

Options on Financial Futures Summary

Business Day Wed 1 Sep 2010

Previous Business Day
Tue 31 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	151,638	N/A	129,780	281,418	236,927	12,986,244	+152,548
Three Month Euribor Mid-Curve	76,537	N/A	0	76,537	14,500	1,643,913	+1,030
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	11,407	N/A	33,000	44,407	5,832	5,395,504	+3,802
THREE MONTH STERLING 2 YEAR MID-CURVE	0	N/A	0	0	0	2,000	0
Three Month Sterling Mid-Curve	61,505	N/A	58,000	119,505	27,098	2,302,994	+1,626
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	800	800	237	2,039	+237

* CONNECT means LIFFE CONNECT (Registered Trademark)

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Options on Financial Futures

Business Day **Wed 1 Sep 2010**
Previous Business Day
Tue 31 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	99.125					Indicative a-t-m Vol	0.20						Time to expiry:				12 Days
95750		3.3750	+0.0050	1.00	0.16				0.6050S	0.5900S		0	0	0	0	1,000	0	0
96000		3.1250	+0.0050	1.00	0.16				2.0600S	0.3500		0	0	0	0	4,700	0	0
96250		2.8750	+0.0050	1.00	0.16				1.8100S	0.5650S		0	0	0	0	1,000	0	0
96500		2.6250	+0.0050	1.00	0.16				2.3200S	0.3000		0	0	0	0	2,400	0	0
96750		2.3750	+0.0050	1.00	0.16				0.5150S	0.4600S		0	0	0	0	1,801	0	0
97000		2.1250	+0.0050	1.00	0.16				1.2750S	0.2500S		0	0	0	0	3,980	0	0
97250		1.8750	+0.0050	1.00	0.16				0.4900S	0.4900S		0	0	0	0	200	0	0
97500		1.6250	+0.0050	1.00	0.16				1.5250S	0.1700S		0	0	0	0	4,475	0	0
97750		1.3750	+0.0050	1.00	0.16				0.8400S	0.3750S		0	0	0	0	8,770	0	0
98000		1.1250	+0.0050	1.00	0.16				0.4650S	0.1050S		0	0	0	0	8,225	0	0
98125		1.0000	+0.0050	1.00	0.16				0.5400S	0.5000S		0	0	0	0	1,250	0	0
98250		0.8750	+0.0050	1.00	0.16				0.9600S	0.1750		0	0	0	0	12,997	0	0
98375		0.7500	+0.0050	1.00	0.16				0.4550S	0.3200S		0	0	0	0	9,629	0	0
98500		0.6250	+0.0050	1.00	0.16				0.6200S	0.0850S		0	0	0	0	47,770	0	0
98625		0.5000	+0.0050	1.00	0.16				0.5800S	0.2000S		0	0	0	0	80,398	0	0
98750		0.3750	+0.0050	1.00	0.16				0.4800S	0.0500S		0	0	0	0	92,885	0	0
98875		0.2500	+0.0050	1.00	0.16				0.3550S	0.0800S		0	0	0	0	136,359	0	0
99000	0.1300	0.1250	+0.0025	1.00	0.16	0.1300	0.1300		0.2650	0.0250S		0	58	58	1,000	203,416	0	0
99125	0.0150	0.0150	-0.0025	0.50	0.20	0.0150	0.0150		0.1600	0.0100S		14,280	8,211	22,491	8,705	328,093	+850	0
99250	0.0100	CAB	-0.0025	0.00	0.16	0.0100S			0.1000S	CAB		3,000	923	3,923	0	321,635	0	0
99375		CAB	0.0000	0.00	0.16	0.0050S			0.0350S	CAB		6,000	647	6,647	0	334,827	0	0
99500	0.0050	CAB	0.0000	0.00	0.16	0.0050S	0.0050S		0.0150S	CAB		0	696	696	0	204,748	0	0
99625		CAB	0.0000	0.00	0.16				0.0100S	0.0050S		0	0	0	0	24,000	0	0
99750		CAB	0.0000	0.00	0.16				0.0050S	0.0050S		0	0	0	0	1,000	0	0
							Total					23,280	10,535	33,815	9,705	1,835,558	+850	0
Oct 10	Underlying Price	99.085					Indicative a-t-m Vol	0.37						Time to expiry:				47 Days
98750		0.3400	-0.0025	0.95	0.57				0.2250S	0.2250S		0	0	0	0	500	0	0
98875		0.2200	-0.0025	0.88	0.49				0.3150	0.1250S		0	0	0	0	14,910	0	0
99000		0.1100	-0.0050	0.72	0.40				0.1600S	0.0450		0	0	0	0	98,475	0	0
99125	0.0350	0.0325	-0.0025	0.37	0.35	0.0350	0.0300S		0.1400S	0.0150S		9,000	550	9,550	3,150	69,373	+150	0
99250	0.0050	0.0050	-0.0050	0.10	0.36	0.0050S	0.0050S		0.0800S	0.0050S		0	400	400	3,000	56,613	+1,403	0
99375		0.0025	0.0000	0.03	0.44				0.0450	0.0050S		0	0	0	0	23,700	0	0
99500		CAB	0.0000	0.01	0.49				0.0050S	CAB		0	0	0	0	8,300	0	0
							Total					9,000	950	9,950	6,150	271,871	+1,553	0
Nov 10	Underlying Price	99.085					Indicative a-t-m Vol	0.37						Time to expiry:				75 Days
98875		0.2275	0.0000	0.84	0.46				0.1600S	0.1600S		0	0	0	0	12,984	0	0
99000		0.1225	-0.0050	0.68	0.41				0.1650S	0.0650		0	0	0	0	22,575	0	0
99125	0.0550	0.0450	-0.0075	0.40	0.35	0.0550S	0.0550S		0.1050	0.0400S		0	500	500	300	27,165	+300	0
99250		0.0125	-0.0025	0.14	0.34				0.0150	0.0150		0	0	0	0	11,500	0	0
99375		0.0050	0.0000	0.06	0.42				0.0150S	0.0100		0	0	0	0	11,000	0	0
99500		0.0025	0.0000	0.02	0.44				0.0050	0.0050		0	0	0	0	1,000	0	0
							Total					0	500	500	300	86,224	+300	0

Options on Financial Futures

Business Day Wed 1 Sep 2010
Previous Business Day Tue 31 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	99.035					Indicative a-t-m Vol	0.45						Time to expiry:				194 Days
97250		1.7850	-0.0100	1.00	0.71				0.8600S	0.4600S		0	0	0	0	19,250	0	0
97500		1.5350	-0.0100	1.00	0.71				0.6400S	0.3900S		0	0	0	0	11,350	0	0
97750		1.2850	-0.0100	0.99	0.71				0.5900S	0.4050S		0	0	0	0	10,000	0	0
98000		1.0400	-0.0100	0.97	0.74				0.7850S	0.2700		0	0	0	0	9,050	0	0
98250		0.7950	-0.0125	0.95	0.67				0.6450	0.1350		0	0	0	0	21,373	0	0
98500		0.5575	-0.0125	0.89	0.61				0.6700	0.1000S		0	0	0	0	86,756	0	0
98625		0.4450	-0.0125	0.84	0.57				0.3700	0.2550S		0	0	0	0	5,275	0	0
98750		0.3350	-0.0125	0.77	0.53				0.4550S	0.0500S		0	0	0	25	137,652	+15	0
98875		0.2375	-0.0100	0.67	0.50				0.3500	0.1250S		0	0	0	0	49,454	0	0
99000	0.1650	0.1500	-0.0125	0.54	0.46	0.1650	0.1650		0.2850S	0.0250S		0	600	600	1,300	177,670	+1,000	0
99125	0.0950	0.0850	-0.0075	0.39	0.43	0.0950S	0.0900S		0.2000S	0.0450S		2,500	2,990	5,490	0	101,777	0	0
99250	0.0450	0.0375	-0.0100	0.23	0.40	0.0450	0.0450		0.1500S	0.0050S		5,000	2,980	7,980	4,500	122,744	+2,000	0
99375	0.0200	0.0150	-0.0050	0.12	0.39	0.0200S	0.0200S		0.0850	0.0050S		0	1,500	1,500	2,525	60,057	+525	0
99500	0.0050	0.0075	-0.0025	0.06	0.41	0.0050	0.0050		0.0500	0.0050S		0	500	500	0	33,552	0	0
99625		0.0050	0.0000	0.04	0.46				0.0200	0.0050S		0	0	0	0	25,700	0	0
99750	0.0050	0.0025	0.0000	0.01	0.44	0.0050S	0.0050S		0.0050S	0.0050S		0	196	196	0	4,000	0	0
							Total					7,500	8,766	16,266	8,350	875,660	+3,540	0
Jun 11	Underlying Price	98.990					Indicative a-t-m Vol	0.54						Time to expiry:				285 Days
97000		1.9900	-0.0250	1.00	0.87				1.8850S	0.5900S		0	0	0	0	4,675	0	0
97250		1.7450	-0.0250	0.98	0.96				0.5900S	0.5000S		0	0	0	0	3,900	0	0
97500		1.5000	-0.0250	0.97	0.93				1.4200S	0.4600S		0	0	0	0	6,475	0	0
97750		1.2550	-0.0250	0.95	0.87				0.8050	0.4300		0	0	0	0	13,100	0	0
97875		1.1325	-0.0250	0.94	0.82				0.8950	0.8950		0	0	0	0	25	0	0
98000		1.0125	-0.0250	0.93	0.78				0.9600S	0.3900S		0	0	0	0	20,488	0	0
98250		0.7800	-0.0225	0.88	0.73				0.5750	0.1300S		0	0	0	0	5,205	0	0
98500		0.5550	-0.0200	0.80	0.66				0.5950	0.1250S		0	0	0	0	35,374	0	0
98625		0.4500	-0.0200	0.75	0.63				0.3600S	0.2850S		0	0	0	0	2,950	0	0
98750		0.3500	-0.0200	0.68	0.60				0.4500S	0.0700		0	0	0	0	44,779	0	0
98875		0.2625	-0.0150	0.59	0.57				0.2850S	0.1400S		0	0	0	0	23,549	0	0
99000	0.1900	0.1825	-0.0150	0.49	0.54	0.1900S	0.1900S		0.2950S	0.0400S		0	1,500	1,500	0	132,684	0	0
99125		0.1175	-0.0125	0.38	0.51				0.1400S	0.0550S		0	0	0	0	107,012	0	0
99250		0.0675	-0.0100	0.27	0.48				0.1500	0.0150S		0	0	0	2,000	123,276	+2,000	0
99375		0.0350	-0.0050	0.16	0.45				0.0450S	0.0150S		0	0	0	2,000	13,500	+2,000	0
99500		0.0150	-0.0025	0.09	0.42				0.0700	0.0050S		0	0	0	0	16,215	0	0
99750		0.0025	0.0000	0.02	0.42				0.0200	0.0050S		0	0	0	0	6,700	0	0
							Total					0	1,500	1,500	4,000	559,907	+4,000	0

Options on Financial Futures

Business Day Wed 1 Sep 2010

Previous Business Day Tue 31 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		
Sep 11		Underlying Price	98.935	Indicative a-t-m Vol			0.60	Time to expiry: 383 Days												
97250		1.7150	-0.0350	0.94	1.09				0.7150	0.6150S		0	0	0	0	1,170	0	0		
97500		1.4750	-0.0300	0.92	1.02				0.6450S	0.5700S		0	0	0	0	6,600	0	0		
97750		1.2350	-0.0300	0.89	0.95				0.5500S	0.4800S		0	0	0	0	4,175	0	0		
98000		0.9950	-0.0350	0.86	0.85				0.9600	0.2850S		0	0	0	0	17,500	0	0		
98250		0.7700	-0.0300	0.81	0.78				0.7800	0.3650		0	0	0	0	16,225	0	0		
98500		0.5550	-0.0300	0.73	0.71				0.5600S	0.1500S		0	0	0	0	22,500	0	0		
98750		0.3650	-0.0250	0.61	0.65				0.4200S	0.1050		0	0	0	0	50,725	0	0		
99000		0.2050	-0.0200	0.46	0.59				0.2850S	0.0500S		0	0	0	0	43,450	0	0		
99250		0.0850	-0.0100	0.27	0.50				0.1400S	0.0150S		0	0	0	0	27,450	0	0		
99500	0.0200	0.0200	-0.0050	0.10	0.43	0.0200	0.0200		0.0800S	0.0050S		0	450	450	610	41,945	+610	0		
99750		0.0050	0.0000	0.02	0.40				0.0100S	0.0100S		0	0	0	0	2,000	0	0		
Total												0	450	450	610	233,740	+610	0		
Dec 11		Underlying Price	98.840	Indicative a-t-m Vol			0.67	Time to expiry: 474 Days												
97250		1.6400	-0.0450	0.91	1.05				0.6150S	0.6000S		0	0	0	0	350	0	0		
97500		1.4000	-0.0450	0.89	0.99				0.6350S	0.5100S		0	0	0	0	24,500	0	0		
97750		1.1700	-0.0450	0.85	0.93				1.0300	0.4650S		0	0	0	0	18,295	0	0		
98000		0.9450	-0.0400	0.81	0.87				0.8600S	0.4150S		0	0	0	0	13,350	0	0		
98250		0.7350	-0.0350	0.74	0.81				0.5000S	0.3100		0	0	0	0	3,275	0	0		
98500		0.5350	-0.0350	0.66	0.75				0.5300S	0.1850S		0	0	0	0	14,650	0	0		
98750		0.3600	-0.0300	0.55	0.70				0.4050S	0.1100S		0	0	0	0	42,575	0	0		
99000		0.2100	-0.0250	0.41	0.63				0.3000S	0.0700S		0	0	0	0	39,644	0	0		
99250		0.1000	-0.0150	0.26	0.57				0.1900S	0.0150S		0	0	0	936	36,851	-661	0		
99500		0.0300	-0.0100	0.12	0.49				0.0350S	0.0200S		0	0	0	0	21,000	0	0		
Total												0	0	0	936	214,490	-661	0		
Mar 12		Underlying Price	98.760	Indicative a-t-m Vol			0.75	Time to expiry: 565 Days												
96500		2.3050	-0.0550	0.93	1.26				2.0100S	2.0100S		0	0	0	0	100	0	0		
97750		1.1450	-0.0450	0.80	0.99				0.5400S	0.5400S		0	0	0	0	500	0	0		
98000		0.9300	-0.0400	0.75	0.92				0.7900	0.4600S		0	0	0	0	3,000	0	0		
98250		0.7250	-0.0400	0.69	0.86				0.6300S	0.4300S		0	0	0	0	15,150	0	0		
98500		0.5400	-0.0350	0.61	0.81				0.5450S	0.3250		0	0	0	0	12,675	0	0		
98750		0.3700	-0.0300	0.51	0.75				0.3900S	0.3050		0	0	0	0	7,000	0	0		
99000		0.2300	-0.0250	0.39	0.68				0.2350S	0.1000S		0	0	0	0	10,045	0	0		
99250		0.1200	-0.0150	0.26	0.62				0.0850	0.0850		0	0	0	0	2,025	0	0		
99500		0.0450	-0.0100	0.14	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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Previous Business Day
Tue 31 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	
Jun 12	Underlying Price	98.665					Indicative a-t-m Vol	0.79											
98250		0.7000	-0.0400	0.64	0.88				0.7300S	0.4800S		0	0	0	0	14,350	0	0	
98500		0.5250	-0.0350	0.56	0.83				0.5250S	0.4200S		0	0	0	0	4,950	0	0	
98750		0.3650	-0.0300	0.47	0.77				0.3800S	0.3250S		0	0	0	0	2,500	0	0	
99000		0.2300	-0.0200	0.36	0.71				0.2300S	0.2250S		0	0	0	0	10,700	0	0	
99250		0.1250	-0.0150	0.25	0.64				0.1100S	0.1100S		0	0	0	0	2,750	0	0	
99500		0.0500	-0.0050	0.13	0.56				0.0600	0.0350S		0	0	0	5	14,500	0	0	
							Total					0	0	0	5	49,750	0	0	
							Total	Calls				39,780	97,163	136,943	101,970	6,511,316	+59,972	0	

Time to expiry: 656 Days

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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	99.125					Indicative a-t-m Vol	0.20						Time to expiry:				12 Days
91000		CAB	0.0000	0.00	0.16				0.0050S	0.0050S		0	0	0	0	523	0	0
92750		CAB	0.0000	0.00	0.16				0.0100S	0.0050		0	0	0	0	754	0	0
94750		CAB	0.0000	0.00	0.16				0.0450	0.0100		0	0	0	0	1,025	0	0
95000		CAB	0.0000	0.00	0.16				0.0300S	0.0050S		0	0	0	0	2,150	0	0
95250		CAB	0.0000	0.00	0.16				0.2650S	0.2650S		0	0	0	0	250	0	0
95500		CAB	0.0000	0.00	0.16				0.0300S	0.0200S		0	0	0	0	1,200	0	0
95750		CAB	0.0000	0.00	0.16				0.5900S	0.5650S		0	0	0	0	1,800	0	0
96000		CAB	0.0000	0.00	0.16				0.4950S	0.0050		0	0	0	0	53,942	0	0
96250		CAB	0.0000	0.00	0.16				0.5650S	0.5300S		0	0	0	0	6,175	0	0
96375		CAB	0.0000	0.00	0.16				0.0150	0.0150		0	0	0	0	10	0	0
96500		CAB	0.0000	0.00	0.16				0.5850S	0.0050S		0	0	0	0	20,620	0	0
96625		CAB	0.0000	0.00	0.16				0.0500	0.0500		0	0	0	0	10	0	0
96750		CAB	0.0000	0.00	0.16				0.5800S	0.0450S		0	0	0	0	9,401	0	0
97000		CAB	0.0000	0.00	0.16				0.5650S	0.0100S		0	0	0	0	39,246	0	0
97125		CAB	0.0000	0.00	0.16				0.0400	0.0400		0	0	0	0	1,250	0	0
97250		CAB	0.0000	0.00	0.16				1.1300S	0.0050		0	0	0	0	29,360	0	0
97375		CAB	0.0000	0.00	0.16				0.1550	0.0350S		0	0	0	0	8,060	0	0
97500		CAB	0.0000	0.00	0.16				0.5150S	0.0050S		0	0	0	0	38,759	0	0
97625		CAB	0.0000	0.00	0.16				0.1450S	0.0050S		0	0	0	0	7,121	0	0
97750		CAB	0.0000	0.00	0.16				0.5350S	0.0100S		0	0	0	0	55,652	0	0
97875		CAB	0.0000	0.00	0.16				0.1850S	0.0050S		0	0	0	0	10,410	0	0
98000		CAB	0.0000	0.00	0.16				0.5000S	0.0050S		0	0	0	0	80,449	0	0
98125		CAB	0.0000	0.00	0.16				0.3300S	0.0050		0	0	0	0	25,080	0	0
98250		CAB	0.0000	0.00	0.16				0.4300S	0.0050S		0	0	0	0	83,818	0	0
98375		CAB	0.0000	0.00	0.16				0.4150S	0.0050S		0	0	0	0	53,584	0	0
98500		CAB	0.0000	0.00	0.16				0.4700S	0.0050S		0	0	0	0	137,299	0	0
98625		CAB	0.0000	0.00	0.16				0.3800S	0.0050S		0	0	0	0	193,778	0	0
98750		CAB	0.0000	0.00	0.16				0.4600S	0.0050		0	0	0	0	254,850	0	0
98875		CAB	0.0000	0.00	0.16				0.5200S	0.0050S		0	0	0	0	250,820	0	0
99000	0.0050	CAB	-0.0025	0.00	0.16	0.0050S	0.0050S		0.6150S	0.0050		0	500	500	1,000	215,703	0	0
99125	0.0200	0.0150	-0.0075	-0.50	0.20	0.0200S	0.0200S		0.2700S	0.0200S		0	500	500	7,335	157,337	+4,765	0
99250		0.1250	-0.0075	-1.00	0.16				0.2950S	0.1250S		0	0	0	0	24,050	0	0
							Total					0	1,000	1,000	8,335	1,764,486	+4,765	0
Oct 10	Underlying Price	99.085	(Dec 10)				Indicative a-t-m Vol	0.37						Time to expiry:				47 Days
98000		CAB	0.0000	0.00	0.74				0.0500	0.0150S		0	0	0	0	500	0	0
98250		CAB	0.0000	0.00	0.72				0.0300S	0.0300S		0	0	0	0	700	0	0
98375		CAB	0.0000	0.00	0.69				0.0450	0.0150		0	0	0	0	1,250	0	0
98500		CAB	0.0000	-0.01	0.66				0.0650	0.0050		0	0	0	0	12,240	0	0
98625		0.0025	0.0000	-0.02	0.62				0.1200S	0.0050		0	0	0	0	7,931	0	0
98750		0.0050	-0.0025	-0.05	0.57				0.1400S	0.0050S		0	0	0	0	33,490	0	0
98875	0.0050	0.0100	-0.0025	-0.12	0.49	0.0050	0.0050		0.1850S	0.0050		0	200	200	12	21,168	+11	0
99000	0.0250	0.0250	-0.0050	-0.28	0.40	0.0250	0.0250		0.1900S	0.0250S		0	250	250	4,732	14,560	+4,500	0
99125		0.0725	-0.0025	-0.63	0.35				0.2950S	0.0750S		0	0	0	0	7,499	0	0
							Total					0	450	450	4,744	99,338	+4,511	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
Nov 10	Underlying Price	99.085	(Dec 10)				Indicative a-t-m Vol	0.37						Time to expiry:				75 Days
98500		CAB	0.0000	-0.01	0.58				0.0450	0.0300S		0	0	0	0	1,500	0	0
98750		0.0075	0.0000	-0.07	0.51				0.0900S	0.0900S		0	0	0	0	4,000	0	0
98875		0.0175	0.0000	-0.16	0.46				0.0800	0.0250S		0	0	0	0	2,201	0	0
99000		0.0375	-0.0050	-0.32	0.41				0.1850S	0.0300		0	0	0	0	2,250	0	0
99125	0.0700	0.0850	-0.0075	-0.60	0.35	0.0700S	0.0700S		0.1100S	0.0700S		0	500	500	300	300	+300	0
							Total					0	500	500	300	10,251	+300	0
Dec 10	Underlying Price	99.085					Indicative a-t-m Vol	0.37						Time to expiry:				103 Days
93000		CAB	0.0000	0.00	0.59				0.0150	CAB		0	0	0	0	319	0	0
93750		CAB	0.0000	0.00	0.59				0.0100	0.0100		0	0	0	0	120	0	0
94000		CAB	0.0000	0.00	0.59				0.0350	0.0350		0	0	0	0	250	0	0
94500		CAB	0.0000	0.00	0.59				0.0350S	0.0050		0	0	0	0	1,000	0	0
95000		CAB	0.0000	0.00	0.59				0.0750	0.0250S		0	0	0	0	11,300	0	0
95500		CAB	0.0000	0.00	0.59				0.0650	0.0650		0	0	0	0	2,000	0	0
95750		CAB	0.0000	0.00	0.59				0.0800S	0.0400S		0	0	0	0	4,900	0	0
96000		CAB	0.0000	0.00	0.59				0.1300S	0.0250		0	0	0	0	50,290	0	0
96125		CAB	0.0000	0.00	0.59				0.0050	0.0050		0	0	0	0	150	0	0
96250		CAB	0.0000	0.00	0.59				0.1150S	0.1100S		0	0	0	0	7,525	0	0
96500		CAB	0.0000	0.00	0.59				0.1900	0.0150		0	0	0	0	7,523	0	0
96750		CAB	0.0000	0.00	0.59				0.5000S	0.0050S		0	0	0	0	9,635	0	0
97000		CAB	0.0000	0.00	0.60				0.4950S	0.0050		0	0	0	0	33,490	0	0
97250		CAB	0.0000	0.00	0.60				0.4850S	0.0050		0	0	0	0	33,760	0	0
97375		CAB	0.0000	0.00	0.60				0.0450S	0.0450S		0	0	0	0	2,000	0	0
97500		CAB	0.0000	0.00	0.60				0.6200S	0.0050		0	0	0	0	53,830	0	0
97625		CAB	0.0000	0.00	0.60				0.1500S	0.0150		0	0	0	0	12,250	0	0
97750		CAB	0.0000	0.00	0.60				0.5300S	0.0050S		0	0	0	0	57,780	0	0
97875		CAB	0.0000	0.00	0.60				0.2050S	0.0050		0	0	0	0	16,599	0	0
98000		CAB	0.0000	0.00	0.60				0.6400S	0.0050S		0	0	0	0	90,168	0	0
98125		CAB	0.0000	0.00	0.59				0.2800S	0.0050		0	0	0	0	22,600	0	0
98250		CAB	0.0000	0.00	0.60				0.5350S	0.0050S		0	0	0	0	129,862	0	0
98375	0.0050	0.0025	0.0000	-0.02	0.68	0.0050	0.0050		0.3700S	0.0050		0	2,000	2,000	0	39,182	0	0
98500	0.0050	0.0050	0.0000	-0.04	0.63	0.0050	0.0050		0.5850S	0.0050S		5,000	2,000	7,000	22,000	270,695	-8,500	0
98625		0.0075	0.0000	-0.05	0.55				0.3450S	0.0050S		0	0	0	0	252,727	0	0
98750	0.0200	0.0125	0.0000	-0.10	0.49	0.0200	0.0200		0.7300S	0.0100S		5,000	500	5,500	2,000	313,053	0	0
98875	0.0200	0.0250	0.0000	-0.19	0.45	0.0200S	0.0200S		0.3050S	0.0200S		0	20	20	103	154,085	0	0
99000	0.0450	0.0475	-0.0025	-0.34	0.40	0.0500S	0.0350S		0.9100S	0.0350S		0	1,695	1,695	0	192,364	0	0
99125	0.0950	0.0975	-0.0050	-0.58	0.36	0.1000S	0.0950S		0.3050S	0.0900S		0	11,500	11,500	750	57,120	0	0
99250		0.1825	-0.0025	-0.81	0.34				0.3500S	0.2500S		0	0	0	0	17,500	0	0
							Total					10,000	17,715	27,715	24,853	1,844,077	-8,500	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
Jan 11	Underlying Price	99.035	(Mar 11)				Indicative a-t-m Vol	0.45						Time to expiry:				
														138 Days				
98250		0.0050	0.0000	-0.03	0.67				0.0050	0.0050		0	0	0	0	25	0	0
98500		0.0125	0.0000	-0.07	0.60				0.0450	0.0450		0	0	0	0	1,600	0	0
98625		0.0200	0.0000	-0.11	0.56				0.0350	0.0300S		20,000	0	20,000	0	83,000	0	0
98750		0.0300	-0.0050	-0.18	0.51				0.1100S	0.0400S		20,000	0	20,000	40,000	154,500	+40,000	0
98875		0.0550	-0.0025	-0.29	0.49				0.0900	0.0600		20,000	0	20,000	0	48,825	0	0
99000		0.0950	0.0000	-0.45	0.46				0.2250S	0.1000S		20,000	0	20,000	40,000	153,000	+40,000	0
99125		0.1525	0.0000	-0.64	0.42				0.2000S	0.2000S		0	0	0	0	500	0	0
									Total			80,000	0	80,000	80,000	441,450	+80,000	0
Feb 11	Underlying Price	99.035	(Mar 11)				Indicative a-t-m Vol	0.47						Time to expiry:				
														166 Days				
99000		0.1100	-0.0025	-0.46	0.48							0	0	0	0	0	0	0
									Total			0	0	0	0	0	0	0
Mar 11	Underlying Price	99.035					Indicative a-t-m Vol	0.45						Time to expiry:				
														194 Days				
94000		CAB	0.0000	0.00	0.71				0.0650S	0.0150S		0	0	0	0	3,750	0	0
94750		CAB	0.0000	0.00	0.71							0	0	0	0	2,000	0	0
95000		CAB	0.0000	0.00	0.71				0.1250S	0.0350S		0	0	0	0	5,500	0	0
95250		CAB	0.0000	0.00	0.71				0.0600S	0.0600S		0	0	0	0	1,000	0	0
95500		CAB	0.0000	0.00	0.71				0.1050S	0.0050S		0	0	0	0	6,375	0	0
95750		CAB	0.0000	0.00	0.71				0.1050S	0.0900S		0	0	0	0	3,500	0	0
96000		CAB	0.0000	0.00	0.71				0.1800S	0.0050S		0	0	0	0	11,130	0	0
96250		CAB	0.0000	0.00	0.71				0.1850S	0.1500S		0	0	0	0	4,525	0	0
96500		CAB	0.0000	0.00	0.71				0.3150	0.0100S		0	0	0	0	13,450	0	0
96625		CAB	0.0000	0.00	0.71				0.0200	0.0100		0	0	0	0	501	0	0
96750		CAB	0.0000	0.00	0.71							0	0	0	0	4,000	0	0
96875		CAB	0.0000	0.00	0.71				0.0250	0.0200		0	0	0	0	25	0	0
97000		CAB	0.0000	0.00	0.71				0.3250S	0.0150S		0	0	0	0	20,391	0	0
97125		CAB	0.0000	0.00	0.71				0.0250	0.0250		0	0	0	0	10	0	0
97250		CAB	0.0000	0.00	0.71				0.6250S	0.0200S		0	0	0	0	18,319	0	0
97500		CAB	0.0000	0.00	0.71				0.5800S	0.0200S		0	0	0	0	19,632	0	0
97750		CAB	0.0000	-0.01	0.71				0.5700S	0.0150		0	0	0	0	29,550	0	0
97875		0.0025	0.0000	-0.02	0.75				0.0600	0.0200S		0	0	0	0	4,120	0	0
98000	0.0050	0.0050	0.0000	-0.03	0.74	0.0050		0.0050	0.6950	0.0050		0	1,000	1,000	0	35,739	0	0
98125		0.0075	0.0000	-0.04	0.70				0.0950S	0.0300S		0	0	0	0	7,350	0	0
98250		0.0100	-0.0025	-0.05	0.67				0.4950S	0.0300		0	0	0	0	129,364	0	0
98375		0.0150	-0.0025	-0.08	0.64				0.1450S	0.0200		0	0	0	0	42,280	0	0
98500	0.0200	0.0225	-0.0025	-0.11	0.61	0.0200		0.0200	0.6800S	0.0200		0	50	50	0	124,789	0	0
98625		0.0350	-0.0025	-0.16	0.57				0.2400S	0.0350S		0	0	0	2,000	90,065	0	0
98750		0.0500	-0.0025	-0.23	0.53				0.8500S	0.0500S		0	0	0	4,000	176,390	+4,000	0
98875		0.0775	0.0000	-0.33	0.50				0.2750S	0.0850S		0	0	0	0	42,350	0	0
99000	0.1050	0.1150	-0.0025	-0.46	0.46	0.1150S		0.1050S	1.0500S	0.1050S		0	24,350	24,350	2,300	192,255	+1,700	0
99125	0.1700	0.1750	+0.0025	-0.61	0.43	0.1700S		0.1700S	0.3950S	0.1700S		0	1,500	1,500	0	23,150	0	0
									Total			0	26,900	26,900	8,300	1,011,510	+5,700	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	
Jun 11	Underlying Price	98.990					Indicative a-t-m Vol	0.54						Time to expiry:	285 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	0.86				0.1050	0.0150S		0	0	0	0	1,080	0	0	0
95500		CAB	0.0000	0.00	0.86				0.1400S	0.0150S		0	0	0	0	7,750	0	0	0
95750		CAB	0.0000	0.00	0.86				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	0.87				0.0150	0.0150		0	0	0	0	200	0	0	0
96750		CAB	0.0000	0.00	0.87				0.1150S	0.0300S		0	0	0	0	2,300	0	0	0
97000		CAB	0.0000	0.00	0.87				0.6650S	0.0050S		0	0	0	0	73,178	0	0	0
97250			0.0050	0.0000	-0.02	0.96			0.6300S	0.0200S		0	0	0	0	45,925	0	0	0
97500	0.0100	0.0100	0.0000	-0.03	0.93	0.0100	0.0100		0.6050S	0.0100S		0	500	500	0	41,460	0	0	0
97750	0.0200	0.0150	0.0000	-0.05	0.87	0.0200	0.0200		0.6000S	0.0200		0	2,000	2,000	0	23,055	0	0	0
97875		0.0175	0.0000	-0.06	0.82				0.0850	0.0350S		0	0	0	0	2,000	0	0	0
98000		0.0225	0.0000	-0.07	0.78				0.6000	0.0250S		0	0	0	0	47,578	0	0	0
98125		0.0300	0.0000	-0.10	0.77				0.1200	0.0350		0	0	0	0	34,775	0	0	0
98250	0.0400	0.0400	+0.0025	-0.12	0.73	0.0400	0.0400		0.4300S	0.0400		0	10	10	0	42,655	0	0	0
98375		0.0500	+0.0025	-0.16	0.70				0.1750S	0.0550S		0	0	0	0	24,675	0	0	0
98500		0.0650	+0.0050	-0.20	0.66				0.4150S	0.0750S		0	0	0	0	54,698	0	0	0
98625		0.0850	+0.0050	-0.25	0.63				0.2600S	0.0850S		0	0	0	2,100	77,500	0	0	0
98750	0.0950	0.1100	+0.0050	-0.32	0.60	0.1100S	0.0950		0.3750S	0.0950		0	3,625	3,625	4,100	72,845	+3,875	0	0
98875		0.1475	+0.0100	-0.41	0.57				0.3550S	0.1400S		0	0	0	100	85,250	0	0	0
99000	0.1800	0.1925	+0.0100	-0.51	0.54	0.1800S	0.1800S		0.4100S	0.1800S		0	1,750	1,750	2,100	48,737	+1,900	0	0
99125		0.2525	+0.0125	-0.62	0.51				0.3850S	0.2600S		0	0	0	0	1,150	0	0	0
Total												0	7,885	7,885	8,400	802,421	+5,775	0	

Options on Financial Futures

Business Day Wed 1 Sep 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	98.935					Indicative a-t-m Vol					0.60					Time to expiry: 383 Days
92000		CAB	0.0000	0.00	1.12			0.0200	0.0150	0	0	0	0	250	0	0	
94000		CAB	0.0000	0.00	1.11			0.0400S	0.0350S	0	0	0	0	2,000	0	0	
94750		CAB	0.0000	0.00	1.10					0	0	0	0	2,000	0	0	
95000		CAB	+0.0000	0.00	1.10			0.0800S	0.0150	0	0	0	0	11,000	0	0	
95250		CAB	0.0000	0.00	1.10			0.1000S	0.0900S	0	0	0	0	10,000	0	0	
96000			0.0075	+0.0075	-0.02	1.36		0.1250	0.1050S	0	0	0	0	6,001	0	0	
96250			0.0100	+0.0050	-0.02	1.31		0.1150S	0.1150S	0	0	0	0	2,100	0	0	
96500			0.0150	+0.0050	-0.03	1.29		0.2500S	0.0350S	0	0	0	0	5,700	0	0	
97000			0.0250	+0.0050	-0.05	1.15		0.2550S	0.0200S	0	0	0	0	14,250	0	0	
97250			0.0300	+0.0050	-0.06	1.09		0.6150S	0.0550S	0	0	0	0	16,120	0	0	
97500			0.0400	+0.0100	-0.08	1.02		0.6300S	0.0300S	0	0	0	0	11,800	0	0	
97750			0.0500	+0.0100	-0.11	0.95		0.6200S	0.0400S	0	0	0	0	8,000	0	0	
98000			0.0600	+0.0050	-0.14	0.85		0.4300S	0.0550S	0	0	0	0	17,550	0	0	
98250			0.0850	+0.0100	-0.19	0.78		0.7150S	0.1750S	0	0	0	0	15,050	0	0	
98500	0.1050		0.1200	+0.0100	-0.27	0.71	0.1050	0.5150S	0.1050	0	25	25	25	21,325	+25	0	
98750			0.1800	+0.0150	-0.39	0.65		0.5500S	0.1850S	0	0	0	0	18,625	0	0	
99000			0.2700	+0.0200	-0.54	0.59		0.4950S	0.3200S	0	0	0	0	7,250	0	0	
							Total			0	25	25	25	169,021	+25	0	
Dec 11	Underlying Price	98.840					Indicative a-t-m Vol					0.67					Time to expiry: 474 Days
92000		CAB	0.0000	0.00	1.20			0.0100	0.0050	0	0	0	0	65	0	0	
92500		CAB	0.0000	0.00	1.20			0.0100	0.0100	0	0	0	0	56	0	0	
95000		CAB	0.0000	0.00	1.21			0.0350	0.0350	0	0	0	0	500	0	0	
96000			0.0150	+0.0000	-0.03	1.33		0.1800	0.0500	0	0	0	0	50,276	0	0	
96250			0.0200	0.0000	-0.03	1.28		0.1000	0.0500S	0	0	0	0	100	0	0	
96500			0.0250	0.0000	-0.04	1.23		0.2400S	0.0550S	0	0	0	0	16,350	0	0	
96750			0.0300	0.0000	-0.05	1.17		0.1400S	0.0700S	0	0	0	0	12,000	0	0	
97000			0.0400	+0.0050	-0.07	1.11		0.2400S	0.0450	0	0	0	0	11,050	0	0	
97250			0.0500	+0.0050	-0.09	1.05		0.6200	0.1150	0	0	0	0	6,350	0	0	
97500			0.0600	+0.0050	-0.11	0.99		0.5900S	0.0750S	0	0	0	0	17,600	0	0	
97750			0.0800	+0.0050	-0.15	0.93		0.6150S	0.1700S	0	0	0	0	14,665	0	0	
98000			0.1050	+0.0100	-0.19	0.87		0.5300S	0.1000S	0	0	0	0	26,850	0	0	
98250			0.1450	+0.0150	-0.26	0.81		0.4750S	0.2400S	0	0	0	0	16,450	0	0	
98500			0.1950	+0.0150	-0.34	0.75		0.4700S	0.2000S	0	0	0	0	20,150	0	0	
98750			0.2700	+0.0200	-0.45	0.70		0.5350S	0.2500S	0	0	0	0	28,050	0	0	
99000			0.3700	+0.0250	-0.59	0.63		0.6250S	0.6100S	0	0	0	0	500	0	0	
							Total			0	0	0	0	221,012	0	0	

Options on Financial Futures

Business Day Wed 1 Sep 2010

Previous Business Day Tue 31 Aug 2010

Three Month Euribor Mid-Curve

Calls

Exercise Price	Opening Trans	Settlement Price	Change	Delta	Volatility(%)	High	Daily Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
98250		0.5650	-0.0450	0.70	0.90			0.3800S	0.3600S	0	0	0	0	800	0	0
98375		0.4700	-0.0450	0.65	0.88			0.3250S	0.3200S	0	0	0	0	250	0	0
98500		0.3850	-0.0400	0.59	0.85			0.3750S	0.2700S	0	0	0	0	2,925	0	0
98750		0.2350	-0.0350	0.45	0.79			0.1900S	0.1450S	0	0	0	0	2,500	0	0
99125		0.0850	-0.0200	0.23	0.72			0.0500	0.0450S	0	0	0	0	6,000	0	0
99250		0.0600	-0.0150	0.18	0.72			0.0400S	0.0250S	0	0	0	0	500	0	0
						Total				0	0	0	0	12,975	0	0
						Total	Calls			0	67,287	67,287	7,050	904,625	+1,830	0

Options on Financial Futures

Business Day **Wed 1 Sep 2010**
Previous Business Day
Tue 31 Aug 2010
Three Month Euribor Mid-Curve
Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Sep 10		Underlying Price	98.935	(Sep 11)	Indicative a-t-m Vol			0.59	Time to expiry: 12 Days									
96000		CAB	0.0000	0.00	0.77				0.0250	0.0250		0	0	0	0	39,000	0	0
96500		CAB	0.0000	0.00	0.77				0.2100S	0.0150		0	0	0	0	9,000	0	0
96875		CAB	0.0000	0.00	0.77				0.1900	0.1900		0	0	0	0	1	0	0
97000		CAB	0.0000	0.00	0.77				0.2500	0.1050S		0	0	0	0	9,267	0	0
97125		CAB	0.0000	0.00	0.77				0.2850	0.2050S		0	0	0	0	1,590	0	0
97250		CAB	0.0000	0.00	0.77				0.4200S	0.0050		0	0	0	0	13,800	0	0
97375		CAB	0.0000	0.00	0.77				0.4950S	0.1600S		0	0	0	0	1,250	0	0
97500		CAB	0.0000	0.00	0.77				0.4200S	0.0100		0	0	0	0	15,752	0	0
97625		CAB	0.0000	0.00	0.78				0.4050S	0.0150S		0	0	0	0	12,060	0	0
97750		CAB	0.0000	0.00	0.79				0.3700S	0.0050		0	0	0	0	6,587	0	0
97875		CAB	0.0000	0.00	0.80				0.3250S	0.0100		0	0	0	0	10,790	0	0
98000		CAB	0.0000	0.00	0.81				0.6200S	0.0100S		0	0	0	0	7,042	0	0
98125		CAB	0.0000	0.00	0.82				0.2650S	0.0150		0	0	0	0	4,000	0	0
98250		CAB	0.0000	0.00	0.84				0.7600S	0.0100S		0	0	0	0	38,779	0	0
98375		CAB	0.0000	0.00	0.89				0.2100S	0.0250S		0	0	0	0	56,430	0	0
98500		CAB	0.0000	-0.01	0.96				0.2400S	0.0050		0	0	0	0	31,217	0	0
98625		0.0050	+0.0050	-0.04	0.96				0.1650S	0.0050S		0	0	0	0	39,325	0	0
98750	0.0050	0.0100	+0.0050	-0.12	0.83	0.0050	0.0050		0.2300S	0.0050		0	500	500	500	70,303	-500	0
98875	0.0150	0.0200	+0.0100	-0.30	0.61	0.0200	0.0150		0.2300S	0.0150S		0	3,750	3,750	3,750	26,802	-3,000	0
99000		0.0850	+0.0250	-0.73	0.58				0.2450S	0.0600S		0	0	0	1,200	2,900	+700	0
Total												0	4,250	4,250	5,450	395,895	-2,800	0
Oct 10		Underlying Price	98.840	(Dec 11)	Indicative a-t-m Vol			0.70	Time to expiry: 47 Days									
97250		CAB	0.0000	0.00	0.75							0	0	0	0	750	0	0
97375		CAB	0.0000	0.00	0.74							0	0	0	0	750	0	0
97750		CAB	0.0000	0.00	0.80							0	0	0	0	750	0	0
97875		CAB	0.0000	0.00	0.82				0.0350S	0.0350S		0	0	0	0	4,000	0	0
98125		CAB	0.0000	-0.01	0.85							0	0	0	0	1,500	0	0
98250		0.0050	+0.0050	-0.03	0.85							0	0	0	0	750	0	0
98375		0.0100	+0.0050	-0.06	0.84				0.0250S	0.0100S		0	0	0	0	2,200	0	0
98500		0.0150	0.0000	-0.12	0.81				0.1000S	0.0250S		0	0	0	0	2,950	0	0
98625		0.0350	+0.0100	-0.22	0.78				0.0600S	0.0450S		0	0	0	0	2,200	0	0
98750		0.0650	+0.0150	-0.36	0.73				0.1050S	0.0850S		0	0	0	0	2,513	0	0
98875		0.1150	+0.0250	-0.56	0.68							0	0	0	0	0	0	0
Total												0	0	0	0	18,363	0	0
Nov 10		Underlying Price	98.840	(Dec 11)	Indicative a-t-m Vol			0.69	Time to expiry: 75 Days									
98500		0.0300	+0.0050	-0.17	0.79				0.0300S	0.0300S		0	0	0	0	960	0	0
98625		0.0550	+0.0150	-0.26	0.74				0.0500S	0.0500S		0	0	0	0	100	0	0
98750		0.0850	+0.0150	-0.39	0.71				0.0900S	0.0800S		0	0	0	0	960	0	0
98875		0.1400	+0.0250	-0.54	0.68				0.1400S	0.1400S		0	0	0	0	100	0	0
Total												0	0	0	0	2,120	0	0

Options on Financial Futures

Business Day Wed 1 Sep 2010
THREE MONTH EURO (EURIBOR) 2 YEAR MID-CURVE

Previous Business Day
 Tue 31 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	98.570	(Sep 12)				Indicative a-t-m Vol					0.73					
98500		0.0950	-0.0550	0.70	0.73			0.0600S	0.0600S	0	0	0	0	2,000	0	0	0
98625		0.0300	-0.0300	0.34	0.72					0	0	0	0	0	0	0	0
98750		0.0050	-0.0100	0.09	0.72			0.0200S	0.0200S	0	0	0	0	4,000	0	0	0
99000		CAB	0.0000	0.00	0.70			0.0050S	0.0050S	0	0	0	0	2,000	0	0	0
							Total			0	0	0	0	8,000	0	0	0
Oct 10	Underlying Price	98.455	(Dec 12)				Indicative a-t-m Vol					0.81					
98500		0.0950	-0.0300	0.44	0.81					0	0	0	0	0	0	0	0
							Total			0	0	0	0	0	0	0	0
Nov 10	Underlying Price	98.455	(Dec 12)				Indicative a-t-m Vol					0.79					
98500		0.1200	-0.0300	0.45	0.79					0	0	0	0	0	0	0	0
							Total			0	0	0	0	0	0	0	0
Dec 10	Underlying Price	98.455	(Dec 12)				Indicative a-t-m Vol					0.77					
98500		0.1400	-0.0300	0.46	0.77					0	0	0	0	0	0	0	0
							Total			0	0	0	0	0	0	0	0
Mar 11	Underlying Price	98.360	(Mar 13)				Indicative a-t-m Vol					0.88					
98375		0.2450	-0.0300	0.49	0.88					0	0	0	0	0	0	0	0
							Total			0	0	0	0	0	0	0	0
Jun 11	Underlying Price	98.240	(Jun 13)				Indicative a-t-m Vol					0.94					
98250		0.3200	-0.0300	0.50	0.94					0	0	0	0	0	0	0	0
							Total			0	0	0	0	0	0	0	0
							Total	Calls		0	0	0	0	8,000	0	0	0

Options on Financial Futures

Business Day Wed 1 Sep 2010

Previous Business Day Tue 31 Aug 2010

Three Month Sterling
Calls

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Dec 10	Underlying Price	99.210					Indicative a-t-m Vol	0.37					Time to expiry:				105 Days
97000		2.2100	-0.0100	1.00	0.81				1.4150S	0.5600S	0	0	0	0	10,341	0	0
97250		1.9600	-0.0100	1.00	0.81				0.6700	0.4100S	0	0	0	0	1,954	0	0
97500		1.7100	-0.0100	1.00	0.81				1.4150	0.2650S	0	0	0	0	8,706	0	0
97750		1.4600	-0.0100	1.00	0.81				0.5650S	0.2250S	0	0	0	0	2,060	0	0
97875		1.3350	-0.0100	1.00	0.81				0.5850S	0.5850S	0	0	0	0	15	0	0
98000		1.2100	-0.0100	1.00	0.82				0.9550S	0.1450S	0	0	0	0	22,895	0	0
98125		1.0875	-0.0100	0.99	0.91				0.8300S	0.4800S	0	0	0	0	750	0	0
98250		0.9650	-0.0100	0.98	0.91				0.7900S	0.0750S	0	0	0	0	7,037	0	0
98375		0.8425	-0.0100	0.96	0.90				0.6800S	0.3700	0	0	0	0	6,760	0	0
98500		0.7200	-0.0100	0.95	0.83				0.7250S	0.0500S	0	0	0	0	37,505	0	0
98625		0.5975	-0.0100	0.93	0.74				0.3800S	0.2650S	0	0	0	0	6,450	0	0
98750		0.4775	-0.0075	0.90	0.67				0.4900S	0.0350S	0	0	0	0	73,462	0	0
98875		0.3600	-0.0075	0.85	0.60				0.3250S	0.1650S	0	0	0	0	18,700	0	0
99000	0.2600	0.2450	-0.0100	0.78	0.52	0.2600S	0.2600S	0.2600S	0.0050S	0.0050S	0	500	500	0	70,393	0	0
99125	0.1550	0.1400	-0.0075	0.65	0.43	0.1550S	0.1500S	0.1650	0.0400	0.0400	0	1,300	1,300	1,200	52,234	+200	0
99250	0.0600	0.0550	-0.0050	0.41	0.35	0.0600S	0.0550S	0.0750	0.0050S	0.0050S	0	2,100	2,100	2,400	164,068	+2,400	0
99375	0.0150	0.0125	-0.0050	0.15	0.30	0.0150S	0.0100S	0.0400	0.0050S	0.0050S	0	800	800	200	89,775	+200	0
99500		0.0050	0.0000	0.06	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	4,700	4,700	3,800	684,903	+2,800	0
Mar 11	Underlying Price	99.160					Indicative a-t-m Vol	0.47					Time to expiry:				196 Days
96250		2.9100	-0.0100	1.00	1.06				2.1200S	0.7200S	0	0	0	0	3,000	0	0
96500		2.6600	-0.0100	1.00	1.06				0.7350S	0.7350S	0	0	0	0	500	0	0
96750		2.4100	-0.0100	1.00	1.06				0.7850S	0.6800S	0	0	0	0	1,500	0	0
97000		2.1600	-0.0100	1.00	1.06				1.4200S	0.5350S	0	0	0	0	1,705	0	0
97250		1.9125	-0.0100	0.99	1.11				0.9200	0.5000	0	0	0	0	3,750	0	0
97500		1.6675	-0.0100	0.98	1.15				0.6850S	0.2400S	0	0	0	0	8,623	0	0
97750		1.4225	-0.0100	0.96	1.11				0.9500S	0.3100	0	0	0	0	3,255	0	0
98000		1.1775	-0.0100	0.94	1.01				0.6600S	0.1400S	0	0	0	0	8,315	0	0
98250		0.9350	-0.0075	0.92	0.91				0.6350	0.1100S	0	0	0	0	4,950	0	0
98500		0.6950	-0.0075	0.88	0.79				0.7100S	0.0500S	0	0	0	0	17,970	0	0
98625		0.5775	-0.0075	0.85	0.72				0.4750	0.2600S	0	0	0	0	6,852	0	0
98750		0.4650	-0.0075	0.80	0.67				0.4850	0.0300S	0	0	0	0	16,327	0	0
98875		0.3550	-0.0075	0.74	0.61				0.3600S	0.1800S	0	0	0	0	24,420	0	0
99000	0.2700	0.2500	-0.0075	0.66	0.54	0.2700S	0.2700S	0.2750S	0.0200S	0.0200S	0	343	343	0	65,825	0	0
99125	0.1700	0.1600	-0.0050	0.54	0.49	0.1700S	0.1700S	0.1700S	0.0450S	0.0450S	0	343	343	0	57,725	0	0
99250	0.0800	0.0800	-0.0050	0.38	0.41	0.0800S	0.0800S	0.0900S	0.0200S	0.0200S	0	343	343	0	78,150	0	0
99375	0.0300	0.0275	-0.0025	0.20	0.34	0.0300S	0.0300S	0.0450S	0.0050S	0.0050S	0	98	98	0	33,122	0	0
99500		0.0100	0.0000	0.09	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	0	5,000	0	0	
99750		0.0025	0.0000	0.02	0.38				0	0	0	0	0	25,000	0	0	
							Total				0	1,127	1,127	0	399,989	0	0

Options on Financial Futures

Business Day Wed 1 Sep 2010

Previous Business Day Tue 31 Aug 2010

Three Month Sterling
Calls

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Jun 11		Underlying Price	99.080	Indicative a-t-m Vol			0.57	Time to expiry:			287 Days					
96250		2.8325	-0.0200	0.99	1.38			0.8850S	0.7400S	0	0	0	0	870	0	0
96500		2.5875	-0.0200	0.98	1.42			1.2700S	0.5500	0	0	0	0	2,250	0	0
96750		2.3425	-0.0200	0.97	1.41			1.7400S	0.7050S	0	0	0	0	1,500	0	0
97000		2.0975	-0.0200	0.96	1.35			1.2400	0.3700S	0	0	0	0	6,750	0	0
97250		1.8525	-0.0200	0.95	1.27			1.0900S	0.6900S	0	0	0	0	3,500	0	0
97500		1.6075	-0.0200	0.94	1.19			0.8700	0.2250S	0	0	0	0	12,144	0	0
97750		1.3650	-0.0200	0.92	1.10			0.7650S	0.7650S	0	0	0	0	500	0	0
98000		1.1250	-0.0200	0.89	1.00			0.9100S	0.1350S	0	0	0	0	13,044	0	0
98250		0.8925	-0.0175	0.85	0.91			0.7550S	0.1050	0	0	0	0	7,826	0	0
98500		0.6625	-0.0175	0.79	0.81			0.5650S	0.0600S	0	0	0	0	11,050	0	0
98750		0.4425	-0.0150	0.71	0.69			0.4700	0.1000S	0	0	0	2	13,828	+2	0
98875		0.3425	-0.0125	0.64	0.64			0.3500S	0.2450S	0	0	0	0	6,400	0	0
99000	0.2750	0.2525	-0.0075	0.56	0.60	0.2750S	0.2750S	0.2750S	0.0300S	0	500	500	0	35,200	0	0
99125		0.1725	-0.0050	0.46	0.55			0.1700S	0.0800S	0	0	0	0	7,600	0	0
99250	0.1100	0.1075	-0.0050	0.35	0.51	0.1100S	0.1100S	0.1100S	0.0200	0	1,000	1,000	0	45,760	0	0
99375		0.0575	0.0000	0.24	0.47			0.0450S	0.0150S	0	0	0	0	15,300	0	0
99500	0.0350	0.0250	+0.0025	0.14	0.43	0.0350S	0.0350S	0.0350S	0.0050S	0	500	500	0	16,750	0	0
99750		0.0050	0.0000	0.03	0.41			0.0250S	0.0250S	0	0	0	0	11,000	0	0
Total										0	2,000	2,000	2	211,272	+2	0
Sep 11		Underlying Price	98.970	Indicative a-t-m Vol			0.69	Time to expiry:			385 Days					
96250		2.7700	-0.0300	0.94	1.79			0.9050S	0.9050S	0	0	0	0	100	0	0
96500		2.5250	-0.0300	0.93	1.70			0.8500S	0.8250S	0	0	0	0	2,250	0	0
96750		2.2800	-0.0300	0.92	1.60			0.8000S	0.7500S	0	0	0	0	2,000	0	0
97000		2.0350	-0.0300	0.91	1.49			0.8200S	0.6800S	0	0	0	0	4,250	0	0
97500		1.5550	-0.0250	0.87	1.28			0.7800	0.7800	0	0	0	0	10	0	0
97750		1.3150	-0.0250	0.85	1.17			0.7500S	0.5100S	0	0	0	0	7,130	0	0
98000		1.0750	-0.0250	0.82	1.06			0.5350	0.2850S	0	0	0	0	3,500	0	0
98250		0.8500	-0.0200	0.77	0.96			0.5050S	0.2900	0	0	0	0	627	0	0
98500		0.6350	-0.0150	0.71	0.86			0.4550S	0.1100S	0	0	0	0	10,350	0	0
98750		0.4350	-0.0150	0.61	0.77			0.3400S	0.1150	0	0	0	0	6,690	0	0
99000	0.2800	0.2600	-0.0100	0.48	0.68	0.2800S	0.2800S	0.2800S	0.0400S	0	1,000	1,000	0	15,175	0	0
99250		0.1300	0.0000	0.32	0.60			0.1000	0.0200	0	0	0	0	11,600	0	0
99500		0.0400	0.0000	0.15	0.51			0.0300S	0.0050S	0	0	0	0	3,500	0	0
Total										0	1,000	1,000	0	67,182	0	0

Options on Financial Futures

Business Day Wed 1 Sep 2010

Previous Business Day
Tue 31 Aug 2010

Three Month Sterling
Calls

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Dec 11	Underlying Price	98.810					Indicative a-t-m Vol	0.76						Time to expiry:				476 Days
96500		2.3750	-0.0350	0.92	1.49				0.9000S	0.8350S		0	0	0	0	1,150	0	0
96750		2.1350	-0.0350	0.90	1.43				0.8300S	0.7550S		0	0	0	0	1,100	0	0
97000		1.8950	-0.0350	0.89	1.35				0.9650S	0.7300S		0	0	0	0	6,500	0	0
97250		1.6550	-0.0350	0.87	1.26				0.7300	0.6700S		0	0	0	0	4,638	0	0
97500		1.4250	-0.0300	0.84	1.18				0.6750S	0.5500S		0	0	0	0	1,700	0	0
97750		1.1950	-0.0350	0.80	1.11				0.7100S	0.5350S		0	0	0	0	2,475	0	0
98000		0.9750	-0.0300	0.76	1.02				0.6550S	0.3450		0	0	0	0	3,366	0	0
98250		0.7650	-0.0250	0.70	0.96				0.5900S	0.2600		0	0	0	0	4,400	0	0
98500		0.5700	-0.0250	0.63	0.87				0.4400	0.1200		0	0	0	0	13,280	0	0
98750		0.3800	-0.0250	0.53	0.78				0.3550S	0.0900		0	0	0	0	8,000	0	0
99000		0.2250	-0.0150	0.41	0.69				0.2200S	0.0600S		1,000	0	1,000	0	9,369	0	0
99250		0.1050	-0.0100	0.26	0.59				0.0950S	0.0550S		1,000	0	1,000	0	9,000	0	0
99500		0.0350	-0.0050	0.12	0.51				0.0250S	0.0150S		1,000	0	1,000	0	1,000	0	0
							Total					3,000	0	3,000	0	65,978	0	0
Mar 12	Underlying Price	98.640					Indicative a-t-m Vol	0.86						Time to expiry:				567 Days
97000		1.7550	-0.0450	0.86	1.27				0.7800S	0.7800S		0	0	0	0	250	0	0
97250		1.5250	-0.0450	0.83	1.20				0.7200S	0.6250S		0	0	0	0	2,000	0	0
97750		1.0850	-0.0400	0.75	1.08				0.7200S	0.6200S		0	0	0	0	1,125	0	0
98000		0.8850	-0.0300	0.70	1.02				0.6200S	0.5050S		0	0	0	0	2,500	0	0
98250		0.7000	-0.0200	0.63	0.98				0.5300	0.4700		0	0	0	0	2,100	0	0
98500		0.5150	-0.0200	0.55	0.90				0.4800S	0.1300S		0	0	0	0	4,550	0	0
98750		0.3550	-0.0150	0.46	0.83				0.2400S	0.2400S		0	0	0	0	500	0	0
99000		0.2250	-0.0050	0.35	0.76				0.1950S	0.1000S		0	0	0	0	9,200	0	0
99250		0.1150	+0.0050	0.23	0.68				0.0950S	0.0500S		0	0	0	0	8,350	0	0
99500		0.0400	+0.0050	0.12	0.58				0.0350S	0.0200		0	0	0	0	2,025	0	0
							Total					0	0	0	0	32,600	0	0
Jun 12	Underlying Price	98.450					Indicative a-t-m Vol	0.89						Time to expiry:				658 Days
98250		0.6050	-0.0400	0.57	0.95				0.4900S	0.4900S		0	0	0	0	250	0	0
98500		0.4400	-0.0300	0.49	0.88							0	0	0	0	0	0	0
98750		0.2950	-0.0250	0.39	0.81				0.3350S	0.3200S		0	0	0	0	1,000	0	0
99250		0.0800	-0.0150	0.18	0.65				0.0900S	0.0700S		0	0	0	0	3,500	0	0
99500		0.0300	-0.0050	0.08	0.57				0.0300S	0.0250S		0	0	0	0	1,250	0	0
							Total					0	0	0	0	6,000	0	0
							Total	Calls				27,000	8,827	35,827	4,302	2,163,569	+2,802	0

Options on Financial Futures

Business Day **Wed 1 Sep 2010**
Previous Business Day
Tue 31 Aug 2010
Three Month Sterling
Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises	
Sep 10	Underlying Price	99.260					Indicative a-t-m Vol	0.28						Time to expiry:	14 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		0.0025	0.0000	-0.03	1.02				0.2700S	CAB		0	0	0	10	50,619	0	0	
99000		0.0050	0.0000	-0.07	0.86				0.2550	0.0050S		0	0	0	10	41,779	0	0	
99125	0.0050	0.0075	0.0000	-0.13	0.59	0.0050S	0.0050S		0.3000S	0.0050S		0	530	530	500	40,870	0	0	
99250	0.0150	0.0175	+0.0050	-0.43	0.27	0.0150S	0.0150S		0.8150S	0.0150		0	530	530	1,010	19,535	+1,000	0	
99375		0.1175	+0.0100	-0.94	0.36				0.9150S	0.1100S		0	0	0	0	3,749	0	0	
Total												0	1,060	1,060	1,530	492,814	+1,000	0	

Options on Financial Futures

Business Day Wed 1 Sep 2010

Previous Business Day Tue 31 Aug 2010

Three Month Sterling
Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volat-ility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises	
Dec 10	Underlying Price	99.210					Indicative a-t-m Vol	0.37						Time to expiry:	105 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	-0.02	0.91				0.4300S	0.0150		0	0	0	0	37,857	0	0	
98375		0.0075	0.0000	-0.04	0.90				0.4150S	0.0100S		0	0	0	0	19,978	0	0	
98500		0.0100	0.0000	-0.05	0.83				0.3400S	0.0100		0	0	0	0	161,311	0	0	
98625		0.0125	0.0000	-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	-0.15	0.60				0.3100	0.0150S		0	0	0	0	95,936	0	0	
99000		0.0350	0.0000	-0.22	0.52				0.3800	0.0250		0	0	0	0	66,118	0	0	
99125		0.0550	+0.0025	-0.35	0.43				0.8000	0.0400S		0	0	0	0	15,212	0	0	
99250		0.0950	+0.0050	-0.59	0.35				0.2950S	0.0700S		0	0	0	0	15,940	0	0	
99375		0.1775	+0.0050	-0.85	0.30				0.4000S	0.2750S		0	0	0	0	1,600	0	0	
Total												0	0	0	0	0	845,044	0	0

Options on Financial Futures

Business Day Wed 1 Sep 2010

Previous Business Day Tue 31 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 11	Underlying Price	99.160					Indicative a-t-m Vol	0.47						Time to expiry:	196 Days				
90000		CAB	0.0000	0.00	1.06				0.0250	0.0150		0	0	0	0	1,500	0	0	
91500		CAB	0.0000	0.00	1.06				0.0100	0.0100		0	0	0	0	10	0	0	
92250		CAB	0.0000	0.00	1.06				0.0150	0.0150		0	0	0	0	10	0	0	
92500		CAB	0.0000	0.00	1.06				0.0450	0.0400		0	0	0	0	2,020	0	0	
93250		CAB	0.0000	0.00	1.06				0.0050S	0.0050S		0	0	0	0	30	0	0	
94000		CAB	0.0000	0.00	1.06				0.0950	0.0700		0	0	0	0	6,500	0	0	
94125		CAB	0.0000	0.00	1.06				0.0050S	0.0050S		0	0	0	0	50	0	0	
94250		CAB	0.0000	0.00	1.06				0.0050	0.0050		0	0	0	0	36	0	0	
94500		CAB	0.0000	0.00	1.06				0.2350S	0.2350S		0	0	0	0	500	0	0	
95000		CAB	0.0000	0.00	1.06				0.2150	0.0050		0	0	0	0	7,700	0	0	
95250		CAB	0.0000	0.00	1.06				0.1450	0.1450		0	0	0	0	10	0	0	
95500		CAB	0.0000	0.00	1.06				0.4350S	0.1950		0	0	0	0	1,700	0	0	
95750		CAB	0.0000	0.00	1.06				0.4450S	0.0150		0	0	0	0	1,900	0	0	
96000		CAB	0.0000	0.00	1.06				0.5600	0.0250S		0	0	0	0	13,000	0	0	
96250		CAB	0.0000	0.00	1.06				0.7950S	0.0350S		0	0	0	0	5,500	0	0	
96375		CAB	0.0000	0.00	1.06				0.0300	0.0300		0	0	0	0	1	0	0	
96500		CAB	0.0000	0.00	1.06				0.7450S	0.0050		0	0	0	0	5,550	0	0	
96625		CAB	0.0000	0.00	1.06				0.0500	0.0500		0	0	0	0	12	0	0	
96750		CAB	0.0000	0.00	1.06				0.7700S	0.0450		0	0	0	0	2,440	0	0	
97000		CAB	0.0000	0.00	1.06				0.7300S	0.0100		0	0	0	0	28,423	0	0	
97125		CAB	0.0000	0.00	1.06				0.0700	0.0700		0	0	0	0	12	0	0	
97250		0.0025	0.0000	-0.01	1.11				0.8000S	0.0050		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	1,000	0	0	
97500		0.0075	0.0000	-0.02	1.15				0.8000S	0.0100		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	5,250	0	0	
97750		0.0125	0.0000	-0.04	1.11				0.7850S	0.0150		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	4,105	0	0	
98000		0.0175	0.0000	-0.06	1.01				0.5400S	0.0150		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	16,015	0	0	
98250	0.0300	0.0250	+0.0025	-0.08	0.91	0.0300	0.0300		0.3400S	0.0250S		0	5	5	0	87,874	0	0	
98375		0.0300	+0.0050	-0.10	0.86				0.2750	0.0200S		0	0	0	0	15,002	0	0	
98500		0.0350	+0.0025	-0.12	0.79				0.4500S	0.0350		0	0	0	0	65,474	0	0	
98625		0.0425	+0.0025	-0.15	0.72				0.4000S	0.0350S		0	0	0	0	35,833	0	0	
98750		0.0550	+0.0025	-0.20	0.67				0.4100	0.0550		0	0	0	0	16,675	0	0	
98875		0.0700	+0.0025	-0.26	0.61				0.3500S	0.0650S		0	0	0	0	13,200	0	0	
99000		0.0900	+0.0025	-0.34	0.54				0.2900	0.0900		0	0	0	0	27,746	0	0	
99125		0.1250	+0.0050	-0.46	0.49				0.1350	0.1050S		0	0	0	0	8,925	0	0	
Total												0	5	5	0	706,016	0	0	

Options on Financial Futures

Business Day Wed 1 Sep 2010

Previous Business Day Tue 31 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	99.080					Indicative a-t-m Vol	0.57						Time to expiry:	287 Days				
90000		CAB	0.0000	0.00	1.20				0.0250	0.0200		0	0	0	0	3,000	0	0	0
92000		CAB	0.0000	0.00	1.20				0.0700	0.0700		0	0	0	0	250	0	0	0
93750		CAB	0.0000	0.00	1.20				0.2200	0.1500		0	0	0	0	40	0	0	0
94000		CAB	0.0000	0.00	1.20				0.1900	0.0100S		0	0	0	0	5,800	0	0	0
95000		CAB	0.0000	0.00	1.20							0	0	0	0	3,500	0	0	0
95500		CAB	0.0000	0.00	1.20				0.0650S	0.0650S		0	0	0	0	3,500	0	0	0
95750		CAB	0.0000	0.00	1.20				0.2600S	0.2600S		0	0	0	0	3,000	0	0	0
96000		CAB	0.0000	0.00	1.22				0.3600S	0.0500		0	0	0	0	11,800	0	0	0
96250		0.0025	0.0000	-0.01	1.38				0.8200S	0.0150S		0	0	0	0	56,374	0	0	0
96500		0.0075	0.0000	-0.02	1.42				0.8850S	0.0250S		0	0	0	0	117,501	0	0	0
96750		0.0125	0.0000	-0.03	1.41				0.8200S	0.0300S		3,000	0	3,000	0	43,400	0	0	0
96875		0.0150	0.0000	-0.03	1.39				0.0150	0.0150		0	0	0	0	30	0	0	0
97000		0.0175	0.0000	-0.04	1.35				0.7500S	0.0400S		0	0	0	0	233,000	0	0	0
97250		0.0225	0.0000	-0.05	1.27				0.7400S	0.0550S		0	0	0	0	57,254	0	0	0
97500		0.0275	0.0000	-0.06	1.19				0.7800S	0.0650S		3,000	0	3,000	0	159,750	0	0	0
97750		0.0350	0.0000	-0.08	1.10				0.3350S	0.0550S		0	0	0	0	20,780	0	0	0
98000		0.0450	0.0000	-0.11	1.00				0.4900S	0.0450S		0	0	0	0	17,250	0	0	0
98125		0.0525	+0.0025	-0.13	0.96				0.1150S	0.0850S		0	0	0	0	750	0	0	0
98250	0.0700	0.0625	+0.0025	-0.15	0.91	0.0700	0.0700		0.5300S	0.0550S		0	5	5	0	20,554	0	0	0
98375		0.0725	+0.0025	-0.18	0.87				0.1600	0.0600S		0	0	0	0	8,250	0	0	0
98500		0.0825	+0.0025	-0.21	0.81				0.4550S	0.0900S		0	0	0	0	9,750	0	0	0
98625		0.0950	+0.0025	-0.24	0.75				0.2150S	0.1650S		0	0	0	0	1,750	0	0	0
98750		0.1125	+0.0050	-0.29	0.69				0.4100S	0.1200S		0	0	0	0	11,400	0	0	0
98875		0.1375	+0.0075	-0.36	0.64				0.2750S	0.1500S		0	0	0	0	5,400	0	0	0
99000		0.1725	+0.0125	-0.44	0.60				0.3450	0.1850S		0	0	0	0	4,500	0	0	0
99125		0.2175	+0.0150	-0.54	0.55				0.3200S	0.2000S		0	0	0	0	1,500	0	0	0
Total												6,000	5	6,005	0	800,083	0	0	

Options on Financial Futures

Business Day Wed 1 Sep 2010

Previous Business Day Tue 31 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	98.970	Indicative a-t-m Vol				0.69	Time to expiry: 385 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	0.0050	0.0000	-0.01	2.11	0.0050	0.0050		0.0350S	0.0050		0	1,500	1,500	0	7,300	0	0		
95000		0.0250	0.0000	-0.03	2.14				0.3900S	0.3550S		0	0	0	0	2,000	0	0		
95250		0.0300	0.0000	-0.04	2.09							0	0	0	0	6,000	0	0		
95500		0.0350	0.0000	-0.04	2.03				0.1150	0.0800		0	0	0	0	3,000	0	0		
96000		0.0450	0.0000	-0.06	1.88				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		0.0750	+0.0050	-0.11	1.39				0.4800	0.0750S		0	0	0	0	4,502	0	0		
97500		0.0850	+0.0050	-0.13	1.28				0.2150S	0.1000S		0	0	0	0	3,250	0	0		
97750		0.0950	+0.0050	-0.15	1.17				0.5800S	0.1150S		0	0	0	0	11,005	0	0		
98000		0.1050	+0.0050	-0.18	1.06				0.5300S	0.1050S		0	0	0	0	12,700	0	0		
98250		0.1300	+0.0100	-0.23	0.96				0.5250S	0.1900S		0	0	0	0	7,355	0	0		
98500		0.1650	+0.0150	-0.29	0.86				0.5350S	0.2450S		0	0	0	0	8,450	0	0		
98750		0.2150	+0.0150	-0.39	0.77				0.4450S	0.3100S		0	0	0	0	2,750	0	0		
99000		0.2900	+0.0200	-0.52	0.68							0	0	0	0	0	0	0		
Total												0	1,500	1,500	0	103,166	0	0		
Dec 11		Underlying Price	98.810	Indicative a-t-m Vol				0.76	Time to expiry: 476 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		0.0650	+0.0050	-0.08	1.49				0.8100S	0.1100S		0	0	0	0	2,390	0	0		
96750		0.0750	+0.0050	-0.10	1.43				0.7550S	0.1050S		0	0	0	0	3,100	0	0		
97000		0.0850	+0.0050	-0.11	1.35				0.7200S	0.0450S		0	0	0	0	17,416	0	0		
97250		0.0950	+0.0050	-0.13	1.26				0.7200S	0.1850		0	0	0	0	5,638	0	0		
97500		0.1150	+0.0100	-0.16	1.18				0.6950S	0.0700S		0	0	0	0	23,050	0	0		
97750		0.1350	+0.0050	-0.20	1.11				0.5350S	0.1950S		0	0	0	0	7,676	0	0		
98000		0.1650	+0.0100	-0.24	1.02				0.5350S	0.1200S		0	0	0	0	15,500	0	0		
98250	0.2100	0.2050	+0.0150	-0.30	0.96	0.2100	0.2100		0.5900	0.2100S		0	5	5	0	40,993	0	0		
98500		0.2600	+0.0150	-0.37	0.87				0.4700S	0.2700S		0	0	0	0	9,250	0	0		
98750		0.3200	+0.0150	-0.47	0.78				0.5000S	0.3450S		0	0	0	0	36,690	0	0		
Total												0	5	5	0	188,400	0	0		

Options on Financial Futures

Business Day Wed 1 Sep 2010

Previous Business Day Tue 31 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	0.86						Time to expiry:	567 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	-0.05	1.80							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	1.50				0.1650S	0.1650S		0	0	0	0	4,000	0	0	
96250		0.0700	+0.0050	-0.09	1.46				0.1400	0.1400		0	0	0	0	2	0	0	
96500		0.0850	+0.0050	-0.10	1.39				0.2200S	0.1650		0	0	0	0	6,450	0	0	
97000		0.1150	+0.0050	-0.14	1.27				0.6500S	0.2350S		0	0	0	0	5,250	0	0	
97250		0.1350	+0.0050	-0.17	1.20				0.7000S	0.2700		0	0	0	0	1,506	0	0	
97500		0.1600	+0.0100	-0.20	1.14				0.4550S	0.3350S		0	0	0	0	3,500	0	0	
97750		0.1950	+0.0100	-0.25	1.08				0.6950S	0.2000		0	0	0	0	8,700	0	0	
98000		0.2450	+0.0200	-0.30	1.02				0.6400S	0.3950S		0	0	0	0	1,500	0	0	
98250	0.3000	0.3100	+0.0300	-0.37	0.98	0.3000	0.3000		0.5100S	0.3000		0	5	5	0	7,050	0	0	
98500		0.3750	+0.0300	-0.45	0.90				0.5150S	0.3850S		0	0	0	0	250	0	0	
98750		0.4650	+0.0350	-0.54	0.83							0	0	0	0	0	0	0	
							Total					0	5	5	0	57,008	0	0	
Jun 12	Underlying Price	98.450					Indicative a-t-m Vol	0.89						Time to expiry:	658 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	1.74				0.1050	0.1050		0	0	0	0	3,000	0	0	
95500		0.0750	+0.0050	-0.08	1.61				0.0950	0.0950		0	0	0	0	8,500	0	0	
96000		0.0950	+0.0050	-0.10	1.48							0	0	0	0	650	0	0	
96250		0.1100	+0.0100	-0.12	1.42				0.2200	0.2200		0	0	0	0	5,002	0	0	
97000		0.1700	+0.0150	-0.19	1.24				0.2300S	0.2300S		0	0	0	0	11,000	0	0	
97250		0.1950	+0.0150	-0.22	1.18				0.3800	0.3800		0	0	0	0	2	0	0	
97750		0.2800	+0.0200	-0.31	1.07				0.4600S	0.4600S		0	0	0	0	5,000	0	0	
98000		0.3350	+0.0250	-0.36	1.00				0.5500S	0.3350S		0	0	0	0	2,000	0	0	
98250		0.4050	+0.0300	-0.43	0.95				0.5500S	0.3800S		0	0	0	0	1,250	0	0	
98500		0.4900	+0.0400	-0.51	0.88							0	0	0	0	0	0	0	
							Total					0	0	0	0	37,404	0	0	
	Total						Puts					6,000	2,580	8,580	1,530	3,231,935	+1,000	0	

Options on Financial Futures

Business Day Wed 1 Sep 2010
THREE MONTH STERLING 2 YEAR MID-CURVE
Calls

Previous Business Day
 Tue 31 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
Sep 10 Underlying Price		98.260	(Sep 12)	Indicative a-t-m Vol		0.94												
98375		0.0300	-0.0300	0.26	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		98.060	(Dec 12)	Indicative a-t-m Vol		1.03												
98125		0.1200	-0.0400	0.43	1.03							0	0	0	0	0	0	0
Total												0	0	0	0	0	0	0
Nov 10 Underlying Price		98.060	(Dec 12)	Indicative a-t-m Vol		1.04												
98125		0.1550	-0.0400	0.45	1.03							0	0	0	0	0	0	0
Total												0	0	0	0	0	0	0
Dec 10 Underlying Price		98.060	(Dec 12)	Indicative a-t-m Vol		1.05												
98125		0.1900	-0.0400	0.45	1.04							0	0	0	0	0	0	0
Total												0	0	0	0	0	0	0
Mar 11 Underlying Price		97.890	(Mar 13)	Indicative a-t-m Vol		1.13												
98000		0.2700	-0.0400	0.45	1.13							0	0	0	0	0	0	0
Total												0	0	0	0	0	0	0
Jun 11 Underlying Price		97.730	(Jun 13)	Indicative a-t-m Vol		1.09												
97750		0.3700	-0.0400	0.49	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 Wed 1 Sep 2010
THREE MONTH STERLING 2 YEAR MID-CURVE

Puts

Business Day										Previous Business Day									
Wed 1 Sep 2010										Tue 31 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
Sep 10	Underlying Price	98.260	(Sep 12)				Indicative a-t-m Vol		0.94										
98000		0.0100	+0.0050	-0.09	0.99					0.0400S		0.0400S	0	0	0	0	1,000	0	0
98375		0.1450	+0.0500	-0.74	0.90								0	0	0	0	0	0	0
							Total						0	0	0	0	1,000	0	0
Oct 10	Underlying Price	98.060	(Dec 12)				Indicative a-t-m Vol		1.03										
98125		0.1850	+0.0400	-0.57	1.03								0	0	0	0	0	0	0
							Total						0	0	0	0	0	0	0
Nov 10	Underlying Price	98.060	(Dec 12)				Indicative a-t-m Vol		1.04										
98125		0.2200	+0.0400	-0.55	1.03								0	0	0	0	0	0	0
							Total						0	0	0	0	0	0	0
Dec 10	Underlying Price	98.060	(Dec 12)				Indicative a-t-m Vol		1.05										
98125		0.2550	+0.0400	-0.55	1.04								0	0	0	0	0	0	0
							Total						0	0	0	0	0	0	0
Mar 11	Underlying Price	97.890	(Mar 13)				Indicative a-t-m Vol		1.13										
98000		0.3800	+0.0400	-0.55	1.13								0	0	0	0	0	0	0
							Total						0	0	0	0	0	0	0
Jun 11	Underlying Price	97.730	(Jun 13)				Indicative a-t-m Vol		1.09										
97750		0.3900	+0.0400	-0.51	1.09								0	0	0	0	0	0	0
							Total						0	0	0	0	0	0	0
							Total						0	0	0	0	1,000	0	0

Options on Financial Futures

Business Day Wed 1 Sep 2010
Previous Business Day Tue 31 Aug 2010
Three Month Sterling Mid-Curve Calls

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Dec 10	Underlying Price	98.810	(Dec 11)				Indicative a-t-m Vol	0.75						Time to expiry: 105 Days				
96625		2.1850	-0.0400	1.00	1.15				0.5600S	0.5600S		0	0	0	0	1,200	0	0
96750		2.0600	-0.0400	1.00	1.16				0.5650S	0.5400S		0	0	0	0	1,200	0	0
97500		1.3250	-0.0400	0.95	1.49				0.7500S	0.3950S		0	0	0	0	3,510	0	0
97625		1.2050	-0.0400	0.94	1.45				0.4250S	0.4200S		0	0	0	0	500	0	0
97750		1.0850	-0.0400	0.92	1.40				0.5700S	0.3200S		0	0	0	0	3,250	0	0
97875		0.9650	-0.0400	0.90	1.35				0.6300S	0.1950S		7,000	0	7,000	0	16,925	0	0
98000		0.8450	-0.0400	0.89	1.24				0.8800S	0.1300		7,000	0	7,000	2,262	31,879	-2,262	0
98125		0.7250	-0.0400	0.87	1.15				0.7400S	0.1200S		7,000	0	7,000	0	39,425	0	0
98250		0.6100	-0.0350	0.84	1.07				0.6500S	0.0750S		7,000	0	7,000	2,262	35,270	-1,500	0
98375		0.4950	-0.0300	0.80	0.98				0.5200S	0.0600S		0	0	0	2,262	28,906	-2,262	0
98500		0.3900	-0.0250	0.74	0.92				0.4200S	0.0350S		0	0	0	0	55,662	0	0
98625		0.2900	-0.0250	0.66	0.85				0.3150S	0.0250S		0	0	0	2,262	22,152	-500	0
98750		0.1950	-0.0250	0.56	0.78				0.2250S	0.0150S		0	0	0	0	145,628	0	0
98875		0.1200	-0.0250	0.43	0.72				0.1200S	0.0100S		0	0	0	750	61,032	0	0
99000	0.0750	0.0650	-0.0100	0.29	0.66	0.0750S	0.0750S		0.0950S	0.0050S		5,000	15,000	20,000	1,500	149,402	+1,500	0
99125	0.0350	0.0300	-0.0050	0.17	0.61	0.0350S	0.0350S		0.0400S	0.0050S		5,000	30,003	35,003	750	52,240	0	0
99250	0.0200	0.0100	-0.0050	0.08	0.58	0.0200S	0.0200S		0.0200S	0.0050S		5,000	15,000	20,000	0	57,000	0	0
99375		0.0050	0.0000	0.03	0.57							5,000	0	5,000	0	5,000	0	0
							Total					48,000	60,003	108,003	12,048	710,181	-5,024	0
Mar 11	Underlying Price	98.640	(Mar 12)				Indicative a-t-m Vol	0.82						Time to expiry: 196 Days				
97500		1.1800	-0.0500	0.90	1.23				0.8750	0.8750		0	0	0	0	50	0	0
97875		0.8400	-0.0400	0.83	1.11				0.4650S	0.4650S		0	0	0	0	1,250	0	0
98000		0.7300	-0.0400	0.80	1.08				0.4300S	0.4300S		0	0	0	0	250	0	0
98125		0.6200	-0.0400	0.76	1.02							0	0	0	0	2,000	0	0
98250		0.5150	-0.0400	0.71	0.97				0.3200S	0.0950S		0	0	0	0	5,000	0	0
98375		0.4200	-0.0350	0.66	0.92				0.2800S	0.2800S		0	0	0	0	2,250	0	0
98500		0.3300	-0.0350	0.59	0.87				0.3250S	0.3250S		0	0	0	0	3,500	0	0
98625		0.2450	-0.0300	0.51	0.82				0.1550S	0.1100S		0	0	0	0	1,000	0	0
98750	0.2050	0.1750	-0.0200	0.42	0.78	0.2050S	0.2050S		0.2050S	0.0250S		0	500	500	0	11,750	0	0
98875		0.1150	-0.0150	0.33	0.73				0.1200S	0.0350S		0	0	0	0	6,250	0	0
99000		0.0700	-0.0100	0.24	0.69				0.0500S	0.0400S		1,000	0	1,000	0	3,500	0	0
99125	0.0500	0.0350	-0.0100	0.15	0.65	0.0500S	0.0500S		0.0500	0.0200S		1,000	2	1,002	0	3,750	0	0
99250	0.0300	0.0150	-0.0100	0.09	0.61	0.0300S	0.0300S		0.0350S	0.0050S		1,000	500	1,500	0	8,000	0	0
99375		0.0100	0.0000	0.05	0.60							1,000	0	1,000	0	0	0	0
							Total					4,000	1,002	5,002	0	48,550	0	0

Options on Financial Futures

Business Day Wed 1 Sep 2010

Previous Business Day Tue 31 Aug 2010

Three Month Sterling Mid-Curve

Calls

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises	
Jun 11	Underlying Price	98.450	(Jun 12)		Indicative a-t-m Vol	0.91													
									Time to expiry:					287 Days					
97750		0.8350	-0.0550	0.76	1.12				0.5150S	0.5150S		0	0	0	0	250	0	0	0
98000		0.6350	-0.0500	0.69	1.05				0.4000S	0.3550		0	0	0	0	400	0	0	0
98250		0.4500	-0.0400	0.59	0.97				0.2700S	0.2300		0	0	0	0	400	0	0	0
98500		0.2850	-0.0350	0.48	0.89				0.1900S	0.1900S		0	0	0	0	1,750	0	0	0
98750		0.1650	-0.0250	0.34	0.82				0.1700S	0.1050S		0	0	0	0	4,500	0	0	0
98875		0.1150	-0.0200	0.27	0.79				0.0600S	0.0600S		0	0	0	0	2,000	0	0	0
99000		0.0750	-0.0150	0.20	0.75				0.0400S	0.0350S		0	0	0	0	3,250	0	0	0
99125		0.0450	-0.0150	0.14	0.72				0.0200S	0.0200S		0	0	0	0	2,000	0	0	0
99250		0.0300	-0.0050	0.10	0.70				0.0250S	0.0100S		0	0	0	0	6,000	0	0	0
								Total				0	0	0	0	20,550	0	0	0
	Total						Calls					52,000	61,255	113,255	14,848	1,368,818	-5,374	0	0

Options on Financial Futures

Business Day Wed 1 Sep 2010

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Three Month Sterling Mid-Curve
Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Mar 11	Underlying Price	98.640	(Mar 12)				Indicative a-t-m Vol	0.82						Time to expiry: 196 Days				
95000		CAB	0.0000	0.00	1.17				0.0500	0.0350		0	0	0	0	300	0	0
95875		CAB	0.0000	0.00	1.19				0.0550	0.0550		0	0	0	0	50	0	0
96000		CAB	0.0000	0.00	1.19				0.1800S	0.0600S		0	0	0	0	3,000	0	0
96125		CAB	0.0000	0.00	1.20				0.0700	0.0700		0	0	0	0	50	0	0
96250		CAB	0.0000	0.00	1.19				0.2200S	0.1300S		0	0	0	0	500	0	0
96375		CAB	0.0000	0.00	1.19				0.2350S	0.0200S		0	0	0	0	1,000	0	0
96500		CAB	0.0000	-0.01	1.20				0.2650S	0.1650S		0	0	0	0	2,000	0	0
96750		0.0100	0.0000	-0.03	1.39				0.3300S	0.1450S		0	0	0	0	2,500	0	0
96875		0.0150	0.0000	-0.04	1.40				0.3700S	0.2500S		0	0	0	0	500	0	0
97000		0.0200	0.0000	-0.05	1.40				0.4250S	0.1700S		0	0	0	0	3,500	0	0
97250		0.0300	0.0000	-0.07	1.34				0.3300S	0.2550S		0	0	0	0	1,000	0	0
97375		0.0350	0.0000	-0.08	1.27				0.1100S	0.1000S		0	0	0	0	500	0	0
97500		0.0400	0.0000	-0.10	1.23				0.0500S	0.0500S		0	0	0	0	500	0	0
97625		0.0500	+0.0050	-0.12	1.20				0.1450S	0.1450S		0	0	0	0	500	0	0
98000		0.0900	+0.0100	-0.20	1.08				0.3500S	0.1100S		0	0	0	0	3,250	0	0
98250		0.1250	+0.0100	-0.29	0.97				0.3350S	0.1200S		0	0	0	0	1,000	0	0
98375		0.1550	+0.0150	-0.34	0.92				0.3000S	0.3000S		0	0	0	0	250	0	0
98500		0.1900	+0.0150	-0.41	0.87				0.2350S	0.1700S		0	0	0	0	1,500	0	0
98750		0.2850	+0.0300	-0.58	0.78							0	0	0	0	0	0	0
							Total					0	0	0	0	21,900	0	0
Jun 11	Underlying Price	98.450	(Jun 12)				Indicative a-t-m Vol	0.91						Time to expiry: 287 Days				
96750		0.0450	0.0000	-0.08	1.41				0.1100S	0.0950S		0	0	0	0	3,250	0	0
97125		0.0700	+0.0100	-0.12	1.31				0.1300S	0.1300S		0	0	0	0	250	0	0
97250		0.0800	+0.0100	-0.14	1.27				0.1800S	0.1600S		0	0	0	0	3,250	0	0
97500		0.1000	+0.0100	-0.18	1.19				0.1950S	0.1950S		0	0	0	0	1,250	0	0
97750		0.1350	+0.0150	-0.24	1.12				0.4100S	0.4100S		0	0	0	0	250	0	0
98000		0.1850	+0.0200	-0.31	1.05				0.3350S	0.3350S		0	0	0	0	750	0	0
98500		0.3350	+0.0350	-0.52	0.89							0	0	0	0	0	0	0
							Total					0	0	0	0	9,000	0	0
	Total						Puts					6,000	250	6,250	12,250	934,176	+7,000	0

Options on Financial Futures

Business Day Wed 1 Sep 2010

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10Yr Euro Swapnote
Puts

Exercise Price	Opening Trans	Settlement Price	Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Previous Business Day				
															Official Volume	Open Interest	Change	Exercises	
Sep 10 Underlying Price		131.79					Indicative a-t-m Vol												
13300		1.72	+0.60	-0.68	10.00							0	0	0	0	0	0	0	0
Total												0	0	0	0				
Oct 10 Underlying Price		131.25	(Dec 10)				Indicative a-t-m Vol												
13250		2.60	+0.58	-0.60	10.00							0	0	0	0	0	0	0	0
Total												0	0	0	0				
Nov 10 Underlying Price		131.25	(Dec 10)				Indicative a-t-m Vol												
13250		3.08	+0.57	-0.57	10.00							0	0	0	0	0	0	0	0
Total												0	0	0	0				
Dec 10 Underlying Price		131.25					Indicative a-t-m Vol												
13250		3.48	+0.56	-0.56	10.00							0	0	0	0	0	0	0	0
Total												0	0	0	0				
Total Puts												0	0	0	0				

Options on Financial Futures

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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	124.28	(Dec 10)				Indicative a-t-m Vol											
12400		1.04	-0.64	0.55	7.19							200	0	200	0	200	0	0
12500		0.59	-0.48	0.38	7.26							400	0	400	0	400	0	0
12550		0.43	-0.39	0.30	7.28							0	0	0	0	0	0	0
12600		0.31	-0.31	0.23	7.35							200	0	200	0	0	0	0
							Total					800	0	800	0	600	0	0
Nov 10	Underlying Price	124.28	(Dec 10)				Indicative a-t-m Vol											
12500		0.85	-0.48	0.41	6.27	1.35			1.30			0	0	0	237	237	+237	0
12550		0.67	-0.41	0.34	6.26							0	0	0	0	0	0	0
							Total					0	0	0	237	237	+237	0
Dec 10	Underlying Price	124.28					Indicative a-t-m Vol											
12550		1.03	-0.44	0.38	6.57							0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0
Mar 11	Underlying Price	128.93					Indicative a-t-m Vol											
13000		1.85	-0.46	0.44	6.57							0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0
							Total	Calls				800	0	800	237	837	+237	0

Options on Financial Futures

Business Day Wed 1 Sep 2010

Previous Business Day Tue 31 Aug 2010

Long Gilt
Puts

Exercise Price	Opening Trans	Settlement Price	Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bk Trd Volume	CONNECT* Volume	Total Volume	Previous Business Day				
															Official Volume	Open Interest	Change	Exercises	
Oct 10	Underlying Price	124.28	(Dec 10)				Indicative a-t-m Vol												
12050		0.05	+0.03	-0.05	7.54							0	0	0	0	200	0	0	0
12150		0.13	+0.07	-0.11	7.51				0.20S		0.12S	0	0	0	0	102	0	0	0
12250		0.28	+0.15	-0.21	7.33				0.22S		0.20S	0	0	0	600	0	0	0	0
12350		0.55	+0.26	-0.36	7.18				0.41S		0.41S	0	0	0	300	0	0	0	0
12550		1.65	+0.59	-0.70	7.28							0	0	0	0	0	0	0	0
							Total					0	0	0	0	1,202	0	0	0
Nov 10	Underlying Price	124.28	(Dec 10)				Indicative a-t-m Vol												
12550		1.89	+0.57	-0.66	6.26							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
Dec 10	Underlying Price	124.28					Indicative a-t-m Vol												
12550		2.25	+0.54	-0.62	6.57							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
Mar 11	Underlying Price	128.93					Indicative a-t-m Vol												
13000		2.92	+0.52	-0.56	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