



Currency Future & Options High/Low

High/Low for: 10/01/2011

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
10/01/2011	\$ / R 2011/03/14			Foreign Exchange Future	6.86640	6.91310	0.68012	6.94520	6.8738	268,822
10/01/2011	\$ / R 2011/03/14	8.00	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	29,607
10/01/2011	\$ / R 2011/03/14	8.00	P	Foreign Exchange Future	1.14000	1.09300	4.12281	0.00000	0.0000	0
10/01/2011	\$ / R 2011/03/14	8.05	C	Foreign Exchange Future	0.00500	0.00500	0.00000	0.00000	0.0000	340
10/01/2011	\$ / R 2011/03/14	8.05	P	Foreign Exchange Future	1.18900	1.14200	3.95290	0.00000	0.0000	0
10/01/2011	\$ / R 2011/03/14	7.95	C	Foreign Exchange Future	0.00700	0.00700	0.00000	0.00000	0.0000	0
10/01/2011	\$ / R 2011/03/14	7.95	P	Foreign Exchange Future	1.09100	1.04400	4.30797	0.00000	0.0000	0
10/01/2011	\$ / R 2011/03/14	8.50	P	Foreign Exchange Future	1.63600	1.58900	2.87286	0.00000	0.0000	0
10/01/2011	\$ / R 2011/03/14	8.50	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	30,000
10/01/2011	\$ / R 2011/03/14	10.50	P	Foreign Exchange Future	3.63400	3.58700	1.29334	0.00000	0.0000	0
10/01/2011	\$ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	30,000
10/01/2011	\$ / R 2011/03/14	7.30	P	Foreign Exchange Future	0.48200	0.43900	8.92116	0.00000	0.0000	0
10/01/2011	\$ / R 2011/03/14	7.30	C	Foreign Exchange Future	0.04800	0.05200	8.33333	0.00000	0.0000	29,607
10/01/2011	\$ / R 2011/03/14	8.40	P	Foreign Exchange Future	1.53600	1.48900	3.05990	0.00000	0.0000	0
10/01/2011	\$ / R 2011/03/14	8.40	C	Foreign Exchange Future	0.00200	0.00200	0.00000	0.00000	0.0000	3,000
10/01/2011	\$ / R 2011/03/14	7.50	P	Foreign Exchange Future	0.66100	0.61500	6.95915	0.00000	0.0000	0
10/01/2011	\$ / R 2011/03/14	7.50	C	Foreign Exchange Future	0.02700	0.02800	3.70370	0.00000	0.0000	12,000
10/01/2011	\$ / R 2011/03/14	7.55	P	Foreign Exchange Future	0.70700	0.66100	6.50636	0.00000	0.0000	0
10/01/2011	\$ / R 2011/03/14	7.55	C	Foreign Exchange Future	0.02300	0.02400	4.34783	0.00000	0.0000	871
10/01/2011	\$ / R 2011/03/14	7.60	P	Foreign Exchange Future	0.75400	0.70800	6.10080	0.00000	0.0000	0
10/01/2011	\$ / R 2011/03/14	7.60	C	Foreign Exchange Future	0.02000	0.02100	5.00000	0.00000	0.0000	3,071
10/01/2011	\$ / R 2011/03/14	7.25	P	Foreign Exchange Future	0.44000	0.39700	9.77273	0.00000	0.0000	3,000
10/01/2011	\$ / R 2011/03/14	7.25	C	Foreign Exchange Future	0.05600	0.06000	7.14286	0.00000	0.0000	10,500
10/01/2011	\$ / R 2011/03/14	7.10	P	Foreign Exchange Future	0.32100	0.28100	12.46106	0.00000	0.0000	3,000
10/01/2011	\$ / R 2011/03/14	7.10	C	Foreign Exchange Future	0.08700	0.09400	8.04598	0.00000	0.0000	3,280
10/01/2011	\$ / R 2011/03/14	7.40	P	Foreign Exchange Future	0.57000	0.52500	7.89474	0.00000	0.0000	0
10/01/2011	\$ / R 2011/03/14	7.40	C	Foreign Exchange Future	0.03600	0.03800	5.55556	0.00000	0.0000	65
10/01/2011	\$ / R 2011/03/14	7.15	P	Foreign Exchange Future	0.35900	0.31800	11.42061	0.00000	0.0000	0
10/01/2011	\$ / R 2011/03/14	7.15	C	Foreign Exchange Future	0.07500	0.08100	8.00000	0.00000	0.0000	600
10/01/2011	\$ / R 2011/03/14	7.35	P	Foreign Exchange Future	0.52600	0.48100	8.55513	0.00000	0.0000	0
10/01/2011	\$ / R 2011/03/14	7.35	C	Foreign Exchange Future	0.04200	0.04400	4.76190	0.00000	0.0000	400
10/01/2011	\$ / R 2011/03/14	7.20	C	Foreign Exchange Future	0.06500	0.07000	7.69231	0.00000	0.0000	0
10/01/2011	\$ / R 2011/03/14	7.20	P	Foreign Exchange Future	0.39900	0.35700	10.52632	0.00000	0.0000	2,571
10/01/2011	\$ / R 2011/03/14	6.85	P	Foreign Exchange Future	0.15700	0.13200	15.92357	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
10/01/2011	\$ / R 2011/03/14	6.85	C	Foreign Exchange Future	0.17300	0.19500	12.71676	0.00000	0.0000	8,500
10/01/2011	\$ / R 2011/06/13			Foreign Exchange Future	6.94690	6.99380	0.67512	7.03500	6.9873	59,735
10/01/2011	\$ / R 2011/06/13	7.45	C	Foreign Exchange Future	0.13100	0.13700	4.58015	0.00000	0.0000	0
10/01/2011	\$ / R 2011/06/13	7.45	P	Foreign Exchange Future	0.63400	0.59300	6.46688	0.00000	0.0000	0
10/01/2011	\$ / R 2011/06/13	7.50	C	Foreign Exchange Future	0.12300	0.12800	4.06504	0.00000	0.0000	300
10/01/2011	\$ / R 2011/06/13	7.50	P	Foreign Exchange Future	0.67600	0.63400	6.21302	0.00000	0.0000	0
10/01/2011	\$ / R 2011/06/13	7.40	C	Foreign Exchange Future	0.14000	0.14700	5.00000	0.00000	0.0000	0
10/01/2011	\$ / R 2011/06/13	7.40	P	Foreign Exchange Future	0.59300	0.55300	6.74536	0.00000	0.0000	0
10/01/2011	\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.40900	0.43800	7.09046	0.00000	0.0000	0
10/01/2011	\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.16200	0.14400	11.11111	0.00000	0.0000	0
10/01/2011	\$ / R 2011/09/19			Foreign Exchange Future	7.04840	7.09670	0.68526	0.00000	0.0000	11,973
10/01/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.12800	0.13200	3.12500	0.00000	0.0000	0
10/01/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.13000	1.08500	3.98230	0.00000	0.0000	0
10/01/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.12300	0.12600	2.43902	0.00000	0.0000	0
10/01/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.17500	1.12900	3.91489	0.00000	0.0000	0
10/01/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.13400	0.13800	2.98507	0.00000	0.0000	0
10/01/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.08600	1.04100	4.14365	0.00000	0.0000	0
10/01/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.13860	7.18920	0.70882	0.00000	0.0000	16
10/01/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.35200	0.36600	3.97727	0.00000	0.0000	0
10/01/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.56300	0.52700	6.39432	0.00000	0.0000	0
10/01/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.33700	0.35000	3.85757	0.00000	0.0000	0
10/01/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.59800	0.56100	6.18729	0.00000	0.0000	0
10/01/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.36800	0.38300	4.07609	0.00000	0.0000	0
10/01/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.52900	0.49400	6.61626	0.00000	0.0000	0
10/01/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.13540	9.18260	0.51667	0.00000	0.0000	0
10/01/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.56100	1.57000	0.57655	0.00000	0.0000	0
10/01/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.62600	1.58700	2.39852	0.00000	0.0000	0
10/01/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.54600	1.55400	0.51746	0.00000	0.0000	0
10/01/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.66100	1.62100	2.40819	0.00000	0.0000	0
10/01/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.57700	1.58700	0.63412	0.00000	0.0000	0
10/01/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.59200	1.55400	2.38693	0.00000	0.0000	0
10/01/2011	\$ / R MAXI 2011/03/14			Foreign Exchange Future	6.86640	6.91310	0.68012	0.00000	0.0000	125
10/01/2011	\$ / R MAXI 2011/03/14	7.00	C	Foreign Exchange Future	0.11522	0.12626	9.58167	0.00000	0.0000	0
10/01/2011	\$ / R MAXI 2011/03/14	7.00	P	Foreign Exchange Future	0.24882	0.21316	14.33165	0.00000	0.0000	0
10/01/2011	\$ / R MAXI 2011/03/14	7.05	C	Foreign Exchange Future	0.10004	0.10936	9.31627	0.00000	0.0000	0
10/01/2011	\$ / R MAXI 2011/03/14	7.05	P	Foreign Exchange Future	0.28364	0.24626	13.17868	0.00000	0.0000	0
10/01/2011	\$ / R MAXI 2011/03/14	6.95	C	Foreign Exchange Future	0.13240	0.14538	9.80363	0.00000	0.0000	0
10/01/2011	\$ / R MAXI 2011/03/14	6.95	P	Foreign Exchange Future	0.21600	0.18228	15.61111	0.00000	0.0000	0
10/01/2011	\$ / R MAXI 2011/06/13			Foreign Exchange Future	6.94690	6.99380	0.67512	0.00000	0.0000	0
10/01/2011	\$ / R MAXI 2011/06/13	7.05	C	Foreign Exchange Future	0.23141	0.24553	6.10172	0.00000	0.0000	0
10/01/2011	\$ / R MAXI 2011/06/13	7.05	P	Foreign Exchange Future	0.33451	0.30173	9.79941	0.00000	0.0000	0
10/01/2011	\$ / R MAXI 2011/06/13	7.10	C	Foreign Exchange Future	0.21507	0.22792	5.97480	0.00000	0.0000	0
10/01/2011	\$ / R MAXI 2011/06/13	7.10	P	Foreign Exchange Future	0.36817	0.33412	9.24845	0.00000	0.0000	0
10/01/2011	\$ / R MAXI 2011/06/13	7.00	C	Foreign Exchange Future	0.24907	0.26456	6.21914	0.00000	0.0000	0
10/01/2011	\$ / R MAXI 2011/06/13	7.00	P	Foreign Exchange Future	0.30217	0.27076	10.39481	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
10/01/2011	£ / R 2011/03/14			Foreign Exchange Future	10.64600	10.74620	0.94120	10.76600	10.6725	37,714
10/01/2011	£ / R 2011/03/14	11.80	C	Foreign Exchange Future	0.02400	0.02800	16.66667	0.00000	0.0000	0
10/01/2011	£ / R 2011/03/14	11.80	P	Foreign Exchange Future	1.17800	1.08200	8.14941	0.00000	0.0000	0
10/01/2011	£ / R 2011/03/14	11.85	C	Foreign Exchange Future	0.02200	0.02500	13.63636	0.00000	0.0000	0
10/01/2011	£ / R 2011/03/14	11.85	P	Foreign Exchange Future	1.22600	1.12900	7.91191	0.00000	0.0000	0
10/01/2011	£ / R 2011/03/14	11.75	C	Foreign Exchange Future	0.02700	0.03100	14.81481	0.00000	0.0000	0
10/01/2011	£ / R 2011/03/14	11.75	P	Foreign Exchange Future	1.13100	1.03500	8.48806	0.00000	0.0000	0
10/01/2011	£ / R 2011/03/14	11.45	P	Foreign Exchange Future	0.85300	0.76200	10.66823	0.00000	0.0000	0
10/01/2011	£ / R 2011/03/14	11.45	C	Foreign Exchange Future	0.04900	0.05800	18.36735	0.00000	0.0000	870
10/01/2011	£ / R 2011/03/14	12.55	P	Foreign Exchange Future	1.91000	1.81000	5.23560	0.00000	0.0000	0
10/01/2011	£ / R 2011/03/14	12.55	C	Foreign Exchange Future	0.00600	0.00600	0.00000	0.00000	0.0000	870
10/01/2011	£ / R 2011/03/14	12.00	P	Foreign Exchange Future	1.37000	1.27300	7.08029	0.00000	0.0000	0
10/01/2011	£ / R 2011/03/14	12.00	C	Foreign Exchange Future	0.01600	0.01900	18.75000	0.00000	0.0000	150
10/01/2011	£ / R 2011/06/13			Foreign Exchange Future	10.76030	10.86040	0.93027	0.00000	0.0000	2,060
10/01/2011	£ / R 2011/06/13	11.85	C	Foreign Exchange Future	0.12100	0.13600	12.39669	0.00000	0.0000	0
10/01/2011	£ / R 2011/06/13	11.85	P	Foreign Exchange Future	1.21100	1.12600	7.01899	0.00000	0.0000	0
10/01/2011	£ / R 2011/06/13	11.90	C	Foreign Exchange Future	0.11400	0.12900	13.15789	0.00000	0.0000	0
10/01/2011	£ / R 2011/06/13	11.90	P	Foreign Exchange Future	1.25400	1.16900	6.77831	0.00000	0.0000	0
10/01/2011	£ / R 2011/06/13	11.80	C	Foreign Exchange Future	0.12700	0.14300	12.59843	0.00000	0.0000	0
10/01/2011	£ / R 2011/06/13	11.80	P	Foreign Exchange Future	1.16700	1.08300	7.19794	0.00000	0.0000	0
10/01/2011	£ / R 2011/09/19			Foreign Exchange Future	10.90180	11.00340	0.93196	0.00000	0.0000	2,426
10/01/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.31900	0.35100	10.03135	0.00000	0.0000	0
10/01/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.91700	0.84800	7.52454	0.00000	0.0000	0
10/01/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.30600	0.33800	10.45752	0.00000	0.0000	0
10/01/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.95400	0.88500	7.23270	0.00000	0.0000	0
10/01/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.33200	0.36500	9.93976	0.00000	0.0000	0
10/01/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.88000	0.81200	7.72727	0.00000	0.0000	0
10/01/2011	£ / R 2011/12/19			Foreign Exchange Future	11.02400	11.12710	0.93523	0.00000	0.0000	0
10/01/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.41200	0.44900	8.98058	0.00000	0.0000	0
10/01/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	1.03800	0.97200	6.35838	0.00000	0.0000	0
10/01/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.39900	0.43500	9.02256	0.00000	0.0000	0
10/01/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	1.07500	1.00800	6.23256	0.00000	0.0000	0
10/01/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.42600	0.46300	8.68545	0.00000	0.0000	0
10/01/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	1.00200	0.93600	6.58683	0.00000	0.0000	0
10/01/2011	¥ / R 2011/03/14			Foreign Exchange Future	0.08260	0.08330	0.84746	0.00000	0.0000	751
10/01/2011	¥ / R 2011/03/14	0.09	C	Foreign Exchange Future	0.00118	0.00129	9.32203	0.00000	0.0000	0
10/01/2011	¥ / R 2011/03/14	0.09	P	Foreign Exchange Future	0.00558	0.00499	10.57348	0.00000	0.0000	0
10/01/2011	¥ / R 2011/03/14	0.10	C	Foreign Exchange Future	0.00021	0.00022	4.76190	0.00000	0.0000	0
10/01/2011	¥ / R 2011/03/14	0.10	P	Foreign Exchange Future	0.01461	0.01392	4.72279	0.00000	0.0000	0
10/01/2011	¥ / R 2011/03/14	0.08	C	Foreign Exchange Future	0.00610	0.00668	9.50820	0.00000	0.0000	0
10/01/2011	¥ / R 2011/03/14	0.08	P	Foreign Exchange Future	0.00050	0.00038	24.00000	0.00000	0.0000	0
10/01/2011	¥ / R 2011/06/13			Foreign Exchange Future	0.08370	0.08440	0.83632	0.00000	0.0000	0
10/01/2011	¥ / R 2011/06/13	0.09	C	Foreign Exchange Future	0.00354	0.00378	6.77966	0.00000	0.0000	0
10/01/2011	¥ / R 2011/06/13	0.09	P	Foreign Exchange Future	0.00484	0.00438	9.50413	0.00000	0.0000	0
10/01/2011	¥ / R 2011/06/13	0.10	C	Foreign Exchange Future	0.00132	0.00140	6.06061	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
10/01/2011	¥ / R 2011/06/13	0.10	P	Foreign Exchange Future	0.01262	0.01200	4.91284	0.00000	0.0000	0
10/01/2011	¥ / R 2011/06/13	0.08	C	Foreign Exchange Future	0.00941	0.00999	6.16366	0.00000	0.0000	0
10/01/2011	¥ / R 2011/06/13	0.08	P	Foreign Exchange Future	0.00071	0.00059	16.90141	0.00000	0.0000	0
10/01/2011	€ / R 2011/03/14			Foreign Exchange Future	8.90210	8.98260	0.90428	8.92500	8.8800	19,534
10/01/2011	€ / R 2011/03/14	9.80	C	Foreign Exchange Future	0.01700	0.02200	29.41176	0.00000	0.0000	0
10/01/2011	€ / R 2011/03/14	9.80	P	Foreign Exchange Future	0.91500	0.83900	8.30601	0.00000	0.0000	0
10/01/2011	€ / R 2011/03/14	9.85	C	Foreign Exchange Future	0.01500	0.02000	33.33333	0.00000	0.0000	0
10/01/2011	€ / R 2011/03/14	9.85	P	Foreign Exchange Future	0.96300	0.88700	7.89200	0.00000	0.0000	0
10/01/2011	€ / R 2011/03/14	9.75	C	Foreign Exchange Future	0.02000	0.02500	25.00000	0.00000	0.0000	0
10/01/2011	€ / R 2011/03/14	9.75	P	Foreign Exchange Future	0.86800	0.79200	8.75576	0.00000	0.0000	0
10/01/2011	€ / R 2011/03/14	9.50	P	Foreign Exchange Future	0.63600	0.56600	11.00629	0.00000	0.0000	0
10/01/2011	€ / R 2011/03/14	9.50	C	Foreign Exchange Future	0.03800	0.04900	28.94737	0.00000	0.0000	10,429
10/01/2011	€ / R 2011/03/14	10.40	P	Foreign Exchange Future	1.50200	1.42200	5.32623	0.00000	0.0000	0
10/01/2011	€ / R 2011/03/14	10.40	C	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	14,937
10/01/2011	€ / R 2011/03/14	10.50	P	Foreign Exchange Future	1.60100	1.52100	4.99688	0.00000	0.0000	0
10/01/2011	€ / R 2011/03/14	10.50	C	Foreign Exchange Future	0.00300	0.00400	33.33333	0.00000	0.0000	4,508
10/01/2011	€ / R 2011/03/14	10.10	P	Foreign Exchange Future	1.20600	1.12800	6.46766	0.00000	0.0000	0
10/01/2011	€ / R 2011/03/14	10.10	C	Foreign Exchange Future	0.00800	0.01100	37.50000	0.00000	0.0000	100
10/01/2011	€ / R 2011/03/14	9.60	C	Foreign Exchange Future	0.02900	0.03800	31.03448	0.00000	0.0000	0
10/01/2011	€ / R 2011/03/14	9.60	P	Foreign Exchange Future	0.72700	0.65500	9.90371	0.00000	0.0000	3,000
10/01/2011	€ / R 2011/06/13			Foreign Exchange Future	9.00090	9.08260	0.90769	0.00000	0.0000	5,855
10/01/2011	€ / R 2011/06/13	9.80	C	Foreign Exchange Future	0.10800	0.12300	13.88889	0.00000	0.0000	0
10/01/2011	€ / R 2011/06/13	9.80	P	Foreign Exchange Future	0.90700	0.84000	7.38699	0.00000	0.0000	0
10/01/2011	€ / R 2011/06/13	9.85	C	Foreign Exchange Future	0.10200	0.11600	13.72549	0.00000	0.0000	0
10/01/2011	€ / R 2011/06/13	9.85	P	Foreign Exchange Future	0.95100	0.88300	7.15037	0.00000	0.0000	0
10/01/2011	€ / R 2011/06/13	9.75	C	Foreign Exchange Future	0.11400	0.13000	14.03509	0.00000	0.0000	0
10/01/2011	€ / R 2011/06/13	9.75	P	Foreign Exchange Future	0.86300	0.79700	7.64774	0.00000	0.0000	0
10/01/2011	€ / R 2011/09/19			Foreign Exchange Future	9.12570	9.21110	0.93582	0.00000	0.0000	2,364
10/01/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.23500	0.26100	11.06383	0.00000	0.0000	0
10/01/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.75900	0.70000	7.77339	0.00000	0.0000	0
10/01/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.22400	0.24900	11.16071	0.00000	0.0000	0
10/01/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.79800	0.73800	7.51880	0.00000	0.0000	0
10/01/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.24700	0.27400	10.93117	0.00000	0.0000	0
10/01/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.72100	0.66300	8.04438	0.00000	0.0000	0
10/01/2011	€ / R 2011/12/19			Foreign Exchange Future	9.23700	9.32610	0.96460	0.00000	0.0000	0
10/01/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.30700	0.33800	10.09772	0.00000	0.0000	0
10/01/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.87000	0.81200	6.66667	0.00000	0.0000	0
10/01/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.29500	0.32500	10.16949	0.00000	0.0000	0
10/01/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.90800	0.84900	6.49780	0.00000	0.0000	0
10/01/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.31900	0.35100	10.03135	0.00000	0.0000	0
10/01/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.83200	0.77500	6.85096	0.00000	0.0000	0
10/01/2011	AUS\$ / R 2011/03/14			Foreign Exchange Future	6.79670	6.79880	0.03090	0.00000	0.0000	7,773
10/01/2011	AUS\$ / R 2011/03/14	6.70	C	Foreign Exchange Future	0.17700	0.17500	1.12994	0.00000	0.0000	0
10/01/2011	AUS\$ / R 2011/03/14	6.70	P	Foreign Exchange Future	0.08000	0.07600	5.00000	0.00000	0.0000	0
10/01/2011	AUS\$ / R 2011/03/14	6.75	C	Foreign Exchange Future	0.14300	0.14100	1.39860	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
10/01/2011	AU\$ / R 2011/03/14	6.75	P	Foreign Exchange Future	0.09600	0.09200	4.16667	0.00000	0.0000	0
10/01/2011	AU\$ / R 2011/03/14	6.65	C	Foreign Exchange Future	0.21300	0.21200	0.46948	0.00000	0.0000	0
10/01/2011	AU\$ / R 2011/03/14	6.65	P	Foreign Exchange Future	0.06600	0.06300	4.54545	0.00000	0.0000	0
10/01/2011	AU\$ / R 2011/06/13			Foreign Exchange Future	6.79670	6.79870	0.02943	0.00000	0.0000	875
10/01/2011	AU\$ / R 2011/06/13	6.65	C	Foreign Exchange Future	0.28100	0.28000	0.35587	0.00000	0.0000	0
10/01/2011	AU\$ / R 2011/06/13	6.65	P	Foreign Exchange Future	0.13400	0.13100	2.23881	0.00000	0.0000	0
10/01/2011	AU\$ / R 2011/06/13	6.70	C	Foreign Exchange Future	0.24700	0.24600	0.40486	0.00000	0.0000	0
10/01/2011	AU\$ / R 2011/06/13	6.70	P	Foreign Exchange Future	0.15000	0.14700	2.00000	0.00000	0.0000	0
10/01/2011	AU\$ / R 2011/06/13	6.60	C	Foreign Exchange Future	0.31700	0.31600	0.31546	0.00000	0.0000	0
10/01/2011	AU\$ / R 2011/06/13	6.60	P	Foreign Exchange Future	0.12000	0.11700	2.50000	0.00000	0.0000	0
10/01/2011	AU\$ / R 2011/09/19			Foreign Exchange Future	6.80950	6.81290	0.04993	0.00000	0.0000	5,790
10/01/2011	AU\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.34100	0.34200	0.29326	0.00000	0.0000	0
10/01/2011	AU\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.18200	0.17900	1.64835	0.00000	0.0000	0
10/01/2011	AU\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.30800	0.30800	0.00000	0.00000	0.0000	0
10/01/2011	AU\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.19900	0.19500	2.01005	0.00000	0.0000	0
10/01/2011	AU\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.37600	0.37700	0.26596	0.00000	0.0000	0
10/01/2011	AU\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.16700	0.16400	1.79641	0.00000	0.0000	0
10/01/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	7.60650	7.58580	0.27214	0.00000	0.0000	0
10/01/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.00200	0.99000	1.19760	0.00000	0.0000	0
10/01/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.69600	0.70400	1.14943	0.00000	0.0000	0
10/01/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	0.98100	0.97000	1.12130	0.00000	0.0000	0
10/01/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.72500	0.73400	1.24138	0.00000	0.0000	0
10/01/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.02300	1.01100	1.17302	0.00000	0.0000	0
10/01/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.66700	0.67500	1.19940	0.00000	0.0000	0
10/01/2011	CAD/ R 2011/03/14			Foreign Exchange Future	6.91570	6.92150	0.08387	0.00000	0.0000	1,991
10/01/2011	CAD/ R 2011/03/14	7.05	C	Foreign Exchange Future	0.07200	0.07600	5.55556	0.00000	0.0000	0
10/01/2011	CAD/ R 2011/03/14	7.05	P	Foreign Exchange Future	0.20600	0.20500	0.48544	0.00000	0.0000	0
10/01/2011	CAD/ R 2011/03/14	7.10	C	Foreign Exchange Future	0.05900	0.06300	6.77966	0.00000	0.0000	0
10/01/2011	CAD/ R 2011/03/14	7.10	P	Foreign Exchange Future	0.24300	0.24200	0.41152	0.00000	0.0000	0
10/01/2011	CAD/ R 2011/03/14	7.00	C	Foreign Exchange Future	0.08700	0.09200	5.74713	0.00000	0.0000	0
10/01/2011	CAD/ R 2011/03/14	7.00	P	Foreign Exchange Future	0.17100	0.17100	0.00000	0.00000	0.0000	0
10/01/2011	CAD/ R 2011/06/13			Foreign Exchange Future	6.98030	6.98480	0.06447	0.00000	0.0000	0
10/01/2011	CAD/ R 2011/06/13	6.90	C	Foreign Exchange Future	0.24600	0.24700	0.40650	0.00000	0.0000	0
10/01/2011	CAD/ R 2011/06/13	6.90	P	Foreign Exchange Future	0.16600	0.16200	2.40964	0.00000	0.0000	0
10/01/2011	CAD/ R 2011/06/13	6.95	C	Foreign Exchange Future	0.21800	0.21900	0.45872	0.00000	0.0000	0
10/01/2011	CAD/ R 2011/06/13	6.95	P	Foreign Exchange Future	0.18800	0.18400	2.12766	0.00000	0.0000	0
10/01/2011	CAD/ R 2011/06/13	6.85	C	Foreign Exchange Future	0.27600	0.27700	0.36232	0.00000	0.0000	0
10/01/2011	CAD/ R 2011/06/13	6.85	P	Foreign Exchange Future	0.14600	0.14200	2.73973	0.00000	0.0000	0
10/01/2011	CHF / R 2011/03/14			Foreign Exchange Future	7.11210	7.11900	0.09702	0.00000	0.0000	190
10/01/2011	CHF / R 2011/03/14	7.25	C	Foreign Exchange Future	0.12000	0.11900	0.83333	0.00000	0.0000	0
10/01/2011	CHF / R 2011/03/14	7.25	P	Foreign Exchange Future	0.25800	0.25000	3.10078	0.00000	0.0000	0
10/01/2011	CHF / R 2011/03/14	7.30	C	Foreign Exchange Future	0.10500	0.10400	0.95238	0.00000	0.0000	0
10/01/2011	CHF / R 2011/03/14	7.30	P	Foreign Exchange Future	0.29300	0.28500	2.73038	0.00000	0.0000	0
10/01/2011	CHF / R 2011/03/14	7.20	C	Foreign Exchange Future	0.13700	0.13700	0.00000	0.00000	0.0000	0
10/01/2011	CHF / R 2011/03/14	7.20	P	Foreign Exchange Future	0.22500	0.21800	3.11111	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
10/01/2011	CHF / R 2011/06/13			Foreign Exchange Future	7.20390	7.21120	0.10133	0.00000	0.0000	0
10/01/2011	CHF / R 2011/06/13	7.10	C	Foreign Exchange Future	0.32900	0.33200	0.91185	0.00000	0.0000	0
10/01/2011	CHF / R 2011/06/13	7.10	P	Foreign Exchange Future	0.22500	0.22100	1.77778	0.00000	0.0000	0
10/01/2011	CHF / R 2011/06/13	7.15	C	Foreign Exchange Future	0.30300	0.30500	0.66007	0.00000	0.0000	0
10/01/2011	CHF / R 2011/06/13	7.15	P	Foreign Exchange Future	0.24900	0.24400	2.00803	0.00000	0.0000	0
10/01/2011	CHF / R 2011/06/13	7.05	C	Foreign Exchange Future	0.35700	0.36000	0.84034	0.00000	0.0000	0
10/01/2011	CHF / R 2011/06/13	7.05	P	Foreign Exchange Future	0.20300	0.19900	1.97044	0.00000	0.0000	0
10/01/2011	RAIN 2011/03/14			Foreign Exchange Future	13,225.18000	13,327.71000	0.77526	0.00000	0.0000	0
10/01/2011	RAIN 2011/03/14	13,600.00	C	Foreign Exchange Future	0.00000	0.30000	100.00000	0.00000	0.0000	0
10/01/2011	RAIN 2011/03/14	13,600.00	P	Foreign Exchange Future	374.80000	272.60000	27.26788	0.00000	0.0000	0
10/01/2011	RAIN 2011/03/14	13,600.01	C	Foreign Exchange Future	0.00000	0.30000	100.00000	0.00000	0.0000	0
10/01/2011	RAIN 2011/03/14	13,600.01	P	Foreign Exchange Future	374.80000	272.60000	27.26788	0.00000	0.0000	0
10/01/2011	RAIN 2011/03/14	13,599.99	C	Foreign Exchange Future	0.00000	0.30000	100.00000	0.00000	0.0000	0
10/01/2011	RAIN 2011/03/14	13,599.99	P	Foreign Exchange Future	374.80000	272.60000	27.26788	0.00000	0.0000	0
10/01/2011	RAIN 2011/06/13			Foreign Exchange Future	13,382.54000	13,486.44000	0.77638	0.00000	0.0000	0
10/01/2011	RAIN 2011/06/13	13,500.00	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/01/2011	RAIN 2011/06/13	13,500.00	P	Foreign Exchange Future	117.50000	13.60000	88.42553	0.00000	0.0000	0
10/01/2011	RAIN 2011/06/13	13,500.01	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/01/2011	RAIN 2011/06/13	13,500.01	P	Foreign Exchange Future	117.50000	13.60000	88.42553	0.00000	0.0000	0
10/01/2011	RAIN 2011/06/13	13,499.99	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
10/01/2011	RAIN 2011/06/13	13,499.99	P	Foreign Exchange Future	117.50000	13.60000	88.42553	0.00000	0.0000	0
10/01/2011	YUAN/R 2011/03/14			Foreign Exchange Future	1.03580	1.04120	0.52134	0.00000	0.0000	0
10/01/2011	YUAN/R 2011/03/14	1.05	C	Foreign Exchange Future	0.01830	0.02010	9.83607	0.00000	0.0000	0
10/01/2011	YUAN/R 2011/03/14	1.05	P	Foreign Exchange Future	0.03250	0.02890	11.07692	0.00000	0.0000	0
10/01/2011	YUAN/R 2011/03/14	1.10	C	Foreign Exchange Future	0.00750	0.00690	8.00000	0.00000	0.0000	0
10/01/2011	YUAN/R 2011/03/14	1.10	P	Foreign Exchange Future	0.07170	0.06570	8.36820	0.00000	0.0000	0
10/01/2011	YUAN/R 2011/03/14	1.00	C	Foreign Exchange Future	0.04470	0.04850	8.50112	0.00000	0.0000	0
10/01/2011	YUAN/R 2011/03/14	1.00	P	Foreign Exchange Future	0.00890	0.00730	17.97753	0.00000	0.0000	0
10/01/2011	YUAN/R 2011/06/13			Foreign Exchange Future	1.04930	1.05490	0.53369	0.00000	0.0000	0
10/01/2011	YUAN/R 2011/06/13	1.05	C	Foreign Exchange Future	0.03890	0.04080	4.88432	0.00000	0.0000	0
10/01/2011	YUAN/R 2011/06/13	1.05	P	Foreign Exchange Future	0.03960	0.03590	9.34343	0.00000	0.0000	0
10/01/2011	YUAN/R 2011/06/13	1.10	C	Foreign Exchange Future	0.02280	0.02360	3.50877	0.00000	0.0000	0
10/01/2011	YUAN/R 2011/06/13	1.10	P	Foreign Exchange Future	0.07350	0.06870	6.53061	0.00000	0.0000	0
10/01/2011	YUAN/R 2011/06/13	1.00	C	Foreign Exchange Future	0.06670	0.07040	5.54723	0.00000	0.0000	0
10/01/2011	YUAN/R 2011/06/13	1.00	P	Foreign Exchange Future	0.01740	0.01550	10.91954	0.00000	0.0000	0

Future Open Interest

427,994

Option Open Interest

205,576

Total

633,570