UNITED STATES DISTRICT COURT SOUTHERN DISTRICT OF NEW YORK

JEFFREY LAYDON, on behalf of himself and all others similarly situated,

Docket No. 12-cv-3419 (GBD)

Plaintiff,

- against -

THE BANK OF TOKYO-MITSUBISHI UFJ, LTD., THE SUMITOMO TRUST AND BANKING CO., LTD., THE NORINCHUKIN BANK, MITSUBISHI UFJ TRUST AND BANKING CORPORATION, SUMITOMO MITSUI BANKING CORPORATION, J.P. MORGAN CHASE & CO., J.P. MORGAN CHASE BANK, NATIONAL ASSOCIATION, J.P. MORGAN SECURITIES PLC, MIZUHO CORPORATE BANK, LTD., DEUTSCHE BANK AG, THE SHOKO CHUKIN BANK, LTD., SHINKIN CENTRAL BANK, UBS AG, UBS SECURITIES JAPAN CO. LTD., THE BANK OF YOKOHAMA, LTD., SOCIETE GENERALE SA, THE ROYAL BANK OF SCOTLAND GROUP PLC, THE ROYAL BANK OF SCOTLAND PLC, RBS SECURITIES JAPAN LIMITED, BARCLAYS BANK PLC, CITIBANK, NA, CITIGROUP, INC., CITIBANK, JAPAN LTD., CITIGROUP GLOBAL MARKETS JAPAN, INC., COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLEENBANK B.A., HSBC HOLDINGS PLC, HSBC BANK PLC, LLOYDS BANKING GROUP PLC, ICAP EUROPE LIMITED, R.P. MARTIN HOLDINGS LIMITED, MARTIN BROKERS (UK) LTD., TULLETT PREBON PLC, AND JOHN DOE NOS. 1-50,

Defendants.

FUND LIQUIDATION HOLDINGS LLC as assignee and successor-in-interest to Sonterra Capital Master Fund, Ltd., HAYMAN CAPITAL MASTER FUND, L.P., JAPAN MACRO OPPORTUNITIES MASTER FUND, L.P., and CALIFORNIA STATE TEACHERS' RETIREMENT SYSTEM, on behalf of themselves and all others similarly situated,

Docket No. 15-cv-5844 (GBD)

Plaintiffs,

- against -

UBS AG, UBS SECURITIES JAPAN CO. LTD., SOCIÉTÉ GÉNÉRALE S.A., NATWEST GROUP PLC, NATWEST MARKETS PLC, NATWEST MARKETS SECURITIES JAPAN LTD, NATWEST MARKETS SECURITIES, INC., BARCLAYS BANK PLC, BARCLAYS PLC, COÖPERATIEVE RABOBANK U.A., LLOYDS BANKING GROUP PLC, LLOYDS BANK PLC, NEX INTERNATIONAL LIMITED, ICAP EUROPE LIMITED, TP ICAP PLC, BANK OF AMERICA CORPORATION, BANK OF AMERICA, N.A., MERRILL LYNCH INTERNATIONAL, AND JOHN DOE NOS. 1-50,

Defendants.

JOINT DECLARATION OF VLADIMIR ATANASOV, PH.D. AND JOHN J. MERRICK, JR., PH.D. IN SUPPORT OF PLAINTIFFS' MOTION FOR ENTRY OF AN ORDER APPROVING DISTRIBUTION OF THE NET SETTLEMENT FUNDS TO AUTHORIZED CLAIMANTS

Pursuant to 28 U.S.C. § 1746, we, Vladimir Atanasov, Ph.D. and John J. Merrick, Jr., Ph.D., declare:

1. We are the principals of Williamsburg Expert Financial Analysis, LLC ("WEFA"). WEFA provides specialized financial analysis, with expertise in securities and commodities markets, asset and derivative contract valuation, and market manipulation.

- 2. John J. Merrick, Jr., Ph.D. is the Thomas L. Owen Professor of Business at William & Mary's Raymond A. Mason School of Business. Prior to joining the faculty of William & Mary, Professor Merrick taught at Baruch College and New York University, worked for six years at Lehman Brothers in fixed income derivatives research, product management and proprietary trading, and spent five additional years in the hedge fund trade advisory business. Professor Merrick has served as a visiting scholar at the Federal Reserve Bank of Philadelphia and a consultant to the World Bank. Professor Merrick received his B.A. from La Salle University and his Ph.D. in Economics from Brown University, and his research focuses on securities markets, securities valuation, and market manipulation.
- 3. Vladimir Atanasov, Ph.D. is the Brinkley-Mason Term Professor at William & Mary's Raymond A. Mason School of Business. Professor Atanasov received his Ph.D. in Finance from the Pennsylvania State University in 2002 and taught at Babson College before joining the faculty at William & Mary. Professor Atanasov's research has focused on, among other things, analyzing market manipulation in commodity futures, and he has consulted for a range of institutions, including start-up companies, private equity funds, and investment companies, on problems including shareholder disputes, equity valuation, private equity investment contracts, portfolio management, asset allocation, and product development.

WEFA'S ENGAGEMENT AND SERVICES

4. WEFA was engaged to assist the Settlement Administrator, A.B. Data, Ltd. ("A.B. Data") with the implementation of the court-approved Plan of Allocation. See ECF Nos. 720, 838, 891, 1014. For five years, WEFA met weekly with Lowey Dannenberg, P.C. ("Class Counsel") and A.B. Data to implement the Plan of Allocation and respond to questions from Claimants, A.B.

¹ Unless noted, ECF citations are to the docket in *Laydon v. The Bank of Tokyo-Mitsubishi UFJ, Ltd., et al.*, No. 12-cv-3419 (GBD) (S.D.N.Y.).

Data, and Class Counsel relating to settlement administration. As part of its engagement, WEFA helped A.B. Data design tools that calculated the impact of the Euroyen TIBOR and Yen-LIBOR artificiality on the Euroyen-Based Derivatives traded by Claimants. The tools incorporated the daily artificiality matrix determined by Dr. Craig Pirrong in connection with developing that Plan of Allocation to compute the Total Artificiality Paid or Total Artificiality Received for each transaction. WEFA personally reviewed millions of transactions submitted with Claims and either verified the calculation of artificiality by A.B. Data or performed the artificiality calculation.

- 5. We understand that there are 6,975 Claims with eligible Euroyen-Based Derivatives transactions, which includes Claims from numerous high-quality and well-funded institutional investors.
- 6. Only one Claimant, HAP Financial (SGX Trader) Pte Ltd. (the "Objecting Claimant"), objected to A.B. Data's determination that its claim calculated to Net Artificiality Received and, as a result, it would not receive a payment under the Plan of Allocation. Specifically, the Objecting Claimant believes that the methodology employed to calculate Net Artificiality Paid and Net Artificiality Received for Euroyen TIBOR futures contracts is inconsistent with the Court-approved Plan of Allocation.
- 7. First, in our view, the lack of objections from institutional investors with the resources to analyze A.B. Data's claim determinations indicates that A.B. Data's claim determinations are reliable.
- 8. Second, the methodology WEFA proposed is a recognized and administratively efficient way to apply the Court-approved Plan of Allocation to calculate price impact for futures contracts and is fully consistent with the Plan of Allocation. Importantly, and as explained to the Objecting Claimant, the resulting calculation of the futures price impact is the same whether the

WEFA methodology or a second accepted calculation methodology is applied. WEFA's method allowed A.B. Data to perform the calculations under the Plan of Allocation in a more efficient and cost-effective manner.

- 9. By way of background, once a futures contract position is opened, the position must either be settled on the maturity date of the contract, or it can be closed prior to the maturity date. Under the Plan of Allocation, any artificiality in the market may impact a futures position twice, once at the opening of the contract position and then again at the closing or maturity of the futures position. Since some futures positions would be closed prior to the contract's maturity and others held to maturity, one method of calculating the applicable artificiality impact would require A.B. Data to first identify which positions were closed prior to maturity, and which were held.
- 10. WEFA's calculation method did not require A.B. Data to distinguish between positions that were closed prior to or held to maturity. Under WEFA's method, A.B. Data treated each Euroyen TIBOR futures transaction as if it represented an opening position that closed on the maturity date of the Euroyen TIBOR futures contract and therefore had two sources of artificiality: (1) artificiality on the trade date, and (2) artificiality on the contract's maturity date (which we called "Accrued Artificiality"). See Declaration of Steven Straub in Support of Plaintiffs' Motion for Entry of an Order Approving Distribution of the Net Settlement Funds to Authorized Claimants ("Straub Decl.") Ex. G-4.2. WEFA's methodology used the recognized industry standard calculation for pricing interest rate futures. See John C. Hull, Options, Futures and Other Derivatives § 5.11 (Prentice Hall, 5th ed. 2003) ("For short maturities . . . the [] futures interest rate can be assumed to be the same as the corresponding forward rate."). As a result, calculating the artificiality impacting futures positions that had been opened and held to maturity was straightforward.

11. For futures positions that were closed prior to maturity of the contract, calculation of artificiality was also simplified. The opening and closing transactions (commonly referred to as the "legs") for each futures position were treated individually as if each was an opening position that was held to maturity. Each leg of the position would have the same maturity date, and consequently the same artificiality value would be applied to calculate the Accrued Artificiality. The Accrued Artificiality of the two legs of the futures position would calculate to the same value but with opposite signs, such that the total Accrued Artificiality for both legs of the position would be zero.² What was left is the artificiality impact on the opening and closing dates of the positions, as required by the Plan of Allocation.

EVALUATION OF OBJECTING CLAIMANT'S OBJECTION

- 12. Class Counsel and A.B. Data advised us that the Objecting Claimant objected to the calculation of its Net Artificiality on the basis that the calculation is not in accordance with the Plan of Allocation. We have reviewed the Statement of Objection (the "Statement") submitted by the Objecting Claimant and the related correspondence. The Objecting Claimant did not provide an alternative calculation of its Net Artificiality or any substantive explanation of its position.
- 13. To reconfirm that the methodology WEFA recommended was consistent with the Plan of Allocation, we first re-calculated the Net Artificiality of Objecting Claimant's June 2006 Euroyen TIBOR futures contract transactions and, later, its September 2008 Euroyen TIBOR futures contracts using an alternate accepted methodology. Under this alternate methodology, we first manually reviewed the Objecting Claimants' transaction data to identify which positions were closed prior to maturity, and which were held to maturity. After completing that work, we calculated the Total Artificiality Received or Total Artificiality Paid on each trade date up to the

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² The sign of the artificiality would be different based on whether the transaction was a purchase or a sale.

maturity of the contract. As reflected in Exhibit G-16 to the Straub Decl. and Exhibit 1 to this Declaration, there was no difference in the calculation of the Net Artificiality between WEFA's methodology and the alternate methodology that required distinguishing which positions were closed versus held to maturity. There would be no difference in the calculation of the Net Artificiality if we performed a similar calculation for all of the Objecting Claimant's transactions.

14. After A.B. Data provided WEFA's analyses of the June 2006 Euroyen TIBOR futures contract transactions, the Objecting Claimant did not provide any information contradicting the calculation of its Net Artificiality. Instead, the Objecting Claimant again claimed the process was not in accordance with the Plan of Allocation. Based on our expertise and understanding of the Plan of Allocation, we believe the Objecting Claimant's objection is without merit.

We declare under penalty of perjury under the laws of the United States of America that the foregoing is true and correct.

Executed in Williamsburg, Virginia on February 15, 2023.

John J. Merrick, Jr.

Vladimir Atanasov

EXHIBIT 1

Recalculations of the Total Effects on Sep-2008 3m TIBOR Futures Trades by Claimant No. 37932771

Trade Date	Contracts Bought	Contracts Sold	Net	Forward Rate Artificiality on Trade Date (%)	Effect on Trade Date
3/19/2007	0	50	-50	-0.04714	¥589,260.0
3/27/2007	0	29	-29	-0.04432	¥321,353.7
3/28/2007	100	21	79	-0.04048	-¥799,544.0
4/2/2007	50	0	50	-0.03195	-¥399,421.8
4/4/2007	100	0	100	-0.02137	-¥534,147.3
4/6/2007	50	0	50	-0.01657	-¥207,071.7
4/9/2007	40	0	40	-0.01657	-¥165,663.1
4/10/2007	1	0	1	-0.00694	-¥1,734.3
4/11/2007	48	339	-291	-0.00608	¥442,627.7
4/12/2007	38	38	0	-0.00127	¥0.0
4/16/2007	86	86	0	-0.00511	¥0.0
4/17/2007	76	76	0	-0.00415	¥0.0
4/18/2007	50	100	-50	-0.00232	¥29,009.9
4/19/2007	50	0	50	-0.00424	-¥53,020.8
4/20/2007	100	200	-100	-0.00414	¥103,578.7
4/23/2007	0	104	-104	-0.00423	¥110,041.7
4/24/2007	0	12	-12	-0.00520	¥15,604.0
4/25/2007	0	52	-52	-0.00320	¥13,004.0 ¥43,741.2
4/26/2007	10	52 17	-52 -7	-0.00336	¥5,885.9
	50	84	-34		,
4/27/2007				-0.00713	¥60,608.2
5/1/2007	100	200	-100	-0.00713	¥178,246.2
5/2/2007	0	50	-50	-0.01195	¥149,400.2
5/7/2007	86	0	86	-0.01195	-¥256,975.6
5/8/2007	80	0	80	-0.01667	-¥333,499.4
5/9/2007	343	50	293	-0.01570	-¥1,149,868.8
5/14/2007	50	50	0	-0.01579	¥0.0
5/15/2007	100	50	50	-0.01579	-¥197,434.3
5/16/2007	65	101	-36	-0.01966	¥176,947.9
5/17/2007	81	144	-63	-0.01871	¥294,626.8
5/18/2007	50	0	50	-0.01582	-¥197,689.4
5/21/2007	117	102	15	-0.01582	-¥59,309.6
5/22/2007	137	153	-16	-0.01774	¥70,974.8
5/23/2007	140	102	38	-0.02072	-¥196,817.6
5/24/2007	50	88	-38	-0.01879	¥178,533.0
5/25/2007	15	161	-146	-0.01879	¥685,909.6
5/28/2007	296	150	146	-0.01879	-¥685,898.6
5/29/2007	255	258	-3	-0.01889	¥14,165.6
5/30/2007	153	80	73	-0.01783	-¥325,423.1
5/31/2007	135	120	15	-0.01705	-¥63,929.8
6/1/2007	109	135	-26	-0.01608	¥104,548.2
6/4/2007	272	164	108	-0.01792	-¥483,832.2
6/5/2007	200	244	-44	-0.01318	¥144,990.3
6/6/2007	102	58	44	-0.01511	-¥166,254.9
6/7/2007	455	577	-122	-0.01712	¥522,272.2
6/8/2007	828	490	338	-0.01616	-¥1,365,567.4
6/11/2007	150	681	-531	-0.01616	¥2,144,820.1
6/12/2007	409	261	148	-0.01816	-¥672,016.2
6/13/2007	157	250	-93	-0.01914	¥445,009.4
6/14/2007	221	250	-29	-0.01314	¥131,100.1
6/15/2007	173	358	-185	-0.01908	¥922,256.0
6/18/2007	209	253	-44	-0.01354	¥199,069.
	551	250			,
6/19/2007			301	-0.01818	-¥1,368,191.
6/20/2007	546	447	99	-0.01906	-¥471,743.
6/21/2007	365	164	201	-0.01520	-¥763,779.
6/22/2007	463	414	49	-0.01907	-¥233,621.
6/25/2007	6	95	-89	-0.02679	¥596,094.2
6/26/2007	57	41	16	-0.02390	-¥95,594.0
6/27/2007	256	203	53	-0.02584	-¥342,337.8
6/28/2007	701	914	-213	-0.02294	¥1,221,419.5
	503		163		

SUMMARY						
Sum of Effects on Trade Date:	¥12,553,456.88					
The Sep 08 contract matures on:	9/12/2008					
Artificiality on maturity date in 3m TIBOR (%):	-0.11847					
Net position remaining as of contract maturity:	-607					
Effect on Contract Maturity:	-¥17,977,822.50					
Recalculated Total Effect = Sum of Effects on Trade Date + Effect on Contract Maturity:	-¥5,424,365.62					
Original Calculated Total Effect on all Sep 08 Trades:	-¥5,424,365.62					
Difference between Calculated and Recalculated Effects:	¥0.00					

Trade Date	Contracts Bought	Contracts Sold N	let	Forward Rate Artificiality on Trade Date (%)	Effect on Trade Date
7/2/2007	70	342	-272	-0.02585	¥1,757,735.27
7/3/2007	152	110	42	-0.02295	-¥240,948.52
7/4/2007	393		-103	-0.02584	¥665,494.77
7/5/2007	247	336	-89	-0.02364	¥617,766.41
7/6/2007	883		181	-0.02785	-¥1,260,436.46
7/9/2007	87	174	-87	-0.02979	¥647,952.20
7/10/2007	374		70	-0.02595	-¥454,080.66
7/11/2007	527	474	53	-0.02586	-¥342,686.47
7/17/2007	411	379	32	-0.03070	-¥245,565.73
7/18/2007	105	506	-401	-0.02782	¥2,788,512.80
7/19/2007	704	202	502	-0.02975	-¥3,733,684.89
7/20/2007	175	356	-181	-0.02589	¥1,171,739.88
7/23/2007	272	101	171	-0.02590	-¥1,107,233.07
7/24/2007	168		-186	-0.02590	¥1,204,425.15
7/25/2007	290		-21	-0.02590	¥136,000.92
7/26/2007	420		116	-0.02679	-¥776,938.71
7/27/2007	715		269	-0.02584	-¥1,737,953.63
7/30/2007	345		44	-0.02294	-¥252,295.53
7/31/2007	160		107	-0.01566	-¥418,981.55
8/1/2007	358		-105	-0.01412	¥370,698.47
8/2/2007	524	976	-452	-0.01413	¥1,596,158.29
8/3/2007	537	203	334	-0.01549	-¥1,293,055.02
8/6/2007	782	464	318	-0.01684	-¥1,338,538.05
8/7/2007	302	4	298	-0.01838	-¥1,369,194.60
8/8/2007	199	300	-101	-0.02388	¥602,990.46
8/9/2007	301	813	-512	-0.02099	¥2,686,609.15
8/10/2007	397		-100	-0.03205	¥801,285.45
8/13/2007	152		-201	-0.03619	¥1,818,619.66
	376		-201		
8/14/2007				-0.03893	¥272,498.62
8/15/2007	227	587	-360	-0.04583	¥4,124,882.77
8/16/2007	176		-271	-0.05419	¥3,671,503.91
8/17/2007	1137	377	760	-0.06931	-¥13,168,963.12
8/20/2007	188	236	-48	-0.08324	¥998,915.38
8/21/2007	403	255	148	-0.09410	-¥3,481,569.07
8/22/2007	367	500	-133	-0.10649	¥3,540,933.67
8/23/2007	219	100	119	-0.11305	-¥3,363,220.64
8/24/2007	285	189	96	-0.12021	-¥2,885,026.51
8/27/2007	111	503	-392	-0.12021	¥11,780,620.77
8/28/2007	360		178	-0.13132	-¥5,843,802.16
8/29/2007	319		32	-0.14104	-¥1,128,327.34
8/30/2007	345		51	-0.14235	-¥1,814,907.93
8/31/2007	200		10	-0.14646	
					-¥366,160.61
9/3/2007	454		279	-0.15056	-¥10,501,638.77
9/4/2007	681	663	18	-0.15067	-¥678,029.43
9/5/2007	103		51	-0.15060	-¥1,920,209.93
9/6/2007	688		-290	-0.15074	¥10,928,320.95
9/7/2007	514	658	-144	-0.14939	¥5,377,951.46
9/10/2007	396	301	95	-0.14520	-¥3,448,517.88
9/11/2007	650	619	31	-0.14823	-¥1,148,805.93
9/12/2007	428	329	99	-0.14936	-¥3,696,584.14
9/13/2007	9		-215	-0.15241	¥8,192,122.31
9/14/2007	258		-174	-0.15483	¥6,735,058.50
9/18/2007	510		368	-0.15848	-¥14,579,803.07
9/19/2007	548		-209	-0.15646	¥8,659,237.46
9/20/2007	513		102	-0.16852	-¥4,297,280.47
9/21/2007	1439		-222	-0.17067	¥9,472,321.41
9/25/2007	509		150	-0.17216	-¥6,455,864.03
9/26/2007	129		0	-0.17590	¥0.00
9/27/2007	913	1057	-144	-0.16845	¥6,064,048.11
9/28/2007	714	732	-18	-0.16810	¥756,429.64
10/1/2007	1045	786	259	-0.17141	-¥11,098,777.87
10/2/2007	418	515	-97	-0.16822	¥4,079,383.72
10/3/2007	391	269	122	-0.16501	-¥5,032,870.65
-,-,	551	_33		3.10301	.,,

Trade Date	Contracts Bought	Contracts Sold	Net	Forward Rate Artificiality on Trade Date (%)	Effect on Trade Date
10/4/2007	330	371	-41	-0.15849	¥1,624,507.12
10/5/2007	355	286	69	-0.15370	-¥2,651,327.87
10/8/2007		25	-25	-0.15370	¥960,626.04
10/9/2007	669	962	-293	-0.15296	¥11,204,588.62
10/10/2007	711	561	150	-0.15170	-¥5,688,602.02
10/11/2007	1218	1215	3	-0.14802	-¥111,012.95
10/12/2007	226	211	15	-0.15055	-¥564,562.31
10/15/2007	524	610	-86	-0.14749	¥3,170,949.65
10/16/2007	450	319	131	-0.14313	-¥4,687,416.59
10/17/2007	526	737	-211	-0.13679	¥7,215,837.72
10/18/2007	539	441	98	-0.13809	-¥3,383,129.88
10/19/2007	539	602	-63	-0.13002	¥2,047,759.85
10/22/2007	684	547	137	-0.12580	-¥4,308,511.55
10/23/2007	334	204	130	-0.11929	-¥3,877,024.87
10/24/2007	625	560	65	-0.10923	-¥1,775,038.36
10/25/2007	538	783	-245	-0.10392	¥6,365,317.74
10/26/2007	303	510	-207	-0.10194	¥5,275,407.13
10/29/2007	582	562	20	-0.09473	-¥473,654.39
10/30/2007	550	855	-305	-0.08736	¥6,661,346.41
10/31/2007	781	204	577	-0.08981	-¥12,954,990.98
11/1/2007	613	797	-184	-0.08137	¥3,742,932.25
11/2/2007	563	463	100	-0.08201	-¥2,050,296.39
11/5/2007	367	331	36	-0.09948	-¥895,336.83
11/6/2007	326	307	19	-0.09090	-¥431,781.63
11/7/2007	680	733	-53	-0.08303	¥1,100,086.44
11/8/2007	984	948	36	-0.07066	-¥635,945.81
11/12/2007	394	414	-20	-0.06368	¥318,416.26
11/13/2007	584	386	198	-0.05945	-¥2,943,015.53
11/14/2007	591	701	-110	-0.06004	¥1,651,053.58
11/15/2007	406	618	-212	-0.06143	¥3,255,556.31
11/16/2007	422	445	-23	-0.05922	¥340,486.96
11/19/2007	225	272	-47	-0.05762	¥676,984.38
11/20/2007	548	261	287	-0.05748	-¥4,124,300.11
11/21/2007	102	296	-194	-0.05673	¥2,751,473.79
11/22/2007	460	488	-28	-0.05816	¥407,090.49
11/26/2007	546	515	31	-0.06453	-¥500,106.49
11/27/2007	930	774	156	-0.07298	-¥2,846,061.82
11/28/2007	327	285	42	-0.08204	-¥861,404.78
11/29/2007	505	496	9	-0.08975	-¥201,935.56
11/30/2007	419	619	-200	-0.10208	¥5,103,981.33
12/3/2007	798	734	64	-0.10975	-¥1,756,069.89
12/4/2007	347	398	-51	-0.11694	¥1,491,016.12
12/5/2007	910	327	583	-0.12782	-¥18,629,900.49
12/6/2007	271	744	-473	-0.13577	¥16,054,995.77
12/7/2007	353	261	92	-0.14681	-¥3,376,647.54
12/10/2007	907	1597	-690	-0.15294	¥26,382,695.85
12/11/2007	1362	680	682	-0.16492	-¥28,119,485.59
12/11/2007	1505	460	1045	-0.17034	-¥44,501,982.54
12/13/2007	1355	2366	-1011	-0.17956	¥45,382,788.76
12/14/2007	1159	1272	-1011	-0.18912	¥5,342,694.27
12/17/2007	316	279	-113	-0.18912	+3,542,094.27 -¥1,653,527.88
12/17/2007	674	927	-253	-0.16770	¥10,607,276.46
12/19/2007	1464	1083	381	-0.16770	¥10,607,276.46 -¥15,644,260.58
12/20/2007	791	893	-102	-0.16424	¥4,008,314.81
12/21/2007	463	549	-102	-0.15719	¥3,406,999.88
12/25/2007	463	549 571	-86 86	-0.15847 -0.15948	+3,406,999.88 -¥3,428,881.10
	317		-26	-0.15948 -0.09165	
1/7/2008		343			¥595,718.70
1/8/2008	101	156	-55	-0.08760	¥1,204,519.23
1/9/2008	182	203	-21	-0.07724	¥405,517.10
1/10/2008	1244	834	410	-0.06730	-¥6,898,089.72
1/11/2008	1206	938	268	-0.06484	-¥4,344,152.62
1/15/2008	1380	2089	-709	-0.05489	¥9,729,102.07
1/16/2008	754	676	78	-0.05056	-¥985,858.87

Trade Date	Contracts Bought	Contracts Sold N	let	Forward Rate Artificiality on Trade Date (%)	Effect on Trade Date
1/17/2008	1200	1194	6	-0.04799	-¥71,982.64
1/18/2008	559	510	49	-0.04507	-¥552,090.47
1/21/2008	674	665	9	-0.03822	-¥85,986.89
1/22/2008	1191	1222	-31	-0.04523	¥350,539.11
1/23/2008	1631	1333	298	-0.05117	-¥3,812,079.32
1/24/2008	623	990	-367	-0.05321	¥4,881,652.12
1/25/2008	1244	1286	-42	-0.05208	¥546,803.44
1/28/2008	929	781	148	-0.04621	-¥1,709,858.70
1/29/2008	813	932	-119	-0.04016	¥1,194,762.58
1/30/2008	941	926	15	-0.04488	-¥168,286.55
1/31/2008	950	949	1	-0.04228	-¥10,570.17
2/1/2008	969	840	129	-0.03756	-¥1,211,257.98
2/4/2008	1228	1415	-187	-0.03701	¥1,730,200.11
2/5/2008	1508	1357	151	-0.03557	-¥1,342,793.65
2/6/2008	85	90	-5	-0.03231	¥40,393.43
2/12/2008	825	585	240	-0.03231	-¥2,461,465.52
2/13/2008	588	743	-155	-0.04211	¥1,631,760.45
2/14/2008	2137	2246	-109	-0.04297	¥1,170,855.87
2/15/2008	829	830	-1	-0.04357	¥10,891.93
2/18/2008	563	510	53	-0.05034	-¥667,035.96
2/19/2008	1067	791	276	-0.05116	-¥3,529,982.10
2/20/2008	475	990	-515	-0.05952	¥7,663,337.94
2/21/2008	631	420	211	-0.06266	-¥3,305,542.60
2/22/2008	522	522	0	-0.02702	¥0.00
2/25/2008	379	361	18	-0.06430	-¥289,371.33
2/26/2008	457	281	176	-0.06291	-¥2,767,899.42
2/27/2008	673	825	-152	-0.06489	¥2,465,681.34
		1363	-276	-0.08074	
2/29/2008	1087				¥5,570,755.66
3/3/2008	905	782	123	-0.09507	-¥2,923,473.90
3/4/2008	761	860	-99	-0.10607	¥2,625,157.98
3/5/2008	1026	1100	-74	-0.11652	¥2,155,530.85
3/6/2008	1211	1151	60	-0.12451	-¥1,867,575.14
3/7/2008	1335	1474	-139	-0.13104	¥4,553,684.52
3/10/2008	1793	1714	79	-0.13851	-¥2,735,484.57
3/11/2008	764	620	144	-0.15006	-¥5,402,301.60
3/12/2008	7	151	-144	-0.15380	¥5,536,845.00
3/13/2008	1046	1046	0	-0.15686	¥0.00
3/14/2008	789	704	85	-0.16294	-¥3,462,441.70
3/17/2008	1002	1437	-435	-0.16618	¥18,072,298.36
3/18/2008	632	322	310	-0.17250	-¥13,368,678.00
3/19/2008	350	400	-50	-0.17230	¥2,208,813.79
3/21/2008	217	202	15	-0.17671	-¥662,644.14
3/24/2008	1243	1188	55	-0.17671	-¥2,429,695.17
3/25/2008	888	808	80	-0.18231	-¥3,646,225.02
3/26/2008	450	570	-120	-0.18250	¥5,474,929.46
3/27/2008	260	621	-361	-0.18419	¥16,623,063.80
3/28/2008	992	465	527	-0.18109	-¥23,858,935.05
3/31/2008	191	252	-61	-0.17955	¥2,738,187.03
4/1/2008	752	795	-43	-0.16608	¥1,785,335.59
4/2/2008	471	494	-23	-0.16911	¥972,376.16
4/3/2008	846	815	31	-0.16440	-¥1,274,067.99
4/4/2008	497	348	149	-0.15780	-¥5,878,071.81
4/7/2008	451	366	85	-0.15780	-¥3,321,799.81
4/8/2008	1101	1132	-31	-0.15069	¥1,167,827.58
4/9/2008	838	1173	-335	-0.15411	¥12,906,398.55
4/10/2008	480	513	-33	-0.15009	¥1,238,277.10
4/11/2008	0	200	-200	-0.14794	¥7,397,043.79
4/14/2008	688	606	82	-0.14692	-¥3,011,773.17
4/15/2008	378	677	-299	-0.14742	¥11,019,708.75
4/16/2008	609	442	167	-0.14689	-¥6,132,488.98
4/17/2008	627	587	40	-0.14703	-¥1,470,290.00
4/18/2008	498	538	-40	-0.14463	¥1,446,333.34
4/21/2008	628	703	-75	-0.14611	¥2,739,486.52
., 21, 2000	028	, 33	, ,	5.14011	-2,733,700.32

A 23/2008	Trade Date	Contracts Bought	Contracts Sold	Net	Forward Rate Artificiality on Trade Date (%)	Effect on Trade Date
4/14/2008	4/22/2008	903	878	25	-0.14799	-¥924,929.45
4/14/2008	4/23/2008	967	718	249	-0.14757	-¥9,186,446.04
4/38/2008		971		-199		¥7,364,195.73
4/30/2008						¥0.00
5/8/2008						¥0.00
5/9/2008						
5/12/2008						
5/13/2008						
5/14/2008						
5/15/2008						,
\$\frac{1}{5}\frac{1}{1}\frac{1}{2}\text{OOS}						¥0.00
5/19/2008 362 362 0 0 -0.16605 NO 5/21/2008 362 362 0 0 -0.16605 NO 5/21/2008 226 226 0 0 -0.16605 NO 5/21/2008 236 236 236 0 -0.16602 NO 5/21/2008 333 404 -71						¥0.00
5/20/2008 362 362 0					-0.16051	¥0.00
5/21/2008						¥0.00
5/22/2008	5/20/2008	362	362	0	-0.16605	¥0.00
\$\frac{5}{123}/2008\$ \$\frac{4}{20}\$ \$\frac{4}{41}\$ \$\frac{1}{-21}\$ \$\frac{1}{-0.16434}\$ \$\frac{4}{-0.16434}\$ \$\frac{4}{0.862,791}\$ \$\frac{5}{27}/2008\$ \$\frac{3}{61}\$ \$\frac{3}{34}\$ \$\frac{2}{7}\$ \$\frac{1}{-0.16535}\$ \$\frac{4}{-11/7481}\$ \$\frac{5}{5}/28/2008\$ \$\frac{2}{65}\$ \$\frac{5}{299}\$ \$\frac{6}{678}\$ \$\frac{6}{678}\$ \$\frac{0}{0}\$ \$\frac{1}{-0.16666}\$ \$\frac{1}{-0.1668}\$ \$\frac{1}{0}\$ \$\f	5/21/2008	236	236	0	-0.16602	¥0.00
\$\frac{5}{26}{2008}\$ 420 441 -21 5\frac{7}{2008}\$ 361 334 27 -0.16555 -41,117,481 5\frac{7}{2008}\$ 5\frac{7}{2008}\$ 245 239 6 -0.16466 -\frac{7}{246,956}\$ 5\frac{7}{2008}\$ 678 678 0 -0.16668 0 0.161608 0 0 6\frac{7}{2008}\$ 5\frac{7}{2008}\$ 331 331 0 -0.17985 0 0 -0.161206 0 0 0.161206 0 0 0.161206 0 0 0.161206 0 0 0 0.18281 0 0 0 0 0.18281 0 0 0 0.19255 0 0 0 0.18281 0 0 0 0.19245 0 0 0 0.19245 0 0 0 0.19340 0 0 0.19340 0 0 0.19340 0 0 0.19377 0 0 0.19340 0 0 0.19340 0 0 0.19340 0 0 0.19340 0 0 0.19340 0 0 0.19340 0 0 0.19340 0 0 0.19340 0 0 0.19340 0 0 0.19340 0 0 0 0.19340 0 0 0 0.19340 0 0 0 0.19340 0 0 0 0.19340 0 0 0 0.19340 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	5/22/2008	333	404	-71	-0.16366	¥2,904,917.78
5/27/2008 361 334 27 -0.16555 -1.1.17.481 5/28/2008 245 239 6 -0.16068 426,995 5/29/2008 678 678 678 0 -0.16008 10 5/30/2008 331 331 331 0 -0.17985 10 6/3/2008 330 320 0 -0.18206 10 6/5/2008 377 377 0 -0.18281 10 6/5/2008 371 371 0 -0.19245 10 6/6/2008 371 371 0 -0.19245 10 6/6/2008 371 371 0 -0.19245 10 6/6/2008 373 379 3 0 -0.19527 10 6/10/2008 93 93 93 0 -0.19527 10 6/10/2008 93 93 93 0 -0.19940 10 6/11/2008 580 580 580 0 -0.19940 10 6/11/2008 310 310 310 0 -0.19941 10 6/13/2008 1773 1773 0 -0.19996 10 6/13/2008 1773 1773 0 -0.19996 10 6/13/2008 313 310 310 0 -0.19996 10 6/14/2008 313 38 338 0 -0.21032 10 6/18/2008 1645 1645 0 -0.21631 10 6/18/2008 313 350 -267 -0.22671 10 6/23/2008 313 350 -267 -0.22672 115,133,664 6/24/2008 364 222 -1.1588 -0.2251 176,471,538 6/24/2008 364 222 -1.1588 -0.2251 176,471,538 6/25/2008 2548 923 1625 -0.22661 129,2060,691 6/27/2008 323 323 323 0 -0.20312 10 6/27/2008 366 46 2222 -1.1588 -0.22525 176,471,538 6/27/2008 366 40 -0.22539 10 6/27/2008 373 373 373 0 -0.29912 10 6/27/2008 373 373 374 40 -0.20912 10 6/27/2008 373 373 374 40 -0.20912 10 6/27/2008 373 374 40 -0.22539 10 6/27/2008 373 374 40 -0.22539 10 6/27/2008 374 40 -0.22539 10 6/27/2008 375 42 15 -0.22661 129,2060,691 6/27/2008 373 373 373 394 -0.22535 176,471,548 6/27/2008 373 374 3 -0.22535 176,471,548 6/27/2008 374 374 30 -0.20912 10 6/27/2008 375 42 15 -0.22672 175,133,664 6/27/2008 375 42 15 -0.22672 175,134,655,21 6/27/2008 375 42 15 -0.22672 175,134,655,21 6/27/2008 376 376 40 -0.23539 10 6/27/2008 377 42 15 -0.22428 184,100 6/27/2008 377 42 15 -0.22428 184,100 6/27/2008 377 42 15 -0.22428 184,100 6/27/2008 377 42 15 -0.22428 184,100 6/27/2008 377 42 15 -0.22428 184,100 6/27/2008 377 379 40 -0.18890 10 6/27/2008 377 379 40 -0.18890 10 6/27/2008 377 42 -0.2406 10 6/27/2008 377 42 -0.2406 10 6/27/2008 377 42 -0.2406 10 6/27/2008 377 42 -0.2406 10 6/27/2008 377 42 -0.2406 10 6/27/2008 377 42 -0.2406 10 6/27/2008 377 43 -0.2406 10 6/27/2008 377 43 -0.2406 10 6/27/2008 377 43 -0.2406 10 6/27/2008 377 43 -0.2406 10 6/	5/23/2008	621	562	59	-0.16434	-¥2,424,033.01
\$\frac{5}{27}/2008\$ 361 334 27 -0.16555 \tau{1,117,481} \\ \$\frac{5}{28}/2008\$ 245 239 6 -0.16666 \tau{246,996} \\ \$\frac{5}{29}/2008\$ 678 678 0 -0.16068 \tau{0} \\ \$\frac{5}{29}/2008\$ 331 331 0 -0.17985 \tau{0} \\ \$\frac{6}{3}/2008\$ 331 331 0 -0.17985 \tau{0} \\ \$\frac{6}{3}/2008\$ 377 377 0 -0.18206 \tau{0} \\ \$\frac{6}{3}/2008\$ 371 371 0 -0.19245 \tau{0} \\ \$\frac{6}{9}/2008\$ 250 250 0 -0.18206 \tau{0} \\ \$\frac{6}{9}/2008\$ 250 250 0 -0.19527 \tau{0} \\ \$\frac{6}{9}/2008\$ 235 235 235 0 -0.19940 \tau{0} \\ \$\frac{6}{10}/2008\$ 373 393 0 -0.19940 \tau{0} \\ \$\frac{6}{10}/2008\$ 373 393 0 -0.19940 \tau{0} \\ \$\frac{6}{10}/2008\$ 375 310 310 0 -0.19941 \tau{0} \\ \$\frac{6}{10}/2008\$ 380 580 0 -0.19981 \tau{0} \\ \$\frac{6}{10}/2008\$ 310 310 310 0 -0.20032 \tau{0} \\ \$\frac{6}{10}/2008\$ 313 38 338 0 -0.20133 \tau{0} \\ \$\frac{6}{13}/2008\$ 313 3 580 2.67 -0.2033 \tau{0} \\ \$\frac{6}{13}/2008\$ 313 3 580 2.67 -0.2033 \tau{0} \\ \$\frac{6}{12}/2008\$ 333 33 338 0 -0.20133 \tau{0} \\ \$\frac{6}{12}/2008\$ 333 33 338 0 -0.20133 \tau{0} \\ \$\frac{6}{12}/2008\$ 333 33 338 0 -0.2013 \tau{0} \\ \$\frac{6}{12}/2008\$ 313 580 2.67 -0.2261 \tau{0} \\ \$\frac{6}{12}/2008\$ 313 580 2.67 -0.22739 \tau{0} \\ \$\frac{6}{12}/2008\$ 313 580 2.67 -0.22739 \tau{0} \\ \$\frac{6}{12}/2008\$ 313 580 2.67 -0.22739 \tau{0} \\ \$\frac{6}{12}/2008\$ 323 323 0 -0.22730 \tau{0} \\ \$\frac{6}{12}/2008\$ 323 323 0 -0.22731 \tau{0} \\ \$\frac{6}{12}/2008\$ 323 323 0 -0.22731 \tau{0} \\ \$\frac{6}{12}/2008\$ 323 323 0 -0.22731 \tau{0} \\ \$\frac{6}{12}/2008\$ 323 323 0 -0.22861 \tau{0} \\ \$\frac{6}{12}/2008\$ 323 323 0 -0.2281 \tau{0} \\ \$\frac{6}{12}/2008\$ 323 323 0 -0.2281 \tau{0} \\ \$\frac{6}{12}/2008\$ 323 323 0 -0.2281 \tau{0} \\ \$\frac{6}{12}/2008\$ 323 323 0 -0.22912 \tau{0} \\ \$\frac{6}{12}/2008\$ 323 323 0 -0.22912 \tau{0} \\ \$\frac{6}{12}/2008\$ 324 323 0 -0.2281 \tau{0} \\ \$\frac{6}{12}/2008\$ 326 468 468 0 -0.23239 \tau{0} \\ \$\frac{7}{11/2008}\$ 468 468 0 -0.23239 \tau{0} \\ \$\frac{7}{11/2008}\$ 366 66 40 16 -0.2402 \tau{0} \\ \$\frac{7}{11/2008}\$ 387 339 48 -0.21622 \ta	5/26/2008	420	441	-21	-0.16434	¥862,791.41
\$\frac{5/28/2008}{5/29/2008}\$ \$678 \times 678 \times 0 \$1,0008 \times 246 \times 246 \times 0 \$1,0008 \times 331 \times 331 \times 0 \$1,0008 \times 331 \times 331 \times 0 \$1,0008 \times 331 \times 331 \times 0 \$1,0008 \times 377 \times 377 \times 0 \$1,0008 \times 377 \times 377 \times 0 \$1,0008 \times 371 \times 371 \times 0 \$1,0008 \times 33 \times 33 \times 3 \times 0 \$1,0009 \times 0 \$1,00		361	334	27	-0.16555	-¥1,117,481.17
5/29/2008				6		-¥246,996.71
5/30/2008						¥0.00
6/3/2008 331 331 0 -0.17985 NO 6/4/2008 320 320 0 -0.18206 NO 6/5/2008 377 377 0 -0.18281 NO 6/6/2008 371 371 371 0 -0.19245 NO 6/9/2008 250 250 0 -0.19557 NO 6/10/2008 93 93 93 0 -0.19340 NO 6/11/2008 580 580 0 -0.19340 NO 6/11/2008 580 580 0 -0.19340 NO 6/11/2008 1723 1723 1723 0 -0.19381 NO 6/13/2008 1723 1723 0 -0.19396 NO 6/18/2008 16/18/2008 16/45 16/45 0 -0.21631 NO 6/18/2008 16/45 16/45 0 -0.21631 NO 6/18/2008 1338 338 338 0 -0.20727 NO 6/19/2008 338 338 338 0 -0.20727 NO 6/19/2008 1328 1328 1328 0 -0.22727 NO 6/23/2008 1333 580 -267 -0.22672 NJ5,133,6648 6/24/2008 846 4222 1358 -0.22555 NJ5,45/458 6/25/2008 2548 923 1625 -0.22661 -922,066,691 6/26/2008 36 36 36 0 -0.22550 NO 6/27/2008 129 144 -15 -0.22661 -922,066,691 6/26/2008 36 36 36 0 -0.22550 NO 6/27/2008 129 144 -15 -0.22661 -922,066,691 6/30/2008 129 144 -15 -0.22661 -922,066,691 6/30/2008 129 144 -15 -0.22661 NO 6/30/2008 129 N						¥0.00
6/4/2008 320 320 0 -0.18206 NO 6/5/2008 377 377 0 -0.18281 NO 6/6/2008 371 377 0 -0.19245 NO 6/6/2008 371 371 0 -0.19245 NO 6/6/2008 250 250 0 -0.19527 NO 6/10/2008 250 250 0 -0.19527 NO 6/10/2008 235 235 235 0 -0.20302 NO 6/11/2008 580 S80 NO -0.19381 NO 6/11/2008 S80 S80 NO -0.19381 NO 6/11/2008 1723 1723 NO -0.19996 NO 6/11/2008 310 310 NO -0.19981 NO 6/11/2008 310 NO -0.21003 NO 6/11/2008 3138 NO -0.20727 NO 6/20/2008 1328 1328 NO -0.20727 NO 6/20/2008 1328 1328 NO -0.20727 NO 6/20/2008 1328 NO -0.20727 NO 6/20/2008 NO -0.22739 NO -0.22739 NO 6/20/2008 NO -0.22739 NO -0.22739 NO -0.22767 NO -0.22672 NO -0.22661 NO -0.						¥0.00
6/5/2008 377 377 0 -0.18281 NO 6/6/2008 371 371 0 -0.19245 10 O -0.19246 10 O -0.19240						¥0.00
6/6/2008 371 371 0 0 0.1945 V0 6/9/2008 250 250 0 0 0.19527 V0 6/10/2008 93 93 93 0 0.19340 V0 6/11/2008 235 235 235 0 0.20302 V0 6/11/2008 580 580 0 0.19981 V0 6/13/2008 1723 1723 10 0.19996 V0 6/16/2008 310 310 310 0 0.21003 V0 6/18/2008 1338 338 338 0 0.201631 V0 6/19/2008 1328 1328 0 0.22737 V0 6/20/2008 1328 1328 0 0.22739 V0 6/20/2008 1338 338 338 0 0.2267 0.22672 V15,133,664 6/24/2008 864 2222 -1358 0.2255 V76,471,538 6/25/2008 36 36 36 0 0.22552 V76,671,538 6/25/2008 36 36 36 0 0.22552 V76,671,538 6/25/2008 36 36 36 0 0.22552 V76,671,538 6/25/2008 36 36 36 0 0.22552 V76,471,538 6/25/2008 36 36 36 0 0.22552 V76,471,538 6/27/2008 323 323 0 0.22552 V76,471,538 6/27/2008 324 325 29 0.22661 V92,060,691 6/30/2008 129 144 -15 0.21378 V801,658 7/1/2008 57 42 15 0.22428 V841,040 7/2/2008 468 468 468 0 0.23539 V0 7/3/2008 294 323 2-9 0.24763 V1,795,314 7/3/2008 20 36 16 0.22539 V0 7/3/2008 20 36 16 0.25539 V0 7/3/2008 20 36 16 0.25539 V0 7/3/2008 31 209 4 0.24602 V1,795,314 7/11/2008 15 15 0 0.24602 V1,845,521 7/11/2008 37 33 209 4 0.24287 V24,2870 7/11/2008 387 339 48 0.21622 V2,594,604 7/12/2008 380 80 80 0 0.19436 V3,358,885 7/24/2008 380 80 80 0 0.19436 V3,358,885 7/24/2008 380 80 80 0 0.19436 V3,358,885 7/24/2008 381 84 184 184 0 0.19134 V0 7/25/2008 41 29 12 0.18890 V3,358,885 7/24/2008 39 9 9 0 0.18860 V0 7/25/2008 41 29 12 0.18894 V3,358,885 7/24/2008 31 43 66 0.18274 V3,4380 7/38/2008 31 43 66 0.18274 V3,4380						¥0.00
6/9/2008						¥0.00
6/10/2008 93 93 93 0 0 0.19340						¥0.00
6/11/2008						
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• •						¥274,113.32
8/1/2008 915 500 415 -0.17639 -¥18,300,582						¥0.00
	8/1/2008	915	500	415	-0.17639	-¥18,300,582.68

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Trade Date	Contracts Bought	Contracts Sold	Net	Forward Rate Artificiality on Trade Date (%)	Effect on Trade Date
8/4/2008	171	. 586	-415	-0.1746	4 ¥18,118,409.12
8/5/2008	2051	2055	-4	-0.1715	¥171,500.00
8/6/2008	55	51	4	-0.1665	1 -¥166,514.2
8/7/2008	73	73	0	-0.16013	3 ¥0.00
8/8/2008	258	258	0	-0.1588	2 ¥0.00
8/12/2008	83	83	0	-0.15320	0.00¥
8/13/2008	36	27	9	-0.1463	3 -¥329,235.32
8/14/2008	44	35	9	-0.1393	5 -¥313,545.3
8/15/2008	81	. 80	1	-0.1364	9 -¥34,123.49
8/18/2008	112	419	-307	-0.13060	¥10,023,377.5
8/19/2008	1003	715	288	-0.12570	-¥9,050,446.63
8/20/2008	912	912	0	-0.11779	9 ¥0.00
8/21/2008	25	25	0	-0.11119	9 ¥0.00
8/22/2008	360	350	10	-0.1072	5 -¥268,124.1
8/25/2008	153	103	50	-0.1077	7 -¥1,347,154.3
8/26/2008	228	288	-60	-0.0883	5 ¥1,325,418.5
8/27/2008	620	263	357	-0.08686	6 -¥7,751,827.6
8/28/2008	101	102	-1	-0.1097	6 ¥27,438.8
8/29/2008	28	263	-235	-0.1145	8 ¥6,731,636.4
9/1/2008	267	143	124	-0.1122	1 -¥3,478,536.0
9/2/2008	3	280	-277	-0.1110	¥7,686,909.7
9/3/2008	342	567	-225	-0.1093	1 ¥6,148,486.8
9/4/2008	463	318	145	-0.1054	4 -¥3,822,135.0
9/5/2008	292	211	81	-0.10189	9 -¥2,063,192.53
9/8/2008	716	384	332	-0.1049	-¥8,711,608.3
9/9/2008	475	926	-451	-0.1078	4 ¥12,158,432.7
Total	163 236	163 843	-607		¥12 553 456 8

SUMMARY