

Options on Financial Futures Summary

Business Day **Fri 3 Sep 2010**
Previous Business Day
Thu 2 Sep 2010

Contract	CONNECT* Volume	Basis Volume	Block Trd Volume	Total Volume	Official Volume	Open Interest	Change
Short Term Interest Rate Products							
Three Month Euribor	121,094	N/A	486,100	607,194	814,449	13,313,358	+289,657
Three Month Euribor Mid-Curve	125,490	N/A	79,750	205,240	90,743	1,728,323	+46,894
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	4,800	N/A	14,000	18,800	42,608	5,412,534	+5,167
THREE MONTH STERLING 2 YEAR MID-CURVE	0	N/A	0	0	0	2,000	0
Three Month Sterling Mid-Curve	10,050	N/A	4,000	14,050	58,600	2,369,479	+25,563
Three Month Euroswiss	0	N/A	0	0	0	0	0
Swapnote Products							
2Yr Euro Swapnote	0	0	0	0	0	0	0
5Yr Euro Swapnote	0	0	0	0	0	0	0
10Yr Euro Swapnote	0	0	0	0	0	0	0
Bond Products							
Long Gilt	0	N/A	0	0	0	2,239	0

* CONNECT means LIFFE CONNECT (Registered Trademark)

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Options on Financial Futures

Business Day Fri 3 Sep 2010
Previous Business Day Thu 2 Sep 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	0.15						Time to expiry:	10 Days				
95750		3.3750	-0.0050	1.00	0.26				0.6050S	0.5900S		0	0	0	0	1,000	0	0	0
96000		3.1250	-0.0050	1.00	0.26				2.0600S	0.3500		0	0	0	0	4,700	0	0	0
96250		2.8750	-0.0050	1.00	0.26				1.8100S	0.5650S		0	0	0	0	1,000	0	0	0
96500		2.6250	-0.0050	1.00	0.26				2.3200S	0.3000		0	0	0	0	2,400	0	0	0
96750		2.3750	-0.0050	1.00	0.26				0.5150S	0.4600S		0	0	0	0	1,801	0	0	0
97000		2.1250	-0.0050	1.00	0.26				1.2750S	0.2500S		0	0	0	0	3,980	0	0	0
97250		1.8750	-0.0050	1.00	0.26				0.4900S	0.4900S		0	0	0	0	200	0	0	0
97500		1.6250	-0.0050	1.00	0.26				1.5250S	0.1700S		0	0	0	0	4,475	0	0	0
97750		1.3750	-0.0050	1.00	0.25				0.8400S	0.3750S		0	0	0	0	8,770	0	0	0
98000		1.1250	-0.0050	1.00	0.25				0.4650S	0.1050S		0	0	0	0	8,225	0	0	0
98125		1.0000	-0.0050	1.00	0.25				0.5400S	0.5000S		0	0	0	0	1,250	0	0	0
98250		0.8750	-0.0050	1.00	0.25				0.9600S	0.1750		0	0	0	0	12,997	0	0	0
98375		0.7500	-0.0050	1.00	0.25				0.4550S	0.3200S		0	0	0	0	9,629	0	0	0
98500		0.6250	-0.0050	1.00	0.25				0.6200S	0.0850S		0	0	0	0	47,770	0	0	0
98625		0.5000	-0.0050	1.00	0.25				0.5800S	0.2000S		0	0	0	0	80,398	0	0	0
98750		0.3750	-0.0050	1.00	0.25				0.4800S	0.0500S		0	0	0	0	92,885	0	0	0
98875		0.2500	-0.0075	1.00	0.25				0.3550S	0.0800S		0	0	0	0	136,359	0	0	0
99000	0.1200	0.1250	-0.0100	1.00	0.23	0.1200S	0.1200S		0.2650	0.0250S		0	100	100	1,000	202,474	0	0	0
99125	0.0150	0.0100	-0.0025	0.50	0.15	0.0150S	0.0050S		0.1600	0.0050S		1,700	2,904	4,604	53,012	301,485	-16,518	0	0
99250	0.0050	0.0025	+0.0025	0.04	0.45	0.0050S	0.0050S		0.1000S	CAB		3,400	600	4,000	0	317,992	-16	0	0
99375	0.0050	CAB	0.0000	0.00	0.45	0.0050S	0.0050S		0.0350S	CAB		1,700	300	2,000	1,000	327,980	-700	0	0
99500		CAB	0.0000	0.00	0.46				0.0150S	CAB		0	0	0	0	204,248	0	0	0
99625		CAB	0.0000	0.00	0.46				0.0100S	0.0050S		0	0	0	0	24,000	0	0	0
99750		CAB	0.0000	0.00	0.46				0.0050S	0.0050S		0	0	0	0	1,000	0	0	0
							Total					6,800	3,904	10,704	55,012	1,797,018	-17,234	0	0
Oct 10	Underlying Price	99.070	(Dec 10)				Indicative a-t-m Vol	0.33						Time to expiry:	45 Days				
98750		0.3225	-0.0150	0.98	0.47				0.2250S	0.2250S		0	0	0	0	500	0	0	0
98875		0.2000	-0.0175	0.91	0.41				0.3150	0.1250S		0	0	0	0	14,910	0	0	0
99000	0.1000	0.0950	-0.0100	0.71	0.37	0.1000S	0.1000S		0.1600S	0.0450		0	3,500	3,500	0	98,475	0	0	0
99125	0.0250	0.0200	-0.0050	0.31	0.31	0.0250S	0.0200		0.1400S	0.0150S		0	1,260	1,260	2,819	71,396	+819	0	0
99250		0.0025	0.0000	0.07	0.34				0.0800S	0.0050S		0	0	0	8,000	51,763	-5,250	0	0
99375		CAB	0.0000	0.02	0.41				0.0450	CAB		0	0	0	1,000	24,700	+1,000	0	0
99500		CAB	0.0000	0.00	0.47				0.0050S	CAB		0	0	0	0	8,300	0	0	0
							Total					0	4,760	4,760	11,819	270,044	-3,431	0	0
Nov 10	Underlying Price	99.070	(Dec 10)				Indicative a-t-m Vol	0.35						Time to expiry:	73 Days				
98875		0.2100	-0.0150	0.84	0.44				0.1600S	0.1600S		0	0	0	0	12,984	0	0	0
99000		0.1075	-0.0100	0.66	0.38				0.1650S	0.0650		0	0	0	0	22,575	0	0	0
99125	0.0350	0.0350	-0.0050	0.35	0.32	0.0350S	0.0350S		0.1050	0.0350S		0	7,750	7,750	0	27,665	0	0	0
99250		0.0075	0.0000	0.10	0.32				0.0150	0.0150		0	0	0	0	11,500	0	0	0
99375		0.0025	0.0000	0.03	0.37				0.0150S	0.0100		0	0	0	0	11,000	0	0	0
99500		CAB	0.0000	0.01	0.42				0.0050	0.0050		0	0	0	0	1,000	0	0	0
							Total					0	7,750	7,750	0	86,724	0	0	0

Options on Financial Futures

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Three Month Euribor
Calls

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Mar 11	Underlying Price	99.000					Indicative a-t-m Vol	0.43					Time to expiry:				192 Days
97250		1.7500	-0.0200	1.00	0.68				0.8600S	0.4600S	0	0	0	0	19,250	0	0
97500		1.5000	-0.0200	1.00	0.68				0.6400S	0.3900S	0	0	0	0	11,350	0	0
97750		1.2500	-0.0200	0.99	0.68				0.5900S	0.4050S	0	0	0	0	10,000	0	0
98000		1.0050	-0.0200	0.98	0.71				0.7850S	0.2700	0	0	0	0	9,050	0	0
98250		0.7600	-0.0200	0.95	0.64				0.6450	0.1350	0	0	0	0	21,373	0	0
98500		0.5225	-0.0200	0.89	0.57				0.6700	0.1000S	0	0	0	0	86,756	0	0
98625		0.4100	-0.0175	0.84	0.54				0.3700	0.2550S	0	0	0	0	5,275	0	0
98750	0.3150	0.3025	-0.0175	0.76	0.50	0.3150	0.3050		0.4550S	0.0500S	0	45	45	9	137,652	0	0
98875		0.2050	-0.0175	0.65	0.47				0.3500	0.1250S	0	0	0	0	49,454	0	0
99000		0.1250	-0.0150	0.50	0.43				0.2850S	0.0250S	0	0	0	3,400	177,927	+1,100	0
99125	0.0650	0.0675	-0.0075	0.34	0.41	0.0650S	0.0650S		0.2000S	0.0450S	0	10	10	6,900	103,232	+4,805	0
99250	0.0250	0.0275	-0.0050	0.19	0.39	0.0250S	0.0250S		0.1500S	0.0050S	0	10	10	0	124,219	0	0
99375	0.0100	0.0100	-0.0025	0.08	0.38	0.0100S	0.0100S		0.0850	0.0050S	0	10	10	500	60,507	0	0
99500		0.0050	0.0000	0.04	0.39				0.0500	0.0050S	0	0	0	0	33,252	0	0
99625		0.0025	0.0000	0.02	0.40				0.0200	0.0050S	0	0	0	0	25,700	0	0
99750		CAB	0.0000	0.01	0.41				0.0050S	0.0050S	0	0	0	0	4,000	0	0
							Total				0	75	75	10,809	878,997	+5,905	0
Jun 11	Underlying Price	98.935					Indicative a-t-m Vol	0.51					Time to expiry:				283 Days
97000		1.9350	-0.0300	1.00	0.83				1.8850S	0.5900S	0	0	0	0	4,675	0	0
97250		1.6900	-0.0300	0.98	0.90				0.5900S	0.5000S	0	0	0	0	3,900	0	0
97500		1.4450	-0.0300	0.97	0.90				1.4200S	0.4600S	0	0	0	0	6,475	0	0
97750		1.2000	-0.0300	0.95	0.84				0.8050	0.4300	0	0	0	0	13,100	0	0
97875		1.0800	-0.0275	0.93	0.81				0.8950	0.8950	0	0	0	0	25	0	0
98000		0.9600	-0.0275	0.92	0.78				0.9600S	0.3900S	0	0	0	0	20,488	0	0
98250		0.7250	-0.0300	0.87	0.71				0.5750	0.1300S	0	0	0	0	5,205	0	0
98500		0.5025	-0.0275	0.79	0.63				0.5950	0.1250S	0	0	0	0	35,374	0	0
98625	0.4000	0.3950	-0.0300	0.73	0.59	0.4000S	0.4000S		0.4000S	0.2850S	0	500	500	0	2,950	0	0
98750		0.3025	-0.0250	0.65	0.56				0.4500S	0.0700	0	0	0	0	44,779	0	0
98875	0.2150	0.2150	-0.0200	0.55	0.53	0.2150S	0.2150S		0.2850S	0.1400S	0	500	500	270	23,549	0	0
99000	0.1550	0.1375	-0.0200	0.44	0.48	0.1550S	0.1400S		0.2950S	0.0400S	3,500	2,050	5,550	1,040	134,043	+1,040	0
99125		0.0800	-0.0150	0.31	0.45				0.1400S	0.0550S	3,500	0	3,500	260	106,772	-240	0
99250	0.0450	0.0350	-0.0150	0.19	0.40	0.0450S	0.0350S		0.1500	0.0150S	0	1,000	1,000	32,260	154,286	+31,010	0
99375		0.0125	-0.0100	0.09	0.38				0.0450S	0.0150S	0	0	0	0	13,500	0	0
99500		0.0050	-0.0025	0.03	0.35				0.0700	0.0050S	0	0	0	0	16,215	0	0
99750		CAB	0.0000	0.00	0.35				0.0200	0.0050S	0	0	0	0	6,700	0	0
							Total				7,000	4,050	11,050	33,830	592,036	+31,810	0

Options on Financial Futures

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Previous Business Day Thu 2 Sep 2010
Three Month Euribor
Calls

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volat-ility(%)	High	Daily Low	Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Sep 11	Underlying Price	98.875					Indicative a-t-m Vol	0.60					Time to expiry:				381 Days
97250		1.6550	-0.0350	0.94	1.06				0.7150	0.6150S	0	0	0	0	1,170	0	0
97500		1.4100	-0.0350	0.92	0.99				0.6450S	0.5700S	0	0	0	0	6,600	0	0
97750		1.1750	-0.0300	0.89	0.91				0.5500S	0.4800S	0	0	0	0	4,175	0	0
98000		0.9400	-0.0300	0.85	0.84				0.9600	0.2850S	0	0	0	0	17,500	0	0
98250		0.7150	-0.0250	0.79	0.77				0.7800	0.3650	0	0	0	0	16,225	0	0
98500	0.5000	0.5100	-0.0200	0.70	0.70	0.5000S	0.5000S		0.5600S	0.1500S	0	500	500	0	22,500	0	0
98750	0.3200	0.3200	-0.0250	0.58	0.63	0.3300S	0.3200S		0.4200S	0.1050	0	800	800	0	50,725	0	0
99000	0.1700	0.1700	-0.0150	0.41	0.57	0.1700S	0.1700S		0.2850S	0.0500S	0	1,000	1,000	0	43,450	0	0
99250	0.0650	0.0650	-0.0050	0.22	0.49	0.0650S	0.0650S		0.1400S	0.0150S	0	1,500	1,500	0	27,450	0	0
99500		0.0100	-0.0050	0.07	0.41				0.0800S	0.0050S	0	0	0	0	42,395	0	0
99750		CAB	0.0000	0.01	0.38				0.0100S	0.0100S	0	0	0	0	2,000	0	0
							Total				0	3,800	3,800	0	234,190	0	0
Dec 11	Underlying Price	98.770					Indicative a-t-m Vol	0.69					Time to expiry:				472 Days
97250		1.5750	-0.0400	0.90	1.05				0.6150S	0.6000S	0	0	0	0	350	0	0
97500		1.3400	-0.0400	0.88	0.99				0.6350S	0.5100S	0	0	0	0	24,500	0	0
97750		1.1100	-0.0400	0.84	0.93				1.0300	0.4650S	0	0	0	0	18,295	0	0
98000		0.8900	-0.0350	0.79	0.87				0.8600S	0.4150S	0	0	0	0	13,350	0	0
98250		0.6800	-0.0350	0.72	0.81				0.5000S	0.3100	0	0	0	0	3,275	0	0
98500		0.4900	-0.0300	0.63	0.75				0.5300S	0.1850S	0	0	0	0	14,650	0	0
98750	0.3200	0.3200	-0.0250	0.51	0.69	0.3200S	0.3200S		0.4050S	0.1100S	0	1,000	1,000	0	42,575	0	0
99000	0.1900	0.1850	-0.0150	0.37	0.63	0.1900S	0.1900S		0.3000S	0.0700S	0	1,000	1,000	0	39,644	0	0
99250		0.0800	-0.0150	0.22	0.55				0.1900S	0.0150S	3,000	0	3,000	0	36,851	0	0
99500		0.0250	-0.0050	0.09	0.48				0.0350S	0.0200S	0	0	0	0	21,000	0	0
							Total				3,000	2,000	5,000	0	214,490	0	0
Mar 12	Underlying Price	98.680					Indicative a-t-m Vol	0.76					Time to expiry:				563 Days
96500		2.2350	-0.0450	0.92	1.26				2.0100S	2.0100S	0	0	0	0	100	0	0
97750		1.0800	-0.0400	0.78	0.99				0.5400S	0.5400S	0	0	0	0	500	0	0
98000		0.8700	-0.0350	0.73	0.92				0.7900	0.4600S	0	0	0	0	3,000	0	0
98250		0.6700	-0.0350	0.66	0.86				0.6300S	0.4300S	0	0	0	0	15,150	0	0
98500		0.4900	-0.0300	0.57	0.81				0.5450S	0.3250	1,500	0	1,500	0	12,675	0	0
98750	0.3500	0.3300	-0.0250	0.47	0.74	0.3550S	0.3300S		0.3900S	0.3050	2,500	2,750	5,250	3,000	10,000	+3,000	0
99000		0.2000	-0.0200	0.35	0.68				0.2350S	0.1000S	1,500	0	1,500	0	10,045	0	0
99250		0.1000	-0.0100	0.23	0.62				0.0850	0.0850	0	0	0	0	2,025	0	0
99500		0.0350	-0.0050	0.11	0.54				0.0550	0.0100	1,500	0	1,500	0	34,500	0	0
							Total				7,000	2,750	9,750	3,000	87,995	+3,000	0

Options on Financial Futures

Business Day Fri 3 Sep 2010

Three Month Euribor

Calls

Previous Business Day
Thu 2 Sep 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
Jun 12	Underlying Price	98.565					Indicative a-t-m Vol	0.81				Time to expiry: 654 Days				
98250	0.6400	0.6400	-0.0400	0.61	0.88	0.6400S	0.6400S	0.7300S	0.4800S	0	1,000	1,000	0	14,350	0	0
98500	0.5100	0.4700	-0.0350	0.53	0.83	0.5100S	0.5100S	0.5250S	0.4200S	0	2,000	2,000	3,250	6,750	+1,800	0
98750	0.3500	0.3200	-0.0300	0.43	0.77	0.3500S	0.3400S	0.3800S	0.3250S	0	6,000	6,000	500	2,500	0	0
99000		0.1950	-0.0200	0.32	0.70			0.2300S	0.2250S	0	0	0	0	10,700	0	0
99250		0.1000	-0.0150	0.21	0.63			0.1100S	0.1100S	0	0	0	0	2,750	0	0
99500	0.0450	0.0400	-0.0100	0.11	0.57	0.0450	0.0450	0.0600	0.0350S	0	500	500	1,000	14,500	0	0
							Total			0	9,500	9,500	4,750	51,550	+1,800	0
						Total	Calls			42,100	79,332	121,432	386,763	6,551,484	+65,457	0

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Three Month Euribor

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Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Sep 10	Underlying Price	99.125					Indicative a-t-m Vol	0.15						Time to expiry:				10 Days
91000		CAB	0.0000	0.00	0.25				0.0050S	0.0050S		0	0	0	0	523	0	0
92750		CAB	0.0000	0.00	0.25				0.0100S	0.0050		0	0	0	0	754	0	0
94750		CAB	0.0000	0.00	0.25				0.0450	0.0100		0	0	0	0	1,025	0	0
95000		CAB	0.0000	0.00	0.25				0.0300S	0.0050S		0	0	0	0	2,150	0	0
95250		CAB	0.0000	0.00	0.25				0.2650S	0.2650S		0	0	0	0	250	0	0
95500		CAB	0.0000	0.00	0.26				0.0300S	0.0200S		0	0	0	0	1,200	0	0
95750		CAB	0.0000	0.00	0.26				0.5900S	0.5650S		0	0	0	0	1,800	0	0
96000		CAB	0.0000	0.00	0.26				0.4950S	0.0050		0	0	0	0	53,942	0	0
96250		CAB	0.0000	0.00	0.26				0.5650S	0.5300S		0	0	0	0	6,175	0	0
96375		CAB	0.0000	0.00	0.26				0.0150	0.0150		0	0	0	0	10	0	0
96500		CAB	0.0000	0.00	0.26				0.5850S	0.0050S		0	0	0	0	20,620	0	0
96625		CAB	0.0000	0.00	0.26				0.0500	0.0500		0	0	0	0	10	0	0
96750		CAB	0.0000	0.00	0.26				0.5800S	0.0450S		0	0	0	0	9,401	0	0
97000		CAB	0.0000	0.00	0.26				0.5650S	0.0100S		0	0	0	0	39,246	0	0
97125		CAB	0.0000	0.00	0.26				0.0400	0.0400		0	0	0	0	1,250	0	0
97250		CAB	0.0000	0.00	0.26				1.1300S	0.0050		0	0	0	0	29,360	0	0
97375		CAB	0.0000	0.00	0.26				0.1550	0.0350S		0	0	0	0	8,060	0	0
97500		CAB	0.0000	0.00	0.26				0.5150S	0.0050S		0	0	0	0	38,759	0	0
97625		CAB	0.0000	0.00	0.25				0.1450S	0.0050S		0	0	0	0	7,121	0	0
97750		CAB	0.0000	0.00	0.25				0.5350S	0.0100S		0	0	0	0	55,652	0	0
97875		CAB	0.0000	0.00	0.25				0.1850S	0.0050S		0	0	0	0	10,410	0	0
98000		CAB	0.0000	0.00	0.25				0.5000S	0.0050S		0	0	0	0	80,449	0	0
98125		CAB	0.0000	0.00	0.25				0.3300S	0.0050		0	0	0	0	25,080	0	0
98250		CAB	0.0000	0.00	0.25				0.4300S	0.0050S		0	0	0	0	83,818	0	0
98375		CAB	0.0000	0.00	0.25				0.4150S	0.0050S		0	0	0	0	53,584	0	0
98500		CAB	0.0000	0.00	0.25				0.4700S	0.0050S		0	0	0	0	137,299	0	0
98625		CAB	0.0000	0.00	0.25				0.3800S	0.0050S		0	0	0	0	193,778	0	0
98750		CAB	0.0000	0.00	0.25				0.4600S	0.0050		0	0	0	0	254,850	0	0
98875		CAB	-0.0025	0.00	0.25				0.5200S	0.0050S		0	0	0	0	250,820	0	0
99000		CAB	-0.0050	0.00	0.23				0.6150S	0.0050		0	0	0	0	215,203	0	0
99125	0.0100	0.0100	+0.0025	-0.50	0.15	0.0100	0.0100		0.2700S	0.0100		0	250	250	8,001	160,587	+3,750	0
99250		0.1275	+0.0075	-0.96	0.45				0.2950S	0.1250S		0	0	0	0	24,050	0	0
							Total					0	250	250	8,001	1,767,236	+3,750	0
Oct 10	Underlying Price	99.070	(Dec 10)				Indicative a-t-m Vol	0.33						Time to expiry:				45 Days
98000		CAB	0.0000	0.00	0.63				0.0500	0.0150S		0	0	0	0	500	0	0
98250		CAB	0.0000	0.00	0.61				0.0300S	0.0300S		0	0	0	0	700	0	0
98375		CAB	0.0000	0.00	0.58				0.0450	0.0150		0	0	0	0	1,250	0	0
98500		CAB	0.0000	0.00	0.55				0.0650	0.0050		0	0	0	0	12,240	0	0
98625		CAB	0.0000	-0.01	0.51				0.1200S	CAB		0	0	0	1,000	8,431	+500	0
98750		0.0025	0.0000	-0.02	0.47				0.1400S	0.0050S		0	0	0	0	33,490	0	0
98875		0.0050	-0.0025	-0.09	0.41				0.1850S	0.0050		0	0	0	0	21,168	0	0
99000	0.0200	0.0250	+0.0050	-0.29	0.37	0.0250	0.0200		0.1900S	0.0200		0	1,250	1,250	28,500	31,815	+17,505	0
99125	0.0650	0.0750	+0.0100	-0.69	0.31	0.0700	0.0650S		0.2950S	0.0650S		0	1,000	1,000	21,500	26,000	+18,501	0
							Total					0	2,250	2,250	51,000	135,594	+36,506	0

Options on Financial Futures

Business Day Fri 3 Sep 2010
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Three Month Euribor
Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volat-ility(%)	High	Daily Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Jun 11	Underlying Price	98.935					Indicative a-t-m Vol	0.51				Time to expiry: 283 Days				
94250		CAB	0.0000	0.00	0.83			0.0050	0.0050	0	0	0	0	23	0	0
94500		CAB	0.0000	0.00	0.83			0.0650S	0.0050	0	0	0	0	10,000	0	0
94750		CAB	0.0000	0.00	0.83			0.0550S	0.0550S	0	0	0	0	18,000	0	0
95000		CAB	0.0000	0.00	0.83			0.1000S	0.0100	0	0	0	0	26,500	0	0
95250		CAB	0.0000	0.00	0.83			0.1050	0.0150S	0	0	0	0	1,080	0	0
95500		CAB	0.0000	0.00	0.83			0.1400S	0.0150S	0	0	0	0	7,750	0	0
95750		CAB	0.0000	0.00	0.83			0.1450	0.0150	0	0	0	0	805	0	0
96000		CAB	0.0000	0.00	0.83			0.1600S	0.0050	0	0	0	0	23,551	0	0
96250		CAB	0.0000	0.00	0.83			0.0300S	0.0200S	0	0	0	0	1,550	0	0
96500		CAB	0.0000	0.00	0.83			0.2800S	0.0200S	0	0	0	0	35,181	0	0
96625		CAB	0.0000	0.00	0.83			0.0150	0.0150	0	0	0	0	200	0	0
96750		CAB	0.0000	0.00	0.83			0.1150S	0.0300S	0	0	0	0	2,300	0	0
97000		CAB	0.0000	0.00	0.83			0.6650S	0.0050S	0	0	0	0	73,178	0	0
97250			0.0050	0.0000	-0.02	0.90		0.6300S	0.0200S	0	0	0	0	45,925	0	0
97500			0.0100	0.0000	-0.03	0.90		0.6050S	0.0100S	0	0	0	0	41,460	0	0
97750			0.0150	0.0000	-0.05	0.84		0.6000S	0.0200	0	0	0	0	22,531	0	0
97875			0.0200	+0.0025	-0.07	0.81		0.0850	0.0350S	0	0	0	0	2,000	0	0
98000			0.0250	+0.0025	-0.08	0.78		0.6000	0.0250S	0	0	0	0	47,578	0	0
98125			0.0325	+0.0025	-0.10	0.74		0.1200	0.0350	0	0	0	0	34,775	0	0
98250			0.0400	0.0000	-0.13	0.71		0.4300S	0.0400	0	0	0	0	42,655	0	0
98375			0.0500	0.0000	-0.16	0.66		0.1750S	0.0550S	100,000	0	100,000	0	24,675	0	0
98500			0.0675	+0.0025	-0.21	0.63		0.4150S	0.0750S	0	0	0	0	54,698	0	0
98625	0.0950		0.0850	0.0000	-0.27	0.59	0.0950S	0.2600S	0.0850S	210,000	1,000	211,000	30,000	95,000	+17,500	0
98750			0.1175	+0.0050	-0.35	0.56		0.3750S	0.0950	0	0	0	2,000	72,607	+750	0
98875	0.1600		0.1550	+0.0100	-0.45	0.53	0.1600S	0.3550S	0.1400S	110,000	1,000	111,000	30,000	107,700	+22,450	0
99000	0.1950		0.2025	+0.0100	-0.56	0.48	0.2050	0.4100S	0.1800S	0	1,050	1,050	0	48,577	0	0
99125			0.2700	+0.0150	-0.69	0.45		0.3850S	0.2600S	0	0	0	0	1,150	0	0
Total										420,000	3,050	423,050	62,000	841,449	+40,700	0

Options on Financial Futures

Business Day Fri 3 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	98.875					Indicative a-t-m Vol					0.60					Time to expiry: 381 Days
92000		CAB	0.0000	0.00	1.22			0.0200	0.0150	0	0	0	0	250	0	0	
94000		CAB	0.0000	0.00	1.21			0.0400S	0.0350S	0	0	0	0	2,000	0	0	
94750		CAB	0.0000	0.00	1.21					0	0	0	0	2,000	0	0	
95000		CAB	0.0000	0.00	1.21			0.0800S	0.0150	0	0	0	0	11,000	0	0	
95250		CAB	0.0000	0.00	1.21			0.1000S	0.0900S	0	0	0	0	10,000	0	0	
96000			0.0050	0.0000	-0.01	1.31		0.1250	0.1050S	0	0	0	0	6,001	0	0	
96250			0.0100	0.0000	-0.02	1.29		0.1150S	0.1150S	0	0	0	0	2,100	0	0	
96500			0.0150	0.0000	-0.03	1.24		0.2500S	0.0350S	0	0	0	0	5,700	0	0	
97000			0.0250	0.0000	-0.05	1.13		0.2550S	0.0200S	0	0	0	0	14,250	0	0	
97250			0.0300	0.0000	-0.06	1.06		0.6150S	0.0550S	0	0	0	0	16,120	0	0	
97500			0.0350	0.0000	-0.08	0.99		0.6300S	0.0300S	0	0	0	0	11,800	0	0	
97750			0.0500	+0.0050	-0.11	0.91		0.6200S	0.0400S	0	0	0	0	8,000	0	0	
98000			0.0650	+0.0050	-0.15	0.84		0.4300S	0.0550S	0	0	0	0	17,550	0	0	
98250			0.0900	+0.0100	-0.21	0.77		0.7150S	0.1750S	0	0	0	0	15,050	0	0	
98500	0.1300		0.1350	+0.0150	-0.30	0.70	0.1300S	0.1300S	0.5150S	0	1,000	1,000	0	21,350	0	0	
98750	0.2000		0.1950	+0.0100	-0.42	0.63	0.2000S	0.2000S	0.5500S	0	300	300	0	18,625	0	0	
99000			0.2950	+0.0200	-0.59	0.57		0.4950S	0.3200S	0	0	0	0	7,250	0	0	
							Total			0	1,300	1,300	0	169,046	0	0	
Dec 11	Underlying Price	98.770					Indicative a-t-m Vol					0.69					Time to expiry: 472 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	-0.04	1.28		0.1000	0.0500S	0	0	0	0	100	0	0	
96500			0.0250	0.0000	-0.05	1.23		0.2400S	0.0550S	0	0	0	0	16,350	0	0	
96750			0.0350	+0.0050	-0.06	1.17		0.1400S	0.0700S	0	0	0	0	12,000	0	0	
97000			0.0450	+0.0050	-0.08	1.11		0.2400S	0.0450	0	0	0	0	11,050	0	0	
97250			0.0550	+0.0050	-0.10	1.05		0.6200	0.1150	0	0	0	0	6,350	0	0	
97500			0.0700	+0.0050	-0.12	0.99		0.5900S	0.0750S	0	0	0	0	17,600	0	0	
97750			0.0900	+0.0050	-0.16	0.93		0.6150S	0.1700S	3,000	0	3,000	0	14,665	0	0	
98000	0.1150		0.1200	+0.0100	-0.21	0.87	0.1150S	0.1150S	0.5300S	0	1,000	1,000	0	26,850	0	0	
98250	0.1500		0.1600	+0.0100	-0.28	0.81	0.1500S	0.1500S	0.4750S	0	2,000	2,000	0	16,450	0	0	
98500	0.2050		0.2200	+0.0150	-0.37	0.75	0.2050S	0.2050S	0.4700S	0	3,000	3,000	0	20,150	0	0	
98750	0.2850		0.3000	+0.0200	-0.49	0.69	0.3000S	0.2850S	0.5350S	2,000	3,000	5,000	0	28,050	0	0	
99000			0.4150	+0.0300	-0.63	0.63		0.6250S	0.6100S	0	0	0	0	500	0	0	
							Total			5,000	9,000	14,000	0	221,012	0	0	

Options on Financial Futures

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Three Month Euribor

Previous Business Day
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Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Mar 12	Underlying Price	98.680					Indicative a-t-m Vol	0.76						Time to expiry:				563 Days
95000		0.0150	+0.0050	-0.02	1.48				0.0500	0.0250		0	0	0	0	600	0	0
96000		0.0350	+0.0050	-0.05	1.35				0.0600S	0.0600S		0	0	0	0	1,000	0	0
96250		0.0450	+0.0050	-0.06	1.31				0.0800	0.0800		0	0	0	0	300	0	0
96500		0.0550	+0.0050	-0.08	1.26				0.1700S	0.0900S		0	0	0	0	4,025	0	0
96750		0.0650	+0.0050	-0.09	1.20				0.1450	0.1400		0	0	0	0	2,000	0	0
97000	0.0700	0.0800	+0.0050	-0.11	1.15	0.0700S	0.0700S		0.2200S	0.0700S		0	500	500	0	13,837	0	0
97250		0.0950	+0.0050	-0.14	1.10							0	0	0	0	2,000	0	0
97500		0.1200	+0.0050	-0.18	1.04				0.3200S	0.1300		0	0	0	0	9,675	0	0
97750	0.1400	0.1500	+0.0100	-0.22	0.99	0.1400S	0.1400S		0.4800S	0.1400S		0	500	500	0	750	0	0
98000		0.1900	+0.0150	-0.27	0.92				0.5400S	0.1950S		0	0	0	0	5,250	0	0
98250		0.2400	+0.0150	-0.34	0.86				0.5350S	0.4600S		0	0	0	0	8,100	0	0
98500	0.2900	0.3100	+0.0200	-0.43	0.81	0.2900S	0.2900S		0.5600S	0.2900S		0	500	500	0	13,825	0	0
98750	0.3750	0.4000	+0.0250	-0.53	0.74	0.4000S	0.3700S		0.4250S	0.3300S		1,000	2,750	3,750	3,000	7,500	+3,000	0
99000		0.5200	+0.0300	-0.65	0.68							0	0	0	0	1,000	0	0
							Total					1,000	4,250	5,250	3,000	69,862	+3,000	0
Jun 12	Underlying Price	98.565					Indicative a-t-m Vol	0.81						Time to expiry:				654 Days
95000		0.0300	0.0000	-0.04	1.57				0.0650S	0.0650S		0	0	0	0	500	0	0
95750		0.0500	+0.0050	-0.06	1.41				0.0700S	0.0700S		0	0	0	0	500	0	0
96250		0.0700	+0.0050	-0.09	1.32				0.1200S	0.1200S		0	0	0	0	750	0	0
97000		0.1200	+0.0100	-0.15	1.16				0.2000S	0.1950S		0	0	0	0	12,700	0	0
97250		0.1450	+0.0150	-0.18	1.11				0.2300S	0.2250S		0	0	0	0	1,250	0	0
97500		0.1750	+0.0150	-0.22	1.05				0.1650S	0.1650S		0	0	0	500	4,000	+500	0
98000		0.2600	+0.0200	-0.32	0.94							0	0	0	0	3,500	0	0
98250	0.3200	0.3250	+0.0250	-0.39	0.88	0.3200S	0.3200S		0.5550S	0.2800S		0	1,000	1,000	1,000	13,350	0	0
98500		0.4050	+0.0300	-0.47	0.83				0.5600S	0.3600S		2,000	0	2,000	2,750	7,450	+2,000	0
98750	0.4700	0.5050	+0.0350	-0.57	0.77	0.4800S	0.4700S		0.4800S	0.4400S		0	6,000	6,000	1,500	4,000	+1,000	0
							Total					2,000	7,000	9,000	5,750	48,000	+3,500	0
						Total	Puts					444,000	41,762	485,762	427,686	6,761,874	+224,200	0

Options on Financial Futures

Business Day **Fri 3 Sep 2010**
Three Month Euribor Mid-Curve

Previous Business Day
Thu 2 Sep 2010

Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volat-ility(%)	High	Daily Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Mar 11	Underlying Price	98.680	(Mar 12)			Indicative a-t-m Vol	0.72					Time to expiry: 192 Days				
96125		CAB	0.0000	0.00	0.83			0.0200	0.0200	0	0	0	0	600	0	0
97000		CAB	0.0000	0.00	0.83			0.0250S	0.0250S	0	0	0	0	3,250	0	0
97375			0.0150	0.0000	-0.05	1.09				0	0	0	0	1,500	0	0
97750			0.0300	0.0000	-0.09	0.98				0	0	0	0	1,000	0	0
98000			0.0500	0.0000	-0.15	0.91				0	0	0	0	9,250	0	0
98125			0.0650	0.0000	-0.19	0.88				0	0	0	2,000	2,000	+2,000	0
98250	0.0800		0.0800	-0.0050	-0.23	0.82	0.0850S	0.0800S	0.2050S	0.0750	10,000	13,000	23,000	5,300	0	0
98375			0.1050	-0.0050	-0.29	0.78				7,000	0	7,000	0	1,500	0	0
98500			0.1400	0.0000	-0.37	0.76				0	0	0	0	15,500	0	0
98625	0.1900		0.1850	+0.0050	-0.46	0.73	0.1900S	0.1700S	0.1950S	0.1700S	10,000	13,250	23,250	250	0	0
98750			0.2400	+0.0150	-0.55	0.70				7,000	0	7,000	0	4,000	0	0
98875			0.3050	+0.0200	-0.66	0.67				0	0	0	0	500	0	0
							Total			34,000	26,250	60,250	2,000	44,650	+2,000	0
Jun 11	Underlying Price	98.565	(Jun 12)			Indicative a-t-m Vol	0.77					Time to expiry: 283 Days				
97875			0.0800	-0.0100	-0.19	0.91				0	500	500	4,000	4,000	+4,000	0
98000			0.1000	-0.0100	-0.23	0.88				0	0	0	0	3,000	0	0
98250			0.1600	0.0000	-0.33	0.83				0	0	0	0	800	0	0
98375			0.1950	0.0000	-0.39	0.81				0	0	0	0	250	0	0
98500			0.2400	0.0000	-0.46	0.78				0	0	0	0	500	0	0
98625	0.2750		0.2900	+0.0050	-0.54	0.75	0.2750S	0.2750S	0.2750S	0.2750S	0	250	250	0	0	0
							Total			0	750	750	4,000	8,550	+4,000	0
							Total	Puts		55,500	86,000	141,500	74,040	779,007	+40,509	0

Options on Financial Futures

Business Day Fri 3 Sep 2010
Previous Business Day Thu 2 Sep 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	99.060					Indicative a-t-m Vol	0.59						Time to expiry:	285 Days				
96250		2.8150	-0.0075	0.99	1.41				0.8850S	0.7400S		0	0	0	0	870	0	0	0
96500		2.5700	-0.0075	0.98	1.44				1.2700S	0.5500		0	0	0	0	2,250	0	0	0
96750		2.3250	-0.0075	0.97	1.43				1.7400S	0.7050S		0	0	0	0	1,500	0	0	0
97000		2.0800	-0.0075	0.96	1.38				1.2400	0.3700S		0	0	0	0	6,750	0	0	0
97250		1.8350	-0.0075	0.95	1.29				1.0900S	0.6900S		0	0	0	0	3,500	0	0	0
97500		1.5900	-0.0075	0.93	1.20				0.8700	0.2250S		0	0	0	0	12,144	0	0	0
97750		1.3500	-0.0050	0.91	1.11				0.7650S	0.7650S		0	0	0	0	500	0	0	0
98000		1.1125	-0.0050	0.88	1.03				0.9100S	0.1350S		0	0	0	0	13,044	0	0	0
98250		0.8800	-0.0025	0.84	0.94				0.7550S	0.1050		0	0	0	0	7,826	0	0	0
98500		0.6525	-0.0025	0.78	0.84				0.5650S	0.0600S		0	0	0	0	11,050	0	0	0
98750	0.4400	0.4350	-0.0050	0.69	0.71	0.4400		0.4350	0.4700	0.1000S		0	30	30	0	13,828	0	0	0
98875		0.3350	0.0000	0.63	0.66				0.3500S	0.2450S		0	0	0	0	6,400	0	0	0
99000		0.2475	+0.0050	0.55	0.61				0.2750S	0.0300S		0	0	0	0	34,700	0	0	0
99125		0.1675	+0.0050	0.45	0.57				0.1700S	0.0800S		0	0	0	0	7,600	0	0	0
99250		0.1050	+0.0050	0.34	0.53				0.1100S	0.0200		0	0	0	0	45,760	0	0	0
99375		0.0575	+0.0050	0.23	0.49				0.0450S	0.0150S		0	0	0	0	15,300	0	0	0
99500		0.0275	+0.0025	0.14	0.46				0.0350S	0.0050S		0	0	0	0	17,250	0	0	0
99750		0.0050	0.0000	0.04	0.44				0.0250S	0.0250S		0	0	0	0	11,000	0	0	0
							Total					0	30	30	0	211,272	0	0	0
Sep 11	Underlying Price	98.950					Indicative a-t-m Vol	0.69						Time to expiry:	383 Days				
96250		2.7350	-0.0100	0.95	1.66				0.9050S	0.9050S		0	0	0	0	100	0	0	0
96500		2.4900	-0.0100	0.94	1.59				0.8500S	0.8250S		0	0	0	0	2,250	0	0	0
96750		2.2450	-0.0100	0.93	1.49				0.8000S	0.7500S		0	0	0	0	2,000	0	0	0
97000		2.0050	-0.0100	0.92	1.42				0.8200S	0.6800S		0	0	0	0	4,250	0	0	0
97500		1.5250	-0.0100	0.88	1.24				0.7800	0.7800		0	0	0	0	10	0	0	0
97750		1.2850	-0.0100	0.85	1.13				0.7500S	0.5100S		0	0	0	0	7,130	0	0	0
98000		1.0500	-0.0050	0.82	1.02				0.5350	0.2850S		0	0	0	0	3,500	0	0	0
98250		0.8250	-0.0050	0.77	0.92				0.5050S	0.2900		0	0	0	0	627	0	0	0
98500		0.6100	-0.0100	0.70	0.84				0.4550S	0.1100S		0	0	0	0	10,350	0	0	0
98750		0.4200	-0.0050	0.60	0.77				0.3400S	0.1150		0	0	0	0	6,690	0	0	0
99000		0.2500	-0.0050	0.47	0.68				0.2800S	0.0400S		0	0	0	0	16,175	0	0	0
99250		0.1200	-0.0050	0.31	0.60				0.1250S	0.0200		0	0	0	500	12,100	+500	0	0
99500		0.0350	-0.0050	0.14	0.51				0.0300S	0.0050S		0	0	0	0	3,500	0	0	0
							Total					0	0	0	500	68,682	+500	0	0

Options on Financial Futures

Business Day Fri 3 Sep 2010
Previous Business Day Thu 2 Sep 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
Dec 10	Underlying Price	99.200					0.36					Time to expiry: 103 Days				
89000		CAB	0.0000	0.00	0.77			0.0150S	CAB	0	0	0	0	365	0	0
89500		CAB	0.0000	0.00	0.77			0.0050	0.0050	0	0	0	0	200	0	0
91000		CAB	0.0000	0.00	0.77					0	0	0	0	2,000	0	0
92000		CAB	0.0000	0.00	0.77			0.0300	0.0050S	0	0	0	0	1,550	0	0
93125		CAB	0.0000	0.00	0.77			0.0150	0.0150	0	0	0	0	25	0	0
93750		CAB	0.0000	0.00	0.77			0.0800	0.0800	0	0	0	0	3	0	0
94000		CAB	0.0000	0.00	0.77			0.1450	CAB	0	0	0	0	13,295	0	0
94250		CAB	0.0000	0.00	0.77			0.1050	0.0100S	0	0	0	0	2,513	0	0
94500		CAB	0.0000	0.00	0.77			0.1700S	0.0350S	0	0	0	0	13,216	0	0
94750		CAB	0.0000	0.00	0.77			0.1600	0.1600	0	0	0	0	10	0	0
95000		CAB	0.0000	0.00	0.77			0.1800S	0.0200S	0	0	0	0	11,170	0	0
95125		CAB	0.0000	0.00	0.77			0.0050	0.0050	0	0	0	0	500	0	0
95250		CAB	0.0000	0.00	0.77			0.1200S	0.1200S	0	0	0	0	4,000	0	0
95375		CAB	0.0000	0.00	0.77			0.0750	0.0750	0	0	0	0	25	0	0
95500		CAB	0.0000	0.00	0.77			0.2950S	0.0050S	0	0	0	0	11,425	0	0
95750		CAB	0.0000	0.00	0.77			0.3200S	0.0050S	0	0	0	0	3,631	0	0
95875		CAB	0.0000	0.00	0.77			0.0050	0.0050	0	0	0	0	150	0	0
96000		CAB	0.0000	0.00	0.77			0.3400S	0.0050	0	0	0	0	22,333	0	0
96125		CAB	0.0000	0.00	0.77			0.1150	0.1150	0	0	0	0	5	0	0
96250		CAB	0.0000	0.00	0.77			0.2600S	0.0100S	0	0	0	0	13,545	0	0
96375		CAB	0.0000	0.00	0.77			0.1350	0.0150	0	0	0	0	95	0	0
96500		CAB	0.0000	0.00	0.77			0.6400S	0.0050S	0	0	0	0	14,175	0	0
96750		CAB	0.0000	0.00	0.77			0.6000S	0.0250S	0	0	0	0	5,866	0	0
96875		CAB	0.0000	0.00	0.77			0.1850	0.0200S	0	0	0	0	3,025	0	0
97000		CAB	0.0000	0.00	0.77			0.8000S	0.0050	0	0	0	0	9,200	0	0
97125		CAB	0.0000	0.00	0.77			0.1650S	0.0050	0	0	0	0	13,700	0	0
97250		CAB	0.0000	0.00	0.77			0.6700S	0.0350S	0	0	0	0	10,975	0	0
97375		CAB	0.0000	0.00	0.77			0.0550	0.0250	0	0	0	0	10	0	0
97500		CAB	0.0000	0.00	0.77			0.7700S	0.0100	0	0	0	0	28,994	0	0
97625		CAB	0.0000	0.00	0.77			0.2100	0.0250	0	0	0	0	4,020	0	0
97750		CAB	0.0000	0.00	0.77			0.6850S	0.0050	0	0	0	0	12,900	0	0
97875		CAB	0.0000	0.00	0.77			0.5050S	0.0050	0	0	0	0	44,688	0	0
98000		CAB	0.0000	0.00	0.78			0.8100S	0.0050S	0	0	0	216	75,950	0	0
98125		CAB	-0.0025	-0.01	0.81			0.4700S	0.0150S	0	0	0	0	42,575	0	0
98250		0.0025	-0.0025	-0.02	0.84			0.4300S	0.0150	0	0	0	0	37,857	0	0
98375		0.0050	-0.0025	-0.03	0.86			0.4150S	0.0100S	0	0	0	0	19,978	0	0
98500		0.0075	-0.0025	-0.05	0.79			0.3400S	0.0100	0	0	0	500	161,811	+500	0
98625		0.0100	-0.0025	-0.06	0.70			0.2700S	0.0150S	0	0	0	0	9,050	0	0
98750		0.0125	-0.0050	-0.09	0.63			0.3200S	0.0100S	0	0	0	1,000	55,908	0	0
98875		0.0200	-0.0050	-0.13	0.56			0.3100	0.0150S	0	0	0	0	95,936	0	0
99000		0.0300	-0.0075	-0.21	0.47			0.3800	0.0250	0	0	0	1,716	66,118	0	0
99125		0.0525	-0.0075	-0.36	0.40			0.8000	0.0400S	0	0	0	0	15,212	0	0
99250		0.1000	0.0000	-0.61	0.34			0.2950S	0.0700S	0	0	0	0	15,940	0	0
99375		0.1825	-0.0050	-0.89	0.27			0.4000S	0.2750S	0	0	0	0	1,600	0	0
							Total			0	0	0	3,432	845,544	+500	0

Options on Financial Futures

Business Day Fri 3 Sep 2010
Previous Business Day Thu 2 Sep 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	99.140					Indicative a-t-m Vol	0.48				Time to expiry: 194 Days					
90000		CAB	0.0000	0.00	1.09			0.0250	0.0150	0	0	0	0	1,500	0	0	
91500		CAB	0.0000	0.00	1.09			0.0100	0.0100	0	0	0	0	10	0	0	
92250		CAB	0.0000	0.00	1.09			0.0150	0.0150	0	0	0	0	10	0	0	
92500		CAB	0.0000	0.00	1.09			0.0450	0.0400	0	0	0	0	2,020	0	0	
93250		CAB	0.0000	0.00	1.09			0.0050S	0.0050S	0	0	0	0	30	0	0	
94000		CAB	0.0000	0.00	1.09			0.0950	0.0700	0	0	0	0	6,500	0	0	
94125		CAB	0.0000	0.00	1.09			0.0050S	0.0050S	0	0	0	0	50	0	0	
94250		CAB	0.0000	0.00	1.09			0.0050	0.0050	0	0	0	0	36	0	0	
94500		CAB	0.0000	0.00	1.09			0.2350S	0.2350S	0	0	0	0	500	0	0	
95000		CAB	0.0000	0.00	1.09			0.2150	0.0050	0	0	0	0	7,700	0	0	
95250		CAB	0.0000	0.00	1.09			0.1450	0.1450	0	0	0	0	10	0	0	
95500		CAB	0.0000	0.00	1.09			0.4350S	0.1950	0	0	0	0	1,700	0	0	
95750		CAB	0.0000	0.00	1.09			0.4450S	0.0150	0	0	0	0	1,900	0	0	
96000		CAB	0.0000	0.00	1.09			0.5600	0.0250S	0	0	0	0	13,000	0	0	
96250		CAB	0.0000	0.00	1.09			0.7950S	0.0350S	0	0	0	0	5,500	0	0	
96375		CAB	0.0000	0.00	1.09			0.0300	0.0300	0	0	0	0	1	0	0	
96500		CAB	0.0000	0.00	1.09			0.7450S	0.0050	0	0	0	0	5,550	0	0	
96625		CAB	0.0000	0.00	1.09			0.0500	0.0500	0	0	0	0	12	0	0	
96750		CAB	0.0000	0.00	1.09			0.7700S	0.0450	0	0	0	0	2,440	0	0	
97000		CAB	0.0000	0.00	1.09			0.7300S	0.0100	0	0	0	0	28,423	0	0	
97125			0.0025	+0.0025	-0.01	1.18		0.0700	0.0700	0	0	0	0	12	0	0	
97250			0.0050	+0.0025	-0.02	1.23		0.8000S	0.0050	0	0	0	0	105,753	0	0	
97375			0.0075	+0.0025	-0.02	1.23		0.1000S	0.0850	0	0	0	0	1,000	0	0	
97500			0.0100	+0.0025	-0.03	1.21		0.8000S	0.0100	0	0	0	0	23,605	0	0	
97625			0.0125	+0.0025	-0.03	1.16		0.1350	0.1200S	0	0	0	0	5,250	0	0	
97750			0.0150	+0.0025	-0.04	1.14		0.7850S	0.0150	0	0	0	0	156,555	0	0	
97875			0.0175	+0.0025	-0.05	1.09		0.1800	0.0150	0	0	0	0	4,105	0	0	
98000			0.0200	+0.0025	-0.06	1.03		0.5400S	0.0150	0	0	0	0	46,100	0	0	
98125			0.0250	+0.0050	-0.08	0.98		0.2350	0.0300	0	0	0	0	16,015	0	0	
98250			0.0300	+0.0050	-0.09	0.94		0.3400S	0.0250S	0	0	0	0	87,875	0	0	
98375			0.0350	+0.0050	-0.11	0.88		0.2750	0.0200S	0	0	0	0	15,002	0	0	
98500			0.0425	+0.0075	-0.14	0.82		0.4500S	0.0350	0	0	0	500	65,474	0	0	
98625			0.0500	+0.0075	-0.17	0.76		0.4000S	0.0350S	0	0	0	833	35,000	-833	0	
98750			0.0625	+0.0075	-0.22	0.69		0.4100	0.0550	0	0	0	0	16,675	0	0	
98875			0.0775	+0.0050	-0.28	0.62		0.3500S	0.0650S	0	0	0	0	13,200	0	0	
99000			0.1025	+0.0075	-0.37	0.56		0.2900	0.0900	0	0	0	500	27,421	-325	0	
99125	0.1250	0.1325	+0.0075	-0.48	0.49		0.1250	0.1250	0.1350	0.1050S	0	750	750	0	8,925	0	0
Total											0	750	750	1,833	704,859	-1,158	0

Options on Financial Futures

Business Day Fri 3 Sep 2010
Previous Business Day Thu 2 Sep 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	99.060					Indicative a-t-m Vol	0.59						Time to expiry:	285 Days				
90000		CAB	0.0000	0.00	1.23				0.0250	0.0200		0	0	0	0	3,000	0	0	
92000		CAB	0.0000	0.00	1.23				0.0700	0.0700		0	0	0	0	250	0	0	
93750		CAB	0.0000	0.00	1.23				0.2200	0.1500		0	0	0	0	40	0	0	
94000		CAB	0.0000	0.00	1.22				0.1900	0.0100S		0	0	0	0	5,800	0	0	
95000		CAB	0.0000	0.00	1.22							0	0	0	0	3,500	0	0	
95500		CAB	0.0000	0.00	1.22				0.0650S	0.0650S		0	0	0	0	3,500	0	0	
95750		CAB	0.0000	0.00	1.22				0.2600S	0.2600S		0	0	0	0	3,000	0	0	
96000		CAB	0.0000	0.00	1.24				0.3600S	0.0500		0	0	0	0	11,800	0	0	
96250		0.0050	+0.0025	-0.01	1.41				0.8200S	0.0150S		0	0	0	0	56,374	0	0	
96500		0.0100	+0.0025	-0.02	1.44				0.8850S	0.0250S		0	0	0	0	117,501	0	0	
96750		0.0150	+0.0025	-0.03	1.43				0.8200S	0.0300S	5,000	0	0	5,000	0	40,400	0	0	
96875		0.0175	+0.0025	-0.04	1.41				0.0150	0.0150		0	0	0	0	30	0	0	
97000		0.0200	+0.0025	-0.04	1.38				0.7500S	0.0400S		0	0	0	0	233,000	0	0	
97250		0.0250	+0.0025	-0.05	1.29				0.7400S	0.0550S		0	0	0	0	57,254	0	0	
97500		0.0300	+0.0025	-0.07	1.20				0.7800S	0.0300S	5,000	0	0	5,000	2,500	154,250	-2,500	0	
97750		0.0400	+0.0050	-0.09	1.11				0.3350S	0.0550S		0	0	0	0	20,780	0	0	
98000		0.0525	+0.0050	-0.12	1.03				0.4900S	0.0450S		0	0	0	0	17,250	0	0	
98125		0.0600	+0.0050	-0.14	0.98				0.1150S	0.0850S		0	0	0	0	750	0	0	
98250		0.0700	+0.0075	-0.16	0.94				0.5300S	0.0550S		0	0	0	0	20,554	0	0	
98375		0.0800	+0.0075	-0.19	0.89				0.1600	0.0600S		0	0	0	0	8,250	0	0	
98500		0.0925	+0.0075	-0.22	0.84				0.4550S	0.0900S		0	0	0	0	9,750	0	0	
98625		0.1075	+0.0075	-0.26	0.78				0.2150S	0.1650S		0	0	0	0	1,750	0	0	
98750		0.1250	+0.0050	-0.31	0.71				0.4100S	0.1200S		0	0	0	0	11,400	0	0	
98875		0.1500	+0.0100	-0.37	0.66				0.2750S	0.1500S		0	0	0	0	5,400	0	0	
99000		0.1875	+0.0150	-0.45	0.61				0.3450	0.1850S		0	0	0	0	4,500	0	0	
99125		0.2325	+0.0150	-0.55	0.57				0.3200S	0.2000S		0	0	0	0	1,500	0	0	
Total												10,000	0	10,000	2,500	791,583	-2,500	0	

Options on Financial Futures

Business Day Fri 3 Sep 2010
Three Month Sterling
Puts
Previous Business Day Thu 2 Sep 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 11	Underlying Price	98.950					Indicative a-t-m Vol	0.69						Time to expiry:				383 Days
90000		CAB	0.0000	0.00	0.80				0.0350	0.0350		0	0	0	0	500	0	0
92000		CAB	0.0000	0.00	0.79				0.0550	0.0550		0	0	0	0	1,000	0	0
93000		CAB	0.0000	0.00	0.81				0.2000	0.1900		0	0	0	0	2,500	0	0
93500		CAB	0.0000	0.00	0.81							0	0	0	0	1,500	0	0
94000		CAB	0.0000	0.00	0.87				0.0350S	0.0050		0	0	0	0	7,300	0	0
95000		0.0100	0.0000	-0.01	1.83				0.3900S	0.3550S		0	0	0	0	2,000	0	0
95250		0.0150	0.0000	-0.02	1.88							0	0	0	0	6,000	0	0
95500		0.0200	0.0000	-0.03	1.85				0.1150	0.0800		0	0	0	0	3,000	0	0
96000		0.0300	0.0000	-0.04	1.72				0.3350S	0.0250		0	0	0	1,005	10,500	-1,000	0
96250		0.0350	0.0000	-0.05	1.66				0.8050S	0.0550		0	0	0	0	104	0	0
96500		0.0400	0.0000	-0.06	1.59				0.8800S	0.0600		0	0	0	0	6,000	0	0
96750		0.0450	0.0000	-0.07	1.49				0.8600S	0.8000S		0	0	0	0	2,000	0	0
97000		0.0550	0.0000	-0.08	1.42				0.8500S	0.0650S		0	0	0	0	9,750	0	0
97250		0.0650	0.0000	-0.10	1.33				0.4800	0.0750S		0	0	0	0	4,502	0	0
97500		0.0750	0.0000	-0.12	1.24				0.2150S	0.1000S		0	0	0	0	3,250	0	0
97750		0.0850	0.0000	-0.15	1.13				0.5800S	0.1150S		0	0	0	0	11,005	0	0
98000		0.1000	+0.0050	-0.18	1.02				0.5300S	0.1050S		0	0	0	0	12,700	0	0
98250		0.1250	+0.0050	-0.23	0.92				0.5250S	0.1050S		0	0	0	500	7,855	+500	0
98500		0.1600	0.0000	-0.30	0.84				0.5350S	0.2450S		0	0	0	0	8,450	0	0
98750		0.2200	+0.0050	-0.40	0.77				0.4450S	0.2150S		0	0	0	500	3,250	+500	0
99000		0.3000	+0.0050	-0.53	0.68							0	0	0	0	0	0	0
								Total				0	0	0	2,005	103,166	0	0
Dec 11	Underlying Price	98.800					Indicative a-t-m Vol	0.77						Time to expiry:				474 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	0.0000	-0.08	1.51				0.8100S	0.0600		0	0	0	1,000	1,490	-900	0
96750		0.0750	0.0000	-0.10	1.43				0.7550S	0.1050S		0	0	0	0	3,100	0	0
97000		0.0850	0.0000	-0.11	1.35				0.7200S	0.0450S		0	0	0	0	17,416	0	0
97250		0.0950	0.0000	-0.13	1.26				0.7200S	0.1850		0	0	0	0	5,638	0	0
97500		0.1150	0.0000	-0.16	1.18				0.6950S	0.0700S		0	0	0	0	23,050	0	0
97750		0.1400	+0.0050	-0.20	1.11				0.5350S	0.1950S		0	0	0	0	7,676	0	0
98000		0.1700	0.0000	-0.24	1.04				0.5350S	0.1200S		0	0	0	0	15,500	0	0
98250		0.2150	+0.0050	-0.31	0.97				0.5900	0.2100S		0	0	0	0	40,993	0	0
98500		0.2650	+0.0050	-0.38	0.88				0.4700S	0.2700S		0	0	0	0	9,250	0	0
98750		0.3300	+0.0050	-0.48	0.79				0.5000S	0.3450S		0	0	0	0	36,690	0	0
								Total				0	0	0	1,000	187,500	-900	0

Options on Financial Futures

Business Day Fri 3 Sep 2010
Previous Business Day Thu 2 Sep 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	98.630					Indicative a-t-m Vol	0.87						Time to expiry:	565 Days				
93000		CAB	0.0000	0.00	1.25							0	0	0	0	4,000	0	0	0
94000		0.0200	0.0000	-0.02	1.94	0.1000			0.0850S			0	0	0	0	6,300	0	0	0
94500		0.0300	0.0000	-0.03	1.88							0	0	0	0	5,500	0	0	0
95000		0.0400	0.0000	-0.05	1.80							0	0	0	0	2,000	0	0	0
95500		0.0500	0.0000	-0.06	1.65	0.1250S			0.1250S			0	0	0	0	1,000	0	0	0
96000		0.0600	0.0000	-0.07	1.51	0.1650S			0.1650S			0	0	0	0	4,000	0	0	0
96250		0.0700	0.0000	-0.09	1.45	0.1400			0.1400			0	0	0	0	2	0	0	0
96500		0.0850	0.0000	-0.10	1.39	0.2200S			0.1650			0	0	0	0	6,450	0	0	0
97000		0.1150	0.0000	-0.14	1.27	0.6500S			0.2350S			0	0	0	0	5,250	0	0	0
97250		0.1350	0.0000	-0.17	1.20	0.7000S			0.2700			0	0	0	0	1,506	0	0	0
97500		0.1650	+0.0050	-0.21	1.14	0.4550S			0.3350S			0	0	0	0	3,500	0	0	0
97750		0.2000	+0.0050	-0.25	1.08	0.6950S			0.2000			0	0	0	0	8,700	0	0	0
98000		0.2450	0.0000	-0.31	1.02	0.6400S			0.3950S			0	0	0	0	1,500	0	0	0
98250		0.3050	+0.0050	-0.37	0.96	0.5100S			0.3000			0	0	0	0	7,050	0	0	0
98500		0.3800	+0.0050	-0.45	0.90	0.5150S			0.3850S			0	0	0	0	250	0	0	0
98750		0.4700	+0.0050	-0.54	0.83							0	0	0	0	0	0	0	0
								Total				0	0	0	0	57,008	0	0	0
Jun 12	Underlying Price	98.440					Indicative a-t-m Vol	0.92						Time to expiry:	656 Days				
93000		0.0250	+0.0050	-0.02	2.18	0.0400			0.0400			0	0	0	0	1,000	0	0	0
95000		0.0650	+0.0050	-0.06	1.76	0.1050			0.1050			0	0	0	0	3,000	0	0	0
95500		0.0800	+0.0050	-0.08	1.64	0.0950			0.0950			0	0	0	0	8,500	0	0	0
96000		0.1000	+0.0050	-0.10	1.50							0	0	0	0	650	0	0	0
96250		0.1150	+0.0100	-0.12	1.45	0.2200			0.2200			0	0	0	0	5,002	0	0	0
97000		0.1750	+0.0100	-0.19	1.27	0.2300S			0.2300S			0	0	0	0	11,000	0	0	0
97250		0.2050	+0.0100	-0.22	1.21	0.3800			0.3800			0	0	0	0	2	0	0	0
97750		0.2950	+0.0200	-0.31	1.09	0.4600S			0.4600S			0	0	0	0	5,000	0	0	0
98000		0.3500	+0.0200	-0.37	1.03	0.5500S			0.3350S			0	0	0	0	2,000	0	0	0
98250		0.4200	+0.0200	-0.44	0.97	0.5500S			0.3800S			0	0	0	0	1,250	0	0	0
98500		0.5100	+0.0250	-0.52	0.91							0	0	0	0	0	0	0	0
								Total				0	0	0	0	37,404	0	0	0
	Total	Puts										10,000	750	10,750	18,302	3,225,878	+442	0	0

Options on Financial Futures

Business Day **Fri 3 Sep 2010**
THREE MONTH STERLING 2 YEAR 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	Previous Business Day Thu 2 Sep 2010				
															Official Volume	Open Interest	Change	Exercises	
Sep 10	Underlying Price	98.240	(Sep 12)				Indicative a-t-m Vol												
98000		0.0100	+0.0050	-0.10	0.99				0.0400S		0.0400S	0	0	0	0	1,000	0	0	0
98250		0.0750	+0.0100	-0.52	0.94							0	0	0	0	0	0	0	0
							Total					0	0	0	0	1,000	0	0	0
Oct 10	Underlying Price	98.040	(Dec 12)				Indicative a-t-m Vol												
98000		0.1300	+0.0100	-0.46	1.04							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
Nov 10	Underlying Price	98.040	(Dec 12)				Indicative a-t-m Vol												
98000		0.1650	+0.0050	-0.46	1.04							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
Dec 10	Underlying Price	98.040	(Dec 12)				Indicative a-t-m Vol												
98000		0.2000	+0.0100	-0.47	1.05							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
Mar 11	Underlying Price	97.860	(Mar 13)				Indicative a-t-m Vol												
97875		0.3300	+0.0150	-0.51	1.13							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
Jun 11	Underlying Price	97.680	(Jun 13)				Indicative a-t-m Vol												
97750		0.4100	+0.0200	-0.53	1.09							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
							Total	Puts				0	0	0	0	1,000	0	0	0

Options on Financial Futures

Business Day **Fri 3 Sep 2010**
Three Month Sterling Mid-Curve
Calls

Previous Business Day
Thu 2 Sep 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	98.950	(Sep 11)	Indicative a-t-m Vol			0.68	Time to expiry: 12 Days											
96250		2.7000	-0.0100	1.00	0.88				0.7250S	0.6700S		0	0	0	0	1,125	0	0		
96750		2.2000	-0.0100	1.00	0.88				0.4750	0.4450		0	0	0	0	750	0	0		
97000		1.9500	-0.0100	1.00	0.88				0.5900	0.5900		0	0	0	0	10	0	0		
97125		1.8250	-0.0100	1.00	0.88				0.4100	0.4100		0	0	0	0	500	0	0		
97500		1.4500	-0.0100	1.00	0.88				0.5650S	0.5600S		0	0	0	0	4,000	0	0		
97625		1.3250	-0.0100	1.00	0.88				0.2700	0.2700		0	0	0	0	10	0	0		
97750		1.2000	-0.0100	1.00	0.88				0.3750S	0.2250		0	0	0	0	2,560	0	0		
98000		0.9500	-0.0100	1.00	0.89				0.5950S	0.0700S		0	0	0	0	18,502	0	0		
98125		0.8250	-0.0100	1.00	0.89				0.2050S	0.0700S		0	0	0	0	9,000	0	0		
98250		0.7000	-0.0100	1.00	0.89				0.4550S	0.1200S		0	0	0	0	27,512	0	0		
98375		0.5750	-0.0100	1.00	0.89				0.5600S	0.0250S		0	0	0	0	33,752	0	0		
98500		0.4500	-0.0100	1.00	0.89				0.3900S	0.0100S		0	0	0	0	35,989	0	0		
98625		0.3250	-0.0150	0.97	0.96				0.3250S	0.0250S		0	0	0	0	134,675	0	0		
98750		0.2100	-0.0100	0.90	0.84				0.2700S	0.0050S		0	0	0	0	135,240	0	0		
98875		0.1000	-0.0100	0.70	0.76				0.1450	0.0100S		0	0	0	0	28,235	0	0		
99000		0.0250	-0.0050	0.33	0.62				0.0850S	0.0050S		0	0	0	250	27,253	0	0		
99125		0.0050	0.0000	0.06	0.62				0.0250S	0.0050S		0	0	0	0	22,452	0	0		
99250		CAB	0.0000	0.01	0.67				0.0100S	0.0050S		0	0	0	0	7,750	0	0		
Total												0	0	0	250	489,315	0	0		
Oct 10		Underlying Price	98.800	(Dec 11)	Indicative a-t-m Vol			0.72	Time to expiry: 47 Days											
98500		0.3350	-0.0100	0.81	0.97				0.3250S	0.1050S		0	0	0	0	16,625	0	0		
98750		0.1350	-0.0050	0.57	0.75				0.1800	0.0250S		0	0	0	0	30,640	0	0		
98875		0.0650	-0.0050	0.38	0.68				0.0850S	0.0150S		0	0	0	0	2,000	0	0		
99000	0.0250	0.0250	0.0000	0.19	0.64	0.0250	0.0250		0.0350S	0.0050S		0	2,000	2,000	0	33,605	0	0		
99125		0.0100	0.0000	0.08	0.63				0.0150S	0.0100		0	0	0	0	5,102	0	0		
99250		0.0050	0.0000	0.03	0.68				0.0150S	0.0150S		0	0	0	0	10,000	0	0		
Total												0	2,000	2,000	0	97,972	0	0		
Nov 10		Underlying Price	98.800	(Dec 11)	Indicative a-t-m Vol			0.76	Time to expiry: 75 Days											
98750		0.1650	-0.0100	0.56	0.78				0.1500S	0.1500S		0	0	0	0	500	0	0		
98875		0.0950	-0.0050	0.41	0.72				0.0800S	0.0800S		0	0	0	0	500	0	0		
99000		0.0450	-0.0050	0.26	0.68				0.0350S	0.0350S		0	0	0	0	500	0	0		
99125		0.0200	0.0000	0.14	0.65				0.0100S	0.0100S		0	0	0	0	500	0	0		
Total												0	0	0	0	2,000	0	0		

Options on Financial Futures

Business Day Fri 3 Sep 2010
Three Month Sterling Mid-Curve
Puts
**Previous Business Day
Thu 2 Sep 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 11	Underlying Price	98.630	(Mar 12)				Indicative a-t-m Vol	0.82						Time to expiry: 194 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	1.19				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	-0.09	1.29				0.1100S	0.1000S		0	0	0	0	500	0	0
97500		0.0400	0.0000	-0.10	1.24				0.0500S	0.0500S		0	0	0	0	500	0	0
97625		0.0500	0.0000	-0.12	1.20				0.1450S	0.1450S		0	0	0	0	500	0	0
98000		0.0900	0.0000	-0.21	1.08				0.3500S	0.1100S		0	0	0	0	3,250	0	0
98250		0.1300	+0.0050	-0.29	0.97				0.3350S	0.1200S		0	0	0	0	1,000	0	0
98375		0.1550	0.0000	-0.35	0.92				0.3000S	0.3000S		0	0	0	0	250	0	0
98500		0.1900	0.0000	-0.42	0.87				0.2350S	0.1700S		0	0	0	0	1,500	0	0
98625		0.2350	+0.0050	-0.50	0.82							0	0	0	0	0	0	0
								Total				0	0	0	0	21,900	0	0
Jun 11	Underlying Price	98.440	(Jun 12)				Indicative a-t-m Vol	0.91						Time to expiry: 285 Days				
96750		0.0450	0.0000	-0.08	1.42				0.1100S	0.0950S		0	0	0	0	3,250	0	0
97125		0.0700	0.0000	-0.12	1.31				0.1300S	0.1300S		0	0	0	0	250	0	0
97250		0.0800	0.0000	-0.14	1.28				0.1800S	0.1600S		0	0	0	0	3,250	0	0
97500		0.1050	+0.0050	-0.18	1.20				0.1950S	0.1950S		0	0	0	0	1,250	0	0
97750		0.1400	+0.0050	-0.24	1.12				0.4100S	0.4100S		0	0	0	0	250	0	0
98000		0.1850	+0.0050	-0.31	1.05				0.3350S	0.3350S		0	0	0	0	750	0	0
98500		0.3400	+0.0100	-0.53	0.89							0	0	0	0	0	0	0
								Total				0	0	0	0	9,000	0	0
	Total						Puts					0	2,050	2,050	44,100	963,106	+24,768	0

Options on Financial Futures

Business Day **Fri 3 Sep 2010**
Previous Business Day
Thu 2 Sep 2010

Long Gilt Calls

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Oct 10	Underlying Price	123.56	(Dec 10)				Indicative a-t-m Vol											
12400		0.65	-0.22	0.42	7.19							0	0	0	0	200	0	0
12500		0.33	-0.14	0.26	7.26							0	0	0	0	400	0	0
12600		0.15	-0.08	0.14	7.35							0	0	0	0	200	0	0
							Total					0	0	0	0	800	0	0
Nov 10	Underlying Price	123.56	(Dec 10)				Indicative a-t-m Vol											
12400		0.94	-0.22	0.44	6.29							0	0	0	0	0	0	0
12500		0.57	-0.16	0.31	6.27				1.35	1.30		0	0	0	0	237	0	0
							Total					0	0	0	0	237	0	0
Dec 10	Underlying Price	123.56					Indicative a-t-m Vol											
12400		1.33	-0.22	0.46	6.57							0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0
Mar 11	Underlying Price	128.21					Indicative a-t-m Vol											
12850		2.17	-0.23	0.49	6.57							0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0
							Total	Calls				0	0	0	0	1,037	0	0

Options on Financial Futures

Business Day **Fri 3 Sep 2010**
Previous Business Day
Thu 2 Sep 2010

Business Day										Previous Business Day									
Long Gilt										Thu 2 Sep 2010									
Puts																			
Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low		High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Oct 10	Underlying Price	123.56	(Dec 10)				Indicative a-t-m Vol		7.18										
12050		0.08	+0.02	-0.08	7.54								0	0	0	0	200	0	0
12150		0.21	+0.06	-0.17	7.51					0.20S	0.12S		0	0	0	0	102	0	0
12250		0.43	+0.10	-0.31	7.33					0.22S	0.20S		0	0	0	0	600	0	0
12350		0.82	+0.18	-0.49	7.18					0.41S	0.41S		0	0	0	0	300	0	0
12400		1.09	+0.22	-0.58	7.19								0	0	0	0	0	0	0
							Total						0	0	0	0	1,202	0	0
Nov 10	Underlying Price	123.56	(Dec 10)				Indicative a-t-m Vol		6.29										
12400		1.38	+0.22	-0.56	6.29								0	0	0	0	0	0	0
							Total						0	0	0	0	0	0	0
Dec 10	Underlying Price	123.56					Indicative a-t-m Vol		6.57										
12400		1.77	+0.22	-0.54	6.57								0	0	0	0	0	0	0
							Total						0	0	0	0	0	0	0
Mar 11	Underlying Price	128.21					Indicative a-t-m Vol		6.57										
12850		2.46	+0.21	-0.51	6.57								0	0	0	0	0	0	0
							Total						0	0	0	0	0	0	0
							Total	Puts					0	0	0	0	1,202	0	0