

Options on Financial Futures Summary

Business Day Mon 30 Aug 2010

Previous Business Day
Fri 27 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	11,338	N/A	50,000	61,338	171,344	12,828,970	+2,388
Three Month Euribor Mid-Curve	7,000	N/A	13,000	20,000	24,350	1,642,763	+5,722
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	0	N/A	0	0	54,270	5,391,702	+27,082
THREE MONTH STERLING 2 YEAR MID-CURVE	0	N/A	0	0	0	2,000	0
Three Month Sterling Mid-Curve	0	N/A	0	0	68,010	2,301,368	+34,460
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	300	1,802	+300

* CONNECT means LIFFE CONNECT (Registered Trademark)

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Options on Financial Futures

Business Day Mon 30 Aug 2010
Previous Business Day Fri 27 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	0.26						Time to expiry:	14 Days				
95750		3.3650	0.0000	1.00	0.59				0.6050S	0.5900S		0	0	0	0	1,000	0	0	0
96000		3.1150	0.0000	1.00	0.59				2.0600S	0.3500		0	0	0	0	4,700	0	0	0
96250		2.8650	0.0000	1.00	0.59				1.8100S	0.5650S		0	0	0	0	1,000	0	0	0
96500		2.6150	0.0000	1.00	0.59				2.3200S	0.3000		0	0	0	0	2,400	0	0	0
96750		2.3650	0.0000	1.00	0.59				0.5150S	0.4600S		0	0	0	0	1,801	0	0	0
97000		2.1150	0.0000	1.00	0.59				1.2750S	0.2500S		0	0	0	0	3,980	0	0	0
97250		1.8650	0.0000	1.00	0.59				0.4900S	0.4900S		0	0	0	0	200	0	0	0
97500		1.6150	0.0000	1.00	0.59				1.5250S	0.1700S		0	0	0	0	4,475	0	0	0
97750		1.3650	0.0000	1.00	0.59				0.8400S	0.3750S		0	0	0	0	8,770	0	0	0
98000		1.1150	0.0000	1.00	0.60				0.4650S	0.1050S		0	0	0	0	8,225	0	0	0
98125		0.9900	0.0000	1.00	0.59				0.5400S	0.5000S		0	0	0	0	1,250	0	0	0
98250		0.8650	0.0000	1.00	0.60				0.9600S	0.1750		0	0	0	0	12,997	0	0	0
98375		0.7400	0.0000	1.00	0.60				0.4550S	0.3200S		0	0	0	0	9,629	0	0	0
98500		0.6150	0.0000	1.00	0.59				0.6200S	0.0850S		0	0	0	0	47,770	0	0	0
98625		0.4900	0.0000	1.00	0.57				0.5800S	0.2000S		0	0	0	0	80,398	0	0	0
98750		0.3650	0.0000	1.00	0.54				0.4800S	0.0500S		0	0	0	0	92,885	0	0	0
98875		0.2400	0.0000	0.99	0.49				0.3550S	0.0800S		0	0	0	0	136,359	0	0	0
99000		0.1175	0.0000	0.92	0.40				0.2650	0.0250S		0	0	0	0	203,416	0	0	0
99125	0.0150	0.0150	0.0000	0.42	0.24	0.0150	0.0150		0.1600	0.0100S		32,500	5,738	38,238	34,380	338,054	-8,225	0	0
99250		0.0025	0.0000	0.04	0.39				0.1000S	CAB		0	0	0	0	321,635	0	0	0
99375		CAB	0.0000	0.00	0.41				0.0350S	CAB		0	0	0	500	334,827	-500	0	0
99500		CAB	0.0000	0.00	0.42				0.0150S	CAB		0	0	0	0	204,748	0	0	0
99625		CAB	0.0000	0.00	0.42				0.0100S	0.0050S		0	0	0	0	24,000	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				32,500	5,738	38,238	34,880	1,845,519	-8,725	0	0
Oct 10	Underlying Price	99.070	(Dec 10)				Indicative a-t-m Vol	0.41						Time to expiry:	49 Days				
98750		0.3275	+0.0125	0.93	0.59				0.2250S	0.2250S		0	0	0	0	500	0	0	0
98875		0.2100	+0.0100	0.85	0.52				0.3150	0.1250S		0	0	0	0	14,910	0	0	0
99000		0.1050	+0.0050	0.67	0.43				0.1600S	0.0450		15,000	0	15,000	10,100	86,025	+6,830	0	0
99125		0.0350	+0.0050	0.35	0.39				0.1400S	0.0150S		0	0	0	0	69,223	0	0	0
99250		0.0075	-0.0025	0.11	0.40				0.0800S	0.0050S		0	0	0	0	55,210	0	0	0
99375		0.0025	0.0000	0.04	0.47				0.0450	0.0050S		0	0	0	0	23,700	0	0	0
99500		CAB	0.0000	0.01	0.51				0.0050S	CAB		0	0	0	0	8,300	0	0	0
								Total				15,000	0	15,000	10,100	257,868	+6,830	0	0
Nov 10	Underlying Price	99.070	(Dec 10)				Indicative a-t-m Vol	0.41						Time to expiry:	77 Days				
98875		0.2175	+0.0075	0.82	0.47				0.1600S	0.1600S		0	0	0	0	12,984	0	0	0
99000		0.1200	+0.0050	0.64	0.43				0.1650S	0.0650		0	0	0	0	22,575	0	0	0
99125		0.0475	0.0000	0.38	0.40				0.1050	0.0400S		0	0	0	0	26,865	0	0	0
99250		0.0125	0.0000	0.15	0.38				0.0150	0.0150		0	0	0	0	11,500	0	0	0
99375		0.0050	0.0000	0.05	0.41				0.0150S	0.0100		0	0	0	0	11,000	0	0	0
99500		0.0025	0.0000	0.02	0.46				0.0050	0.0050		0	0	0	0	1,000	0	0	0
								Total				0	0	0	0	85,924	0	0	0

Options on Financial Futures

Business Day Mon 30 Aug 2010
Previous Business Day Fri 27 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	
Mar 11	Underlying Price	99.030					Indicative a-t-m Vol	0.48						Time to expiry:	196 Days				
97250		1.7800	+0.0200	1.00	0.72				0.8600S	0.4600S		0	0	0	0	19,250	0	0	0
97500		1.5300	+0.0200	1.00	0.72				0.6400S	0.3900S		0	0	0	0	11,350	0	0	0
97750		1.2825	+0.0200	0.99	0.73				0.5900S	0.4050S		0	0	0	0	10,000	0	0	0
98000		1.0375	+0.0200	0.97	0.76				0.7850S	0.2700		0	0	0	0	9,050	0	0	0
98250		0.7950	+0.0200	0.94	0.70				0.6450	0.1350		0	0	0	0	21,373	0	0	0
98500		0.5575	+0.0175	0.88	0.64				0.6700	0.1000S		0	0	0	0	86,756	0	0	0
98625		0.4475	+0.0175	0.82	0.60				0.3700	0.2550S		0	0	0	0	5,275	0	0	0
98750	0.3400	0.3425	+0.0175	0.75	0.57	0.3400	0.3400		0.4550S	0.0500S		0	5	5	0	137,632	0	0	0
98875		0.2425	+0.0125	0.66	0.53				0.3500	0.1250S		0	0	0	0	49,454	0	0	0
99000		0.1575	+0.0125	0.53	0.49				0.2850S	0.0250S		0	0	0	2,500	176,670	-1,500	0	0
99125		0.0925	+0.0075	0.39	0.46				0.2000S	0.0450S		0	0	0	0	101,777	0	0	0
99250		0.0475	+0.0050	0.25	0.44				0.1500S	0.0050S		0	0	0	5,000	120,744	+308	0	0
99375		0.0200	0.0000	0.13	0.43				0.0850	0.0050S		0	0	0	1,000	59,532	-553	0	0
99500		0.0100	0.0000	0.06	0.43				0.0500	0.0050S		0	0	0	0	33,552	0	0	0
99625		0.0050	0.0000	0.04	0.45				0.0200	0.0050S		0	0	0	0	25,700	0	0	0
99750		0.0025	0.0000	0.02	0.46							0	0	0	0	4,000	0	0	0
								Total				0	5	5	8,500	872,115	-1,745	0	0
Jun 11	Underlying Price	98.995					Indicative a-t-m Vol	0.55						Time to expiry:	287 Days				
97000		1.9950	+0.0325	1.00	0.88				1.8850S	0.5900S		0	0	0	0	4,675	0	0	0
97250		1.7500	+0.0325	0.98	0.97				0.5900S	0.5000S		0	0	0	0	3,900	0	0	0
97500		1.5050	+0.0325	0.97	0.93				1.4200S	0.4600S		0	0	0	0	6,475	0	0	0
97750		1.2600	+0.0325	0.95	0.87				0.8050	0.4300		0	0	0	0	13,100	0	0	0
97875		1.1400	+0.0325	0.94	0.84				0.8950	0.8950		0	0	0	0	25	0	0	0
98000		1.0200	+0.0325	0.92	0.80				0.9600S	0.3900S		0	0	0	0	20,488	0	0	0
98250		0.7850	+0.0325	0.88	0.74				0.5750	0.1300S		0	0	0	0	5,205	0	0	0
98500		0.5600	+0.0275	0.80	0.67				0.5950	0.1250S		0	0	0	0	35,374	0	0	0
98625		0.4550	+0.0250	0.75	0.64				0.3600S	0.2850S		0	0	0	0	2,950	0	0	0
98750		0.3550	+0.0225	0.68	0.60				0.4500S	0.0700		0	0	0	0	44,779	0	0	0
98875		0.2700	+0.0225	0.60	0.58				0.2850S	0.1400S		0	0	0	0	23,549	0	0	0
99000		0.1900	+0.0200	0.50	0.55				0.2950S	0.0400S		0	0	0	2,500	132,684	+1,000	0	0
99125		0.1225	+0.0125	0.39	0.51				0.1400S	0.0550S		0	0	0	0	107,012	0	0	0
99250		0.0700	+0.0075	0.27	0.48				0.1500	0.0150S		0	0	0	0	121,276	0	0	0
99375		0.0375	+0.0075	0.17	0.45				0.0450S	0.0150S		0	0	0	0	11,500	0	0	0
99500		0.0150	+0.0025	0.09	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	0	0	2,500	555,907	+1,000	0	0

Options on Financial Futures

Business Day Mon 30 Aug 2010
Previous Business Day Fri 27 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	98.960					Indicative a-t-m Vol	0.61						Time to expiry:				385 Days
97250		1.7400	+0.0500	0.94	1.08				0.7150	0.6150S		0	0	0	0	1,170	0	0
97500		1.4950	+0.0450	0.93	1.00				0.6450S	0.5700S		0	0	0	0	6,600	0	0
97750		1.2550	+0.0450	0.90	0.93				0.5500S	0.4800S		0	0	0	0	4,175	0	0
98000		1.0200	+0.0450	0.87	0.85				0.9600	0.2850S		0	0	0	0	17,500	0	0
98250		0.7900	+0.0400	0.81	0.79				0.7800	0.3650		0	0	0	0	16,225	0	0
98500		0.5750	+0.0350	0.74	0.72				0.5600S	0.1500S		0	0	0	0	22,500	0	0
98750		0.3850	+0.0300	0.62	0.66				0.4200S	0.1050		0	0	0	0	50,725	0	0
99000		0.2200	+0.0200	0.47	0.60				0.2850S	0.0500S		0	0	0	0	43,450	0	0
99250		0.0950	+0.0150	0.29	0.51				0.1400S	0.0150S		0	0	0	0	27,450	0	0
99500	0.0250	0.0200	+0.0050	0.11	0.42	0.0250		0.0250	0.0800S	0.0050S		0	250	250	0	41,085	0	0
99750		0.0050	0.0000	0.03	0.41				0.0100S	0.0100S		0	0	0	0	2,000	0	0
							Total					0	250	250	0	232,880	0	0
Dec 11	Underlying Price	98.880					Indicative a-t-m Vol	0.66						Time to expiry:				476 Days
97250		1.6750	+0.0550	0.92	1.05				0.6150S	0.6000S		0	0	0	0	350	0	0
97500		1.4400	+0.0550	0.89	0.99				0.6350S	0.5100S		0	0	0	0	24,500	0	0
97750		1.2050	+0.0500	0.86	0.93				1.0300	0.4650S		0	0	0	0	18,295	0	0
98000		0.9800	+0.0500	0.82	0.87				0.8600S	0.4150S		0	0	0	0	13,350	0	0
98250		0.7650	+0.0450	0.76	0.81				0.5000S	0.3100		0	0	0	0	3,275	0	0
98500		0.5600	+0.0350	0.67	0.75				0.5300S	0.1850S		0	0	0	0	14,650	0	0
98750		0.3850	+0.0350	0.57	0.70				0.4050S	0.1100S		0	0	0	0	42,575	0	0
99000		0.2300	+0.0250	0.43	0.63				0.3000S	0.0700S		0	0	0	0	39,644	0	0
99250		0.1150	+0.0150	0.28	0.57				0.1900S	0.0150S		0	0	0	2,139	37,512	-364	0
99500		0.0350	+0.0050	0.13	0.49				0.0350S	0.0200S		0	0	0	0	21,000	0	0
							Total					0	0	0	2,139	215,151	-364	0
Mar 12	Underlying Price	98.815					Indicative a-t-m Vol	0.73						Time to expiry:				567 Days
96500		2.3600	+0.0600	0.94	1.26				2.0100S	2.0100S		0	0	0	0	100	0	0
97750		1.1900	+0.0500	0.81	0.99				0.5400S	0.5400S		0	0	0	0	500	0	0
98000		0.9700	+0.0450	0.77	0.92				0.7900	0.4600S		0	0	0	0	3,000	0	0
98250		0.7650	+0.0450	0.70	0.86				0.6300S	0.4300S		0	0	0	0	15,150	0	0
98500		0.5750	+0.0400	0.63	0.81				0.5450S	0.3250		0	0	0	0	12,675	0	0
98750		0.4000	+0.0300	0.53	0.75				0.3900S	0.3050		0	0	0	750	7,000	+500	0
99000		0.2550	+0.0250	0.42	0.69				0.2350S	0.1000S		0	0	0	0	10,045	0	0
99250		0.1350	+0.0150	0.29	0.62				0.0850	0.0850		0	0	0	0	2,025	0	0
99500		0.0550	+0.0100	0.15	0.54				0.0550	0.0100		0	0	0	0	34,500	0	0
							Total					0	0	0	750	84,995	+500	0

Options on Financial Futures

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Previous Business Day Fri 27 Aug 2010

**Three Month Euribor
Calls**

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 12	Underlying Price	98.735					Indicative a-t-m Vol	0.77						Time to expiry:	658 Days				
98250		0.7500	+0.0450	0.66	0.88				0.7300S	0.4800S		0	0	0	1,250	14,350	+500	0	
98500		0.5650	+0.0400	0.59	0.83				0.5250S	0.4200S		0	0	0	0	4,950	0	0	
98750		0.4000	+0.0300	0.50	0.77				0.3800S	0.3250S		0	0	0	1,000	2,500	+1,000	0	
99000		0.2550	+0.0250	0.39	0.70				0.2300S	0.2250S		0	0	0	0	10,700	0	0	
99250		0.1400	+0.0150	0.27	0.63				0.1100S	0.1100S		0	0	0	0	2,750	0	0	
99500	0.0600	0.0600	+0.0050	0.15	0.56	0.0600	0.0600		0.0600	0.0350S		0	2	2	0	14,500	0	0	
							Total					0	2	2	2,250	49,750	+1,500	0	
						Total	Calls					47,500	6,245	53,745	110,119	6,449,450	+2,605	0	

Options on Financial Futures

Business Day Mon 30 Aug 2010
Three Month Euribor

Previous Business Day
 Fri 27 Aug 2010

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
Sep 10	Underlying Price	99.115					Indicative a-t-m Vol	0.26						Time to expiry:				14 Days
91000		CAB	0.0000	0.00	0.59				0.0050S	0.0050S		0	0	0	0	523	0	0
92750		CAB	0.0000	0.00	0.59				0.0100S	0.0050		0	0	0	0	754	0	0
94750		CAB	0.0000	0.00	0.59				0.0450	0.0100		0	0	0	0	1,025	0	0
95000		CAB	0.0000	0.00	0.59				0.0300S	0.0050S		0	0	0	0	2,150	0	0
95250		CAB	0.0000	0.00	0.59				0.2650S	0.2650S		0	0	0	0	250	0	0
95500		CAB	0.0000	0.00	0.59				0.0300S	0.0200S		0	0	0	0	1,200	0	0
95750		CAB	0.0000	0.00	0.59				0.5900S	0.5650S		0	0	0	0	1,800	0	0
96000		CAB	0.0000	0.00	0.59				0.4950S	0.0050		0	0	0	0	53,942	0	0
96250		CAB	0.0000	0.00	0.59				0.5650S	0.5300S		0	0	0	0	6,175	0	0
96375		CAB	0.0000	0.00	0.59				0.0150	0.0150		0	0	0	0	10	0	0
96500		CAB	0.0000	0.00	0.59				0.5850S	0.0050S		0	0	0	0	20,620	0	0
96625		CAB	0.0000	0.00	0.59				0.0500	0.0500		0	0	0	0	10	0	0
96750		CAB	0.0000	0.00	0.59				0.5800S	0.0450S		0	0	0	0	9,401	0	0
97000		CAB	0.0000	0.00	0.59				0.5650S	0.0100S		0	0	0	0	39,246	0	0
97125		CAB	0.0000	0.00	0.59				0.0400	0.0400		0	0	0	0	1,250	0	0
97250		CAB	0.0000	0.00	0.59				1.1300S	0.0050		0	0	0	0	29,360	0	0
97375		CAB	0.0000	0.00	0.59				0.1550	0.0350S		0	0	0	0	8,060	0	0
97500		CAB	0.0000	0.00	0.59				0.5150S	0.0050S		0	0	0	0	38,759	0	0
97625		CAB	0.0000	0.00	0.59				0.1450S	0.0050S		0	0	0	0	7,121	0	0
97750		CAB	0.0000	0.00	0.59				0.5350S	0.0100S		0	0	0	0	55,652	0	0
97875		CAB	0.0000	0.00	0.60				0.1850S	0.0050S		0	0	0	0	10,410	0	0
98000		CAB	0.0000	0.00	0.60				0.5000S	0.0050S		0	0	0	0	80,449	0	0
98125		CAB	0.0000	0.00	0.59				0.3300S	0.0050		0	0	0	0	25,080	0	0
98250		CAB	0.0000	0.00	0.60				0.4300S	0.0050S		0	0	0	0	83,818	0	0
98375		CAB	0.0000	0.00	0.60				0.4150S	0.0050S		0	0	0	0	53,584	0	0
98500		CAB	0.0000	0.00	0.59				0.4700S	0.0050S		0	0	0	0	137,299	0	0
98625		CAB	0.0000	0.00	0.57				0.3800S	0.0050S		0	0	0	0	193,778	0	0
98750		CAB	0.0000	0.00	0.54				0.4600S	0.0050		0	0	0	0	254,850	0	0
98875		CAB	0.0000	-0.01	0.49				0.5200S	0.0050S		0	0	0	0	250,820	0	0
99000		0.0025	0.0000	-0.08	0.40				0.6150S	0.0050		0	0	0	1,000	215,703	-378	0
99125	0.0250	0.0250	0.0000	-0.58	0.24	0.0250	0.0250		0.2700S	0.0200S		2,500	4,525	7,025	16,375	149,797	-2,184	0
99250		0.1375	0.0000	-0.96	0.39				0.2950S	0.1250S		0	0	0	0	24,050	0	0
							Total					2,500	4,525	7,025	17,375	1,756,946	-2,562	0
Oct 10	Underlying Price	99.070	(Dec 10)				Indicative a-t-m Vol	0.41						Time to expiry:				49 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	0.73				0.0300S	0.0300S		0	0	0	0	700	0	0
98375		CAB	0.0000	0.00	0.71				0.0450	0.0150		0	0	0	0	1,250	0	0
98500		CAB	0.0000	-0.01	0.68				0.0650	0.0050		0	0	0	0	12,240	0	0
98625		0.0025	0.0000	-0.03	0.64				0.1200S	0.0050		0	0	0	0	7,931	0	0
98750		0.0075	+0.0025	-0.07	0.59				0.1400S	0.0050S		0	0	0	0	33,490	0	0
98875	0.0200	0.0150	0.0000	-0.15	0.52	0.0200	0.0150		0.1850S	0.0150		0	158	158	0	21,100	0	0
99000	0.0350	0.0350	-0.0050	-0.33	0.43	0.0350	0.0350		0.1900S	0.0250S		0	400	400	100	10,060	-100	0
99125		0.0900	-0.0050	-0.65	0.39				0.2950S	0.0750S		0	0	0	0	7,499	0	0
							Total					0	558	558	100	94,770	-100	0

Options on Financial Futures

Business Day Mon 30 Aug 2010
**Previous Business Day
Fri 27 Aug 2010**
Three Month Euribor
Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises		
Jun 11	Underlying Price	98.995					Indicative a-t-m Vol	0.55						Time to expiry:	287 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		CAB	-0.0025	0.00	0.88				0.6650S	0.0050S		0	0	0	0	73,178	0	0		
97250			0.0050	-0.0025	-0.02	0.97			0.6300S	0.0200S		0	0	0	0	45,925	0	0		
97500			0.0100	-0.0025	-0.03	0.93			0.6050S	0.0100S		0	0	0	0	41,460	0	0		
97750			0.0150	-0.0025	-0.05	0.87			0.6000S	0.0400S		0	0	0	0	23,055	0	0		
97875			0.0200	-0.0025	-0.06	0.84			0.0850	0.0350S		0	0	0	0	2,000	0	0		
98000			0.0250	-0.0025	-0.08	0.80			0.6000	0.0250S		0	0	0	0	47,578	0	0		
98125			0.0325	0.0000	-0.10	0.77			0.1200	0.0350		0	0	0	0	34,775	0	0		
98250			0.0400	-0.0025	-0.12	0.74			0.4300S	0.0450S		0	0	0	0	42,655	0	0		
98375			0.0500	-0.0050	-0.16	0.70			0.1750S	0.0550S		0	0	0	0	24,675	0	0		
98500			0.0650	-0.0075	-0.20	0.67			0.4150S	0.0750S		0	0	0	385	54,698	+385	0		
98625			0.0850	-0.0100	-0.25	0.64			0.2600S	0.1100S		0	0	0	0	77,500	0	0		
98750			0.1100	-0.0125	-0.32	0.60			0.3750S	0.1100		0	0	0	385	68,970	+100	0		
98875			0.1500	-0.0125	-0.40	0.58			0.3550S	0.1400S		0	0	0	0	85,250	0	0		
99000			0.1950	-0.0150	-0.50	0.55			0.4100S	0.1900		0	0	0	2,500	46,837	+1,750	0		
99125			0.2525	-0.0225	-0.61	0.51			0.3850S	0.2600S		0	0	0	0	1,150	0	0		
Total														0	0	0	3,270	796,646	+2,235	0

Options on Financial Futures

Business Day Mon 30 Aug 2010
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Three Month Euribor
Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises	
Sep 11	Underlying Price	98.960					Indicative a-t-m Vol										0.61
																	Time to expiry: 385 Days
92000		CAB	0.0000	0.00	1.12			0.0200	0.0150	0	0	0	0	250	0	0	0
94000		CAB	0.0000	0.00	1.12			0.0400S	0.0350S	0	0	0	0	2,000	0	0	0
94750		CAB	0.0000	0.00	1.11					0	0	0	0	2,000	0	0	0
95000		CAB	0.0000	0.00	1.11			0.0800S	0.0150	0	0	0	0	11,000	0	0	0
95250		CAB	0.0000	0.00	1.11			0.1000S	0.0900S	0	0	0	0	10,000	0	0	0
96000			0.0050	0.0000	-0.01	1.25		0.1250	0.1050S	0	0	0	0	6,001	0	0	0
96250			0.0100	0.0000	-0.02	1.27		0.1150S	0.1150S	0	0	0	0	2,100	0	0	0
96500			0.0150	0.0000	-0.03	1.26		0.2500S	0.0350S	0	0	0	0	5,700	0	0	0
97000			0.0250	0.0000	-0.05	1.16		0.2550S	0.0200S	0	0	0	0	14,250	0	0	0
97250			0.0300	0.0000	-0.06	1.08		0.6150S	0.0550S	0	0	0	0	16,120	0	0	0
97500			0.0350	-0.0050	-0.07	1.00		0.6300S	0.0300S	0	0	0	0	11,800	0	0	0
97750			0.0450	-0.0050	-0.10	0.93		0.6200S	0.0400S	0	0	0	0	8,000	0	0	0
98000			0.0600	-0.0050	-0.13	0.85		0.4300S	0.0550S	0	0	0	0	17,550	0	0	0
98250			0.0800	-0.0100	-0.19	0.79		0.7150S	0.1750S	0	0	0	0	15,050	0	0	0
98500			0.1150	-0.0150	-0.26	0.72		0.5150S	0.1500S	0	0	0	0	21,300	0	0	0
98750			0.1750	-0.0200	-0.38	0.66		0.5500S	0.1850S	0	0	0	2,000	18,625	+1,500	0	0
99000			0.2600	-0.0300	-0.53	0.60		0.4950S	0.3200S	0	0	0	0	7,250	0	0	0
							Total			0	0	0	2,000	168,996	+1,500	0	0
Dec 11	Underlying Price	98.880					Indicative a-t-m Vol										0.66
																	Time to expiry: 476 Days
92000		CAB	0.0000	0.00	1.12			0.0100	0.0050	0	0	0	0	65	0	0	0
92500		CAB	0.0000	0.00	1.12			0.0100	0.0100	0	0	0	0	56	0	0	0
95000		CAB	0.0000	0.00	1.12			0.0350	0.0350	0	0	0	0	500	0	0	0
96000			0.0150	0.0000	-0.03	1.33		0.1800	0.0500	0	0	0	0	50,276	0	0	0
96250			0.0200	0.0000	-0.03	1.28		0.1000	0.0500S	0	0	0	0	100	0	0	0
96500			0.0250	0.0000	-0.04	1.23		0.2400S	0.0550S	0	0	0	0	16,350	0	0	0
96750			0.0300	0.0000	-0.05	1.17		0.1400S	0.0700S	0	0	0	0	12,000	0	0	0
97000			0.0350	-0.0050	-0.07	1.12		0.2400S	0.0450	0	0	0	0	11,050	0	0	0
97250			0.0450	-0.0050	-0.08	1.05		0.6200	0.1150	0	0	0	0	6,350	0	0	0
97500			0.0600	-0.0050	-0.11	0.99		0.5900S	0.0750S	0	0	0	0	17,600	0	0	0
97750			0.0750	-0.0100	-0.14	0.93		0.6150S	0.1700S	0	0	0	0	14,665	0	0	0
98000			0.1000	-0.0100	-0.18	0.87		0.5300S	0.1000S	0	0	0	575	26,850	0	0	0
98250			0.1350	-0.0150	-0.24	0.81		0.4750S	0.2400S	0	0	0	0	16,450	0	0	0
98500			0.1800	-0.0250	-0.33	0.75		0.4700S	0.2000S	0	0	0	575	20,150	+575	0	0
98750			0.2550	-0.0250	-0.43	0.70		0.5350S	0.2500S	0	0	0	0	28,050	0	0	0
99000			0.3500	-0.0350	-0.57	0.63		0.6250S	0.6100S	0	0	0	0	500	0	0	0
							Total			0	0	0	1,150	221,012	+575	0	0

Options on Financial Futures

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Three Month Euribor
Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises	
Mar 12	Underlying Price	98.815					Indicative a-t-m Vol	0.73						Time to expiry:	567 Days				
95000		0.0100	0.0000	-0.02	1.47				0.0500	0.0250		0	0	0	0	600	0	0	0
96000		0.0300	0.0000	-0.04	1.35				0.0600S	0.0600S		0	0	0	0	1,000	0	0	0
96250		0.0350	-0.0050	-0.05	1.30				0.0800	0.0800		0	0	0	0	300	0	0	0
96500		0.0450	-0.0050	-0.06	1.26				0.1700S	0.0900S		0	0	0	0	4,025	0	0	0
96750		0.0550	-0.0050	-0.08	1.20				0.1450	0.1400		0	0	0	0	2,000	0	0	0
97000		0.0650	-0.0050	-0.10	1.15				0.2200S	0.1250S		0	0	0	0	13,837	0	0	0
97250		0.0800	-0.0100	-0.12	1.10							0	0	0	0	2,000	0	0	0
97500		0.1000	-0.0100	-0.15	1.04				0.3200S	0.1300		0	0	0	0	9,675	0	0	0
97750		0.1250	-0.0150	-0.19	0.99				0.4800S	0.2500S		0	0	0	0	750	0	0	0
98000		0.1550	-0.0200	-0.23	0.92				0.5400S	0.1950S		0	0	0	0	5,250	0	0	0
98250		0.2000	-0.0200	-0.30	0.86				0.5350S	0.4600S		0	0	0	0	8,100	0	0	0
98500		0.2600	-0.0250	-0.37	0.81				0.5600S	0.3400S		0	0	0	0	13,825	0	0	0
98750		0.3350	-0.0350	-0.47	0.75				0.4250S	0.3300S		0	0	0	750	4,500	+500	0	0
99000		0.4400	-0.0400	-0.58	0.69							0	0	0	0	1,000	0	0	0
								Total				0	0	0	750	66,862	+500	0	0
Jun 12	Underlying Price	98.735					Indicative a-t-m Vol	0.77						Time to expiry:	658 Days				
95000		0.0250	0.0000	-0.03	1.54				0.0650S	0.0650S		0	0	0	0	500	0	0	0
95750		0.0400	-0.0050	-0.05	1.41				0.0700S	0.0700S		0	0	0	0	500	0	0	0
96250		0.0600	-0.0050	-0.07	1.32				0.1200S	0.1200S		0	0	0	0	750	0	0	0
97000		0.0950	-0.0100	-0.13	1.16				0.2000S	0.1950S		0	0	0	0	12,700	0	0	0
97250		0.1150	-0.0150	-0.15	1.10				0.2300S	0.2250S		0	0	0	0	1,250	0	0	0
97500		0.1400	-0.0150	-0.18	1.05							0	0	0	0	3,500	0	0	0
98000		0.2100	-0.0200	-0.27	0.94							0	0	0	0	3,500	0	0	0
98250		0.2650	-0.0250	-0.34	0.88				0.5550S	0.2800S		0	0	0	1,250	13,350	+500	0	0
98500		0.3300	-0.0300	-0.41	0.83				0.5600S	0.3950S		0	0	0	0	5,450	0	0	0
98750		0.4150	-0.0400	-0.50	0.77				0.4700S	0.4400S		0	0	0	1,000	3,000	+1,000	0	0
								Total				0	0	0	2,250	44,500	+1,500	0	0
	Total						Puts					2,500	5,093	7,593	61,225	6,379,520	-217	0	0

Options on Financial Futures

Business Day Mon 30 Aug 2010
**Previous Business Day
Fri 27 Aug 2010**

Three Month Euribor Mid-Curve Calls

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	98.735	(Jun 12)		Indicative a-t-m Vol		0.81															
														Time to expiry: 287 Days								
98250		0.6200	+0.0500	0.73	0.91				0.3800S	0.3600S		0	0	0	0	800	0	0				
98375		0.5250	+0.0450	0.68	0.89				0.3250S	0.3200S		0	0	0	0	250	0	0				
98500		0.4350	+0.0450	0.62	0.86				0.3750S	0.2700S		0	0	0	0	2,925	0	0				
98625		0.3500	+0.0350	0.56	0.83							0	0	0	0	0	0	0				
98750		0.2750	+0.0300	0.49	0.81				0.1900S	0.1450S		0	0	0	0	2,500	0	0				
99125		0.1100	+0.0200	0.27	0.74				0.0500	0.0450S		0	0	0	0	6,000	0	0				
99250		0.0750	+0.0100	0.21	0.73				0.0400S	0.0250S		0	0	0	0	500	0	0				
												Total	0	0	0	0	12,975	0	0			
												Total	Calls			12,000	2,000	14,000	7,450	902,725	+3,222	0

Options on Financial Futures

Business Day Mon 30 Aug 2010
**Previous Business Day
Fri 27 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
98000		0.0900	-0.0150	-0.19	0.97			0.1000S	0.1000S	0	0	0	3,000	3,000	+3,000	0
98250		0.1350	-0.0200	-0.27	0.91			0.3350S	0.3300S	0	0	0	0	800	0	0
98375		0.1650	-0.0250	-0.32	0.89			0.3400S	0.3200S	0	0	0	0	250	0	0
98500		0.2000	-0.0250	-0.38	0.86			0.2600S	0.2600S	0	0	0	0	500	0	0
98625		0.2400	-0.0350	-0.44	0.83					0	0	0	0	0	0	0
						Total	Puts			0	0	0	3,000	4,550	+3,000	0
						Total	Puts			1,000	5,000	6,000	16,900	740,038	+2,500	0

Options on Financial Futures

Business Day Mon 30 Aug 2010
THREE MONTH EURO (EURIBOR) 2 YEAR MID-CURVE

Previous Business Day
 Fri 27 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	98.650	(Sep 12)				Indicative a-t-m Vol	0.72										
98500		0.1600	+0.0500	0.85	0.73				0.0600S	0.0600S		0	0	0	0	2,000	0	0
98625		0.0700	+0.0300	0.57	0.72							0	0	0	0	0	0	0
98750		0.0200	+0.0100	0.24	0.72				0.0200S	0.0200S		0	0	0	0	4,000	0	0
99000		CAB	0.0000	0.01	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	98.535	(Dec 12)				Indicative a-t-m Vol	0.81										
98500		0.1350	+0.0300	0.55	0.81							0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0
Nov 10	Underlying Price	98.535	(Dec 12)				Indicative a-t-m Vol	0.79										
98500		0.1600	+0.0350	0.54	0.79							0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0
Dec 10	Underlying Price	98.535	(Dec 12)				Indicative a-t-m Vol	0.77										
98500		0.1800	+0.0350	0.53	0.77							0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0
Mar 11	Underlying Price	98.440	(Mar 13)				Indicative a-t-m Vol	0.88										
98375		0.2850	+0.0350	0.54	0.88							0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0
Jun 11	Underlying Price	98.320	(Jun 13)				Indicative a-t-m Vol	0.94										
98250		0.3600	+0.0300	0.54	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 Mon 30 Aug 2010
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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 10	Underlying Price	99.200					Indicative a-t-m Vol	0.37						Time to expiry:				107 Days
97000		2.2000	0.0000	1.00	0.81				1.4150S	0.5600S		0	0	0	0	10,341	0	0
97250		1.9500	0.0000	1.00	0.81				0.6700	0.4100S		0	0	0	0	1,954	0	0
97500		1.7000	0.0000	1.00	0.81				1.4150	0.2650S		0	0	0	0	8,706	0	0
97750		1.4500	0.0000	1.00	0.81				0.5650S	0.2250S		0	0	0	0	2,060	0	0
97875		1.3250	0.0000	1.00	0.81				0.5850S	0.5850S		0	0	0	0	15	0	0
98000		1.2000	0.0000	1.00	0.82				0.9550S	0.1450S		0	0	0	0	22,895	0	0
98125		1.0775	0.0000	0.99	0.91				0.8300S	0.4800S		0	0	0	0	750	0	0
98250		0.9550	0.0000	0.97	0.91				0.7900S	0.0750S		0	0	0	0	7,037	0	0
98375		0.8325	0.0000	0.96	0.86				0.6800S	0.3700		0	0	0	0	6,760	0	0
98500		0.7100	0.0000	0.95	0.80				0.7250S	0.0500S		0	0	0	0	37,505	0	0
98625		0.5875	-0.0025	0.93	0.74				0.3800S	0.2650S		0	0	0	0	6,450	0	0
98750		0.4675	-0.0025	0.90	0.67				0.4900S	0.0350S		0	0	0	0	73,462	0	0
98875		0.3500	-0.0025	0.84	0.60				0.3250S	0.1650S		0	0	0	0	18,700	0	0
99000		0.2400	0.0000	0.76	0.52				0.2600S	0.0050S		0	0	0	0	70,393	0	0
99125		0.1350	0.0000	0.63	0.43				0.1650	0.0400		0	0	0	8,000	52,034	+6,467	0
99250		0.0500	0.0000	0.39	0.34				0.0750	0.0050S		0	0	0	23,500	161,668	+12,105	0
99375		0.0125	-0.0025	0.15	0.32				0.0400	0.0050S		0	0	0	15,500	89,575	+3,760	0
99500		0.0050	0.0000	0.05	0.34				0.0350S	0.0050S		0	0	0	0	68,800	0	0
99625		0.0025	0.0000	0.02	0.39				0.0100S	0.0050S		0	0	0	0	24,500	0	0
99750		CAB	0.0000	0.01	0.40				0.0100	CAB		0	0	0	0	18,498	0	0
								Total				0	0	0	47,000	682,103	+22,332	0
Mar 11	Underlying Price	99.150					Indicative a-t-m Vol	0.46						Time to expiry:				198 Days
96250		2.9000	0.0000	1.00	1.06				2.1200S	0.7200S		0	0	0	0	3,000	0	0
96500		2.6500	0.0000	1.00	1.06				0.7350S	0.7350S		0	0	0	0	500	0	0
96750		2.4000	0.0000	1.00	1.06				0.7850S	0.6800S		0	0	0	0	1,500	0	0
97000		2.1500	0.0000	1.00	1.06				1.4200S	0.5350S		0	0	0	0	1,705	0	0
97250		1.9025	0.0000	0.99	1.11				0.9200	0.5000		0	0	0	0	3,750	0	0
97500		1.6575	0.0000	0.98	1.15				0.6850S	0.2400S		0	0	0	0	8,623	0	0
97750		1.4125	0.0000	0.96	1.09				0.9500S	0.3100		0	0	0	0	3,255	0	0
98000		1.1675	0.0000	0.94	1.00				0.6600S	0.1400S		0	0	0	0	8,315	0	0
98250		0.9225	0.0000	0.92	0.87				0.6350	0.1100S		0	0	0	0	4,950	0	0
98500		0.6850	0.0000	0.88	0.77				0.7100S	0.0500S		0	0	0	0	17,970	0	0
98625		0.5700	0.0000	0.84	0.72				0.4750	0.2600S		0	0	0	0	6,852	0	0
98750		0.4575	0.0000	0.79	0.67				0.4850	0.0300S		0	0	0	0	16,327	0	0
98875		0.3475	-0.0025	0.73	0.61				0.3600S	0.1800S		0	0	0	0	24,420	0	0
99000		0.2450	0.0000	0.65	0.54				0.2750S	0.0200S		0	0	0	0	65,825	0	0
99125		0.1525	0.0000	0.53	0.48				0.1650S	0.0450S		0	0	0	0	57,725	0	0
99250		0.0750	0.0000	0.37	0.40				0.0900S	0.0200S		0	0	0	0	78,150	0	0
99375		0.0250	0.0000	0.19	0.34				0.0450S	0.0050S		0	0	0	0	33,122	0	0
99500		0.0100	0.0000	0.08	0.34				0.0200S	0.0050S		0	0	0	0	34,000	0	0
99625		0.0050	0.0000	0.04	0.36							0	0	0	0	5,000	0	0
99750		0.0025	0.0000	0.01	0.38							0	0	0	0	25,000	0	0
								Total				0	0	0	0	399,989	0	0

Options on Financial Futures

Business Day Mon 30 Aug 2010
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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:	289 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		0.8925	-0.0025	0.85	0.91				0.7550S	0.1050		0	0	0	0	7,826	0	0	0
98500		0.6625	-0.0025	0.79	0.81				0.5650S	0.0600S		0	0	0	0	11,050	0	0	0
98750		0.4425	-0.0025	0.71	0.69				0.4550	0.1000S		0	0	0	0	13,826	0	0	0
98875		0.3400	-0.0025	0.64	0.64				0.3500S	0.2450S		0	0	0	0	6,400	0	0	0
99000		0.2475	-0.0025	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	0	7,600	0	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		0.0500	-0.0025	0.23	0.44				0.0450S	0.0150S		0	0	0	0	15,300	0	0	0
99500		0.0200	0.0000	0.12	0.40				0.0350S	0.0050S		0	0	0	0	16,750	0	0	0
99750		0.0025	-0.0025	0.03	0.39				0.0250S	0.0250S		0	0	0	0	11,000	0	0	0
							Total					0	0	0	0	211,270	0	0	0
Sep 11	Underlying Price	98.970					Indicative a-t-m Vol	0.65						Time to expiry:	387 Days				
96250		2.7700	0.0000	0.94	1.77				0.9050S	0.9050S		0	0	0	0	100	0	0	0
96500		2.5250	0.0000	0.93	1.68				0.8500S	0.8250S		0	0	0	0	2,250	0	0	0
96750		2.2800	0.0000	0.92	1.58				0.8000S	0.7500S		0	0	0	0	2,000	0	0	0
97000		2.0350	0.0000	0.91	1.47				0.8200S	0.6800S		0	0	0	0	4,250	0	0	0
97500		1.5550	0.0000	0.87	1.28				0.7800	0.7800		0	0	0	0	10	0	0	0
97750		1.3150	0.0000	0.85	1.17				0.7500S	0.5100S		0	0	0	0	7,130	0	0	0
98000		1.0800	0.0000	0.82	1.06				0.5350	0.2850S		0	0	0	0	3,500	0	0	0
98250		0.8500	0.0000	0.77	0.95				0.5050S	0.2900		0	0	0	0	627	0	0	0
98500		0.6300	0.0000	0.71	0.85				0.4550S	0.1100S		0	0	0	0	10,350	0	0	0
98750		0.4250	-0.0050	0.62	0.75				0.3400S	0.1150		0	0	0	0	6,690	0	0	0
99000		0.2450	-0.0050	0.48	0.64				0.2600S	0.0400S		0	0	0	0	15,175	0	0	0
99250		0.1050	0.0000	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 Mon 30 Aug 2010
Three Month Sterling Calls

Previous Business Day
 Fri 27 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	
Dec 11	Underlying Price	98.810					Indicative a-t-m Vol										0.76
																	Time to expiry: 478 Days
96500		2.3750	0.0000	0.92	1.51			0.9000S	0.8350S	0	0	0	0	1,150	0	0	0
96750		2.1350	0.0000	0.90	1.43			0.8300S	0.7550S	0	0	0	0	1,100	0	0	0
97000		1.8950	0.0000	0.89	1.35			0.9650S	0.7300S	0	0	0	0	6,500	0	0	0
97250		1.6600	0.0000	0.86	1.27			0.7300	0.6700S	0	0	0	0	4,638	0	0	0
97500		1.4250	0.0000	0.84	1.18			0.6750S	0.5500S	0	0	0	0	1,700	0	0	0
97750		1.2000	0.0000	0.80	1.11			0.7100S	0.5350S	0	0	0	0	2,475	0	0	0
98000		0.9750	0.0000	0.76	1.02			0.6550S	0.3450	0	0	0	0	3,366	0	0	0
98250		0.7650	0.0000	0.70	0.95			0.5900S	0.2600	0	0	0	0	4,400	0	0	0
98500		0.5700	0.0000	0.62	0.87			0.4400	0.1200	0	0	0	0	13,280	0	0	0
98750		0.3850	0.0000	0.53	0.78			0.3550S	0.0900	0	0	0	0	8,000	0	0	0
99000		0.2250	0.0000	0.41	0.69			0.2200S	0.0600S	0	0	0	0	9,369	0	0	0
99250		0.1050	0.0000	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: 569 Days
97000		1.7550	0.0000	0.86	1.27			0.7800S	0.7800S	0	0	0	0	250	0	0	0
97250		1.5250	0.0000	0.83	1.20			0.7200S	0.6250S	0	0	0	0	2,000	0	0	0
97750		1.0850	-0.0050	0.75	1.08			0.7200S	0.6200S	0	0	0	0	1,125	0	0	0
98000		0.8800	0.0000	0.70	1.01			0.6200S	0.5050S	0	0	0	0	2,500	0	0	0
98250		0.6850	0.0000	0.63	0.95			0.5300	0.4700	0	0	0	0	2,100	0	0	0
98500		0.5050	0.0000	0.55	0.87			0.4800S	0.1300S	0	0	0	0	4,550	0	0	0
98750		0.3400	0.0000	0.46	0.80			0.2400S	0.2400S	0	0	0	0	500	0	0	0
99000		0.2000	0.0000	0.34	0.71			0.1950S	0.1000S	0	0	0	0	9,200	0	0	0
99250		0.0950	0.0000	0.22	0.62			0.0950S	0.0500S	0	0	0	0	8,350	0	0	0
99500		0.0300	0.0000	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: 660 Days
98250		0.6100	0.0000	0.57	0.95			0.4900S	0.4900S	0	0	0	0	250	0	0	0
98500		0.4400	0.0000	0.49	0.87					0	0	0	0	0	0	0	0
98750		0.2950	-0.0050	0.40	0.81			0.3350S	0.3200S	0	0	0	750	1,000	+750	0	0
99250		0.0850	0.0000	0.18	0.65			0.0900S	0.0700S	0	0	0	250	3,500	+250	0	0
99500		0.0300	0.0000	0.08	0.56			0.0300S	0.0250S	0	0	0	500	1,250	+500	0	0
								Total		0	0	0	1,500	6,000	+1,500	0	0
								Total	Calls	0	0	0	48,500	2,160,767	+23,832	0	0

Options on Financial Futures

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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	
Sep 10	Underlying Price	99.270					Indicative a-t-m Vol	0.31						Time to expiry:	16 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	0.00	0.69				0.2700S	CAB		0	0	0	0	50,619	0	0	
99000		0.0025	0.0000	-0.03	0.69				0.2550	0.0050S		0	0	0	0	41,779	0	0	
99125		0.0075	-0.0025	-0.12	0.57				0.3000S	0.0050S		0	0	0	0	40,870	0	0	
99250		0.0175	0.0000	-0.38	0.30				0.8150S	0.0150		0	0	0	0	18,535	0	0	
99375		0.1075	-0.0025	-0.91	0.36				0.9150S	0.1100S		0	0	0	0	3,749	0	0	
Total												0	0	0	0	491,814	0	0	

Options on Financial Futures

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Previous Business Day
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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:	107 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	-0.01	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	0	161,311	0	0	
98625		0.0125	-0.0025	-0.07	0.74				0.2700S	0.0150S		0	0	0	0	9,050	0	0	
98750		0.0175	-0.0025	-0.10	0.67				0.3200S	0.0100S		0	0	0	0	55,908	0	0	
98875		0.0250	-0.0025	-0.16	0.60				0.3100	0.0150S		0	0	0	0	95,936	0	0	
99000		0.0400	0.0000	-0.24	0.52				0.3800	0.0250		0	0	0	0	66,118	0	0	
99125		0.0600	0.0000	-0.37	0.43				0.8000	0.0400S		0	0	0	0	15,212	0	0	
99250		0.1000	0.0000	-0.61	0.34				0.2950S	0.0700S		0	0	0	0	15,940	0	0	
99375		0.1875	-0.0025	-0.85	0.32				0.4000S	0.2750S		0	0	0	0	1,600	0	0	
Total												0	0	0	0	845,044	0	0	

Options on Financial Futures

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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
Mar 11	Underlying Price	99.150					Indicative a-t-m Vol	0.46				Time to expiry: 198 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	1.11		0.8000S	0.0050	0	0	0	0	0	0	105,753	0	0
97375	0.0050	0.0000	-0.02	1.15		0.1000S	0.0850	0	0	0	0	0	0	1,000	0	0
97500	0.0075	0.0000	-0.02	1.15		0.8000S	0.0100	0	0	0	0	0	0	23,605	0	0
97625	0.0100	0.0000	-0.03	1.13		0.1350	0.1200S	0	0	0	0	0	0	5,250	0	0
97750	0.0125	0.0000	-0.04	1.09		0.7850S	0.0150	0	0	0	0	0	0	156,555	0	0
97875	0.0150	0.0000	-0.05	1.05		0.1800	0.0150	0	0	0	0	0	0	4,105	0	0
98000	0.0175	0.0000	-0.06	1.00		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	0	87,874	0	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	0	65,474	0	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	0	16,675	0	0
98875	0.0725	-0.0025	-0.27	0.61		0.3500S	0.0650S	0	0	0	0	0	0	13,200	0	0
99000	0.0950	0.0000	-0.35	0.54		0.2900	0.0900	0	0	0	0	0	0	27,746	0	0
99125	0.1275	0.0000	-0.47	0.48		0.1350	0.1050S	0	0	0	0	0	0	8,925	0	0
Total										0	0	0	0	706,016	0	0

Options on Financial Futures

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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
Jun 11	Underlying Price	99.080					Indicative a-t-m Vol	0.55				Time to expiry: 289 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		0.0625	-0.0025	-0.15	0.91			0.5300S	0.0550S	0	0	0	0	20,554	0	0
98375		0.0725	-0.0025	-0.18	0.87			0.1600	0.0600S	0	0	0	0	8,250	0	0
98500		0.0825	-0.0025	-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		0.1125	-0.0025	-0.29	0.69			0.4100S	0.1200S	0	0	0	0	11,400	0	0
98875		0.1350	-0.0025	-0.36	0.64			0.2750S	0.1500S	0	0	0	0	5,400	0	0
99000		0.1675	-0.0025	-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	0	1,500	0	0
Total										0	0	0	0	800,083	0	0

Options on Financial Futures

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Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises	
Sep 11	Underlying Price	98.970					Indicative a-t-m Vol	0.65					Time to expiry:	387 Days				
90000		CAB	0.0000	0.00	1.33				0.0350	0.0350	0	0	0	0	500	0	0	0
92000		CAB	0.0000	0.00	1.33				0.0550	0.0550	0	0	0	0	1,000	0	0	0
93000		CAB	0.0000	0.00	1.33				0.2000	0.1900	0	0	0	0	2,500	0	0	0
93500		CAB	0.0000	0.00	1.33						0	0	0	0	1,500	0	0	0
94000		0.0050	0.0000	-0.01	2.11				0.0350S	0.0300S	0	0	0	0	7,300	0	0	0
95000		0.0250	0.0000	-0.03	2.14				0.3900S	0.3550S	0	0	0	0	2,000	0	0	0
95250		0.0300	0.0000	-0.04	2.09						0	0	0	0	6,000	0	0	0
95500		0.0350	0.0000	-0.04	2.03				0.1150	0.0800	0	0	0	0	3,000	0	0	0
96000		0.0450	0.0000	-0.05	1.86				0.3350S	0.0250	0	0	0	0	11,500	0	0	0
96250		0.0500	0.0000	-0.06	1.77				0.8050S	0.0550	0	0	0	0	104	0	0	0
96500		0.0550	0.0000	-0.07	1.68				0.8800S	0.0600	0	0	0	0	6,000	0	0	0
96750		0.0600	0.0000	-0.08	1.58				0.8600S	0.8000S	0	0	0	0	2,000	0	0	0
97000		0.0650	0.0000	-0.09	1.47				0.8500S	0.0650S	0	0	0	0	9,750	0	0	0
97250		0.0750	0.0000	-0.11	1.39				0.4800	0.0750S	0	0	0	0	4,502	0	0	0
97500		0.0850	0.0000	-0.13	1.28				0.2150S	0.1000S	0	0	0	0	3,250	0	0	0
97750		0.0950	0.0000	-0.15	1.17				0.5800S	0.1150S	0	0	0	0	11,005	0	0	0
98000		0.1100	0.0000	-0.18	1.06				0.5300S	0.1050S	0	0	0	5,000	12,700	+4,500	0	
98250		0.1300	0.0000	-0.23	0.95				0.5250S	0.1900S	0	0	0	0	7,355	0	0	0
98500		0.1600	0.0000	-0.29	0.85				0.5350S	0.2450S	0	0	0	0	8,450	0	0	0
98750		0.2050	-0.0050	-0.38	0.75				0.4450S	0.3100S	0	0	0	0	2,750	0	0	0
99000		0.2750	-0.0050	-0.52	0.64						0	0	0	0	0	0	0	0
								Total			0	0	0	5,000	103,166	+4,500	0	
Dec 11	Underlying Price	98.810					Indicative a-t-m Vol	0.76					Time to expiry:	478 Days				
93000		CAB	0.0000	0.00	1.32				0.0400	0.0400	0	0	0	0	10	0	0	0
94000		0.0100	0.0000	-0.01	1.97				0.2000	0.0500	0	0	0	0	3,080	0	0	0
94250		0.0150	0.0000	-0.02	2.00				0.0200	0.0200	0	0	0	0	3,000	0	0	0
94500		0.0200	0.0000	-0.02	1.99				0.0550S	0.0550S	0	0	0	0	1,750	0	0	0
94750		0.0250	0.0000	-0.03	1.95				0.1250	0.0700S	0	0	0	0	3,000	0	0	0
95000		0.0300	0.0000	-0.03	1.90				0.2800S	0.1300	0	0	0	0	501	0	0	0
95500		0.0400	0.0000	-0.05	1.80				0.3900S	0.3900S	0	0	0	0	300	0	0	0
95750		0.0450	0.0000	-0.05	1.72				0.2500	0.1200S	0	0	0	0	7,000	0	0	0
96000		0.0500	0.0000	-0.06	1.66				0.5150S	0.0400S	0	0	0	0	8,050	0	0	0
96250		0.0550	0.0000	-0.07	1.56				0.0950	0.0900	0	0	0	0	6	0	0	0
96500		0.0650	0.0000	-0.08	1.51				0.8100S	0.1100S	0	0	0	0	2,390	0	0	0
96750		0.0750	0.0000	-0.10	1.43				0.7550S	0.1050S	0	0	0	0	3,100	0	0	0
97000		0.0850	0.0000	-0.11	1.35				0.7200S	0.0450S	0	0	0	0	17,416	0	0	0
97250		0.1000	0.0000	-0.14	1.27				0.7200S	0.1850	0	0	0	0	5,638	0	0	0
97500		0.1150	0.0000	-0.16	1.18				0.6950S	0.0700S	0	0	0	10	23,050	0	0	0
97750		0.1400	0.0000	-0.20	1.11				0.5350S	0.1950S	0	0	0	0	7,676	0	0	0
98000		0.1650	0.0000	-0.24	1.02				0.5350S	0.1200S	0	0	0	0	15,500	0	0	0
98250		0.2050	0.0000	-0.30	0.95				0.5900	0.2100S	0	0	0	0	40,993	0	0	0
98500		0.2600	0.0000	-0.38	0.87				0.4700S	0.2700S	0	0	0	0	9,250	0	0	0
98750		0.3250	0.0000	-0.47	0.78				0.5000S	0.3450S	0	0	0	0	36,690	0	0	0
								Total			0	0	0	10	188,400	0	0	

Options on Financial Futures

Business Day Mon 30 Aug 2010
Previous Business Day Fri 27 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	
Mar 12	Underlying Price	98.640					Indicative a-t-m Vol	0.83						Time to expiry:	569 Days				
93000		CAB	0.0000	0.00	1.25							0	0	0	0	4,000	0	0	
94000		0.0200	0.0000	-0.02	1.94	0.1000			0.0850S			0	0	0	0	6,300	0	0	
94500		0.0300	0.0000	-0.03	1.88							0	0	0	0	5,500	0	0	
95000		0.0400	0.0000	-0.04	1.77							0	0	0	0	2,000	0	0	
95500		0.0500	0.0000	-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	0.0000	-0.10	1.39	0.2200S			0.1650			0	0	0	0	6,450	0	0	
97000		0.1150	0.0000	-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		0.1600	-0.0050	-0.20	1.14	0.4550S			0.3350S			0	0	0	0	3,500	0	0	
97750		0.1950	-0.0050	-0.25	1.08	0.6950S			0.2000			0	0	0	10	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	0.0000	-0.45	0.87	0.5150S			0.3850S			0	0	0	0	250	0	0	
98750		0.4500	0.0000	-0.54	0.80							0	0	0	0	0	0	0	
							Total					0	0	0	10	57,008	0	0	
Jun 12	Underlying Price	98.460					Indicative a-t-m Vol	0.88						Time to expiry:	660 Days				
93000		0.0200	0.0000	-0.02	2.07	0.0400			0.0400			0	0	0	0	1,000	0	0	
95000		0.0600	0.0000	-0.06	1.72	0.1050			0.1050			0	0	0	0	3,000	0	0	
95500		0.0750	0.0000	-0.08	1.60	0.0950			0.0950			0	0	0	0	8,500	0	0	
96000		0.0950	0.0000	-0.10	1.48							0	0	0	0	650	0	0	
96250		0.1100	0.0000	-0.12	1.42	0.2200			0.2200			0	0	0	0	5,002	0	0	
97000		0.1650	0.0000	-0.18	1.24	0.2300S			0.2300S			0	0	0	0	11,000	0	0	
97250		0.1950	0.0000	-0.22	1.18	0.3800			0.3800			0	0	0	0	2	0	0	
97750		0.2750	0.0000	-0.30	1.06	0.4600S			0.4600S			0	0	0	0	5,000	0	0	
98000		0.3300	0.0000	-0.36	1.00	0.5500S			0.3350S			0	0	0	0	2,000	0	0	
98250		0.4000	0.0000	-0.43	0.95	0.5500S			0.3800S			0	0	0	750	1,250	+750	0	
98500		0.4800	0.0000	-0.51	0.87							0	0	0	0	0	0	0	
							Total					0	0	0	750	37,404	+750	0	
	Total						Puts					0	0	0	5,770	3,230,935	+3,250	0	

Options on Financial Futures

Business Day **Mon 30 Aug 2010**
THREE MONTH STERLING 2 YEAR MID-CURVE
Calls

Previous Business Day
Fri 27 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												
98250		0.0950	-0.0050	0.56	0.94							0	0	0	0	0	0	0	0
98375		0.0400	-0.0050	0.31	0.90				0.0250S		0.0250S	0	0	0	0	1,000	0	0	0
	Total											0	0	0	0	1,000	0	0	0
Oct 10	Underlying Price	98.080	(Dec 12)				Indicative a-t-m Vol												
98125		0.1300	-0.0050	0.45	1.03							0	0	0	0	0	0	0	0
	Total											0	0	0	0	0	0	0	0
Nov 10	Underlying Price	98.080	(Dec 12)				Indicative a-t-m Vol												
98125		0.1700	0.0000	0.46	1.03							0	0	0	0	0	0	0	0
	Total											0	0	0	0	0	0	0	0
Dec 10	Underlying Price	98.080	(Dec 12)				Indicative a-t-m Vol												
98125		0.2000	-0.0050	0.47	1.04							0	0	0	0	0	0	0	0
	Total											0	0	0	0	0	0	0	0
Mar 11	Underlying Price	97.920	(Mar 13)				Indicative a-t-m Vol												
97875		0.3500	0.0000	0.52	1.13							0	0	0	0	0	0	0	0
	Total											0	0	0	0	0	0	0	0
Jun 11	Underlying Price	97.750	(Jun 13)				Indicative a-t-m Vol												
97750		0.3800	0.0000	0.50	1.09							0	0	0	0	0	0	0	0
	Total											0	0	0	0	0	0	0	0
	Total						Calls					0	0	0	0	1,000	0	0	0

Options on Financial Futures

Business Day Mon 30 Aug 2010
Previous Business Day Fri 27 Aug 2010
5Yr Euro Swapnote
Calls

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		120.34																
12000		1.17	+0.02	0.56	10.20							0	0	0	0	0	0	0
Total												0	0	0	0			
Oct 10 Underlying Price		119.92 (Dec 10)																
11975		1.89	+0.06	0.52	10.18							0	0	0	0	0	0	0
Total												0	0	0	0			
Nov 10 Underlying Price		119.92 (Dec 10)																
11975		2.33	+0.07	0.52	10.18							0	0	0	0	0	0	0
Total												0	0	0	0			
Dec 10 Underlying Price		119.92																
11975		2.71	+0.08	0.52	10.18							0	0	0	0	0	0	0
Total												0	0	0	0			
Total Calls												0	0	0	0			

Options on Financial Futures

Business Day **Mon 30 Aug 2010**

Previous Business Day
Fri 27 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)				6.93											
12400		1.22	-0.05	0.61	6.88							0	0	0	0	200	0	0
12450		0.95	-0.05	0.52	6.92							0	0	0	0	0	0	0
12500		0.72	-0.05	0.43	6.95							0	0	0	0	400	0	0
							Total					0	0	0	0	600	0	0
Nov 10	Underlying Price	124.60	(Dec 10)				6.28											
12450		1.25	-0.03	0.52	6.28							0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0
Dec 10	Underlying Price	124.60					6.57											
12450		1.63	-0.03	0.52	6.57							0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0
Mar 11	Underlying Price	129.25					6.57											
12950		2.23	-0.02	0.49	6.57							0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0
							Total	Calls				0	0	0	0	600	0	0

Options on Financial Futures

Business Day Mon 30 Aug 2010
Previous Business Day Fri 27 Aug 2010

Business Day										Previous Business Day									
Long Gilt										Fri 27 Aug 2010									
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		6.93										
12050		0.04	-0.01	-0.04	7.23								0	0	0	0	200	0	0
12150		0.10	-0.02	-0.09	7.20					0.20S	0.12S		0	0	0	0	102	0	0
12250		0.22	-0.03	-0.18	7.02					0.22S	0.20S		0	0	0	200	600	+200	0
12350		0.45	-0.04	-0.31	6.87					0.41S	0.41S		0	0	0	100	300	+100	0
12450		0.85	-0.05	-0.48	6.92								0	0	0	0	0	0	0
							Total						0	0	0	300	1,202	+300	0
Nov 10	Underlying Price	124.60	(Dec 10)				Indicative a-t-m Vol		6.28										
12450		1.15	-0.03	-0.48	6.28								0	0	0	0	0	0	0
							Total						0	0	0	0	0	0	0
Dec 10	Underlying Price	124.60					Indicative a-t-m Vol		6.57										
12450		1.53	-0.03	-0.48	6.57								0	0	0	0	0	0	0
							Total						0	0	0	0	0	0	0
Mar 11	Underlying Price	129.25					Indicative a-t-m Vol		6.57										
12950		2.48	-0.02	-0.51	6.57								0	0	0	0	0	0	0
							Total						0	0	0	0	0	0	0
							Total	Puts					0	0	0	300	1,202	+300	0