



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 05/12/2008

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	\$ / R 2008/12/12			Currency Future	10.2147	10.3913	1.729	10.3900	10.1700	151,618
05/12/2008	\$ / R 2008/12/12	10.30	Call	Currency Future	187.0000	252.0000	34.759	0	0	0
05/12/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	10.65	Put	Currency Future	530.0000	374.0000	(29.434)	0	0	0
05/12/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	933.0000	1,100.0000	17.899	0	0	0
05/12/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	4.0000	2.0000	(50.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	283.0000	384.0000	35.689	0	0	0
05/12/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,917.0000	2,092.0000	9.129	0	0	0
05/12/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	1,570.0000	1,743.0000	11.019	0	0	0
05/12/2008	\$ / R 2008/12/12	10.65	Call	Currency Future	94.0000	115.0000	22.340	0	0	0
05/12/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	168.0000	93.0000	(44.643)	0	0	0
05/12/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	15.0000	7.0000	(53.333)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	1,867.0000	2,042.0000	9.373	0	0	0
05/12/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	2,216.0000	2,392.0000	7.942	0	0	0
05/12/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	5.0000	2.0000	(60.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	9.85	Put	Currency Future	88.0000	42.0000	(52.273)	0	0	1,000
05/12/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	41.0000	18.0000	(56.098)	0	0	0
05/12/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	115.0000	58.0000	(49.565)	0	0	0
05/12/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	18.0000	9.0000	(50.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,316.0000	2,491.0000	7.556	0	0	0
05/12/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	1,669.0000	1,843.0000	10.425	0	0	0
05/12/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	212.0000	123.0000	(41.981)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	\$ / R 2008/12/12	9.85	Call	Currency Future	453.0000	583.0000	28.698	0	0	0
05/12/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	380.0000	500.0000	31.579	0	0	0
05/12/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	885.0000	1,051.0000	18.757	0	0	0
05/12/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,116.0000	2,292.0000	8.318	0	0	0
05/12/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	7.0000	3.0000	(57.143)	0	0	0
05/12/2008	\$ / R 2008/12/12	11.50	Put	Currency Future	1,303.0000	1,129.0000	(13.354)	0	0	0
05/12/2008	\$ / R 2008/12/12	9.55	Put	Currency Future	35.0000	16.0000	(54.286)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	4.0000	1.0000	(75.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,372.0000	1,545.0000	12.609	0	0	0
05/12/2008	\$ / R 2008/12/12	10.75	Put	Currency Future	613.0000	451.0000	(26.427)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,917.0000	2,092.0000	9.129	0	0	0
05/12/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	2,266.0000	2,442.0000	7.767	0	0	0
05/12/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,274.0000	1,446.0000	13.501	0	0	0
05/12/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	491.0000	627.0000	27.699	0	0	0
05/12/2008	\$ / R 2008/12/12	10.75	Call	Currency Future	78.0000	93.0000	19.231	0	0	0
05/12/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	1,078.0000	1,248.0000	15.770	0	0	0
05/12/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	2,166.0000	2,342.0000	8.126	0	0	0
05/12/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	9.0000	4.0000	(55.556)	0	0	0
05/12/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	76.0000	35.0000	(53.947)	0	0	0
05/12/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	2,415.0000	2,591.0000	7.288	0	0	0
05/12/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	2,067.0000	2,242.0000	8.466	0	0	0
05/12/2008	\$ / R 2008/12/12	9.15	Put	Currency Future	13.0000	7.0000	(46.154)	0	0	0
05/12/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	170.0000	223.0000	31.176	0	0	0
05/12/2008	\$ / R 2008/12/12	8.75	Put	Currency Future	6.0000	3.0000	(50.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	227.0000	314.0000	38.326	0	0	0
05/12/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,421.0000	1,594.0000	12.175	0	0	0
05/12/2008	\$ / R 2008/12/12	10.45	Put	Currency Future	375.0000	236.0000	(37.067)	0	0	0
05/12/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	380.0000	500.0000	31.579	0	0	0
05/12/2008	\$ / R 2008/12/12	11.30	Put	Currency Future	1,111.0000	938.0000	(15.572)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	1,718.0000	1,893.0000	10.186	0	0	0
05/12/2008	\$ / R 2008/12/12	10.85	Call	Currency Future	64.0000	75.0000	17.188	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	\$ / R 2008/12/12	11.30	Call	Currency Future	26.0000	29.0000	11.538	0	0	0
05/12/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.75	Call	Currency Future	1,471.0000	1,644.0000	11.761	0	0	0
05/12/2008	\$ / R 2008/12/12	10.60	Call	Currency Future	104.0000	128.0000	23.077	0	0	0
05/12/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	283.0000	384.0000	35.689	0	0	0
05/12/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	305.0000	182.0000	(40.328)	0	0	0
05/12/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	22.0000	11.0000	(50.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	57.0000	25.0000	(56.140)	0	0	0
05/12/2008	\$ / R 2008/12/12	10.25	Put	Currency Future	241.0000	141.0000	(41.494)	0	0	0
05/12/2008	\$ / R 2008/12/12	11.50	Call	Currency Future	18.0000	20.0000	11.111	0	0	3,000
05/12/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	837.0000	1,003.0000	19.833	0	0	0
05/12/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	1,768.0000	1,943.0000	9.898	0	0	0
05/12/2008	\$ / R 2008/12/12	10.60	Put	Currency Future	489.0000	337.0000	(31.084)	0	0	0
05/12/2008	\$ / R 2008/12/12	10.25	Call	Currency Future	206.0000	282.0000	36.893	0	0	0
05/12/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	12.0000	6.0000	(50.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	571.0000	716.0000	25.394	0	0	0
05/12/2008	\$ / R 2008/12/12	9.25	Call	Currency Future	981.0000	1,149.0000	17.125	0	0	0
05/12/2008	\$ / R 2008/12/12	11.10	Put	Currency Future	924.0000	753.0000	(18.506)	0	0	0
05/12/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	2,515.0000	2,691.0000	6.998	0	0	0
05/12/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,029.0000	1,199.0000	16.521	0	0	0
05/12/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,818.0000	1,992.0000	9.571	0	0	20
05/12/2008	\$ / R 2008/12/12	9.25	Put	Currency Future	16.0000	8.0000	(50.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	10.45	Call	Currency Future	140.0000	177.0000	26.429	0	0	0
05/12/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	170.0000	223.0000	31.176	0	0	0
05/12/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,127.0000	1,297.0000	15.084	0	0	0
05/12/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	15.0000	7.0000	(53.333)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	1,967.0000	2,142.0000	8.897	0	0	0
05/12/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	115.0000	58.0000	(49.565)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,029.0000	1,199.0000	16.521	0	0	0
05/12/2008	\$ / R 2008/12/12	10.30	Put	Currency Future	272.0000	161.0000	(40.809)	0	0	1,000
05/12/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	168.0000	93.0000	(44.643)	0	0	0
05/12/2008	\$ / R 2008/12/12	10.85	Put	Currency Future	699.0000	533.0000	(23.748)	0	0	0
05/12/2008	\$ / R 2008/12/12	11.20	Call	Currency Future	32.0000	36.0000	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
05/12/2008	\$ / R 2008/12/12	9.55	Call	Currency Future	700.0000	857.0000	22.429	0	0	0
05/12/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	2,017.0000	2,192.0000	8.676	0	0	0
05/12/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,127.0000	1,297.0000	15.084	0	0	0
05/12/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	305.0000	182.0000	(40.328)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	12.0000	6.0000	(50.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	22.0000	11.0000	(50.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	7.0000	3.0000	(57.143)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,116.0000	2,292.0000	8.318	0	0	0
05/12/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	2,366.0000	2,541.0000	7.396	0	0	0
05/12/2008	\$ / R 2008/12/12	9.75	Call	Currency Future	530.0000	671.0000	26.604	0	0	0
05/12/2008	\$ / R 2008/12/12	11.20	Put	Currency Future	1,017.0000	845.0000	(16.912)	0	0	0
05/12/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	10.50	Put	Currency Future	412.0000	268.0000	(34.951)	0	0	2,000
05/12/2008	\$ / R 2008/12/12	10.80	Call	Currency Future	71.0000	83.0000	16.901	0	0	0
05/12/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	5.0000	2.0000	(60.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	9.90	Put	Currency Future	101.0000	50.0000	(50.495)	0	0	0
05/12/2008	\$ / R 2008/12/12	10.50	Call	Currency Future	127.0000	159.0000	25.197	0	0	0
05/12/2008	\$ / R 2008/12/12	11.10	Call	Currency Future	39.0000	44.0000	12.821	0	0	0
05/12/2008	\$ / R 2008/12/12	10.80	Put	Currency Future	656.0000	492.0000	(25.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	7.0000	3.0000	(57.143)	0	0	0
05/12/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	20.0000	10.0000	(50.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	10.40	Put	Currency Future	339.0000	205.0000	(39.528)	0	0	0
05/12/2008	\$ / R 2008/12/12	9.50	Call	Currency Future	744.0000	906.0000	21.774	0	0	0
05/12/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,316.0000	2,491.0000	7.556	0	0	0
05/12/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	790.0000	954.0000	20.759	0	0	0
05/12/2008	\$ / R 2008/12/12	9.90	Call	Currency Future	416.0000	541.0000	30.048	0	0	0
05/12/2008	\$ / R 2008/12/12	10.40	Call	Currency Future	154.0000	197.0000	27.922	0	0	0
05/12/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,372.0000	1,545.0000	12.609	0	0	20,000
05/12/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	6.0000	2.0000	(66.667)	0	0	0
05/12/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	25.0000	13.0000	(48.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	656.0000	809.0000	23.323	0	0	0
05/12/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	11.0000	5.0000	(54.545)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,520.0000	1,694.0000	11.447	0	0	0
05/12/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	1,176.0000	1,347.0000	14.541	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	10.55	Call	Currency Future	115.0000	143.0000	24.348	0	0	0
05/12/2008	\$ / R 2008/12/12	9.50	Put	Currency Future	30.0000	14.0000	(53.333)	0	0	0
05/12/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	1,225.0000	1,396.0000	13.959	0	0	0
05/12/2008	\$ / R 2008/12/12	12.75	Put	Currency Future	2,538.0000	2,361.0000	(6.974)	0	0	0
05/12/2008	\$ / R 2008/12/12	11.00	Call	Currency Future	48.0000	54.0000	12.500	0	0	0
05/12/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	837.0000	1,003.0000	19.833	0	0	0
05/12/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	10.0000	5.0000	(50.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	2,017.0000	2,192.0000	8.676	0	0	0
05/12/2008	\$ / R 2008/12/12	12.00	Put	Currency Future	1,793.0000	1,617.0000	(9.816)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,818.0000	1,992.0000	9.571	0	0	0
05/12/2008	\$ / R 2008/12/12	9.75	Put	Currency Future	66.0000	29.0000	(56.061)	0	0	0
05/12/2008	\$ / R 2008/12/12	12.00	Call	Currency Future	8.0000	8.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	571.0000	716.0000	25.394	0	0	0
05/12/2008	\$ / R 2008/12/12	13.35	Put	Currency Future	3,137.0000	2,960.0000	(5.642)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	8.0000	4.0000	(50.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	10.15	Call	Currency Future	254.0000	348.0000	37.008	0	0	0
05/12/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	346.0000	460.0000	32.948	0	0	0
05/12/2008	\$ / R 2008/12/12	11.00	Put	Currency Future	833.0000	663.0000	(20.408)	0	0	0
05/12/2008	\$ / R 2008/12/12	14.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	1,323.0000	1,495.0000	13.001	0	0	0
05/12/2008	\$ / R 2008/12/12	10.15	Put	Currency Future	189.0000	107.0000	(43.386)	0	0	0
05/12/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	131.0000	68.0000	(48.092)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
05/12/2008	\$ / R 2008/12/12	13.35	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,520.0000	1,694.0000	11.447	0	0	0
05/12/2008	\$ / R 2008/12/12	12.75	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	12.50	Call	Currency Future	4.0000	4.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	5.0000	2.0000	(60.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	14.10	Put	Currency Future	3,885.0000	3,709.0000	(4.530)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,421.0000	1,594.0000	12.175	0	0	0
05/12/2008	\$ / R 2008/12/12	12.50	Put	Currency Future	2,290.0000	2,113.0000	(7.729)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,619.0000	1,793.0000	10.747	0	0	0
05/12/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	76.0000	35.0000	(53.947)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,619.0000	1,793.0000	10.747	0	0	0
05/12/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	6.0000	2.0000	(66.667)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	\$ / R 2008/12/12	13.20	Put	Currency Future	2,987.0000	2,810.0000	(5.926)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	14.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	7.55	Call	Currency Future	2,665.0000	2,841.0000	6.604	0	0	0
05/12/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	57.0000	25.0000	(56.140)	0	0	0
05/12/2008	\$ / R 2008/12/12	13.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	12.05	Call	Currency Future	7.0000	8.0000	14.286	0	0	0
05/12/2008	\$ / R 2008/12/12	6.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	12.05	Put	Currency Future	1,843.0000	1,666.0000	(9.604)	0	0	0
05/12/2008	\$ / R 2008/12/12	12.60	Put	Currency Future	2,389.0000	2,212.0000	(7.409)	0	0	0
05/12/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	18.0000	9.0000	(50.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	6.80	Call	Currency Future	3,415.0000	3,591.0000	5.154	0	0	0
05/12/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	491.0000	627.0000	27.699	0	0	0
05/12/2008	\$ / R 2008/12/12	7.60	Call	Currency Future	2,615.0000	2,791.0000	6.730	0	0	0
05/12/2008	\$ / R 2008/12/12	14.30	Put	Currency Future	4,085.0000	3,909.0000	(4.308)	0	0	0
05/12/2008	\$ / R 2008/12/12	12.60	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	7.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	12.10	Call	Currency Future	7.0000	7.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	12.80	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/12/2008	\$ / R 2008/12/12	14.20	Put	Currency Future	3,985.0000	3,809.0000	(4.417)	0	0	0
05/12/2008	\$ / R 2008/12/12	13.10	Put	Currency Future	2,887.0000	2,710.0000	(6.131)	0	0	0
05/12/2008	\$ / R 2008/12/12	7.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	13.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	12.10	Put	Currency Future	1,892.0000	1,716.0000	(9.302)	0	0	0
05/12/2008	\$ / R 2008/12/12	13.55	Put	Currency Future	3,336.0000	3,159.0000	(5.306)	0	0	0
05/12/2008	\$ / R 2008/12/12	11.95	Put	Currency Future	1,744.0000	1,568.0000	(10.092)	0	0	0
05/12/2008	\$ / R 2008/12/12	7.75	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	12.80	Put	Currency Future	2,588.0000	2,411.0000	(6.839)	0	0	0
05/12/2008	\$ / R 2008/12/12	12.70	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	7.75	Call	Currency Future	2,465.0000	2,641.0000	7.140	0	0	0
05/12/2008	\$ / R 2008/12/12	10.55	Put	Currency Future	450.0000	301.0000	(33.111)	0	0	0
05/12/2008	\$ / R 2008/12/12	12.70	Put	Currency Future	2,489.0000	2,312.0000	(7.111)	0	0	0
05/12/2008	\$ / R 2008/12/12	7.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	7.0000	3.0000	(57.143)	0	0	0
05/12/2008	\$ / R 2008/12/12	13.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	13.45	Call	Currency Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	\$ / R 2008/12/12	6.95	Call	Currency Future	3,265.0000	3,441.0000	5.391	0	0	0
05/12/2008	\$ / R 2008/12/12	13.00	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	13.50	Put	Currency Future	3,286.0000	3,110.0000	(5.356)	0	0	0
05/12/2008	\$ / R 2008/12/12	14.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	6.95	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	13.45	Put	Currency Future	3,236.0000	3,060.0000	(5.439)	0	0	0
05/12/2008	\$ / R 2008/12/12	10.70	Put	Currency Future	571.0000	412.0000	(27.846)	0	0	0
05/12/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	9.0000	4.0000	(55.556)	0	0	0
05/12/2008	\$ / R 2008/12/12	12.85	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/12/2008	\$ / R 2008/12/12	12.85	Put	Currency Future	2,638.0000	2,461.0000	(6.710)	0	0	0
05/12/2008	\$ / R 2008/12/12	13.20	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	13.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	12.95	Put	Currency Future	2,738.0000	2,561.0000	(6.465)	0	0	0
05/12/2008	\$ / R 2008/12/12	11.90	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
05/12/2008	\$ / R 2008/12/12	12.95	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	11.15	Put	Currency Future	971.0000	798.0000	(17.817)	0	0	0
05/12/2008	\$ / R 2008/12/12	12.20	Put	Currency Future	1,991.0000	1,815.0000	(8.840)	0	0	0
05/12/2008	\$ / R 2008/12/12	11.90	Put	Currency Future	1,694.0000	1,519.0000	(10.331)	0	0	0
05/12/2008	\$ / R 2008/12/12	11.45	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
05/12/2008	\$ / R 2008/12/12	12.65	Put	Currency Future	2,439.0000	2,262.0000	(7.257)	0	0	0
05/12/2008	\$ / R 2008/12/12	11.45	Put	Currency Future	1,255.0000	1,081.0000	(13.865)	0	0	0
05/12/2008	\$ / R 2008/12/12	12.65	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	12.20	Call	Currency Future	6.0000	6.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	11.15	Call	Currency Future	35.0000	40.0000	14.286	0	0	0
05/12/2008	\$ / R 2008/12/12	10.70	Call	Currency Future	86.0000	103.0000	19.767	0	0	0
05/12/2008	\$ / R 2008/12/12	9.65	Put	Currency Future	48.0000	20.0000	(58.333)	0	0	0
05/12/2008	\$ / R 2008/12/12	13.00	Put	Currency Future	2,788.0000	2,611.0000	(6.349)	0	0	0
05/12/2008	\$ / R 2008/12/12	9.65	Call	Currency Future	613.0000	762.0000	24.307	0	0	0
05/12/2008	\$ / R 2008/12/12	7.00	Call	Currency Future	3,215.0000	3,391.0000	5.474	0	0	0
05/12/2008	\$ / R 2008/12/12	13.60	Put	Currency Future	3,386.0000	3,209.0000	(5.227)	0	0	0
05/12/2008	\$ / R 2008/12/12	10.95	Put	Currency Future	788.0000	619.0000	(21.447)	0	0	0
05/12/2008	\$ / R 2008/12/12	7.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	11.70	Put	Currency Future	1,497.0000	1,323.0000	(11.623)	0	0	0
05/12/2008	\$ / R 2008/12/12	7.10	Call	Currency Future	3,115.0000	3,291.0000	5.650	0	0	0
05/12/2008	\$ / R 2008/12/12	10.95	Call	Currency Future	53.0000	60.0000	13.208	0	0	0
05/12/2008	\$ / R 2008/12/12	7.40	Call	Currency Future	2,815.0000	2,991.0000	6.252	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	\$ / R 2008/12/12	13.10	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	7.40	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	11.70	Call	Currency Future	12.0000	14.0000	16.667	0	0	0
05/12/2008	\$ / R 2008/12/12	7.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	11.60	Put	Currency Future	1,400.0000	1,225.0000	(12.500)	0	0	0
05/12/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	25.0000	13.0000	(48.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	933.0000	1,100.0000	17.899	0	0	0
05/12/2008	\$ / R 2008/12/12	7.50	Call	Currency Future	2,715.0000	2,891.0000	6.483	0	0	0
05/12/2008	\$ / R 2008/12/12	13.85	Put	Currency Future	3,636.0000	3,459.0000	(4.868)	0	0	0
05/12/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	227.0000	314.0000	38.326	0	0	0
05/12/2008	\$ / R 2008/12/12	13.40	Put	Currency Future	3,186.0000	3,010.0000	(5.524)	0	0	0
05/12/2008	\$ / R 2008/12/12	11.60	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
05/12/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	212.0000	123.0000	(41.981)	0	0	0
05/12/2008	\$ / R 2008/12/12	6.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	12.55	Call	Currency Future	4.0000	4.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	6.90	Call	Currency Future	3,315.0000	3,491.0000	5.309	0	0	0
05/12/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	885.0000	1,051.0000	18.757	0	0	0
05/12/2008	\$ / R 2008/12/12	11.80	Put	Currency Future	1,596.0000	1,420.0000	(11.028)	0	0	0
05/12/2008	\$ / R 2008/12/12	13.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,274.0000	1,446.0000	13.501	0	0	0
05/12/2008	\$ / R 2008/12/12	11.35	Call	Currency Future	24.0000	27.0000	12.500	0	0	0
05/12/2008	\$ / R 2008/12/12	12.55	Put	Currency Future	2,339.0000	2,162.0000	(7.567)	0	0	0
05/12/2008	\$ / R 2008/12/12	11.95	Call	Currency Future	8.0000	9.0000	12.500	0	0	0
05/12/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	2,266.0000	2,442.0000	7.767	0	0	0
05/12/2008	\$ / R 2008/12/12	11.75	Call	Currency Future	11.0000	13.0000	18.182	0	0	0
05/12/2008	\$ / R 2008/12/12	7.20	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	11.25	Put	Currency Future	1,064.0000	891.0000	(16.259)	0	0	0
05/12/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	790.0000	954.0000	20.759	0	0	0
05/12/2008	\$ / R 2008/12/12	11.75	Put	Currency Future	1,546.0000	1,371.0000	(11.320)	0	0	0
05/12/2008	\$ / R 2008/12/12	12.45	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	11.25	Call	Currency Future	29.0000	32.0000	10.345	0	0	0
05/12/2008	\$ / R 2008/12/12	12.45	Put	Currency Future	2,240.0000	2,063.0000	(7.902)	0	0	0
05/12/2008	\$ / R 2008/12/12	7.20	Call	Currency Future	3,015.0000	3,191.0000	5.837	0	0	0
05/12/2008	\$ / R 2008/12/12	13.30	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	13.30	Put	Currency Future	3,087.0000	2,910.0000	(5.734)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	20.0000	10.0000	(50.000)	0	0	0
05/12/2008	\$ / R 2008/12/12	11.80	Call	Currency Future	10.0000	12.0000	20.000	0	0	0
05/12/2008	\$ / R 2008/12/12	12.25	Call	Currency Future	6.0000	6.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	11.05	Call	Currency Future	43.0000	49.0000	13.953	0	0	0
05/12/2008	\$ / R 2008/12/12	12.35	Put	Currency Future	2,140.0000	1,963.0000	(8.271)	0	0	0
05/12/2008	\$ / R 2008/12/12	11.35	Put	Currency Future	1,159.0000	985.0000	(15.013)	0	0	0
05/12/2008	\$ / R 2008/12/12	11.05	Put	Currency Future	879.0000	707.0000	(19.568)	0	0	0
05/12/2008	\$ / R 2008/12/12	12.25	Put	Currency Future	2,041.0000	1,864.0000	(8.672)	0	0	0
05/12/2008	\$ / R 2008/12/12	7.30	Call	Currency Future	2,915.0000	3,091.0000	6.038	0	0	0
05/12/2008	\$ / R 2008/12/12	11.85	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
05/12/2008	\$ / R 2008/12/12	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	11.85	Put	Currency Future	1,645.0000	1,469.0000	(10.699)	0	0	0
05/12/2008	\$ / R 2008/12/12	12.35	Call	Currency Future	5.0000	5.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	7.30	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	7.65	Call	Currency Future	2,565.0000	2,741.0000	6.862	0	0	0
05/12/2008	\$ / R 2008/12/12	7.30	Call	Currency Future	2,915.0000	3,091.0000	6.038	0	0	0
05/12/2008	\$ / R 2008/12/12	7.65	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	11.40	Call	Currency Future	21.0000	24.0000	14.286	0	0	0
05/12/2008	\$ / R 2008/12/12	12.15	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
05/12/2008	\$ / R 2008/12/12	11.40	Put	Currency Future	1,207.0000	1,033.0000	(14.416)	0	0	0
05/12/2008	\$ / R 2008/12/12	13.65	Put	Currency Future	3,436.0000	3,259.0000	(5.151)	0	0	0
05/12/2008	\$ / R 2008/12/12	12.90	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	12.90	Put	Currency Future	2,688.0000	2,511.0000	(6.585)	0	0	0
05/12/2008	\$ / R 2008/12/12	12.15	Put	Currency Future	1,942.0000	1,765.0000	(9.114)	0	0	0
05/12/2008	\$ / R 2008/12/12	13.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/12/2008	\$ / R 2008/12/12	7.45	Call	Currency Future	2,765.0000	2,941.0000	6.365	0	0	0
05/12/2008	\$ / R 2008/12/12	7.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	\$ / R 2009/03/16			Currency Future	10.4431	10.6148	1.644	10.6000	10.3900	89,630
05/12/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	588.0000	669.0000	13.776	0	0	0
05/12/2008	\$ / R 2009/03/16	11.45	Call	Currency Future	336.0000	399.0000	18.750	0	0	0
05/12/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,134.0000	2,299.0000	7.732	0	0	0
05/12/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	25.0000	21.0000	(16.000)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,273.0000	2,440.0000	7.347	0	0	0
05/12/2008	\$ / R 2009/03/16	10.45	Call	Currency Future	659.0000	747.0000	13.354	0	0	0
05/12/2008	\$ / R 2009/03/16	10.25	Put	Currency Future	543.0000	468.0000	(13.812)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	2,088.0000	2,252.0000	7.854	0	0	0
05/12/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	49.0000	41.0000	(16.327)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.45	Put	Currency Future	666.0000	582.0000	(12.613)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	514.0000	442.0000	(14.008)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,042.0000	2,206.0000	8.031	0	0	0
05/12/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	40.0000	34.0000	(15.000)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.25	Call	Currency Future	736.0000	833.0000	13.179	0	0	0
05/12/2008	\$ / R 2009/03/16	11.60	Put	Currency Future	1,455.0000	1,342.0000	(7.766)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	58.0000	49.0000	(15.517)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	762.0000	673.0000	(11.680)	0	0	0
05/12/2008	\$ / R 2009/03/16	11.60	Call	Currency Future	298.0000	357.0000	19.799	0	0	0
05/12/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	183.0000	158.0000	(13.661)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	1,951.0000	2,114.0000	8.355	0	0	0
05/12/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	96.0000	82.0000	(14.583)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,368.0000	2,535.0000	7.052	0	0	0
05/12/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
05/12/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,326.0000	1,473.0000	11.086	0	0	0
05/12/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,689.0000	1,847.0000	9.355	0	0	0
05/12/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	605.0000	688.0000	13.719	0	0	0
05/12/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	757.0000	857.0000	13.210	0	0	0
05/12/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	88.0000	76.0000	(13.636)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	69.0000	59.0000	(14.493)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	431.0000	381.0000	(11.601)	0	0	0
05/12/2008	\$ / R 2009/03/16	11.40	Put	Currency Future	1,306.0000	1,200.0000	(8.116)	0	0	0
05/12/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	298.0000	260.0000	(12.752)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,689.0000	1,847.0000	9.355	0	0	0
05/12/2008	\$ / R 2009/03/16	10.50	Put	Currency Future	697.0000	613.0000	(12.052)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	605.0000	688.0000	13.719	0	0	0
05/12/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,041.0000	1,175.0000	12.872	0	0	0
05/12/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	37.0000	31.0000	(16.216)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	96.0000	82.0000	(14.583)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	762.0000	673.0000	(11.680)	0	0	0
05/12/2008	\$ / R 2009/03/16	11.40	Call	Currency Future	349.0000	414.0000	18.625	0	0	0
05/12/2008	\$ / R 2009/03/16	11.00	Call	Currency Future	473.0000	552.0000	16.702	0	0	0
05/12/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,732.0000	1,890.0000	9.122	0	0	0
05/12/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	1,605.0000	1,760.0000	9.657	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	\$ / R 2009/03/16	10.50	Call	Currency Future	640.0000	728.0000	13.750	0	0	0
05/12/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	717.0000	810.0000	12.971	0	0	0
05/12/2008	\$ / R 2009/03/16	11.00	Put	Currency Future	1,030.0000	937.0000	(9.029)	0	0	0
05/12/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	236.0000	205.0000	(13.136)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	44.0000	38.0000	(13.636)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,180.0000	2,346.0000	7.615	0	0	0
05/12/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	112.0000	96.0000	(14.286)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	825.0000	946.0000	14.667	0	0	0
05/12/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	573.0000	495.0000	(13.613)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	431.0000	381.0000	(11.601)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,907.0000	2,069.0000	8.495	0	0	0
05/12/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,320.0000	2,488.0000	7.241	0	0	0
05/12/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	825.0000	946.0000	14.667	0	0	0
05/12/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	64.0000	54.0000	(15.625)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	20.0000	17.0000	(15.000)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	27.0000	23.0000	(14.815)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	103.0000	89.0000	(13.592)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	25.0000	21.0000	(16.000)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,862.0000	2,024.0000	8.700	0	0	0
05/12/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,862.0000	2,024.0000	8.700	0	0	0
05/12/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	37.0000	31.0000	(16.216)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	605.0000	523.0000	(13.554)	0	0	0
05/12/2008	\$ / R 2009/03/16	9.50	Call	Currency Future	1,179.0000	1,320.0000	11.959	0	0	0
05/12/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	1,563.0000	1,718.0000	9.917	0	0	0
05/12/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	64.0000	54.0000	(15.625)	0	0	0
05/12/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	120.0000	103.0000	(14.167)	0	0	0
05/12/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,326.0000	1,473.0000	11.086	0	0	0
05/12/2008	\$ / R 2009/03/16	10.95	Call	Currency Future	490.0000	567.0000	15.714	0	0	0
05/12/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	698.0000	788.0000	12.894	0	0	0
05/12/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	913.0000	1,040.0000	13.910	0	0	0
05/12/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,180.0000	2,346.0000	7.615	0	0	0
05/12/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	183.0000	158.0000	(13.661)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.70	Call	Currency Future	572.0000	650.0000	13.636	0	0	0
05/12/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,368.0000	2,535.0000	7.052	0	0	0
05/12/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	370.0000	326.0000	(11.892)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	729.0000	643.0000	(11.797)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	\$ / R 2009/03/16	10.75	Call	Currency Future	557.0000	632.0000	13.465	0	0	0
05/12/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	573.0000	495.0000	(13.613)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	458.0000	401.0000	(12.445)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	40.0000	34.0000	(15.000)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	75.0000	64.0000	(14.667)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,647.0000	1,803.0000	9.472	0	0	0
05/12/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	58.0000	49.0000	(15.517)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,134.0000	2,299.0000	7.732	0	0	0
05/12/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,273.0000	2,440.0000	7.347	0	0	0
05/12/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	69.0000	59.0000	(14.493)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.95	Put	Currency Future	997.0000	902.0000	(9.529)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	795.0000	704.0000	(11.447)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	717.0000	810.0000	12.971	0	0	0
05/12/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,251.0000	1,395.0000	11.511	0	0	0
05/12/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	33.0000	28.0000	(15.152)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	30.0000	25.0000	(16.667)	0	0	0
05/12/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	298.0000	260.0000	(12.752)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.70	Put	Currency Future	829.0000	735.0000	(11.339)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.75	Put	Currency Future	863.0000	768.0000	(11.008)	0	0	0
05/12/2008	\$ / R 2009/03/16	11.45	Put	Currency Future	1,343.0000	1,235.0000	(8.042)	0	0	0
05/12/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,109.0000	1,246.0000	12.353	0	0	0
05/12/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	1,951.0000	2,114.0000	8.355	0	0	0
05/12/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,818.0000	1,979.0000	8.856	0	0	0
05/12/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	757.0000	857.0000	13.210	0	0	0
05/12/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	622.0000	707.0000	13.666	0	0	0
05/12/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	16.0000	13.0000	(18.750)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	2,463.0000	2,631.0000	6.821	0	0	0
05/12/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,041.0000	1,175.0000	12.872	0	0	0
05/12/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	934.0000	834.0000	(10.707)	0	0	0
05/12/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	439.0000	515.0000	17.312	0	0	0
05/12/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,415.0000	2,583.0000	6.957	0	0	0
05/12/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	265.0000	231.0000	(12.830)	0	0	0
05/12/2008	\$ / R 2009/03/16	9.85	Call	Currency Future	944.0000	1,073.0000	13.665	0	0	0
05/12/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	527.0000	599.0000	13.662	0	0	0
05/12/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	1,096.0000	1,000.0000	(8.759)	0	0	0
05/12/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	2,559.0000	2,728.0000	6.604	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,732.0000	1,890.0000	9.122	0	0	0
05/12/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,109.0000	1,246.0000	12.353	0	0	0
05/12/2008	\$ / R 2009/03/16	9.85	Put	Currency Future	351.0000	308.0000	(12.251)	0	0	0
05/12/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,063.0000	968.0000	(8.937)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	53.0000	45.0000	(15.094)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	103.0000	89.0000	(13.592)	0	0	0
05/12/2008	\$ / R 2009/03/16	9.65	Put	Currency Future	281.0000	246.0000	(12.456)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	514.0000	442.0000	(14.008)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	795.0000	704.0000	(11.447)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	1,996.0000	2,160.0000	8.216	0	0	0
05/12/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	30.0000	25.0000	(16.667)	0	0	0
05/12/2008	\$ / R 2009/03/16	9.95	Call	Currency Future	883.0000	1,008.0000	14.156	0	0	0
05/12/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	456.0000	533.0000	16.886	0	0	0
05/12/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	160.0000	138.0000	(13.750)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,818.0000	1,979.0000	8.856	0	0	0
05/12/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	778.0000	886.0000	13.882	0	0	0
05/12/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	778.0000	886.0000	13.882	0	0	0
05/12/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	423.0000	497.0000	17.494	0	0	0
05/12/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,403.0000	1,553.0000	10.691	0	0	0
05/12/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	75.0000	64.0000	(14.667)	0	0	0
05/12/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,251.0000	1,395.0000	11.511	0	0	0
05/12/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	485.0000	421.0000	(13.196)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	485.0000	421.0000	(13.196)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	508.0000	583.0000	14.764	0	0	0
05/12/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	588.0000	669.0000	13.776	0	0	0
05/12/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	208.0000	180.0000	(13.462)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,647.0000	1,803.0000	9.472	0	0	0
05/12/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	208.0000	180.0000	(13.462)	0	0	0
05/12/2008	\$ / R 2009/03/16	9.95	Put	Currency Future	390.0000	343.0000	(12.051)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	898.0000	800.0000	(10.913)	0	0	0
05/12/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,130.0000	1,032.0000	(8.673)	0	0	0
05/12/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	333.0000	292.0000	(12.312)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	2,226.0000	2,393.0000	7.502	0	0	0
05/12/2008	\$ / R 2009/03/16	11.50	Call	Currency Future	323.0000	385.0000	19.195	0	0	0
05/12/2008	\$ / R 2009/03/16	9.65	Call	Currency Future	1,074.0000	1,210.0000	12.663	0	0	0
05/12/2008	\$ / R 2009/03/16	11.20	Call	Currency Future	407.0000	479.0000	17.690	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	729.0000	643.0000	(11.797)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	801.0000	915.0000	14.232	0	0	0
05/12/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	27.0000	23.0000	(14.815)	0	0	0
05/12/2008	\$ / R 2009/03/16	11.50	Put	Currency Future	1,380.0000	1,270.0000	(7.971)	0	0	0
05/12/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	250.0000	218.0000	(12.800)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	410.0000	362.0000	(11.707)	0	0	0
05/12/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,234.0000	1,131.0000	(8.347)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	88.0000	76.0000	(13.636)	0	0	0
05/12/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	1,143.0000	1,283.0000	12.248	0	0	0
05/12/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	898.0000	800.0000	(10.913)	0	0	0
05/12/2008	\$ / R 2009/03/16	11.20	Put	Currency Future	1,164.0000	1,065.0000	(8.505)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,320.0000	2,488.0000	7.241	0	0	0
05/12/2008	\$ / R 2009/03/16	11.70	Call	Currency Future	275.0000	330.0000	20.000	0	0	0
05/12/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,482.0000	1,634.0000	10.256	0	0	0
05/12/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,234.0000	1,131.0000	(8.347)	0	0	0
05/12/2008	\$ / R 2009/03/16	9.75	Put	Currency Future	315.0000	276.0000	(12.381)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	1,775.0000	1,934.0000	8.958	0	0	0
05/12/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,415.0000	2,583.0000	6.957	0	0	0
05/12/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	254.0000	306.0000	20.472	0	0	0
05/12/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	265.0000	231.0000	(12.830)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	82.0000	70.0000	(14.634)	0	0	0
05/12/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	976.0000	1,107.0000	13.422	0	0	0
05/12/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	22.0000	19.0000	(13.636)	0	0	0
05/12/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,610.0000	1,491.0000	(7.391)	0	0	0
05/12/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	377.0000	446.0000	18.302	0	0	0
05/12/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	622.0000	707.0000	13.666	0	0	0
05/12/2008	\$ / R 2009/03/16	9.75	Call	Currency Future	1,008.0000	1,141.0000	13.194	0	0	0
05/12/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,907.0000	2,069.0000	8.495	0	0	0
05/12/2008	\$ / R 2009/03/16	11.70	Put	Currency Future	1,532.0000	1,416.0000	(7.572)	0	0	0
05/12/2008	\$ / R 2009/03/16	9.35	Call	Currency Future	1,288.0000	1,434.0000	11.335	0	0	0
05/12/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	49.0000	41.0000	(16.327)	0	0	0
05/12/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	976.0000	1,107.0000	13.422	0	0	0
05/12/2008	\$ / R 2009/03/16	11.90	Call	Currency Future	233.0000	283.0000	21.459	0	0	0
05/12/2008	\$ / R 2009/03/16	9.35	Put	Currency Future	195.0000	169.0000	(13.333)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	542.0000	615.0000	13.469	0	0	0
05/12/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	377.0000	446.0000	18.302	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,063.0000	968.0000	(8.937)	0	0	0
05/12/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	913.0000	1,040.0000	13.910	0	0	0
05/12/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	423.0000	497.0000	17.494	0	0	0
05/12/2008	\$ / R 2009/03/16	9.45	Put	Currency Future	221.0000	192.0000	(13.122)	0	0	0
05/12/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	456.0000	533.0000	16.886	0	0	0
05/12/2008	\$ / R 2009/03/16	9.45	Call	Currency Future	1,215.0000	1,357.0000	11.687	0	0	0
05/12/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	333.0000	292.0000	(12.312)	0	0	0
05/12/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,042.0000	2,206.0000	8.031	0	0	0
05/12/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	965.0000	868.0000	(10.052)	0	0	0
05/12/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	370.0000	326.0000	(11.892)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	854.0000	977.0000	14.403	0	0	0
05/12/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	139.0000	120.0000	(13.669)	0	0	0
05/12/2008	\$ / R 2009/03/16	11.90	Put	Currency Future	1,690.0000	1,568.0000	(7.219)	0	0	0
05/12/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,482.0000	1,634.0000	10.256	0	0	0
05/12/2008	\$ / R 2009/03/16	12.00	Put	Currency Future	1,772.0000	1,646.0000	(7.111)	0	0	0
05/12/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,130.0000	1,032.0000	(8.673)	0	0	0
05/12/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	139.0000	120.0000	(13.669)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	965.0000	868.0000	(10.052)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	508.0000	583.0000	14.764	0	0	0
05/12/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	678.0000	767.0000	13.127	0	0	0
05/12/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,403.0000	1,553.0000	10.691	0	0	0
05/12/2008	\$ / R 2009/03/16	11.25	Call	Currency Future	392.0000	463.0000	18.112	0	0	0
05/12/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	635.0000	552.0000	(13.071)	0	0	0
05/12/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	160.0000	138.0000	(13.750)	0	0	0
05/12/2008	\$ / R 2009/03/16	11.35	Call	Currency Future	363.0000	430.0000	18.457	0	0	0
05/12/2008	\$ / R 2009/03/16	12.00	Call	Currency Future	215.0000	261.0000	21.395	0	0	0
05/12/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,610.0000	1,491.0000	(7.391)	0	0	0
05/12/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	254.0000	306.0000	20.472	0	0	0
05/12/2008	\$ / R 2009/03/16	11.85	Put	Currency Future	1,650.0000	1,529.0000	(7.333)	0	0	0
05/12/2008	\$ / R 2009/03/16	11.85	Call	Currency Future	243.0000	294.0000	20.988	0	0	0
05/12/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	439.0000	515.0000	17.312	0	0	0
05/12/2008	\$ / R 2009/03/16	11.35	Put	Currency Future	1,270.0000	1,165.0000	(8.268)	0	0	0
05/12/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	1,096.0000	1,000.0000	(8.759)	0	0	0
05/12/2008	\$ / R 2009/03/16	11.55	Call	Currency Future	310.0000	371.0000	19.677	0	0	0
05/12/2008	\$ / R 2009/03/16	11.55	Put	Currency Future	1,417.0000	1,306.0000	(7.833)	0	0	0
05/12/2008	\$ / R 2009/03/16	11.65	Call	Currency Future	286.0000	343.0000	19.930	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	\$ / R 2009/03/16	11.65	Put	Currency Future	1,493.0000	1,379.0000	(7.636)	0	0	0
05/12/2008	\$ / R 2009/03/16	11.25	Put	Currency Future	1,199.0000	1,098.0000	(8.424)	0	0	0
05/12/2008	\$ / R 2009/03/16	11.75	Put	Currency Future	1,571.0000	1,453.0000	(7.511)	0	0	0
05/12/2008	\$ / R 2009/03/16	11.75	Call	Currency Future	264.0000	318.0000	20.455	0	0	0
05/12/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	801.0000	915.0000	14.232	0	0	0
05/12/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	458.0000	401.0000	(12.445)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	635.0000	552.0000	(13.071)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	542.0000	615.0000	13.469	0	0	0
05/12/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	678.0000	767.0000	13.127	0	0	0
05/12/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	698.0000	788.0000	12.894	0	0	0
05/12/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	527.0000	599.0000	13.662	0	0	0
05/12/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	934.0000	834.0000	(10.707)	0	0	0
05/12/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	605.0000	523.0000	(13.554)	0	0	0
05/12/2008	\$ / R 2009/06/12			Currency Future	10.6215	10.7905	1.591	10.7500	10.7500	2,554
05/12/2008	\$ / R 2009/06/12	10.45	Call	Currency Future	950.0000	1,036.0000	9.053	0	0	0
05/12/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	912.0000	997.0000	9.320	0	0	0
05/12/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	323.0000	294.0000	(8.978)	0	0	0
05/12/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,118.0000	2,272.0000	7.271	0	0	0
05/12/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	841.0000	757.0000	(9.988)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	969.0000	1,056.0000	8.978	0	0	0
05/12/2008	\$ / R 2009/06/12	11.85	Call	Currency Future	479.0000	545.0000	13.779	0	0	0
05/12/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	146.0000	132.0000	(9.589)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.25	Call	Currency Future	1,027.0000	1,138.0000	10.808	0	0	0
05/12/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	806.0000	882.0000	9.429	0	0	0
05/12/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,408.0000	1,544.0000	9.659	0	0	0
05/12/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	748.0000	665.0000	(11.096)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,034.0000	942.0000	(8.897)	0	0	0
05/12/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	205.0000	186.0000	(9.268)	0	0	0
05/12/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	253.0000	230.0000	(9.091)	0	0	0
05/12/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	155.0000	140.0000	(9.677)	0	0	0
05/12/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,230.0000	1,142.0000	(7.154)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.50	Put	Currency Future	810.0000	726.0000	(10.370)	0	0	0
05/12/2008	\$ / R 2009/06/12	11.65	Call	Currency Future	535.0000	607.0000	13.458	0	0	0
05/12/2008	\$ / R 2009/06/12	11.85	Put	Currency Future	1,707.0000	1,604.0000	(6.034)	0	0	0
05/12/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,877.0000	2,026.0000	7.938	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	893.0000	979.0000	9.630	0	0	0
05/12/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	240.0000	218.0000	(9.167)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.50	Call	Currency Future	932.0000	1,016.0000	9.013	0	0	0
05/12/2008	\$ / R 2009/06/12	9.00	Call	Currency Future	1,838.0000	1,987.0000	8.107	0	0	0
05/12/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,159.0000	2,315.0000	7.226	0	0	0
05/12/2008	\$ / R 2009/06/12	9.00	Put	Currency Future	217.0000	196.0000	(9.677)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	872.0000	788.0000	(9.633)	0	0	0
05/12/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	1,475.0000	1,613.0000	9.356	0	0	0
05/12/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	184.0000	166.0000	(9.783)	0	0	0
05/12/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,762.0000	1,909.0000	8.343	0	0	0
05/12/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	354.0000	322.0000	(9.040)	0	0	0
05/12/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	114.0000	103.0000	(9.649)	0	0	0
05/12/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	100.0000	90.0000	(10.000)	0	0	0
05/12/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	194.0000	176.0000	(9.278)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,001.0000	910.0000	(9.091)	0	0	0
05/12/2008	\$ / R 2009/06/12	11.20	Call	Currency Future	683.0000	767.0000	12.299	0	0	0
05/12/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,544.0000	1,684.0000	9.067	0	0	0
05/12/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	1,955.0000	2,107.0000	7.775	0	0	0
05/12/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	822.0000	900.0000	9.489	0	0	0
05/12/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	422.0000	385.0000	(8.768)	0	0	0
05/12/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,076.0000	2,230.0000	7.418	0	0	0
05/12/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	2,459.0000	2,620.0000	6.547	0	0	0
05/12/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,343.0000	1,476.0000	9.903	0	0	0
05/12/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	702.0000	782.0000	11.396	0	0	0
05/12/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	912.0000	997.0000	9.320	0	0	0
05/12/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,343.0000	1,476.0000	9.903	0	0	0
05/12/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,286.0000	2,443.0000	6.868	0	0	0
05/12/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	77.0000	69.0000	(10.390)	0	0	0
05/12/2008	\$ / R 2009/06/12	11.65	Put	Currency Future	1,564.0000	1,466.0000	(6.266)	0	0	0
05/12/2008	\$ / R 2009/06/12	11.20	Put	Currency Future	1,262.0000	1,176.0000	(6.815)	0	0	0
05/12/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	2,036.0000	2,189.0000	7.515	0	0	0
05/12/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,280.0000	1,410.0000	10.156	0	0	0
05/12/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,201.0000	2,357.0000	7.088	0	0	0
05/12/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,201.0000	2,357.0000	7.088	0	0	0
05/12/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,687.0000	1,832.0000	8.595	0	0	0
05/12/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,359.0000	1,270.0000	(6.549)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	1,800.0000	1,947.0000	8.167	0	0	0
05/12/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	129.0000	117.0000	(9.302)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.70	Call	Currency Future	857.0000	939.0000	9.568	0	0	0
05/12/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	129.0000	117.0000	(9.302)	0	0	0
05/12/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	2,548.0000	2,709.0000	6.319	0	0	0
05/12/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,034.0000	942.0000	(8.897)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	903.0000	818.0000	(9.413)	0	0	0
05/12/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	164.0000	148.0000	(9.756)	0	0	0
05/12/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	1,724.0000	1,870.0000	8.469	0	0	0
05/12/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	194.0000	176.0000	(9.278)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.70	Put	Currency Future	935.0000	848.0000	(9.305)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.85	Call	Currency Future	806.0000	882.0000	9.429	0	0	0
05/12/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	228.0000	207.0000	(9.211)	0	0	0
05/12/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	66.0000	60.0000	(9.091)	0	0	0
05/12/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	1,916.0000	2,066.0000	7.829	0	0	0
05/12/2008	\$ / R 2009/06/12	11.70	Call	Currency Future	521.0000	591.0000	13.436	0	0	0
05/12/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	387.0000	353.0000	(8.786)	0	0	0
05/12/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	174.0000	157.0000	(9.770)	0	0	0
05/12/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	107.0000	97.0000	(9.346)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	841.0000	757.0000	(9.988)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,103.0000	1,224.0000	10.970	0	0	0
05/12/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,068.0000	974.0000	(8.801)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	875.0000	958.0000	9.486	0	0	0
05/12/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	293.0000	267.0000	(8.874)	0	0	0
05/12/2008	\$ / R 2009/06/12	11.05	Call	Currency Future	739.0000	814.0000	10.149	0	0	0
05/12/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	459.0000	420.0000	(8.497)	0	0	0
05/12/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	2,504.0000	2,664.0000	6.390	0	0	0
05/12/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	1,995.0000	2,148.0000	7.669	0	0	0
05/12/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,408.0000	1,544.0000	9.659	0	0	0
05/12/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	2,638.0000	2,800.0000	6.141	0	0	0
05/12/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,329.0000	2,487.0000	6.784	0	0	0
05/12/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	790.0000	864.0000	9.367	0	0	0
05/12/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	1,168.0000	1,073.0000	(8.134)	0	0	0
05/12/2008	\$ / R 2009/06/12	11.70	Put	Currency Future	1,599.0000	1,500.0000	(6.191)	0	0	0
05/12/2008	\$ / R 2009/06/12	9.95	Call	Currency Future	1,189.0000	1,315.0000	10.597	0	0	0
05/12/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	387.0000	353.0000	(8.786)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	1,916.0000	2,066.0000	7.829	0	0	0
05/12/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	82.0000	74.0000	(9.756)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.95	Call	Currency Future	774.0000	847.0000	9.432	0	0	0
05/12/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	969.0000	1,056.0000	8.978	0	0	0
05/12/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,615.0000	1,757.0000	8.793	0	0	0
05/12/2008	\$ / R 2009/06/12	10.95	Put	Currency Future	1,103.0000	1,006.0000	(8.794)	0	0	0
05/12/2008	\$ / R 2009/06/12	9.95	Put	Currency Future	518.0000	475.0000	(8.301)	0	0	0
05/12/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	138.0000	124.0000	(10.145)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	626.0000	576.0000	(7.987)	0	0	0
05/12/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	2,243.0000	2,400.0000	7.000	0	0	0
05/12/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	1,047.0000	1,166.0000	11.366	0	0	0
05/12/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	88.0000	79.0000	(10.227)	0	0	0
05/12/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	2,416.0000	2,575.0000	6.581	0	0	0
05/12/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	581.0000	534.0000	(8.090)	0	0	0
05/12/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	94.0000	85.0000	(9.574)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.25	Put	Currency Future	655.0000	597.0000	(8.855)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,103.0000	1,224.0000	10.970	0	0	0
05/12/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	122.0000	110.0000	(9.836)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	748.0000	665.0000	(11.096)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	581.0000	534.0000	(8.090)	0	0	0
05/12/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	107.0000	97.0000	(9.346)	0	0	0
05/12/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	631.0000	710.0000	12.520	0	0	0
05/12/2008	\$ / R 2009/06/12	10.00	Call	Currency Future	1,160.0000	1,284.0000	10.690	0	0	0
05/12/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,329.0000	2,487.0000	6.784	0	0	0
05/12/2008	\$ / R 2009/06/12	11.60	Call	Currency Future	550.0000	623.0000	13.273	0	0	0
05/12/2008	\$ / R 2009/06/12	10.00	Put	Currency Future	538.0000	494.0000	(8.178)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,068.0000	974.0000	(8.801)	0	0	0
05/12/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,118.0000	2,272.0000	7.271	0	0	0
05/12/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	114.0000	103.0000	(9.649)	0	0	0
05/12/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	293.0000	267.0000	(8.874)	0	0	0
05/12/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	720.0000	798.0000	10.833	0	0	0
05/12/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	498.0000	456.0000	(8.434)	0	0	0
05/12/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,286.0000	2,443.0000	6.868	0	0	0
05/12/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,615.0000	1,757.0000	8.793	0	0	0
05/12/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	790.0000	864.0000	9.367	0	0	0
05/12/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	266.0000	242.0000	(9.023)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,280.0000	1,410.0000	10.156	0	0	0
05/12/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	146.0000	132.0000	(9.589)	0	0	0
05/12/2008	\$ / R 2009/06/12	12.10	Put	Currency Future	1,893.0000	1,785.0000	(5.705)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.45	Put	Currency Future	779.0000	695.0000	(10.783)	0	0	0
05/12/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,199.0000	1,107.0000	(7.673)	0	0	0
05/12/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,199.0000	1,107.0000	(7.673)	0	0	0
05/12/2008	\$ / R 2009/06/12	11.50	Put	Currency Future	1,460.0000	1,366.0000	(6.438)	0	0	0
05/12/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	720.0000	798.0000	10.833	0	0	0
05/12/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	2,372.0000	2,531.0000	6.703	0	0	0
05/12/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,007.0000	1,110.0000	10.228	0	0	0
05/12/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,007.0000	1,110.0000	10.228	0	0	0
05/12/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	459.0000	420.0000	(8.497)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	685.0000	620.0000	(9.489)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,001.0000	910.0000	(9.091)	0	0	0
05/12/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,219.0000	1,346.0000	10.418	0	0	0
05/12/2008	\$ / R 2009/06/12	9.55	Call	Currency Future	1,442.0000	1,578.0000	9.431	0	0	0
05/12/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	566.0000	640.0000	13.074	0	0	0
05/12/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	822.0000	900.0000	9.489	0	0	0
05/12/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,392.0000	1,302.0000	(6.466)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.75	Call	Currency Future	839.0000	919.0000	9.535	0	0	0
05/12/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	1,047.0000	1,166.0000	11.366	0	0	0
05/12/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	422.0000	385.0000	(8.768)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	603.0000	555.0000	(7.960)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	872.0000	788.0000	(9.633)	0	0	0
05/12/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,326.0000	1,238.0000	(6.637)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.75	Put	Currency Future	968.0000	879.0000	(9.194)	0	0	0
05/12/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	1,877.0000	2,026.0000	7.938	0	0	0
05/12/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,076.0000	2,230.0000	7.418	0	0	0
05/12/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	988.0000	1,083.0000	9.615	0	0	0
05/12/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	893.0000	979.0000	9.630	0	0	0
05/12/2008	\$ / R 2009/06/12	11.50	Call	Currency Future	581.0000	657.0000	13.081	0	0	0
05/12/2008	\$ / R 2009/06/12	11.25	Put	Currency Future	1,294.0000	1,207.0000	(6.723)	0	0	0
05/12/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	205.0000	186.0000	(9.268)	0	0	0
05/12/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,392.0000	1,302.0000	(6.466)	0	0	0
05/12/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	155.0000	140.0000	(9.677)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	716.0000	642.0000	(10.335)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	685.0000	620.0000	(9.489)	0	0	0
05/12/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	614.0000	692.0000	12.704	0	0	0
05/12/2008	\$ / R 2009/06/12	11.25	Call	Currency Future	665.0000	748.0000	12.481	0	0	0
05/12/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,762.0000	1,909.0000	8.343	0	0	0
05/12/2008	\$ / R 2009/06/12	9.55	Put	Currency Future	370.0000	338.0000	(8.649)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,075.0000	1,195.0000	11.163	0	0	0
05/12/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	648.0000	729.0000	12.500	0	0	0
05/12/2008	\$ / R 2009/06/12	11.15	Put	Currency Future	1,230.0000	1,142.0000	(7.154)	0	0	0
05/12/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	240.0000	218.0000	(9.167)	0	0	0
05/12/2008	\$ / R 2009/06/12	9.65	Put	Currency Future	404.0000	369.0000	(8.663)	0	0	0
05/12/2008	\$ / R 2009/06/12	11.00	Call	Currency Future	759.0000	830.0000	9.354	0	0	0
05/12/2008	\$ / R 2009/06/12	11.60	Put	Currency Future	1,529.0000	1,433.0000	(6.279)	0	0	0
05/12/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	702.0000	782.0000	11.396	0	0	0
05/12/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	1,131.0000	1,254.0000	10.875	0	0	0
05/12/2008	\$ / R 2009/06/12	12.10	Call	Currency Future	415.0000	475.0000	14.458	0	0	0
05/12/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	560.0000	514.0000	(8.214)	0	0	0
05/12/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,687.0000	1,832.0000	8.595	0	0	0
05/12/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	266.0000	242.0000	(9.023)	0	0	0
05/12/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	614.0000	692.0000	12.704	0	0	0
05/12/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	648.0000	729.0000	12.500	0	0	0
05/12/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,326.0000	1,238.0000	(6.637)	0	0	0
05/12/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	1,856.0000	1,748.0000	(5.819)	0	0	0
05/12/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	138.0000	124.0000	(10.145)	0	0	0
05/12/2008	\$ / R 2009/06/12	12.15	Call	Currency Future	403.0000	462.0000	14.640	0	0	0
05/12/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	174.0000	157.0000	(9.770)	0	0	0
05/12/2008	\$ / R 2009/06/12	12.15	Put	Currency Future	1,932.0000	1,822.0000	(5.694)	0	0	0
05/12/2008	\$ / R 2009/06/12	12.25	Call	Currency Future	380.0000	437.0000	15.000	0	0	0
05/12/2008	\$ / R 2009/06/12	12.25	Put	Currency Future	2,009.0000	1,897.0000	(5.575)	0	0	0
05/12/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	1,995.0000	2,148.0000	7.669	0	0	0
05/12/2008	\$ / R 2009/06/12	11.80	Call	Currency Future	492.0000	560.0000	13.821	0	0	0
05/12/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,159.0000	2,315.0000	7.226	0	0	0
05/12/2008	\$ / R 2009/06/12	11.95	Put	Currency Future	1,781.0000	1,676.0000	(5.896)	0	0	0
05/12/2008	\$ / R 2009/06/12	11.80	Put	Currency Future	1,671.0000	1,569.0000	(6.104)	0	0	0
05/12/2008	\$ / R 2009/06/12	9.65	Call	Currency Future	1,376.0000	1,509.0000	9.666	0	0	0
05/12/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	427.0000	489.0000	14.520	0	0	0
05/12/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	560.0000	514.0000	(8.214)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	\$ / R 2009/06/12	11.75	Put	Currency Future	1,635.0000	1,535.0000	(6.116)	0	0	0
05/12/2008	\$ / R 2009/06/12	11.90	Call	Currency Future	465.0000	530.0000	13.978	0	0	0
05/12/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	631.0000	710.0000	12.520	0	0	0
05/12/2008	\$ / R 2009/06/12	9.85	Put	Currency Future	478.0000	438.0000	(8.368)	0	0	0
05/12/2008	\$ / R 2009/06/12	11.45	Call	Currency Future	597.0000	674.0000	12.898	0	0	0
05/12/2008	\$ / R 2009/06/12	12.00	Call	Currency Future	439.0000	502.0000	14.351	0	0	0
05/12/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,075.0000	1,195.0000	11.163	0	0	0
05/12/2008	\$ / R 2009/06/12	11.95	Call	Currency Future	452.0000	516.0000	14.159	0	0	0
05/12/2008	\$ / R 2009/06/12	12.00	Put	Currency Future	1,818.0000	1,712.0000	(5.831)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	988.0000	1,083.0000	9.615	0	0	0
05/12/2008	\$ / R 2009/06/12	11.45	Put	Currency Future	1,426.0000	1,334.0000	(6.452)	0	0	0
05/12/2008	\$ / R 2009/06/12	11.90	Put	Currency Future	1,744.0000	1,640.0000	(5.963)	0	0	0
05/12/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,359.0000	1,270.0000	(6.549)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	716.0000	642.0000	(10.335)	0	0	0
05/12/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,494.0000	1,399.0000	(6.359)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	603.0000	555.0000	(7.960)	0	0	0
05/12/2008	\$ / R 2009/06/12	11.75	Call	Currency Future	506.0000	575.0000	13.636	0	0	0
05/12/2008	\$ / R 2009/06/12	9.85	Call	Currency Future	1,249.0000	1,378.0000	10.328	0	0	0
05/12/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	566.0000	640.0000	13.074	0	0	0
05/12/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	1,131.0000	1,254.0000	10.875	0	0	0
05/12/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,544.0000	1,684.0000	9.067	0	0	0
05/12/2008	\$ / R 2009/06/12	9.75	Put	Currency Future	440.0000	402.0000	(8.636)	0	0	0
05/12/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	498.0000	456.0000	(8.434)	0	0	0
05/12/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	875.0000	958.0000	9.486	0	0	0
05/12/2008	\$ / R 2009/06/12	9.75	Call	Currency Future	1,311.0000	1,443.0000	10.069	0	0	0
05/12/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	323.0000	294.0000	(8.978)	0	0	0
05/12/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,219.0000	1,346.0000	10.418	0	0	0
05/12/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	903.0000	818.0000	(9.413)	0	0	0
05/12/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	427.0000	489.0000	14.520	0	0	0
05/12/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	626.0000	576.0000	(7.987)	0	0	0
05/12/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,494.0000	1,399.0000	(6.359)	0	0	0
05/12/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	1,856.0000	1,748.0000	(5.819)	0	0	0
05/12/2008	\$ / R 2009/06/12	11.05	Call	Currency Future	739.0000	814.0000	10.149	0	0	0
05/12/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	1,168.0000	1,073.0000	(8.134)	0	0	0
05/12/2008	\$ / R 2009/06/12	11.00	Put	Currency Future	1,137.0000	1,040.0000	(8.531)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	\$ / R 2009/12/14			Currency Future	10.9832	11.1423	1.449	0.0000	0.0000	4,000
05/12/2008	\$ / R 2009/12/14	11.30	Call	Currency Future	1,113.0000	1,212.0000	8.895	0	0	0
05/12/2008	\$ / R 2009/12/14	11.20	Put	Currency Future	1,362.0000	1,304.0000	(4.258)	0	0	0
05/12/2008	\$ / R 2009/12/14	11.30	Put	Currency Future	1,430.0000	1,370.0000	(4.196)	0	0	0
05/12/2008	\$ / R 2009/12/14	10.55	Call	Currency Future	1,374.0000	1,492.0000	8.588	0	0	9,452
05/12/2008	\$ / R 2009/12/14	11.20	Call	Currency Future	1,145.0000	1,246.0000	8.821	0	0	0
05/12/2008	\$ / R 2009/12/14	10.80	Put	Currency Future	1,097.0000	1,048.0000	(4.467)	0	0	0
05/12/2008	\$ / R 2009/12/14	10.55	Put	Currency Future	941.0000	900.0000	(4.357)	0	0	0
05/12/2008	\$ / R 2009/12/14	11.50	Put	Currency Future	1,570.0000	1,505.0000	(4.140)	0	0	0
05/12/2008	\$ / R 2009/12/14	11.00	Call	Currency Future	0.0000	1,316.0000	100.000	0	0	0
05/12/2008	\$ / R 2009/12/14	11.50	Call	Currency Future	1,054.0000	1,147.0000	8.824	0	0	0
05/12/2008	\$ / R 2009/12/14	10.80	Call	Currency Future	1,281.0000	1,391.0000	8.587	0	0	0
05/12/2008	\$ / R 2009/12/14	11.00	Put	Currency Future	0.0000	1,174.0000	100.000	0	0	0
05/12/2008	\$ / R 2009/12/14	11.10	Put	Currency Future	1,295.0000	1,239.0000	(4.324)	0	0	0
05/12/2008	\$ / R 2009/12/14	12.30	Put	Currency Future	2,173.0000	2,091.0000	(3.774)	0	0	0
05/12/2008	\$ / R 2009/12/14	11.10	Call	Currency Future	1,178.0000	1,281.0000	8.744	0	0	0
05/12/2008	\$ / R 2009/12/14	11.60	Put	Currency Future	1,642.0000	1,575.0000	(4.080)	0	0	0
05/12/2008	\$ / R 2009/12/14	11.60	Call	Currency Future	1,025.0000	1,117.0000	8.976	0	0	0
05/12/2008	\$ / R 2009/12/14	12.30	Call	Currency Future	856.0000	933.0000	8.995	0	0	10,100
05/12/2008	\$ / R 2009/12/14	9.90	Call	Currency Future	1,661.0000	1,794.0000	8.007	0	0	10,100
05/12/2008	\$ / R 2009/12/14	9.90	Put	Currency Future	578.0000	552.0000	(4.498)	0	0	0
05/12/2008	\$ / R 2009/12/14	10.90	Put	Currency Future	1,163.0000	1,110.0000	(4.557)	0	0	0
05/12/2008	\$ / R 2009/12/14	10.90	Call	Currency Future	1,246.0000	1,353.0000	8.587	0	0	0
05/12/2008	\$ / R 2009/12/14	13.00	Put	Currency Future	2,743.0000	2,648.0000	(3.463)	0	0	0
05/12/2008	\$ / R 2009/12/14	13.00	Call	Currency Future	726.0000	791.0000	8.953	0	0	9,452
05/12/2008	\$ / R 2009/12/14	12.80	Call	Currency Future	760.0000	828.0000	8.947	0	0	0
05/12/2008	\$ / R 2009/12/14	12.00	Put	Currency Future	1,940.0000	1,864.0000	(3.918)	0	0	0
05/12/2008	\$ / R 2009/12/14	12.40	Call	Currency Future	836.0000	911.0000	8.971	0	0	0
05/12/2008	\$ / R 2009/12/14	12.40	Put	Currency Future	2,252.0000	2,168.0000	(3.730)	0	0	0
05/12/2008	\$ / R 2009/12/14	9.00	Call	Currency Future	2,248.0000	2,403.0000	6.895	0	0	0
05/12/2008	\$ / R 2009/12/14	12.80	Put	Currency Future	2,577.0000	2,486.0000	(3.531)	0	0	0
05/12/2008	\$ / R 2009/12/14	12.00	Call	Currency Future	923.0000	1,006.0000	8.992	0	0	0
05/12/2008	\$ / R 2009/12/14	13.20	Put	Currency Future	2,911.0000	2,814.0000	(3.332)	0	0	0
05/12/2008	\$ / R 2009/12/14	13.20	Call	Currency Future	694.0000	756.0000	8.934	0	0	0
05/12/2008	\$ / R 2009/12/14	10.30	Call	Currency Future	1,477.0000	1,598.0000	8.192	0	0	0
05/12/2008	\$ / R 2009/12/14	10.40	Put	Currency Future	852.0000	812.0000	(4.695)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	\$ / R 2009/12/14	10.00	Put	Currency Future	629.0000	598.0000	(4.928)	0	0	0
05/12/2008	\$ / R 2009/12/14	10.20	Call	Currency Future	1,520.0000	1,644.0000	8.158	0	0	0
05/12/2008	\$ / R 2009/12/14	9.60	Put	Currency Future	450.0000	434.0000	(3.556)	0	0	0
05/12/2008	\$ / R 2009/12/14	9.60	Call	Currency Future	1,833.0000	1,976.0000	7.801	0	0	0
05/12/2008	\$ / R 2009/12/14	9.00	Put	Currency Future	264.0000	261.0000	(1.136)	0	0	0
05/12/2008	\$ / R 2009/12/14	10.40	Call	Currency Future	1,435.0000	1,555.0000	8.362	0	0	0
05/12/2008	\$ / R 2009/12/14	10.00	Call	Currency Future	1,612.0000	1,740.0000	7.940	0	0	0
05/12/2008	\$ / R 2009/12/14	10.20	Put	Currency Future	737.0000	701.0000	(4.885)	0	0	0
05/12/2008	\$ / R 2009/12/14	10.30	Put	Currency Future	794.0000	756.0000	(4.786)	0	0	0
05/12/2008	\$ / R 2009/12/14	10.70	Put	Currency Future	1,034.0000	988.0000	(4.449)	0	0	0
05/12/2008	\$ / R 2009/12/14	9.70	Put	Currency Future	489.0000	471.0000	(3.681)	0	0	0
05/12/2008	\$ / R 2009/12/14	12.10	Call	Currency Future	900.0000	981.0000	9.000	0	0	0
05/12/2008	\$ / R 2009/12/14	12.10	Put	Currency Future	2,017.0000	1,939.0000	(3.867)	0	0	0
05/12/2008	\$ / R 2009/12/14	13.30	Call	Currency Future	679.0000	740.0000	8.984	0	0	0
05/12/2008	\$ / R 2009/12/14	13.30	Put	Currency Future	2,996.0000	2,897.0000	(3.304)	0	0	0
05/12/2008	\$ / R 2009/12/14	9.70	Call	Currency Future	1,772.0000	1,914.0000	8.014	0	0	0
05/12/2008	\$ / R 2009/12/14	10.70	Call	Currency Future	1,317.0000	1,430.0000	8.580	0	0	0
05/12/2008	\$ / R 2009/12/14	9.10	Put	Currency Future	288.0000	284.0000	(1.389)	0	0	0
05/12/2008	\$ / R 2009/12/14	8.50	Put	Currency Future	166.0000	164.0000	(1.205)	0	0	0
05/12/2008	\$ / R 2009/12/14	11.90	Call	Currency Future	947.0000	1,032.0000	8.976	0	0	0
05/12/2008	\$ / R 2009/12/14	11.90	Put	Currency Future	1,864.0000	1,790.0000	(3.970)	0	0	0
05/12/2008	\$ / R 2009/12/14	12.70	Call	Currency Future	778.0000	847.0000	8.869	0	0	0
05/12/2008	\$ / R 2009/12/14	12.70	Put	Currency Future	2,495.0000	2,405.0000	(3.607)	0	0	0
05/12/2008	\$ / R 2009/12/14	13.10	Call	Currency Future	710.0000	773.0000	8.873	0	0	0
05/12/2008	\$ / R 2009/12/14	9.10	Call	Currency Future	2,171.0000	2,326.0000	7.140	0	0	0
05/12/2008	\$ / R 2009/12/14	8.50	Call	Currency Future	2,649.0000	2,806.0000	5.927	0	0	0
05/12/2008	\$ / R 2009/12/14	13.10	Put	Currency Future	2,827.0000	2,731.0000	(3.396)	0	0	0
05/12/2008	\$ / R 2009/12/14	8.40	Call	Currency Future	2,732.0000	2,890.0000	5.783	0	0	0
05/12/2008	\$ / R 2009/12/14	10.80	Call	Currency Future	1,281.0000	1,391.0000	8.587	0	0	0
05/12/2008	\$ / R 2009/12/14	11.40	Call	Currency Future	1,083.0000	1,179.0000	8.864	0	0	0
05/12/2008	\$ / R 2009/12/14	10.80	Put	Currency Future	1,097.0000	1,048.0000	(4.467)	0	0	0
05/12/2008	\$ / R 2009/12/14	8.80	Put	Currency Future	221.0000	218.0000	(1.357)	0	0	0
05/12/2008	\$ / R 2009/12/14	9.40	Call	Currency Future	1,961.0000	2,106.0000	7.394	0	0	0
05/12/2008	\$ / R 2009/12/14	9.40	Put	Currency Future	378.0000	364.0000	(3.704)	0	0	0
05/12/2008	\$ / R 2009/12/14	10.60	Call	Currency Future	1,355.0000	1,471.0000	8.561	0	0	0
05/12/2008	\$ / R 2009/12/14	13.60	Put	Currency Future	3,239.0000	3,147.0000	(2.840)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	\$ / R 2009/12/14	13.60	Call	Currency Future	622.0000	690.0000	10.932	0	0	0
05/12/2008	\$ / R 2009/12/14	11.80	Put	Currency Future	1,789.0000	1,717.0000	(4.025)	0	0	0
05/12/2008	\$ / R 2009/12/14	11.80	Call	Currency Future	972.0000	1,059.0000	8.951	0	0	0
05/12/2008	\$ / R 2009/12/14	10.60	Put	Currency Future	972.0000	929.0000	(4.424)	0	0	0
05/12/2008	\$ / R 2009/12/14	8.80	Call	Currency Future	2,404.0000	2,561.0000	6.531	0	0	0
05/12/2008	\$ / R 2009/12/14	11.40	Put	Currency Future	1,500.0000	1,437.0000	(4.200)	0	0	0
05/12/2008	\$ / R 2009/12/14	12.60	Call	Currency Future	796.0000	868.0000	9.045	0	0	0
05/12/2008	\$ / R 2009/12/14	12.60	Put	Currency Future	2,413.0000	2,325.0000	(3.647)	0	0	0
05/12/2008	\$ / R 2009/12/14	8.40	Put	Currency Future	149.0000	148.0000	(0.671)	0	0	0
05/12/2008	\$ / R 2009/12/14	13.40	Put	Currency Future	0.0000	2,981.0000	100.000	0	0	0
05/12/2008	\$ / R 2009/12/14	12.30	Call	Currency Future	856.0000	933.0000	8.995	0	0	0
05/12/2008	\$ / R 2009/12/14	12.30	Put	Currency Future	2,173.0000	2,091.0000	(3.774)	0	0	0
05/12/2008	\$ / R 2009/12/14	12.90	Call	Currency Future	743.0000	809.0000	8.883	0	0	0
05/12/2008	\$ / R 2009/12/14	13.40	Call	Currency Future	0.0000	724.0000	100.000	0	0	0
05/12/2008	\$ / R 2009/12/14	11.70	Put	Currency Future	1,715.0000	1,645.0000	(4.082)	0	0	0
05/12/2008	\$ / R 2009/12/14	10.50	Put	Currency Future	911.0000	870.0000	(4.501)	0	0	0
05/12/2008	\$ / R 2009/12/14	11.70	Call	Currency Future	998.0000	1,088.0000	9.018	0	0	0
05/12/2008	\$ / R 2009/12/14	9.30	Put	Currency Future	345.0000	334.0000	(3.188)	0	0	0
05/12/2008	\$ / R 2009/12/14	10.50	Call	Currency Future	1,394.0000	1,513.0000	8.537	0	0	0
05/12/2008	\$ / R 2009/12/14	13.50	Call	Currency Future	643.0000	708.0000	10.109	0	0	0
05/12/2008	\$ / R 2009/12/14	13.50	Put	Currency Future	3,160.0000	3,066.0000	(2.975)	0	0	0
05/12/2008	\$ / R 2009/12/14	8.60	Call	Currency Future	0.0000	2,723.0000	100.000	0	0	0
05/12/2008	\$ / R 2009/12/14	12.20	Put	Currency Future	0.0000	2,014.0000	100.000	0	0	0
05/12/2008	\$ / R 2009/12/14	12.80	Call	Currency Future	0.0000	828.0000	100.000	0	0	0
05/12/2008	\$ / R 2009/12/14	12.80	Put	Currency Future	0.0000	2,486.0000	100.000	0	0	0
05/12/2008	\$ / R 2009/12/14	12.20	Call	Currency Future	0.0000	957.0000	100.000	0	0	0
05/12/2008	\$ / R 2009/12/14	9.80	Put	Currency Future	0.0000	511.0000	100.000	0	0	0
05/12/2008	\$ / R 2009/12/14	9.80	Call	Currency Future	0.0000	1,853.0000	100.000	0	0	0
05/12/2008	\$ / R 2009/12/14	8.60	Put	Currency Future	0.0000	181.0000	100.000	0	0	0
05/12/2008	\$ / R 2009/12/14	9.20	Call	Currency Future	0.0000	2,250.0000	100.000	0	0	0
05/12/2008	\$ / R 2009/12/14	9.20	Put	Currency Future	0.0000	308.0000	100.000	0	0	0
05/12/2008	\$ / R 2009/12/14	9.30	Call	Currency Future	2,028.0000	2,176.0000	7.298	0	0	0
05/12/2008	\$ / R 2009/12/14	8.70	Put	Currency Future	202.0000	199.0000	(1.485)	0	0	0
05/12/2008	\$ / R 2009/12/14	12.90	Put	Currency Future	2,660.0000	2,567.0000	(3.496)	0	0	0
05/12/2008	\$ / R 2009/12/14	13.70	Put	Currency Future	3,318.0000	3,225.0000	(2.803)	0	0	0
05/12/2008	\$ / R 2009/12/14	8.90	Put	Currency Future	242.0000	239.0000	(1.240)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	\$ / R 2009/12/14	9.50	Call	Currency Future	1,896.0000	2,040.0000	7.595	0	0	0
05/12/2008	\$ / R 2009/12/14	8.90	Call	Currency Future	2,325.0000	2,481.0000	6.710	0	0	0
05/12/2008	\$ / R 2009/12/14	10.10	Call	Currency Future	1,565.0000	1,691.0000	8.051	0	0	0
05/12/2008	\$ / R 2009/12/14	13.10	Call	Currency Future	710.0000	773.0000	8.873	0	0	0
05/12/2008	\$ / R 2009/12/14	13.10	Put	Currency Future	2,827.0000	2,731.0000	(3.396)	0	0	0
05/12/2008	\$ / R 2009/12/14	13.70	Call	Currency Future	602.0000	668.0000	10.963	0	0	0
05/12/2008	\$ / R 2009/12/14	12.50	Put	Currency Future	2,332.0000	2,246.0000	(3.688)	0	0	0
05/12/2008	\$ / R 2009/12/14	9.50	Put	Currency Future	413.0000	398.0000	(3.632)	0	0	0
05/12/2008	\$ / R 2009/12/14	12.50	Call	Currency Future	816.0000	889.0000	8.946	0	0	0
05/12/2008	\$ / R 2009/12/14	8.70	Call	Currency Future	2,485.0000	2,641.0000	6.278	0	0	0
05/12/2008	\$ / R 2009/12/14	10.10	Put	Currency Future	682.0000	649.0000	(4.839)	0	0	0
05/12/2008	£ / R 2008/12/12			Currency Future	14.9780	15.1700	1.282	0.0000	0.0000	3,323
05/12/2008	£ / R 2008/12/12	15.20	Put	Currency Future	457.0000	311.0000	(31.947)	0	0	0
05/12/2008	£ / R 2008/12/12	15.85	Put	Currency Future	947.0000	773.0000	(18.374)	0	0	0
05/12/2008	£ / R 2008/12/12	18.05	Put	Currency Future	3,072.0000	2,880.0000	(6.250)	0	0	0
05/12/2008	£ / R 2008/12/12	18.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	14.45	Call	Currency Future	632.0000	769.0000	21.677	0	0	0
05/12/2008	£ / R 2008/12/12	18.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	15.30	Put	Currency Future	527.0000	372.0000	(29.412)	0	0	0
05/12/2008	£ / R 2008/12/12	16.05	Put	Currency Future	1,121.0000	940.0000	(16.146)	0	0	0
05/12/2008	£ / R 2008/12/12	18.45	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	14.60	Put	Currency Future	148.0000	76.0000	(48.649)	0	0	0
05/12/2008	£ / R 2008/12/12	15.00	Call	Currency Future	309.0000	376.0000	21.683	0	0	0
05/12/2008	£ / R 2008/12/12	16.05	Call	Currency Future	49.0000	60.0000	22.449	0	0	0
05/12/2008	£ / R 2008/12/12	16.20	Call	Currency Future	35.0000	42.0000	20.000	0	0	0
05/12/2008	£ / R 2008/12/12	18.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	14.60	Call	Currency Future	526.0000	646.0000	22.814	0	0	0
05/12/2008	£ / R 2008/12/12	15.00	Put	Currency Future	331.0000	206.0000	(37.764)	0	0	0
05/12/2008	£ / R 2008/12/12	15.85	Call	Currency Future	75.0000	93.0000	24.000	0	0	0
05/12/2008	£ / R 2008/12/12	18.45	Put	Currency Future	3,472.0000	3,280.0000	(5.530)	0	0	0
05/12/2008	£ / R 2008/12/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	15.60	Call	Currency Future	123.0000	153.0000	24.390	0	0	0
05/12/2008	£ / R 2008/12/12	18.35	Put	Currency Future	3,372.0000	3,180.0000	(5.694)	0	0	0
05/12/2008	£ / R 2008/12/12	14.80	Call	Currency Future	405.0000	498.0000	22.963	0	0	0
05/12/2008	£ / R 2008/12/12	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	£ / R 2008/12/12	15.70	Put	Currency Future	824.0000	656.0000	(20.388)	0	0	0
05/12/2008	£ / R 2008/12/12	15.60	Put	Currency Future	745.0000	583.0000	(21.745)	0	0	0
05/12/2008	£ / R 2008/12/12	15.25	Put	Currency Future	492.0000	341.0000	(30.691)	0	0	0
05/12/2008	£ / R 2008/12/12	17.95	Put	Currency Future	2,972.0000	2,780.0000	(6.460)	0	0	0
05/12/2008	£ / R 2008/12/12	14.80	Put	Currency Future	227.0000	128.0000	(43.612)	0	0	0
05/12/2008	£ / R 2008/12/12	17.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	15.30	Call	Currency Future	205.0000	242.0000	18.049	0	0	0
05/12/2008	£ / R 2008/12/12	17.65	Put	Currency Future	2,673.0000	2,481.0000	(7.183)	0	0	0
05/12/2008	£ / R 2008/12/12	14.35	Put	Currency Future	82.0000	36.0000	(56.098)	0	0	0
05/12/2008	£ / R 2008/12/12	15.90	Put	Currency Future	990.0000	814.0000	(17.778)	0	0	0
05/12/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,872.0000	2,680.0000	(6.685)	0	0	0
05/12/2008	£ / R 2008/12/12	17.65	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	14.85	Put	Currency Future	251.0000	144.0000	(42.629)	0	0	0
05/12/2008	£ / R 2008/12/12	15.90	Call	Currency Future	68.0000	84.0000	23.529	0	0	0
05/12/2008	£ / R 2008/12/12	15.90	Put	Currency Future	990.0000	814.0000	(17.778)	0	0	0
05/12/2008	£ / R 2008/12/12	18.10	Put	Currency Future	3,122.0000	2,930.0000	(6.150)	0	0	0
05/12/2008	£ / R 2008/12/12	14.35	Call	Currency Future	710.0000	856.0000	20.563	0	0	0
05/12/2008	£ / R 2008/12/12	15.35	Call	Currency Future	192.0000	225.0000	17.188	0	0	0
05/12/2008	£ / R 2008/12/12	15.90	Call	Currency Future	68.0000	84.0000	23.529	0	0	0
05/12/2008	£ / R 2008/12/12	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	14.45	Put	Currency Future	104.0000	49.0000	(52.885)	0	0	0
05/12/2008	£ / R 2008/12/12	15.35	Put	Currency Future	564.0000	405.0000	(28.191)	0	0	0
05/12/2008	£ / R 2008/12/12	15.60	Call	Currency Future	123.0000	153.0000	24.390	0	0	0
05/12/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,722.0000	2,530.0000	(7.054)	0	0	0
05/12/2008	£ / R 2008/12/12	14.55	Call	Currency Future	559.0000	686.0000	22.719	0	0	0
05/12/2008	£ / R 2008/12/12	15.70	Call	Currency Future	102.0000	126.0000	23.529	0	0	0
05/12/2008	£ / R 2008/12/12	14.65	Call	Currency Future	493.0000	607.0000	23.124	0	0	0
05/12/2008	£ / R 2008/12/12	15.60	Put	Currency Future	745.0000	583.0000	(21.745)	0	0	0
05/12/2008	£ / R 2008/12/12	14.55	Put	Currency Future	131.0000	66.0000	(49.618)	0	0	0
05/12/2008	£ / R 2008/12/12	15.20	Call	Currency Future	235.0000	281.0000	19.574	0	0	0
05/12/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,635.0000	1,445.0000	(11.621)	0	0	0
05/12/2008	£ / R 2008/12/12	17.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	14.65	Call	Currency Future	493.0000	607.0000	23.124	0	0	0
05/12/2008	£ / R 2008/12/12	15.40	Put	Currency Future	598.0000	439.0000	(26.589)	0	0	0
05/12/2008	£ / R 2008/12/12	15.65	Put	Currency Future	784.0000	619.0000	(21.046)	0	0	0
05/12/2008	£ / R 2008/12/12	16.65	Call	Currency Future	11.0000	13.0000	18.182	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	£ / R 2008/12/12	18.15	Put	Currency Future	3,172.0000	2,980.0000	(6.053)	0	0	0
05/12/2008	£ / R 2008/12/12	14.65	Put	Currency Future	165.0000	87.0000	(47.273)	0	0	0
05/12/2008	£ / R 2008/12/12	15.40	Call	Currency Future	176.0000	209.0000	18.750	0	0	0
05/12/2008	£ / R 2008/12/12	15.25	Call	Currency Future	220.0000	261.0000	18.636	0	0	0
05/12/2008	£ / R 2008/12/12	16.65	Put	Currency Future	1,683.0000	1,493.0000	(11.289)	0	0	0
05/12/2008	£ / R 2008/12/12	14.85	Call	Currency Future	379.0000	464.0000	22.427	0	0	0
05/12/2008	£ / R 2008/12/12	16.00	Call	Currency Future	55.0000	67.0000	21.818	0	0	0
05/12/2008	£ / R 2008/12/12	14.95	Call	Currency Future	331.0000	403.0000	21.752	0	0	0
05/12/2008	£ / R 2008/12/12	17.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	15.05	Call	Currency Future	289.0000	349.0000	20.761	0	0	0
05/12/2008	£ / R 2008/12/12	16.60	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
05/12/2008	£ / R 2008/12/12	14.95	Put	Currency Future	303.0000	183.0000	(39.604)	0	0	0
05/12/2008	£ / R 2008/12/12	16.10	Put	Currency Future	1,166.0000	983.0000	(15.695)	0	0	0
05/12/2008	£ / R 2008/12/12	17.75	Put	Currency Future	2,772.0000	2,580.0000	(6.926)	0	0	0
05/12/2008	£ / R 2008/12/12	18.20	Put	Currency Future	3,222.0000	3,030.0000	(5.959)	0	0	0
05/12/2008	£ / R 2008/12/12	15.05	Put	Currency Future	361.0000	229.0000	(36.565)	0	0	0
05/12/2008	£ / R 2008/12/12	16.40	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
05/12/2008	£ / R 2008/12/12	15.50	Put	Currency Future	670.0000	511.0000	(23.731)	0	0	0
05/12/2008	£ / R 2008/12/12	15.95	Put	Currency Future	1,033.0000	855.0000	(17.231)	0	0	0
05/12/2008	£ / R 2008/12/12	18.25	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	15.80	Put	Currency Future	905.0000	733.0000	(19.006)	0	0	0
05/12/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,444.0000	1,256.0000	(13.019)	0	0	0
05/12/2008	£ / R 2008/12/12	15.95	Call	Currency Future	61.0000	75.0000	22.951	0	0	0
05/12/2008	£ / R 2008/12/12	14.90	Put	Currency Future	276.0000	163.0000	(40.942)	0	0	0
05/12/2008	£ / R 2008/12/12	15.45	Put	Currency Future	634.0000	474.0000	(25.237)	0	0	0
05/12/2008	£ / R 2008/12/12	16.30	Put	Currency Future	1,350.0000	1,163.0000	(13.852)	0	0	0
05/12/2008	£ / R 2008/12/12	16.20	Put	Currency Future	1,257.0000	1,072.0000	(14.718)	0	0	0
05/12/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,722.0000	2,530.0000	(7.054)	0	0	0
05/12/2008	£ / R 2008/12/12	15.15	Put	Currency Future	424.0000	282.0000	(33.491)	0	0	0
05/12/2008	£ / R 2008/12/12	15.45	Call	Currency Future	162.0000	194.0000	19.753	0	0	0
05/12/2008	£ / R 2008/12/12	16.10	Call	Currency Future	44.0000	53.0000	20.455	0	0	0
05/12/2008	£ / R 2008/12/12	14.65	Put	Currency Future	165.0000	87.0000	(47.273)	0	0	0
05/12/2008	£ / R 2008/12/12	16.30	Call	Currency Future	28.0000	33.0000	17.857	0	0	0
05/12/2008	£ / R 2008/12/12	15.50	Call	Currency Future	148.0000	181.0000	22.297	0	0	0
05/12/2008	£ / R 2008/12/12	14.80	Put	Currency Future	227.0000	128.0000	(43.612)	0	0	0
05/12/2008	£ / R 2008/12/12	14.90	Call	Currency Future	354.0000	433.0000	22.316	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
05/12/2008	£ / R 2008/12/12	17.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	18.25	Put	Currency Future	3,272.0000	3,080.0000	(5.868)	0	0	0
05/12/2008	£ / R 2008/12/12	14.80	Call	Currency Future	405.0000	498.0000	22.963	0	0	0
05/12/2008	£ / R 2008/12/12	15.05	Call	Currency Future	289.0000	349.0000	20.761	0	0	0
05/12/2008	£ / R 2008/12/12	17.20	Put	Currency Future	2,224.0000	2,032.0000	(8.633)	0	0	0
05/12/2008	£ / R 2008/12/12	15.15	Call	Currency Future	252.0000	302.0000	19.841	0	0	0
05/12/2008	£ / R 2008/12/12	15.80	Call	Currency Future	83.0000	103.0000	24.096	0	0	0
05/12/2008	£ / R 2008/12/12	16.20	Call	Currency Future	35.0000	42.0000	20.000	0	0	0
05/12/2008	£ / R 2008/12/12	17.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	15.05	Put	Currency Future	361.0000	229.0000	(36.565)	0	0	0
05/12/2008	£ / R 2008/12/12	15.90	Call	Currency Future	68.0000	84.0000	23.529	0	0	0
05/12/2008	£ / R 2008/12/12	18.15	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	14.90	Put	Currency Future	276.0000	163.0000	(40.942)	0	0	0
05/12/2008	£ / R 2008/12/12	16.20	Put	Currency Future	1,257.0000	1,072.0000	(14.718)	0	0	0
05/12/2008	£ / R 2008/12/12	18.40	Put	Currency Future	3,422.0000	3,230.0000	(5.611)	0	0	0
05/12/2008	£ / R 2008/12/12	16.00	Put	Currency Future	1,077.0000	897.0000	(16.713)	0	0	0
05/12/2008	£ / R 2008/12/12	14.40	Call	Currency Future	671.0000	812.0000	21.013	0	0	0
05/12/2008	£ / R 2008/12/12	15.65	Call	Currency Future	112.0000	139.0000	24.107	0	0	0
05/12/2008	£ / R 2008/12/12	14.55	Put	Currency Future	131.0000	66.0000	(49.618)	0	0	0
05/12/2008	£ / R 2008/12/12	16.45	Put	Currency Future	1,491.0000	1,302.0000	(12.676)	0	0	0
05/12/2008	£ / R 2008/12/12	14.55	Call	Currency Future	559.0000	686.0000	22.719	0	0	0
05/12/2008	£ / R 2008/12/12	16.45	Call	Currency Future	19.0000	22.0000	15.789	0	0	0
05/12/2008	£ / R 2008/12/12	14.50	Put	Currency Future	117.0000	57.0000	(51.282)	0	0	0
05/12/2008	£ / R 2008/12/12	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	14.90	Call	Currency Future	354.0000	433.0000	22.316	0	0	0
05/12/2008	£ / R 2008/12/12	14.60	Call	Currency Future	526.0000	646.0000	22.814	0	0	0
05/12/2008	£ / R 2008/12/12	16.40	Call	Currency Future	22.0000	26.0000	18.182	0	0	0
05/12/2008	£ / R 2008/12/12	15.40	Call	Currency Future	176.0000	209.0000	18.750	0	0	0
05/12/2008	£ / R 2008/12/12	15.90	Put	Currency Future	990.0000	814.0000	(17.778)	0	0	0
05/12/2008	£ / R 2008/12/12	14.60	Put	Currency Future	148.0000	76.0000	(48.649)	0	0	0
05/12/2008	£ / R 2008/12/12	16.55	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
05/12/2008	£ / R 2008/12/12	15.15	Call	Currency Future	252.0000	302.0000	19.841	0	0	0
05/12/2008	£ / R 2008/12/12	16.50	Put	Currency Future	1,539.0000	1,350.0000	(12.281)	0	0	0
05/12/2008	£ / R 2008/12/12	14.70	Put	Currency Future	184.0000	99.0000	(46.196)	0	0	0
05/12/2008	£ / R 2008/12/12	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	15.40	Put	Currency Future	598.0000	439.0000	(26.589)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	£ / R 2008/12/12	14.75	Put	Currency Future	205.0000	112.0000	(45.366)	0	0	0
05/12/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,444.0000	1,256.0000	(13.019)	0	0	0
05/12/2008	£ / R 2008/12/12	15.15	Put	Currency Future	424.0000	282.0000	(33.491)	0	0	0
05/12/2008	£ / R 2008/12/12	14.75	Call	Currency Future	433.0000	532.0000	22.864	0	0	0
05/12/2008	£ / R 2008/12/12	17.10	Put	Currency Future	2,125.0000	1,933.0000	(9.035)	0	0	0
05/12/2008	£ / R 2008/12/12	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	14.50	Call	Currency Future	595.0000	727.0000	22.185	0	0	0
05/12/2008	£ / R 2008/12/12	17.40	Put	Currency Future	2,423.0000	2,231.0000	(7.924)	0	0	0
05/12/2008	£ / R 2008/12/12	17.00	Call	Currency Future	4.0000	5.0000	25.000	0	0	0
05/12/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,928.0000	1,736.0000	(9.959)	0	0	0
05/12/2008	£ / R 2008/12/12	15.55	Put	Currency Future	707.0000	548.0000	(22.489)	0	0	0
05/12/2008	£ / R 2008/12/12	16.85	Put	Currency Future	1,879.0000	1,687.0000	(10.218)	0	0	0
05/12/2008	£ / R 2008/12/12	14.40	Put	Currency Future	93.0000	42.0000	(54.839)	0	0	0
05/12/2008	£ / R 2008/12/12	15.55	Call	Currency Future	135.0000	168.0000	24.444	0	0	0
05/12/2008	£ / R 2008/12/12	18.20	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	17.25	Put	Currency Future	2,274.0000	2,082.0000	(8.443)	0	0	0
05/12/2008	£ / R 2008/12/12	18.00	Put	Currency Future	3,022.0000	2,830.0000	(6.353)	0	0	0
05/12/2008	£ / R 2008/12/12	18.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	18.10	Put	Currency Future	3,122.0000	2,930.0000	(6.150)	0	0	0
05/12/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,587.0000	1,397.0000	(11.972)	0	0	0
05/12/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,922.0000	2,730.0000	(6.571)	0	0	0
05/12/2008	£ / R 2008/12/12	17.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	18.20	Put	Currency Future	3,222.0000	3,030.0000	(5.959)	0	0	0
05/12/2008	£ / R 2008/12/12	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	17.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	18.30	Put	Currency Future	3,322.0000	3,130.0000	(5.780)	0	0	0
05/12/2008	£ / R 2008/12/12	18.10	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	17.35	Put	Currency Future	2,374.0000	2,181.0000	(8.130)	0	0	0
05/12/2008	£ / R 2008/12/12	18.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	18.55	Put	Currency Future	3,572.0000	3,380.0000	(5.375)	0	0	0
05/12/2008	£ / R 2008/12/12	16.85	Call	Currency Future	7.0000	7.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,928.0000	1,736.0000	(9.959)	0	0	0
05/12/2008	£ / R 2008/12/12	18.50	Put	Currency Future	3,522.0000	3,330.0000	(5.451)	0	0	0
05/12/2008	£ / R 2008/12/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	18.50	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	17.60	Put	Currency Future	2,623.0000	2,431.0000	(7.320)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	£ / R 2008/12/12	17.45	Put	Currency Future	2,473.0000	2,281.0000	(7.764)	0	0	0
05/12/2008	£ / R 2008/12/12	16.60	Call	Currency Future	13.0000	15.0000	15.385	0	0	0
05/12/2008	£ / R 2008/12/12	17.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,922.0000	2,730.0000	(6.571)	0	0	0
05/12/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,635.0000	1,445.0000	(11.621)	0	0	0
05/12/2008	£ / R 2008/12/12	17.80	Put	Currency Future	2,822.0000	2,630.0000	(6.804)	0	0	0
05/12/2008	£ / R 2008/12/12	17.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	15.10	Put	Currency Future	392.0000	255.0000	(34.949)	0	0	0
05/12/2008	£ / R 2008/12/12	17.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	17.60	Put	Currency Future	2,623.0000	2,431.0000	(7.320)	0	0	0
05/12/2008	£ / R 2008/12/12	15.10	Call	Currency Future	270.0000	325.0000	20.370	0	0	0
05/12/2008	£ / R 2008/12/12	16.75	Put	Currency Future	1,781.0000	1,590.0000	(10.724)	0	0	0
05/12/2008	£ / R 2008/12/12	16.90	Call	Currency Future	6.0000	6.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	16.50	Call	Currency Future	17.0000	20.0000	17.647	0	0	0
05/12/2008	£ / R 2008/12/12	17.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	17.50	Put	Currency Future	2,523.0000	2,331.0000	(7.610)	0	0	0
05/12/2008	£ / R 2008/12/12	16.75	Call	Currency Future	9.0000	10.0000	11.111	0	0	0
05/12/2008	£ / R 2008/12/12	17.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,587.0000	1,397.0000	(11.972)	0	0	0
05/12/2008	£ / R 2008/12/12	17.30	Put	Currency Future	2,324.0000	2,132.0000	(8.262)	0	0	0
05/12/2008	£ / R 2008/12/12	17.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	17.40	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	16.95	Put	Currency Future	1,977.0000	1,785.0000	(9.712)	0	0	0
05/12/2008	£ / R 2008/12/12	17.35	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/12/2008	£ / R 2008/12/12	17.40	Put	Currency Future	2,423.0000	2,231.0000	(7.924)	0	0	0
05/12/2008	£ / R 2008/12/12	16.70	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
05/12/2008	£ / R 2008/12/12	17.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	15.65	Call	Currency Future	112.0000	139.0000	24.107	0	0	0
05/12/2008	£ / R 2008/12/12	17.05	Call	Currency Future	4.0000	4.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	17.10	Put	Currency Future	2,125.0000	1,933.0000	(9.035)	0	0	0
05/12/2008	£ / R 2008/12/12	15.80	Put	Currency Future	905.0000	733.0000	(19.006)	0	0	0
05/12/2008	£ / R 2008/12/12	15.10	Call	Currency Future	270.0000	325.0000	20.370	0	0	0
05/12/2008	£ / R 2008/12/12	17.05	Put	Currency Future	2,076.0000	1,884.0000	(9.249)	0	0	0
05/12/2008	£ / R 2008/12/12	17.30	Put	Currency Future	2,324.0000	2,132.0000	(8.262)	0	0	0
05/12/2008	£ / R 2008/12/12	15.10	Put	Currency Future	392.0000	255.0000	(34.949)	0	0	0
05/12/2008	£ / R 2008/12/12	15.30	Call	Currency Future	205.0000	242.0000	18.049	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	£ / R 2008/12/12	17.10	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	15.80	Call	Currency Future	83.0000	103.0000	24.096	0	0	0
05/12/2008	£ / R 2008/12/12	15.30	Put	Currency Future	527.0000	372.0000	(29.412)	0	0	0
05/12/2008	£ / R 2008/12/12	17.55	Put	Currency Future	2,573.0000	2,381.0000	(7.462)	0	0	0
05/12/2008	£ / R 2008/12/12	16.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	16.10	Call	Currency Future	44.0000	53.0000	20.455	0	0	0
05/12/2008	£ / R 2008/12/12	14.70	Call	Currency Future	462.0000	569.0000	23.160	0	0	0
05/12/2008	£ / R 2008/12/12	16.35	Put	Currency Future	1,397.0000	1,209.0000	(13.457)	0	0	0
05/12/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,830.0000	1,638.0000	(10.492)	0	0	0
05/12/2008	£ / R 2008/12/12	16.10	Put	Currency Future	1,166.0000	983.0000	(15.695)	0	0	0
05/12/2008	£ / R 2008/12/12	16.55	Call	Currency Future	15.0000	17.0000	13.333	0	0	0
05/12/2008	£ / R 2008/12/12	17.00	Put	Currency Future	2,026.0000	1,835.0000	(9.427)	0	0	0
05/12/2008	£ / R 2008/12/12	17.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	15.65	Put	Currency Future	784.0000	619.0000	(21.046)	0	0	0
05/12/2008	£ / R 2008/12/12	16.25	Put	Currency Future	1,303.0000	1,117.0000	(14.275)	0	0	0
05/12/2008	£ / R 2008/12/12	16.35	Call	Currency Future	25.0000	29.0000	16.000	0	0	0
05/12/2008	£ / R 2008/12/12	15.85	Call	Currency Future	75.0000	93.0000	24.000	0	0	0
05/12/2008	£ / R 2008/12/12	17.20	Put	Currency Future	2,224.0000	2,032.0000	(8.633)	0	0	0
05/12/2008	£ / R 2008/12/12	16.15	Put	Currency Future	1,211.0000	1,028.0000	(15.111)	0	0	0
05/12/2008	£ / R 2008/12/12	15.75	Call	Currency Future	92.0000	114.0000	23.913	0	0	0
05/12/2008	£ / R 2008/12/12	16.15	Call	Currency Future	39.0000	48.0000	23.077	0	0	0
05/12/2008	£ / R 2008/12/12	15.55	Call	Currency Future	135.0000	168.0000	24.444	0	0	0
05/12/2008	£ / R 2008/12/12	15.55	Put	Currency Future	707.0000	548.0000	(22.489)	0	0	0
05/12/2008	£ / R 2008/12/12	15.85	Put	Currency Future	947.0000	773.0000	(18.374)	0	0	0
05/12/2008	£ / R 2008/12/12	15.75	Put	Currency Future	864.0000	694.0000	(19.676)	0	0	0
05/12/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,830.0000	1,638.0000	(10.492)	0	0	0
05/12/2008	£ / R 2008/12/12	16.70	Call	Currency Future	10.0000	11.0000	10.000	0	0	0
05/12/2008	£ / R 2008/12/12	18.30	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	16.95	Call	Currency Future	5.0000	5.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	16.80	Call	Currency Future	8.0000	8.0000	-	0	0	0
05/12/2008	£ / R 2008/12/12	16.05	Put	Currency Future	1,121.0000	940.0000	(16.146)	0	0	0
05/12/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,732.0000	1,541.0000	(11.028)	0	0	0
05/12/2008	£ / R 2008/12/12	18.05	Put	Currency Future	3,072.0000	2,880.0000	(6.250)	0	0	0
05/12/2008	£ / R 2008/12/12	16.25	Call	Currency Future	31.0000	37.0000	19.355	0	0	0
05/12/2008	£ / R 2008/12/12	16.05	Call	Currency Future	49.0000	60.0000	22.449	0	0	0
05/12/2008	£ / R 2008/12/12	16.90	Call	Currency Future	6.0000	6.0000	-	0	0	0

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05/12/2008	£ / R	2008/12/12	16.70	Put	Currency Future	1,732.0000	1,541.0000	(11.028)	0	0	0
05/12/2008	£ / R	2008/12/12	18.35	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R	2008/12/12	18.55	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R	2008/12/12	18.55	Put	Currency Future	3,572.0000	3,380.0000	(5.375)	0	0	0
05/12/2008	£ / R	2008/12/12	18.65	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R	2008/12/12	18.05	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R	2008/12/12	18.65	Put	Currency Future	3,672.0000	3,480.0000	(5.229)	0	0	0
05/12/2008	£ / R	2008/12/12	17.85	Put	Currency Future	2,872.0000	2,680.0000	(6.685)	0	0	0
05/12/2008	£ / R	2008/12/12	17.85	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R	2008/12/12	18.80	Put	Currency Future	3,822.0000	3,630.0000	(5.024)	0	0	0
05/12/2008	£ / R	2008/12/12	18.40	Put	Currency Future	3,422.0000	3,230.0000	(5.611)	0	0	0
05/12/2008	£ / R	2008/12/12	18.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R	2008/12/12	18.30	Put	Currency Future	3,322.0000	3,130.0000	(5.780)	0	0	0
05/12/2008	£ / R	2008/12/12	18.60	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R	2008/12/12	18.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R	2008/12/12	18.60	Put	Currency Future	3,622.0000	3,430.0000	(5.301)	0	0	0
05/12/2008	£ / R	2008/12/12	18.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	£ / R	2008/12/12	18.70	Put	Currency Future	3,722.0000	3,530.0000	(5.159)	0	0	0
05/12/2008	£ / R	2008/12/12	18.35	Put	Currency Future	3,372.0000	3,180.0000	(5.694)	0	0	0
05/12/2008	£ / R	2008/12/12	15.75	Put	Currency Future	864.0000	694.0000	(19.676)	0	0	0
05/12/2008	£ / R	2008/12/12	15.75	Call	Currency Future	92.0000	114.0000	23.913	0	0	0
05/12/2008	£ / R	2009/03/16			Currency Future	15.3165	15.4903	1.135	15.4300	15.4000	8,971
05/12/2008	£ / R	2009/03/16	16.35	Call	Currency Future	570.0000	658.0000	15.439	0	0	0
05/12/2008	£ / R	2009/03/16	16.60	Put	Currency Future	1,780.0000	1,687.0000	(5.225)	0	0	0
05/12/2008	£ / R	2009/03/16	15.70	Put	Currency Future	1,187.0000	1,102.0000	(7.161)	0	0	0
05/12/2008	£ / R	2009/03/16	16.20	Call	Currency Future	619.0000	711.0000	14.863	0	0	0
05/12/2008	£ / R	2009/03/16	16.60	Call	Currency Future	497.0000	578.0000	16.298	0	0	0
05/12/2008	£ / R	2009/03/16	18.10	Call	Currency Future	200.0000	246.0000	23.000	0	0	0
05/12/2008	£ / R	2009/03/16	14.60	Put	Currency Future	563.0000	529.0000	(6.039)	0	0	0
05/12/2008	£ / R	2009/03/16	15.70	Call	Currency Future	804.0000	892.0000	10.945	0	0	0
05/12/2008	£ / R	2009/03/16	16.20	Put	Currency Future	1,502.0000	1,421.0000	(5.393)	0	0	0
05/12/2008	£ / R	2009/03/16	16.10	Put	Currency Future	1,436.0000	1,357.0000	(5.501)	0	0	0
05/12/2008	£ / R	2009/03/16	15.65	Call	Currency Future	820.0000	910.0000	10.976	0	0	0
05/12/2008	£ / R	2009/03/16	16.55	Put	Currency Future	1,744.0000	1,653.0000	(5.218)	0	0	0
05/12/2008	£ / R	2009/03/16	18.60	Put	Currency Future	3,428.0000	3,290.0000	(4.026)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	£ / R 2009/03/16	16.55	Call	Currency Future	511.0000	593.0000	16.047	0	0	0
05/12/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,639.0000	1,551.0000	(5.369)	0	0	0
05/12/2008	£ / R 2009/03/16	18.45	Call	Currency Future	159.0000	198.0000	24.528	0	0	0
05/12/2008	£ / R 2009/03/16	18.70	Call	Currency Future	135.0000	169.0000	25.185	0	0	0
05/12/2008	£ / R 2009/03/16	14.70	Call	Currency Future	1,221.0000	1,357.0000	11.138	0	0	0
05/12/2008	£ / R 2009/03/16	16.95	Put	Currency Future	2,040.0000	1,938.0000	(5.000)	0	0	0
05/12/2008	£ / R 2009/03/16	18.70	Put	Currency Future	3,518.0000	3,379.0000	(3.951)	0	0	0
05/12/2008	£ / R 2009/03/16	14.70	Put	Currency Future	604.0000	567.0000	(6.126)	0	0	0
05/12/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,639.0000	1,551.0000	(5.369)	0	0	0
05/12/2008	£ / R 2009/03/16	18.60	Call	Currency Future	144.0000	180.0000	25.000	0	0	0
05/12/2008	£ / R 2009/03/16	14.60	Call	Currency Future	1,280.0000	1,419.0000	10.859	0	0	0
05/12/2008	£ / R 2009/03/16	16.40	Call	Currency Future	555.0000	642.0000	15.676	0	0	0
05/12/2008	£ / R 2009/03/16	16.10	Call	Currency Future	653.0000	748.0000	14.548	0	0	0
05/12/2008	£ / R 2009/03/16	18.40	Put	Currency Future	3,248.0000	3,114.0000	(4.126)	0	0	0
05/12/2008	£ / R 2009/03/16	15.60	Put	Currency Future	1,120.0000	1,038.0000	(7.321)	0	0	0
05/12/2008	£ / R 2009/03/16	16.65	Put	Currency Future	1,816.0000	1,722.0000	(5.176)	0	0	0
05/12/2008	£ / R 2009/03/16	16.95	Call	Currency Future	406.0000	478.0000	17.734	0	0	0
05/12/2008	£ / R 2009/03/16	15.65	Put	Currency Future	1,153.0000	1,070.0000	(7.199)	0	0	0
05/12/2008	£ / R 2009/03/16	18.40	Call	Currency Future	165.0000	204.0000	23.636	0	0	0
05/12/2008	£ / R 2009/03/16	16.15	Put	Currency Future	1,469.0000	1,389.0000	(5.446)	0	0	0
05/12/2008	£ / R 2009/03/16	16.65	Call	Currency Future	483.0000	563.0000	16.563	0	0	0
05/12/2008	£ / R 2009/03/16	18.65	Call	Currency Future	139.0000	174.0000	25.180	0	0	0
05/12/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,604.0000	1,518.0000	(5.362)	0	0	0
05/12/2008	£ / R 2009/03/16	18.10	Put	Currency Future	2,984.0000	2,855.0000	(4.323)	0	0	0
05/12/2008	£ / R 2009/03/16	18.65	Put	Currency Future	3,473.0000	3,334.0000	(4.002)	0	0	0
05/12/2008	£ / R 2009/03/16	16.45	Put	Currency Future	1,673.0000	1,585.0000	(5.260)	0	0	0
05/12/2008	£ / R 2009/03/16	16.40	Call	Currency Future	555.0000	642.0000	15.676	0	0	0
05/12/2008	£ / R 2009/03/16	18.45	Put	Currency Future	3,293.0000	3,158.0000	(4.100)	0	0	0
05/12/2008	£ / R 2009/03/16	18.90	Call	Currency Future	118.0000	149.0000	26.271	0	0	0
05/12/2008	£ / R 2009/03/16	16.70	Call	Currency Future	469.0000	548.0000	16.844	0	0	0
05/12/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,570.0000	1,485.0000	(5.414)	0	0	0
05/12/2008	£ / R 2009/03/16	15.65	Put	Currency Future	1,153.0000	1,070.0000	(7.199)	0	0	0
05/12/2008	£ / R 2009/03/16	18.20	Call	Currency Future	188.0000	231.0000	22.872	0	0	0
05/12/2008	£ / R 2009/03/16	15.40	Put	Currency Future	990.0000	915.0000	(7.576)	0	0	0
05/12/2008	£ / R 2009/03/16	15.80	Call	Currency Future	764.0000	858.0000	12.304	0	0	0
05/12/2008	£ / R 2009/03/16	16.05	Call	Currency Future	670.0000	767.0000	14.478	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	£ / R 2009/03/16	18.30	Call	Currency Future	176.0000	217.0000	23.295	0	0	0
05/12/2008	£ / R 2009/03/16	16.05	Put	Currency Future	1,404.0000	1,326.0000	(5.556)	0	0	0
05/12/2008	£ / R 2009/03/16	16.25	Call	Currency Future	602.0000	693.0000	15.116	0	0	0
05/12/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,247.0000	1,168.0000	(6.335)	0	0	0
05/12/2008	£ / R 2009/03/16	15.75	Call	Currency Future	783.0000	875.0000	11.750	0	0	0
05/12/2008	£ / R 2009/03/16	18.20	Put	Currency Future	3,071.0000	2,941.0000	(4.233)	0	0	0
05/12/2008	£ / R 2009/03/16	16.25	Put	Currency Future	1,536.0000	1,453.0000	(5.404)	0	0	0
05/12/2008	£ / R 2009/03/16	15.75	Put	Currency Future	1,217.0000	1,135.0000	(6.738)	0	0	0
05/12/2008	£ / R 2009/03/16	18.90	Put	Currency Future	3,701.0000	3,558.0000	(3.864)	0	0	0
05/12/2008	£ / R 2009/03/16	17.95	Put	Currency Future	2,854.0000	2,729.0000	(4.380)	0	0	0
05/12/2008	£ / R 2009/03/16	15.40	Call	Currency Future	907.0000	1,005.0000	10.805	0	0	0
05/12/2008	£ / R 2009/03/16	16.70	Put	Currency Future	1,853.0000	1,757.0000	(5.181)	0	0	0
05/12/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,309.0000	1,235.0000	(5.653)	0	0	0
05/12/2008	£ / R 2009/03/16	15.85	Call	Currency Future	744.0000	842.0000	13.172	0	0	0
05/12/2008	£ / R 2009/03/16	18.30	Put	Currency Future	3,159.0000	3,027.0000	(4.179)	0	0	0
05/12/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,164.0000	1,297.0000	11.426	0	0	0
05/12/2008	£ / R 2009/03/16	16.20	Call	Currency Future	619.0000	711.0000	14.863	0	0	0
05/12/2008	£ / R 2009/03/16	15.90	Call	Currency Future	725.0000	826.0000	13.931	0	0	0
05/12/2008	£ / R 2009/03/16	15.65	Call	Currency Future	820.0000	910.0000	10.976	0	0	0
05/12/2008	£ / R 2009/03/16	18.50	Call	Currency Future	154.0000	192.0000	24.675	0	0	0
05/12/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,004.0000	1,107.0000	10.259	0	0	0
05/12/2008	£ / R 2009/03/16	15.55	Put	Currency Future	1,087.0000	1,006.0000	(7.452)	0	0	0
05/12/2008	£ / R 2009/03/16	15.85	Put	Currency Future	1,278.0000	1,201.0000	(6.025)	0	0	0
05/12/2008	£ / R 2009/03/16	15.55	Call	Currency Future	853.0000	947.0000	11.020	0	0	0
05/12/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,502.0000	1,421.0000	(5.393)	0	0	0
05/12/2008	£ / R 2009/03/16	15.55	Put	Currency Future	1,087.0000	1,006.0000	(7.452)	0	0	0
05/12/2008	£ / R 2009/03/16	16.05	Call	Currency Future	670.0000	767.0000	14.478	0	0	0
05/12/2008	£ / R 2009/03/16	14.85	Call	Currency Future	1,136.0000	1,268.0000	11.620	0	0	0
05/12/2008	£ / R 2009/03/16	17.75	Call	Currency Future	250.0000	303.0000	21.200	0	0	0
05/12/2008	£ / R 2009/03/16	15.35	Put	Currency Future	959.0000	885.0000	(7.716)	0	0	0
05/12/2008	£ / R 2009/03/16	16.45	Call	Currency Future	540.0000	625.0000	15.741	0	0	0
05/12/2008	£ / R 2009/03/16	14.95	Put	Currency Future	720.0000	671.0000	(6.806)	0	0	0
05/12/2008	£ / R 2009/03/16	18.15	Call	Currency Future	194.0000	238.0000	22.680	0	0	0
05/12/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,044.0000	1,155.0000	10.632	0	0	0
05/12/2008	£ / R 2009/03/16	18.80	Call	Currency Future	126.0000	158.0000	25.397	0	0	0
05/12/2008	£ / R 2009/03/16	15.60	Call	Currency Future	836.0000	928.0000	11.005	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	£ / R 2009/03/16	15.25	Call	Currency Future	965.0000	1,066.0000	10.466	0	0	0
05/12/2008	£ / R 2009/03/16	18.35	Call	Currency Future	170.0000	211.0000	24.118	0	0	0
05/12/2008	£ / R 2009/03/16	15.05	Put	Currency Future	777.0000	715.0000	(7.979)	0	0	0
05/12/2008	£ / R 2009/03/16	18.50	Put	Currency Future	3,338.0000	3,201.0000	(4.104)	0	0	0
05/12/2008	£ / R 2009/03/16	16.15	Call	Currency Future	636.0000	729.0000	14.623	0	0	0
05/12/2008	£ / R 2009/03/16	15.25	Put	Currency Future	898.0000	826.0000	(8.018)	0	0	0
05/12/2008	£ / R 2009/03/16	16.30	Call	Currency Future	586.0000	676.0000	15.358	0	0	0
05/12/2008	£ / R 2009/03/16	15.15	Call	Currency Future	1,004.0000	1,107.0000	10.259	0	0	0
05/12/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,247.0000	1,168.0000	(6.335)	0	0	0
05/12/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,927.0000	1,829.0000	(5.086)	0	0	0
05/12/2008	£ / R 2009/03/16	15.15	Put	Currency Future	837.0000	767.0000	(8.363)	0	0	0
05/12/2008	£ / R 2009/03/16	15.00	Call	Currency Future	1,064.0000	1,183.0000	11.184	0	0	0
05/12/2008	£ / R 2009/03/16	15.30	Put	Currency Future	928.0000	856.0000	(7.759)	0	0	0
05/12/2008	£ / R 2009/03/16	18.35	Put	Currency Future	3,204.0000	3,070.0000	(4.182)	0	0	0
05/12/2008	£ / R 2009/03/16	15.35	Call	Currency Future	926.0000	1,026.0000	10.799	0	0	0
05/12/2008	£ / R 2009/03/16	17.95	Call	Currency Future	221.0000	269.0000	21.719	0	0	0
05/12/2008	£ / R 2009/03/16	15.05	Put	Currency Future	777.0000	715.0000	(7.979)	0	0	0
05/12/2008	£ / R 2009/03/16	15.30	Call	Currency Future	945.0000	1,046.0000	10.688	0	0	0
05/12/2008	£ / R 2009/03/16	15.80	Call	Currency Future	764.0000	858.0000	12.304	0	0	0
05/12/2008	£ / R 2009/03/16	14.95	Call	Currency Future	1,086.0000	1,211.0000	11.510	0	0	0
05/12/2008	£ / R 2009/03/16	15.55	Call	Currency Future	853.0000	947.0000	11.020	0	0	0
05/12/2008	£ / R 2009/03/16	16.75	Call	Currency Future	456.0000	533.0000	16.886	0	0	0
05/12/2008	£ / R 2009/03/16	16.30	Call	Currency Future	586.0000	676.0000	15.358	0	0	0
05/12/2008	£ / R 2009/03/16	14.85	Put	Currency Future	669.0000	628.0000	(6.129)	0	0	0
05/12/2008	£ / R 2009/03/16	15.15	Put	Currency Future	837.0000	767.0000	(8.363)	0	0	0
05/12/2008	£ / R 2009/03/16	17.20	Call	Currency Future	351.0000	416.0000	18.519	0	0	0
05/12/2008	£ / R 2009/03/16	15.05	Call	Currency Future	1,044.0000	1,155.0000	10.632	0	0	0
05/12/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,570.0000	1,485.0000	(5.414)	0	0	0
05/12/2008	£ / R 2009/03/16	14.75	Put	Currency Future	626.0000	587.0000	(6.230)	0	0	0
05/12/2008	£ / R 2009/03/16	16.05	Put	Currency Future	1,404.0000	1,326.0000	(5.556)	0	0	0
05/12/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,309.0000	1,235.0000	(5.653)	0	0	0
05/12/2008	£ / R 2009/03/16	17.75	Put	Currency Future	2,684.0000	2,563.0000	(4.508)	0	0	0
05/12/2008	£ / R 2009/03/16	15.90	Call	Currency Future	725.0000	826.0000	13.931	0	0	0
05/12/2008	£ / R 2009/03/16	17.85	Call	Currency Future	235.0000	286.0000	21.702	0	0	0
05/12/2008	£ / R 2009/03/16	18.80	Put	Currency Future	3,609.0000	3,468.0000	(3.907)	0	0	0
05/12/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,769.0000	2,645.0000	(4.478)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	£ / R 2009/03/16	15.00	Put	Currency Future	748.0000	693.0000	(7.353)	0	0	0
05/12/2008	£ / R 2009/03/16	16.75	Put	Currency Future	1,890.0000	1,793.0000	(5.132)	0	0	0
05/12/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,108.0000	1,239.0000	11.823	0	0	0
05/12/2008	£ / R 2009/03/16	17.65	Call	Currency Future	267.0000	321.0000	20.225	0	0	0
05/12/2008	£ / R 2009/03/16	14.80	Put	Currency Future	647.0000	607.0000	(6.182)	0	0	0
05/12/2008	£ / R 2009/03/16	16.00	Call	Currency Future	688.0000	786.0000	14.244	0	0	0
05/12/2008	£ / R 2009/03/16	14.65	Put	Currency Future	584.0000	548.0000	(6.164)	0	0	0
05/12/2008	£ / R 2009/03/16	15.30	Put	Currency Future	928.0000	856.0000	(7.759)	0	0	0
05/12/2008	£ / R 2009/03/16	14.75	Call	Currency Future	1,192.0000	1,327.0000	11.326	0	0	0
05/12/2008	£ / R 2009/03/16	15.85	Put	Currency Future	1,278.0000	1,201.0000	(6.025)	0	0	0
05/12/2008	£ / R 2009/03/16	15.30	Call	Currency Future	945.0000	1,046.0000	10.688	0	0	0
05/12/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,780.0000	1,687.0000	(5.225)	0	0	0
05/12/2008	£ / R 2009/03/16	14.65	Call	Currency Future	1,250.0000	1,388.0000	11.040	0	0	0
05/12/2008	£ / R 2009/03/16	15.45	Call	Currency Future	888.0000	985.0000	10.923	0	0	0
05/12/2008	£ / R 2009/03/16	16.15	Call	Currency Future	636.0000	729.0000	14.623	0	0	0
05/12/2008	£ / R 2009/03/16	17.50	Put	Currency Future	2,476.0000	2,360.0000	(4.685)	0	0	0
05/12/2008	£ / R 2009/03/16	16.80	Call	Currency Future	443.0000	519.0000	17.156	0	0	0
05/12/2008	£ / R 2009/03/16	16.15	Put	Currency Future	1,469.0000	1,389.0000	(5.446)	0	0	0
05/12/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,436.0000	1,357.0000	(5.501)	0	0	0
05/12/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,600.0000	2,481.0000	(4.577)	0	0	0
05/12/2008	£ / R 2009/03/16	17.65	Call	Currency Future	267.0000	321.0000	20.225	0	0	0
05/12/2008	£ / R 2009/03/16	15.60	Call	Currency Future	836.0000	928.0000	11.005	0	0	0
05/12/2008	£ / R 2009/03/16	15.85	Call	Currency Future	744.0000	842.0000	13.172	0	0	0
05/12/2008	£ / R 2009/03/16	17.50	Call	Currency Future	292.0000	351.0000	20.205	0	0	0
05/12/2008	£ / R 2009/03/16	16.60	Call	Currency Future	497.0000	578.0000	16.298	0	0	0
05/12/2008	£ / R 2009/03/16	18.85	Call	Currency Future	122.0000	153.0000	25.410	0	0	0
05/12/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,600.0000	2,481.0000	(4.577)	0	0	0
05/12/2008	£ / R 2009/03/16	15.45	Put	Currency Future	1,022.0000	945.0000	(7.534)	0	0	0
05/12/2008	£ / R 2009/03/16	17.20	Put	Currency Future	2,234.0000	2,126.0000	(4.834)	0	0	0
05/12/2008	£ / R 2009/03/16	14.90	Put	Currency Future	692.0000	649.0000	(6.214)	0	0	0
05/12/2008	£ / R 2009/03/16	16.10	Call	Currency Future	653.0000	748.0000	14.548	0	0	0
05/12/2008	£ / R 2009/03/16	17.85	Call	Currency Future	235.0000	286.0000	21.702	0	0	0
05/12/2008	£ / R 2009/03/16	15.10	Put	Currency Future	807.0000	738.0000	(8.550)	0	0	0
05/12/2008	£ / R 2009/03/16	14.90	Call	Currency Future	1,108.0000	1,239.0000	11.823	0	0	0
05/12/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,372.0000	1,296.0000	(5.539)	0	0	0
05/12/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,769.0000	2,645.0000	(4.478)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	£ / R 2009/03/16	15.10	Call	Currency Future	1,024.0000	1,128.0000	10.156	0	0	0
05/12/2008	£ / R 2009/03/16	18.15	Put	Currency Future	3,027.0000	2,898.0000	(4.262)	0	0	0
05/12/2008	£ / R 2009/03/16	15.60	Put	Currency Future	1,120.0000	1,038.0000	(7.321)	0	0	0
05/12/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,604.0000	1,518.0000	(5.362)	0	0	0
05/12/2008	£ / R 2009/03/16	15.35	Call	Currency Future	926.0000	1,026.0000	10.799	0	0	0
05/12/2008	£ / R 2009/03/16	16.85	Call	Currency Future	431.0000	505.0000	17.169	0	0	0
05/12/2008	£ / R 2009/03/16	15.40	Call	Currency Future	907.0000	1,005.0000	10.805	0	0	0
05/12/2008	£ / R 2009/03/16	16.90	Put	Currency Future	2,002.0000	1,901.0000	(5.045)	0	0	0
05/12/2008	£ / R 2009/03/16	15.20	Call	Currency Future	985.0000	1,086.0000	10.254	0	0	0
05/12/2008	£ / R 2009/03/16	15.40	Put	Currency Future	990.0000	915.0000	(7.576)	0	0	0
05/12/2008	£ / R 2009/03/16	16.90	Call	Currency Future	418.0000	492.0000	17.703	0	0	0
05/12/2008	£ / R 2009/03/16	15.50	Put	Currency Future	1,054.0000	975.0000	(7.495)	0	0	0
05/12/2008	£ / R 2009/03/16	15.50	Call	Currency Future	871.0000	966.0000	10.907	0	0	0
05/12/2008	£ / R 2009/03/16	17.55	Call	Currency Future	284.0000	341.0000	20.070	0	0	0
05/12/2008	£ / R 2009/03/16	15.35	Put	Currency Future	959.0000	885.0000	(7.716)	0	0	0
05/12/2008	£ / R 2009/03/16	17.25	Put	Currency Future	2,274.0000	2,164.0000	(4.837)	0	0	0
05/12/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,964.0000	1,865.0000	(5.041)	0	0	0
05/12/2008	£ / R 2009/03/16	17.55	Put	Currency Future	2,517.0000	2,400.0000	(4.648)	0	0	0
05/12/2008	£ / R 2009/03/16	17.35	Call	Currency Future	320.0000	382.0000	19.375	0	0	0
05/12/2008	£ / R 2009/03/16	17.35	Put	Currency Future	2,354.0000	2,242.0000	(4.758)	0	0	0
05/12/2008	£ / R 2009/03/16	15.20	Put	Currency Future	868.0000	796.0000	(8.295)	0	0	0
05/12/2008	£ / R 2009/03/16	15.95	Put	Currency Future	1,340.0000	1,265.0000	(5.597)	0	0	0
05/12/2008	£ / R 2009/03/16	15.95	Call	Currency Future	707.0000	806.0000	14.003	0	0	0
05/12/2008	£ / R 2009/03/16	16.00	Call	Currency Future	688.0000	786.0000	14.244	0	0	0
05/12/2008	£ / R 2009/03/16	17.25	Call	Currency Future	340.0000	405.0000	19.118	0	0	0
05/12/2008	£ / R 2009/03/16	16.35	Call	Currency Future	570.0000	658.0000	15.439	0	0	0
05/12/2008	£ / R 2009/03/16	16.00	Put	Currency Future	1,372.0000	1,296.0000	(5.539)	0	0	0
05/12/2008	£ / R 2009/03/16	17.15	Put	Currency Future	2,195.0000	2,088.0000	(4.875)	0	0	0
05/12/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,655.0000	3,513.0000	(3.885)	0	0	0
05/12/2008	£ / R 2009/03/16	17.05	Put	Currency Future	2,117.0000	2,012.0000	(4.960)	0	0	0
05/12/2008	£ / R 2009/03/16	17.90	Put	Currency Future	2,811.0000	2,687.0000	(4.411)	0	0	0
05/12/2008	£ / R 2009/03/16	18.15	Put	Currency Future	3,027.0000	2,898.0000	(4.262)	0	0	0
05/12/2008	£ / R 2009/03/16	14.80	Put	Currency Future	647.0000	607.0000	(6.182)	0	0	0
05/12/2008	£ / R 2009/03/16	17.90	Call	Currency Future	228.0000	277.0000	21.491	0	0	0
05/12/2008	£ / R 2009/03/16	18.15	Call	Currency Future	194.0000	238.0000	22.680	0	0	0
05/12/2008	£ / R 2009/03/16	18.00	Call	Currency Future	214.0000	261.0000	21.963	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	£ / R 2009/03/16	18.35	Call	Currency Future	170.0000	211.0000	24.118	0	0	0
05/12/2008	£ / R 2009/03/16	15.90	Call	Currency Future	725.0000	826.0000	13.931	0	0	0
05/12/2008	£ / R 2009/03/16	17.10	Call	Currency Future	372.0000	440.0000	18.280	0	0	0
05/12/2008	£ / R 2009/03/16	16.80	Call	Currency Future	443.0000	519.0000	17.156	0	0	0
05/12/2008	£ / R 2009/03/16	18.65	Call	Currency Future	139.0000	174.0000	25.180	0	0	0
05/12/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,309.0000	1,235.0000	(5.653)	0	0	0
05/12/2008	£ / R 2009/03/16	18.00	Put	Currency Future	2,897.0000	2,771.0000	(4.349)	0	0	0
05/12/2008	£ / R 2009/03/16	18.55	Put	Currency Future	3,383.0000	3,246.0000	(4.050)	0	0	0
05/12/2008	£ / R 2009/03/16	17.05	Call	Currency Future	383.0000	453.0000	18.277	0	0	0
05/12/2008	£ / R 2009/03/16	18.55	Call	Currency Future	149.0000	186.0000	24.832	0	0	0
05/12/2008	£ / R 2009/03/16	14.80	Call	Currency Future	1,164.0000	1,297.0000	11.426	0	0	0
05/12/2008	£ / R 2009/03/16	17.15	Call	Currency Future	361.0000	428.0000	18.560	0	0	0
05/12/2008	£ / R 2009/03/16	17.80	Put	Currency Future	2,726.0000	2,604.0000	(4.475)	0	0	0
05/12/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,558.0000	2,441.0000	(4.574)	0	0	0
05/12/2008	£ / R 2009/03/16	18.65	Put	Currency Future	3,473.0000	3,334.0000	(4.002)	0	0	0
05/12/2008	£ / R 2009/03/16	17.70	Put	Currency Future	2,642.0000	2,522.0000	(4.542)	0	0	0
05/12/2008	£ / R 2009/03/16	18.35	Put	Currency Future	3,204.0000	3,070.0000	(4.182)	0	0	0
05/12/2008	£ / R 2009/03/16	18.75	Call	Currency Future	130.0000	164.0000	26.154	0	0	0
05/12/2008	£ / R 2009/03/16	17.80	Call	Currency Future	243.0000	294.0000	20.988	0	0	0
05/12/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,927.0000	1,829.0000	(5.086)	0	0	0
05/12/2008	£ / R 2009/03/16	18.25	Put	Currency Future	3,115.0000	2,984.0000	(4.205)	0	0	0
05/12/2008	£ / R 2009/03/16	18.05	Put	Currency Future	2,940.0000	2,813.0000	(4.320)	0	0	0
05/12/2008	£ / R 2009/03/16	17.60	Call	Currency Future	275.0000	331.0000	20.364	0	0	0
05/12/2008	£ / R 2009/03/16	16.90	Call	Currency Future	418.0000	492.0000	17.703	0	0	0
05/12/2008	£ / R 2009/03/16	18.75	Put	Currency Future	3,564.0000	3,423.0000	(3.956)	0	0	0
05/12/2008	£ / R 2009/03/16	16.50	Call	Currency Future	525.0000	609.0000	16.000	0	0	0
05/12/2008	£ / R 2009/03/16	17.70	Call	Currency Future	258.0000	312.0000	20.930	0	0	0
05/12/2008	£ / R 2009/03/16	18.25	Call	Currency Future	182.0000	224.0000	23.077	0	0	0
05/12/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,558.0000	2,441.0000	(4.574)	0	0	0
05/12/2008	£ / R 2009/03/16	17.60	Call	Currency Future	275.0000	331.0000	20.364	0	0	0
05/12/2008	£ / R 2009/03/16	17.30	Call	Currency Future	330.0000	393.0000	19.091	0	0	0
05/12/2008	£ / R 2009/03/16	17.10	Put	Currency Future	2,156.0000	2,050.0000	(4.917)	0	0	0
05/12/2008	£ / R 2009/03/16	17.10	Put	Currency Future	2,156.0000	2,050.0000	(4.917)	0	0	0
05/12/2008	£ / R 2009/03/16	17.10	Call	Currency Future	372.0000	440.0000	18.280	0	0	0
05/12/2008	£ / R 2009/03/16	16.85	Call	Currency Future	431.0000	505.0000	17.169	0	0	0
05/12/2008	£ / R 2009/03/16	15.10	Call	Currency Future	1,024.0000	1,128.0000	10.156	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	£ / R 2009/03/16	17.40	Call	Currency Future	311.0000	372.0000	19.614	0	0	0
05/12/2008	£ / R 2009/03/16	17.00	Put	Currency Future	2,078.0000	1,975.0000	(4.957)	0	0	0
05/12/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,964.0000	1,865.0000	(5.041)	0	0	0
05/12/2008	£ / R 2009/03/16	14.90	Put	Currency Future	692.0000	649.0000	(6.214)	0	0	0
05/12/2008	£ / R 2009/03/16	15.10	Put	Currency Future	807.0000	738.0000	(8.550)	0	0	0
05/12/2008	£ / R 2009/03/16	16.90	Put	Currency Future	2,002.0000	1,901.0000	(5.045)	0	0	0
05/12/2008	£ / R 2009/03/16	19.05	Put	Currency Future	3,840.0000	3,695.0000	(3.776)	0	0	0
05/12/2008	£ / R 2009/03/16	18.05	Call	Currency Future	207.0000	253.0000	22.222	0	0	0
05/12/2008	£ / R 2009/03/16	17.00	Call	Currency Future	395.0000	465.0000	17.722	0	0	0
05/12/2008	£ / R 2009/03/16	16.50	Put	Currency Future	1,709.0000	1,619.0000	(5.266)	0	0	0
05/12/2008	£ / R 2009/03/16	17.30	Put	Currency Future	2,314.0000	2,203.0000	(4.797)	0	0	0
05/12/2008	£ / R 2009/03/16	17.40	Put	Currency Future	2,394.0000	2,281.0000	(4.720)	0	0	0
05/12/2008	£ / R 2009/03/16	18.45	Call	Currency Future	159.0000	198.0000	24.528	0	0	0
05/12/2008	£ / R 2009/03/16	18.45	Put	Currency Future	3,293.0000	3,158.0000	(4.100)	0	0	0
05/12/2008	£ / R 2009/03/16	18.85	Call	Currency Future	122.0000	153.0000	25.410	0	0	0
05/12/2008	£ / R 2009/03/16	18.95	Call	Currency Future	114.0000	144.0000	26.316	0	0	0
05/12/2008	£ / R 2009/03/16	18.55	Put	Currency Future	3,383.0000	3,246.0000	(4.050)	0	0	0
05/12/2008	£ / R 2009/03/16	18.55	Call	Currency Future	149.0000	186.0000	24.832	0	0	0
05/12/2008	£ / R 2009/03/16	18.95	Call	Currency Future	114.0000	144.0000	26.316	0	0	0
05/12/2008	£ / R 2009/03/16	18.95	Put	Currency Future	3,747.0000	3,604.0000	(3.816)	0	0	0
05/12/2008	£ / R 2009/03/16	19.05	Call	Currency Future	106.0000	135.0000	27.358	0	0	0
05/12/2008	£ / R 2009/03/16	18.85	Put	Currency Future	3,655.0000	3,513.0000	(3.885)	0	0	0
05/12/2008	£ / R 2009/03/16	19.25	Put	Currency Future	4,026.0000	3,878.0000	(3.676)	0	0	0
05/12/2008	£ / R 2009/03/16	19.25	Call	Currency Future	92.0000	118.0000	28.261	0	0	0
05/12/2008	£ / R 2009/03/16	18.95	Put	Currency Future	3,747.0000	3,604.0000	(3.816)	0	0	0
05/12/2008	£ / R 2009/03/16	19.05	Put	Currency Future	3,840.0000	3,695.0000	(3.776)	0	0	0
05/12/2008	£ / R 2009/03/16	19.05	Call	Currency Future	106.0000	135.0000	27.358	0	0	0
05/12/2008	£ / R 2009/03/16	19.15	Put	Currency Future	3,932.0000	3,786.0000	(3.713)	0	0	0
05/12/2008	£ / R 2009/03/16	19.15	Call	Currency Future	99.0000	126.0000	27.273	0	0	0
05/12/2008	£ / R 2009/03/16	15.85	Put	Currency Future	1,278.0000	1,201.0000	(6.025)	0	0	0
05/12/2008	£ / R 2009/03/16	15.85	Call	Currency Future	744.0000	842.0000	13.172	0	0	0
05/12/2008	£ / R 2009/03/16	16.55	Call	Currency Future	511.0000	593.0000	16.047	0	0	0
05/12/2008	£ / R 2009/03/16	15.75	Call	Currency Future	783.0000	875.0000	11.750	0	0	0
05/12/2008	£ / R 2009/03/16	15.75	Put	Currency Future	1,217.0000	1,135.0000	(6.738)	0	0	0
05/12/2008	£ / R 2009/03/16	16.55	Put	Currency Future	1,744.0000	1,653.0000	(5.218)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	£ / R 2009/06/12			Currency Future	15.5970	15.7612	1.053	0.0000	0.0000	65
05/12/2008	£ / R 2009/06/12	16.80	Call	Currency Future	772.0000	859.0000	11.269	0	0	0
05/12/2008	£ / R 2009/06/12	15.15	Call	Currency Future	1,380.0000	1,504.0000	8.986	0	0	0
05/12/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,841.0000	1,768.0000	(3.965)	0	0	0
05/12/2008	£ / R 2009/06/12	15.95	Call	Currency Future	1,079.0000	1,170.0000	8.434	0	0	0
05/12/2008	£ / R 2009/06/12	19.00	Put	Currency Future	3,693.0000	3,576.0000	(3.168)	0	0	0
05/12/2008	£ / R 2009/06/12	16.30	Call	Currency Future	945.0000	1,042.0000	10.265	0	0	0
05/12/2008	£ / R 2009/06/12	17.10	Call	Currency Future	682.0000	762.0000	11.730	0	0	0
05/12/2008	£ / R 2009/06/12	14.85	Put	Currency Future	797.0000	762.0000	(4.391)	0	0	0
05/12/2008	£ / R 2009/06/12	16.60	Call	Currency Future	838.0000	929.0000	10.859	0	0	0
05/12/2008	£ / R 2009/06/12	18.25	Call	Currency Future	412.0000	471.0000	14.320	0	0	0
05/12/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,466.0000	1,391.0000	(5.116)	0	0	0
05/12/2008	£ / R 2009/06/12	17.10	Put	Currency Future	2,185.0000	2,101.0000	(3.844)	0	0	0
05/12/2008	£ / R 2009/06/12	15.15	Put	Currency Future	933.0000	892.0000	(4.394)	0	0	0
05/12/2008	£ / R 2009/06/12	19.20	Call	Currency Future	264.0000	308.0000	16.667	0	0	0
05/12/2008	£ / R 2009/06/12	19.00	Call	Currency Future	290.0000	337.0000	16.207	0	0	0
05/12/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,063.0000	1,153.0000	8.467	0	0	0
05/12/2008	£ / R 2009/06/12	16.50	Put	Currency Future	1,776.0000	1,705.0000	(3.998)	0	0	0
05/12/2008	£ / R 2009/06/12	15.05	Put	Currency Future	886.0000	848.0000	(4.289)	0	0	0
05/12/2008	£ / R 2009/06/12	16.05	Call	Currency Future	1,043.0000	1,136.0000	8.917	0	0	0
05/12/2008	£ / R 2009/06/12	18.25	Put	Currency Future	3,065.0000	2,960.0000	(3.426)	0	0	0
05/12/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,648.0000	1,581.0000	(4.066)	0	0	0
05/12/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,220.0000	1,320.0000	8.197	0	0	0
05/12/2008	£ / R 2009/06/12	16.05	Put	Currency Future	1,496.0000	1,425.0000	(4.746)	0	0	0
05/12/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,466.0000	1,391.0000	(5.116)	0	0	0
05/12/2008	£ / R 2009/06/12	16.50	Call	Currency Future	873.0000	966.0000	10.653	0	0	0
05/12/2008	£ / R 2009/06/12	16.90	Put	Currency Future	2,044.0000	1,965.0000	(3.865)	0	0	0
05/12/2008	£ / R 2009/06/12	14.95	Call	Currency Future	1,488.0000	1,615.0000	8.535	0	0	0
05/12/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,908.0000	1,833.0000	(3.931)	0	0	0
05/12/2008	£ / R 2009/06/12	17.00	Put	Currency Future	2,114.0000	2,033.0000	(3.832)	0	0	0
05/12/2008	£ / R 2009/06/12	15.05	Call	Currency Future	1,433.0000	1,559.0000	8.793	0	0	0
05/12/2008	£ / R 2009/06/12	17.25	Call	Currency Future	640.0000	718.0000	12.188	0	0	0
05/12/2008	£ / R 2009/06/12	18.35	Put	Currency Future	3,146.0000	3,039.0000	(3.401)	0	0	0
05/12/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,201.0000	1,300.0000	8.243	0	0	0
05/12/2008	£ / R 2009/06/12	16.60	Call	Currency Future	838.0000	929.0000	10.859	0	0	0
05/12/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,526.0000	1,458.0000	(4.456)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	£ / R 2009/06/12	16.90	Call	Currency Future	741.0000	826.0000	11.471	0	0	0
05/12/2008	£ / R 2009/06/12	14.95	Put	Currency Future	841.0000	804.0000	(4.400)	0	0	0
05/12/2008	£ / R 2009/06/12	16.00	Call	Currency Future	1,063.0000	1,153.0000	8.467	0	0	0
05/12/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,182.0000	1,280.0000	8.291	0	0	0
05/12/2008	£ / R 2009/06/12	16.70	Call	Currency Future	805.0000	894.0000	11.056	0	0	0
05/12/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,204.0000	1,139.0000	(5.399)	0	0	0
05/12/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,235.0000	1,169.0000	(5.344)	0	0	0
05/12/2008	£ / R 2009/06/12	18.45	Put	Currency Future	3,229.0000	3,120.0000	(3.376)	0	0	0
05/12/2008	£ / R 2009/06/12	15.95	Put	Currency Future	1,432.0000	1,359.0000	(5.098)	0	0	0
05/12/2008	£ / R 2009/06/12	19.20	Put	Currency Future	3,867.0000	3,747.0000	(3.103)	0	0	0
05/12/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,975.0000	1,898.0000	(3.899)	0	0	0
05/12/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,398.0000	1,326.0000	(5.150)	0	0	0
05/12/2008	£ / R 2009/06/12	14.85	Call	Currency Future	1,544.0000	1,673.0000	8.355	0	0	0
05/12/2008	£ / R 2009/06/12	18.65	Call	Currency Future	342.0000	395.0000	15.497	0	0	0
05/12/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,526.0000	1,458.0000	(4.456)	0	0	0
05/12/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,841.0000	1,768.0000	(3.965)	0	0	0
05/12/2008	£ / R 2009/06/12	15.70	Put	Currency Future	1,267.0000	1,200.0000	(5.288)	0	0	0
05/12/2008	£ / R 2009/06/12	18.65	Put	Currency Future	3,395.0000	3,284.0000	(3.270)	0	0	0
05/12/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,398.0000	1,326.0000	(5.150)	0	0	0
05/12/2008	£ / R 2009/06/12	15.70	Call	Currency Future	1,164.0000	1,261.0000	8.333	0	0	0
05/12/2008	£ / R 2009/06/12	18.75	Call	Currency Future	327.0000	378.0000	15.596	0	0	0
05/12/2008	£ / R 2009/06/12	18.45	Call	Currency Future	376.0000	431.0000	14.628	0	0	0
05/12/2008	£ / R 2009/06/12	18.35	Call	Currency Future	393.0000	451.0000	14.758	0	0	0
05/12/2008	£ / R 2009/06/12	16.40	Call	Currency Future	909.0000	1,004.0000	10.451	0	0	0
05/12/2008	£ / R 2009/06/12	18.75	Put	Currency Future	3,480.0000	3,366.0000	(3.276)	0	0	0
05/12/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,023.0000	1,119.0000	9.384	0	0	0
05/12/2008	£ / R 2009/06/12	18.40	Put	Currency Future	3,187.0000	3,080.0000	(3.357)	0	0	0
05/12/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,095.0000	1,187.0000	8.402	0	0	0
05/12/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,984.0000	2,880.0000	(3.485)	0	0	0
05/12/2008	£ / R 2009/06/12	15.85	Call	Currency Future	1,112.0000	1,205.0000	8.363	0	0	0
05/12/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,173.0000	1,109.0000	(5.456)	0	0	0
05/12/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,204.0000	1,139.0000	(5.399)	0	0	0
05/12/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,824.0000	2,725.0000	(3.506)	0	0	0
05/12/2008	£ / R 2009/06/12	16.35	Call	Currency Future	927.0000	1,023.0000	10.356	0	0	0
05/12/2008	£ / R 2009/06/12	17.25	Put	Currency Future	2,293.0000	2,206.0000	(3.794)	0	0	0
05/12/2008	£ / R 2009/06/12	18.80	Put	Currency Future	3,522.0000	3,408.0000	(3.237)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,680.0000	1,612.0000	(4.048)	0	0	0
05/12/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,712.0000	1,642.0000	(4.089)	0	0	0
05/12/2008	£ / R 2009/06/12	15.55	Put	Currency Future	1,173.0000	1,109.0000	(5.456)	0	0	0
05/12/2008	£ / R 2009/06/12	17.95	Call	Currency Future	471.0000	536.0000	13.800	0	0	0
05/12/2008	£ / R 2009/06/12	18.60	Call	Currency Future	350.0000	404.0000	15.429	0	0	0
05/12/2008	£ / R 2009/06/12	15.20	Call	Currency Future	1,354.0000	1,477.0000	9.084	0	0	0
05/12/2008	£ / R 2009/06/12	15.55	Call	Currency Future	1,220.0000	1,320.0000	8.197	0	0	0
05/12/2008	£ / R 2009/06/12	15.60	Call	Currency Future	1,201.0000	1,300.0000	8.243	0	0	0
05/12/2008	£ / R 2009/06/12	18.15	Call	Currency Future	431.0000	492.0000	14.153	0	0	0
05/12/2008	£ / R 2009/06/12	18.70	Call	Currency Future	334.0000	386.0000	15.569	0	0	0
05/12/2008	£ / R 2009/06/12	18.80	Call	Currency Future	319.0000	369.0000	15.674	0	0	0
05/12/2008	£ / R 2009/06/12	15.25	Put	Currency Future	988.0000	939.0000	(4.960)	0	0	0
05/12/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,586.0000	1,521.0000	(4.098)	0	0	0
05/12/2008	£ / R 2009/06/12	18.70	Put	Currency Future	3,437.0000	3,325.0000	(3.259)	0	0	0
05/12/2008	£ / R 2009/06/12	15.25	Call	Currency Future	1,335.0000	1,450.0000	8.614	0	0	0
05/12/2008	£ / R 2009/06/12	15.85	Put	Currency Future	1,365.0000	1,294.0000	(5.201)	0	0	0
05/12/2008	£ / R 2009/06/12	16.20	Call	Currency Future	983.0000	1,083.0000	10.173	0	0	0
05/12/2008	£ / R 2009/06/12	18.90	Call	Currency Future	304.0000	353.0000	16.118	0	0	0
05/12/2008	£ / R 2009/06/12	15.20	Put	Currency Future	957.0000	915.0000	(4.389)	0	0	0
05/12/2008	£ / R 2009/06/12	19.05	Call	Currency Future	284.0000	330.0000	16.197	0	0	0
05/12/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,607.0000	3,492.0000	(3.188)	0	0	0
05/12/2008	£ / R 2009/06/12	17.00	Call	Currency Future	711.0000	794.0000	11.674	0	0	0
05/12/2008	£ / R 2009/06/12	18.05	Call	Currency Future	451.0000	513.0000	13.747	0	0	0
05/12/2008	£ / R 2009/06/12	18.50	Put	Currency Future	3,270.0000	3,161.0000	(3.333)	0	0	0
05/12/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,095.0000	1,187.0000	8.402	0	0	0
05/12/2008	£ / R 2009/06/12	15.00	Call	Currency Future	1,460.0000	1,587.0000	8.699	0	0	0
05/12/2008	£ / R 2009/06/12	18.05	Put	Currency Future	2,904.0000	2,802.0000	(3.512)	0	0	0
05/12/2008	£ / R 2009/06/12	19.10	Put	Currency Future	3,780.0000	3,661.0000	(3.148)	0	0	0
05/12/2008	£ / R 2009/06/12	19.15	Call	Currency Future	270.0000	315.0000	16.667	0	0	0
05/12/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,332.0000	1,262.0000	(5.255)	0	0	0
05/12/2008	£ / R 2009/06/12	15.00	Put	Currency Future	863.0000	826.0000	(4.287)	0	0	0
05/12/2008	£ / R 2009/06/12	19.10	Call	Currency Future	277.0000	322.0000	16.245	0	0	0
05/12/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,712.0000	1,642.0000	(4.089)	0	0	0
05/12/2008	£ / R 2009/06/12	18.85	Put	Currency Future	3,565.0000	3,450.0000	(3.226)	0	0	0
05/12/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,824.0000	2,725.0000	(3.506)	0	0	0
05/12/2008	£ / R 2009/06/12	18.50	Call	Currency Future	367.0000	422.0000	14.986	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
05/12/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,023.0000	1,119.0000	9.384	0	0	0
05/12/2008	£ / R 2009/06/12	16.40	Call	Currency Future	909.0000	1,004.0000	10.451	0	0	0
05/12/2008	£ / R 2009/06/12	18.95	Call	Currency Future	297.0000	345.0000	16.162	0	0	0
05/12/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,984.0000	2,880.0000	(3.485)	0	0	0
05/12/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,586.0000	1,521.0000	(4.098)	0	0	0
05/12/2008	£ / R 2009/06/12	18.60	Put	Currency Future	3,353.0000	3,242.0000	(3.310)	0	0	0
05/12/2008	£ / R 2009/06/12	18.90	Call	Currency Future	304.0000	353.0000	16.118	0	0	0
05/12/2008	£ / R 2009/06/12	16.90	Put	Currency Future	2,044.0000	1,965.0000	(3.865)	0	0	0
05/12/2008	£ / R 2009/06/12	18.95	Put	Currency Future	3,650.0000	3,534.0000	(3.178)	0	0	0
05/12/2008	£ / R 2009/06/12	17.95	Call	Currency Future	471.0000	536.0000	13.800	0	0	0
05/12/2008	£ / R 2009/06/12	17.45	Put	Currency Future	2,440.0000	2,350.0000	(3.689)	0	0	0
05/12/2008	£ / R 2009/06/12	18.40	Call	Currency Future	384.0000	441.0000	14.844	0	0	0
05/12/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,607.0000	3,492.0000	(3.188)	0	0	0
05/12/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,908.0000	1,833.0000	(3.931)	0	0	0
05/12/2008	£ / R 2009/06/12	18.85	Call	Currency Future	312.0000	361.0000	15.705	0	0	0
05/12/2008	£ / R 2009/06/12	17.85	Call	Currency Future	493.0000	559.0000	13.387	0	0	0
05/12/2008	£ / R 2009/06/12	17.55	Call	Currency Future	562.0000	634.0000	12.811	0	0	0
05/12/2008	£ / R 2009/06/12	19.15	Put	Currency Future	3,823.0000	3,704.0000	(3.113)	0	0	0
05/12/2008	£ / R 2009/06/12	15.35	Call	Currency Future	1,297.0000	1,397.0000	7.710	0	0	0
05/12/2008	£ / R 2009/06/12	15.40	Call	Currency Future	1,279.0000	1,378.0000	7.740	0	0	0
05/12/2008	£ / R 2009/06/12	19.40	Call	Currency Future	240.0000	281.0000	17.083	0	0	0
05/12/2008	£ / R 2009/06/12	16.70	Call	Currency Future	805.0000	894.0000	11.056	0	0	0
05/12/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,737.0000	3,618.0000	(3.184)	0	0	0
05/12/2008	£ / R 2009/06/12	15.90	Call	Currency Future	1,095.0000	1,187.0000	8.402	0	0	0
05/12/2008	£ / R 2009/06/12	17.45	Call	Currency Future	587.0000	661.0000	12.606	0	0	0
05/12/2008	£ / R 2009/06/12	17.05	Call	Currency Future	696.0000	778.0000	11.782	0	0	0
05/12/2008	£ / R 2009/06/12	15.30	Put	Currency Future	1,019.0000	962.0000	(5.594)	0	0	0
05/12/2008	£ / R 2009/06/12	19.30	Put	Currency Future	3,955.0000	3,833.0000	(3.085)	0	0	0
05/12/2008	£ / R 2009/06/12	16.90	Call	Currency Future	741.0000	826.0000	11.471	0	0	0
05/12/2008	£ / R 2009/06/12	18.65	Put	Currency Future	3,395.0000	3,284.0000	(3.270)	0	0	0
05/12/2008	£ / R 2009/06/12	16.20	Call	Currency Future	983.0000	1,083.0000	10.173	0	0	0
05/12/2008	£ / R 2009/06/12	16.85	Put	Currency Future	2,010.0000	1,931.0000	(3.930)	0	0	0
05/12/2008	£ / R 2009/06/12	15.35	Put	Currency Future	1,050.0000	986.0000	(6.095)	0	0	0
05/12/2008	£ / R 2009/06/12	17.05	Put	Currency Future	2,149.0000	2,067.0000	(3.816)	0	0	0
05/12/2008	£ / R 2009/06/12	15.40	Put	Currency Future	1,082.0000	1,017.0000	(6.007)	0	0	0
05/12/2008	£ / R 2009/06/12	19.40	Put	Currency Future	4,043.0000	3,920.0000	(3.042)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,129.0000	1,224.0000	8.415	0	0	0
05/12/2008	£ / R 2009/06/12	17.40	Call	Currency Future	600.0000	675.0000	12.500	0	0	0
05/12/2008	£ / R 2009/06/12	18.55	Call	Currency Future	359.0000	413.0000	15.042	0	0	0
05/12/2008	£ / R 2009/06/12	17.35	Call	Currency Future	613.0000	689.0000	12.398	0	0	0
05/12/2008	£ / R 2009/06/12	16.15	Call	Currency Future	1,003.0000	1,103.0000	9.970	0	0	0
05/12/2008	£ / R 2009/06/12	19.30	Call	Currency Future	252.0000	294.0000	16.667	0	0	0
05/12/2008	£ / R 2009/06/12	17.85	Put	Currency Future	2,746.0000	2,648.0000	(3.569)	0	0	0
05/12/2008	£ / R 2009/06/12	16.35	Call	Currency Future	927.0000	1,023.0000	10.356	0	0	0
05/12/2008	£ / R 2009/06/12	16.15	Put	Currency Future	1,556.0000	1,492.0000	(4.113)	0	0	0
05/12/2008	£ / R 2009/06/12	19.55	Put	Currency Future	4,176.0000	4,051.0000	(2.993)	0	0	0
05/12/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,403.0000	2,314.0000	(3.704)	0	0	0
05/12/2008	£ / R 2009/06/12	18.45	Call	Currency Future	376.0000	431.0000	14.628	0	0	0
05/12/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,680.0000	1,612.0000	(4.048)	0	0	0
05/12/2008	£ / R 2009/06/12	16.45	Call	Currency Future	891.0000	985.0000	10.550	0	0	0
05/12/2008	£ / R 2009/06/12	17.50	Call	Currency Future	575.0000	647.0000	12.522	0	0	0
05/12/2008	£ / R 2009/06/12	19.45	Put	Currency Future	4,087.0000	3,963.0000	(3.034)	0	0	0
05/12/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,785.0000	2,686.0000	(3.555)	0	0	0
05/12/2008	£ / R 2009/06/12	18.45	Put	Currency Future	3,229.0000	3,120.0000	(3.376)	0	0	0
05/12/2008	£ / R 2009/06/12	18.15	Call	Currency Future	431.0000	492.0000	14.153	0	0	0
05/12/2008	£ / R 2009/06/12	16.85	Call	Currency Future	757.0000	843.0000	11.361	0	0	0
05/12/2008	£ / R 2009/06/12	19.45	Call	Currency Future	234.0000	274.0000	17.094	0	0	0
05/12/2008	£ / R 2009/06/12	17.30	Call	Currency Future	626.0000	703.0000	12.300	0	0	0
05/12/2008	£ / R 2009/06/12	18.55	Put	Currency Future	3,312.0000	3,201.0000	(3.351)	0	0	0
05/12/2008	£ / R 2009/06/12	17.35	Put	Currency Future	2,366.0000	2,278.0000	(3.719)	0	0	0
05/12/2008	£ / R 2009/06/12	18.10	Put	Currency Future	2,944.0000	2,841.0000	(3.499)	0	0	0
05/12/2008	£ / R 2009/06/12	15.30	Call	Currency Future	1,316.0000	1,423.0000	8.131	0	0	0
05/12/2008	£ / R 2009/06/12	18.85	Call	Currency Future	312.0000	361.0000	15.705	0	0	0
05/12/2008	£ / R 2009/06/12	17.20	Put	Currency Future	2,256.0000	2,171.0000	(3.768)	0	0	0
05/12/2008	£ / R 2009/06/12	18.65	Call	Currency Future	342.0000	395.0000	15.497	0	0	0
05/12/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,332.0000	1,262.0000	(5.255)	0	0	0
05/12/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,515.0000	2,423.0000	(3.658)	0	0	0
05/12/2008	£ / R 2009/06/12	15.05	Put	Currency Future	886.0000	848.0000	(4.289)	0	0	0
05/12/2008	£ / R 2009/06/12	18.85	Put	Currency Future	3,565.0000	3,450.0000	(3.226)	0	0	0
05/12/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,515.0000	2,423.0000	(3.658)	0	0	0
05/12/2008	£ / R 2009/06/12	18.20	Call	Currency Future	421.0000	481.0000	14.252	0	0	0
05/12/2008	£ / R 2009/06/12	15.05	Call	Currency Future	1,433.0000	1,559.0000	8.793	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	£ / R 2009/06/12	19.05	Call	Currency Future	284.0000	330.0000	16.197	0	0	0
05/12/2008	£ / R 2009/06/12	17.30	Put	Currency Future	2,329.0000	2,242.0000	(3.736)	0	0	0
05/12/2008	£ / R 2009/06/12	17.65	Put	Currency Future	2,591.0000	2,497.0000	(3.628)	0	0	0
05/12/2008	£ / R 2009/06/12	16.45	Put	Currency Future	1,744.0000	1,673.0000	(4.071)	0	0	0
05/12/2008	£ / R 2009/06/12	18.20	Put	Currency Future	3,024.0000	2,920.0000	(3.439)	0	0	0
05/12/2008	£ / R 2009/06/12	19.25	Call	Currency Future	258.0000	301.0000	16.667	0	0	0
05/12/2008	£ / R 2009/06/12	17.10	Call	Currency Future	682.0000	762.0000	11.730	0	0	0
05/12/2008	£ / R 2009/06/12	15.65	Call	Currency Future	1,182.0000	1,280.0000	8.291	0	0	0
05/12/2008	£ / R 2009/06/12	16.65	Call	Currency Future	821.0000	911.0000	10.962	0	0	0
05/12/2008	£ / R 2009/06/12	17.80	Call	Currency Future	504.0000	571.0000	13.294	0	0	0
05/12/2008	£ / R 2009/06/12	19.25	Put	Currency Future	3,911.0000	3,790.0000	(3.094)	0	0	0
05/12/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,398.0000	1,326.0000	(5.150)	0	0	0
05/12/2008	£ / R 2009/06/12	17.20	Call	Currency Future	653.0000	732.0000	12.098	0	0	0
05/12/2008	£ / R 2009/06/12	15.80	Call	Currency Future	1,129.0000	1,224.0000	8.415	0	0	0
05/12/2008	£ / R 2009/06/12	16.55	Put	Currency Future	1,808.0000	1,736.0000	(3.982)	0	0	0
05/12/2008	£ / R 2009/06/12	17.10	Put	Currency Future	2,185.0000	2,101.0000	(3.844)	0	0	0
05/12/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,235.0000	1,169.0000	(5.344)	0	0	0
05/12/2008	£ / R 2009/06/12	16.55	Call	Currency Future	855.0000	947.0000	10.760	0	0	0
05/12/2008	£ / R 2009/06/12	18.10	Call	Currency Future	441.0000	502.0000	13.832	0	0	0
05/12/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,874.0000	1,800.0000	(3.949)	0	0	0
05/12/2008	£ / R 2009/06/12	16.85	Call	Currency Future	757.0000	843.0000	11.361	0	0	0
05/12/2008	£ / R 2009/06/12	16.85	Put	Currency Future	2,010.0000	1,931.0000	(3.930)	0	0	0
05/12/2008	£ / R 2009/06/12	17.05	Call	Currency Future	696.0000	778.0000	11.782	0	0	0
05/12/2008	£ / R 2009/06/12	16.95	Put	Currency Future	2,079.0000	1,999.0000	(3.848)	0	0	0
05/12/2008	£ / R 2009/06/12	18.00	Call	Currency Future	461.0000	524.0000	13.666	0	0	0
05/12/2008	£ / R 2009/06/12	16.95	Call	Currency Future	726.0000	810.0000	11.570	0	0	0
05/12/2008	£ / R 2009/06/12	17.65	Call	Currency Future	538.0000	608.0000	13.011	0	0	0
05/12/2008	£ / R 2009/06/12	17.60	Call	Currency Future	550.0000	621.0000	12.909	0	0	0
05/12/2008	£ / R 2009/06/12	16.15	Call	Currency Future	1,003.0000	1,103.0000	9.970	0	0	0
05/12/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,403.0000	2,314.0000	(3.704)	0	0	0
05/12/2008	£ / R 2009/06/12	17.05	Put	Currency Future	2,149.0000	2,067.0000	(3.816)	0	0	0
05/12/2008	£ / R 2009/06/12	17.80	Put	Currency Future	2,707.0000	2,610.0000	(3.583)	0	0	0
05/12/2008	£ / R 2009/06/12	15.75	Call	Currency Future	1,147.0000	1,242.0000	8.282	0	0	0
05/12/2008	£ / R 2009/06/12	16.15	Put	Currency Future	1,556.0000	1,492.0000	(4.113)	0	0	0
05/12/2008	£ / R 2009/06/12	17.40	Call	Currency Future	600.0000	675.0000	12.500	0	0	0
05/12/2008	£ / R 2009/06/12	17.15	Put	Currency Future	2,220.0000	2,136.0000	(3.784)	0	0	0

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05/12/2008	£ / R 2009/06/12	17.50	Put	Currency Future	2,478.0000	2,386.0000	(3.713)	0	0	0
05/12/2008	£ / R 2009/06/12	18.00	Put	Currency Future	2,864.0000	2,763.0000	(3.527)	0	0	0
05/12/2008	£ / R 2009/06/12	17.15	Call	Currency Future	667.0000	747.0000	11.994	0	0	0
05/12/2008	£ / R 2009/06/12	17.60	Put	Currency Future	2,553.0000	2,460.0000	(3.643)	0	0	0
05/12/2008	£ / R 2009/06/12	15.75	Put	Currency Future	1,300.0000	1,231.0000	(5.308)	0	0	0
05/12/2008	£ / R 2009/06/12	17.70	Put	Currency Future	2,629.0000	2,534.0000	(3.614)	0	0	0
05/12/2008	£ / R 2009/06/12	17.55	Call	Currency Future	562.0000	634.0000	12.811	0	0	0
05/12/2008	£ / R 2009/06/12	16.75	Call	Currency Future	789.0000	876.0000	11.027	0	0	0
05/12/2008	£ / R 2009/06/12	15.45	Call	Currency Future	1,259.0000	1,359.0000	7.943	0	0	0
05/12/2008	£ / R 2009/06/12	17.70	Call	Currency Future	526.0000	596.0000	13.308	0	0	0
05/12/2008	£ / R 2009/06/12	17.35	Put	Currency Future	2,366.0000	2,278.0000	(3.719)	0	0	0
05/12/2008	£ / R 2009/06/12	17.15	Call	Currency Future	667.0000	747.0000	11.994	0	0	0
05/12/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,785.0000	2,686.0000	(3.555)	0	0	0
05/12/2008	£ / R 2009/06/12	17.35	Call	Currency Future	613.0000	689.0000	12.398	0	0	0
05/12/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,648.0000	1,581.0000	(4.066)	0	0	0
05/12/2008	£ / R 2009/06/12	17.90	Call	Currency Future	482.0000	547.0000	13.485	0	0	0
05/12/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,874.0000	1,800.0000	(3.949)	0	0	0
05/12/2008	£ / R 2009/06/12	16.25	Call	Currency Future	964.0000	1,062.0000	10.166	0	0	0
05/12/2008	£ / R 2009/06/12	16.65	Call	Currency Future	821.0000	911.0000	10.962	0	0	0
05/12/2008	£ / R 2009/06/12	17.15	Put	Currency Future	2,220.0000	2,136.0000	(3.784)	0	0	0
05/12/2008	£ / R 2009/06/12	16.30	Call	Currency Future	945.0000	1,042.0000	10.265	0	0	0
05/12/2008	£ / R 2009/06/12	17.90	Call	Currency Future	482.0000	547.0000	13.485	0	0	0
05/12/2008	£ / R 2009/06/12	16.25	Put	Currency Future	1,617.0000	1,551.0000	(4.082)	0	0	0
05/12/2008	£ / R 2009/06/12	15.45	Put	Currency Future	1,112.0000	1,048.0000	(5.755)	0	0	0
05/12/2008	£ / R 2009/06/12	16.45	Put	Currency Future	1,744.0000	1,673.0000	(4.071)	0	0	0
05/12/2008	£ / R 2009/06/12	16.75	Put	Currency Future	1,942.0000	1,865.0000	(3.965)	0	0	0
05/12/2008	£ / R 2009/06/12	16.45	Call	Currency Future	891.0000	985.0000	10.550	0	0	0
05/12/2008	£ / R 2009/06/12	14.90	Put	Currency Future	819.0000	783.0000	(4.396)	0	0	0
05/12/2008	£ / R 2009/06/12	14.90	Call	Currency Future	1,516.0000	1,644.0000	8.443	0	0	0
05/12/2008	£ / R 2009/06/12	14.80	Put	Currency Future	775.0000	742.0000	(4.258)	0	0	0
05/12/2008	£ / R 2009/06/12	14.80	Put	Currency Future	775.0000	742.0000	(4.258)	0	0	0
05/12/2008	£ / R 2009/06/12	14.80	Call	Currency Future	1,572.0000	1,703.0000	8.333	0	0	0
05/12/2008	£ / R 2009/06/12	19.55	Call	Currency Future	223.0000	262.0000	17.489	0	0	0
05/12/2008	£ / R 2009/06/12	15.15	Call	Currency Future	1,380.0000	1,504.0000	8.986	0	0	0
05/12/2008	£ / R 2009/06/12	19.35	Put	Currency Future	3,999.0000	3,876.0000	(3.076)	0	0	0
05/12/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,975.0000	1,898.0000	(3.899)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	£ / R	2009/06/12	14.90	Call	Currency Future	1,516.0000	1,644.0000	8.443	0	0	0
05/12/2008	£ / R	2009/06/12	19.35	Call	Currency Future	246.0000	287.0000	16.667	0	0	0
05/12/2008	£ / R	2009/06/12	19.05	Put	Currency Future	3,737.0000	3,618.0000	(3.184)	0	0	0
05/12/2008	£ / R	2009/06/12	16.80	Call	Currency Future	772.0000	859.0000	11.269	0	0	0
05/12/2008	£ / R	2009/06/12	14.90	Put	Currency Future	819.0000	783.0000	(4.396)	0	0	0
05/12/2008	£ / R	2009/06/12	15.15	Put	Currency Future	933.0000	892.0000	(4.394)	0	0	0
05/12/2008	£ / R	2009/06/12	15.10	Put	Currency Future	909.0000	870.0000	(4.290)	0	0	0
05/12/2008	£ / R	2009/06/12	15.50	Call	Currency Future	1,239.0000	1,340.0000	8.152	0	0	0
05/12/2008	£ / R	2009/06/12	15.50	Put	Currency Future	1,142.0000	1,079.0000	(5.517)	0	0	0
05/12/2008	£ / R	2009/06/12	15.40	Put	Currency Future	1,082.0000	1,017.0000	(6.007)	0	0	0
05/12/2008	£ / R	2009/06/12	14.80	Call	Currency Future	1,572.0000	1,703.0000	8.333	0	0	0
05/12/2008	£ / R	2009/06/12	15.30	Put	Currency Future	1,019.0000	962.0000	(5.594)	0	0	0
05/12/2008	£ / R	2009/06/12	15.30	Call	Currency Future	1,316.0000	1,423.0000	8.131	0	0	0
05/12/2008	£ / R	2009/06/12	15.40	Call	Currency Future	1,279.0000	1,378.0000	7.740	0	0	0
05/12/2008	£ / R	2009/06/12	15.10	Call	Currency Future	1,406.0000	1,531.0000	8.890	0	0	0
05/12/2008	€ / R	2008/12/12			Currency Future	12.9617	13.1759	1.653	13.2000	13.2000	34,059
05/12/2008	€ / R	2008/12/12	11.30	Call	Currency Future	1,669.0000	1,879.0000	12.582	0	0	0
05/12/2008	€ / R	2008/12/12	10.05	Call	Currency Future	2,912.0000	3,126.0000	7.349	0	0	0
05/12/2008	€ / R	2008/12/12	13.80	Put	Currency Future	889.0000	679.0000	(23.622)	0	0	0
05/12/2008	€ / R	2008/12/12	12.05	Put	Currency Future	28.0000	13.0000	(53.571)	0	0	0
05/12/2008	€ / R	2008/12/12	13.85	Put	Currency Future	935.0000	724.0000	(22.567)	0	0	0
05/12/2008	€ / R	2008/12/12	14.30	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
05/12/2008	€ / R	2008/12/12	15.10	Put	Currency Future	2,147.0000	1,932.0000	(10.014)	0	0	0
05/12/2008	€ / R	2008/12/12	16.20	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/12/2008	€ / R	2008/12/12	15.00	Put	Currency Future	2,048.0000	1,833.0000	(10.498)	0	0	0
05/12/2008	€ / R	2008/12/12	11.80	Call	Currency Future	1,179.0000	1,384.0000	17.388	0	0	0
05/12/2008	€ / R	2008/12/12	12.25	Put	Currency Future	44.0000	20.0000	(54.545)	0	0	0
05/12/2008	€ / R	2008/12/12	13.95	Call	Currency Future	40.0000	41.0000	2.500	0	0	0
05/12/2008	€ / R	2008/12/12	14.30	Put	Currency Future	1,363.0000	1,148.0000	(15.774)	0	0	0
05/12/2008	€ / R	2008/12/12	14.30	Put	Currency Future	1,363.0000	1,148.0000	(15.774)	0	0	0
05/12/2008	€ / R	2008/12/12	15.80	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/12/2008	€ / R	2008/12/12	11.40	Put	Currency Future	9.0000	4.0000	(55.556)	0	0	0
05/12/2008	€ / R	2008/12/12	10.85	Call	Currency Future	2,115.0000	2,327.0000	10.024	0	0	0
05/12/2008	€ / R	2008/12/12	11.85	Call	Currency Future	1,131.0000	1,335.0000	18.037	0	0	0
05/12/2008	€ / R	2008/12/12	13.85	Call	Currency Future	47.0000	50.0000	6.383	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	€ / R 2008/12/12	13.80	Call	Currency Future	51.0000	55.0000	7.843	0	0	0
05/12/2008	€ / R 2008/12/12	14.00	Put	Currency Future	1,076.0000	862.0000	(19.888)	0	0	0
05/12/2008	€ / R 2008/12/12	16.70	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	15.80	Put	Currency Future	2,842.0000	2,627.0000	(7.565)	0	0	0
05/12/2008	€ / R 2008/12/12	11.30	Put	Currency Future	8.0000	3.0000	(62.500)	0	0	0
05/12/2008	€ / R 2008/12/12	10.05	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	12.05	Call	Currency Future	939.0000	1,139.0000	21.299	0	0	0
05/12/2008	€ / R 2008/12/12	13.95	Put	Currency Future	1,029.0000	815.0000	(20.797)	0	0	0
05/12/2008	€ / R 2008/12/12	13.90	Put	Currency Future	982.0000	769.0000	(21.690)	0	0	0
05/12/2008	€ / R 2008/12/12	14.30	Call	Currency Future	25.0000	24.0000	(4.000)	0	0	0
05/12/2008	€ / R 2008/12/12	16.20	Put	Currency Future	3,241.0000	3,026.0000	(6.634)	0	0	0
05/12/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,364.0000	2,576.0000	8.968	0	0	0
05/12/2008	€ / R 2008/12/12	11.85	Put	Currency Future	19.0000	9.0000	(52.632)	0	0	0
05/12/2008	€ / R 2008/12/12	14.05	Call	Currency Future	35.0000	35.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	13.90	Call	Currency Future	44.0000	45.0000	2.273	0	0	0
05/12/2008	€ / R 2008/12/12	15.90	Put	Currency Future	2,942.0000	2,727.0000	(7.308)	0	0	0
05/12/2008	€ / R 2008/12/12	16.60	Put	Currency Future	3,639.0000	3,425.0000	(5.881)	0	0	0
05/12/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,571.0000	1,780.0000	13.304	0	0	0
05/12/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,171.0000	956.0000	(18.360)	0	0	0
05/12/2008	€ / R 2008/12/12	13.70	Put	Currency Future	799.0000	592.0000	(25.907)	0	0	0
05/12/2008	€ / R 2008/12/12	15.10	Call	Currency Future	9.0000	8.0000	(11.111)	0	0	0
05/12/2008	€ / R 2008/12/12	17.00	Put	Currency Future	4,039.0000	3,824.0000	(5.323)	0	0	0
05/12/2008	€ / R 2008/12/12	10.60	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
05/12/2008	€ / R 2008/12/12	14.10	Call	Currency Future	32.0000	32.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	14.00	Call	Currency Future	38.0000	38.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	15.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/12/2008	€ / R 2008/12/12	16.60	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	13.70	Call	Currency Future	60.0000	68.0000	13.333	0	0	0
05/12/2008	€ / R 2008/12/12	15.40	Put	Currency Future	2,445.0000	2,230.0000	(8.793)	0	0	0
05/12/2008	€ / R 2008/12/12	15.00	Call	Currency Future	10.0000	9.0000	(10.000)	0	0	0
05/12/2008	€ / R 2008/12/12	12.35	Put	Currency Future	56.0000	25.0000	(55.357)	0	0	0
05/12/2008	€ / R 2008/12/12	10.85	Put	Currency Future	4.0000	1.0000	(75.000)	0	0	0
05/12/2008	€ / R 2008/12/12	14.05	Put	Currency Future	1,123.0000	909.0000	(19.056)	0	0	0
05/12/2008	€ / R 2008/12/12	13.80	Put	Currency Future	889.0000	679.0000	(23.622)	0	0	0
05/12/2008	€ / R 2008/12/12	10.30	Call	Currency Future	2,662.0000	2,876.0000	8.039	0	0	0
05/12/2008	€ / R 2008/12/12	17.00	Call	Currency Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	€ / R 2008/12/12	17.40	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	12.55	Call	Currency Future	504.0000	668.0000	32.540	0	0	0
05/12/2008	€ / R 2008/12/12	13.60	Put	Currency Future	710.0000	507.0000	(28.592)	0	0	0
05/12/2008	€ / R 2008/12/12	14.40	Call	Currency Future	22.0000	21.0000	(4.545)	0	0	0
05/12/2008	€ / R 2008/12/12	11.10	Call	Currency Future	1,867.0000	2,078.0000	11.302	0	0	0
05/12/2008	€ / R 2008/12/12	17.40	Put	Currency Future	4,438.0000	4,224.0000	(4.822)	0	0	0
05/12/2008	€ / R 2008/12/12	14.60	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0
05/12/2008	€ / R 2008/12/12	14.25	Call	Currency Future	26.0000	26.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	13.40	Put	Currency Future	541.0000	350.0000	(35.305)	0	0	0
05/12/2008	€ / R 2008/12/12	15.20	Put	Currency Future	2,246.0000	2,031.0000	(9.573)	0	0	0
05/12/2008	€ / R 2008/12/12	13.40	Put	Currency Future	541.0000	350.0000	(35.305)	0	0	0
05/12/2008	€ / R 2008/12/12	12.55	Put	Currency Future	92.0000	42.0000	(54.348)	0	0	0
05/12/2008	€ / R 2008/12/12	14.25	Put	Currency Future	1,315.0000	1,100.0000	(16.350)	0	0	0
05/12/2008	€ / R 2008/12/12	13.40	Call	Currency Future	103.0000	126.0000	22.330	0	0	0
05/12/2008	€ / R 2008/12/12	16.00	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	9.80	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	11.80	Put	Currency Future	18.0000	8.0000	(55.556)	0	0	0
05/12/2008	€ / R 2008/12/12	13.80	Call	Currency Future	51.0000	55.0000	7.843	0	0	0
05/12/2008	€ / R 2008/12/12	13.50	Call	Currency Future	86.0000	102.0000	18.605	0	0	0
05/12/2008	€ / R 2008/12/12	16.00	Put	Currency Future	3,041.0000	2,827.0000	(7.037)	0	0	0
05/12/2008	€ / R 2008/12/12	11.00	Put	Currency Future	5.0000	2.0000	(60.000)	0	0	0
05/12/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,364.0000	2,576.0000	8.968	0	0	0
05/12/2008	€ / R 2008/12/12	14.85	Call	Currency Future	12.0000	12.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	14.35	Call	Currency Future	23.0000	22.0000	(4.348)	0	0	0
05/12/2008	€ / R 2008/12/12	12.80	Put	Currency Future	163.0000	81.0000	(50.307)	0	0	0
05/12/2008	€ / R 2008/12/12	10.60	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
05/12/2008	€ / R 2008/12/12	14.45	Put	Currency Future	1,509.0000	1,293.0000	(14.314)	0	0	0
05/12/2008	€ / R 2008/12/12	12.15	Call	Currency Future	845.0000	1,042.0000	23.314	0	0	0
05/12/2008	€ / R 2008/12/12	9.80	Call	Currency Future	3,162.0000	3,376.0000	6.768	0	0	0
05/12/2008	€ / R 2008/12/12	12.35	Call	Currency Future	668.0000	851.0000	27.395	0	0	0
05/12/2008	€ / R 2008/12/12	15.65	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
05/12/2008	€ / R 2008/12/12	13.60	Call	Currency Future	72.0000	83.0000	15.278	0	0	0
05/12/2008	€ / R 2008/12/12	12.15	Put	Currency Future	34.0000	16.0000	(52.941)	0	0	0
05/12/2008	€ / R 2008/12/12	12.80	Call	Currency Future	324.0000	457.0000	41.049	0	0	0
05/12/2008	€ / R 2008/12/12	15.20	Call	Currency Future	8.0000	7.0000	(12.500)	0	0	0
05/12/2008	€ / R 2008/12/12	14.60	Call	Currency Future	17.0000	16.0000	(5.882)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	€ / R 2008/12/12	12.45	Call	Currency Future	584.0000	758.0000	29.795	0	0	0
05/12/2008	€ / R 2008/12/12	14.45	Call	Currency Future	20.0000	19.0000	(5.000)	0	0	0
05/12/2008	€ / R 2008/12/12	13.75	Put	Currency Future	844.0000	635.0000	(24.763)	0	0	0
05/12/2008	€ / R 2008/12/12	12.70	Call	Currency Future	392.0000	538.0000	37.245	0	0	0
05/12/2008	€ / R 2008/12/12	11.10	Put	Currency Future	5.0000	2.0000	(60.000)	0	0	0
05/12/2008	€ / R 2008/12/12	12.35	Call	Currency Future	668.0000	851.0000	27.395	0	0	0
05/12/2008	€ / R 2008/12/12	14.35	Put	Currency Future	1,411.0000	1,196.0000	(15.237)	0	0	0
05/12/2008	€ / R 2008/12/12	13.50	Put	Currency Future	624.0000	426.0000	(31.731)	0	0	0
05/12/2008	€ / R 2008/12/12	14.40	Put	Currency Future	1,460.0000	1,245.0000	(14.726)	0	0	0
05/12/2008	€ / R 2008/12/12	11.20	Put	Currency Future	6.0000	2.0000	(66.667)	0	0	0
05/12/2008	€ / R 2008/12/12	13.55	Put	Currency Future	667.0000	466.0000	(30.135)	0	0	0
05/12/2008	€ / R 2008/12/12	10.40	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/12/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,374.0000	1,582.0000	15.138	0	0	0
05/12/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,179.0000	1,384.0000	17.388	0	0	0
05/12/2008	€ / R 2008/12/12	10.30	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/12/2008	€ / R 2008/12/12	11.00	Call	Currency Future	1,966.0000	2,178.0000	10.783	0	0	0
05/12/2008	€ / R 2008/12/12	14.60	Put	Currency Future	1,655.0000	1,440.0000	(12.991)	0	0	0
05/12/2008	€ / R 2008/12/12	12.65	Call	Currency Future	428.0000	581.0000	35.748	0	0	0
05/12/2008	€ / R 2008/12/12	16.70	Put	Currency Future	3,739.0000	3,525.0000	(5.723)	0	0	0
05/12/2008	€ / R 2008/12/12	12.20	Call	Currency Future	800.0000	994.0000	24.250	0	0	0
05/12/2008	€ / R 2008/12/12	9.60	Call	Currency Future	3,362.0000	3,576.0000	6.365	0	0	0
05/12/2008	€ / R 2008/12/12	12.20	Put	Currency Future	38.0000	18.0000	(52.632)	0	0	0
05/12/2008	€ / R 2008/12/12	11.60	Put	Currency Future	12.0000	6.0000	(50.000)	0	0	0
05/12/2008	€ / R 2008/12/12	11.90	Put	Currency Future	21.0000	10.0000	(52.381)	0	0	0
05/12/2008	€ / R 2008/12/12	9.60	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	12.30	Call	Currency Future	711.0000	898.0000	26.301	0	0	0
05/12/2008	€ / R 2008/12/12	13.40	Call	Currency Future	103.0000	126.0000	22.330	0	0	0
05/12/2008	€ / R 2008/12/12	12.35	Put	Currency Future	56.0000	25.0000	(55.357)	0	0	0
05/12/2008	€ / R 2008/12/12	12.10	Call	Currency Future	892.0000	1,091.0000	22.309	0	0	0
05/12/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,083.0000	1,286.0000	18.744	0	0	0
05/12/2008	€ / R 2008/12/12	10.40	Call	Currency Future	2,563.0000	2,776.0000	8.311	0	0	0
05/12/2008	€ / R 2008/12/12	12.30	Put	Currency Future	50.0000	22.0000	(56.000)	0	0	0
05/12/2008	€ / R 2008/12/12	14.60	Put	Currency Future	1,655.0000	1,440.0000	(12.991)	0	0	0
05/12/2008	€ / R 2008/12/12	11.80	Put	Currency Future	18.0000	8.0000	(55.556)	0	0	0
05/12/2008	€ / R 2008/12/12	11.20	Call	Currency Future	1,768.0000	1,978.0000	11.878	0	0	0
05/12/2008	€ / R 2008/12/12	12.45	Put	Currency Future	72.0000	32.0000	(55.556)	0	0	0

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05/12/2008	€ / R 2008/12/12	15.65	Put	Currency Future	2,693.0000	2,478.0000	(7.984)	0	0	0
05/12/2008	€ / R 2008/12/12	15.85	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/12/2008	€ / R 2008/12/12	16.45	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	14.50	Put	Currency Future	1,557.0000	1,342.0000	(13.809)	0	0	0
05/12/2008	€ / R 2008/12/12	12.70	Put	Currency Future	130.0000	63.0000	(51.538)	0	0	0
05/12/2008	€ / R 2008/12/12	14.20	Put	Currency Future	1,266.0000	1,052.0000	(16.904)	0	0	0
05/12/2008	€ / R 2008/12/12	10.35	Call	Currency Future	2,612.0000	2,826.0000	8.193	0	0	0
05/12/2008	€ / R 2008/12/12	14.85	Put	Currency Future	1,900.0000	1,686.0000	(11.263)	0	0	0
05/12/2008	€ / R 2008/12/12	12.65	Put	Currency Future	116.0000	55.0000	(52.586)	0	0	0
05/12/2008	€ / R 2008/12/12	9.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	16.45	Put	Currency Future	3,490.0000	3,275.0000	(6.160)	0	0	0
05/12/2008	€ / R 2008/12/12	13.85	Put	Currency Future	935.0000	724.0000	(22.567)	0	0	0
05/12/2008	€ / R 2008/12/12	13.65	Call	Currency Future	66.0000	75.0000	13.636	0	0	0
05/12/2008	€ / R 2008/12/12	9.55	Call	Currency Future	3,412.0000	3,626.0000	6.272	0	0	0
05/12/2008	€ / R 2008/12/12	12.10	Put	Currency Future	31.0000	15.0000	(51.613)	0	0	0
05/12/2008	€ / R 2008/12/12	14.65	Call	Currency Future	16.0000	15.0000	(6.250)	0	0	0
05/12/2008	€ / R 2008/12/12	10.35	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/12/2008	€ / R 2008/12/12	14.65	Put	Currency Future	1,704.0000	1,489.0000	(12.617)	0	0	0
05/12/2008	€ / R 2008/12/12	13.65	Put	Currency Future	754.0000	549.0000	(27.188)	0	0	0
05/12/2008	€ / R 2008/12/12	11.15	Call	Currency Future	1,818.0000	2,028.0000	11.551	0	0	0
05/12/2008	€ / R 2008/12/12	13.85	Call	Currency Future	47.0000	50.0000	6.383	0	0	0
05/12/2008	€ / R 2008/12/12	14.20	Call	Currency Future	28.0000	28.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	11.15	Put	Currency Future	6.0000	2.0000	(66.667)	0	0	0
05/12/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,083.0000	1,286.0000	18.744	0	0	0
05/12/2008	€ / R 2008/12/12	15.45	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
05/12/2008	€ / R 2008/12/12	14.90	Put	Currency Future	1,950.0000	1,735.0000	(11.026)	0	0	0
05/12/2008	€ / R 2008/12/12	15.95	Call	Currency Future	3.0000	3.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	10.50	Put	Currency Future	2.0000	0.0000	(100.000)	0	0	0
05/12/2008	€ / R 2008/12/12	12.30	Call	Currency Future	711.0000	898.0000	26.301	0	0	0
05/12/2008	€ / R 2008/12/12	10.65	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
05/12/2008	€ / R 2008/12/12	15.70	Call	Currency Future	4.0000	4.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	15.15	Put	Currency Future	2,197.0000	1,982.0000	(9.786)	0	0	0
05/12/2008	€ / R 2008/12/12	10.50	Call	Currency Future	2,464.0000	2,676.0000	8.604	0	0	0
05/12/2008	€ / R 2008/12/12	9.85	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	15.70	Put	Currency Future	2,743.0000	2,528.0000	(7.838)	0	0	0
05/12/2008	€ / R 2008/12/12	11.50	Put	Currency Future	10.0000	5.0000	(50.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	€ / R 2008/12/12	15.15	Call	Currency Future	8.0000	8.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	10.80	Call	Currency Future	2,165.0000	2,377.0000	9.792	0	0	0
05/12/2008	€ / R 2008/12/12	15.40	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
05/12/2008	€ / R 2008/12/12	10.90	Call	Currency Future	2,066.0000	2,277.0000	10.213	0	0	0
05/12/2008	€ / R 2008/12/12	11.50	Call	Currency Future	1,472.0000	1,681.0000	14.198	0	0	0
05/12/2008	€ / R 2008/12/12	15.90	Put	Currency Future	2,942.0000	2,727.0000	(7.308)	0	0	0
05/12/2008	€ / R 2008/12/12	10.80	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
05/12/2008	€ / R 2008/12/12	13.45	Call	Currency Future	94.0000	114.0000	21.277	0	0	0
05/12/2008	€ / R 2008/12/12	11.55	Put	Currency Future	11.0000	5.0000	(54.545)	0	0	0
05/12/2008	€ / R 2008/12/12	10.90	Put	Currency Future	4.0000	1.0000	(75.000)	0	0	0
05/12/2008	€ / R 2008/12/12	15.95	Put	Currency Future	2,992.0000	2,777.0000	(7.186)	0	0	0
05/12/2008	€ / R 2008/12/12	14.80	Call	Currency Future	13.0000	13.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	13.55	Call	Currency Future	78.0000	92.0000	17.949	0	0	0
05/12/2008	€ / R 2008/12/12	9.85	Call	Currency Future	3,112.0000	3,326.0000	6.877	0	0	0
05/12/2008	€ / R 2008/12/12	15.90	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/12/2008	€ / R 2008/12/12	14.80	Put	Currency Future	1,851.0000	1,637.0000	(11.561)	0	0	0
05/12/2008	€ / R 2008/12/12	13.45	Put	Currency Future	582.0000	388.0000	(33.333)	0	0	0
05/12/2008	€ / R 2008/12/12	10.65	Call	Currency Future	2,314.0000	2,527.0000	9.205	0	0	0
05/12/2008	€ / R 2008/12/12	10.10	Call	Currency Future	2,862.0000	3,076.0000	7.477	0	0	0
05/12/2008	€ / R 2008/12/12	10.30	Call	Currency Future	2,662.0000	2,876.0000	8.039	0	0	0
05/12/2008	€ / R 2008/12/12	15.60	Call	Currency Future	5.0000	4.0000	(20.000)	0	0	0
05/12/2008	€ / R 2008/12/12	12.50	Put	Currency Future	82.0000	37.0000	(54.878)	0	0	0
05/12/2008	€ / R 2008/12/12	13.75	Call	Currency Future	55.0000	61.0000	10.909	0	0	0
05/12/2008	€ / R 2008/12/12	10.10	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	14.15	Call	Currency Future	30.0000	30.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	10.00	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	12.10	Call	Currency Future	892.0000	1,091.0000	22.309	0	0	0
05/12/2008	€ / R 2008/12/12	15.45	Put	Currency Future	2,494.0000	2,279.0000	(8.621)	0	0	0
05/12/2008	€ / R 2008/12/12	14.90	Call	Currency Future	11.0000	11.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	16.40	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	12.50	Call	Currency Future	543.0000	713.0000	31.308	0	0	0
05/12/2008	€ / R 2008/12/12	12.10	Put	Currency Future	31.0000	15.0000	(51.613)	0	0	0
05/12/2008	€ / R 2008/12/12	16.25	Put	Currency Future	3,290.0000	3,076.0000	(6.505)	0	0	0
05/12/2008	€ / R 2008/12/12	15.60	Put	Currency Future	2,643.0000	2,428.0000	(8.135)	0	0	0
05/12/2008	€ / R 2008/12/12	11.90	Put	Currency Future	21.0000	10.0000	(52.381)	0	0	0
05/12/2008	€ / R 2008/12/12	10.00	Call	Currency Future	2,962.0000	3,176.0000	7.225	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	€ / R 2008/12/12	12.25	Call	Currency Future	755.0000	946.0000	25.298	0	0	0
05/12/2008	€ / R 2008/12/12	14.15	Put	Currency Future	1,218.0000	1,004.0000	(17.570)	0	0	0
05/12/2008	€ / R 2008/12/12	15.75	Call	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/12/2008	€ / R 2008/12/12	14.55	Call	Currency Future	18.0000	17.0000	(5.556)	0	0	0
05/12/2008	€ / R 2008/12/12	12.30	Put	Currency Future	50.0000	22.0000	(56.000)	0	0	0
05/12/2008	€ / R 2008/12/12	15.75	Put	Currency Future	2,792.0000	2,578.0000	(7.665)	0	0	0
05/12/2008	€ / R 2008/12/12	9.50	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	16.15	Put	Currency Future	0.0000	2,976.0000	100.000	0	0	0
05/12/2008	€ / R 2008/12/12	16.25	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	16.55	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	9.50	Call	Currency Future	3,462.0000	3,676.0000	6.181	0	0	0
05/12/2008	€ / R 2008/12/12	14.55	Call	Currency Future	0.0000	17.0000	100.000	0	0	0
05/12/2008	€ / R 2008/12/12	14.50	Call	Currency Future	19.0000	18.0000	(5.263)	0	0	0
05/12/2008	€ / R 2008/12/12	16.55	Put	Currency Future	3,589.0000	3,375.0000	(5.963)	0	0	0
05/12/2008	€ / R 2008/12/12	12.15	Put	Currency Future	0.0000	16.0000	100.000	0	0	0
05/12/2008	€ / R 2008/12/12	10.30	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/12/2008	€ / R 2008/12/12	16.40	Put	Currency Future	3,440.0000	3,226.0000	(6.221)	0	0	0
05/12/2008	€ / R 2008/12/12	12.15	Call	Currency Future	0.0000	1,042.0000	100.000	0	0	0
05/12/2008	€ / R 2008/12/12	14.95	Put	Currency Future	1,999.0000	1,784.0000	(10.755)	0	0	0
05/12/2008	€ / R 2008/12/12	15.85	Put	Currency Future	2,892.0000	2,677.0000	(7.434)	0	0	0
05/12/2008	€ / R 2008/12/12	10.55	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	14.55	Put	Currency Future	1,606.0000	1,391.0000	(13.387)	0	0	0
05/12/2008	€ / R 2008/12/12	10.55	Call	Currency Future	0.0000	2,626.0000	100.000	0	0	0
05/12/2008	€ / R 2008/12/12	11.70	Call	Currency Future	1,276.0000	1,483.0000	16.223	0	0	0
05/12/2008	€ / R 2008/12/12	14.95	Call	Currency Future	11.0000	10.0000	(9.091)	0	0	0
05/12/2008	€ / R 2008/12/12	14.55	Put	Currency Future	0.0000	1,391.0000	100.000	0	0	0
05/12/2008	€ / R 2008/12/12	10.95	Call	Currency Future	2,016.0000	2,227.0000	10.466	0	0	0
05/12/2008	€ / R 2008/12/12	9.45	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	9.75	Call	Currency Future	0.0000	3,426.0000	100.000	0	0	0
05/12/2008	€ / R 2008/12/12	9.45	Call	Currency Future	3,512.0000	3,726.0000	6.093	0	0	0
05/12/2008	€ / R 2008/12/12	9.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	15.35	Put	Currency Future	0.0000	2,180.0000	100.000	0	0	0
05/12/2008	€ / R 2008/12/12	10.25	Call	Currency Future	2,712.0000	2,926.0000	7.891	0	0	0
05/12/2008	€ / R 2008/12/12	15.35	Call	Currency Future	0.0000	6.0000	100.000	0	0	0
05/12/2008	€ / R 2008/12/12	10.15	Call	Currency Future	2,812.0000	3,026.0000	7.610	0	0	0
05/12/2008	€ / R 2008/12/12	10.25	Put	Currency Future	0.0000	0.0000	-	0	0	0

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05/12/2008	€ / R 2008/12/12	10.15	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	11.05	Call	Currency Future	1,917.0000	2,128.0000	11.007	0	0	0
05/12/2008	€ / R 2008/12/12	10.70	Put	Currency Future	3.0000	1.0000	(66.667)	0	0	0
05/12/2008	€ / R 2008/12/12	11.65	Call	Currency Future	1,325.0000	1,532.0000	15.623	0	0	0
05/12/2008	€ / R 2008/12/12	10.95	Put	Currency Future	4.0000	1.0000	(75.000)	0	0	0
05/12/2008	€ / R 2008/12/12	15.05	Put	Currency Future	2,098.0000	1,883.0000	(10.248)	0	0	0
05/12/2008	€ / R 2008/12/12	14.70	Call	Currency Future	15.0000	14.0000	(6.667)	0	0	0
05/12/2008	€ / R 2008/12/12	11.75	Put	Currency Future	16.0000	7.0000	(56.250)	0	0	0
05/12/2008	€ / R 2008/12/12	16.50	Call	Currency Future	1.0000	1.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	15.05	Call	Currency Future	9.0000	9.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	14.70	Put	Currency Future	1,753.0000	1,538.0000	(12.265)	0	0	0
05/12/2008	€ / R 2008/12/12	11.05	Put	Currency Future	5.0000	2.0000	(60.000)	0	0	0
05/12/2008	€ / R 2008/12/12	15.50	Call	Currency Future	6.0000	5.0000	(16.667)	0	0	0
05/12/2008	€ / R 2008/12/12	10.70	Call	Currency Future	2,265.0000	2,477.0000	9.360	0	0	0
05/12/2008	€ / R 2008/12/12	11.65	Put	Currency Future	13.0000	6.0000	(53.846)	0	0	0
05/12/2008	€ / R 2008/12/12	9.90	Call	Currency Future	3,062.0000	3,276.0000	6.989	0	0	0
05/12/2008	€ / R 2008/12/12	9.90	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	9.70	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	9.70	Call	Currency Future	3,262.0000	3,476.0000	6.560	0	0	0
05/12/2008	€ / R 2008/12/12	16.15	Call	Currency Future	0.0000	2.0000	100.000	0	0	0
05/12/2008	€ / R 2008/12/12	11.70	Put	Currency Future	15.0000	7.0000	(53.333)	0	0	0
05/12/2008	€ / R 2008/12/12	15.50	Put	Currency Future	2,544.0000	2,329.0000	(8.451)	0	0	0
05/12/2008	€ / R 2008/12/12	17.70	Put	Currency Future	4,738.0000	4,524.0000	(4.517)	0	0	0
05/12/2008	€ / R 2008/12/12	16.90	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/12/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,669.0000	1,879.0000	12.582	0	0	0
05/12/2008	€ / R 2008/12/12	16.10	Put	Currency Future	3,141.0000	2,926.0000	(6.845)	0	0	0
05/12/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,571.0000	1,780.0000	13.304	0	0	0
05/12/2008	€ / R 2008/12/12	16.10	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/12/2008	€ / R 2008/12/12	11.30	Put	Currency Future	8.0000	3.0000	(62.500)	0	0	0
05/12/2008	€ / R 2008/12/12	15.30	Put	Currency Future	2,345.0000	2,130.0000	(9.168)	0	0	0
05/12/2008	€ / R 2008/12/12	11.40	Put	Currency Future	9.0000	4.0000	(55.556)	0	0	0
05/12/2008	€ / R 2008/12/12	16.30	Call	Currency Future	2.0000	2.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	15.30	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
05/12/2008	€ / R 2008/12/12	11.55	Call	Currency Future	1,423.0000	1,631.0000	14.617	0	0	0
05/12/2008	€ / R 2008/12/12	16.90	Put	Currency Future	3,939.0000	3,725.0000	(5.433)	0	0	0
05/12/2008	€ / R 2008/12/12	16.30	Put	Currency Future	3,340.0000	3,126.0000	(6.407)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	€ / R 2008/12/12	16.50	Put	Currency Future	3,540.0000	3,325.0000	(6.073)	0	0	0
05/12/2008	€ / R 2008/12/12	12.60	Put	Currency Future	104.0000	48.0000	(53.846)	0	0	0
05/12/2008	€ / R 2008/12/12	13.05	Call	Currency Future	195.0000	275.0000	41.026	0	0	0
05/12/2008	€ / R 2008/12/12	17.70	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,374.0000	1,582.0000	15.138	0	0	0
05/12/2008	€ / R 2008/12/12	12.60	Call	Currency Future	465.0000	624.0000	34.194	0	0	0
05/12/2008	€ / R 2008/12/12	13.25	Call	Currency Future	135.0000	173.0000	28.148	0	0	0
05/12/2008	€ / R 2008/12/12	17.75	Put	Currency Future	4,788.0000	4,574.0000	(4.470)	0	0	0
05/12/2008	€ / R 2008/12/12	11.60	Put	Currency Future	12.0000	6.0000	(50.000)	0	0	0
05/12/2008	€ / R 2008/12/12	13.05	Put	Currency Future	283.0000	149.0000	(47.350)	0	0	0
05/12/2008	€ / R 2008/12/12	12.00	Call	Currency Future	987.0000	1,188.0000	20.365	0	0	0
05/12/2008	€ / R 2008/12/12	11.95	Put	Currency Future	23.0000	11.0000	(52.174)	0	0	0
05/12/2008	€ / R 2008/12/12	12.55	Call	Currency Future	504.0000	668.0000	32.540	0	0	0
05/12/2008	€ / R 2008/12/12	17.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	15.35	Put	Currency Future	2,395.0000	2,180.0000	(8.977)	0	0	0
05/12/2008	€ / R 2008/12/12	12.40	Put	Currency Future	64.0000	28.0000	(56.250)	0	0	0
05/12/2008	€ / R 2008/12/12	16.95	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	11.95	Call	Currency Future	1,035.0000	1,237.0000	19.517	0	0	0
05/12/2008	€ / R 2008/12/12	13.25	Put	Currency Future	423.0000	247.0000	(41.608)	0	0	0
05/12/2008	€ / R 2008/12/12	11.75	Call	Currency Future	1,228.0000	1,433.0000	16.694	0	0	0
05/12/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,131.0000	1,335.0000	18.037	0	0	0
05/12/2008	€ / R 2008/12/12	13.05	Call	Currency Future	195.0000	275.0000	41.026	0	0	0
05/12/2008	€ / R 2008/12/12	12.00	Put	Currency Future	25.0000	12.0000	(52.000)	0	0	0
05/12/2008	€ / R 2008/12/12	12.90	Call	Currency Future	263.0000	380.0000	44.487	0	0	0
05/12/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,620.0000	1,829.0000	12.901	0	0	0
05/12/2008	€ / R 2008/12/12	12.40	Call	Currency Future	626.0000	804.0000	28.435	0	0	0
05/12/2008	€ / R 2008/12/12	13.10	Call	Currency Future	178.0000	243.0000	36.517	0	0	0
05/12/2008	€ / R 2008/12/12	11.35	Put	Currency Future	8.0000	3.0000	(62.500)	0	0	0
05/12/2008	€ / R 2008/12/12	11.45	Call	Currency Future	1,521.0000	1,730.0000	13.741	0	0	0
05/12/2008	€ / R 2008/12/12	13.10	Put	Currency Future	316.0000	167.0000	(47.152)	0	0	0
05/12/2008	€ / R 2008/12/12	16.95	Put	Currency Future	3,989.0000	3,774.0000	(5.390)	0	0	0
05/12/2008	€ / R 2008/12/12	11.45	Put	Currency Future	10.0000	4.0000	(60.000)	0	0	0
05/12/2008	€ / R 2008/12/12	12.55	Put	Currency Future	92.0000	42.0000	(54.348)	0	0	0
05/12/2008	€ / R 2008/12/12	13.20	Call	Currency Future	148.0000	192.0000	29.730	0	0	0
05/12/2008	€ / R 2008/12/12	11.85	Put	Currency Future	19.0000	9.0000	(52.632)	0	0	0
05/12/2008	€ / R 2008/12/12	13.20	Put	Currency Future	386.0000	216.0000	(44.041)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	€ / R 2008/12/12	16.15	Put	Currency Future	3,191.0000	2,976.0000	(6.738)	0	0	0
05/12/2008	€ / R 2008/12/12	16.15	Call	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/12/2008	€ / R 2008/12/12	11.35	Put	Currency Future	8.0000	3.0000	(62.500)	0	0	0
05/12/2008	€ / R 2008/12/12	12.90	Put	Currency Future	201.0000	104.0000	(48.259)	0	0	0
05/12/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,620.0000	1,829.0000	12.901	0	0	0
05/12/2008	€ / R 2008/12/12	13.05	Put	Currency Future	283.0000	149.0000	(47.350)	0	0	0
05/12/2008	€ / R 2008/12/12	15.35	Call	Currency Future	7.0000	6.0000	(14.286)	0	0	0
05/12/2008	€ / R 2008/12/12	12.80	Put	Currency Future	163.0000	81.0000	(50.307)	0	0	0
05/12/2008	€ / R 2008/12/12	12.80	Call	Currency Future	324.0000	457.0000	41.049	0	0	0
05/12/2008	€ / R 2008/12/12	12.75	Call	Currency Future	357.0000	497.0000	39.216	0	0	0
05/12/2008	€ / R 2008/12/12	12.75	Put	Currency Future	146.0000	71.0000	(51.370)	0	0	0
05/12/2008	€ / R 2008/12/12	12.85	Call	Currency Future	293.0000	417.0000	42.321	0	0	0
05/12/2008	€ / R 2008/12/12	13.35	Call	Currency Future	112.0000	140.0000	25.000	0	0	0
05/12/2008	€ / R 2008/12/12	13.35	Put	Currency Future	501.0000	314.0000	(37.325)	0	0	0
05/12/2008	€ / R 2008/12/12	13.15	Put	Currency Future	351.0000	187.0000	(46.724)	0	0	0
05/12/2008	€ / R 2008/12/12	13.15	Call	Currency Future	162.0000	213.0000	31.481	0	0	0
05/12/2008	€ / R 2008/12/12	12.85	Put	Currency Future	181.0000	92.0000	(49.171)	0	0	0
05/12/2008	€ / R 2008/12/12	14.10	Call	Currency Future	32.0000	32.0000	-	0	0	0
05/12/2008	€ / R 2008/12/12	12.40	Call	Currency Future	626.0000	804.0000	28.435	0	0	0
05/12/2008	€ / R 2008/12/12	12.60	Put	Currency Future	104.0000	48.0000	(53.846)	0	0	0
05/12/2008	€ / R 2008/12/12	12.60	Call	Currency Future	465.0000	624.0000	34.194	0	0	0
05/12/2008	€ / R 2008/12/12	12.40	Put	Currency Future	64.0000	28.0000	(56.250)	0	0	0
05/12/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,171.0000	956.0000	(18.360)	0	0	0
05/12/2008	€ / R 2008/12/12	13.00	Put	Currency Future	252.0000	132.0000	(47.619)	0	0	0
05/12/2008	€ / R 2008/12/12	13.00	Call	Currency Future	214.0000	308.0000	43.925	0	0	0
05/12/2008	€ / R 2008/12/12	13.30	Call	Currency Future	123.0000	156.0000	26.829	0	0	0
05/12/2008	€ / R 2008/12/12	13.30	Put	Currency Future	462.0000	280.0000	(39.394)	0	0	0
05/12/2008	€ / R 2008/12/12	12.95	Put	Currency Future	223.0000	117.0000	(47.534)	0	0	0
05/12/2008	€ / R 2008/12/12	12.95	Call	Currency Future	234.0000	343.0000	46.581	0	0	0
05/12/2008	€ / R 2009/03/16			Currency Future	13.2422	13.4418	1.507	0.0000	0.0000	4,768
05/12/2008	€ / R 2009/03/16	12.90	Call	Currency Future	880.0000	986.0000	12.045	0	0	0
05/12/2008	€ / R 2009/03/16	14.50	Call	Currency Future	414.0000	457.0000	10.386	0	0	0
05/12/2008	€ / R 2009/03/16	16.60	Call	Currency Future	179.0000	201.0000	12.291	0	0	0
05/12/2008	€ / R 2009/03/16	12.90	Put	Currency Future	538.0000	444.0000	(17.472)	0	0	0
05/12/2008	€ / R 2009/03/16	10.50	Call	Currency Future	2,778.0000	2,975.0000	7.091	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	€ / R 2009/03/16	16.10	Call	Currency Future	222.0000	242.0000	9.009	0	0	0
05/12/2008	€ / R 2009/03/16	14.50	Put	Currency Future	1,672.0000	1,515.0000	(9.390)	0	0	0
05/12/2008	€ / R 2009/03/16	12.75	Put	Currency Future	459.0000	374.0000	(18.519)	0	0	0
05/12/2008	€ / R 2009/03/16	16.40	Put	Currency Future	3,357.0000	3,174.0000	(5.451)	0	0	0
05/12/2008	€ / R 2009/03/16	11.35	Call	Currency Future	1,970.0000	2,156.0000	9.442	0	0	0
05/12/2008	€ / R 2009/03/16	15.30	Put	Currency Future	2,358.0000	2,188.0000	(7.209)	0	0	0
05/12/2008	€ / R 2009/03/16	10.80	Put	Currency Future	43.0000	39.0000	(9.302)	0	0	0
05/12/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,352.0000	1,509.0000	11.612	0	0	0
05/12/2008	€ / R 2009/03/16	16.45	Call	Currency Future	196.0000	212.0000	8.163	0	0	0
05/12/2008	€ / R 2009/03/16	14.55	Put	Currency Future	1,714.0000	1,555.0000	(9.277)	0	0	0
05/12/2008	€ / R 2009/03/16	15.30	Call	Currency Future	300.0000	330.0000	10.000	0	0	0
05/12/2008	€ / R 2009/03/16	12.75	Call	Currency Future	952.0000	1,066.0000	11.975	0	0	0
05/12/2008	€ / R 2009/03/16	14.80	Put	Currency Future	1,925.0000	1,762.0000	(8.468)	0	0	0
05/12/2008	€ / R 2009/03/16	12.85	Put	Currency Future	511.0000	420.0000	(17.808)	0	0	0
05/12/2008	€ / R 2009/03/16	14.55	Call	Currency Future	406.0000	447.0000	10.099	0	0	0
05/12/2008	€ / R 2009/03/16	11.30	Put	Currency Future	74.0000	61.0000	(17.568)	0	0	0
05/12/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,003.0000	1,123.0000	11.964	0	0	0
05/12/2008	€ / R 2009/03/16	10.80	Call	Currency Future	2,485.0000	2,680.0000	7.847	0	0	0
05/12/2008	€ / R 2009/03/16	12.85	Call	Currency Future	903.0000	1,012.0000	12.071	0	0	0
05/12/2008	€ / R 2009/03/16	10.50	Put	Currency Future	36.0000	33.0000	(8.333)	0	0	0
05/12/2008	€ / R 2009/03/16	11.45	Call	Currency Future	1,880.0000	2,065.0000	9.840	0	0	0
05/12/2008	€ / R 2009/03/16	11.30	Call	Currency Future	2,016.0000	2,203.0000	9.276	0	0	0
05/12/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,146.0000	1,289.0000	12.478	0	0	0
05/12/2008	€ / R 2009/03/16	12.45	Put	Currency Future	321.0000	263.0000	(18.069)	0	0	0
05/12/2008	€ / R 2009/03/16	14.65	Call	Currency Future	390.0000	429.0000	10.000	0	0	0
05/12/2008	€ / R 2009/03/16	12.65	Put	Currency Future	410.0000	331.0000	(19.268)	0	0	0
05/12/2008	€ / R 2009/03/16	12.40	Put	Currency Future	303.0000	248.0000	(18.152)	0	0	0
05/12/2008	€ / R 2009/03/16	14.65	Put	Currency Future	1,798.0000	1,637.0000	(8.954)	0	0	0
05/12/2008	€ / R 2009/03/16	13.80	Call	Currency Future	563.0000	627.0000	11.368	0	0	0
05/12/2008	€ / R 2009/03/16	17.75	Put	Currency Future	4,597.0000	4,410.0000	(4.068)	0	0	0
05/12/2008	€ / R 2009/03/16	16.10	Put	Currency Future	3,080.0000	2,900.0000	(5.844)	0	0	0
05/12/2008	€ / R 2009/03/16	14.80	Call	Currency Future	367.0000	403.0000	9.809	0	0	0
05/12/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,352.0000	1,509.0000	11.612	0	0	0
05/12/2008	€ / R 2009/03/16	15.25	Call	Currency Future	306.0000	336.0000	9.804	0	0	0
05/12/2008	€ / R 2009/03/16	16.40	Call	Currency Future	199.0000	216.0000	8.543	0	0	0
05/12/2008	€ / R 2009/03/16	12.45	Call	Currency Future	1,114.0000	1,255.0000	12.657	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	€ / R 2009/03/16	15.85	Put	Currency Future	2,851.0000	2,674.0000	(6.208)	0	0	0
05/12/2008	€ / R 2009/03/16	11.45	Put	Currency Future	88.0000	73.0000	(17.045)	0	0	0
05/12/2008	€ / R 2009/03/16	14.95	Put	Currency Future	2,054.0000	1,888.0000	(8.082)	0	0	0
05/12/2008	€ / R 2009/03/16	12.55	Put	Currency Future	364.0000	296.0000	(18.681)	0	0	0
05/12/2008	€ / R 2009/03/16	12.10	Put	Currency Future	210.0000	168.0000	(20.000)	0	0	0
05/12/2008	€ / R 2009/03/16	15.85	Call	Currency Future	243.0000	266.0000	9.465	0	0	0
05/12/2008	€ / R 2009/03/16	12.95	Put	Currency Future	565.0000	469.0000	(16.991)	0	0	0
05/12/2008	€ / R 2009/03/16	9.90	Call	Currency Future	3,364.0000	3,558.0000	5.767	0	0	0
05/12/2008	€ / R 2009/03/16	14.95	Call	Currency Future	346.0000	380.0000	9.827	0	0	0
05/12/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,057.0000	1,187.0000	12.299	0	0	0
05/12/2008	€ / R 2009/03/16	10.35	Call	Currency Future	2,925.0000	3,122.0000	6.735	0	0	0
05/12/2008	€ / R 2009/03/16	15.25	Put	Currency Future	2,314.0000	2,145.0000	(7.303)	0	0	0
05/12/2008	€ / R 2009/03/16	9.90	Put	Currency Future	22.0000	16.0000	(27.273)	0	0	0
05/12/2008	€ / R 2009/03/16	10.95	Put	Currency Future	49.0000	42.0000	(14.286)	0	0	0
05/12/2008	€ / R 2009/03/16	16.45	Put	Currency Future	3,404.0000	3,221.0000	(5.376)	0	0	0
05/12/2008	€ / R 2009/03/16	15.75	Call	Currency Future	253.0000	276.0000	9.091	0	0	0
05/12/2008	€ / R 2009/03/16	10.10	Call	Currency Future	3,171.0000	3,364.0000	6.086	0	0	0
05/12/2008	€ / R 2009/03/16	15.15	Put	Currency Future	2,226.0000	2,059.0000	(7.502)	0	0	0
05/12/2008	€ / R 2009/03/16	12.15	Put	Currency Future	224.0000	179.0000	(20.089)	0	0	0
05/12/2008	€ / R 2009/03/16	15.75	Put	Currency Future	2,761.0000	2,585.0000	(6.375)	0	0	0
05/12/2008	€ / R 2009/03/16	10.10	Put	Currency Future	29.0000	22.0000	(24.138)	0	0	0
05/12/2008	€ / R 2009/03/16	15.95	Call	Currency Future	234.0000	256.0000	9.402	0	0	0
05/12/2008	€ / R 2009/03/16	16.55	Call	Currency Future	185.0000	205.0000	10.811	0	0	0
05/12/2008	€ / R 2009/03/16	10.90	Call	Currency Future	2,389.0000	2,583.0000	8.121	0	0	0
05/12/2008	€ / R 2009/03/16	15.95	Put	Currency Future	2,942.0000	2,764.0000	(6.050)	0	0	0
05/12/2008	€ / R 2009/03/16	11.85	Put	Currency Future	148.0000	116.0000	(21.622)	0	0	0
05/12/2008	€ / R 2009/03/16	17.35	Put	Currency Future	4,222.0000	4,039.0000	(4.334)	0	0	0
05/12/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,349.0000	1,204.0000	(10.749)	0	0	0
05/12/2008	€ / R 2009/03/16	16.75	Call	Currency Future	164.0000	187.0000	14.024	0	0	0
05/12/2008	€ / R 2009/03/16	16.80	Put	Currency Future	3,717.0000	3,539.0000	(4.789)	0	0	0
05/12/2008	€ / R 2009/03/16	12.95	Call	Currency Future	857.0000	961.0000	12.135	0	0	0
05/12/2008	€ / R 2009/03/16	17.35	Call	Currency Future	114.0000	131.0000	14.912	0	0	0
05/12/2008	€ / R 2009/03/16	16.75	Put	Currency Future	3,672.0000	3,495.0000	(4.820)	0	0	0
05/12/2008	€ / R 2009/03/16	12.35	Put	Currency Future	286.0000	233.0000	(18.531)	0	0	0
05/12/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,179.0000	1,325.0000	12.383	0	0	0
05/12/2008	€ / R 2009/03/16	16.55	Put	Currency Future	3,493.0000	3,313.0000	(5.153)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	€ / R 2009/03/16	9.70	Put	Currency Future	15.0000	11.0000	(26.667)	0	0	0
05/12/2008	€ / R 2009/03/16	15.15	Call	Currency Future	319.0000	351.0000	10.031	0	0	0
05/12/2008	€ / R 2009/03/16	12.35	Put	Currency Future	286.0000	233.0000	(18.531)	0	0	0
05/12/2008	€ / R 2009/03/16	10.95	Call	Currency Future	2,342.0000	2,534.0000	8.198	0	0	0
05/12/2008	€ / R 2009/03/16	10.90	Put	Currency Future	47.0000	41.0000	(12.766)	0	0	0
05/12/2008	€ / R 2009/03/16	14.35	Put	Currency Future	1,549.0000	1,396.0000	(9.877)	0	0	0
05/12/2008	€ / R 2009/03/16	16.80	Call	Currency Future	159.0000	181.0000	13.836	0	0	0
05/12/2008	€ / R 2009/03/16	14.10	Call	Currency Future	492.0000	545.0000	10.772	0	0	0
05/12/2008	€ / R 2009/03/16	14.35	Call	Currency Future	441.0000	488.0000	10.658	0	0	0
05/12/2008	€ / R 2009/03/16	16.20	Put	Currency Future	3,172.0000	2,991.0000	(5.706)	0	0	0
05/12/2008	€ / R 2009/03/16	13.80	Put	Currency Future	1,121.0000	985.0000	(12.132)	0	0	0
05/12/2008	€ / R 2009/03/16	17.75	Call	Currency Future	89.0000	102.0000	14.607	0	0	0
05/12/2008	€ / R 2009/03/16	9.70	Call	Currency Future	3,557.0000	3,753.0000	5.510	0	0	0
05/12/2008	€ / R 2009/03/16	11.15	Put	Currency Future	62.0000	50.0000	(19.355)	0	0	0
05/12/2008	€ / R 2009/03/16	16.20	Call	Currency Future	214.0000	233.0000	8.879	0	0	0
05/12/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,389.0000	1,241.0000	(10.655)	0	0	0
05/12/2008	€ / R 2009/03/16	16.95	Call	Currency Future	146.0000	166.0000	13.699	0	0	0
05/12/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,541.0000	1,708.0000	10.837	0	0	0
05/12/2008	€ / R 2009/03/16	15.60	Put	Currency Future	2,626.0000	2,451.0000	(6.664)	0	0	0
05/12/2008	€ / R 2009/03/16	14.15	Call	Currency Future	481.0000	533.0000	10.811	0	0	0
05/12/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,680.0000	2,876.0000	7.313	0	0	0
05/12/2008	€ / R 2009/03/16	11.35	Put	Currency Future	78.0000	65.0000	(16.667)	0	0	0
05/12/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,316.0000	1,471.0000	11.778	0	0	0
05/12/2008	€ / R 2009/03/16	11.65	Put	Currency Future	109.0000	92.0000	(15.596)	0	0	0
05/12/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,701.0000	1,884.0000	10.758	0	0	0
05/12/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,316.0000	1,471.0000	11.778	0	0	0
05/12/2008	€ / R 2009/03/16	11.40	Call	Currency Future	1,925.0000	2,110.0000	9.610	0	0	0
05/12/2008	€ / R 2009/03/16	12.65	Put	Currency Future	410.0000	331.0000	(19.268)	0	0	0
05/12/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,179.0000	1,325.0000	12.383	0	0	0
05/12/2008	€ / R 2009/03/16	15.00	Call	Currency Future	339.0000	373.0000	10.029	0	0	0
05/12/2008	€ / R 2009/03/16	13.75	Call	Currency Future	577.0000	642.0000	11.265	0	0	0
05/12/2008	€ / R 2009/03/16	11.80	Put	Currency Future	138.0000	110.0000	(20.290)	0	0	0
05/12/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,003.0000	1,123.0000	11.964	0	0	0
05/12/2008	€ / R 2009/03/16	10.35	Put	Currency Future	33.0000	30.0000	(9.091)	0	0	0
05/12/2008	€ / R 2009/03/16	15.60	Call	Currency Future	268.0000	293.0000	9.328	0	0	0
05/12/2008	€ / R 2009/03/16	13.75	Put	Currency Future	1,084.0000	951.0000	(12.269)	0	0	0

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05/12/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,580.0000	1,752.0000	10.886	0	0	0
05/12/2008	€ / R 2009/03/16	11.15	Call	Currency Future	2,155.0000	2,342.0000	8.677	0	0	0
05/12/2008	€ / R 2009/03/16	15.00	Put	Currency Future	2,096.0000	1,931.0000	(7.872)	0	0	0
05/12/2008	€ / R 2009/03/16	15.35	Call	Currency Future	295.0000	323.0000	9.492	0	0	0
05/12/2008	€ / R 2009/03/16	12.40	Put	Currency Future	303.0000	248.0000	(18.152)	0	0	0
05/12/2008	€ / R 2009/03/16	12.55	Put	Currency Future	364.0000	296.0000	(18.681)	0	0	0
05/12/2008	€ / R 2009/03/16	10.00	Put	Currency Future	26.0000	19.0000	(26.923)	0	0	0
05/12/2008	€ / R 2009/03/16	16.15	Put	Currency Future	3,126.0000	2,945.0000	(5.790)	0	0	0
05/12/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,146.0000	1,289.0000	12.478	0	0	0
05/12/2008	€ / R 2009/03/16	12.15	Put	Currency Future	224.0000	179.0000	(20.089)	0	0	0
05/12/2008	€ / R 2009/03/16	10.00	Call	Currency Future	3,268.0000	3,461.0000	5.906	0	0	0
05/12/2008	€ / R 2009/03/16	12.60	Put	Currency Future	387.0000	313.0000	(19.121)	0	0	0
05/12/2008	€ / R 2009/03/16	16.15	Call	Currency Future	218.0000	237.0000	8.716	0	0	0
05/12/2008	€ / R 2009/03/16	15.35	Put	Currency Future	2,402.0000	2,231.0000	(7.119)	0	0	0
05/12/2008	€ / R 2009/03/16	14.00	Call	Currency Future	514.0000	571.0000	11.089	0	0	0
05/12/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,057.0000	1,187.0000	12.299	0	0	0
05/12/2008	€ / R 2009/03/16	16.95	Put	Currency Future	3,853.0000	3,674.0000	(4.646)	0	0	0
05/12/2008	€ / R 2009/03/16	12.30	Put	Currency Future	270.0000	219.0000	(18.889)	0	0	0
05/12/2008	€ / R 2009/03/16	12.10	Put	Currency Future	210.0000	168.0000	(20.000)	0	0	0
05/12/2008	€ / R 2009/03/16	10.70	Call	Currency Future	2,582.0000	2,778.0000	7.591	0	0	0
05/12/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,212.0000	1,360.0000	12.211	0	0	0
05/12/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,541.0000	1,708.0000	10.837	0	0	0
05/12/2008	€ / R 2009/03/16	10.10	Put	Currency Future	29.0000	22.0000	(24.138)	0	0	0
05/12/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,029.0000	1,155.0000	12.245	0	0	0
05/12/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,389.0000	1,548.0000	11.447	0	0	0
05/12/2008	€ / R 2009/03/16	11.85	Put	Currency Future	148.0000	116.0000	(21.622)	0	0	0
05/12/2008	€ / R 2009/03/16	14.40	Call	Currency Future	432.0000	477.0000	10.417	0	0	0
05/12/2008	€ / R 2009/03/16	12.05	Put	Currency Future	196.0000	156.0000	(20.408)	0	0	0
05/12/2008	€ / R 2009/03/16	10.60	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
05/12/2008	€ / R 2009/03/16	11.95	Call	Currency Future	1,463.0000	1,627.0000	11.210	0	0	0
05/12/2008	€ / R 2009/03/16	14.70	Put	Currency Future	1,840.0000	1,678.0000	(8.804)	0	0	0
05/12/2008	€ / R 2009/03/16	11.75	Put	Currency Future	128.0000	104.0000	(18.750)	0	0	0
05/12/2008	€ / R 2009/03/16	14.45	Call	Currency Future	423.0000	467.0000	10.402	0	0	0
05/12/2008	€ / R 2009/03/16	14.70	Call	Currency Future	382.0000	420.0000	9.948	0	0	0
05/12/2008	€ / R 2009/03/16	11.75	Call	Currency Future	1,620.0000	1,796.0000	10.864	0	0	0
05/12/2008	€ / R 2009/03/16	10.10	Call	Currency Future	3,171.0000	3,364.0000	6.086	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	€ / R 2009/03/16	14.45	Put	Currency Future	1,631.0000	1,475.0000	(9.565)	0	0	0
05/12/2008	€ / R 2009/03/16	13.90	Put	Currency Future	1,196.0000	1,056.0000	(11.706)	0	0	0
05/12/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,756.0000	1,596.0000	(9.112)	0	0	0
05/12/2008	€ / R 2009/03/16	11.65	Put	Currency Future	109.0000	92.0000	(15.596)	0	0	0
05/12/2008	€ / R 2009/03/16	14.00	Put	Currency Future	1,272.0000	1,129.0000	(11.242)	0	0	0
05/12/2008	€ / R 2009/03/16	15.50	Call	Currency Future	278.0000	304.0000	9.353	0	0	0
05/12/2008	€ / R 2009/03/16	14.60	Call	Currency Future	398.0000	438.0000	10.050	0	0	0
05/12/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,701.0000	1,884.0000	10.758	0	0	0
05/12/2008	€ / R 2009/03/16	16.00	Put	Currency Future	2,988.0000	2,809.0000	(5.991)	0	0	0
05/12/2008	€ / R 2009/03/16	15.50	Put	Currency Future	2,536.0000	2,362.0000	(6.861)	0	0	0
05/12/2008	€ / R 2009/03/16	10.20	Call	Currency Future	3,073.0000	3,268.0000	6.346	0	0	0
05/12/2008	€ / R 2009/03/16	11.40	Put	Currency Future	83.0000	69.0000	(16.867)	0	0	0
05/12/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,212.0000	1,360.0000	12.211	0	0	0
05/12/2008	€ / R 2009/03/16	16.30	Call	Currency Future	206.0000	224.0000	8.738	0	0	0
05/12/2008	€ / R 2009/03/16	10.20	Put	Currency Future	30.0000	26.0000	(13.333)	0	0	0
05/12/2008	€ / R 2009/03/16	15.40	Call	Currency Future	289.0000	317.0000	9.689	0	0	0
05/12/2008	€ / R 2009/03/16	11.95	Put	Currency Future	171.0000	135.0000	(21.053)	0	0	0
05/12/2008	€ / R 2009/03/16	14.90	Call	Currency Future	353.0000	388.0000	9.915	0	0	0
05/12/2008	€ / R 2009/03/16	14.20	Put	Currency Future	1,428.0000	1,279.0000	(10.434)	0	0	0
05/12/2008	€ / R 2009/03/16	12.30	Put	Currency Future	270.0000	219.0000	(18.889)	0	0	0
05/12/2008	€ / R 2009/03/16	14.90	Put	Currency Future	2,011.0000	1,846.0000	(8.205)	0	0	0
05/12/2008	€ / R 2009/03/16	15.80	Call	Currency Future	248.0000	271.0000	9.274	0	0	0
05/12/2008	€ / R 2009/03/16	15.40	Put	Currency Future	2,447.0000	2,275.0000	(7.029)	0	0	0
05/12/2008	€ / R 2009/03/16	11.55	Put	Currency Future	98.0000	82.0000	(16.327)	0	0	0
05/12/2008	€ / R 2009/03/16	16.30	Put	Currency Future	3,264.0000	3,082.0000	(5.576)	0	0	0
05/12/2008	€ / R 2009/03/16	15.80	Put	Currency Future	2,806.0000	2,629.0000	(6.308)	0	0	0
05/12/2008	€ / R 2009/03/16	17.00	Put	Currency Future	3,899.0000	3,719.0000	(4.617)	0	0	0
05/12/2008	€ / R 2009/03/16	11.55	Call	Currency Future	1,790.0000	1,974.0000	10.279	0	0	0
05/12/2008	€ / R 2009/03/16	10.45	Call	Currency Future	2,827.0000	3,024.0000	6.969	0	0	0
05/12/2008	€ / R 2009/03/16	10.15	Call	Currency Future	3,122.0000	3,316.0000	6.214	0	0	0
05/12/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,389.0000	1,548.0000	11.447	0	0	0
05/12/2008	€ / R 2009/03/16	14.20	Call	Currency Future	470.0000	521.0000	10.851	0	0	0
05/12/2008	€ / R 2009/03/16	10.15	Put	Currency Future	29.0000	24.0000	(17.241)	0	0	0
05/12/2008	€ / R 2009/03/16	12.05	Put	Currency Future	196.0000	156.0000	(20.408)	0	0	0
05/12/2008	€ / R 2009/03/16	10.45	Put	Currency Future	35.0000	32.0000	(8.571)	0	0	0
05/12/2008	€ / R 2009/03/16	9.80	Call	Currency Future	3,460.0000	3,655.0000	5.636	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	€ / R 2009/03/16	14.05	Call	Currency Future	503.0000	558.0000	10.934	0	0	0
05/12/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,680.0000	2,876.0000	7.313	0	0	0
05/12/2008	€ / R 2009/03/16	17.00	Call	Currency Future	141.0000	161.0000	14.184	0	0	0
05/12/2008	€ / R 2009/03/16	14.05	Put	Currency Future	1,310.0000	1,166.0000	(10.992)	0	0	0
05/12/2008	€ / R 2009/03/16	11.00	Call	Currency Future	2,295.0000	2,485.0000	8.279	0	0	0
05/12/2008	€ / R 2009/03/16	10.70	Put	Currency Future	40.0000	37.0000	(7.500)	0	0	0
05/12/2008	€ / R 2009/03/16	14.40	Put	Currency Future	1,590.0000	1,435.0000	(9.748)	0	0	0
05/12/2008	€ / R 2009/03/16	11.00	Put	Currency Future	52.0000	43.0000	(17.308)	0	0	0
05/12/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,158.0000	1,021.0000	(11.831)	0	0	0
05/12/2008	€ / R 2009/03/16	10.30	Call	Currency Future	2,974.0000	3,171.0000	6.624	0	0	0
05/12/2008	€ / R 2009/03/16	10.30	Put	Currency Future	32.0000	29.0000	(9.375)	0	0	0
05/12/2008	€ / R 2009/03/16	11.90	Call	Currency Future	1,502.0000	1,667.0000	10.985	0	0	0
05/12/2008	€ / R 2009/03/16	11.10	Call	Currency Future	2,201.0000	2,389.0000	8.542	0	0	0
05/12/2008	€ / R 2009/03/16	11.90	Put	Currency Future	159.0000	125.0000	(21.384)	0	0	0
05/12/2008	€ / R 2009/03/16	10.85	Call	Currency Future	0.0000	2,632.0000	100.000	0	0	0
05/12/2008	€ / R 2009/03/16	14.10	Call	Currency Future	492.0000	545.0000	10.772	0	0	0
05/12/2008	€ / R 2009/03/16	10.05	Put	Currency Future	0.0000	21.0000	100.000	0	0	0
05/12/2008	€ / R 2009/03/16	10.05	Call	Currency Future	0.0000	3,412.0000	100.000	0	0	0
05/12/2008	€ / R 2009/03/16	11.80	Put	Currency Future	138.0000	110.0000	(20.290)	0	0	0
05/12/2008	€ / R 2009/03/16	11.25	Call	Currency Future	2,062.0000	2,249.0000	9.069	0	0	0
05/12/2008	€ / R 2009/03/16	12.80	Call	Currency Future	927.0000	1,039.0000	12.082	0	0	0
05/12/2008	€ / R 2009/03/16	16.05	Call	Currency Future	226.0000	246.0000	8.850	0	0	0
05/12/2008	€ / R 2009/03/16	16.25	Put	Currency Future	3,218.0000	3,037.0000	(5.625)	0	0	0
05/12/2008	€ / R 2009/03/16	10.85	Put	Currency Future	0.0000	40.0000	100.000	0	0	0
05/12/2008	€ / R 2009/03/16	13.55	Put	Currency Future	942.0000	816.0000	(13.376)	0	0	0
05/12/2008	€ / R 2009/03/16	11.20	Call	Currency Future	2,108.0000	2,295.0000	8.871	0	0	0
05/12/2008	€ / R 2009/03/16	9.80	Put	Currency Future	18.0000	13.0000	(27.778)	0	0	0
05/12/2008	€ / R 2009/03/16	14.85	Put	Currency Future	0.0000	1,804.0000	100.000	0	0	0
05/12/2008	€ / R 2009/03/16	13.70	Call	Currency Future	590.0000	658.0000	11.525	0	0	0
05/12/2008	€ / R 2009/03/16	11.20	Put	Currency Future	66.0000	54.0000	(18.182)	0	0	0
05/12/2008	€ / R 2009/03/16	16.25	Call	Currency Future	210.0000	228.0000	8.571	0	0	0
05/12/2008	€ / R 2009/03/16	14.85	Call	Currency Future	0.0000	395.0000	100.000	0	0	0
05/12/2008	€ / R 2009/03/16	13.00	Call	Currency Future	835.0000	936.0000	12.096	0	0	0
05/12/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,580.0000	1,752.0000	10.886	0	0	0
05/12/2008	€ / R 2009/03/16	15.20	Call	Currency Future	312.0000	343.0000	9.936	0	0	0
05/12/2008	€ / R 2009/03/16	15.45	Call	Currency Future	283.0000	310.0000	9.541	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	€ / R 2009/03/16	15.65	Put	Currency Future	0.0000	2,495.0000	100.000	0	0	0
05/12/2008	€ / R 2009/03/16	13.00	Put	Currency Future	593.0000	495.0000	(16.526)	0	0	0
05/12/2008	€ / R 2009/03/16	11.70	Put	Currency Future	118.0000	98.0000	(16.949)	0	0	0
05/12/2008	€ / R 2009/03/16	15.20	Put	Currency Future	2,270.0000	2,102.0000	(7.401)	0	0	0
05/12/2008	€ / R 2009/03/16	14.60	Put	Currency Future	1,756.0000	1,596.0000	(9.112)	0	0	0
05/12/2008	€ / R 2009/03/16	15.65	Call	Currency Future	0.0000	287.0000	100.000	0	0	0
05/12/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,508.0000	1,357.0000	(10.013)	0	0	0
05/12/2008	€ / R 2009/03/16	11.70	Call	Currency Future	1,660.0000	1,840.0000	10.843	0	0	0
05/12/2008	€ / R 2009/03/16	16.00	Call	Currency Future	230.0000	251.0000	9.130	0	0	0
05/12/2008	€ / R 2009/03/16	14.60	Call	Currency Future	398.0000	438.0000	10.050	0	0	0
05/12/2008	€ / R 2009/03/16	16.60	Put	Currency Future	3,537.0000	3,360.0000	(5.004)	0	0	0
05/12/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,349.0000	1,204.0000	(10.749)	0	0	0
05/12/2008	€ / R 2009/03/16	10.40	Put	Currency Future	34.0000	31.0000	(8.824)	0	0	0
05/12/2008	€ / R 2009/03/16	10.60	Put	Currency Future	38.0000	35.0000	(7.895)	0	0	0
05/12/2008	€ / R 2009/03/16	12.80	Put	Currency Future	485.0000	397.0000	(18.144)	0	0	0
05/12/2008	€ / R 2009/03/16	11.25	Put	Currency Future	70.0000	57.0000	(18.571)	0	0	0
05/12/2008	€ / R 2009/03/16	9.85	Call	Currency Future	3,412.0000	3,606.0000	5.686	0	0	0
05/12/2008	€ / R 2009/03/16	16.70	Put	Currency Future	3,627.0000	3,450.0000	(4.880)	0	0	0
05/12/2008	€ / R 2009/03/16	13.55	Call	Currency Future	634.0000	708.0000	11.672	0	0	0
05/12/2008	€ / R 2009/03/16	10.40	Call	Currency Future	2,876.0000	3,073.0000	6.850	0	0	0
05/12/2008	€ / R 2009/03/16	9.85	Put	Currency Future	20.0000	14.0000	(30.000)	0	0	0
05/12/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,508.0000	1,357.0000	(10.013)	0	0	0
05/12/2008	€ / R 2009/03/16	14.15	Call	Currency Future	481.0000	533.0000	10.811	0	0	0
05/12/2008	€ / R 2009/03/16	10.65	Call	Currency Future	2,631.0000	2,827.0000	7.450	0	0	0
05/12/2008	€ / R 2009/03/16	14.30	Call	Currency Future	451.0000	498.0000	10.421	0	0	0
05/12/2008	€ / R 2009/03/16	13.70	Put	Currency Future	1,048.0000	916.0000	(12.595)	0	0	0
05/12/2008	€ / R 2009/03/16	16.05	Put	Currency Future	3,034.0000	2,855.0000	(5.900)	0	0	0
05/12/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,158.0000	1,021.0000	(11.831)	0	0	0
05/12/2008	€ / R 2009/03/16	11.10	Put	Currency Future	59.0000	47.0000	(20.339)	0	0	0
05/12/2008	€ / R 2009/03/16	14.30	Call	Currency Future	451.0000	498.0000	10.421	0	0	0
05/12/2008	€ / R 2009/03/16	16.85	Call	Currency Future	155.0000	176.0000	13.548	0	0	0
05/12/2008	€ / R 2009/03/16	13.85	Call	Currency Future	550.0000	613.0000	11.455	0	0	0
05/12/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,389.0000	1,241.0000	(10.655)	0	0	0
05/12/2008	€ / R 2009/03/16	16.85	Put	Currency Future	3,762.0000	3,584.0000	(4.732)	0	0	0
05/12/2008	€ / R 2009/03/16	10.65	Put	Currency Future	39.0000	36.0000	(7.692)	0	0	0
05/12/2008	€ / R 2009/03/16	15.10	Call	Currency Future	325.0000	358.0000	10.154	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	€ / R 2009/03/16	12.25	Put	Currency Future	254.0000	205.0000	(19.291)	0	0	0
05/12/2008	€ / R 2009/03/16	15.45	Put	Currency Future	2,491.0000	2,319.0000	(6.905)	0	0	0
05/12/2008	€ / R 2009/03/16	18.10	Put	Currency Future	4,929.0000	4,740.0000	(3.834)	0	0	0
05/12/2008	€ / R 2009/03/16	13.85	Call	Currency Future	550.0000	613.0000	11.455	0	0	0
05/12/2008	€ / R 2009/03/16	12.00	Put	Currency Future	183.0000	145.0000	(20.765)	0	0	0
05/12/2008	€ / R 2009/03/16	13.90	Call	Currency Future	538.0000	598.0000	11.152	0	0	0
05/12/2008	€ / R 2009/03/16	15.10	Put	Currency Future	2,183.0000	2,016.0000	(7.650)	0	0	0
05/12/2008	€ / R 2009/03/16	18.10	Call	Currency Future	72.0000	82.0000	13.889	0	0	0
05/12/2008	€ / R 2009/03/16	12.25	Call	Currency Future	1,246.0000	1,397.0000	12.119	0	0	0
05/12/2008	€ / R 2009/03/16	16.70	Call	Currency Future	169.0000	192.0000	13.609	0	0	0
05/12/2008	€ / R 2009/03/16	17.30	Put	Currency Future	4,176.0000	3,993.0000	(4.382)	0	0	0
05/12/2008	€ / R 2009/03/16	12.00	Call	Currency Future	1,426.0000	1,587.0000	11.290	0	0	0
05/12/2008	€ / R 2009/03/16	15.90	Put	Currency Future	2,897.0000	2,719.0000	(6.144)	0	0	0
05/12/2008	€ / R 2009/03/16	15.70	Call	Currency Future	258.0000	282.0000	9.302	0	0	0
05/12/2008	€ / R 2009/03/16	15.90	Call	Currency Future	239.0000	261.0000	9.205	0	0	0
05/12/2008	€ / R 2009/03/16	15.70	Put	Currency Future	2,716.0000	2,540.0000	(6.480)	0	0	0
05/12/2008	€ / R 2009/03/16	16.50	Put	Currency Future	3,448.0000	3,267.0000	(5.249)	0	0	0
05/12/2008	€ / R 2009/03/16	17.30	Call	Currency Future	118.0000	135.0000	14.407	0	0	0
05/12/2008	€ / R 2009/03/16	11.50	Call	Currency Future	1,835.0000	2,019.0000	10.027	0	0	0
05/12/2008	€ / R 2009/03/16	16.50	Call	Currency Future	190.0000	209.0000	10.000	0	0	0
05/12/2008	€ / R 2009/03/16	11.50	Put	Currency Future	93.0000	77.0000	(17.204)	0	0	0
05/12/2008	€ / R 2009/03/16	11.60	Put	Currency Future	103.0000	87.0000	(15.534)	0	0	0
05/12/2008	€ / R 2009/03/16	13.40	Put	Currency Future	840.0000	721.0000	(14.167)	0	0	0
05/12/2008	€ / R 2009/03/16	11.60	Call	Currency Future	1,746.0000	1,929.0000	10.481	0	0	0
05/12/2008	€ / R 2009/03/16	13.40	Call	Currency Future	682.0000	763.0000	11.877	0	0	0
05/12/2008	€ / R 2009/03/16	13.20	Call	Currency Future	754.0000	845.0000	12.069	0	0	0
05/12/2008	€ / R 2009/03/16	12.80	Put	Currency Future	485.0000	397.0000	(18.144)	0	0	0
05/12/2008	€ / R 2009/03/16	12.80	Call	Currency Future	927.0000	1,039.0000	12.082	0	0	0
05/12/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,029.0000	1,155.0000	12.245	0	0	0
05/12/2008	€ / R 2009/03/16	12.60	Put	Currency Future	387.0000	313.0000	(19.121)	0	0	0
05/12/2008	€ / R 2009/03/16	13.25	Call	Currency Future	735.0000	823.0000	11.973	0	0	0
05/12/2008	€ / R 2009/03/16	13.50	Put	Currency Future	907.0000	784.0000	(13.561)	0	0	0
05/12/2008	€ / R 2009/03/16	13.25	Put	Currency Future	743.0000	631.0000	(15.074)	0	0	0
05/12/2008	€ / R 2009/03/16	13.50	Call	Currency Future	650.0000	726.0000	11.692	0	0	0
05/12/2008	€ / R 2009/03/16	13.35	Call	Currency Future	699.0000	782.0000	11.874	0	0	0
05/12/2008	€ / R 2009/03/16	13.20	Put	Currency Future	712.0000	603.0000	(15.309)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	€ / R 2009/03/16	13.35	Put	Currency Future	807.0000	691.0000	(14.374)	0	0	0
05/12/2008	€ / R 2009/03/16	13.65	Call	Currency Future	604.0000	674.0000	11.589	0	0	0
05/12/2008	€ / R 2009/03/16	13.10	Call	Currency Future	793.0000	889.0000	12.106	0	0	0
05/12/2008	€ / R 2009/03/16	13.10	Put	Currency Future	651.0000	547.0000	(15.975)	0	0	0
05/12/2008	€ / R 2009/03/16	13.65	Put	Currency Future	1,012.0000	882.0000	(12.846)	0	0	0
05/12/2008	€ / R 2009/03/16	13.45	Call	Currency Future	666.0000	744.0000	11.712	0	0	0
05/12/2008	€ / R 2009/03/16	13.60	Put	Currency Future	977.0000	849.0000	(13.101)	0	0	0
05/12/2008	€ / R 2009/03/16	13.60	Call	Currency Future	619.0000	691.0000	11.632	0	0	0
05/12/2008	€ / R 2009/03/16	13.45	Put	Currency Future	873.0000	752.0000	(13.860)	0	0	0
05/12/2008	€ / R 2009/03/16	13.55	Call	Currency Future	634.0000	708.0000	11.672	0	0	0
05/12/2008	€ / R 2009/03/16	13.55	Put	Currency Future	942.0000	816.0000	(13.376)	0	0	0
05/12/2008	€ / R 2009/03/16	12.50	Call	Currency Future	1,085.0000	1,221.0000	12.535	0	0	0
05/12/2008	€ / R 2009/03/16	12.50	Put	Currency Future	343.0000	279.0000	(18.659)	0	0	0
05/12/2008	€ / R 2009/03/16	12.85	Call	Currency Future	903.0000	1,012.0000	12.071	0	0	0
05/12/2008	€ / R 2009/03/16	12.70	Call	Currency Future	977.0000	1,094.0000	11.975	0	0	0
05/12/2008	€ / R 2009/03/16	12.70	Put	Currency Future	435.0000	352.0000	(19.080)	0	0	0
05/12/2008	€ / R 2009/03/16	12.20	Call	Currency Future	1,281.0000	1,434.0000	11.944	0	0	200
05/12/2008	€ / R 2009/03/16	12.20	Put	Currency Future	239.0000	192.0000	(19.665)	0	0	0
05/12/2008	€ / R 2009/03/16	12.85	Put	Currency Future	511.0000	420.0000	(17.808)	0	0	0
05/12/2008	€ / R 2009/03/16	13.60	Call	Currency Future	619.0000	691.0000	11.632	0	0	0
05/12/2008	€ / R 2009/03/16	13.60	Put	Currency Future	977.0000	849.0000	(13.101)	0	0	0
05/12/2008	€ / R 2009/03/16	13.05	Put	Currency Future	622.0000	521.0000	(16.238)	0	0	0
05/12/2008	€ / R 2009/03/16	13.05	Call	Currency Future	814.0000	912.0000	12.039	0	0	0
05/12/2008	€ / R 2009/03/16	13.30	Call	Currency Future	717.0000	803.0000	11.994	0	0	0
05/12/2008	€ / R 2009/03/16	13.30	Put	Currency Future	774.0000	661.0000	(14.599)	0	0	0
05/12/2008	€ / R 2009/06/12			Currency Future	13.4723	13.6609	1.400	0.0000	0.0000	1,000
05/12/2008	€ / R 2009/06/12	11.90	Put	Currency Future	307.0000	270.0000	(12.052)	0	0	0
05/12/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,588.0000	1,473.0000	(7.242)	0	0	0
05/12/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,392.0000	1,286.0000	(7.615)	0	0	0
05/12/2008	€ / R 2009/06/12	11.80	Put	Currency Future	281.0000	246.0000	(12.456)	0	0	0
05/12/2008	€ / R 2009/06/12	14.40	Call	Currency Future	660.0000	734.0000	11.212	0	0	0
05/12/2008	€ / R 2009/06/12	14.10	Call	Currency Future	764.0000	847.0000	10.864	0	0	0
05/12/2008	€ / R 2009/06/12	11.90	Call	Currency Future	1,879.0000	2,030.0000	8.036	0	0	0
05/12/2008	€ / R 2009/06/12	14.00	Put	Currency Future	1,330.0000	1,221.0000	(8.195)	0	0	0
05/12/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,392.0000	1,286.0000	(7.615)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	€ / R 2009/06/12	11.80	Call	Currency Future	1,953.0000	2,107.0000	7.885	0	0	0
05/12/2008	€ / R 2009/06/12	14.60	Call	Currency Future	597.0000	666.0000	11.558	0	0	0
05/12/2008	€ / R 2009/06/12	13.60	Call	Currency Future	942.0000	1,019.0000	8.174	0	0	0
05/12/2008	€ / R 2009/06/12	11.70	Put	Currency Future	257.0000	224.0000	(12.840)	0	0	0
05/12/2008	€ / R 2009/06/12	12.10	Put	Currency Future	363.0000	321.0000	(11.570)	0	0	0
05/12/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,375.0000	1,505.0000	9.455	0	0	0
05/12/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,241.0000	2,105.0000	(6.069)	0	0	0
05/12/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,735.0000	1,882.0000	8.473	0	0	0
05/12/2008	€ / R 2009/06/12	14.00	Call	Currency Future	802.0000	882.0000	9.975	0	0	0
05/12/2008	€ / R 2009/06/12	12.30	Put	Currency Future	426.0000	378.0000	(11.268)	0	0	0
05/12/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,069.0000	958.0000	(10.384)	0	0	0
05/12/2008	€ / R 2009/06/12	13.80	Call	Currency Future	877.0000	947.0000	7.982	0	0	0
05/12/2008	€ / R 2009/06/12	12.70	Put	Currency Future	572.0000	512.0000	(10.490)	0	0	0
05/12/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,724.0000	1,605.0000	(6.903)	0	0	0
05/12/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,598.0000	1,739.0000	8.824	0	0	0
05/12/2008	€ / R 2009/06/12	11.70	Call	Currency Future	2,029.0000	2,185.0000	7.689	0	0	0
05/12/2008	€ / R 2009/06/12	14.50	Put	Currency Future	1,655.0000	1,538.0000	(7.069)	0	0	0
05/12/2008	€ / R 2009/06/12	15.30	Call	Currency Future	414.0000	466.0000	12.560	0	0	0
05/12/2008	€ / R 2009/06/12	12.70	Call	Currency Future	1,344.0000	1,473.0000	9.598	0	0	0
05/12/2008	€ / R 2009/06/12	12.65	Put	Currency Future	552.0000	494.0000	(10.507)	0	0	0
05/12/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,405.0000	1,537.0000	9.395	0	0	0
05/12/2008	€ / R 2009/06/12	14.10	Call	Currency Future	764.0000	847.0000	10.864	0	0	0
05/12/2008	€ / R 2009/06/12	14.90	Call	Currency Future	511.0000	573.0000	12.133	0	0	0
05/12/2008	€ / R 2009/06/12	12.60	Put	Currency Future	533.0000	476.0000	(10.694)	0	0	0
05/12/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,241.0000	2,105.0000	(6.069)	0	0	0
05/12/2008	€ / R 2009/06/12	12.00	Call	Currency Future	1,806.0000	1,955.0000	8.250	0	0	0
05/12/2008	€ / R 2009/06/12	12.40	Put	Currency Future	460.0000	409.0000	(11.087)	0	0	0
05/12/2008	€ / R 2009/06/12	15.60	Call	Currency Future	351.0000	397.0000	13.105	0	0	0
05/12/2008	€ / R 2009/06/12	13.25	Call	Currency Future	1,069.0000	1,153.0000	7.858	0	0	0
05/12/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,269.0000	1,153.0000	(9.141)	0	0	0
05/12/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,532.0000	1,670.0000	9.008	0	0	0
05/12/2008	€ / R 2009/06/12	15.60	Put	Currency Future	2,479.0000	2,336.0000	(5.768)	0	0	0
05/12/2008	€ / R 2009/06/12	13.25	Put	Currency Future	846.0000	742.0000	(12.293)	0	0	0
05/12/2008	€ / R 2009/06/12	11.85	Put	Currency Future	294.0000	258.0000	(12.245)	0	0	0
05/12/2008	€ / R 2009/06/12	13.90	Call	Currency Future	841.0000	914.0000	8.680	0	0	0
05/12/2008	€ / R 2009/06/12	11.95	Call	Currency Future	1,842.0000	1,993.0000	8.198	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	€ / R 2009/06/12	15.50	Put	Currency Future	2,399.0000	2,258.0000	(5.877)	0	0	0
05/12/2008	€ / R 2009/06/12	12.50	Put	Currency Future	495.0000	442.0000	(10.707)	0	0	0
05/12/2008	€ / R 2009/06/12	14.95	Call	Currency Future	498.0000	558.0000	12.048	0	0	0
05/12/2008	€ / R 2009/06/12	11.95	Put	Currency Future	320.0000	282.0000	(11.875)	0	0	0
05/12/2008	€ / R 2009/06/12	15.50	Call	Currency Future	371.0000	419.0000	12.938	0	0	0
05/12/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,256.0000	1,381.0000	9.952	0	0	0
05/12/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,565.0000	1,704.0000	8.882	0	0	0
05/12/2008	€ / R 2009/06/12	14.50	Call	Currency Future	628.0000	699.0000	11.306	0	0	0
05/12/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,436.0000	1,570.0000	9.331	0	0	0
05/12/2008	€ / R 2009/06/12	15.40	Put	Currency Future	2,320.0000	2,181.0000	(5.991)	0	0	0
05/12/2008	€ / R 2009/06/12	12.15	Put	Currency Future	378.0000	334.0000	(11.640)	0	0	0
05/12/2008	€ / R 2009/06/12	12.55	Put	Currency Future	514.0000	459.0000	(10.700)	0	0	0
05/12/2008	€ / R 2009/06/12	12.85	Put	Currency Future	634.0000	570.0000	(10.095)	0	0	0
05/12/2008	€ / R 2009/06/12	14.25	Call	Currency Future	711.0000	789.0000	10.970	0	0	0
05/12/2008	€ / R 2009/06/12	15.30	Call	Currency Future	414.0000	466.0000	12.560	0	0	0
05/12/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,700.0000	1,845.0000	8.529	0	0	0
05/12/2008	€ / R 2009/06/12	12.85	Put	Currency Future	634.0000	570.0000	(10.095)	0	0	0
05/12/2008	€ / R 2009/06/12	14.25	Put	Currency Future	1,488.0000	1,378.0000	(7.392)	0	0	0
05/12/2008	€ / R 2009/06/12	13.15	Call	Currency Future	1,105.0000	1,207.0000	9.231	0	0	0
05/12/2008	€ / R 2009/06/12	15.40	Call	Currency Future	392.0000	442.0000	12.755	0	0	0
05/12/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,771.0000	1,918.0000	8.300	0	0	0
05/12/2008	€ / R 2009/06/12	13.15	Put	Currency Future	783.0000	696.0000	(11.111)	0	0	0
05/12/2008	€ / R 2009/06/12	14.90	Put	Currency Future	1,939.0000	1,812.0000	(6.550)	0	0	0
05/12/2008	€ / R 2009/06/12	12.05	Put	Currency Future	348.0000	307.0000	(11.782)	0	0	0
05/12/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,256.0000	1,381.0000	9.952	0	0	0
05/12/2008	€ / R 2009/06/12	11.75	Call	Currency Future	1,991.0000	2,146.0000	7.785	0	0	0
05/12/2008	€ / R 2009/06/12	14.20	Call	Currency Future	728.0000	808.0000	10.989	0	0	0
05/12/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,125.0000	1,235.0000	9.778	0	0	0
05/12/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,565.0000	1,704.0000	8.882	0	0	0
05/12/2008	€ / R 2009/06/12	11.75	Put	Currency Future	269.0000	235.0000	(12.639)	0	0	0
05/12/2008	€ / R 2009/06/12	14.90	Put	Currency Future	1,939.0000	1,812.0000	(6.550)	0	0	0
05/12/2008	€ / R 2009/06/12	12.35	Put	Currency Future	443.0000	393.0000	(11.287)	0	0	0
05/12/2008	€ / R 2009/06/12	14.05	Call	Currency Future	783.0000	867.0000	10.728	0	0	0
05/12/2008	€ / R 2009/06/12	14.80	Call	Currency Future	539.0000	603.0000	11.874	0	0	0
05/12/2008	€ / R 2009/06/12	12.00	Put	Currency Future	334.0000	294.0000	(11.976)	0	0	0
05/12/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,916.0000	2,069.0000	7.985	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	€ / R 2009/06/12	14.35	Call	Currency Future	676.0000	752.0000	11.243	0	0	0
05/12/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,866.0000	1,742.0000	(6.645)	0	0	0
05/12/2008	€ / R 2009/06/12	11.85	Call	Currency Future	1,916.0000	2,069.0000	7.985	0	0	0
05/12/2008	€ / R 2009/06/12	14.90	Call	Currency Future	511.0000	573.0000	12.133	0	0	0
05/12/2008	€ / R 2009/06/12	12.25	Put	Currency Future	409.0000	363.0000	(11.247)	0	0	0
05/12/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,436.0000	1,570.0000	9.331	0	0	0
05/12/2008	€ / R 2009/06/12	14.20	Put	Currency Future	1,456.0000	1,347.0000	(7.486)	0	0	0
05/12/2008	€ / R 2009/06/12	11.65	Put	Currency Future	245.0000	214.0000	(12.653)	0	0	0
05/12/2008	€ / R 2009/06/12	12.80	Put	Currency Future	613.0000	550.0000	(10.277)	0	0	0
05/12/2008	€ / R 2009/06/12	12.55	Put	Currency Future	514.0000	459.0000	(10.700)	0	0	0
05/12/2008	€ / R 2009/06/12	12.65	Put	Currency Future	552.0000	494.0000	(10.507)	0	0	0
05/12/2008	€ / R 2009/06/12	12.25	Call	Currency Future	1,632.0000	1,774.0000	8.701	0	0	0
05/12/2008	€ / R 2009/06/12	14.35	Put	Currency Future	1,554.0000	1,441.0000	(7.272)	0	0	0
05/12/2008	€ / R 2009/06/12	14.45	Call	Currency Future	644.0000	716.0000	11.180	0	0	0
05/12/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,521.0000	1,409.0000	(7.364)	0	0	0
05/12/2008	€ / R 2009/06/12	11.85	Put	Currency Future	294.0000	258.0000	(12.245)	0	0	0
05/12/2008	€ / R 2009/06/12	12.35	Put	Currency Future	443.0000	393.0000	(11.287)	0	0	0
05/12/2008	€ / R 2009/06/12	14.45	Put	Currency Future	1,621.0000	1,505.0000	(7.156)	0	0	0
05/12/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,405.0000	1,537.0000	9.395	0	0	0
05/12/2008	€ / R 2009/06/12	12.50	Call	Currency Future	1,468.0000	1,603.0000	9.196	0	0	0
05/12/2008	€ / R 2009/06/12	15.05	Put	Currency Future	2,050.0000	1,920.0000	(6.341)	0	0	0
05/12/2008	€ / R 2009/06/12	11.65	Call	Currency Future	2,067.0000	2,225.0000	7.644	0	0	0
05/12/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,285.0000	1,411.0000	9.805	0	0	0
05/12/2008	€ / R 2009/06/12	15.05	Call	Currency Future	473.0000	531.0000	12.262	0	0	0
05/12/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,204.0000	1,086.0000	(9.801)	0	0	0
05/12/2008	€ / R 2009/06/12	12.60	Put	Currency Future	533.0000	476.0000	(10.694)	0	0	0
05/12/2008	€ / R 2009/06/12	14.70	Put	Currency Future	1,795.0000	1,673.0000	(6.797)	0	0	0
05/12/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,375.0000	1,505.0000	9.455	0	0	0
05/12/2008	€ / R 2009/06/12	14.70	Call	Currency Future	567.0000	633.0000	11.640	0	0	0
05/12/2008	€ / R 2009/06/12	12.95	Call	Currency Future	1,200.0000	1,321.0000	10.083	0	0	0
05/12/2008	€ / R 2009/06/12	14.95	Put	Currency Future	1,976.0000	1,848.0000	(6.478)	0	0	0
05/12/2008	€ / R 2009/06/12	14.85	Call	Currency Future	525.0000	588.0000	12.000	0	0	0
05/12/2008	€ / R 2009/06/12	12.95	Put	Currency Future	678.0000	610.0000	(10.029)	0	0	0
05/12/2008	€ / R 2009/06/12	14.55	Call	Currency Future	612.0000	682.0000	11.438	0	0	0
05/12/2008	€ / R 2009/06/12	14.05	Call	Currency Future	783.0000	867.0000	10.728	0	0	0
05/12/2008	€ / R 2009/06/12	13.05	Put	Currency Future	723.0000	652.0000	(9.820)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	€ / R 2009/06/12	14.85	Put	Currency Future	1,903.0000	1,777.0000	(6.621)	0	0	0
05/12/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,145.0000	1,263.0000	10.306	0	0	0
05/12/2008	€ / R 2009/06/12	14.55	Put	Currency Future	1,690.0000	1,571.0000	(7.041)	0	0	0
05/12/2008	€ / R 2009/06/12	14.75	Put	Currency Future	1,830.0000	1,707.0000	(6.721)	0	0	0
05/12/2008	€ / R 2009/06/12	14.75	Call	Currency Future	553.0000	618.0000	11.754	0	0	0
05/12/2008	€ / R 2009/06/12	15.20	Call	Currency Future	436.0000	491.0000	12.615	0	0	0
05/12/2008	€ / R 2009/06/12	15.20	Put	Currency Future	2,164.0000	2,030.0000	(6.192)	0	0	0
05/12/2008	€ / R 2009/06/12	14.30	Call	Currency Future	693.0000	770.0000	11.111	0	0	0
05/12/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,269.0000	1,153.0000	(9.141)	0	0	0
05/12/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,361.0000	1,256.0000	(7.715)	0	0	0
05/12/2008	€ / R 2009/06/12	13.90	Call	Currency Future	841.0000	914.0000	8.680	0	0	0
05/12/2008	€ / R 2009/06/12	12.15	Put	Currency Future	378.0000	334.0000	(11.640)	0	0	0
05/12/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,700.0000	1,845.0000	8.529	0	0	0
05/12/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,361.0000	1,256.0000	(7.715)	0	0	0
05/12/2008	€ / R 2009/06/12	12.10	Put	Currency Future	363.0000	321.0000	(11.570)	0	0	0
05/12/2008	€ / R 2009/06/12	14.15	Call	Currency Future	746.0000	827.0000	10.858	0	0	0
05/12/2008	€ / R 2009/06/12	13.10	Put	Currency Future	753.0000	674.0000	(10.491)	0	0	0
05/12/2008	€ / R 2009/06/12	13.75	Call	Currency Future	892.0000	965.0000	8.184	0	0	0
05/12/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,735.0000	1,882.0000	8.473	0	0	0
05/12/2008	€ / R 2009/06/12	14.15	Put	Currency Future	1,424.0000	1,316.0000	(7.584)	0	0	0
05/12/2008	€ / R 2009/06/12	13.75	Put	Currency Future	1,170.0000	1,054.0000	(9.915)	0	0	0
05/12/2008	€ / R 2009/06/12	13.15	Call	Currency Future	0.0000	1,207.0000	100.000	0	0	0
05/12/2008	€ / R 2009/06/12	13.20	Put	Currency Future	815.0000	719.0000	(11.779)	0	0	0
05/12/2008	€ / R 2009/06/12	13.05	Put	Currency Future	723.0000	652.0000	(9.820)	0	0	0
05/12/2008	€ / R 2009/06/12	13.20	Call	Currency Future	1,087.0000	1,180.0000	8.556	0	0	0
05/12/2008	€ / R 2009/06/12	13.15	Put	Currency Future	0.0000	696.0000	100.000	0	0	0
05/12/2008	€ / R 2009/06/12	12.05	Put	Currency Future	348.0000	307.0000	(11.782)	0	0	0
05/12/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,771.0000	1,918.0000	8.300	0	0	0
05/12/2008	€ / R 2009/06/12	12.20	Put	Currency Future	394.0000	349.0000	(11.421)	0	0	0
05/12/2008	€ / R 2009/06/12	14.15	Call	Currency Future	746.0000	827.0000	10.858	0	0	0
05/12/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,145.0000	1,263.0000	10.306	0	0	0
05/12/2008	€ / R 2009/06/12	13.65	Call	Currency Future	925.0000	1,001.0000	8.216	0	0	0
05/12/2008	€ / R 2009/06/12	13.65	Put	Currency Future	1,102.0000	990.0000	(10.163)	0	0	0
05/12/2008	€ / R 2009/06/12	14.15	Put	Currency Future	1,424.0000	1,316.0000	(7.584)	0	0	0
05/12/2008	€ / R 2009/06/12	12.80	Put	Currency Future	613.0000	550.0000	(10.277)	0	0	0
05/12/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,228.0000	1,351.0000	10.016	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
05/12/2008	€ / R 2009/06/12	12.45	Call	Currency Future	1,500.0000	1,636.0000	9.067	0	0	0
05/12/2008	€ / R 2009/06/12	12.90	Put	Currency Future	656.0000	590.0000	(10.061)	0	0	0
05/12/2008	€ / R 2009/06/12	12.45	Put	Currency Future	477.0000	425.0000	(10.901)	0	0	0
05/12/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,285.0000	1,411.0000	9.805	0	0	0
05/12/2008	€ / R 2009/06/12	13.00	Put	Currency Future	700.0000	631.0000	(9.857)	0	0	0
05/12/2008	€ / R 2009/06/12	13.65	Put	Currency Future	1,102.0000	990.0000	(10.163)	0	0	0
05/12/2008	€ / R 2009/06/12	13.00	Call	Currency Future	1,172.0000	1,292.0000	10.239	0	0	0
05/12/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,014.0000	1,095.0000	7.988	0	0	0
05/12/2008	€ / R 2009/06/12	13.65	Call	Currency Future	925.0000	1,001.0000	8.216	0	0	0
05/12/2008	€ / R 2009/06/12	12.40	Put	Currency Future	460.0000	409.0000	(11.087)	0	0	0
05/12/2008	€ / R 2009/06/12	13.40	Put	Currency Future	941.0000	834.0000	(11.371)	0	0	0
05/12/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,598.0000	1,739.0000	8.824	0	0	0
05/12/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,521.0000	1,409.0000	(7.364)	0	0	0
05/12/2008	€ / R 2009/06/12	12.30	Put	Currency Future	426.0000	378.0000	(11.268)	0	0	0
05/12/2008	€ / R 2009/06/12	14.40	Call	Currency Future	660.0000	734.0000	11.212	0	0	0
05/12/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,532.0000	1,670.0000	9.008	0	0	0
05/12/2008	€ / R 2009/06/12	14.30	Call	Currency Future	693.0000	770.0000	11.111	0	0	0
05/12/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,588.0000	1,473.0000	(7.242)	0	0	0
05/12/2008	€ / R 2009/06/12	14.60	Put	Currency Future	1,724.0000	1,605.0000	(6.903)	0	0	0
05/12/2008	€ / R 2009/06/12	14.80	Call	Currency Future	539.0000	603.0000	11.874	0	0	0
05/12/2008	€ / R 2009/06/12	13.55	Call	Currency Future	959.0000	1,039.0000	8.342	0	0	0
05/12/2008	€ / R 2009/06/12	14.60	Call	Currency Future	597.0000	666.0000	11.558	0	0	0
05/12/2008	€ / R 2009/06/12	13.80	Call	Currency Future	877.0000	947.0000	7.982	0	0	0
05/12/2008	€ / R 2009/06/12	15.00	Put	Currency Future	2,013.0000	1,883.0000	(6.458)	0	0	0
05/12/2008	€ / R 2009/06/12	12.20	Call	Currency Future	1,666.0000	1,809.0000	8.583	0	0	0
05/12/2008	€ / R 2009/06/12	15.10	Put	Currency Future	2,088.0000	1,956.0000	(6.322)	0	0	0
05/12/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,204.0000	1,086.0000	(9.801)	0	0	0
05/12/2008	€ / R 2009/06/12	15.10	Call	Currency Future	460.0000	517.0000	12.391	0	0	0
05/12/2008	€ / R 2009/06/12	15.00	Call	Currency Future	485.0000	544.0000	12.165	0	0	0
05/12/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,014.0000	1,095.0000	7.988	0	0	0
05/12/2008	€ / R 2009/06/12	14.80	Put	Currency Future	1,866.0000	1,742.0000	(6.645)	0	0	0
05/12/2008	€ / R 2009/06/12	13.40	Put	Currency Future	941.0000	834.0000	(11.371)	0	0	0
05/12/2008	€ / R 2009/06/12	13.95	Call	Currency Future	821.0000	898.0000	9.379	0	0	0
05/12/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,069.0000	958.0000	(10.384)	0	0	0
05/12/2008	€ / R 2009/06/12	13.95	Put	Currency Future	1,299.0000	1,187.0000	(8.622)	0	0	0
05/12/2008	€ / R 2009/06/12	13.70	Call	Currency Future	908.0000	982.0000	8.150	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	€ / R	2009/06/12	13.60	Call	Currency Future	942.0000	1,019.0000	8.174	0	0	0
05/12/2008	€ / R	2009/06/12	13.55	Put	Currency Future	1,037.0000	928.0000	(10.511)	0	0	0
05/12/2008	€ / R	2009/06/12	13.35	Call	Currency Future	1,033.0000	1,113.0000	7.744	0	0	0
05/12/2008	€ / R	2009/06/12	13.30	Put	Currency Future	878.0000	772.0000	(12.073)	0	0	0
05/12/2008	€ / R	2009/06/12	13.30	Call	Currency Future	1,051.0000	1,133.0000	7.802	0	0	0
05/12/2008	€ / R	2009/06/12	13.35	Put	Currency Future	910.0000	803.0000	(11.758)	0	0	0
05/12/2008	€ / R	2009/06/12	13.70	Put	Currency Future	1,136.0000	1,021.0000	(10.123)	0	0	0
05/12/2008	€ / R	2009/06/12	12.90	Put	Currency Future	656.0000	590.0000	(10.061)	0	0	0
05/12/2008	€ / R	2009/06/12	14.65	Call	Currency Future	582.0000	649.0000	11.512	0	0	0
05/12/2008	€ / R	2009/06/12	12.75	Put	Currency Future	592.0000	531.0000	(10.304)	0	0	0
05/12/2008	€ / R	2009/06/12	12.75	Call	Currency Future	1,315.0000	1,442.0000	9.658	0	0	0
05/12/2008	€ / R	2009/06/12	14.65	Put	Currency Future	1,759.0000	1,638.0000	(6.879)	0	0	0
05/12/2008	€ / R	2009/06/12	13.10	Call	Currency Future	1,125.0000	1,235.0000	9.778	0	0	0
05/12/2008	€ / R	2009/06/12	12.90	Call	Currency Future	1,228.0000	1,351.0000	10.016	0	0	0
05/12/2008	€ / R	2009/06/12	13.10	Put	Currency Future	753.0000	674.0000	(10.491)	0	0	0
05/12/2008	€ / R	2009/06/12	13.45	Put	Currency Future	973.0000	866.0000	(10.997)	0	0	0
05/12/2008	€ / R	2009/06/12	13.45	Call	Currency Future	995.0000	1,077.0000	8.241	0	0	0
05/12/2008	€ / R	2009/06/12	13.55	Call	Currency Future	959.0000	1,039.0000	8.342	0	0	0
05/12/2008	€ / R	2009/06/12	13.85	Put	Currency Future	1,239.0000	1,119.0000	(9.685)	0	0	0
05/12/2008	€ / R	2009/06/12	13.85	Call	Currency Future	861.0000	930.0000	8.014	0	0	0
05/12/2008	€ / R	2009/06/12	13.30	Call	Currency Future	1,051.0000	1,133.0000	7.802	0	0	0
05/12/2008	€ / R	2009/06/12	13.50	Put	Currency Future	1,004.0000	897.0000	(10.657)	0	0	0
05/12/2008	€ / R	2009/06/12	13.50	Call	Currency Future	977.0000	1,057.0000	8.188	0	0	0
05/12/2008	€ / R	2009/06/12	13.55	Put	Currency Future	1,037.0000	928.0000	(10.511)	0	0	0
05/12/2008	€ / R	2009/06/12	13.30	Put	Currency Future	878.0000	772.0000	(12.073)	0	0	0
05/12/2008	ALBI	2009/02/05			Index Future	291.6500	291.8340	0.063	0.0000	0.0000	607
05/12/2008	ALBI	2009/05/07			Index Future	299.9380	300.1310	0.064	0.0000	0.0000	0
05/12/2008	ALBI	2009/08/06			Index Future	305.7280	305.5110	(0.071)	0.0000	0.0000	0
05/12/2008	CRD1	2009/02/05			Index Future	122.3750	122.4730	0.080	0.0000	0.0000	0
05/12/2008	CRD1	2009/05/07			Index Future	125.8950	125.9960	0.080	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	CRD1	2009/08/06			Index Future	129.3140	129.4200	0.082	0.0000	0.0000	2
05/12/2008	GOVI	2009/02/05			jGovi	293.3475	293.5290	0.062	0.0000	0.0000	513
05/12/2008	GOVI	2009/05/07			jGovi	301.7865	301.9750	0.062	0.0000	0.0000	0
05/12/2008	GOVI	2009/08/06			jGovi	309.9825	310.1790	0.063	0.0000	0.0000	0
05/12/2008	ILBI	2009/02/05			Index Future	342.8270	339.1340	(1.077)	0.0000	0.0000	2
05/12/2008	ILBI	2009/05/07			Index Future	352.8280	349.0280	(1.077)	0.0000	0.0000	0
05/12/2008	J153	2010/08/31			jSwap	9.1960	9.1900	(0.065)	0.0000	0.0000	0
05/12/2008	J157	2015/09/15			jSwap	8.7400	8.8970	1.796	0.0000	0.0000	0
05/12/2008	J186	2026/12/21			jSwap	8.0970	8.3100	2.631	0.0000	0.0000	0
05/12/2008	J201	2014/12/22			jSwap	8.9200	9.0580	1.547	0.0000	0.0000	0
05/12/2008	J203	2017/09/15			jSwap	8.6810	8.8630	2.097	0.0000	0.0000	0
05/12/2008	J204	2018/12/21			jSwap	8.7490	8.9360	2.137	0.0000	0.0000	0
05/12/2008	J207	2020/01/15			jSwap	8.6400	8.8370	2.280	0.0000	0.0000	0
05/12/2008	JBAR	2005/12/21			jBar	12.0170	11.7750	(2.014)	0.0000	0.0000	0
05/12/2008	JFRA	2009/02/05			jFra	10.4400	10.1840	(2.452)	0.0000	0.0000	0
05/12/2008	JFRA	2009/05/07			jFra	8.8150	8.6110	(2.314)	0.0000	0.0000	0
05/12/2008	JFRA	2009/08/06			jFra	7.7330	7.6190	(1.474)	0.0000	0.0000	0
05/12/2008	JFRA	2009/11/05			jFra	7.2050	7.3370	1.832	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	JN02	2009/02/05			jNote	8.0840	8.1130	0.359	0.0000	0.0000	0
05/12/2008	JN02	2009/05/07			jNote	7.7670	7.8650	1.262	0.0000	0.0000	0
05/12/2008	JN02	2009/08/06			jNote	7.6860	7.8530	2.173	0.0000	0.0000	0
05/12/2008	JN05	2009/02/05			jNote	8.3330	8.4820	1.788	0.0000	0.0000	0
05/12/2008	JN05	2009/05/07			jNote	8.2140	8.3880	2.118	0.0000	0.0000	0
05/12/2008	JN05	2009/08/06			jNote	8.1940	8.3930	2.429	0.0000	0.0000	0
05/12/2008	JN10	2009/02/05			jNote	8.3140	8.5160	2.430	0.0000	0.0000	0
05/12/2008	JN10	2009/05/07			jNote	8.2220	8.4420	2.676	0.0000	0.0000	0
05/12/2008	JN10	2009/08/06			jNote	8.1830	8.4210	2.908	0.0000	0.0000	0
05/12/2008	JROD	2008/12/31			jRod	11.8490	11.8180	(0.262)	0.0000	0.0000	0
05/12/2008	JROD	2009/01/30			jRod	11.9760	11.8640	(0.935)	0.0000	0.0000	0
05/12/2008	JROD	2009/02/27			jRod	12.0230	11.8080	(1.788)	0.0000	0.0000	0
05/12/2008	JROD	2009/03/31			jRod	11.8240	11.6540	(1.438)	0.0000	0.0000	0
05/12/2008	JROD	2009/04/30			jRod	11.6170	11.3810	(2.032)	0.0000	0.0000	0
05/12/2008	JROD	2009/05/29			jRod	11.3340	11.0300	(2.682)	0.0000	0.0000	0
05/12/2008	JROD	2009/06/30			jRod	11.2550	10.9980	(2.283)	0.0000	0.0000	0
05/12/2008	OTH1	2009/02/05			Index Future	281.7190	281.9210	0.072	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	OTH1	2009/05/07			Index Future	289.8230	290.0320	0.072	0.0000	0.0000	0
05/12/2008	OTH1	2009/08/06			Index Future	297.6940	297.9120	0.073	0.0000	0.0000	3
05/12/2008	R153	2009/02/05			Bond Future	7.6170	7.5450	(0.945)	0.0000	0.0000	4,914
05/12/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	3,526.0000	3,635.0000	3.091	0	0	0
05/12/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
05/12/2008	R153	2009/05/07			Bond Future	6.9360	6.8480	(1.269)	0.0000	0.0000	0
05/12/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	400.0000	375.0000	(6.250)	0	0	0
05/12/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	3,332.0000	3,421.0000	2.671	0	0	0
05/12/2008	R153	2009/08/06			Bond Future	6.2860	6.1740	(1.782)	0.0000	0.0000	0
05/12/2008	R153	2009/08/06	10.00	Call	Option on Bond Future	4,546.0000	4,635.0000	1.958	0	0	0
05/12/2008	R153	2009/08/06	10.00	Put	Option on Bond Future	735.0000	706.0000	(3.946)	0	0	0
05/12/2008	R153	2009/08/06	9.75	Put	Option on Bond Future	798.0000	767.0000	(3.885)	0	0	0
05/12/2008	R153	2009/08/06	9.75	Call	Option on Bond Future	4,358.0000	4,446.0000	2.019	0	0	0
05/12/2008	R157	2009/02/05			Bond Future	7.9960	7.9870	(0.113)	0.0000	0.0000	15,166
05/12/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	1,020.0000	990.0000	(2.941)	0	0	0
05/12/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	5,385.0000	5,408.0000	0.427	0	0	600
05/12/2008	R157	2009/02/05	8.25	Call	Option on Bond Future	3,454.0000	3,466.0000	0.347	0	0	850
05/12/2008	R157	2009/02/05	8.25	Put	Option on Bond Future	1,962.0000	1,920.0000	(2.141)	0	0	0
05/12/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	7,638.0000	7,672.0000	0.445	0	0	0
05/12/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	485.0000	466.0000	(3.918)	0	0	850
05/12/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	324.0000	309.0000	(4.630)	0	0	0
05/12/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	11,316.0000	11,361.0000	0.398	0	0	0
05/12/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	8,839.0000	8,878.0000	0.441	0	0	600
05/12/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	135.0000	128.0000	(5.185)	0	0	0
05/12/2008	R157	2009/05/07			Bond Future	7.8410	7.8320	(0.115)	0.0000	0.0000	1,624
05/12/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	8,072.0000	8,100.0000	0.347	0	0	0
05/12/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	1,600.0000	1,576.0000	(1.500)	0	0	0
05/12/2008	R157	2009/08/06			Bond Future	7.7430	7.7330	(0.129)	0.0000	0.0000	5,000
05/12/2008	R157	2009/08/06	9.25	Call	Option on Bond Future	8,233.0000	8,285.0000	0.632	0	0	0

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05/12/2008	R157	2009/08/06	9.25	Put	Option on Bond Future	144.0000	139.0000	(3.472)	0	0	0
05/12/2008	R186	2009/02/05			Bond Future	7.9340	7.9350	0.013	0.0000	0.0000	2,830
05/12/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	13,461.0000	13,450.0000	(0.082)	0	0	0
05/12/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/12/2008	R186	2009/05/07			Bond Future	7.8380	7.8390	0.013	0.0000	0.0000	0
05/12/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/12/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	12,066.0000	12,055.0000	(0.091)	0	0	0
05/12/2008	R186	2009/08/06			Bond Future	7.7770	7.7780	0.013	0.0000	0.0000	2,500
05/12/2008	R186	2009/08/06	9.00	Call	Option on Bond Future	12,661.0000	12,650.0000	(0.087)	0	0	0
05/12/2008	R186	2009/08/06	9.00	Put	Option on Bond Future	8.0000	8.0000	-	0	0	0
05/12/2008	R196	2009/02/05			Bond Future	11.7700	11.5460	(1.903)	0.0000	0.0000	0
05/12/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	839.0000	838.0000	(0.119)	0	0	0
05/12/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	892.0000	879.0000	(1.457)	0	0	0
05/12/2008	R196	2009/05/07			Bond Future	11.6230	11.6090	(0.120)	0.0000	0.0000	0
05/12/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	60.0000	63.0000	5.000	0	0	0
05/12/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	244.0000	244.0000	-	0	0	0
05/12/2008	R201	2009/02/05			Bond Future	8.0060	7.9980	(0.100)	0.0000	0.0000	2
05/12/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
05/12/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	5,655.0000	5,692.0000	0.654	0	0	0
05/12/2008	R201	2009/05/07			Bond Future	7.8150	7.8070	(0.102)	0.0000	0.0000	0
05/12/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	6,376.0000	6,411.0000	0.549	0	0	0
05/12/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	41.0000	39.0000	(4.878)	0	0	0
05/12/2008	R201	2009/08/06			Bond Future	7.6870	7.6770	(0.130)	0.0000	0.0000	0
05/12/2008	R201	2009/08/06	9.25	Call	Option on Bond Future	6,776.0000	6,817.0000	0.605	0	0	0
05/12/2008	R201	2009/08/06	9.25	Put	Option on Bond Future	100.0000	96.0000	(4.000)	0	0	0
05/12/2008	R203	2009/02/05			Bond Future	8.0630	8.0440	(0.236)	0.0000	0.0000	0
05/12/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	6,985.0000	7,102.0000	1.675	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/12/2008	R203	2009/05/07			Bond Future	7.9240	7.9050	(0.240)	0.0000	0.0000	0
05/12/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	32.0000	29.0000	(9.375)	0	0	0
05/12/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	6,333.0000	6,445.0000	1.769	0	0	0
05/12/2008	R203	2009/08/06			Bond Future	7.8330	7.8120	(0.268)	0.0000	0.0000	0
05/12/2008	R203	2009/08/06	9.25	Call	Option on Bond Future	8,119.0000	8,241.0000	1.503	0	0	0
05/12/2008	R203	2009/08/06	9.25	Put	Option on Bond Future	42.0000	38.0000	(9.524)	0	0	0
05/12/2008	R204	2009/02/05			Bond Future	8.0730	8.0540	(0.235)	0.0000	0.0000	9
05/12/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/12/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	7,485.0000	7,613.0000	1.710	0	0	0
05/12/2008	R204	2009/05/07			Bond Future	7.9490	7.9290	(0.252)	0.0000	0.0000	0
05/12/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	6,707.0000	6,837.0000	1.938	0	0	0
05/12/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	24.0000	21.0000	(12.500)	0	0	0
05/12/2008	R204	2009/08/06			Bond Future	7.8700	7.8490	(0.267)	0.0000	0.0000	0
05/12/2008	R204	2009/08/06	9.25	Put	Option on Bond Future	23.0000	21.0000	(8.696)	0	0	0
05/12/2008	R204	2009/08/06	9.25	Call	Option on Bond Future	8,591.0000	8,727.0000	1.583	0	0	0
05/12/2008	R206	2009/02/05			Bond Future	8.0060	7.9980	(0.100)	0.0000	0.0000	1,730
05/12/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
05/12/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	4,782.0000	4,813.0000	0.648	0	0	0
05/12/2008	R206	2009/05/07			Bond Future	7.7950	7.7860	(0.115)	0.0000	0.0000	0
05/12/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	119.0000	115.0000	(3.361)	0	0	0
05/12/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	4,608.0000	4,639.0000	0.673	0	0	0
05/12/2008	R206	2009/08/06			Bond Future	7.6470	7.6370	(0.131)	0.0000	0.0000	0
05/12/2008	R206	2009/08/06	9.25	Call	Option on Bond Future	5,832.0000	5,865.0000	0.566	0	0	0
05/12/2008	R206	2009/08/06	9.25	Put	Option on Bond Future	136.0000	132.0000	(2.941)	0	0	0
05/12/2008	R207	2009/02/05			Bond Future	8.1100	8.0910	(0.234)	0.0000	0.0000	0
05/12/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	7,418.0000	7,549.0000	1.766	0	0	0
05/12/2008	R207	2009/05/07			Bond Future	8.0000	7.9810	(0.237)	0.0000	0.0000	0
05/12/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	17.0000	15.0000	(11.765)	0	0	0
05/12/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	6,550.0000	6,678.0000	1.954	0	0	0
05/12/2008	R207	2009/08/06			Bond Future	7.9310	7.9100	(0.265)	0.0000	0.0000	0
05/12/2008	R207	2009/08/06	9.25	Call	Option on Bond Future	8,445.0000	8,586.0000	1.670	0	0	0
05/12/2008	R207	2009/08/06	9.25	Put	Option on Bond Future	16.0000	14.0000	(12.500)	0	0	0
05/12/2008	R208	2009/02/05			Bond Future	8.1280	8.1150	(0.160)	0.0000	0.0000	0
05/12/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
05/12/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	4,274.0000	4,365.0000	2.129	0	0	0
05/12/2008	R208	2009/05/07			Bond Future	8.0260	8.0180	(0.100)	0.0000	0.0000	0
05/12/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	4,990.0000	5,044.0000	1.082	0	0	0
05/12/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	51.0000	47.0000	(7.843)	0	0	0
05/12/2008	R208	2009/08/06			Bond Future	7.9820	7.9740	(0.100)	0.0000	0.0000	0
05/12/2008	R208	2009/08/06	9.25	Call	Option on Bond Future	8,378.0000	8,434.0000	0.668	0	0	0
05/12/2008	R208	2009/08/06	9.25	Put	Option on Bond Future	14.0000	13.0000	(7.143)	0	0	0
05/12/2008	R209	2009/02/05			Bond Future	7.5870	7.5780	(0.119)	0.0000	0.0000	5,545
05/12/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	12,468.0000	12,559.0000	0.730	0	0	0
05/12/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/12/2008	R209	2009/05/07			Bond Future	7.5080	7.4980	(0.133)	0.0000	0.0000	0
05/12/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/12/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	13,246.0000	13,348.0000	0.770	0	0	0
05/12/2008	R209	2009/08/06			Bond Future	7.4550	7.4450	(0.134)	0.0000	0.0000	0
05/12/2008	R209	2009/08/06	8.75	Call	Option on Bond Future	11,791.0000	11,894.0000	0.874	0	0	0
05/12/2008	R209	2009/08/06	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/12/2008	TRT1	2009/02/05			Index Future	289.5790	289.7600	0.063	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	TRT1	2009/05/07			Index Future	297.9090	298.0970	0.063	0.0000	0.0000	0
05/12/2008	TRT1	2009/08/06			Index Future	306.0000	306.1960	0.064	0.0000	0.0000	100
05/12/2008	ZAAD	2008/12/12			Currency Future	6.6031	6.5884	(0.223)	0.0000	0.0000	5,363
05/12/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	60.0000	50.0000	(16.667)	0	0	0
05/12/2008	ZAAD	2008/12/12	8.00	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	422.0000	403.0000	(4.502)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	850.0000	863.0000	1.529	0	0	0
05/12/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	67.0000	51.0000	(23.881)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	190.0000	185.0000	(2.632)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	67.0000	51.0000	(23.881)	0	0	0
05/12/2008	ZAAD	2008/12/12	8.00	Put	Currency Future	1,397.0000	1,412.0000	1.074	0	0	0
05/12/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	190.0000	185.0000	(2.632)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	157.0000	150.0000	(4.459)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	213.0000	189.0000	(11.268)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	19.0000	14.0000	(26.316)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	326.0000	308.0000	(5.521)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	93.0000	73.0000	(21.505)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	264.0000	263.0000	(0.379)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	801.0000	814.0000	1.623	0	0	0
05/12/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	93.0000	73.0000	(21.505)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.00	Put	Currency Future	4.0000	3.0000	(25.000)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.00	Call	Currency Future	607.0000	591.0000	(2.636)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,297.0000	1,312.0000	1.157	0	0	0
05/12/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	388.0000	391.0000	0.773	0	0	0
05/12/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	850.0000	863.0000	1.529	0	0	0
05/12/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	23.0000	19.0000	(17.391)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	264.0000	263.0000	(0.379)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	949.0000	962.0000	1.370	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	4.0000	2.0000	(50.000)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	248.0000	224.0000	(9.677)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	3.0000	1.0000	(66.667)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.80	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	ZAAD	2008/12/12	7.65	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/12/2008	ZAAD	2008/12/12	5.90	Put	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/12/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	656.0000	640.0000	(2.439)	0	0	0
05/12/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	656.0000	640.0000	(2.439)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	801.0000	814.0000	1.623	0	0	0
05/12/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	949.0000	962.0000	1.370	0	0	0
05/12/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	101.0000	92.0000	(8.911)	0	0	0
05/12/2008	ZAAD	2008/12/12	5.75	Put	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.25	Put	Currency Future	21.0000	17.0000	(19.048)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	8.0000	4.0000	(50.000)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	1,098.0000	1,112.0000	1.275	0	0	0
05/12/2008	ZAAD	2008/12/12	6.50	Call	Currency Future	181.0000	157.0000	(13.260)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	110.0000	89.0000	(19.091)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	466.0000	448.0000	(3.863)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	13.0000	10.0000	(23.077)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	8.0000	4.0000	(50.000)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.50	Put	Currency Future	78.0000	68.0000	(12.821)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.60	Put	Currency Future	126.0000	119.0000	(5.556)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	560.0000	543.0000	(3.036)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	705.0000	716.0000	1.560	0	0	0
05/12/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	610.0000	619.0000	1.475	0	0	0
05/12/2008	ZAAD	2008/12/12	5.90	Call	Currency Future	705.0000	689.0000	(2.270)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	154.0000	130.0000	(15.584)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	304.0000	304.0000	-	0	0	0
05/12/2008	ZAAD	2008/12/12	5.75	Call	Currency Future	854.0000	839.0000	(1.756)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.80	Put	Currency Future	1,197.0000	1,212.0000	1.253	0	0	0
05/12/2008	ZAAD	2008/12/12	5.80	Call	Currency Future	804.0000	789.0000	(1.866)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	101.0000	92.0000	(8.911)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	57.0000	42.0000	(26.316)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.60	Call	Currency Future	130.0000	107.0000	(17.692)	0	0	0

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05/12/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	13.0000	10.0000	(23.077)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	6.0000	4.0000	(33.333)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.25	Put	Currency Future	657.0000	667.0000	1.522	0	0	0
05/12/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	705.0000	716.0000	1.560	0	0	0
05/12/2008	ZAAD	2008/12/12	7.35	Call	Currency Future	6.0000	3.0000	(50.000)	0	0	0
05/12/2008	ZAAD	2008/12/12	5.80	Put	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.25	Call	Currency Future	374.0000	355.0000	(5.080)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	154.0000	130.0000	(15.584)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.10	Call	Currency Future	512.0000	495.0000	(3.320)	0	0	0
05/12/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	3.0000	2.0000	(33.333)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.35	Call	Currency Future	286.0000	265.0000	(7.343)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.10	Put	Currency Future	9.0000	7.0000	(22.222)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	157.0000	150.0000	(4.459)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	560.0000	543.0000	(3.036)	0	0	0
05/12/2008	ZAAD	2008/12/12	5.85	Call	Currency Future	754.0000	739.0000	(1.989)	0	0	0
05/12/2008	ZAAD	2008/12/12	5.85	Put	Currency Future	1.0000	1.0000	-	0	0	0
05/12/2008	ZAAD	2008/12/12	6.20	Put	Currency Future	19.0000	14.0000	(26.316)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	475.0000	480.0000	1.053	0	0	0
05/12/2008	ZAAD	2008/12/12	7.25	Call	Currency Future	10.0000	6.0000	(40.000)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	248.0000	224.0000	(9.677)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.20	Call	Currency Future	422.0000	403.0000	(4.502)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	45.0000	36.0000	(20.000)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	466.0000	448.0000	(3.863)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	388.0000	391.0000	0.773	0	0	0
05/12/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	28.0000	18.0000	(35.714)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	17.0000	10.0000	(41.176)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	1,098.0000	1,112.0000	1.275	0	0	0
05/12/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	28.0000	18.0000	(35.714)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	110.0000	89.0000	(19.091)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	41.0000	29.0000	(29.268)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	13.0000	8.0000	(38.462)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	475.0000	480.0000	1.053	0	0	0
05/12/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	79.0000	61.0000	(22.785)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	753.0000	765.0000	1.594	0	0	0
05/12/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	226.0000	223.0000	(1.327)	0	0	0

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05/12/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	564.0000	572.0000	1.418	0	0	0
05/12/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	49.0000	35.0000	(28.571)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	346.0000	347.0000	0.289	0	0	0
05/12/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	610.0000	619.0000	1.475	0	0	0
05/12/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	45.0000	36.0000	(20.000)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	60.0000	50.0000	(16.667)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.75	Call	Currency Future	0.0000	0.0000	-	0	0	0
05/12/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	213.0000	189.0000	(11.268)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.10	Call	Currency Future	22.0000	14.0000	(36.364)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.50	Put	Currency Future	899.0000	913.0000	1.557	0	0	0
05/12/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	41.0000	29.0000	(29.268)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.35	Put	Currency Future	33.0000	27.0000	(18.182)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.75	Put	Currency Future	1,147.0000	1,162.0000	1.308	0	0	0
05/12/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,297.0000	1,312.0000	1.157	0	0	0
05/12/2008	ZAAD	2008/12/12	7.60	Put	Currency Future	998.0000	1,012.0000	1.403	0	0	0
05/12/2008	ZAAD	2008/12/12	7.10	Put	Currency Future	519.0000	525.0000	1.156	0	0	0
05/12/2008	ZAAD	2008/12/12	7.65	Put	Currency Future	1,048.0000	1,062.0000	1.336	0	0	0
05/12/2008	ZAAD	2008/12/12	7.50	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	564.0000	572.0000	1.418	0	0	0
05/12/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	2.0000	1.0000	(50.000)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	17.0000	10.0000	(41.176)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	13.0000	8.0000	(38.462)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.60	Call	Currency Future	1.0000	0.0000	(100.000)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	326.0000	308.0000	(5.521)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.00	Call	Currency Future	35.0000	24.0000	(31.429)	0	0	0
05/12/2008	ZAAD	2008/12/12	7.00	Put	Currency Future	432.0000	435.0000	0.694	0	0	0
05/12/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	23.0000	19.0000	(17.391)	0	0	0
05/12/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	346.0000	347.0000	0.289	0	0	0
05/12/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	49.0000	35.0000	(28.571)	0	0	0
05/12/2008	ZAAD	2009/03/16			Currency Future	6.7154	6.6914	(0.357)	0.0000	0.0000	2,436
05/12/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	173.0000	183.0000	5.780	0	0	0
05/12/2008	ZAAD	2009/03/16	7.45	Put	Currency Future	896.0000	930.0000	3.795	0	0	0
05/12/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	302.0000	335.0000	10.927	0	0	0
05/12/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	858.0000	892.0000	3.963	0	0	0
05/12/2008	ZAAD	2009/03/16	7.55	Put	Currency Future	975.0000	1,009.0000	3.487	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	363.0000	396.0000	9.091	0	0	0
05/12/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	711.0000	745.0000	4.782	0	0	0
05/12/2008	ZAAD	2009/03/16	5.95	Call	Currency Future	836.0000	828.0000	(0.957)	0	0	0
05/12/2008	ZAAD	2009/03/16	7.55	Call	Currency Future	140.0000	150.0000	7.143	0	0	0
05/12/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	379.0000	387.0000	2.111	0	0	0
05/12/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	605.0000	639.0000	5.620	0	0	0
05/12/2008	ZAAD	2009/03/16	5.95	Put	Currency Future	70.0000	87.0000	24.286	0	0	0
05/12/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	296.0000	306.0000	3.378	0	0	0
05/12/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	227.0000	237.0000	4.405	0	0	0
05/12/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	114.0000	136.0000	19.298	0	0	0
05/12/2008	ZAAD	2009/03/16	7.45	Call	Currency Future	162.0000	172.0000	6.173	0	0	0
05/12/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	531.0000	565.0000	6.403	0	0	0
05/12/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	326.0000	336.0000	3.067	0	0	0
05/12/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	379.0000	387.0000	2.111	0	0	0
05/12/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	417.0000	426.0000	2.158	0	0	0
05/12/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	332.0000	365.0000	9.940	0	0	0
05/12/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	273.0000	305.0000	11.722	0	0	0
05/12/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	680.0000	677.0000	(0.441)	0	0	0
05/12/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	128.0000	150.0000	17.188	0	0	0
05/12/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	80.0000	98.0000	22.500	0	0	0
05/12/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	270.0000	280.0000	3.704	0	0	0
05/12/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	461.0000	494.0000	7.158	0	0	0
05/12/2008	ZAAD	2009/03/16	6.05	Call	Currency Future	756.0000	751.0000	(0.661)	0	0	0
05/12/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	643.0000	642.0000	(0.156)	0	0	0
05/12/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	795.0000	789.0000	(0.755)	0	0	0
05/12/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	495.0000	529.0000	6.869	0	0	0
05/12/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	114.0000	136.0000	19.298	0	0	0
05/12/2008	ZAAD	2009/03/16	6.05	Put	Currency Future	90.0000	109.0000	21.111	0	0	0
05/12/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	397.0000	406.0000	2.267	0	0	0
05/12/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	439.0000	447.0000	1.822	0	0	0
05/12/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	877.0000	868.0000	(1.026)	0	0	0
05/12/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	311.0000	320.0000	2.894	0	0	0
05/12/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	680.0000	677.0000	(0.441)	0	0	0
05/12/2008	ZAAD	2009/03/16	7.70	Call	Currency Future	113.0000	122.0000	7.965	0	0	0
05/12/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	199.0000	227.0000	14.070	0	0	0
05/12/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	62.0000	77.0000	24.194	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	363.0000	396.0000	9.091	0	0	0
05/12/2008	ZAAD	2009/03/16	7.70	Put	Currency Future	1,097.0000	1,131.0000	3.099	0	0	0
05/12/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	395.0000	428.0000	8.354	0	0	0
05/12/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	514.0000	518.0000	0.778	0	0	0
05/12/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	427.0000	460.0000	7.728	0	0	0
05/12/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	608.0000	608.0000	-	0	0	0
05/12/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	360.0000	369.0000	2.500	0	0	0
05/12/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	143.0000	166.0000	16.084	0	0	0
05/12/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	242.0000	252.0000	4.132	0	0	0
05/12/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,268.0000	1,300.0000	2.524	0	0	0
05/12/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	102.0000	122.0000	19.608	0	0	0
05/12/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	246.0000	277.0000	12.602	0	0	0
05/12/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	296.0000	306.0000	3.378	0	0	0
05/12/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	462.0000	468.0000	1.299	0	0	0
05/12/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	242.0000	252.0000	4.132	0	0	0
05/12/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	717.0000	713.0000	(0.558)	0	0	0
05/12/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	342.0000	352.0000	2.924	0	0	0
05/12/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	643.0000	677.0000	5.288	0	0	0
05/12/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	178.0000	204.0000	14.607	0	0	0
05/12/2008	ZAAD	2009/03/16	7.50	Put	Currency Future	935.0000	969.0000	3.636	0	0	0
05/12/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	128.0000	150.0000	17.188	0	0	0
05/12/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	495.0000	529.0000	6.869	0	0	0
05/12/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	427.0000	460.0000	7.728	0	0	0
05/12/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	439.0000	447.0000	1.822	0	0	0
05/12/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	258.0000	268.0000	3.876	0	0	0
05/12/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	643.0000	642.0000	(0.156)	0	0	0
05/12/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	311.0000	320.0000	2.894	0	0	0
05/12/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	199.0000	209.0000	5.025	0	0	0
05/12/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	677.0000	711.0000	5.022	0	0	0
05/12/2008	ZAAD	2009/03/16	8.00	Call	Currency Future	71.0000	79.0000	11.268	0	0	0
05/12/2008	ZAAD	2009/03/16	7.50	Call	Currency Future	151.0000	161.0000	6.623	0	0	0
05/12/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	227.0000	237.0000	4.405	0	0	0
05/12/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	83.0000	92.0000	10.843	0	0	0
05/12/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	711.0000	745.0000	4.782	0	0	0
05/12/2008	ZAAD	2009/03/16	7.75	Put	Currency Future	1,139.0000	1,172.0000	2.897	0	0	0
05/12/2008	ZAAD	2009/03/16	7.75	Call	Currency Future	105.0000	114.0000	8.571	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	783.0000	817.0000	4.342	0	0	0
05/12/2008	ZAAD	2009/03/16	8.20	Put	Currency Future	1,536.0000	1,567.0000	2.018	0	0	0
05/12/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	273.0000	305.0000	11.722	0	0	0
05/12/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	858.0000	892.0000	3.963	0	0	0
05/12/2008	ZAAD	2009/03/16	7.85	Call	Currency Future	90.0000	99.0000	10.000	0	0	0
05/12/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	677.0000	711.0000	5.022	0	0	0
05/12/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	199.0000	209.0000	5.025	0	0	0
05/12/2008	ZAAD	2009/03/16	7.85	Put	Currency Future	1,225.0000	1,257.0000	2.612	0	0	0
05/12/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	783.0000	817.0000	4.342	0	0	0
05/12/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	173.0000	183.0000	5.780	0	0	0
05/12/2008	ZAAD	2009/03/16	7.95	Call	Currency Future	77.0000	85.0000	10.390	0	0	0
05/12/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	487.0000	493.0000	1.232	0	0	0
05/12/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	83.0000	92.0000	10.843	0	0	0
05/12/2008	ZAAD	2009/03/16	8.05	Put	Currency Future	1,401.0000	1,432.0000	2.213	0	0	0
05/12/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	342.0000	352.0000	2.924	0	0	0
05/12/2008	ZAAD	2009/03/16	8.05	Call	Currency Future	66.0000	74.0000	12.121	0	0	0
05/12/2008	ZAAD	2009/03/16	7.80	Put	Currency Future	1,182.0000	1,215.0000	2.792	0	0	0
05/12/2008	ZAAD	2009/03/16	7.60	Put	Currency Future	1,015.0000	1,049.0000	3.350	0	0	0
05/12/2008	ZAAD	2009/03/16	7.95	Put	Currency Future	1,312.0000	1,344.0000	2.439	0	0	0
05/12/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	543.0000	546.0000	0.552	0	0	0
05/12/2008	ZAAD	2009/03/16	7.60	Call	Currency Future	131.0000	140.0000	6.870	0	0	0
05/12/2008	ZAAD	2009/03/16	8.20	Call	Currency Future	52.0000	59.0000	13.462	0	0	0
05/12/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	531.0000	565.0000	6.403	0	0	0
05/12/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	283.0000	293.0000	3.534	0	0	0
05/12/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	820.0000	854.0000	4.146	0	0	0
05/12/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	574.0000	575.0000	0.174	0	0	0
05/12/2008	ZAAD	2009/03/16	8.10	Put	Currency Future	1,446.0000	1,477.0000	2.144	0	0	0
05/12/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	567.0000	601.0000	5.996	0	0	0
05/12/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	212.0000	222.0000	4.717	0	0	0
05/12/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	222.0000	251.0000	13.063	0	0	0
05/12/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	747.0000	781.0000	4.552	0	0	0
05/12/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	186.0000	196.0000	5.376	0	0	0
05/12/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	159.0000	183.0000	15.094	0	0	0
05/12/2008	ZAAD	2009/03/16	7.80	Call	Currency Future	97.0000	106.0000	9.278	0	0	0
05/12/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	332.0000	365.0000	9.940	0	0	0
05/12/2008	ZAAD	2009/03/16	7.65	Put	Currency Future	1,056.0000	1,090.0000	3.220	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	397.0000	406.0000	2.267	0	0	0
05/12/2008	ZAAD	2009/03/16	8.00	Put	Currency Future	1,356.0000	1,388.0000	2.360	0	0	0
05/12/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,268.0000	1,300.0000	2.524	0	0	0
05/12/2008	ZAAD	2009/03/16	8.10	Call	Currency Future	61.0000	68.0000	11.475	0	0	0
05/12/2008	ZAAD	2009/03/16	7.65	Call	Currency Future	121.0000	131.0000	8.264	0	0	0
05/12/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	199.0000	227.0000	14.070	0	0	0
05/12/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	514.0000	518.0000	0.778	0	0	0
05/12/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	487.0000	493.0000	1.232	0	0	0
05/12/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	270.0000	280.0000	3.704	0	0	0
05/12/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	605.0000	639.0000	5.620	0	0	0
05/12/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	222.0000	251.0000	13.063	0	0	0
05/12/2008	ZAAD	2009/06/12			Currency Future	6.8100	6.7834	(0.391)	0.0000	0.0000	600
05/12/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	266.0000	276.0000	3.759	0	0	0
05/12/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	641.0000	644.0000	0.468	0	0	0
05/12/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,006.0000	1,042.0000	3.579	0	0	0
05/12/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	281.0000	311.0000	10.676	0	0	0
05/12/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	422.0000	458.0000	8.531	0	0	0
05/12/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	514.0000	521.0000	1.362	0	0	0
05/12/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	228.0000	238.0000	4.386	0	0	0
05/12/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	173.0000	197.0000	13.873	0	0	0
05/12/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,118.0000	1,155.0000	3.309	0	0	0
05/12/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	496.0000	503.0000	1.411	0	0	0
05/12/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	454.0000	488.0000	7.489	0	0	0
05/12/2008	ZAAD	2009/06/12	8.10	Call	Currency Future	150.0000	159.0000	6.000	0	0	0
05/12/2008	ZAAD	2009/06/12	7.50	Call	Currency Future	279.0000	289.0000	3.584	0	0	0
05/12/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	340.0000	349.0000	2.647	0	0	0
05/12/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	477.0000	485.0000	1.677	0	0	0
05/12/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	833.0000	830.0000	(0.360)	0	0	0
05/12/2008	ZAAD	2009/06/12	8.10	Put	Currency Future	1,440.0000	1,476.0000	2.500	0	0	0
05/12/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	830.0000	865.0000	4.217	0	0	0
05/12/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	833.0000	830.0000	(0.360)	0	0	0
05/12/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	134.0000	143.0000	6.716	0	0	0
05/12/2008	ZAAD	2009/06/12	7.50	Put	Currency Future	969.0000	1,006.0000	3.818	0	0	0
05/12/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	486.0000	519.0000	6.790	0	0	0
05/12/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	667.0000	669.0000	0.300	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,524.0000	1,560.0000	2.362	0	0	0
05/12/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	532.0000	541.0000	1.692	0	0	0
05/12/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	444.0000	452.0000	1.802	0	0	0
05/12/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	257.0000	286.0000	11.284	0	0	0
05/12/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	134.0000	143.0000	6.716	0	0	0
05/12/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	898.0000	934.0000	4.009	0	0	0
05/12/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	616.0000	621.0000	0.812	0	0	0
05/12/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	517.0000	552.0000	6.770	0	0	0
05/12/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	618.0000	653.0000	5.663	0	0	0
05/12/2008	ZAAD	2009/06/12	8.30	Call	Currency Future	120.0000	129.0000	7.500	0	0	0
05/12/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	340.0000	349.0000	2.647	0	0	0
05/12/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	731.0000	731.0000	-	0	0	0
05/12/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	584.0000	619.0000	5.993	0	0	0
05/12/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	551.0000	559.0000	1.452	0	0	0
05/12/2008	ZAAD	2009/06/12	8.30	Put	Currency Future	1,610.0000	1,645.0000	2.174	0	0	0
05/12/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	830.0000	865.0000	4.217	0	0	0
05/12/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	428.0000	437.0000	2.103	0	0	0
05/12/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	477.0000	485.0000	1.677	0	0	0
05/12/2008	ZAAD	2009/06/12	6.35	Put	Currency Future	238.0000	266.0000	11.765	0	0	0
05/12/2008	ZAAD	2009/06/12	6.05	Call	Currency Future	905.0000	900.0000	(0.552)	0	0	0
05/12/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	934.0000	970.0000	3.854	0	0	0
05/12/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	221.0000	248.0000	12.217	0	0	0
05/12/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	798.0000	796.0000	(0.251)	0	0	0
05/12/2008	ZAAD	2009/06/12	6.25	Call	Currency Future	764.0000	763.0000	(0.131)	0	0	0
05/12/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,524.0000	1,560.0000	2.362	0	0	0
05/12/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	532.0000	541.0000	1.692	0	0	0
05/12/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	266.0000	276.0000	3.759	0	0	0
05/12/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	188.0000	213.0000	13.298	0	0	0
05/12/2008	ZAAD	2009/06/12	6.25	Put	Currency Future	204.0000	230.0000	12.745	0	0	0
05/12/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	422.0000	458.0000	8.531	0	0	0
05/12/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,006.0000	1,042.0000	3.579	0	0	0
05/12/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	460.0000	468.0000	1.739	0	0	0
05/12/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	173.0000	197.0000	13.873	0	0	0
05/12/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	308.0000	318.0000	3.247	0	0	0
05/12/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	550.0000	585.0000	6.364	0	0	0
05/12/2008	ZAAD	2009/06/12	6.35	Call	Currency Future	698.0000	700.0000	0.287	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	294.0000	303.0000	3.061	0	0	0
05/12/2008	ZAAD	2009/06/12	7.65	Call	Currency Future	240.0000	250.0000	4.167	0	0	0
05/12/2008	ZAAD	2009/06/12	6.50	Put	Currency Future	306.0000	337.0000	10.131	0	0	0
05/12/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	486.0000	519.0000	6.790	0	0	0
05/12/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	391.0000	426.0000	8.951	0	0	0
05/12/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	400.0000	408.0000	2.000	0	0	0
05/12/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	496.0000	503.0000	1.411	0	0	0
05/12/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	690.0000	725.0000	5.072	0	0	0
05/12/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	517.0000	552.0000	6.770	0	0	0
05/12/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	281.0000	311.0000	10.676	0	0	0
05/12/2008	ZAAD	2009/06/12	7.60	Call	Currency Future	253.0000	263.0000	3.953	0	0	0
05/12/2008	ZAAD	2009/06/12	6.60	Put	Currency Future	361.0000	395.0000	9.418	0	0	0
05/12/2008	ZAAD	2009/06/12	6.60	Call	Currency Future	571.0000	578.0000	1.226	0	0	0
05/12/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	550.0000	585.0000	6.364	0	0	0
05/12/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	414.0000	422.0000	1.932	0	0	0
05/12/2008	ZAAD	2009/06/12	6.05	Put	Currency Future	145.0000	167.0000	15.172	0	0	0
05/12/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	444.0000	452.0000	1.802	0	0	0
05/12/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	584.0000	619.0000	5.993	0	0	0
05/12/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	158.0000	181.0000	14.557	0	0	0
05/12/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	257.0000	286.0000	11.284	0	0	0
05/12/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	356.0000	365.0000	2.528	0	0	0
05/12/2008	ZAAD	2009/06/12	6.00	Put	Currency Future	132.0000	153.0000	15.909	0	0	0
05/12/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	654.0000	689.0000	5.352	0	0	0
05/12/2008	ZAAD	2009/06/12	6.00	Call	Currency Future	942.0000	937.0000	(0.531)	0	0	0
05/12/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	551.0000	559.0000	1.452	0	0	0
05/12/2008	ZAAD	2009/06/12	6.10	Call	Currency Future	868.0000	865.0000	(0.346)	0	0	0
05/12/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	391.0000	426.0000	8.951	0	0	0
05/12/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	188.0000	213.0000	13.298	0	0	0
05/12/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	373.0000	382.0000	2.413	0	0	0
05/12/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	796.0000	832.0000	4.523	0	0	0
05/12/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	414.0000	422.0000	1.932	0	0	0
05/12/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	798.0000	796.0000	(0.251)	0	0	0
05/12/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	763.0000	799.0000	4.718	0	0	0
05/12/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	308.0000	318.0000	3.247	0	0	0
05/12/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	654.0000	689.0000	5.352	0	0	0
05/12/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	731.0000	731.0000	-	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
05/12/2008	ZAAD 2009/06/12	7.40	Put	Currency Future	898.0000	934.0000	4.009	0	0	0
05/12/2008	ZAAD 2009/06/12	6.30	Put	Currency Future	221.0000	248.0000	12.217	0	0	0
05/12/2008	ZAAD 2009/06/12	6.45	Call	Currency Future	641.0000	644.0000	0.468	0	0	0
05/12/2008	ZAAD 2009/06/12	7.35	Call	Currency Future	324.0000	333.0000	2.778	0	0	0
05/12/2008	ZAAD 2009/06/12	6.40	Call	Currency Future	667.0000	669.0000	0.300	0	0	0
05/12/2008	ZAAD 2009/06/12	7.15	Call	Currency Future	386.0000	395.0000	2.332	0	0	0
05/12/2008	ZAAD 2009/06/12	7.35	Put	Currency Future	864.0000	900.0000	4.167	0	0	0
05/12/2008	ZAAD 2009/06/12	7.60	Put	Currency Future	1,043.0000	1,079.0000	3.452	0	0	0
05/12/2008	ZAAD 2009/06/12	7.15	Put	Currency Future	726.0000	762.0000	4.959	0	0	0
05/12/2008	ZAAD 2009/06/12	7.20	Put	Currency Future	763.0000	799.0000	4.718	0	0	0
05/12/2008	ZAAD 2009/06/12	6.90	Call	Currency Future	460.0000	468.0000	1.739	0	0	0
05/12/2008	ZAAD 2009/06/12	7.90	Call	Currency Future	185.0000	195.0000	5.405	0	0	0
05/12/2008	ZAAD 2009/06/12	7.80	Call	Currency Future	206.0000	216.0000	4.854	0	0	0
05/12/2008	ZAAD 2009/06/12	7.65	Put	Currency Future	1,080.0000	1,117.0000	3.426	0	0	0
05/12/2008	ZAAD 2009/06/12	6.55	Put	Currency Future	333.0000	366.0000	9.910	0	0	0
05/12/2008	ZAAD 2009/06/12	7.80	Put	Currency Future	1,196.0000	1,232.0000	3.010	0	0	0
05/12/2008	ZAAD 2009/06/12	6.55	Call	Currency Future	593.0000	599.0000	1.012	0	0	0
05/12/2008	ZAAD 2009/06/12	7.90	Put	Currency Future	1,275.0000	1,312.0000	2.902	0	0	0
05/12/2008	ZAAD 2009/06/12	7.15	Call	Currency Future	386.0000	395.0000	2.332	0	0	0
05/12/2008	ZAAD 2009/06/12	7.20	Call	Currency Future	373.0000	382.0000	2.413	0	0	0
05/12/2008	ZAAD 2009/06/12	8.00	Call	Currency Future	167.0000	176.0000	5.389	0	0	0
05/12/2008	ZAAD 2009/06/12	7.15	Put	Currency Future	726.0000	762.0000	4.959	0	0	0
05/12/2008	ZAAD 2009/06/12	8.00	Put	Currency Future	1,357.0000	1,393.0000	2.653	0	0	0
05/12/2008	ZAAD 2009/06/12	7.90	Put	Currency Future	1,275.0000	1,312.0000	2.902	0	0	0
05/12/2008	ZAAD 2009/06/12	7.90	Call	Currency Future	185.0000	195.0000	5.405	0	0	0
05/12/2008	ZAAD 2009/06/12	7.70	Call	Currency Future	228.0000	238.0000	4.386	0	0	0
05/12/2008	ZAAD 2009/06/12	7.70	Put	Currency Future	1,118.0000	1,155.0000	3.309	0	0	0
05/12/2008	ZAAD 2009/06/12	7.80	Call	Currency Future	206.0000	216.0000	4.854	0	0	0
05/12/2008	ZAAD 2009/06/12	7.80	Put	Currency Future	1,196.0000	1,232.0000	3.010	0	0	0

Grand Total:

418,158