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Options on Financial Futures Summary

Business Day Thu 24 Dec 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	7,106	N/A	26,000	33,106	158,208	10,796,707	+45,056
Three Month Euribor Mid-Curve	751	N/A	0	751	9,925	2,071,353	+8,625
THREE MONTH EURO (EURIBOR) 2 YEAR MID-CURVE	0	N/A	0	0	0	2,300	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	9,710	N/A	0	9,710	24,208	4,536,089	+11,525
THREE MONTH STERLING 2 YEAR MID-CURVE	0	N/A	0	0	0	3,250	0
Three Month Sterling Mid-Curve	0	N/A	27,000	27,000	3,097	1,288,260	+2,387
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	0	N/A	0	0	0	3,210	-7,661

Comments *CONNECT means LIFFE CONNECT

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Euronext.liffe London
Cannon Bridge House
1 Cousin Lane
London EC4R 3XX
United Kingdom
Tel +44 (0)20 7623 0444
www.euronext.com www.liffe.com



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Three Month Euribor

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	
Sep 10	Underlying Price	98.580					Indicative a-t-m Vol	0.00					Time to expiry:	263 Days				
95750		2.8300	-0.0300	1.00	1.22				0.6050S	0.5900S	0	0	0	0	1,000	0	0	0
96000		2.5800	-0.0300	1.00	1.15				2.0600S	0.3500	0	0	0	0	4,700	0	0	0
96250		2.3350	-0.0300	0.99	1.27				1.8100S	0.5650S	0	0	0	0	1,000	0	0	0
96500		2.0900	-0.0300	0.98	1.28				1.6000S	0.3000	0	0	0	0	3,325	0	0	0
96750		1.8450	-0.0300	0.96	1.24				0.5150S	0.4600S	0	0	0	0	1,801	0	0	0
97000		1.6000	-0.0300	0.95	1.16				1.2750S	0.2500S	0	0	0	0	3,980	0	0	0
97250		1.3600	-0.0275	0.93	1.11				0.4900S	0.4900S	0	0	0	0	200	0	0	0
97500		1.1250	-0.0275	0.89	1.05				0.7300S	0.1700S	0	0	0	0	4,475	0	0	0
97750		0.9000	-0.0250	0.84	1.00				0.8400S	0.3750S	0	0	0	0	8,770	0	0	0
98000		0.6875	-0.0225	0.77	0.95				0.4650S	0.1050S	0	0	0	0	7,725	0	0	0
98125		0.5850	-0.0225	0.73	0.92				0.5400S	0.5000S	0	0	0	0	1,250	0	0	0
98250		0.4875	-0.0200	0.68	0.88				0.5550	0.1750	0	0	0	0	12,960	0	0	0
98375		0.4000	-0.0175	0.61	0.86				0.4400S	0.3200S	0	0	0	0	9,629	0	0	0
98500		0.3150	-0.0175	0.55	0.82				0.3800S	0.0850S	0	0	0	0	33,583	0	0	0
98625		0.2400	-0.0125	0.47	0.78				0.3100S	0.2000S	0	0	0	0	36,700	0	0	0
98750		0.1725	-0.0125	0.39	0.74				0.2300S	0.0500S	0	0	0	7,500	170,175	+7,500	0	
98875		0.1200	-0.0100	0.31	0.71				0.1550	0.0950S	0	0	0	0	59,175	0	0	0
99000		0.0750	-0.0050	0.23	0.67				0.1200S	0.0250S	0	0	0	0	220,573	0	0	0
99125		0.0425	-0.0050	0.15	0.63				0.0700S	0.0350S	0	0	0	501	72,244	+490	0	
99250		0.0200	-0.0025	0.09	0.59				0.0450S	0.0100S	0	0	0	0	93,853	0	0	0
99375		0.0100	0.0000	0.05	0.56				0.0250S	0.0050S	0	0	0	0	39,750	0	0	0
99500		0.0025	-0.0025	0.02	0.54				0.0150S	0.0050S	0	0	0	0	27,650	0	0	0
99750		CAB	0.0000	0.00	0.43				0.0050S	0.0050S	0	0	0	0	1,000	0	0	0
								Total			0	0	0	8,001	815,518	+7,990	0	
Dec 10	Underlying Price	98.285					Indicative a-t-m Vol	0.00					Time to expiry:	354 Days				
96750		1.5925	-0.0400	0.90	1.24				0.6150S	0.5800S	0	0	0	0	600	0	0	0
97000		1.3625	-0.0400	0.87	1.20				0.9400S	0.4650	0	0	0	0	2,255	0	0	0
97250		1.1400	-0.0375	0.83	1.15				0.6350S	0.4300S	0	0	0	0	6,925	0	0	0
97500		0.9275	-0.0350	0.77	1.10				0.6250S	0.2750S	0	0	0	0	14,100	0	0	0
97750		0.7275	-0.0325	0.70	1.05				0.6100	0.3300S	0	0	0	0	5,717	0	0	0
98000	0.5650	0.5500	-0.0225	0.62	1.01	0.5650	0.5600		0.6200	0.1500S	0	6	6	0	22,746	0	0	0
98125		0.4575	-0.0275	0.57	0.96				0.4550S	0.4550S	0	0	0	0	250	0	0	0
98250		0.3775	-0.0250	0.52	0.93				0.4350S	0.1250S	0	0	0	0	28,720	0	0	0
98375		0.3050	-0.0200	0.46	0.90				0.3500S	0.3500S	0	0	0	0	25	0	0	0
98500		0.2400	-0.0200	0.40	0.87				0.2900	0.0600S	0	0	0	0	43,156	0	0	0
98625		0.1800	-0.0150	0.34	0.83				0.2100S	0.2100S	0	0	0	600	7,000	+500	0	
98750		0.1350	-0.0150	0.28	0.81				0.1450	0.0200S	0	0	0	0	25,230	0	0	0
98875		0.0975	-0.0100	0.22	0.79				0.0950	0.0950	0	0	0	0	17,000	0	0	0
99000		0.0675	-0.0075	0.17	0.77				0.0800S	0.0100S	0	0	0	600	84,760	0	0	
99125		0.0425	-0.0050	0.12	0.73				0.0600	0.0600	0	0	0	0	9,500	0	0	0
99250		0.0200	-0.0025	0.07	0.67				0.0300S	0.0050S	0	0	0	600	1,900	+500	0	
99375		0.0125	-0.0025	0.05	0.67				0.0150	0.0150	0	0	0	0	6,500	0	0	0
99500		0.0075	0.0000	0.03	0.65				0.0150S	0.0050S	0	0	0	600	26,750	0	0	
								Total			0	6	6	2,400	303,134	+1,000	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	98.910					Indicative a-t-m Vol	0.00					Time to expiry:				172 Days		
90000	CAB	0.0000	0.00	0.97					0.0050	0.0050	0	0	0	0	55	0	0		
90500	CAB	0.0000	0.00	0.97					0.0050S	0.0050S	0	0	0	0	45	0	0		
92000	CAB	0.0000	0.00	0.97					0.0050S	0.0050S	0	0	0	0	45	0	0		
93250	CAB	0.0000	0.00	0.97					0.1400S	0.1400S	0	0	0	0	1,125	0	0		
93500	CAB	0.0000	0.00	0.97					0.1550S	0.0050S	0	0	0	0	4,000	0	0		
93750	CAB	0.0000	0.00	0.97					0.0050S	0.0050S	0	0	0	0	500	0	0		
94125	CAB	0.0000	0.00	0.97					0.0050	0.0050	0	0	0	0	1,250	0	0		
94250	CAB	0.0000	0.00	0.97							0	0	0	0	600	0	0		
94500	CAB	0.0000	0.00	0.97					0.0050S	0.0050S	0	0	0	0	3,000	0	0		
94750	CAB	0.0000	0.00	0.97					0.5150S	0.0050S	0	0	0	0	7,750	0	0		
95000	CAB	0.0000	0.00	0.97					0.6600S	0.0050	0	0	0	0	640	0	0		
95250	CAB	0.0000	0.00	0.97					0.6350S	0.0050	0	0	0	0	2,754	0	0		
95500	CAB	0.0000	0.00	1.03					0.5200S	0.0150S	0	0	0	0	2,225	0	0		
95625	CAB	0.0000	0.00	1.03					0.0100	0.0100	0	0	0	0	250	0	0		
95750	CAB	0.0000	0.00	1.04					0.5400S	0.0050	0	0	0	0	5,850	0	0		
95875	CAB	0.0000	0.00	1.13					0.0100	0.0100	0	0	0	0	25	0	0		
96000	CAB	0.0000	0.00	1.14					0.6100S	0.0050	0	0	0	0	13,025	0	0		
96250	CAB	0.0000	0.00	1.02					0.7000S	0.0400S	0	0	0	0	1,450	0	0		
96500	CAB	0.0000	0.00	0.98					0.5750S	0.0100	0	0	0	0	21,367	0	0		
96625	CAB	0.0000	0.00	0.92					0.0700S	0.0050S	0	0	0	0	1,500	0	0		
96750	CAB	0.0000	0.00	0.92					0.0500S	0.0050	0	0	0	0	1,540	0	0		
96875	CAB	0.0000	0.00	0.85							0	0	0	0	3,000	0	0		
97000	CAB	0.0000	0.00	0.80					0.4850S	0.0050S	0	0	0	0	51,170	0	0		
97125	CAB	0.0000	0.00	0.91					0.0950S	0.0100	0	0	0	0	3,325	0	0		
97250	CAB	0.0000	0.00	0.92					0.6150S	0.0150S	0	0	0	0	22,000	0	0		
97375		0.0025	0.0000	-0.01	0.98				0.1350S	0.0150	0	0	0	0	7,000	0	0		
97500		0.0050	0.0000	-0.02	1.00				0.3800S	0.0100S	0	0	0	0	61,138	0	0		
97625		0.0075	0.0000	-0.03	0.99				0.0950S	0.0100	0	0	0	0	17,070	0	0		
97750		0.0100	0.0000	-0.04	0.96				0.4400S	0.0100	0	0	0	0	32,259	0	0		
97875		0.0125	0.0000	-0.05	0.91				0.2250S	0.0100	0	0	0	0	12,781	0	0		
98000		0.0175	0.0000	-0.07	0.89				0.5050S	0.0200	0	0	0	0	100,739	0	0		
98125		0.0250	0.0000	-0.09	0.86				0.2650S	0.0250S	0	0	0	0	115,069	0	0		
98250		0.0350	+0.0025	-0.12	0.84				0.8000S	0.0300	0	0	0	1,000	96,438	0	0		
98375		0.0475	+0.0025	-0.16	0.80				0.3550S	0.0350S	0	0	0	2,125	219,282	+450	0		
98500		0.0625	0.0000	-0.21	0.76				0.3250S	0.0500S	0	0	0	0	200,260	-1,000	0		
98625		0.0850	+0.0025	-0.28	0.72				0.3150S	0.0700S	0	0	0	0	237,354	0	0		
98750		0.1150	+0.0025	-0.36	0.68				0.3250S	0.1000S	0	0	0	2,186	172,606	-2,125	0		
98875		0.1575	+0.0075	-0.47	0.64				0.3200S	0.1400S	0	0	0	250	113,669	0	0		
99000		0.2075	+0.0075	-0.59	0.58				0.3200S	0.1900	0	0	0	250	162,700	0	0		
99125		0.2750	+0.0075	-0.72	0.53				0.4200S	0.2600S	0	0	0	0	7,750	0	0		
Total													0	0	0	5,811	1,704,606	-2,675	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	98.285					Indicative a-t-m Vol	0.00					Time to expiry: 354 Days				
93000	CAB	0.0000	0.00	1.41		0.0150	CAB	0	0	0	0	0	0	0	319	0	0
93750	CAB	0.0000	0.00	1.42		0.0100	0.0100	0	0	0	0	0	0	0	120	0	0
94000	CAB	0.0000	0.00	1.43		0.0350	0.0350	0	0	0	0	0	0	0	250	0	0
94500	CAB	0.0000	0.00	1.39		0.0350S	0.0050	0	0	0	0	0	0	0	1,000	0	0
95000	0.0025	0.0000	-0.01	1.38		0.0750	0.0250S	0	0	0	0	0	0	0	11,300	0	0
95500	0.0125	0.0000	-0.02	1.48		0.0650	0.0650	0	0	0	0	0	0	0	2,000	0	0
95750	0.0175	0.0000	-0.03	1.45		0.0800S	0.0400S	0	0	0	0	0	0	0	4,900	0	0
96000	0.0250	+0.0025	-0.04	1.40		0.1300S	0.0250	0	0	0	0	0	0	0	50,290	0	0
96250	0.0325	+0.0025	-0.06	1.35		0.1150S	0.1100S	0	0	0	0	0	0	0	7,525	0	0
96500	0.0425	+0.0025	-0.08	1.30		0.1900	0.1000S	0	0	0	0	0	0	0	8,653	0	0
96750	0.0575	+0.0050	-0.10	1.24		0.5000S	0.0500S	0	0	0	0	0	0	0	14,250	0	0
97000	0.0775	+0.0050	-0.13	1.20		0.4950S	0.0700	0	0	0	0	0	0	0	28,628	0	0
97250	0.1050	+0.0075	-0.17	1.15		0.4850S	0.1000	0	0	0	0	0	0	0	57,660	0	0
97500	0.1425	+0.0100	-0.23	1.10		0.6200S	0.1300S	0	0	0	0	0	0	0	96,450	0	0
97625	0.1675	+0.0125	-0.26	1.08		0.1500S	0.1500S	0	0	0	0	0	0	0	400	0	0
97750	0.1925	+0.0125	-0.30	1.05		0.5300S	0.1600S	0	0	0	0	0	0	0	124,400	0	0
97875	0.2225	+0.0150	-0.34	1.02		0.2050S	0.2050S	0	0	0	0	0	0	0	200	0	0
98000	0.2650	+0.0225	-0.38	1.01		0.6400S	0.2350S	0	0	0	0	0	0	0	115,741	0	0
98250	0.3425	+0.0200	-0.48	0.93		0.5350S	0.3450S	0	0	0	0	0	0	0	16,317	0	0
98375	0.3950	+0.0250	-0.54	0.90		0.3700S	0.3700S	0	0	0	0	0	0	0	25	0	0
98500	0.4550	+0.0250	-0.60	0.87		0.5850S	0.4950	0	0	0	0	0	0	0	16,100	0	0
98750	0.6000	+0.0300	-0.72	0.81		0.7300S	0.7300S	0	0	0	0	0	0	0	36,100	0	0
99000	0.7825	+0.0375	-0.83	0.77		0.9100S	0.9100S	0	0	0	0	0	0	0	16,100	0	0
Total											0	0	0	0	608,728	0	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
Jan 10	Underlying Price	98.045	(Mar 11)	Indicative a-t-m Vol		0.00				Time to expiry:		25 Days						
97750		0.3150	-0.0500	0.85	1.09				0.3300S	0.3300S		0	0	0	0	1,000	0	0
97875		0.2100	-0.0450	0.75	0.97				0.2550S	0.1400S		0	0	0	0	12,250	0	0
98000		0.1200	-0.0350	0.58	0.91				0.1750S	0.1300S		0	0	0	0	15,600	0	0
98125		0.0500	-0.0250	0.36	0.82				0.1250S	0.0500S		0	0	0	0	5,000	0	0
98250		0.0150	-0.0150	0.16	0.77				0.0650	0.0200S		0	0	0	0	15,750	0	0
98375	0.0100	0.0050	-0.0050	0.06	0.79	0.0100		0.0100	0.0450	0.0100S		0	1	1	0	3,001	0	0
98500		CAB	-0.0050	0.02	0.86							0	0	0	0	2,000	0	0
Total												0	1	1	0	54,601	0	0
Feb 10	Underlying Price	98.045	(Mar 11)	Indicative a-t-m Vol		0.00				Time to expiry:		53 Days						
97750		0.3500	-0.0450	0.77	1.08							0	0	0	0	11,250	0	0
97875		0.2550	-0.0400	0.67	1.03							0	0	0	0	3,750	0	0
98000		0.1700	-0.0300	0.55	0.96				0.1900S	0.1900S		0	0	0	0	25,250	0	0
98125		0.1000	-0.0300	0.41	0.92				0.1250S	0.1250S		0	0	0	0	15,000	0	0
98250		0.0550	-0.0150	0.27	0.88				0.0750S	0.0700S		0	0	0	425	37,925	+425	0
98375		0.0250	-0.0100	0.14	0.82				0.0350S	0.0350S		0	0	0	0	14,750	0	0
Total												0	0	0	425	107,925	+425	0
Mar 10	Underlying Price	98.045	(Mar 11)	Indicative a-t-m Vol		0.00				Time to expiry:		81 Days						
97375		0.7050	-0.0500	0.88	1.24				0.4650	0.4100		0	0	0	0	1,160	0	0
97500		0.5950	-0.0450	0.84	1.20				0.4200S	0.2950		0	0	0	0	250	0	0
97625		0.4850	-0.0450	0.78	1.16				0.3650S	0.3650S		0	0	0	0	2,000	0	0
97750		0.3850	-0.0400	0.72	1.11				0.3300S	0.1950S		0	0	0	0	2,250	0	0
97875		0.2950	-0.0350	0.63	1.08				0.2650S	0.1350S		0	0	0	0	7,450	0	0
98000		0.2150	-0.0300	0.54	1.03				0.2600S	0.1450S		0	0	0	0	114,530	0	0
98125		0.1400	-0.0250	0.43	0.96				0.1900S	0.1300S		0	0	0	250	64,600	+250	0
98250		0.0850	-0.0200	0.31	0.91				0.1350S	0.0700S		0	0	0	0	92,550	0	0
98375		0.0500	-0.0100	0.21	0.89				0.0750S	0.0600S		0	0	0	0	24,700	0	0
98500		0.0250	-0.0050	0.13	0.85				0.0750S	0.0200S		0	0	0	0	19,650	0	0
98625		0.0100	-0.0050	0.07	0.83							0	0	0	0	7,250	0	0
98750		0.0050	-0.0050	0.04	0.88							0	0	0	0	3,250	0	0
Total												0	0	0	250	339,640	+250	0

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**Previous Business Day
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Three Month Euribor Mid-Curve

Calls

Exercise Price	Opening Trans	Settlement Price	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	97.810	(Jun 11)	Indicative a-t-m Vol			0.00	Time to expiry: 172 Days									
97000		0.8800	-0.0500	0.84	1.24				0.8500	0.8500	0	0	0	0	1	0	0
97125		0.7750	-0.0450	0.80	1.21				0.7450	0.7450	0	0	0	0	1	0	0
97250		0.6750	-0.0400	0.76	1.19				0.6450	0.6450	0	0	0	0	6,751	0	0
97375		0.5750	-0.0400	0.71	1.16				0.5500	0.5500	0	0	0	0	1	0	0
97500		0.4850	-0.0350	0.66	1.13				0.4600	0.4600	0	0	0	0	1	0	0
97625		0.3950	-0.0300	0.60	1.09				0.3750	0.3750	0	0	0	0	1	0	0
97750		0.3200	-0.0250	0.53	1.07				0.2500S	0.2500S	0	0	0	0	1,100	0	0
97875		0.2500	-0.0250	0.46	1.04						0	0	0	0	300	0	0
98000		0.1950	-0.0200	0.39	1.04				0.2400S	0.1450S	0	0	0	0	116,600	0	0
98125		0.1400	-0.0150	0.32	0.99				0.1100	0.1100	0	0	0	0	19,500	0	0
98250		0.0900	-0.0150	0.25	0.94				0.1300	0.0800S	0	0	0	0	129,000	0	0
98500		0.0350	-0.0050	0.12	0.87				0.0550S	0.0300S	0	0	0	0	11,500	0	0
								Total			0	0	0	0	284,756	0	0
Sep 10	Underlying Price	97.605	(Sep 11)	Indicative a-t-m Vol			0.00	Time to expiry: 263 Days									
97250		0.5950	-0.0350	0.64	1.18				0.5350	0.4950	0	0	0	0	280	0	0
97375		0.5100	-0.0350	0.60	1.17				0.4300	0.4250S	0	0	0	0	751	0	0
97500		0.4300	-0.0300	0.55	1.14				0.3800S	0.3600	0	0	0	0	201	0	0
97625		0.3600	-0.0250	0.49	1.11				0.4050S	0.3300S	0	0	0	0	5,500	0	0
97750		0.2900	-0.0200	0.44	1.07				0.3500S	0.2400S	0	0	0	0	4,000	0	0
97875		0.2250	-0.0250	0.38	1.04				0.1950S	0.1950S	0	0	0	0	500	0	0
98000		0.1750	-0.0200	0.32	1.02				0.2200S	0.1350S	0	0	0	7,500	131,850	+7,500	0
98125		0.1350	-0.0150	0.27	1.00				0.1350S	0.1050S	0	0	0	0	2,000	0	0
98250		0.0950	-0.0100	0.21	0.96				0.1000S	0.0850	0	0	0	0	111,600	0	0
98875		0.0100	-0.0050	0.04	0.85				0.0100	0.0100	0	0	0	0	5,000	0	0
								Total			0	0	0	7,500	261,682	+7,500	0
Dec 10	Underlying Price	97.405	(Dec 11)	Indicative a-t-m Vol			0.00	Time to expiry: 354 Days									
97500		0.3850	-0.0250	0.47	1.12						0	0	0	0	0	0	0
								Total			0	0	0	0	0	0	0
								Total	Calls		0	1	1	8,175	1,048,604	+8,175	0

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THREE MONTH EURO (EURIBOR) 2 YEAR MID-CURVE

**Previous Business Day
Wed 23 Dec 2009**

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
Jan 10	Underlying Price	97.245	(Mar 12)	Indicative a-t-m Vol			0.00										
97250		0.0900	-0.0250	0.49	0.87						0	0	0	0	0	0	0
	Total										0	0	0	0	0	0	0
Feb 10	Underlying Price	97.245	(Mar 12)	Indicative a-t-m Vol			0.00										
97250		0.1350	-0.0250	0.49	0.93						0	0	0	0	0	0	0
	Total										0	0	0	0	0	0	0
Mar 10	Underlying Price	97.245	(Mar 12)	Indicative a-t-m Vol			0.00										
97250		0.1700	-0.0250	0.50	0.95						0	0	0	0	0	0	0
	Total										0	0	0	0	0	0	0
Jun 10	Underlying Price	97.090	(Jun 12)	Indicative a-t-m Vol			0.00										
97125		0.2600	-0.0100	0.48	1.04			0.2300S	0.2300S		0	0	0	0	1,100	0	0
97375		0.1550	-0.0050	0.34	1.02			0.1350S	0.1350S		0	0	0	0	1,100	0	0
97500		0.1200	-0.0050	0.28	1.04			0.1450S	0.1350		0	0	0	0	50	0	0
98000		0.0300	0.0000	0.10	1.04			0.0650S	0.0450		0	0	0	0	50	0	0
	Total										0	0	0	0	2,300	0	0
Sep 10	Underlying Price	96.950	(Sep 12)	Indicative a-t-m Vol			0.00										
97000		0.3450	-0.0200	0.48	1.12						0	0	0	0	0	0	0
	Total										0	0	0	0	0	0	0
Dec 10	Underlying Price	96.810	(Dec 12)	Indicative a-t-m Vol			0.00										
96875		0.3900	-0.0200	0.48	1.11						0	0	0	0	0	0	0
	Total										0	0	0	0	0	0	0
	Total						Calls				0	0	0	0	2,300	0	0

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**Previous Business Day
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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
Jun 10	Underlying Price	99.010					Indicative a-t-m Vol	0.00					Time to expiry: 174 Days				
93750		5.2600	-0.0200	1.00	1.73				0.8350S	0.8350S	0	0	0	0	750	0	0
94500		4.5100	-0.0200	1.00	1.73				3.3000S	0.5400S	0	0	0	0	500	0	0
95250		3.7600	-0.0200	1.00	1.73				0.7200S	0.7200S	0	0	0	0	250	0	0
95500		3.5100	-0.0200	1.00	1.68				1.0800S	1.0800S	0	0	0	0	5,250	0	0
95750		3.2625	-0.0200	0.99	1.91						0	0	0	0	1,250	0	0
96500		2.5275	-0.0200	0.97	2.01				1.4850	0.1950	0	0	0	0	4,538	0	0
97000		2.0375	-0.0200	0.95	1.83				1.1300	0.0900	0	0	0	0	250	0	0
97500		1.5475	-0.0200	0.92	1.57				1.0300	0.1600S	0	0	0	0	2,782	0	0
97750		1.3100	-0.0150	0.90	1.47				0.7150S	0.4000S	0	0	0	0	1,050	0	0
97875		1.1875	-0.0175	0.89	1.38				0.4900S	0.4900S	0	0	0	0	500	0	0
98000		1.0700	-0.0175	0.87	1.33				0.9250	0.1200S	0	0	0	0	6,775	0	0
98125		0.9575	-0.0175	0.84	1.29				0.5750	0.3600	0	0	0	0	850	0	0
98250		0.8425	-0.0175	0.82	1.23				0.9050S	0.1500S	0	0	0	0	6,259	0	0
98375		0.7325	-0.0175	0.79	1.17				0.4500S	0.2250S	0	0	0	0	2,750	0	0
98500		0.6225	-0.0150	0.75	1.11				0.6200S	0.0200S	0	0	0	0	38,310	0	0
98625		0.5175	-0.0150	0.71	1.04				0.4600S	0.1100S	0	0	0	0	16,500	0	0
98750		0.4200	-0.0150	0.65	0.99				0.4550S	0.0400S	0	0	0	0	31,084	0	0
98875		0.3275	-0.0125	0.59	0.93				0.3400S	0.0600S	0	0	0	0	29,225	0	0
99000		0.2425	-0.0100	0.51	0.87				0.2950S	0.0150S	0	0	0	0	52,946	0	0
99125		0.1600	-0.0100	0.42	0.78				0.2200	0.0150S	0	0	0	0	139,575	0	0
99250	0.1000	0.0950	-0.0075	0.31	0.70	0.1000S	0.1000S		0.1400S	0.0050S	0	3,750	3,750	1,000	117,545	0	0
99375		0.0400	-0.0025	0.18	0.58				0.0750S	0.0050S	0	0	0	0	120,926	0	0
99500		0.0150	-0.0025	0.09	0.54				0.0450S	0.0050S	0	0	0	750	144,990	0	0
99625		0.0050	0.0000	0.03	0.49				0.0250S	0.0050S	0	0	0	0	90,156	0	0
99750		0.0025	0.0000	0.02	0.50				0.0050S	0.0050S	0	0	0	0	60,800	0	0
Total											0	3,750	3,750	1,750	875,811	0	0

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**Previous Business Day
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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
Sep 10	Underlying Price	98.600					Indicative a-t-m Vol	0.00					Time to expiry: 265 Days				
95000		3.6175	-0.0100	0.98	2.20				0.8250S	0.8250S	0	0	0	0	200	0	0
95250		3.3725	-0.0100	0.97	2.18				2.5200	0.6300S	0	0	0	0	1,450	0	0
96000		2.6450	-0.0100	0.94	2.03				1.8650	0.4300S	0	0	0	0	1,800	0	0
96250		2.4050	-0.0100	0.93	1.96				1.8000	0.3450S	0	0	0	0	900	0	0
96500		2.1650	-0.0150	0.91	1.88				1.3050	0.3600S	0	0	0	0	1,750	0	0
96750		1.9275	-0.0075	0.89	1.79				1.1400	0.3950S	0	0	0	0	350	0	0
97000		1.6950	-0.0100	0.87	1.72				0.9650S	0.1300S	0	0	0	0	2,925	0	0
97250		1.4650	-0.0100	0.84	1.63				0.6700S	0.5800S	0	0	0	0	4,500	0	0
97500		1.2350	-0.0100	0.81	1.51				0.8100S	0.4700S	0	0	0	0	7,100	0	0
97750		1.0200	-0.0075	0.76	1.43				1.0950S	0.2400S	0	0	0	0	6,260	0	0
98000		0.8100	-0.0075	0.71	1.33				0.9100S	0.1300S	0	0	0	0	13,360	0	0
98125		0.7125	-0.0100	0.67	1.30				0.5400S	0.5300S	0	0	0	0	1,040	0	0
98250		0.6175	-0.0075	0.63	1.25				0.6700	0.1400S	0	0	0	0	14,596	0	0
98375		0.5275	-0.0075	0.59	1.21				0.4450S	0.3850	0	0	0	0	1,550	0	0
98500		0.4425	-0.0075	0.54	1.17				0.5250S	0.0650S	0	0	0	0	23,455	0	0
98625		0.3675	-0.0075	0.49	1.13				0.4150S	0.3250S	0	0	0	0	9,250	0	0
98750		0.2925	-0.0075	0.44	1.08				0.3500S	0.0750S	0	0	0	0	15,730	0	0
98875		0.2250	-0.0050	0.38	1.03				0.2750	0.2150	0	0	0	0	750	0	0
99000		0.1650	-0.0050	0.31	0.97				0.2200S	0.0100S	0	0	0	0	26,994	0	0
99125		0.1175	-0.0025	0.25	0.93				0.1450S	0.0950S	0	0	0	0	11,000	0	0
99250		0.0725	-0.0025	0.18	0.85				0.1000	0.0100S	0	0	0	0	80,250	0	0
99375		0.0375	0.0000	0.12	0.77				0.0600	0.0250S	0	0	0	0	141,200	0	0
99500		0.0175	-0.0025	0.07	0.71				0.0300S	0.0100S	0	0	0	750	58,905	-250	0
99625		0.0075	0.0000	0.04	0.67				0.0100S	0.0100S	0	0	0	0	5,000	0	0
99750		0.0050	0.0000	0.02	0.65				0.0100S	0.0100S	0	0	0	0	1,000	0	0
								Total			0	0	0	750	431,315	-250	0

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Three Month Sterling

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	98.600					Indicative a-t-m Vol	0.00					Time to expiry: 265 Days				
90500		CAB	0.0000	0.00	1.92				0.0050	0.0050	0	0	0	0	200	0	0
91000		CAB	0.0000	0.00	1.94				0.0050	0.0050	0	0	0	0	65	0	0
92750		CAB	0.0000	0.00	1.94				0.0350	0.0100	0	0	0	0	759	0	0
93000		CAB	0.0000	0.00	1.94				0.0400	0.0100	0	0	0	0	170	0	0
93500	0.0100	CAB	0.0000	0.00	2.04	0.0100	0.0100		0.0250S	0.0100	0	10	10	0	250	0	0
94000		CAB	0.0000	0.00	1.93				0.1400S	0.0300	0	0	0	0	500	0	0
94500		0.0075	0.0000	-0.01	2.18				0.3000S	0.0600	0	0	0	0	1,463	0	0
94750		0.0125	0.0000	-0.02	2.21				0.0750	0.0700	0	0	0	0	23	0	0
95000		0.0175	0.0000	-0.02	2.20				0.5800S	0.0800	0	0	0	0	220	0	0
95250		0.0225	0.0000	-0.03	2.18				0.7750S	0.1000	0	0	0	0	3,450	0	0
95500		0.0300	0.0000	-0.04	2.16				0.2050S	0.0700S	0	0	0	0	6,000	0	0
95625		0.0350	0.0000	-0.05	2.15				0.0400	0.0400	0	0	0	0	700	0	0
95750		0.0400	0.0000	-0.05	2.13				0.0950S	0.0950S	0	0	0	0	2,000	0	0
96000		0.0450	0.0000	-0.06	2.03				0.2800S	0.0350	0	0	0	0	22,850	0	0
96125		0.0500	0.0000	-0.07	2.00				0.0600	0.0600	0	0	0	0	10	0	0
96250		0.0550	0.0000	-0.07	1.96				0.3000S	0.0650	0	0	0	0	2,020	0	0
96375		0.0600	0.0000	-0.08	1.92				0.1100	0.0700	0	0	0	0	510	0	0
96500		0.0650	0.0000	-0.09	1.88				0.3900	0.1250	0	0	0	0	16,300	0	0
96625		0.0725	0.0000	-0.10	1.84				0.0850	0.0850	0	0	0	0	4,000	0	0
96750		0.0775	+0.0025	-0.11	1.79				0.2850	0.0800	0	0	0	0	11,025	0	0
96875		0.0850	0.0000	-0.12	1.76				0.1800	0.0850	0	0	0	0	3,770	0	0
97000	0.0950	0.0950	0.0000	-0.13	1.72	0.0950S	0.0950S		0.3800S	0.0800S	0	500	500	300	19,313	0	0
97125		0.1050	0.0000	-0.14	1.68				0.1650S	0.1000	0	0	0	0	3,785	0	0
97250		0.1150	0.0000	-0.16	1.63				0.5600S	0.0950	0	0	0	0	17,102	0	0
97375		0.1250	0.0000	-0.17	1.57				0.2500	0.1250	0	0	0	0	1,020	0	0
97500	0.1400	0.1350	0.0000	-0.19	1.51	0.1400S	0.1400S		0.5400S	0.1350	0	500	500	0	16,405	0	0
97625		0.1500	+0.0025	-0.21	1.47				0.3050	0.1550S	0	0	0	300	350	+300	0
97750		0.1700	+0.0025	-0.24	1.43				0.6350S	0.1650S	0	0	0	0	3,220	0	0
97875		0.1900	+0.0025	-0.26	1.39				0.3700	0.1800	0	0	0	0	2,557	0	0
98000	0.2150	0.2100	+0.0025	-0.29	1.33	0.2150S	0.2150S		0.9400	0.1900	0	500	500	300	26,065	+300	0
98125		0.2375	0.0000	-0.33	1.30				0.5250S	0.2100	0	0	0	0	21,260	0	0
98250		0.2675	+0.0025	-0.37	1.25				0.8700	0.2400	0	0	0	0	12,501	0	0
98375		0.3025	+0.0025	-0.41	1.21				0.5050S	0.2700S	0	0	0	0	20,508	0	0
98500	0.3450	0.3425	+0.0025	-0.46	1.17	0.3450S	0.3450S		0.4250S	0.3050S	0	500	500	0	26,068	0	0
98625		0.3925	+0.0025	-0.51	1.13				0.4050S	0.3550	0	0	0	300	6,050	+300	0
98750		0.4425	+0.0025	-0.56	1.08				0.4200S	0.4100S	0	0	0	0	1,500	0	0
99250		0.7225	+0.0075	-0.82	0.85				0.6400S	0.6400S	0	0	0	0	1	0	0
99375		0.8125	+0.0100	-0.88	0.77				0.7250S	0.7250S	0	0	0	0	1	0	0
Total											0	2,010	2,010	1,200	253,991	+900	0

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Three Month Sterling

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 11	Underlying Price	97.650					Indicative a-t-m Vol	0.00									
																	Time to expiry: 447 Days
90000	CAB	0.0000	0.00	2.22					0.0250	0.0150	0	0	0	0	1,500	0	0
91500		0.0100	0.0000	-0.01	2.54				0.0100	0.0100	0	0	0	0	10	0	0
92250		0.0250	0.0000	-0.02	2.58				0.0150	0.0150	0	0	0	0	10	0	0
92500		0.0300	0.0000	-0.03	2.59				0.0450	0.0400	0	0	0	0	2,020	0	0
94000		0.0650	+0.0050	-0.06	2.23				0.0950	0.0700	0	0	0	0	6,500	0	0
94500		0.0850	0.0000	-0.08	2.14				0.2350S	0.2350S	0	0	0	0	500	0	0
95000		0.1200	0.0000	-0.11	2.06				0.2150	0.1100	0	0	0	0	7,700	0	0
95250		0.1400	0.0000	-0.13	2.01				0.1450	0.1450	0	0	0	0	10	0	0
95500		0.1650	+0.0050	-0.15	1.95				0.4350S	0.1950	0	0	0	0	1,700	0	0
95750		0.1900	+0.0050	-0.17	1.89				0.4450S	0.1450S	0	0	0	0	1,325	0	0
96000		0.2250	+0.0050	-0.20	1.84				0.5600	0.2750S	0	0	0	0	3,200	0	0
96250		0.2600	+0.0050	-0.23	1.79				0.7950S	0.2250S	0	0	0	0	6,250	0	0
96500		0.3050	+0.0050	-0.27	1.73				0.7450S	0.2800S	0	0	0	0	6,350	0	0
96750		0.3550	+0.0050	-0.31	1.67				0.7700S	0.3100	0	0	0	0	2,510	0	0
97000		0.4150	+0.0050	-0.35	1.61				0.7300S	0.3900S	0	0	0	0	6,300	0	0
97250		0.4950	+0.0050	-0.40	1.57				0.8000S	0.6100S	0	0	0	0	2,520	0	0
97500		0.5800	+0.0050	-0.46	1.51				0.8000S	0.5450S	0	0	0	0	14,350	0	0
97750		0.6750	+0.0100	-0.52	1.44				0.7850S	0.6600S	0	0	0	0	3,000	0	0
								Total			0	0	0	0	65,755	0	0
Jun 11	Underlying Price	97.230					Indicative a-t-m Vol	0.00									Time to expiry: 538 Days
90000		0.0100	0.0000	-0.01	2.75				0.0250	0.0200	0	0	0	0	3,000	0	0
92000		0.0550	+0.0050	-0.04	2.66				0.0700	0.0700	0	0	0	0	250	0	0
93750		0.0900	0.0000	-0.08	2.15				0.2200	0.1500	0	0	0	0	40	0	0
94000		0.1100	+0.0050	-0.09	2.13				0.1900	0.1900	0	0	0	0	4,500	0	0
95000		0.2050	+0.0100	-0.16	1.97						0	0	0	0	500	0	0
95500		0.2700	+0.0050	-0.21	1.88						0	0	0	0	500	0	0
96250		0.4200	+0.0100	-0.31	1.74				0.8200S	0.7350S	0	0	0	0	2,520	0	0
96500		0.4900	+0.0100	-0.35	1.71				0.8850S	0.7200S	0	0	0	0	5,000	0	0
96750		0.5650	+0.0100	-0.40	1.66				0.8200S	0.7150S	0	0	0	0	1,150	0	0
97000		0.6450	+0.0100	-0.45	1.60				0.7500S	0.6000S	0	0	0	0	3,000	0	0
97250		0.7450	+0.0100	-0.50	1.56				0.7400S	0.6900S	0	0	0	0	3,000	0	0
97500		0.8550	+0.0050	-0.56	1.51				0.7800S	0.7000S	0	0	0	0	8,000	0	0
								Total			0	0	0	0	31,460	0	0

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THREE MONTH STERLING 2 YEAR MID-CURVE
Calls

Previous Business Day
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Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bk Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Jan 10	Underlying Price	96.250	(Mar 12)		Indicative a-t-m Vol		0.00											
96250		0.1500	+0.0100	0.50	1.41							0	0	0	0	0	0	0
	Total											0	0	0	0	0	0	0
Feb 10	Underlying Price	96.250	(Mar 12)		Indicative a-t-m Vol		0.00											
96250		0.2300	+0.0150	0.50	1.52							0	0	0	0	0	0	0
	Total											0	0	0	0	0	0	0
Mar 10	Underlying Price	96.250	(Mar 12)		Indicative a-t-m Vol		0.00											
96250		0.2850	+0.0200	0.50	1.55							0	0	0	0	0	0	0
	Total											0	0	0	0	0	0	0
Jun 10	Underlying Price	96.040	(Jun 12)		Indicative a-t-m Vol		0.00											
95250		0.9250	+0.0250	0.78	1.58			0.5950S	0.5950S			0	0	0	0	500	0	0
95500		0.7400	+0.0250	0.70	1.58			0.4450S	0.4450S			0	0	0	0	500	0	0
95750		0.5800	+0.0250	0.61	1.58			0.3700S	0.3700S			0	0	0	0	500	0	0
96000		0.4400	+0.0250	0.52	1.58			0.2700S	0.2700S			0	0	0	0	500	0	0
	Total											0	0	0	0	2,000	0	0
Sep 10	Underlying Price	95.880	(Sep 12)		Indicative a-t-m Vol		0.00											
95875		0.5300	+0.0250	0.50	1.62							0	0	0	0	0	0	0
	Total											0	0	0	0	0	0	0
Dec 10	Underlying Price	95.730	(Dec 12)		Indicative a-t-m Vol		0.00											
95750		0.6000	+0.0050	0.50	1.62							0	0	0	0	0	0	0
	Total											0	0	0	0	0	0	0
	Total						Calls					0	0	0	0	2,000	0	0

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THREE MONTH STERLING 2 YEAR MID-CURVE

**Previous Business Day
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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
Jan 10	Underlying Price	96.250	(Mar 12)		Indicative a-t-m Vol		0.00											
96250		0.1500	-0.0100	-0.50	1.41							0	0	0	0	0	0	0
	Total											0	0	0	0	0	0	0
Feb 10	Underlying Price	96.250	(Mar 12)		Indicative a-t-m Vol		0.00											
96250		0.2300	-0.0050	-0.50	1.52							0	0	0	0	0	0	0
	Total											0	0	0	0	0	0	0
Mar 10	Underlying Price	96.250	(Mar 12)		Indicative a-t-m Vol		0.00											
96250		0.2850	0.0000	-0.50	1.55							0	0	0	0	0	0	0
	Total											0	0	0	0	0	0	0
Jun 10	Underlying Price	96.040	(Jun 12)		Indicative a-t-m Vol		0.00											
94000		0.0150	+0.0050	-0.03	1.66				0.1950S	0.1950S		0	0	0	0	500	0	0
94125		0.0200	+0.0050	-0.04	1.69				0.2250S	0.2250S		0	0	0	0	500	0	0
95500		0.2000	+0.0050	-0.30	1.58				0.4250	0.2900S		0	0	0	0	250	0	0
96000		0.4000	+0.0050	-0.48	1.58				0	0		0	0	0	0	0	0	0
	Total											0	0	0	0	1,250	0	0
Sep 10	Underlying Price	95.880	(Sep 12)		Indicative a-t-m Vol		0.00											
95875		0.5250	-0.0050	-0.50	1.62							0	0	0	0	0	0	0
	Total											0	0	0	0	0	0	0
Dec 10	Underlying Price	95.730	(Dec 12)		Indicative a-t-m Vol		0.00											
95750		0.6200	-0.0150	-0.50	1.62							0	0	0	0	0	0	0
	Total											0	0	0	0	0	0	0
	Total						Puts					0	0	0	0	1,250	0	0

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Three Month Sterling 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
Sep 10	Underlying Price	96.850	(Sep 11)	Indicative a-t-m Vol			0.00	Time to expiry: 265 Days								
94875		0.1000	0.0000	-0.12	2.05					0	0	0	0	4,000	0	0
95000		0.1100	0.0000	-0.13	2.03					0	0	0	0	7,000	0	0
95125		0.1250	0.0000	-0.15	2.01					0	0	0	0	2,000	0	0
95750		0.2150	0.0000	-0.23	1.87			0.3350S	0.3350S	0	0	0	0	1,000	0	0
96000		0.2650	0.0000	-0.28	1.81			0.2200S	0.2200S	0	0	0	0	3,500	0	0
96125		0.2950	0.0000	-0.31	1.79			0.4600S	0.4600S	0	0	0	0	3,000	0	0
96250		0.3350	0.0000	-0.34	1.78			0.6850S	0.2750	0	0	0	0	1,125	0	0
96375		0.3700	0.0000	-0.37	1.75			0.3100	0.3100	0	0	0	0	10	0	0
96500		0.4100	0.0000	-0.40	1.73			0.3450	0.3400S	0	0	0	0	505	0	0
96875		0.5500	0.0000	-0.50	1.63					0	0	0	0	0	0	0
							Total			0	0	0	0	22,140	0	0
Dec 10	Underlying Price	96.500	(Dec 11)	Indicative a-t-m Vol			0.00	Time to expiry: 356 Days								
96500		0.6600	+0.0050	-0.50	1.74					0	0	0	0	0	0	0
							Total			0	0	0	0	0	0	0
							Total	Puts		6,000	0	6,000	3,000	384,305	+2,430	0

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Long Gilt Calls

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	
Jan 10	Underlying Price	N/A	(Mar 10)	Indicative a-t-m Vol				N/A	Time to expiry: EXPIRED								
11550		N/A	N/A	N/A	N/A	N/A	N/A			N/A	N/A	N/A	N/A	N/A	0	0	
11650		N/A	N/A	N/A	N/A	N/A	N/A	0.37	0.13	N/A	N/A	N/A	N/A	N/A	-865	0	
11700		N/A	N/A	N/A	N/A	N/A	N/A	0.36	0.36	N/A	N/A	N/A	N/A	N/A	-100	0	
11750		N/A	N/A	N/A	N/A	N/A	N/A	0.91	0.23	N/A	N/A	N/A	N/A	N/A	-1,350	0	
11800		N/A	N/A	N/A	N/A	N/A	N/A			N/A	N/A	N/A	N/A	N/A	-500	0	
11850		N/A	N/A	N/A	N/A	N/A	N/A	0.50	0.24	N/A	N/A	N/A	N/A	N/A	-850	0	
11900		N/A	N/A	N/A	N/A	N/A	N/A			N/A	N/A	N/A	N/A	N/A	-500	0	
11950		N/A	N/A	N/A	N/A	N/A	N/A	0.03	0.03	N/A	N/A	N/A	N/A	N/A	-200	0	
Total										N/A	N/A	N/A	N/A	N/A	-4,365	0	
Feb 10	Underlying Price	114.52	(Mar 10)	Indicative a-t-m Vol				0.00	Time to expiry: 29 Days								
11450		0.99	-0.04	0.51	7.45					0	0	0	0	0	0	0	
11700		0.20	-0.02	0.16	7.44			0.54S	0.53S	0	0	0	0	200	0	0	
11800		0.09	-0.01	0.08	7.36			0.28S	0.28S	0	0	0	0	400	0	0	
Total										0	0	0	0	0	600	0	
Mar 10	Underlying Price	114.52		Indicative a-t-m Vol				0.00	Time to expiry: 57 Days								
11450		1.38	-0.04	0.51	7.54					0	0	0	0	0	0	0	
Total										0	0	0	0	0	0	0	0
Apr 10	Underlying Price	114.44	(Jun 10)	Indicative a-t-m Vol				0.00	Time to expiry: 90 Days								
11450		1.76	-0.04	0.50	7.86					0	0	0	0	0	0	0	
Total										0	0	0	0	0	0	0	0
Jun 10	Underlying Price	114.44		Indicative a-t-m Vol				0.00	Time to expiry: 148 Days								
11450		2.43	-0.03	0.51	8.43					0	0	0	0	0	0	0	
Total										0	0	0	0	0	0	0	0
Total							Calls			0	0	0	0	0	600	-4,365	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	
Jan 10	Underlying Price	N/A	(Mar 10)	Indicative a-t-m Vol			N/A	Time to expiry: EXPIRED									
11400	N/A	N/A	N/A	N/A	N/A	N/A	N/A	0.03	0.03	N/A	N/A	N/A	N/A	N/A	-300	0	
11500	N/A	N/A	N/A	N/A	N/A	N/A	N/A	0.12	0.12	N/A	N/A	N/A	N/A	N/A	-900	0	
11550	N/A	N/A	N/A	N/A	N/A	N/A	N/A			N/A	N/A	N/A	N/A	N/A	-400	0	
11600	N/A	N/A	N/A	N/A	N/A	N/A	N/A	0.36	0.34	N/A	N/A	N/A	N/A	N/A	-962	0	
11700	N/A	N/A	N/A	N/A	N/A	N/A	N/A	0.95	0.59	N/A	N/A	N/A	N/A	N/A	-500	0	
11750	N/A	N/A	N/A	N/A	N/A	N/A	N/A	0.79	0.79	N/A	N/A	N/A	N/A	N/A	-134	0	
Total										N/A	N/A	N/A	N/A	N/A	-3,196	0	
Feb 10	Underlying Price	114.52	(Mar 10)	Indicative a-t-m Vol			0.00	Time to expiry: 29 Days									
11350	0.54	0.00	-0.33	7.44				0.42S	0.22S	0	0	0	0	1,075	-100	0	
11400	0.73	+0.01	-0.41	7.39				0.45S	0.45S	0	0	0	0	250	0	0	
11450	0.97	+0.01	-0.49	7.45				0.74S	0.30S	0	0	0	0	125	0	0	
Total										0	0	0	0	1,450	-100	0	
Mar 10	Underlying Price	114.52	Indicative a-t-m Vol			0.00	Time to expiry: 57 Days										
11000	0.14	0.00	-0.09	7.54				0.19S	0.19S	0	0	0	0	480	0	0	
11100	0.26	0.00	-0.15	7.54				0.20S	0.20S	0	0	0	0	100	0	0	
11200	0.45	0.00	-0.23	7.54				0.46S	0.40	0	0	0	0	480	0	0	
11300	0.74	+0.01	-0.32	7.54				0.54S	0.54S	0	0	0	0	50	0	0	
11400	1.12	+0.01	-0.43	7.53				0.85	0.85	0	0	0	0	50	0	0	
11450	1.36	+0.01	-0.49	7.54						0	0	0	0	0	0	0	
Total										0	0	0	0	1,160	0	0	
Apr 10	Underlying Price	114.44	(Jun 10)	Indicative a-t-m Vol			0.00	Time to expiry: 90 Days									
11450	1.82	+0.01	-0.50	7.86						0	0	0	0	0	0	0	
Total										0	0	0	0	0	0	0	
Jun 10	Underlying Price	114.44	Indicative a-t-m Vol			0.00	Time to expiry: 148 Days										
11450	2.49	+0.02	-0.49	8.43						0	0	0	0	0	0	0	
Total										0	0	0	0	0	0	0	
Total							Puts				0	0	0	0	2,610	-3,296	0