Put	Currency Future	488.0000	586.0000	20.082	0	0	0
06/11/2008	€ / R 2009/03/16	16.25	Put	Currency Future	3,561.0000	3,541.0000	(0.562)	0	0	0
06/11/2008	€ / R 2009/03/16	13.90	Put	Currency Future	1,534.0000	1,585.0000	3.325	0	0	0
06/11/2008	€ / R 2009/03/16	11.90	Call	Currency Future	1,322.0000	1,542.0000	16.641	0	0	0
06/11/2008	€ / R 2009/03/16	11.90	Put	Currency Future	317.0000	417.0000	31.546	0	0	0
06/11/2008	€ / R 2009/03/16	12.80	Put	Currency Future	763.0000	855.0000	12.058	0	0	0
06/11/2008	€ / R 2009/03/16	12.60	Call	Currency Future	951.0000	1,167.0000	22.713	0	0	0
06/11/2008	€ / R 2009/03/16	12.60	Put	Currency Future	646.0000	741.0000	14.706	0	0	0
06/11/2008	€ / R 2009/03/16	13.30	Put	Currency Future	1,089.0000	1,166.0000	7.071	0	0	0
06/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	618.0000	714.0000	15.534	0	0	0
06/11/2008	€ / R 2009/03/16	12.75	Put	Currency Future	733.0000	826.0000	12.688	0	0	0
06/11/2008	€ / R 2009/03/16	12.80	Call	Currency Future	868.0000	1,080.0000	24.424	0	0	0
06/11/2008	€ / R 2009/03/16	12.75	Call	Currency Future	888.0000	1,101.0000	23.986	0	0	0
06/11/2008	€ / R 2009/03/16	12.55	Call	Currency Future	973.0000	1,190.0000	22.302	0	0	0
06/11/2008	€ / R 2009/03/16	12.65	Call	Currency Future	930.0000	1,145.0000	23.118	0	0	0
06/11/2008	€ / R 2009/03/16	12.65	Put	Currency Future	675.0000	769.0000	13.926	0	0	0
06/11/2008	€ / R 2009/03/16	14.90	Put	Currency Future	2,360.0000	2,375.0000	0.636	0	0	0
06/11/2008	€ / R 2009/03/16	14.45	Call	Currency Future	434.0000	585.0000	34.793	0	0	0
06/11/2008	€ / R 2009/03/16	14.90	Call	Currency Future	365.0000	500.0000	36.986	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	€ / R 2009/03/16	14.05	Put	Currency Future	1,652.0000	1,698.0000	2.785	0	0	0
06/11/2008	€ / R 2009/03/16	14.05	Call	Currency Future	507.0000	673.0000	32.742	0	0	0
06/11/2008	€ / R 2009/03/16	14.45	Put	Currency Future	1,979.0000	2,009.0000	1.516	0	0	0
06/11/2008	€ / R 2009/03/16	14.00	Call	Currency Future	517.0000	686.0000	32.689	0	0	0
06/11/2008	€ / R 2009/03/16	14.00	Put	Currency Future	1,612.0000	1,660.0000	2.978	0	0	0
06/11/2008	€ / R 2009/03/16	14.40	Call	Currency Future	443.0000	595.0000	34.312	0	0	0
06/11/2008	€ / R 2009/03/16	14.40	Put	Currency Future	1,938.0000	1,969.0000	1.600	0	0	0
06/11/2008	€ / R 2009/03/16	12.70	Put	Currency Future	704.0000	797.0000	13.210	0	0	0
06/11/2008	€ / R 2009/03/16	12.70	Call	Currency Future	909.0000	1,123.0000	23.542	0	0	0
06/11/2008	€ / R 2009/03/16	12.85	Put	Currency Future	794.0000	884.0000	11.335	0	0	0
06/11/2008	€ / R 2009/03/16	13.25	Put	Currency Future	1,055.0000	1,133.0000	7.393	0	0	0
06/11/2008	€ / R 2009/03/16	12.20	Call	Currency Future	1,145.0000	1,364.0000	19.127	0	0	200
06/11/2008	€ / R 2009/03/16	12.20	Put	Currency Future	440.0000	538.0000	22.273	0	0	0
06/11/2008	€ / R 2009/03/16	13.25	Call	Currency Future	710.0000	909.0000	28.028	0	0	0
06/11/2008	€ / R 2009/03/16	12.85	Call	Currency Future	849.0000	1,060.0000	24.853	0	0	0
06/11/2008	€ / R 2009/03/16	11.50	Call	Currency Future	1,598.0000	1,809.0000	13.204	0	0	0
06/11/2008	€ / R 2009/03/16	11.70	Put	Currency Future	250.0000	346.0000	38.400	0	0	0
06/11/2008	€ / R 2009/03/16	11.60	Call	Currency Future	1,526.0000	1,739.0000	13.958	0	0	0
06/11/2008	€ / R 2009/03/16	11.75	Put	Currency Future	266.0000	363.0000	36.466	0	0	0
06/11/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,355.0000	1,574.0000	16.162	0	0	0
06/11/2008	€ / R 2009/03/16	11.75	Call	Currency Future	1,421.0000	1,638.0000	15.271	0	0	0
06/11/2008	€ / R 2009/03/16	11.85	Put	Currency Future	300.0000	398.0000	32.667	0	0	0
06/11/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,229.0000	1,451.0000	18.063	0	0	0
06/11/2008	€ / R 2009/03/16	12.05	Put	Currency Future	374.0000	475.0000	27.005	0	0	0
06/11/2008	€ / R 2009/03/16	11.95	Call	Currency Future	1,291.0000	1,511.0000	17.041	0	0	0
06/11/2008	€ / R 2009/03/16	11.65	Put	Currency Future	235.0000	329.0000	40.000	0	0	0
06/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,490.0000	1,705.0000	14.430	0	0	0
06/11/2008	€ / R 2009/03/16	11.55	Put	Currency Future	207.0000	298.0000	43.961	0	0	0
06/11/2008	€ / R 2009/03/16	11.60	Put	Currency Future	221.0000	313.0000	41.629	0	0	0
06/11/2008	€ / R 2009/03/16	11.70	Call	Currency Future	1,455.0000	1,671.0000	14.845	0	0	0
06/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,388.0000	1,606.0000	15.706	0	0	0
06/11/2008	€ / R 2009/03/16	11.80	Put	Currency Future	283.0000	380.0000	34.276	0	0	0
06/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,093.0000	1,311.0000	19.945	0	0	0
06/11/2008	€ / R 2009/03/16	11.50	Put	Currency Future	193.0000	283.0000	46.632	0	0	0
06/11/2008	€ / R 2009/03/16	11.55	Call	Currency Future	1,562.0000	1,774.0000	13.572	0	0	0
06/11/2008	€ / R 2009/03/16	12.30	Put	Currency Future	488.0000	586.0000	20.082	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	€ / R	2009/03/16	11.95	Put	Currency Future	336.0000	435.0000	29.464	0	0	0
06/11/2008	€ / R	2009/06/12			Currency Future	13.1588	13.2810	0.929	13.2500	13.2500	50
06/11/2008	€ / R	2009/06/12	13.55	Call	Currency Future	888.0000	1,089.0000	22.635	0	0	0
06/11/2008	€ / R	2009/06/12	14.25	Call	Currency Future	640.0000	837.0000	30.781	0	0	0
06/11/2008	€ / R	2009/06/12	14.00	Call	Currency Future	721.0000	925.0000	28.294	0	0	0
06/11/2008	€ / R	2009/06/12	13.55	Put	Currency Future	1,280.0000	1,358.0000	6.094	0	0	0
06/11/2008	€ / R	2009/06/12	14.25	Put	Currency Future	1,731.0000	1,806.0000	4.333	0	0	0
06/11/2008	€ / R	2009/06/12	14.40	Call	Currency Future	595.0000	788.0000	32.437	0	0	0
06/11/2008	€ / R	2009/06/12	12.55	Call	Currency Future	1,284.0000	1,524.0000	18.692	0	0	0
06/11/2008	€ / R	2009/06/12	14.35	Call	Currency Future	609.0000	804.0000	32.020	0	0	0
06/11/2008	€ / R	2009/06/12	14.00	Put	Currency Future	1,562.0000	1,644.0000	5.250	0	0	0
06/11/2008	€ / R	2009/06/12	12.35	Put	Currency Future	592.0000	708.0000	19.595	0	0	0
06/11/2008	€ / R	2009/06/12	14.60	Call	Currency Future	538.0000	726.0000	34.944	0	0	0
06/11/2008	€ / R	2009/06/12	13.65	Call	Currency Future	849.0000	1,056.0000	24.382	0	0	0
06/11/2008	€ / R	2009/06/12	14.40	Put	Currency Future	1,836.0000	1,907.0000	3.867	0	0	0
06/11/2008	€ / R	2009/06/12	13.25	Put	Currency Future	1,078.0000	1,165.0000	8.071	0	0	0
06/11/2008	€ / R	2009/06/12	14.60	Put	Currency Future	1,980.0000	2,045.0000	3.283	0	0	0
06/11/2008	€ / R	2009/06/12	13.60	Put	Currency Future	1,310.0000	1,391.0000	6.183	0	0	0
06/11/2008	€ / R	2009/06/12	13.65	Put	Currency Future	1,340.0000	1,425.0000	6.343	0	0	0
06/11/2008	€ / R	2009/06/12	12.35	Call	Currency Future	1,400.0000	1,639.0000	17.071	0	0	0
06/11/2008	€ / R	2009/06/12	14.90	Call	Currency Future	463.0000	641.0000	38.445	0	0	0
06/11/2008	€ / R	2009/06/12	14.10	Call	Currency Future	688.0000	889.0000	29.215	0	0	0
06/11/2008	€ / R	2009/06/12	15.05	Put	Currency Future	2,320.0000	2,370.0000	2.155	0	0	0
06/11/2008	€ / R	2009/06/12	13.10	Call	Currency Future	1,042.0000	1,255.0000	20.441	0	0	0
06/11/2008	€ / R	2009/06/12	13.25	Call	Currency Future	987.0000	1,196.0000	21.175	0	0	0
06/11/2008	€ / R	2009/06/12	13.90	Put	Currency Future	1,497.0000	1,581.0000	5.611	0	0	0
06/11/2008	€ / R	2009/06/12	13.10	Put	Currency Future	983.0000	1,074.0000	9.257	0	0	0
06/11/2008	€ / R	2009/06/12	11.70	Put	Currency Future	366.0000	471.0000	28.689	0	0	0
06/11/2008	€ / R	2009/06/12	12.35	Put	Currency Future	592.0000	708.0000	19.595	0	0	0
06/11/2008	€ / R	2009/06/12	13.80	Put	Currency Future	1,433.0000	1,519.0000	6.001	0	0	0
06/11/2008	€ / R	2009/06/12	14.90	Put	Currency Future	2,204.0000	2,260.0000	2.541	0	0	0
06/11/2008	€ / R	2009/06/12	13.70	Call	Currency Future	830.0000	1,040.0000	25.301	0	0	0
06/11/2008	€ / R	2009/06/12	13.60	Call	Currency Future	868.0000	1,072.0000	23.502	0	0	0
06/11/2008	€ / R	2009/06/12	12.40	Call	Currency Future	1,371.0000	1,609.0000	17.360	0	0	0
06/11/2008	€ / R	2009/06/12	13.70	Put	Currency Future	1,371.0000	1,459.0000	6.419	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	€ / R 2009/06/12	15.05	Call	Currency Future	428.0000	601.0000	40.421	0	0	0
06/11/2008	€ / R 2009/06/12	13.40	Put	Currency Future	1,177.0000	1,260.0000	7.052	0	0	0
06/11/2008	€ / R 2009/06/12	12.40	Put	Currency Future	612.0000	728.0000	18.954	0	0	0
06/11/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,431.0000	1,668.0000	16.562	0	0	0
06/11/2008	€ / R 2009/06/12	13.80	Call	Currency Future	792.0000	1,000.0000	26.263	0	0	0
06/11/2008	€ / R 2009/06/12	11.75	Call	Currency Future	1,790.0000	2,018.0000	12.737	0	0	0
06/11/2008	€ / R 2009/06/12	12.30	Put	Currency Future	572.0000	687.0000	20.105	0	0	0
06/11/2008	€ / R 2009/06/12	14.05	Call	Currency Future	704.0000	907.0000	28.835	0	0	0
06/11/2008	€ / R 2009/06/12	13.90	Call	Currency Future	756.0000	962.0000	27.249	0	0	0
06/11/2008	€ / R 2009/06/12	14.95	Put	Currency Future	2,242.0000	2,296.0000	2.409	0	0	0
06/11/2008	€ / R 2009/06/12	12.00	Put	Currency Future	461.0000	572.0000	24.078	0	0	0
06/11/2008	€ / R 2009/06/12	13.75	Call	Currency Future	811.0000	1,020.0000	25.771	0	0	0
06/11/2008	€ / R 2009/06/12	14.85	Put	Currency Future	2,166.0000	2,223.0000	2.632	0	0	0
06/11/2008	€ / R 2009/06/12	12.00	Call	Currency Future	1,620.0000	1,853.0000	14.383	0	0	0
06/11/2008	€ / R 2009/06/12	14.10	Call	Currency Future	688.0000	889.0000	29.215	0	0	0
06/11/2008	€ / R 2009/06/12	14.55	Call	Currency Future	552.0000	741.0000	34.239	0	0	0
06/11/2008	€ / R 2009/06/12	13.75	Put	Currency Future	1,402.0000	1,489.0000	6.205	0	0	0
06/11/2008	€ / R 2009/06/12	12.75	Call	Currency Future	1,174.0000	1,415.0000	20.528	0	0	0
06/11/2008	€ / R 2009/06/12	14.35	Put	Currency Future	1,801.0000	1,873.0000	3.998	0	0	0
06/11/2008	€ / R 2009/06/12	14.55	Put	Currency Future	1,943.0000	2,010.0000	3.448	0	0	0
06/11/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,629.0000	1,708.0000	4.850	0	0	0
06/11/2008	€ / R 2009/06/12	13.20	Put	Currency Future	1,046.0000	1,135.0000	8.509	0	0	0
06/11/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,517.0000	2,559.0000	1.669	0	0	0
06/11/2008	€ / R 2009/06/12	13.80	Call	Currency Future	792.0000	1,000.0000	26.263	0	0	0
06/11/2008	€ / R 2009/06/12	14.75	Call	Currency Future	499.0000	682.0000	36.673	0	0	0
06/11/2008	€ / R 2009/06/12	11.90	Put	Currency Future	428.0000	537.0000	25.467	0	0	0
06/11/2008	€ / R 2009/06/12	13.20	Call	Currency Future	1,005.0000	1,216.0000	20.995	0	0	0
06/11/2008	€ / R 2009/06/12	15.30	Call	Currency Future	376.0000	540.0000	43.617	0	0	0
06/11/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,433.0000	1,519.0000	6.001	0	0	0
06/11/2008	€ / R 2009/06/12	14.75	Put	Currency Future	2,091.0000	2,151.0000	2.869	0	0	0
06/11/2008	€ / R 2009/06/12	11.75	Put	Currency Future	381.0000	487.0000	27.822	0	0	0
06/11/2008	€ / R 2009/06/12	13.35	Put	Currency Future	1,144.0000	1,228.0000	7.343	0	0	0
06/11/2008	€ / R 2009/06/12	13.30	Call	Currency Future	970.0000	1,178.0000	21.443	0	0	0
06/11/2008	€ / R 2009/06/12	14.90	Put	Currency Future	2,204.0000	2,260.0000	2.541	0	0	0
06/11/2008	€ / R 2009/06/12	14.85	Call	Currency Future	475.0000	654.0000	37.684	0	0	0
06/11/2008	€ / R 2009/06/12	13.55	Call	Currency Future	888.0000	1,089.0000	22.635	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	€ / R 2009/06/12	12.55	Put	Currency Future	675.0000	793.0000	17.481	0	0	0
06/11/2008	€ / R 2009/06/12	15.40	Call	Currency Future	357.0000	517.0000	44.818	0	0	0
06/11/2008	€ / R 2009/06/12	14.90	Call	Currency Future	463.0000	641.0000	38.445	0	0	0
06/11/2008	€ / R 2009/06/12	14.95	Call	Currency Future	451.0000	627.0000	39.024	0	0	0
06/11/2008	€ / R 2009/06/12	13.45	Call	Currency Future	920.0000	1,123.0000	22.065	0	0	0
06/11/2008	€ / R 2009/06/12	15.40	Put	Currency Future	2,598.0000	2,636.0000	1.463	0	0	0
06/11/2008	€ / R 2009/06/12	14.80	Put	Currency Future	2,128.0000	2,187.0000	2.773	0	0	0
06/11/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,517.0000	2,559.0000	1.669	0	0	0
06/11/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,629.0000	1,708.0000	4.850	0	0	0
06/11/2008	€ / R 2009/06/12	11.90	Call	Currency Future	1,687.0000	1,918.0000	13.693	0	0	0
06/11/2008	€ / R 2009/06/12	13.35	Call	Currency Future	953.0000	1,159.0000	21.616	0	0	0
06/11/2008	€ / R 2009/06/12	13.45	Put	Currency Future	1,211.0000	1,292.0000	6.689	0	0	0
06/11/2008	€ / R 2009/06/12	15.50	Call	Currency Future	338.0000	495.0000	46.450	0	0	0
06/11/2008	€ / R 2009/06/12	11.80	Put	Currency Future	396.0000	503.0000	27.020	0	0	0
06/11/2008	€ / R 2009/06/12	12.25	Call	Currency Future	1,461.0000	1,698.0000	16.222	0	0	0
06/11/2008	€ / R 2009/06/12	15.60	Call	Currency Future	320.0000	474.0000	48.125	0	0	0
06/11/2008	€ / R 2009/06/12	14.80	Call	Currency Future	487.0000	668.0000	37.166	0	0	0
06/11/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,555.0000	1,790.0000	15.113	0	0	0
06/11/2008	€ / R 2009/06/12	13.05	Put	Currency Future	953.0000	1,045.0000	9.654	0	0	0
06/11/2008	€ / R 2009/06/12	12.25	Put	Currency Future	552.0000	667.0000	20.833	0	0	0
06/11/2008	€ / R 2009/06/12	15.60	Put	Currency Future	2,762.0000	2,793.0000	1.122	0	0	0
06/11/2008	€ / R 2009/06/12	11.95	Put	Currency Future	444.0000	555.0000	25.000	0	0	0
06/11/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,061.0000	1,276.0000	20.264	0	0	0
06/11/2008	€ / R 2009/06/12	15.50	Put	Currency Future	2,679.0000	2,714.0000	1.306	0	0	0
06/11/2008	€ / R 2009/06/12	11.95	Call	Currency Future	1,653.0000	1,886.0000	14.096	0	0	0
06/11/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,310.0000	1,391.0000	6.183	0	0	0
06/11/2008	€ / R 2009/06/12	15.30	Call	Currency Future	376.0000	540.0000	43.617	0	0	0
06/11/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,284.0000	1,524.0000	18.692	0	0	0
06/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	1,111.0000	1,197.0000	7.741	0	0	0
06/11/2008	€ / R 2009/06/12	14.45	Call	Currency Future	580.0000	772.0000	33.103	0	0	0
06/11/2008	€ / R 2009/06/12	11.80	Call	Currency Future	1,755.0000	1,984.0000	13.048	0	0	0
06/11/2008	€ / R 2009/06/12	14.50	Put	Currency Future	1,907.0000	1,975.0000	3.566	0	0	0
06/11/2008	€ / R 2009/06/12	13.40	Put	Currency Future	1,177.0000	1,260.0000	7.052	0	0	0
06/11/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,595.0000	1,676.0000	5.078	0	0	0
06/11/2008	€ / R 2009/06/12	12.55	Put	Currency Future	675.0000	793.0000	17.481	0	0	0
06/11/2008	€ / R 2009/06/12	13.40	Call	Currency Future	936.0000	1,141.0000	21.902	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	€ / R 2009/06/12	11.70	Call	Currency Future	1,825.0000	2,052.0000	12.438	0	0	0
06/11/2008	€ / R 2009/06/12	13.60	Call	Currency Future	868.0000	1,072.0000	23.502	0	0	0
06/11/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,400.0000	1,639.0000	17.071	0	0	0
06/11/2008	€ / R 2009/06/12	11.85	Put	Currency Future	412.0000	520.0000	26.214	0	0	0
06/11/2008	€ / R 2009/06/12	14.50	Call	Currency Future	566.0000	756.0000	33.569	0	0	0
06/11/2008	€ / R 2009/06/12	12.70	Put	Currency Future	742.0000	860.0000	15.903	0	0	0
06/11/2008	€ / R 2009/06/12	12.75	Put	Currency Future	766.0000	884.0000	15.405	0	0	0
06/11/2008	€ / R 2009/06/12	13.15	Put	Currency Future	1,015.0000	1,104.0000	8.768	0	0	0
06/11/2008	€ / R 2009/06/12	13.85	Call	Currency Future	774.0000	981.0000	26.744	0	0	0
06/11/2008	€ / R 2009/06/12	12.10	Put	Currency Future	496.0000	609.0000	22.782	0	0	0
06/11/2008	€ / R 2009/06/12	13.85	Put	Currency Future	1,465.0000	1,550.0000	5.802	0	0	0
06/11/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,721.0000	1,951.0000	13.364	0	0	0
06/11/2008	€ / R 2009/06/12	12.15	Put	Currency Future	515.0000	628.0000	21.942	0	0	0
06/11/2008	€ / R 2009/06/12	13.40	Call	Currency Future	936.0000	1,141.0000	21.902	0	0	0
06/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	1,111.0000	1,197.0000	7.741	0	0	0
06/11/2008	€ / R 2009/06/12	13.95	Call	Currency Future	738.0000	943.0000	27.778	0	0	0
06/11/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,256.0000	1,496.0000	19.108	0	0	0
06/11/2008	€ / R 2009/06/12	13.30	Call	Currency Future	970.0000	1,178.0000	21.443	0	0	0
06/11/2008	€ / R 2009/06/12	13.95	Put	Currency Future	1,530.0000	1,612.0000	5.359	0	0	0
06/11/2008	€ / R 2009/06/12	12.70	Call	Currency Future	1,201.0000	1,441.0000	19.983	0	0	0
06/11/2008	€ / R 2009/06/12	12.10	Put	Currency Future	496.0000	609.0000	22.782	0	0	0
06/11/2008	€ / R 2009/06/12	13.15	Call	Currency Future	1,023.0000	1,235.0000	20.723	0	0	0
06/11/2008	€ / R 2009/06/12	12.60	Put	Currency Future	697.0000	815.0000	16.930	0	0	0
06/11/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,555.0000	1,790.0000	15.113	0	0	0
06/11/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,523.0000	1,759.0000	15.496	0	0	0
06/11/2008	€ / R 2009/06/12	14.45	Put	Currency Future	1,871.0000	1,941.0000	3.741	0	0	0
06/11/2008	€ / R 2009/06/12	12.20	Put	Currency Future	533.0000	648.0000	21.576	0	0	0
06/11/2008	€ / R 2009/06/12	12.20	Call	Currency Future	1,492.0000	1,729.0000	15.885	0	0	0
06/11/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,280.0000	1,358.0000	6.094	0	0	0
06/11/2008	€ / R 2009/06/12	12.80	Put	Currency Future	796.0000	907.0000	13.945	0	0	0
06/11/2008	€ / R 2009/06/12	12.85	Put	Currency Future	827.0000	931.0000	12.576	0	0	0
06/11/2008	€ / R 2009/06/12	12.05	Put	Currency Future	479.0000	591.0000	23.382	0	0	0
06/11/2008	€ / R 2009/06/12	12.45	Put	Currency Future	633.0000	749.0000	18.325	0	0	0
06/11/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,228.0000	1,468.0000	19.544	0	0	0
06/11/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,256.0000	1,496.0000	19.108	0	0	0
06/11/2008	€ / R 2009/06/12	12.65	Put	Currency Future	720.0000	837.0000	16.250	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	€ / R 2009/06/12	12.60	Put	Currency Future	697.0000	815.0000	16.930	0	0	0
06/11/2008	€ / R 2009/06/12	12.50	Put	Currency Future	654.0000	771.0000	17.890	0	0	0
06/11/2008	€ / R 2009/06/12	12.50	Call	Currency Future	1,312.0000	1,552.0000	18.293	0	0	0
06/11/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,766.0000	1,839.0000	4.134	0	0	0
06/11/2008	€ / R 2009/06/12	15.00	Call	Currency Future	440.0000	614.0000	39.545	0	0	0
06/11/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,155.0000	1,388.0000	20.173	0	0	0
06/11/2008	€ / R 2009/06/12	15.10	Put	Currency Future	2,359.0000	2,407.0000	2.035	0	0	0
06/11/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,135.0000	1,362.0000	20.000	0	0	0
06/11/2008	€ / R 2009/06/12	15.00	Put	Currency Future	2,281.0000	2,333.0000	2.280	0	0	0
06/11/2008	€ / R 2009/06/12	15.10	Call	Currency Future	417.0000	588.0000	41.007	0	0	0
06/11/2008	€ / R 2009/06/12	13.05	Put	Currency Future	953.0000	1,045.0000	9.654	0	0	0
06/11/2008	€ / R 2009/06/12	14.30	Call	Currency Future	624.0000	820.0000	31.410	0	0	0
06/11/2008	€ / R 2009/06/12	12.95	Call	Currency Future	1,099.0000	1,316.0000	19.745	0	0	0
06/11/2008	€ / R 2009/06/12	12.45	Call	Currency Future	1,341.0000	1,580.0000	17.823	0	0	0
06/11/2008	€ / R 2009/06/12	12.65	Put	Currency Future	720.0000	837.0000	16.250	0	0	0
06/11/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,588.0000	1,822.0000	14.736	0	0	0
06/11/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,228.0000	1,468.0000	19.544	0	0	0
06/11/2008	€ / R 2009/06/12	14.80	Call	Currency Future	487.0000	668.0000	37.166	0	0	0
06/11/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,980.0000	2,045.0000	3.283	0	0	0
06/11/2008	€ / R 2009/06/12	14.40	Call	Currency Future	595.0000	788.0000	32.437	0	0	0
06/11/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,523.0000	1,759.0000	15.496	0	0	0
06/11/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,836.0000	1,907.0000	3.867	0	0	0
06/11/2008	€ / R 2009/06/12	12.05	Put	Currency Future	479.0000	591.0000	23.382	0	0	0
06/11/2008	€ / R 2009/06/12	14.60	Call	Currency Future	538.0000	726.0000	34.944	0	0	0
06/11/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,431.0000	1,668.0000	16.562	0	0	0
06/11/2008	€ / R 2009/06/12	13.00	Put	Currency Future	921.0000	1,016.0000	10.315	0	0	0
06/11/2008	€ / R 2009/06/12	11.65	Call	Currency Future	1,860.0000	2,086.0000	12.151	0	0	0
06/11/2008	€ / R 2009/06/12	14.80	Put	Currency Future	2,128.0000	2,187.0000	2.773	0	0	0
06/11/2008	€ / R 2009/06/12	13.00	Call	Currency Future	1,080.0000	1,297.0000	20.093	0	0	0
06/11/2008	€ / R 2009/06/12	11.65	Put	Currency Future	351.0000	455.0000	29.630	0	0	0
06/11/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,721.0000	1,951.0000	13.364	0	0	0
06/11/2008	€ / R 2009/06/12	12.95	Put	Currency Future	890.0000	985.0000	10.674	0	0	0
06/11/2008	€ / R 2009/06/12	11.85	Put	Currency Future	412.0000	520.0000	26.214	0	0	0
06/11/2008	€ / R 2009/06/12	12.90	Put	Currency Future	858.0000	956.0000	11.422	0	0	0
06/11/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,588.0000	1,822.0000	14.736	0	0	0
06/11/2008	€ / R 2009/06/12	12.80	Put	Currency Future	796.0000	907.0000	13.945	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	€ / R	2009/06/12	12.30	Put	Currency Future	572.0000	687.0000	20.105	0	0	0
06/11/2008	€ / R	2009/06/12	12.90	Call	Currency Future	1,117.0000	1,337.0000	19.696	0	0	0
06/11/2008	€ / R	2009/06/12	12.15	Put	Currency Future	515.0000	628.0000	21.942	0	0	0
06/11/2008	€ / R	2009/06/12	12.40	Call	Currency Future	1,371.0000	1,609.0000	17.360	0	0	0
06/11/2008	€ / R	2009/06/12	12.85	Call	Currency Future	1,135.0000	1,362.0000	20.000	0	0	0
06/11/2008	€ / R	2009/06/12	12.80	Call	Currency Future	1,155.0000	1,388.0000	20.173	0	0	0
06/11/2008	€ / R	2009/06/12	12.85	Put	Currency Future	827.0000	931.0000	12.576	0	0	0
06/11/2008	€ / R	2009/06/12	12.40	Put	Currency Future	612.0000	728.0000	18.954	0	0	0
06/11/2008	€ / R	2009/06/12	13.05	Call	Currency Future	1,061.0000	1,276.0000	20.264	0	0	0
06/11/2008	€ / R	2009/06/12	15.20	Call	Currency Future	396.0000	564.0000	42.424	0	0	0
06/11/2008	€ / R	2009/06/12	15.20	Put	Currency Future	2,437.0000	2,483.0000	1.888	0	0	0
06/11/2008	€ / R	2009/06/12	14.70	Put	Currency Future	2,053.0000	2,115.0000	3.020	0	0	0
06/11/2008	€ / R	2009/06/12	14.70	Call	Currency Future	512.0000	696.0000	35.938	0	0	0
06/11/2008	€ / R	2009/06/12	14.30	Put	Currency Future	1,766.0000	1,839.0000	4.134	0	0	0
06/11/2008	€ / R	2009/06/12	14.30	Call	Currency Future	624.0000	820.0000	31.410	0	0	0
06/11/2008	€ / R	2009/06/12	14.20	Put	Currency Future	1,697.0000	1,773.0000	4.478	0	0	0
06/11/2008	€ / R	2009/06/12	14.20	Call	Currency Future	655.0000	854.0000	30.382	0	0	0
06/11/2008	€ / R	2009/06/12	13.10	Put	Currency Future	983.0000	1,074.0000	9.257	0	0	0
06/11/2008	€ / R	2009/06/12	12.90	Put	Currency Future	858.0000	956.0000	11.422	0	0	0
06/11/2008	€ / R	2009/06/12	14.65	Put	Currency Future	2,016.0000	2,080.0000	3.175	0	0	0
06/11/2008	€ / R	2009/06/12	13.10	Call	Currency Future	1,042.0000	1,255.0000	20.441	0	0	0
06/11/2008	€ / R	2009/06/12	14.65	Call	Currency Future	525.0000	711.0000	35.429	0	0	0
06/11/2008	€ / R	2009/06/12	13.50	Call	Currency Future	904.0000	1,106.0000	22.345	0	0	0
06/11/2008	€ / R	2009/06/12	13.50	Put	Currency Future	1,245.0000	1,325.0000	6.426	0	0	0
06/11/2008	€ / R	2009/06/12	12.90	Call	Currency Future	1,117.0000	1,337.0000	19.696	0	0	0
06/11/2008	ALBI	2008/11/06			Index Future	276.1050	275.5320	(0.208)	276.1100	275.8100	0
06/11/2008	ALBI	2008/11/06	265.00	Call	Index Future	111,050.0000	105,320.0000	(5.160)	0	0	0
06/11/2008	ALBI	2008/11/06	265.00	Put	Index Future	0.0000	0.0000	-	0	0	0
06/11/2008	ALBI	2009/02/05			Index Future	284.2280	285.0660	0.295	284.3300	284.0600	580
06/11/2008	ALBI	2009/05/07			Index Future	284.2280	293.0745	3.112	0.0000	0.0000	0
06/11/2008	ALBI	2009/08/06			Index Future	284.2280	301.0830	5.930	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
06/11/2008	CRD1	2008/11/06			Index Future	116.4790	116.5630	0.072	116.5600	116.5600	0
06/11/2008	CRD1	2009/02/05			Index Future	119.9060	116.4720	(2.864)	0.0000	0.0000	0
06/11/2008	CRD1	2009/05/07			Index Future	123.3320	119.8690	(2.808)	0.0000	0.0000	0
06/11/2008	CRD1	2009/08/06			Index Future	123.3320	123.2090	(0.100)	126.5500	126.5500	2
06/11/2008	GOVI	2008/11/06			jGovi	278.0500	277.7320	(0.114)	278.4100	278.4100	0
06/11/2008	GOVI	2008/11/06	274.00	Call	jGovi	40,500.0000	37,320.0000	(7.852)	0	0	0
06/11/2008	GOVI	2008/11/06	274.00	Put	jGovi	0.0000	0.0000	-	0	0	0
06/11/2008	GOVI	2009/02/05			jGovi	286.2300	286.9270	0.244	286.7800	285.1900	356
06/11/2008	GOVI	2009/05/07			jGovi	294.4080	294.9880	0.197	0.0000	0.0000	0
06/11/2008	GOVI	2009/08/06			jGovi	301.7170	294.8490	(2.276)	0.0000	0.0000	0
06/11/2008	ILBI	2008/11/06			Index Future	335.5030	335.5030	-	335.9900	335.9900	0
06/11/2008	ILBI	2009/02/05			Index Future	345.4130	335.3971	(2.900)	346.0500	346.0500	1
06/11/2008	ILBI	2009/05/07			Index Future	345.4130	345.2642	(0.043)	0.0000	0.0000	0
06/11/2008	J153	2010/08/31			jSwap	10.4370	10.2880	(1.428)	0.0000	0.0000	0
06/11/2008	J157	2015/09/15			jSwap	9.1020	9.0420	(0.659)	0.0000	0.0000	0
06/11/2008	J186	2026/12/21			jSwap	8.3520	8.2770	(0.898)	0.0000	0.0000	0
06/11/2008	J201	2014/12/22			jSwap	9.3270	9.2680	(0.633)	0.0000	0.0000	0
06/11/2008	J203	2017/09/15			jSwap	8.9430	8.8860	(0.637)	0.0000	0.0000	0
06/11/2008	J204	2018/12/21			jSwap	8.9870	8.9150	(0.801)	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
06/11/2008	J207	2020/01/15			jSwap	8.8740	8.7150	(1.792)	0.0000	0.0000	0
06/11/2008	JBAR	2005/12/21			jBar	12.3250	12.3250	-	0.0000	0.0000	0
06/11/2008	JFRA	2008/11/06			jFra	12.3290	12.3290	-	0.0000	0.0000	0
06/11/2008	JFRA	2009/02/05			jFra	11.5140	11.3700	(1.251)	0.0000	0.0000	0
06/11/2008	JFRA	2009/05/07			jFra	10.5060	10.2590	(2.351)	0.0000	0.0000	0
06/11/2008	JFRA	2009/08/06			jFra	9.7270	9.4260	(3.094)	0.0000	0.0000	0
06/11/2008	JFRA	2009/11/05			jFra	9.2110	9.0490	(1.759)	0.0000	0.0000	0
06/11/2008	JN02	2008/11/06			jNote	9.9880	9.9880	-	0.0000	0.0000	0
06/11/2008	JN02	2009/02/05			jNote	9.4960	9.3430	(1.611)	0.0000	0.0000	0
06/11/2008	JN02	2009/05/07			jNote	9.0990	8.9640	(1.484)	0.0000	0.0000	0
06/11/2008	JN02	2009/08/06			jNote	8.8350	8.7400	(1.075)	0.0000	0.0000	0
06/11/2008	JN05	2008/11/07			jNote	9.2660	9.2010	(0.701)	0.0000	0.0000	0
06/11/2008	JN05	2009/02/05			jNote	8.8690	8.8120	(0.643)	0.0000	0.0000	0
06/11/2008	JN05	2009/05/07			jNote	8.6810	8.6290	(0.599)	0.0000	0.0000	0
06/11/2008	JN05	2009/08/06			jNote	8.5530	8.5090	(0.514)	0.0000	0.0000	0
06/11/2008	JN10	2008/11/07			jNote	8.9320	8.8670	(0.728)	0.0000	0.0000	0
06/11/2008	JN10	2009/02/05			jNote	8.5570	8.4820	(0.876)	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
06/11/2008	JN10	2009/05/07			jNote	8.4320	8.3580	(0.878)	0.0000	0.0000	0
06/11/2008	JN10	2009/08/06			jNote	8.3380	8.2710	(0.804)	0.0000	0.0000	0
06/11/2008	JROD	2008/11/28			jRod	11.8440	11.8410	(0.025)	0.0000	0.0000	0
06/11/2008	JROD	2008/12/31			jRod	12.0410	12.0370	(0.033)	0.0000	0.0000	0
06/11/2008	OTH1	2008/11/06			Index Future	266.6100	265.6370	(0.365)	266.9700	266.9700	0
06/11/2008	OTH1	2009/02/05			Index Future	274.4540	267.1490	(2.662)	0.0000	0.0000	0
06/11/2008	OTH1	2009/05/07			Index Future	282.2950	274.9420	(2.605)	0.0000	0.0000	0
06/11/2008	OTH1	2009/08/06			Index Future	282.2950	282.6010	0.108	289.8400	289.8400	3
06/11/2008	R153	2008/11/06			Bond Future	9.1860	9.2450	0.642	9.2100	9.2200	0
06/11/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
06/11/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	136.0000	8.0000	(94.118)	0	0	0
06/11/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	27.0000	0.0000	(100.000)	0	0	0
06/11/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	318.0000	416.0000	30.818	0	0	0
06/11/2008	R153	2008/11/06	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/11/2008	R153	2008/11/06	8.75	Put	Option on Bond Future	743.0000	843.0000	13.459	0	0	0
06/11/2008	R153	2009/02/05			Bond Future	8.8020	8.6840	(1.341)	8.7300	8.8400	2,018
06/11/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,878.0000	2,028.0000	7.987	0	0	0
06/11/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	127.0000	102.0000	(19.685)	0	0	0
06/11/2008	R153	2009/05/07			Bond Future	8.3460	8.1940	(1.821)	0.0000	0.0000	0
06/11/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,021.0000	946.0000	(7.346)	0	0	0
06/11/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	2,152.0000	2,270.0000	5.483	0	0	0
06/11/2008	R153	2009/08/06			Bond Future	7.7200	7.5440	(2.280)	0.0000	0.0000	0
06/11/2008	R153	2009/08/06	9.75	Put	Option on Bond Future	1,315.0000	1,251.0000	(4.867)	0	0	0
06/11/2008	R153	2009/08/06	9.75	Call	Option on Bond Future	3,379.0000	3,497.0000	3.492	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	R153	2009/08/06	10.00	Call	Option on Bond Future	3,541.0000	3,661.0000	3.389	0	0	0
06/11/2008	R153	2009/08/06	10.00	Put	Option on Bond Future	1,226.0000	1,165.0000	(4.976)	0	0	0
06/11/2008	R157	2008/11/06			Bond Future	8.6890	8.7200	0.357	8.7200	8.6700	0
06/11/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	8,727.0000	8,546.0000	(2.074)	0	0	0
06/11/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	600
06/11/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	4,639.0000	4,457.0000	(3.923)	0	0	0
06/11/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	452.0000	175.0000	(61.283)	0	0	0
06/11/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/11/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	95.0000	0.0000	(100.000)	0	0	0
06/11/2008	R157	2008/11/06	10.00	Call	Option on Bond Future	7,385.0000	7,204.0000	(2.451)	0	0	0
06/11/2008	R157	2008/11/06	10.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/11/2008	R157	2009/02/05			Bond Future	8.5510	8.4810	(0.819)	8.5500	8.5800	5,843
06/11/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	8,168.0000	8,536.0000	4.505	0	0	0
06/11/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	220.0000	186.0000	(15.455)	12	12	0
06/11/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	2,880.0000	3,110.0000	7.986	0	0	600
06/11/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	828.0000	727.0000	(12.198)	0	0	850
06/11/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	1,747.0000	1,575.0000	(9.845)	0	0	0
06/11/2008	R157	2009/02/05	8.25	Put	Option on Bond Future	3,243.0000	2,991.0000	(7.771)	0	0	0
06/11/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	4,748.0000	5,049.0000	6.340	0	0	0
06/11/2008	R157	2009/02/05	8.25	Call	Option on Bond Future	1,504.0000	1,653.0000	9.907	0	0	850
06/11/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	543.0000	470.0000	(13.444)	0	0	0
06/11/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	5,826.0000	6,154.0000	5.630	0	0	600
06/11/2008	R157	2009/05/07			Bond Future	8.4110	8.3460	(0.773)	0.0000	0.0000	1,624
06/11/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	4,958.0000	5,199.0000	4.861	0	0	0
06/11/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	1,724.0000	1,600.0000	(7.193)	0	0	0
06/11/2008	R157	2009/08/06			Bond Future	8.2750	8.2150	(0.725)	0.0000	0.0000	2,500
06/11/2008	R157	2009/08/06	9.25	Call	Option on Bond Future	5,676.0000	5,947.0000	4.774	0	0	0
06/11/2008	R157	2009/08/06	9.25	Put	Option on Bond Future	522.0000	466.0000	(10.728)	0	0	0
06/11/2008	R186	2008/11/06			Bond Future	8.3790	8.4200	0.489	8.4200	8.3800	0
06/11/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	1,270.0000	837.0000	(34.094)	0	0	0
06/11/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	R186	2009/02/05			Bond Future	8.2750	8.2250	(0.604)	8.2700	8.3100	2,874
06/11/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	9,746.0000	10,280.0000	5.479	0	0	0
06/11/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/11/2008	R186	2009/05/07			Bond Future	8.1750	8.1320	(0.526)	0.0000	0.0000	0
06/11/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	8,417.0000	8,868.0000	5.358	0	0	0
06/11/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	42.0000	31.0000	(26.190)	0	0	0
06/11/2008	R186	2009/08/06			Bond Future	8.0840	8.0480	(0.445)	0.0000	0.0000	2,500
06/11/2008	R186	2009/08/06	9.00	Call	Option on Bond Future	9,359.0000	9,734.0000	4.007	0	0	0
06/11/2008	R186	2009/08/06	9.00	Put	Option on Bond Future	74.0000	61.0000	(17.568)	0	0	0
06/11/2008	R196	2008/11/06			Bond Future	12.3070	10.8450	(11.879)	0.0000	0.0000	0
06/11/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/11/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,048.0000	620.0000	(40.840)	0	0	0
06/11/2008	R196	2009/02/05			Bond Future	11.7780	11.8780	0.849	0.0000	0.0000	0
06/11/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	54.0000	58.0000	7.407	0	0	0
06/11/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
06/11/2008	R196	2009/05/07			Bond Future	11.3100	11.3420	0.283	0.0000	0.0000	0
06/11/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	212.0000	219.0000	3.302	0	0	0
06/11/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	121.0000	117.0000	(3.306)	0	0	0
06/11/2008	R201	2008/11/06			Bond Future	8.8180	8.8500	0.363	8.8500	8.8500	0
06/11/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	332.0000	464.0000	39.759	0	0	0
06/11/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	16.0000	0.0000	(100.000)	0	0	0
06/11/2008	R201	2009/02/05			Bond Future	8.6390	8.5780	(0.706)	0.0000	0.0000	2
06/11/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	2,906.0000	3,146.0000	8.259	0	0	0
06/11/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	179.0000	141.0000	(21.229)	0	0	0
06/11/2008	R201	2009/05/07			Bond Future	8.4600	8.4120	(0.567)	0.0000	0.0000	0
06/11/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	340.0000	303.0000	(10.882)	0	0	0
06/11/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	3,766.0000	3,942.0000	4.673	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	R201	2009/08/06			Bond Future	8.2860	8.2520	(0.410)	0.0000	0.0000	0
06/11/2008	R201	2009/08/06	9.25	Call	Option on Bond Future	4,473.0000	4,593.0000	2.683	0	0	0
06/11/2008	R201	2009/08/06	9.25	Put	Option on Bond Future	420.0000	394.0000	(6.190)	0	0	0
06/11/2008	R203	2008/11/06			Bond Future	8.7090	8.7300	0.241	0.0000	0.0000	0
06/11/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	1,258.0000	1,384.0000	10.016	0	0	0
06/11/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/11/2008	R203	2009/02/05			Bond Future	8.5730	8.5010	(0.840)	0.0000	0.0000	0
06/11/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	63.0000	41.0000	(34.921)	0	0	0
06/11/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	3,968.0000	4,373.0000	10.207	0	0	0
06/11/2008	R203	2009/05/07			Bond Future	8.4370	8.3750	(0.735)	0.0000	0.0000	0
06/11/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	334.0000	273.0000	(18.263)	0	0	0
06/11/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	3,566.0000	3,870.0000	8.525	0	0	0
06/11/2008	R203	2009/08/06			Bond Future	8.3060	8.2530	(0.638)	0.0000	0.0000	0
06/11/2008	R203	2009/08/06	9.25	Call	Option on Bond Future	5,522.0000	5,797.0000	4.980	0	0	0
06/11/2008	R203	2009/08/06	9.25	Put	Option on Bond Future	236.0000	203.0000	(13.983)	0	0	0
06/11/2008	R204	2008/11/06			Bond Future	8.7090	8.7300	0.241	0.0000	0.0000	0
06/11/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/11/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	1,356.0000	1,491.0000	9.956	0	0	0
06/11/2008	R204	2009/02/05			Bond Future	8.5830	8.5120	(0.827)	0.0000	0.0000	9
06/11/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	40.0000	24.0000	(40.000)	0	0	0
06/11/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	4,188.0000	4,628.0000	10.506	0	0	0
06/11/2008	R204	2009/05/07			Bond Future	8.4620	8.3990	(0.745)	0.0000	0.0000	0
06/11/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	3,659.0000	3,998.0000	9.265	0	0	0
06/11/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	313.0000	250.0000	(20.128)	0	0	0
06/11/2008	R204	2009/08/06			Bond Future	8.3480	8.2940	(0.647)	0.0000	0.0000	0
06/11/2008	R204	2009/08/06	9.25	Put	Option on Bond Future	182.0000	153.0000	(15.934)	0	0	0
06/11/2008	R204	2009/08/06	9.25	Call	Option on Bond Future	5,670.0000	5,982.0000	5.503	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	R206	2008/11/06			Bond Future	8.8280	8.8600	0.362	8.8600	8.8800	0
06/11/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	3,340.0000	3,466.0000	3.772	0	0	0
06/11/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/11/2008	R206	2009/02/05			Bond Future	8.6250	8.5630	(0.719)	8.6400	8.6800	1,730
06/11/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	201.0000	164.0000	(18.408)	0	0	0
06/11/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	2,565.0000	2,766.0000	7.836	0	0	0
06/11/2008	R206	2009/05/07			Bond Future	8.4250	8.3790	(0.546)	0.0000	0.0000	0
06/11/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	2,686.0000	2,810.0000	4.617	0	0	0
06/11/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	575.0000	528.0000	(8.174)	0	0	0
06/11/2008	R206	2009/08/06			Bond Future	8.2250	8.1940	(0.377)	0.0000	0.0000	0
06/11/2008	R206	2009/08/06	9.25	Put	Option on Bond Future	447.0000	424.0000	(5.145)	0	0	0
06/11/2008	R206	2009/08/06	9.25	Call	Option on Bond Future	4,042.0000	4,130.0000	2.177	0	0	0
06/11/2008	R207	2008/11/06			Bond Future	8.6890	8.7150	0.299	0.0000	0.0000	0
06/11/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	1,255.0000	1,426.0000	13.625	0	0	0
06/11/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/11/2008	R207	2009/02/05			Bond Future	8.5710	8.5110	(0.700)	0.0000	0.0000	0
06/11/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	4,344.0000	4,730.0000	8.886	0	0	0
06/11/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	23.0000	14.0000	(39.130)	0	0	0
06/11/2008	R207	2009/05/07			Bond Future	8.4620	8.4090	(0.626)	0.0000	0.0000	0
06/11/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	245.0000	198.0000	(19.184)	0	0	0
06/11/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	3,684.0000	3,985.0000	8.170	0	0	0
06/11/2008	R207	2009/08/06			Bond Future	8.3580	8.3140	(0.526)	0.0000	0.0000	0
06/11/2008	R207	2009/08/06	9.25	Put	Option on Bond Future	133.0000	113.0000	(15.038)	0	0	0
06/11/2008	R207	2009/08/06	9.25	Call	Option on Bond Future	5,721.0000	5,988.0000	4.667	0	0	0
06/11/2008	R208	2008/11/06			Bond Future	8.6490	8.7150	0.763	0.0000	0.0000	0
06/11/2008	R208	2008/11/06	8.75	Call	Option on Bond Future	681.0000	235.0000	(65.492)	0	0	0
06/11/2008	R208	2008/11/06	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	R208	2009/02/05			Bond Future	8.5290	8.4660	(0.739)	0.0000	0.0000	0
06/11/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	1,819.0000	2,151.0000	18.252	0	0	0
06/11/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	334.0000	237.0000	(29.042)	0	0	0
06/11/2008	R208	2009/05/07			Bond Future	8.4370	8.3690	(0.806)	0.0000	0.0000	0
06/11/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	458.0000	354.0000	(22.707)	0	0	0
06/11/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	2,549.0000	2,907.0000	14.045	0	0	0
06/11/2008	R208	2009/08/06			Bond Future	8.3890	8.3170	(0.858)	0.0000	0.0000	0
06/11/2008	R208	2009/08/06	9.25	Call	Option on Bond Future	5,683.0000	6,140.0000	8.042	0	0	0
06/11/2008	R208	2009/08/06	9.25	Put	Option on Bond Future	120.0000	90.0000	(25.000)	0	0	0
06/11/2008	R209	2008/11/06			Bond Future	7.9890	8.0250	0.451	8.0300	8.0200	0
06/11/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/11/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	2,278.0000	2,612.0000	14.662	0	0	0
06/11/2008	R209	2009/02/05			Bond Future	7.9020	7.8420	(0.759)	7.9300	7.9300	5,545
06/11/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	9,400.0000	9,971.0000	6.074	0	0	0
06/11/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/11/2008	R209	2009/05/07			Bond Future	7.8190	7.7640	(0.703)	0.0000	0.0000	0
06/11/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/11/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	10,177.0000	10,707.0000	5.208	0	0	0
06/11/2008	R209	2009/08/06			Bond Future	7.7420	7.6920	(0.646)	0.0000	0.0000	0
06/11/2008	R209	2009/08/06	8.75	Call	Option on Bond Future	8,936.0000	9,422.0000	5.439	0	0	0
06/11/2008	R209	2009/08/06	8.75	Put	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
06/11/2008	TRT1	2008/11/06			Index Future	274.4750	274.5690	0.034	274.5700	274.5700	0
06/11/2008	TRT1	2009/02/05			Index Future	282.5500	275.1350	(2.624)	0.0000	0.0000	0
06/11/2008	TRT1	2009/05/07			Index Future	290.6220	283.1600	(2.568)	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
06/11/2008	TRT1	2009/08/06			Index Future	290.6220	291.0490	0.147	298.0800	298.0800	100
06/11/2008	ZAAD	2008/12/12			Currency Future	6.7524	6.8030	0.749	6.7600	6.7600	5,362
06/11/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,190.0000	1,148.0000	(3.529)	0	0	0
06/11/2008	ZAAD	2008/12/12	6.35	Call	Currency Future	517.0000	559.0000	8.124	0	0	0
06/11/2008	ZAAD	2008/12/12	8.00	Put	Currency Future	1,282.0000	1,239.0000	(3.354)	0	0	0
06/11/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
06/11/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	344.0000	377.0000	9.593	0	0	0
06/11/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	42.0000	51.0000	21.429	0	0	0
06/11/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	104.0000	120.0000	15.385	0	0	0
06/11/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	751.0000	797.0000	6.125	0	0	0
06/11/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	270.0000	250.0000	(7.407)	0	0	0
06/11/2008	ZAAD	2008/12/12	8.00	Call	Currency Future	34.0000	42.0000	23.529	0	0	0
06/11/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	48.0000	44.0000	(8.333)	0	0	0
06/11/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	242.0000	224.0000	(7.438)	0	0	0
06/11/2008	ZAAD	2008/12/12	6.00	Call	Currency Future	793.0000	841.0000	6.053	0	0	0
06/11/2008	ZAAD	2008/12/12	7.80	Put	Currency Future	1,100.0000	1,059.0000	(3.727)	0	0	0
06/11/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	668.0000	714.0000	6.886	0	0	0
06/11/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	114.0000	106.0000	(7.018)	0	0	0
06/11/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	136.0000	156.0000	14.706	0	0	0
06/11/2008	ZAAD	2008/12/12	6.00	Put	Currency Future	41.0000	38.0000	(7.317)	0	0	0
06/11/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	114.0000	131.0000	14.912	0	0	0
06/11/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	628.0000	673.0000	7.166	0	0	0
06/11/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	66.0000	61.0000	(7.576)	0	0	0
06/11/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	499.0000	470.0000	(5.812)	0	0	0
06/11/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	100.0000	93.0000	(7.000)	0	0	0
06/11/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	1,012.0000	973.0000	(3.854)	0	0	0
06/11/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	86.0000	100.0000	16.279	0	0	0
06/11/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	837.0000	885.0000	5.735	0	0	0
06/11/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	684.0000	653.0000	(4.532)	0	0	0
06/11/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	322.0000	353.0000	9.627	0	0	0
06/11/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	360.0000	337.0000	(6.389)	0	0	0
06/11/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	281.0000	309.0000	9.964	0	0	0
06/11/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	684.0000	653.0000	(4.532)	0	0	0
06/11/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	104.0000	120.0000	15.385	0	0	0
06/11/2008	ZAAD	2008/12/12	5.85	Put	Currency Future	24.0000	22.0000	(8.333)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	301.0000	331.0000	9.967	0	0	0
06/11/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	761.0000	728.0000	(4.336)	0	0	0
06/11/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	883.0000	847.0000	(4.077)	0	0	0
06/11/2008	ZAAD	2008/12/12	5.85	Call	Currency Future	926.0000	975.0000	5.292	0	0	0
06/11/2008	ZAAD	2008/12/12	6.25	Put	Currency Future	87.0000	81.0000	(6.897)	0	0	0
06/11/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	64.0000	76.0000	18.750	0	0	0
06/11/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	801.0000	767.0000	(4.245)	0	0	0
06/11/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	76.0000	70.0000	(7.895)	0	0	0
06/11/2008	ZAAD	2008/12/12	5.75	Put	Currency Future	16.0000	15.0000	(6.250)	0	0	0
06/11/2008	ZAAD	2008/12/12	7.35	Call	Currency Future	125.0000	143.0000	14.400	0	0	0
06/11/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	329.0000	306.0000	(6.991)	0	0	0
06/11/2008	ZAAD	2008/12/12	7.80	Call	Currency Future	52.0000	62.0000	19.231	0	0	0
06/11/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	722.0000	690.0000	(4.432)	0	0	0
06/11/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	263.0000	290.0000	10.266	0	0	0
06/11/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	114.0000	131.0000	14.912	0	0	0
06/11/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	149.0000	137.0000	(8.054)	0	0	0
06/11/2008	ZAAD	2008/12/12	6.25	Call	Currency Future	590.0000	634.0000	7.458	0	0	0
06/11/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	299.0000	278.0000	(7.023)	0	0	0
06/11/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	64.0000	76.0000	18.750	0	0	0
06/11/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	668.0000	714.0000	6.886	0	0	0
06/11/2008	ZAAD	2008/12/12	6.10	Put	Currency Future	56.0000	52.0000	(7.143)	0	0	0
06/11/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	1,012.0000	973.0000	(3.854)	0	0	0
06/11/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	801.0000	767.0000	(4.245)	0	0	0
06/11/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	66.0000	61.0000	(7.576)	0	0	0
06/11/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	162.0000	184.0000	13.580	0	0	0
06/11/2008	ZAAD	2008/12/12	5.80	Put	Currency Future	20.0000	18.0000	(10.000)	0	0	0
06/11/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	451.0000	490.0000	8.647	0	0	0
06/11/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	246.0000	271.0000	10.163	0	0	0
06/11/2008	ZAAD	2008/12/12	5.80	Call	Currency Future	972.0000	1,021.0000	5.041	0	0	0
06/11/2008	ZAAD	2008/12/12	5.75	Call	Currency Future	1,019.0000	1,068.0000	4.809	0	0	0
06/11/2008	ZAAD	2008/12/12	5.90	Call	Currency Future	881.0000	930.0000	5.562	0	0	0
06/11/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	149.0000	137.0000	(8.054)	0	0	0
06/11/2008	ZAAD	2008/12/12	7.75	Put	Currency Future	1,055.0000	1,016.0000	(3.697)	0	0	0
06/11/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	344.0000	377.0000	9.593	0	0	0
06/11/2008	ZAAD	2008/12/12	7.75	Call	Currency Future	58.0000	69.0000	18.966	0	0	0
06/11/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	393.0000	368.0000	(6.361)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	ZAAD	2008/12/12	5.90	Put	Currency Future	29.0000	27.0000	(6.897)	0	0	0
06/11/2008	ZAAD	2008/12/12	7.65	Put	Currency Future	968.0000	930.0000	(3.926)	0	0	0
06/11/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	610.0000	581.0000	(4.754)	0	0	0
06/11/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	242.0000	224.0000	(7.438)	0	0	0
06/11/2008	ZAAD	2008/12/12	6.10	Call	Currency Future	709.0000	755.0000	6.488	0	0	0
06/11/2008	ZAAD	2008/12/12	7.65	Call	Currency Future	71.0000	83.0000	16.901	0	0	0
06/11/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	451.0000	490.0000	8.647	0	0	0
06/11/2008	ZAAD	2008/12/12	7.25	Call	Currency Future	149.0000	170.0000	14.094	0	0	0
06/11/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	201.0000	223.0000	10.945	0	0	0
06/11/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	553.0000	596.0000	7.776	0	0	0
06/11/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	86.0000	100.0000	16.279	0	0	0
06/11/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	394.0000	430.0000	9.137	0	0	0
06/11/2008	ZAAD	2008/12/12	7.60	Call	Currency Future	78.0000	91.0000	16.667	0	0	0
06/11/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	192.0000	177.0000	(7.813)	0	0	0
06/11/2008	ZAAD	2008/12/12	7.25	Put	Currency Future	647.0000	617.0000	(4.637)	0	0	0
06/11/2008	ZAAD	2008/12/12	7.60	Put	Currency Future	926.0000	888.0000	(4.104)	0	0	0
06/11/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	368.0000	402.0000	9.239	0	0	0
06/11/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	177.0000	196.0000	10.734	0	0	0
06/11/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	216.0000	199.0000	(7.870)	0	0	0
06/11/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	34.0000	32.0000	(5.882)	0	0	0
06/11/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	575.0000	543.0000	(5.565)	0	0	0
06/11/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	837.0000	885.0000	5.735	0	0	0
06/11/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	751.0000	797.0000	6.125	0	0	0
06/11/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	230.0000	254.0000	10.435	0	0	0
06/11/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	48.0000	44.0000	(8.333)	0	0	0
06/11/2008	ZAAD	2008/12/12	7.50	Put	Currency Future	842.0000	807.0000	(4.157)	0	0	0
06/11/2008	ZAAD	2008/12/12	7.50	Call	Currency Future	94.0000	110.0000	17.021	0	0	0
06/11/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	427.0000	401.0000	(6.089)	0	0	0
06/11/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	192.0000	177.0000	(7.813)	0	0	0
06/11/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	427.0000	401.0000	(6.089)	0	0	0
06/11/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	281.0000	309.0000	9.964	0	0	0
06/11/2008	ZAAD	2008/12/12	6.50	Put	Currency Future	170.0000	156.0000	(8.235)	0	0	0
06/11/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	394.0000	430.0000	9.137	0	0	0
06/11/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	42.0000	51.0000	21.429	0	0	0
06/11/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	575.0000	543.0000	(5.565)	0	0	0
06/11/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	246.0000	271.0000	10.163	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	329.0000	306.0000	(6.991)	0	0	0
06/11/2008	ZAAD	2008/12/12	7.10	Put	Currency Future	536.0000	506.0000	(5.597)	0	0	0
06/11/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	393.0000	368.0000	(6.361)	0	0	0
06/11/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	883.0000	847.0000	(4.077)	0	0	0
06/11/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	761.0000	728.0000	(4.336)	0	0	0
06/11/2008	ZAAD	2008/12/12	7.10	Call	Currency Future	189.0000	209.0000	10.582	0	0	0
06/11/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	136.0000	156.0000	14.706	0	0	0
06/11/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	177.0000	196.0000	10.734	0	0	0
06/11/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,190.0000	1,148.0000	(3.529)	0	0	0
06/11/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	131.0000	120.0000	(8.397)	0	0	0
06/11/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	162.0000	184.0000	13.580	0	0	0
06/11/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	483.0000	523.0000	8.282	0	0	0
06/11/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	230.0000	254.0000	10.435	0	0	0
06/11/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	610.0000	581.0000	(4.754)	0	0	0
06/11/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	422.0000	459.0000	8.768	0	0	0
06/11/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	215.0000	238.0000	10.698	0	0	0
06/11/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	100.0000	93.0000	(7.000)	0	0	0
06/11/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	553.0000	596.0000	7.776	0	0	0
06/11/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	483.0000	523.0000	8.282	0	0	0
06/11/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	463.0000	435.0000	(6.048)	0	0	0
06/11/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	131.0000	120.0000	(8.397)	0	0	0
06/11/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	201.0000	223.0000	10.945	0	0	0
06/11/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	499.0000	470.0000	(5.812)	0	0	0
06/11/2008	ZAAD	2009/03/16			Currency Future	6.8756	6.9273	0.752	0.0000	0.0000	1,636
06/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	548.0000	519.0000	(5.292)	0	0	0
06/11/2008	ZAAD	2009/03/16	7.65	Call	Currency Future	201.0000	219.0000	8.955	0	0	0
06/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	793.0000	763.0000	(3.783)	0	0	0
06/11/2008	ZAAD	2009/03/16	7.65	Put	Currency Future	975.0000	941.0000	(3.487)	0	0	0
06/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	269.0000	290.0000	7.807	0	0	0
06/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	251.0000	232.0000	(7.570)	0	0	0
06/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	481.0000	454.0000	(5.613)	0	0	0
06/11/2008	ZAAD	2009/03/16	7.45	Call	Currency Future	254.0000	274.0000	7.874	0	0	0
06/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	655.0000	623.0000	(4.885)	0	0	0
06/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	407.0000	431.0000	5.897	0	0	0
06/11/2008	ZAAD	2009/03/16	7.45	Put	Currency Future	828.0000	797.0000	(3.744)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	330.0000	350.0000	6.061	0	0	0
06/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	577.0000	609.0000	5.546	0	0	0
06/11/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	444.0000	470.0000	5.856	0	0	0
06/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	450.0000	423.0000	(6.000)	0	0	0
06/11/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	158.0000	147.0000	(6.962)	0	0	0
06/11/2008	ZAAD	2009/03/16	7.55	Call	Currency Future	226.0000	245.0000	8.407	0	0	0
06/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	577.0000	609.0000	5.546	0	0	0
06/11/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	174.0000	161.0000	(7.471)	0	0	0
06/11/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	359.0000	380.0000	5.850	0	0	0
06/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	374.0000	396.0000	5.882	0	0	0
06/11/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	68.0000	62.0000	(8.824)	0	0	0
06/11/2008	ZAAD	2009/03/16	7.55	Put	Currency Future	901.0000	868.0000	(3.663)	0	0	0
06/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	251.0000	232.0000	(7.570)	0	0	0
06/11/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	583.0000	553.0000	(5.146)	0	0	0
06/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	425.0000	450.0000	5.882	0	0	0
06/11/2008	ZAAD	2009/03/16	7.60	Put	Currency Future	938.0000	904.0000	(3.625)	0	0	0
06/11/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	770.0000	811.0000	5.325	0	0	0
06/11/2008	ZAAD	2009/03/16	7.70	Call	Currency Future	189.0000	206.0000	8.995	0	0	0
06/11/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	144.0000	133.0000	(7.639)	0	0	0
06/11/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	419.0000	393.0000	(6.205)	0	0	0
06/11/2008	ZAAD	2009/03/16	7.60	Call	Currency Future	213.0000	232.0000	8.920	0	0	0
06/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	300.0000	323.0000	7.667	0	0	0
06/11/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	961.0000	1,006.0000	4.683	0	0	0
06/11/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	734.0000	774.0000	5.450	0	0	0
06/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,173.0000	1,135.0000	(3.240)	0	0	0
06/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	725.0000	696.0000	(4.000)	0	0	0
06/11/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	484.0000	512.0000	5.785	0	0	0
06/11/2008	ZAAD	2009/03/16	7.85	Call	Currency Future	158.0000	173.0000	9.494	0	0	0
06/11/2008	ZAAD	2009/03/16	7.70	Put	Currency Future	1,014.0000	979.0000	(3.452)	0	0	0
06/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	300.0000	323.0000	7.667	0	0	0
06/11/2008	ZAAD	2009/03/16	7.85	Put	Currency Future	1,132.0000	1,095.0000	(3.269)	0	0	0
06/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	527.0000	557.0000	5.693	0	0	0
06/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	148.0000	162.0000	9.459	0	0	0
06/11/2008	ZAAD	2009/03/16	7.75	Put	Currency Future	1,053.0000	1,017.0000	(3.419)	0	0	0
06/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	301.0000	280.0000	(6.977)	0	0	0
06/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	655.0000	623.0000	(4.885)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	1,044.0000	1,090.0000	4.406	0	0	0
06/11/2008	ZAAD	2009/03/16	7.95	Call	Currency Future	139.0000	153.0000	10.072	0	0	0
06/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	407.0000	431.0000	5.897	0	0	0
06/11/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	699.0000	739.0000	5.722	0	0	0
06/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	725.0000	696.0000	(4.000)	0	0	0
06/11/2008	ZAAD	2009/03/16	8.05	Call	Currency Future	123.0000	135.0000	9.756	0	0	0
06/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	481.0000	454.0000	(5.613)	0	0	0
06/11/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	86.0000	79.0000	(8.140)	0	0	0
06/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	330.0000	350.0000	6.061	0	0	0
06/11/2008	ZAAD	2009/03/16	5.95	Put	Currency Future	76.0000	70.0000	(7.895)	0	0	0
06/11/2008	ZAAD	2009/03/16	8.05	Put	Currency Future	1,297.0000	1,258.0000	(3.007)	0	0	0
06/11/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	358.0000	334.0000	(6.704)	0	0	0
06/11/2008	ZAAD	2009/03/16	7.95	Put	Currency Future	1,214.0000	1,176.0000	(3.130)	0	0	0
06/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	269.0000	290.0000	7.807	0	0	0
06/11/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	551.0000	582.0000	5.626	0	0	0
06/11/2008	ZAAD	2009/03/16	5.95	Call	Currency Future	1,002.0000	1,047.0000	4.491	0	0	0
06/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	844.0000	886.0000	4.976	0	0	0
06/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	207.0000	193.0000	(6.763)	0	0	0
06/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	344.0000	365.0000	6.105	0	0	0
06/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	633.0000	670.0000	5.845	0	0	0
06/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	618.0000	587.0000	(5.016)	0	0	0
06/11/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	514.0000	486.0000	(5.447)	0	0	0
06/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	505.0000	534.0000	5.743	0	0	0
06/11/2008	ZAAD	2009/03/16	7.80	Put	Currency Future	1,092.0000	1,056.0000	(3.297)	0	0	0
06/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	329.0000	306.0000	(6.991)	0	0	0
06/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	793.0000	763.0000	(3.783)	0	0	0
06/11/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	390.0000	413.0000	5.897	0	0	0
06/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	329.0000	306.0000	(6.991)	0	0	0
06/11/2008	ZAAD	2009/03/16	7.80	Call	Currency Future	168.0000	183.0000	8.929	0	0	0
06/11/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	276.0000	255.0000	(7.609)	0	0	0
06/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	118.0000	109.0000	(7.627)	0	0	0
06/11/2008	ZAAD	2009/03/16	7.50	Put	Currency Future	864.0000	832.0000	(3.704)	0	0	0
06/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	844.0000	886.0000	4.976	0	0	0
06/11/2008	ZAAD	2009/03/16	7.50	Call	Currency Future	240.0000	260.0000	8.333	0	0	0
06/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	301.0000	280.0000	(6.977)	0	0	0
06/11/2008	ZAAD	2009/03/16	6.05	Call	Currency Future	921.0000	965.0000	4.777	0	0	0

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06/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	527.0000	557.0000	5.693	0	0	0
06/11/2008	ZAAD	2009/03/16	6.05	Put	Currency Future	96.0000	88.0000	(8.333)	0	0	0
06/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	118.0000	109.0000	(7.627)	0	0	0
06/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	131.0000	121.0000	(7.634)	0	0	0
06/11/2008	ZAAD	2009/03/16	7.75	Call	Currency Future	178.0000	194.0000	8.989	0	0	0
06/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	806.0000	848.0000	5.211	0	0	0
06/11/2008	ZAAD	2009/03/16	8.20	Put	Currency Future	1,425.0000	1,384.0000	(2.877)	0	0	0
06/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	548.0000	519.0000	(5.292)	0	0	0
06/11/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	106.0000	98.0000	(7.547)	0	0	0
06/11/2008	ZAAD	2009/03/16	8.20	Call	Currency Future	101.0000	112.0000	10.891	0	0	0
06/11/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	692.0000	659.0000	(4.769)	0	0	0
06/11/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	882.0000	925.0000	4.875	0	0	0
06/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	148.0000	162.0000	9.459	0	0	0
06/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	505.0000	534.0000	5.743	0	0	0
06/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,173.0000	1,135.0000	(3.240)	0	0	0
06/11/2008	ZAAD	2009/03/16	8.00	Call	Currency Future	131.0000	144.0000	9.924	0	0	0
06/11/2008	ZAAD	2009/03/16	8.00	Put	Currency Future	1,255.0000	1,216.0000	(3.108)	0	0	0
06/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	464.0000	491.0000	5.819	0	0	0
06/11/2008	ZAAD	2009/03/16	8.10	Put	Currency Future	1,339.0000	1,299.0000	(2.987)	0	0	0
06/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	388.0000	364.0000	(6.186)	0	0	0
06/11/2008	ZAAD	2009/03/16	8.10	Call	Currency Future	115.0000	127.0000	10.435	0	0	0
06/11/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	317.0000	336.0000	5.994	0	0	0
06/11/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	759.0000	729.0000	(3.953)	0	0	0
06/11/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	284.0000	306.0000	7.746	0	0	0
06/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	190.0000	177.0000	(6.842)	0	0	0
06/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	633.0000	670.0000	5.845	0	0	0
06/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	374.0000	396.0000	5.882	0	0	0
06/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	666.0000	704.0000	5.706	0	0	0
06/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	450.0000	423.0000	(6.000)	0	0	0
06/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	207.0000	193.0000	(6.763)	0	0	0
06/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	388.0000	364.0000	(6.186)	0	0	0
06/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	425.0000	450.0000	5.882	0	0	0
06/11/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	229.0000	210.0000	(8.297)	0	0	0
06/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	464.0000	491.0000	5.819	0	0	0
06/11/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	604.0000	638.0000	5.629	0	0	0
06/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	190.0000	177.0000	(6.842)	0	0	0

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06/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	618.0000	587.0000	(5.016)	0	0	0
06/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	344.0000	365.0000	6.105	0	0	0
06/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	666.0000	704.0000	5.706	0	0	0
06/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	806.0000	848.0000	5.211	0	0	0
06/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	131.0000	121.0000	(7.634)	0	0	0
06/11/2008	ZAAD	2009/06/12			Currency Future	6.9877	7.0450	0.820	0.0000	0.0000	600
06/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	916.0000	878.0000	(4.148)	0	0	0
06/11/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	570.0000	540.0000	(5.263)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	155.0000	142.0000	(8.387)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	169.0000	154.0000	(8.876)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	785.0000	823.0000	4.841	0	0	0
06/11/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	706.0000	673.0000	(4.674)	0	0	0
06/11/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	526.0000	553.0000	5.133	0	0	0
06/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	353.0000	373.0000	5.666	0	0	0
06/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	916.0000	878.0000	(4.148)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	993.0000	1,037.0000	4.431	0	0	0
06/11/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	330.0000	307.0000	(6.970)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	247.0000	228.0000	(7.692)	0	0	0
06/11/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	603.0000	572.0000	(5.141)	0	0	0
06/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	353.0000	373.0000	5.666	0	0	0
06/11/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	668.0000	702.0000	5.090	0	0	0
06/11/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	545.0000	573.0000	5.138	0	0	0
06/11/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	491.0000	517.0000	5.295	0	0	0
06/11/2008	ZAAD	2009/06/12	7.65	Put	Currency Future	985.0000	946.0000	(3.959)	0	0	0
06/11/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	508.0000	535.0000	5.315	0	0	0
06/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	507.0000	478.0000	(5.720)	0	0	0
06/11/2008	ZAAD	2009/06/12	7.60	Put	Currency Future	950.0000	911.0000	(4.105)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	583.0000	613.0000	5.146	0	0	0
06/11/2008	ZAAD	2009/06/12	7.60	Call	Currency Future	338.0000	356.0000	5.325	0	0	0
06/11/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	545.0000	573.0000	5.138	0	0	0
06/11/2008	ZAAD	2009/06/12	8.10	Call	Currency Future	212.0000	224.0000	5.660	0	0	0
06/11/2008	ZAAD	2009/06/12	7.65	Call	Currency Future	323.0000	341.0000	5.573	0	0	0
06/11/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	818.0000	857.0000	4.768	0	0	0
06/11/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	444.0000	468.0000	5.405	0	0	0
06/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	192.0000	204.0000	6.250	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,404.0000	1,359.0000	(3.205)	0	0	0
06/11/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	474.0000	500.0000	5.485	0	0	0
06/11/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	956.0000	999.0000	4.498	0	0	0
06/11/2008	ZAAD	2009/06/12	8.30	Call	Currency Future	174.0000	185.0000	6.322	0	0	0
06/11/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	637.0000	605.0000	(5.024)	0	0	0
06/11/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	538.0000	508.0000	(5.576)	0	0	0
06/11/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	474.0000	500.0000	5.485	0	0	0
06/11/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	445.0000	418.0000	(6.067)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	956.0000	999.0000	4.498	0	0	0
06/11/2008	ZAAD	2009/06/12	8.30	Put	Currency Future	1,486.0000	1,440.0000	(3.096)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	169.0000	154.0000	(8.876)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	385.0000	359.0000	(6.753)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	198.0000	181.0000	(8.586)	0	0	0
06/11/2008	ZAAD	2009/06/12	8.10	Put	Currency Future	1,324.0000	1,279.0000	(3.399)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	507.0000	478.0000	(5.720)	0	0	0
06/11/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	416.0000	438.0000	5.288	0	0	0
06/11/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	885.0000	926.0000	4.633	0	0	0
06/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,404.0000	1,359.0000	(3.205)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.25	Call	Currency Future	921.0000	962.0000	4.452	0	0	0
06/11/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	386.0000	407.0000	5.440	0	0	0
06/11/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	230.0000	212.0000	(7.826)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	602.0000	633.0000	5.150	0	0	0
06/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	192.0000	204.0000	6.250	0	0	0
06/11/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	445.0000	418.0000	(6.067)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.05	Put	Currency Future	131.0000	119.0000	(9.160)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	623.0000	654.0000	4.976	0	0	0
06/11/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	143.0000	130.0000	(9.091)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	230.0000	212.0000	(7.826)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	583.0000	613.0000	5.146	0	0	0
06/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	993.0000	1,037.0000	4.431	0	0	0
06/11/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	330.0000	307.0000	(6.970)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	785.0000	823.0000	4.841	0	0	0
06/11/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	742.0000	708.0000	(4.582)	0	0	0
06/11/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	403.0000	425.0000	5.459	0	0	0
06/11/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	476.0000	449.0000	(5.672)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.05	Call	Currency Future	1,068.0000	1,114.0000	4.307	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	414.0000	388.0000	(6.280)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	247.0000	228.0000	(7.692)	0	0	0
06/11/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	816.0000	780.0000	(4.412)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	155.0000	142.0000	(8.387)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	818.0000	857.0000	4.768	0	0	0
06/11/2008	ZAAD	2009/06/12	6.10	Call	Currency Future	1,030.0000	1,075.0000	4.369	0	0	0
06/11/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	564.0000	594.0000	5.319	0	0	0
06/11/2008	ZAAD	2009/06/12	6.25	Put	Currency Future	183.0000	167.0000	(8.743)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	668.0000	702.0000	5.090	0	0	0
06/11/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	285.0000	264.0000	(7.368)	0	0	0
06/11/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	848.0000	812.0000	(4.245)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.60	Put	Currency Future	304.0000	283.0000	(6.908)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.00	Call	Currency Future	1,107.0000	1,153.0000	4.155	0	0	0
06/11/2008	ZAAD	2009/06/12	6.35	Put	Currency Future	213.0000	196.0000	(7.981)	0	0	0
06/11/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	779.0000	743.0000	(4.621)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	564.0000	594.0000	5.319	0	0	0
06/11/2008	ZAAD	2009/06/12	6.00	Put	Currency Future	120.0000	108.0000	(10.000)	0	0	0
06/11/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	430.0000	453.0000	5.349	0	0	0
06/11/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,169.0000	1,126.0000	(3.678)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.35	Call	Currency Future	851.0000	891.0000	4.700	0	0	0
06/11/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	459.0000	483.0000	5.229	0	0	0
06/11/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	459.0000	483.0000	5.229	0	0	0
06/11/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	357.0000	332.0000	(7.003)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	357.0000	332.0000	(7.003)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.55	Call	Currency Future	722.0000	759.0000	5.125	0	0	0
06/11/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	644.0000	677.0000	5.124	0	0	0
06/11/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	508.0000	535.0000	5.315	0	0	0
06/11/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	671.0000	638.0000	(4.918)	0	0	0
06/11/2008	ZAAD	2009/06/12	7.50	Put	Currency Future	882.0000	844.0000	(4.308)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	602.0000	633.0000	5.150	0	0	0
06/11/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	671.0000	638.0000	(4.918)	0	0	0
06/11/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	414.0000	388.0000	(6.280)	0	0	0
06/11/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	816.0000	780.0000	(4.412)	0	0	0
06/11/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	256.0000	271.0000	5.859	0	0	0
06/11/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	644.0000	677.0000	5.124	0	0	0
06/11/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	403.0000	425.0000	5.459	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2008	ZAAD 2009/06/12	7.80	Put	Currency Future	1,094.0000	1,052.0000	(3.839)	0	0	0
06/11/2008	ZAAD 2009/06/12	7.50	Call	Currency Future	369.0000	389.0000	5.420	0	0	0
06/11/2008	ZAAD 2009/06/12	7.80	Call	Currency Future	281.0000	297.0000	5.694	0	0	0
06/11/2008	ZAAD 2009/06/12	7.05	Put	Currency Future	570.0000	540.0000	(5.263)	0	0	0
06/11/2008	ZAAD 2009/06/12	7.70	Put	Currency Future	1,021.0000	981.0000	(3.918)	0	0	0
06/11/2008	ZAAD 2009/06/12	7.70	Call	Currency Future	309.0000	326.0000	5.502	0	0	0
06/11/2008	ZAAD 2009/06/12	7.30	Put	Currency Future	742.0000	708.0000	(4.582)	0	0	0
06/11/2008	ZAAD 2009/06/12	7.30	Call	Currency Future	430.0000	453.0000	5.349	0	0	0
06/11/2008	ZAAD 2009/06/12	7.15	Put	Currency Future	637.0000	605.0000	(5.024)	0	0	0
06/11/2008	ZAAD 2009/06/12	7.70	Call	Currency Future	309.0000	326.0000	5.502	0	0	0
06/11/2008	ZAAD 2009/06/12	7.70	Put	Currency Future	1,021.0000	981.0000	(3.918)	0	0	0
06/11/2008	ZAAD 2009/06/12	7.80	Call	Currency Future	281.0000	297.0000	5.694	0	0	0
06/11/2008	ZAAD 2009/06/12	7.90	Call	Currency Future	256.0000	271.0000	5.859	0	0	0
06/11/2008	ZAAD 2009/06/12	7.90	Put	Currency Future	1,169.0000	1,126.0000	(3.678)	0	0	0
06/11/2008	ZAAD 2009/06/12	7.80	Put	Currency Future	1,094.0000	1,052.0000	(3.839)	0	0	0
06/11/2008	ZAAD 2009/06/12	8.00	Call	Currency Future	233.0000	247.0000	6.009	0	0	0
06/11/2008	ZAAD 2009/06/12	6.50	Call	Currency Future	753.0000	791.0000	5.046	0	0	0
06/11/2008	ZAAD 2009/06/12	8.00	Put	Currency Future	1,245.0000	1,202.0000	(3.454)	0	0	0
06/11/2008	ZAAD 2009/06/12	6.60	Call	Currency Future	692.0000	728.0000	5.202	0	0	0
06/11/2008	ZAAD 2009/06/12	6.50	Put	Currency Future	266.0000	246.0000	(7.519)	0	0	0
06/11/2008	ZAAD 2009/06/12	6.90	Put	Currency Future	476.0000	449.0000	(5.672)	0	0	0
06/11/2008	ZAAD 2009/06/12	6.30	Put	Currency Future	198.0000	181.0000	(8.586)	0	0	0
06/11/2008	ZAAD 2009/06/12	6.30	Call	Currency Future	885.0000	926.0000	4.633	0	0	0

Grand Total:

286,423