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Options on Financial Futures Summary

Business Day Thu 8 Oct 2009

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Contract	CONNECT* Volume	Basis Volume	Block Trd Volume	Total Volume	Official Volume	Open Interest	Change
Short Term Interest Rate Products							
Three Month Euribor	204,971	N/A	531,000	735,971	976,900	9,950,074	+130,418
Three Month Euribor Mid-Curve	90,162	N/A	43,000	133,162	46,200	1,223,833	-8,250
THREE MONTH EURO (EURIBOR) 2 YEAR MID-CURVE	0	N/A	0	0	0	17,100	0
Three Month Eurodollar	0	N/A	0	0	0	0	0
Three Month Eurodollar Mid-Curve	0	N/A	0	0	0	0	0
Three Month Sterling	52,852	N/A	96,540	149,392	221,227	5,388,675	+35,952
THREE MONTH STERLING 2 YEAR MID-CURVE	250	N/A	0	250	0	3,750	0
Three Month Sterling Mid-Curve	4,643	N/A	42,000	46,643	44,600	1,291,944	+15,357
Three Month Euroswiss	0	N/A	0	0	0	0	0
Swapnote Products							
2Yr Euro Swapnote	0	0	0	0	0	0	0
5Yr Euro Swapnote	0	0	0	0	0	0	0
10Yr Euro Swapnote	0	0	0	0	0	0	0
Bond Products							
Long Gilt	10	N/A	11,300	11,310	7,984	41,104	+6,556

Comments

*CONNECT means LIFFE CONNECT

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Three Month Euribor

Calls

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises	
Oct 09	Underlying Price	99.195	(Dec 09)	Indicative a-t-m Vol			0.38			Time to expiry: 11 Days									
98750		0.4450	-0.0150	1.00	0.35				0.2650S	0.2600S		0	0	0	0	2,000	0	0	
98875		0.3200	-0.0150	1.00	0.35				0.3900S	0.1950S		0	0	0	0	12,100	0	0	
99000		0.2000	-0.0150	0.93	0.73				0.3200S	0.0650S		0	0	0	10,300	67,850	+6,725	0	
99125	0.0950	0.0775	-0.0200	0.81	0.45	0.0950S	0.0800S		0.2000S	0.0250S		0	19,000	19,000	11,850	39,480	-1,412	0	
99250	0.0100	0.0050	-0.0050	0.17	0.32	0.0150S	0.0100		0.0950	0.0050S		3,000	31,999	34,999	31,068	131,965	-8,206	0	
99375	0.0050	CAB	0.0000	0.00	0.25	0.0050S	0.0050S		0.0250	0.0050S		0	4,000	4,000	0	150,149	0	0	
99500		CAB	0.0000	0.00	0.05				0.0050S	0.0050S		0	0	0	0	12,250	0	0	
99625		CAB	0.0000	0.00	0.05				0.0050S	0.0050S		0	0	0	0	1,000	0	0	
Total												3,000	54,999	57,999	53,218	416,794	-2,893	0	
Nov 09	Underlying Price	99.195	(Dec 09)	Indicative a-t-m Vol			0.43			Time to expiry: 39 Days									
99000		0.2125	-0.0125	0.83	0.62				0.2750S	0.1400S		0	0	0	0	11,750	0	0	
99125		0.1025	-0.0150	0.67	0.48				0.2100S	0.0700S		0	0	0	0	21,750	0	0	
99250	0.0350	0.0300	-0.0025	0.34	0.39	0.0350	0.0350		0.1050S	0.0350S		0	500	500	13,500	60,336	-3,500	0	
99375		0.0050	0.0000	0.08	0.40				0.0450S	0.0100S		0	0	0	0	116,724	0	0	
99500		0.0025	0.0000	0.03	0.51				0.0100S	0.0050S		0	0	0	0	40,475	0	0	
Total												0	500	500	13,500	251,035	-3,500	0	

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Three Month Euribor

Calls

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises	
Mar 11	Underlying Price	97.925					Indicative a-t-m Vol										1.10
																	Time to expiry: 522 Days
97250		0.9750	0.0000	0.68	1.24			0.8600S	0.4600S	0	0	0	0	19,250	0	0	0
97500		0.7900	-0.0050	0.62	1.18			0.5700S	0.3900S	0	0	0	0	11,350	0	0	0
97750		0.6200	0.0000	0.56	1.13			0.5350S	0.4050S	0	0	0	0	6,800	0	0	0
98000		0.4700	+0.0050	0.48	1.08			0.4700S	0.2700	0	0	0	0	1,751	0	0	0
98250		0.3350	+0.0050	0.40	1.03			0.2900	0.1350	0	0	0	0	10,900	0	0	0
98500		0.2350	+0.0100	0.31	1.00			0.1900	0.1000S	0	0	0	0	22,180	0	0	0
98750		0.1400	0.0000	0.23	0.93			0.1250	0.0500S	0	0	0	0	58,000	0	0	0
99000		0.0850	0.0000	0.15	0.89			0.0700	0.0250S	0	0	0	0	48,988	0	0	0
										0	0	0	0	179,219	0	0	0
																	Total
Jun 11	Underlying Price	97.680					Indicative a-t-m Vol										1.11
																	Time to expiry: 613 Days
97000		1.0150	+0.0050	0.67	1.22			0.7050S	0.5900S	0	0	0	0	4,575	0	0	0
97250		0.8350	+0.0050	0.62	1.18			0.5900S	0.5000S	0	0	0	0	3,900	0	0	0
97500		0.6700	+0.0100	0.55	1.14			0.5350S	0.4600S	0	0	0	0	5,100	0	0	0
97750	0.5100	0.5200	+0.0100	0.48	1.10	0.5100S	0.5100S	0.5300S	0.5050S	0	250	250	0	7,875	0	0	0
98000		0.3850	+0.0050	0.41	1.05					0	0	0	0	5,000	0	0	0
98250		0.2750	+0.0050	0.33	1.01			0.1300S	0.1300S	0	0	0	0	2,250	0	0	0
98500		0.1850	0.0000	0.26	0.97			0.1250S	0.1250S	0	0	0	0	25,250	0	0	0
98750		0.1200	0.0000	0.18	0.93			0.1000	0.0700	0	0	0	0	5,530	0	0	0
99000		0.0700	0.0000	0.13	0.90			0.0500S	0.0500S	0	0	0	0	16,750	0	0	0
99250		0.0400	0.0000	0.08	0.87			0.0250S	0.0250S	0	0	0	0	14,000	0	0	0
99500		0.0200	0.0000	0.05	0.84			0.0200S	0.0150S	0	0	0	0	14,260	0	0	0
99750		0.0050	0.0000	0.02	0.74					0	0	0	0	4,000	0	0	0
										0	250	250	0	108,490	0	0	0
																	Total
Sep 11	Underlying Price	97.480					Indicative a-t-m Vol										1.09
																	Time to expiry: 711 Days
97500		0.5800	+0.0050	0.50	1.09			0.5900S	0.5700S	0	0	0	1,700	3,450	+1,700	0	0
98000		0.3350	+0.0050	0.36	1.02					0	0	0	0	4,500	0	0	0
98500		0.1600	+0.0050	0.22	0.95					0	0	0	0	4,500	0	0	0
										0	0	0	1,700	12,450	+1,700	0	0
																	Total
										266,000	87,855	353,855	780,809	6,245,159	+37,572	0	0
																	Total Calls

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Three Month Euribor

Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Oct 09	Underlying Price	99.195	(Dec 09)	Indicative a-t-m Vol			0.38	Time to expiry: 11 Days								
98500		CAB	0.0000	0.00	0.35			0.0250S	0.0050	0	0	0	0	1,500	0	0
98625		CAB	0.0000	0.00	0.35			0.0400S	0.0050	0	0	0	0	60,500	0	0
98750		CAB	0.0000	0.00	0.35			0.0600S	0.0100S	0	0	0	0	3,090	0	0
98875		CAB	0.0000	0.00	0.35			0.0900S	0.0050S	0	0	0	0	20,186	0	0
99000	0.0050	0.0050	0.0000	-0.07	0.73	0.0050	0.0050	0.1450S	0.0050S	0	301	301	0	20,010	0	0
99125	0.0150	0.0075	-0.0050	-0.19	0.45	0.0200	0.0050	0.0700S	0.0050	0	8,150	8,150	7,361	16,583	+5,869	0
99250		0.0600	+0.0100	-0.83	0.32			0.0950S	0.0250	0	0	0	250	5,750	+250	0
99375		0.1800	+0.0150	-1.00	0.25			0.0850S	0.0800S	0	0	0	0	1,000	0	0
Total										0	8,451	8,451	7,611	128,619	+6,119	0
Nov 09	Underlying Price	99.195	(Dec 09)	Indicative a-t-m Vol			0.43	Time to expiry: 39 Days								
98750		0.0075	+0.0025	-0.06	0.87					0	0	0	0	21,000	0	0
98875		0.0125	+0.0025	-0.10	0.77			0.0300S	0.0150	0	0	0	0	1,250	0	0
99000	0.0200	0.0175	+0.0025	-0.17	0.62	0.0200S	0.0200S	0.0550	0.0100S	0	2,000	2,000	20,000	66,500	-14,000	0
99125	0.0250	0.0325	0.0000	-0.33	0.48	0.0250S	0.0250S	0.1000	0.0200S	0	1,000	1,000	4,500	32,900	+3,250	0
99250	0.0950	0.0850	+0.0125	-0.66	0.39	0.0950	0.0750S	0.0950	0.0500S	0	2,500	2,500	4,500	14,425	-2,500	0
99375	0.1700	0.1850	+0.0150	-0.92	0.40	0.1700S	0.1700S	0.1700S	0.1700S	0	1,000	1,000	0	0	0	0
Total										0	6,500	6,500	29,000	136,075	-13,250	0

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Three Month Euribor

Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Dec 09	Underlying Price	99.195					Indicative a-t-m Vol	0.43					Time to expiry:				67 Days
91250		CAB	0.0000	0.00	0.65				0.0050	0.0050	0	0	0	0	494	0	0
91500		CAB	0.0000	0.00	0.65				0.0050	CAB	0	0	0	0	62	0	0
91750		CAB	0.0000	0.00	0.65				0.0050	0.0050	0	0	0	0	700	0	0
92000		CAB	0.0000	0.00	0.65				0.0050	CAB	0	0	0	0	89	0	0
93000		CAB	0.0000	0.00	0.65				0.0050	0.0050	0	0	0	0	52	0	0
93125		CAB	0.0000	0.00	0.65				0.0100S	CAB	0	0	0	0	40	0	0
93500		CAB	0.0000	0.00	0.65				0.1150S	0.0050	0	0	0	0	3,581	0	0
93750		CAB	0.0000	0.00	0.65				0.1900S	0.0050	0	0	0	0	1,785	0	0
94000		CAB	0.0000	0.00	0.65				0.1000	0.0050S	0	0	0	0	2,015	0	0
94250		CAB	0.0000	0.00	0.65				0.3500	0.0050	0	0	0	0	3,058	0	0
94500		CAB	0.0000	0.00	0.65				0.4400	0.0150	0	0	0	0	10,250	0	0
94750		CAB	0.0000	0.00	0.65				0.7650S	0.0050S	0	0	0	0	5,825	0	0
95000		CAB	0.0000	0.00	0.65				0.6700	0.0050S	0	0	0	0	14,425	0	0
95250		CAB	0.0000	0.00	0.65				0.8200	0.0050S	0	0	0	0	4,450	0	0
95375		CAB	0.0000	0.00	0.65				0.0050	0.0050	0	0	0	0	750	0	0
95500		CAB	0.0000	0.00	0.65				0.9800	0.0050S	0	0	0	0	13,575	0	0
95625		CAB	0.0000	0.00	0.65				0.0050	0.0050	0	0	0	0	50	0	0
95750		CAB	0.0000	0.00	0.65				1.1800	0.0050	0	0	0	0	20,677	0	0
96000		CAB	0.0000	0.00	0.65				1.3800	0.0050	0	0	0	0	42,095	0	0
96125		CAB	0.0000	0.00	0.65				0.0250	0.0050S	0	0	0	0	2,000	0	0
96250		CAB	0.0000	0.00	0.65				0.5500S	0.0100S	0	0	0	0	16,800	0	0
96500		CAB	0.0000	0.00	0.65				0.6450	0.0050	0	0	0	0	31,550	0	0
96750		CAB	0.0000	0.00	0.65				0.4100S	0.0150	0	0	0	0	8,350	0	0
96875		CAB	0.0000	0.00	0.65				0.0500S	0.0050	0	0	0	0	7,500	0	0
97000		CAB	0.0000	0.00	0.65				0.6000	0.0100	0	0	0	0	33,636	0	0
97125		CAB	0.0000	0.00	0.65				0.0700S	0.0700S	0	0	0	0	4,000	0	0
97250		CAB	0.0000	0.00	0.65				0.4750S	0.0200S	0	0	0	0	12,999	0	0
97375		CAB	0.0000	0.00	0.65				0.1650S	0.0100S	0	0	0	0	64,770	0	0
97500		CAB	0.0000	0.00	0.65				0.2600S	0.0050S	0	0	0	0	35,150	0	0
97625		CAB	0.0000	0.00	0.65				0.4100S	0.0050S	0	0	0	0	38,726	0	0
97750		CAB	0.0000	0.00	0.65				0.3950S	0.0050	0	0	0	0	31,665	0	0
97875		CAB	0.0000	0.00	0.65				0.3950S	0.0050	0	0	0	0	25,700	0	0
98000		CAB	0.0000	0.00	0.65				0.3700S	0.0050	0	0	0	0	50,446	0	0
98125		CAB	0.0000	0.00	0.65				0.3950S	0.0050	0	0	0	0	36,154	0	0
98250		CAB	0.0000	0.00	0.65				0.4000S	0.0050	0	0	0	0	42,847	0	0
98375		CAB	0.0000	0.00	0.65				0.3200S	0.0050S	0	0	0	0	48,400	0	0
98500			0.0025	0.0000	-0.02	0.79			0.3750S	0.0050	0	0	0	1,000	122,423	0	0
98625			0.0050	0.0000	-0.04	0.77			0.3050S	0.0050	0	0	0	14,000	102,166	-105	0
98750	0.0100	0.0100	0.0000	-0.07	0.71	0.0100	0.0100		0.3100S	0.0100	0	3,300	3,300	5,000	127,802	-500	0
98875	0.0150	0.0150	0.0000	-0.12	0.62	0.0200	0.0150		0.3000S	0.0100S	50,000	12,350	62,350	500	77,977	0	0
99000	0.0300	0.0250	0.0000	-0.20	0.54	0.0300	0.0200S		0.1600S	0.0150S	100,000	23,400	123,400	1,500	136,735	+500	0
99125	0.0600	0.0500	+0.0025	-0.36	0.47	0.0600S	0.0450S		0.2250S	0.0300S	50,000	14,450	64,450	8,000	149,233	+7,000	0
99250		0.1000	+0.0075	-0.62	0.40				0.1200S	0.0650S	0	0	0	1,130	71,497	+500	0
99375		0.1900	+0.0150	-0.87	0.37				0.1600S	0.1100S	0	0	0	0	2,535	0	0
Total											200,000	53,500	253,500	31,130	1,405,034	+7,395	0

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Three Month Euribor

Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Mar 10	Underlying Price	99.020					Indicative a-t-m Vol	0.64		Time to expiry:	158 Days						
90000	CAB	0.0000	0.00	1.02					0.0050	CAB	0	0	0	0	187	0	0
94000	CAB	0.0000	0.00	1.02					0.2200	0.0050S	0	0	0	0	2,400	0	0
94250	CAB	0.0000	0.00	1.02					0.0750S	0.0050S	0	0	0	0	4,250	0	0
94500	CAB	0.0000	0.00	1.02					0.4000S	0.4000S	0	0	0	0	1,150	0	0
94750	CAB	0.0000	0.00	1.02					0.6700S	0.0050S	0	0	0	0	1,650	0	0
95000	CAB	0.0000	0.00	1.02					0.6700S	0.0050S	0	0	0	0	9,115	0	0
95250	CAB	0.0000	0.00	1.02					0.6700S	0.0200S	0	0	0	0	5,925	0	0
95500	CAB	0.0000	0.00	1.02					0.5200S	0.0050S	0	0	0	0	3,543	0	0
95750	CAB	0.0000	0.00	1.02					0.5750S	0.0150S	0	0	0	0	10,129	0	0
96000	CAB	0.0000	0.00	1.02					0.5700S	0.0050	0	0	0	0	19,895	0	0
96250	CAB	0.0000	0.00	1.02					0.5900S	0.0050	0	0	0	0	21,075	0	0
96500	CAB	0.0000	0.00	1.02					0.6450S	0.0150S	0	0	0	0	4,385	0	0
96750	CAB	0.0000	0.00	1.02					0.0450S	0.0300S	0	0	0	0	6,500	0	0
97000	CAB	0.0000	0.00	1.02					1.0000S	0.0100S	0	0	0	0	11,285	0	0
97125	CAB	0.0000	0.00	1.02					0.0700S	0.0100	0	0	0	0	10,250	0	0
97250	CAB	0.0000	-0.01	1.07					0.5200S	0.0100	0	0	0	0	17,200	0	0
97375	0.0025	0.0000	-0.01	1.10					0.0150	0.0150	0	0	0	0	25	0	0
97500	0.0050	0.0000	-0.02	1.13					0.4250S	0.0250S	0	0	0	0	30,591	0	0
97625	0.0075	0.0000	-0.03	1.12					0.1550S	0.0450S	0	0	0	0	10,750	0	0
97750	0.0100	0.0000	-0.04	1.09					0.4100S	0.0050S	0	0	0	0	20,474	0	0
97875	0.0150	0.0000	-0.05	1.08					0.1700S	0.0100	0	0	0	0	13,850	0	0
98000	0.0200	0.0000	-0.07	1.05					0.4400S	0.0150S	0	0	0	0	64,565	0	0
98125	0.0250	0.0000	-0.08	1.00					0.2400S	0.0150	0	0	0	4,000	25,975	0	0
98250	0.0300	0.0300	-0.10	0.94		0.0300S	0.0300S	0.4300S	0.0200S	0	100	100	100	0	49,303	0	0
98375	0.0400	0.0375	+0.0025	-0.13	0.88	0.0400S	0.0350S	0.3400S	0.0250S	0	2,000	2,000	2,000	2,500	53,761	+475	0
98500	0.0500	0.0500	+0.0025	-0.17	0.84	0.0500S	0.0400S	0.5700	0.0300S	15,000	3,500	18,500	18,500	24,000	122,655	+24,000	0
98625	0.0700	0.0700	+0.0075	-0.23	0.81	0.0750S	0.0700S	0.2900S	0.0400S	0	13,000	13,000	13,000	4,250	61,588	+1,713	0
98750	0.0950	0.0900	+0.0075	-0.29	0.76	0.0950S	0.0900S	0.3900S	0.0550S	0	11,250	11,250	11,250	500	51,250	+250	0
98875	0.1250	0.1200	+0.0075	-0.38	0.70	0.1250S	0.1200S	0.2500	0.0750	15,000	3,000	18,000	18,000	24,000	85,770	+24,000	0
99000	0.1700	0.1600	+0.0125	-0.48	0.65	0.1700S	0.1500S	0.2200S	0.0950S	0	13,250	13,250	13,250	700	22,750	+700	0
99125	0.2150	+0.0050	-0.60	0.60				0.2100	0.1300S	0	0	0	0	0	10,900	0	0
Total											30,000	46,100	76,100	59,950	753,146	+51,138	0

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Three Month Euribor

Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Jun 10	Underlying Price	98.760					Indicative a-t-m Vol	0.80					Time to expiry:	249 Days			
90000		CAB	0.0000	0.00	1.12				0.0050	0.0050	0	0	0	0	55	0	0
90500		CAB	0.0000	0.00	1.12				0.0050S	0.0050S	0	0	0	0	45	0	0
92000		CAB	0.0000	0.00	1.12				0.0050S	0.0050S	0	0	0	0	45	0	0
93250		CAB	0.0000	0.00	1.12				0.1400S	0.1400S	0	0	0	0	1,125	0	0
93500		CAB	0.0000	0.00	1.12				0.1550S	0.0050S	0	0	0	0	4,000	0	0
93750		CAB	0.0000	0.00	1.12				0.0050S	0.0050S	0	0	0	0	500	0	0
94125		CAB	0.0000	0.00	1.12				0.0050	0.0050	0	0	0	0	1,250	0	0
94250		CAB	0.0000	0.00	1.12						0	0	0	0	600	0	0
94500		CAB	0.0000	0.00	1.12				0.0050S	0.0050S	0	0	0	0	3,000	0	0
94750		CAB	0.0000	0.00	1.12				0.5150S	0.0050S	0	0	0	0	7,750	0	0
95000		CAB	0.0000	0.00	1.12				0.6600S	0.0050	0	0	0	0	640	0	0
95250		CAB	0.0000	0.00	1.12				0.6350S	0.0050	0	0	0	0	1,973	0	0
95500		CAB	0.0000	0.00	1.12				0.5200S	0.0150S	0	0	0	0	2,225	0	0
95625		CAB	0.0000	0.00	1.12				0.0100	0.0100	0	0	0	0	250	0	0
95750		CAB	0.0000	0.00	1.12				0.5400S	0.0050	0	0	0	0	5,850	0	0
96000		0.0025	0.0000	-0.01	1.40				0.6100S	0.0050	0	0	0	0	11,025	0	0
96250		0.0075	0.0000	-0.02	1.48				0.7000S	0.0400S	0	0	0	0	1,450	0	0
96500		0.0125	0.0000	-0.03	1.46				0.5750S	0.0100	0	0	0	0	21,949	0	0
96625		0.0150	0.0000	-0.03	1.45				0.0700S	0.0700S	0	0	0	0	1,000	0	0
96750		0.0200	0.0000	-0.04	1.44				0.0500S	0.0250S	0	0	0	0	1,500	0	0
96875		0.0250	0.0000	-0.05	1.43						0	0	0	0	3,000	0	0
97000		0.0300	0.0000	-0.06	1.40				0.4850S	0.0250S	0	0	0	0	49,150	0	0
97125		0.0350	0.0000	-0.07	1.37				0.0950S	0.0400	0	0	0	0	3,025	0	0
97250		0.0400	0.0000	-0.08	1.33				0.6150S	0.0350	0	0	0	0	19,500	0	0
97375		0.0450	0.0000	-0.09	1.28				0.1350S	0.0450S	0	0	0	0	6,500	0	0
97500		0.0500	0.0000	-0.10	1.23				0.3800S	0.0450S	0	0	0	0	45,815	0	0
97625		0.0550	0.0000	-0.12	1.17				0.0950S	0.0400S	0	0	0	0	11,250	0	0
97750		0.0650	0.0000	-0.14	1.14				0.4400S	0.0550S	0	0	0	0	20,085	0	0
97875		0.0775	0.0000	-0.16	1.11				0.2250S	0.0700	0	0	0	0	7,562	0	0
98000	0.0900	0.0925	+0.0050	-0.19	1.07	0.0900S	0.0900S		0.5050S	0.0700S	14,500	150	14,650	10,600	81,030	+8,900	0
98125		0.1075	+0.0025	-0.22	1.03				0.2650S	0.0900	0	0	0	500	26,119	0	0
98250		0.1275	+0.0050	-0.26	0.99				0.8000S	0.1000S	0	0	0	5,500	51,550	+1,650	0
98375	0.1550	0.1500	+0.0050	-0.31	0.94	0.1550	0.1550		0.3550S	0.1150S	0	15	15	3,500	32,351	+2,450	0
98500	0.1850	0.1800	+0.0050	-0.36	0.90	0.1850S	0.1850S		0.3250S	0.1400	14,500	150	14,650	18,100	67,930	+9,750	0
98625		0.2175	+0.0050	-0.42	0.86				0.3150S	0.1650	0	0	0	2,500	20,300	+2,000	0
98750	0.2500	0.2575	+0.0075	-0.49	0.81	0.2500S	0.2500S		0.2750S	0.2050	0	1,000	1,000	5,750	14,944	+2,294	0
98875		0.3125	+0.0100	-0.57	0.77				0.2850S	0.2550S	0	0	0	2,250	3,750	+1,250	0
99000		0.3725	+0.0100	-0.66	0.72						0	0	0	3,500	13,500	+3,500	0
99125		0.4500	+0.0125	-0.74	0.68				0.3900S	0.3900S	0	0	0	0	3,000	0	0
Total											29,000	1,315	30,315	52,200	546,593	+31,794	0

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Three Month Euribor

Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Sep 10	Underlying Price	98.475					Indicative a-t-m Vol					Time to expiry: 340 Days				
91000		CAB	0.0000	0.00	1.41			0.0050S	0.0050S	0	0	0	0	523	0	0
92750		CAB	0.0000	0.00	1.41			0.0100S	0.0050	0	0	0	0	754	0	0
94750			0.0050	0.0000	-0.01	1.72		0.0450	0.0250	0	0	0	0	1,025	0	0
95000			0.0100	0.0000	-0.02	1.78		0.0300S	0.0200S	0	0	0	0	2,150	0	0
95250			0.0150	0.0000	-0.03	1.77		0.2650S	0.2650S	0	0	0	0	250	0	0
95500			0.0200	0.0000	-0.03	1.72		0.0300S	0.0200S	0	0	0	0	1,200	0	0
95750			0.0250	0.0000	-0.04	1.66		0.5900S	0.5650S	0	0	0	0	1,800	0	0
96000			0.0325	+0.0025	-0.05	1.61		0.4950S	0.0350S	0	0	0	0	50,050	0	0
96250			0.0425	+0.0075	-0.07	1.57		0.5650S	0.5300S	0	0	0	0	7,175	0	0
96500			0.0525	+0.0075	-0.08	1.50		0.5850S	0.0500S	3,000	0	3,000	0	26,100	0	0
96750			0.0650	+0.0050	-0.10	1.43		0.5800S	0.0650S	0	0	0	0	10,401	0	0
97000			0.0850	+0.0025	-0.13	1.39		0.5650S	0.0700S	3,000	0	3,000	0	51,000	0	0
97250			0.1050	+0.0025	-0.16	1.31		1.1300S	0.0950S	0	0	0	1,000	30,153	+750	0
97375			0.1150	0.0000	-0.18	1.26		0.1200S	0.0950S	0	0	0	0	5,500	0	0
97500			0.1300	+0.0025	-0.20	1.23		0.5150S	0.1200S	0	0	0	1,000	35,970	+750	0
97625			0.1475	+0.0075	-0.22	1.19		0.1450S	0.1200S	0	0	0	0	750	0	0
97750			0.1675	+0.0100	-0.25	1.15		0.5350S	0.1250S	0	0	0	0	14,032	0	0
97875			0.1875	+0.0075	-0.28	1.11		0.1850S	0.1550S	0	0	0	0	1,500	0	0
98000			0.2175	+0.0125	-0.32	1.09		0.5000S	0.1700S	0	0	0	0	29,447	0	0
98250			0.2775	+0.0050	-0.40	1.00		0.4300S	0.2400S	0	0	0	0	4,500	0	0
98500	0.3800		0.3675	+0.0100	-0.51	0.93	0.3800S	0.3800S	0.3350S	0	1,000	1,000	500	5,000	-150	0
98750			0.4800	+0.0075	-0.63	0.85		0.4600S	0.4600S	0	0	0	0	100	0	0
99000			0.6350	+0.0100	-0.75	0.79		0.6150S	0.6150S	0	0	0	0	13,100	0	0
Total										6,000	1,000	7,000	2,500	292,480	+1,350	0

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Three Month Euribor

Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Dec 10	Underlying Price	98.175					Indicative a-t-m Vol	1.04					Time to expiry:				431 Days
93000	CAB	0.0000	0.00	1.73		0.0150	CAB	0	0	0	0	0	0	0	319	0	0
93750		0.0050	-0.0050	-0.01	1.77	0.0100	0.0100	0	0	0	0	0	0	0	120	0	0
94000		0.0100	-0.0050	-0.01	1.85	0.0350	0.0350	0	0	0	0	0	0	0	250	0	0
94500		0.0200	-0.0050	-0.03	1.82	0.0250S	0.0250S	0	0	0	0	0	0	0	1,000	0	0
95000		0.0300	-0.0050	-0.04	1.73	0.0750	0.0250S	0	0	0	0	0	1,000	10,600	+1,000	0	0
95500		0.0500	0.0000	-0.06	1.68	0.0650	0.0650	0	0	0	0	0	0	1,000	0	0	0
95750		0.0600	0.0000	-0.08	1.62	0.0800S	0.0750S	0	0	0	0	0	0	1,500	0	0	0
96000		0.0750	0.0000	-0.10	1.59	0.1300S	0.0650S	0	0	0	0	0	1,000	44,000	0	0	0
96250		0.0900	0.0000	-0.11	1.52	0.1150S	0.1150S	0	0	0	0	0	0	4,525	0	0	0
96500		0.1100	+0.0050	-0.14	1.46	0.1900	0.1000S	0	0	0	0	0	0	6,809	0	0	0
96750		0.1300	0.0000	-0.16	1.39	0.5000S	0.1150S	0	0	0	0	0	0	8,900	0	0	0
97000		0.1600	+0.0050	-0.20	1.33	0.4950S	0.1300S	0	0	0	0	0	2,000	20,908	-2,000	0	0
97250		0.1950	+0.0050	-0.24	1.27	0.4850S	0.1750S	0	0	0	0	0	4,000	20,600	+3,600	0	0
97500		0.2450	+0.0050	-0.30	1.21	0.6200S	0.2250S	0	0	0	0	0	0	41,150	0	0	0
97750		0.3050	+0.0100	-0.36	1.14	0.5300S	0.2700S	0	0	0	0	0	2,000	10,758	+2,000	0	0
98000		0.3800	+0.0050	-0.44	1.08	0.6400S	0.3450S	0	0	0	0	0	0	19,100	0	0	0
98250		0.4750	+0.0100	-0.53	1.02	0.5350S	0.4600S	0	0	0	0	0	0	1,000	0	0	0
98500		0.5900	0.0000	-0.62	0.95	0.5850S	0.5850S	0	0	0	0	0	0	100	0	0	0
98750		0.7350	0.0000	-0.72	0.89	0.7300S	0.7300S	0	0	0	0	0	0	100	0	0	0
99000		0.9100	0.0000	-0.82	0.83	0.9100S	0.9100S	0	0	0	0	0	0	100	0	0	0
							Total				0	0	0	10,000	192,839	+4,600	0
Mar 11	Underlying Price	97.925					Indicative a-t-m Vol	1.10					Time to expiry:				522 Days
94000		0.0300	0.0000	-0.03	1.88	0.0650S	0.0200	0	0	0	0	0	0	6,000	0	0	0
94750		0.0550	0.0000	-0.06	1.78			0	0	0	0	0	0	2,000	0	0	0
95000		0.0650	0.0000	-0.07	1.74	0.1250S	0.0500	0	0	0	0	0	0	7,750	0	0	0
95250		0.0750	0.0000	-0.08	1.68	0.0600S	0.0600S	0	0	0	0	0	0	1,000	0	0	0
95500		0.0850	0.0000	-0.09	1.61	0.0950S	0.0850S	0	0	0	0	0	0	1,625	0	0	0
95750		0.1050	0.0000	-0.11	1.57	0.0900S	0.0900S	0	0	0	0	0	0	1,000	0	0	0
96000		0.1250	+0.0050	-0.14	1.52	0.1800S	0.1300S	0	0	0	0	0	1,000	3,375	+1,000	0	0
96250		0.1450	0.0000	-0.16	1.45			0	0	0	0	0	0	1,025	0	0	0
96500		0.1750	+0.0050	-0.19	1.41	0.3150	0.1500S	0	0	0	0	0	0	8,500	0	0	0
97000		0.2500	0.0000	-0.27	1.29	0.2350	0.2000S	0	0	0	0	0	0	6,800	0	0	0
97250		0.3000	0.0000	-0.32	1.24	0.6250S	0.4300S	0	0	0	0	0	0	16,750	0	0	0
97500		0.3650	-0.0050	-0.38	1.18	0.5800S	0.4150S	0	0	0	0	0	0	11,850	0	0	0
97750		0.4450	0.0000	-0.44	1.13	0.5300S	0.4300S	0	0	0	0	0	0	6,550	0	0	0
98000		0.5450	+0.0050	-0.52	1.08	0.5450S	0.5300S	0	0	0	0	0	0	2,750	0	0	0
							Total				0	0	0	1,000	76,975	+1,000	0

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Three Month Euribor Mid-Curve

Calls

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Oct 09	Underlying Price	98.175	(Dec 10)	Indicative a-t-m Vol				0.83	Time to expiry: 11 Days							
97625		0.5500	-0.0050	0.99	1.38			0.2100S	0.2100S	0	0	0	0	12,775	0	0
97750		0.4250	-0.0100	0.98	1.12			0.4200	0.1650S	0	0	0	0	3,750	0	0
97875		0.3050	-0.0100	0.93	1.13			0.3300S	0.1100S	0	0	0	0	25,400	0	0
98000		0.1900	-0.0100	0.83	1.04			0.2550S	0.0550	0	0	0	100	42,578	0	0
98125		0.0900	-0.0100	0.63	0.86			0.1600	0.0650S	0	0	0	0	10,450	0	0
98250	0.0250	0.0250	-0.0100	0.30	0.79	0.0250S	0.0250S	0.0950S	0.0250S	1,000	1,000	2,000	1,000	110,756	-1,000	0
98375		0.0050	0.0000	0.08	0.80			0.0500S	0.0100S	0	0	0	5,600	23,732	-500	0
98500		CAB	0.0000	0.00	0.67			0.0100S	0.0050	0	0	0	0	36,505	-17,500	0
98625		CAB	0.0000	0.00	0.76			0.0050S	0.0050S	0	0	0	0	7,000	0	0
98750		CAB	0.0000	0.00	0.75			0.0050S	0.0050S	0	0	0	0	6,000	0	0
							Total			1,000	1,000	2,000	6,700	278,946	-19,000	0
Nov 09	Underlying Price	98.175	(Dec 10)	Indicative a-t-m Vol				1.07	Time to expiry: 39 Days							
97750		0.4550	-0.0100	0.86	1.23			0.3850S	0.3800S	0	0	0	0	20,500	0	0
97875		0.3550	-0.0050	0.77	1.25					0	0	0	0	3,375	0	0
98000		0.2550	-0.0050	0.68	1.16			0.2200S	0.2050S	0	0	0	0	21,250	0	0
98125		0.1700	-0.0050	0.56	1.10			0.1250S	0.1200S	0	0	0	0	3,375	0	0
98250	0.0800	0.1000	-0.0050	0.41	1.03	0.0800	0.0800	0.1150S	0.0800S	0	650	650	3,000	34,875	+2,000	0
98375		0.0500	0.0000	0.26	0.95					0	0	0	2,000	15,000	+1,000	0
98500		0.0200	0.0000	0.13	0.90			0.0300S	0.0200S	0	0	0	2,000	50,500	+2,000	0
98625		0.0100	0.0000	0.06	0.90					0	0	0	0	5,000	0	0
							Total			0	650	650	7,000	153,875	+5,000	0
Dec 09	Underlying Price	98.175	(Dec 10)	Indicative a-t-m Vol				1.08	Time to expiry: 67 Days							
96875		1.3050	-0.0050	0.98	1.49			0.8800S	0.5000S	0	0	0	0	500	0	0
97250		0.9450	-0.0050	0.93	1.49			0.3800S	0.3800S	0	0	0	0	125	0	0
97375		0.8250	-0.0100	0.91	1.44			0.3300S	0.3300S	0	0	0	0	1,350	0	0
97500		0.7100	-0.0100	0.88	1.38			0.3550	0.2750S	0	0	0	0	1,350	0	0
97625		0.6000	-0.0050	0.84	1.32			0.4100S	0.3200S	0	0	0	0	3,450	0	0
97750		0.4900	-0.0100	0.78	1.28			0.5050S	0.1950S	0	0	0	0	15,371	0	0
97875		0.3900	-0.0100	0.72	1.22			0.3550S	0.1700S	0	0	0	0	6,250	0	0
98000		0.2950	-0.0100	0.64	1.15			0.3100S	0.1050S	0	0	0	0	28,750	0	0
98125	0.2100	0.2100	-0.0100	0.54	1.10	0.2100S	0.2100S	0.2350S	0.0900S	5,000	1,000	6,000	3,500	34,650	0	0
98250	0.1400	0.1400	-0.0100	0.43	1.04	0.1400S	0.1400S	0.1850S	0.0500S	0	500	500	0	21,578	0	0
98375		0.0850	-0.0100	0.32	0.98			0.1100S	0.0400S	10,000	0	10,000	4,000	70,875	-2,000	0
98500	0.0450	0.0350	-0.0150	0.18	0.85	0.0450S	0.0400	0.0900S	0.0150S	0	1,500	1,500	0	71,425	0	0
98625		0.0200	-0.0050	0.11	0.88			0.0500S	0.0200S	0	0	0	2,000	30,130	-370	0
98750	0.0050	0.0100	0.0000	0.05	0.84	0.0050S	0.0050S	0.0350S	0.0050S	0	500	500	0	20,500	0	0
98875		0.0050	0.0000	0.03	0.85			0.0200S	0.0050S	0	0	0	0	17,075	0	0
99000		CAB	0.0000	0.01	0.81			0.0100S	0.0100S	0	0	0	0	2,000	0	0
99250		CAB	0.0000	0.00	0.95			0.0050S	0.0050S	0	0	0	0	500	0	0
99500		CAB	0.0000	0.00	0.95			0.0100S	0.0100S	0	0	0	0	500	0	0
							Total			15,000	3,500	18,500	9,500	326,379	-2,370	0

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Three Month Euribor Mid-Curve

Calls

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises		
Mar 10	Underlying Price	97.925	(Mar 11)	Indicative a-t-m Vol		1.14		Time to expiry: 158 Days										
97375		0.6750	-0.0050	0.75	1.29			0.4650	0.4100	0	0	0	0	1,160	0	0		
97500		0.5800	0.0000	0.70	1.26			0.4200S	0.2950	0	0	0	0	250	0	0		
97750		0.4000	-0.0050	0.59	1.19			0.3300S	0.1950S	0	0	0	0	2,250	0	0		
97875		0.3200	-0.0050	0.53	1.15			0.1400S	0.1350S	0	0	0	0	1,000	0	0		
98000		0.2550	0.0000	0.46	1.12			0.2600S	0.1450S	0	0	0	0	1,940	0	0		
98125		0.1900	0.0000	0.39	1.08			0.1350	0.1350	0	0	0	0	800	0	0		
98250		0.1350	-0.0050	0.32	1.04			0.0850S	0.0700S	0	0	0	0	1,690	0	0		
98500		0.0600	0.0000	0.18	0.96			0.0750S	0.0550S	0	0	0	0	5,000	0	0		
Total												0	0	0	0	14,090	0	0
Jun 10	Underlying Price	97.680	(Jun 11)	Indicative a-t-m Vol		1.17		Time to expiry: 249 Days										
97250		0.6600	-0.0050	0.66	1.28					0	0	0	0	6,750	0	0		
97625		0.4100	-0.0050	0.52	1.19					0	0	0	0	0	0	0		
98000		0.2150	-0.0050	0.36	1.10			0.1650S	0.1600S	0	0	0	0	1,050	0	0		
98250		0.1250	-0.0050	0.25	1.04					0	0	0	0	13,500	0	0		
Total												0	0	0	0	21,300	0	0
Sep 10	Underlying Price	97.480	(Sep 11)	Indicative a-t-m Vol		1.21		Time to expiry: 340 Days										
97500		0.4450	0.0000	0.50	1.21					0	0	0	0	0	0	0		
98000		0.2050	0.0000	0.31	1.10			0.2200S	0.2200S	0	0	0	0	250	0	0		
Total												0	0	0	0	250	0	0
Total Calls										16,000	5,150	21,150	23,200	794,840	-16,370	0		

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Three Month Euribor Mid-Curve

Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Mar 10	Underlying Price	97.925	(Mar 11)	Indicative a-t-m Vol			1.14	Time to expiry: 158 Days								
96000		0.0200	0.0000	-0.04	1.74			0.0200S	0.0200S	0	0	0	0	1,000	0	0
96500		0.0400	0.0000	-0.08	1.60			0.0450S	0.0450S	0	0	0	0	1,000	0	0
96750		0.0550	0.0000	-0.11	1.51			0.0650S	0.0650S	0	0	0	0	2,000	0	0
96875		0.0650	0.0000	-0.13	1.47			0.1700S	0.1500S	0	0	0	0	450	0	0
97000		0.0750	0.0000	-0.15	1.42			0.1100S	0.0650S	0	0	0	0	8,250	0	0
97125		0.0900	-0.0050	-0.19	1.40			0.2100S	0.2100S	0	0	0	0	250	0	0
97250		0.1050	-0.0050	-0.21	1.33			0.1950S	0.1050S	0	0	0	0	5,500	0	0
97500	0.1700	0.1550	0.0000	-0.30	1.26	0.1700S	0.1700S	0.3000S	0.1700S	0	1,000	1,000	0	100	0	0
97625		0.1850	-0.0050	-0.35	1.22			0.2200S	0.2000S	0	0	0	0	1,500	0	0
97875	0.2950	0.2700	-0.0050	-0.47	1.15	0.2950S	0.2950S	0.2950S	0.2950S	0	500	500	0	0	0	0
98000		0.3300	0.0000	-0.54	1.12			0.3400S	0.3400S	0	0	0	0	1,500	0	0
Total										0	1,500	1,500	0	21,550	0	0
Jun 10	Underlying Price	97.680	(Jun 11)	Indicative a-t-m Vol			1.17	Time to expiry: 249 Days								
96000		0.0550	0.0000	-0.09	1.58			0.0700S	0.0500S	0	0	0	0	2,000	0	0
96125		0.0600	-0.0050	-0.10	1.54			0.2100S	0.2050S	0	0	0	0	1,500	0	0
96500		0.0950	-0.0050	-0.16	1.46			0.1300S	0.1000S	0	0	0	0	2,000	0	0
96625		0.1100	-0.0050	-0.18	1.43			0.3350S	0.3300S	0	0	0	0	1,500	0	0
97000		0.1750	0.0000	-0.26	1.34			0.2200S	0.2100S	0	0	0	0	750	0	0
97625		0.3550	-0.0050	-0.48	1.19					0	0	0	0	0	0	0
Total										0	0	0	0	7,750	0	0
Sep 10	Underlying Price	97.480	(Sep 11)	Indicative a-t-m Vol			1.21	Time to expiry: 340 Days								
97000		0.2950	0.0000	-0.35	1.33			0.2200S	0.2200S	0	0	0	0	250	0	0
97500		0.4650	0.0000	-0.50	1.21					0	0	0	0	0	0	0
Total										0	0	0	0	250	0	0
Total Puts										27,000	85,012	112,012	23,000	428,993	+8,120	0

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Three Month Sterling

Calls

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Mar 10	Underlying Price	99.190					Indicative a-t-m Vol	0.73					Time to expiry: 160 Days				
93750		5.4400	+0.0200	1.00	1.19				4.2250S	0.7800S	0	0	0	0	1,125	0	0
94000		5.1900	+0.0200	1.00	1.19				3.9750S	0.7000S	0	0	0	0	1,100	0	0
94250		4.9400	+0.0200	1.00	1.19				0.7150S	0.5300S	0	0	0	0	3,000	0	0
95000		4.1900	+0.0200	1.00	1.19				2.1400	0.2900	0	0	0	0	2,006	0	0
95250		3.9400	+0.0200	1.00	1.19				3.2800S	0.4450S	0	0	0	0	1,135	0	0
95500		3.6900	+0.0200	1.00	1.19				3.0350S	0.1800S	0	0	0	0	3,505	0	0
96000		3.1900	+0.0200	1.00	1.19				2.3500	0.1100	0	0	0	0	1,819	0	0
96250		2.9400	+0.0200	1.00	1.19				1.9500S	0.1750	0	0	0	0	2,900	0	0
96500		2.6900	+0.0200	1.00	1.19				1.5650S	0.0750S	0	0	0	0	850	0	0
96750		2.4400	+0.0200	1.00	1.19				0.6250S	0.6250S	0	0	0	0	100	0	0
97000		2.1900	+0.0175	1.00	1.18				1.2900S	0.0400	0	0	0	0	9,860	0	0
97250		1.9450	+0.0175	0.98	1.42				1.5050	0.3300S	0	0	0	0	410	0	0
97500		1.7025	+0.0175	0.96	1.44				0.7500S	0.0350	0	0	0	0	1,000	0	0
98000		1.2225	+0.0175	0.92	1.31				0.9900S	0.0200	0	0	0	0	5,549	0	0
98125		1.1025	+0.0175	0.91	1.24				0.5900	0.3150S	0	0	0	0	4,900	0	0
98250		0.9825	+0.0150	0.89	1.19				0.6600S	0.2250S	0	0	0	0	5,365	0	0
98375		0.8650	+0.0150	0.87	1.13				0.7100S	0.1700S	0	0	0	0	6,250	0	0
98500		0.7500	+0.0150	0.84	1.07				0.4800S	0.0200	0	0	0	0	16,578	0	0
98625		0.6350	+0.0125	0.81	1.00				0.3850S	0.1050S	0	0	0	0	18,251	0	0
98750	0.5000	0.5275	+0.0125	0.76	0.95	0.5000S	0.5000S		0.5250S	0.0500S	0	36	36	500	58,802	0	0
98875		0.4200	+0.0100	0.71	0.88				0.3800S	0.0500S	0	0	0	0	17,880	0	0
99000	0.3050	0.3225	+0.0075	0.64	0.82	0.3050S	0.3000S		0.3400S	0.0200S	2,000	636	2,636	1,000	54,772	0	0
99125		0.2325	+0.0075	0.55	0.76				0.2950S	0.0300S	0	0	0	0	34,050	0	0
99250	0.1400	0.1575	+0.0050	0.45	0.71	0.1400S	0.1400S		0.2150S	0.0050S	9,000	1,200	10,200	500	108,183	+500	0
99375	0.0900	0.0900	+0.0025	0.33	0.64	0.0900S	0.0800S		0.1400S	0.0100S	0	2,000	2,000	3,000	122,245	0	0
99500	0.0350	0.0400	+0.0025	0.20	0.55	0.0350	0.0300S		0.0800S	0.0050	12,000	850	12,850	6,000	105,060	-2,000	0
99625	0.0150	0.0125	0.0000	0.08	0.48	0.0150S	0.0100S		0.0300S	0.0050S	5,000	2,000	7,000	500	77,900	0	0
99750		0.0025	0.0000	0.03	0.44				0.0150S	0.0050S	0	0	0	0	20,380	0	0
99875		CAB	0.0000	0.01	0.41				0.0050S	0.0050S	0	0	0	500	500	0	0
Total											28,000	6,722	34,722	12,000	685,475	-1,500	0

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Three Month Sterling

Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Dec 09	Underlying Price	99.420					Indicative a-t-m Vol	0.44						Time to expiry:				69 Days
89000		CAB	0.0000	0.00	0.73				0.0050	0.0050		0	0	0	0	166	0	0
89500		CAB	0.0000	0.00	0.73				0.0100	CAB		0	0	0	0	1,318	0	0
90000		CAB	0.0000	0.00	0.73				0.0050	CAB		0	0	0	0	268	0	0
90500		CAB	0.0000	0.00	0.73				0.0050	0.0050		0	0	0	0	474	0	0
91000		CAB	0.0000	0.00	0.73				0.0050S	0.0050S		0	0	0	0	30	0	0
92000		CAB	0.0000	0.00	0.73				0.1650	CAB		0	0	0	0	34,050	0	0
92250		CAB	0.0000	0.00	0.73				0.1900	0.1900		0	0	0	0	1	0	0
92500		CAB	0.0000	0.00	0.73				0.4200S	0.0050S		0	0	0	0	5,000	0	0
93000		CAB	0.0000	0.00	0.73				0.1900S	0.0100		0	0	0	0	2,500	0	0
93250		CAB	0.0000	0.00	0.73				0.4750S	0.0100S		0	0	0	0	9,400	0	0
93500		CAB	0.0000	0.00	0.73				0.0050S	CAB		0	0	0	0	4,812	0	0
93750		CAB	0.0000	0.00	0.73				0.8000S	0.0100S		0	0	0	0	2,650	0	0
94000		CAB	0.0000	0.00	0.73				0.8000S	CAB		0	0	0	0	14,344	0	0
94250		CAB	0.0000	0.00	0.73				0.6700S	0.0100S		0	0	0	0	7,910	0	0
94500		CAB	0.0000	0.00	0.73				0.6000S	0.0100S		0	0	0	0	5,050	0	0
94750		CAB	0.0000	0.00	0.73				0.6900S	0.2700		0	0	0	0	3,450	0	0
95000		CAB	0.0000	0.00	0.73				0.6800	0.0150S		0	0	0	0	5,575	0	0
95250		CAB	0.0000	0.00	0.73				0.6200S	0.4500S		0	0	0	0	9,375	0	0
95500		CAB	0.0000	0.00	0.73				0.6700S	0.0900S		0	0	0	0	8,500	0	0
95750		CAB	0.0000	0.00	0.73				0.6250S	0.0250S		0	0	0	0	750	0	0
96000		CAB	0.0000	0.00	0.73				0.5600S	0.0200		0	0	0	0	2,135	0	0
96250		CAB	0.0000	0.00	0.68				0.0500S	0.0400S		0	0	0	0	1,702	0	0
96500		CAB	0.0000	0.00	0.68				0.4500S	0.0150S		0	0	0	0	11,350	0	0
96750		CAB	0.0000	0.00	0.68				0.1050S	0.0250S		0	0	0	0	1,500	0	0
97000		CAB	0.0000	0.00	0.68				0.5300S	0.0250S		0	0	0	0	20,150	0	0
97250		CAB	0.0000	0.00	0.68				0.2650S	0.0150S		0	0	0	0	10,894	0	0
97375		CAB	0.0000	0.00	0.68				0.1900	0.0500		0	0	0	0	1,100	0	0
97500		CAB	0.0000	0.00	0.68				0.5750S	0.0050		0	0	0	0	24,975	0	0
97625		CAB	0.0000	0.00	0.68				0.2500	0.0100S		0	0	0	0	2,250	0	0
97750		CAB	0.0000	0.00	0.67				0.5500S	0.0200S		0	0	0	0	11,212	0	0
97875		CAB	0.0000	0.00	0.67				0.1400S	0.0150		0	0	0	0	14,747	0	0
98000		CAB	0.0000	0.00	0.67				0.6850S	0.0050		0	0	0	0	14,835	0	0
98125		CAB	0.0000	0.00	0.67				0.4550S	0.0500S		0	0	0	0	9,800	0	0
98250		CAB	0.0000	0.00	0.67				0.8350S	0.0050		0	0	0	0	23,599	0	0
98375		CAB	0.0000	0.00	0.67				0.2400S	0.0200		0	0	0	0	14,300	0	0
98500		CAB	0.0000	0.00	0.67				0.4550S	0.0050		0	0	0	0	31,225	0	0
98625		CAB	0.0000	0.00	0.65				0.2250S	0.0050		0	0	0	0	14,105	0	0
98750			0.0025	0.0000	-0.02	0.77			0.2900S	0.0050S		0	0	0	0	19,725	0	0
98875			0.0050	0.0000	-0.04	0.70			0.2900S	0.0100S		0	0	0	0	20,047	0	0
99000			0.0100	0.0000	-0.08	0.69			0.1500S	0.0100S		0	0	0	10,000	42,910	0	0
99125			0.0150	0.0000	-0.13	0.59			0.1700S	0.0200S		0	0	0	20,000	59,675	0	0
99250	0.0350	0.0300	0.0000	-0.22	0.52	0.0350S	0.0300	0.2300S	0.0300S			0	2,563	2,563	12,786	114,236	+2,786	0
99375	0.0600	0.0600	0.0000	-0.41	0.46	0.0600S	0.0600S	0.1350S	0.0500			0	125	125	0	64,912	0	0
99500		0.1150	+0.0025	-0.68	0.39				0.1450S	0.0900S		0	0	0	0	20,350	0	0
Total												0	2,688	2,688	42,786	667,357	+2,786	0

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Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises		
Mar 10	Underlying Price	99.190					Indicative a-t-m Vol	0.73					Time to expiry: 160 Days						
91000		CAB	0.0000	0.00	1.19				0.0050S	0.0050S	0	0	0	0	130	0	0		
92000		CAB	0.0000	0.00	1.19				0.1900	0.1900	0	0	0	0	1,000	0	0		
92250		CAB	0.0000	0.00	1.19				0.1450	0.1450	0	0	0	0	10	0	0		
92500		CAB	0.0000	0.00	1.19						0	0	0	0	500	0	0		
92750		CAB	0.0000	0.00	1.19				0.2400	0.2400	0	0	0	0	10	0	0		
93000		CAB	0.0000	0.00	1.19				0.0900S	0.0900S	0	0	0	0	800	0	0		
93250		CAB	0.0000	0.00	1.19				0.5250S	0.5250S	0	0	0	0	1	0	0		
93500		CAB	0.0000	0.00	1.19				0.1450S	0.0200	0	0	0	0	500	0	0		
93750		CAB	0.0000	0.00	1.19				0.8500S	0.0150S	0	0	0	0	1,125	0	0		
94000		CAB	0.0000	0.00	1.19				0.8200S	0.0100	0	0	0	0	2,748	0	0		
94250		CAB	0.0000	0.00	1.19				0.7250	0.0400	0	0	0	0	4,825	0	0		
95000		CAB	0.0000	0.00	1.19				0.7050S	0.0200	0	0	0	0	1,680	0	0		
95250		CAB	0.0000	0.00	1.19				0.7050S	0.5650S	0	0	0	0	605	0	0		
95500		CAB	0.0000	0.00	1.19				0.7300S	0.0050	0	0	0	0	1,400	0	0		
96000		CAB	0.0000	0.00	1.19				0.0700S	0.0400S	0	0	0	0	6,750	0	0		
96250		CAB	0.0000	0.00	1.19				0.0750S	0.0750S	0	0	0	0	3,000	0	0		
96375		CAB	0.0000	0.00	1.19				0.0300	0.0300	0	0	0	0	20	0	0		
96500		CAB	0.0000	0.00	1.19				0.0950S	0.0650S	0	0	0	0	14,250	0	0		
96625		CAB	0.0000	0.00	1.19				0.0350	0.0350	0	0	0	0	10	0	0		
96750		CAB	0.0000	0.00	1.19				0.5650S	0.5650S	0	0	0	0	100	0	0		
96875		CAB	0.0000	0.00	1.24				0.0450	0.0450	0	0	0	0	10	0	0		
97000		CAB	-0.0025	0.00	1.18				0.1400	0.0450S	0	0	0	0	16,325	0	0		
97125		0.0025	0.0000	-0.01	1.37				0.0950S	0.0800S	0	0	0	0	2,000	0	0		
97250		0.0050	-0.0025	-0.02	1.42				0.1850S	0.0100S	0	0	0	0	7,550	0	0		
97375		0.0100	0.0000	-0.03	1.44				0.1200S	0.0450S	0	0	0	0	5,750	0	0		
97500		0.0125	-0.0025	-0.04	1.44				0.2750	0.0150	0	0	0	0	42,003	0	0		
97625		0.0175	-0.0025	-0.05	1.43				0.0900S	0.0650S	0	0	0	0	8,000	0	0		
97750		0.0225	-0.0025	-0.06	1.40				0.3050S	0.0250	0	0	0	0	11,700	0	0		
97875		0.0275	-0.0025	-0.07	1.36				0.0900S	0.0350S	0	0	0	0	5,000	0	0		
98000		0.0325	-0.0025	-0.08	1.31				0.5200S	0.0400S	0	0	0	0	52,877	0	0		
98125		0.0375	-0.0025	-0.09	1.24				0.3450S	0.0900	0	0	0	0	5,005	0	0		
98250	0.0500	0.0425	-0.0050	-0.11	1.19	0.0500S	0.0500S		0.2800S	0.0400S	0	1,000	1,000	0	8,565	0	0		
98375		0.0500	-0.0050	-0.13	1.13				0.3050S	0.0500S	0	0	0	3,000	6,930	+2,250	0		
98500	0.0650	0.0600	-0.0050	-0.16	1.07	0.0650S	0.0650S		0.3100S	0.0600S	0	2,250	2,250	1,000	40,475	+500	0		
98625		0.0700	-0.0075	-0.19	1.00				0.3100S	0.0700S	0	0	0	0	11,500	0	0		
98750	0.0950	0.0875	-0.0075	-0.24	0.95	0.0950S	0.0950S		0.6800	0.0950	0	1,000	1,000	0	20,055	0	0		
98875		0.1050	-0.0100	-0.29	0.88				0.2400S	0.1150S	0	0	0	1,000	6,750	+500	0		
99000	0.1550	0.1325	-0.0125	-0.36	0.82	0.1550S	0.1500S		0.2450S	0.1400S	0	2,250	2,250	0	23,750	0	0		
99125		0.1675	-0.0125	-0.45	0.76				0.2550S	0.1700	0	0	0	5	7,505	+5	0		
99250		0.2175	-0.0150	-0.55	0.71				0.2600S	0.2150S	0	0	0	0	5,750	0	0		
Total													0	6,500	6,500	5,005	326,964	+3,255	0

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Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Jun 10	Underlying Price	98.790					Indicative a-t-m Vol	1.04					Time to expiry:				251 Days
90250		CAB	0.0000	0.00	1.69				0.0050	0.0050	0	0	0	0	850	0	0
91000		CAB	0.0000	0.00	1.69				0.0150S	CAB	0	0	0	0	1,063	0	0
91250		CAB	0.0000	0.00	1.69				0.0050	CAB	0	0	0	0	9	0	0
92000		CAB	0.0000	0.00	1.69				0.0050S	0.0050S	0	0	0	0	250	0	0
92500		CAB	0.0000	0.00	1.69				0.3450S	0.0050S	0	0	0	0	1,750	0	0
92750		CAB	0.0000	0.00	1.69				0.0200	0.0100	0	0	0	0	30	0	0
93000		CAB	0.0000	0.00	1.69				0.0100	0.0100	0	0	0	0	10	0	0
93250		CAB	0.0000	0.00	1.69				0.5850S	0.5850S	0	0	0	0	1	0	0
93500		CAB	0.0000	0.00	1.55				0.4150S	0.4150S	0	0	0	0	900	0	0
93750		CAB	0.0000	0.00	1.53				0.8750S	0.8700S	0	0	0	0	750	0	0
94000		CAB	0.0000	0.00	1.48				0.3250S	0.0200	0	0	0	0	2,000	0	0
94875		CAB	-0.0025	0.00	1.67				0.0550	0.0550	0	0	0	0	20	0	0
95000			0.0025	0.0000	-0.01	1.85			0.1100S	0.0050	0	0	0	0	6,798	0	0
95250			0.0075	0.0000	-0.01	1.98			0.5800S	0.5800S	0	0	0	0	250	0	0
95500			0.0125	0.0000	-0.02	2.00			0.0600S	0.0450S	0	0	0	0	3,000	0	0
95750			0.0175	-0.0025	-0.03	1.97			0.0850S	0.0850S	0	0	0	0	1,000	0	0
95875			0.0200	-0.0025	-0.03	1.97			0.0350	0.0350	0	0	0	0	5	0	0
96000			0.0250	-0.0025	-0.04	1.97			0.1950S	0.0500S	0	0	0	0	31,575	0	0
96250			0.0350	-0.0025	-0.05	1.94			0.2400	0.0800S	0	0	0	0	3,625	0	0
96500			0.0450	-0.0025	-0.07	1.88			0.6300S	0.0700S	0	0	0	1,500	13,950	+500	0
96625			0.0500	-0.0025	-0.07	1.84			0.1050	0.1050	0	0	0	0	20	0	0
96750			0.0550	-0.0025	-0.08	1.80			0.3150S	0.1100S	0	0	0	0	6,126	0	0
96875			0.0600	-0.0025	-0.09	1.76			0.1600	0.1600	0	0	0	0	1,000	0	0
97000			0.0650	-0.0025	-0.10	1.71			0.3750S	0.0750S	0	0	0	0	37,902	0	0
97250			0.0775	-0.0050	-0.12	1.61			0.2400	0.0700S	0	0	0	0	19,650	0	0
97375			0.0850	-0.0050	-0.13	1.56					0	0	0	0	12,000	0	0
97500			0.0925	-0.0050	-0.15	1.51			0.5550S	0.0950S	0	0	0	0	70,250	0	0
97750	0.1250		0.1175	-0.0050	-0.18	1.42	0.1250S	0.1250S	0.6000	0.1250S	3,270	1,000	4,270	0	7,229	0	0
97875			0.1300	-0.0075	-0.21	1.37			0.4100S	0.4100S	0	0	0	0	500	0	0
98000			0.1450	-0.0075	-0.23	1.32			0.5100S	0.1450S	0	0	0	750	72,995	0	0
98125			0.1650	-0.0075	-0.26	1.27			0.4400S	0.2100S	0	0	0	0	5,060	0	0
98250			0.1850	-0.0100	-0.29	1.22			0.9150S	0.2400S	0	0	0	0	19,800	0	0
98375			0.2125	-0.0125	-0.33	1.18			0.7350	0.2400S	0	0	0	0	6,035	0	0
98500	0.2700		0.2475	-0.0125	-0.38	1.15	0.2700	0.2700	0.3700S	0.2700	0	250	250	0	11,750	0	0
98625			0.2875	-0.0125	-0.43	1.11			0.4300S	0.3600S	0	0	0	0	5,875	0	0
98750	0.3500		0.3275	-0.0150	-0.48	1.06	0.3600	0.3500S	0.4900S	0.3400S	3,270	1,100	4,370	0	4,000	0	0
							Total				6,540	2,350	8,890	2,250	348,028	+500	0

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Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Sep 10	Underlying Price	98.340					Indicative a-t-m Vol	1.25					Time to expiry:				342 Days
90500	CAB	0.0000	0.00	1.74					0.0050	0.0050	0	0	0	0	200	0	0
91000	CAB	0.0000	0.00	1.73					0.0050	0.0050	0	0	0	0	50	0	0
92750	CAB	0.0000	0.00	1.73					0.0350	0.0100	0	0	0	0	759	0	0
93000	CAB	0.0000	0.00	1.73					0.0400	0.0100	0	0	0	0	170	0	0
93500	CAB	0.0000	0.00	1.73					0.0250S	0.0250S	0	0	0	0	250	0	0
94000		0.0075	0.0000	-0.01	2.06				0.1400S	0.0300	0	0	0	0	500	0	0
94500		0.0300	+0.0025	-0.03	2.26				0.3000S	0.0600	0	0	0	0	1,463	0	0
94750		0.0375	0.0000	-0.04	2.25				0.0750	0.0700	0	0	0	0	23	0	0
95000		0.0475	+0.0025	-0.05	2.22				0.5800S	0.0800	0	0	0	0	220	0	0
95250		0.0550	0.0000	-0.06	2.16				0.7750S	0.1000	0	0	0	0	3,450	0	0
95500		0.0675	+0.0025	-0.07	2.10				0.2050S	0.0700S	0	0	0	0	6,000	0	0
95750		0.0775	+0.0025	-0.09	2.03				0.0950S	0.0950S	0	0	0	0	2,000	0	0
96000		0.0875	+0.0025	-0.10	1.95				0.2800S	0.0850S	0	0	0	0	23,400	0	0
96250		0.1025	+0.0025	-0.12	1.87				0.3000S	0.1100	0	0	0	0	2,000	0	0
96500		0.1225	+0.0025	-0.14	1.81				0.3900	0.1500S	0	0	0	0	16,450	0	0
96625		0.1325	+0.0025	-0.15	1.77						0	0	0	0	4,000	0	0
96750		0.1425	0.0000	-0.16	1.73				0.2850	0.1400S	0	0	0	0	12,400	0	0
96875		0.1550	+0.0025	-0.18	1.69				0.1300S	0.1300S	0	0	0	0	7,000	0	0
97000		0.1725	+0.0025	-0.19	1.66				0.3800S	0.1600S	0	0	0	0	11,050	0	0
97125		0.1875	+0.0025	-0.21	1.62				0.1650S	0.1650S	0	0	0	0	7,000	0	0
97250		0.2050	+0.0025	-0.23	1.58				0.5600S	0.2000S	0	0	0	0	13,702	0	0
97500		0.2450	+0.0025	-0.28	1.50				0.5400S	0.3050S	0	0	0	0	13,700	0	0
97750		0.2950	0.0000	-0.33	1.42				0.6350S	0.4200	0	0	0	0	4,500	0	0
98000		0.3600	-0.0025	-0.39	1.35				0.9400	0.5400S	0	0	0	0	2,410	0	0
98125		0.4025	-0.0025	-0.43	1.32				0.5250S	0.5250S	0	0	0	0	750	0	0
98250		0.4425	-0.0050	-0.47	1.28				0.8700	0.4650S	0	0	0	0	6,001	0	0
98375		0.4900	-0.0050	-0.51	1.24				0.5050S	0.5050S	0	0	0	500	500	+500	0
								Total			0	0	0	500	139,948	+500	0

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Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Dec 10	Underlying Price	97.880					Indicative a-t-m Vol	1.39					Time to expiry:				433 Days
89000	CAB	0.0000	0.00	2.20					0.0150S	CAB	0	0	0	0	365	0	0
89500	CAB	0.0000	0.00	2.20					0.0050	0.0050	0	0	0	0	200	0	0
92000		0.0200	0.0000	-0.02	2.72				0.0300	0.0300	0	0	0	0	3,500	0	0
93750		0.0550	0.0000	-0.05	2.41				0.0800	0.0800	0	0	0	0	3	0	0
94000		0.0600	-0.0050	-0.06	2.36				0.1450	0.0400	0	0	0	0	10,550	0	0
94250		0.0700	0.0000	-0.06	2.29				0.1050	0.0800S	0	0	0	0	6,250	0	0
94500		0.0800	0.0000	-0.07	2.23				0.1700S	0.0850S	0	0	0	0	12,665	0	0
94750		0.0900	0.0000	-0.08	2.17				0.1600	0.1600	0	0	0	0	10	0	0
95000		0.1000	-0.0050	-0.10	2.11				0.1800S	0.0950	0	0	0	0	11,100	0	0
95250		0.1150	-0.0050	-0.11	2.05				0.1200S	0.1200S	0	0	0	0	4,000	0	0
95500		0.1350	-0.0050	-0.13	2.00				0.2950S	0.1150S	0	0	0	5,500	18,000	+4,500	0
95750		0.1550	-0.0050	-0.15	1.93				0.3200S	0.1600S	0	0	0	0	3,985	0	0
96000		0.1800	-0.0100	-0.17	1.87				0.3400S	0.1750	0	0	0	1,500	19,500	-750	0
96250		0.2050	-0.0100	-0.19	1.80				0.2600S	0.1600S	0	0	0	0	13,850	0	0
96500		0.2450	-0.0100	-0.23	1.75				0.6400S	0.2500S	0	0	0	6,000	21,850	+4,000	0
96750		0.2850	-0.0100	-0.26	1.68				0.6000S	0.2600S	0	0	0	0	6,241	0	0
97000		0.3350	-0.0100	-0.30	1.62				0.8000S	0.3400S	0	0	0	0	5,100	0	0
97250		0.3950	-0.0150	-0.35	1.56				0.6700S	0.4250S	0	0	0	0	2,354	0	0
97500		0.4600	-0.0200	-0.40	1.49				0.7700S	0.4800S	0	0	0	500	11,750	0	0
97750		0.5400	-0.0200	-0.46	1.42				0.6850S	0.6850S	0	0	0	0	200	0	0
98000		0.6400	-0.0250	-0.53	1.36				0.8100S	0.8100S	0	0	0	0	250	0	0
								Total			0	0	0	13,500	151,723	+7,750	0
Mar 11	Underlying Price	97.480					Indicative a-t-m Vol	1.48					Time to expiry:				524 Days
90000	CAB	0.0000	0.00	1.89					0.0250	0.0150	0	0	0	0	1,500	0	0
92500		0.0350	0.0000	-0.03	2.37				0.0450	0.0400	0	0	0	0	2,020	0	0
94000		0.0850	-0.0050	-0.08	2.14				0.0950	0.0700	0	0	0	0	6,500	0	0
94500		0.1200	-0.0050	-0.10	2.06				0.2350S	0.2350S	0	0	0	0	500	0	0
95000		0.1550	-0.0050	-0.13	1.96				0.2000S	0.1550S	0	0	0	0	6,700	0	0
95500		0.2100	-0.0050	-0.18	1.86				0.4350S	0.1950	0	0	0	0	700	0	0
95750		0.2400	-0.0100	-0.20	1.81				0.4450S	0.2800S	0	0	0	0	750	0	0
96000		0.2800	-0.0100	-0.23	1.76				0.5600	0.2750S	0	0	0	0	2,700	0	0
96250		0.3250	-0.0100	-0.26	1.71				0.7950S	0.6800S	0	0	0	0	3,150	0	0
96500		0.3750	-0.0150	-0.30	1.66				0.7450S	0.3900	0	0	0	0	1,750	0	0
96750		0.4400	-0.0150	-0.34	1.61				0.7700S	0.5100S	0	0	0	0	1,500	0	0
97000		0.5150	-0.0150	-0.39	1.57				0.7300S	0.5450S	0	0	0	0	3,300	0	0
97250		0.6050	-0.0150	-0.45	1.53				0.8000S	0.6100S	0	0	0	0	2,070	0	0
97500		0.7000	-0.0200	-0.50	1.48				0.7600S	0.7200S	0	0	0	0	2,000	0	0
								Total			0	0	0	0	35,140	0	0

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Calls

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Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Oct 09	Underlying Price	96.470	(Dec 11)		Indicative a-t-m Vol		1.39											
		0.1600	+0.0300	0.64	1.41							0	0	0	0	0	0	0
	Total											0	0	0	0	0	0	0
Nov 09	Underlying Price	96.470	(Dec 11)		Indicative a-t-m Vol		1.60											
		0.2600	+0.0300	0.57	1.59							0	0	0	0	0	0	0
	Total											0	0	0	0	0	0	0
Dec 09	Underlying Price	96.470	(Dec 11)		Indicative a-t-m Vol		1.54											
		0.5550	+0.0400	0.77	1.52			0.1700S	0.1700S			0	0	0	0	250	0	0
		0.3050	+0.0300	0.56	1.52							0	0	0	0	0	0	0
		0.2450	+0.0250	0.48	1.55			0.0600S	0.0600S			0	0	0	0	250	0	0
	Total											0	0	0	0	500	0	0
Mar 10	Underlying Price	96.260	(Mar 12)		Indicative a-t-m Vol		1.55											
		0.4000	+0.0300	0.51	1.55							0	0	0	0	0	0	0
	Total											0	0	0	0	0	0	0
Jun 10	Underlying Price	96.100	(Jun 12)		Indicative a-t-m Vol		1.65											
		1.0550	+0.0450	0.74	1.65			0.5950S	0.5950S			0	0	0	0	500	0	0
		0.8750	+0.0400	0.68	1.64			0.4450S	0.4450S			0	0	0	0	500	0	0
		0.7200	+0.0350	0.61	1.65			0.3700S	0.3700S			0	0	0	0	500	0	0
		0.5750	+0.0300	0.53	1.65			0.2700S	0.2700S			0	0	0	0	500	0	0
	Total											0	0	0	0	2,000	0	0
Sep 10	Underlying Price	95.990	(Sep 12)		Indicative a-t-m Vol		1.59											
		0.6400	+0.0300	0.53	1.57							0	0	0	0	0	0	0
	Total											0	0	0	0	0	0	0
	Total Calls											0	0	0	0	2,500	0	0

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THREE MONTH STERLING 2 YEAR MID-CURVE

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Puts

Exercise Price	Opening Trans	Settlement Price	Change	Delta	Volatility(%)	High	Daily Low	High	Lifetime Low	Bk Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Oct 09	Underlying Price	96.470	(Dec 11)		Indicative a-t-m Vol		1.39									
96375		0.0650	-0.0300	-0.36	1.41					0	0	0	0	0	0	0
							Total			0	0	0	0	0	0	0
Nov 09	Underlying Price	96.470	(Dec 11)		Indicative a-t-m Vol		1.60									
96375		0.1650	-0.0300	-0.43	1.59					0	0	0	0	0	0	0
							Total			0	0	0	0	0	0	0
Dec 09	Underlying Price	96.470	(Dec 11)		Indicative a-t-m Vol		1.54									
94500		CAB	0.0000	0.00	1.50			0.1200S	0.1200S	0	0	0	0	250	0	0
96375		0.2100	-0.0300	-0.44	1.52					0	0	0	0	0	0	0
							Total			0	0	0	0	250	0	0
Mar 10	Underlying Price	96.260	(Mar 12)		Indicative a-t-m Vol		1.55									
96250		0.3900	-0.0300	-0.49	1.55					0	0	0	0	0	0	0
							Total			0	0	0	0	0	0	0
Jun 10	Underlying Price	96.100	(Jun 12)		Indicative a-t-m Vol		1.65									
94000		0.0250	-0.0050	-0.05	1.61			0.1950S	0.1950S	0	0	0	0	500	0	0
94125		0.0350	-0.0050	-0.06	1.62			0.2250S	0.2250S	0	0	0	0	500	0	0
95500	0.3000	0.2750	-0.0200	-0.32	1.64	0.3000	0.3000			0	250	250	0	0	0	0
96000		0.4750	-0.0300	-0.47	1.65					0	0	0	0	0	0	0
							Total			0	250	250	0	1,000	0	0
Sep 10	Underlying Price	95.990	(Sep 12)		Indicative a-t-m Vol		1.59									
95875		0.5250	-0.0300	-0.47	1.57					0	0	0	0	0	0	0
							Total			0	0	0	0	0	0	0
							Total Puts			0	250	250	0	1,250	0	0

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Three Month Sterling Mid-Curve

Calls

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Mar 10	Underlying Price	97.480	(Mar 11)	Indicative a-t-m Vol		1.58		Time to expiry: 160 Days								
96125		1.5050	+0.0300	0.82	2.33			0.5600S	0.5600S	0	0	0	0	200	0	0
96250		1.3900	+0.0300	0.80	2.25			0.6450S	0.6450S	0	0	0	0	150	0	0
96625		1.0450	+0.0300	0.75	1.97					0	0	0	0	1,800	0	0
97000		0.7250	+0.0250	0.67	1.73			0.4500S	0.2200S	0	0	0	0	1,500	0	0
97125		0.6350	+0.0250	0.63	1.68			0.4600	0.2250	0	0	0	0	500	0	0
97250		0.5500	+0.0250	0.59	1.64			0.4100S	0.2000S	0	0	0	0	3,125	0	0
97375		0.4700	+0.0200	0.54	1.61			0.3050S	0.2300S	0	0	0	0	3,500	0	0
97500		0.4000	+0.0200	0.49	1.58					0	0	0	0	0	0	0
97625		0.3300	+0.0150	0.44	1.54			0.2500S	0.0800S	0	0	0	0	7,000	0	0
97750		0.2750	+0.0150	0.39	1.52			0.1900S	0.1300S	0	0	0	0	12,000	0	0
97875		0.2150	+0.0100	0.34	1.46			0.2050S	0.1650S	0	0	0	1,000	6,000	+1,000	0
98000		0.1600	-0.0050	0.29	1.40			0.1700S	0.0650	0	0	0	0	26,500	0	0
98125		0.1200	-0.0050	0.23	1.36			0.1100S	0.0800S	0	0	0	1,000	1,500	+1,000	0
98250		0.0800	-0.0150	0.18	1.29			0.0850S	0.0200S	0	0	0	0	14,500	0	0
98375		0.0600	-0.0100	0.14	1.28			0.0600S	0.0500S	0	0	0	1,000	1,500	+1,000	0
98500		0.0400	-0.0100	0.10	1.24			0.0350S	0.0350S	0	0	0	0	1,830	0	0
98750		0.0150	-0.0050	0.05	1.17			0.0200S	0.0200S	0	0	0	0	830	0	0
Total										0	0	0	3,000	82,435	+3,000	0
Jun 10	Underlying Price	97.100	(Jun 11)	Indicative a-t-m Vol		1.44		Time to expiry: 251 Days								
96125		1.1150	+0.0400	0.79	1.50			0.6100S	0.6100S	0	0	0	0	10	0	0
96625		0.7450	+0.0350	0.66	1.47			0.6100S	0.5600S	0	0	0	0	7,225	0	0
96750		0.6650	+0.0350	0.62	1.46			0.5300S	0.5250S	0	0	0	0	500	0	0
97000		0.5200	+0.0350	0.54	1.45					0	0	0	0	0	0	0
97500		0.2900	+0.0250	0.37	1.43					0	0	0	0	46,500	0	0
97750		0.2000	+0.0150	0.29	1.41			0.1850S	0.1200S	4,000	0	4,000	0	4,750	0	0
97875		0.1650	+0.0150	0.25	1.40			0.1300S	0.1250S	4,000	0	4,000	0	4,500	0	0
98000		0.1300	+0.0150	0.21	1.37			0.1050S	0.0700S	4,000	0	4,000	0	49,950	0	0
98250		0.0850	+0.0100	0.15	1.35			0.0600S	0.0400S	8,000	0	8,000	0	4,500	0	0
98375		0.0650	+0.0100	0.12	1.33			0.0400S	0.0350S	8,000	0	8,000	0	9,000	0	0
98500		0.0500	+0.0100	0.10	1.32			0.0300S	0.0250S	8,000	0	8,000	0	91,450	0	0
Total										36,000	0	36,000	0	218,385	0	0
Sep 10	Underlying Price	96.770	(Sep 11)	Indicative a-t-m Vol		1.68		Time to expiry: 342 Days								
96250		0.9450	+0.0350	0.63	1.75			0.7250S	0.6700S	0	0	0	0	1,125	0	0
96750		0.6400	+0.0300	0.51	1.68			0.4750	0.4450	0	0	0	0	750	0	0
98000		0.1450	+0.0050	0.20	1.48			0.1250S	0.0900S	0	0	0	0	26,750	0	0
98500		0.0550	+0.0050	0.09	1.38			0.0400S	0.0200S	0	0	0	0	26,750	0	0
Total										0	0	0	0	55,375	0	0
Total Calls										40,000	4,600	44,600	38,100	1,054,270	+18,107	0

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Three Month Sterling Mid-Curve

Puts

Exercise Price	Opening Trans	Settlement Price	Change	Delta	Volatility(%)	High	Daily Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Oct 09	Underlying Price	97.880	(Dec 10)	Indicative a-t-m Vol			1.37	Time to expiry: 13 Days								
96375	CAB	0.0000	0.00	1.69				0.1900S	0.0850S	0	0	0	0	4,500	0	0
96500	CAB	0.0000	0.00	1.69				0.0550	0.0550	0	0	0	0	1,000	0	0
96625	CAB	0.0000	0.00	1.69				0.1550S	0.0500S	0	0	0	0	1,500	0	0
96750	CAB	0.0000	0.00	1.69				0.0600S	0.0100S	0	0	0	0	3,800	0	0
96875	CAB	0.0000	0.00	1.69				0.0600S	0.0300S	0	0	0	0	950	0	0
97000	CAB	0.0000	0.00	1.68				0.1250S	0.0250S	0	0	0	0	7,320	0	0
97125	CAB	0.0000	-0.01	1.55				0.1200S	0.0250S	0	0	0	0	2,860	0	0
97250		0.0050	0.0000	-0.04	1.92			0.1450S	0.0400S	0	0	0	0	6,830	0	0
97375		0.0050	-0.0050	-0.05	1.59			0.2050S	0.0800S	0	0	0	0	1,050	0	0
97500		0.0150	-0.0050	-0.10	1.54			0.2450S	0.0350	0	0	0	0	1,310	0	0
97625		0.0300	-0.0100	-0.18	1.48			0.0800S	0.0600S	0	0	0	0	2,900	0	0
97750		0.0550	-0.0200	-0.32	1.43			0.1300S	0.0800	0	0	0	0	700	0	0
97875	0.0900	0.1000	-0.0250	-0.49	1.37	0.0900	0.0900	0.0900	0.0900	0	25	25	0	0	0	0
Total										0	25	25	0	34,720	0	0
Nov 09	Underlying Price	97.880	(Dec 10)	Indicative a-t-m Vol			1.57	Time to expiry: 41 Days								
96750		0.0100	-0.0050	-0.04	2.02			0.0950S	0.0900S	0	0	0	2,000	5,050	-1,750	0
96875		0.0150	-0.0050	-0.06	1.95			0.0650S	0.0650S	0	0	0	0	500	0	0
97000		0.0200	0.0000	-0.07	1.85			0.1550S	0.1550S	0	0	0	0	1,800	0	0
97125		0.0250	0.0000	-0.09	1.72			0.1150S	0.0700S	0	0	0	0	4,400	0	0
97250		0.0350	0.0000	-0.12	1.64			0.1400S	0.0950S	0	0	0	2,000	4,750	-1,750	0
97375		0.0450	-0.0050	-0.17	1.59			0.1950S	0.1200S	0	0	0	0	1,700	0	0
97500		0.0700	-0.0100	-0.23	1.58			0.2300S	0.1750S	0	0	0	0	1,000	0	0
97875		0.2050	-0.0150	-0.50	1.57					0	0	0	0	0	0	0
Total										0	0	0	4,000	19,200	-3,500	0

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Long Gilt Puts

Exercise Price	Opening Trans	Settlement Price	Change	Delta	Volatility(%)	High	Daily Low	High	Lifetime Low	Bk Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Nov 09	Underlying Price	120.75	(Dec 09)	Indicative a-t-m Vol				8.34	Time to expiry: 15 Days							
11400		CAB	0.00	0.00	8.64			0.21S	0.21S	0	0	0	0	300	0	0
11600		0.01	-0.01	-0.01	8.56			0.90S	0.90S	0	0	0	0	100	0	0
11650		0.02	-0.01	-0.02	8.56			0.93	0.93	0	0	0	2,000	2,000	+1,900	0
11700		0.03	-0.02	-0.04	8.56			1.21	1.04S	0	0	0	0	200	0	0
11850		0.15	-0.07	-0.14	8.26			0.40	0.40	0	0	0	0	270	0	0
11900		0.18	-0.15	-0.17	7.52					500	0	500	0	100	0	0
11950	0.41	0.28	-0.19	-0.25	7.36	0.41	0.41	0.41	0.41	0	10	10	0	250	0	0
12000		0.45	-0.20	-0.35	7.67			0.80	0.70	500	0	500	0	20	0	0
12050		0.71	-0.17	-0.45	8.24					0	0	0	0	0	0	0
Total										1,000	10	1,010	2,000	3,240	+1,900	0
Dec 09	Underlying Price	120.75	Indicative a-t-m Vol				9.06	Time to expiry: 46 Days								
11300		0.03	+0.01	-0.02	9.32					2,000	0	2,000	0	0	0	0
11600		0.21	+0.06	-0.11	9.11					5,150	0	5,150	1,000	5,000	+1,000	0
11650		0.26	+0.04	-0.13	9.07					0	0	0	0	1,000	0	0
11700		0.34	+0.05	-0.16	9.07					1,150	0	1,150	1,000	4,000	+1,000	0
11800		0.55	+0.06	-0.23	9.07					2,000	0	2,000	0	0	0	0
12050		1.44	+0.03	-0.47	9.07					0	0	0	0	0	0	0
Total										10,300	0	10,300	2,000	10,000	+2,000	0
Jan 10	Underlying Price	119.15	(Mar 10)	Indicative a-t-m Vol				8.89	Time to expiry: 75 Days							
11900		1.85	-0.21	-0.48	8.89					0	0	0	0	0	0	0
Total										0	0	0	0	0	0	0
Mar 10	Underlying Price	119.15	Indicative a-t-m Vol				8.66	Time to expiry: 134 Days								
11900		2.43	-0.13	-0.48	8.66					0	0	0	0	0	0	0
Total										0	0	0	0	0	0	0
Total										11,300	10	11,310	4,000	13,240	+3,900	0