

Options on Financial Futures Summary

Business Day Mon 6 Sep 2010
**Previous Business Day
Fri 3 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	54,262	N/A	79,000	133,262	607,194	13,768,090	+454,732
Three Month Euribor Mid-Curve	6,500	N/A	12,000	18,500	205,240	1,858,226	+129,903
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	45,950	N/A	9,000	54,950	18,800	5,405,818	-6,716
THREE MONTH STERLING 2 YEAR MID-CURVE	0	N/A	0	0	0	2,000	0
Three Month Sterling Mid-Curve	28,100	N/A	0	28,100	14,050	2,370,129	+650
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 Mon 6 Sep 2010
Previous Business Day Fri 3 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	0.19						Time to expiry:				7 Days
95750		3.3750	0.0000	1.00	0.26				0.6050S	0.5900S		0	0	0	0	1,000	0	0
96000		3.1250	0.0000	1.00	0.26				2.0600S	0.3500		0	0	0	0	4,700	0	0
96250		2.8750	0.0000	1.00	0.26				1.8100S	0.5650S		0	0	0	0	1,000	0	0
96500		2.6250	0.0000	1.00	0.26				2.3200S	0.3000		0	0	0	0	2,400	0	0
96750		2.3750	0.0000	1.00	0.26				0.5150S	0.4600S		0	0	0	0	1,801	0	0
97000		2.1250	0.0000	1.00	0.26				1.2750S	0.2500S		0	0	0	0	3,980	0	0
97250		1.8750	0.0000	1.00	0.26				0.4900S	0.4900S		0	0	0	0	200	0	0
97500		1.6250	0.0000	1.00	0.26				1.5250S	0.1700S		0	0	0	0	4,475	0	0
97750		1.3750	0.0000	1.00	0.25				0.8400S	0.3750S		0	0	0	0	8,770	0	0
98000		1.1250	0.0000	1.00	0.25				0.4650S	0.1050S		0	0	0	0	8,225	0	0
98125		1.0000	0.0000	1.00	0.25				0.5400S	0.5000S		0	0	0	0	1,250	0	0
98250		0.8750	0.0000	1.00	0.25				0.9600S	0.1750		0	0	0	0	12,997	0	0
98375		0.7500	0.0000	1.00	0.25				0.4550S	0.3200S		0	0	0	0	9,629	0	0
98500		0.6250	0.0000	1.00	0.25				0.6200S	0.0850S		0	0	0	0	47,770	0	0
98625		0.5000	0.0000	1.00	0.25				0.5800S	0.2000S		0	0	0	0	80,398	0	0
98750		0.3750	0.0000	1.00	0.25				0.4800S	0.0500S		0	0	0	0	92,885	0	0
98875		0.2500	0.0000	1.00	0.36				0.3550S	0.0800S		0	0	0	0	136,359	0	0
99000	0.1200	0.1250	0.0000	0.96	0.52	0.1200S	0.1200S		0.2650	0.0250S		0	1,086	1,086	100	202,474	0	0
99125	0.0100	0.0100	0.0000	0.50	0.19	0.0100S	0.0050S		0.1600	0.0050S		0	1,836	1,836	4,604	302,482	+997	0
99250	0.0050	0.0025	0.0000	0.07	0.62	0.0050S	0.0050S		0.1000S	CAB		0	750	750	4,000	317,992	0	0
99375		CAB	0.0000	0.00	0.45				0.0350S	CAB		0	0	0	2,000	327,980	0	0
99500		CAB	0.0000	0.00	0.46				0.0150S	CAB		0	0	0	0	204,248	0	0
99625		CAB	0.0000	0.00	0.46				0.0100S	0.0050S		0	0	0	0	24,000	0	0
99750		CAB	0.0000	0.00	0.46				0.0050S	0.0050S		0	0	0	0	1,000	0	0
							Total					0	3,672	3,672	10,704	1,798,015	+997	0
Oct 10	Underlying Price	99.065	(Dec 10)				Indicative a-t-m Vol	0.34						Time to expiry:				42 Days
98750		0.3175	-0.0050	0.98	0.47				0.2250S	0.2250S		0	0	0	0	500	0	0
98875		0.1950	-0.0050	0.91	0.41				0.3150	0.1250S		0	0	0	0	14,910	0	0
99000		0.0900	-0.0050	0.70	0.37				0.1600S	0.0450		0	0	0	3,500	96,245	-2,230	0
99125		0.0175	-0.0025	0.28	0.31				0.1400S	0.0150S		0	0	0	1,260	72,386	+990	0
99250		0.0025	0.0000	0.06	0.34				0.0800S	0.0050S		0	0	0	0	51,763	0	0
99375		CAB	0.0000	0.01	0.41				0.0450	CAB		0	0	0	0	24,700	0	0
99500		CAB	0.0000	0.00	0.47				0.0050S	CAB		0	0	0	0	8,300	0	0
							Total					0	0	0	4,760	268,804	-1,240	0
Nov 10	Underlying Price	99.065	(Dec 10)				Indicative a-t-m Vol	0.35						Time to expiry:				70 Days
98875		0.2050	-0.0050	0.84	0.44				0.1600S	0.1600S		0	0	0	0	12,984	0	0
99000		0.1025	-0.0050	0.65	0.38				0.1650S	0.0650		0	0	0	0	22,575	0	0
99125		0.0325	-0.0025	0.34	0.32				0.1050	0.0350S		0	0	0	7,750	34,256	+6,591	0
99250		0.0050	-0.0025	0.09	0.32				0.0150	0.0150		0	0	0	0	11,500	0	0
99375		0.0025	0.0000	0.03	0.37				0.0150S	0.0100		0	0	0	0	11,000	0	0
99500		CAB	0.0000	0.01	0.42				0.0050	0.0050		0	0	0	0	1,000	0	0
							Total					0	0	0	7,750	93,315	+6,591	0

Options on Financial Futures

Business Day Mon 6 Sep 2010
Previous Business Day Fri 3 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	
Mar 11	Underlying Price	99.005					Indicative a-t-m Vol	0.43						Time to expiry:	189 Days				
97250		1.7550	+0.0050	1.00	0.68				0.8600S	0.4600S		0	0	0	0	19,250	0	0	
97500		1.5050	+0.0050	1.00	0.68				0.6400S	0.3900S		0	0	0	0	11,350	0	0	
97750		1.2550	+0.0050	1.00	0.68				0.5900S	0.4050S		0	0	0	0	10,000	0	0	
98000		1.0100	+0.0050	0.98	0.71				0.7850S	0.2700		0	0	0	0	9,050	0	0	
98250		0.7650	+0.0050	0.95	0.64				0.6450	0.1350		0	0	0	0	21,373	0	0	
98500		0.5275	+0.0050	0.89	0.57				0.6700	0.1000S		0	0	0	0	86,756	0	0	
98625	0.4100	0.4125	+0.0025	0.84	0.54	0.4100S	0.4100S		0.4100S	0.2550S		0	500	500	0	5,275	0	0	
98750		0.3050	+0.0025	0.76	0.50				0.4550S	0.0500S		0	0	0	45	137,608	-44	0	
98875	0.2050	0.2075	+0.0025	0.65	0.47	0.2050S	0.2050S		0.3500	0.1250S		0	500	500	0	49,454	0	0	
99000		0.1275	+0.0025	0.51	0.43				0.2850S	0.0250S		0	0	0	0	177,927	0	0	
99125		0.0650	-0.0025	0.34	0.41				0.2000S	0.0450S		0	0	0	10	103,232	0	0	
99250		0.0250	-0.0025	0.18	0.37				0.1500S	0.0050S		0	0	0	10	124,229	+10	0	
99375		0.0100	0.0000	0.09	0.38				0.0850	0.0050S		0	0	0	10	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	1,000	1,000	75	878,963	-34	0	
Jun 11	Underlying Price	98.950					Indicative a-t-m Vol	0.50						Time to expiry:	280 Days				
97000		1.9500	+0.0150	1.00	0.83				1.8850S	0.5900S		0	0	0	0	4,675	0	0	
97250		1.7050	+0.0150	0.99	0.90				0.5900S	0.5000S		0	0	0	0	3,900	0	0	
97500		1.4600	+0.0150	0.97	0.90				1.4200S	0.4600S		0	0	0	0	6,475	0	0	
97750		1.2150	+0.0150	0.95	0.84				0.8050	0.4300		0	0	0	0	13,100	0	0	
97875		1.0950	+0.0150	0.94	0.81				0.8950	0.8950		0	0	0	0	25	0	0	
98000		0.9750	+0.0150	0.92	0.78				0.9600S	0.3900S		0	0	0	0	20,488	0	0	
98250		0.7375	+0.0125	0.88	0.70				0.5750	0.1300S		0	0	0	0	5,205	0	0	
98500		0.5100	+0.0075	0.80	0.62				0.5950	0.1250S		0	0	0	0	35,374	0	0	
98625		0.4050	+0.0100	0.74	0.59				0.4000S	0.2850S		0	0	0	500	3,450	+500	0	
98750		0.3100	+0.0075	0.66	0.56				0.4500S	0.0700		0	0	0	0	44,779	0	0	
98875		0.2250	+0.0100	0.57	0.53				0.2850S	0.1400S		0	0	0	500	23,549	0	0	
99000		0.1425	+0.0050	0.45	0.48				0.2950S	0.0400S		0	0	0	5,550	135,293	+1,250	0	
99125		0.0825	+0.0025	0.33	0.45				0.1400S	0.0550S		0	0	0	3,500	106,772	0	0	
99250		0.0400	+0.0050	0.20	0.41				0.1500	0.0150S		0	0	0	1,000	154,286	0	0	
99375		0.0150	+0.0025	0.10	0.38				0.0450S	0.0150S		0	0	0	0	13,500	0	0	
99500		0.0050	0.0000	0.04	0.37				0.0700	0.0050S		0	0	0	0	16,215	0	0	
99750		CAB	0.0000	0.01	0.37				0.0200	0.0050S		0	0	0	0	6,700	0	0	
							Total					0	0	0	11,050	593,786	+1,750	0	

Options on Financial Futures

Business Day Mon 6 Sep 2010
Previous Business Day Fri 3 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 11		Underlying Price	98.890	Indicative a-t-m Vol			0.60	Time to expiry: 378 Days												
97250		1.6700	+0.0150	0.94	1.06				0.7150	0.6150S		0	0	0	0	1,170	0	0		
97500		1.4250	+0.0150	0.92	0.99				0.6450S	0.5700S		0	0	0	0	6,600	0	0		
97750		1.1850	+0.0100	0.89	0.91				0.5500S	0.4800S		0	0	0	0	4,175	0	0		
98000		0.9550	+0.0150	0.86	0.84				0.9600	0.2850S		0	0	0	0	17,500	0	0		
98250		0.7300	+0.0150	0.80	0.77				0.7800	0.3650		0	0	0	0	16,225	0	0		
98500		0.5150	+0.0050	0.71	0.70				0.5600S	0.1500S		0	0	0	500	22,000	-500	0		
98750		0.3300	+0.0100	0.59	0.63				0.4200S	0.1050		0	0	0	800	50,725	0	0		
99000		0.1750	+0.0050	0.42	0.57				0.2850S	0.0500S		0	0	0	1,000	43,200	-250	0		
99250		0.0650	0.0000	0.23	0.49				0.1400S	0.0150S		0	0	0	1,500	26,950	-500	0		
99500		0.0150	+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	0	0	3,800	232,940	-1,250	0		
Dec 11		Underlying Price	98.790	Indicative a-t-m Vol			0.66	Time to expiry: 469 Days												
97250		1.5900	+0.0150	0.91	1.05				0.6150S	0.6000S		0	0	0	0	350	0	0		
97500		1.3550	+0.0150	0.88	0.99				0.6350S	0.5100S		0	0	0	0	24,500	0	0		
97750		1.1250	+0.0150	0.84	0.93				1.0300	0.4650S		0	0	0	0	18,295	0	0		
98000		0.9050	+0.0150	0.79	0.87				0.8600S	0.4150S		0	0	0	0	13,350	0	0		
98250		0.6850	+0.0050	0.73	0.79				0.5000S	0.3100		0	0	0	0	3,275	0	0		
98500		0.4900	0.0000	0.64	0.73				0.5300S	0.1850S		0	0	0	0	14,650	0	0		
98750		0.3200	0.0000	0.52	0.67				0.4050S	0.1100S		0	0	0	1,000	42,575	0	0		
99000		0.1850	0.0000	0.38	0.62				0.3000S	0.0700S		0	0	0	1,000	38,644	-1,000	0		
99250		0.0800	0.0000	0.23	0.54				0.1900S	0.0150S		0	0	0	3,000	38,851	+2,000	0		
99500		0.0250	0.0000	0.10	0.48				0.0350S	0.0200S		0	0	0	0	21,000	0	0		
Total												0	0	0	5,000	215,490	+1,000	0		
Mar 12		Underlying Price	98.700	Indicative a-t-m Vol			0.74	Time to expiry: 560 Days												
96500		2.2500	+0.0150	0.93	1.25				2.0100S	2.0100S		0	0	0	0	100	0	0		
97750		1.0900	+0.0100	0.79	0.97				0.5400S	0.5400S		0	0	0	0	500	0	0		
98000		0.8800	+0.0100	0.74	0.91				0.7900	0.4600S		0	0	0	0	3,000	0	0		
98250		0.6800	+0.0100	0.67	0.85				0.6300S	0.4300S		0	0	0	0	15,150	0	0		
98500		0.4950	+0.0050	0.58	0.79				0.5450S	0.3250		0	0	0	1,500	13,850	+1,175	0		
98750	0.3250	0.3300	0.0000	0.48	0.72	0.3250S	0.3200S		0.3900S	0.3050		0	1,000	1,000	5,250	13,500	+3,500	0		
99000		0.2000	0.0000	0.36	0.67				0.2350S	0.1000S		0	0	0	1,500	11,045	+1,000	0		
99250		0.0950	-0.0050	0.23	0.59				0.0850	0.0850		0	0	0	0	2,025	0	0		
99500		0.0350	0.0000	0.11	0.52				0.0550	0.0100		0	0	0	1,500	34,500	0	0		
Total												0	1,000	1,000	9,750	93,670	+5,675	0		

Options on Financial Futures

Business Day Mon 6 Sep 2010
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Three Month Euribor
Calls

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volat-ility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises	
Jun 12	Underlying Price	98.585					Indicative a-t-m Vol	0.81						Time to expiry:	651 Days				
98250		0.6500	+0.0100	0.62	0.88				0.7300S	0.4800S		0	0	0	1,000	15,350	+1,000	0	
98500		0.4800	+0.0100	0.53	0.83				0.5250S	0.4200S		0	0	0	2,000	8,750	+2,000	0	
98750		0.3250	+0.0050	0.44	0.77				0.3800S	0.3250S		0	0	0	6,000	8,000	+5,500	0	
99000		0.2000	+0.0050	0.33	0.70				0.2300S	0.2250S		0	0	0	0	10,700	0	0	
99250		0.1000	0.0000	0.21	0.63				0.1100S	0.1100S		0	0	0	0	2,750	0	0	
99500		0.0400	0.0000	0.11	0.57				0.0600	0.0350S		0	0	0	500	14,500	0	0	
							Total					0	0	0	9,500	60,050	+8,500	0	
							Total	Calls				9,000	16,172	25,172	121,432	6,582,921	+31,437	0	

Options on Financial Futures

Business Day Mon 6 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
Jan 11	Underlying Price	99.005	(Mar 11)				Indicative a-t-m Vol	0.43						Time to expiry: 133 Days				
98250		0.0050	0.0000	-0.03	0.67				0.0050	0.0050		0	0	0	0	25	0	0
98500		0.0125	-0.0025	-0.07	0.59				0.0450	0.0450		0	0	0	0	1,600	0	0
98625	0.0200	0.0200	-0.0025	-0.12	0.54	0.0200S		0.0200S	0.0350	0.0200S		33,000	2,000	35,000	500	113,500	+500	0
98750		0.0325	-0.0050	-0.20	0.50				0.1100S	0.0300S		0	0	0	1,000	185,500	+1,000	0
98875	0.0600	0.0575	-0.0050	-0.32	0.46	0.0600S		0.0600S	0.0900	0.0500S		33,000	2,000	35,000	500	76,100	0	0
99000		0.1000	-0.0050	-0.49	0.43				0.2250S	0.0950S		0	0	0	0	183,000	0	0
99125		0.1675	-0.0050	-0.69	0.40				0.2000S	0.1550S		0	0	0	0	2,500	0	0
								Total				66,000	4,000	70,000	2,000	562,225	+1,500	0
Feb 11	Underlying Price	99.005	(Mar 11)				Indicative a-t-m Vol	0.43						Time to expiry: 161 Days				
99000		0.1100	-0.0025	-0.49	0.43							0	0	0	0	0	0	0
								Total				0	0	0	0	0	0	0
Mar 11	Underlying Price	99.005					Indicative a-t-m Vol	0.43						Time to expiry: 189 Days				
94000		CAB	0.0000	0.00	0.68				0.0650S	0.0150S		0	0	0	0	3,750	0	0
94750		CAB	0.0000	0.00	0.68							0	0	0	0	2,000	0	0
95000		CAB	0.0000	0.00	0.68				0.1250S	0.0350S		0	0	0	0	5,500	0	0
95250		CAB	0.0000	0.00	0.68				0.0600S	0.0600S		0	0	0	0	1,000	0	0
95500		CAB	0.0000	0.00	0.68				0.1050S	0.0050S		0	0	0	0	6,375	0	0
95750		CAB	0.0000	0.00	0.68				0.1050S	0.0900S		0	0	0	0	3,500	0	0
96000		CAB	0.0000	0.00	0.68				0.1800S	0.0050S		0	0	0	0	11,130	0	0
96250		CAB	0.0000	0.00	0.68				0.1850S	0.1500S		0	0	0	0	4,525	0	0
96500		CAB	0.0000	0.00	0.68				0.3150	0.0100S		0	0	0	0	13,450	0	0
96625		CAB	0.0000	0.00	0.68				0.0200	0.0100		0	0	0	0	501	0	0
96750		CAB	0.0000	0.00	0.67				0	0		0	0	0	0	4,000	0	0
96875		CAB	0.0000	0.00	0.68				0.0250	0.0200		0	0	0	0	25	0	0
97000		CAB	0.0000	0.00	0.68				0.3250S	0.0150S		0	0	0	0	20,391	0	0
97125		CAB	0.0000	0.00	0.68				0.0250	0.0250		0	0	0	0	10	0	0
97250		CAB	0.0000	0.00	0.68				0.6250S	0.0200S		0	0	0	0	18,319	0	0
97500		CAB	0.0000	0.00	0.68				0.5800S	0.0200S		0	0	0	0	19,632	0	0
97750		CAB	0.0000	0.00	0.68				0.5700S	0.0150		0	0	0	0	29,550	0	0
97875	0.0025	0.0000	-0.01	0.72					0.0600	0.0200S		0	0	0	0	4,120	0	0
98000	0.0050	0.0000	-0.02	0.71					0.6950	0.0050		0	0	0	0	36,739	0	0
98125	0.0075	0.0000	-0.03	0.68					0.0950S	0.0300S		0	0	0	0	7,350	0	0
98250	0.0100	0.0000	-0.05	0.64					0.4950S	0.0300		0	0	0	0	129,364	0	0
98375	0.0150	0.0000	-0.07	0.61					0.1450S	0.0200		0	0	0	0	42,280	0	0
98500	0.0225	0.0000	-0.11	0.57					0.6800S	0.0200		0	0	0	0	124,789	0	0
98625	0.0325	-0.0025	-0.16	0.54					0.2400S	0.0300S		0	0	0	1,000	90,065	0	0
98750	0.0500	-0.0025	-0.24	0.50					0.8500S	0.0500S		0	0	0	0	176,390	0	0
98875	0.0775	-0.0025	-0.35	0.47					0.2750S	0.0750S		0	0	0	1,000	43,350	+1,000	0
99000	0.1225	-0.0025	-0.49	0.43					1.0500S	0.1050S		0	0	0	0	177,505	0	0
99125	0.1850	-0.0075	-0.66	0.41					0.3950S	0.1700S		0	0	0	0	22,420	0	0
								Total				0	0	0	2,000	998,030	+1,000	0

Options on Financial Futures

Business Day Mon 6 Sep 2010
Previous Business Day Fri 3 Sep 2010
Three Month Euribor
Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises	
Jun 11	Underlying Price	98.950					Indicative a-t-m Vol	0.50						Time to expiry:	280 Days				
94250		CAB	0.0000	0.00	0.83				0.0050	0.0050		0	0	0	0	23	0	0	0
94500		CAB	0.0000	0.00	0.83				0.0650S	0.0050		0	0	0	0	10,000	0	0	0
94750		CAB	0.0000	0.00	0.83				0.0550S	0.0550S		0	0	0	0	18,000	0	0	0
95000		CAB	0.0000	0.00	0.83				0.1000S	0.0100		0	0	0	0	26,500	0	0	0
95250		CAB	0.0000	0.00	0.83				0.1050	0.0150S		0	0	0	0	1,080	0	0	0
95500		CAB	0.0000	0.00	0.83				0.1400S	0.0150S		0	0	0	0	7,750	0	0	0
95750		CAB	0.0000	0.00	0.83				0.1450	0.0150		0	0	0	0	805	0	0	0
96000		CAB	0.0000	0.00	0.83				0.1600S	0.0050		0	0	0	0	23,551	0	0	0
96250		CAB	0.0000	0.00	0.83				0.0300S	0.0200S		0	0	0	0	1,550	0	0	0
96500		CAB	0.0000	0.00	0.83				0.2800S	0.0200S		0	0	0	0	35,181	0	0	0
96625		CAB	0.0000	0.00	0.83				0.0150	0.0150		0	0	0	0	200	0	0	0
96750		CAB	0.0000	0.00	0.83				0.1150S	0.0300S		0	0	0	0	2,300	0	0	0
97000		CAB	0.0000	0.00	0.83				0.6650S	0.0050S		0	0	0	0	73,178	0	0	0
97250			0.0050	0.0000	-0.01	0.90			0.6300S	0.0200S		0	0	0	0	45,925	0	0	0
97500			0.0100	0.0000	-0.03	0.90			0.6050S	0.0100S		0	0	0	0	41,460	0	0	0
97750			0.0150	0.0000	-0.05	0.84			0.6000S	0.0200		0	0	0	0	22,531	0	0	0
97875			0.0200	0.0000	-0.06	0.81			0.0850	0.0350S		0	0	0	0	2,000	0	0	0
98000			0.0250	0.0000	-0.08	0.78			0.6000	0.0250S		0	0	0	0	47,578	0	0	0
98125			0.0300	-0.0025	-0.10	0.74			0.1200	0.0350		0	0	0	0	34,775	0	0	0
98250			0.0375	-0.0025	-0.12	0.70			0.4300S	0.0400		0	0	0	0	42,655	0	0	0
98375	0.0500		0.0450	-0.0050	-0.16	0.65	0.0500S	0.0500S	0.1750S	0.0500S		0	2,000	2,000	100,000	110,355	+85,680	0	0
98500			0.0600	-0.0075	-0.20	0.62			0.4150S	0.0750S		0	0	0	0	54,698	0	0	0
98625	0.0800		0.0800	-0.0050	-0.26	0.59	0.0800S	0.0800S	0.2600S	0.0800S		0	4,000	4,000	211,000	305,500	+210,500	0	0
98750	0.1050		0.1100	-0.0075	-0.34	0.56	0.1050S	0.1050S	0.3750S	0.0950		0	1,000	1,000	0	72,607	0	0	0
98875	0.1450		0.1500	-0.0050	-0.43	0.53	0.1450S	0.1450S	0.3550S	0.1400S		0	3,000	3,000	111,000	218,000	+110,300	0	0
99000	0.1950		0.1925	-0.0100	-0.55	0.48	0.1950S	0.1950S	0.4100S	0.1800S		0	1,000	1,000	1,050	48,777	+200	0	0
99125	0.2600		0.2575	-0.0125	-0.67	0.45	0.2600S	0.2600S	0.3850S	0.2600S		0	1,000	1,000	0	1,150	0	0	0
Total												0	12,000	12,000	423,050	1,248,129	+406,680	0	

Options on Financial Futures

Business Day Mon 6 Sep 2010
Previous Business Day Fri 3 Sep 2010
Three Month Euribor
Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises	
Sep 11	Underlying Price	98.890					Indicative a-t-m Vol										0.60
																	Time to expiry: 378 Days
92000		CAB	0.0000	0.00	1.22			0.0200	0.0150	0	0	0	0	250	0	0	0
94000		CAB	0.0000	0.00	1.21			0.0400S	0.0350S	0	0	0	0	2,000	0	0	0
94750		CAB	0.0000	0.00	1.21					0	0	0	0	2,000	0	0	0
95000		CAB	0.0000	0.00	1.21			0.0800S	0.0150	0	0	0	0	11,000	0	0	0
95250		CAB	0.0000	0.00	1.21			0.1000S	0.0900S	0	0	0	0	10,000	0	0	0
96000			0.0050	0.0000	-0.01	1.31		0.1250	0.1050S	0	0	0	0	6,001	0	0	0
96250			0.0100	0.0000	-0.02	1.29		0.1150S	0.1150S	0	0	0	0	2,100	0	0	0
96500			0.0150	0.0000	-0.03	1.24		0.2500S	0.0350S	0	0	0	0	5,700	0	0	0
97000			0.0250	0.0000	-0.05	1.14		0.2550S	0.0200S	0	0	0	0	14,250	0	0	0
97250			0.0300	0.0000	-0.06	1.06		0.6150S	0.0550S	0	0	0	0	16,120	0	0	0
97500			0.0350	0.0000	-0.08	0.99		0.6300S	0.0300S	0	0	0	0	11,800	0	0	0
97750			0.0450	-0.0050	-0.11	0.91		0.6200S	0.0400S	0	0	0	0	8,000	0	0	0
98000			0.0650	0.0000	-0.14	0.84		0.4300S	0.0550S	0	0	0	0	17,550	0	0	0
98250			0.0900	0.0000	-0.20	0.77		0.7150S	0.1750S	0	0	0	0	15,050	0	0	0
98500			0.1250	-0.0100	-0.29	0.70		0.5150S	0.1050	0	0	0	1,000	21,850	+500	0	
98750			0.1900	-0.0050	-0.41	0.63		0.5500S	0.1850S	0	0	0	300	18,625	0	0	
99000			0.2850	-0.0100	-0.58	0.57		0.4950S	0.3200S	0	0	0	0	7,250	0	0	
								Total		0	0	0	1,300	169,546	+500	0	
Dec 11	Underlying Price	98.790					Indicative a-t-m Vol										0.66
																	Time to expiry: 469 Days
92000		CAB	0.0000	0.00	1.20			0.0100	0.0050	0	0	0	0	65	0	0	0
92500		CAB	0.0000	0.00	1.20			0.0100	0.0100	0	0	0	0	56	0	0	0
95000		CAB	0.0000	0.00	1.21			0.0350	0.0350	0	0	0	0	500	0	0	0
96000			0.0150	0.0000	-0.03	1.33		0.1800	0.0500	0	0	0	0	50,276	0	0	0
96250			0.0200	0.0000	-0.04	1.28		0.1000	0.0500S	0	0	0	0	100	0	0	0
96500			0.0250	0.0000	-0.05	1.23		0.2400S	0.0550S	0	0	0	0	16,350	0	0	0
96750			0.0300	-0.0050	-0.06	1.17		0.1400S	0.0700S	0	0	0	0	12,000	0	0	0
97000			0.0400	-0.0050	-0.07	1.11		0.2400S	0.0450	0	0	0	0	11,050	0	0	0
97250			0.0500	-0.0050	-0.09	1.05		0.6200	0.1150	0	0	0	0	6,350	0	0	0
97500			0.0650	-0.0050	-0.12	0.99		0.5900S	0.0750S	0	0	0	0	17,600	0	0	0
97750			0.0850	-0.0050	-0.16	0.93		0.6150S	0.1700S	0	0	0	3,000	16,665	+2,000	0	
98000			0.1150	-0.0050	-0.21	0.87		0.5300S	0.1000S	0	0	0	1,000	27,850	+1,000	0	
98250	0.1500		0.1450	-0.0150	-0.27	0.79	0.1500S	0.4750S	0.1500S	0	10,000	10,000	2,000	16,450	0	0	0
98500			0.2000	-0.0200	-0.36	0.73		0.4700S	0.2000S	0	0	0	3,000	22,800	+2,650	0	
98750	0.2850		0.2800	-0.0200	-0.48	0.67	0.2850S	0.5350S	0.2500S	0	10,000	10,000	5,000	30,050	+2,000	0	
99000			0.3950	-0.0200	-0.62	0.62		0.6250S	0.6100S	0	0	0	0	500	0	0	
								Total		0	20,000	20,000	14,000	228,662	+7,650	0	

Options on Financial Futures

Business Day Mon 6 Sep 2010
Previous Business Day Fri 3 Sep 2010
Three Month Euribor
Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises	
Mar 12	Underlying Price	98.700					Indicative a-t-m Vol	0.74						Time to expiry:	560 Days				
95000		0.0150	0.0000	-0.02	1.49				0.0500	0.0250		0	0	0	0	600	0	0	0
96000		0.0350	0.0000	-0.05	1.35				0.0600S	0.0600S		0	0	0	0	1,000	0	0	0
96250		0.0400	-0.0050	-0.06	1.30				0.0800	0.0800		0	0	0	0	300	0	0	0
96500		0.0500	-0.0050	-0.07	1.25				0.1700S	0.0900S		0	0	0	0	4,025	0	0	0
96750		0.0600	-0.0050	-0.09	1.19				0.1450	0.1400		0	0	0	0	2,000	0	0	0
97000		0.0700	-0.0100	-0.11	1.14				0.2200S	0.0700S		0	0	0	500	14,337	+500	0	0
97250		0.0900	-0.0050	-0.13	1.08							0	0	0	0	2,000	0	0	0
97500		0.1150	-0.0050	-0.17	1.03				0.3200S	0.1300		0	0	0	0	9,675	0	0	0
97750		0.1400	-0.0100	-0.21	0.97				0.4800S	0.1400S		0	0	0	500	1,000	+250	0	0
98000		0.1800	-0.0100	-0.26	0.91				0.5400S	0.1950S		0	0	0	0	5,250	0	0	0
98250		0.2300	-0.0100	-0.33	0.85				0.5350S	0.4600S		0	0	0	0	8,100	0	0	0
98500		0.2950	-0.0150	-0.42	0.79				0.5600S	0.2900S		0	0	0	500	13,825	0	0	0
98750	0.3850	0.3800	-0.0200	-0.52	0.72	0.3850S	0.3800S	0.4250S	0.3300S			0	1,000	1,000	3,750	10,500	+3,000	0	0
99000		0.5000	-0.0200	-0.64	0.67							0	0	0	0	1,000	0	0	0
							Total					0	1,000	1,000	5,250	73,612	+3,750	0	0
Jun 12	Underlying Price	98.585					Indicative a-t-m Vol	0.81						Time to expiry:	651 Days				
95000		0.0300	0.0000	-0.04	1.57				0.0650S	0.0650S		0	0	0	0	500	0	0	0
95750		0.0500	0.0000	-0.06	1.41				0.0700S	0.0700S		0	0	0	0	500	0	0	0
96250		0.0700	0.0000	-0.09	1.32				0.1200S	0.1200S		0	0	0	0	750	0	0	0
97000		0.1150	-0.0050	-0.15	1.16				0.2000S	0.1950S		0	0	0	0	12,700	0	0	0
97250		0.1400	-0.0050	-0.18	1.11				0.2300S	0.2250S		0	0	0	0	1,250	0	0	0
97500		0.1700	-0.0050	-0.21	1.05				0.1650S	0.1650S		0	0	0	0	4,000	0	0	0
98000		0.2550	-0.0050	-0.32	0.94							0	0	0	0	3,500	0	0	0
98250		0.3150	-0.0100	-0.38	0.88				0.5550S	0.2800S		0	0	0	1,000	14,350	+1,000	0	0
98500		0.3950	-0.0100	-0.47	0.83				0.5600S	0.3600S		0	0	0	2,000	6,700	-750	0	0
98750		0.4900	-0.0150	-0.56	0.77				0.4800S	0.4400S		0	0	0	6,000	9,500	+5,500	0	0
							Total					0	0	0	9,000	53,750	+5,750	0	0
	Total						Puts					70,000	38,090	108,090	485,762	7,185,169	+423,295	0	0

Options on Financial Futures

Business Day **Mon 6 Sep 2010**
THREE MONTH EURO (EURIBOR) 2 YEAR MID-CURVE

Previous Business Day
Fri 3 Sep 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	98.475	(Sep 12)				Indicative a-t-m Vol												
98500		0.0250	0.0000	0.39	0.66				0.0600S	0.0600S		0	0	0	0	2,000	0	0	
98750		CAB	0.0000	0.00	0.71				0.0200S	0.0200S		0	0	0	0	4,000	0	0	
99000		CAB	0.0000	0.00	0.70				0.0050S	0.0050S		0	0	0	0	2,000	0	0	
							Total					0	0	0	0	8,000	0	0	
Oct 10	Underlying Price	98.345	(Dec 12)				Indicative a-t-m Vol												
98375		0.0950	+0.0050	0.46	0.81							0	0	0	0	0	0	0	
							Total					0	0	0	0	0	0	0	
Nov 10	Underlying Price	98.345	(Dec 12)				Indicative a-t-m Vol												
98375		0.1250	+0.0100	0.47	0.79							0	0	0	0	0	0	0	
							Total					0	0	0	0	0	0	0	
Dec 10	Underlying Price	98.345	(Dec 12)				Indicative a-t-m Vol												
98375		0.1450	+0.0100	0.47	0.77							0	0	0	0	0	0	0	
							Total					0	0	0	0	0	0	0	
Mar 11	Underlying Price	98.240	(Mar 13)				Indicative a-t-m Vol												
98250		0.2450	+0.0100	0.49	0.88							0	0	0	0	0	0	0	
							Total					0	0	0	0	0	0	0	
Jun 11	Underlying Price	98.115	(Jun 13)				Indicative a-t-m Vol												
98125		0.3150	+0.0100	0.50	0.94							0	0	0	0	0	0	0	
							Total					0	0	0	0	0	0	0	
							Total	Calls				0	0	0	0	8,000	0	0	

Options on Financial Futures

Business Day Mon 6 Sep 2010
Previous Business Day Fri 3 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
Dec 10	Underlying Price	99.190					Indicative a-t-m Vol	0.36						Time to expiry:				100 Days
97000		2.1900	-0.0100	1.00	0.76				1.4150S	0.5600S		0	0	0	0	10,341	0	0
97250		1.9400	-0.0100	1.00	0.76				0.6700	0.4100S		0	0	0	0	1,954	0	0
97500		1.6900	-0.0100	1.00	0.76				1.4150	0.2650S		0	0	0	0	8,706	0	0
97750		1.4400	-0.0100	1.00	0.76				0.5650S	0.2250S		0	0	0	0	2,060	0	0
97875		1.3150	-0.0100	1.00	0.76				0.5850S	0.5850S		0	0	0	0	15	0	0
98000		1.1900	-0.0100	1.00	0.76				0.9550S	0.1450S		0	0	0	0	22,895	0	0
98125		1.0650	-0.0100	1.00	0.76				0.8300S	0.4800S		0	0	0	0	750	0	0
98250		0.9425	-0.0100	0.98	0.84				0.7900S	0.0750S		0	0	0	0	7,037	0	0
98375		0.8200	-0.0100	0.97	0.85				0.6800S	0.3700		0	0	0	0	6,760	0	0
98500		0.6975	-0.0100	0.95	0.79				0.7250S	0.0500S		0	0	0	0	37,505	0	0
98625		0.5750	-0.0100	0.94	0.70				0.3800S	0.2650S		0	0	0	0	6,450	0	0
98750		0.4525	-0.0100	0.91	0.63				0.4900S	0.0350S		0	0	0	0	73,462	0	0
98875		0.3350	-0.0100	0.86	0.56				0.3250S	0.1650S		0	0	0	0	18,700	0	0
99000		0.2225	-0.0075	0.78	0.47				0.2600S	0.0050S		0	0	0	500	73,268	+500	0
99125		0.1200	-0.0075	0.62	0.40				0.1650	0.0400		0	0	0	1,020	51,464	+980	0
99250	0.0400	0.0400	-0.0100	0.36	0.32	0.0400	0.0400		0.0750	0.0050S		9,000	4,000	13,000	1,500	166,268	+500	0
99375		0.0075	0.0000	0.11	0.28				0.0400	0.0050S		0	0	0	0	89,575	0	0
99500		0.0025	0.0000	0.02	0.30				0.0350S	0.0050S		0	0	0	0	68,800	0	0
99625		CAB	0.0000	0.00	0.31				0.0100S	0.0050S		0	0	0	0	24,500	0	0
99750		CAB	0.0000	0.00	0.31				0.0100	CAB		0	0	0	0	18,498	0	0
							Total					9,000	4,000	13,000	3,020	689,008	+1,980	0
Mar 11	Underlying Price	99.140					Indicative a-t-m Vol	0.45						Time to expiry:				191 Days
96250		2.8900	0.0000	1.00	1.07				2.1200S	0.7200S		0	0	0	0	3,000	0	0
96500		2.6400	0.0000	1.00	1.07				0.7350S	0.7350S		0	0	0	0	500	0	0
96750		2.3900	0.0000	1.00	1.07				0.7850S	0.6800S		0	0	0	0	1,500	0	0
97000		2.1400	0.0000	1.00	1.07				1.4200S	0.5350S		0	0	0	0	1,705	0	0
97250		1.8950	0.0000	0.99	1.21				0.9200	0.5000		0	0	0	0	3,750	0	0
97500		1.6500	0.0000	0.97	1.20				0.6850S	0.2400S		0	0	0	0	8,623	0	0
97750		1.4050	0.0000	0.96	1.13				0.9500S	0.3100		0	0	0	0	3,255	0	0
98000		1.1600	0.0000	0.94	1.03				0.6600S	0.1400S		0	0	0	0	8,315	0	0
98250		0.9175	-0.0025	0.91	0.92				0.6350	0.1100S		0	0	0	0	4,950	0	0
98500		0.6775	-0.0050	0.87	0.80				0.7100S	0.0500S		0	0	0	0	17,970	0	0
98625		0.5600	-0.0050	0.84	0.73				0.4750	0.2600S		0	0	0	0	6,852	0	0
98750		0.4475	-0.0050	0.79	0.67				0.4850	0.0300S		0	0	0	0	16,327	0	0
98875		0.3375	-0.0050	0.73	0.61				0.3600S	0.1800S		0	0	0	1,000	25,420	+1,000	0
99000		0.2350	-0.0075	0.64	0.54				0.2750S	0.0200S		0	0	0	1,000	66,825	+1,000	0
99125		0.1400	-0.0075	0.52	0.46				0.1700S	0.0450S		0	0	0	1,000	57,725	0	0
99250		0.0625	-0.0050	0.34	0.38				0.0900S	0.0200S		0	0	0	1,000	78,150	0	0
99375		0.0250	-0.0025	0.18	0.35				0.0450S	0.0050S		0	0	0	0	37,122	0	0
99500		0.0100	-0.0025	0.08	0.36				0.0200S	0.0050S		0	0	0	0	34,000	0	0
99625		0.0050	0.0000	0.04	0.38				0	0		0	0	0	0	5,000	0	0
99750		0.0025	0.0000	0.01	0.39				0	0		0	0	0	0	25,000	0	0
							Total					0	0	0	4,000	405,989	+2,000	0

Options on Financial Futures

Business Day Mon 6 Sep 2010
Previous Business Day Fri 3 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	99.070					Indicative a-t-m Vol	0.57						Time to expiry:				282 Days
96250		2.8250	+0.0100	0.99	1.40				0.8850S	0.7400S		0	0	0	0	870	0	0
96500		2.5800	+0.0100	0.98	1.44				1.2700S	0.5500		0	0	0	0	2,250	0	0
96750		2.3350	+0.0100	0.97	1.43				1.7400S	0.7050S		0	0	0	0	1,500	0	0
97000		2.0900	+0.0100	0.96	1.37				1.2400	0.3700S		0	0	0	0	6,750	0	0
97250		1.8450	+0.0100	0.95	1.29				1.0900S	0.6900S		0	0	0	0	3,500	0	0
97500		1.6000	+0.0100	0.94	1.19				0.8700	0.2250S		0	0	0	0	12,144	0	0
97750		1.3550	+0.0050	0.92	1.09				0.7650S	0.7650S		0	0	0	0	500	0	0
98000		1.1150	+0.0025	0.89	1.00				0.9100S	0.1350S		0	0	0	0	13,044	0	0
98250		0.8800	0.0000	0.85	0.91				0.7550S	0.1050		0	0	0	0	7,826	0	0
98500		0.6525	0.0000	0.79	0.81				0.5650S	0.0600S		0	0	0	0	11,050	0	0
98750		0.4375	+0.0025	0.70	0.71				0.4700	0.1000S		0	0	0	30	13,832	+4	0
98875		0.3375	+0.0025	0.64	0.65				0.3500S	0.2450S		0	0	0	0	6,400	0	0
99000		0.2475	0.0000	0.55	0.60				0.2750S	0.0300S		0	0	0	0	34,700	0	0
99125		0.1650	-0.0025	0.46	0.55				0.1700S	0.0800S		0	0	0	0	7,600	0	0
99250		0.1025	-0.0025	0.34	0.51				0.1100S	0.0200		0	0	0	0	45,760	0	0
99375		0.0525	-0.0050	0.23	0.47				0.0450S	0.0150S		0	0	0	0	15,300	0	0
99500		0.0250	-0.0025	0.13	0.44				0.0350S	0.0050S		0	0	0	0	17,250	0	0
99750		0.0050	0.0000	0.03	0.42				0.0250S	0.0250S		0	0	0	0	11,000	0	0
							Total					0	0	0	30	211,276	+4	0
Sep 11	Underlying Price	98.970					Indicative a-t-m Vol	0.64						Time to expiry:				380 Days
96250		2.7550	+0.0200	0.95	1.65				0.9050S	0.9050S		0	0	0	0	100	0	0
96500		2.5100	+0.0200	0.94	1.57				0.8500S	0.8250S		0	0	0	0	2,250	0	0
96750		2.2650	+0.0200	0.93	1.49				0.8000S	0.7500S		0	0	0	0	2,000	0	0
97000		2.0200	+0.0150	0.92	1.39				0.8200S	0.6800S		0	0	0	0	4,250	0	0
97500		1.5350	+0.0100	0.89	1.21				0.7800	0.7800		0	0	0	0	10	0	0
97750		1.3000	+0.0150	0.86	1.12				0.7500S	0.5100S		0	0	0	0	7,130	0	0
98000		1.0650	+0.0150	0.83	1.01				0.5350	0.2850S		0	0	0	0	3,500	0	0
98250		0.8350	+0.0100	0.78	0.92				0.5050S	0.2900		0	0	0	0	627	0	0
98500		0.6200	+0.0100	0.71	0.83				0.4550S	0.1100S		0	0	0	0	10,350	0	0
98750		0.4200	0.0000	0.62	0.73				0.3400S	0.1150		0	0	0	0	6,690	0	0
99000		0.2400	-0.0100	0.48	0.63				0.2800S	0.0400S		0	0	0	0	16,175	0	0
99250	0.1000	0.1050	-0.0150	0.30	0.53		0.1000S	0.1000S	0.1250S	0.0200		0	500	500	0	12,100	0	0
99500	0.0200	0.0200	-0.0150	0.11	0.42		0.0200S	0.0200S	0.0300S	0.0050S		0	500	500	0	3,500	0	0
							Total					0	1,000	1,000	0	68,682	0	0

Options on Financial Futures

Business Day Mon 6 Sep 2010
Three Month Sterling
Calls
**Previous Business Day
Fri 3 Sep 2010**

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volat-ility(%)	High	Daily Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises	
Dec 11	Underlying Price	98.820					Indicative a-t-m Vol					0.76					Time to expiry: 471 Days
96500		2.3850	+0.0200	0.92	1.51			0.9000S	0.8350S	0	0	0	0	1,150	0	0	0
96750		2.1450	+0.0200	0.90	1.43			0.8300S	0.7550S	0	0	0	0	1,100	0	0	0
97000		1.9050	+0.0200	0.89	1.35			0.9650S	0.7300S	0	0	0	0	6,500	0	0	0
97250		1.6650	+0.0200	0.87	1.28			0.7300	0.6700S	0	0	0	0	4,638	0	0	0
97500		1.4350	+0.0200	0.84	1.20			0.6750S	0.5500S	0	0	0	0	1,700	0	0	0
97750		1.2050	+0.0150	0.81	1.12			0.7100S	0.5350S	0	0	0	0	2,475	0	0	0
98000		0.9850	+0.0150	0.76	1.04			0.6550S	0.3450	0	0	0	0	3,366	0	0	0
98250		0.7700	+0.0050	0.70	0.96			0.5900S	0.2600	0	0	0	0	4,400	0	0	0
98500		0.5750	+0.0100	0.63	0.88			0.4400	0.1200	0	0	0	0	13,280	0	0	0
98750		0.3900	+0.0100	0.53	0.79			0.3550S	0.0900	0	0	0	0	8,000	0	0	0
99000	0.2200	0.2250	0.0000	0.41	0.69	0.2200S	0.2200S	0.2200S	0.0600S	0	500	500	0	9,119	0	0	0
99250	0.1050	0.1000	-0.0050	0.26	0.58	0.1050S	0.0950S	0.1050S	0.0550S	0	1,250	1,250	0	9,000	0	0	0
99500	0.0250	0.0200	-0.0100	0.09	0.46	0.0250S	0.0200S	0.0250S	0.0150S	0	1,000	1,000	0	1,250	0	0	0
							Total			0	2,750	2,750	0	65,978	0	0	0
Mar 12	Underlying Price	98.660					Indicative a-t-m Vol					0.85					Time to expiry: 562 Days
97000		1.7700	+0.0250	0.86	1.27			0.7800S	0.7800S	0	0	0	0	250	0	0	0
97250		1.5400	+0.0250	0.83	1.20			0.7200S	0.6250S	0	0	0	0	2,000	0	0	0
97750		1.1000	+0.0200	0.76	1.08			0.7200S	0.6200S	0	0	0	0	1,125	0	0	0
98000		0.8950	+0.0200	0.70	1.02			0.6200S	0.5050S	0	0	0	0	2,500	0	0	0
98250		0.7000	+0.0150	0.64	0.95			0.5300	0.4700	0	0	0	0	2,100	0	0	0
98500		0.5200	+0.0100	0.56	0.89			0.4800S	0.1300S	0	0	0	0	4,550	0	0	0
98750		0.3600	+0.0100	0.47	0.83			0.2400S	0.2400S	0	0	0	0	500	0	0	0
99000		0.2250	+0.0050	0.36	0.76			0.1950S	0.1000S	0	0	0	0	9,200	0	0	0
99250		0.1200	+0.0100	0.24	0.68			0.0950S	0.0500S	0	0	0	0	8,350	0	0	0
99500		0.0400	0.0000	0.12	0.58			0.0350S	0.0200	0	0	0	0	2,025	0	0	0
							Total			0	0	0	0	32,600	0	0	0
Jun 12	Underlying Price	98.480					Indicative a-t-m Vol					0.91					Time to expiry: 653 Days
98250		0.6300	+0.0200	0.57	0.97			0.4900S	0.4900S	0	0	0	0	250	0	0	0
98500		0.4650	+0.0150	0.50	0.91					0	0	0	0	0	0	0	0
98750		0.3150	+0.0150	0.40	0.83			0.3350S	0.3200S	0	0	0	0	1,000	0	0	0
99250		0.0950	+0.0100	0.19	0.67			0.0900S	0.0700S	0	0	0	0	3,500	0	0	0
99500		0.0350	0.0000	0.10	0.60			0.0300S	0.0250S	0	0	0	0	1,250	0	0	0
							Total			0	0	0	0	6,000	0	0	0
	Total						Calls			9,000	10,000	19,000	8,050	2,190,690	+4,034	0	0

Options on Financial Futures

Business Day Mon 6 Sep 2010
Previous Business Day Fri 3 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	
Sep 10	Underlying Price	99.270					Indicative a-t-m Vol	0.20				Time to expiry: 9 Days					
90500		CAB	0.0000	0.00	0.72			0.0050	0.0050	0	0	0	0	200	0	0	
91000		CAB	0.0000	0.00	0.72			0.0050	0.0050	0	0	0	0	65	0	0	
92750		CAB	0.0000	0.00	0.72			0.0350	0.0100	0	0	0	0	759	0	0	
93000		CAB	0.0000	0.00	0.72			0.0400	0.0100	0	0	0	0	170	0	0	
93250		CAB	0.0000	0.00	0.72			0.0100	0.0100	0	0	0	0	20	0	0	
93500		CAB	0.0000	0.00	0.72			0.0250S	0.0100	0	0	0	0	260	0	0	
94000		CAB	0.0000	0.00	0.72			0.1400S	0.0300	0	0	0	0	500	0	0	
94500		CAB	0.0000	0.00	0.72			0.3000S	0.0600	0	0	0	0	1,463	0	0	
94750		CAB	0.0000	0.00	0.72			0.0750	0.0700	0	0	0	0	23	0	0	
95000		CAB	0.0000	0.00	0.72			0.5800S	0.0800	0	0	0	0	220	0	0	
95250		CAB	0.0000	0.00	0.72			0.7750S	0.1000	0	0	0	0	3,450	0	0	
95500		CAB	0.0000	0.00	0.72			0.2050S	0.0050S	0	0	0	0	6,010	0	0	
95625		CAB	0.0000	0.00	0.72			0.0400	0.0400	0	0	0	0	700	0	0	
95750		CAB	0.0000	0.00	0.72			0.0950S	0.0950S	0	0	0	0	2,000	0	0	
96000		CAB	0.0000	0.00	0.72			0.2800S	0.0100S	0	0	0	0	31,870	0	0	
96125		CAB	0.0000	0.00	0.72			0.0600	0.0600	0	0	0	0	10	0	0	
96250		CAB	0.0000	0.00	0.72			0.3000S	0.0650	0	0	0	0	3,530	0	0	
96375		CAB	0.0000	0.00	0.72			0.1100	0.0100	0	0	0	0	720	0	0	
96500		CAB	0.0000	0.00	0.72			0.3900	0.0200S	0	0	0	0	17,410	0	0	
96625		CAB	0.0000	0.00	0.72			0.0850	0.0100	0	0	0	0	10,025	0	0	
96750		CAB	0.0000	0.00	0.72			0.2850	0.0250S	0	0	0	0	9,625	0	0	
96875		CAB	0.0000	0.00	0.72			0.1800	0.0850	0	0	0	0	3,770	0	0	
97000		CAB	0.0000	0.00	0.72			0.3800S	0.0200S	0	0	0	0	29,500	0	0	
97125		CAB	0.0000	0.00	0.72			0.1650S	0.0050	0	0	0	0	3,795	0	0	
97250		CAB	0.0000	0.00	0.72			0.5600S	0.0100	0	0	0	0	14,372	0	0	
97375		CAB	0.0000	0.00	0.72			0.2500	0.0450	0	0	0	0	1,020	0	0	
97500		CAB	0.0000	0.00	0.72			0.5400S	0.0050	0	0	0	0	9,365	0	0	
97625		CAB	0.0000	0.00	0.72			0.3050	0.0100	0	0	0	0	450	0	0	
97750		CAB	0.0000	0.00	0.72			0.6350S	0.0100	0	0	0	0	7,720	0	0	
97875		CAB	0.0000	0.00	0.72			0.3700	0.0100	0	0	0	0	4,275	0	0	
98000		CAB	0.0000	0.00	0.72			0.9400	0.0050	0	0	0	0	22,508	0	0	
98125		CAB	0.0000	0.00	0.72			0.5250S	0.0150S	0	0	0	0	15,250	0	0	
98250		CAB	0.0000	0.00	0.72			0.8700	0.0050S	0	0	0	0	12,185	0	0	
98375		CAB	0.0000	0.00	0.72			0.5050S	0.0200	0	0	0	0	17,911	0	0	
98500		CAB	0.0000	0.00	0.72			0.4250S	0.0100	0	0	0	0	57,775	0	0	
98625		CAB	0.0000	0.00	0.72			0.4050S	0.0200S	0	0	0	0	18,247	0	0	
98750		CAB	0.0000	0.00	0.72			0.4200S	0.0050	0	0	0	0	29,089	0	0	
98875		CAB	0.0000	0.00	0.72			0.2700S	CAB	0	0	0	0	50,619	0	0	
99000		CAB	-0.0025	-0.01	0.71			0.2550	0.0050S	0	0	0	0	41,779	0	0	
99125		0.0025	-0.0025	-0.05	0.58			0.3000S	0.0050S	0	0	0	0	42,370	0	0	
99250	0.0050	0.0050	-0.0100	-0.29	0.20	0.0050S	0.0050S	0.8150S	0.0050S	0	250	250	0	21,535	0	0	
99375		0.1050	-0.0100	-1.00	0.20			0.9150S	0.1100S	0	0	0	0	3,749	0	0	
Total											0	250	250	0	496,314	0	0

Options on Financial Futures

Business Day Mon 6 Sep 2010
Previous Business Day Fri 3 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	99.190					Indicative a-t-m Vol	0.36						Time to expiry:	100 Days				
89000		CAB	0.0000	0.00	0.76				0.0150S		CAB	0	0	0	0	365	0	0	
89500		CAB	0.0000	0.00	0.76				0.0050		0.0050	0	0	0	0	200	0	0	
91000		CAB	0.0000	0.00	0.76							0	0	0	0	2,000	0	0	
92000		CAB	0.0000	0.00	0.76				0.0300		0.0050S	0	0	0	0	1,550	0	0	
93125		CAB	0.0000	0.00	0.76				0.0150		0.0150	0	0	0	0	25	0	0	
93750		CAB	0.0000	0.00	0.76				0.0800		0.0800	0	0	0	0	3	0	0	
94000		CAB	0.0000	0.00	0.76				0.1450		CAB	0	0	0	0	13,295	0	0	
94250		CAB	0.0000	0.00	0.76				0.1050		0.0100S	0	0	0	0	2,513	0	0	
94500		CAB	0.0000	0.00	0.76				0.1700S		0.0350S	0	0	0	0	13,216	0	0	
94750		CAB	0.0000	0.00	0.76				0.1600		0.1600	0	0	0	0	10	0	0	
95000		CAB	0.0000	0.00	0.76				0.1800S		0.0200S	0	0	0	0	11,170	0	0	
95125		CAB	0.0000	0.00	0.76				0.0050		0.0050	0	0	0	0	500	0	0	
95250		CAB	0.0000	0.00	0.76				0.1200S		0.1200S	0	0	0	0	4,000	0	0	
95375		CAB	0.0000	0.00	0.76				0.0750		0.0750	0	0	0	0	25	0	0	
95500		CAB	0.0000	0.00	0.76				0.2950S		0.0050S	0	0	0	0	11,425	0	0	
95750		CAB	0.0000	0.00	0.76				0.3200S		0.0050S	0	0	0	0	3,631	0	0	
95875		CAB	0.0000	0.00	0.76				0.0050		0.0050	0	0	0	0	150	0	0	
96000		CAB	0.0000	0.00	0.76				0.3400S		0.0050	0	0	0	0	22,333	0	0	
96125		CAB	0.0000	0.00	0.76				0.1150		0.1150	0	0	0	0	5	0	0	
96250		CAB	0.0000	0.00	0.76				0.2600S		0.0100S	0	0	0	0	13,545	0	0	
96375		CAB	0.0000	0.00	0.76				0.1350		0.0150	0	0	0	0	95	0	0	
96500		CAB	0.0000	0.00	0.76				0.6400S		0.0050S	0	0	0	0	14,175	0	0	
96750		CAB	0.0000	0.00	0.76				0.6000S		0.0250S	0	0	0	0	5,866	0	0	
96875		CAB	0.0000	0.00	0.76				0.1850		0.0200S	0	0	0	0	3,025	0	0	
97000		CAB	0.0000	0.00	0.76				0.8000S		0.0050	0	0	0	0	9,200	0	0	
97125		CAB	0.0000	0.00	0.76				0.1650S		0.0050	0	0	0	0	13,700	0	0	
97250		CAB	0.0000	0.00	0.76				0.6700S		0.0350S	0	0	0	0	10,975	0	0	
97375		CAB	0.0000	0.00	0.76				0.0550		0.0250	0	0	0	0	10	0	0	
97500		CAB	0.0000	0.00	0.76				0.7700S		0.0100	0	0	0	0	28,994	0	0	
97625		CAB	0.0000	0.00	0.76				0.2100		0.0250	0	0	0	0	4,020	0	0	
97750		CAB	0.0000	0.00	0.76				0.6850S		0.0050	0	0	0	0	12,900	0	0	
97875		CAB	0.0000	0.00	0.76				0.5050S		0.0050	0	0	0	0	44,688	0	0	
98000		CAB	0.0000	0.00	0.76				0.8100S		0.0050S	0	0	0	0	75,950	0	0	
98125		CAB	0.0000	0.00	0.76				0.4700S		0.0150S	0	0	0	0	42,575	0	0	
98250		0.0025	0.0000	-0.02	0.84				0.4300S		0.0150	0	0	0	0	37,857	0	0	
98375		0.0050	0.0000	-0.03	0.85				0.4150S		0.0100S	0	0	0	0	19,978	0	0	
98500		0.0075	0.0000	-0.05	0.79				0.3400S		0.0100	0	0	0	0	161,811	0	0	
98625		0.0100	0.0000	-0.06	0.70				0.2700S		0.0150S	0	0	0	0	9,050	0	0	
98750		0.0125	0.0000	-0.09	0.63				0.3200S		0.0100S	0	0	0	0	55,908	0	0	
98875		0.0200	0.0000	-0.14	0.56				0.3100		0.0150S	0	0	0	0	95,936	0	0	
99000		0.0325	+0.0025	-0.22	0.47				0.3800		0.0250	0	0	0	0	66,118	0	0	
99125		0.0550	+0.0025	-0.38	0.40				0.8000		0.0400S	0	0	0	0	15,212	0	0	
99250		0.1000	0.0000	-0.64	0.32				0.2950S		0.0700S	0	0	0	0	15,940	0	0	
99375		0.1925	+0.0100	-0.89	0.28				0.4000S		0.2750S	0	0	0	0	1,600	0	0	
Total												0	0	0	0	845,544	0	0	

Options on Financial Futures

Business Day Mon 6 Sep 2010
Three Month Sterling
Puts
Previous Business Day
Fri 3 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	99.140					Indicative a-t-m Vol	0.45				Time to expiry:	191 Days				
90000		CAB	0.0000	0.00	1.07			0.0250	0.0150	0	0	0	0	1,500	0	0	0
91500		CAB	0.0000	0.00	1.07			0.0100	0.0100	0	0	0	0	10	0	0	0
92250		CAB	0.0000	0.00	1.07			0.0150	0.0150	0	0	0	0	10	0	0	0
92500		CAB	0.0000	0.00	1.07			0.0450	0.0400	0	0	0	0	2,020	0	0	0
93250		CAB	0.0000	0.00	1.07			0.0050S	0.0050S	0	0	0	0	30	0	0	0
94000		CAB	0.0000	0.00	1.07			0.0950	0.0700	0	0	0	0	6,500	0	0	0
94125		CAB	0.0000	0.00	1.07			0.0050S	0.0050S	0	0	0	0	50	0	0	0
94250		CAB	0.0000	0.00	1.07			0.0050	0.0050	0	0	0	0	36	0	0	0
94500		CAB	0.0000	0.00	1.07			0.2350S	0.2350S	0	0	0	0	500	0	0	0
95000		CAB	0.0000	0.00	1.07			0.2150	0.0050	0	0	0	0	7,700	0	0	0
95250		CAB	0.0000	0.00	1.07			0.1450	0.1450	0	0	0	0	10	0	0	0
95500		CAB	0.0000	0.00	1.07			0.4350S	0.1950	0	0	0	0	1,700	0	0	0
95750		CAB	0.0000	0.00	1.07			0.4450S	0.0150	0	0	0	0	1,900	0	0	0
96000		CAB	0.0000	0.00	1.07			0.5600	0.0250S	0	0	0	0	13,000	0	0	0
96250		CAB	0.0000	0.00	1.07			0.7950S	0.0350S	0	0	0	0	5,500	0	0	0
96375		CAB	0.0000	0.00	1.07			0.0300	0.0300	0	0	0	0	1	0	0	0
96500		CAB	0.0000	0.00	1.07			0.7450S	0.0050	0	0	0	0	5,550	0	0	0
96625		CAB	0.0000	0.00	1.07			0.0500	0.0500	0	0	0	0	12	0	0	0
96750		CAB	0.0000	0.00	1.07			0.7700S	0.0450	0	0	0	0	2,440	0	0	0
97000		CAB	0.0000	0.00	1.07			0.7300S	0.0100	0	0	0	0	28,423	0	0	0
97125		0.0025	0.0000	-0.01	1.16			0.0700	0.0700	0	0	0	0	12	0	0	0
97250		0.0050	0.0000	-0.01	1.21			0.8000S	0.0050	0	0	0	0	105,753	0	0	0
97375		0.0075	0.0000	-0.02	1.22			0.1000S	0.0850	0	0	0	0	1,000	0	0	0
97500		0.0100	0.0000	-0.03	1.20			0.8000S	0.0100	0	0	0	0	23,605	0	0	0
97625		0.0125	0.0000	-0.03	1.17			0.1350	0.1200S	0	0	0	0	5,250	0	0	0
97750		0.0150	0.0000	-0.04	1.13			0.7850S	0.0150	0	0	0	0	156,555	0	0	0
97875		0.0175	0.0000	-0.05	1.08			0.1800	0.0150	0	0	0	0	4,105	0	0	0
98000		0.0200	0.0000	-0.06	1.03			0.5400S	0.0150	0	0	0	0	46,100	0	0	0
98125		0.0225	-0.0025	-0.07	0.97			0.2350	0.0300	0	0	0	0	16,015	0	0	0
98250		0.0275	-0.0025	-0.09	0.92			0.3400S	0.0250S	0	0	0	0	87,875	0	0	0
98375		0.0325	-0.0025	-0.11	0.86			0.2750	0.0200S	0	0	0	0	15,002	0	0	0
98500		0.0375	-0.0050	-0.13	0.80			0.4500S	0.0350	0	0	0	0	65,474	0	0	0
98625		0.0450	-0.0050	-0.16	0.73			0.4000S	0.0350S	0	0	0	0	35,000	0	0	0
98750		0.0575	-0.0050	-0.21	0.67			0.4100	0.0550	0	0	0	0	16,675	0	0	0
98875		0.0725	-0.0050	-0.27	0.61			0.3500S	0.0650S	0	0	0	0	13,200	0	0	0
99000		0.0950	-0.0075	-0.36	0.54			0.2900	0.0900	0	0	0	0	27,421	0	0	0
99125		0.1250	-0.0075	-0.48	0.46			0.1350	0.1050S	0	0	0	750	9,675	+750	0	
Total										0	0	0	750	705,609	+750	0	

Options on Financial Futures

Business Day Mon 6 Sep 2010
Three Month Sterling
Puts
**Previous Business Day
Fri 3 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 11	Underlying Price	99.070					Indicative a-t-m Vol	0.57				Time to expiry: 282 Days					
90000		CAB	0.0000	0.00	1.21			0.0250	0.0200	0	0	0	0	3,000	0	0	
92000		CAB	0.0000	0.00	1.21			0.0700	0.0700	0	0	0	0	250	0	0	
93750		CAB	0.0000	0.00	1.21			0.2200	0.1500	0	0	0	0	40	0	0	
94000		CAB	0.0000	0.00	1.21			0.1900	0.0100S	0	0	0	0	5,800	0	0	
95000		CAB	0.0000	0.00	1.21					0	0	0	0	3,500	0	0	
95500		CAB	0.0000	0.00	1.21			0.0650S	0.0650S	0	0	0	0	3,500	0	0	
95750		CAB	0.0000	0.00	1.21			0.2600S	0.2600S	0	0	0	0	3,000	0	0	
96000		CAB	0.0000	0.00	1.22			0.3600S	0.0500	0	0	0	0	11,800	0	0	
96250		0.0050	0.0000	-0.01	1.40			0.8200S	0.0150S	0	0	0	0	56,374	0	0	
96500		0.0100	0.0000	-0.02	1.44			0.8850S	0.0250S	0	0	0	0	117,501	0	0	
96750		0.0150	0.0000	-0.03	1.43			0.8200S	0.0300S	0	0	0	5,000	35,400	-5,000	0	
96875		0.0175	0.0000	-0.03	1.40			0.0150	0.0150	0	0	0	0	30	0	0	
97000		0.0200	0.0000	-0.04	1.37			0.7500S	0.0400S	0	0	0	0	233,000	0	0	
97250		0.0250	0.0000	-0.05	1.29			0.7400S	0.0550S	0	0	0	0	57,254	0	0	
97500		0.0300	0.0000	-0.06	1.19			0.7800S	0.0300S	0	0	0	5,000	149,250	-5,000	0	
97750		0.0350	-0.0050	-0.08	1.09			0.3350S	0.0550S	0	0	0	0	20,780	0	0	
98000		0.0450	-0.0075	-0.11	1.00			0.4900S	0.0450S	0	0	0	0	17,250	0	0	
98125		0.0525	-0.0075	-0.13	0.95			0.1150S	0.0850S	0	0	0	0	750	0	0	
98250		0.0600	-0.0100	-0.15	0.91			0.5300S	0.0550S	0	0	0	0	20,554	0	0	
98375		0.0700	-0.0100	-0.17	0.86			0.1600	0.0600S	0	0	0	0	8,250	0	0	
98500		0.0825	-0.0100	-0.21	0.81			0.4550S	0.0900S	0	0	0	0	9,750	0	0	
98625		0.0975	-0.0100	-0.25	0.76			0.2150S	0.1650S	0	0	0	0	1,750	0	0	
98750		0.1175	-0.0075	-0.30	0.71			0.4100S	0.1200S	0	0	0	0	11,400	0	0	
98875		0.1425	-0.0075	-0.36	0.65			0.2750S	0.1500S	0	0	0	0	5,400	0	0	
99000		0.1775	-0.0100	-0.45	0.60			0.3450	0.1850S	0	0	0	0	4,500	0	0	
99125		0.2200	-0.0125	-0.54	0.55			0.3200S	0.2000S	0	0	0	0	1,500	0	0	
Total											0	0	0	10,000	781,583	-10,000	0

Options on Financial Futures

Business Day **Mon 6 Sep 2010**

Three Month Sterling

Puts

Previous Business Day
Fri 3 Sep 2010

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily High	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			0.64		Time to expiry:			380 Days					
90000		CAB	0.0000	0.00	0.76				0.0350	0.0350	0	0	0	0	500	0	0
92000		CAB	0.0000	0.00	0.76				0.0550	0.0550	0	0	0	0	1,000	0	0
93000		CAB	0.0000	0.00	0.76				0.2000	0.1900	0	0	0	0	2,500	0	0
93500		CAB	0.0000	0.00	0.76						0	0	0	0	1,500	0	0
94000		CAB	0.0000	0.00	0.83				0.0350S	0.0050	0	0	0	0	5,800	-1,500	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	1.85						0	0	0	0	6,000	0	0
95500		0.0200	0.0000	-0.03	1.82				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	0	10,500	0	0
96250		0.0350	0.0000	-0.05	1.65				0.8050S	0.0550	0	0	0	0	104	0	0
96500		0.0400	0.0000	-0.06	1.57				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		0.0500	-0.0050	-0.08	1.39				0.8500S	0.0650S	0	0	0	0	9,750	0	0
97250		0.0550	-0.0100	-0.09	1.30				0.4800	0.0750S	0	0	0	0	4,502	0	0
97500		0.0650	-0.0100	-0.11	1.21				0.2150S	0.1000S	0	0	0	0	3,250	0	0
97750	0.0800	0.0800	-0.0050	-0.14	1.12	0.0800S	0.0800S		0.5800S	0.0800S	0	500	500	0	11,005	0	0
98000	0.0950	0.0950	-0.0050	-0.17	1.01	0.0950S	0.0900S		0.5300S	0.0900S	0	1,000	1,000	0	12,700	0	0
98250		0.1150	-0.0100	-0.22	0.92				0.5250S	0.1050S	0	0	0	0	7,855	0	0
98500	0.1500	0.1500	-0.0100	-0.29	0.83	0.1500S	0.1500S		0.5350S	0.1500S	0	500	500	0	8,450	0	0
98750	0.2100	0.2000	-0.0200	-0.38	0.73	0.2100S	0.2100S		0.4450S	0.2100S	0	500	500	0	3,250	0	0
99000		0.2700	-0.0300	-0.52	0.63						0	0	0	0	0	0	0
Total											0	2,500	2,500	0	101,666	-1,500	0
Dec 11		Underlying Price	98.820	Indicative a-t-m Vol			0.76		Time to expiry:			471 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	1.96				0.1250	0.0700S	0	0	0	0	3,000	0	0
95000		0.0300	0.0000	-0.03	1.92				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	1.73				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	1.58				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	0	1,490	0	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	1.28				0.7200S	0.1850	0	0	0	0	5,638	0	0
97500		0.1150	0.0000	-0.16	1.20				0.6950S	0.0700S	0	0	0	0	23,050	0	0
97750		0.1350	-0.0050	-0.19	1.12				0.5350S	0.1950S	0	0	0	0	7,676	0	0
98000		0.1650	-0.0050	-0.24	1.04				0.5350S	0.1200S	0	0	0	0	15,500	0	0
98250	0.2000	0.2000	-0.0150	-0.30	0.96	0.2000S	0.2000S		0.5900	0.2000S	0	16,600	16,600	0	40,993	0	0
98500		0.2550	-0.0100	-0.37	0.88				0.4700S	0.2700S	0	0	0	0	9,250	0	0
98750	0.3200	0.3200	-0.0100	-0.47	0.79	0.3200S	0.3200S		0.5000S	0.3200S	0	16,600	16,600	0	36,690	0	0
Total											0	33,200	33,200	0	187,500	0	0

Options on Financial Futures

Business Day Mon 6 Sep 2010
Three Month Sterling
Puts
Previous Business Day
Fri 3 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 12	Underlying Price	98.660					Indicative a-t-m Vol	0.85						Time to expiry:	562 Days				
93000		CAB	0.0000	0.00	1.25							0	0	0	0	4,000	0	0	
94000		0.0200	0.0000	-0.02	1.94	0.1000			0.0850S			0	0	0	0	6,300	0	0	
94500		0.0300	0.0000	-0.03	1.88							0	0	0	0	5,500	0	0	
95000		0.0400	0.0000	-0.04	1.80							0	0	0	0	2,000	0	0	
95500		0.0500	0.0000	-0.06	1.66	0.1250S			0.1250S			0	0	0	0	1,000	0	0	
96000		0.0600	0.0000	-0.07	1.52	0.1650S			0.1650S			0	0	0	0	4,000	0	0	
96250		0.0700	0.0000	-0.09	1.46	0.1400			0.1400			0	0	0	0	2	0	0	
96500		0.0800	-0.0050	-0.10	1.40	0.2200S			0.1650			0	0	0	0	6,450	0	0	
97000		0.1100	-0.0050	-0.14	1.27	0.6500S			0.2350S			0	0	0	0	5,250	0	0	
97250		0.1300	-0.0050	-0.17	1.20	0.7000S			0.2700			0	0	0	0	1,506	0	0	
97500		0.1550	-0.0100	-0.20	1.14	0.4550S			0.3350S			0	0	0	0	3,500	0	0	
97750		0.1900	-0.0100	-0.24	1.08	0.6950S			0.2000			0	0	0	0	8,700	0	0	
98000		0.2350	-0.0100	-0.30	1.02	0.6400S			0.3950S			0	0	0	0	1,500	0	0	
98250		0.2900	-0.0150	-0.36	0.95	0.5100S			0.3000			0	0	0	0	7,050	0	0	
98500		0.3600	-0.0200	-0.44	0.89	0.5150S			0.3850S			0	0	0	0	250	0	0	
98750		0.4500	-0.0200	-0.53	0.83							0	0	0	0	0	0	0	
								Total				0	0	0	0	57,008	0	0	
Jun 12	Underlying Price	98.480					Indicative a-t-m Vol	0.91						Time to expiry:	653 Days				
93000		0.0250	0.0000	-0.02	2.20	0.0400			0.0400			0	0	0	0	1,000	0	0	
95000		0.0650	0.0000	-0.06	1.76	0.1050			0.1050			0	0	0	0	3,000	0	0	
95500		0.0750	-0.0050	-0.08	1.63	0.0950			0.0950			0	0	0	0	8,500	0	0	
96000		0.0950	-0.0050	-0.10	1.50							0	0	0	0	650	0	0	
96250		0.1100	-0.0050	-0.12	1.45	0.2200			0.2200			0	0	0	0	5,002	0	0	
97000		0.1700	-0.0050	-0.18	1.27	0.2300S			0.2300S			0	0	0	0	11,000	0	0	
97250		0.1950	-0.0100	-0.22	1.21	0.3800			0.3800			0	0	0	0	2	0	0	
97750		0.2750	-0.0200	-0.30	1.09	0.4600S			0.4600S			0	0	0	0	5,000	0	0	
98000		0.3350	-0.0150	-0.36	1.03	0.5500S			0.3350S			0	0	0	0	2,000	0	0	
98250		0.4000	-0.0200	-0.43	0.97	0.5500S			0.3800S			0	0	0	0	1,250	0	0	
98500		0.4850	-0.0250	-0.50	0.91							0	0	0	0	0	0	0	
								Total				0	0	0	0	37,404	0	0	
	Total						Puts					0	35,950	35,950	10,750	3,215,128	-10,750	0	

Options on Financial Futures

Business Day **Mon 6 Sep 2010**
THREE MONTH STERLING 2 YEAR MID-CURVE
Calls

Previous Business Day
Fri 3 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	98.290	(Sep 12)				Indicative a-t-m Vol												
							0.93												
98250		0.0800	+0.0150	0.61	0.94							0	0	0	0	0	0	0	0
98375		0.0200	0.0000	0.27	0.90				0.0250S		0.0250S	0	0	0	0	1,000	0	0	0
							Total					0	0	0	0	1,000	0	0	0
Time to expiry:																			
																			9 Days
Oct 10	Underlying Price	98.090	(Dec 12)				Indicative a-t-m Vol												
							1.03												
98000		0.1900	+0.0200	0.60	1.04							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
Time to expiry:																			
																			44 Days
Nov 10	Underlying Price	98.090	(Dec 12)				Indicative a-t-m Vol												
							1.04												
98000		0.2300	+0.0250	0.58	1.04							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
Time to expiry:																			
																			72 Days
Dec 10	Underlying Price	98.090	(Dec 12)				Indicative a-t-m Vol												
							1.04												
98000		0.2650	+0.0250	0.57	1.05							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
Time to expiry:																			
																			100 Days
Mar 11	Underlying Price	97.910	(Mar 13)				Indicative a-t-m Vol												
							1.13												
97875		0.3400	+0.0250	0.52	1.13							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
Time to expiry:																			
																			191 Days
Jun 11	Underlying Price	97.740	(Jun 13)				Indicative a-t-m Vol												
							1.09												
97625		0.4350	+0.0300	0.55	1.09							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
Time to expiry:																			
																			282 Days
Total	Calls											0	0	0	0	1,000	0	0	0

Options on Financial Futures

Business Day **Mon 6 Sep 2010**
THREE MONTH STERLING 2 YEAR MID-CURVE

Puts

Business Day										Previous Business Day									
Mon 6 Sep 2010										Fri 3 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 98.290 (Sep 12) Indicative a-t-m Vol 0.93										Time to expiry: 9 Days									
98000		CAB	-0.0100	-0.03	0.99					0.0400S		0.0400S	0	0	0	0	1,000	0	0
98250		0.0400	-0.0350	-0.39	0.94								0	0	0	0	0	0	0
Total													0	0	0	0	1,000	0	0
Oct 10 Underlying Price 98.090 (Dec 12) Indicative a-t-m Vol 1.03										Time to expiry: 44 Days									
98000		0.1000	-0.0300	-0.40	1.04								0	0	0	0	0	0	0
Total													0	0	0	0	0	0	0
Nov 10 Underlying Price 98.090 (Dec 12) Indicative a-t-m Vol 1.04										Time to expiry: 72 Days									
98000		0.1400	-0.0250	-0.42	1.04								0	0	0	0	0	0	0
Total													0	0	0	0	0	0	0
Dec 10 Underlying Price 98.090 (Dec 12) Indicative a-t-m Vol 1.04										Time to expiry: 100 Days									
98000		0.1750	-0.0250	-0.43	1.05								0	0	0	0	0	0	0
Total													0	0	0	0	0	0	0
Mar 11 Underlying Price 97.910 (Mar 13) Indicative a-t-m Vol 1.13										Time to expiry: 191 Days									
97875		0.3050	-0.0250	-0.48	1.13								0	0	0	0	0	0	0
Total													0	0	0	0	0	0	0
Jun 11 Underlying Price 97.740 (Jun 13) Indicative a-t-m Vol 1.09										Time to expiry: 282 Days									
97625		0.3200	-0.0300	-0.45	1.09								0	0	0	0	0	0	0
Total													0	0	0	0	0	0	0
Total Puts													0	0	0	0	1,000	0	0

Options on Financial Futures

Business Day Mon 6 Sep 2010
Three Month Sterling Mid-Curve
Puts
**Previous Business Day
Fri 3 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	
Dec 10	Underlying Price	98.820	(Dec 11)				0.75										
												Time to expiry: 100 Days					
95500	CAB	0.0000	0.00	1.30				0.1900S	0.0800	0	0	0	0	2,650	0	0	
95750	CAB	0.0000	0.00	1.30				0.2600S	0.2500S	0	0	0	0	3,500	0	0	
96000	CAB	0.0000	0.00	1.30				0.2950S	0.0800S	0	0	0	0	7,700	0	0	
96125	CAB	0.0000	0.00	1.30				0.2150	0.0800S	0	0	0	0	100	0	0	
96250	CAB	0.0000	0.00	1.30				0.2700S	0.1850S	0	0	0	0	500	0	0	
96375	CAB	0.0000	0.00	1.30				0.4150S	0.4150S	0	0	0	0	3,000	0	0	
96500	CAB	0.0000	0.00	1.30				0.3700S	0.0050S	0	0	0	0	17,200	0	0	
96625	CAB	0.0000	0.00	1.29				0.5300S	0.1350S	0	0	0	0	3,950	0	0	
96750	CAB	0.0000	0.00	1.30				0.5500S	0.5150S	0	0	0	0	2,700	0	0	
96875	CAB	0.0000	0.00	1.29				0.2950S	0.1000S	0	0	0	0	11,450	0	0	
97000	CAB	0.0000	0.00	1.29				0.2500S	0.0150S	0	0	0	0	41,270	0	0	
97125	CAB	0.0000	-0.01	1.29				0.3000S	0.0200S	0	0	0	0	7,050	0	0	
97250		0.0050	0.0000	-0.02	1.44			0.2800	0.0200S	0	0	0	0	2,720	0	0	
97375		0.0100	0.0000	-0.03	1.50			0.4200S	0.1200	0	0	0	0	14,010	0	0	
97500		0.0150	0.0000	-0.04	1.49			0.4000S	0.0100S	0	0	0	0	19,750	0	0	
97625		0.0200	0.0000	-0.06	1.45			0.4100S	0.2100	0	0	0	0	6,850	0	0	
97750		0.0250	0.0000	-0.07	1.41			0.4150S	0.0200	0	0	0	0	83,400	0	0	
97875		0.0300	0.0000	-0.09	1.35			0.3950S	0.0600S	0	0	0	0	15,200	0	0	
98000		0.0350	0.0000	-0.11	1.27			0.3200S	0.0250S	0	0	0	0	40,660	0	0	
98125		0.0400	0.0000	-0.13	1.17			0.4100S	0.0300S	0	0	0	0	84,500	0	0	
98250		0.0450	-0.0050	-0.15	1.07			0.2250S	0.0450	0	0	0	0	10,936	0	0	
98375		0.0600	0.0000	-0.19	1.03			0.4200S	0.0450S	0	0	0	0	25,230	0	0	
98500		0.0750	-0.0050	-0.25	0.93			0.2200S	0.0800S	0	0	0	500	7,908	0	0	
98625		0.0950	-0.0100	-0.33	0.85			0.1050S	0.0850S	0	0	0	0	19,000	0	0	
98750		0.1300	-0.0100	-0.43	0.79			0.3050S	0.1450S	0	0	0	500	7,250	-500	0	
Total											0	0	0	1,000	438,484	-500	0

Options on Financial Futures

Business Day **Mon 6 Sep 2010**

Previous Business Day
Fri 3 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	123.84	(Dec 10)				Indicative a-t-m Vol												
12350		0.97	+0.09	0.57	7.18							0	0	0	0	0	0	0	0
12400		0.71	+0.06	0.47	7.19							0	0	0	0	200	0	0	0
12500		0.35	+0.02	0.28	7.26							0	0	0	0	400	0	0	0
12600		0.15	0.00	0.15	7.35							0	0	0	0	200	0	0	0
							Total					0	0	0	0	800	0	0	0
Nov 10	Underlying Price	123.84	(Dec 10)				Indicative a-t-m Vol												
12350		1.29	+0.11	0.55	6.29							0	0	0	0	0	0	0	0
12500		0.63	+0.06	0.34	6.27				1.35		1.30	0	0	0	0	237	0	0	0
							Total					0	0	0	0	237	0	0	0
Dec 10	Underlying Price	123.84					Indicative a-t-m Vol												
12350		1.68	+0.12	0.54	6.57							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
Mar 11	Underlying Price	128.49					Indicative a-t-m Vol												
12800		2.54	+0.13	0.54	6.57							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
							Total	Calls				0	0	0	0	1,037	0	0	0

Options on Financial Futures

Business Day Mon 6 Sep 2010
Previous Business Day Fri 3 Sep 2010

Business Day										Previous Business Day									
Long Gilt										Fri 3 Sep 2010									
Puts																			
Exercise Price	Opening Trans	Settlement Price	Change	Delta	Volatility(%)	High	Daily	Low		High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Oct 10	Underlying Price	123.84	(Dec 10)				Indicative a-t-m Vol		7.18										
12050		0.04	-0.04	-0.05	7.54								0	0	0	0	200	0	0
12150		0.13	-0.08	-0.12	7.51					0.20S	0.12S		0	0	0	0	102	0	0
12250		0.30	-0.13	-0.25	7.33					0.22S	0.20S		0	0	0	0	600	0	0
12350		0.63	-0.19	-0.43	7.18					0.41S	0.41S		0	0	0	0	300	0	0
							Total						0	0	0	0	1,202	0	0
Nov 10	Underlying Price	123.84	(Dec 10)				Indicative a-t-m Vol		6.29										
12350		0.95	-0.17	-0.45	6.29								0	0	0	0	0	0	0
							Total						0	0	0	0	0	0	0
Dec 10	Underlying Price	123.84					Indicative a-t-m Vol		6.57										
12350		1.34	-0.16	-0.46	6.57								0	0	0	0	0	0	0
							Total						0	0	0	0	0	0	0
Mar 11	Underlying Price	128.49					Indicative a-t-m Vol		6.57										
12800		2.05	-0.15	-0.46	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