

Options on Financial Futures Summary

Business Day **Fri 27 Aug 2010**
Previous Business Day
Thu 26 Aug 2010

Contract	CONNECT* Volume	Basis Volume	Block Trd Volume	Total Volume	Official Volume	Open Interest	Change
Short Term Interest Rate Products							
Three Month Euribor	85,594	N/A	85,750	171,344	268,346	12,826,582	+31,054
Three Month Euribor Mid-Curve	18,350	N/A	6,000	24,350	7,300	1,637,041	-2,000
THREE MONTH EURO (EURIBOR) 2 YEAR MID-CURVE	0	N/A	0	0	0	8,000	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	54,270	N/A	0	54,270	52,300	5,364,620	+22,197
THREE MONTH STERLING 2 YEAR MID-CURVE	0	N/A	0	0	0	2,000	0
Three Month Sterling Mid-Curve	49,260	N/A	18,750	68,010	8,000	2,266,908	+4,200
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	300	N/A	0	300	100	1,502	-50

* CONNECT means LIFFE CONNECT (Registered Trademark)

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Options on Financial Futures

Business Day Fri 27 Aug 2010
Previous Business Day Thu 26 Aug 2010
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
Sep 10	Underlying Price	99.115					Indicative a-t-m Vol	0.23						Time to expiry:				17 Days
95750		3.3650	+0.0050	1.00	0.57				0.6050S	0.5900S		0	0	0	0	1,000	0	0
96000		3.1150	+0.0050	1.00	0.57				2.0600S	0.3500		0	0	0	0	4,700	0	0
96250		2.8650	+0.0050	1.00	0.57				1.8100S	0.5650S		0	0	0	0	1,000	0	0
96500		2.6150	+0.0050	1.00	0.57				2.3200S	0.3000		0	0	0	0	2,400	0	0
96750		2.3650	+0.0050	1.00	0.57				0.5150S	0.4600S		0	0	0	0	1,801	0	0
97000		2.1150	+0.0050	1.00	0.57				1.2750S	0.2500S		0	0	0	0	3,980	0	0
97250		1.8650	+0.0050	1.00	0.57				0.4900S	0.4900S		0	0	0	0	200	0	0
97500		1.6150	+0.0050	1.00	0.57				1.5250S	0.1700S		0	0	0	0	4,475	0	0
97750		1.3650	+0.0050	1.00	0.58				0.8400S	0.3750S		0	0	0	0	8,770	0	0
98000		1.1150	+0.0050	1.00	0.58				0.4650S	0.1050S		0	0	0	0	8,225	0	0
98125		0.9900	+0.0050	1.00	0.58				0.5400S	0.5000S		0	0	0	0	1,250	0	0
98250		0.8650	+0.0050	1.00	0.58				0.9600S	0.1750		0	0	0	0	12,997	0	0
98375		0.7400	+0.0050	1.00	0.58				0.4550S	0.3200S		0	0	0	0	9,629	0	0
98500		0.6150	+0.0050	1.00	0.58				0.6200S	0.0850S		0	0	0	0	47,770	0	0
98625		0.4900	+0.0050	1.00	0.56				0.5800S	0.2000S		0	0	0	0	80,398	0	0
98750		0.3650	+0.0050	1.00	0.53				0.4800S	0.0500S		0	0	0	0	92,885	0	0
98875		0.2400	+0.0050	0.99	0.48				0.3550S	0.0800S		0	0	0	0	136,359	0	0
99000		0.1175	+0.0025	0.91	0.38				0.2650	0.0250S		0	0	0	0	203,416	0	0
99125	0.0150	0.0150	0.0000	0.42	0.22	0.0150	0.0150		0.1600	0.0100S		24,875	9,505	34,380	5,645	346,279	-2,467	0
99250		0.0025	0.0000	0.04	0.36				0.1000S	CAB		0	0	0	2,200	321,635	+1,000	0
99375	0.0050	CAB	0.0000	0.00	0.40	0.0050S	0.0050S		0.0350S	CAB		0	500	500	500	335,327	+500	0
99500		CAB	0.0000	0.00	0.41				0.0150S	CAB		0	0	0	0	204,748	0	0
99625		CAB	0.0000	0.00	0.41				0.0100S	0.0050S		0	0	0	0	24,000	0	0
99750		CAB	0.0000	0.00	0.41				0.0050S	0.0050S		0	0	0	0	1,000	0	0
							Total					24,875	10,005	34,880	8,345	1,854,244	-967	0
Oct 10	Underlying Price	99.060	(Dec 10)				Indicative a-t-m Vol	0.41						Time to expiry:				52 Days
98750		0.3150	-0.0100	0.94	0.54				0.2250S	0.2250S		0	0	0	0	500	0	0
98875		0.2000	-0.0075	0.85	0.48				0.3150	0.1250S		0	0	0	0	14,910	0	0
99000	0.1000	0.1000	-0.0050	0.64	0.43	0.1000	0.1000		0.1600S	0.0450		10,000	100	10,100	20,000	79,195	+15,500	0
99125		0.0300	-0.0075	0.33	0.39				0.1400S	0.0150S		0	0	0	2,000	69,223	0	0
99250		0.0100	0.0000	0.11	0.42				0.0800S	0.0050S		0	0	0	2,250	55,210	+750	0
99375		0.0025	0.0000	0.04	0.46				0.0450	0.0050S		0	0	0	0	23,700	0	0
99500		CAB	0.0000	0.01	0.51				0.0050S	CAB		0	0	0	0	8,300	0	0
							Total					10,000	100	10,100	24,250	251,038	+16,250	0
Nov 10	Underlying Price	99.060	(Dec 10)				Indicative a-t-m Vol	0.42						Time to expiry:				80 Days
98875		0.2100	-0.0050	0.80	0.47				0.1600S	0.1600S		0	0	0	0	12,984	0	0
99000		0.1150	-0.0050	0.62	0.43				0.1650S	0.0650		0	0	0	0	22,575	0	0
99125		0.0475	-0.0025	0.36	0.40				0.1050	0.0400S		0	0	0	0	26,865	0	0
99250		0.0125	-0.0025	0.14	0.38				0.0150	0.0150		0	0	0	0	11,500	0	0
99375		0.0050	0.0000	0.05	0.41				0.0150S	0.0100		0	0	0	0	11,000	0	0
99500		0.0025	0.0000	0.02	0.46				0.0050	0.0050		0	0	0	0	1,000	0	0
							Total					0	0	0	0	85,924	0	0

Options on Financial Futures

Business Day Fri 27 Aug 2010
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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	99.010					Indicative a-t-m Vol	0.48						Time to expiry:	199 Days				
97250		1.7600	-0.0050	1.00	0.72				0.8600S	0.4600S		0	0	0	0	19,250	0	0	0
97500		1.5100	-0.0050	1.00	0.72				0.6400S	0.3900S		0	0	0	0	11,350	0	0	0
97750		1.2625	-0.0050	0.99	0.72				0.5900S	0.4050S		0	0	0	0	10,000	0	0	0
98000		1.0175	-0.0050	0.97	0.75				0.7850S	0.2700		0	0	0	0	9,050	0	0	0
98250		0.7750	-0.0050	0.93	0.69				0.6450	0.1350		0	0	0	0	21,373	0	0	0
98500		0.5400	-0.0050	0.87	0.63				0.6700	0.1000S		0	0	0	0	86,756	0	0	0
98625		0.4300	-0.0025	0.81	0.59				0.3700	0.2550S		0	0	0	0	5,275	0	0	0
98750		0.3250	-0.0050	0.74	0.55				0.4550S	0.0500S		0	0	0	500	137,632	+283	0	0
98875		0.2300	-0.0025	0.64	0.52				0.3500	0.1250S		0	0	0	1,000	49,454	+1,000	0	0
99000	0.1450	0.1450	-0.0075	0.51	0.48		0.1500S	0.1450	0.2850S	0.0250S		0	2,500	2,500	500	178,170	0	0	0
99125		0.0850	-0.0025	0.37	0.46				0.2000S	0.0450S		0	0	0	4,500	101,777	-2,225	0	0
99250	0.0400	0.0425	-0.0025	0.23	0.44		0.0400	0.0400	0.1500S	0.0050S		0	5,000	5,000	4,000	120,436	0	0	0
99375	0.0150	0.0200	0.0000	0.12	0.43		0.0150S	0.0150S	0.0850	0.0050S		0	1,000	1,000	1,000	60,085	+250	0	0
99500		0.0100	0.0000	0.06	0.44				0.0500	0.0050S		0	0	0	0	33,552	0	0	0
99625		0.0050	0.0000	0.03	0.44				0.0200	0.0050S		0	0	0	0	25,700	0	0	0
99750		0.0025	0.0000	0.01	0.45							0	0	0	0	4,000	0	0	0
							Total					0	8,500	8,500	11,500	873,860	-692	0	0
Jun 11	Underlying Price	98.960					Indicative a-t-m Vol	0.55						Time to expiry:	290 Days				
97000		1.9625	-0.0050	0.99	0.88				1.8850S	0.5900S		0	0	0	0	4,675	0	0	0
97250		1.7175	-0.0050	0.98	0.97				0.5900S	0.5000S		0	0	0	0	3,900	0	0	0
97500		1.4725	-0.0050	0.96	0.92				1.4200S	0.4600S		0	0	0	0	6,475	0	0	0
97750		1.2275	-0.0050	0.95	0.86				0.8050	0.4300		0	0	0	0	13,100	0	0	0
97875		1.1075	-0.0050	0.93	0.83				0.8950	0.8950		0	0	0	0	25	0	0	0
98000		0.9875	-0.0050	0.92	0.79				0.9600S	0.3900S		0	0	0	0	20,488	0	0	0
98250		0.7525	-0.0050	0.87	0.73				0.5750	0.1300S		0	0	0	0	5,205	0	0	0
98500		0.5325	-0.0025	0.79	0.66				0.5950	0.1250S		0	0	0	0	35,374	0	0	0
98625		0.4300	-0.0025	0.73	0.63				0.3600S	0.2850S		0	0	0	0	2,950	0	0	0
98750		0.3325	-0.0050	0.65	0.60				0.4500S	0.0700		0	0	0	0	44,779	0	0	0
98875		0.2475	-0.0025	0.57	0.57				0.2850S	0.1400S		0	0	0	0	23,549	0	0	0
99000	0.1750	0.1700	-0.0050	0.47	0.54		0.1750S	0.1700S	0.2950S	0.0400S		0	2,500	2,500	2,750	131,684	+2,250	0	0
99125		0.1100	0.0000	0.36	0.51				0.1400S	0.0550S		0	0	0	2,500	107,012	0	0	0
99250		0.0625	-0.0025	0.25	0.48				0.1500	0.0150S		0	0	0	0	121,276	0	0	0
99375		0.0300	-0.0025	0.15	0.45				0.0450S	0.0150S		0	0	0	0	11,500	0	0	0
99500		0.0125	-0.0025	0.08	0.43				0.0700	0.0050S		0	0	0	0	16,215	0	0	0
99750		0.0025	0.0000	0.02	0.43				0.0200	0.0050S		0	0	0	0	6,700	0	0	0
							Total					0	2,500	2,500	5,250	554,907	+2,250	0	0

Options on Financial Futures

Business Day **Fri 27 Aug 2010**
Previous Business Day
Thu 26 Aug 2010
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
Sep 11	Underlying Price	98.910					Indicative a-t-m Vol	0.62						Time to expiry:				388 Days
97250		1.6900	-0.0100	0.94	1.08				0.7150	0.6150S		0	0	0	0	1,170	0	0
97500		1.4500	-0.0050	0.92	1.00				0.6450S	0.5700S		0	0	0	0	6,600	0	0
97750		1.2100	-0.0050	0.89	0.93				0.5500S	0.4800S		0	0	0	0	4,175	0	0
98000		0.9750	-0.0050	0.85	0.85				0.9600	0.2850S		0	0	0	0	17,500	0	0
98250		0.7500	-0.0050	0.80	0.79				0.7800	0.3650		0	0	0	0	16,225	0	0
98500		0.5400	-0.0050	0.71	0.72				0.5600S	0.1500S		0	0	0	0	22,500	0	0
98750		0.3550	0.0000	0.60	0.66				0.4200S	0.1050		0	0	0	0	50,725	0	0
99000		0.2000	+0.0050	0.44	0.59				0.2850S	0.0500S		0	0	0	0	43,450	0	0
99250		0.0800	0.0000	0.26	0.51				0.1400S	0.0150S		0	0	0	0	27,450	0	0
99500		0.0150	0.0000	0.09	0.42				0.0800S	0.0050S		0	0	0	0	41,085	0	0
99750		0.0050	0.0000	0.02	0.41				0.0100S	0.0100S		0	0	0	0	2,000	0	0
									Total			0	0	0	0	232,880	0	0
Dec 11	Underlying Price	98.820					Indicative a-t-m Vol	0.68						Time to expiry:				479 Days
97250		1.6200	-0.0150	0.91	1.05				0.6150S	0.6000S		0	0	0	0	350	0	0
97500		1.3850	-0.0150	0.88	0.99				0.6350S	0.5100S		0	0	0	0	24,500	0	0
97750		1.1550	-0.0100	0.85	0.93				1.0300	0.4650S		0	0	0	0	18,295	0	0
98000		0.9300	-0.0150	0.80	0.87				0.8600S	0.4150S		0	0	0	0	13,350	0	0
98250		0.7200	-0.0100	0.73	0.81				0.5000S	0.3100		0	0	0	0	3,275	0	0
98500		0.5250	-0.0100	0.65	0.75				0.5300S	0.1850S		0	0	0	0	14,650	0	0
98750		0.3500	-0.0100	0.54	0.70				0.4050S	0.1100S		0	0	0	0	42,575	0	0
99000		0.2050	-0.0050	0.40	0.63				0.3000S	0.0700S		0	0	0	0	39,644	0	0
99250	0.1000	0.1000	0.0000	0.25	0.57	0.1000	0.1000		0.1900S	0.0150S		0	2,139	2,139	0	37,876	0	0
99500		0.0300	0.0000	0.11	0.49				0.0350S	0.0200S		0	0	0	0	21,000	0	0
									Total			0	2,139	2,139	0	215,515	0	0
Mar 12	Underlying Price	98.750					Indicative a-t-m Vol	0.75						Time to expiry:				570 Days
96500		2.3000	-0.0150	0.93	1.26				2.0100S	2.0100S		0	0	0	0	100	0	0
97750		1.1400	-0.0100	0.80	0.99				0.5400S	0.5400S		0	0	0	0	500	0	0
98000		0.9250	-0.0050	0.75	0.92				0.7900	0.4600S		0	0	0	0	3,000	0	0
98250		0.7200	-0.0100	0.68	0.86				0.6300S	0.4300S		0	0	0	0	15,150	0	0
98500		0.5350	-0.0050	0.60	0.81				0.5450S	0.3250		0	0	0	0	12,675	0	0
98750	0.3800	0.3700	0.0000	0.50	0.75	0.3800S	0.3800S		0.3900S	0.3050		0	750	750	0	6,500	0	0
99000		0.2300	0.0000	0.39	0.69				0.2350S	0.1000S		0	0	0	0	10,045	0	0
99250		0.1200	0.0000	0.26	0.62				0.0850	0.0850		0	0	0	0	2,025	0	0
99500		0.0450	0.0000	0.13	0.54				0.0550	0.0100		0	0	0	0	34,500	0	0
									Total			0	750	750	0	84,495	0	0

Options on Financial Futures

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Previous Business Day
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Three Month Euribor

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
Jun 12	Underlying Price	98.665					Indicative a-t-m Vol	0.79			Time to expiry:	661 Days				
98250	0.7200	0.7050	-0.0150	0.64	0.88	0.7200S	0.7200S	0.7300S	0.4800S	0	1,250	1,250	0	13,850	0	0
98500		0.5250	-0.0150	0.56	0.83			0.5250S	0.4200S	0	0	0	0	4,950	0	0
98750	0.3800	0.3700	-0.0100	0.47	0.77	0.3800S	0.3800S	0.3800S	0.3250S	0	1,000	1,000	0	1,500	0	0
99000		0.2300	-0.0100	0.36	0.70			0.2300S	0.2250S	0	0	0	0	10,700	0	0
99250		0.1250	-0.0050	0.25	0.64			0.1100S	0.1100S	0	0	0	0	2,750	0	0
99500		0.0550	-0.0050	0.14	0.57			0.0500S	0.0350S	0	0	0	0	14,500	0	0
						Total				0	2,250	2,250	0	48,250	0	0
						Total	Calls			60,875	49,244	110,119	51,345	6,446,845	+18,841	0

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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	
Sep 10		Underlying Price	99.115	Indicative a-t-m Vol			0.23	Time to expiry:		17 Days									
91000		CAB	0.0000	0.00	0.57				0.0050S	0.0050S		0	0	0	0	523	0	0	
92750		CAB	0.0000	0.00	0.57				0.0100S	0.0050		0	0	0	0	754	0	0	
94750		CAB	0.0000	0.00	0.57				0.0450	0.0100		0	0	0	0	1,025	0	0	
95000		CAB	0.0000	0.00	0.57				0.0300S	0.0050S		0	0	0	0	2,150	0	0	
95250		CAB	0.0000	0.00	0.57				0.2650S	0.2650S		0	0	0	0	250	0	0	
95500		CAB	0.0000	0.00	0.57				0.0300S	0.0200S		0	0	0	0	1,200	0	0	
95750		CAB	0.0000	0.00	0.57				0.5900S	0.5650S		0	0	0	0	1,800	0	0	
96000		CAB	0.0000	0.00	0.57				0.4950S	0.0050		0	0	0	0	53,942	0	0	
96250		CAB	0.0000	0.00	0.57				0.5650S	0.5300S		0	0	0	0	6,175	0	0	
96375		CAB	0.0000	0.00	0.57				0.0150	0.0150		0	0	0	0	10	0	0	
96500		CAB	0.0000	0.00	0.57				0.5850S	0.0050S		0	0	0	0	20,620	0	0	
96625		CAB	0.0000	0.00	0.57				0.0500	0.0500		0	0	0	0	10	0	0	
96750		CAB	0.0000	0.00	0.57				0.5800S	0.0450S		0	0	0	0	9,401	0	0	
97000		CAB	0.0000	0.00	0.57				0.5650S	0.0100S		0	0	0	0	39,246	0	0	
97125		CAB	0.0000	0.00	0.57				0.0400	0.0400		0	0	0	0	1,250	0	0	
97250		CAB	0.0000	0.00	0.57				1.1300S	0.0050		0	0	0	0	29,360	0	0	
97375		CAB	0.0000	0.00	0.57				0.1550	0.0350S		0	0	0	0	8,060	0	0	
97500		CAB	0.0000	0.00	0.57				0.5150S	0.0050S		0	0	0	0	38,759	0	0	
97625		CAB	0.0000	0.00	0.58				0.1450S	0.0050S		0	0	0	0	7,121	0	0	
97750		CAB	0.0000	0.00	0.58				0.5350S	0.0100S		0	0	0	0	55,652	0	0	
97875		CAB	0.0000	0.00	0.58				0.1850S	0.0050S		0	0	0	0	10,410	0	0	
98000		CAB	0.0000	0.00	0.58				0.5000S	0.0050S		0	0	0	0	80,449	0	0	
98125		CAB	0.0000	0.00	0.58				0.3300S	0.0050		0	0	0	0	25,080	0	0	
98250		CAB	0.0000	0.00	0.58				0.4300S	0.0050S		0	0	0	0	83,818	0	0	
98375		CAB	0.0000	0.00	0.58				0.4150S	0.0050S		0	0	0	0	53,584	0	0	
98500		CAB	0.0000	0.00	0.58				0.4700S	0.0050S		0	0	0	0	137,299	0	0	
98625		CAB	0.0000	0.00	0.56				0.3800S	0.0050S		0	0	0	1,000	193,778	+250	0	
98750		CAB	0.0000	0.00	0.53				0.4600S	0.0050		0	0	0	1,000	254,850	-750	0	
98875		CAB	0.0000	-0.01	0.48				0.5200S	0.0050S		0	0	0	10,000	250,820	+5,270	0	
99000	0.0100	0.0025	-0.0025	-0.09	0.38	0.0100S	0.0050S		0.6150S	0.0050		0	1,000	1,000	21,650	216,081	+10,250	0	
99125	0.0250	0.0250	-0.0050	-0.58	0.22	0.0250S	0.0250S		0.2700S	0.0200S		14,875	1,500	16,375	12,500	151,981	+2,662	0	
99250		0.1375	-0.0050	-0.96	0.36				0.2950S	0.1250S		0	0	0	0	24,050	0	0	
Total												14,875	2,500	17,375	46,150	1,759,508	+17,682	0	
Oct 10		Underlying Price	99.060	(Dec 10)	Indicative a-t-m Vol			0.41	Time to expiry:		52 Days								
98000		CAB	0.0000	0.00	0.75				0.0500	0.0150S		0	0	0	0	500	0	0	
98250		CAB	0.0000	0.00	0.72				0.0300S	0.0300S		0	0	0	0	700	0	0	
98375		CAB	0.0000	0.00	0.70				0.0450	0.0150		0	0	0	0	1,250	0	0	
98500		CAB	0.0000	-0.01	0.65				0.0650	0.0050		0	0	0	0	12,240	0	0	
98625		0.0025	0.0000	-0.03	0.60				0.1200S	0.0050		0	0	0	0	7,931	0	0	
98750		0.0050	0.0000	-0.06	0.54				0.1400S	0.0050S		0	0	0	0	33,490	0	0	
98875		0.0150	+0.0025	-0.15	0.48				0.1850S	0.0150		0	0	0	250	21,100	0	0	
99000	0.0400	0.0400	+0.0050	-0.36	0.43	0.0400	0.0400		0.1900S	0.0250S		0	100	100	850	10,160	+350	0	
99125		0.0950	+0.0025	-0.67	0.39				0.2950S	0.0750S		0	0	0	0	7,499	0	0	
Total												0	100	100	1,100	94,870	+350	0	

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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
Nov 10	Underlying Price	99.060	(Dec 10)				Indicative a-t-m Vol	0.42						Time to expiry:				80 Days
98500		0.0025	+0.0025	-0.02	0.57				0.0450	0.0300S		0	0	0	0	1,500	0	0
98750		0.0100	+0.0025	-0.09	0.51				0.0900S	0.0900S		0	0	0	0	4,000	0	0
98875	0.0250	0.0250	+0.0050	-0.20	0.47	0.0250S		0.0250S	0.0800	0.0250S		0	2,000	2,000	0	201	0	0
99000		0.0550	+0.0050	-0.38	0.43				0.1850S	0.0300		0	0	0	0	2,250	0	0
99125		0.1125	+0.0075	-0.64	0.40							0	0	0	0	0	0	0
								Total				0	2,000	2,000	0	7,951	0	0
Dec 10	Underlying Price	99.060					Indicative a-t-m Vol	0.42						Time to expiry:				108 Days
93000		CAB	0.0000	0.00	0.69				0.0150	CAB		0	0	0	0	319	0	0
93750		CAB	0.0000	0.00	0.69				0.0100	0.0100		0	0	0	0	120	0	0
94000		CAB	0.0000	0.00	0.69				0.0350	0.0350		0	0	0	0	250	0	0
94500		CAB	0.0000	0.00	0.69				0.0350S	0.0050		0	0	0	0	1,000	0	0
95000		CAB	0.0000	0.00	0.69				0.0750	0.0250S		0	0	0	0	11,300	0	0
95500		CAB	0.0000	0.00	0.69				0.0650	0.0650		0	0	0	0	2,000	0	0
95750		CAB	0.0000	0.00	0.69				0.0800S	0.0400S		0	0	0	0	4,900	0	0
96000		CAB	0.0000	0.00	0.69				0.1300S	0.0250		0	0	0	0	50,290	0	0
96125		CAB	0.0000	0.00	0.69				0.0050	0.0050		0	0	0	0	150	0	0
96250		CAB	0.0000	0.00	0.69				0.1150S	0.1100S		0	0	0	0	7,525	0	0
96500		CAB	0.0000	0.00	0.69				0.1900	0.0150		0	0	0	0	7,523	0	0
96750		CAB	0.0000	0.00	0.69				0.5000S	0.0050S		0	0	0	0	9,635	0	0
97000		CAB	0.0000	0.00	0.69				0.4950S	0.0050		0	0	0	0	33,490	0	0
97250		CAB	0.0000	0.00	0.69				0.4850S	0.0050		0	0	0	0	33,760	0	0
97375		CAB	0.0000	0.00	0.69				0.0450S	0.0450S		0	0	0	0	2,000	0	0
97500		CAB	0.0000	0.00	0.69				0.6200S	0.0050		0	0	0	0	53,830	0	0
97625		CAB	0.0000	0.00	0.69				0.1500S	0.0150		0	0	0	0	12,250	0	0
97750		CAB	0.0000	0.00	0.69				0.5300S	0.0050S		0	0	0	0	57,780	0	0
97875		CAB	0.0000	0.00	0.69				0.2050S	0.0050		0	0	0	0	16,599	0	0
98000		CAB	0.0000	0.00	0.69				0.6400S	0.0050S		0	0	0	0	90,168	0	0
98125		CAB	0.0000	-0.01	0.69				0.2800S	0.0050		0	0	0	0	22,600	0	0
98250	0.0050	CAB	0.0000	-0.01	0.68	0.0050S		0.0050S	0.5350S	0.0050S		0	6,875	6,875	0	136,737	0	0
98375		0.0025	0.0000	-0.02	0.64				0.3700S	0.0100S		0	0	0	0	39,182	0	0
98500	0.0100	0.0050	0.0000	-0.04	0.61	0.0100S		0.0100S	0.5850S	0.0050S		0	6,875	6,875	0	281,695	0	0
98625		0.0100	0.0000	-0.08	0.57				0.3450S	0.0050S		0	0	0	0	252,727	0	0
98750	0.0150	0.0200	+0.0025	-0.14	0.53	0.0250S		0.0150S	0.7300S	0.0100S		2,000	5,020	7,020	1,000	311,543	-1,000	0
98875	0.0300	0.0350	0.0000	-0.24	0.48	0.0300S		0.0300S	0.3050S	0.0200S		4,000	2,040	6,040	30,000	154,085	+3,557	0
99000	0.0600	0.0675	+0.0025	-0.40	0.44	0.0600S		0.0600S	0.9100S	0.0450S		2,000	1,020	3,020	57,000	191,364	-11,000	0
99125		0.1225	+0.0075	-0.62	0.40				0.3050S	0.0900S		0	0	0	28,000	57,120	+18,848	0
99250		0.2100	+0.0100	-0.83	0.37				0.3500S	0.2500S		0	0	0	0	17,500	0	0
								Total				8,000	21,830	29,830	116,000	1,859,442	+10,405	0

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Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volat-ility(%)	High	Daily Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises	
Jun 11	Underlying Price	98.960					Indicative a-t-m Vol	0.55				Time to expiry: 290 Days					
94250		CAB	0.0000	0.00	0.87			0.0050	0.0050	0	0	0	0	23	0	0	
94500		CAB	0.0000	0.00	0.87			0.0650S	0.0050	0	0	0	0	10,000	0	0	
94750		CAB	0.0000	0.00	0.87			0.0550S	0.0550S	0	0	0	0	18,000	0	0	
95000		CAB	0.0000	0.00	0.87			0.1000S	0.0100	0	0	0	0	26,500	0	0	
95250		CAB	0.0000	0.00	0.87			0.1050	0.0150S	0	0	0	0	1,080	0	0	
95500		CAB	0.0000	0.00	0.87			0.1400S	0.0150S	0	0	0	0	7,750	0	0	
95750		CAB	0.0000	0.00	0.87			0.1450	0.0150	0	0	0	0	805	0	0	
96000		CAB	0.0000	0.00	0.87			0.1600S	0.0050	0	0	0	0	23,551	0	0	
96250		CAB	0.0000	0.00	0.87			0.0300S	0.0200S	0	0	0	0	1,550	0	0	
96500		CAB	0.0000	0.00	0.87			0.2800S	0.0200S	0	0	0	0	35,181	0	0	
96625		CAB	0.0000	0.00	0.88			0.0150	0.0150	0	0	0	0	200	0	0	
96750		CAB	0.0000	0.00	0.88			0.1150S	0.0300S	0	0	0	0	2,300	0	0	
97000			0.0025	0.0000	-0.01	0.88		0.6650S	0.0050S	0	0	0	0	73,178	0	0	
97250			0.0075	0.0000	-0.02	0.97		0.6300S	0.0200S	0	0	0	0	45,925	0	0	
97500			0.0125	0.0000	-0.04	0.92		0.6050S	0.0100S	0	0	0	0	41,460	0	0	
97750			0.0175	0.0000	-0.05	0.86		0.6000S	0.0400S	0	0	0	0	23,055	0	0	
97875			0.0225	0.0000	-0.07	0.83		0.0850	0.0350S	0	0	0	0	2,000	0	0	
98000			0.0275	0.0000	-0.08	0.79		0.6000	0.0250S	0	0	0	0	47,578	0	0	
98125			0.0325	0.0000	-0.10	0.76		0.1200	0.0350	0	0	0	0	34,775	0	0	
98250			0.0425	0.0000	-0.13	0.73		0.4300S	0.0450S	0	0	0	0	42,655	0	0	
98375			0.0550	0.0000	-0.17	0.69		0.1750S	0.0550S	0	0	0	0	24,675	0	0	
98500	0.0800		0.0725	+0.0025	-0.21	0.66	0.0800S	0.0800S	0.4150S	0.0750S	0	385	385	2,000	54,313	+1,000	0
98625			0.0950	+0.0025	-0.27	0.63		0.2600S	0.1100S	0	0	0	0	77,500	0	0	
98750	0.1350		0.1225	0.0000	-0.35	0.60	0.1350S	0.1350S	0.3750S	0.1100	0	385	385	1	68,870	+1	0
98875			0.1625	+0.0025	-0.43	0.57		0.3550S	0.1400S	0	0	0	1,000	85,250	0	0	
99000	0.2100		0.2100	0.0000	-0.53	0.54	0.2150S	0.2100S	0.4100S	0.1900	0	2,500	2,500	2,750	45,087	+2,500	0
99125			0.2750	+0.0050	-0.64	0.51		0.3850S	0.2600S	0	0	0	0	1,150	0	0	
Total										0	3,270	3,270	5,751	794,411	+3,501	0	

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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
Sep 11	Underlying Price	98.910					Indicative a-t-m Vol	0.62						Time to expiry:				388 Days
92000		CAB	0.0000	0.00	1.12				0.0200	0.0150		0	0	0	0	250	0	0
94000		CAB	0.0000	0.00	1.12				0.0400S	0.0350S		0	0	0	0	2,000	0	0
94750		CAB	0.0000	0.00	1.11							0	0	0	0	2,000	0	0
95000		CAB	0.0000	0.00	1.11				0.0800S	0.0150		0	0	0	0	11,000	0	0
95250		CAB	0.0000	0.00	1.11				0.1000S	0.0900S		0	0	0	0	10,000	0	0
96000			0.0050	0.0000	-0.01	1.25			0.1250	0.1050S		0	0	0	0	6,001	0	0
96250			0.0100	0.0000	-0.02	1.27			0.1150S	0.1150S		0	0	0	0	2,100	0	0
96500			0.0150	0.0000	-0.03	1.26			0.2500S	0.0350S		0	0	0	0	5,700	0	0
97000			0.0250	0.0000	-0.05	1.16			0.2550S	0.0200S		0	0	0	0	14,250	0	0
97250			0.0300	0.0000	-0.06	1.08			0.6150S	0.0550S		0	0	0	0	16,120	0	0
97500			0.0400	+0.0050	-0.08	1.00			0.6300S	0.0300S		0	0	0	0	11,800	0	0
97750			0.0500	+0.0050	-0.11	0.93			0.6200S	0.0400S		0	0	0	0	8,000	0	0
98000			0.0650	+0.0050	-0.15	0.85			0.4300S	0.0550S		0	0	0	0	17,550	0	0
98250			0.0900	+0.0050	-0.20	0.79			0.7150S	0.1750S		0	0	0	0	15,050	0	0
98500			0.1300	+0.0050	-0.29	0.72			0.5150S	0.1500S		0	0	0	0	21,300	0	0
98750			0.1950	+0.0100	-0.40	0.66			0.5500S	0.1850S		2,000	0	2,000	0	17,125	0	0
99000			0.2900	+0.0150	-0.56	0.59			0.4950S	0.3200S		0	0	0	0	7,250	0	0
								Total				2,000	0	2,000	0	167,496	0	0
Dec 11	Underlying Price	98.820					Indicative a-t-m Vol	0.68						Time to expiry:				479 Days
92000		CAB	0.0000	0.00	1.12				0.0100	0.0050		0	0	0	0	65	0	0
92500		CAB	0.0000	0.00	1.12				0.0100	0.0100		0	0	0	0	56	0	0
95000		CAB	0.0000	0.00	1.12				0.0350	0.0350		0	0	0	0	500	0	0
96000			0.0150	0.0000	-0.03	1.33			0.1800	0.0500		0	0	0	0	50,276	0	0
96250			0.0200	0.0000	-0.04	1.28			0.1000	0.0500S		0	0	0	0	100	0	0
96500			0.0250	0.0000	-0.05	1.23			0.2400S	0.0550S		0	0	0	0	16,350	0	0
96750			0.0300	0.0000	-0.06	1.17			0.1400S	0.0700S		0	0	0	0	12,000	0	0
97000			0.0400	0.0000	-0.07	1.12			0.2400S	0.0450		0	0	0	0	11,050	0	0
97250			0.0500	0.0000	-0.09	1.05			0.6200	0.1150		0	0	0	0	6,350	0	0
97500			0.0650	0.0000	-0.12	0.99			0.5900S	0.0750S		0	0	0	0	17,600	0	0
97750			0.0850	+0.0050	-0.15	0.93			0.6150S	0.1700S		0	0	0	0	14,665	0	0
98000	0.1000		0.1100	0.0000	-0.20	0.87	0.1000S	0.1000S	0.5300S	0.1000S		0	575	575	0	26,850	0	0
98250			0.1500	+0.0050	-0.27	0.81			0.4750S	0.2400S		0	0	0	0	16,450	0	0
98500	0.2000		0.2050	+0.0050	-0.35	0.75	0.2000S	0.2000S	0.4700S	0.2000S		0	575	575	0	19,575	0	0
98750			0.2800	+0.0050	-0.46	0.70			0.5350S	0.2500S		0	0	0	0	28,050	0	0
99000			0.3850	+0.0100	-0.60	0.63			0.6250S	0.6100S		0	0	0	0	500	0	0
								Total				0	1,150	1,150	0	220,437	0	0

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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
Mar 12	Underlying Price	98.750					Indicative a-t-m Vol	0.75						Time to expiry:				570 Days
95000		0.0100	0.0000	-0.02	1.47				0.0500	0.0250		0	0	0	0	600	0	0
96000		0.0300	0.0000	-0.05	1.35				0.0600S	0.0600S		0	0	0	0	1,000	0	0
96250		0.0400	+0.0050	-0.06	1.30				0.0800	0.0800		0	0	0	0	300	0	0
96500		0.0500	+0.0050	-0.07	1.26				0.1700S	0.0900S		0	0	0	0	4,025	0	0
96750		0.0600	+0.0050	-0.09	1.20				0.1450	0.1400		0	0	0	0	2,000	0	0
97000		0.0700	+0.0050	-0.11	1.15				0.2200S	0.1250S		0	0	0	0	13,837	0	0
97250		0.0900	+0.0050	-0.13	1.10							0	0	0	0	2,000	0	0
97500		0.1100	+0.0050	-0.16	1.04				0.3200S	0.1300		0	0	0	0	9,675	0	0
97750		0.1400	+0.0100	-0.20	0.99				0.4800S	0.2500S		0	0	0	0	750	0	0
98000		0.1750	+0.0150	-0.25	0.92				0.5400S	0.1950S		0	0	0	0	5,250	0	0
98250		0.2200	+0.0100	-0.32	0.86				0.5350S	0.4600S		0	0	0	0	8,100	0	0
98500		0.2850	+0.0150	-0.40	0.81				0.5600S	0.3400S		0	0	0	0	13,825	0	0
98750	0.3600	0.3700	+0.0200	-0.50	0.75	0.3600S	0.3600S		0.4250S	0.3300S		0	750	750	0	4,000	0	0
99000		0.4800	+0.0200	-0.61	0.69							0	0	0	0	1,000	0	0
							Total					0	750	750	0	66,362	0	0
Jun 12	Underlying Price	98.665					Indicative a-t-m Vol	0.79						Time to expiry:				661 Days
95000		0.0250	0.0000	-0.03	1.54				0.0650S	0.0650S		0	0	0	0	500	0	0
95750		0.0450	0.0000	-0.06	1.41				0.0700S	0.0700S		0	0	0	0	500	0	0
96250		0.0650	0.0000	-0.08	1.32				0.1200S	0.1200S		0	0	0	0	750	0	0
97000		0.1050	0.0000	-0.14	1.16				0.2000S	0.1950S		0	0	0	0	12,700	0	0
97250		0.1300	+0.0050	-0.16	1.10				0.2300S	0.2250S		0	0	0	0	1,250	0	0
97500		0.1550	+0.0050	-0.20	1.05							0	0	0	0	3,500	0	0
98000		0.2300	+0.0050	-0.29	0.94							0	0	0	0	3,500	0	0
98250	0.2800	0.2900	+0.0100	-0.36	0.88	0.2800S	0.2800S		0.5550S	0.2800S		0	1,250	1,250	0	12,850	0	0
98500		0.3600	+0.0100	-0.44	0.83				0.5600S	0.3950S		0	0	0	0	5,450	0	0
98750	0.4500	0.4550	+0.0150	-0.53	0.77	0.4500S	0.4500S		0.4700S	0.4400S		0	1,000	1,000	0	2,000	0	0
							Total					0	2,250	2,250	0	43,000	0	0
						Total	Puts					24,875	36,350	61,225	217,001	6,379,737	+12,213	0

Options on Financial Futures

Business Day Fri 27 Aug 2010
Previous Business Day Thu 26 Aug 2010
Three Month Euribor Mid-Curve
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
Jun 11	Underlying Price	98.665	(Jun 12)		Indicative a-t-m Vol	0.83				Time to expiry: 290 Days						
98000	0.1000	0.1050	+0.0050	-0.22	0.97	0.1000S	0.1000S	0.1000S	0.1000S	2,000	1,000	3,000	0	0	0	0
98250		0.1550	+0.0100	-0.30	0.91			0.3350S	0.3300S	0	0	0	0	800	0	0
98375		0.1900	+0.0100	-0.35	0.89			0.3400S	0.3200S	0	0	0	0	250	0	0
98500		0.2250	+0.0100	-0.41	0.86			0.2600S	0.2600S	0	0	0	0	500	0	0
98750		0.3300	+0.0150	-0.55	0.81					0	0	0	0	0	0	0
							Total			2,000	1,000	3,000	0	1,550	0	0
						Total	Puts			6,000	10,900	16,900	1,700	737,538	-1,000	0

Options on Financial Futures

Business Day **Fri 27 Aug 2010**
THREE MONTH EURO (EURIBOR) 2 YEAR MID-CURVE

Previous Business Day
Thu 26 Aug 2010

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
Sep 10	Underlying Price	98.575	(Sep 12)				Indicative a-t-m Vol	0.73										
98500		0.1100	-0.0200	0.68	0.73				0.0600S	0.0600S		0	0	0	0	2,000	0	0
98625		0.0400	-0.0150	0.38	0.72							0	0	0	0	0	0	0
98750		0.0100	-0.0050	0.13	0.72				0.0200S	0.0200S		0	0	0	0	4,000	0	0
99000		CAB	0.0000	0.00	0.70				0.0050S	0.0050S		0	0	0	0	2,000	0	0
							Total					0	0	0	0	8,000	0	0
Oct 10	Underlying Price	98.460	(Dec 12)				Indicative a-t-m Vol	0.81										
98500		0.1050	-0.0150	0.45	0.81							0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0
Nov 10	Underlying Price	98.460	(Dec 12)				Indicative a-t-m Vol	0.79										
98500		0.1250	-0.0200	0.46	0.79							0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0
Dec 10	Underlying Price	98.460	(Dec 12)				Indicative a-t-m Vol	0.77										
98500		0.1450	-0.0200	0.46	0.77							0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0
Mar 11	Underlying Price	98.370	(Mar 13)				Indicative a-t-m Vol	0.88										
98375		0.2500	-0.0200	0.50	0.88							0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0
Jun 11	Underlying Price	98.260	(Jun 13)				Indicative a-t-m Vol	0.94										
98250		0.3300	-0.0200	0.51	0.94							0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0
							Total	Calls				0	0	0	0	8,000	0	0

Options on Financial Futures

Business Day Fri 27 Aug 2010
Previous Business Day Thu 26 Aug 2010
Three Month Sterling
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	
Jun 11	Underlying Price	99.080					Indicative a-t-m Vol										0.55
																	Time to expiry: 292 Days
96250		2.8350	0.0000	0.99	1.41			0.8850S	0.7400S	0	0	0	0	870	0	0	0
96500		2.5900	0.0000	0.98	1.45			1.2700S	0.5500	0	0	0	0	2,250	0	0	0
96750		2.3450	0.0000	0.97	1.42			1.7400S	0.7050S	0	0	0	0	1,500	0	0	0
97000		2.1000	0.0000	0.96	1.36			1.2400	0.3700S	0	0	0	0	6,750	0	0	0
97250		1.8550	0.0000	0.95	1.28			1.0900S	0.6900S	0	0	0	0	3,500	0	0	0
97500		1.6100	0.0000	0.94	1.19			0.8700	0.2250S	0	0	0	0	12,144	0	0	0
97750		1.3675	0.0000	0.92	1.10			0.7650S	0.7650S	0	0	0	0	500	0	0	0
98000		1.1275	0.0000	0.89	1.00			0.9100S	0.1350S	0	0	0	0	13,044	0	0	0
98250		0.8950	0.0000	0.85	0.91			0.7550S	0.1050	0	0	0	0	7,826	0	0	0
98500		0.6650	0.0000	0.79	0.81			0.5650S	0.0600S	0	0	0	0	11,050	0	0	0
98750		0.4450	0.0000	0.71	0.69			0.4550	0.1000S	0	0	0	0	13,826	0	0	0
98875		0.3425	0.0000	0.64	0.64			0.3500S	0.2450S	0	0	0	0	6,400	0	0	0
99000		0.2500	0.0000	0.56	0.58			0.2400S	0.0300S	0	0	0	0	35,200	0	0	0
99125		0.1675	0.0000	0.46	0.53			0.1700S	0.0800S	0	0	0	250	7,600	+250	0	0
99250		0.1025	0.0000	0.35	0.49			0.1000S	0.0200	0	0	0	0	45,760	0	0	0
99375		0.0525	0.0000	0.23	0.44			0.0450S	0.0150S	0	0	0	0	15,300	0	0	0
99500		0.0200	-0.0025	0.12	0.40			0.0350S	0.0050S	0	0	0	0	16,750	0	0	0
99750		0.0050	0.0000	0.03	0.39			0.0250S	0.0250S	0	0	0	0	11,000	0	0	0
								Total		0	0	0	250	211,270	+250	0	0
Sep 11	Underlying Price	98.970					Indicative a-t-m Vol										0.65
																	Time to expiry: 390 Days
96250		2.7700	-0.0100	0.94	1.77			0.9050S	0.9050S	0	0	0	0	100	0	0	0
96500		2.5250	-0.0100	0.93	1.68			0.8500S	0.8250S	0	0	0	0	2,250	0	0	0
96750		2.2800	-0.0100	0.92	1.58			0.8000S	0.7500S	0	0	0	0	2,000	0	0	0
97000		2.0350	-0.0100	0.91	1.47			0.8200S	0.6800S	0	0	0	0	4,250	0	0	0
97500		1.5550	-0.0050	0.87	1.28			0.7800	0.7800	0	0	0	0	10	0	0	0
97750		1.3150	-0.0050	0.85	1.17			0.7500S	0.5100S	0	0	0	0	7,130	0	0	0
98000		1.0800	-0.0050	0.82	1.06			0.5350	0.2850S	0	0	0	0	3,500	0	0	0
98250		0.8500	-0.0100	0.77	0.95			0.5050S	0.2900	0	0	0	0	627	0	0	0
98500		0.6300	-0.0100	0.71	0.85			0.4550S	0.1100S	0	0	0	0	10,350	0	0	0
98750		0.4300	-0.0100	0.61	0.75			0.3400S	0.1150	0	0	0	0	6,690	0	0	0
99000		0.2500	-0.0050	0.48	0.64			0.2600S	0.0400S	0	0	0	0	15,175	0	0	0
99250		0.1050	-0.0050	0.30	0.53			0.1000	0.0200	0	0	0	0	11,600	0	0	0
99500		0.0300	0.0000	0.13	0.47			0.0300S	0.0050S	0	0	0	0	3,500	0	0	0
								Total		0	0	0	0	67,182	0	0	0

Options on Financial Futures

Business Day Fri 27 Aug 2010
Previous Business Day Thu 26 Aug 2010
Three Month Sterling
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	
Dec 11	Underlying Price	98.810					Indicative a-t-m Vol										0.76
																	Time to expiry: 481 Days
96500		2.3750	-0.0100	0.91	1.51			0.9000S	0.8350S	0	0	0	0	1,150	0	0	0
96750		2.1350	-0.0100	0.90	1.43			0.8300S	0.7550S	0	0	0	0	1,100	0	0	0
97000		1.8950	-0.0100	0.89	1.35			0.9650S	0.7300S	0	0	0	0	6,500	0	0	0
97250		1.6600	-0.0050	0.86	1.27			0.7300	0.6700S	0	0	0	0	4,638	0	0	0
97500		1.4250	-0.0100	0.84	1.18			0.6750S	0.5500S	0	0	0	0	1,700	0	0	0
97750		1.2000	-0.0100	0.80	1.11			0.7100S	0.5350S	0	0	0	0	2,475	0	0	0
98000		0.9750	-0.0100	0.76	1.02			0.6550S	0.3450	0	0	0	0	3,366	0	0	0
98250		0.7650	-0.0100	0.70	0.95			0.5900S	0.2600	0	0	0	0	4,400	0	0	0
98500		0.5700	-0.0100	0.62	0.87			0.4400	0.1200	0	0	0	0	13,280	0	0	0
98750		0.3850	-0.0100	0.53	0.78			0.3550S	0.0900	0	0	0	0	8,000	0	0	0
99000		0.2250	-0.0100	0.41	0.69			0.2200S	0.0600S	0	0	0	0	9,369	0	0	0
99250		0.1050	-0.0050	0.26	0.59			0.0950S	0.0550S	0	0	0	0	9,000	0	0	0
99500		0.0350	0.0000	0.12	0.51			0.0250S	0.0150S	0	0	0	0	1,000	0	0	0
								Total		0	0	0	0	65,978	0	0	0
Mar 12	Underlying Price	98.640					Indicative a-t-m Vol										0.83
																	Time to expiry: 572 Days
97000		1.7550	-0.0150	0.86	1.27			0.7800S	0.7800S	0	0	0	0	250	0	0	0
97250		1.5250	-0.0200	0.83	1.20			0.7200S	0.6250S	0	0	0	0	2,000	0	0	0
97750		1.0900	-0.0150	0.75	1.08			0.7200S	0.6200S	0	0	0	0	1,125	0	0	0
98000		0.8800	-0.0200	0.70	1.01			0.6200S	0.5050S	0	0	0	0	2,500	0	0	0
98250		0.6850	-0.0200	0.63	0.95			0.5300	0.4700	0	0	0	0	2,100	0	0	0
98500		0.5050	-0.0100	0.55	0.87			0.4800S	0.1300S	0	0	0	0	4,550	0	0	0
98750		0.3400	-0.0150	0.46	0.80			0.2400S	0.2400S	0	0	0	0	500	0	0	0
99000		0.2000	-0.0150	0.34	0.71			0.1950S	0.1000S	0	0	0	0	9,200	0	0	0
99250		0.0950	-0.0150	0.22	0.62			0.0950S	0.0500S	0	0	0	0	8,350	0	0	0
99500		0.0300	-0.0150	0.10	0.54			0.0350S	0.0200	0	0	0	0	2,025	0	0	0
								Total		0	0	0	0	32,600	0	0	0
Jun 12	Underlying Price	98.460					Indicative a-t-m Vol										0.88
																	Time to expiry: 663 Days
98250		0.6100	-0.0150	0.57	0.95			0.4900S	0.4900S	0	0	0	0	250	0	0	0
98500		0.4400	-0.0150	0.49	0.87					0	0	0	0	0	0	0	0
98750	0.3350	0.3000	-0.0050	0.40	0.81	0.3350S	0.3350S	0.3350S	0.3200S	0	750	750	0	250	0	0	0
99250	0.0900	0.0850	-0.0100	0.18	0.65	0.0900S	0.0900S	0.0900S	0.0700S	0	250	250	0	3,250	0	0	0
99500	0.0300	0.0300	-0.0050	0.08	0.56	0.0300S	0.0300S	0.0300S	0.0250S	0	500	500	0	750	0	0	0
								Total		0	1,500	1,500	0	4,500	0	0	0
								Total	Calls	0	48,500	48,500	25,850	2,136,935	+4,125	0	0

Options on Financial Futures

Business Day Fri 27 Aug 2010
Previous Business Day Thu 26 Aug 2010
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
Sep 10	Underlying Price	99.270					Indicative a-t-m Vol	0.31						Time to expiry:				19 Days
90500		CAB	0.0000	0.00	0.70				0.0050	0.0050		0	0	0	0	200	0	0
91000		CAB	0.0000	0.00	0.70				0.0050	0.0050		0	0	0	0	65	0	0
92750		CAB	0.0000	0.00	0.70				0.0350	0.0100		0	0	0	0	759	0	0
93000		CAB	0.0000	0.00	0.70				0.0400	0.0100		0	0	0	0	170	0	0
93250		CAB	0.0000	0.00	0.70				0.0100	0.0100		0	0	0	0	20	0	0
93500		CAB	0.0000	0.00	0.70				0.0250S	0.0100		0	0	0	0	260	0	0
94000		CAB	0.0000	0.00	0.70				0.1400S	0.0300		0	0	0	0	500	0	0
94500		CAB	0.0000	0.00	0.70				0.3000S	0.0600		0	0	0	0	1,463	0	0
94750		CAB	0.0000	0.00	0.70				0.0750	0.0700		0	0	0	0	23	0	0
95000		CAB	0.0000	0.00	0.70				0.5800S	0.0800		0	0	0	0	220	0	0
95250		CAB	0.0000	0.00	0.70				0.7750S	0.1000		0	0	0	0	3,450	0	0
95500		CAB	0.0000	0.00	0.70				0.2050S	0.0050S		0	0	0	0	6,010	0	0
95625		CAB	0.0000	0.00	0.70				0.0400	0.0400		0	0	0	0	700	0	0
95750		CAB	0.0000	0.00	0.70				0.0950S	0.0950S		0	0	0	0	2,000	0	0
96000		CAB	0.0000	0.00	0.70				0.2800S	0.0100S		0	0	0	0	31,870	0	0
96125		CAB	0.0000	0.00	0.70				0.0600	0.0600		0	0	0	0	10	0	0
96250		CAB	0.0000	0.00	0.70				0.3000S	0.0650		0	0	0	0	3,530	0	0
96375		CAB	0.0000	0.00	0.70				0.1100	0.0100		0	0	0	0	720	0	0
96500		CAB	0.0000	0.00	0.70				0.3900	0.0200S		0	0	0	0	17,410	0	0
96625		CAB	0.0000	0.00	0.70				0.0850	0.0100		0	0	0	0	10,025	0	0
96750		CAB	0.0000	0.00	0.70				0.2850	0.0250S		0	0	0	0	9,625	0	0
96875		CAB	0.0000	0.00	0.70				0.1800	0.0850		0	0	0	0	3,770	0	0
97000		CAB	0.0000	0.00	0.70				0.3800S	0.0200S		0	0	0	0	29,500	0	0
97125		CAB	0.0000	0.00	0.70				0.1650S	0.0050		0	0	0	0	3,795	0	0
97250		CAB	0.0000	0.00	0.70				0.5600S	0.0100		0	0	0	0	14,372	0	0
97375		CAB	0.0000	0.00	0.70				0.2500	0.0450		0	0	0	0	1,020	0	0
97500		CAB	0.0000	0.00	0.70				0.5400S	0.0050		0	0	0	0	9,365	0	0
97625		CAB	0.0000	0.00	0.70				0.3050	0.0100		0	0	0	0	450	0	0
97750		CAB	0.0000	0.00	0.70				0.6350S	0.0100		0	0	0	0	7,720	0	0
97875		CAB	0.0000	0.00	0.70				0.3700	0.0100		0	0	0	0	4,275	0	0
98000		CAB	0.0000	0.00	0.70				0.9400	0.0050		0	0	0	0	22,508	0	0
98125		CAB	0.0000	0.00	0.70				0.5250S	0.0150S		0	0	0	0	15,250	0	0
98250		CAB	0.0000	0.00	0.70				0.8700	0.0050S		0	0	0	0	12,185	0	0
98375		CAB	0.0000	0.00	0.70				0.5050S	0.0200		0	0	0	0	17,911	0	0
98500		CAB	0.0000	0.00	0.70				0.4250S	0.0100		0	0	0	0	57,775	0	0
98625		CAB	0.0000	0.00	0.70				0.4050S	0.0200S		0	0	0	0	18,247	0	0
98750		CAB	0.0000	0.00	0.70				0.4200S	0.0050		0	0	0	0	29,089	0	0
98875		CAB	0.0000	-0.01	0.69				0.2700S	CAB		0	0	0	0	50,619	0	0
99000		0.0025	0.0000	-0.05	0.69				0.2550	0.0050S		0	0	0	0	41,779	0	0
99125		0.0100	+0.0050	-0.14	0.57				0.3000S	0.0050S		0	0	0	0	40,870	0	0
99250		0.0175	+0.0025	-0.39	0.30				0.8150S	0.0150		0	0	0	600	18,535	+600	0
99375		0.1100	+0.0025	-0.90	0.36				0.9150S	0.1100S		0	0	0	0	3,749	0	0
Total												0	0	0	600	491,814	+600	0

Options on Financial Futures

Business Day Fri 27 Aug 2010
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Three Month Sterling
Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volat-ility(%)	High	Daily Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Dec 10	Underlying Price	99.200					Indicative a-t-m Vol	0.37			Time to expiry:	110 Days				
89000		CAB	0.0000	0.00	0.81			0.0150S	CAB	0	0	0	0	365	0	0
89500		CAB	0.0000	0.00	0.81			0.0050	0.0050	0	0	0	0	200	0	0
91000		CAB	0.0000	0.00	0.81					0	0	0	0	2,000	0	0
92000		CAB	0.0000	0.00	0.81			0.0300	0.0050S	0	0	0	0	1,550	0	0
93125		CAB	0.0000	0.00	0.81			0.0150	0.0150	0	0	0	0	25	0	0
93750		CAB	0.0000	0.00	0.81			0.0800	0.0800	0	0	0	0	3	0	0
94000		CAB	0.0000	0.00	0.81			0.1450	CAB	0	0	0	0	13,295	0	0
94250		CAB	0.0000	0.00	0.81			0.1050	0.0100S	0	0	0	0	2,513	0	0
94500		CAB	0.0000	0.00	0.81			0.1700S	0.0350S	0	0	0	0	13,216	0	0
94750		CAB	0.0000	0.00	0.81			0.1600	0.1600	0	0	0	0	10	0	0
95000		CAB	0.0000	0.00	0.81			0.1800S	0.0200S	0	0	0	0	11,170	0	0
95125		CAB	0.0000	0.00	0.81			0.0050	0.0050	0	0	0	0	500	0	0
95250		CAB	0.0000	0.00	0.81			0.1200S	0.1200S	0	0	0	0	4,000	0	0
95375		CAB	0.0000	0.00	0.81			0.0750	0.0750	0	0	0	0	25	0	0
95500		CAB	0.0000	0.00	0.81			0.2950S	0.0050S	0	0	0	0	11,425	0	0
95750		CAB	0.0000	0.00	0.81			0.3200S	0.0050S	0	0	0	0	3,631	0	0
95875		CAB	0.0000	0.00	0.81			0.0050	0.0050	0	0	0	0	150	0	0
96000		CAB	0.0000	0.00	0.81			0.3400S	0.0050	0	0	0	0	22,333	0	0
96125		CAB	0.0000	0.00	0.81			0.1150	0.1150	0	0	0	0	5	0	0
96250		CAB	0.0000	0.00	0.81			0.2600S	0.0100S	0	0	0	0	13,545	0	0
96375		CAB	0.0000	0.00	0.81			0.1350	0.0150	0	0	0	0	95	0	0
96500		CAB	0.0000	0.00	0.81			0.6400S	0.0050S	0	0	0	0	14,175	0	0
96750		CAB	0.0000	0.00	0.81			0.6000S	0.0250S	0	0	0	0	5,866	0	0
96875		CAB	0.0000	0.00	0.81			0.1850	0.0200S	0	0	0	0	3,025	0	0
97000		CAB	0.0000	0.00	0.81			0.8000S	0.0050	0	0	0	0	9,200	0	0
97125		CAB	0.0000	0.00	0.81			0.1650S	0.0050	0	0	0	0	13,700	0	0
97250		CAB	0.0000	0.00	0.81			0.6700S	0.0350S	0	0	0	0	10,975	0	0
97375		CAB	0.0000	0.00	0.81			0.0550	0.0250	0	0	0	0	10	0	0
97500		CAB	0.0000	0.00	0.81			0.7700S	0.0100	0	0	0	0	28,994	0	0
97625		CAB	0.0000	0.00	0.81			0.2100	0.0250	0	0	0	0	4,020	0	0
97750		CAB	0.0000	0.00	0.81			0.6850S	0.0050	0	0	0	0	12,900	0	0
97875		CAB	0.0000	0.00	0.81			0.5050S	0.0050	0	0	0	0	44,688	0	0
98000		CAB	0.0000	0.00	0.82			0.8100S	0.0200	0	0	0	0	75,950	0	0
98125		0.0025	0.0000	-0.02	0.91			0.4700S	0.0150S	0	0	0	0	42,575	0	0
98250		0.0050	0.0000	-0.03	0.91			0.4300S	0.0150	0	0	0	0	37,857	0	0
98375		0.0075	0.0000	-0.04	0.86			0.4150S	0.0100S	0	0	0	0	19,978	0	0
98500		0.0100	0.0000	-0.05	0.80			0.3400S	0.0100	0	0	0	20	161,311	0	0
98625		0.0150	0.0000	-0.08	0.74			0.2700S	0.0150S	0	0	0	0	9,050	0	0
98750		0.0200	0.0000	-0.11	0.67			0.3200S	0.0100S	0	0	0	2,000	55,908	+2,000	0
98875		0.0275	0.0000	-0.16	0.60			0.3100	0.0150S	0	0	0	10	95,936	0	0
99000		0.0400	-0.0025	-0.24	0.52			0.3800	0.0250	0	0	0	4,000	66,118	+4,000	0
99125		0.0600	-0.0025	-0.37	0.43			0.8000	0.0400S	0	0	0	1,000	15,212	+1,000	0
99250		0.1000	-0.0025	-0.61	0.34			0.2950S	0.0700S	0	0	0	2,000	15,940	0	0
99375		0.1900	0.0000	-0.84	0.32			0.4000S	0.2750S	0	0	0	0	1,600	0	0
Total										0	0	0	9,030	845,044	+7,000	0

Options on Financial Futures

Business Day Fri 27 Aug 2010
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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
Mar 11	Underlying Price	99.150					Indicative a-t-m Vol	0.46				Time to expiry: 201 Days				
90000	CAB	0.0000	0.00	1.06		0.0250	0.0150	0	0	0	0	0	0	1,500	0	0
91500	CAB	0.0000	0.00	1.06		0.0100	0.0100	0	0	0	0	0	0	10	0	0
92250	CAB	0.0000	0.00	1.06		0.0150	0.0150	0	0	0	0	0	0	10	0	0
92500	CAB	0.0000	0.00	1.06		0.0450	0.0400	0	0	0	0	0	0	2,020	0	0
93250	CAB	0.0000	0.00	1.06		0.0050S	0.0050S	0	0	0	0	0	0	30	0	0
94000	CAB	0.0000	0.00	1.06		0.0950	0.0700	0	0	0	0	0	0	6,500	0	0
94125	CAB	0.0000	0.00	1.06		0.0050S	0.0050S	0	0	0	0	0	0	50	0	0
94250	CAB	0.0000	0.00	1.06		0.0050	0.0050	0	0	0	0	0	0	36	0	0
94500	CAB	0.0000	0.00	1.06		0.2350S	0.2350S	0	0	0	0	0	0	500	0	0
95000	CAB	0.0000	0.00	1.06		0.2150	0.0050	0	0	0	0	0	0	7,700	0	0
95250	CAB	0.0000	0.00	1.06		0.1450	0.1450	0	0	0	0	0	0	10	0	0
95500	CAB	0.0000	0.00	1.06		0.4350S	0.1950	0	0	0	0	0	0	1,700	0	0
95750	CAB	0.0000	0.00	1.06		0.4450S	0.0150	0	0	0	0	0	0	1,900	0	0
96000	CAB	0.0000	0.00	1.06		0.5600	0.0250S	0	0	0	0	0	0	13,000	0	0
96250	CAB	0.0000	0.00	1.06		0.7950S	0.0350S	0	0	0	0	0	0	5,500	0	0
96375	CAB	0.0000	0.00	1.06		0.0300	0.0300	0	0	0	0	0	0	1	0	0
96500	CAB	0.0000	0.00	1.06		0.7450S	0.0050	0	0	0	0	0	0	5,550	0	0
96625	CAB	0.0000	0.00	1.06		0.0500	0.0500	0	0	0	0	0	0	12	0	0
96750	CAB	0.0000	0.00	1.06		0.7700S	0.0450	0	0	0	0	0	0	2,440	0	0
97000	CAB	0.0000	0.00	1.06		0.7300S	0.0100	0	0	0	0	0	0	28,423	0	0
97125	CAB	0.0000	0.00	1.06		0.0700	0.0700	0	0	0	0	0	0	12	0	0
97250	0.0025	0.0000	-0.01	1.09		0.8000S	0.0050	0	0	0	0	0	10	105,753	0	0
97375	0.0050	0.0000	-0.02	1.14		0.1000S	0.0850	0	0	0	0	0	0	1,000	0	0
97500	0.0075	0.0000	-0.02	1.13		0.8000S	0.0100	0	0	0	0	0	0	23,605	0	0
97625	0.0100	0.0000	-0.03	1.11		0.1350	0.1200S	0	0	0	0	0	0	5,250	0	0
97750	0.0125	0.0000	-0.04	1.07		0.7850S	0.0150	0	0	0	0	0	40	156,555	0	0
97875	0.0150	0.0000	-0.05	1.03		0.1800	0.0150	0	0	0	0	0	0	4,105	0	0
98000	0.0175	0.0000	-0.05	0.98		0.5400S	0.0150	0	0	0	0	0	0	46,100	0	0
98125	0.0200	0.0000	-0.06	0.92		0.2350	0.0300	0	0	0	0	0	0	16,015	0	0
98250	0.0225	0.0000	-0.08	0.87		0.3400S	0.0250S	0	0	0	0	0	20	87,874	+10	0
98375	0.0275	0.0000	-0.10	0.82		0.2750	0.0200S	0	0	0	0	0	0	15,002	0	0
98500	0.0350	0.0000	-0.12	0.77		0.4500S	0.0350	0	0	0	0	0	5,000	65,474	+5,000	0
98625	0.0450	0.0000	-0.16	0.72		0.4000S	0.0350S	0	0	0	0	0	0	35,833	0	0
98750	0.0575	0.0000	-0.21	0.67		0.4100	0.0550	0	0	0	0	0	5,000	16,675	+2,412	0
98875	0.0750	0.0000	-0.27	0.61		0.3500S	0.0650S	0	0	0	0	0	1,000	13,200	+100	0
99000	0.0950	-0.0025	-0.35	0.54		0.2900	0.0900	0	0	0	0	0	5,000	27,746	+2,200	0
99125	0.1275	-0.0025	-0.47	0.48		0.1350	0.1050S	0	0	0	0	0	500	8,925	+500	0
Total										0	0	0	16,570	706,016	+10,222	0

Options on Financial Futures

Business Day **Fri 27 Aug 2010**
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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	
Jun 11	Underlying Price	99.080					Indicative a-t-m Vol	0.55						Time to expiry:	292 Days				
90000		CAB	0.0000	0.00	1.20				0.0250	0.0200		0	0	0	0	3,000	0	0	
92000		CAB	0.0000	0.00	1.20				0.0700	0.0700		0	0	0	0	250	0	0	
93750		CAB	0.0000	0.00	1.20				0.2200	0.1500		0	0	0	0	40	0	0	
94000		CAB	0.0000	0.00	1.20				0.1900	0.0100S		0	0	0	0	5,800	0	0	
95000		CAB	0.0000	0.00	1.20							0	0	0	0	3,500	0	0	
95500		CAB	0.0000	0.00	1.20				0.0650S	0.0650S		0	0	0	0	3,500	0	0	
95750		CAB	0.0000	0.00	1.20				0.2600S	0.2600S		0	0	0	0	3,000	0	0	
96000		CAB	0.0000	0.00	1.22				0.3600S	0.0500		0	0	0	0	11,800	0	0	
96250		0.0050	0.0000	-0.01	1.41				0.8200S	0.0150S		0	0	0	0	56,374	0	0	
96500		0.0100	0.0000	-0.02	1.45				0.8850S	0.0250S		0	0	0	0	117,501	0	0	
96750		0.0150	0.0000	-0.03	1.42				0.8200S	0.0300S		0	0	0	0	43,400	0	0	
96875		0.0175	0.0000	-0.03	1.39				0.0150	0.0150		0	0	0	0	30	0	0	
97000		0.0200	0.0000	-0.04	1.36				0.7500S	0.0400S		0	0	0	0	233,000	0	0	
97250		0.0250	0.0000	-0.05	1.28				0.7400S	0.0550S		0	0	0	0	57,254	0	0	
97500		0.0300	0.0000	-0.06	1.19				0.7800S	0.0650S		0	0	0	0	159,750	0	0	
97750		0.0375	0.0000	-0.08	1.10				0.3350S	0.0550S		0	0	0	0	20,780	0	0	
98000		0.0475	0.0000	-0.11	1.00				0.4900S	0.0450S		0	0	0	0	17,250	0	0	
98125		0.0550	0.0000	-0.13	0.96				0.1150S	0.0850S		0	0	0	0	750	0	0	
98250		0.0650	0.0000	-0.15	0.91				0.5300S	0.0550S		0	0	0	0	20,554	0	0	
98375		0.0750	0.0000	-0.18	0.87				0.1600	0.0600S		0	0	0	0	8,250	0	0	
98500		0.0850	0.0000	-0.21	0.81				0.4550S	0.0900S		0	0	0	0	9,750	0	0	
98625		0.0975	0.0000	-0.25	0.75				0.2150S	0.1650S		0	0	0	0	1,750	0	0	
98750		0.1150	0.0000	-0.29	0.69				0.4100S	0.1200S		0	0	0	0	11,400	0	0	
98875		0.1375	0.0000	-0.36	0.64				0.2750S	0.1500S		0	0	0	0	5,400	0	0	
99000		0.1700	0.0000	-0.44	0.58				0.3450	0.1850S		0	0	0	0	4,500	0	0	
99125		0.2125	0.0000	-0.54	0.53				0.3200S	0.2000S		0	0	0	250	1,500	+250	0	
Total												0	0	0	250	800,083	+250	0	

Options on Financial Futures

Business Day Fri 27 Aug 2010
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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
Sep 11		Underlying Price	98.970	Indicative a-t-m Vol			0.65		Time to expiry:			390 Days				
90000		CAB	0.0000	0.00	1.33			0.0350	0.0350	0	0	0	0	500	0	0
92000		CAB	0.0000	0.00	1.33			0.0550	0.0550	0	0	0	0	1,000	0	0
93000		CAB	0.0000	0.00	1.33			0.2000	0.1900	0	0	0	0	2,500	0	0
93500		CAB	0.0000	0.00	1.33					0	0	0	0	1,500	0	0
94000		0.0050	0.0000	-0.01	2.11			0.0350S	0.0300S	0	0	0	0	7,300	0	0
95000		0.0250	0.0000	-0.03	2.14			0.3900S	0.3550S	0	0	0	0	2,000	0	0
95250		0.0300	0.0000	-0.04	2.09					0	0	0	0	6,000	0	0
95500		0.0350	0.0000	-0.04	2.03			0.1150	0.0800	0	0	0	0	3,000	0	0
96000		0.0450	0.0000	-0.06	1.86			0.3350S	0.0250	0	0	0	0	11,500	0	0
96250		0.0500	0.0000	-0.06	1.77			0.8050S	0.0550	0	0	0	0	104	0	0
96500		0.0550	0.0000	-0.07	1.68			0.8800S	0.0600	0	0	0	0	6,000	0	0
96750		0.0600	0.0000	-0.08	1.58			0.8600S	0.8000S	0	0	0	0	2,000	0	0
97000		0.0650	0.0000	-0.09	1.47			0.8500S	0.0650S	0	0	0	0	9,750	0	0
97250		0.0750	+0.0050	-0.11	1.39			0.4800	0.0750S	0	0	0	0	4,502	0	0
97500		0.0850	+0.0050	-0.13	1.28			0.2150S	0.1000S	0	0	0	0	3,250	0	0
97750		0.0950	+0.0050	-0.15	1.17			0.5800S	0.1150S	0	0	0	0	11,005	0	0
98000	0.1050	0.1100	+0.0050	-0.18	1.06	0.1050S	0.1050S	0.5300S	0.1050S	0	5,000	5,000	0	8,200	0	0
98250		0.1300	0.0000	-0.23	0.95			0.5250S	0.1900S	0	0	0	0	7,355	0	0
98500		0.1600	0.0000	-0.29	0.85			0.5350S	0.2450S	0	0	0	0	8,450	0	0
98750		0.2100	0.0000	-0.39	0.75			0.4450S	0.3100S	0	0	0	0	2,750	0	0
99000		0.2800	+0.0050	-0.52	0.64					0	0	0	0	0	0	0
Total										0	5,000	5,000	0	98,666	0	0
Dec 11		Underlying Price	98.810	Indicative a-t-m Vol			0.76		Time to expiry:			481 Days				
93000		CAB	0.0000	0.00	1.32			0.0400	0.0400	0	0	0	0	10	0	0
94000		0.0100	+0.0050	-0.01	1.97			0.2000	0.0500	0	0	0	0	3,080	0	0
94250		0.0150	+0.0050	-0.02	2.00			0.0200	0.0200	0	0	0	0	3,000	0	0
94500		0.0200	+0.0050	-0.03	1.99			0.0550S	0.0550S	0	0	0	0	1,750	0	0
94750		0.0250	+0.0050	-0.03	1.95			0.1250	0.0700S	0	0	0	0	3,000	0	0
95000		0.0300	+0.0050	-0.04	1.90			0.2800S	0.1300	0	0	0	0	501	0	0
95500		0.0400	+0.0050	-0.05	1.80			0.3900S	0.3900S	0	0	0	0	300	0	0
95750		0.0450	+0.0050	-0.06	1.72			0.2500	0.1200S	0	0	0	0	7,000	0	0
96000		0.0500	+0.0050	-0.06	1.66			0.5150S	0.0400S	0	0	0	0	8,050	0	0
96250		0.0550	+0.0050	-0.07	1.56			0.0950	0.0900	0	0	0	0	6	0	0
96500		0.0650	+0.0100	-0.09	1.51			0.8100S	0.1100S	0	0	0	0	2,390	0	0
96750		0.0750	+0.0100	-0.10	1.43			0.7550S	0.1050S	0	0	0	0	3,100	0	0
97000		0.0850	+0.0100	-0.11	1.35			0.7200S	0.0450S	0	0	0	0	17,416	0	0
97250		0.1000	+0.0150	-0.14	1.27			0.7200S	0.1850	0	0	0	0	5,638	0	0
97500	0.1100	0.1150	+0.0100	-0.16	1.18	0.1100	0.1100	0.6950S	0.0700S	0	10	10	0	23,050	0	0
97750		0.1400	+0.0100	-0.20	1.11			0.5350S	0.1950S	0	0	0	0	7,676	0	0
98000		0.1650	+0.0100	-0.24	1.02			0.5350S	0.1200S	0	0	0	0	15,500	0	0
98250		0.2050	+0.0100	-0.30	0.95			0.5900	0.2100S	0	0	0	0	40,993	0	0
98500		0.2600	+0.0100	-0.38	0.87			0.4700S	0.2700S	0	0	0	0	9,250	0	0
98750		0.3250	+0.0100	-0.47	0.78			0.5000S	0.3450S	0	0	0	0	36,690	0	0
Total										0	10	10	0	188,400	0	0

Options on Financial Futures

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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
Mar 12	Underlying Price	98.640					Indicative a-t-m Vol	0.83						Time to expiry:				572 Days
93000		CAB	0.0000	0.00	1.25							0	0	0	0	4,000	0	0
94000		0.0200	+0.0050	-0.02	1.94				0.1000	0.0850S		0	0	0	0	6,300	0	0
94500		0.0300	+0.0050	-0.03	1.88							0	0	0	0	5,500	0	0
95000		0.0400	+0.0050	-0.04	1.77							0	0	0	0	2,000	0	0
95500		0.0500	+0.0050	-0.06	1.65				0.1250S	0.1250S		0	0	0	0	1,000	0	0
96000		0.0600	0.0000	-0.07	1.51				0.1650S	0.1650S		0	0	0	0	4,000	0	0
96250		0.0700	0.0000	-0.09	1.45				0.1400	0.1400		0	0	0	0	2	0	0
96500		0.0850	+0.0050	-0.10	1.39				0.2200S	0.1650		0	0	0	0	6,450	0	0
97000		0.1150	+0.0050	-0.14	1.27				0.6500S	0.2350S		0	0	0	0	5,250	0	0
97250		0.1350	0.0000	-0.17	1.20				0.7000S	0.2700		0	0	0	0	1,506	0	0
97500		0.1650	+0.0050	-0.21	1.14				0.4550S	0.3350S		0	0	0	0	3,500	0	0
97750	0.2000	0.2000	+0.0050	-0.25	1.08	0.2000	0.2000		0.6950S	0.2000		0	10	10	0	8,700	0	0
98000		0.2400	0.0000	-0.30	1.01				0.6400S	0.3950S		0	0	0	0	1,500	0	0
98250		0.2950	0.0000	-0.37	0.95				0.5100S	0.3500		0	0	0	0	7,050	0	0
98500		0.3650	+0.0100	-0.45	0.87				0.5150S	0.3850S		0	0	0	0	250	0	0
98750		0.4500	+0.0050	-0.54	0.80							0	0	0	0	0	0	0
							Total					0	10	10	0	57,008	0	0
Jun 12	Underlying Price	98.460					Indicative a-t-m Vol	0.88						Time to expiry:				663 Days
93000		0.0200	+0.0050	-0.02	2.07				0.0400	0.0400		0	0	0	0	1,000	0	0
95000		0.0600	+0.0050	-0.06	1.72				0.1050	0.1050		0	0	0	0	3,000	0	0
95500		0.0750	+0.0100	-0.08	1.60				0.0950	0.0950		0	0	0	0	8,500	0	0
96000		0.0950	+0.0150	-0.10	1.48							0	0	0	0	650	0	0
96250		0.1100	+0.0150	-0.12	1.42				0.2200	0.2200		0	0	0	0	5,002	0	0
97000		0.1650	+0.0150	-0.18	1.24				0.2300S	0.2300S		0	0	0	0	11,000	0	0
97250		0.1950	+0.0150	-0.22	1.18				0.3800	0.3800		0	0	0	0	2	0	0
97750		0.2750	+0.0150	-0.30	1.06				0.4600S	0.4600S		0	0	0	0	5,000	0	0
98000		0.3300	+0.0150	-0.36	1.00				0.5500S	0.3350S		0	0	0	0	2,000	0	0
98250	0.3800	0.4000	+0.0150	-0.43	0.95	0.3800S	0.3800S		0.5500S	0.3800S		0	750	750	0	500	0	0
98500		0.4800	+0.0150	-0.51	0.87							0	0	0	0	0	0	0
							Total					0	750	750	0	36,654	0	0
	Total						Puts					0	5,770	5,770	26,450	3,227,685	+18,072	0

Options on Financial Futures

Business Day **Fri 27 Aug 2010**
THREE MONTH STERLING 2 YEAR MID-CURVE
Calls

Previous Business Day
Thu 26 Aug 2010

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volat-ility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Sep 10	Underlying Price	98.280	(Sep 12)				Indicative a-t-m Vol	0.93										
98250		0.1000	-0.0200	0.56	0.94							0	0	0	0	0	0	0
98375		0.0450	-0.0100	0.32	0.90				0.0250S		0.0250S	0	0	0	0	1,000	0	0
	Total											0	0	0	0	1,000	0	0
Oct 10	Underlying Price	98.080	(Dec 12)				Indicative a-t-m Vol	1.03										
98125		0.1350	-0.0150	0.45	1.03							0	0	0	0	0	0	0
	Total											0	0	0	0	0	0	0
Nov 10	Underlying Price	98.080	(Dec 12)				Indicative a-t-m Vol	1.04										
98125		0.1700	-0.0150	0.46	1.03							0	0	0	0	0	0	0
	Total											0	0	0	0	0	0	0
Dec 10	Underlying Price	98.080	(Dec 12)				Indicative a-t-m Vol	1.05										
98125		0.2050	-0.0150	0.47	1.04							0	0	0	0	0	0	0
	Total											0	0	0	0	0	0	0
Mar 11	Underlying Price	97.920	(Mar 13)				Indicative a-t-m Vol	1.13										
98000		0.2900	-0.0150	0.46	1.13							0	0	0	0	0	0	0
	Total											0	0	0	0	0	0	0
Jun 11	Underlying Price	97.750	(Jun 13)				Indicative a-t-m Vol	1.09										
97750		0.3800	-0.0200	0.50	1.09							0	0	0	0	0	0	0
	Total											0	0	0	0	0	0	0
	Total						Calls					0	0	0	0	1,000	0	0

Options on Financial Futures

Business Day **Fri 27 Aug 2010**
THREE MONTH STERLING 2 YEAR MID-CURVE

Puts

Business Day											Previous Business Day							
Fri 27 Aug 2010											Thu 26 Aug 2010							
Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volat-ility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Sep 10	Underlying Price	98.280	(Sep 12)				Indicative a-t-m Vol	0.93										
98000		0.0100	0.0000	-0.11	0.99				0.0400S		0.0400S	0	0	0	0	1,000	0	0
98250		0.0700	+0.0100	-0.44	0.94							0	0	0	0	0	0	0
							Total					0	0	0	0	1,000	0	0
Oct 10	Underlying Price	98.080	(Dec 12)				Indicative a-t-m Vol	1.03										
98125		0.1800	+0.0150	-0.55	1.03							0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0
Nov 10	Underlying Price	98.080	(Dec 12)				Indicative a-t-m Vol	1.04										
98125		0.2150	+0.0150	-0.54	1.03							0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0
Dec 10	Underlying Price	98.080	(Dec 12)				Indicative a-t-m Vol	1.05										
98125		0.2500	+0.0150	-0.53	1.04							0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0
Mar 11	Underlying Price	97.920	(Mar 13)				Indicative a-t-m Vol	1.13										
98000		0.3700	+0.0150	-0.54	1.13							0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0
Jun 11	Underlying Price	97.750	(Jun 13)				Indicative a-t-m Vol	1.09										
97750		0.3800	+0.0200	-0.50	1.09							0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0
							Total	Puts				0	0	0	0	1,000	0	0

Options on Financial Futures

Business Day **Fri 27 Aug 2010**
Previous Business Day
Thu 26 Aug 2010
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			
Sep 10		Underlying Price	98.970	(Sep 11)	Indicative a-t-m Vol			0.68	Time to expiry: 19 Days												
96250		2.7200	-0.0100	1.00	0.76				0.7250S	0.6700S		0	0	0	0	1,125	0	0	0		
96750		2.2200	-0.0100	1.00	0.76				0.4750	0.4450		0	0	0	0	750	0	0	0		
97000		1.9700	-0.0100	1.00	0.76				0.5900	0.5900		0	0	0	0	10	0	0	0		
97125		1.8450	-0.0100	1.00	0.76				0.4100	0.4100		0	0	0	0	500	0	0	0		
97500		1.4700	-0.0100	1.00	0.77				0.5650S	0.5600S		0	0	0	0	4,000	0	0	0		
97625		1.3450	-0.0100	1.00	0.73				0.2700	0.2700		0	0	0	0	10	0	0	0		
97750		1.2200	-0.0100	1.00	0.74				0.3750S	0.2250		0	0	0	0	2,560	0	0	0		
98000		0.9700	-0.0100	1.00	0.86				0.5950S	0.0700S		0	0	0	0	18,502	0	0	0		
98125		0.8450	-0.0100	1.00	0.90				0.2050S	0.0700S		0	0	0	0	9,000	0	0	0		
98250		0.7200	-0.0100	1.00	0.93				0.4550S	0.1200S		0	0	0	0	27,512	0	0	0		
98375		0.5950	-0.0100	1.00	0.97				0.5600S	0.0250S		0	0	0	0	33,752	0	0	0		
98500		0.4700	-0.0100	0.98	0.99				0.3900S	0.0100S		0	0	0	0	35,989	0	0	0		
98625		0.3500	-0.0100	0.95	0.89				0.3250S	0.0250S		0	0	0	0	134,675	0	0	0		
98750		0.2300	-0.0100	0.89	0.79				0.2700S	0.0050S		3,000	0	3,000	0	135,240	0	0	0		
98875		0.1250	-0.0050	0.72	0.72				0.1450	0.0100S		6,000	0	6,000	0	34,235	0	0	0		
99000		0.0450	-0.0050	0.42	0.66				0.0850S	0.0050S		0	0	0	0	27,503	0	0	0		
99125		0.0100	-0.0050	0.14	0.62				0.0250S	0.0050S		0	0	0	0	22,452	0	0	0		
99250		CAB	-0.0050	0.04	0.67				0.0100S	0.0050S		0	0	0	0	8,100	0	0	0		
Total												9,000	0	9,000	0	495,915	0	0	0		
Oct 10		Underlying Price	98.810	(Dec 11)	Indicative a-t-m Vol			0.71	Time to expiry: 54 Days												
98500		0.3500	-0.0150	0.80	0.95				0.3250S	0.1050S		0	0	0	0	16,625	0	0	0		
98750	0.1750	0.1450	-0.0200	0.58	0.75	0.1750S	0.1750S		0.1800	0.0250S		0	500	500	0	30,640	0	0	0		
98875		0.0750	-0.0100	0.40	0.68				0.0850S	0.0150S		0	0	0	0	2,000	0	0	0		
99000		0.0300	-0.0050	0.22	0.64				0.0350S	0.0050S		0	0	0	0	33,605	0	0	0		
99125		0.0100	-0.0050	0.10	0.63				0.0150S	0.0100		0	0	0	0	5,102	0	0	0		
99250		0.0050	-0.0050	0.05	0.68				0.0150S	0.0150S		0	0	0	0	10,000	0	0	0		
Total												0	500	500	0	97,972	0	0	0		
Nov 10		Underlying Price	98.810	(Dec 11)	Indicative a-t-m Vol			0.75	Time to expiry: 82 Days												
98750		0.1800	-0.0100	0.57	0.78				0.1500S	0.1500S		0	0	0	0	500	0	0	0		
98875		0.1050	-0.0050	0.42	0.72				0.0800S	0.0800S		0	0	0	0	500	0	0	0		
99000		0.0550	-0.0050	0.28	0.68				0.0350S	0.0350S		0	0	0	0	500	0	0	0		
99125		0.0250	0.0000	0.15	0.65				0.0100S	0.0100S		0	0	0	0	500	0	0	0		
Total												0	0	0	0	2,000	0	0	0		

Options on Financial Futures

Business Day **Fri 27 Aug 2010**
Previous Business Day
Thu 26 Aug 2010

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
Dec 10	Underlying Price	98.810	(Dec 11)				Indicative a-t-m Vol	0.76						Time to expiry:				110 Days
96625		2.1850	-0.0200	1.00	0.99				0.5600S	0.5600S		0	0	0	0	1,200	0	0
96750		2.0600	-0.0200	1.00	1.02				0.5650S	0.5400S		0	0	0	0	1,200	0	0
97500		1.3250	-0.0200	0.96	1.43				0.7500S	0.3950S		0	0	0	0	3,510	0	0
97625		1.2050	-0.0200	0.94	1.38				0.4250S	0.4200S		0	0	0	0	500	0	0
97750		1.0850	-0.0200	0.93	1.34				0.5700S	0.3200S		0	0	0	0	3,250	0	0
97875		0.9650	-0.0200	0.91	1.27				0.6300S	0.1950S		0	0	0	0	16,925	0	0
98000		0.8450	-0.0200	0.89	1.20				0.8450S	0.1300		0	0	0	0	34,141	0	0
98125		0.7250	-0.0200	0.87	1.12				0.7400S	0.1200S		0	0	0	0	39,425	0	0
98250		0.6100	-0.0200	0.84	1.06				0.6250S	0.0750S		0	0	0	1,000	36,770	-300	0
98375		0.4950	-0.0200	0.80	0.97				0.4350S	0.0600S		0	0	0	0	31,168	0	0
98500		0.3900	-0.0200	0.73	0.91				0.4200S	0.0350S		0	0	0	0	55,662	0	0
98625		0.2950	-0.0150	0.66	0.86				0.3100S	0.0250S		0	0	0	1,000	22,652	-500	0
98750		0.2050	-0.0100	0.56	0.79				0.2250S	0.0150S		0	0	0	0	145,628	0	0
98875		0.1300	-0.0100	0.44	0.73				0.1200S	0.0100S		0	0	0	0	61,032	0	0
99000	0.0650	0.0700	-0.0050	0.30	0.67	0.0650		0.0650	0.0950S	0.0050S		0	5	5	0	147,902	0	0
99125		0.0300	-0.0050	0.17	0.60				0.0400S	0.0050S		0	0	0	0	52,240	0	0
99250		0.0100	-0.0050	0.08	0.57				0.0050S	0.0050S		0	0	0	0	57,000	0	0
99375		0.0050	0.0000	0.04	0.57							0	0	0	0	5,000	0	0
									Total			0	5	5	2,000	715,205	-800	0
Mar 11	Underlying Price	98.640	(Mar 12)				Indicative a-t-m Vol	0.83						Time to expiry:				201 Days
97500		1.1800	-0.0200	0.90	1.21				0.8750	0.8750		0	0	0	0	50	0	0
97875		0.8400	-0.0100	0.83	1.10				0.4650S	0.4650S		0	0	0	0	1,250	0	0
98000		0.7300	-0.0100	0.80	1.07				0.4300S	0.4300S		0	0	0	0	250	0	0
98125		0.6250	-0.0100	0.75	1.03							0	0	0	0	2,000	0	0
98250		0.5250	-0.0050	0.71	0.98				0.3200S	0.0950S		0	0	0	0	5,000	0	0
98375		0.4250	-0.0050	0.65	0.94				0.2800S	0.2800S		0	0	0	0	2,250	0	0
98500		0.3350	-0.0050	0.59	0.89				0.3250S	0.3250S		0	0	0	0	3,500	0	0
98625		0.2500	-0.0100	0.51	0.84				0.1550S	0.1100S		0	0	0	0	1,000	0	0
98750		0.1750	-0.0100	0.42	0.78				0.1700S	0.0250S		0	0	0	0	11,750	0	0
98875		0.1150	-0.0100	0.33	0.73				0.1200S	0.0350S		2,250	0	2,250	0	4,750	0	0
99000		0.0700	-0.0050	0.24	0.69				0.0500S	0.0400S		0	0	0	0	3,500	0	0
99125	0.0350	0.0400	0.0000	0.16	0.65	0.0350		0.0350	0.0350	0.0200S		0	5	5	0	3,750	0	0
99250		0.0200	0.0000	0.09	0.62				0.0350S	0.0050S		0	0	0	0	8,000	0	0
									Total			2,250	5	2,255	0	47,050	0	0

Options on Financial Futures

Business Day Fri 27 Aug 2010
**Previous Business Day
Thu 26 Aug 2010**
**Three Month Sterling Mid-Curve
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 11	Underlying Price	98.460	(Jun 12)		Indicative a-t-m Vol	0.90											
													Time to expiry: 292 Days				
97750		0.8450	-0.0200	0.77	1.12				0.5150S	0.5150S	0	0	0	0	250	0	0
98000		0.6450	-0.0100	0.69	1.05				0.4000S	0.3550	0	0	0	0	400	0	0
98250		0.4550	-0.0100	0.60	0.97				0.2700S	0.2300	0	0	0	0	400	0	0
98500		0.2950	-0.0050	0.48	0.89				0.1900S	0.1900S	0	0	0	0	1,750	0	0
98750	0.1700	0.1700	0.0000	0.35	0.82	0.1700S	0.1700S		0.1700S	0.1050S	0	500	500	0	4,000	0	0
98875		0.1200	0.0000	0.28	0.79				0.0600S	0.0600S	0	0	0	0	2,000	0	0
99000		0.0800	+0.0050	0.21	0.75				0.0400S	0.0350S	0	0	0	0	3,250	0	0
99125		0.0500	0.0000	0.15	0.72				0.0200S	0.0200S	0	0	0	0	2,000	0	0
99250	0.0250	0.0300	0.0000	0.11	0.71	0.0250S	0.0250S		0.0250S	0.0100S	0	500	500	0	5,500	0	0
Total											0	1,000	1,000	0	19,550	0	0
Total Calls											11,250	1,510	12,760	2,000	1,377,692	-800	0

Options on Financial Futures

Business Day Fri 27 Aug 2010
Previous Business Day Thu 26 Aug 2010
Three Month Sterling Mid-Curve
Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volat-ility(%)	High	Daily Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Dec 10	Underlying Price	98.810	(Dec 11)		Indicative a-t-m Vol	0.76										
Time to expiry: 110 Days																
95500		CAB	0.0000	0.00	1.01			0.1900S	0.0800	0	0	0	0	2,650	0	0
95750		CAB	0.0000	0.00	0.98			0.2600S	0.2500S	0	0	0	0	3,500	0	0
96000		CAB	0.0000	0.00	0.97			0.2950S	0.0800S	0	0	0	0	7,700	0	0
96125		CAB	0.0000	0.00	0.97			0.2150	0.0800S	0	0	0	0	100	0	0
96250		CAB	0.0000	0.00	0.96			0.2700S	0.1850S	0	0	0	0	500	0	0
96375		CAB	0.0000	0.00	0.96			0.4150S	0.4150S	0	0	0	0	3,000	0	0
96500		CAB	0.0000	0.00	0.97			0.3700S	0.0050S	0	0	0	0	17,200	0	0
96625		CAB	0.0000	0.00	0.99			0.5300S	0.1350S	0	0	0	0	3,950	0	0
96750		CAB	0.0000	0.00	1.02			0.5500S	0.5150S	0	0	0	0	2,700	0	0
96875		CAB	0.0000	0.00	0.98			0.2950S	0.1000S	0	0	0	0	11,450	0	0
97000		CAB	0.0000	0.00	0.91			0.2500S	0.0150S	0	0	0	0	41,270	0	0
97125		CAB	0.0000	0.00	1.00			0.3000S	0.0200S	0	0	0	0	7,050	0	0
97250			0.0050	0.0000	-0.02	1.36		0.2800	0.0200S	0	0	0	0	2,720	0	0
97375			0.0100	0.0000	-0.03	1.45		0.4200S	0.1200	0	0	0	0	14,010	0	0
97500			0.0150	0.0000	-0.04	1.43		0.4000S	0.0100S	0	0	0	0	19,750	0	0
97625			0.0200	0.0000	-0.06	1.38		0.4100S	0.2100	0	0	0	0	6,850	0	0
97750			0.0250	0.0000	-0.07	1.34		0.4150S	0.0200	0	0	0	0	83,400	0	0
97875			0.0300	0.0000	-0.09	1.27		0.3950S	0.0600S	0	0	0	0	15,200	0	0
98000			0.0350	0.0000	-0.11	1.20		0.3200S	0.0250S	0	0	0	4,500	40,660	+4,500	0
98125	0.0350	0.0400	0.0000	-0.13	1.12	0.0350S	0.0350S	0.4100S	0.0350S	2,500	12,000	14,500	0	74,500	0	0
98250		0.0500	0.0000	-0.16	1.06			0.2250S	0.0500S	0	0	0	0	10,186	0	0
98375	0.0550	0.0600	0.0000	-0.20	0.97	0.0550S	0.0550S	0.4200S	0.0550S	2,500	12,000	14,500	0	11,270	0	0
98500		0.0800	0.0000	-0.27	0.91			0.2200S	0.0900S	0	0	0	0	7,908	0	0
98625	0.1000	0.1100	+0.0050	-0.34	0.86	0.1000S	0.1000S	0.1050S	0.1000S	2,500	12,000	14,500	0	1,000	0	0
98750		0.1450	+0.0100	-0.44	0.79			0.3050S	0.1550S	0	0	0	0	7,750	0	0
98875		0.1950	+0.0100	-0.56	0.73					0	0	0	0	0	0	0
Total										7,500	36,000	43,500	4,500	396,274	+4,500	0

Options on Financial Futures

Business Day **Fri 27 Aug 2010**

Previous Business Day
Thu 26 Aug 2010

5Yr Euro Swapnote

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
Sep 10 Underlying Price		120.12																
12025		1.16	+0.03	-0.51	10.24							0	0	0	0	0	0	0
												0	0	0	0	0	0	0
												0	0	0	0	0	0	0
Oct 10 Underlying Price		119.70	(Dec 10)															
12000		2.02	+0.08	-0.52	10.22							0	0	0	0	0	0	0
												0	0	0	0	0	0	0
												0	0	0	0	0	0	0
Nov 10 Underlying Price		119.70	(Dec 10)															
12000		2.46	+0.09	-0.51	10.22							0	0	0	0	0	0	0
												0	0	0	0	0	0	0
												0	0	0	0	0	0	0
Dec 10 Underlying Price		119.70																
12000		2.82	+0.08	-0.51	10.22							0	0	0	0	0	0	0
												0	0	0	0	0	0	0
												0	0	0	0	0	0	0
												0	0	0	0	0	0	0
												0	0	0	0	0	0	0
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												0	0	0	<			

Options on Financial Futures

Business Day **Fri 27 Aug 2010**

Previous Business Day
Thu 26 Aug 2010

10Yr Euro Swapnote

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	132.14					Indicative a-t-m Vol							10.00					
13250		1.36	+0.17	-0.54	10.00										0	0	0	0	0
															0	0	0	0	0
							Total								0	0	0	0	0
Oct 10	Underlying Price	131.62	(Dec 10)				Indicative a-t-m Vol							10.00					
13200		2.20	+0.19	-0.52	10.00										0	0	0	0	0
															0	0	0	0	0
							Total								0	0	0	0	0
Nov 10	Underlying Price	131.62	(Dec 10)				Indicative a-t-m Vol							10.00					
13200		2.67	+0.19	-0.52	10.00										0	0	0	0	0
															0	0	0	0	0
							Total								0	0	0	0	0
Dec 10	Underlying Price	131.62					Indicative a-t-m Vol							10.00					
13200		3.07	+0.19	-0.51	10.00										0	0	0	0	0
															0	0	0	0	0
							Total								0	0	0	0	0
							Total								0	0	0	0	0
							Puts								0	0	0	0	0

Options on Financial Futures

Business Day **Fri 27 Aug 2010**
Previous Business Day
Thu 26 Aug 2010
Long Gilt 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 10	Underlying Price	124.60	(Dec 10)				Indicative a-t-m Vol												
12400		1.27	-0.06	0.60	6.88							0	0	0	0	200	0	0	0
12450		1.00	-0.05	0.52	6.92							0	0	0	0	0	0	0	0
12500		0.77	-0.05	0.44	6.95							0	0	0	0	400	0	0	0
							Total					0	0	0	0	600	0	0	0
Nov 10	Underlying Price	124.60	(Dec 10)				Indicative a-t-m Vol												
12450		1.28	-0.05	0.52	6.28							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
Dec 10	Underlying Price	124.60					Indicative a-t-m Vol												
12450		1.66	-0.04	0.52	6.57							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
Mar 11	Underlying Price	129.25					Indicative a-t-m Vol												
12950		2.25	-0.04	0.49	6.57							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
							Total	Calls				0	0	0	0	600	0	0	0

Options on Financial Futures

Business Day **Fri 27 Aug 2010**
Previous Business Day
Thu 26 Aug 2010
Long Gilt
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 10	Underlying Price	124.60	(Dec 10)				Indicative a-t-m Vol												
12050		0.05	0.00	-0.05	7.23							0	0	0	0	200	0	0	0
12150		0.12	0.00	-0.10	7.20				0.20S	0.12S		0	0	0	50	102	-50	0	0
12250	0.22	0.25	0.00	-0.19	7.02		0.22S	0.22S	0.22S	0.20S		0	200	200	50	400	0	0	0
12350	0.41	0.49	0.00	-0.32	6.87		0.41S	0.41S	0.41S	0.41S		0	100	100	0	200	0	0	0
12450		0.90	+0.01	-0.48	6.92							0	0	0	0	0	0	0	0
							Total					0	300	300	100	902	-50	0	0
Nov 10	Underlying Price	124.60	(Dec 10)				Indicative a-t-m Vol												
12450		1.18	+0.01	-0.48	6.28							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
Dec 10	Underlying Price	124.60					Indicative a-t-m Vol												
12450		1.56	+0.02	-0.48	6.57							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
Mar 11	Underlying Price	129.25					Indicative a-t-m Vol												
12950		2.50	+0.02	-0.51	6.57							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
							Total	Puts				0	300	300	100	902	-50	0	0