



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 03/11/2008

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	\$ / R 2008/12/12			Currency Future	10.0738	9.9398	(1.330)	10.2400	9.6800	284,451
03/11/2008	\$ / R 2008/12/12	11.20	Put	Currency Future	1,469.0000	1,563.0000	6.399	0	0	0
03/11/2008	\$ / R 2008/12/12	8.45	Call	Currency Future	1,710.0000	1,590.0000	(7.018)	0	0	0
03/11/2008	\$ / R 2008/12/12	8.00	Call	Currency Future	2,111.0000	1,986.0000	(5.921)	0	0	0
03/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	110.0000	129.0000	17.273	0	0	0
03/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,840.0000	1,719.0000	(6.576)	0	0	0
03/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	66.0000	79.0000	19.697	0	0	0
03/11/2008	\$ / R 2008/12/12	8.05	Put	Currency Future	41.0000	51.0000	24.390	0	0	0
03/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	664.0000	597.0000	(10.090)	0	0	0
03/11/2008	\$ / R 2008/12/12	11.20	Call	Currency Future	343.0000	303.0000	(11.662)	0	0	0
03/11/2008	\$ / R 2008/12/12	8.45	Put	Currency Future	86.0000	100.0000	16.279	0	0	0
03/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	151.0000	175.0000	15.894	0	0	0
03/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,425.0000	1,315.0000	(7.719)	0	0	0
03/11/2008	\$ / R 2008/12/12	10.50	Call	Currency Future	521.0000	465.0000	(10.749)	0	0	0
03/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	570.0000	510.0000	(10.526)	0	0	0
03/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	1,071.0000	977.0000	(8.777)	0	0	0
03/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	129.0000	151.0000	17.054	0	0	0
03/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	846.0000	920.0000	8.747	0	0	0
03/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	297.0000	337.0000	13.468	0	0	0
03/11/2008	\$ / R 2008/12/12	8.30	Put	Currency Future	66.0000	79.0000	19.697	0	0	0
03/11/2008	\$ / R 2008/12/12	8.80	Call	Currency Future	1,425.0000	1,315.0000	(7.719)	0	0	0
03/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,503.0000	1,390.0000	(7.518)	0	0	0
03/11/2008	\$ / R 2008/12/12	11.30	Call	Currency Future	323.0000	285.0000	(11.765)	0	0	0
03/11/2008	\$ / R 2008/12/12	9.60	Put	Currency Future	423.0000	475.0000	12.293	0	0	20,000
03/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	163.0000	188.0000	15.337	0	0	0
03/11/2008	\$ / R 2008/12/12	8.80	Put	Currency Future	151.0000	175.0000	15.894	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,387.0000	1,278.0000	(7.859)	0	0	20,000
03/11/2008	\$ / R 2008/12/12	8.00	Put	Currency Future	37.0000	47.0000	27.027	0	0	0
03/11/2008	\$ / R 2008/12/12	7.95	Put	Currency Future	33.0000	42.0000	27.273	0	0	0
03/11/2008	\$ / R 2008/12/12	10.10	Call	Currency Future	664.0000	597.0000	(10.090)	0	0	0
03/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	79.0000	93.0000	17.722	0	0	0
03/11/2008	\$ / R 2008/12/12	9.45	Put	Currency Future	356.0000	403.0000	13.202	0	0	0
03/11/2008	\$ / R 2008/12/12	9.85	Call	Currency Future	772.0000	698.0000	(9.585)	0	0	0
03/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,584.0000	1,469.0000	(7.260)	0	0	0
03/11/2008	\$ / R 2008/12/12	9.45	Call	Currency Future	980.0000	893.0000	(8.878)	0	0	0
03/11/2008	\$ / R 2008/12/12	9.85	Put	Currency Future	548.0000	608.0000	10.949	0	0	1,000
03/11/2008	\$ / R 2008/12/12	8.60	Put	Currency Future	110.0000	129.0000	17.273	0	0	0
03/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	690.0000	757.0000	9.710	0	0	0
03/11/2008	\$ / R 2008/12/12	11.30	Put	Currency Future	1,549.0000	1,645.0000	6.198	0	0	0
03/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	335.0000	380.0000	13.433	0	0	0
03/11/2008	\$ / R 2008/12/12	8.30	Call	Currency Future	1,840.0000	1,719.0000	(6.576)	0	0	0
03/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	30.0000	39.0000	30.000	0	0	0
03/11/2008	\$ / R 2008/12/12	8.90	Put	Currency Future	175.0000	201.0000	14.857	0	0	0
03/11/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	1,039.0000	948.0000	(8.758)	0	0	0
03/11/2008	\$ / R 2008/12/12	11.50	Put	Currency Future	1,714.0000	1,814.0000	5.834	0	0	0
03/11/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	315.0000	358.0000	13.651	0	0	0
03/11/2008	\$ / R 2008/12/12	10.10	Put	Currency Future	690.0000	757.0000	9.710	0	0	0
03/11/2008	\$ / R 2008/12/12	10.85	Put	Currency Future	1,197.0000	1,284.0000	7.268	0	0	0
03/11/2008	\$ / R 2008/12/12	9.60	Call	Currency Future	897.0000	814.0000	(9.253)	0	0	0
03/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,753.0000	1,633.0000	(6.845)	0	0	20
03/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,019.0000	1,896.0000	(6.092)	0	0	0
03/11/2008	\$ / R 2008/12/12	9.25	Put	Currency Future	279.0000	317.0000	13.620	0	0	0
03/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	45.0000	56.0000	24.444	0	0	0
03/11/2008	\$ / R 2008/12/12	9.90	Put	Currency Future	576.0000	636.0000	10.417	0	0	0
03/11/2008	\$ / R 2008/12/12	10.30	Put	Currency Future	814.0000	887.0000	8.968	0	0	1,000
03/11/2008	\$ / R 2008/12/12	7.85	Call	Currency Future	2,251.0000	2,125.0000	(5.598)	0	0	0
03/11/2008	\$ / R 2008/12/12	8.90	Call	Currency Future	1,349.0000	1,241.0000	(8.006)	0	0	0
03/11/2008	\$ / R 2008/12/12	9.90	Call	Currency Future	749.0000	676.0000	(9.746)	0	0	0
03/11/2008	\$ / R 2008/12/12	7.70	Call	Currency Future	2,398.0000	2,266.0000	(5.505)	0	0	0
03/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,136.0000	1,037.0000	(8.715)	0	0	0
03/11/2008	\$ / R 2008/12/12	7.85	Put	Currency Future	27.0000	35.0000	29.630	0	0	0
03/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	471.0000	526.0000	11.677	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	\$ / R 2008/12/12	7.70	Put	Currency Future	24.0000	26.0000	8.333	0	0	0
03/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,204.0000	2,078.0000	(5.717)	0	0	0
03/11/2008	\$ / R 2008/12/12	7.95	Call	Currency Future	2,157.0000	2,032.0000	(5.795)	0	0	0
03/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,205.0000	1,103.0000	(8.465)	0	0	0
03/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	845.0000	766.0000	(9.349)	0	0	0
03/11/2008	\$ / R 2008/12/12	7.90	Put	Currency Future	30.0000	39.0000	30.000	0	0	0
03/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	231.0000	263.0000	13.853	0	0	0
03/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	263.0000	297.0000	12.928	0	0	0
03/11/2008	\$ / R 2008/12/12	8.10	Call	Currency Future	2,019.0000	1,896.0000	(6.092)	0	0	0
03/11/2008	\$ / R 2008/12/12	9.20	Call	Currency Future	1,136.0000	1,037.0000	(8.715)	0	0	0
03/11/2008	\$ / R 2008/12/12	9.50	Put	Currency Future	378.0000	426.0000	12.698	0	0	0
03/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	55.0000	67.0000	21.818	0	0	0
03/11/2008	\$ / R 2008/12/12	9.20	Put	Currency Future	263.0000	297.0000	12.928	0	0	0
03/11/2008	\$ / R 2008/12/12	9.50	Call	Currency Future	952.0000	866.0000	(9.034)	0	0	0
03/11/2008	\$ / R 2008/12/12	8.50	Call	Currency Future	1,667.0000	1,549.0000	(7.079)	0	0	0
03/11/2008	\$ / R 2008/12/12	11.10	Call	Currency Future	363.0000	321.0000	(11.570)	0	0	0
03/11/2008	\$ / R 2008/12/12	10.80	Put	Currency Future	1,160.0000	1,246.0000	7.414	0	0	0
03/11/2008	\$ / R 2008/12/12	8.50	Put	Currency Future	93.0000	109.0000	17.204	0	0	0
03/11/2008	\$ / R 2008/12/12	8.70	Call	Currency Future	1,503.0000	1,390.0000	(7.518)	0	0	0
03/11/2008	\$ / R 2008/12/12	11.10	Put	Currency Future	1,389.0000	1,482.0000	6.695	0	0	0
03/11/2008	\$ / R 2008/12/12	10.80	Call	Currency Future	434.0000	386.0000	(11.060)	0	0	0
03/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	1,929.0000	1,806.0000	(6.376)	0	0	0
03/11/2008	\$ / R 2008/12/12	10.75	Put	Currency Future	1,124.0000	1,208.0000	7.473	0	0	0
03/11/2008	\$ / R 2008/12/12	9.75	Call	Currency Future	820.0000	742.0000	(9.512)	0	0	0
03/11/2008	\$ / R 2008/12/12	9.25	Call	Currency Future	1,103.0000	1,007.0000	(8.704)	0	0	0
03/11/2008	\$ / R 2008/12/12	10.30	Call	Currency Future	588.0000	526.0000	(10.544)	0	0	0
03/11/2008	\$ / R 2008/12/12	10.15	Call	Currency Future	644.0000	578.0000	(10.248)	0	0	0
03/11/2008	\$ / R 2008/12/12	8.60	Call	Currency Future	1,584.0000	1,469.0000	(7.260)	0	0	0
03/11/2008	\$ / R 2008/12/12	8.05	Call	Currency Future	2,065.0000	1,941.0000	(6.005)	0	0	0
03/11/2008	\$ / R 2008/12/12	10.85	Call	Currency Future	421.0000	374.0000	(11.164)	0	0	0
03/11/2008	\$ / R 2008/12/12	8.25	Put	Currency Future	60.0000	72.0000	20.000	0	0	0
03/11/2008	\$ / R 2008/12/12	9.95	Put	Currency Future	603.0000	666.0000	10.448	0	0	0
03/11/2008	\$ / R 2008/12/12	8.20	Put	Currency Future	55.0000	67.0000	21.818	0	0	0
03/11/2008	\$ / R 2008/12/12	9.15	Call	Currency Future	1,170.0000	1,070.0000	(8.547)	0	0	0
03/11/2008	\$ / R 2008/12/12	10.50	Put	Currency Future	947.0000	1,025.0000	8.237	0	0	2,000
03/11/2008	\$ / R 2008/12/12	9.55	Call	Currency Future	924.0000	840.0000	(9.091)	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
03/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	1,009.0000	920.0000	(8.821)	0	0	0
03/11/2008	\$ / R 2008/12/12	10.15	Put	Currency Future	720.0000	789.0000	9.583	0	0	0
03/11/2008	\$ / R 2008/12/12	8.70	Put	Currency Future	129.0000	151.0000	17.054	0	0	0
03/11/2008	\$ / R 2008/12/12	7.80	Call	Currency Future	2,300.0000	2,171.0000	(5.609)	0	0	0
03/11/2008	\$ / R 2008/12/12	8.75	Call	Currency Future	1,464.0000	1,352.0000	(7.650)	0	0	0
03/11/2008	\$ / R 2008/12/12	11.50	Call	Currency Future	288.0000	253.0000	(12.153)	0	0	3,000
03/11/2008	\$ / R 2008/12/12	9.05	Put	Currency Future	216.0000	246.0000	13.889	0	0	0
03/11/2008	\$ / R 2008/12/12	9.70	Put	Currency Future	471.0000	526.0000	11.677	0	0	0
03/11/2008	\$ / R 2008/12/12	8.10	Put	Currency Future	45.0000	56.0000	24.444	0	0	0
03/11/2008	\$ / R 2008/12/12	9.55	Put	Currency Future	400.0000	450.0000	12.500	0	0	0
03/11/2008	\$ / R 2008/12/12	8.35	Call	Currency Future	1,796.0000	1,675.0000	(6.737)	0	0	0
03/11/2008	\$ / R 2008/12/12	7.80	Put	Currency Future	26.0000	32.0000	23.077	0	0	0
03/11/2008	\$ / R 2008/12/12	9.15	Put	Currency Future	246.0000	280.0000	13.821	0	0	0
03/11/2008	\$ / R 2008/12/12	8.35	Put	Currency Future	72.0000	86.0000	19.444	0	0	0
03/11/2008	\$ / R 2008/12/12	9.95	Call	Currency Future	727.0000	655.0000	(9.904)	0	0	0
03/11/2008	\$ / R 2008/12/12	7.90	Call	Currency Future	2,204.0000	2,078.0000	(5.717)	0	0	0
03/11/2008	\$ / R 2008/12/12	8.75	Put	Currency Future	140.0000	162.0000	15.714	0	0	0
03/11/2008	\$ / R 2008/12/12	9.05	Call	Currency Future	1,240.0000	1,136.0000	(8.387)	0	0	0
03/11/2008	\$ / R 2008/12/12	9.75	Put	Currency Future	496.0000	553.0000	11.492	0	0	0
03/11/2008	\$ / R 2008/12/12	10.75	Call	Currency Future	447.0000	398.0000	(10.962)	0	0	0
03/11/2008	\$ / R 2008/12/12	9.10	Call	Currency Future	1,205.0000	1,103.0000	(8.465)	0	0	0
03/11/2008	\$ / R 2008/12/12	9.30	Put	Currency Future	297.0000	337.0000	13.468	0	0	0
03/11/2008	\$ / R 2008/12/12	8.20	Call	Currency Future	1,929.0000	1,806.0000	(6.376)	0	0	0
03/11/2008	\$ / R 2008/12/12	8.85	Put	Currency Future	163.0000	188.0000	15.337	0	0	0
03/11/2008	\$ / R 2008/12/12	11.25	Put	Currency Future	1,509.0000	1,604.0000	6.296	0	0	0
03/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	188.0000	216.0000	14.894	0	0	0
03/11/2008	\$ / R 2008/12/12	9.10	Put	Currency Future	231.0000	263.0000	13.853	0	0	0
03/11/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,312.0000	1,206.0000	(8.079)	0	0	0
03/11/2008	\$ / R 2008/12/12	9.40	Call	Currency Future	1,009.0000	920.0000	(8.821)	0	0	0
03/11/2008	\$ / R 2008/12/12	8.85	Call	Currency Future	1,387.0000	1,278.0000	(7.859)	0	0	0
03/11/2008	\$ / R 2008/12/12	9.00	Call	Currency Future	1,275.0000	1,171.0000	(8.157)	0	0	0
03/11/2008	\$ / R 2008/12/12	9.00	Put	Currency Future	202.0000	231.0000	14.356	0	0	0
03/11/2008	\$ / R 2008/12/12	9.30	Call	Currency Future	1,071.0000	977.0000	(8.777)	0	0	0
03/11/2008	\$ / R 2008/12/12	9.70	Call	Currency Future	845.0000	766.0000	(9.349)	0	0	0
03/11/2008	\$ / R 2008/12/12	8.40	Put	Currency Future	79.0000	93.0000	17.722	0	0	0
03/11/2008	\$ / R 2008/12/12	9.40	Put	Currency Future	335.0000	380.0000	13.433	0	0	0

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03/11/2008	\$ / R 2008/12/12	8.40	Call	Currency Future	1,753.0000	1,633.0000	(6.845)	0	0	0
03/11/2008	\$ / R 2008/12/12	11.60	Call	Currency Future	272.0000	238.0000	(12.500)	0	0	0
03/11/2008	\$ / R 2008/12/12	8.25	Call	Currency Future	1,884.0000	1,762.0000	(6.476)	0	0	0
03/11/2008	\$ / R 2008/12/12	10.20	Put	Currency Future	751.0000	821.0000	9.321	0	0	0
03/11/2008	\$ / R 2008/12/12	12.35	Call	Currency Future	177.0000	153.0000	(13.559)	0	0	0
03/11/2008	\$ / R 2008/12/12	12.35	Put	Currency Future	2,453.0000	2,563.0000	4.484	0	0	0
03/11/2008	\$ / R 2008/12/12	11.00	Call	Currency Future	385.0000	341.0000	(11.429)	0	0	0
03/11/2008	\$ / R 2008/12/12	8.65	Call	Currency Future	1,543.0000	1,429.0000	(7.388)	0	0	0
03/11/2008	\$ / R 2008/12/12	11.00	Put	Currency Future	1,312.0000	1,402.0000	6.860	0	0	0
03/11/2008	\$ / R 2008/12/12	8.65	Put	Currency Future	119.0000	139.0000	16.807	0	0	0
03/11/2008	\$ / R 2008/12/12	12.00	Call	Currency Future	216.0000	188.0000	(12.963)	0	0	0
03/11/2008	\$ / R 2008/12/12	8.15	Put	Currency Future	50.0000	61.0000	22.000	0	0	0
03/11/2008	\$ / R 2008/12/12	12.50	Call	Currency Future	163.0000	140.0000	(14.110)	0	0	0
03/11/2008	\$ / R 2008/12/12	14.10	Put	Currency Future	4,081.0000	4,204.0000	3.014	0	0	0
03/11/2008	\$ / R 2008/12/12	8.15	Call	Currency Future	1,974.0000	1,851.0000	(6.231)	0	0	0
03/11/2008	\$ / R 2008/12/12	13.35	Put	Currency Future	3,374.0000	3,490.0000	3.438	0	0	0
03/11/2008	\$ / R 2008/12/12	8.55	Put	Currency Future	101.0000	119.0000	17.822	0	0	0
03/11/2008	\$ / R 2008/12/12	12.00	Put	Currency Future	2,142.0000	2,248.0000	4.949	0	0	0
03/11/2008	\$ / R 2008/12/12	13.45	Put	Currency Future	3,467.0000	3,584.0000	3.375	0	0	0
03/11/2008	\$ / R 2008/12/12	8.55	Call	Currency Future	1,625.0000	1,508.0000	(7.200)	0	0	0
03/11/2008	\$ / R 2008/12/12	14.20	Call	Currency Future	51.0000	41.0000	(19.608)	0	0	0
03/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	796.0000	720.0000	(9.548)	0	0	0
03/11/2008	\$ / R 2008/12/12	14.10	Call	Currency Future	55.0000	44.0000	(20.000)	0	0	0
03/11/2008	\$ / R 2008/12/12	10.20	Call	Currency Future	625.0000	561.0000	(10.240)	0	0	0
03/11/2008	\$ / R 2008/12/12	12.50	Put	Currency Future	2,589.0000	2,701.0000	4.326	0	0	0
03/11/2008	\$ / R 2008/12/12	14.20	Put	Currency Future	4,177.0000	4,301.0000	2.969	0	0	0
03/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	522.0000	580.0000	11.111	0	0	0
03/11/2008	\$ / R 2008/12/12	12.60	Put	Currency Future	2,680.0000	2,793.0000	4.216	0	0	0
03/11/2008	\$ / R 2008/12/12	13.35	Call	Currency Future	97.0000	80.0000	(17.526)	0	0	0
03/11/2008	\$ / R 2008/12/12	12.60	Call	Currency Future	154.0000	133.0000	(13.636)	0	0	0
03/11/2008	\$ / R 2008/12/12	11.25	Call	Currency Future	333.0000	294.0000	(11.712)	0	0	0
03/11/2008	\$ / R 2008/12/12	10.00	Put	Currency Future	632.0000	695.0000	9.968	0	0	0
03/11/2008	\$ / R 2008/12/12	11.85	Call	Currency Future	235.0000	205.0000	(12.766)	0	0	0
03/11/2008	\$ / R 2008/12/12	9.80	Put	Currency Future	522.0000	580.0000	11.111	0	0	0
03/11/2008	\$ / R 2008/12/12	11.75	Call	Currency Future	249.0000	218.0000	(12.450)	0	0	0
03/11/2008	\$ / R 2008/12/12	11.85	Put	Currency Future	2,011.0000	2,115.0000	5.172	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	\$ / R 2008/12/12	10.00	Call	Currency Future	705.0000	635.0000	(9.929)	0	0	0
03/11/2008	\$ / R 2008/12/12	10.25	Call	Currency Future	606.0000	543.0000	(10.396)	0	0	0
03/11/2008	\$ / R 2008/12/12	11.35	Call	Currency Future	314.0000	277.0000	(11.783)	0	0	0
03/11/2008	\$ / R 2008/12/12	10.25	Put	Currency Future	782.0000	853.0000	9.079	0	0	0
03/11/2008	\$ / R 2008/12/12	9.80	Call	Currency Future	796.0000	720.0000	(9.548)	0	0	0
03/11/2008	\$ / R 2008/12/12	11.75	Put	Currency Future	1,926.0000	2,028.0000	5.296	0	0	0
03/11/2008	\$ / R 2008/12/12	11.35	Put	Currency Future	1,590.0000	1,687.0000	6.101	0	0	0
03/11/2008	\$ / R 2008/12/12	12.75	Put	Currency Future	2,818.0000	2,932.0000	4.045	0	0	0
03/11/2008	\$ / R 2008/12/12	14.30	Put	Currency Future	4,273.0000	4,398.0000	2.925	0	0	0
03/11/2008	\$ / R 2008/12/12	12.25	Call	Currency Future	187.0000	162.0000	(13.369)	0	0	0
03/11/2008	\$ / R 2008/12/12	12.75	Call	Currency Future	142.0000	122.0000	(14.085)	0	0	0
03/11/2008	\$ / R 2008/12/12	12.25	Put	Currency Future	2,363.0000	2,473.0000	4.655	0	0	0
03/11/2008	\$ / R 2008/12/12	11.60	Put	Currency Future	1,798.0000	1,899.0000	5.617	0	0	0
03/11/2008	\$ / R 2008/12/12	9.35	Put	Currency Future	315.0000	358.0000	13.651	0	0	0
03/11/2008	\$ / R 2008/12/12	13.10	Call	Currency Future	117.0000	97.0000	(17.094)	0	0	0
03/11/2008	\$ / R 2008/12/12	9.35	Call	Currency Future	1,039.0000	948.0000	(8.758)	0	0	0
03/11/2008	\$ / R 2008/12/12	13.45	Call	Currency Future	90.0000	74.0000	(17.778)	0	0	0
03/11/2008	\$ / R 2008/12/12	10.35	Put	Currency Future	846.0000	920.0000	8.747	0	0	0
03/11/2008	\$ / R 2008/12/12	14.30	Call	Currency Future	47.0000	38.0000	(19.149)	0	0	0
03/11/2008	\$ / R 2008/12/12	10.35	Call	Currency Future	570.0000	510.0000	(10.526)	0	0	0
03/11/2008	\$ / R 2008/12/12	13.85	Put	Currency Future	3,843.0000	3,964.0000	3.149	0	0	0
03/11/2008	\$ / R 2008/12/12	13.10	Put	Currency Future	3,143.0000	3,257.0000	3.627	0	0	0
03/11/2008	\$ / R 2008/12/12	12.70	Put	Currency Future	2,772.0000	2,885.0000	4.076	0	0	0
03/11/2008	\$ / R 2008/12/12	13.85	Call	Currency Future	67.0000	54.0000	(19.403)	0	0	0
03/11/2008	\$ / R 2008/12/12	11.95	Put	Currency Future	2,098.0000	2,204.0000	5.052	0	0	0
03/11/2008	\$ / R 2008/12/12	12.70	Call	Currency Future	145.0000	125.0000	(13.793)	0	0	0
03/11/2008	\$ / R 2008/12/12	7.10	Put	Currency Future	15.0000	16.0000	6.667	0	0	0
03/11/2008	\$ / R 2008/12/12	8.95	Call	Currency Future	1,312.0000	1,206.0000	(8.079)	0	0	0
03/11/2008	\$ / R 2008/12/12	8.95	Put	Currency Future	188.0000	216.0000	14.894	0	0	0
03/11/2008	\$ / R 2008/12/12	7.10	Call	Currency Future	2,989.0000	2,856.0000	(4.450)	0	0	0
03/11/2008	\$ / R 2008/12/12	11.95	Call	Currency Future	222.0000	193.0000	(13.063)	0	0	0
03/11/2008	\$ / R 2008/12/12	10.45	Put	Currency Future	913.0000	990.0000	8.434	0	0	0
03/11/2008	\$ / R 2008/12/12	10.45	Call	Currency Future	537.0000	479.0000	(10.801)	0	0	0
03/11/2008	\$ / R 2008/12/12	13.55	Call	Currency Future	84.0000	69.0000	(17.857)	0	0	0
03/11/2008	\$ / R 2008/12/12	13.55	Put	Currency Future	3,560.0000	3,679.0000	3.343	0	0	0
03/11/2008	\$ / R 2008/12/12	12.05	Put	Currency Future	2,186.0000	2,293.0000	4.895	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	\$ / R 2008/12/12	12.80	Put	Currency Future	2,864.0000	2,979.0000	4.015	0	0	0
03/11/2008	\$ / R 2008/12/12	12.05	Call	Currency Future	210.0000	182.0000	(13.333)	0	0	0
03/11/2008	\$ / R 2008/12/12	10.55	Put	Currency Future	981.0000	1,060.0000	8.053	0	0	0
03/11/2008	\$ / R 2008/12/12	10.55	Call	Currency Future	505.0000	450.0000	(10.891)	0	0	0
03/11/2008	\$ / R 2008/12/12	12.80	Call	Currency Future	138.0000	118.0000	(14.493)	0	0	0
03/11/2008	\$ / R 2009/03/16			Currency Future	10.3168	10.1776	(1.349)	10.1000	10.0000	41,196
03/11/2008	\$ / R 2009/03/16	10.75	Put	Currency Future	1,279.0000	1,371.0000	7.193	0	0	0
03/11/2008	\$ / R 2009/03/16	10.75	Call	Currency Future	845.0000	799.0000	(5.444)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	212.0000	247.0000	16.509	0	0	0
03/11/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	222.0000	259.0000	16.667	0	0	0
03/11/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,389.0000	2,281.0000	(4.521)	0	0	0
03/11/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	992.0000	1,082.0000	9.073	0	0	0
03/11/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,999.0000	1,903.0000	(4.802)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,228.0000	2,125.0000	(4.623)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,189.0000	2,087.0000	(4.660)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	172.0000	203.0000	18.023	0	0	0
03/11/2008	\$ / R 2009/03/16	8.60	Call	Currency Future	1,999.0000	1,903.0000	(4.802)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.25	Put	Currency Future	201.0000	236.0000	17.413	0	0	0
03/11/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,308.0000	2,202.0000	(4.593)	0	0	0
03/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,340.0000	1,270.0000	(5.224)	0	0	0
03/11/2008	\$ / R 2009/03/16	10.35	Call	Currency Future	989.0000	941.0000	(4.853)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,962.0000	1,867.0000	(4.842)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	191.0000	225.0000	17.801	0	0	0
03/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	541.0000	605.0000	11.830	0	0	0
03/11/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	1,009.0000	960.0000	(4.856)	0	0	0
03/11/2008	\$ / R 2009/03/16	11.40	Put	Currency Future	1,706.0000	1,811.0000	6.155	0	0	0
03/11/2008	\$ / R 2009/03/16	8.25	Call	Currency Future	2,268.0000	2,163.0000	(4.630)	0	0	0
03/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,648.0000	1,565.0000	(5.036)	0	0	0
03/11/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,458.0000	1,383.0000	(5.144)	0	0	0
03/11/2008	\$ / R 2009/03/16	11.40	Call	Currency Future	623.0000	589.0000	(5.457)	0	0	0
03/11/2008	\$ / R 2009/03/16	9.75	Put	Currency Future	689.0000	762.0000	10.595	0	0	0
03/11/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	295.0000	340.0000	15.254	0	0	0
03/11/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	431.0000	487.0000	12.993	0	0	0
03/11/2008	\$ / R 2009/03/16	9.75	Call	Currency Future	1,256.0000	1,189.0000	(5.334)	0	0	0
03/11/2008	\$ / R 2009/03/16	9.50	Put	Currency Future	581.0000	648.0000	11.532	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	351.0000	401.0000	14.245	0	0	0
03/11/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,583.0000	1,503.0000	(5.054)	0	0	0
03/11/2008	\$ / R 2009/03/16	10.35	Put	Currency Future	1,023.0000	1,114.0000	8.895	0	0	0
03/11/2008	\$ / R 2009/03/16	10.60	Call	Currency Future	899.0000	855.0000	(4.894)	0	0	0
03/11/2008	\$ / R 2009/03/16	9.20	Call	Currency Future	1,583.0000	1,503.0000	(5.054)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	269.0000	311.0000	15.613	0	0	0
03/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,112.0000	2,012.0000	(4.735)	0	0	0
03/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,283.0000	1,216.0000	(5.222)	0	0	0
03/11/2008	\$ / R 2009/03/16	10.60	Put	Currency Future	1,182.0000	1,278.0000	8.122	0	0	0
03/11/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	2,036.0000	1,939.0000	(4.764)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.35	Put	Currency Future	222.0000	259.0000	16.667	0	0	0
03/11/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,854.0000	1,763.0000	(4.908)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.55	Call	Currency Future	2,036.0000	1,939.0000	(4.764)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.35	Call	Currency Future	2,189.0000	2,087.0000	(4.660)	0	0	0
03/11/2008	\$ / R 2009/03/16	9.10	Put	Currency Future	431.0000	487.0000	12.993	0	0	0
03/11/2008	\$ / R 2009/03/16	9.50	Call	Currency Future	1,398.0000	1,325.0000	(5.222)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,818.0000	1,729.0000	(4.895)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,925.0000	1,832.0000	(4.831)	0	0	0
03/11/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	466.0000	525.0000	12.661	0	0	0
03/11/2008	\$ / R 2009/03/16	7.90	Put	Currency Future	138.0000	165.0000	19.565	0	0	0
03/11/2008	\$ / R 2009/03/16	9.70	Call	Currency Future	1,283.0000	1,216.0000	(5.222)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	245.0000	285.0000	16.327	0	0	0
03/11/2008	\$ / R 2009/03/16	8.45	Put	Currency Future	245.0000	285.0000	16.327	0	0	0
03/11/2008	\$ / R 2009/03/16	8.80	Call	Currency Future	1,854.0000	1,763.0000	(4.908)	0	0	0
03/11/2008	\$ / R 2009/03/16	9.10	Call	Currency Future	1,648.0000	1,565.0000	(5.036)	0	0	0
03/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	666.0000	738.0000	10.811	0	0	0
03/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	623.0000	692.0000	11.075	0	0	0
03/11/2008	\$ / R 2009/03/16	8.45	Call	Currency Future	2,112.0000	2,012.0000	(4.735)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	182.0000	214.0000	17.582	0	0	0
03/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,520.0000	1,442.0000	(5.132)	0	0	0
03/11/2008	\$ / R 2009/03/16	11.60	Call	Currency Future	566.0000	534.0000	(5.654)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	163.0000	193.0000	18.405	0	0	0
03/11/2008	\$ / R 2009/03/16	9.40	Call	Currency Future	1,458.0000	1,383.0000	(5.144)	0	0	0
03/11/2008	\$ / R 2009/03/16	7.90	Call	Currency Future	2,555.0000	2,443.0000	(4.384)	0	0	0
03/11/2008	\$ / R 2009/03/16	9.40	Put	Currency Future	541.0000	605.0000	11.830	0	0	0
03/11/2008	\$ / R 2009/03/16	8.50	Put	Currency Future	257.0000	298.0000	15.953	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	309.0000	354.0000	14.563	0	0	0
03/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,175.0000	1,122.0000	(4.511)	0	0	0
03/11/2008	\$ / R 2009/03/16	11.60	Put	Currency Future	1,849.0000	1,957.0000	5.841	0	0	0
03/11/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	337.0000	385.0000	14.243	0	0	0
03/11/2008	\$ / R 2009/03/16	8.50	Call	Currency Future	2,074.0000	1,975.0000	(4.773)	0	0	0
03/11/2008	\$ / R 2009/03/16	10.10	Call	Currency Future	1,091.0000	1,037.0000	(4.950)	0	0	0
03/11/2008	\$ / R 2009/03/16	11.45	Put	Currency Future	1,742.0000	1,847.0000	6.028	0	0	0
03/11/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	282.0000	325.0000	15.248	0	0	0
03/11/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	367.0000	417.0000	13.624	0	0	0
03/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	758.0000	844.0000	11.346	0	0	0
03/11/2008	\$ / R 2009/03/16	11.45	Call	Currency Future	608.0000	575.0000	(5.428)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,348.0000	2,241.0000	(4.557)	0	0	0
03/11/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	503.0000	564.0000	12.127	0	0	0
03/11/2008	\$ / R 2009/03/16	8.80	Put	Currency Future	337.0000	385.0000	14.243	0	0	0
03/11/2008	\$ / R 2009/03/16	8.90	Put	Currency Future	367.0000	417.0000	13.624	0	0	0
03/11/2008	\$ / R 2009/03/16	10.10	Put	Currency Future	874.0000	960.0000	9.840	0	0	0
03/11/2008	\$ / R 2009/03/16	8.55	Put	Currency Future	269.0000	311.0000	15.613	0	0	0
03/11/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,783.0000	1,695.0000	(4.936)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.90	Call	Currency Future	1,783.0000	1,695.0000	(4.936)	0	0	0
03/11/2008	\$ / R 2009/03/16	9.60	Call	Currency Future	1,340.0000	1,270.0000	(5.224)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,430.0000	2,321.0000	(4.486)	0	0	0
03/11/2008	\$ / R 2009/03/16	9.70	Put	Currency Future	666.0000	738.0000	10.811	0	0	0
03/11/2008	\$ / R 2009/03/16	9.60	Put	Currency Future	623.0000	692.0000	11.075	0	0	0
03/11/2008	\$ / R 2009/03/16	9.20	Put	Currency Future	466.0000	525.0000	12.661	0	0	0
03/11/2008	\$ / R 2009/03/16	8.20	Put	Currency Future	191.0000	225.0000	17.801	0	0	0
03/11/2008	\$ / R 2009/03/16	8.30	Call	Currency Future	2,228.0000	2,125.0000	(4.623)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.40	Call	Currency Future	2,150.0000	2,049.0000	(4.698)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.70	Put	Currency Future	309.0000	354.0000	14.563	0	0	0
03/11/2008	\$ / R 2009/03/16	8.70	Call	Currency Future	1,925.0000	1,832.0000	(4.831)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.30	Put	Currency Future	212.0000	247.0000	16.509	0	0	0
03/11/2008	\$ / R 2009/03/16	9.30	Put	Currency Future	503.0000	564.0000	12.127	0	0	0
03/11/2008	\$ / R 2009/03/16	9.35	Call	Currency Future	1,488.0000	1,412.0000	(5.108)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.85	Call	Currency Future	1,818.0000	1,729.0000	(4.895)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.10	Put	Currency Future	172.0000	203.0000	18.023	0	0	0
03/11/2008	\$ / R 2009/03/16	9.00	Put	Currency Future	398.0000	452.0000	13.568	0	0	0
03/11/2008	\$ / R 2009/03/16	11.10	Put	Currency Future	1,502.0000	1,601.0000	6.591	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	\$ / R 2009/03/16	11.00	Call	Currency Future	753.0000	712.0000	(5.445)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.95	Call	Currency Future	1,749.0000	1,662.0000	(4.974)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.20	Call	Currency Future	2,308.0000	2,202.0000	(4.593)	0	0	0
03/11/2008	\$ / R 2009/03/16	9.00	Call	Currency Future	1,715.0000	1,629.0000	(5.015)	0	0	0
03/11/2008	\$ / R 2009/03/16	11.10	Call	Currency Future	719.0000	679.0000	(5.563)	0	0	0
03/11/2008	\$ / R 2009/03/16	11.00	Put	Currency Future	1,436.0000	1,534.0000	6.825	0	0	0
03/11/2008	\$ / R 2009/03/16	8.85	Put	Currency Future	351.0000	401.0000	14.245	0	0	0
03/11/2008	\$ / R 2009/03/16	8.00	Call	Currency Future	2,471.0000	2,361.0000	(4.452)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.60	Put	Currency Future	282.0000	325.0000	15.248	0	0	0
03/11/2008	\$ / R 2009/03/16	8.00	Put	Currency Future	155.0000	183.0000	18.065	0	0	0
03/11/2008	\$ / R 2009/03/16	9.30	Call	Currency Future	1,520.0000	1,442.0000	(5.132)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.75	Call	Currency Future	1,889.0000	1,797.0000	(4.870)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.95	Put	Currency Future	382.0000	434.0000	13.613	0	0	0
03/11/2008	\$ / R 2009/03/16	8.10	Call	Currency Future	2,389.0000	2,281.0000	(4.521)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.15	Call	Currency Future	2,348.0000	2,241.0000	(4.557)	0	0	0
03/11/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	1,215.0000	1,309.0000	7.737	0	0	0
03/11/2008	\$ / R 2009/03/16	11.80	Call	Currency Future	513.0000	484.0000	(5.653)	0	0	0
03/11/2008	\$ / R 2009/03/16	10.40	Call	Currency Future	970.0000	923.0000	(4.845)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.15	Put	Currency Future	182.0000	214.0000	17.582	0	0	0
03/11/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	882.0000	836.0000	(5.215)	0	0	0
03/11/2008	\$ / R 2009/03/16	11.80	Put	Currency Future	1,996.0000	2,107.0000	5.561	0	0	0
03/11/2008	\$ / R 2009/03/16	10.40	Put	Currency Future	1,054.0000	1,146.0000	8.729	0	0	0
03/11/2008	\$ / R 2009/03/16	8.65	Call	Currency Future	1,962.0000	1,867.0000	(4.842)	0	0	0
03/11/2008	\$ / R 2009/03/16	11.65	Put	Currency Future	1,885.0000	1,994.0000	5.782	0	0	0
03/11/2008	\$ / R 2009/03/16	11.70	Put	Currency Future	1,922.0000	2,031.0000	5.671	0	0	0
03/11/2008	\$ / R 2009/03/16	10.50	Call	Currency Future	934.0000	889.0000	(4.818)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.65	Put	Currency Future	295.0000	340.0000	15.254	0	0	0
03/11/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,469.0000	1,568.0000	6.739	0	0	0
03/11/2008	\$ / R 2009/03/16	10.00	Call	Currency Future	1,134.0000	1,079.0000	(4.850)	0	0	0
03/11/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	1,149.0000	1,244.0000	8.268	0	0	0
03/11/2008	\$ / R 2009/03/16	11.90	Call	Currency Future	488.0000	461.0000	(5.533)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.75	Put	Currency Future	322.0000	369.0000	14.596	0	0	0
03/11/2008	\$ / R 2009/03/16	10.30	Put	Currency Future	992.0000	1,082.0000	9.073	0	0	0
03/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	702.0000	663.0000	(5.556)	0	0	0
03/11/2008	\$ / R 2009/03/16	11.70	Call	Currency Future	539.0000	509.0000	(5.566)	0	0	0
03/11/2008	\$ / R 2009/03/16	9.45	Call	Currency Future	1,428.0000	1,354.0000	(5.182)	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
03/11/2008	\$ / R 2009/03/16	10.30	Call	Currency Future	1,009.0000	960.0000	(4.856)	0	0	0
03/11/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	736.0000	695.0000	(5.571)	0	0	0
03/11/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,637.0000	1,740.0000	6.292	0	0	0
03/11/2008	\$ / R 2009/03/16	9.35	Put	Currency Future	522.0000	584.0000	11.877	0	0	0
03/11/2008	\$ / R 2009/03/16	10.20	Put	Currency Future	932.0000	1,020.0000	9.442	0	0	0
03/11/2008	\$ / R 2009/03/16	8.05	Call	Currency Future	2,430.0000	2,321.0000	(4.486)	0	0	0
03/11/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,535.0000	1,636.0000	6.580	0	0	0
03/11/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	654.0000	618.0000	(5.505)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.40	Put	Currency Future	234.0000	272.0000	16.239	0	0	0
03/11/2008	\$ / R 2009/03/16	9.55	Call	Currency Future	1,369.0000	1,297.0000	(5.259)	0	0	0
03/11/2008	\$ / R 2009/03/16	8.05	Put	Currency Future	163.0000	193.0000	18.405	0	0	0
03/11/2008	\$ / R 2009/03/16	9.95	Call	Currency Future	1,155.0000	1,100.0000	(4.762)	0	0	0
03/11/2008	\$ / R 2009/03/16	11.35	Call	Currency Future	638.0000	603.0000	(5.486)	0	0	0
03/11/2008	\$ / R 2009/03/16	9.85	Put	Currency Future	735.0000	815.0000	10.884	0	0	0
03/11/2008	\$ / R 2009/03/16	10.20	Call	Currency Future	1,049.0000	998.0000	(4.862)	0	0	0
03/11/2008	\$ / R 2009/03/16	11.35	Put	Currency Future	1,672.0000	1,775.0000	6.160	0	0	0
03/11/2008	\$ / R 2009/03/16	9.85	Call	Currency Future	1,202.0000	1,143.0000	(4.908)	0	0	0
03/11/2008	\$ / R 2009/03/16	10.50	Put	Currency Future	1,117.0000	1,211.0000	8.415	0	0	0
03/11/2008	\$ / R 2009/03/16	11.25	Put	Currency Future	1,603.0000	1,705.0000	6.363	0	0	0
03/11/2008	\$ / R 2009/03/16	9.65	Put	Currency Future	644.0000	715.0000	11.025	0	0	0
03/11/2008	\$ / R 2009/03/16	10.70	Call	Currency Future	865.0000	817.0000	(5.549)	0	0	0
03/11/2008	\$ / R 2009/03/16	11.55	Call	Currency Future	580.0000	547.0000	(5.690)	0	0	0
03/11/2008	\$ / R 2009/03/16	9.95	Put	Currency Future	788.0000	873.0000	10.787	0	0	0
03/11/2008	\$ / R 2009/03/16	10.70	Put	Currency Future	1,248.0000	1,340.0000	7.372	0	0	0
03/11/2008	\$ / R 2009/03/16	9.45	Put	Currency Future	561.0000	626.0000	11.586	0	0	0
03/11/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	826.0000	781.0000	(5.448)	0	0	0
03/11/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	1,113.0000	1,058.0000	(4.942)	0	0	0
03/11/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	903.0000	990.0000	9.635	0	0	0
03/11/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	1,070.0000	1,017.0000	(4.953)	0	0	0
03/11/2008	\$ / R 2009/03/16	9.65	Call	Currency Future	1,311.0000	1,243.0000	(5.187)	0	0	0
03/11/2008	\$ / R 2009/03/16	10.05	Put	Currency Future	846.0000	930.0000	9.929	0	0	0
03/11/2008	\$ / R 2009/03/16	10.95	Call	Currency Future	771.0000	728.0000	(5.577)	0	0	0
03/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	712.0000	786.0000	10.393	0	0	0
03/11/2008	\$ / R 2009/03/16	9.55	Put	Currency Future	602.0000	670.0000	11.296	0	0	0
03/11/2008	\$ / R 2009/03/16	11.15	Call	Currency Future	702.0000	663.0000	(5.556)	0	0	0
03/11/2008	\$ / R 2009/03/16	10.00	Put	Currency Future	818.0000	901.0000	10.147	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	\$ / R 2009/03/16	10.95	Put	Currency Future	1,404.0000	1,501.0000	6.909	0	0	0
03/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,228.0000	1,164.0000	(5.212)	0	0	0
03/11/2008	\$ / R 2009/03/16	10.80	Put	Currency Future	1,310.0000	1,403.0000	7.099	0	0	0
03/11/2008	\$ / R 2009/03/16	11.05	Call	Currency Future	736.0000	695.0000	(5.571)	0	0	0
03/11/2008	\$ / R 2009/03/16	11.55	Put	Currency Future	1,813.0000	1,920.0000	5.902	0	0	0
03/11/2008	\$ / R 2009/03/16	9.80	Put	Currency Future	712.0000	786.0000	10.393	0	0	0
03/11/2008	\$ / R 2009/03/16	10.90	Call	Currency Future	789.0000	746.0000	(5.450)	0	0	0
03/11/2008	\$ / R 2009/03/16	11.05	Put	Currency Future	1,469.0000	1,568.0000	6.739	0	0	0
03/11/2008	\$ / R 2009/03/16	11.65	Call	Currency Future	552.0000	521.0000	(5.616)	0	0	0
03/11/2008	\$ / R 2009/03/16	9.80	Call	Currency Future	1,228.0000	1,164.0000	(5.212)	0	0	0
03/11/2008	\$ / R 2009/03/16	10.90	Put	Currency Future	1,372.0000	1,468.0000	6.997	0	0	0
03/11/2008	\$ / R 2009/03/16	10.85	Put	Currency Future	1,341.0000	1,435.0000	7.010	0	0	0
03/11/2008	\$ / R 2009/03/16	11.75	Call	Currency Future	525.0000	496.0000	(5.524)	0	0	0
03/11/2008	\$ / R 2009/03/16	9.90	Call	Currency Future	1,175.0000	1,122.0000	(4.511)	0	0	0
03/11/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	916.0000	872.0000	(4.803)	0	0	0
03/11/2008	\$ / R 2009/03/16	10.25	Call	Currency Future	1,029.0000	978.0000	(4.956)	0	0	0
03/11/2008	\$ / R 2009/03/16	10.85	Call	Currency Future	808.0000	763.0000	(5.569)	0	0	0
03/11/2008	\$ / R 2009/03/16	10.65	Call	Currency Future	882.0000	836.0000	(5.215)	0	0	0
03/11/2008	\$ / R 2009/03/16	10.45	Call	Currency Future	952.0000	906.0000	(4.832)	0	0	0
03/11/2008	\$ / R 2009/03/16	9.90	Put	Currency Future	758.0000	844.0000	11.346	0	0	0
03/11/2008	\$ / R 2009/03/16	10.80	Call	Currency Future	826.0000	781.0000	(5.448)	0	0	0
03/11/2008	\$ / R 2009/03/16	10.45	Put	Currency Future	1,085.0000	1,178.0000	8.571	0	0	0
03/11/2008	\$ / R 2009/03/16	10.55	Call	Currency Future	916.0000	872.0000	(4.803)	0	0	0
03/11/2008	\$ / R 2009/03/16	11.50	Call	Currency Future	594.0000	561.0000	(5.556)	0	0	0
03/11/2008	\$ / R 2009/03/16	10.25	Put	Currency Future	962.0000	1,051.0000	9.252	0	0	0
03/11/2008	\$ / R 2009/03/16	10.55	Put	Currency Future	1,149.0000	1,244.0000	8.268	0	0	0
03/11/2008	\$ / R 2009/03/16	11.20	Call	Currency Future	686.0000	648.0000	(5.539)	0	0	0
03/11/2008	\$ / R 2009/03/16	11.15	Put	Currency Future	1,535.0000	1,636.0000	6.580	0	0	0
03/11/2008	\$ / R 2009/03/16	11.90	Put	Currency Future	2,071.0000	2,183.0000	5.408	0	0	0
03/11/2008	\$ / R 2009/03/16	10.05	Call	Currency Future	1,113.0000	1,058.0000	(4.942)	0	0	0
03/11/2008	\$ / R 2009/03/16	11.30	Call	Currency Future	654.0000	618.0000	(5.505)	0	0	0
03/11/2008	\$ / R 2009/03/16	10.65	Put	Currency Future	1,215.0000	1,309.0000	7.737	0	0	0
03/11/2008	\$ / R 2009/03/16	12.00	Put	Currency Future	2,147.0000	2,261.0000	5.310	0	0	0
03/11/2008	\$ / R 2009/03/16	10.15	Put	Currency Future	903.0000	990.0000	9.635	0	0	0
03/11/2008	\$ / R 2009/03/16	11.30	Put	Currency Future	1,637.0000	1,740.0000	6.292	0	0	0
03/11/2008	\$ / R 2009/03/16	10.15	Call	Currency Future	1,070.0000	1,017.0000	(4.953)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	\$ / R	2009/03/16	11.20	Put	Currency Future	1,569.0000	1,670.0000	6.437	0	0	0
03/11/2008	\$ / R	2009/03/16	11.75	Put	Currency Future	1,959.0000	2,069.0000	5.615	0	0	0
03/11/2008	\$ / R	2009/03/16	10.05	Put	Currency Future	846.0000	930.0000	9.929	0	0	0
03/11/2008	\$ / R	2009/03/16	11.85	Call	Currency Future	500.0000	472.0000	(5.600)	0	0	0
03/11/2008	\$ / R	2009/03/16	12.00	Call	Currency Future	464.0000	438.0000	(5.603)	0	0	0
03/11/2008	\$ / R	2009/03/16	10.80	Put	Currency Future	1,310.0000	1,403.0000	7.099	0	0	0
03/11/2008	\$ / R	2009/03/16	11.85	Put	Currency Future	2,033.0000	2,145.0000	5.509	0	0	0
03/11/2008	\$ / R	2009/03/16	11.80	Call	Currency Future	513.0000	484.0000	(5.653)	0	0	0
03/11/2008	\$ / R	2009/03/16	11.80	Put	Currency Future	1,996.0000	2,107.0000	5.561	0	0	0
03/11/2008	\$ / R	2009/03/16	11.25	Call	Currency Future	670.0000	632.0000	(5.672)	0	0	0
03/11/2008	\$ / R	2009/03/16	11.50	Put	Currency Future	1,777.0000	1,883.0000	5.965	0	0	0
03/11/2008	\$ / R	2009/03/16	10.60	Put	Currency Future	1,182.0000	1,278.0000	8.122	0	0	0
03/11/2008	\$ / R	2009/03/16	10.20	Put	Currency Future	932.0000	1,020.0000	9.442	0	0	0
03/11/2008	\$ / R	2009/03/16	10.20	Call	Currency Future	1,049.0000	998.0000	(4.862)	0	0	0
03/11/2008	\$ / R	2009/03/16	10.60	Call	Currency Future	899.0000	855.0000	(4.894)	0	0	0
03/11/2008	\$ / R	2009/03/16	10.10	Put	Currency Future	874.0000	960.0000	9.840	0	0	0
03/11/2008	\$ / R	2009/03/16	10.10	Call	Currency Future	1,091.0000	1,037.0000	(4.950)	0	0	0
03/11/2008	\$ / R	2009/06/12			Currency Future	10.5363	10.3906	(1.383)	10.3500	10.2400	3,067
03/11/2008	\$ / R	2009/06/12	10.55	Call	Currency Future	1,183.0000	1,112.0000	(6.002)	0	0	0
03/11/2008	\$ / R	2009/06/12	9.60	Call	Currency Future	1,642.0000	1,542.0000	(6.090)	0	0	0
03/11/2008	\$ / R	2009/06/12	9.80	Put	Currency Future	793.0000	842.0000	6.179	0	0	0
03/11/2008	\$ / R	2009/06/12	8.90	Call	Currency Future	2,082.0000	1,969.0000	(5.427)	0	0	0
03/11/2008	\$ / R	2009/06/12	9.20	Call	Currency Future	1,885.0000	1,777.0000	(5.729)	0	0	0
03/11/2008	\$ / R	2009/06/12	10.55	Put	Currency Future	1,197.0000	1,271.0000	6.182	0	0	0
03/11/2008	\$ / R	2009/06/12	11.65	Call	Currency Future	799.0000	738.0000	(7.635)	0	0	0
03/11/2008	\$ / R	2009/06/12	9.60	Put	Currency Future	705.0000	751.0000	6.525	0	0	0
03/11/2008	\$ / R	2009/06/12	8.45	Call	Currency Future	2,403.0000	2,282.0000	(5.035)	0	0	0
03/11/2008	\$ / R	2009/06/12	9.00	Call	Currency Future	2,015.0000	1,904.0000	(5.509)	0	0	0
03/11/2008	\$ / R	2009/06/12	10.85	Call	Currency Future	1,077.0000	1,008.0000	(6.407)	0	0	0
03/11/2008	\$ / R	2009/06/12	9.70	Put	Currency Future	748.0000	796.0000	6.417	0	0	0
03/11/2008	\$ / R	2009/06/12	8.90	Put	Currency Future	446.0000	478.0000	7.175	0	0	0
03/11/2008	\$ / R	2009/06/12	9.70	Call	Currency Future	1,585.0000	1,487.0000	(6.183)	0	0	0
03/11/2008	\$ / R	2009/06/12	8.65	Put	Currency Future	370.0000	399.0000	7.838	0	0	0
03/11/2008	\$ / R	2009/06/12	9.00	Put	Currency Future	479.0000	513.0000	7.098	0	0	0
03/11/2008	\$ / R	2009/06/12	8.55	Call	Currency Future	2,329.0000	2,210.0000	(5.109)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	\$ / R 2009/06/12	10.55	Put	Currency Future	1,197.0000	1,271.0000	6.182	0	0	0
03/11/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,257.0000	2,139.0000	(5.228)	0	0	0
03/11/2008	\$ / R 2009/06/12	8.50	Put	Currency Future	329.0000	355.0000	7.903	0	0	0
03/11/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	343.0000	369.0000	7.580	0	0	0
03/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	304.0000	328.0000	7.895	0	0	0
03/11/2008	\$ / R 2009/06/12	8.15	Call	Currency Future	2,632.0000	2,507.0000	(4.749)	0	0	0
03/11/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,822.0000	1,716.0000	(5.818)	0	0	0
03/11/2008	\$ / R 2009/06/12	8.15	Put	Currency Future	246.0000	266.0000	8.130	0	0	0
03/11/2008	\$ / R 2009/06/12	10.55	Call	Currency Future	1,183.0000	1,112.0000	(6.002)	0	0	0
03/11/2008	\$ / R 2009/06/12	11.65	Put	Currency Future	1,913.0000	1,997.0000	4.391	0	0	0
03/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,529.0000	1,433.0000	(6.279)	0	0	0
03/11/2008	\$ / R 2009/06/12	8.50	Call	Currency Future	2,366.0000	2,246.0000	(5.072)	0	0	0
03/11/2008	\$ / R 2009/06/12	8.05	Put	Currency Future	225.0000	244.0000	8.444	0	0	0
03/11/2008	\$ / R 2009/06/12	8.30	Call	Currency Future	2,516.0000	2,393.0000	(4.889)	0	0	0
03/11/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	585.0000	625.0000	6.838	0	0	0
03/11/2008	\$ / R 2009/06/12	11.85	Put	Currency Future	2,053.0000	2,140.0000	4.238	0	0	0
03/11/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,440.0000	2,319.0000	(4.959)	0	0	0
03/11/2008	\$ / R 2009/06/12	10.95	Call	Currency Future	1,044.0000	970.0000	(7.088)	0	0	0
03/11/2008	\$ / R 2009/06/12	8.85	Call	Currency Future	2,116.0000	2,002.0000	(5.388)	0	0	0
03/11/2008	\$ / R 2009/06/12	8.30	Put	Currency Future	280.0000	302.0000	7.857	0	0	0
03/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	462.0000	496.0000	7.359	0	0	0
03/11/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	316.0000	342.0000	8.228	0	0	0
03/11/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,949.0000	1,840.0000	(5.593)	0	0	0
03/11/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	548.0000	586.0000	6.934	0	0	0
03/11/2008	\$ / R 2009/06/12	9.20	Put	Currency Future	548.0000	586.0000	6.934	0	0	0
03/11/2008	\$ / R 2009/06/12	11.70	Call	Currency Future	784.0000	723.0000	(7.781)	0	0	0
03/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	2,048.0000	1,936.0000	(5.469)	0	0	0
03/11/2008	\$ / R 2009/06/12	8.65	Put	Currency Future	370.0000	399.0000	7.838	0	0	0
03/11/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	513.0000	549.0000	7.018	0	0	0
03/11/2008	\$ / R 2009/06/12	9.20	Call	Currency Future	1,885.0000	1,777.0000	(5.729)	0	0	0
03/11/2008	\$ / R 2009/06/12	11.70	Put	Currency Future	1,947.0000	2,032.0000	4.366	0	0	0
03/11/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	356.0000	384.0000	7.865	0	0	0
03/11/2008	\$ / R 2009/06/12	8.35	Call	Currency Future	2,478.0000	2,356.0000	(4.923)	0	0	0
03/11/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	385.0000	414.0000	7.532	0	0	0
03/11/2008	\$ / R 2009/06/12	10.95	Put	Currency Future	1,458.0000	1,530.0000	4.938	0	0	0
03/11/2008	\$ / R 2009/06/12	8.25	Put	Currency Future	268.0000	290.0000	8.209	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	\$ / R 2009/06/12	8.45	Put	Currency Future	316.0000	342.0000	8.228	0	0	0
03/11/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,151.0000	2,036.0000	(5.346)	0	0	0
03/11/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	1,146.0000	1,077.0000	(6.021)	0	0	0
03/11/2008	\$ / R 2009/06/12	8.85	Put	Currency Future	430.0000	462.0000	7.442	0	0	0
03/11/2008	\$ / R 2009/06/12	8.35	Put	Currency Future	292.0000	315.0000	7.877	0	0	0
03/11/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,221.0000	2,105.0000	(5.223)	0	0	0
03/11/2008	\$ / R 2009/06/12	10.65	Put	Currency Future	1,260.0000	1,337.0000	6.111	0	0	0
03/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,293.0000	2,175.0000	(5.146)	0	0	0
03/11/2008	\$ / R 2009/06/12	8.25	Call	Currency Future	2,554.0000	2,431.0000	(4.816)	0	0	0
03/11/2008	\$ / R 2009/06/12	8.45	Call	Currency Future	2,403.0000	2,282.0000	(5.035)	0	0	0
03/11/2008	\$ / R 2009/06/12	8.60	Call	Currency Future	2,293.0000	2,175.0000	(5.146)	0	0	0
03/11/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,371.0000	1,287.0000	(6.127)	0	0	0
03/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,475.0000	1,381.0000	(6.373)	0	0	0
03/11/2008	\$ / R 2009/06/12	8.75	Put	Currency Future	400.0000	430.0000	7.500	0	0	0
03/11/2008	\$ / R 2009/06/12	8.55	Call	Currency Future	2,329.0000	2,210.0000	(5.109)	0	0	0
03/11/2008	\$ / R 2009/06/12	8.60	Put	Currency Future	356.0000	384.0000	7.865	0	0	0
03/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	839.0000	890.0000	6.079	0	0	0
03/11/2008	\$ / R 2009/06/12	8.65	Call	Currency Future	2,257.0000	2,139.0000	(5.228)	0	0	0
03/11/2008	\$ / R 2009/06/12	9.05	Call	Currency Future	1,982.0000	1,871.0000	(5.600)	0	0	0
03/11/2008	\$ / R 2009/06/12	8.90	Put	Currency Future	446.0000	478.0000	7.175	0	0	0
03/11/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	935.0000	996.0000	6.524	0	0	0
03/11/2008	\$ / R 2009/06/12	11.85	Call	Currency Future	739.0000	681.0000	(7.848)	0	0	0
03/11/2008	\$ / R 2009/06/12	8.70	Call	Currency Future	2,221.0000	2,105.0000	(5.223)	0	0	0
03/11/2008	\$ / R 2009/06/12	9.05	Put	Currency Future	495.0000	531.0000	7.273	0	0	0
03/11/2008	\$ / R 2009/06/12	8.05	Call	Currency Future	2,711.0000	2,584.0000	(4.685)	0	0	0
03/11/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	415.0000	446.0000	7.470	0	0	0
03/11/2008	\$ / R 2009/06/12	9.60	Call	Currency Future	1,642.0000	1,542.0000	(6.090)	0	0	0
03/11/2008	\$ / R 2009/06/12	10.85	Put	Currency Future	1,391.0000	1,468.0000	5.536	0	0	0
03/11/2008	\$ / R 2009/06/12	8.80	Put	Currency Future	415.0000	446.0000	7.470	0	0	0
03/11/2008	\$ / R 2009/06/12	8.55	Put	Currency Future	343.0000	369.0000	7.580	0	0	0
03/11/2008	\$ / R 2009/06/12	9.10	Put	Currency Future	513.0000	549.0000	7.018	0	0	0
03/11/2008	\$ / R 2009/06/12	10.00	Call	Currency Future	1,422.0000	1,330.0000	(6.470)	0	0	0
03/11/2008	\$ / R 2009/06/12	9.95	Call	Currency Future	1,448.0000	1,355.0000	(6.423)	0	0	0
03/11/2008	\$ / R 2009/06/12	9.15	Call	Currency Future	1,917.0000	1,808.0000	(5.686)	0	0	0
03/11/2008	\$ / R 2009/06/12	9.30	Call	Currency Future	1,822.0000	1,716.0000	(5.818)	0	0	0
03/11/2008	\$ / R 2009/06/12	9.10	Call	Currency Future	1,949.0000	1,840.0000	(5.593)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	\$ / R 2009/06/12	9.80	Call	Currency Future	1,529.0000	1,433.0000	(6.279)	0	0	0
03/11/2008	\$ / R 2009/06/12	11.20	Call	Currency Future	950.0000	881.0000	(7.263)	0	0	0
03/11/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	624.0000	666.0000	6.731	0	0	0
03/11/2008	\$ / R 2009/06/12	9.15	Put	Currency Future	530.0000	567.0000	6.981	0	0	0
03/11/2008	\$ / R 2009/06/12	9.70	Call	Currency Future	1,585.0000	1,487.0000	(6.183)	0	0	0
03/11/2008	\$ / R 2009/06/12	9.80	Put	Currency Future	793.0000	842.0000	6.179	0	0	0
03/11/2008	\$ / R 2009/06/12	11.35	Call	Currency Future	897.0000	831.0000	(7.358)	0	0	0
03/11/2008	\$ / R 2009/06/12	9.60	Put	Currency Future	705.0000	751.0000	6.525	0	0	0
03/11/2008	\$ / R 2009/06/12	9.50	Call	Currency Future	1,700.0000	1,598.0000	(6.000)	0	0	0
03/11/2008	\$ / R 2009/06/12	10.20	Put	Currency Future	988.0000	1,055.0000	6.781	0	0	0
03/11/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,760.0000	1,656.0000	(5.909)	0	0	0
03/11/2008	\$ / R 2009/06/12	10.25	Call	Currency Future	1,303.0000	1,225.0000	(5.986)	0	0	0
03/11/2008	\$ / R 2009/06/12	8.90	Call	Currency Future	2,082.0000	1,969.0000	(5.427)	0	0	0
03/11/2008	\$ / R 2009/06/12	9.70	Put	Currency Future	748.0000	796.0000	6.417	0	0	0
03/11/2008	\$ / R 2009/06/12	10.10	Put	Currency Future	935.0000	996.0000	6.524	0	0	0
03/11/2008	\$ / R 2009/06/12	11.35	Put	Currency Future	1,711.0000	1,790.0000	4.617	0	0	0
03/11/2008	\$ / R 2009/06/12	10.05	Put	Currency Future	910.0000	968.0000	6.374	0	0	0
03/11/2008	\$ / R 2009/06/12	9.30	Put	Currency Future	585.0000	625.0000	6.838	0	0	0
03/11/2008	\$ / R 2009/06/12	10.20	Call	Currency Future	1,324.0000	1,245.0000	(5.967)	0	0	0
03/11/2008	\$ / R 2009/06/12	11.20	Put	Currency Future	1,614.0000	1,690.0000	4.709	0	0	0
03/11/2008	\$ / R 2009/06/12	9.90	Put	Currency Future	839.0000	890.0000	6.079	0	0	0
03/11/2008	\$ / R 2009/06/12	10.05	Call	Currency Future	1,397.0000	1,308.0000	(6.371)	0	0	0
03/11/2008	\$ / R 2009/06/12	8.40	Call	Currency Future	2,440.0000	2,319.0000	(4.959)	0	0	0
03/11/2008	\$ / R 2009/06/12	10.00	Put	Currency Future	886.0000	940.0000	6.095	0	0	0
03/11/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,282.0000	1,205.0000	(6.006)	0	0	0
03/11/2008	\$ / R 2009/06/12	9.95	Put	Currency Future	862.0000	915.0000	6.148	0	0	0
03/11/2008	\$ / R 2009/06/12	8.80	Call	Currency Future	2,151.0000	2,036.0000	(5.346)	0	0	0
03/11/2008	\$ / R 2009/06/12	9.90	Call	Currency Future	1,475.0000	1,381.0000	(6.373)	0	0	0
03/11/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,358.0000	1,437.0000	5.817	0	0	0
03/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,346.0000	1,266.0000	(5.944)	0	0	0
03/11/2008	\$ / R 2009/06/12	11.40	Put	Currency Future	1,744.0000	1,824.0000	4.587	0	0	0
03/11/2008	\$ / R 2009/06/12	10.10	Call	Currency Future	1,371.0000	1,287.0000	(6.127)	0	0	0
03/11/2008	\$ / R 2009/06/12	8.70	Put	Currency Future	385.0000	414.0000	7.532	0	0	0
03/11/2008	\$ / R 2009/06/12	9.40	Put	Currency Future	624.0000	666.0000	6.731	0	0	0
03/11/2008	\$ / R 2009/06/12	9.85	Put	Currency Future	816.0000	866.0000	6.127	0	0	0
03/11/2008	\$ / R 2009/06/12	11.50	Put	Currency Future	1,811.0000	1,892.0000	4.473	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	\$ / R 2009/06/12	10.30	Call	Currency Future	1,282.0000	1,205.0000	(6.006)	0	0	0
03/11/2008	\$ / R 2009/06/12	8.95	Call	Currency Future	2,048.0000	1,936.0000	(5.469)	0	0	0
03/11/2008	\$ / R 2009/06/12	9.40	Call	Currency Future	1,760.0000	1,656.0000	(5.909)	0	0	0
03/11/2008	\$ / R 2009/06/12	9.75	Call	Currency Future	1,557.0000	1,460.0000	(6.230)	0	0	0
03/11/2008	\$ / R 2009/06/12	11.50	Call	Currency Future	847.0000	783.0000	(7.556)	0	0	0
03/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	1,046.0000	1,115.0000	6.597	0	0	0
03/11/2008	\$ / R 2009/06/12	10.30	Put	Currency Future	1,046.0000	1,115.0000	6.597	0	0	0
03/11/2008	\$ / R 2009/06/12	8.95	Put	Currency Future	462.0000	496.0000	7.359	0	0	0
03/11/2008	\$ / R 2009/06/12	9.65	Put	Currency Future	727.0000	773.0000	6.327	0	0	0
03/11/2008	\$ / R 2009/06/12	11.40	Call	Currency Future	880.0000	815.0000	(7.386)	0	0	0
03/11/2008	\$ / R 2009/06/12	9.50	Put	Currency Future	664.0000	708.0000	6.627	0	0	0
03/11/2008	\$ / R 2009/06/12	9.75	Put	Currency Future	770.0000	819.0000	6.364	0	0	0
03/11/2008	\$ / R 2009/06/12	11.30	Put	Currency Future	1,679.0000	1,757.0000	4.646	0	0	0
03/11/2008	\$ / R 2009/06/12	8.40	Put	Currency Future	304.0000	328.0000	7.895	0	0	0
03/11/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	1,241.0000	1,167.0000	(5.963)	0	0	0
03/11/2008	\$ / R 2009/06/12	8.75	Call	Currency Future	2,186.0000	2,070.0000	(5.306)	0	0	0
03/11/2008	\$ / R 2009/06/12	9.65	Call	Currency Future	1,613.0000	1,514.0000	(6.138)	0	0	0
03/11/2008	\$ / R 2009/06/12	11.60	Call	Currency Future	815.0000	752.0000	(7.730)	0	0	0
03/11/2008	\$ / R 2009/06/12	8.20	Call	Currency Future	2,593.0000	2,469.0000	(4.782)	0	0	0
03/11/2008	\$ / R 2009/06/12	10.50	Call	Currency Future	1,202.0000	1,130.0000	(5.990)	0	0	0
03/11/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	960.0000	1,025.0000	6.771	0	0	0
03/11/2008	\$ / R 2009/06/12	11.30	Call	Currency Future	915.0000	847.0000	(7.432)	0	0	0
03/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	1,228.0000	1,304.0000	6.189	0	0	0
03/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	1,075.0000	1,145.0000	6.512	0	0	0
03/11/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	1,261.0000	1,186.0000	(5.948)	0	0	0
03/11/2008	\$ / R 2009/06/12	11.60	Put	Currency Future	1,879.0000	1,962.0000	4.417	0	0	0
03/11/2008	\$ / R 2009/06/12	8.20	Put	Currency Future	257.0000	278.0000	8.171	0	0	0
03/11/2008	\$ / R 2009/06/12	10.25	Put	Currency Future	1,017.0000	1,085.0000	6.686	0	0	0
03/11/2008	\$ / R 2009/06/12	10.35	Put	Currency Future	1,075.0000	1,145.0000	6.512	0	0	0
03/11/2008	\$ / R 2009/06/12	10.80	Call	Currency Future	1,094.0000	1,028.0000	(6.033)	0	0	0
03/11/2008	\$ / R 2009/06/12	10.60	Put	Currency Future	1,228.0000	1,304.0000	6.189	0	0	0
03/11/2008	\$ / R 2009/06/12	9.55	Put	Currency Future	685.0000	729.0000	6.423	0	0	0
03/11/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,165.0000	1,094.0000	(6.094)	0	0	0
03/11/2008	\$ / R 2009/06/12	9.85	Call	Currency Future	1,502.0000	1,407.0000	(6.325)	0	0	0
03/11/2008	\$ / R 2009/06/12	10.90	Call	Currency Future	1,060.0000	989.0000	(6.698)	0	0	0
03/11/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	1,105.0000	1,176.0000	6.425	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	\$ / R 2009/06/12	10.90	Put	Currency Future	1,424.0000	1,499.0000	5.267	0	0	0
03/11/2008	\$ / R 2009/06/12	10.60	Call	Currency Future	1,165.0000	1,094.0000	(6.094)	0	0	0
03/11/2008	\$ / R 2009/06/12	11.10	Put	Currency Future	1,551.0000	1,625.0000	4.771	0	0	0
03/11/2008	\$ / R 2009/06/12	10.50	Put	Currency Future	1,166.0000	1,239.0000	6.261	0	0	0
03/11/2008	\$ / R 2009/06/12	10.70	Call	Currency Future	1,128.0000	1,060.0000	(6.028)	0	0	0
03/11/2008	\$ / R 2009/06/12	11.10	Call	Currency Future	987.0000	916.0000	(7.194)	0	0	0
03/11/2008	\$ / R 2009/06/12	9.55	Call	Currency Future	1,671.0000	1,570.0000	(6.044)	0	0	0
03/11/2008	\$ / R 2009/06/12	12.10	Call	Currency Future	669.0000	615.0000	(8.072)	0	0	0
03/11/2008	\$ / R 2009/06/12	12.10	Put	Currency Future	2,233.0000	2,324.0000	4.075	0	0	0
03/11/2008	\$ / R 2009/06/12	12.00	Put	Currency Future	2,160.0000	2,250.0000	4.167	0	0	0
03/11/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	831.0000	768.0000	(7.581)	0	0	0
03/11/2008	\$ / R 2009/06/12	12.05	Call	Currency Future	683.0000	628.0000	(8.053)	0	0	0
03/11/2008	\$ / R 2009/06/12	12.05	Put	Currency Future	2,196.0000	2,287.0000	4.144	0	0	0
03/11/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,845.0000	1,927.0000	4.444	0	0	0
03/11/2008	\$ / R 2009/06/12	12.00	Call	Currency Future	696.0000	641.0000	(7.902)	0	0	0
03/11/2008	\$ / R 2009/06/12	11.90	Put	Currency Future	2,088.0000	2,176.0000	4.215	0	0	0
03/11/2008	\$ / R 2009/06/12	10.45	Call	Currency Future	1,222.0000	1,148.0000	(6.056)	0	0	0
03/11/2008	\$ / R 2009/06/12	11.90	Call	Currency Future	724.0000	667.0000	(7.873)	0	0	0
03/11/2008	\$ / R 2009/06/12	11.45	Call	Currency Future	864.0000	799.0000	(7.523)	0	0	0
03/11/2008	\$ / R 2009/06/12	10.45	Put	Currency Future	1,135.0000	1,208.0000	6.432	0	0	0
03/11/2008	\$ / R 2009/06/12	11.45	Put	Currency Future	1,777.0000	1,858.0000	4.558	0	0	0
03/11/2008	\$ / R 2009/06/12	10.35	Call	Currency Future	1,261.0000	1,186.0000	(5.948)	0	0	0
03/11/2008	\$ / R 2009/06/12	10.15	Put	Currency Future	960.0000	1,025.0000	6.771	0	0	0
03/11/2008	\$ / R 2009/06/12	11.55	Call	Currency Future	831.0000	768.0000	(7.581)	0	0	0
03/11/2008	\$ / R 2009/06/12	10.70	Put	Currency Future	1,292.0000	1,370.0000	6.037	0	0	0
03/11/2008	\$ / R 2009/06/12	10.40	Call	Currency Future	1,241.0000	1,167.0000	(5.963)	0	0	0
03/11/2008	\$ / R 2009/06/12	11.75	Call	Currency Future	769.0000	709.0000	(7.802)	0	0	0
03/11/2008	\$ / R 2009/06/12	10.40	Put	Currency Future	1,105.0000	1,176.0000	6.425	0	0	0
03/11/2008	\$ / R 2009/06/12	11.75	Put	Currency Future	1,982.0000	2,068.0000	4.339	0	0	0
03/11/2008	\$ / R 2009/06/12	10.80	Put	Currency Future	1,358.0000	1,437.0000	5.817	0	0	0
03/11/2008	\$ / R 2009/06/12	10.15	Call	Currency Future	1,346.0000	1,266.0000	(5.944)	0	0	0
03/11/2008	\$ / R 2009/06/12	11.55	Put	Currency Future	1,845.0000	1,927.0000	4.444	0	0	0
03/11/2008	\$ / R 2009/06/12	11.05	Put	Currency Future	1,520.0000	1,593.0000	4.803	0	0	0
03/11/2008	\$ / R 2009/06/12	10.65	Call	Currency Future	1,146.0000	1,077.0000	(6.021)	0	0	0
03/11/2008	\$ / R 2009/06/12	11.80	Put	Currency Future	2,017.0000	2,104.0000	4.313	0	0	0
03/11/2008	\$ / R 2009/06/12	11.15	Call	Currency Future	969.0000	898.0000	(7.327)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	\$ / R	2009/06/12	11.80	Call	Currency Future	754.0000	695.0000	(7.825)	0	0	0
03/11/2008	\$ / R	2009/06/12	10.65	Put	Currency Future	1,260.0000	1,337.0000	6.111	0	0	0
03/11/2008	\$ / R	2009/06/12	10.85	Call	Currency Future	1,077.0000	1,008.0000	(6.407)	0	0	0
03/11/2008	\$ / R	2009/06/12	10.85	Put	Currency Future	1,391.0000	1,468.0000	5.536	0	0	0
03/11/2008	\$ / R	2009/06/12	11.15	Call	Currency Future	969.0000	898.0000	(7.327)	0	0	0
03/11/2008	\$ / R	2009/06/12	11.15	Put	Currency Future	1,582.0000	1,658.0000	4.804	0	0	0
03/11/2008	\$ / R	2009/06/12	11.25	Put	Currency Future	1,646.0000	1,723.0000	4.678	0	0	0
03/11/2008	\$ / R	2009/06/12	10.75	Call	Currency Future	1,111.0000	1,044.0000	(6.031)	0	0	0
03/11/2008	\$ / R	2009/06/12	12.05	Call	Currency Future	683.0000	628.0000	(8.053)	0	0	0
03/11/2008	\$ / R	2009/06/12	11.10	Put	Currency Future	1,551.0000	1,625.0000	4.771	0	0	0
03/11/2008	\$ / R	2009/06/12	12.05	Put	Currency Future	2,196.0000	2,287.0000	4.144	0	0	0
03/11/2008	\$ / R	2009/06/12	11.15	Put	Currency Future	1,582.0000	1,658.0000	4.804	0	0	0
03/11/2008	\$ / R	2009/06/12	11.95	Put	Currency Future	2,124.0000	2,213.0000	4.190	0	0	0
03/11/2008	\$ / R	2009/06/12	11.25	Call	Currency Future	932.0000	864.0000	(7.296)	0	0	0
03/11/2008	\$ / R	2009/06/12	12.25	Put	Currency Future	2,344.0000	2,438.0000	4.010	0	0	0
03/11/2008	\$ / R	2009/06/12	10.80	Call	Currency Future	1,094.0000	1,028.0000	(6.033)	0	0	0
03/11/2008	\$ / R	2009/06/12	12.25	Call	Currency Future	630.0000	578.0000	(8.254)	0	0	0
03/11/2008	\$ / R	2009/06/12	10.90	Call	Currency Future	1,060.0000	989.0000	(6.698)	0	0	0
03/11/2008	\$ / R	2009/06/12	12.15	Put	Currency Future	2,270.0000	2,362.0000	4.053	0	0	0
03/11/2008	\$ / R	2009/06/12	10.90	Put	Currency Future	1,424.0000	1,499.0000	5.267	0	0	0
03/11/2008	\$ / R	2009/06/12	11.00	Call	Currency Future	1,025.0000	952.0000	(7.122)	0	0	0
03/11/2008	\$ / R	2009/06/12	12.15	Call	Currency Future	656.0000	602.0000	(8.232)	0	0	0
03/11/2008	\$ / R	2009/06/12	11.00	Put	Currency Future	1,489.0000	1,561.0000	4.835	0	0	0
03/11/2008	\$ / R	2009/06/12	11.95	Call	Currency Future	710.0000	654.0000	(7.887)	0	0	0
03/11/2008	\$ / R	2009/06/12	11.10	Call	Currency Future	987.0000	916.0000	(7.194)	0	0	0
03/11/2008	\$ / R	2009/06/12	10.75	Put	Currency Future	1,325.0000	1,403.0000	5.887	0	0	0
03/11/2008	\$ / R	2009/06/12	11.05	Call	Currency Future	1,006.0000	934.0000	(7.157)	0	0	0
03/11/2008	£ / R	2008/12/12			Currency Future	16.1616	15.8405	(1.987)	0.0000	0.0000	21,530
03/11/2008	£ / R	2008/12/12	14.40	Call	Currency Future	2,060.0000	1,790.0000	(13.107)	0	0	0
03/11/2008	£ / R	2008/12/12	15.90	Call	Currency Future	1,117.0000	934.0000	(16.383)	0	0	0
03/11/2008	£ / R	2008/12/12	18.30	Call	Currency Future	342.0000	253.0000	(26.023)	0	0	0
03/11/2008	£ / R	2008/12/12	15.05	Put	Currency Future	491.0000	569.0000	15.886	0	0	0
03/11/2008	£ / R	2008/12/12	14.90	Put	Currency Future	440.0000	512.0000	16.364	0	0	0
03/11/2008	£ / R	2008/12/12	15.60	Put	Currency Future	706.0000	822.0000	16.431	0	0	0
03/11/2008	£ / R	2008/12/12	18.70	Put	Currency Future	2,810.0000	3,056.0000	8.754	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	£ / R 2008/12/12	15.15	Call	Currency Future	1,538.0000	1,300.0000	(15.475)	0	0	0
03/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	1,117.0000	934.0000	(16.383)	0	0	0
03/11/2008	£ / R 2008/12/12	16.65	Put	Currency Future	1,306.0000	1,464.0000	12.098	0	0	0
03/11/2008	£ / R 2008/12/12	15.80	Put	Currency Future	801.0000	935.0000	16.729	0	0	0
03/11/2008	£ / R 2008/12/12	18.80	Call	Currency Future	256.0000	184.0000	(28.125)	0	0	0
03/11/2008	£ / R 2008/12/12	15.15	Put	Currency Future	526.0000	609.0000	15.779	0	0	0
03/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	1,702.0000	1,453.0000	(14.630)	0	0	0
03/11/2008	£ / R 2008/12/12	18.25	Put	Currency Future	2,440.0000	2,670.0000	9.426	0	0	0
03/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	856.0000	994.0000	16.121	0	0	0
03/11/2008	£ / R 2008/12/12	18.80	Put	Currency Future	2,894.0000	3,143.0000	8.604	0	0	0
03/11/2008	£ / R 2008/12/12	15.40	Call	Currency Future	1,384.0000	1,158.0000	(16.329)	0	0	0
03/11/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,321.0000	2,545.0000	9.651	0	0	0
03/11/2008	£ / R 2008/12/12	18.70	Call	Currency Future	271.0000	196.0000	(27.675)	0	0	0
03/11/2008	£ / R 2008/12/12	14.90	Call	Currency Future	1,702.0000	1,453.0000	(14.630)	0	0	0
03/11/2008	£ / R 2008/12/12	18.40	Put	Currency Future	2,561.0000	2,797.0000	9.215	0	0	0
03/11/2008	£ / R 2008/12/12	18.10	Call	Currency Future	383.0000	286.0000	(25.326)	0	0	0
03/11/2008	£ / R 2008/12/12	15.80	Call	Currency Future	1,162.0000	975.0000	(16.093)	0	0	0
03/11/2008	£ / R 2008/12/12	18.60	Put	Currency Future	2,726.0000	2,969.0000	8.914	0	0	0
03/11/2008	£ / R 2008/12/12	14.90	Put	Currency Future	440.0000	512.0000	16.364	0	0	0
03/11/2008	£ / R 2008/12/12	17.85	Call	Currency Future	440.0000	333.0000	(24.318)	0	0	0
03/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	622.0000	717.0000	15.273	0	0	0
03/11/2008	£ / R 2008/12/12	15.40	Put	Currency Future	622.0000	717.0000	15.273	0	0	0
03/11/2008	£ / R 2008/12/12	18.25	Call	Currency Future	352.0000	261.0000	(25.852)	0	0	0
03/11/2008	£ / R 2008/12/12	16.65	Call	Currency Future	818.0000	654.0000	(20.049)	0	0	0
03/11/2008	£ / R 2008/12/12	18.30	Put	Currency Future	2,480.0000	2,712.0000	9.355	0	0	0
03/11/2008	£ / R 2008/12/12	15.05	Call	Currency Future	1,602.0000	1,360.0000	(15.106)	0	0	0
03/11/2008	£ / R 2008/12/12	15.40	Call	Currency Future	1,384.0000	1,158.0000	(16.329)	0	0	0
03/11/2008	£ / R 2008/12/12	15.45	Put	Currency Future	642.0000	740.0000	15.265	0	0	0
03/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	323.0000	237.0000	(26.625)	0	0	0
03/11/2008	£ / R 2008/12/12	14.65	Put	Currency Future	364.0000	426.0000	17.033	0	0	0
03/11/2008	£ / R 2008/12/12	18.40	Call	Currency Future	323.0000	237.0000	(26.625)	0	0	0
03/11/2008	£ / R 2008/12/12	16.10	Put	Currency Future	970.0000	1,117.0000	15.155	0	0	0
03/11/2008	£ / R 2008/12/12	18.40	Put	Currency Future	2,561.0000	2,797.0000	9.215	0	0	0
03/11/2008	£ / R 2008/12/12	15.55	Call	Currency Future	1,296.0000	1,085.0000	(16.281)	0	0	0
03/11/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,400.0000	2,628.0000	9.500	0	0	0
03/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	337.0000	394.0000	16.914	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	£ / R 2008/12/12	16.20	Call	Currency Future	990.0000	821.0000	(17.071)	0	0	0
03/11/2008	£ / R 2008/12/12	18.60	Call	Currency Future	288.0000	209.0000	(27.431)	0	0	0
03/11/2008	£ / R 2008/12/12	14.65	Call	Currency Future	1,876.0000	1,616.0000	(13.859)	0	0	0
03/11/2008	£ / R 2008/12/12	14.60	Put	Currency Future	350.0000	410.0000	17.143	0	0	0
03/11/2008	£ / R 2008/12/12	15.55	Put	Currency Future	685.0000	795.0000	16.058	0	0	0
03/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	856.0000	994.0000	16.121	0	0	0
03/11/2008	£ / R 2008/12/12	16.45	Put	Currency Future	1,182.0000	1,336.0000	13.029	0	0	0
03/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	728.0000	850.0000	16.758	0	0	0
03/11/2008	£ / R 2008/12/12	16.20	Put	Currency Future	1,028.0000	1,181.0000	14.883	0	0	0
03/11/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,128.0000	2,342.0000	10.056	0	0	0
03/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	1,770.0000	1,517.0000	(14.294)	0	0	0
03/11/2008	£ / R 2008/12/12	14.60	Call	Currency Future	1,912.0000	1,650.0000	(13.703)	0	0	0
03/11/2008	£ / R 2008/12/12	15.45	Call	Currency Future	1,354.0000	1,131.0000	(16.470)	0	0	0
03/11/2008	£ / R 2008/12/12	15.60	Call	Currency Future	1,268.0000	1,063.0000	(16.167)	0	0	0
03/11/2008	£ / R 2008/12/12	17.65	Call	Currency Future	491.0000	375.0000	(23.625)	0	0	0
03/11/2008	£ / R 2008/12/12	17.70	Call	Currency Future	478.0000	364.0000	(23.849)	0	0	0
03/11/2008	£ / R 2008/12/12	15.65	Call	Currency Future	1,240.0000	1,040.0000	(16.129)	0	0	0
03/11/2008	£ / R 2008/12/12	18.20	Call	Currency Future	362.0000	269.0000	(25.691)	0	0	0
03/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	409.0000	476.0000	16.381	0	0	0
03/11/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,150.0000	1,305.0000	13.478	0	0	0
03/11/2008	£ / R 2008/12/12	17.10	Put	Currency Future	1,592.0000	1,772.0000	11.307	0	0	0
03/11/2008	£ / R 2008/12/12	16.30	Call	Currency Future	950.0000	784.0000	(17.474)	0	0	0
03/11/2008	£ / R 2008/12/12	16.90	Call	Currency Future	723.0000	572.0000	(20.885)	0	0	0
03/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	1,444.0000	1,213.0000	(15.997)	0	0	0
03/11/2008	£ / R 2008/12/12	14.80	Put	Currency Future	409.0000	476.0000	16.381	0	0	0
03/11/2008	£ / R 2008/12/12	14.60	Call	Currency Future	1,912.0000	1,650.0000	(13.703)	0	0	0
03/11/2008	£ / R 2008/12/12	16.10	Call	Currency Future	1,032.0000	857.0000	(16.957)	0	0	0
03/11/2008	£ / R 2008/12/12	16.20	Put	Currency Future	1,028.0000	1,181.0000	14.883	0	0	0
03/11/2008	£ / R 2008/12/12	18.15	Put	Currency Future	2,361.0000	2,587.0000	9.572	0	0	0
03/11/2008	£ / R 2008/12/12	15.95	Put	Currency Future	884.0000	1,024.0000	15.837	0	0	0
03/11/2008	£ / R 2008/12/12	14.60	Put	Currency Future	350.0000	410.0000	17.143	0	0	0
03/11/2008	£ / R 2008/12/12	16.00	Put	Currency Future	913.0000	1,054.0000	15.444	0	0	0
03/11/2008	£ / R 2008/12/12	18.15	Call	Currency Future	372.0000	277.0000	(25.538)	0	0	0
03/11/2008	£ / R 2008/12/12	15.95	Call	Currency Future	1,096.0000	914.0000	(16.606)	0	0	0
03/11/2008	£ / R 2008/12/12	14.65	Call	Currency Future	1,876.0000	1,616.0000	(13.859)	0	0	0
03/11/2008	£ / R 2008/12/12	14.50	Put	Currency Future	324.0000	379.0000	16.975	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	£ / R 2008/12/12	16.00	Call	Currency Future	1,074.0000	895.0000	(16.667)	0	0	0
03/11/2008	£ / R 2008/12/12	17.10	Call	Currency Future	654.0000	513.0000	(21.560)	0	0	0
03/11/2008	£ / R 2008/12/12	14.65	Put	Currency Future	364.0000	426.0000	17.033	0	0	0
03/11/2008	£ / R 2008/12/12	14.40	Put	Currency Future	298.0000	350.0000	17.450	0	0	0
03/11/2008	£ / R 2008/12/12	16.10	Put	Currency Future	970.0000	1,117.0000	15.155	0	0	0
03/11/2008	£ / R 2008/12/12	17.65	Put	Currency Future	1,979.0000	2,184.0000	10.359	0	0	0
03/11/2008	£ / R 2008/12/12	18.65	Put	Currency Future	2,768.0000	3,012.0000	8.815	0	0	0
03/11/2008	£ / R 2008/12/12	14.85	Call	Currency Future	1,736.0000	1,485.0000	(14.459)	0	0	0
03/11/2008	£ / R 2008/12/12	14.50	Call	Currency Future	1,985.0000	1,719.0000	(13.401)	0	0	0
03/11/2008	£ / R 2008/12/12	16.30	Put	Currency Future	1,089.0000	1,244.0000	14.233	0	0	0
03/11/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,462.0000	1,632.0000	11.628	0	0	0
03/11/2008	£ / R 2008/12/12	18.65	Call	Currency Future	279.0000	203.0000	(27.240)	0	0	0
03/11/2008	£ / R 2008/12/12	14.55	Put	Currency Future	337.0000	394.0000	16.914	0	0	0
03/11/2008	£ / R 2008/12/12	18.35	Call	Currency Future	332.0000	245.0000	(26.205)	0	0	0
03/11/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,948.0000	1,685.0000	(13.501)	0	0	0
03/11/2008	£ / R 2008/12/12	18.05	Call	Currency Future	394.0000	295.0000	(25.127)	0	0	0
03/11/2008	£ / R 2008/12/12	15.30	Put	Currency Future	582.0000	673.0000	15.636	0	0	0
03/11/2008	£ / R 2008/12/12	15.00	Put	Currency Future	473.0000	550.0000	16.279	0	0	0
03/11/2008	£ / R 2008/12/12	14.45	Put	Currency Future	311.0000	364.0000	17.042	0	0	0
03/11/2008	£ / R 2008/12/12	16.40	Call	Currency Future	912.0000	745.0000	(18.311)	0	0	0
03/11/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,016.0000	2,223.0000	10.268	0	0	0
03/11/2008	£ / R 2008/12/12	18.35	Put	Currency Future	2,521.0000	2,754.0000	9.242	0	0	0
03/11/2008	£ / R 2008/12/12	15.50	Put	Currency Future	663.0000	767.0000	15.686	0	0	0
03/11/2008	£ / R 2008/12/12	18.55	Put	Currency Future	2,685.0000	2,925.0000	8.939	0	0	0
03/11/2008	£ / R 2008/12/12	14.35	Put	Currency Future	286.0000	336.0000	17.483	0	0	0
03/11/2008	£ / R 2008/12/12	15.80	Put	Currency Future	801.0000	935.0000	16.729	0	0	0
03/11/2008	£ / R 2008/12/12	18.55	Call	Currency Future	296.0000	216.0000	(27.027)	0	0	0
03/11/2008	£ / R 2008/12/12	14.55	Call	Currency Future	1,948.0000	1,685.0000	(13.501)	0	0	0
03/11/2008	£ / R 2008/12/12	14.75	Put	Currency Future	394.0000	459.0000	16.497	0	0	0
03/11/2008	£ / R 2008/12/12	14.45	Call	Currency Future	2,022.0000	1,755.0000	(13.205)	0	0	0
03/11/2008	£ / R 2008/12/12	15.80	Call	Currency Future	1,162.0000	975.0000	(16.093)	0	0	0
03/11/2008	£ / R 2008/12/12	16.40	Call	Currency Future	912.0000	745.0000	(18.311)	0	0	0
03/11/2008	£ / R 2008/12/12	17.70	Call	Currency Future	478.0000	364.0000	(23.849)	0	0	0
03/11/2008	£ / R 2008/12/12	15.60	Put	Currency Future	706.0000	822.0000	16.431	0	0	0
03/11/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,282.0000	2,504.0000	9.728	0	0	0
03/11/2008	£ / R 2008/12/12	14.75	Call	Currency Future	1,805.0000	1,550.0000	(14.127)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	£ / R 2008/12/12	14.85	Put	Currency Future	424.0000	494.0000	16.509	0	0	0
03/11/2008	£ / R 2008/12/12	15.90	Put	Currency Future	856.0000	994.0000	16.121	0	0	0
03/11/2008	£ / R 2008/12/12	17.70	Put	Currency Future	2,016.0000	2,223.0000	10.268	0	0	0
03/11/2008	£ / R 2008/12/12	15.60	Call	Currency Future	1,268.0000	1,063.0000	(16.167)	0	0	0
03/11/2008	£ / R 2008/12/12	16.10	Call	Currency Future	1,032.0000	857.0000	(16.957)	0	0	0
03/11/2008	£ / R 2008/12/12	15.15	Put	Currency Future	526.0000	609.0000	15.779	0	0	0
03/11/2008	£ / R 2008/12/12	14.80	Call	Currency Future	1,770.0000	1,517.0000	(14.294)	0	0	0
03/11/2008	£ / R 2008/12/12	15.05	Call	Currency Future	1,602.0000	1,360.0000	(15.106)	0	0	0
03/11/2008	£ / R 2008/12/12	16.20	Call	Currency Future	990.0000	821.0000	(17.071)	0	0	0
03/11/2008	£ / R 2008/12/12	16.50	Put	Currency Future	1,214.0000	1,367.0000	12.603	0	0	0
03/11/2008	£ / R 2008/12/12	15.15	Call	Currency Future	1,538.0000	1,300.0000	(15.475)	0	0	0
03/11/2008	£ / R 2008/12/12	14.35	Call	Currency Future	2,098.0000	1,826.0000	(12.965)	0	0	0
03/11/2008	£ / R 2008/12/12	15.90	Call	Currency Future	1,117.0000	934.0000	(16.383)	0	0	0
03/11/2008	£ / R 2008/12/12	16.50	Call	Currency Future	875.0000	708.0000	(19.086)	0	0	0
03/11/2008	£ / R 2008/12/12	15.00	Call	Currency Future	1,635.0000	1,390.0000	(14.985)	0	0	0
03/11/2008	£ / R 2008/12/12	15.35	Put	Currency Future	602.0000	695.0000	15.449	0	0	0
03/11/2008	£ / R 2008/12/12	16.15	Put	Currency Future	999.0000	1,149.0000	15.015	0	0	0
03/11/2008	£ / R 2008/12/12	16.85	Call	Currency Future	741.0000	588.0000	(20.648)	0	0	0
03/11/2008	£ / R 2008/12/12	16.15	Call	Currency Future	1,011.0000	839.0000	(17.013)	0	0	0
03/11/2008	£ / R 2008/12/12	16.85	Put	Currency Future	1,430.0000	1,597.0000	11.678	0	0	0
03/11/2008	£ / R 2008/12/12	16.75	Put	Currency Future	1,367.0000	1,530.0000	11.924	0	0	0
03/11/2008	£ / R 2008/12/12	14.70	Put	Currency Future	379.0000	442.0000	16.623	0	0	0
03/11/2008	£ / R 2008/12/12	16.95	Call	Currency Future	705.0000	557.0000	(20.993)	0	0	0
03/11/2008	£ / R 2008/12/12	14.95	Call	Currency Future	1,668.0000	1,421.0000	(14.808)	0	0	0
03/11/2008	£ / R 2008/12/12	15.05	Put	Currency Future	491.0000	569.0000	15.886	0	0	0
03/11/2008	£ / R 2008/12/12	14.70	Call	Currency Future	1,840.0000	1,583.0000	(13.967)	0	0	0
03/11/2008	£ / R 2008/12/12	16.75	Call	Currency Future	779.0000	620.0000	(20.411)	0	0	0
03/11/2008	£ / R 2008/12/12	15.20	Call	Currency Future	1,506.0000	1,271.0000	(15.604)	0	0	0
03/11/2008	£ / R 2008/12/12	15.30	Put	Currency Future	582.0000	673.0000	15.636	0	0	0
03/11/2008	£ / R 2008/12/12	16.35	Put	Currency Future	1,119.0000	1,274.0000	13.852	0	0	0
03/11/2008	£ / R 2008/12/12	15.20	Put	Currency Future	544.0000	630.0000	15.809	0	0	0
03/11/2008	£ / R 2008/12/12	15.50	Call	Currency Future	1,325.0000	1,108.0000	(16.377)	0	0	0
03/11/2008	£ / R 2008/12/12	16.55	Call	Currency Future	858.0000	689.0000	(19.697)	0	0	0
03/11/2008	£ / R 2008/12/12	14.95	Put	Currency Future	457.0000	531.0000	16.193	0	0	0
03/11/2008	£ / R 2008/12/12	17.55	Call	Currency Future	518.0000	397.0000	(23.359)	0	0	0
03/11/2008	£ / R 2008/12/12	16.25	Put	Currency Future	1,058.0000	1,214.0000	14.745	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	£ / R 2008/12/12	18.45	Put	Currency Future	2,602.0000	2,840.0000	9.147	0	0	0
03/11/2008	£ / R 2008/12/12	15.75	Put	Currency Future	774.0000	906.0000	17.054	0	0	0
03/11/2008	£ / R 2008/12/12	16.95	Put	Currency Future	1,494.0000	1,666.0000	11.513	0	0	0
03/11/2008	£ / R 2008/12/12	18.55	Call	Currency Future	296.0000	216.0000	(27.027)	0	0	0
03/11/2008	£ / R 2008/12/12	17.45	Call	Currency Future	546.0000	421.0000	(22.894)	0	0	0
03/11/2008	£ / R 2008/12/12	16.45	Call	Currency Future	893.0000	726.0000	(18.701)	0	0	0
03/11/2008	£ / R 2008/12/12	16.35	Call	Currency Future	931.0000	764.0000	(17.938)	0	0	0
03/11/2008	£ / R 2008/12/12	15.25	Call	Currency Future	1,475.0000	1,242.0000	(15.797)	0	0	0
03/11/2008	£ / R 2008/12/12	18.55	Put	Currency Future	2,685.0000	2,925.0000	8.939	0	0	0
03/11/2008	£ / R 2008/12/12	15.30	Call	Currency Future	1,444.0000	1,213.0000	(15.997)	0	0	0
03/11/2008	£ / R 2008/12/12	17.45	Put	Currency Future	1,834.0000	2,030.0000	10.687	0	0	0
03/11/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,246.0000	1,399.0000	12.279	0	0	0
03/11/2008	£ / R 2008/12/12	15.85	Call	Currency Future	1,139.0000	954.0000	(16.242)	0	0	0
03/11/2008	£ / R 2008/12/12	17.35	Put	Currency Future	1,763.0000	1,955.0000	10.891	0	0	0
03/11/2008	£ / R 2008/12/12	17.05	Call	Currency Future	671.0000	527.0000	(21.461)	0	0	0
03/11/2008	£ / R 2008/12/12	15.70	Call	Currency Future	1,212.0000	1,018.0000	(16.007)	0	0	0
03/11/2008	£ / R 2008/12/12	15.10	Put	Currency Future	508.0000	589.0000	15.945	0	0	0
03/11/2008	£ / R 2008/12/12	17.20	Call	Currency Future	621.0000	485.0000	(21.900)	0	0	0
03/11/2008	£ / R 2008/12/12	16.40	Put	Currency Future	1,150.0000	1,305.0000	13.478	0	0	0
03/11/2008	£ / R 2008/12/12	15.35	Call	Currency Future	1,414.0000	1,185.0000	(16.195)	0	0	0
03/11/2008	£ / R 2008/12/12	17.20	Put	Currency Future	1,660.0000	1,844.0000	11.084	0	0	0
03/11/2008	£ / R 2008/12/12	15.70	Put	Currency Future	751.0000	878.0000	16.911	0	0	0
03/11/2008	£ / R 2008/12/12	15.10	Call	Currency Future	1,570.0000	1,330.0000	(15.287)	0	0	0
03/11/2008	£ / R 2008/12/12	15.25	Put	Currency Future	563.0000	651.0000	15.631	0	0	0
03/11/2008	£ / R 2008/12/12	18.45	Call	Currency Future	314.0000	230.0000	(26.752)	0	0	0
03/11/2008	£ / R 2008/12/12	18.30	Put	Currency Future	2,480.0000	2,712.0000	9.355	0	0	0
03/11/2008	£ / R 2008/12/12	15.75	Call	Currency Future	1,185.0000	996.0000	(15.949)	0	0	0
03/11/2008	£ / R 2008/12/12	17.60	Call	Currency Future	504.0000	386.0000	(23.413)	0	0	0
03/11/2008	£ / R 2008/12/12	18.50	Put	Currency Future	2,643.0000	2,882.0000	9.043	0	0	0
03/11/2008	£ / R 2008/12/12	17.40	Put	Currency Future	1,799.0000	1,992.0000	10.728	0	0	0
03/11/2008	£ / R 2008/12/12	17.40	Call	Currency Future	560.0000	433.0000	(22.679)	0	0	0
03/11/2008	£ / R 2008/12/12	18.50	Call	Currency Future	305.0000	223.0000	(26.885)	0	0	0
03/11/2008	£ / R 2008/12/12	17.60	Put	Currency Future	1,942.0000	2,145.0000	10.453	0	0	0
03/11/2008	£ / R 2008/12/12	18.30	Call	Currency Future	342.0000	253.0000	(26.023)	0	0	0
03/11/2008	£ / R 2008/12/12	17.90	Call	Currency Future	428.0000	323.0000	(24.533)	0	0	0
03/11/2008	£ / R 2008/12/12	16.55	Put	Currency Future	1,246.0000	1,399.0000	12.279	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,167.0000	2,382.0000	9.922	0	0	0
03/11/2008	£ / R 2008/12/12	18.10	Call	Currency Future	383.0000	286.0000	(25.326)	0	0	0
03/11/2008	£ / R 2008/12/12	16.60	Call	Currency Future	837.0000	672.0000	(19.713)	0	0	0
03/11/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,276.0000	1,431.0000	12.147	0	0	0
03/11/2008	£ / R 2008/12/12	16.55	Call	Currency Future	858.0000	689.0000	(19.697)	0	0	0
03/11/2008	£ / R 2008/12/12	18.10	Put	Currency Future	2,321.0000	2,545.0000	9.651	0	0	0
03/11/2008	£ / R 2008/12/12	18.20	Put	Currency Future	2,400.0000	2,628.0000	9.500	0	0	0
03/11/2008	£ / R 2008/12/12	17.30	Call	Currency Future	590.0000	458.0000	(22.373)	0	0	0
03/11/2008	£ / R 2008/12/12	15.10	Put	Currency Future	508.0000	589.0000	15.945	0	0	0
03/11/2008	£ / R 2008/12/12	15.10	Call	Currency Future	1,570.0000	1,330.0000	(15.287)	0	0	0
03/11/2008	£ / R 2008/12/12	18.35	Put	Currency Future	2,521.0000	2,754.0000	9.242	0	0	0
03/11/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,398.0000	1,564.0000	11.874	0	0	0
03/11/2008	£ / R 2008/12/12	18.05	Put	Currency Future	2,282.0000	2,504.0000	9.728	0	0	0
03/11/2008	£ / R 2008/12/12	16.80	Call	Currency Future	760.0000	604.0000	(20.526)	0	0	0
03/11/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,336.0000	1,497.0000	12.051	0	0	0
03/11/2008	£ / R 2008/12/12	17.30	Put	Currency Future	1,729.0000	1,918.0000	10.931	0	0	0
03/11/2008	£ / R 2008/12/12	18.35	Call	Currency Future	332.0000	245.0000	(26.205)	0	0	0
03/11/2008	£ / R 2008/12/12	18.20	Call	Currency Future	362.0000	269.0000	(25.691)	0	0	0
03/11/2008	£ / R 2008/12/12	17.90	Put	Currency Future	2,167.0000	2,382.0000	9.922	0	0	0
03/11/2008	£ / R 2008/12/12	17.40	Put	Currency Future	1,799.0000	1,992.0000	10.728	0	0	0
03/11/2008	£ / R 2008/12/12	18.00	Call	Currency Future	405.0000	304.0000	(24.938)	0	0	0
03/11/2008	£ / R 2008/12/12	18.00	Put	Currency Future	2,243.0000	2,463.0000	9.808	0	0	0
03/11/2008	£ / R 2008/12/12	17.40	Call	Currency Future	560.0000	433.0000	(22.679)	0	0	0
03/11/2008	£ / R 2008/12/12	17.35	Call	Currency Future	575.0000	446.0000	(22.435)	0	0	0
03/11/2008	£ / R 2008/12/12	16.70	Call	Currency Future	798.0000	637.0000	(20.175)	0	0	0
03/11/2008	£ / R 2008/12/12	17.60	Put	Currency Future	1,942.0000	2,145.0000	10.453	0	0	0
03/11/2008	£ / R 2008/12/12	17.25	Put	Currency Future	1,694.0000	1,881.0000	11.039	0	0	0
03/11/2008	£ / R 2008/12/12	17.50	Call	Currency Future	531.0000	409.0000	(22.976)	0	0	0
03/11/2008	£ / R 2008/12/12	17.50	Put	Currency Future	1,870.0000	2,068.0000	10.588	0	0	0
03/11/2008	£ / R 2008/12/12	17.60	Call	Currency Future	504.0000	386.0000	(23.413)	0	0	0
03/11/2008	£ / R 2008/12/12	17.10	Call	Currency Future	654.0000	513.0000	(21.560)	0	0	0
03/11/2008	£ / R 2008/12/12	17.85	Put	Currency Future	2,128.0000	2,342.0000	10.056	0	0	0
03/11/2008	£ / R 2008/12/12	17.10	Put	Currency Future	1,592.0000	1,772.0000	11.307	0	0	0
03/11/2008	£ / R 2008/12/12	17.75	Put	Currency Future	2,053.0000	2,263.0000	10.229	0	0	0
03/11/2008	£ / R 2008/12/12	16.80	Put	Currency Future	1,398.0000	1,564.0000	11.874	0	0	0
03/11/2008	£ / R 2008/12/12	17.85	Call	Currency Future	440.0000	333.0000	(24.318)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	£ / R 2008/12/12	16.70	Put	Currency Future	1,336.0000	1,497.0000	12.051	0	0	0
03/11/2008	£ / R 2008/12/12	18.05	Call	Currency Future	394.0000	295.0000	(25.127)	0	0	0
03/11/2008	£ / R 2008/12/12	16.80	Call	Currency Future	760.0000	604.0000	(20.526)	0	0	0
03/11/2008	£ / R 2008/12/12	17.95	Call	Currency Future	416.0000	313.0000	(24.760)	0	0	0
03/11/2008	£ / R 2008/12/12	17.75	Call	Currency Future	465.0000	353.0000	(24.086)	0	0	0
03/11/2008	£ / R 2008/12/12	17.20	Call	Currency Future	621.0000	485.0000	(21.900)	0	0	0
03/11/2008	£ / R 2008/12/12	17.95	Put	Currency Future	2,205.0000	2,423.0000	9.887	0	0	0
03/11/2008	£ / R 2008/12/12	17.30	Call	Currency Future	590.0000	458.0000	(22.373)	0	0	0
03/11/2008	£ / R 2008/12/12	17.00	Put	Currency Future	1,526.0000	1,701.0000	11.468	0	0	0
03/11/2008	£ / R 2008/12/12	17.20	Put	Currency Future	1,660.0000	1,844.0000	11.084	0	0	0
03/11/2008	£ / R 2008/12/12	17.90	Call	Currency Future	428.0000	323.0000	(24.533)	0	0	0
03/11/2008	£ / R 2008/12/12	16.25	Call	Currency Future	970.0000	804.0000	(17.113)	0	0	0
03/11/2008	£ / R 2008/12/12	17.25	Call	Currency Future	606.0000	471.0000	(22.277)	0	0	0
03/11/2008	£ / R 2008/12/12	17.80	Put	Currency Future	2,091.0000	2,302.0000	10.091	0	0	0
03/11/2008	£ / R 2008/12/12	17.05	Put	Currency Future	1,559.0000	1,737.0000	11.418	0	0	0
03/11/2008	£ / R 2008/12/12	17.80	Call	Currency Future	452.0000	343.0000	(24.115)	0	0	0
03/11/2008	£ / R 2008/12/12	17.30	Put	Currency Future	1,729.0000	1,918.0000	10.931	0	0	0
03/11/2008	£ / R 2008/12/12	16.70	Call	Currency Future	798.0000	637.0000	(20.175)	0	0	0
03/11/2008	£ / R 2008/12/12	16.90	Call	Currency Future	723.0000	572.0000	(20.885)	0	0	0
03/11/2008	£ / R 2008/12/12	17.00	Call	Currency Future	688.0000	542.0000	(21.221)	0	0	0
03/11/2008	£ / R 2008/12/12	16.90	Put	Currency Future	1,462.0000	1,632.0000	11.628	0	0	0
03/11/2008	£ / R 2008/12/12	17.55	Put	Currency Future	1,906.0000	2,107.0000	10.546	0	0	0
03/11/2008	£ / R 2008/12/12	16.05	Put	Currency Future	942.0000	1,085.0000	15.180	0	0	0
03/11/2008	£ / R 2008/12/12	15.55	Put	Currency Future	685.0000	795.0000	16.058	0	0	0
03/11/2008	£ / R 2008/12/12	15.85	Put	Currency Future	828.0000	964.0000	16.425	0	0	0
03/11/2008	£ / R 2008/12/12	16.05	Call	Currency Future	1,053.0000	876.0000	(16.809)	0	0	0
03/11/2008	£ / R 2008/12/12	16.60	Put	Currency Future	1,276.0000	1,431.0000	12.147	0	0	0
03/11/2008	£ / R 2008/12/12	16.60	Call	Currency Future	837.0000	672.0000	(19.713)	0	0	0
03/11/2008	£ / R 2008/12/12	15.65	Put	Currency Future	728.0000	850.0000	16.758	0	0	0
03/11/2008	£ / R 2008/12/12	15.65	Call	Currency Future	1,240.0000	1,040.0000	(16.129)	0	0	0
03/11/2008	£ / R 2008/12/12	15.55	Call	Currency Future	1,296.0000	1,085.0000	(16.281)	0	0	0
03/11/2008	£ / R 2008/12/12	15.75	Put	Currency Future	774.0000	906.0000	17.054	0	0	0
03/11/2008	£ / R 2008/12/12	15.75	Call	Currency Future	1,185.0000	996.0000	(15.949)	0	0	0
03/11/2008	£ / R 2008/12/12	15.85	Call	Currency Future	1,139.0000	954.0000	(16.242)	0	0	0
03/11/2008	£ / R 2008/12/12	15.85	Put	Currency Future	828.0000	964.0000	16.425	0	0	0
03/11/2008	£ / R 2008/12/12	16.05	Put	Currency Future	942.0000	1,085.0000	15.180	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	£ / R	2008/12/12	16.05	Call	Currency Future	1,053.0000	876.0000	(16.809)	0	0	0
03/11/2008	£ / R	2009/03/16			Currency Future	16.4930	16.1638	(1.996)	0.0000	0.0000	16,464
03/11/2008	£ / R	2009/03/16	16.30	Call	Currency Future	1,484.0000	1,323.0000	(10.849)	0	0	0
03/11/2008	£ / R	2009/03/16	15.65	Put	Currency Future	961.0000	1,086.0000	13.007	0	0	0
03/11/2008	£ / R	2009/03/16	15.25	Call	Currency Future	2,037.0000	1,817.0000	(10.800)	0	0	0
03/11/2008	£ / R	2009/03/16	16.10	Put	Currency Future	1,172.0000	1,335.0000	13.908	0	0	0
03/11/2008	£ / R	2009/03/16	18.80	Call	Currency Future	649.0000	551.0000	(15.100)	0	0	0
03/11/2008	£ / R	2009/03/16	15.55	Put	Currency Future	918.0000	1,039.0000	13.181	0	0	0
03/11/2008	£ / R	2009/03/16	16.60	Call	Currency Future	1,366.0000	1,218.0000	(10.835)	0	0	0
03/11/2008	£ / R	2009/03/16	15.15	Put	Currency Future	755.0000	861.0000	14.040	0	0	0
03/11/2008	£ / R	2009/03/16	14.95	Put	Currency Future	681.0000	780.0000	14.537	0	0	0
03/11/2008	£ / R	2009/03/16	16.30	Put	Currency Future	1,291.0000	1,459.0000	13.013	0	0	0
03/11/2008	£ / R	2009/03/16	15.65	Call	Currency Future	1,804.0000	1,600.0000	(11.308)	0	0	0
03/11/2008	£ / R	2009/03/16	14.85	Put	Currency Future	646.0000	741.0000	14.706	0	0	0
03/11/2008	£ / R	2009/03/16	16.00	Put	Currency Future	1,123.0000	1,275.0000	13.535	0	0	0
03/11/2008	£ / R	2009/03/16	16.95	Call	Currency Future	1,239.0000	1,081.0000	(12.752)	0	0	0
03/11/2008	£ / R	2009/03/16	15.85	Put	Currency Future	1,052.0000	1,188.0000	12.928	0	0	0
03/11/2008	£ / R	2009/03/16	14.95	Call	Currency Future	2,224.0000	1,994.0000	(10.342)	0	0	0
03/11/2008	£ / R	2009/03/16	16.10	Call	Currency Future	1,565.0000	1,399.0000	(10.607)	0	0	0
03/11/2008	£ / R	2009/03/16	15.75	Put	Currency Future	1,006.0000	1,135.0000	12.823	0	0	0
03/11/2008	£ / R	2009/03/16	16.60	Put	Currency Future	1,473.0000	1,654.0000	12.288	0	0	0
03/11/2008	£ / R	2009/03/16	15.15	Call	Currency Future	2,098.0000	1,875.0000	(10.629)	0	0	0
03/11/2008	£ / R	2009/03/16	15.80	Put	Currency Future	1,029.0000	1,159.0000	12.634	0	0	0
03/11/2008	£ / R	2009/03/16	16.60	Call	Currency Future	1,366.0000	1,218.0000	(10.835)	0	0	0
03/11/2008	£ / R	2009/03/16	15.85	Call	Currency Future	1,695.0000	1,502.0000	(11.386)	0	0	0
03/11/2008	£ / R	2009/03/16	15.80	Call	Currency Future	1,722.0000	1,523.0000	(11.556)	0	0	0
03/11/2008	£ / R	2009/03/16	15.90	Call	Currency Future	1,669.0000	1,480.0000	(11.324)	0	0	0
03/11/2008	£ / R	2009/03/16	15.55	Call	Currency Future	1,861.0000	1,652.0000	(11.231)	0	0	0
03/11/2008	£ / R	2009/03/16	16.00	Put	Currency Future	1,123.0000	1,275.0000	13.535	0	0	0
03/11/2008	£ / R	2009/03/16	15.70	Put	Currency Future	983.0000	1,110.0000	12.920	0	0	0
03/11/2008	£ / R	2009/03/16	16.80	Call	Currency Future	1,294.0000	1,138.0000	(12.056)	0	0	0
03/11/2008	£ / R	2009/03/16	15.75	Call	Currency Future	1,749.0000	1,548.0000	(11.492)	0	0	0
03/11/2008	£ / R	2009/03/16	16.00	Call	Currency Future	1,616.0000	1,439.0000	(10.953)	0	0	0
03/11/2008	£ / R	2009/03/16	18.65	Call	Currency Future	686.0000	583.0000	(15.015)	0	0	0
03/11/2008	£ / R	2009/03/16	15.05	Put	Currency Future	718.0000	820.0000	14.206	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	£ / R 2009/03/16	14.85	Call	Currency Future	2,289.0000	2,055.0000	(10.223)	0	0	0
03/11/2008	£ / R 2009/03/16	16.00	Call	Currency Future	1,616.0000	1,439.0000	(10.953)	0	0	0
03/11/2008	£ / R 2009/03/16	16.95	Put	Currency Future	1,696.0000	1,868.0000	10.142	0	0	0
03/11/2008	£ / R 2009/03/16	15.65	Put	Currency Future	961.0000	1,086.0000	13.007	0	0	0
03/11/2008	£ / R 2009/03/16	15.60	Call	Currency Future	1,832.0000	1,626.0000	(11.245)	0	0	0
03/11/2008	£ / R 2009/03/16	18.65	Put	Currency Future	2,843.0000	3,069.0000	7.949	0	0	0
03/11/2008	£ / R 2009/03/16	18.50	Call	Currency Future	724.0000	617.0000	(14.779)	0	0	0
03/11/2008	£ / R 2009/03/16	15.60	Put	Currency Future	939.0000	1,062.0000	13.099	0	0	0
03/11/2008	£ / R 2009/03/16	15.70	Call	Currency Future	1,776.0000	1,574.0000	(11.374)	0	0	0
03/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,076.0000	1,217.0000	13.104	0	0	0
03/11/2008	£ / R 2009/03/16	18.80	Put	Currency Future	2,956.0000	3,187.0000	7.815	0	0	0
03/11/2008	£ / R 2009/03/16	18.45	Call	Currency Future	737.0000	629.0000	(14.654)	0	0	0
03/11/2008	£ / R 2009/03/16	15.15	Put	Currency Future	755.0000	861.0000	14.040	0	0	0
03/11/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,601.0000	1,775.0000	10.868	0	0	0
03/11/2008	£ / R 2009/03/16	16.60	Put	Currency Future	1,473.0000	1,654.0000	12.288	0	0	0
03/11/2008	£ / R 2009/03/16	16.40	Call	Currency Future	1,443.0000	1,287.0000	(10.811)	0	0	0
03/11/2008	£ / R 2009/03/16	16.70	Call	Currency Future	1,329.0000	1,178.0000	(11.362)	0	0	0
03/11/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,694.0000	2,915.0000	8.203	0	0	0
03/11/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,977.0000	1,761.0000	(10.926)	0	0	0
03/11/2008	£ / R 2009/03/16	18.85	Call	Currency Future	637.0000	540.0000	(15.228)	0	0	0
03/11/2008	£ / R 2009/03/16	16.70	Put	Currency Future	1,536.0000	1,714.0000	11.589	0	0	0
03/11/2008	£ / R 2009/03/16	15.15	Call	Currency Future	2,098.0000	1,875.0000	(10.629)	0	0	0
03/11/2008	£ / R 2009/03/16	18.85	Put	Currency Future	2,994.0000	3,226.0000	7.749	0	0	0
03/11/2008	£ / R 2009/03/16	18.05	Call	Currency Future	851.0000	730.0000	(14.219)	0	0	0
03/11/2008	£ / R 2009/03/16	15.35	Put	Currency Future	834.0000	947.0000	13.549	0	0	0
03/11/2008	£ / R 2009/03/16	18.95	Call	Currency Future	614.0000	520.0000	(15.309)	0	0	0
03/11/2008	£ / R 2009/03/16	15.30	Call	Currency Future	2,007.0000	1,789.0000	(10.862)	0	0	0
03/11/2008	£ / R 2009/03/16	17.50	Call	Currency Future	1,030.0000	892.0000	(13.398)	0	0	0
03/11/2008	£ / R 2009/03/16	18.45	Put	Currency Future	2,694.0000	2,915.0000	8.203	0	0	0
03/11/2008	£ / R 2009/03/16	18.50	Put	Currency Future	2,731.0000	2,954.0000	8.166	0	0	0
03/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,526.0000	1,360.0000	(10.878)	0	0	0
03/11/2008	£ / R 2009/03/16	18.45	Call	Currency Future	737.0000	629.0000	(14.654)	0	0	0
03/11/2008	£ / R 2009/03/16	15.05	Call	Currency Future	2,161.0000	1,934.0000	(10.504)	0	0	0
03/11/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,350.0000	1,523.0000	12.815	0	0	0
03/11/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,233.0000	1,397.0000	13.301	0	0	0
03/11/2008	£ / R 2009/03/16	14.65	Call	Currency Future	2,422.0000	2,181.0000	(9.950)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	£ / R 2009/03/16	16.40	Put	Currency Future	1,350.0000	1,523.0000	12.815	0	0	0
03/11/2008	£ / R 2009/03/16	17.95	Call	Currency Future	881.0000	758.0000	(13.961)	0	0	0
03/11/2008	£ / R 2009/03/16	15.80	Put	Currency Future	1,029.0000	1,159.0000	12.634	0	0	0
03/11/2008	£ / R 2009/03/16	15.00	Call	Currency Future	2,192.0000	1,963.0000	(10.447)	0	0	0
03/11/2008	£ / R 2009/03/16	14.65	Put	Currency Future	579.0000	667.0000	15.199	0	0	0
03/11/2008	£ / R 2009/03/16	16.30	Call	Currency Future	1,484.0000	1,323.0000	(10.849)	0	0	0
03/11/2008	£ / R 2009/03/16	17.95	Put	Currency Future	2,338.0000	2,544.0000	8.811	0	0	0
03/11/2008	£ / R 2009/03/16	15.25	Put	Currency Future	794.0000	904.0000	13.854	0	0	0
03/11/2008	£ / R 2009/03/16	16.30	Put	Currency Future	1,291.0000	1,459.0000	13.013	0	0	0
03/11/2008	£ / R 2009/03/16	15.90	Put	Currency Future	1,076.0000	1,217.0000	13.104	0	0	0
03/11/2008	£ / R 2009/03/16	15.00	Put	Currency Future	699.0000	800.0000	14.449	0	0	0
03/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	814.0000	925.0000	13.636	0	0	0
03/11/2008	£ / R 2009/03/16	16.40	Call	Currency Future	1,443.0000	1,287.0000	(10.811)	0	0	0
03/11/2008	£ / R 2009/03/16	17.50	Put	Currency Future	2,037.0000	2,228.0000	9.377	0	0	0
03/11/2008	£ / R 2009/03/16	15.65	Call	Currency Future	1,804.0000	1,600.0000	(11.308)	0	0	0
03/11/2008	£ / R 2009/03/16	15.05	Call	Currency Future	2,161.0000	1,934.0000	(10.504)	0	0	0
03/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,669.0000	1,480.0000	(11.324)	0	0	0
03/11/2008	£ / R 2009/03/16	16.10	Call	Currency Future	1,565.0000	1,399.0000	(10.607)	0	0	0
03/11/2008	£ / R 2009/03/16	17.20	Call	Currency Future	1,140.0000	992.0000	(12.982)	0	0	0
03/11/2008	£ / R 2009/03/16	14.75	Put	Currency Future	612.0000	703.0000	14.869	0	0	0
03/11/2008	£ / R 2009/03/16	16.20	Call	Currency Future	1,526.0000	1,360.0000	(10.878)	0	0	0
03/11/2008	£ / R 2009/03/16	18.05	Put	Currency Future	2,408.0000	2,617.0000	8.679	0	0	0
03/11/2008	£ / R 2009/03/16	19.05	Call	Currency Future	591.0000	500.0000	(15.398)	0	0	0
03/11/2008	£ / R 2009/03/16	14.75	Call	Currency Future	2,355.0000	2,117.0000	(10.106)	0	0	0
03/11/2008	£ / R 2009/03/16	15.80	Call	Currency Future	1,722.0000	1,523.0000	(11.556)	0	0	0
03/11/2008	£ / R 2009/03/16	16.10	Put	Currency Future	1,172.0000	1,335.0000	13.908	0	0	0
03/11/2008	£ / R 2009/03/16	15.05	Put	Currency Future	718.0000	820.0000	14.206	0	0	0
03/11/2008	£ / R 2009/03/16	16.20	Put	Currency Future	1,233.0000	1,397.0000	13.301	0	0	0
03/11/2008	£ / R 2009/03/16	17.20	Put	Currency Future	1,847.0000	2,028.0000	9.800	0	0	0
03/11/2008	£ / R 2009/03/16	15.35	Put	Currency Future	834.0000	947.0000	13.549	0	0	0
03/11/2008	£ / R 2009/03/16	14.60	Call	Currency Future	2,456.0000	2,213.0000	(9.894)	0	0	0
03/11/2008	£ / R 2009/03/16	15.35	Call	Currency Future	1,977.0000	1,761.0000	(10.926)	0	0	0
03/11/2008	£ / R 2009/03/16	18.40	Call	Currency Future	751.0000	641.0000	(14.647)	0	0	0
03/11/2008	£ / R 2009/03/16	14.90	Put	Currency Future	664.0000	760.0000	14.458	0	0	0
03/11/2008	£ / R 2009/03/16	17.10	Call	Currency Future	1,179.0000	1,027.0000	(12.892)	0	0	0
03/11/2008	£ / R 2009/03/16	18.30	Put	Currency Future	2,585.0000	2,802.0000	8.395	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	£ / R 2009/03/16	15.10	Call	Currency Future	2,129.0000	1,904.0000	(10.568)	0	0	0
03/11/2008	£ / R 2009/03/16	14.80	Put	Currency Future	629.0000	722.0000	14.785	0	0	0
03/11/2008	£ / R 2009/03/16	16.75	Call	Currency Future	1,311.0000	1,158.0000	(11.670)	0	0	0
03/11/2008	£ / R 2009/03/16	18.95	Put	Currency Future	3,071.0000	3,306.0000	7.652	0	0	0
03/11/2008	£ / R 2009/03/16	15.20	Put	Currency Future	774.0000	882.0000	13.953	0	0	0
03/11/2008	£ / R 2009/03/16	18.40	Put	Currency Future	2,658.0000	2,877.0000	8.239	0	0	0
03/11/2008	£ / R 2009/03/16	15.10	Put	Currency Future	736.0000	840.0000	14.130	0	0	0
03/11/2008	£ / R 2009/03/16	18.20	Put	Currency Future	2,514.0000	2,727.0000	8.473	0	0	0
03/11/2008	£ / R 2009/03/16	18.30	Call	Currency Future	778.0000	666.0000	(14.396)	0	0	0
03/11/2008	£ / R 2009/03/16	14.90	Call	Currency Future	2,257.0000	2,024.0000	(10.323)	0	0	0
03/11/2008	£ / R 2009/03/16	16.35	Call	Currency Future	1,463.0000	1,305.0000	(10.800)	0	0	0
03/11/2008	£ / R 2009/03/16	14.80	Call	Currency Future	2,322.0000	2,086.0000	(10.164)	0	0	0
03/11/2008	£ / R 2009/03/16	15.30	Put	Currency Future	814.0000	925.0000	13.636	0	0	0
03/11/2008	£ / R 2009/03/16	16.35	Put	Currency Future	1,320.0000	1,491.0000	12.955	0	0	0
03/11/2008	£ / R 2009/03/16	18.20	Call	Currency Future	807.0000	691.0000	(14.374)	0	0	0
03/11/2008	£ / R 2009/03/16	14.80	Put	Currency Future	629.0000	722.0000	14.785	0	0	0
03/11/2008	£ / R 2009/03/16	15.30	Call	Currency Future	2,007.0000	1,789.0000	(10.862)	0	0	0
03/11/2008	£ / R 2009/03/16	16.75	Put	Currency Future	1,568.0000	1,744.0000	11.224	0	0	0
03/11/2008	£ / R 2009/03/16	14.60	Put	Currency Future	563.0000	649.0000	15.275	0	0	0
03/11/2008	£ / R 2009/03/16	14.90	Put	Currency Future	664.0000	760.0000	14.458	0	0	0
03/11/2008	£ / R 2009/03/16	14.70	Put	Currency Future	595.0000	685.0000	15.126	0	0	0
03/11/2008	£ / R 2009/03/16	14.90	Call	Currency Future	2,257.0000	2,024.0000	(10.323)	0	0	0
03/11/2008	£ / R 2009/03/16	16.85	Call	Currency Future	1,276.0000	1,119.0000	(12.304)	0	0	0
03/11/2008	£ / R 2009/03/16	17.75	Put	Currency Future	2,202.0000	2,401.0000	9.037	0	0	0
03/11/2008	£ / R 2009/03/16	14.70	Call	Currency Future	2,388.0000	2,149.0000	(10.008)	0	0	0
03/11/2008	£ / R 2009/03/16	17.85	Call	Currency Future	913.0000	786.0000	(13.910)	0	0	0
03/11/2008	£ / R 2009/03/16	16.85	Call	Currency Future	1,276.0000	1,119.0000	(12.304)	0	0	0
03/11/2008	£ / R 2009/03/16	15.50	Put	Currency Future	896.0000	1,015.0000	13.281	0	0	0
03/11/2008	£ / R 2009/03/16	18.10	Call	Currency Future	836.0000	717.0000	(14.234)	0	0	0
03/11/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,478.0000	2,690.0000	8.555	0	0	0
03/11/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,633.0000	1,805.0000	10.533	0	0	0
03/11/2008	£ / R 2009/03/16	18.10	Put	Currency Future	2,443.0000	2,653.0000	8.596	0	0	0
03/11/2008	£ / R 2009/03/16	18.25	Call	Currency Future	792.0000	678.0000	(14.394)	0	0	0
03/11/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,947.0000	1,733.0000	(10.991)	0	0	0
03/11/2008	£ / R 2009/03/16	18.60	Call	Currency Future	698.0000	594.0000	(14.900)	0	0	0
03/11/2008	£ / R 2009/03/16	18.35	Call	Currency Future	764.0000	653.0000	(14.529)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	£ / R 2009/03/16	16.50	Call	Currency Future	1,404.0000	1,252.0000	(10.826)	0	0	0
03/11/2008	£ / R 2009/03/16	15.90	Call	Currency Future	1,669.0000	1,480.0000	(11.324)	0	0	0
03/11/2008	£ / R 2009/03/16	18.60	Put	Currency Future	2,805.0000	3,031.0000	8.057	0	0	0
03/11/2008	£ / R 2009/03/16	18.25	Put	Currency Future	2,549.0000	2,764.0000	8.435	0	0	0
03/11/2008	£ / R 2009/03/16	15.50	Call	Currency Future	1,889.0000	1,679.0000	(11.117)	0	0	0
03/11/2008	£ / R 2009/03/16	18.70	Put	Currency Future	2,880.0000	3,108.0000	7.917	0	0	0
03/11/2008	£ / R 2009/03/16	18.15	Call	Currency Future	821.0000	704.0000	(14.251)	0	0	0
03/11/2008	£ / R 2009/03/16	15.40	Put	Currency Future	854.0000	970.0000	13.583	0	0	0
03/11/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,621.0000	2,839.0000	8.317	0	0	0
03/11/2008	£ / R 2009/03/16	15.20	Call	Currency Future	2,067.0000	1,846.0000	(10.692)	0	0	0
03/11/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,666.0000	1,836.0000	10.204	0	0	0
03/11/2008	£ / R 2009/03/16	15.40	Put	Currency Future	854.0000	970.0000	13.583	0	0	0
03/11/2008	£ / R 2009/03/16	18.55	Call	Currency Future	711.0000	606.0000	(14.768)	0	0	0
03/11/2008	£ / R 2009/03/16	15.45	Call	Currency Future	1,918.0000	1,706.0000	(11.053)	0	0	0
03/11/2008	£ / R 2009/03/16	18.65	Call	Currency Future	686.0000	583.0000	(15.015)	0	0	0
03/11/2008	£ / R 2009/03/16	18.90	Call	Currency Future	625.0000	530.0000	(15.200)	0	0	0
03/11/2008	£ / R 2009/03/16	14.80	Call	Currency Future	2,322.0000	2,086.0000	(10.164)	0	0	0
03/11/2008	£ / R 2009/03/16	16.90	Call	Currency Future	1,259.0000	1,100.0000	(12.629)	0	0	0
03/11/2008	£ / R 2009/03/16	15.45	Put	Currency Future	875.0000	992.0000	13.371	0	0	0
03/11/2008	£ / R 2009/03/16	18.70	Call	Currency Future	673.0000	572.0000	(15.007)	0	0	0
03/11/2008	£ / R 2009/03/16	18.90	Put	Currency Future	3,032.0000	3,266.0000	7.718	0	0	0
03/11/2008	£ / R 2009/03/16	15.40	Call	Currency Future	1,947.0000	1,733.0000	(10.991)	0	0	0
03/11/2008	£ / R 2009/03/16	16.85	Put	Currency Future	1,633.0000	1,805.0000	10.533	0	0	0
03/11/2008	£ / R 2009/03/16	17.65	Call	Currency Future	978.0000	845.0000	(13.599)	0	0	0
03/11/2008	£ / R 2009/03/16	18.85	Put	Currency Future	2,994.0000	3,226.0000	7.749	0	0	0
03/11/2008	£ / R 2009/03/16	16.90	Call	Currency Future	1,259.0000	1,100.0000	(12.629)	0	0	0
03/11/2008	£ / R 2009/03/16	18.85	Call	Currency Future	637.0000	540.0000	(15.228)	0	0	0
03/11/2008	£ / R 2009/03/16	16.90	Put	Currency Future	1,666.0000	1,836.0000	10.204	0	0	0
03/11/2008	£ / R 2009/03/16	18.65	Put	Currency Future	2,843.0000	3,069.0000	7.949	0	0	0
03/11/2008	£ / R 2009/03/16	17.00	Call	Currency Future	1,218.0000	1,063.0000	(12.726)	0	0	0
03/11/2008	£ / R 2009/03/16	18.75	Call	Currency Future	661.0000	561.0000	(15.129)	0	0	0
03/11/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,270.0000	2,472.0000	8.899	0	0	0
03/11/2008	£ / R 2009/03/16	18.15	Put	Currency Future	2,478.0000	2,690.0000	8.555	0	0	0
03/11/2008	£ / R 2009/03/16	18.75	Put	Currency Future	2,918.0000	3,147.0000	7.848	0	0	0
03/11/2008	£ / R 2009/03/16	18.15	Call	Currency Future	821.0000	704.0000	(14.251)	0	0	0
03/11/2008	£ / R 2009/03/16	18.55	Put	Currency Future	2,768.0000	2,992.0000	8.092	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	£ / R 2009/03/16	18.35	Call	Currency Future	764.0000	653.0000	(14.529)	0	0	0
03/11/2008	£ / R 2009/03/16	17.00	Put	Currency Future	1,725.0000	1,899.0000	10.087	0	0	0
03/11/2008	£ / R 2009/03/16	18.35	Put	Currency Future	2,621.0000	2,839.0000	8.317	0	0	0
03/11/2008	£ / R 2009/03/16	17.65	Call	Currency Future	978.0000	845.0000	(13.599)	0	0	0
03/11/2008	£ / R 2009/03/16	17.10	Put	Currency Future	1,786.0000	1,963.0000	9.910	0	0	0
03/11/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,135.0000	2,331.0000	9.180	0	0	0
03/11/2008	£ / R 2009/03/16	17.10	Call	Currency Future	1,179.0000	1,027.0000	(12.892)	0	0	0
03/11/2008	£ / R 2009/03/16	17.55	Call	Currency Future	1,013.0000	876.0000	(13.524)	0	0	0
03/11/2008	£ / R 2009/03/16	17.85	Call	Currency Future	913.0000	786.0000	(13.910)	0	0	0
03/11/2008	£ / R 2009/03/16	17.55	Put	Currency Future	2,070.0000	2,262.0000	9.275	0	0	0
03/11/2008	£ / R 2009/03/16	17.40	Put	Currency Future	1,973.0000	2,160.0000	9.478	0	0	0
03/11/2008	£ / R 2009/03/16	17.60	Call	Currency Future	995.0000	860.0000	(13.568)	0	0	0
03/11/2008	£ / R 2009/03/16	17.70	Put	Currency Future	2,169.0000	2,366.0000	9.083	0	0	0
03/11/2008	£ / R 2009/03/16	17.80	Call	Currency Future	929.0000	800.0000	(13.886)	0	0	0
03/11/2008	£ / R 2009/03/16	17.65	Put	Currency Future	2,135.0000	2,331.0000	9.180	0	0	0
03/11/2008	£ / R 2009/03/16	17.75	Call	Currency Future	945.0000	815.0000	(13.757)	0	0	0
03/11/2008	£ / R 2009/03/16	17.80	Put	Currency Future	2,236.0000	2,437.0000	8.989	0	0	0
03/11/2008	£ / R 2009/03/16	17.85	Put	Currency Future	2,270.0000	2,472.0000	8.899	0	0	0
03/11/2008	£ / R 2009/03/16	17.90	Call	Currency Future	897.0000	772.0000	(13.935)	0	0	0
03/11/2008	£ / R 2009/03/16	16.50	Put	Currency Future	1,411.0000	1,588.0000	12.544	0	0	0
03/11/2008	£ / R 2009/03/16	17.90	Put	Currency Future	2,304.0000	2,508.0000	8.854	0	0	0
03/11/2008	£ / R 2009/03/16	19.05	Put	Currency Future	3,148.0000	3,386.0000	7.560	0	0	0
03/11/2008	£ / R 2009/03/16	17.70	Call	Currency Future	962.0000	830.0000	(13.721)	0	0	0
03/11/2008	£ / R 2009/03/16	18.00	Put	Currency Future	2,373.0000	2,580.0000	8.723	0	0	0
03/11/2008	£ / R 2009/03/16	18.00	Call	Currency Future	866.0000	744.0000	(14.088)	0	0	0
03/11/2008	£ / R 2009/03/16	17.10	Put	Currency Future	1,786.0000	1,963.0000	9.910	0	0	0
03/11/2008	£ / R 2009/03/16	17.60	Put	Currency Future	2,102.0000	2,297.0000	9.277	0	0	0
03/11/2008	£ / R 2009/03/16	17.35	Call	Currency Future	1,084.0000	941.0000	(13.192)	0	0	0
03/11/2008	£ / R 2009/03/16	17.30	Put	Currency Future	1,909.0000	2,094.0000	9.691	0	0	0
03/11/2008	£ / R 2009/03/16	17.35	Put	Currency Future	1,941.0000	2,127.0000	9.583	0	0	0
03/11/2008	£ / R 2009/03/16	16.80	Put	Currency Future	1,601.0000	1,775.0000	10.868	0	0	0
03/11/2008	£ / R 2009/03/16	17.40	Call	Currency Future	1,066.0000	924.0000	(13.321)	0	0	0
03/11/2008	£ / R 2009/03/16	18.55	Call	Currency Future	711.0000	606.0000	(14.768)	0	0	0
03/11/2008	£ / R 2009/03/16	16.80	Call	Currency Future	1,294.0000	1,138.0000	(12.056)	0	0	0
03/11/2008	£ / R 2009/03/16	17.25	Put	Currency Future	1,878.0000	2,061.0000	9.744	0	0	0
03/11/2008	£ / R 2009/03/16	18.95	Call	Currency Future	614.0000	520.0000	(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
03/11/2008	£ / R	2009/03/16	17.60	Put	Currency Future	2,102.0000	2,297.0000	9.277	0	0	0
03/11/2008	£ / R	2009/03/16	17.60	Call	Currency Future	995.0000	860.0000	(13.568)	0	0	0
03/11/2008	£ / R	2009/03/16	18.95	Put	Currency Future	3,071.0000	3,306.0000	7.652	0	0	0
03/11/2008	£ / R	2009/03/16	19.05	Call	Currency Future	591.0000	500.0000	(15.398)	0	0	0
03/11/2008	£ / R	2009/03/16	19.25	Put	Currency Future	3,305.0000	3,548.0000	7.352	0	0	0
03/11/2008	£ / R	2009/03/16	19.15	Put	Currency Future	3,226.0000	3,467.0000	7.471	0	0	0
03/11/2008	£ / R	2009/03/16	17.30	Call	Currency Future	1,102.0000	957.0000	(13.158)	0	0	0
03/11/2008	£ / R	2009/03/16	19.25	Call	Currency Future	548.0000	462.0000	(15.693)	0	0	0
03/11/2008	£ / R	2009/03/16	19.15	Call	Currency Future	569.0000	481.0000	(15.466)	0	0	0
03/11/2008	£ / R	2009/03/16	19.05	Put	Currency Future	3,148.0000	3,386.0000	7.560	0	0	0
03/11/2008	£ / R	2009/03/16	17.25	Call	Currency Future	1,121.0000	974.0000	(13.113)	0	0	0
03/11/2008	£ / R	2009/03/16	18.55	Put	Currency Future	2,768.0000	2,992.0000	8.092	0	0	0
03/11/2008	£ / R	2009/03/16	17.15	Call	Currency Future	1,159.0000	1,009.0000	(12.942)	0	0	0
03/11/2008	£ / R	2009/03/16	15.90	Put	Currency Future	1,076.0000	1,217.0000	13.104	0	0	0
03/11/2008	£ / R	2009/03/16	17.05	Call	Currency Future	1,198.0000	1,045.0000	(12.771)	0	0	0
03/11/2008	£ / R	2009/03/16	17.05	Put	Currency Future	1,755.0000	1,931.0000	10.028	0	0	0
03/11/2008	£ / R	2009/03/16	17.15	Put	Currency Future	1,816.0000	1,995.0000	9.857	0	0	0
03/11/2008	£ / R	2009/03/16	16.65	Put	Currency Future	1,504.0000	1,684.0000	11.968	0	0	0
03/11/2008	£ / R	2009/03/16	16.65	Call	Currency Future	1,347.0000	1,198.0000	(11.062)	0	0	0
03/11/2008	£ / R	2009/03/16	16.55	Put	Currency Future	1,442.0000	1,621.0000	12.413	0	0	0
03/11/2008	£ / R	2009/03/16	16.55	Call	Currency Future	1,385.0000	1,235.0000	(10.830)	0	0	0
03/11/2008	£ / R	2009/03/16	16.45	Put	Currency Future	1,380.0000	1,555.0000	12.681	0	0	0
03/11/2008	£ / R	2009/03/16	16.45	Call	Currency Future	1,423.0000	1,269.0000	(10.822)	0	0	0
03/11/2008	£ / R	2009/03/16	16.35	Put	Currency Future	1,320.0000	1,491.0000	12.955	0	0	0
03/11/2008	£ / R	2009/03/16	16.05	Call	Currency Future	1,591.0000	1,419.0000	(10.811)	0	0	0
03/11/2008	£ / R	2009/03/16	16.05	Put	Currency Future	1,148.0000	1,305.0000	13.676	0	0	0
03/11/2008	£ / R	2009/03/16	16.15	Call	Currency Future	1,545.0000	1,380.0000	(10.680)	0	0	0
03/11/2008	£ / R	2009/03/16	16.15	Put	Currency Future	1,202.0000	1,366.0000	13.644	0	0	0
03/11/2008	£ / R	2009/03/16	16.35	Call	Currency Future	1,463.0000	1,305.0000	(10.800)	0	0	0
03/11/2008	£ / R	2009/03/16	16.25	Put	Currency Future	1,261.0000	1,428.0000	13.243	0	0	0
03/11/2008	£ / R	2009/03/16	16.25	Call	Currency Future	1,504.0000	1,341.0000	(10.838)	0	0	0
03/11/2008	£ / R	2009/06/12			Currency Future	16.8064	16.4643	(2.036)	0.0000	0.0000	0
03/11/2008	£ / R	2009/06/12	15.40	Call	Currency Future	2,340.0000	2,126.0000	(9.145)	0	0	0
03/11/2008	£ / R	2009/06/12	16.60	Put	Currency Future	1,507.0000	1,705.0000	13.139	0	0	0
03/11/2008	£ / R	2009/06/12	19.15	Call	Currency Future	847.0000	751.0000	(11.334)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	£ / R 2009/06/12	18.75	Call	Currency Future	956.0000	850.0000	(11.088)	0	0	0
03/11/2008	£ / R 2009/06/12	15.40	Put	Currency Future	933.0000	1,061.0000	13.719	0	0	0
03/11/2008	£ / R 2009/06/12	17.25	Call	Currency Future	1,474.0000	1,325.0000	(10.109)	0	0	0
03/11/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,717.0000	2,482.0000	(8.649)	0	0	0
03/11/2008	£ / R 2009/06/12	19.00	Put	Currency Future	3,080.0000	3,322.0000	7.857	0	0	0
03/11/2008	£ / R 2009/06/12	15.50	Put	Currency Future	974.0000	1,106.0000	13.552	0	0	0
03/11/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,636.0000	1,500.0000	(8.313)	0	0	0
03/11/2008	£ / R 2009/06/12	15.35	Call	Currency Future	2,370.0000	2,154.0000	(9.114)	0	0	0
03/11/2008	£ / R 2009/06/12	15.30	Put	Currency Future	894.0000	1,018.0000	13.870	0	0	0
03/11/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,630.0000	1,835.0000	12.577	0	0	0
03/11/2008	£ / R 2009/06/12	19.00	Call	Currency Future	887.0000	787.0000	(11.274)	0	0	0
03/11/2008	£ / R 2009/06/12	15.50	Call	Currency Future	2,281.0000	2,070.0000	(9.250)	0	0	0
03/11/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,713.0000	1,569.0000	(8.406)	0	0	0
03/11/2008	£ / R 2009/06/12	15.35	Put	Currency Future	913.0000	1,040.0000	13.910	0	0	0
03/11/2008	£ / R 2009/06/12	15.30	Call	Currency Future	2,400.0000	2,182.0000	(9.083)	0	0	0
03/11/2008	£ / R 2009/06/12	17.10	Call	Currency Future	1,529.0000	1,382.0000	(9.614)	0	0	0
03/11/2008	£ / R 2009/06/12	19.15	Put	Currency Future	3,191.0000	3,436.0000	7.678	0	0	0
03/11/2008	£ / R 2009/06/12	18.75	Put	Currency Future	2,900.0000	3,135.0000	8.103	0	0	0
03/11/2008	£ / R 2009/06/12	15.00	Put	Currency Future	780.0000	894.0000	14.615	0	0	0
03/11/2008	£ / R 2009/06/12	16.00	Call	Currency Future	2,001.0000	1,808.0000	(9.645)	0	0	0
03/11/2008	£ / R 2009/06/12	15.10	Call	Currency Future	2,524.0000	2,299.0000	(8.914)	0	0	0
03/11/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,194.0000	1,343.0000	12.479	0	0	0
03/11/2008	£ / R 2009/06/12	17.10	Put	Currency Future	1,822.0000	2,018.0000	10.757	0	0	0
03/11/2008	£ / R 2009/06/12	17.25	Put	Currency Future	1,918.0000	2,110.0000	10.010	0	0	0
03/11/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,845.0000	1,681.0000	(8.889)	0	0	0
03/11/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,103.0000	1,245.0000	12.874	0	0	0
03/11/2008	£ / R 2009/06/12	14.80	Call	Currency Future	2,717.0000	2,482.0000	(8.649)	0	0	0
03/11/2008	£ / R 2009/06/12	16.30	Call	Currency Future	1,845.0000	1,681.0000	(8.889)	0	0	0
03/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,290.0000	1,457.0000	12.946	0	0	0
03/11/2008	£ / R 2009/06/12	14.80	Put	Currency Future	710.0000	817.0000	15.070	0	0	0
03/11/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,339.0000	1,517.0000	13.294	0	0	0
03/11/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,693.0000	1,898.0000	12.109	0	0	0
03/11/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,948.0000	1,762.0000	(9.548)	0	0	0
03/11/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,795.0000	1,643.0000	(8.468)	0	0	0
03/11/2008	£ / R 2009/06/12	14.90	Call	Currency Future	2,651.0000	2,420.0000	(8.714)	0	0	0
03/11/2008	£ / R 2009/06/12	16.90	Call	Currency Future	1,599.0000	1,462.0000	(8.568)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	£ / R 2009/06/12	15.00	Call	Currency Future	2,587.0000	2,359.0000	(8.813)	0	0	0
03/11/2008	£ / R 2009/06/12	18.35	Put	Currency Future	2,620.0000	2,845.0000	8.588	0	0	0
03/11/2008	£ / R 2009/06/12	14.80	Put	Currency Future	710.0000	817.0000	15.070	0	0	0
03/11/2008	£ / R 2009/06/12	15.80	Call	Currency Future	2,110.0000	1,909.0000	(9.526)	0	0	0
03/11/2008	£ / R 2009/06/12	15.10	Put	Currency Future	817.0000	935.0000	14.443	0	0	0
03/11/2008	£ / R 2009/06/12	15.80	Call	Currency Future	2,110.0000	1,909.0000	(9.526)	0	0	0
03/11/2008	£ / R 2009/06/12	16.75	Put	Currency Future	1,599.0000	1,802.0000	12.695	0	0	0
03/11/2008	£ / R 2009/06/12	16.05	Call	Currency Future	1,974.0000	1,783.0000	(9.676)	0	0	0
03/11/2008	£ / R 2009/06/12	15.20	Put	Currency Future	855.0000	976.0000	14.152	0	0	0
03/11/2008	£ / R 2009/06/12	14.90	Put	Currency Future	745.0000	855.0000	14.765	0	0	0
03/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	2,055.0000	1,858.0000	(9.586)	0	0	0
03/11/2008	£ / R 2009/06/12	18.35	Call	Currency Future	1,076.0000	959.0000	(10.874)	0	0	0
03/11/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,389.0000	1,579.0000	13.679	0	0	0
03/11/2008	£ / R 2009/06/12	14.90	Call	Currency Future	2,651.0000	2,420.0000	(8.714)	0	0	0
03/11/2008	£ / R 2009/06/12	15.95	Put	Currency Future	1,171.0000	1,318.0000	12.553	0	0	0
03/11/2008	£ / R 2009/06/12	15.20	Call	Currency Future	2,461.0000	2,240.0000	(8.980)	0	0	0
03/11/2008	£ / R 2009/06/12	16.90	Put	Currency Future	1,693.0000	1,898.0000	12.109	0	0	0
03/11/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,241.0000	1,398.0000	12.651	0	0	0
03/11/2008	£ / R 2009/06/12	16.10	Put	Currency Future	1,241.0000	1,398.0000	12.651	0	0	0
03/11/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,016.0000	1,151.0000	13.287	0	0	0
03/11/2008	£ / R 2009/06/12	16.90	Call	Currency Future	1,599.0000	1,462.0000	(8.568)	0	0	0
03/11/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,896.0000	1,721.0000	(9.230)	0	0	0
03/11/2008	£ / R 2009/06/12	15.90	Call	Currency Future	2,055.0000	1,858.0000	(9.586)	0	0	0
03/11/2008	£ / R 2009/06/12	15.60	Call	Currency Future	2,223.0000	2,015.0000	(9.357)	0	0	0
03/11/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,568.0000	1,770.0000	12.883	0	0	0
03/11/2008	£ / R 2009/06/12	18.80	Call	Currency Future	942.0000	837.0000	(11.146)	0	0	0
03/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,148.0000	1,294.0000	12.718	0	0	0
03/11/2008	£ / R 2009/06/12	15.25	Call	Currency Future	2,431.0000	2,211.0000	(9.050)	0	0	0
03/11/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,674.0000	1,534.0000	(8.363)	0	0	0
03/11/2008	£ / R 2009/06/12	18.80	Put	Currency Future	2,935.0000	3,172.0000	8.075	0	0	0
03/11/2008	£ / R 2009/06/12	15.05	Put	Currency Future	799.0000	914.0000	14.393	0	0	0
03/11/2008	£ / R 2009/06/12	16.10	Call	Currency Future	1,948.0000	1,762.0000	(9.548)	0	0	0
03/11/2008	£ / R 2009/06/12	15.25	Put	Currency Future	874.0000	997.0000	14.073	0	0	0
03/11/2008	£ / R 2009/06/12	16.20	Put	Currency Future	1,290.0000	1,457.0000	12.946	0	0	0
03/11/2008	£ / R 2009/06/12	17.80	Call	Currency Future	1,263.0000	1,130.0000	(10.530)	0	0	0
03/11/2008	£ / R 2009/06/12	16.45	Put	Currency Future	1,418.0000	1,610.0000	13.540	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	£ / R 2009/06/12	15.95	Call	Currency Future	2,028.0000	1,833.0000	(9.615)	0	0	0
03/11/2008	£ / R 2009/06/12	17.00	Call	Currency Future	1,564.0000	1,422.0000	(9.079)	0	0	0
03/11/2008	£ / R 2009/06/12	17.80	Put	Currency Future	2,256.0000	2,465.0000	9.264	0	0	0
03/11/2008	£ / R 2009/06/12	15.05	Call	Currency Future	2,555.0000	2,329.0000	(8.845)	0	0	0
03/11/2008	£ / R 2009/06/12	16.45	Call	Currency Future	1,774.0000	1,624.0000	(8.455)	0	0	0
03/11/2008	£ / R 2009/06/12	17.50	Put	Currency Future	2,068.0000	2,269.0000	9.720	0	0	0
03/11/2008	£ / R 2009/06/12	16.70	Call	Currency Future	1,674.0000	1,534.0000	(8.363)	0	0	0
03/11/2008	£ / R 2009/06/12	16.05	Put	Currency Future	1,218.0000	1,369.0000	12.397	0	0	0
03/11/2008	£ / R 2009/06/12	15.90	Put	Currency Future	1,148.0000	1,294.0000	12.718	0	0	0
03/11/2008	£ / R 2009/06/12	16.20	Call	Currency Future	1,896.0000	1,721.0000	(9.230)	0	0	0
03/11/2008	£ / R 2009/06/12	18.25	Call	Currency Future	1,108.0000	989.0000	(10.740)	0	0	0
03/11/2008	£ / R 2009/06/12	16.75	Call	Currency Future	1,655.0000	1,517.0000	(8.338)	0	0	0
03/11/2008	£ / R 2009/06/12	16.00	Call	Currency Future	2,001.0000	1,808.0000	(9.645)	0	0	0
03/11/2008	£ / R 2009/06/12	17.00	Put	Currency Future	1,757.0000	1,958.0000	11.440	0	0	0
03/11/2008	£ / R 2009/06/12	17.50	Call	Currency Future	1,375.0000	1,233.0000	(10.327)	0	0	0
03/11/2008	£ / R 2009/06/12	18.25	Put	Currency Future	2,552.0000	2,774.0000	8.699	0	0	0
03/11/2008	£ / R 2009/06/12	16.00	Put	Currency Future	1,194.0000	1,343.0000	12.479	0	0	0
03/11/2008	£ / R 2009/06/12	16.30	Put	Currency Future	1,339.0000	1,517.0000	13.294	0	0	0
03/11/2008	£ / R 2009/06/12	15.65	Call	Currency Future	2,194.0000	1,989.0000	(9.344)	0	0	0
03/11/2008	£ / R 2009/06/12	16.60	Call	Currency Future	1,713.0000	1,569.0000	(8.406)	0	0	0
03/11/2008	£ / R 2009/06/12	18.40	Put	Currency Future	2,654.0000	2,881.0000	8.553	0	0	0
03/11/2008	£ / R 2009/06/12	18.50	Call	Currency Future	1,030.0000	917.0000	(10.971)	0	0	0
03/11/2008	£ / R 2009/06/12	15.80	Put	Currency Future	1,103.0000	1,245.0000	12.874	0	0	0
03/11/2008	£ / R 2009/06/12	14.85	Put	Currency Future	727.0000	836.0000	14.993	0	0	0
03/11/2008	£ / R 2009/06/12	16.70	Put	Currency Future	1,568.0000	1,770.0000	12.883	0	0	0
03/11/2008	£ / R 2009/06/12	18.60	Put	Currency Future	2,793.0000	3,025.0000	8.306	0	0	0
03/11/2008	£ / R 2009/06/12	16.50	Put	Currency Future	1,447.0000	1,641.0000	13.407	0	0	0
03/11/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,485.0000	2,704.0000	8.813	0	0	0
03/11/2008	£ / R 2009/06/12	18.40	Call	Currency Future	1,061.0000	945.0000	(10.933)	0	0	0
03/11/2008	£ / R 2009/06/12	14.85	Call	Currency Future	2,684.0000	2,450.0000	(8.718)	0	0	0
03/11/2008	£ / R 2009/06/12	18.60	Call	Currency Future	1,000.0000	889.0000	(11.100)	0	0	0
03/11/2008	£ / R 2009/06/12	14.90	Put	Currency Future	745.0000	855.0000	14.765	0	0	0
03/11/2008	£ / R 2009/06/12	16.60	Put	Currency Future	1,507.0000	1,705.0000	13.139	0	0	0
03/11/2008	£ / R 2009/06/12	18.05	Put	Currency Future	2,419.0000	2,635.0000	8.929	0	0	0
03/11/2008	£ / R 2009/06/12	14.95	Put	Currency Future	763.0000	875.0000	14.679	0	0	0
03/11/2008	£ / R 2009/06/12	18.50	Put	Currency Future	2,723.0000	2,952.0000	8.410	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,038.0000	1,174.0000	13.102	0	0	0
03/11/2008	£ / R 2009/06/12	16.50	Call	Currency Future	1,754.0000	1,605.0000	(8.495)	0	0	0
03/11/2008	£ / R 2009/06/12	18.05	Call	Currency Future	1,175.0000	1,049.0000	(10.723)	0	0	0
03/11/2008	£ / R 2009/06/12	17.60	Call	Currency Future	1,337.0000	1,198.0000	(10.396)	0	0	0
03/11/2008	£ / R 2009/06/12	15.55	Call	Currency Future	2,252.0000	2,043.0000	(9.281)	0	0	0
03/11/2008	£ / R 2009/06/12	16.40	Call	Currency Future	1,795.0000	1,643.0000	(8.468)	0	0	0
03/11/2008	£ / R 2009/06/12	17.85	Call	Currency Future	1,245.0000	1,113.0000	(10.602)	0	0	0
03/11/2008	£ / R 2009/06/12	17.60	Put	Currency Future	2,130.0000	2,333.0000	9.531	0	0	0
03/11/2008	£ / R 2009/06/12	17.05	Call	Currency Future	1,546.0000	1,402.0000	(9.314)	0	0	0
03/11/2008	£ / R 2009/06/12	15.15	Put	Currency Future	836.0000	955.0000	14.234	0	0	0
03/11/2008	£ / R 2009/06/12	18.70	Put	Currency Future	2,864.0000	3,098.0000	8.170	0	0	0
03/11/2008	£ / R 2009/06/12	16.40	Put	Currency Future	1,389.0000	1,579.0000	13.679	0	0	0
03/11/2008	£ / R 2009/06/12	18.15	Call	Currency Future	1,141.0000	1,019.0000	(10.692)	0	0	0
03/11/2008	£ / R 2009/06/12	17.70	Call	Currency Future	1,299.0000	1,163.0000	(10.470)	0	0	0
03/11/2008	£ / R 2009/06/12	16.80	Put	Currency Future	1,630.0000	1,835.0000	12.577	0	0	0
03/11/2008	£ / R 2009/06/12	15.15	Call	Currency Future	2,492.0000	2,269.0000	(8.949)	0	0	0
03/11/2008	£ / R 2009/06/12	18.70	Call	Currency Future	970.0000	863.0000	(11.031)	0	0	0
03/11/2008	£ / R 2009/06/12	17.85	Put	Currency Future	2,288.0000	2,499.0000	9.222	0	0	0
03/11/2008	£ / R 2009/06/12	17.70	Put	Currency Future	2,193.0000	2,399.0000	9.394	0	0	0
03/11/2008	£ / R 2009/06/12	16.80	Call	Currency Future	1,636.0000	1,500.0000	(8.313)	0	0	0
03/11/2008	£ / R 2009/06/12	14.95	Call	Currency Future	2,619.0000	2,389.0000	(8.782)	0	0	0
03/11/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,007.0000	3,247.0000	7.981	0	0	0
03/11/2008	£ / R 2009/06/12	18.65	Call	Currency Future	985.0000	876.0000	(11.066)	0	0	0
03/11/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,353.0000	2,567.0000	9.095	0	0	0
03/11/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,008.0000	2,205.0000	9.811	0	0	0
03/11/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,790.0000	1,988.0000	11.061	0	0	0
03/11/2008	£ / R 2009/06/12	19.20	Put	Currency Future	3,228.0000	3,475.0000	7.652	0	0	0
03/11/2008	£ / R 2009/06/12	16.65	Call	Currency Future	1,694.0000	1,551.0000	(8.442)	0	0	0
03/11/2008	£ / R 2009/06/12	17.95	Call	Currency Future	1,209.0000	1,081.0000	(10.587)	0	0	0
03/11/2008	£ / R 2009/06/12	15.65	Call	Currency Future	2,194.0000	1,989.0000	(9.344)	0	0	0
03/11/2008	£ / R 2009/06/12	18.90	Call	Currency Future	914.0000	811.0000	(11.269)	0	0	0
03/11/2008	£ / R 2009/06/12	15.75	Put	Currency Future	1,081.0000	1,221.0000	12.951	0	0	0
03/11/2008	£ / R 2009/06/12	18.65	Put	Currency Future	2,829.0000	3,062.0000	8.236	0	0	0
03/11/2008	£ / R 2009/06/12	17.40	Call	Currency Future	1,414.0000	1,269.0000	(10.255)	0	0	0
03/11/2008	£ / R 2009/06/12	17.15	Put	Currency Future	1,855.0000	2,049.0000	10.458	0	0	0
03/11/2008	£ / R 2009/06/12	15.65	Put	Currency Future	1,038.0000	1,174.0000	13.102	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	£ / R 2009/06/12	19.20	Call	Currency Future	834.0000	739.0000	(11.391)	0	0	0
03/11/2008	£ / R 2009/06/12	15.75	Call	Currency Future	2,137.0000	1,936.0000	(9.406)	0	0	0
03/11/2008	£ / R 2009/06/12	15.55	Put	Currency Future	995.0000	1,128.0000	13.367	0	0	0
03/11/2008	£ / R 2009/06/12	19.10	Call	Currency Future	860.0000	762.0000	(11.395)	0	0	0
03/11/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,537.0000	1,737.0000	13.012	0	0	0
03/11/2008	£ / R 2009/06/12	19.55	Put	Currency Future	3,493.0000	3,748.0000	7.300	0	0	0
03/11/2008	£ / R 2009/06/12	19.10	Put	Currency Future	3,154.0000	3,398.0000	7.736	0	0	0
03/11/2008	£ / R 2009/06/12	15.05	Put	Currency Future	799.0000	914.0000	14.393	0	0	0
03/11/2008	£ / R 2009/06/12	18.85	Call	Currency Future	928.0000	824.0000	(11.207)	0	0	0
03/11/2008	£ / R 2009/06/12	18.90	Call	Currency Future	914.0000	811.0000	(11.269)	0	0	0
03/11/2008	£ / R 2009/06/12	17.15	Put	Currency Future	1,855.0000	2,049.0000	10.458	0	0	0
03/11/2008	£ / R 2009/06/12	17.90	Call	Currency Future	1,227.0000	1,097.0000	(10.595)	0	0	0
03/11/2008	£ / R 2009/06/12	17.15	Call	Currency Future	1,512.0000	1,363.0000	(9.854)	0	0	0
03/11/2008	£ / R 2009/06/12	19.55	Call	Currency Future	749.0000	662.0000	(11.615)	0	0	0
03/11/2008	£ / R 2009/06/12	17.35	Put	Currency Future	1,978.0000	2,173.0000	9.858	0	0	0
03/11/2008	£ / R 2009/06/12	18.00	Call	Currency Future	1,192.0000	1,065.0000	(10.654)	0	0	0
03/11/2008	£ / R 2009/06/12	19.30	Call	Currency Future	809.0000	716.0000	(11.496)	0	0	0
03/11/2008	£ / R 2009/06/12	17.35	Call	Currency Future	1,434.0000	1,287.0000	(10.251)	0	0	0
03/11/2008	£ / R 2009/06/12	15.15	Call	Currency Future	2,492.0000	2,269.0000	(8.949)	0	0	0
03/11/2008	£ / R 2009/06/12	17.55	Call	Currency Future	1,356.0000	1,215.0000	(10.398)	0	0	0
03/11/2008	£ / R 2009/06/12	15.05	Call	Currency Future	2,555.0000	2,329.0000	(8.845)	0	0	0
03/11/2008	£ / R 2009/06/12	15.55	Call	Currency Future	2,252.0000	2,043.0000	(9.281)	0	0	0
03/11/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,099.0000	2,301.0000	9.624	0	0	0
03/11/2008	£ / R 2009/06/12	15.70	Put	Currency Future	1,059.0000	1,198.0000	13.126	0	0	0
03/11/2008	£ / R 2009/06/12	15.40	Put	Currency Future	933.0000	1,061.0000	13.719	0	0	0
03/11/2008	£ / R 2009/06/12	17.15	Call	Currency Future	1,512.0000	1,363.0000	(9.854)	0	0	0
03/11/2008	£ / R 2009/06/12	15.60	Call	Currency Future	2,223.0000	2,015.0000	(9.357)	0	0	0
03/11/2008	£ / R 2009/06/12	15.15	Put	Currency Future	836.0000	955.0000	14.234	0	0	0
03/11/2008	£ / R 2009/06/12	17.05	Put	Currency Future	1,790.0000	1,988.0000	11.061	0	0	0
03/11/2008	£ / R 2009/06/12	15.40	Call	Currency Future	2,340.0000	2,126.0000	(9.145)	0	0	0
03/11/2008	£ / R 2009/06/12	15.30	Call	Currency Future	2,400.0000	2,182.0000	(9.083)	0	0	0
03/11/2008	£ / R 2009/06/12	18.65	Call	Currency Future	985.0000	876.0000	(11.066)	0	0	0
03/11/2008	£ / R 2009/06/12	15.30	Put	Currency Future	894.0000	1,018.0000	13.870	0	0	0
03/11/2008	£ / R 2009/06/12	17.05	Call	Currency Future	1,546.0000	1,402.0000	(9.314)	0	0	0
03/11/2008	£ / R 2009/06/12	15.45	Call	Currency Future	2,310.0000	2,098.0000	(9.177)	0	0	0
03/11/2008	£ / R 2009/06/12	15.85	Put	Currency Future	1,126.0000	1,269.0000	12.700	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	£ / R 2009/06/12	15.45	Put	Currency Future	954.0000	1,083.0000	13.522	0	0	0
03/11/2008	£ / R 2009/06/12	18.45	Call	Currency Future	1,045.0000	931.0000	(10.909)	0	0	0
03/11/2008	£ / R 2009/06/12	18.45	Put	Currency Future	2,689.0000	2,916.0000	8.442	0	0	0
03/11/2008	£ / R 2009/06/12	15.85	Call	Currency Future	2,082.0000	1,884.0000	(9.510)	0	0	0
03/11/2008	£ / R 2009/06/12	15.70	Call	Currency Future	2,166.0000	1,962.0000	(9.418)	0	0	0
03/11/2008	£ / R 2009/06/12	18.55	Call	Currency Future	1,015.0000	903.0000	(11.034)	0	0	0
03/11/2008	£ / R 2009/06/12	15.55	Put	Currency Future	995.0000	1,128.0000	13.367	0	0	0
03/11/2008	£ / R 2009/06/12	18.95	Call	Currency Future	900.0000	799.0000	(11.222)	0	0	0
03/11/2008	£ / R 2009/06/12	15.60	Put	Currency Future	1,016.0000	1,151.0000	13.287	0	0	0
03/11/2008	£ / R 2009/06/12	18.65	Put	Currency Future	2,829.0000	3,062.0000	8.236	0	0	0
03/11/2008	£ / R 2009/06/12	19.05	Call	Currency Future	873.0000	774.0000	(11.340)	0	0	0
03/11/2008	£ / R 2009/06/12	18.95	Put	Currency Future	3,044.0000	3,284.0000	7.884	0	0	0
03/11/2008	£ / R 2009/06/12	17.20	Put	Currency Future	1,889.0000	2,079.0000	10.058	0	0	0
03/11/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,117.0000	3,360.0000	7.796	0	0	0
03/11/2008	£ / R 2009/06/12	17.30	Put	Currency Future	1,948.0000	2,142.0000	9.959	0	0	0
03/11/2008	£ / R 2009/06/12	17.30	Call	Currency Future	1,454.0000	1,306.0000	(10.179)	0	0	0
03/11/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,321.0000	2,533.0000	9.134	0	0	0
03/11/2008	£ / R 2009/06/12	18.85	Put	Currency Future	2,971.0000	3,210.0000	8.044	0	0	0
03/11/2008	£ / R 2009/06/12	17.40	Call	Currency Future	1,414.0000	1,269.0000	(10.255)	0	0	0
03/11/2008	£ / R 2009/06/12	18.20	Put	Currency Future	2,518.0000	2,739.0000	8.777	0	0	0
03/11/2008	£ / R 2009/06/12	18.10	Put	Currency Future	2,452.0000	2,670.0000	8.891	0	0	0
03/11/2008	£ / R 2009/06/12	18.20	Call	Currency Future	1,125.0000	1,003.0000	(10.844)	0	0	0
03/11/2008	£ / R 2009/06/12	17.95	Call	Currency Future	1,209.0000	1,081.0000	(10.587)	0	0	0
03/11/2008	£ / R 2009/06/12	17.35	Put	Currency Future	1,978.0000	2,173.0000	9.858	0	0	0
03/11/2008	£ / R 2009/06/12	17.10	Call	Currency Future	1,529.0000	1,382.0000	(9.614)	0	0	0
03/11/2008	£ / R 2009/06/12	18.00	Put	Currency Future	2,386.0000	2,601.0000	9.011	0	0	0
03/11/2008	£ / R 2009/06/12	17.95	Put	Currency Future	2,353.0000	2,567.0000	9.095	0	0	0
03/11/2008	£ / R 2009/06/12	18.10	Call	Currency Future	1,158.0000	1,034.0000	(10.708)	0	0	0
03/11/2008	£ / R 2009/06/12	18.45	Put	Currency Future	2,689.0000	2,916.0000	8.442	0	0	0
03/11/2008	£ / R 2009/06/12	17.45	Put	Currency Future	2,038.0000	2,237.0000	9.764	0	0	0
03/11/2008	£ / R 2009/06/12	17.10	Put	Currency Future	1,822.0000	2,018.0000	10.757	0	0	0
03/11/2008	£ / R 2009/06/12	17.55	Call	Currency Future	1,356.0000	1,215.0000	(10.398)	0	0	0
03/11/2008	£ / R 2009/06/12	18.45	Call	Currency Future	1,045.0000	931.0000	(10.909)	0	0	0
03/11/2008	£ / R 2009/06/12	17.55	Put	Currency Future	2,099.0000	2,301.0000	9.624	0	0	0
03/11/2008	£ / R 2009/06/12	17.20	Call	Currency Future	1,495.0000	1,344.0000	(10.100)	0	0	0
03/11/2008	£ / R 2009/06/12	18.15	Call	Currency Future	1,141.0000	1,019.0000	(10.692)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	£ / R 2009/06/12	17.35	Call	Currency Future	1,434.0000	1,287.0000	(10.251)	0	0	0
03/11/2008	£ / R 2009/06/12	18.15	Put	Currency Future	2,485.0000	2,704.0000	8.813	0	0	0
03/11/2008	£ / R 2009/06/12	17.65	Call	Currency Future	1,318.0000	1,180.0000	(10.470)	0	0	0
03/11/2008	£ / R 2009/06/12	17.40	Put	Currency Future	2,008.0000	2,205.0000	9.811	0	0	0
03/11/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,661.0000	1,869.0000	12.523	0	0	0
03/11/2008	£ / R 2009/06/12	17.90	Put	Currency Future	2,321.0000	2,533.0000	9.134	0	0	0
03/11/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,364.0000	1,548.0000	13.490	0	0	0
03/11/2008	£ / R 2009/06/12	16.15	Call	Currency Future	1,922.0000	1,741.0000	(9.417)	0	0	0
03/11/2008	£ / R 2009/06/12	16.15	Put	Currency Future	1,265.0000	1,427.0000	12.806	0	0	0
03/11/2008	£ / R 2009/06/12	16.25	Call	Currency Future	1,870.0000	1,701.0000	(9.037)	0	0	0
03/11/2008	£ / R 2009/06/12	19.40	Call	Currency Future	785.0000	694.0000	(11.592)	0	0	0
03/11/2008	£ / R 2009/06/12	16.25	Put	Currency Future	1,314.0000	1,487.0000	13.166	0	0	0
03/11/2008	£ / R 2009/06/12	19.30	Put	Currency Future	3,303.0000	3,552.0000	7.539	0	0	0
03/11/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,820.0000	1,662.0000	(8.681)	0	0	0
03/11/2008	£ / R 2009/06/12	19.45	Put	Currency Future	3,416.0000	3,669.0000	7.406	0	0	0
03/11/2008	£ / R 2009/06/12	17.90	Call	Currency Future	1,227.0000	1,097.0000	(10.595)	0	0	0
03/11/2008	£ / R 2009/06/12	16.85	Call	Currency Future	1,618.0000	1,483.0000	(8.344)	0	0	0
03/11/2008	£ / R 2009/06/12	19.40	Put	Currency Future	3,378.0000	3,630.0000	7.460	0	0	0
03/11/2008	£ / R 2009/06/12	17.65	Put	Currency Future	2,161.0000	2,366.0000	9.486	0	0	0
03/11/2008	£ / R 2009/06/12	19.45	Call	Currency Future	773.0000	683.0000	(11.643)	0	0	0
03/11/2008	£ / R 2009/06/12	17.45	Call	Currency Future	1,394.0000	1,251.0000	(10.258)	0	0	0
03/11/2008	£ / R 2009/06/12	18.90	Put	Currency Future	3,007.0000	3,247.0000	7.981	0	0	0
03/11/2008	£ / R 2009/06/12	19.35	Call	Currency Future	797.0000	705.0000	(11.543)	0	0	0
03/11/2008	£ / R 2009/06/12	18.55	Put	Currency Future	2,758.0000	2,989.0000	8.376	0	0	0
03/11/2008	£ / R 2009/06/12	19.35	Put	Currency Future	3,340.0000	3,591.0000	7.515	0	0	0
03/11/2008	£ / R 2009/06/12	18.85	Put	Currency Future	2,971.0000	3,210.0000	8.044	0	0	0
03/11/2008	£ / R 2009/06/12	19.25	Put	Currency Future	3,265.0000	3,513.0000	7.596	0	0	0
03/11/2008	£ / R 2009/06/12	18.85	Call	Currency Future	928.0000	824.0000	(11.207)	0	0	0
03/11/2008	£ / R 2009/06/12	19.05	Call	Currency Future	873.0000	774.0000	(11.340)	0	0	0
03/11/2008	£ / R 2009/06/12	19.25	Call	Currency Future	822.0000	728.0000	(11.436)	0	0	0
03/11/2008	£ / R 2009/06/12	19.05	Put	Currency Future	3,117.0000	3,360.0000	7.796	0	0	0
03/11/2008	£ / R 2009/06/12	16.35	Call	Currency Future	1,820.0000	1,662.0000	(8.681)	0	0	0
03/11/2008	£ / R 2009/06/12	16.55	Call	Currency Future	1,734.0000	1,587.0000	(8.478)	0	0	0
03/11/2008	£ / R 2009/06/12	16.35	Put	Currency Future	1,364.0000	1,548.0000	13.490	0	0	0
03/11/2008	£ / R 2009/06/12	16.55	Put	Currency Future	1,477.0000	1,673.0000	13.270	0	0	0
03/11/2008	£ / R 2009/06/12	16.65	Put	Currency Future	1,537.0000	1,737.0000	13.012	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	£ / R 2009/06/12	16.85	Call	Currency Future	1,618.0000	1,483.0000	(8.344)	0	0	0
03/11/2008	£ / R 2009/06/12	16.65	Call	Currency Future	1,694.0000	1,551.0000	(8.442)	0	0	0
03/11/2008	£ / R 2009/06/12	16.95	Call	Currency Future	1,581.0000	1,442.0000	(8.792)	0	0	0
03/11/2008	£ / R 2009/06/12	16.95	Put	Currency Future	1,725.0000	1,928.0000	11.768	0	0	0
03/11/2008	£ / R 2009/06/12	16.85	Put	Currency Future	1,661.0000	1,869.0000	12.523	0	0	0
03/11/2008	€ / R 2008/12/12			Currency Future	12.7906	12.6814	(0.854)	13.0400	12.5000	79,678
03/11/2008	€ / R 2008/12/12	12.05	Call	Currency Future	1,136.0000	1,052.0000	(7.394)	0	0	0
03/11/2008	€ / R 2008/12/12	13.85	Put	Currency Future	1,504.0000	1,566.0000	4.122	0	0	0
03/11/2008	€ / R 2008/12/12	12.80	Call	Currency Future	769.0000	700.0000	(8.973)	0	0	0
03/11/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,702.0000	1,767.0000	3.819	0	0	0
03/11/2008	€ / R 2008/12/12	10.40	Call	Currency Future	2,433.0000	2,328.0000	(4.316)	0	0	0
03/11/2008	€ / R 2008/12/12	15.10	Put	Currency Future	2,548.0000	2,627.0000	3.100	0	0	0
03/11/2008	€ / R 2008/12/12	12.15	Put	Currency Future	439.0000	466.0000	6.150	0	0	0
03/11/2008	€ / R 2008/12/12	13.75	Call	Currency Future	468.0000	418.0000	(10.684)	0	0	0
03/11/2008	€ / R 2008/12/12	12.80	Put	Currency Future	778.0000	819.0000	5.270	0	0	0
03/11/2008	€ / R 2008/12/12	13.80	Call	Currency Future	456.0000	408.0000	(10.526)	0	0	0
03/11/2008	€ / R 2008/12/12	11.20	Put	Currency Future	145.0000	153.0000	5.517	0	0	0
03/11/2008	€ / R 2008/12/12	15.10	Call	Currency Future	239.0000	208.0000	(12.971)	0	0	0
03/11/2008	€ / R 2008/12/12	13.75	Put	Currency Future	1,427.0000	1,487.0000	4.205	0	0	0
03/11/2008	€ / R 2008/12/12	13.80	Put	Currency Future	1,466.0000	1,526.0000	4.093	0	0	0
03/11/2008	€ / R 2008/12/12	11.20	Call	Currency Future	1,735.0000	1,635.0000	(5.764)	0	0	0
03/11/2008	€ / R 2008/12/12	12.15	Call	Currency Future	1,080.0000	997.0000	(7.685)	0	0	0
03/11/2008	€ / R 2008/12/12	13.55	Put	Currency Future	1,278.0000	1,334.0000	4.382	0	0	0
03/11/2008	€ / R 2008/12/12	14.10	Call	Currency Future	392.0000	349.0000	(10.969)	0	0	0
03/11/2008	€ / R 2008/12/12	15.90	Put	Currency Future	3,272.0000	3,358.0000	2.628	0	0	0
03/11/2008	€ / R 2008/12/12	12.20	Put	Currency Future	462.0000	489.0000	5.844	0	0	0
03/11/2008	€ / R 2008/12/12	13.85	Call	Currency Future	445.0000	397.0000	(10.787)	0	0	0
03/11/2008	€ / R 2008/12/12	14.25	Put	Currency Future	1,824.0000	1,892.0000	3.728	0	0	0
03/11/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,865.0000	1,933.0000	3.646	0	0	0
03/11/2008	€ / R 2008/12/12	12.30	Call	Currency Future	999.0000	920.0000	(7.908)	0	0	0
03/11/2008	€ / R 2008/12/12	12.05	Put	Currency Future	396.0000	420.0000	6.061	0	0	0
03/11/2008	€ / R 2008/12/12	13.35	Put	Currency Future	1,135.0000	1,187.0000	4.581	0	0	0
03/11/2008	€ / R 2008/12/12	14.45	Put	Currency Future	1,989.0000	2,059.0000	3.519	0	0	0
03/11/2008	€ / R 2008/12/12	16.20	Put	Currency Future	3,546.0000	3,632.0000	2.425	0	0	0
03/11/2008	€ / R 2008/12/12	12.20	Call	Currency Future	1,052.0000	971.0000	(7.700)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	€ / R 2008/12/12	13.45	Put	Currency Future	1,206.0000	1,260.0000	4.478	0	0	0
03/11/2008	€ / R 2008/12/12	14.35	Call	Currency Future	347.0000	307.0000	(11.527)	0	0	0
03/11/2008	€ / R 2008/12/12	12.30	Put	Currency Future	509.0000	538.0000	5.697	0	0	0
03/11/2008	€ / R 2008/12/12	13.95	Call	Currency Future	423.0000	377.0000	(10.875)	0	0	0
03/11/2008	€ / R 2008/12/12	14.35	Put	Currency Future	1,906.0000	1,975.0000	3.620	0	0	0
03/11/2008	€ / R 2008/12/12	17.00	Call	Currency Future	80.0000	65.0000	(18.750)	0	0	0
03/11/2008	€ / R 2008/12/12	13.40	Put	Currency Future	1,170.0000	1,223.0000	4.530	0	0	0
03/11/2008	€ / R 2008/12/12	13.35	Call	Currency Future	576.0000	518.0000	(10.069)	0	0	0
03/11/2008	€ / R 2008/12/12	14.45	Call	Currency Future	330.0000	291.0000	(11.818)	0	0	0
03/11/2008	€ / R 2008/12/12	13.10	Call	Currency Future	657.0000	594.0000	(9.589)	0	0	0
03/11/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,295.0000	1,202.0000	(7.181)	0	0	0
03/11/2008	€ / R 2008/12/12	13.45	Call	Currency Future	546.0000	491.0000	(10.073)	0	0	0
03/11/2008	€ / R 2008/12/12	14.25	Call	Currency Future	364.0000	323.0000	(11.264)	0	0	0
03/11/2008	€ / R 2008/12/12	15.90	Call	Currency Future	162.0000	139.0000	(14.198)	0	0	0
03/11/2008	€ / R 2008/12/12	17.00	Put	Currency Future	4,289.0000	4,383.0000	2.192	0	0	0
03/11/2008	€ / R 2008/12/12	12.80	Put	Currency Future	778.0000	819.0000	5.270	0	0	0
03/11/2008	€ / R 2008/12/12	12.35	Put	Currency Future	533.0000	564.0000	5.816	0	0	0
03/11/2008	€ / R 2008/12/12	13.55	Call	Currency Future	519.0000	465.0000	(10.405)	0	0	0
03/11/2008	€ / R 2008/12/12	13.05	Call	Currency Future	674.0000	610.0000	(9.496)	0	0	0
03/11/2008	€ / R 2008/12/12	13.60	Put	Currency Future	1,315.0000	1,372.0000	4.335	0	0	0
03/11/2008	€ / R 2008/12/12	16.70	Call	Currency Future	98.0000	80.0000	(18.367)	0	0	0
03/11/2008	€ / R 2008/12/12	12.80	Call	Currency Future	769.0000	700.0000	(8.973)	0	0	0
03/11/2008	€ / R 2008/12/12	12.45	Call	Currency Future	924.0000	848.0000	(8.225)	0	0	0
03/11/2008	€ / R 2008/12/12	11.90	Put	Currency Future	338.0000	357.0000	5.621	0	0	0
03/11/2008	€ / R 2008/12/12	13.95	Put	Currency Future	1,582.0000	1,645.0000	3.982	0	0	0
03/11/2008	€ / R 2008/12/12	13.25	Call	Currency Future	607.0000	547.0000	(9.885)	0	0	0
03/11/2008	€ / R 2008/12/12	16.70	Put	Currency Future	4,007.0000	4,099.0000	2.296	0	0	0
03/11/2008	€ / R 2008/12/12	13.10	Put	Currency Future	966.0000	1,013.0000	4.865	0	0	0
03/11/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,229.0000	1,139.0000	(7.323)	0	0	0
03/11/2008	€ / R 2008/12/12	13.05	Put	Currency Future	933.0000	979.0000	4.930	0	0	0
03/11/2008	€ / R 2008/12/12	13.25	Put	Currency Future	1,066.0000	1,116.0000	4.690	0	0	0
03/11/2008	€ / R 2008/12/12	14.30	Call	Currency Future	355.0000	315.0000	(11.268)	0	0	0
03/11/2008	€ / R 2008/12/12	13.20	Call	Currency Future	623.0000	562.0000	(9.791)	0	0	0
03/11/2008	€ / R 2008/12/12	14.05	Put	Currency Future	1,662.0000	1,726.0000	3.851	0	0	0
03/11/2008	€ / R 2008/12/12	15.20	Call	Currency Future	228.0000	198.0000	(13.158)	0	0	0
03/11/2008	€ / R 2008/12/12	12.90	Put	Currency Future	839.0000	881.0000	5.006	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	€ / R 2008/12/12	15.20	Put	Currency Future	2,637.0000	2,716.0000	2.996	0	0	0
03/11/2008	€ / R 2008/12/12	11.10	Call	Currency Future	1,817.0000	1,714.0000	(5.669)	0	0	0
03/11/2008	€ / R 2008/12/12	12.35	Call	Currency Future	974.0000	895.0000	(8.111)	0	0	0
03/11/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,262.0000	1,170.0000	(7.290)	0	0	0
03/11/2008	€ / R 2008/12/12	12.90	Call	Currency Future	730.0000	663.0000	(9.178)	0	0	0
03/11/2008	€ / R 2008/12/12	16.00	Call	Currency Future	155.0000	130.0000	(16.129)	0	0	0
03/11/2008	€ / R 2008/12/12	13.40	Call	Currency Future	561.0000	504.0000	(10.160)	0	0	0
03/11/2008	€ / R 2008/12/12	16.00	Put	Currency Future	3,364.0000	3,449.0000	2.527	0	0	0
03/11/2008	€ / R 2008/12/12	11.85	Put	Currency Future	321.0000	339.0000	5.607	0	0	0
03/11/2008	€ / R 2008/12/12	13.30	Put	Currency Future	1,100.0000	1,151.0000	4.636	0	0	0
03/11/2008	€ / R 2008/12/12	11.80	Put	Currency Future	304.0000	321.0000	5.592	0	0	0
03/11/2008	€ / R 2008/12/12	14.30	Call	Currency Future	355.0000	315.0000	(11.268)	0	0	0
03/11/2008	€ / R 2008/12/12	10.40	Put	Currency Future	42.0000	47.0000	11.905	0	0	0
03/11/2008	€ / R 2008/12/12	13.20	Put	Currency Future	1,032.0000	1,081.0000	4.748	0	0	0
03/11/2008	€ / R 2008/12/12	13.15	Put	Currency Future	999.0000	1,047.0000	4.805	0	0	0
03/11/2008	€ / R 2008/12/12	13.30	Call	Currency Future	591.0000	533.0000	(9.814)	0	0	0
03/11/2008	€ / R 2008/12/12	13.70	Call	Currency Future	480.0000	430.0000	(10.417)	0	0	0
03/11/2008	€ / R 2008/12/12	11.40	Put	Currency Future	189.0000	200.0000	5.820	0	0	0
03/11/2008	€ / R 2008/12/12	13.70	Put	Currency Future	1,389.0000	1,448.0000	4.248	0	0	0
03/11/2008	€ / R 2008/12/12	9.60	Put	Currency Future	26.0000	26.0000	-	0	0	0
03/11/2008	€ / R 2008/12/12	16.20	Call	Currency Future	136.0000	114.0000	(16.176)	0	0	0
03/11/2008	€ / R 2008/12/12	12.55	Call	Currency Future	877.0000	803.0000	(8.438)	0	0	0
03/11/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,580.0000	1,482.0000	(6.203)	0	0	0
03/11/2008	€ / R 2008/12/12	14.40	Call	Currency Future	339.0000	299.0000	(11.799)	0	0	0
03/11/2008	€ / R 2008/12/12	14.65	Call	Currency Future	298.0000	262.0000	(12.081)	0	0	0
03/11/2008	€ / R 2008/12/12	10.30	Put	Currency Future	40.0000	40.0000	-	0	0	0
03/11/2008	€ / R 2008/12/12	12.35	Put	Currency Future	533.0000	564.0000	5.816	0	0	0
03/11/2008	€ / R 2008/12/12	11.30	Put	Currency Future	166.0000	176.0000	6.024	0	0	0
03/11/2008	€ / R 2008/12/12	13.90	Call	Currency Future	434.0000	387.0000	(10.829)	0	0	0
03/11/2008	€ / R 2008/12/12	11.10	Put	Currency Future	126.0000	133.0000	5.556	0	0	0
03/11/2008	€ / R 2008/12/12	15.40	Put	Currency Future	2,816.0000	2,897.0000	2.876	0	0	0
03/11/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,657.0000	1,557.0000	(6.035)	0	0	0
03/11/2008	€ / R 2008/12/12	14.00	Call	Currency Future	412.0000	367.0000	(10.922)	0	0	0
03/11/2008	€ / R 2008/12/12	10.30	Call	Currency Future	2,530.0000	2,421.0000	(4.308)	0	0	0
03/11/2008	€ / R 2008/12/12	16.60	Call	Currency Future	104.0000	86.0000	(17.308)	0	0	0
03/11/2008	€ / R 2008/12/12	12.55	Put	Currency Future	636.0000	671.0000	5.503	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	€ / R 2008/12/12	14.00	Put	Currency Future	1,622.0000	1,686.0000	3.946	0	0	0
03/11/2008	€ / R 2008/12/12	14.60	Put	Currency Future	2,115.0000	2,187.0000	3.404	0	0	0
03/11/2008	€ / R 2008/12/12	13.90	Put	Currency Future	1,543.0000	1,605.0000	4.018	0	0	0
03/11/2008	€ / R 2008/12/12	13.85	Call	Currency Future	445.0000	397.0000	(10.787)	0	0	0
03/11/2008	€ / R 2008/12/12	12.35	Call	Currency Future	974.0000	895.0000	(8.111)	0	0	0
03/11/2008	€ / R 2008/12/12	12.10	Put	Currency Future	417.0000	443.0000	6.235	0	0	0
03/11/2008	€ / R 2008/12/12	14.40	Put	Currency Future	1,948.0000	2,017.0000	3.542	0	0	0
03/11/2008	€ / R 2008/12/12	10.65	Put	Currency Future	64.0000	70.0000	9.375	0	0	0
03/11/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,108.0000	1,024.0000	(7.581)	0	0	0
03/11/2008	€ / R 2008/12/12	14.50	Call	Currency Future	322.0000	283.0000	(12.112)	0	0	0
03/11/2008	€ / R 2008/12/12	16.25	Put	Currency Future	3,591.0000	3,678.0000	2.423	0	0	0
03/11/2008	€ / R 2008/12/12	12.45	Put	Currency Future	584.0000	616.0000	5.479	0	0	0
03/11/2008	€ / R 2008/12/12	14.05	Call	Currency Future	402.0000	358.0000	(10.945)	0	0	0
03/11/2008	€ / R 2008/12/12	14.50	Put	Currency Future	2,031.0000	2,102.0000	3.496	0	0	0
03/11/2008	€ / R 2008/12/12	15.45	Put	Currency Future	2,861.0000	2,943.0000	2.866	0	0	0
03/11/2008	€ / R 2008/12/12	11.90	Put	Currency Future	338.0000	357.0000	5.621	0	0	0
03/11/2008	€ / R 2008/12/12	13.15	Call	Currency Future	639.0000	578.0000	(9.546)	0	0	0
03/11/2008	€ / R 2008/12/12	16.25	Call	Currency Future	132.0000	110.0000	(16.667)	0	0	0
03/11/2008	€ / R 2008/12/12	11.90	Call	Currency Future	1,229.0000	1,139.0000	(7.323)	0	0	0
03/11/2008	€ / R 2008/12/12	12.70	Put	Currency Future	720.0000	758.0000	5.278	0	0	0
03/11/2008	€ / R 2008/12/12	14.65	Put	Currency Future	2,158.0000	2,231.0000	3.383	0	0	0
03/11/2008	€ / R 2008/12/12	11.80	Call	Currency Future	1,295.0000	1,202.0000	(7.181)	0	0	0
03/11/2008	€ / R 2008/12/12	13.60	Call	Currency Future	505.0000	453.0000	(10.297)	0	0	0
03/11/2008	€ / R 2008/12/12	13.05	Call	Currency Future	674.0000	610.0000	(9.496)	0	0	0
03/11/2008	€ / R 2008/12/12	15.45	Call	Currency Future	201.0000	174.0000	(13.433)	0	0	0
03/11/2008	€ / R 2008/12/12	11.80	Put	Currency Future	304.0000	321.0000	5.592	0	0	0
03/11/2008	€ / R 2008/12/12	10.65	Call	Currency Future	2,205.0000	2,102.0000	(4.671)	0	0	0
03/11/2008	€ / R 2008/12/12	9.85	Put	Currency Future	30.0000	30.0000	-	0	0	0
03/11/2008	€ / R 2008/12/12	14.30	Put	Currency Future	1,865.0000	1,933.0000	3.646	0	0	0
03/11/2008	€ / R 2008/12/12	9.85	Call	Currency Future	2,971.0000	2,861.0000	(3.702)	0	0	0
03/11/2008	€ / R 2008/12/12	11.00	Call	Currency Future	1,900.0000	1,798.0000	(5.368)	0	0	0
03/11/2008	€ / R 2008/12/12	11.00	Put	Currency Future	110.0000	116.0000	5.455	0	0	0
03/11/2008	€ / R 2008/12/12	13.40	Call	Currency Future	561.0000	504.0000	(10.160)	0	0	0
03/11/2008	€ / R 2008/12/12	13.85	Put	Currency Future	1,504.0000	1,566.0000	4.122	0	0	0
03/11/2008	€ / R 2008/12/12	13.40	Put	Currency Future	1,170.0000	1,223.0000	4.530	0	0	0
03/11/2008	€ / R 2008/12/12	10.60	Call	Currency Future	2,250.0000	2,146.0000	(4.622)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	€ / R 2008/12/12	10.60	Put	Currency Future	59.0000	65.0000	10.169	0	0	0
03/11/2008	€ / R 2008/12/12	11.85	Put	Currency Future	321.0000	339.0000	5.607	0	0	0
03/11/2008	€ / R 2008/12/12	14.60	Call	Currency Future	306.0000	269.0000	(12.092)	0	0	0
03/11/2008	€ / R 2008/12/12	11.85	Call	Currency Future	1,262.0000	1,170.0000	(7.290)	0	0	0
03/11/2008	€ / R 2008/12/12	17.40	Put	Currency Future	4,670.0000	4,767.0000	2.077	0	0	0
03/11/2008	€ / R 2008/12/12	12.60	Call	Currency Future	854.0000	781.0000	(8.548)	0	0	0
03/11/2008	€ / R 2008/12/12	15.40	Call	Currency Future	206.0000	178.0000	(13.592)	0	0	0
03/11/2008	€ / R 2008/12/12	16.15	Call	Currency Future	141.0000	118.0000	(16.312)	0	0	0
03/11/2008	€ / R 2008/12/12	12.75	Put	Currency Future	749.0000	788.0000	5.207	0	0	0
03/11/2008	€ / R 2008/12/12	17.40	Call	Currency Future	60.0000	48.0000	(20.000)	0	0	0
03/11/2008	€ / R 2008/12/12	11.95	Call	Currency Future	1,197.0000	1,109.0000	(7.352)	0	0	0
03/11/2008	€ / R 2008/12/12	12.95	Call	Currency Future	711.0000	645.0000	(9.283)	0	0	0
03/11/2008	€ / R 2008/12/12	9.60	Call	Currency Future	3,217.0000	3,107.0000	(3.419)	0	0	0
03/11/2008	€ / R 2008/12/12	15.80	Put	Currency Future	3,180.0000	3,265.0000	2.673	0	0	0
03/11/2008	€ / R 2008/12/12	12.95	Put	Currency Future	870.0000	913.0000	4.943	0	0	0
03/11/2008	€ / R 2008/12/12	15.00	Call	Currency Future	251.0000	219.0000	(12.749)	0	0	0
03/11/2008	€ / R 2008/12/12	11.95	Put	Currency Future	356.0000	378.0000	6.180	0	0	0
03/11/2008	€ / R 2008/12/12	13.05	Put	Currency Future	933.0000	979.0000	4.930	0	0	0
03/11/2008	€ / R 2008/12/12	15.00	Put	Currency Future	2,460.0000	2,537.0000	3.130	0	0	0
03/11/2008	€ / R 2008/12/12	12.75	Call	Currency Future	790.0000	719.0000	(8.987)	0	0	0
03/11/2008	€ / R 2008/12/12	15.80	Call	Currency Future	170.0000	146.0000	(14.118)	0	0	0
03/11/2008	€ / R 2008/12/12	12.55	Call	Currency Future	877.0000	803.0000	(8.438)	0	0	0
03/11/2008	€ / R 2008/12/12	16.60	Put	Currency Future	3,914.0000	4,005.0000	2.325	0	0	0
03/11/2008	€ / R 2008/12/12	12.55	Put	Currency Future	636.0000	671.0000	5.503	0	0	0
03/11/2008	€ / R 2008/12/12	12.25	Put	Currency Future	485.0000	513.0000	5.773	0	0	0
03/11/2008	€ / R 2008/12/12	15.35	Put	Currency Future	2,771.0000	2,852.0000	2.923	0	0	0
03/11/2008	€ / R 2008/12/12	12.60	Put	Currency Future	664.0000	700.0000	5.422	0	0	0
03/11/2008	€ / R 2008/12/12	12.40	Put	Currency Future	558.0000	590.0000	5.735	0	0	0
03/11/2008	€ / R 2008/12/12	12.70	Call	Currency Future	811.0000	739.0000	(8.878)	0	0	0
03/11/2008	€ / R 2008/12/12	12.25	Call	Currency Future	1,025.0000	945.0000	(7.805)	0	0	0
03/11/2008	€ / R 2008/12/12	11.35	Put	Currency Future	177.0000	188.0000	6.215	0	0	0
03/11/2008	€ / R 2008/12/12	12.40	Call	Currency Future	949.0000	871.0000	(8.219)	0	0	0
03/11/2008	€ / R 2008/12/12	15.30	Put	Currency Future	2,726.0000	2,806.0000	2.935	0	0	0
03/11/2008	€ / R 2008/12/12	11.40	Call	Currency Future	1,580.0000	1,482.0000	(6.203)	0	0	0
03/11/2008	€ / R 2008/12/12	12.60	Put	Currency Future	664.0000	700.0000	5.422	0	0	0
03/11/2008	€ / R 2008/12/12	16.10	Call	Currency Future	145.0000	122.0000	(15.862)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	€ / R 2008/12/12	11.30	Put	Currency Future	166.0000	176.0000	6.024	0	0	0
03/11/2008	€ / R 2008/12/12	15.35	Call	Currency Future	211.0000	183.0000	(13.270)	0	0	0
03/11/2008	€ / R 2008/12/12	11.40	Put	Currency Future	189.0000	200.0000	5.820	0	0	0
03/11/2008	€ / R 2008/12/12	15.30	Call	Currency Future	217.0000	188.0000	(13.364)	0	0	0
03/11/2008	€ / R 2008/12/12	12.00	Put	Currency Future	375.0000	399.0000	6.400	0	0	0
03/11/2008	€ / R 2008/12/12	12.60	Call	Currency Future	854.0000	781.0000	(8.548)	0	0	0
03/11/2008	€ / R 2008/12/12	17.75	Put	Currency Future	5,007.0000	5,106.0000	1.977	0	0	0
03/11/2008	€ / R 2008/12/12	12.00	Call	Currency Future	1,166.0000	1,080.0000	(7.376)	0	0	0
03/11/2008	€ / R 2008/12/12	17.75	Call	Currency Future	47.0000	37.0000	(21.277)	0	0	0
03/11/2008	€ / R 2008/12/12	11.60	Put	Currency Future	242.0000	256.0000	5.785	0	0	0
03/11/2008	€ / R 2008/12/12	16.15	Put	Currency Future	3,500.0000	3,586.0000	2.457	0	0	0
03/11/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,433.0000	1,337.0000	(6.699)	0	0	0
03/11/2008	€ / R 2008/12/12	16.95	Call	Currency Future	82.0000	67.0000	(18.293)	0	0	0
03/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,618.0000	1,519.0000	(6.119)	0	0	0
03/11/2008	€ / R 2008/12/12	12.85	Call	Currency Future	749.0000	681.0000	(9.079)	0	0	0
03/11/2008	€ / R 2008/12/12	16.95	Put	Currency Future	4,242.0000	4,336.0000	2.216	0	0	0
03/11/2008	€ / R 2008/12/12	11.30	Call	Currency Future	1,657.0000	1,557.0000	(6.035)	0	0	0
03/11/2008	€ / R 2008/12/12	16.90	Call	Currency Future	85.0000	70.0000	(17.647)	0	0	0
03/11/2008	€ / R 2008/12/12	12.65	Call	Currency Future	832.0000	760.0000	(8.654)	0	0	0
03/11/2008	€ / R 2008/12/12	16.90	Put	Currency Future	4,195.0000	4,288.0000	2.217	0	0	0
03/11/2008	€ / R 2008/12/12	11.55	Call	Currency Future	1,469.0000	1,373.0000	(6.535)	0	0	0
03/11/2008	€ / R 2008/12/12	12.65	Put	Currency Future	692.0000	728.0000	5.202	0	0	0
03/11/2008	€ / R 2008/12/12	17.70	Call	Currency Future	49.0000	39.0000	(20.408)	0	0	0
03/11/2008	€ / R 2008/12/12	11.70	Put	Currency Future	272.0000	287.0000	5.515	0	0	0
03/11/2008	€ / R 2008/12/12	12.85	Put	Currency Future	808.0000	850.0000	5.198	0	0	0
03/11/2008	€ / R 2008/12/12	17.70	Put	Currency Future	4,958.0000	5,057.0000	1.997	0	0	0
03/11/2008	€ / R 2008/12/12	11.70	Call	Currency Future	1,363.0000	1,269.0000	(6.897)	0	0	0
03/11/2008	€ / R 2008/12/12	11.35	Call	Currency Future	1,618.0000	1,519.0000	(6.119)	0	0	0
03/11/2008	€ / R 2008/12/12	11.45	Put	Currency Future	202.0000	213.0000	5.446	0	0	0
03/11/2008	€ / R 2008/12/12	11.35	Put	Currency Future	177.0000	188.0000	6.215	0	0	0
03/11/2008	€ / R 2008/12/12	16.10	Put	Currency Future	3,455.0000	3,540.0000	2.460	0	0	0
03/11/2008	€ / R 2008/12/12	11.65	Call	Currency Future	1,397.0000	1,303.0000	(6.729)	0	0	0
03/11/2008	€ / R 2008/12/12	13.50	Put	Currency Future	1,242.0000	1,297.0000	4.428	0	0	0
03/11/2008	€ / R 2008/12/12	11.65	Put	Currency Future	257.0000	271.0000	5.447	0	0	0
03/11/2008	€ / R 2008/12/12	13.50	Call	Currency Future	532.0000	478.0000	(10.150)	0	0	0
03/11/2008	€ / R 2008/12/12	13.80	Call	Currency Future	456.0000	408.0000	(10.526)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	€ / R 2008/12/12	11.75	Put	Currency Future	288.0000	304.0000	5.556	0	0	0
03/11/2008	€ / R 2008/12/12	11.55	Put	Currency Future	228.0000	241.0000	5.702	0	0	0
03/11/2008	€ / R 2008/12/12	14.20	Call	Currency Future	373.0000	331.0000	(11.260)	0	0	0
03/11/2008	€ / R 2008/12/12	11.75	Call	Currency Future	1,328.0000	1,235.0000	(7.003)	0	0	0
03/11/2008	€ / R 2008/12/12	14.20	Put	Currency Future	1,783.0000	1,850.0000	3.758	0	0	0
03/11/2008	€ / R 2008/12/12	11.45	Call	Currency Future	1,542.0000	1,445.0000	(6.291)	0	0	0
03/11/2008	€ / R 2008/12/12	14.55	Put	Currency Future	2,073.0000	2,145.0000	3.473	0	0	0
03/11/2008	€ / R 2008/12/12	14.55	Call	Currency Future	314.0000	276.0000	(12.102)	0	0	0
03/11/2008	€ / R 2008/12/12	13.80	Put	Currency Future	1,466.0000	1,526.0000	4.093	0	0	0
03/11/2008	€ / R 2008/12/12	14.15	Call	Currency Future	383.0000	340.0000	(11.227)	0	0	0
03/11/2008	€ / R 2008/12/12	14.15	Put	Currency Future	1,742.0000	1,808.0000	3.789	0	0	0
03/11/2008	€ / R 2008/12/12	11.50	Put	Currency Future	215.0000	227.0000	5.581	0	0	0
03/11/2008	€ / R 2008/12/12	11.50	Call	Currency Future	1,505.0000	1,408.0000	(6.445)	0	0	0
03/11/2008	€ / R 2008/12/12	13.00	Call	Currency Future	692.0000	627.0000	(9.393)	0	0	0
03/11/2008	€ / R 2008/12/12	13.00	Put	Currency Future	901.0000	946.0000	4.994	0	0	0
03/11/2008	€ / R 2008/12/12	14.10	Put	Currency Future	1,702.0000	1,767.0000	3.819	0	0	0
03/11/2008	€ / R 2008/12/12	13.65	Put	Currency Future	1,352.0000	1,410.0000	4.290	0	0	0
03/11/2008	€ / R 2008/12/12	13.65	Call	Currency Future	492.0000	441.0000	(10.366)	0	0	0
03/11/2008	€ / R 2008/12/12	14.10	Call	Currency Future	392.0000	349.0000	(10.969)	0	0	0
03/11/2008	€ / R 2008/12/12	12.40	Call	Currency Future	949.0000	871.0000	(8.219)	0	0	0
03/11/2008	€ / R 2008/12/12	12.40	Put	Currency Future	558.0000	590.0000	5.735	0	0	0
03/11/2008	€ / R 2008/12/12	12.50	Put	Currency Future	610.0000	643.0000	5.410	0	0	0
03/11/2008	€ / R 2008/12/12	12.50	Call	Currency Future	900.0000	825.0000	(8.333)	0	0	0
03/11/2008	€ / R 2008/12/12	12.10	Call	Currency Future	1,108.0000	1,024.0000	(7.581)	0	0	0
03/11/2008	€ / R 2008/12/12	11.60	Call	Currency Future	1,433.0000	1,337.0000	(6.699)	0	0	0
03/11/2008	€ / R 2008/12/12	11.60	Put	Currency Future	242.0000	256.0000	5.785	0	0	0
03/11/2008	€ / R 2008/12/12	12.30	Put	Currency Future	509.0000	538.0000	5.697	0	0	0
03/11/2008	€ / R 2008/12/12	12.10	Put	Currency Future	417.0000	443.0000	6.235	0	0	0
03/11/2008	€ / R 2008/12/12	12.30	Call	Currency Future	999.0000	920.0000	(7.908)	0	0	0
03/11/2008	€ / R 2009/03/16			Currency Future	13.0799	12.9621	(0.901)	12.9400	12.9200	15,076
03/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,708.0000	1,620.0000	(5.152)	0	0	0
03/11/2008	€ / R 2009/03/16	15.35	Call	Currency Future	519.0000	485.0000	(6.551)	0	0	0
03/11/2008	€ / R 2009/03/16	13.55	Put	Currency Future	1,388.0000	1,450.0000	4.467	0	0	0
03/11/2008	€ / R 2009/03/16	11.80	Put	Currency Future	428.0000	458.0000	7.009	0	0	0
03/11/2008	€ / R 2009/03/16	13.75	Put	Currency Future	1,528.0000	1,593.0000	4.254	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	€ / R 2009/03/16	12.40	Put	Currency Future	689.0000	732.0000	6.241	0	0	0
03/11/2008	€ / R 2009/03/16	13.35	Put	Currency Future	1,254.0000	1,313.0000	4.705	0	0	0
03/11/2008	€ / R 2009/03/16	10.60	Put	Currency Future	125.0000	135.0000	8.000	0	0	0
03/11/2008	€ / R 2009/03/16	10.95	Put	Currency Future	187.0000	202.0000	8.021	0	0	0
03/11/2008	€ / R 2009/03/16	12.40	Call	Currency Future	1,369.0000	1,295.0000	(5.405)	0	0	0
03/11/2008	€ / R 2009/03/16	13.35	Call	Currency Future	984.0000	925.0000	(5.996)	0	0	0
03/11/2008	€ / R 2009/03/16	14.70	Put	Currency Future	2,251.0000	2,328.0000	3.421	0	0	0
03/11/2008	€ / R 2009/03/16	13.75	Call	Currency Future	858.0000	805.0000	(6.177)	0	0	0
03/11/2008	€ / R 2009/03/16	13.55	Call	Currency Future	918.0000	862.0000	(6.100)	0	0	0
03/11/2008	€ / R 2009/03/16	15.50	Call	Currency Future	497.0000	463.0000	(6.841)	0	0	0
03/11/2008	€ / R 2009/03/16	11.35	Put	Currency Future	282.0000	303.0000	7.447	0	0	0
03/11/2008	€ / R 2009/03/16	14.70	Call	Currency Future	631.0000	590.0000	(6.498)	0	0	0
03/11/2008	€ / R 2009/03/16	14.60	Call	Currency Future	651.0000	609.0000	(6.452)	0	0	0
03/11/2008	€ / R 2009/03/16	12.15	Put	Currency Future	570.0000	606.0000	6.316	0	0	0
03/11/2008	€ / R 2009/03/16	15.50	Put	Currency Future	2,917.0000	3,001.0000	2.880	0	0	0
03/11/2008	€ / R 2009/03/16	11.40	Put	Currency Future	296.0000	317.0000	7.095	0	0	0
03/11/2008	€ / R 2009/03/16	15.35	Put	Currency Future	2,789.0000	2,872.0000	2.976	0	0	0
03/11/2008	€ / R 2009/03/16	11.45	Call	Currency Future	1,940.0000	1,845.0000	(4.897)	0	0	0
03/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,418.0000	1,342.0000	(5.360)	0	0	0
03/11/2008	€ / R 2009/03/16	13.10	Call	Currency Future	1,074.0000	1,011.0000	(5.866)	0	0	0
03/11/2008	€ / R 2009/03/16	16.30	Put	Currency Future	3,613.0000	3,698.0000	2.353	0	0	0
03/11/2008	€ / R 2009/03/16	11.40	Call	Currency Future	1,976.0000	1,879.0000	(4.909)	0	0	0
03/11/2008	€ / R 2009/03/16	12.65	Put	Currency Future	824.0000	872.0000	5.825	0	0	0
03/11/2008	€ / R 2009/03/16	17.00	Call	Currency Future	295.0000	268.0000	(9.153)	0	0	0
03/11/2008	€ / R 2009/03/16	10.60	Call	Currency Future	2,605.0000	2,497.0000	(4.146)	0	0	0
03/11/2008	€ / R 2009/03/16	11.35	Call	Currency Future	2,012.0000	1,915.0000	(4.821)	0	0	0
03/11/2008	€ / R 2009/03/16	12.10	Put	Currency Future	548.0000	584.0000	6.569	0	0	0
03/11/2008	€ / R 2009/03/16	16.30	Call	Currency Future	393.0000	361.0000	(8.142)	0	0	0
03/11/2008	€ / R 2009/03/16	13.90	Put	Currency Future	1,636.0000	1,703.0000	4.095	0	0	0
03/11/2008	€ / R 2009/03/16	16.15	Call	Currency Future	410.0000	381.0000	(7.073)	0	0	0
03/11/2008	€ / R 2009/03/16	13.10	Put	Currency Future	1,094.0000	1,148.0000	4.936	0	0	0
03/11/2008	€ / R 2009/03/16	13.90	Call	Currency Future	815.0000	765.0000	(6.135)	0	0	0
03/11/2008	€ / R 2009/03/16	16.95	Put	Currency Future	4,171.0000	4,262.0000	2.182	0	0	0
03/11/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,500.0000	1,418.0000	(5.467)	0	0	0
03/11/2008	€ / R 2009/03/16	15.25	Call	Currency Future	535.0000	499.0000	(6.729)	0	0	0
03/11/2008	€ / R 2009/03/16	10.70	Put	Currency Future	141.0000	152.0000	7.801	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	€ / R 2009/03/16	16.95	Call	Currency Future	301.0000	274.0000	(8.970)	0	0	0
03/11/2008	€ / R 2009/03/16	12.15	Put	Currency Future	570.0000	606.0000	6.316	0	0	0
03/11/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,557.0000	1,473.0000	(5.395)	0	0	0
03/11/2008	€ / R 2009/03/16	13.60	Call	Currency Future	903.0000	847.0000	(6.202)	0	0	0
03/11/2008	€ / R 2009/03/16	17.35	Put	Currency Future	4,524.0000	4,619.0000	2.100	0	0	0
03/11/2008	€ / R 2009/03/16	17.75	Call	Currency Future	215.0000	194.0000	(9.767)	0	0	0
03/11/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,298.0000	1,227.0000	(5.470)	0	0	0
03/11/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,528.0000	1,446.0000	(5.366)	0	0	0
03/11/2008	€ / R 2009/03/16	17.75	Put	Currency Future	4,885.0000	4,982.0000	1.986	0	0	0
03/11/2008	€ / R 2009/03/16	10.95	Call	Currency Future	2,317.0000	2,214.0000	(4.445)	0	0	0
03/11/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,254.0000	1,184.0000	(5.582)	0	0	0
03/11/2008	€ / R 2009/03/16	12.10	Call	Currency Future	1,528.0000	1,446.0000	(5.366)	0	0	0
03/11/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,423.0000	1,485.0000	4.357	0	0	0
03/11/2008	€ / R 2009/03/16	14.95	Put	Currency Future	2,455.0000	2,534.0000	3.218	0	0	0
03/11/2008	€ / R 2009/03/16	11.45	Put	Currency Future	310.0000	333.0000	7.419	0	0	0
03/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	768.0000	815.0000	6.120	0	0	0
03/11/2008	€ / R 2009/03/16	13.85	Call	Currency Future	829.0000	778.0000	(6.152)	0	0	0
03/11/2008	€ / R 2009/03/16	9.90	Call	Currency Future	3,229.0000	3,117.0000	(3.469)	0	0	0
03/11/2008	€ / R 2009/03/16	14.60	Put	Currency Future	2,171.0000	2,247.0000	3.501	0	0	0
03/11/2008	€ / R 2009/03/16	15.75	Call	Currency Future	461.0000	429.0000	(6.941)	0	0	0
03/11/2008	€ / R 2009/03/16	12.10	Put	Currency Future	548.0000	584.0000	6.569	0	0	0
03/11/2008	€ / R 2009/03/16	13.60	Call	Currency Future	903.0000	847.0000	(6.202)	0	0	0
03/11/2008	€ / R 2009/03/16	15.75	Put	Currency Future	3,131.0000	3,217.0000	2.747	0	0	0
03/11/2008	€ / R 2009/03/16	16.45	Put	Currency Future	3,740.0000	3,827.0000	2.326	0	0	0
03/11/2008	€ / R 2009/03/16	16.80	Put	Currency Future	4,040.0000	4,130.0000	2.228	0	0	0
03/11/2008	€ / R 2009/03/16	10.70	Call	Currency Future	2,520.0000	2,415.0000	(4.167)	0	0	0
03/11/2008	€ / R 2009/03/16	14.95	Call	Currency Future	585.0000	546.0000	(6.667)	0	0	0
03/11/2008	€ / R 2009/03/16	14.10	Call	Currency Future	763.0000	716.0000	(6.160)	0	0	0
03/11/2008	€ / R 2009/03/16	9.90	Put	Currency Future	49.0000	55.0000	12.245	0	0	0
03/11/2008	€ / R 2009/03/16	16.55	Call	Currency Future	355.0000	325.0000	(8.451)	0	0	0
03/11/2008	€ / R 2009/03/16	12.05	Put	Currency Future	527.0000	561.0000	6.452	0	0	0
03/11/2008	€ / R 2009/03/16	16.45	Call	Currency Future	370.0000	339.0000	(8.378)	0	0	0
03/11/2008	€ / R 2009/03/16	13.85	Put	Currency Future	1,599.0000	1,666.0000	4.190	0	0	0
03/11/2008	€ / R 2009/03/16	15.85	Put	Currency Future	3,218.0000	3,304.0000	2.672	0	0	0
03/11/2008	€ / R 2009/03/16	14.10	Put	Currency Future	1,784.0000	1,854.0000	3.924	0	0	0
03/11/2008	€ / R 2009/03/16	16.15	Put	Currency Future	3,481.0000	3,569.0000	2.528	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	€ / R 2009/03/16	15.85	Call	Currency Future	448.0000	416.0000	(7.143)	0	0	0
03/11/2008	€ / R 2009/03/16	13.60	Put	Currency Future	1,423.0000	1,485.0000	4.357	0	0	0
03/11/2008	€ / R 2009/03/16	17.00	Put	Currency Future	4,215.0000	4,306.0000	2.159	0	0	0
03/11/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,170.0000	1,104.0000	(5.641)	0	0	0
03/11/2008	€ / R 2009/03/16	13.00	Call	Currency Future	1,111.0000	1,047.0000	(5.761)	0	0	0
03/11/2008	€ / R 2009/03/16	10.15	Call	Currency Future	3,000.0000	2,890.0000	(3.667)	0	0	0
03/11/2008	€ / R 2009/03/16	12.35	Put	Currency Future	663.0000	706.0000	6.486	0	0	0
03/11/2008	€ / R 2009/03/16	12.85	Put	Currency Future	940.0000	991.0000	5.426	0	0	0
03/11/2008	€ / R 2009/03/16	13.20	Call	Currency Future	1,037.0000	975.0000	(5.979)	0	0	0
03/11/2008	€ / R 2009/03/16	10.15	Put	Currency Future	70.0000	78.0000	11.429	0	0	0
03/11/2008	€ / R 2009/03/16	13.45	Call	Currency Future	950.0000	893.0000	(6.000)	0	0	0
03/11/2008	€ / R 2009/03/16	13.40	Put	Currency Future	1,287.0000	1,347.0000	4.662	0	0	0
03/11/2008	€ / R 2009/03/16	13.45	Put	Currency Future	1,321.0000	1,381.0000	4.542	0	0	0
03/11/2008	€ / R 2009/03/16	13.40	Call	Currency Future	967.0000	909.0000	(5.998)	0	0	0
03/11/2008	€ / R 2009/03/16	15.40	Call	Currency Future	512.0000	478.0000	(6.641)	0	0	0
03/11/2008	€ / R 2009/03/16	12.55	Call	Currency Future	1,298.0000	1,227.0000	(5.470)	0	0	0
03/11/2008	€ / R 2009/03/16	14.65	Call	Currency Future	641.0000	600.0000	(6.396)	0	0	0
03/11/2008	€ / R 2009/03/16	13.20	Put	Currency Future	1,157.0000	1,213.0000	4.840	0	0	0
03/11/2008	€ / R 2009/03/16	12.75	Call	Currency Future	1,211.0000	1,143.0000	(5.615)	0	0	0
03/11/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,393.0000	1,318.0000	(5.384)	0	0	0
03/11/2008	€ / R 2009/03/16	13.00	Put	Currency Future	1,031.0000	1,085.0000	5.238	0	0	0
03/11/2008	€ / R 2009/03/16	12.65	Call	Currency Future	1,254.0000	1,184.0000	(5.582)	0	0	0
03/11/2008	€ / R 2009/03/16	12.30	Call	Currency Future	1,418.0000	1,342.0000	(5.360)	0	0	0
03/11/2008	€ / R 2009/03/16	15.25	Put	Currency Future	2,705.0000	2,787.0000	3.031	0	0	0
03/11/2008	€ / R 2009/03/16	16.80	Call	Currency Future	320.0000	292.0000	(8.750)	0	0	0
03/11/2008	€ / R 2009/03/16	11.80	Put	Currency Future	428.0000	458.0000	7.009	0	0	0
03/11/2008	€ / R 2009/03/16	14.65	Put	Currency Future	2,211.0000	2,288.0000	3.483	0	0	0
03/11/2008	€ / R 2009/03/16	16.20	Put	Currency Future	3,525.0000	3,614.0000	2.525	0	0	0
03/11/2008	€ / R 2009/03/16	12.30	Put	Currency Future	638.0000	680.0000	6.583	0	0	0
03/11/2008	€ / R 2009/03/16	16.20	Call	Currency Future	405.0000	376.0000	(7.160)	0	0	0
03/11/2008	€ / R 2009/03/16	16.55	Put	Currency Future	3,825.0000	3,913.0000	2.301	0	0	0
03/11/2008	€ / R 2009/03/16	15.60	Put	Currency Future	3,003.0000	3,087.0000	2.797	0	0	0
03/11/2008	€ / R 2009/03/16	12.15	Call	Currency Future	1,500.0000	1,418.0000	(5.467)	0	0	0
03/11/2008	€ / R 2009/03/16	15.60	Call	Currency Future	483.0000	449.0000	(7.039)	0	0	0
03/11/2008	€ / R 2009/03/16	11.55	Call	Currency Future	1,871.0000	1,778.0000	(4.971)	0	0	0
03/11/2008	€ / R 2009/03/16	15.00	Call	Currency Future	576.0000	538.0000	(6.597)	0	0	0

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03/11/2008	€ / R 2009/03/16	12.30	Put	Currency Future	638.0000	680.0000	6.583	0	0	0
03/11/2008	€ / R 2009/03/16	15.00	Put	Currency Future	2,496.0000	2,576.0000	3.205	0	0	0
03/11/2008	€ / R 2009/03/16	11.80	Call	Currency Future	1,708.0000	1,620.0000	(5.152)	0	0	0
03/11/2008	€ / R 2009/03/16	12.45	Call	Currency Future	1,345.0000	1,272.0000	(5.428)	0	0	0
03/11/2008	€ / R 2009/03/16	11.50	Put	Currency Future	325.0000	349.0000	7.385	0	0	0
03/11/2008	€ / R 2009/03/16	12.65	Put	Currency Future	824.0000	872.0000	5.825	0	0	0
03/11/2008	€ / R 2009/03/16	11.70	Call	Currency Future	1,771.0000	1,682.0000	(5.025)	0	0	0
03/11/2008	€ / R 2009/03/16	12.75	Put	Currency Future	881.0000	931.0000	5.675	0	0	0
03/11/2008	€ / R 2009/03/16	12.55	Put	Currency Future	768.0000	815.0000	6.120	0	0	0
03/11/2008	€ / R 2009/03/16	11.70	Put	Currency Future	392.0000	420.0000	7.143	0	0	0
03/11/2008	€ / R 2009/03/16	11.50	Call	Currency Future	1,905.0000	1,811.0000	(4.934)	0	0	0
03/11/2008	€ / R 2009/03/16	15.40	Put	Currency Future	2,832.0000	2,915.0000	2.931	0	0	0
03/11/2008	€ / R 2009/03/16	11.60	Put	Currency Future	357.0000	384.0000	7.563	0	0	0
03/11/2008	€ / R 2009/03/16	11.60	Call	Currency Future	1,837.0000	1,746.0000	(4.954)	0	0	0
03/11/2008	€ / R 2009/03/16	17.35	Call	Currency Future	254.0000	231.0000	(9.055)	0	0	0
03/11/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,677.0000	1,590.0000	(5.188)	0	0	0
03/11/2008	€ / R 2009/03/16	12.90	Put	Currency Future	970.0000	1,022.0000	5.361	0	0	0
03/11/2008	€ / R 2009/03/16	11.75	Put	Currency Future	409.0000	439.0000	7.335	0	0	0
03/11/2008	€ / R 2009/03/16	11.75	Call	Currency Future	1,739.0000	1,651.0000	(5.060)	0	0	0
03/11/2008	€ / R 2009/03/16	11.65	Put	Currency Future	374.0000	401.0000	7.219	0	0	0
03/11/2008	€ / R 2009/03/16	11.85	Put	Currency Future	447.0000	478.0000	6.935	0	0	0
03/11/2008	€ / R 2009/03/16	11.95	Put	Currency Future	486.0000	519.0000	6.790	0	0	0
03/11/2008	€ / R 2009/03/16	11.95	Call	Currency Future	1,616.0000	1,531.0000	(5.260)	0	0	0
03/11/2008	€ / R 2009/03/16	12.05	Put	Currency Future	527.0000	561.0000	6.452	0	0	0
03/11/2008	€ / R 2009/03/16	12.05	Call	Currency Future	1,557.0000	1,473.0000	(5.395)	0	0	0
03/11/2008	€ / R 2009/03/16	12.95	Call	Currency Future	1,130.0000	1,066.0000	(5.664)	0	0	0
03/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,804.0000	1,714.0000	(4.989)	0	0	0
03/11/2008	€ / R 2009/03/16	12.45	Put	Currency Future	715.0000	759.0000	6.154	0	0	0
03/11/2008	€ / R 2009/03/16	12.25	Call	Currency Future	1,445.0000	1,366.0000	(5.467)	0	0	0
03/11/2008	€ / R 2009/03/16	12.85	Call	Currency Future	1,170.0000	1,104.0000	(5.641)	0	0	0
03/11/2008	€ / R 2009/03/16	17.30	Put	Currency Future	4,480.0000	4,574.0000	2.098	0	0	0
03/11/2008	€ / R 2009/03/16	12.25	Put	Currency Future	615.0000	654.0000	6.341	0	0	0
03/11/2008	€ / R 2009/03/16	11.55	Put	Currency Future	341.0000	366.0000	7.331	0	0	0
03/11/2008	€ / R 2009/03/16	18.10	Call	Currency Future	185.0000	166.0000	(10.270)	0	0	0
03/11/2008	€ / R 2009/03/16	12.85	Put	Currency Future	940.0000	991.0000	5.426	0	0	0
03/11/2008	€ / R 2009/03/16	18.10	Put	Currency Future	5,205.0000	5,304.0000	1.902	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	€ / R 2009/03/16	12.50	Call	Currency Future	1,321.0000	1,249.0000	(5.450)	0	0	0
03/11/2008	€ / R 2009/03/16	17.30	Call	Currency Future	260.0000	236.0000	(9.231)	0	0	0
03/11/2008	€ / R 2009/03/16	12.95	Put	Currency Future	1,000.0000	1,054.0000	5.400	0	0	0
03/11/2008	€ / R 2009/03/16	11.90	Put	Currency Future	466.0000	498.0000	6.867	0	0	0
03/11/2008	€ / R 2009/03/16	16.50	Put	Currency Future	3,783.0000	3,870.0000	2.300	0	0	0
03/11/2008	€ / R 2009/03/16	12.50	Put	Currency Future	741.0000	787.0000	6.208	0	0	0
03/11/2008	€ / R 2009/03/16	15.70	Put	Currency Future	3,088.0000	3,173.0000	2.753	0	0	0
03/11/2008	€ / R 2009/03/16	13.30	Call	Currency Future	1,001.0000	941.0000	(5.994)	0	0	0
03/11/2008	€ / R 2009/03/16	11.90	Call	Currency Future	1,646.0000	1,560.0000	(5.225)	0	0	0
03/11/2008	€ / R 2009/03/16	12.70	Put	Currency Future	852.0000	901.0000	5.751	0	0	0
03/11/2008	€ / R 2009/03/16	13.30	Put	Currency Future	1,221.0000	1,279.0000	4.750	0	0	0
03/11/2008	€ / R 2009/03/16	13.80	Put	Currency Future	1,563.0000	1,629.0000	4.223	0	0	0
03/11/2008	€ / R 2009/03/16	15.70	Call	Currency Future	468.0000	436.0000	(6.838)	0	0	0
03/11/2008	€ / R 2009/03/16	16.50	Call	Currency Future	362.0000	332.0000	(8.287)	0	0	0
03/11/2008	€ / R 2009/03/16	13.80	Call	Currency Future	843.0000	791.0000	(6.168)	0	0	0
03/11/2008	€ / R 2009/03/16	12.00	Call	Currency Future	1,586.0000	1,502.0000	(5.296)	0	0	0
03/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	751.0000	704.0000	(6.258)	0	0	0
03/11/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,821.0000	1,892.0000	3.899	0	0	0
03/11/2008	€ / R 2009/03/16	12.00	Put	Currency Future	506.0000	540.0000	6.719	0	0	0
03/11/2008	€ / R 2009/03/16	14.90	Put	Currency Future	2,414.0000	2,493.0000	3.273	0	0	0
03/11/2008	€ / R 2009/03/16	14.90	Call	Currency Future	594.0000	555.0000	(6.566)	0	0	0
03/11/2008	€ / R 2009/03/16	14.45	Call	Currency Future	682.0000	639.0000	(6.305)	0	0	0
03/11/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,190.0000	1,123.0000	(5.630)	0	0	0
03/11/2008	€ / R 2009/03/16	14.55	Call	Currency Future	661.0000	619.0000	(6.354)	0	0	0
03/11/2008	€ / R 2009/03/16	14.15	Call	Currency Future	751.0000	704.0000	(6.258)	0	0	0
03/11/2008	€ / R 2009/03/16	14.55	Put	Currency Future	2,131.0000	2,207.0000	3.566	0	0	0
03/11/2008	€ / R 2009/03/16	13.55	Put	Currency Future	1,388.0000	1,450.0000	4.467	0	0	0
03/11/2008	€ / R 2009/03/16	14.45	Put	Currency Future	2,052.0000	2,127.0000	3.655	0	0	0
03/11/2008	€ / R 2009/03/16	13.55	Call	Currency Future	918.0000	862.0000	(6.100)	0	0	0
03/11/2008	€ / R 2009/03/16	14.15	Put	Currency Future	1,821.0000	1,892.0000	3.899	0	0	0
03/11/2008	€ / R 2009/03/16	13.70	Put	Currency Future	1,492.0000	1,557.0000	4.357	0	0	0
03/11/2008	€ / R 2009/03/16	13.70	Call	Currency Future	872.0000	819.0000	(6.078)	0	0	0
03/11/2008	€ / R 2009/03/16	12.80	Put	Currency Future	910.0000	961.0000	5.604	0	0	0
03/11/2008	€ / R 2009/03/16	14.30	Call	Currency Future	716.0000	670.0000	(6.425)	0	0	0
03/11/2008	€ / R 2009/03/16	14.30	Put	Currency Future	1,936.0000	2,008.0000	3.719	0	0	0
03/11/2008	€ / R 2009/03/16	14.40	Call	Currency Future	693.0000	649.0000	(6.349)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	€ / R 2009/03/16	14.40	Put	Currency Future	2,013.0000	2,087.0000	3.676	0	0	0
03/11/2008	€ / R 2009/03/16	14.05	Call	Currency Future	776.0000	728.0000	(6.186)	0	0	0
03/11/2008	€ / R 2009/03/16	14.00	Call	Currency Future	789.0000	740.0000	(6.210)	0	0	0
03/11/2008	€ / R 2009/03/16	12.20	Call	Currency Future	1,472.0000	1,391.0000	(5.503)	0	0	200
03/11/2008	€ / R 2009/03/16	14.00	Put	Currency Future	1,709.0000	1,778.0000	4.037	0	0	0
03/11/2008	€ / R 2009/03/16	12.20	Put	Currency Future	592.0000	629.0000	6.250	0	0	0
03/11/2008	€ / R 2009/03/16	13.25	Call	Currency Future	1,019.0000	958.0000	(5.986)	0	0	0
03/11/2008	€ / R 2009/03/16	13.25	Put	Currency Future	1,189.0000	1,246.0000	4.794	0	0	0
03/11/2008	€ / R 2009/03/16	14.05	Put	Currency Future	1,746.0000	1,816.0000	4.009	0	0	0
03/11/2008	€ / R 2009/03/16	12.70	Call	Currency Future	1,232.0000	1,163.0000	(5.601)	0	0	0
03/11/2008	€ / R 2009/03/16	12.35	Put	Currency Future	663.0000	706.0000	6.486	0	0	0
03/11/2008	€ / R 2009/03/16	12.35	Call	Currency Future	1,393.0000	1,318.0000	(5.384)	0	0	0
03/11/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,276.0000	1,205.0000	(5.564)	0	0	0
03/11/2008	€ / R 2009/03/16	11.85	Put	Currency Future	447.0000	478.0000	6.935	0	0	0
03/11/2008	€ / R 2009/03/16	12.60	Put	Currency Future	796.0000	843.0000	5.905	0	0	0
03/11/2008	€ / R 2009/03/16	12.80	Call	Currency Future	1,190.0000	1,123.0000	(5.630)	0	0	0
03/11/2008	€ / R 2009/03/16	12.60	Put	Currency Future	796.0000	843.0000	5.905	0	0	0
03/11/2008	€ / R 2009/03/16	12.60	Call	Currency Future	1,276.0000	1,205.0000	(5.564)	0	0	0
03/11/2008	€ / R 2009/03/16	12.80	Put	Currency Future	910.0000	961.0000	5.604	0	0	0
03/11/2008	€ / R 2009/03/16	11.85	Call	Currency Future	1,677.0000	1,590.0000	(5.188)	0	0	0
03/11/2008	€ / R 2009/03/16	11.65	Call	Currency Future	1,804.0000	1,714.0000	(4.989)	0	0	0
03/11/2008	€ / R 2009/03/16	11.65	Put	Currency Future	374.0000	401.0000	7.219	0	0	0
03/11/2008	€ / R 2009/03/16	12.90	Call	Currency Future	1,150.0000	1,084.0000	(5.739)	0	0	0
03/11/2008	€ / R 2009/06/12			Currency Future	13.3514	13.2255	(0.943)	0.0000	0.0000	50
03/11/2008	€ / R 2009/06/12	14.55	Call	Currency Future	833.0000	786.0000	(5.642)	0	0	0
03/11/2008	€ / R 2009/06/12	14.45	Put	Currency Future	1,964.0000	2,041.0000	3.921	0	0	0
03/11/2008	€ / R 2009/06/12	13.70	Put	Currency Future	1,485.0000	1,557.0000	4.848	0	0	0
03/11/2008	€ / R 2009/06/12	12.50	Call	Currency Future	1,658.0000	1,579.0000	(4.765)	0	0	0
03/11/2008	€ / R 2009/06/12	14.45	Call	Currency Future	865.0000	817.0000	(5.549)	0	0	0
03/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	1,226.0000	1,299.0000	5.954	0	0	0
03/11/2008	€ / R 2009/06/12	14.55	Put	Currency Future	2,031.0000	2,111.0000	3.939	0	0	0
03/11/2008	€ / R 2009/06/12	12.50	Put	Currency Future	806.0000	853.0000	5.831	0	0	0
03/11/2008	€ / R 2009/06/12	13.35	Put	Currency Future	1,257.0000	1,331.0000	5.887	0	0	0
03/11/2008	€ / R 2009/06/12	14.35	Call	Currency Future	898.0000	849.0000	(5.457)	0	0	0
03/11/2008	€ / R 2009/06/12	13.70	Call	Currency Future	1,137.0000	1,082.0000	(4.837)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	€ / R 2009/06/12	13.65	Put	Currency Future	1,452.0000	1,526.0000	5.096	0	0	0
03/11/2008	€ / R 2009/06/12	14.25	Put	Currency Future	1,831.0000	1,906.0000	4.096	0	0	0
03/11/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,277.0000	1,225.0000	(4.072)	0	0	0
03/11/2008	€ / R 2009/06/12	13.60	Put	Currency Future	1,418.0000	1,497.0000	5.571	0	0	0
03/11/2008	€ / R 2009/06/12	14.35	Put	Currency Future	1,897.0000	1,973.0000	4.006	0	0	0
03/11/2008	€ / R 2009/06/12	14.75	Put	Currency Future	2,170.0000	2,252.0000	3.779	0	0	0
03/11/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,744.0000	1,663.0000	(4.644)	0	0	0
03/11/2008	€ / R 2009/06/12	13.60	Call	Currency Future	1,170.0000	1,122.0000	(4.103)	0	0	0
03/11/2008	€ / R 2009/06/12	14.85	Call	Currency Future	742.0000	699.0000	(5.795)	0	0	0
03/11/2008	€ / R 2009/06/12	13.65	Call	Currency Future	1,153.0000	1,102.0000	(4.423)	0	0	0
03/11/2008	€ / R 2009/06/12	13.90	Call	Currency Future	1,061.0000	1,005.0000	(5.278)	0	0	0
03/11/2008	€ / R 2009/06/12	12.35	Put	Currency Future	743.0000	787.0000	5.922	0	0	0
03/11/2008	€ / R 2009/06/12	13.90	Put	Currency Future	1,610.0000	1,680.0000	4.348	0	0	0
03/11/2008	€ / R 2009/06/12	15.05	Put	Currency Future	2,385.0000	2,471.0000	3.606	0	0	0
03/11/2008	€ / R 2009/06/12	15.05	Call	Currency Future	686.0000	646.0000	(5.831)	0	0	0
03/11/2008	€ / R 2009/06/12	13.35	Call	Currency Future	1,258.0000	1,207.0000	(4.054)	0	0	0
03/11/2008	€ / R 2009/06/12	14.95	Put	Currency Future	2,312.0000	2,397.0000	3.676	0	0	0
03/11/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,385.0000	1,463.0000	5.632	0	0	0
03/11/2008	€ / R 2009/06/12	14.60	Call	Currency Future	817.0000	771.0000	(5.630)	0	0	0
03/11/2008	€ / R 2009/06/12	14.75	Call	Currency Future	771.0000	727.0000	(5.707)	0	0	0
03/11/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,187.0000	1,138.0000	(4.128)	0	0	0
03/11/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,930.0000	2,007.0000	3.990	0	0	0
03/11/2008	€ / R 2009/06/12	14.85	Put	Currency Future	2,241.0000	2,324.0000	3.704	0	0	0
03/11/2008	€ / R 2009/06/12	14.80	Put	Currency Future	2,205.0000	2,288.0000	3.764	0	0	0
03/11/2008	€ / R 2009/06/12	14.60	Put	Currency Future	2,066.0000	2,145.0000	3.824	0	0	0
03/11/2008	€ / R 2009/06/12	14.95	Call	Currency Future	714.0000	672.0000	(5.882)	0	0	0
03/11/2008	€ / R 2009/06/12	14.80	Call	Currency Future	757.0000	713.0000	(5.812)	0	0	0
03/11/2008	€ / R 2009/06/12	14.40	Call	Currency Future	882.0000	833.0000	(5.556)	0	0	0
03/11/2008	€ / R 2009/06/12	14.25	Call	Currency Future	933.0000	882.0000	(5.466)	0	0	0
03/11/2008	€ / R 2009/06/12	14.00	Call	Currency Future	1,023.0000	969.0000	(5.279)	0	0	0
03/11/2008	€ / R 2009/06/12	14.90	Call	Currency Future	728.0000	686.0000	(5.769)	0	0	0
03/11/2008	€ / R 2009/06/12	12.70	Put	Currency Future	895.0000	946.0000	5.698	0	0	0
03/11/2008	€ / R 2009/06/12	12.30	Put	Currency Future	722.0000	766.0000	6.094	0	0	0
03/11/2008	€ / R 2009/06/12	14.90	Put	Currency Future	2,276.0000	2,360.0000	3.691	0	0	0
03/11/2008	€ / R 2009/06/12	12.60	Put	Currency Future	850.0000	899.0000	5.765	0	0	0
03/11/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,774.0000	1,692.0000	(4.622)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	€ / R 2009/06/12	14.00	Put	Currency Future	1,672.0000	1,743.0000	4.246	0	0	0
03/11/2008	€ / R 2009/06/12	15.30	Call	Currency Future	622.0000	584.0000	(6.109)	0	0	0
03/11/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,101.0000	1,043.0000	(5.268)	0	0	0
03/11/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,570.0000	2,659.0000	3.463	0	0	0
03/11/2008	€ / R 2009/06/12	12.25	Call	Currency Future	1,804.0000	1,721.0000	(4.601)	0	0	0
03/11/2008	€ / R 2009/06/12	12.25	Put	Currency Future	702.0000	745.0000	6.125	0	0	0
03/11/2008	€ / R 2009/06/12	11.85	Call	Currency Future	2,056.0000	1,966.0000	(4.377)	0	0	0
03/11/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,629.0000	1,551.0000	(4.788)	0	0	0
03/11/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,896.0000	1,810.0000	(4.536)	0	0	0
03/11/2008	€ / R 2009/06/12	14.10	Call	Currency Future	986.0000	933.0000	(5.375)	0	0	0
03/11/2008	€ / R 2009/06/12	11.85	Put	Currency Future	554.0000	591.0000	6.679	0	0	0
03/11/2008	€ / R 2009/06/12	12.70	Call	Currency Future	1,547.0000	1,471.0000	(4.913)	0	0	0
03/11/2008	€ / R 2009/06/12	12.55	Put	Currency Future	828.0000	876.0000	5.797	0	0	0
03/11/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,735.0000	1,808.0000	4.207	0	0	0
03/11/2008	€ / R 2009/06/12	15.40	Call	Currency Future	597.0000	561.0000	(6.030)	0	0	0
03/11/2008	€ / R 2009/06/12	12.60	Call	Currency Future	1,601.0000	1,524.0000	(4.809)	0	0	0
03/11/2008	€ / R 2009/06/12	15.30	Put	Currency Future	2,570.0000	2,659.0000	3.463	0	0	0
03/11/2008	€ / R 2009/06/12	12.10	Put	Currency Future	644.0000	685.0000	6.366	0	0	0
03/11/2008	€ / R 2009/06/12	15.30	Call	Currency Future	622.0000	584.0000	(6.109)	0	0	0
03/11/2008	€ / R 2009/06/12	15.40	Put	Currency Future	2,646.0000	2,736.0000	3.401	0	0	0
03/11/2008	€ / R 2009/06/12	15.50	Call	Currency Future	574.0000	539.0000	(6.098)	0	0	0
03/11/2008	€ / R 2009/06/12	12.65	Put	Currency Future	872.0000	922.0000	5.734	0	0	0
03/11/2008	€ / R 2009/06/12	15.50	Put	Currency Future	2,723.0000	2,813.0000	3.305	0	0	0
03/11/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,574.0000	1,497.0000	(4.892)	0	0	0
03/11/2008	€ / R 2009/06/12	12.15	Put	Currency Future	663.0000	705.0000	6.335	0	0	0
03/11/2008	€ / R 2009/06/12	11.95	Call	Currency Future	1,991.0000	1,903.0000	(4.420)	0	0	0
03/11/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,441.0000	1,381.0000	(4.164)	0	0	0
03/11/2008	€ / R 2009/06/12	15.60	Put	Currency Future	2,800.0000	2,892.0000	3.286	0	0	0
03/11/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,865.0000	1,780.0000	(4.558)	0	0	0
03/11/2008	€ / R 2009/06/12	12.55	Put	Currency Future	828.0000	876.0000	5.797	0	0	0
03/11/2008	€ / R 2009/06/12	12.80	Put	Currency Future	942.0000	994.0000	5.520	0	0	0
03/11/2008	€ / R 2009/06/12	15.60	Call	Currency Future	551.0000	517.0000	(6.171)	0	0	0
03/11/2008	€ / R 2009/06/12	12.05	Put	Currency Future	626.0000	665.0000	6.230	0	0	0
03/11/2008	€ / R 2009/06/12	12.35	Call	Currency Future	1,744.0000	1,663.0000	(4.644)	0	0	0
03/11/2008	€ / R 2009/06/12	12.80	Call	Currency Future	1,493.0000	1,419.0000	(4.956)	0	0	0
03/11/2008	€ / R 2009/06/12	12.95	Call	Currency Future	1,416.0000	1,360.0000	(3.955)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	€ / R 2009/06/12	11.95	Put	Currency Future	589.0000	627.0000	6.452	0	0	0
03/11/2008	€ / R 2009/06/12	12.35	Put	Currency Future	743.0000	787.0000	5.922	0	0	0
03/11/2008	€ / R 2009/06/12	12.40	Put	Currency Future	764.0000	809.0000	5.890	0	0	0
03/11/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,549.0000	1,618.0000	4.454	0	0	0
03/11/2008	€ / R 2009/06/12	12.95	Put	Currency Future	1,014.0000	1,085.0000	7.002	0	0	0
03/11/2008	€ / R 2009/06/12	12.55	Call	Currency Future	1,629.0000	1,551.0000	(4.788)	0	0	0
03/11/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,715.0000	1,634.0000	(4.723)	0	0	0
03/11/2008	€ / R 2009/06/12	13.80	Call	Currency Future	1,101.0000	1,043.0000	(5.268)	0	0	0
03/11/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,377.0000	1,320.0000	(4.139)	0	0	0
03/11/2008	€ / R 2009/06/12	12.90	Put	Currency Future	990.0000	1,055.0000	6.566	0	0	0
03/11/2008	€ / R 2009/06/12	13.80	Put	Currency Future	1,549.0000	1,618.0000	4.454	0	0	0
03/11/2008	€ / R 2009/06/12	13.05	Put	Currency Future	1,075.0000	1,144.0000	6.419	0	0	0
03/11/2008	€ / R 2009/06/12	14.60	Put	Currency Future	2,066.0000	2,145.0000	3.824	0	0	0
03/11/2008	€ / R 2009/06/12	12.30	Call	Currency Future	1,774.0000	1,692.0000	(4.622)	0	0	0
03/11/2008	€ / R 2009/06/12	14.05	Put	Currency Future	1,703.0000	1,775.0000	4.228	0	0	0
03/11/2008	€ / R 2009/06/12	14.40	Call	Currency Future	882.0000	833.0000	(5.556)	0	0	0
03/11/2008	€ / R 2009/06/12	12.30	Put	Currency Future	722.0000	766.0000	6.094	0	0	0
03/11/2008	€ / R 2009/06/12	14.05	Call	Currency Future	1,005.0000	951.0000	(5.373)	0	0	0
03/11/2008	€ / R 2009/06/12	14.40	Put	Currency Future	1,930.0000	2,007.0000	3.990	0	0	0
03/11/2008	€ / R 2009/06/12	13.00	Call	Currency Future	1,396.0000	1,340.0000	(4.011)	0	0	0
03/11/2008	€ / R 2009/06/12	13.95	Put	Currency Future	1,641.0000	1,711.0000	4.266	0	0	0
03/11/2008	€ / R 2009/06/12	14.60	Call	Currency Future	817.0000	771.0000	(5.630)	0	0	0
03/11/2008	€ / R 2009/06/12	13.00	Put	Currency Future	1,045.0000	1,114.0000	6.603	0	0	0
03/11/2008	€ / R 2009/06/12	13.85	Call	Currency Future	1,081.0000	1,024.0000	(5.273)	0	0	0
03/11/2008	€ / R 2009/06/12	11.65	Put	Currency Future	488.0000	522.0000	6.967	0	0	0
03/11/2008	€ / R 2009/06/12	11.85	Put	Currency Future	554.0000	591.0000	6.679	0	0	0
03/11/2008	€ / R 2009/06/12	14.80	Call	Currency Future	757.0000	713.0000	(5.812)	0	0	0
03/11/2008	€ / R 2009/06/12	13.85	Put	Currency Future	1,579.0000	1,649.0000	4.433	0	0	0
03/11/2008	€ / R 2009/06/12	12.85	Put	Currency Future	966.0000	1,025.0000	6.108	0	0	0
03/11/2008	€ / R 2009/06/12	13.95	Call	Currency Future	1,042.0000	987.0000	(5.278)	0	0	0
03/11/2008	€ / R 2009/06/12	12.85	Call	Currency Future	1,467.0000	1,400.0000	(4.567)	0	0	0
03/11/2008	€ / R 2009/06/12	15.00	Call	Currency Future	700.0000	659.0000	(5.857)	0	0	0
03/11/2008	€ / R 2009/06/12	11.65	Call	Currency Future	2,190.0000	2,097.0000	(4.247)	0	0	0
03/11/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,864.0000	1,940.0000	4.077	0	0	0
03/11/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,927.0000	1,841.0000	(4.463)	0	0	0
03/11/2008	€ / R 2009/06/12	14.80	Put	Currency Future	2,205.0000	2,288.0000	3.764	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	€ / R 2009/06/12	15.10	Put	Currency Future	2,422.0000	2,508.0000	3.551	0	0	0
03/11/2008	€ / R 2009/06/12	15.00	Put	Currency Future	2,349.0000	2,434.0000	3.619	0	0	0
03/11/2008	€ / R 2009/06/12	11.85	Call	Currency Future	2,056.0000	1,966.0000	(4.377)	0	0	0
03/11/2008	€ / R 2009/06/12	15.10	Call	Currency Future	673.0000	633.0000	(5.944)	0	0	0
03/11/2008	€ / R 2009/06/12	11.70	Call	Currency Future	2,156.0000	2,064.0000	(4.267)	0	0	0
03/11/2008	€ / R 2009/06/12	11.75	Call	Currency Future	2,122.0000	2,031.0000	(4.288)	0	0	0
03/11/2008	€ / R 2009/06/12	14.30	Call	Currency Future	915.0000	865.0000	(5.464)	0	0	0
03/11/2008	€ / R 2009/06/12	12.90	Put	Currency Future	990.0000	1,055.0000	6.566	0	0	0
03/11/2008	€ / R 2009/06/12	13.10	Put	Currency Future	1,105.0000	1,174.0000	6.244	0	0	0
03/11/2008	€ / R 2009/06/12	12.90	Call	Currency Future	1,441.0000	1,381.0000	(4.164)	0	0	0
03/11/2008	€ / R 2009/06/12	13.10	Call	Currency Future	1,356.0000	1,300.0000	(4.130)	0	0	0
03/11/2008	€ / R 2009/06/12	12.75	Put	Currency Future	918.0000	970.0000	5.664	0	0	0
03/11/2008	€ / R 2009/06/12	11.75	Put	Currency Future	521.0000	555.0000	6.526	0	0	0
03/11/2008	€ / R 2009/06/12	11.70	Put	Currency Future	504.0000	538.0000	6.746	0	0	0
03/11/2008	€ / R 2009/06/12	12.00	Put	Currency Future	607.0000	646.0000	6.425	0	0	0
03/11/2008	€ / R 2009/06/12	12.40	Call	Currency Future	1,715.0000	1,634.0000	(4.723)	0	0	0
03/11/2008	€ / R 2009/06/12	12.40	Put	Currency Future	764.0000	809.0000	5.890	0	0	0
03/11/2008	€ / R 2009/06/12	12.75	Call	Currency Future	1,520.0000	1,445.0000	(4.934)	0	0	0
03/11/2008	€ / R 2009/06/12	12.00	Call	Currency Future	1,959.0000	1,872.0000	(4.441)	0	0	0
03/11/2008	€ / R 2009/06/12	12.45	Call	Currency Future	1,686.0000	1,606.0000	(4.745)	0	0	0
03/11/2008	€ / R 2009/06/12	11.90	Call	Currency Future	2,023.0000	1,934.0000	(4.399)	0	0	0
03/11/2008	€ / R 2009/06/12	12.05	Put	Currency Future	626.0000	665.0000	6.230	0	0	0
03/11/2008	€ / R 2009/06/12	11.90	Put	Currency Future	572.0000	609.0000	6.469	0	0	0
03/11/2008	€ / R 2009/06/12	13.15	Call	Currency Future	1,336.0000	1,280.0000	(4.192)	0	0	0
03/11/2008	€ / R 2009/06/12	11.80	Call	Currency Future	2,089.0000	1,998.0000	(4.356)	0	0	0
03/11/2008	€ / R 2009/06/12	12.65	Call	Currency Future	1,574.0000	1,497.0000	(4.892)	0	0	0
03/11/2008	€ / R 2009/06/12	11.80	Put	Currency Future	537.0000	573.0000	6.704	0	0	0
03/11/2008	€ / R 2009/06/12	12.65	Put	Currency Future	872.0000	922.0000	5.734	0	0	0
03/11/2008	€ / R 2009/06/12	13.15	Put	Currency Future	1,134.0000	1,205.0000	6.261	0	0	0
03/11/2008	€ / R 2009/06/12	12.05	Call	Currency Future	1,927.0000	1,841.0000	(4.463)	0	0	0
03/11/2008	€ / R 2009/06/12	12.45	Put	Currency Future	785.0000	831.0000	5.860	0	0	0
03/11/2008	€ / R 2009/06/12	14.10	Call	Currency Future	986.0000	933.0000	(5.375)	0	0	0
03/11/2008	€ / R 2009/06/12	14.10	Put	Currency Future	1,735.0000	1,808.0000	4.207	0	0	0
03/11/2008	€ / R 2009/06/12	12.15	Put	Currency Future	663.0000	705.0000	6.335	0	0	0
03/11/2008	€ / R 2009/06/12	12.15	Call	Currency Future	1,865.0000	1,780.0000	(4.558)	0	0	0
03/11/2008	€ / R 2009/06/12	12.10	Put	Currency Future	644.0000	685.0000	6.366	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	€ / R 2009/06/12	12.10	Call	Currency Future	1,896.0000	1,810.0000	(4.536)	0	0	0
03/11/2008	€ / R 2009/06/12	14.50	Put	Currency Future	1,997.0000	2,076.0000	3.956	0	0	0
03/11/2008	€ / R 2009/06/12	14.90	Put	Currency Future	2,276.0000	2,360.0000	3.691	0	0	0
03/11/2008	€ / R 2009/06/12	12.20	Call	Currency Future	1,834.0000	1,750.0000	(4.580)	0	0	0
03/11/2008	€ / R 2009/06/12	12.20	Put	Currency Future	683.0000	725.0000	6.149	0	0	0
03/11/2008	€ / R 2009/06/12	14.90	Call	Currency Future	728.0000	686.0000	(5.769)	0	0	0
03/11/2008	€ / R 2009/06/12	14.50	Call	Currency Future	849.0000	801.0000	(5.654)	0	0	0
03/11/2008	€ / R 2009/06/12	13.45	Put	Currency Future	1,321.0000	1,396.0000	5.678	0	0	0
03/11/2008	€ / R 2009/06/12	13.25	Call	Currency Future	1,296.0000	1,243.0000	(4.090)	0	0	0
03/11/2008	€ / R 2009/06/12	15.20	Put	Currency Future	2,496.0000	2,583.0000	3.486	0	0	0
03/11/2008	€ / R 2009/06/12	13.45	Call	Currency Future	1,222.0000	1,172.0000	(4.092)	0	0	0
03/11/2008	€ / R 2009/06/12	13.25	Put	Currency Future	1,195.0000	1,267.0000	6.025	0	0	0
03/11/2008	€ / R 2009/06/12	13.05	Put	Currency Future	1,075.0000	1,144.0000	6.419	0	0	0
03/11/2008	€ / R 2009/06/12	13.55	Call	Currency Future	1,187.0000	1,138.0000	(4.128)	0	0	0
03/11/2008	€ / R 2009/06/12	15.20	Call	Currency Future	647.0000	608.0000	(6.028)	0	0	0
03/11/2008	€ / R 2009/06/12	13.05	Call	Currency Future	1,377.0000	1,320.0000	(4.139)	0	0	0
03/11/2008	€ / R 2009/06/12	13.55	Put	Currency Future	1,385.0000	1,463.0000	5.632	0	0	0
03/11/2008	€ / R 2009/06/12	13.75	Put	Currency Future	1,519.0000	1,587.0000	4.477	0	0	0
03/11/2008	€ / R 2009/06/12	13.75	Call	Currency Future	1,121.0000	1,062.0000	(5.263)	0	0	0
03/11/2008	€ / R 2009/06/12	13.30	Put	Currency Future	1,226.0000	1,299.0000	5.954	0	0	0
03/11/2008	€ / R 2009/06/12	13.20	Call	Currency Future	1,316.0000	1,261.0000	(4.179)	0	0	0
03/11/2008	€ / R 2009/06/12	13.20	Put	Currency Future	1,164.0000	1,236.0000	6.186	0	0	0
03/11/2008	€ / R 2009/06/12	13.30	Call	Currency Future	1,277.0000	1,225.0000	(4.072)	0	0	0
03/11/2008	€ / R 2009/06/12	13.40	Call	Currency Future	1,240.0000	1,189.0000	(4.113)	0	0	0
03/11/2008	€ / R 2009/06/12	13.40	Put	Currency Future	1,289.0000	1,364.0000	5.818	0	0	0
03/11/2008	€ / R 2009/06/12	14.65	Call	Currency Future	802.0000	756.0000	(5.736)	0	0	0
03/11/2008	€ / R 2009/06/12	14.70	Call	Currency Future	786.0000	742.0000	(5.598)	0	0	0
03/11/2008	€ / R 2009/06/12	14.70	Put	Currency Future	2,135.0000	2,216.0000	3.794	0	0	0
03/11/2008	€ / R 2009/06/12	14.65	Put	Currency Future	2,100.0000	2,181.0000	3.857	0	0	0
03/11/2008	€ / R 2009/06/12	14.20	Put	Currency Future	1,799.0000	1,873.0000	4.113	0	0	0
03/11/2008	€ / R 2009/06/12	13.50	Put	Currency Future	1,353.0000	1,429.0000	5.617	0	0	0
03/11/2008	€ / R 2009/06/12	13.50	Call	Currency Future	1,204.0000	1,155.0000	(4.070)	0	0	0
03/11/2008	€ / R 2009/06/12	14.20	Call	Currency Future	950.0000	899.0000	(5.368)	0	0	0
03/11/2008	€ / R 2009/06/12	14.30	Call	Currency Future	915.0000	865.0000	(5.464)	0	0	0
03/11/2008	€ / R 2009/06/12	14.30	Put	Currency Future	1,864.0000	1,940.0000	4.077	0	0	0
03/11/2008	€ / R 2009/06/12	12.85	Put	Currency Future	966.0000	1,025.0000	6.108	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	€ / R	2009/06/12	12.85	Call	Currency Future	1,467.0000	1,400.0000	(4.567)	0	0	0
03/11/2008	€ / R	2009/06/12	12.60	Call	Currency Future	1,601.0000	1,524.0000	(4.809)	0	0	0
03/11/2008	€ / R	2009/06/12	12.80	Call	Currency Future	1,493.0000	1,419.0000	(4.956)	0	0	0
03/11/2008	€ / R	2009/06/12	12.60	Put	Currency Future	850.0000	899.0000	5.765	0	0	0
03/11/2008	€ / R	2009/06/12	12.80	Put	Currency Future	942.0000	994.0000	5.520	0	0	0
03/11/2008	ALBI	2008/11/06			Index Future	270.5520	272.3410	0.661	0.0000	0.0000	661
03/11/2008	ALBI	2008/11/06	265.00	Call	Index Future	55,523.0000	73,410.0000	32.215	0	0	0
03/11/2008	ALBI	2008/11/06	265.00	Put	Index Future	3.0000	0.0000	(100.000)	0	0	0
03/11/2008	ALBI	2009/02/05			Index Future	278.7170	280.5580	0.661	0.0000	0.0000	0
03/11/2008	ALBI	2009/05/07			Index Future	286.9310	280.7480	(2.155)	0.0000	0.0000	0
03/11/2008	ALBI	2009/08/06			Index Future	295.1450	288.8650	(2.128)	0.0000	0.0000	0
03/11/2008	CRD1	2008/11/06			Index Future	114.6650	115.2080	0.474	0.0000	0.0000	6
03/11/2008	CRD1	2009/02/05			Index Future	117.9790	118.5370	0.473	0.0000	0.0000	0
03/11/2008	CRD1	2009/05/07			Index Future	121.3780	121.9530	0.474	0.0000	0.0000	0
03/11/2008	CRD1	2009/08/06			Index Future	124.7770	123.2530	(1.221)	0.0000	0.0000	0
03/11/2008	GOVI	2008/11/06			jGovi	272.5805	274.2510	0.613	0.0000	0.0000	120
03/11/2008	GOVI	2008/11/06	274.00	Call	jGovi	2,068.0000	6,313.0000	205.271	0	0	0
03/11/2008	GOVI	2008/11/06	274.00	Put	jGovi	16,263.0000	3,803.0000	(76.616)	0	0	0
03/11/2008	GOVI	2009/02/05			jGovi	280.4580	282.1775	0.613	0.0000	0.0000	275
03/11/2008	GOVI	2009/05/07			jGovi	288.5365	290.3075	0.614	0.0000	0.0000	0
03/11/2008	GOVI	2009/08/06			jGovi	295.9850	297.8210	0.620	0.0000	0.0000	0
03/11/2008	ILBI	2008/11/06			Index Future	335.5200	335.5200	-	0.0000	0.0000	1

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	ILBI	2009/02/05			Index Future	345.4080	345.4080	-	0.0000	0.0000	0
03/11/2008	ILBI	2009/05/07			Index Future	355.8660	355.8660	-	0.0000	0.0000	0
03/11/2008	J153	2010/08/31			jSwap	10.6870	10.6360	(0.477)	0.0000	0.0000	0
03/11/2008	J157	2015/09/15			jSwap	9.3410	9.3100	(0.332)	0.0000	0.0000	0
03/11/2008	J186	2026/12/21			jSwap	8.5820	8.5310	(0.594)	0.0000	0.0000	0
03/11/2008	J201	2014/12/22			jSwap	9.5710	9.5410	(0.313)	0.0000	0.0000	0
03/11/2008	J203	2017/09/15			jSwap	9.1790	9.1410	(0.414)	0.0000	0.0000	0
03/11/2008	J204	2018/12/21			jSwap	9.2110	9.1570	(0.586)	0.0000	0.0000	0
03/11/2008	J207	2020/01/15			jSwap	9.0950	9.0330	(0.682)	0.0000	0.0000	0
03/11/2008	JBAR	2005/12/21			jBar	12.3500	12.3420	(0.065)	0.0000	0.0000	0
03/11/2008	JFRA	2008/11/06			jFra	12.3780	12.3570	(0.170)	0.0000	0.0000	0
03/11/2008	JFRA	2009/02/05			jFra	11.6470	11.6680	0.180	0.0000	0.0000	0
03/11/2008	JFRA	2009/05/07			jFra	10.7620	10.7270	(0.325)	0.0000	0.0000	0
03/11/2008	JFRA	2009/08/06			jFra	10.1250	9.9840	(1.393)	0.0000	0.0000	0
03/11/2008	JFRA	2009/11/05			jFra	9.5830	9.4960	(0.908)	0.0000	0.0000	0
03/11/2008	JN02	2008/11/06			jNote	10.2670	10.2090	(0.565)	0.0000	0.0000	0
03/11/2008	JN02	2009/02/05			jNote	9.8170	9.7580	(0.601)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	JN02	2009/05/07			jNote	9.4490	9.3850	(0.677)	0.0000	0.0000	0
03/11/2008	JN02	2009/08/06			jNote	9.1960	9.1370	(0.642)	0.0000	0.0000	0
03/11/2008	JN05	2008/11/07			jNote	9.6840	9.5580	(1.301)	0.0000	0.0000	0
03/11/2008	JN05	2009/02/05			jNote	9.1450	9.1190	(0.284)	0.0000	0.0000	0
03/11/2008	JN05	2009/05/07			jNote	8.9640	8.9330	(0.346)	0.0000	0.0000	0
03/11/2008	JN05	2009/08/06			jNote	8.8340	8.8000	(0.385)	0.0000	0.0000	0
03/11/2008	JN10	2008/11/07			jNote	9.3210	9.2050	(1.245)	0.0000	0.0000	0
03/11/2008	JN10	2009/02/05			jNote	8.7940	8.7350	(0.671)	0.0000	0.0000	0
03/11/2008	JN10	2009/05/07			jNote	8.6720	8.6080	(0.738)	0.0000	0.0000	0
03/11/2008	JN10	2009/08/06			jNote	8.5770	8.5120	(0.758)	0.0000	0.0000	0
03/11/2008	JROD	2008/11/28			jRod	11.8720	11.8560	(0.135)	0.0000	0.0000	0
03/11/2008	JROD	2008/12/31			jRod	12.1020	12.0690	(0.273)	0.0000	0.0000	0
03/11/2008	OTH1	2008/11/06			Index Future	259.8870	262.1410	0.867	0.0000	0.0000	9
03/11/2008	OTH1	2009/02/05			Index Future	267.3980	269.7170	0.867	0.0000	0.0000	0
03/11/2008	OTH1	2009/05/07			Index Future	275.1000	277.4880	0.868	0.0000	0.0000	0
03/11/2008	OTH1	2009/08/06			Index Future	282.8020	278.0910	(1.666)	0.0000	0.0000	0
03/11/2008	R153	2008/11/06			Bond Future	9.6520	9.5240	(1.326)	0.0000	0.0000	3,526
03/11/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
03/11/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	687.0000	470.0000	(31.587)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	R153	2008/11/06	9.00	Put	Option on Bond Future	1,103.0000	888.0000	(19.492)	0	0	0
03/11/2008	R153	2008/11/06	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2008	R153	2008/11/06	9.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	700
03/11/2008	R153	2008/11/06	8.75	Put	Option on Bond Future	1,530.0000	1,314.0000	(14.118)	0	0	0
03/11/2008	R153	2009/02/05			Bond Future	9.3550	9.2030	(1.625)	0.0000	0.0000	3
03/11/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,251.0000	1,406.0000	12.390	0	0	0
03/11/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	313.0000	245.0000	(21.725)	0	0	0
03/11/2008	R153	2009/05/07			Bond Future	9.0150	8.8320	(2.030)	0.0000	0.0000	0
03/11/2008	R153	2009/05/07	9.25	Call	Option on Bond Future	1,685.0000	1,799.0000	6.766	0	0	0
03/11/2008	R153	2009/05/07	9.25	Put	Option on Bond Future	1,393.0000	1,277.0000	(8.327)	0	0	0
03/11/2008	R153	2009/08/06			Bond Future	8.3280	8.3310	0.036	0.0000	0.0000	0
03/11/2008	R153	2009/08/06	9.75	Put	Option on Bond Future	1,558.0000	1,550.0000	(0.513)	0	0	0
03/11/2008	R153	2009/08/06	9.75	Call	Option on Bond Future	2,997.0000	2,987.0000	(0.334)	0	0	0
03/11/2008	R153	2009/08/06	10.00	Call	Option on Bond Future	3,148.0000	3,137.0000	(0.349)	0	0	0
03/11/2008	R153	2009/08/06	10.00	Put	Option on Bond Future	1,458.0000	1,451.0000	(0.480)	0	0	0
03/11/2008	R157	2008/11/06			Bond Future	9.0730	8.9640	(1.201)	0.0000	0.0000	9,073
03/11/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	1,928.0000	1,293.0000	(32.936)	0	0	0
03/11/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	60.0000	51.0000	(15.000)	0	0	700
03/11/2008	R157	2008/11/06	10.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2008	R157	2008/11/06	10.00	Call	Option on Bond Future	5,160.0000	5,786.0000	12.132	0	0	0
03/11/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	2,438.0000	3,040.0000	24.692	0	0	500
03/11/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	6,502.0000	7,128.0000	9.628	0	0	0
03/11/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	600
03/11/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	25.0000	0.0000	(100.000)	0	0	1,000
03/11/2008	R157	2009/02/05			Bond Future	8.9560	8.8410	(1.284)	0.0000	0.0000	5,095
03/11/2008	R157	2009/02/05	8.75	Call	Option on Bond Future	1,776.0000	2,031.0000	14.358	0	0	600
03/11/2008	R157	2009/02/05	8.75	Put	Option on Bond Future	2,935.0000	2,545.0000	(13.288)	0	0	0
03/11/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	3,215.0000	3,595.0000	11.820	0	0	0
03/11/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,587.0000	1,321.0000	(16.761)	0	0	0
03/11/2008	R157	2009/02/05	9.50	Call	Option on Bond Future	4,108.0000	4,545.0000	10.638	0	0	600
03/11/2008	R157	2009/02/05	9.50	Put	Option on Bond Future	1,116.0000	909.0000	(18.548)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	R157	2009/02/05	10.00	Call	Option on Bond Future	6,178.0000	6,707.0000	8.563	0	0	0
03/11/2008	R157	2009/02/05	10.00	Put	Option on Bond Future	521.0000	405.0000	(22.265)	0	0	600
03/11/2008	R157	2009/05/07			Bond Future	8.8380	8.7170	(1.369)	0.0000	0.0000	0
03/11/2008	R157	2009/05/07	9.00	Call	Option on Bond Future	3,546.0000	3,901.0000	10.011	0	0	0
03/11/2008	R157	2009/05/07	9.00	Put	Option on Bond Future	2,667.0000	2,361.0000	(11.474)	0	0	0
03/11/2008	R157	2009/08/06			Bond Future	8.6790	8.5990	(0.922)	0.0000	0.0000	2,500
03/11/2008	R157	2009/08/06	9.25	Put	Option on Bond Future	1,026.0000	900.0000	(12.281)	0	0	0
03/11/2008	R157	2009/08/06	9.25	Call	Option on Bond Future	4,011.0000	4,310.0000	7.455	0	0	0
03/11/2008	R186	2008/11/06			Bond Future	8.7740	8.6550	(1.356)	0.0000	0.0000	4,917
03/11/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	2,802.0000	1,598.0000	(42.969)	0	0	0
03/11/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2008	R186	2009/02/05			Bond Future	8.6790	8.5570	(1.406)	0.0000	0.0000	2,650
03/11/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	5,591.0000	6,808.0000	21.767	0	0	0
03/11/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	35.0000	10.0000	(71.429)	0	0	0
03/11/2008	R186	2009/05/07			Bond Future	8.5900	8.4650	(1.455)	0.0000	0.0000	0
03/11/2008	R186	2009/05/07	9.00	Put	Option on Bond Future	394.0000	216.0000	(45.178)	0	0	0
03/11/2008	R186	2009/05/07	9.00	Call	Option on Bond Future	4,444.0000	5,544.0000	24.752	0	0	0
03/11/2008	R186	2009/08/06			Bond Future	8.5570	8.3810	(2.057)	0.0000	0.0000	2,500
03/11/2008	R186	2009/08/06	9.00	Put	Option on Bond Future	557.0000	284.0000	(49.013)	0	0	0
03/11/2008	R186	2009/08/06	9.00	Call	Option on Bond Future	4,911.0000	6,438.0000	31.093	0	0	0
03/11/2008	R196	2008/11/06			Bond Future	12.2770	12.3180	0.334	0.0000	0.0000	0
03/11/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	15.0000	2.0000	(86.667)	0	0	0
03/11/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,055.0000	1,053.0000	(0.190)	0	0	0
03/11/2008	R196	2009/02/05			Bond Future	11.5560	11.7530	1.705	0.0000	0.0000	0
03/11/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
03/11/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	43.0000	52.0000	20.930	0	0	0
03/11/2008	R196	2009/05/07			Bond Future	11.5410	11.5410	-	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	R196	2009/05/07	11.00	Put	Option on Bond Future	260.0000	259.0000	(0.385)	0	0	0
03/11/2008	R196	2009/05/07	11.00	Call	Option on Bond Future	100.0000	99.0000	(1.000)	0	0	0
03/11/2008	R201	2008/11/06			Bond Future	9.2000	9.0910	(1.185)	0.0000	0.0000	1,000
03/11/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	2,069.0000	1,573.0000	(23.973)	0	0	0
03/11/2008	R201	2009/02/05			Bond Future	9.0410	8.9270	(1.261)	0.0000	0.0000	2
03/11/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,549.0000	1,881.0000	21.433	0	0	0
03/11/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	627.0000	451.0000	(28.070)	0	0	0
03/11/2008	R201	2009/05/07			Bond Future	8.8850	8.7640	(1.362)	0.0000	0.0000	0
03/11/2008	R201	2009/05/07	9.25	Call	Option on Bond Future	2,374.0000	2,731.0000	15.038	0	0	0
03/11/2008	R201	2009/05/07	9.25	Put	Option on Bond Future	810.0000	640.0000	(20.988)	0	0	0
03/11/2008	R201	2009/08/06			Bond Future	8.8290	8.6080	(2.503)	0.0000	0.0000	0
03/11/2008	R201	2009/08/06	9.25	Put	Option on Bond Future	1,009.0000	722.0000	(28.444)	0	0	0
03/11/2008	R201	2009/08/06	9.25	Call	Option on Bond Future	2,754.0000	3,398.0000	23.384	0	0	0
03/11/2008	R203	2008/11/06			Bond Future	9.0820	8.9630	(1.310)	0.0000	0.0000	0
03/11/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	3,453.0000	2,760.0000	(20.070)	0	0	0
03/11/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2008	R203	2009/02/05			Bond Future	8.9610	8.8380	(1.373)	0.0000	0.0000	0
03/11/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	395.0000	234.0000	(40.759)	0	0	0
03/11/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	2,037.0000	2,586.0000	26.951	0	0	0
03/11/2008	R203	2009/05/07			Bond Future	8.8410	8.7120	(1.459)	0.0000	0.0000	0
03/11/2008	R203	2009/05/07	9.00	Call	Option on Bond Future	1,890.0000	2,357.0000	24.709	0	0	0
03/11/2008	R203	2009/05/07	9.00	Put	Option on Bond Future	991.0000	721.0000	(27.245)	0	0	0
03/11/2008	R203	2009/08/06			Bond Future	8.7910	8.5930	(2.252)	0.0000	0.0000	0
03/11/2008	R203	2009/08/06	9.25	Put	Option on Bond Future	750.0000	484.0000	(35.467)	0	0	0
03/11/2008	R203	2009/08/06	9.25	Call	Option on Bond Future	3,274.0000	4,124.0000	25.962	0	0	0
03/11/2008	R204	2008/11/06			Bond Future	9.0830	8.9640	(1.310)	0.0000	0.0000	3,126

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	3,720.0000	2,976.0000	(20.000)	0	0	0
03/11/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2008	R204	2009/02/05			Bond Future	8.9700	8.8470	(1.371)	0.0000	0.0000	9
03/11/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	342.0000	187.0000	(45.322)	0	0	0
03/11/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	2,054.0000	2,664.0000	29.698	0	0	0
03/11/2008	R204	2009/05/07			Bond Future	8.8630	8.7350	(1.444)	0.0000	0.0000	0
03/11/2008	R204	2009/05/07	9.00	Put	Option on Bond Future	1,012.0000	721.0000	(28.755)	0	0	0
03/11/2008	R204	2009/05/07	9.00	Call	Option on Bond Future	1,850.0000	2,350.0000	27.027	0	0	0
03/11/2008	R204	2009/08/06			Bond Future	8.8220	8.6320	(2.154)	0.0000	0.0000	0
03/11/2008	R204	2009/08/06	9.25	Call	Option on Bond Future	3,232.0000	4,133.0000	27.877	0	0	0
03/11/2008	R204	2009/08/06	9.25	Put	Option on Bond Future	679.0000	418.0000	(38.439)	0	0	0
03/11/2008	R206	2008/11/06			Bond Future	9.2090	9.1000	(1.184)	0.0000	0.0000	1,730
03/11/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	4,830.0000	4,407.0000	(8.758)	0	0	0
03/11/2008	R206	2009/02/05			Bond Future	9.0290	8.9140	(1.274)	0.0000	0.0000	0
03/11/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,437.0000	1,715.0000	19.346	0	0	0
03/11/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	610.0000	454.0000	(25.574)	0	0	0
03/11/2008	R206	2009/05/07			Bond Future	8.8550	8.7330	(1.378)	0.0000	0.0000	0
03/11/2008	R206	2009/05/07	9.00	Call	Option on Bond Future	1,668.0000	1,922.0000	15.228	0	0	0
03/11/2008	R206	2009/05/07	9.00	Put	Option on Bond Future	1,142.0000	949.0000	(16.900)	0	0	0
03/11/2008	R206	2009/08/06			Bond Future	8.7900	8.5540	(2.685)	0.0000	0.0000	0
03/11/2008	R206	2009/08/06	9.25	Call	Option on Bond Future	2,575.0000	3,143.0000	22.058	0	0	0
03/11/2008	R206	2009/08/06	9.25	Put	Option on Bond Future	982.0000	720.0000	(26.680)	0	0	0
03/11/2008	R207	2008/11/06			Bond Future	9.0630	8.9540	(1.203)	0.0000	0.0000	0
03/11/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	3,671.0000	2,976.0000	(18.932)	0	0	0
03/11/2008	R207	2009/02/05			Bond Future	8.9580	8.8450	(1.261)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	270.0000	143.0000	(47.037)	0	0	0
03/11/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	2,094.0000	2,686.0000	28.271	0	0	0
03/11/2008	R207	2009/05/07			Bond Future	8.8610	8.7450	(1.309)	0.0000	0.0000	0
03/11/2008	R207	2009/05/07	9.00	Call	Option on Bond Future	1,784.0000	2,256.0000	26.457	0	0	0
03/11/2008	R207	2009/05/07	9.00	Put	Option on Bond Future	912.0000	648.0000	(28.947)	0	0	0
03/11/2008	R207	2009/08/06			Bond Future	8.8240	8.6510	(1.961)	0.0000	0.0000	0
03/11/2008	R207	2009/08/06	9.25	Put	Option on Bond Future	578.0000	352.0000	(39.100)	0	0	0
03/11/2008	R207	2009/08/06	9.25	Call	Option on Bond Future	3,190.0000	4,054.0000	27.085	0	0	0
03/11/2008	R208	2008/11/06			Bond Future	9.0240	8.9080	(1.285)	0.0000	0.0000	0
03/11/2008	R208	2008/11/06	8.75	Put	Option on Bond Future	1,811.0000	1,051.0000	(41.966)	0	0	0
03/11/2008	R208	2008/11/06	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2008	R208	2009/02/05			Bond Future	8.9140	8.7950	(1.335)	0.0000	0.0000	0
03/11/2008	R208	2009/02/05	8.75	Put	Option on Bond Future	1,537.0000	1,043.0000	(32.141)	0	0	0
03/11/2008	R208	2009/02/05	8.75	Call	Option on Bond Future	458.0000	745.0000	62.664	0	0	0
03/11/2008	R208	2009/05/07			Bond Future	8.8400	8.7100	(1.471)	0.0000	0.0000	0
03/11/2008	R208	2009/05/07	8.75	Call	Option on Bond Future	957.0000	1,362.0000	42.320	0	0	0
03/11/2008	R208	2009/05/07	8.75	Put	Option on Bond Future	1,546.0000	1,098.0000	(28.978)	0	0	0
03/11/2008	R208	2009/08/06			Bond Future	8.7980	8.6640	(1.523)	0.0000	0.0000	0
03/11/2008	R208	2009/08/06	9.25	Call	Option on Bond Future	3,348.0000	4,053.0000	21.057	0	0	0
03/11/2008	R208	2009/08/06	9.25	Put	Option on Bond Future	488.0000	320.0000	(34.426)	0	0	0
03/11/2008	R209	2008/11/06			Bond Future	8.3850	8.2660	(1.419)	0.0000	0.0000	5,947
03/11/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	5,835.0000	4,794.0000	(17.841)	0	0	0
03/11/2008	R209	2009/02/05			Bond Future	8.3040	8.1830	(1.457)	0.0000	0.0000	0
03/11/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
03/11/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	5,739.0000	6,812.0000	18.697	0	0	0
03/11/2008	R209	2009/05/07			Bond Future	8.2270	8.1040	(1.495)	0.0000	0.0000	0

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03/11/2008	R209	2009/05/07	9.00	Call	Option on Bond Future	6,420.0000	7,519.0000	17.118	0	0	0
03/11/2008	R209	2009/05/07	9.00	Put	Option on Bond Future	9.0000	2.0000	(77.778)	0	0	0
03/11/2008	R209	2009/08/06			Bond Future	8.1900	8.0320	(1.929)	0.0000	0.0000	0
03/11/2008	R209	2009/08/06	8.75	Put	Option on Bond Future	133.0000	51.0000	(61.654)	0	0	0
03/11/2008	R209	2009/08/06	8.75	Call	Option on Bond Future	4,891.0000	6,242.0000	27.622	0	0	0
03/11/2008	TRT1	2008/11/06			Index Future	269.0410	270.7070	0.619	0.0000	0.0000	300
03/11/2008	TRT1	2009/02/05			Index Future	276.8160	278.5310	0.620	0.0000	0.0000	0
03/11/2008	TRT1	2009/05/07			Index Future	284.7900	286.5560	0.620	0.0000	0.0000	0
03/11/2008	TRT1	2009/08/06			Index Future	292.7640	287.1580	(1.915)	0.0000	0.0000	0
03/11/2008	ZAAD	2008/12/12			Currency Future	6.6276	6.6461	0.279	0.0000	0.0000	7,413
03/11/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	135.0000	127.0000	(5.926)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.30	Call	Currency Future	190.0000	181.0000	(4.737)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	1,058.0000	1,031.0000	(2.552)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.30	Put	Currency Future	862.0000	835.0000	(3.132)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	610.0000	584.0000	(4.262)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.45	Put	Currency Future	299.0000	277.0000	(7.358)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	413.0000	388.0000	(6.053)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.40	Call	Currency Future	166.0000	158.0000	(4.819)	0	0	0
03/11/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	792.0000	796.0000	0.505	0	0	0
03/11/2008	ZAAD	2008/12/12	5.75	Put	Currency Future	72.0000	62.0000	(13.889)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	261.0000	252.0000	(3.448)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.90	Put	Currency Future	1,354.0000	1,329.0000	(1.846)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	141.0000	125.0000	(11.348)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.75	Put	Currency Future	475.0000	449.0000	(5.474)	0	0	0
03/11/2008	ZAAD	2008/12/12	8.00	Put	Currency Future	1,443.0000	1,418.0000	(1.733)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	155.0000	147.0000	(5.161)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.45	Call	Currency Future	155.0000	147.0000	(5.161)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	648.0000	650.0000	0.309	0	0	0
03/11/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	288.0000	280.0000	(2.778)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.90	Call	Currency Future	303.0000	295.0000	(2.640)	0	0	0

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03/11/2008	ZAAD	2008/12/12	8.00	Call	Currency Future	71.0000	64.0000	(9.859)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	978.0000	951.0000	(2.761)	0	0	0
03/11/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	114.0000	100.0000	(12.281)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.05	Call	Currency Future	718.0000	721.0000	0.418	0	0	0
03/11/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	390.0000	384.0000	(1.538)	0	0	0
03/11/2008	ZAAD	2008/12/12	5.95	Put	Currency Future	114.0000	100.0000	(12.281)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.90	Put	Currency Future	575.0000	549.0000	(4.522)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.75	Call	Currency Future	352.0000	345.0000	(1.989)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	82.0000	75.0000	(8.537)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.75	Call	Currency Future	102.0000	95.0000	(6.863)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	335.0000	328.0000	(2.090)	0	0	0
03/11/2008	ZAAD	2008/12/12	5.85	Put	Currency Future	91.0000	79.0000	(13.187)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.40	Put	Currency Future	938.0000	912.0000	(2.772)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.75	Put	Currency Future	1,224.0000	1,199.0000	(2.042)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.95	Call	Currency Future	288.0000	280.0000	(2.778)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	507.0000	481.0000	(5.128)	0	0	0
03/11/2008	ZAAD	2008/12/12	5.85	Call	Currency Future	869.0000	875.0000	0.690	0	0	0
03/11/2008	ZAAD	2008/12/12	7.80	Call	Currency Future	95.0000	88.0000	(7.368)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.65	Put	Currency Future	1,140.0000	1,114.0000	(2.281)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.95	Put	Currency Future	610.0000	584.0000	(4.262)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.85	Put	Currency Future	541.0000	515.0000	(4.806)	0	0	0
03/11/2008	ZAAD	2008/12/12	5.75	Call	Currency Future	950.0000	958.0000	0.842	0	0	0
03/11/2008	ZAAD	2008/12/12	6.65	Call	Currency Future	390.0000	384.0000	(1.538)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.80	Put	Currency Future	1,267.0000	1,242.0000	(1.973)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.10	Call	Currency Future	683.0000	685.0000	0.293	0	0	0
03/11/2008	ZAAD	2008/12/12	7.55	Put	Currency Future	1,058.0000	1,031.0000	(2.552)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.45	Put	Currency Future	978.0000	951.0000	(2.761)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.85	Call	Currency Future	318.0000	311.0000	(2.201)	0	0	0
03/11/2008	ZAAD	2008/12/12	5.95	Call	Currency Future	792.0000	796.0000	0.505	0	0	0
03/11/2008	ZAAD	2008/12/12	6.65	Put	Currency Future	413.0000	388.0000	(6.053)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.70	Call	Currency Future	110.0000	102.0000	(7.273)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.55	Call	Currency Future	135.0000	127.0000	(5.926)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.80	Call	Currency Future	335.0000	328.0000	(2.090)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.60	Put	Currency Future	1,099.0000	1,072.0000	(2.457)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.70	Put	Currency Future	1,182.0000	1,156.0000	(2.200)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.65	Call	Currency Future	118.0000	110.0000	(6.780)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	ZAAD	2008/12/12	6.70	Call	Currency Future	371.0000	364.0000	(1.887)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.90	Call	Currency Future	82.0000	75.0000	(8.537)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	230.0000	222.0000	(3.478)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	171.0000	154.0000	(9.942)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.10	Call	Currency Future	245.0000	237.0000	(3.265)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.15	Put	Currency Future	752.0000	726.0000	(3.457)	0	0	0
03/11/2008	ZAAD	2008/12/12	5.90	Put	Currency Future	102.0000	89.0000	(12.745)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.10	Put	Currency Future	717.0000	690.0000	(3.766)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.30	Put	Currency Future	227.0000	207.0000	(8.811)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.70	Put	Currency Future	443.0000	418.0000	(5.643)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.15	Call	Currency Future	648.0000	650.0000	0.309	0	0	0
03/11/2008	ZAAD	2008/12/12	6.40	Call	Currency Future	501.0000	498.0000	(0.599)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.20	Call	Currency Future	216.0000	207.0000	(4.167)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.40	Put	Currency Future	274.0000	252.0000	(8.029)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.80	Put	Currency Future	507.0000	481.0000	(5.128)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.35	Put	Currency Future	900.0000	873.0000	(3.000)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.50	Put	Currency Future	1,017.0000	991.0000	(2.557)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.30	Call	Currency Future	554.0000	553.0000	(0.181)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.05	Call	Currency Future	261.0000	252.0000	(3.448)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.00	Put	Currency Future	127.0000	112.0000	(11.811)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	683.0000	656.0000	(3.953)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.00	Call	Currency Future	754.0000	758.0000	0.531	0	0	0
03/11/2008	ZAAD	2008/12/12	7.20	Put	Currency Future	788.0000	761.0000	(3.426)	0	0	0
03/11/2008	ZAAD	2008/12/12	5.90	Call	Currency Future	830.0000	835.0000	0.602	0	0	0
03/11/2008	ZAAD	2008/12/12	6.55	Put	Currency Future	355.0000	330.0000	(7.042)	0	0	0
03/11/2008	ZAAD	2008/12/12	5.80	Call	Currency Future	909.0000	916.0000	0.770	0	0	0
03/11/2008	ZAAD	2008/12/12	6.05	Put	Currency Future	141.0000	125.0000	(11.348)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.55	Call	Currency Future	432.0000	427.0000	(1.157)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.15	Call	Currency Future	230.0000	222.0000	(3.478)	0	0	0
03/11/2008	ZAAD	2008/12/12	5.80	Put	Currency Future	81.0000	70.0000	(13.580)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.35	Call	Currency Future	177.0000	169.0000	(4.520)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.05	Put	Currency Future	683.0000	656.0000	(3.953)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.45	Call	Currency Future	477.0000	473.0000	(0.839)	0	0	0
03/11/2008	ZAAD	2008/12/12	6.15	Put	Currency Future	171.0000	154.0000	(9.942)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.60	Call	Currency Future	126.0000	118.0000	(6.349)	0	0	0
03/11/2008	ZAAD	2008/12/12	7.25	Put	Currency Future	825.0000	798.0000	(3.273)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	ZAAD 2008/12/12	6.45	Put	Currency Future	299.0000	277.0000	(7.358)	0	0	0
03/11/2008	ZAAD 2008/12/12	6.05	Call	Currency Future	718.0000	721.0000	0.418	0	0	0
03/11/2008	ZAAD 2008/12/12	7.15	Put	Currency Future	752.0000	726.0000	(3.457)	0	0	0
03/11/2008	ZAAD 2008/12/12	7.50	Call	Currency Future	145.0000	137.0000	(5.517)	0	0	0
03/11/2008	ZAAD 2008/12/12	7.25	Call	Currency Future	202.0000	194.0000	(3.960)	0	0	0
03/11/2008	ZAAD 2008/12/12	7.70	Put	Currency Future	1,182.0000	1,156.0000	(2.200)	0	0	0
03/11/2008	ZAAD 2008/12/12	6.25	Call	Currency Future	583.0000	583.0000	-	0	0	0
03/11/2008	ZAAD 2008/12/12	7.90	Put	Currency Future	1,354.0000	1,329.0000	(1.846)	0	0	0
03/11/2008	ZAAD 2008/12/12	6.20	Put	Currency Future	188.0000	170.0000	(9.574)	0	0	0
03/11/2008	ZAAD 2008/12/12	6.20	Call	Currency Future	615.0000	616.0000	0.163	0	0	0
03/11/2008	ZAAD 2008/12/12	7.70	Call	Currency Future	110.0000	102.0000	(7.273)	0	0	0
03/11/2008	ZAAD 2008/12/12	6.25	Put	Currency Future	205.0000	187.0000	(8.780)	0	0	0
03/11/2008	ZAAD 2008/12/12	6.35	Put	Currency Future	249.0000	229.0000	(8.032)	0	0	0
03/11/2008	ZAAD 2008/12/12	7.40	Call	Currency Future	166.0000	158.0000	(4.819)	0	0	0
03/11/2008	ZAAD 2008/12/12	7.20	Call	Currency Future	216.0000	207.0000	(4.167)	0	0	0
03/11/2008	ZAAD 2008/12/12	6.35	Call	Currency Future	527.0000	525.0000	(0.380)	0	0	0
03/11/2008	ZAAD 2008/12/12	7.20	Put	Currency Future	788.0000	761.0000	(3.426)	0	0	0
03/11/2008	ZAAD 2008/12/12	7.40	Put	Currency Future	938.0000	912.0000	(2.772)	0	0	0
03/11/2008	ZAAD 2008/12/12	6.45	Call	Currency Future	477.0000	473.0000	(0.839)	0	0	0
03/11/2008	ZAAD 2008/12/12	7.30	Put	Currency Future	862.0000	835.0000	(3.132)	0	0	0
03/11/2008	ZAAD 2008/12/12	7.30	Call	Currency Future	190.0000	181.0000	(4.737)	0	0	0
03/11/2008	ZAAD 2008/12/12	6.10	Put	Currency Future	155.0000	139.0000	(10.323)	0	0	0
03/11/2008	ZAAD 2008/12/12	6.30	Put	Currency Future	227.0000	207.0000	(8.811)	0	0	0
03/11/2008	ZAAD 2008/12/12	6.30	Call	Currency Future	554.0000	553.0000	(0.181)	0	0	0
03/11/2008	ZAAD 2008/12/12	6.55	Call	Currency Future	432.0000	427.0000	(1.157)	0	0	0
03/11/2008	ZAAD 2008/12/12	6.55	Put	Currency Future	355.0000	330.0000	(7.042)	0	0	0
03/11/2008	ZAAD 2008/12/12	6.90	Put	Currency Future	575.0000	549.0000	(4.522)	0	0	0
03/11/2008	ZAAD 2008/12/12	7.00	Put	Currency Future	646.0000	620.0000	(4.025)	0	0	0
03/11/2008	ZAAD 2008/12/12	7.00	Call	Currency Future	274.0000	266.0000	(2.920)	0	0	0
03/11/2008	ZAAD 2008/12/12	6.90	Call	Currency Future	303.0000	295.0000	(2.640)	0	0	0
03/11/2008	ZAAD 2008/12/12	6.60	Put	Currency Future	383.0000	359.0000	(6.266)	0	0	0
03/11/2008	ZAAD 2008/12/12	6.60	Call	Currency Future	411.0000	405.0000	(1.460)	0	0	0
03/11/2008	ZAAD 2008/12/12	6.50	Put	Currency Future	326.0000	303.0000	(7.055)	0	0	0
03/11/2008	ZAAD 2008/12/12	6.50	Call	Currency Future	454.0000	449.0000	(1.101)	0	0	0
03/11/2008	ZAAD 2008/12/12	6.40	Put	Currency Future	274.0000	252.0000	(8.029)	0	0	0
03/11/2008	ZAAD 2008/12/12	6.40	Call	Currency Future	501.0000	498.0000	(0.599)	0	0	0

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03/11/2008	ZAAD	2009/03/16			Currency Future	6.7467	6.7654	0.277	0.0000	0.0000	1,736
03/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	991.0000	973.0000	(1.816)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	478.0000	481.0000	0.628	0	0	0
03/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	374.0000	361.0000	(3.476)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.75	Call	Currency Future	548.0000	552.0000	0.730	0	0	0
03/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	402.0000	403.0000	0.249	0	0	0
03/11/2008	ZAAD	2009/03/16	7.00	Put	Currency Future	716.0000	699.0000	(2.374)	0	0	0
03/11/2008	ZAAD	2009/03/16	7.50	Put	Currency Future	1,063.0000	1,044.0000	(1.787)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	648.0000	632.0000	(2.469)	0	0	0
03/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	855.0000	837.0000	(2.105)	0	0	0
03/11/2008	ZAAD	2009/03/16	7.70	Call	Currency Future	258.0000	258.0000	-	0	0	0
03/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	682.0000	665.0000	(2.493)	0	0	0
03/11/2008	ZAAD	2009/03/16	7.50	Call	Currency Future	310.0000	310.0000	-	0	0	0
03/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	495.0000	497.0000	0.404	0	0	0
03/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	338.0000	338.0000	-	0	0	0
03/11/2008	ZAAD	2009/03/16	7.60	Put	Currency Future	1,136.0000	1,117.0000	(1.673)	0	0	0
03/11/2008	ZAAD	2009/03/16	7.60	Call	Currency Future	283.0000	283.0000	-	0	0	0
03/11/2008	ZAAD	2009/03/16	6.85	Call	Currency Future	512.0000	515.0000	0.586	0	0	0
03/11/2008	ZAAD	2009/03/16	7.70	Put	Currency Future	1,212.0000	1,193.0000	(1.568)	0	0	0
03/11/2008	ZAAD	2009/03/16	7.65	Call	Currency Future	270.0000	270.0000	-	0	0	0
03/11/2008	ZAAD	2009/03/16	6.75	Put	Currency Future	552.0000	536.0000	(2.899)	0	0	0
03/11/2008	ZAAD	2009/03/16	7.00	Call	Currency Future	463.0000	465.0000	0.432	0	0	0
03/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	922.0000	904.0000	(1.952)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.85	Put	Currency Future	615.0000	599.0000	(2.602)	0	0	0
03/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,368.0000	1,349.0000	(1.389)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	246.0000	236.0000	(4.065)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	843.0000	851.0000	0.949	0	0	0
03/11/2008	ZAAD	2009/03/16	7.45	Call	Currency Future	324.0000	324.0000	-	0	0	0
03/11/2008	ZAAD	2009/03/16	7.65	Put	Currency Future	1,174.0000	1,155.0000	(1.618)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.95	Call	Currency Future	478.0000	481.0000	0.628	0	0	0
03/11/2008	ZAAD	2009/03/16	7.45	Put	Currency Future	1,027.0000	1,008.0000	(1.850)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	583.0000	567.0000	(2.744)	0	0	0
03/11/2008	ZAAD	2009/03/16	7.55	Call	Currency Future	296.0000	296.0000	-	0	0	0
03/11/2008	ZAAD	2009/03/16	7.10	Put	Currency Future	786.0000	769.0000	(2.163)	0	0	0
03/11/2008	ZAAD	2009/03/16	7.25	Put	Currency Future	888.0000	870.0000	(2.027)	0	0	0

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03/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	671.0000	676.0000	0.745	0	0	0
03/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	448.0000	449.0000	0.223	0	0	0
03/11/2008	ZAAD	2009/03/16	6.95	Put	Currency Future	682.0000	665.0000	(2.493)	0	0	0
03/11/2008	ZAAD	2009/03/16	7.55	Put	Currency Future	1,099.0000	1,081.0000	(1.638)	0	0	0
03/11/2008	ZAAD	2009/03/16	7.35	Call	Currency Future	353.0000	354.0000	0.283	0	0	0
03/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	369.0000	370.0000	0.271	0	0	0
03/11/2008	ZAAD	2009/03/16	6.10	Call	Currency Future	876.0000	884.0000	0.913	0	0	0
03/11/2008	ZAAD	2009/03/16	7.25	Call	Currency Future	385.0000	386.0000	0.260	0	0	0
03/11/2008	ZAAD	2009/03/16	5.90	Put	Currency Future	169.0000	160.0000	(5.325)	0	0	0
03/11/2008	ZAAD	2009/03/16	7.10	Call	Currency Future	433.0000	435.0000	0.462	0	0	0
03/11/2008	ZAAD	2009/03/16	6.30	Put	Currency Future	302.0000	290.0000	(3.974)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	530.0000	533.0000	0.566	0	0	0
03/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	215.0000	214.0000	(0.465)	0	0	0
03/11/2008	ZAAD	2009/03/16	5.90	Call	Currency Future	1,016.0000	1,026.0000	0.984	0	0	0
03/11/2008	ZAAD	2009/03/16	6.15	Call	Currency Future	843.0000	851.0000	0.949	0	0	0
03/11/2008	ZAAD	2009/03/16	7.80	Put	Currency Future	1,289.0000	1,270.0000	(1.474)	0	0	0
03/11/2008	ZAAD	2009/03/16	7.85	Call	Currency Future	225.0000	224.0000	(0.444)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.05	Put	Currency Future	213.0000	203.0000	(4.695)	0	0	0
03/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	751.0000	734.0000	(2.264)	0	0	0
03/11/2008	ZAAD	2009/03/16	7.85	Put	Currency Future	1,328.0000	1,309.0000	(1.431)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.05	Call	Currency Future	910.0000	919.0000	0.989	0	0	0
03/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	568.0000	572.0000	0.704	0	0	0
03/11/2008	ZAAD	2009/03/16	7.75	Call	Currency Future	247.0000	246.0000	(0.405)	0	0	0
03/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	822.0000	805.0000	(2.068)	0	0	0
03/11/2008	ZAAD	2009/03/16	7.35	Put	Currency Future	957.0000	938.0000	(1.985)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.00	Call	Currency Future	944.0000	954.0000	1.059	0	0	0
03/11/2008	ZAAD	2009/03/16	5.95	Put	Currency Future	183.0000	174.0000	(4.918)	0	0	0
03/11/2008	ZAAD	2009/03/16	7.80	Call	Currency Future	236.0000	235.0000	(0.424)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.35	Put	Currency Future	322.0000	310.0000	(3.727)	0	0	0
03/11/2008	ZAAD	2009/03/16	7.95	Call	Currency Future	205.0000	204.0000	(0.488)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.15	Put	Currency Future	246.0000	236.0000	(4.065)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	432.0000	417.0000	(3.472)	0	0	0
03/11/2008	ZAAD	2009/03/16	8.05	Call	Currency Future	186.0000	185.0000	(0.538)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.10	Put	Currency Future	229.0000	219.0000	(4.367)	0	0	0
03/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	419.0000	420.0000	0.239	0	0	0
03/11/2008	ZAAD	2009/03/16	6.00	Put	Currency Future	198.0000	188.0000	(5.051)	0	0	0

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03/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	811.0000	818.0000	0.863	0	0	0
03/11/2008	ZAAD	2009/03/16	5.95	Call	Currency Future	980.0000	989.0000	0.918	0	0	0
03/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	264.0000	253.0000	(4.167)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	348.0000	335.0000	(3.736)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	695.0000	700.0000	0.719	0	0	0
03/11/2008	ZAAD	2009/03/16	7.20	Call	Currency Future	402.0000	403.0000	0.249	0	0	0
03/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	628.0000	632.0000	0.637	0	0	0
03/11/2008	ZAAD	2009/03/16	7.30	Call	Currency Future	369.0000	370.0000	0.271	0	0	0
03/11/2008	ZAAD	2009/03/16	7.15	Call	Currency Future	419.0000	420.0000	0.239	0	0	0
03/11/2008	ZAAD	2009/03/16	7.15	Put	Currency Future	822.0000	805.0000	(2.068)	0	0	0
03/11/2008	ZAAD	2009/03/16	8.05	Put	Currency Future	1,490.0000	1,470.0000	(1.342)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	521.0000	506.0000	(2.879)	0	0	0
03/11/2008	ZAAD	2009/03/16	7.30	Put	Currency Future	922.0000	904.0000	(1.952)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.30	Call	Currency Future	749.0000	755.0000	0.801	0	0	0
03/11/2008	ZAAD	2009/03/16	7.20	Put	Currency Future	855.0000	837.0000	(2.105)	0	0	0
03/11/2008	ZAAD	2009/03/16	7.40	Put	Currency Future	991.0000	973.0000	(1.816)	0	0	0
03/11/2008	ZAAD	2009/03/16	7.40	Call	Currency Future	338.0000	338.0000	-	0	0	0
03/11/2008	ZAAD	2009/03/16	7.95	Put	Currency Future	1,408.0000	1,389.0000	(1.349)	0	0	0
03/11/2008	ZAAD	2009/03/16	8.20	Put	Currency Future	1,615.0000	1,595.0000	(1.238)	0	0	0
03/11/2008	ZAAD	2009/03/16	8.10	Put	Currency Future	1,531.0000	1,511.0000	(1.306)	0	0	0
03/11/2008	ZAAD	2009/03/16	7.90	Call	Currency Future	215.0000	214.0000	(0.465)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.55	Call	Currency Future	628.0000	632.0000	0.637	0	0	0
03/11/2008	ZAAD	2009/03/16	8.20	Call	Currency Future	161.0000	160.0000	(0.621)	0	0	0
03/11/2008	ZAAD	2009/03/16	7.90	Put	Currency Future	1,368.0000	1,349.0000	(1.389)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.55	Put	Currency Future	432.0000	417.0000	(3.472)	0	0	0
03/11/2008	ZAAD	2009/03/16	8.00	Put	Currency Future	1,449.0000	1,429.0000	(1.380)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.35	Call	Currency Future	719.0000	725.0000	0.834	0	0	0
03/11/2008	ZAAD	2009/03/16	8.10	Call	Currency Future	178.0000	177.0000	(0.562)	0	0	0
03/11/2008	ZAAD	2009/03/16	8.00	Call	Currency Future	195.0000	194.0000	(0.513)	0	0	0
03/11/2008	ZAAD	2009/03/16	7.75	Put	Currency Future	1,250.0000	1,231.0000	(1.520)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.25	Put	Currency Future	283.0000	271.0000	(4.240)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.25	Call	Currency Future	779.0000	786.0000	0.899	0	0	0
03/11/2008	ZAAD	2009/03/16	6.20	Put	Currency Future	264.0000	253.0000	(4.167)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	491.0000	477.0000	(2.851)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	588.0000	592.0000	0.680	0	0	0
03/11/2008	ZAAD	2009/03/16	6.20	Call	Currency Future	811.0000	818.0000	0.863	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	ZAAD	2009/03/16	6.65	Call	Currency Future	588.0000	592.0000	0.680	0	0	0
03/11/2008	ZAAD	2009/03/16	6.45	Call	Currency Future	671.0000	676.0000	0.745	0	0	0
03/11/2008	ZAAD	2009/03/16	6.60	Put	Currency Future	461.0000	446.0000	(3.254)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.60	Call	Currency Future	608.0000	612.0000	0.658	0	0	0
03/11/2008	ZAAD	2009/03/16	6.90	Put	Currency Future	648.0000	632.0000	(2.469)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.90	Call	Currency Future	495.0000	497.0000	0.404	0	0	0
03/11/2008	ZAAD	2009/03/16	6.50	Call	Currency Future	649.0000	654.0000	0.770	0	0	0
03/11/2008	ZAAD	2009/03/16	6.80	Call	Currency Future	530.0000	533.0000	0.566	0	0	0
03/11/2008	ZAAD	2009/03/16	6.50	Put	Currency Future	403.0000	388.0000	(3.722)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.80	Put	Currency Future	583.0000	567.0000	(2.744)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.40	Put	Currency Future	348.0000	335.0000	(3.736)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.40	Call	Currency Future	695.0000	700.0000	0.719	0	0	0
03/11/2008	ZAAD	2009/03/16	6.65	Put	Currency Future	491.0000	477.0000	(2.851)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.45	Put	Currency Future	374.0000	361.0000	(3.476)	0	0	0
03/11/2008	ZAAD	2009/03/16	6.70	Call	Currency Future	568.0000	572.0000	0.704	0	0	0
03/11/2008	ZAAD	2009/03/16	6.70	Put	Currency Future	521.0000	506.0000	(2.879)	0	0	0
03/11/2008	ZAAD	2009/03/16	7.05	Put	Currency Future	751.0000	734.0000	(2.264)	0	0	0
03/11/2008	ZAAD	2009/03/16	7.05	Call	Currency Future	448.0000	449.0000	0.223	0	0	0
03/11/2008	ZAAD	2009/06/12			Currency Future	6.8607	6.8783	0.257	0.0000	0.0000	600
03/11/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	341.0000	353.0000	3.519	0	0	0
03/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	412.0000	424.0000	2.913	0	0	0
03/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	693.0000	686.0000	(1.010)	0	0	0
03/11/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	540.0000	550.0000	1.852	0	0	0
03/11/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	368.0000	380.0000	3.261	0	0	0
03/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,101.0000	1,096.0000	(0.454)	0	0	0
03/11/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	389.0000	390.0000	0.257	0	0	0
03/11/2008	ZAAD	2009/06/12	7.60	Put	Currency Future	1,136.0000	1,131.0000	(0.440)	0	0	0
03/11/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	316.0000	327.0000	3.481	0	0	0
03/11/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	571.0000	581.0000	1.751	0	0	0
03/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,590.0000	1,582.0000	(0.503)	0	0	0
03/11/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	799.0000	818.0000	2.378	0	0	0
03/11/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,281.0000	1,274.0000	(0.546)	0	0	0
03/11/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	760.0000	753.0000	(0.921)	0	0	0
03/11/2008	ZAAD	2009/06/12	8.10	Put	Currency Future	1,510.0000	1,502.0000	(0.530)	0	0	0
03/11/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	604.0000	615.0000	1.821	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	459.0000	472.0000	2.832	0	0	0
03/11/2008	ZAAD	2009/06/12	7.80	Call	Currency Future	341.0000	353.0000	3.519	0	0	0
03/11/2008	ZAAD	2009/06/12	7.35	Call	Currency Future	476.0000	490.0000	2.941	0	0	0
03/11/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,356.0000	1,349.0000	(0.516)	0	0	0
03/11/2008	ZAAD	2009/06/12	8.30	Put	Currency Future	1,671.0000	1,662.0000	(0.539)	0	0	0
03/11/2008	ZAAD	2009/06/12	7.05	Put	Currency Future	760.0000	753.0000	(0.921)	0	0	0
03/11/2008	ZAAD	2009/06/12	7.00	Put	Currency Future	726.0000	719.0000	(0.964)	0	0	0
03/11/2008	ZAAD	2009/06/12	7.15	Call	Currency Future	540.0000	550.0000	1.852	0	0	0
03/11/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,207.0000	1,202.0000	(0.414)	0	0	0
03/11/2008	ZAAD	2009/06/12	6.35	Put	Currency Future	347.0000	349.0000	0.576	0	0	0
03/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	250.0000	260.0000	4.000	0	0	0
03/11/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	629.0000	623.0000	(0.954)	0	0	0
03/11/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	999.0000	994.0000	(0.501)	0	0	0
03/11/2008	ZAAD	2009/06/12	6.75	Call	Currency Future	678.0000	690.0000	1.770	0	0	0
03/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	983.0000	1,003.0000	2.035	0	0	0
03/11/2008	ZAAD	2009/06/12	8.20	Call	Currency Future	250.0000	260.0000	4.000	0	0	0
03/11/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	639.0000	651.0000	1.878	0	0	0
03/11/2008	ZAAD	2009/06/12	6.75	Put	Currency Future	567.0000	562.0000	(0.882)	0	0	0
03/11/2008	ZAAD	2009/06/12	7.55	Put	Currency Future	1,101.0000	1,096.0000	(0.454)	0	0	0
03/11/2008	ZAAD	2009/06/12	8.10	Call	Currency Future	271.0000	281.0000	3.690	0	0	0
03/11/2008	ZAAD	2009/06/12	8.00	Put	Currency Future	1,432.0000	1,425.0000	(0.489)	0	0	0
03/11/2008	ZAAD	2009/06/12	7.35	Put	Currency Future	966.0000	961.0000	(0.518)	0	0	0
03/11/2008	ZAAD	2009/06/12	7.55	Call	Currency Future	412.0000	424.0000	2.913	0	0	0
03/11/2008	ZAAD	2009/06/12	8.30	Call	Currency Future	231.0000	240.0000	3.896	0	0	0
03/11/2008	ZAAD	2009/06/12	7.05	Call	Currency Future	571.0000	581.0000	1.751	0	0	0
03/11/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	526.0000	535.0000	1.711	0	0	0
03/11/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	829.0000	822.0000	(0.844)	0	0	0
03/11/2008	ZAAD	2009/06/12	8.20	Put	Currency Future	1,590.0000	1,582.0000	(0.503)	0	0	0
03/11/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	865.0000	857.0000	(0.925)	0	0	0
03/11/2008	ZAAD	2009/06/12	7.00	Call	Currency Future	587.0000	598.0000	1.874	0	0	0
03/11/2008	ZAAD	2009/06/12	6.05	Call	Currency Future	1,050.0000	1,070.0000	1.905	0	0	0
03/11/2008	ZAAD	2009/06/12	7.60	Call	Currency Future	397.0000	409.0000	3.023	0	0	0
03/11/2008	ZAAD	2009/06/12	7.80	Put	Currency Future	1,281.0000	1,274.0000	(0.546)	0	0	0
03/11/2008	ZAAD	2009/06/12	6.85	Put	Currency Future	629.0000	623.0000	(0.954)	0	0	0
03/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	273.0000	274.0000	0.366	0	0	0
03/11/2008	ZAAD	2009/06/12	7.15	Put	Currency Future	829.0000	822.0000	(0.844)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	ZAAD	2009/06/12	6.35	Call	Currency Future	858.0000	877.0000	2.214	0	0	0
03/11/2008	ZAAD	2009/06/12	6.25	Put	Currency Future	309.0000	310.0000	0.324	0	0	0
03/11/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	290.0000	292.0000	0.690	0	0	0
03/11/2008	ZAAD	2009/06/12	6.85	Call	Currency Future	639.0000	651.0000	1.878	0	0	0
03/11/2008	ZAAD	2009/06/12	6.25	Call	Currency Future	919.0000	938.0000	2.067	0	0	0
03/11/2008	ZAAD	2009/06/12	7.65	Call	Currency Future	382.0000	394.0000	3.141	0	0	0
03/11/2008	ZAAD	2009/06/12	6.00	Call	Currency Future	1,085.0000	1,104.0000	1.751	0	0	0
03/11/2008	ZAAD	2009/06/12	6.15	Put	Currency Future	273.0000	274.0000	0.366	0	0	0
03/11/2008	ZAAD	2009/06/12	7.65	Put	Currency Future	1,171.0000	1,166.0000	(0.427)	0	0	0
03/11/2008	ZAAD	2009/06/12	7.25	Call	Currency Future	512.0000	521.0000	1.758	0	0	0
03/11/2008	ZAAD	2009/06/12	8.00	Call	Currency Future	293.0000	303.0000	3.413	0	0	0
03/11/2008	ZAAD	2009/06/12	6.05	Put	Currency Future	240.0000	241.0000	0.417	0	0	0
03/11/2008	ZAAD	2009/06/12	6.50	Call	Currency Future	777.0000	790.0000	1.673	0	0	0
03/11/2008	ZAAD	2009/06/12	7.25	Put	Currency Future	901.0000	893.0000	(0.888)	0	0	0
03/11/2008	ZAAD	2009/06/12	6.55	Put	Currency Future	445.0000	440.0000	(1.124)	0	0	0
03/11/2008	ZAAD	2009/06/12	7.70	Call	Currency Future	368.0000	380.0000	3.261	0	0	0
03/11/2008	ZAAD	2009/06/12	6.15	Call	Currency Future	983.0000	1,003.0000	2.035	0	0	0
03/11/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	328.0000	329.0000	0.305	0	0	0
03/11/2008	ZAAD	2009/06/12	7.50	Call	Currency Future	427.0000	440.0000	3.044	0	0	0
03/11/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	494.0000	507.0000	2.632	0	0	0
03/11/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	661.0000	654.0000	(1.059)	0	0	0
03/11/2008	ZAAD	2009/06/12	7.70	Put	Currency Future	1,207.0000	1,202.0000	(0.414)	0	0	0
03/11/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	621.0000	632.0000	1.771	0	0	0
03/11/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	888.0000	907.0000	2.140	0	0	0
03/11/2008	ZAAD	2009/06/12	7.20	Call	Currency Future	526.0000	535.0000	1.711	0	0	0
03/11/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	933.0000	929.0000	(0.429)	0	0	0
03/11/2008	ZAAD	2009/06/12	6.50	Put	Currency Future	417.0000	411.0000	(1.439)	0	0	0
03/11/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	536.0000	532.0000	(0.746)	0	0	0
03/11/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	658.0000	670.0000	1.824	0	0	0
03/11/2008	ZAAD	2009/06/12	6.60	Put	Currency Future	475.0000	469.0000	(1.263)	0	0	0
03/11/2008	ZAAD	2009/06/12	7.50	Put	Currency Future	1,066.0000	1,061.0000	(0.469)	0	0	0
03/11/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	598.0000	592.0000	(1.003)	0	0	0
03/11/2008	ZAAD	2009/06/12	6.90	Call	Currency Future	621.0000	632.0000	1.771	0	0	0
03/11/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	697.0000	710.0000	1.865	0	0	0
03/11/2008	ZAAD	2009/06/12	6.30	Call	Currency Future	888.0000	907.0000	2.140	0	0	0
03/11/2008	ZAAD	2009/06/12	6.60	Call	Currency Future	736.0000	748.0000	1.630	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2008	ZAAD	2009/06/12	7.40	Call	Currency Future	459.0000	472.0000	2.832	0	0	0
03/11/2008	ZAAD	2009/06/12	6.30	Put	Currency Future	328.0000	329.0000	0.305	0	0	0
03/11/2008	ZAAD	2009/06/12	6.90	Put	Currency Future	661.0000	654.0000	(1.059)	0	0	0
03/11/2008	ZAAD	2009/06/12	7.40	Put	Currency Future	999.0000	994.0000	(0.501)	0	0	0
03/11/2008	ZAAD	2009/06/12	7.30	Put	Currency Future	933.0000	929.0000	(0.429)	0	0	0
03/11/2008	ZAAD	2009/06/12	6.80	Call	Currency Future	658.0000	670.0000	1.824	0	0	0
03/11/2008	ZAAD	2009/06/12	7.20	Put	Currency Future	865.0000	857.0000	(0.925)	0	0	0
03/11/2008	ZAAD	2009/06/12	6.20	Put	Currency Future	290.0000	292.0000	0.690	0	0	0
03/11/2008	ZAAD	2009/06/12	6.00	Put	Currency Future	224.0000	226.0000	0.893	0	0	0
03/11/2008	ZAAD	2009/06/12	6.80	Put	Currency Future	598.0000	592.0000	(1.003)	0	0	0
03/11/2008	ZAAD	2009/06/12	7.30	Call	Currency Future	494.0000	507.0000	2.632	0	0	0
03/11/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	951.0000	970.0000	1.998	0	0	0
03/11/2008	ZAAD	2009/06/12	6.20	Call	Currency Future	951.0000	970.0000	1.998	0	0	0
03/11/2008	ZAAD	2009/06/12	6.95	Put	Currency Future	693.0000	686.0000	(1.010)	0	0	0
03/11/2008	ZAAD	2009/06/12	6.10	Call	Currency Future	1,017.0000	1,036.0000	1.868	0	0	0
03/11/2008	ZAAD	2009/06/12	7.90	Put	Currency Future	1,356.0000	1,349.0000	(0.516)	0	0	0
03/11/2008	ZAAD	2009/06/12	6.10	Put	Currency Future	256.0000	258.0000	0.781	0	0	0
03/11/2008	ZAAD	2009/06/12	7.90	Call	Currency Future	316.0000	327.0000	3.481	0	0	0
03/11/2008	ZAAD	2009/06/12	6.95	Call	Currency Future	604.0000	615.0000	1.821	0	0	0
03/11/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	506.0000	500.0000	(1.186)	0	0	0
03/11/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	717.0000	729.0000	1.674	0	0	0
03/11/2008	ZAAD	2009/06/12	6.55	Call	Currency Future	756.0000	768.0000	1.587	0	0	0
03/11/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	828.0000	847.0000	2.295	0	0	0
03/11/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	368.0000	369.0000	0.272	0	0	0
03/11/2008	ZAAD	2009/06/12	6.40	Call	Currency Future	828.0000	847.0000	2.295	0	0	0
03/11/2008	ZAAD	2009/06/12	6.65	Put	Currency Future	506.0000	500.0000	(1.186)	0	0	0
03/11/2008	ZAAD	2009/06/12	6.65	Call	Currency Future	717.0000	729.0000	1.674	0	0	0
03/11/2008	ZAAD	2009/06/12	6.45	Put	Currency Future	389.0000	390.0000	0.257	0	0	0
03/11/2008	ZAAD	2009/06/12	6.45	Call	Currency Future	799.0000	818.0000	2.378	0	0	0
03/11/2008	ZAAD	2009/06/12	6.40	Put	Currency Future	368.0000	369.0000	0.272	0	0	0
03/11/2008	ZAAD	2009/06/12	7.45	Call	Currency Future	443.0000	456.0000	2.935	0	0	0
03/11/2008	ZAAD	2009/06/12	7.45	Put	Currency Future	1,032.0000	1,028.0000	(0.388)	0	0	0
03/11/2008	ZAAD	2009/06/12	6.70	Call	Currency Future	697.0000	710.0000	1.865	0	0	0
03/11/2008	ZAAD	2009/06/12	6.70	Put	Currency Future	536.0000	532.0000	(0.746)	0	0	0
03/11/2008	ZAAD	2009/06/12	7.10	Call	Currency Future	555.0000	565.0000	1.802	0	0	0
03/11/2008	ZAAD	2009/06/12	7.10	Put	Currency Future	794.0000	787.0000	(0.882)	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
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Grand Total:										567,231
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