

Options on Financial Futures Summary

Business Day Tue 31 Aug 2010

Previous Business Day
Mon 30 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	76,927	N/A	160,000	236,927	61,338	12,833,696	+4,726
Three Month Euribor Mid-Curve	10,500	N/A	4,000	14,500	20,000	1,642,883	+120
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	2,832	N/A	3,000	5,832	0	5,391,702	0
THREE MONTH STERLING 2 YEAR MID-CURVE	0	N/A	0	0	0	2,000	0
Three Month Sterling Mid-Curve	16,598	N/A	10,500	27,098	0	2,301,368	0
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	237	N/A	0	237	0	1,802	0

* CONNECT means LIFFE CONNECT (Registered Trademark)

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Options on Financial Futures

Business Day Tue 31 Aug 2010
**Previous Business Day
Mon 30 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	99.120					Indicative a-t-m Vol	0.26						Time to expiry:				13 Days
95750		3.3700	+0.0050	1.00	0.59				0.6050S	0.5900S		0	0	0	0	1,000	0	0
96000		3.1200	+0.0050	1.00	0.59				2.0600S	0.3500		0	0	0	0	4,700	0	0
96250		2.8700	+0.0050	1.00	0.59				1.8100S	0.5650S		0	0	0	0	1,000	0	0
96500		2.6200	+0.0050	1.00	0.59				2.3200S	0.3000		0	0	0	0	2,400	0	0
96750		2.3700	+0.0050	1.00	0.59				0.5150S	0.4600S		0	0	0	0	1,801	0	0
97000		2.1200	+0.0050	1.00	0.59				1.2750S	0.2500S		0	0	0	0	3,980	0	0
97250		1.8700	+0.0050	1.00	0.59				0.4900S	0.4900S		0	0	0	0	200	0	0
97500		1.6200	+0.0050	1.00	0.59				1.5250S	0.1700S		0	0	0	0	4,475	0	0
97750		1.3700	+0.0050	1.00	0.59				0.8400S	0.3750S		0	0	0	0	8,770	0	0
98000		1.1200	+0.0050	1.00	0.60				0.4650S	0.1050S		0	0	0	0	8,225	0	0
98125		0.9950	+0.0050	1.00	0.60				0.5400S	0.5000S		0	0	0	0	1,250	0	0
98250		0.8700	+0.0050	1.00	0.60				0.9600S	0.1750		0	0	0	0	12,997	0	0
98375		0.7450	+0.0050	1.00	0.60				0.4550S	0.3200S		0	0	0	0	9,629	0	0
98500		0.6200	+0.0050	1.00	0.59				0.6200S	0.0850S		0	0	0	0	47,770	0	0
98625		0.4950	+0.0050	1.00	0.57				0.5800S	0.2000S		0	0	0	0	80,398	0	0
98750		0.3700	+0.0050	1.00	0.54				0.4800S	0.0500S		0	0	0	0	92,885	0	0
98875		0.2450	+0.0050	0.99	0.49				0.3550S	0.0800S		0	0	0	0	136,359	0	0
99000	0.1150	0.1225	+0.0050	0.94	0.40	0.1150	0.1150		0.2650	0.0250S		0	1,000	1,000	0	203,416	0	0
99125	0.0150	0.0175	+0.0025	0.46	0.26	0.0150	0.0100S		0.1600	0.0100S		0	8,705	8,705	38,238	327,243	-10,811	0
99250		0.0025	0.0000	0.04	0.39				0.1000S	CAB		0	0	0	0	321,635	0	0
99375		CAB	0.0000	0.00	0.41				0.0350S	CAB		0	0	0	0	334,827	0	0
99500		CAB	0.0000	0.00	0.42				0.0150S	CAB		0	0	0	0	204,748	0	0
99625		CAB	0.0000	0.00	0.43				0.0100S	0.0050S		0	0	0	0	24,000	0	0
99750		CAB	0.0000	0.00	0.43				0.0050S	0.0050S		0	0	0	0	1,000	0	0
							Total					0	9,705	9,705	38,238	1,834,708	-10,811	0
Oct 10	Underlying Price	99.085	(Dec 10)				Indicative a-t-m Vol	0.39						Time to expiry:				48 Days
98750		0.3425	+0.0150	0.94	0.61				0.2250S	0.2250S		0	0	0	0	500	0	0
98875		0.2225	+0.0125	0.86	0.53				0.3150	0.1250S		0	0	0	0	14,910	0	0
99000		0.1150	+0.0100	0.70	0.44				0.1600S	0.0450		0	0	0	15,000	98,475	+12,450	0
99125	0.0350	0.0350	0.0000	0.38	0.37	0.0350	0.0350		0.1400S	0.0150S		3,000	150	3,150	0	69,223	0	0
99250		0.0100	+0.0025	0.13	0.40				0.0800S	0.0050S		3,000	0	3,000	0	55,210	0	0
99375		0.0025	0.0000	0.05	0.48				0.0450	0.0050S		0	0	0	0	23,700	0	0
99500		CAB	0.0000	0.02	0.53				0.0050S	CAB		0	0	0	0	8,300	0	0
							Total					6,000	150	6,150	15,000	270,318	+12,450	0
Nov 10	Underlying Price	99.085	(Dec 10)				Indicative a-t-m Vol	0.41						Time to expiry:				76 Days
98875		0.2275	+0.0100	0.84	0.47				0.1600S	0.1600S		0	0	0	0	12,984	0	0
99000		0.1275	+0.0075	0.67	0.43				0.1650S	0.0650		0	0	0	0	22,575	0	0
99125	0.0450	0.0525	+0.0050	0.41	0.39	0.0450S	0.0450S		0.1050	0.0400S		0	300	300	0	26,865	0	0
99250		0.0150	+0.0025	0.17	0.38				0.0150	0.0150		0	0	0	0	11,500	0	0
99375		0.0050	0.0000	0.06	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	300	300	0	85,924	0	0

Options on Financial Futures

Business Day Tue 31 Aug 2010
Previous Business Day Mon 30 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	99.045					Indicative a-t-m Vol	0.47						Time to expiry:	195 Days				
97250		1.7950	+0.0150	1.00	0.72				0.8600S	0.4600S		0	0	0	0	19,250	0	0	0
97500		1.5450	+0.0150	1.00	0.72				0.6400S	0.3900S		0	0	0	0	11,350	0	0	0
97750		1.2950	+0.0125	0.99	0.73				0.5900S	0.4050S		0	0	0	0	10,000	0	0	0
98000		1.0500	+0.0125	0.97	0.76				0.7850S	0.2700		0	0	0	0	9,050	0	0	0
98250		0.8075	+0.0125	0.95	0.69				0.6450	0.1350		0	0	0	0	21,373	0	0	0
98500		0.5700	+0.0125	0.89	0.62				0.6700	0.1000S		0	0	0	0	86,756	0	0	0
98625		0.4575	+0.0100	0.84	0.59				0.3700	0.2550S		0	0	0	0	5,275	0	0	0
98750	0.3450	0.3475	+0.0050	0.77	0.55	0.3550	0.3450		0.4550S	0.0500S		0	25	25	5	137,637	+5	0	0
98875		0.2475	+0.0050	0.68	0.51				0.3500	0.1250S		0	0	0	0	49,454	0	0	0
99000	0.1550	0.1625	+0.0050	0.55	0.48	0.1550	0.1550		0.2850S	0.0250S		0	1,300	1,300	0	176,670	0	0	0
99125		0.0925	0.0000	0.40	0.45				0.2000S	0.0450S		0	0	0	0	101,777	0	0	0
99250	0.0450	0.0475	0.0000	0.25	0.42	0.0450	0.0400S		0.1500S	0.0050S		0	4,500	4,500	0	120,744	0	0	0
99375	0.0150	0.0200	0.0000	0.13	0.41	0.0200	0.0150S		0.0850	0.0050S		0	2,525	2,525	0	59,532	0	0	0
99500		0.0100	0.0000	0.07	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	8,350	8,350	5	872,120	+5	0	0
Jun 11	Underlying Price	99.015					Indicative a-t-m Vol	0.54						Time to expiry:	286 Days				
97000		2.0150	+0.0200	1.00	0.88				1.8850S	0.5900S		0	0	0	0	4,675	0	0	0
97250		1.7700	+0.0200	0.98	0.97				0.5900S	0.5000S		0	0	0	0	3,900	0	0	0
97500		1.5250	+0.0200	0.97	0.93				1.4200S	0.4600S		0	0	0	0	6,475	0	0	0
97750		1.2800	+0.0200	0.95	0.87				0.8050	0.4300		0	0	0	0	13,100	0	0	0
97875		1.1575	+0.0175	0.94	0.83				0.8950	0.8950		0	0	0	0	25	0	0	0
98000		1.0375	+0.0175	0.93	0.80				0.9600S	0.3900S		0	0	0	0	20,488	0	0	0
98250		0.8025	+0.0175	0.88	0.74				0.5750	0.1300S		0	0	0	0	5,205	0	0	0
98500		0.5750	+0.0150	0.81	0.67				0.5950	0.1250S		0	0	0	0	35,374	0	0	0
98625		0.4700	+0.0150	0.76	0.64				0.3600S	0.2850S		0	0	0	0	2,950	0	0	0
98750		0.3700	+0.0150	0.69	0.60				0.4500S	0.0700		0	0	0	0	44,779	0	0	0
98875		0.2775	+0.0075	0.61	0.57				0.2850S	0.1400S		0	0	0	0	23,549	0	0	0
99000		0.1975	+0.0075	0.51	0.55				0.2950S	0.0400S		0	0	0	0	132,684	0	0	0
99125		0.1300	+0.0075	0.40	0.51				0.1400S	0.0550S		0	0	0	0	107,012	0	0	0
99250	0.0700	0.0775	+0.0075	0.29	0.48	0.0700S	0.0700S		0.1500	0.0150S		0	2,000	2,000	0	121,276	0	0	0
99375	0.0350	0.0400	+0.0025	0.18	0.45	0.0350S	0.0350S		0.0450S	0.0150S		0	2,000	2,000	0	11,500	0	0	0
99500		0.0175	+0.0025	0.10	0.43				0.0700	0.0050S		0	0	0	0	16,215	0	0	0
99750		0.0025	0.0000	0.03	0.43				0.0200	0.0050S		0	0	0	0	6,700	0	0	0
								Total				0	4,000	4,000	0	555,907	0	0	0

Options on Financial Futures

Business Day Tue 31 Aug 2010
**Previous Business Day
Mon 30 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	98.975					Indicative a-t-m Vol	0.59						Time to expiry:				384 Days
97250		1.7500	+0.0100	0.95	1.07				0.7150	0.6150S		0	0	0	0	1,170	0	0
97500		1.5050	+0.0100	0.93	0.99				0.6450S	0.5700S		0	0	0	0	6,600	0	0
97750		1.2650	+0.0100	0.91	0.92				0.5500S	0.4800S		0	0	0	0	4,175	0	0
98000		1.0300	+0.0100	0.87	0.85				0.9600	0.2850S		0	0	0	0	17,500	0	0
98250		0.8000	+0.0100	0.82	0.78				0.7800	0.3650		0	0	0	0	16,225	0	0
98500		0.5850	+0.0100	0.75	0.71				0.5600S	0.1500S		0	0	0	0	22,500	0	0
98750		0.3900	+0.0050	0.63	0.65				0.4200S	0.1050		0	0	0	0	50,725	0	0
99000		0.2250	+0.0050	0.48	0.59				0.2850S	0.0500S		0	0	0	0	43,450	0	0
99250		0.0950	0.0000	0.30	0.50				0.1400S	0.0150S		0	0	0	0	27,450	0	0
99500	0.0250	0.0250	+0.0050	0.12	0.43	0.0250		0.0250	0.0800S	0.0050S		0	610	610	250	41,335	+250	0
99750		0.0050	0.0000	0.03	0.40				0.0100S	0.0100S		0	0	0	0	2,000	0	0
							Total					0	610	610	250	233,130	+250	0
Dec 11	Underlying Price	98.890					Indicative a-t-m Vol	0.66						Time to expiry:				475 Days
97250		1.6850	+0.0100	0.92	1.05				0.6150S	0.6000S		0	0	0	0	350	0	0
97500		1.4450	+0.0050	0.90	0.99				0.6350S	0.5100S		0	0	0	0	24,500	0	0
97750		1.2150	+0.0100	0.86	0.93				1.0300	0.4650S		0	0	0	0	18,295	0	0
98000		0.9850	+0.0050	0.82	0.87				0.8600S	0.4150S		0	0	0	0	13,350	0	0
98250		0.7700	+0.0050	0.76	0.81				0.5000S	0.3100		0	0	0	0	3,275	0	0
98500		0.5700	+0.0100	0.68	0.75				0.5300S	0.1850S		0	0	0	0	14,650	0	0
98750		0.3900	+0.0050	0.57	0.70				0.4050S	0.1100S		0	0	0	0	42,575	0	0
99000		0.2350	+0.0050	0.44	0.63				0.3000S	0.0700S		0	0	0	0	39,644	0	0
99250	0.1050	0.1150	0.0000	0.29	0.57	0.1050		0.1050	0.1900S	0.0150S		0	936	936	0	37,512	0	0
99500		0.0400	+0.0050	0.14	0.49				0.0350S	0.0200S		0	0	0	0	21,000	0	0
							Total					0	936	936	0	215,151	0	0
Mar 12	Underlying Price	98.815					Indicative a-t-m Vol	0.73						Time to expiry:				566 Days
96500		2.3600	0.0000	0.94	1.26				2.0100S	2.0100S		0	0	0	0	100	0	0
97750		1.1900	0.0000	0.81	0.99				0.5400S	0.5400S		0	0	0	0	500	0	0
98000		0.9700	0.0000	0.77	0.92				0.7900	0.4600S		0	0	0	0	3,000	0	0
98250		0.7650	0.0000	0.70	0.86				0.6300S	0.4300S		0	0	0	0	15,150	0	0
98500		0.5750	0.0000	0.63	0.81				0.5450S	0.3250		0	0	0	0	12,675	0	0
98750		0.4000	0.0000	0.53	0.75				0.3900S	0.3050		0	0	0	0	7,000	0	0
99000		0.2550	0.0000	0.42	0.69				0.2350S	0.1000S		0	0	0	0	10,045	0	0
99250		0.1350	0.0000	0.29	0.62				0.0850	0.0850		0	0	0	0	2,025	0	0
99500		0.0550	0.0000	0.15	0.54				0.0550	0.0100		0	0	0	0	34,500	0	0
							Total					0	0	0	0	84,995	0	0

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Three Month Euribor

Calls

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises	
Jun 12	Underlying Price	98.725					Indicative a-t-m Vol	0.78						Time to expiry:	657 Days				
98250		0.7400	-0.0100	0.66	0.88				0.7300S	0.4800S		0	0	0	0	14,350	0	0	
98500		0.5600	-0.0050	0.58	0.83				0.5250S	0.4200S		0	0	0	0	4,950	0	0	
98750		0.3950	-0.0050	0.49	0.77				0.3800S	0.3250S		0	0	0	0	2,500	0	0	
99000		0.2500	-0.0050	0.39	0.71				0.2300S	0.2250S		0	0	0	0	10,700	0	0	
99250		0.1400	0.0000	0.27	0.64				0.1100S	0.1100S		0	0	0	0	2,750	0	0	
99500	0.0600	0.0550	-0.0050	0.15	0.56	0.0600		0.0600	0.0600	0.0350S		0	5	5	2	14,500	0	0	
							Total					0	5	5	2	49,750	0	0	
							Total	Calls				64,000	37,970	101,970	53,745	6,451,344	+1,894	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
Sep 10	Underlying Price	99.120					Indicative a-t-m Vol	0.26						Time to expiry:				13 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	0.60				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	0.0050	0.0025	0.0000	-0.06	0.40	0.0050	0.0050		0.6150S	0.0050		0	1,000	1,000	0	215,703	0	0
99125	0.0250	0.0225	-0.0025	-0.54	0.26	0.0300S	0.0250		0.2700S	0.0200S		0	7,335	7,335	7,025	152,572	+2,775	0
99250		0.1325	-0.0050	-0.96	0.39				0.2950S	0.1250S		0	0	0	0	24,050	0	0
							Total					0	8,335	8,335	7,025	1,759,721	+2,775	0
Oct 10	Underlying Price	99.085	(Dec 10)				Indicative a-t-m Vol	0.39						Time to expiry:				48 Days
98000		CAB	0.0000	0.00	0.77				0.0500	0.0150S		0	0	0	0	500	0	0
98250		CAB	0.0000	0.00	0.75				0.0300S	0.0300S		0	0	0	0	700	0	0
98375		CAB	0.0000	0.00	0.73				0.0450	0.0150		0	0	0	0	1,250	0	0
98500		CAB	0.0000	-0.01	0.70				0.0650	0.0050		0	0	0	0	12,240	0	0
98625		0.0025	0.0000	-0.03	0.66				0.1200S	0.0050		0	0	0	0	7,931	0	0
98750		0.0075	0.0000	-0.06	0.61				0.1400S	0.0050S		0	0	0	0	33,490	0	0
98875	0.0200	0.0125	-0.0025	-0.14	0.53	0.0200	0.0150		0.1850S	0.0150		0	12	12	158	21,157	+57	0
99000	0.0350	0.0300	-0.0050	-0.30	0.44	0.0350S	0.0300		0.1900S	0.0250S		0	4,732	4,732	400	10,060	0	0
99125		0.0750	-0.0150	-0.62	0.37				0.2950S	0.0750S		0	0	0	0	7,499	0	0
							Total					0	4,744	4,744	558	94,827	+57	0

Options on Financial Futures

Business Day Tue 31 Aug 2010
**Previous Business Day
Mon 30 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	99.015					Indicative a-t-m Vol	0.54						Time to expiry:	286 Days				
94250		CAB	0.0000	0.00	0.87				0.0050	0.0050		0	0	0	0	23	0	0	0
94500		CAB	0.0000	0.00	0.87				0.0650S	0.0050		0	0	0	0	10,000	0	0	0
94750		CAB	0.0000	0.00	0.87				0.0550S	0.0550S		0	0	0	0	18,000	0	0	0
95000		CAB	0.0000	0.00	0.87				0.1000S	0.0100		0	0	0	0	26,500	0	0	0
95250		CAB	0.0000	0.00	0.87				0.1050	0.0150S		0	0	0	0	1,080	0	0	0
95500		CAB	0.0000	0.00	0.87				0.1400S	0.0150S		0	0	0	0	7,750	0	0	0
95750		CAB	0.0000	0.00	0.87				0.1450	0.0150		0	0	0	0	805	0	0	0
96000		CAB	0.0000	0.00	0.87				0.1600S	0.0050		0	0	0	0	23,551	0	0	0
96250		CAB	0.0000	0.00	0.87				0.0300S	0.0200S		0	0	0	0	1,550	0	0	0
96500		CAB	0.0000	0.00	0.87				0.2800S	0.0200S		0	0	0	0	35,181	0	0	0
96625		CAB	0.0000	0.00	0.88				0.0150	0.0150		0	0	0	0	200	0	0	0
96750		CAB	0.0000	0.00	0.88				0.1150S	0.0300S		0	0	0	0	2,300	0	0	0
97000		CAB	0.0000	0.00	0.88				0.6650S	0.0050S		0	0	0	0	73,178	0	0	0
97250			0.0050	0.0000	-0.02	0.97			0.6300S	0.0200S		0	0	0	0	45,925	0	0	0
97500			0.0100	0.0000	-0.03	0.93			0.6050S	0.0100S		0	0	0	0	41,460	0	0	0
97750			0.0150	0.0000	-0.05	0.87			0.6000S	0.0400S		0	0	0	0	23,055	0	0	0
97875			0.0175	-0.0025	-0.06	0.83			0.0850	0.0350S		0	0	0	0	2,000	0	0	0
98000			0.0225	-0.0025	-0.07	0.80			0.6000	0.0250S		0	0	0	0	47,578	0	0	0
98125			0.0300	-0.0025	-0.09	0.77			0.1200	0.0350		0	0	0	0	34,775	0	0	0
98250			0.0375	-0.0025	-0.12	0.74			0.4300S	0.0450S		0	0	0	0	42,655	0	0	0
98375			0.0475	-0.0025	-0.15	0.70			0.1750S	0.0550S		0	0	0	0	24,675	0	0	0
98500			0.0600	-0.0050	-0.19	0.67			0.4150S	0.0750S		0	0	0	0	54,698	0	0	0
98625	0.0850	0.0800	-0.0050	-0.24	0.64	0.0850S	0.0850S		0.2600S	0.0850S		2,000	100	2,100	0	77,500	0	0	0
98750	0.1050	0.1050	-0.0050	-0.31	0.60	0.1050S	0.1050S		0.3750S	0.1050S		4,000	100	4,100	0	68,970	0	0	0
98875	0.1450	0.1375	-0.0125	-0.39	0.57	0.1450S	0.1450S		0.3550S	0.1400S		0	100	100	0	85,250	0	0	0
99000	0.1850	0.1825	-0.0125	-0.49	0.55	0.1850S	0.1850S		0.4100S	0.1850S		2,000	100	2,100	0	46,837	0	0	0
99125		0.2400	-0.0125	-0.60	0.51				0.3850S	0.2600S		0	0	0	0	1,150	0	0	0
Total												8,000	400	8,400	0	796,646	0	0	

Options on Financial Futures

Business Day Tue 31 Aug 2010
Previous Business Day Mon 30 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	
Sep 11	Underlying Price	98.975					Indicative a-t-m Vol					0.59					Time to expiry: 384 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	1.11			0.0400S	0.0350S	0	0	0	0	2,000	0	0	0
94750		CAB	0.0000	0.00	1.10					0	0	0	0	2,000	0	0	0
95000		CAB	0.0000	0.00	1.10			0.0800S	0.0150	0	0	0	0	11,000	0	0	0
95250		CAB	0.0000	0.00	1.10			0.1000S	0.0900S	0	0	0	0	10,000	0	0	0
96000		CAB	-0.0050	-0.01	1.17			0.1250	0.1050S	0	0	0	0	6,001	0	0	0
96250			0.0050	-0.0050	-0.02	1.26		0.1150S	0.1150S	0	0	0	0	2,100	0	0	0
96500			0.0100	-0.0050	-0.02	1.25		0.2500S	0.0350S	0	0	0	0	5,700	0	0	0
97000			0.0200	-0.0050	-0.04	1.15		0.2550S	0.0200S	0	0	0	0	14,250	0	0	0
97250			0.0250	-0.0050	-0.05	1.07		0.6150S	0.0550S	0	0	0	0	16,120	0	0	0
97500			0.0300	-0.0050	-0.07	0.99		0.6300S	0.0300S	0	0	0	0	11,800	0	0	0
97750			0.0400	-0.0050	-0.09	0.92		0.6200S	0.0400S	0	0	0	0	8,000	0	0	0
98000			0.0550	-0.0050	-0.13	0.85		0.4300S	0.0550S	0	0	0	0	17,550	0	0	0
98250			0.0750	-0.0050	-0.18	0.78		0.7150S	0.1750S	0	0	0	0	15,050	0	0	0
98500	0.1150		0.1100	-0.0050	-0.25	0.71	0.1150	0.5150S	0.1150	0	25	25	0	21,300	0	0	0
98750			0.1650	-0.0100	-0.37	0.65		0.5500S	0.1850S	0	0	0	0	18,625	0	0	0
99000			0.2500	-0.0100	-0.52	0.59		0.4950S	0.3200S	0	0	0	0	7,250	0	0	0
							Total			0	25	25	0	168,996	0	0	0
Dec 11	Underlying Price	98.890					Indicative a-t-m Vol					0.66					Time to expiry: 475 Days
92000		CAB	0.0000	0.00	1.13			0.0100	0.0050	0	0	0	0	65	0	0	0
92500		CAB	0.0000	0.00	1.13			0.0100	0.0100	0	0	0	0	56	0	0	0
95000		CAB	0.0000	0.00	1.13			0.0350	0.0350	0	0	0	0	500	0	0	0
96000			0.0150	0.0000	-0.02	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	0.0000	-0.06	1.11		0.2400S	0.0450	0	0	0	0	11,050	0	0	0
97250			0.0450	0.0000	-0.08	1.05		0.6200	0.1150	0	0	0	0	6,350	0	0	0
97500			0.0550	-0.0050	-0.10	0.99		0.5900S	0.0750S	0	0	0	0	17,600	0	0	0
97750			0.0750	0.0000	-0.14	0.93		0.6150S	0.1700S	0	0	0	0	14,665	0	0	0
98000			0.0950	-0.0050	-0.18	0.87		0.5300S	0.1000S	0	0	0	0	26,850	0	0	0
98250			0.1300	-0.0050	-0.24	0.81		0.4750S	0.2400S	0	0	0	0	16,450	0	0	0
98500			0.1800	0.0000	-0.32	0.75		0.4700S	0.2000S	0	0	0	0	20,150	0	0	0
98750			0.2500	-0.0050	-0.43	0.70		0.5350S	0.2500S	0	0	0	0	28,050	0	0	0
99000			0.3450	-0.0050	-0.56	0.63		0.6250S	0.6100S	0	0	0	0	500	0	0	0
							Total			0	0	0	0	221,012	0	0	0

Options on Financial Futures

Business Day Tue 31 Aug 2010
**Previous Business Day
Mon 30 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	
Mar 12	Underlying Price	98.815					Indicative a-t-m Vol	0.73						Time to expiry:	566 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	0.0000	-0.05	1.30				0.0800	0.0800		0	0	0	0	300	0	0	0
96500		0.0450	0.0000	-0.06	1.26				0.1700S	0.0900S		0	0	0	0	4,025	0	0	0
96750		0.0550	0.0000	-0.08	1.20				0.1450	0.1400		0	0	0	0	2,000	0	0	0
97000		0.0650	0.0000	-0.10	1.15				0.2200S	0.1250S		0	0	0	0	13,837	0	0	0
97250		0.0800	0.0000	-0.12	1.10							0	0	0	0	2,000	0	0	0
97500		0.1000	0.0000	-0.15	1.04				0.3200S	0.1300		0	0	0	0	9,675	0	0	0
97750		0.1250	0.0000	-0.19	0.99				0.4800S	0.2500S		0	0	0	0	750	0	0	0
98000		0.1550	0.0000	-0.23	0.92				0.5400S	0.1950S		0	0	0	0	5,250	0	0	0
98250		0.2000	0.0000	-0.30	0.86				0.5350S	0.4600S		0	0	0	0	8,100	0	0	0
98500		0.2600	0.0000	-0.37	0.81				0.5600S	0.3400S		0	0	0	0	13,825	0	0	0
98750		0.3350	0.0000	-0.47	0.75				0.4250S	0.3300S		0	0	0	0	4,500	0	0	0
99000		0.4400	0.0000	-0.58	0.69							0	0	0	0	1,000	0	0	0
								Total				0	0	0	0	66,862	0	0	0
Jun 12	Underlying Price	98.725					Indicative a-t-m Vol	0.78						Time to expiry:	657 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	0.0000	-0.05	1.41				0.0700S	0.0700S		0	0	0	0	500	0	0	0
96250		0.0600	0.0000	-0.08	1.32				0.1200S	0.1200S		0	0	0	0	750	0	0	0
97000		0.0950	0.0000	-0.13	1.16				0.2000S	0.1950S		0	0	0	0	12,700	0	0	0
97250		0.1150	0.0000	-0.15	1.10				0.2300S	0.2250S		0	0	0	0	1,250	0	0	0
97500		0.1400	0.0000	-0.19	1.05							0	0	0	0	3,500	0	0	0
98000		0.2150	+0.0050	-0.28	0.94							0	0	0	0	3,500	0	0	0
98250		0.2650	0.0000	-0.34	0.88				0.5550S	0.2800S		0	0	0	0	13,350	0	0	0
98500		0.3350	+0.0050	-0.42	0.83				0.5600S	0.3950S		0	0	0	0	5,450	0	0	0
98750		0.4200	+0.0050	-0.51	0.77				0.4700S	0.4400S		0	0	0	0	3,000	0	0	0
								Total				0	0	0	0	44,500	0	0	0
	Total						Puts					96,000	38,957	134,957	7,593	6,382,352	+2,832	0	0

Options on Financial Futures

Business Day Tue 31 Aug 2010
THREE MONTH EURO (EURIBOR) 2 YEAR MID-CURVE

Previous Business Day
 Mon 30 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	98.635	(Sep 12)		Indicative a-t-m Vol		0.72									
98500		0.1500	-0.0100	0.83	0.73			0.0600S	0.0600S	0	0	0	0	2,000	0	0
98625		0.0600	-0.0100	0.53	0.72					0	0	0	0	0	0	0
98750		0.0150	-0.0050	0.20	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	98.515	(Dec 12)		Indicative a-t-m Vol		0.81									
98500		0.1250	-0.0100	0.52	0.81					0	0	0	0	0	0	0
							Total			0	0	0	0	0	0	0
Nov 10	Underlying Price	98.515	(Dec 12)		Indicative a-t-m Vol		0.79									
98500		0.1500	-0.0100	0.52	0.79					0	0	0	0	0	0	0
							Total			0	0	0	0	0	0	0
Dec 10	Underlying Price	98.515	(Dec 12)		Indicative a-t-m Vol		0.77									
98500		0.1700	-0.0100	0.52	0.77					0	0	0	0	0	0	0
							Total			0	0	0	0	0	0	0
Mar 11	Underlying Price	98.420	(Mar 13)		Indicative a-t-m Vol		0.88									
98500		0.2150	-0.0100	0.45	0.88					0	0	0	0	0	0	0
							Total			0	0	0	0	0	0	0
Jun 11	Underlying Price	98.300	(Jun 13)		Indicative a-t-m Vol		0.94									
98375		0.2900	-0.0100	0.47	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 Tue 31 Aug 2010
**Previous Business Day
Mon 30 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	99.100					Indicative a-t-m Vol	0.55						Time to expiry:				288 Days
96250		2.8525	+0.0175	0.99	1.38				0.8850S	0.7400S		0	0	0	0	870	0	0
96500		2.6075	+0.0175	0.98	1.42				1.2700S	0.5500		0	0	0	0	2,250	0	0
96750		2.3625	+0.0175	0.97	1.41				1.7400S	0.7050S		0	0	0	0	1,500	0	0
97000		2.1175	+0.0175	0.96	1.35				1.2400	0.3700S		0	0	0	0	6,750	0	0
97250		1.8725	+0.0175	0.95	1.28				1.0900S	0.6900S		0	0	0	0	3,500	0	0
97500		1.6275	+0.0175	0.94	1.19				0.8700	0.2250S		0	0	0	0	12,144	0	0
97750		1.3850	+0.0175	0.92	1.10				0.7650S	0.7650S		0	0	0	0	500	0	0
98000		1.1450	+0.0175	0.90	1.00				0.9100S	0.1350S		0	0	0	0	13,044	0	0
98250		0.9100	+0.0175	0.86	0.91				0.7550S	0.1050		0	0	0	0	7,826	0	0
98500		0.6800	+0.0175	0.80	0.81				0.5650S	0.0600S		0	0	0	0	11,050	0	0
98750	0.4700	0.4575	+0.0150	0.72	0.69	0.4700	0.4700		0.4700	0.1000S		0	2	2	0	13,826	0	0
98875		0.3550	+0.0150	0.66	0.64				0.3500S	0.2450S		0	0	0	0	6,400	0	0
99000		0.2600	+0.0125	0.58	0.58				0.2400S	0.0300S		0	0	0	0	35,200	0	0
99125		0.1775	+0.0100	0.48	0.54				0.1700S	0.0800S		0	0	0	0	7,600	0	0
99250		0.1125	+0.0100	0.37	0.50				0.1000S	0.0200		0	0	0	0	45,760	0	0
99375		0.0575	+0.0075	0.25	0.45				0.0450S	0.0150S		0	0	0	0	15,300	0	0
99500		0.0225	+0.0025	0.13	0.40				0.0350S	0.0050S		0	0	0	0	16,750	0	0
99750		0.0050	+0.0025	0.03	0.39				0.0250S	0.0250S		0	0	0	0	11,000	0	0
							Total					0	2	2	0	211,270	0	0
Sep 11	Underlying Price	99.000					Indicative a-t-m Vol	0.66						Time to expiry:				386 Days
96250		2.8000	+0.0300	0.94	1.79				0.9050S	0.9050S		0	0	0	0	100	0	0
96500		2.5550	+0.0300	0.93	1.70				0.8500S	0.8250S		0	0	0	0	2,250	0	0
96750		2.3100	+0.0300	0.92	1.60				0.8000S	0.7500S		0	0	0	0	2,000	0	0
97000		2.0650	+0.0300	0.91	1.49				0.8200S	0.6800S		0	0	0	0	4,250	0	0
97500		1.5800	+0.0250	0.88	1.28				0.7800	0.7800		0	0	0	0	10	0	0
97750		1.3400	+0.0250	0.86	1.17				0.7500S	0.5100S		0	0	0	0	7,130	0	0
98000		1.1000	+0.0200	0.83	1.06				0.5350	0.2850S		0	0	0	0	3,500	0	0
98250		0.8700	+0.0200	0.78	0.95				0.5050S	0.2900		0	0	0	0	627	0	0
98500		0.6500	+0.0200	0.72	0.85				0.4550S	0.1100S		0	0	0	0	10,350	0	0
98750		0.4500	+0.0250	0.63	0.77				0.3400S	0.1150		0	0	0	0	6,690	0	0
99000		0.2700	+0.0250	0.50	0.66				0.2600S	0.0400S		0	0	0	0	15,175	0	0
99250		0.1300	+0.0250	0.34	0.57				0.1000	0.0200		0	0	0	0	11,600	0	0
99500		0.0400	+0.0100	0.16	0.49				0.0300S	0.0050S		0	0	0	0	3,500	0	0
							Total					0	0	0	0	67,182	0	0

Options on Financial Futures

Business Day Tue 31 Aug 2010
Three Month Sterling
Calls
**Previous Business Day
Mon 30 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	98.850					Indicative a-t-m Vol										0.74
																	Time to expiry: 477 Days
96500		2.4100	+0.0350	0.92	1.49			0.9000S	0.8350S	0	0	0	0	1,150	0	0	0
96750		2.1700	+0.0350	0.91	1.43			0.8300S	0.7550S	0	0	0	0	1,100	0	0	0
97000		1.9300	+0.0350	0.89	1.35			0.9650S	0.7300S	0	0	0	0	6,500	0	0	0
97250		1.6900	+0.0300	0.87	1.26			0.7300	0.6700S	0	0	0	0	4,638	0	0	0
97500		1.4550	+0.0300	0.85	1.18			0.6750S	0.5500S	0	0	0	0	1,700	0	0	0
97750		1.2300	+0.0300	0.81	1.11			0.7100S	0.5350S	0	0	0	0	2,475	0	0	0
98000		1.0050	+0.0300	0.77	1.02			0.6550S	0.3450	0	0	0	0	3,366	0	0	0
98250		0.7900	+0.0250	0.71	0.95			0.5900S	0.2600	0	0	0	0	4,400	0	0	0
98500		0.5950	+0.0250	0.64	0.87			0.4400	0.1200	0	0	0	0	13,280	0	0	0
98750		0.4050	+0.0200	0.55	0.78			0.3550S	0.0900	0	0	0	0	8,000	0	0	0
99000		0.2400	+0.0150	0.43	0.69			0.2200S	0.0600S	0	0	0	0	9,369	0	0	0
99250		0.1150	+0.0100	0.28	0.59			0.0950S	0.0550S	0	0	0	0	9,000	0	0	0
99500		0.0400	+0.0050	0.13	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	98.690					Indicative a-t-m Vol										0.83
																	Time to expiry: 568 Days
97000		1.8000	+0.0450	0.86	1.27			0.7800S	0.7800S	0	0	0	0	250	0	0	0
97250		1.5700	+0.0450	0.84	1.20			0.7200S	0.6250S	0	0	0	0	2,000	0	0	0
97750		1.1250	+0.0400	0.76	1.08			0.7200S	0.6200S	0	0	0	0	1,125	0	0	0
98000		0.9150	+0.0350	0.71	1.01			0.6200S	0.5050S	0	0	0	0	2,500	0	0	0
98250		0.7200	+0.0350	0.65	0.95			0.5300	0.4700	0	0	0	0	2,100	0	0	0
98500		0.5350	+0.0300	0.57	0.88			0.4800S	0.1300S	0	0	0	0	4,550	0	0	0
98750		0.3700	+0.0300	0.48	0.81			0.2400S	0.2400S	0	0	0	0	500	0	0	0
99000		0.2300	+0.0300	0.37	0.74			0.1950S	0.1000S	0	0	0	0	9,200	0	0	0
99250		0.1100	+0.0150	0.24	0.64			0.0950S	0.0500S	0	0	0	0	8,350	0	0	0
99500		0.0350	+0.0050	0.11	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	98.520					Indicative a-t-m Vol										0.87
																	Time to expiry: 659 Days
98250		0.6450	+0.0350	0.59	0.95			0.4900S	0.4900S	0	0	0	0	250	0	0	0
98500		0.4700	+0.0300	0.51	0.87					0	0	0	0	0	0	0	0
98750		0.3200	+0.0250	0.42	0.81			0.3350S	0.3200S	0	0	0	0	1,000	0	0	0
99250		0.0950	+0.0100	0.20	0.65			0.0900S	0.0700S	0	0	0	0	3,500	0	0	0
99500		0.0350	+0.0050	0.10	0.56			0.0300S	0.0250S	0	0	0	0	1,250	0	0	0
								Total		0	0	0	0	6,000	0	0	0
								Total		3,000	1,302	4,302	0	2,160,767	0	0	0

Options on Financial Futures

Business Day Tue 31 Aug 2010
**Previous Business Day
Mon 30 Aug 2010**
Three Month Sterling
Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Sep 10	Underlying Price	99.270					Indicative a-t-m Vol	0.27		Time to expiry:			15 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	0.0050	0.0025	+0.0025	0.00	1.02	0.0050S	0.0050S		0.2700S	CAB	0	10	10	0	50,619	0	0
99000	0.0050	0.0050	+0.0025	-0.03	0.86	0.0050S	0.0050S		0.2550	0.0050S	0	10	10	0	41,779	0	0
99125	0.0050	0.0075	0.0000	-0.12	0.60	0.0050S	0.0050S		0.3000S	0.0050S	0	500	500	0	40,870	0	0
99250	0.0150	0.0125	-0.0050	-0.37	0.25	0.0150	0.0150		0.8150S	0.0150	0	1,010	1,010	0	18,535	0	0
99375		0.1075	0.0000	-0.92	0.36				0.9150S	0.1100S	0	0	0	0	3,749	0	0
Total											0	1,530	1,530	0	491,814	0	0

Options on Financial Futures

Business Day Tue 31 Aug 2010
Three Month Sterling
Puts
**Previous Business Day
Mon 30 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
Mar 11	Underlying Price	99.170					Indicative a-t-m Vol	0.46				Time to expiry: 197 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	-0.04	1.05		0.1800	0.0150	0	0	0	0	0	0	4,105	0	0
98000	0.0175	0.0000	-0.06	1.01		0.5400S	0.0150	0	0	0	0	0	0	46,100	0	0
98125	0.0200	0.0000	-0.07	0.95		0.2350	0.0300	0	0	0	0	0	0	16,015	0	0
98250	0.0225	0.0000	-0.08	0.89		0.3400S	0.0250S	0	0	0	0	0	0	87,874	0	0
98375	0.0250	-0.0025	-0.09	0.82		0.2750	0.0200S	0	0	0	0	0	0	15,002	0	0
98500	0.0325	-0.0025	-0.12	0.77		0.4500S	0.0350	0	0	0	0	0	0	65,474	0	0
98625	0.0400	-0.0050	-0.15	0.72		0.4000S	0.0350S	0	0	0	0	0	0	35,833	0	0
98750	0.0525	-0.0050	-0.19	0.67		0.4100	0.0550	0	0	0	0	0	0	16,675	0	0
98875	0.0675	-0.0050	-0.25	0.61		0.3500S	0.0650S	0	0	0	0	0	0	13,200	0	0
99000	0.0875	-0.0075	-0.33	0.54		0.2900	0.0900	0	0	0	0	0	0	27,746	0	0
99125	0.1200	-0.0075	-0.45	0.49		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

Business Day Tue 31 Aug 2010
**Previous Business Day
Mon 30 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
Jun 11	Underlying Price	99.100					Indicative a-t-m Vol	0.55				Time to expiry: 288 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		0.0025	-0.0025	-0.01	1.38			0.8200S	0.0150S	0	0	0	0	56,374	0	0
96500		0.0075	-0.0025	-0.02	1.42			0.8850S	0.0250S	0	0	0	0	117,501	0	0
96750		0.0125	-0.0025	-0.03	1.41			0.8200S	0.0300S	0	0	0	0	43,400	0	0
96875		0.0150	-0.0025	-0.03	1.39			0.0150	0.0150	0	0	0	0	30	0	0
97000		0.0175	-0.0025	-0.04	1.35			0.7500S	0.0400S	0	0	0	0	233,000	0	0
97250		0.0225	-0.0025	-0.05	1.28			0.7400S	0.0550S	0	0	0	0	57,254	0	0
97500		0.0275	-0.0025	-0.06	1.19			0.7800S	0.0650S	0	0	0	0	159,750	0	0
97750		0.0350	-0.0025	-0.08	1.10			0.3350S	0.0550S	0	0	0	0	20,780	0	0
98000		0.0450	-0.0025	-0.10	1.00			0.4900S	0.0450S	0	0	0	0	17,250	0	0
98125		0.0500	-0.0050	-0.12	0.96			0.1150S	0.0850S	0	0	0	0	750	0	0
98250		0.0600	-0.0025	-0.14	0.91			0.5300S	0.0550S	0	0	0	0	20,554	0	0
98375		0.0700	-0.0025	-0.17	0.87			0.1600	0.0600S	0	0	0	0	8,250	0	0
98500		0.0800	-0.0025	-0.20	0.81			0.4550S	0.0900S	0	0	0	0	9,750	0	0
98625		0.0925	-0.0050	-0.24	0.75			0.2150S	0.1650S	0	0	0	0	1,750	0	0
98750		0.1075	-0.0050	-0.28	0.69			0.4100S	0.1200S	0	0	0	0	11,400	0	0
98875		0.1300	-0.0050	-0.34	0.64			0.2750S	0.1500S	0	0	0	0	5,400	0	0
99000		0.1600	-0.0075	-0.42	0.58			0.3450	0.1850S	0	0	0	0	4,500	0	0
99125		0.2025	-0.0100	-0.52	0.54			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

Business Day Tue 31 Aug 2010
**Previous Business Day
Mon 30 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 11	Underlying Price	99.000					Indicative a-t-m Vol	0.66						Time to expiry:				386 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	-0.05	1.88				0.3350S	0.0250		0	0	0	0	11,500	0	0
96250		0.0500	0.0000	-0.06	1.79				0.8050S	0.0550		0	0	0	0	104	0	0
96500		0.0550	0.0000	-0.07	1.70				0.8800S	0.0600		0	0	0	0	6,000	0	0
96750		0.0600	0.0000	-0.08	1.60				0.8600S	0.8000S		0	0	0	0	2,000	0	0
97000		0.0650	0.0000	-0.09	1.49				0.8500S	0.0650S		0	0	0	0	9,750	0	0
97250		0.0700	-0.0050	-0.10	1.39				0.4800	0.0750S		0	0	0	0	4,502	0	0
97500		0.0800	-0.0050	-0.12	1.28				0.2150S	0.1000S		0	0	0	0	3,250	0	0
97750		0.0900	-0.0050	-0.14	1.17				0.5800S	0.1150S		0	0	0	0	11,005	0	0
98000		0.1000	-0.0100	-0.17	1.06				0.5300S	0.1050S		0	0	0	0	12,700	0	0
98250		0.1200	-0.0100	-0.22	0.95				0.5250S	0.1900S		0	0	0	0	7,355	0	0
98500		0.1500	-0.0100	-0.28	0.85				0.5350S	0.2450S		0	0	0	0	8,450	0	0
98750		0.2000	-0.0050	-0.37	0.77				0.4450S	0.3100S		0	0	0	0	2,750	0	0
99000		0.2700	-0.0050	-0.50	0.66							0	0	0	0	0	0	0
								Total				0	0	0	0	103,166	0	0
Dec 11	Underlying Price	98.850					Indicative a-t-m Vol	0.74						Time to expiry:				477 Days
93000		CAB	0.0000	0.00	1.32				0.0400	0.0400		0	0	0	0	10	0	0
94000		0.0100	0.0000	-0.01	1.97				0.2000	0.0500		0	0	0	0	3,080	0	0
94250		0.0150	0.0000	-0.02	2.00				0.0200	0.0200		0	0	0	0	3,000	0	0
94500		0.0200	0.0000	-0.02	1.99				0.0550S	0.0550S		0	0	0	0	1,750	0	0
94750		0.0250	0.0000	-0.03	1.95				0.1250	0.0700S		0	0	0	0	3,000	0	0
95000		0.0300	0.0000	-0.03	1.90				0.2800S	0.1300		0	0	0	0	501	0	0
95500		0.0400	0.0000	-0.05	1.80				0.3900S	0.3900S		0	0	0	0	300	0	0
95750		0.0450	0.0000	-0.05	1.72				0.2500	0.1200S		0	0	0	0	7,000	0	0
96000		0.0500	0.0000	-0.06	1.66				0.5150S	0.0400S		0	0	0	0	8,050	0	0
96250		0.0550	0.0000	-0.07	1.57				0.0950	0.0900		0	0	0	0	6	0	0
96500		0.0600	-0.0050	-0.08	1.49				0.8100S	0.1100S		0	0	0	0	2,390	0	0
96750		0.0700	-0.0050	-0.09	1.43				0.7550S	0.1050S		0	0	0	0	3,100	0	0
97000		0.0800	-0.0050	-0.11	1.35				0.7200S	0.0450S		0	0	0	0	17,416	0	0
97250		0.0900	-0.0100	-0.13	1.26				0.7200S	0.1850		0	0	0	0	5,638	0	0
97500		0.1050	-0.0100	-0.15	1.18				0.6950S	0.0700S		0	0	0	0	23,050	0	0
97750		0.1300	-0.0100	-0.19	1.11				0.5350S	0.1950S		0	0	0	0	7,676	0	0
98000		0.1550	-0.0100	-0.23	1.02				0.5350S	0.1200S		0	0	0	0	15,500	0	0
98250		0.1900	-0.0150	-0.29	0.95				0.5900	0.2100S		0	0	0	0	40,993	0	0
98500		0.2450	-0.0150	-0.36	0.87				0.4700S	0.2700S		0	0	0	0	9,250	0	0
98750		0.3050	-0.0200	-0.45	0.78				0.5000S	0.3450S		0	0	0	0	36,690	0	0
								Total				0	0	0	0	188,400	0	0

Options on Financial Futures

Business Day Tue 31 Aug 2010
Three Month Sterling
Puts
**Previous Business Day
Mon 30 Aug 2010**

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	98.690					Indicative a-t-m Vol	0.83						Time to expiry:	568 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	1.80							0	0	0	0	2,000	0	0	
95500		0.0500	0.0000	-0.06	1.67	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		0.0650	-0.0050	-0.08	1.45	0.1400			0.1400			0	0	0	0	2	0	0	
96500		0.0800	-0.0050	-0.10	1.39	0.2200S			0.1650			0	0	0	0	6,450	0	0	
97000		0.1100	-0.0050	-0.14	1.27	0.6500S			0.2350S			0	0	0	0	5,250	0	0	
97250		0.1300	-0.0050	-0.16	1.20	0.7000S			0.2700			0	0	0	0	1,506	0	0	
97500		0.1500	-0.0100	-0.19	1.14	0.4550S			0.3350S			0	0	0	0	3,500	0	0	
97750		0.1850	-0.0100	-0.24	1.08	0.6950S			0.2000			0	0	0	0	8,700	0	0	
98000		0.2250	-0.0150	-0.29	1.01	0.6400S			0.3950S			0	0	0	0	1,500	0	0	
98250		0.2800	-0.0150	-0.35	0.95	0.5100S			0.3500			0	0	0	0	7,050	0	0	
98500		0.3450	-0.0200	-0.43	0.88	0.5150S			0.3850S			0	0	0	0	250	0	0	
98750		0.4300	-0.0200	-0.52	0.81							0	0	0	0	0	0	0	
												0	0	0	0	57,008	0	0	
Jun 12	Underlying Price	98.520					Indicative a-t-m Vol	0.87						Time to expiry:	659 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	1.75	0.1050			0.1050			0	0	0	0	3,000	0	0	
95500		0.0700	-0.0050	-0.07	1.60	0.0950			0.0950			0	0	0	0	8,500	0	0	
96000		0.0900	-0.0050	-0.09	1.48							0	0	0	0	650	0	0	
96250		0.1000	-0.0100	-0.11	1.42	0.2200			0.2200			0	0	0	0	5,002	0	0	
97000		0.1550	-0.0100	-0.17	1.24	0.2300S			0.2300S			0	0	0	0	11,000	0	0	
97250		0.1800	-0.0150	-0.21	1.18	0.3800			0.3800			0	0	0	0	2	0	0	
97750		0.2600	-0.0150	-0.29	1.07	0.4600S			0.4600S			0	0	0	0	5,000	0	0	
98000		0.3100	-0.0200	-0.35	1.00	0.5500S			0.3350S			0	0	0	0	2,000	0	0	
98250		0.3750	-0.0250	-0.41	0.95	0.5500S			0.3800S			0	0	0	0	1,250	0	0	
98500		0.4500	-0.0300	-0.49	0.87							0	0	0	0	0	0	0	
												0	0	0	0	37,404	0	0	
												0	1,530	1,530	0	3,230,935	0	0	

Options on Financial Futures

Business Day Tue 31 Aug 2010
THREE MONTH STERLING 2 YEAR MID-CURVE
Calls

Previous Business Day
 Mon 30 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	98.340	(Sep 12)				Indicative a-t-m Vol	0.91										
98250		0.1300	+0.0350	0.68	0.94							0	0	0	0	0	0	0
98375		0.0600	+0.0200	0.43	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	98.140	(Dec 12)				Indicative a-t-m Vol	1.02										
98125		0.1600	+0.0300	0.52	1.03							0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0
Nov 10	Underlying Price	98.140	(Dec 12)				Indicative a-t-m Vol	1.03										
98125		0.1950	+0.0250	0.51	1.03							0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0
Dec 10	Underlying Price	98.140	(Dec 12)				Indicative a-t-m Vol	1.04										
98125		0.2300	+0.0300	0.51	1.04							0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0
Mar 11	Underlying Price	97.970	(Mar 13)				Indicative a-t-m Vol	1.13										
97875		0.3750	+0.0250	0.55	1.13							0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0
Jun 11	Underlying Price	97.810	(Jun 13)				Indicative a-t-m Vol	1.09										
97750		0.4100	+0.0300	0.53	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 Tue 31 Aug 2010
**Previous Business Day
Mon 30 Aug 2010**

Long Gilt Calls														Official Volume	Open Interest	Change	Exercises				
Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume							
Oct 10	Underlying Price	125.26	(Dec 10)				Indicative a-t-m Vol														
12400		1.68	+0.46	0.71	7.19							0	0	0	0	200	0	0	0	0	
12450		1.35	+0.40	0.63	7.23							0	0	0	0	0	0	0	0	0	
12500		1.07	+0.35	0.55	7.26							0	0	0	0	400	0	0	0	0	
							Total					0	0	0	0	600	0	0	0	0	
Nov 10	Underlying Price	125.26	(Dec 10)				Indicative a-t-m Vol														
12450		1.61	+0.36	0.60	6.28							0	0	0	0	0	0	0	0	0	
12500	1.35	1.33	+0.32	0.54	6.27	1.35		1.30	1.35	1.30		0	237	237	0	0	0	0	0	0	
							Total					0	237	237	0	0	0	0	0	0	
Dec 10	Underlying Price	125.26					Indicative a-t-m Vol														
12450		1.99	+0.36	0.58	6.57							0	0	0	0	0	0	0	0	0	
							Total					0	0	0	0	0	0	0	0	0	
Mar 11	Underlying Price	129.91					Indicative a-t-m Vol														
12950		2.56	+0.33	0.54	6.57							0	0	0	0	0	0	0	0	0	
							Total					0	0	0	0	0	0	0	0	0	
							Total	Calls				0	237	237	0	600	0	0	0	0	

Options on Financial Futures

Business Day Tue 31 Aug 2010

Previous Business Day
Mon 30 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	125.26	(Dec 10)				Indicative a-t-m Vol												
12050		0.02	-0.02	-0.02	7.54							0	0	0	0	200	0	0	0
12150		0.06	-0.04	-0.06	7.51				0.20S	0.12S		0	0	0	0	102	0	0	0
12250		0.13	-0.09	-0.12	7.33				0.22S	0.20S		0	0	0	0	600	0	0	0
12350		0.29	-0.16	-0.22	7.18				0.41S	0.41S		0	0	0	0	300	0	0	0
12450		0.59	-0.26	-0.37	7.23							0	0	0	0	0	0	0	0
							Total					0	0	0	0	1,202	0	0	0
Nov 10	Underlying Price	125.26	(Dec 10)				Indicative a-t-m Vol												
12450		0.85	-0.30	-0.40	6.28							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
Dec 10	Underlying Price	125.26					Indicative a-t-m Vol												
12450		1.23	-0.30	-0.42	6.57							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
Mar 11	Underlying Price	129.91					Indicative a-t-m Vol												
12950		2.15	-0.33	-0.46	6.57							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
							Total	Puts				0	0	0	0	1,202	0	0	0