

NEW EURODOLLAR SPREADS

November 23, 2008

| 3-Month Condors | 6-Month Condors | 12-Month Condors | 9-Month Flies | 3-Month Double Flies | 6-Month Double Flies | 12-Month Double Flies | 24-Month Calendars | Serials |
|-----------------|-----------------|------------------|----------------|----------------------|----------------------|-----------------------|--------------------|-----------------------------------|
| GE:CF M0U0Z0H1 | GE:CF H0U0H1U1 | GE:CF U0U1U2U3 | GE:BF H9-Z9-U0 | GE:DF H1M1U1Z1 | GE:DF U0H1U1H2 | GE:DF H0H1H2H3 | GEU9-GEU1 | First Serial vs. 1st Quarterly |
| GE:CF U0Z0H1M1 | GE:CF M0Z0M1Z1 | GE:CF Z0Z1Z2Z3 | GE:BF M9-H0-Z0 | GE:DF M1U1Z1H2 | GE:DF Z0M1Z1M2 | GE:DF M0M1M2M3 | GEH0-GEH2 | First Serial vs. 2nd Quarterly |
| GE:CF Z0H1M1U1 | GE:CF U0H1U1H2 | GE:CF H1H2H3H4 | GE:BF U9-M0-H1 | GE:DF U1Z1H2M2 | GE:DF H1U1H2U2 | GE:DF U0U1U2U3 | GEZ0-GEZ2 | Second Serial vs. First Quarterly |
| GE:CF H1M1U1Z1 | GE:CF Z0M1Z1M2 | GE:CF M1M2M3M4 | GE:BF Z9-U0-M1 | GE:DF Z1H2M2U2 | GE:DF M1Z1M2Z2 | GE:DF Z0Z1Z2Z3 | GEH1-GEH3 | Second Serial vs. 2nd Quarterly |
| GE:CF M1U1Z1H2 | GE:CF H1U1H2U2 | GE:CF U1U2U3U4 | GE:BF H0-Z0-U1 | GE:DF H2M2U2Z2 | GE:DF U1H2U2H3 | GE:DF H1H2H3H4 | GEM1-GEM3 | |
| GE:CF U1Z1H2M2 | GE:CF M1Z1M2Z2 | GE:CF Z1Z2Z3Z4 | GE:BF M0-H1-Z1 | GE:DF M2U2Z2H3 | GE:DF Z1M2Z2M3 | GE:DF M1M2M3M4 | GEU1-GEU3 | |
| GE:CF Z1H2M2U2 | GE:CF U1H2U2H3 | GE:CF H2H3H4H5 | GE:BF U0-M1-H2 | GE:DF U2Z2H3M3 | GE:DF H2U2H3U3 | GE:DF U1U2U3U4 | GEZ1-GEZ3 | |
| GE:CF H2M2U2Z2 | GE:CF Z1M2Z2M3 | GE:CF M2M3M4M5 | GE:BF Z0-U1-M2 | GE:DF Z2H3M3U3 | GE:DF M2Z2M3Z3 | GE:DF Z1Z2Z3Z4 | GEH2-GEH4 | |
| GE:CF M2U2Z2H3 | GE:CF H2U2H3U3 | GE:CF U2U3U4U5 | GE:BF H1-Z1-U2 | | GE:DF U2H3U3H4 | GE:DF H2H3H4H5 | GEM2-GEM4 | |
| GE:CF U2Z2H3M3 | GE:CF M2Z2M3Z3 | GE:CF Z2Z3Z4Z5 | GE:BF M1-H2-Z2 | | GE:DF Z2M3Z3M4 | GE:DF M2M3M4M5 | GEU2-GEU4 | |
| GE:CF Z2H3M3U3 | GE:CF U2H3U3H4 | | GE:BF U1-M2-H3 | | | GE:DF U2U3U4U5 | GEZ2-GEZ4 | |
| | GE:CF Z2M3Z3M4 | | GE:BF Z1-U2-M3 | | | GE:DF Z2Z3Z4Z5 | | |
| | | | GE:BF H2-Z2-U3 | | | | | |
| | | | GE:BF M2-H3-Z3 | | | | | |
| | | | GE:BF U2-M3-H4 | | | | | |
| | | | GE:BF Z2-U3-M4 | | | | | |