

## Options on Financial Futures Summary - Interim

**Business Day** Tue 7 Sep 2010

**Previous Business Day**  
Mon 6 Sep 2010

Contract	CONNECT* Volume	Basis Volume	Block Trd Volume	Total Volume	Official Volume	Open Interest	Change
<b>Short Term Interest Rate Products</b>							
Three Month Euribor	77,677	N/A	89,000	166,677	133,262	13,811,493	+43,403
Three Month Euribor Mid-Curve	19,630	N/A	8,000	27,630	18,500	1,854,726	-3,500
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	49,618	N/A	97,000	146,618	54,950	5,376,936	-28,882
THREE MONTH STERLING 2 YEAR MID-CURVE	0	N/A	0	0	0	2,000	0
Three Month Sterling Mid-Curve	6,682	N/A	156,600	163,282	28,100	2,365,994	-4,135
Three Month Euroswiss	0	N/A	0	0	0	0	0
<b>Swapnote Products</b>							
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
<b>Bond Products</b>							
Long Gilt	0	N/A	0	0	0	1,639	-600

\* CONNECT means LIFFE CONNECT (Registered Trademark)

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### Options on Financial Futures - Interim

**Business Day Tue 7 Sep 2010**
**Previous Business Day Mon 6 Sep 2010**
**Three Month Euribor**
**Calls**

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Vol	Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Sep 10</b>	<b>Underlying Price</b>	<b>99.125</b>					<b>Indicative a-t-m Vol</b>	<b>0.15</b>					<b>Time to expiry:</b>				<b>6 Days</b>
95750		3.3750	0.0000	1.00	0.27				0.6050S	0.5900S	0	0	0	0	1,000	0	0
96000		3.1250	0.0000	1.00	0.27				2.0600S	0.3500	0	0	0	0	4,700	0	0
96250		2.8750	0.0000	1.00	0.27				1.8100S	0.5650S	0	0	0	0	1,000	0	0
96500		2.6250	0.0000	1.00	0.27				2.3200S	0.3000	0	0	0	0	2,400	0	0
96750		2.3750	0.0000	1.00	0.27				0.5150S	0.4600S	0	0	0	0	1,801	0	0
97000		2.1250	0.0000	1.00	0.27				1.2750S	0.2500S	0	0	0	0	3,980	0	0
97250		1.8750	0.0000	1.00	0.27				0.4900S	0.4900S	0	0	0	0	200	0	0
97500		1.6250	0.0000	1.00	0.27				1.5250S	0.1700S	0	0	0	0	4,475	0	0
97750		1.3750	0.0000	1.00	0.27				0.8400S	0.3750S	0	0	0	0	8,770	0	0
98000		1.1250	0.0000	1.00	0.27				0.4650S	0.1050S	0	0	0	0	8,225	0	0
98125		1.0000	0.0000	1.00	0.27				0.5400S	0.5000S	0	0	0	0	1,250	0	0
98250		0.8750	0.0000	1.00	0.27				0.9600S	0.1750	0	0	0	0	12,997	0	0
98375		0.7500	0.0000	1.00	0.26				0.4550S	0.3200S	0	0	0	0	9,629	0	0
98500		0.6250	0.0000	1.00	0.26				0.6200S	0.0850S	0	0	0	0	47,770	0	0
98625		0.5000	0.0000	1.00	0.26				0.5800S	0.2000S	0	0	0	0	80,398	0	0
98750		0.3750	0.0000	1.00	0.26				0.4800S	0.0500S	0	0	0	0	92,885	0	0
98875		0.2500	0.0000	1.00	0.38				0.3550S	0.0800S	0	0	0	0	136,359	0	0
99000	0.1200	0.1250	0.0000	0.97	0.53	0.1200S	0.1200S		0.2650	0.0250S	0	186	186	1,086	202,060	-414	0
99125	0.0050	0.0075	-0.0025	0.50	0.15	0.0100S	0.0050		0.1600	0.0050S	0	2,177	2,177	1,836	298,939	-3,543	0
99250		0.0025	0.0000	0.06	0.64				0.1000S	CAB	0	0	0	750	314,592	-3,400	0
99375		CAB	0.0000	0.00	0.47				0.0350S	CAB	0	0	0	0	326,230	-1,750	0
99500		CAB	0.0000	0.00	0.47				0.0150S	CAB	0	0	0	0	204,248	0	0
99625		CAB	0.0000	0.00	0.48				0.0100S	0.0050S	0	0	0	0	24,000	0	0
99750		CAB	0.0000	0.00	0.48				0.0050S	0.0050S	0	0	0	0	1,000	0	0
							<b>Total</b>				<b>0</b>	<b>2,363</b>	<b>2,363</b>	<b>3,672</b>	<b>1,788,908</b>	<b>-9,107</b>	<b>0</b>
<b>Oct 10</b>	<b>Underlying Price</b>	<b>99.065</b>	<b>(Dec 10)</b>				<b>Indicative a-t-m Vol</b>	<b>0.34</b>					<b>Time to expiry:</b>				<b>41 Days</b>
98750		0.3175	0.0000	0.98	0.47				0.2250S	0.2250S	0	0	0	0	500	0	0
98875		0.1950	0.0000	0.91	0.43				0.3150	0.1250S	0	0	0	0	14,910	0	0
99000		0.0900	0.0000	0.70	0.37				0.1600S	0.0450	0	0	0	0	96,245	0	0
99125	0.0250	0.0175	0.0000	0.28	0.31	0.0250	0.0250		0.1400S	0.0150S	0	26	26	0	72,386	0	0
99250		0.0025	0.0000	0.05	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
							<b>Total</b>				<b>0</b>	<b>26</b>	<b>26</b>	<b>0</b>	<b>268,804</b>	<b>0</b>	<b>0</b>
<b>Nov 10</b>	<b>Underlying Price</b>	<b>99.065</b>	<b>(Dec 10)</b>				<b>Indicative a-t-m Vol</b>	<b>0.32</b>					<b>Time to expiry:</b>				<b>69 Days</b>
98875		0.2025	-0.0025	0.87	0.39				0.1600S	0.1600S	0	0	0	0	12,984	0	0
99000		0.0975	-0.0050	0.67	0.34				0.1650S	0.0650	0	0	0	0	22,575	0	0
99125	0.0250	0.0300	-0.0025	0.33	0.31	0.0250	0.0250		0.1050	0.0250	0	1	1	0	34,256	0	0
99250		0.0050	0.0000	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
							<b>Total</b>				<b>0</b>	<b>1</b>	<b>1</b>	<b>0</b>	<b>93,315</b>	<b>0</b>	<b>0</b>



### Options on Financial Futures - Interim

**Business Day Tue 7 Sep 2010**
**Previous Business Day  
Mon 6 Sep 2010**
**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		
<b>Mar 11</b>	<b>Underlying Price</b>	<b>99.030</b>					<b>Indicative a-t-m Vol</b>	<b>0.42</b>					<b>Time to expiry: 188 Days</b>						
97250		1.7800	+0.0250	1.00	0.68				0.8600S	0.4600S	0	0	0	0	19,250	0	0		
97500		1.5300	+0.0250	1.00	0.68				0.6400S	0.3900S	0	0	0	0	11,350	0	0		
97750		1.2800	+0.0250	1.00	0.68				0.5900S	0.4050S	0	0	0	0	10,000	0	0		
98000		1.0350	+0.0250	0.98	0.74				0.7850S	0.2700	0	0	0	0	9,050	0	0		
98250		0.7900	+0.0250	0.95	0.65				0.6450	0.1350	0	0	0	0	21,373	0	0		
98500		0.5475	+0.0200	0.91	0.56				0.6700	0.1000S	0	0	0	0	86,756	0	0		
98625		0.4325	+0.0200	0.86	0.53				0.4100S	0.2550S	0	0	0	500	5,775	+500	0		
98750	0.3200	0.3200	+0.0150	0.79	0.49	0.3250	0.3200		0.4550S	0.0500S	0	9	9	0	137,608	0	0		
98875		0.2200	+0.0125	0.68	0.45				0.3500	0.1250S	0	0	0	500	49,954	+500	0		
99000	0.1300	0.1350	+0.0075	0.54	0.42	0.1300S	0.1300S		0.2850S	0.0250S	0	500	500	0	177,927	0	0		
99125	0.0650	0.0700	+0.0050	0.37	0.39	0.0700S	0.0650S		0.2000S	0.0450S	0	1,020	1,020	0	103,232	0	0		
99250	0.0250	0.0300	+0.0050	0.20	0.36	0.0250S	0.0250S		0.1500S	0.0050S	0	520	520	0	124,229	0	0		
99375	0.0100	0.0125	+0.0025	0.09	0.37	0.0100S	0.0100S		0.0850	0.0050S	0	20	20	0	60,507	0	0		
99500		0.0050	0.0000	0.04	0.38				0.0500	0.0050S	0	0	0	0	33,252	0	0		
99625		0.0025	0.0000	0.02	0.39				0.0200	0.0050S	0	0	0	0	25,700	0	0		
99750		CAB	0.0000	0.01	0.40				0.0050S	0.0050S	0	0	0	0	4,000	0	0		
<b>Total</b>													<b>0</b>	<b>2,069</b>	<b>2,069</b>	<b>1,000</b>	<b>879,963</b>	<b>+1,000</b>	<b>0</b>
<b>Jun 11</b>	<b>Underlying Price</b>	<b>98.990</b>					<b>Indicative a-t-m Vol</b>	<b>0.47</b>					<b>Time to expiry: 279 Days</b>						
97000		1.9900	+0.0400	1.00	0.82				1.8850S	0.5900S	0	0	0	0	4,675	0	0		
97250		1.7425	+0.0375	0.99	0.88				0.5900S	0.5000S	0	0	0	0	3,900	0	0		
97500		1.4975	+0.0375	0.98	0.88				1.4200S	0.4600S	0	0	0	0	6,475	0	0		
97750		1.2525	+0.0375	0.96	0.82				0.8050	0.4300	0	0	0	0	13,100	0	0		
97875		1.1300	+0.0350	0.95	0.79				0.8950	0.8950	0	0	0	0	25	0	0		
98000		1.0075	+0.0325	0.94	0.75				0.9600S	0.3900S	0	0	0	0	20,488	0	0		
98250		0.7675	+0.0300	0.90	0.68				0.5750	0.1300S	0	0	0	0	5,205	0	0		
98500		0.5375	+0.0275	0.83	0.60				0.5950	0.1250S	0	0	0	0	35,374	0	0		
98625	0.4300	0.4275	+0.0225	0.78	0.56	0.4300	0.4300		0.4300	0.2850S	0	500	500	0	3,450	0	0		
98750		0.3275	+0.0175	0.70	0.53				0.4500S	0.0700	0	0	0	0	44,779	0	0		
98875	0.2400	0.2375	+0.0125	0.60	0.51	0.2400	0.2400		0.2850S	0.1400S	0	500	500	0	23,549	0	0		
99000	0.1550	0.1575	+0.0150	0.49	0.47	0.1550	0.1550		0.2950S	0.0400S	0	1,500	1,500	0	135,293	0	0		
99125	0.0950	0.0950	+0.0125	0.36	0.44	0.0950S	0.0900S		0.1400S	0.0550S	0	1,500	1,500	0	106,772	0	0		
99250	0.0450	0.0475	+0.0075	0.23	0.40	0.0450	0.0450		0.1500	0.0150S	0	1,500	1,500	0	154,286	0	0		
99375		0.0175	+0.0025	0.12	0.37				0.0450S	0.0150S	0	0	0	0	13,500	0	0		
99500		0.0075	+0.0025	0.05	0.36				0.0700	0.0050S	0	0	0	0	16,215	0	0		
99750		CAB	0.0000	0.01	0.36				0.0200	0.0050S	0	0	0	0	6,700	0	0		
<b>Total</b>													<b>0</b>	<b>5,500</b>	<b>5,500</b>	<b>0</b>	<b>593,786</b>	<b>0</b>	<b>0</b>

### Options on Financial Futures - Interim

**Business Day Tue 7 Sep 2010**
**Previous Business Day Mon 6 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
<b>Sep 11</b>	<b>Underlying Price</b>	<b>98.940</b>					<b>Indicative a-t-m Vol</b>	<b>0.56</b>					<b>Time to expiry:</b>				<b>377 Days</b>
97250		1.7150	+0.0450	0.95	1.04				0.7150	0.6150S	0	0	0	0	1,170	0	0
97500		1.4700	+0.0450	0.93	0.97				0.6450S	0.5700S	0	0	0	0	6,600	0	0
97750		1.2300	+0.0450	0.91	0.90				0.5500S	0.4800S	0	0	0	0	4,175	0	0
98000		0.9950	+0.0400	0.87	0.82				0.9600	0.2850S	0	0	0	0	17,500	0	0
98250		0.7650	+0.0350	0.82	0.75				0.7800	0.3650	0	0	0	0	16,225	0	0
98500		0.5450	+0.0300	0.74	0.68				0.5600S	0.1500S	0	0	0	0	22,000	0	0
98750		0.3500	+0.0200	0.62	0.61				0.4200S	0.1050	0	0	0	0	50,725	0	0
99000	0.1850	0.1900	+0.0150	0.46	0.55	0.1900S	0.1850S		0.2850S	0.0500S	0	1,500	1,500	0	43,200	0	0
99250		0.0750	+0.0100	0.26	0.47				0.1400S	0.0150S	0	0	0	0	26,950	0	0
99500		0.0150	0.0000	0.08	0.40				0.0800S	0.0050S	0	0	0	0	42,395	0	0
99750		0.0050	+0.0050	0.02	0.38				0.0100S	0.0100S	0	0	0	0	2,000	0	0
							<b>Total</b>				<b>0</b>	<b>1,500</b>	<b>1,500</b>	<b>0</b>	<b>232,940</b>	<b>0</b>	<b>0</b>
<b>Dec 11</b>	<b>Underlying Price</b>	<b>98.840</b>					<b>Indicative a-t-m Vol</b>	<b>0.65</b>					<b>Time to expiry:</b>				<b>468 Days</b>
97250		1.6350	+0.0450	0.92	1.03				0.6150S	0.6000S	0	0	0	0	350	0	0
97500		1.3950	+0.0400	0.89	0.97				0.6350S	0.5100S	0	0	0	0	24,500	0	0
97750		1.1650	+0.0400	0.86	0.91				1.0300	0.4650S	0	0	0	0	18,295	0	0
98000		0.9350	+0.0300	0.82	0.84				0.8600S	0.4150S	0	0	0	0	13,350	0	0
98250		0.7250	+0.0400	0.75	0.79				0.5000S	0.3100	0	0	0	0	3,275	0	0
98500		0.5250	+0.0350	0.66	0.73				0.5300S	0.1850S	0	0	0	0	14,650	0	0
98750	0.3400	0.3450	+0.0250	0.55	0.67	0.3400S	0.3400S		0.4050S	0.1100S	0	500	500	0	42,575	0	0
99000		0.2000	+0.0150	0.41	0.61				0.3000S	0.0700S	0	0	0	0	38,644	0	0
99250		0.0900	+0.0100	0.25	0.54				0.1900S	0.0150S	0	0	0	0	38,851	0	0
99500		0.0300	+0.0050	0.11	0.48				0.0350S	0.0200S	0	0	0	0	21,000	0	0
							<b>Total</b>				<b>0</b>	<b>500</b>	<b>500</b>	<b>0</b>	<b>215,490</b>	<b>0</b>	<b>0</b>
<b>Mar 12</b>	<b>Underlying Price</b>	<b>98.750</b>					<b>Indicative a-t-m Vol</b>	<b>0.72</b>					<b>Time to expiry:</b>				<b>559 Days</b>
96500		2.2950	+0.0450	0.93	1.25				2.0100S	2.0100S	0	0	0	0	100	0	0
97750		1.1300	+0.0400	0.80	0.97				0.5400S	0.5400S	0	0	0	0	500	0	0
98000		0.9150	+0.0350	0.75	0.90				0.7900	0.4600S	0	0	0	0	3,000	0	0
98250		0.7100	+0.0300	0.69	0.84				0.6300S	0.4300S	0	0	0	0	15,150	0	0
98500		0.5200	+0.0250	0.61	0.78				0.5450S	0.3250	0	0	0	0	13,850	0	0
98750	0.3450	0.3500	+0.0200	0.50	0.72	0.3450S	0.3450S		0.3900S	0.3050	0	400	400	1,000	14,000	+500	0
99000		0.2100	+0.0100	0.38	0.65				0.2350S	0.1000S	0	0	0	0	11,045	0	0
99250		0.1000	+0.0050	0.24	0.58				0.0850	0.0850	0	0	0	0	2,025	0	0
99500		0.0350	0.0000	0.12	0.51				0.0550	0.0100	0	0	0	0	34,500	0	0
							<b>Total</b>				<b>0</b>	<b>400</b>	<b>400</b>	<b>1,000</b>	<b>94,170</b>	<b>+500</b>	<b>0</b>

### Options on Financial Futures - Interim

Business Day **Tue 7 Sep 2010**

Previous Business Day  
**Mon 6 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	
Jun 12	Underlying Price	<b>98.640</b>					Indicative a-t-m Vol	<b>0.76</b>						Time to expiry:	<b>650 Days</b>				
98250		0.6700	+0.0200	0.64	0.86				0.7300S	0.4800S		0	0	0	0	15,350	0	0	
98500	0.4900	0.4900	+0.0100	0.56	0.80	0.5000S	0.4900S		0.5250S	0.4200S		0	1,250	1,250	0	8,750	0	0	
98750		0.3350	+0.0100	0.46	0.74				0.3800S	0.3250S		0	0	0	0	8,000	0	0	
99000		0.2050	+0.0050	0.34	0.68				0.2300S	0.2250S		0	0	0	0	10,700	0	0	
99250		0.1050	+0.0050	0.23	0.61				0.1100S	0.1100S		0	0	0	0	2,750	0	0	
99500		0.0450	+0.0050	0.12	0.55				0.0600	0.0350S		0	0	0	0	14,500	0	0	
							<b>Total</b>					<b>0</b>	<b>1,250</b>	<b>1,250</b>	<b>0</b>	<b>60,050</b>	<b>0</b>	<b>0</b>	
						<b>Total</b>	<b>Calls</b>					<b>8,000</b>	<b>30,648</b>	<b>38,648</b>	<b>25,172</b>	<b>6,567,314</b>	<b>-15,607</b>	<b>0</b>	

### Options on Financial Futures - Interim

**Business Day Tue 7 Sep 2010**
**Previous Business Day Mon 6 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
<b>Sep 10</b>	<b>Underlying Price</b>	<b>99.125</b>					<b>Indicative a-t-m Vol</b>	<b>0.15</b>						<b>Time to expiry:</b>				<b>6 Days</b>
91000		CAB	0.0000	0.00	0.27				0.0050S	0.0050S		0	0	0	0	523	0	0
92750		CAB	0.0000	0.00	0.27				0.0100S	0.0050		0	0	0	0	754	0	0
94750		CAB	0.0000	0.00	0.27				0.0450	0.0100		0	0	0	0	1,025	0	0
95000		CAB	0.0000	0.00	0.27				0.0300S	0.0050S		0	0	0	0	2,150	0	0
95250		CAB	0.0000	0.00	0.27				0.2650S	0.2650S		0	0	0	0	250	0	0
95500		CAB	0.0000	0.00	0.27				0.0300S	0.0200S		0	0	0	0	1,200	0	0
95750		CAB	0.0000	0.00	0.27				0.5900S	0.5650S		0	0	0	0	1,800	0	0
96000		CAB	0.0000	0.00	0.27				0.4950S	0.0050		0	0	0	0	53,942	0	0
96250		CAB	0.0000	0.00	0.27				0.5650S	0.5300S		0	0	0	0	6,175	0	0
96375		CAB	0.0000	0.00	0.27				0.0150	0.0150		0	0	0	0	10	0	0
96500		CAB	0.0000	0.00	0.27				0.5850S	0.0050S		0	0	0	0	20,620	0	0
96625		CAB	0.0000	0.00	0.27				0.0500	0.0500		0	0	0	0	10	0	0
96750		CAB	0.0000	0.00	0.27				0.5800S	0.0450S		0	0	0	0	9,401	0	0
97000		CAB	0.0000	0.00	0.27				0.5650S	0.0100S		0	0	0	0	39,246	0	0
97125		CAB	0.0000	0.00	0.27				0.0400	0.0400		0	0	0	0	1,250	0	0
97250		CAB	0.0000	0.00	0.27				1.1300S	0.0050		0	0	0	0	29,360	0	0
97375		CAB	0.0000	0.00	0.27				0.1550	0.0350S		0	0	0	0	8,060	0	0
97500		CAB	0.0000	0.00	0.27				0.5150S	0.0050S		0	0	0	0	38,759	0	0
97625		CAB	0.0000	0.00	0.27				0.1450S	0.0050S		0	0	0	0	7,121	0	0
97750		CAB	0.0000	0.00	0.27				0.5350S	0.0100S		0	0	0	0	55,652	0	0
97875		CAB	0.0000	0.00	0.27				0.1850S	0.0050S		0	0	0	0	10,410	0	0
98000		CAB	0.0000	0.00	0.27				0.5000S	0.0050S		0	0	0	0	80,449	0	0
98125		CAB	0.0000	0.00	0.27				0.3300S	0.0050		0	0	0	0	25,080	0	0
98250		CAB	0.0000	0.00	0.27				0.4300S	0.0050S		0	0	0	0	83,818	0	0
98375		CAB	0.0000	0.00	0.26				0.4150S	0.0050S		0	0	0	0	53,584	0	0
98500		CAB	0.0000	0.00	0.26				0.4700S	0.0050S		0	0	0	0	137,299	0	0
98625		CAB	0.0000	0.00	0.26				0.3800S	0.0050S		0	0	0	0	193,778	0	0
98750		CAB	0.0000	0.00	0.26				0.4600S	0.0050		0	0	0	0	254,850	0	0
98875		CAB	0.0000	0.00	0.38				0.5200S	0.0050S		0	0	0	0	250,820	0	0
99000		CAB	0.0000	-0.03	0.53				0.6150S	0.0050		0	0	0	0	215,203	0	0
99125	0.0100	0.0075	-0.0025	-0.50	0.15	0.0100	0.0100		0.2700S	0.0100		0	854	854	0	160,837	0	0
99250		0.1275	0.0000	-0.94	0.64				0.2950S	0.1250S		0	0	0	0	24,050	0	0
							<b>Total</b>					<b>0</b>	<b>854</b>	<b>854</b>	<b>0</b>	<b>1,767,486</b>	<b>0</b>	<b>0</b>
<b>Oct 10</b>	<b>Underlying Price</b>	<b>99.065</b>	<b>(Dec 10)</b>				<b>Indicative a-t-m Vol</b>	<b>0.34</b>						<b>Time to expiry:</b>				<b>41 Days</b>
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	0.59				0.0450	0.0150		0	0	0	0	1,250	0	0
98500		CAB	0.0000	0.00	0.56				0.0650	0.0050		0	0	0	0	12,240	0	0
98625		CAB	0.0000	-0.01	0.52				0.1200S	CAB		0	0	0	0	8,431	0	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	0.0000	-0.09	0.43					0.1850S	0.0050		0	0	0	0	21,168	0	0
99000	0.0250	0.0000	-0.30	0.37					0.1900S	0.0200		0	0	0	0	31,558	0	0
99125	0.0775	0.0000	-0.72	0.31					0.2950S	0.0650S		0	0	0	0	26,100	0	0
							<b>Total</b>					<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>135,437</b>	<b>0</b>	<b>0</b>

### Options on Financial Futures - Interim

**Business Day** Tue 7 Sep 2010  
**Three Month Euribor**

**Previous Business Day**  
Mon 6 Sep 2010

#### Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Nov 10</b>	<b>Underlying Price</b>	<b>99.065</b>	<b>(Dec 10)</b>				<b>Indicative a-t-m Vol</b>	<b>0.32</b>					<b>Time to expiry:</b>				<b>69 Days</b>
98500		CAB	0.0000	-0.01	0.53				0.0450	0.0300S	0	0	0	0	1,500	0	0
98750			0.0050	0.0000	-0.05	0.45			0.0900S	0.0050	0	0	0	0	4,000	0	0
98875			0.0125	-0.0025	-0.13	0.39			0.0800	0.0250S	0	0	0	0	2,201	0	0
99000	0.0300		0.0325	-0.0050	-0.33	0.34	0.0300	0.0300	0.1850S	0.0300	0	2,000	2,000	0	2,500	0	0
99125			0.0900	-0.0025	-0.67	0.31			0.1100S	0.0700S	0	0	0	0	800	0	0
							<b>Total</b>				<b>0</b>	<b>2,000</b>	<b>2,000</b>	<b>0</b>	<b>11,001</b>	<b>0</b>	<b>0</b>
<b>Dec 10</b>	<b>Underlying Price</b>	<b>99.065</b>					<b>Indicative a-t-m Vol</b>	<b>0.33</b>					<b>Time to expiry:</b>				<b>97 Days</b>
93000		CAB	0.0000	0.00	0.55				0.0150	CAB	0	0	0	0	319	0	0
93750		CAB	0.0000	0.00	0.55				0.0100	0.0100	0	0	0	0	120	0	0
94000		CAB	0.0000	0.00	0.55				0.0350	0.0350	0	0	0	0	250	0	0
94500		CAB	0.0000	0.00	0.55				0.0350S	0.0050	0	0	0	0	1,000	0	0
95000		CAB	0.0000	0.00	0.55				0.0750	0.0250S	0	0	0	0	11,300	0	0
95500		CAB	0.0000	0.00	0.55				0.0650	0.0650	0	0	0	0	2,000	0	0
95750		CAB	0.0000	0.00	0.55				0.0800S	0.0400S	0	0	0	0	4,900	0	0
96000		CAB	0.0000	0.00	0.55				0.1300S	0.0250	0	0	0	0	50,290	0	0
96125		CAB	0.0000	0.00	0.55				0.0050	0.0050	0	0	0	0	150	0	0
96250		CAB	0.0000	0.00	0.55				0.1150S	0.1100S	0	0	0	0	7,525	0	0
96500		CAB	0.0000	0.00	0.55				0.1900	0.0150	0	0	0	0	7,523	0	0
96750		CAB	0.0000	0.00	0.55				0.5000S	0.0050S	0	0	0	0	9,635	0	0
97000		CAB	0.0000	0.00	0.55				0.4950S	0.0050	0	0	0	0	33,490	0	0
97250		CAB	0.0000	0.00	0.55				0.4850S	0.0050	0	0	0	0	33,760	0	0
97375		CAB	0.0000	0.00	0.55				0.0450S	0.0450S	0	0	0	0	2,000	0	0
97500		CAB	0.0000	0.00	0.55				0.6200S	0.0050	0	0	0	0	53,830	0	0
97625		CAB	0.0000	0.00	0.54				0.1500S	0.0150	0	0	0	0	12,250	0	0
97750		CAB	0.0000	0.00	0.54				0.5300S	0.0050S	0	0	0	0	57,780	0	0
97875		CAB	0.0000	0.00	0.54				0.2050S	0.0050	0	0	0	0	16,599	0	0
98000		CAB	0.0000	0.00	0.54				0.6400S	0.0050S	0	0	0	0	90,168	0	0
98125		CAB	0.0000	0.00	0.54				0.2800S	0.0050	0	0	0	0	22,600	0	0
98250		CAB	0.0000	0.00	0.54				0.5350S	0.0050S	0	0	0	0	129,662	0	0
98375		CAB	0.0000	-0.01	0.54				0.3700S	0.0050	0	0	0	0	37,182	0	0
98500	0.0025		0.0000	-0.02	0.52				0.5850S	0.0050S	0	0	0	0	269,801	0	0
98625	0.0050		0.0000	-0.04	0.49				0.3450S	0.0050S	0	0	0	0	251,878	0	0
98750	0.0050		0.0075	-0.0025	-0.08	0.43	0.0050S	0.0050S	0.7300S	0.0050S	5,000	1,000	6,000	0	285,685	0	0
98875	0.0200		0.0200	-0.0025	-0.17	0.40	0.0200	0.0150S	0.3050S	0.0150S	5,000	1,220	6,220	2,060	226,742	0	0
99000	0.0450		0.0450	-0.0050	-0.36	0.36	0.0450	0.0450	0.9100S	0.0350S	0	760	760	2,530	232,739	-2,010	0
99125	0.0950		0.0975	-0.0025	-0.65	0.31	0.1000S	0.0950S	0.3050S	0.0850S	5,000	3,500	8,500	500	65,603	-1,000	0
99250	0.1900		0.1950	0.0000	-0.87	0.32	0.1900S	0.1900S	0.3500S	0.1900S	5,000	1,000	6,000	0	17,500	0	0
							<b>Total</b>				<b>20,000</b>	<b>7,480</b>	<b>27,480</b>	<b>5,090</b>	<b>1,934,281</b>	<b>-3,010</b>	<b>0</b>

### Options on Financial Futures - Interim

**Business Day Tue 7 Sep 2010**
**Previous Business Day Mon 6 Sep 2010**
**Three Month Euribor**
**Puts**

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Jan 11</b>	<b>Underlying Price</b>	<b>99.030</b>	<b>(Mar 11)</b>				<b>Indicative a-t-m Vol</b>	<b>0.41</b>					<b>Time to expiry: 132 Days</b>				
98250		0.0050	0.0000	-0.03	0.68				0.0050	0.0050	0	0	0	0	25	0	0
98500		0.0100	-0.0025	-0.06	0.58				0.0450	0.0450	0	0	0	0	1,600	0	0
98625	0.0150	0.0150	-0.0050	-0.10	0.52	0.0150	0.0150		0.0350	0.0150	17,000	25	17,025	35,000	148,500	+35,000	0
98750		0.0250	-0.0075	-0.17	0.48				0.1100S	0.0300S	3,000	0	3,000	0	185,500	0	0
98875		0.0450	-0.0125	-0.28	0.44				0.0900	0.0500S	17,000	0	17,000	35,000	109,600	+33,500	0
99000	0.0850	0.0850	-0.0150	-0.45	0.41	0.0850S	0.0850S		0.2250S	0.0850S	9,000	1,500	10,500	0	183,000	0	0
99125		0.1475	-0.0200	-0.66	0.39				0.2000S	0.1550S	0	0	0	0	2,500	0	0
							<b>Total</b>				<b>46,000</b>	<b>1,525</b>	<b>47,525</b>	<b>70,000</b>	<b>630,725</b>	<b>+68,500</b>	<b>0</b>
<b>Feb 11</b>	<b>Underlying Price</b>	<b>99.030</b>	<b>(Mar 11)</b>				<b>Indicative a-t-m Vol</b>	<b>0.41</b>					<b>Time to expiry: 160 Days</b>				
99000		0.0950	-0.0150	-0.46	0.42						0	0	0	0	0	0	0
							<b>Total</b>				<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>99.030</b>					<b>Indicative a-t-m Vol</b>	<b>0.42</b>					<b>Time to expiry: 188 Days</b>				
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	0.68						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	0.74				0.6950	0.0050	0	0	0	0	36,739	0	0
98125		0.0075	0.0000	-0.03	0.69				0.0950S	0.0300S	0	0	0	0	7,350	0	0
98250		0.0100	0.0000	-0.05	0.65				0.4950S	0.0300	0	0	0	0	129,364	0	0
98375		0.0125	-0.0025	-0.06	0.60				0.1450S	0.0200	0	0	0	0	42,280	0	0
98500	0.0200	0.0175	-0.0050	-0.09	0.56	0.0200S	0.0100S		0.6800S	0.0100S	0	2,010	2,010	0	124,789	0	0
98625	0.0300	0.0275	-0.0050	-0.14	0.53	0.0300S	0.0300S		0.2400S	0.0300S	0	2,500	2,500	0	90,065	0	0
98750		0.0400	-0.0100	-0.21	0.49				0.8500S	0.0500S	0	0	0	0	176,390	0	0
98875	0.0700	0.0650	-0.0125	-0.32	0.45	0.0700S	0.0700S		0.2750S	0.0700S	0	500	500	0	43,350	0	0
99000	0.1150	0.1050	-0.0175	-0.46	0.42	0.1150S	0.1150S		1.0500S	0.1050S	0	2,000	2,000	0	177,505	0	0
99125		0.1650	-0.0200	-0.63	0.39				0.3950S	0.1700S	0	0	0	0	22,420	0	0
							<b>Total</b>				<b>0</b>	<b>7,010</b>	<b>7,010</b>	<b>0</b>	<b>998,030</b>	<b>0</b>	<b>0</b>

### Options on Financial Futures - Interim

**Business Day Tue 7 Sep 2010**
**Previous Business Day Mon 6 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	98.990					Indicative a-t-m Vol	0.47				Time to expiry:	279 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	0.82			0.6650S	0.0050S	0	0	0	0	73,178	0	0	0
97250			0.0025	-0.0025	-0.01	0.88		0.6300S	0.0200S	0	0	0	0	45,925	0	0	0
97500			0.0075	-0.0025	-0.02	0.88		0.6050S	0.0100S	0	0	0	0	41,460	0	0	0
97750			0.0125	-0.0025	-0.04	0.82		0.6000S	0.0200	0	0	0	0	22,531	0	0	0
97875			0.0150	-0.0050	-0.05	0.79		0.0850	0.0350S	0	0	0	0	2,000	0	0	0
98000			0.0175	-0.0075	-0.06	0.75		0.6000	0.0250S	0	0	0	0	47,578	0	0	0
98125			0.0225	-0.0075	-0.08	0.72		0.1200	0.0350	0	0	0	0	34,775	0	0	0
98250			0.0275	-0.0100	-0.10	0.68		0.4300S	0.0400	0	0	0	0	42,655	0	0	0
98375			0.0375	-0.0075	-0.13	0.64		0.1750S	0.0500S	0	0	0	2,000	111,175	+820	0	
98500			0.0475	-0.0125	-0.17	0.60		0.4150S	0.0750S	3,500	0	3,500	0	54,698	0	0	
98625	0.0600	0.0625	-0.0175	-0.22	0.56	0.0600S	0.0600S	0.2600S	0.0600S	0	10	10	4,000	309,500	+4,000	0	
98750		0.0875	-0.0225	-0.30	0.53			0.3750S	0.0950	3,500	0	3,500	1,000	72,107	-500	0	
98875		0.1225	-0.0275	-0.40	0.51			0.3550S	0.1400S	0	0	0	3,000	220,000	+2,000	0	
99000	0.1700	0.1675	-0.0250	-0.51	0.47	0.1700S	0.1700S	0.4100S	0.1700S	0	500	500	1,000	48,777	0	0	
99125	0.2300	0.2300	-0.0275	-0.64	0.44	0.2300S	0.2300S	0.3850S	0.2300S	0	1,000	1,000	1,000	2,150	+1,000	0	
<b>Total</b>										<b>7,000</b>	<b>1,510</b>	<b>8,510</b>	<b>12,000</b>	<b>1,255,449</b>	<b>+7,320</b>	<b>0</b>	

### Options on Financial Futures - Interim

**Business Day** Tue 7 Sep 2010  
**Three Month Euribor**

**Previous Business Day**  
Mon 6 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	
<b>Sep 11</b>	<b>Underlying Price</b>	<b>98.940</b>					<b>Indicative a-t-m Vol</b>					<b>0.56</b>					<b>Time to expiry: 377 Days</b>
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		CAB	-0.0050	-0.01	1.19			0.1250	0.1050S	0	0	0	0	6,001	0	0	
96250			0.0050	-0.0050	-0.02	1.27		0.1150S	0.1150S	0	0	0	0	2,100	0	0	
96500			0.0100	-0.0050	-0.02	1.23		0.2500S	0.0350S	0	0	0	0	5,700	0	0	
97000			0.0200	-0.0050	-0.04	1.12		0.2550S	0.0200S	0	0	0	0	14,250	0	0	
97250			0.0250	-0.0050	-0.05	1.04		0.6150S	0.0550S	0	0	0	0	16,120	0	0	
97500			0.0300	-0.0050	-0.07	0.97		0.6300S	0.0300S	0	0	0	0	11,800	0	0	
97750			0.0400	-0.0050	-0.09	0.90		0.6200S	0.0400S	0	0	0	0	8,000	0	0	
98000			0.0550	-0.0100	-0.13	0.82		0.4300S	0.0550S	0	0	0	0	17,550	0	0	
98250			0.0750	-0.0150	-0.18	0.75		0.7150S	0.1750S	0	0	0	0	15,050	0	0	
98500			0.1050	-0.0200	-0.26	0.68		0.5150S	0.1050	0	0	0	0	21,850	0	0	
98750			0.1600	-0.0300	-0.38	0.61		0.5500S	0.1850S	0	0	0	0	18,625	0	0	
99000	0.2500	0.2500	-0.0350	-0.54	0.55	0.2550S	0.2500S	0.4950S	0.2500S	0	1,500	1,500	0	7,250	0	0	
							<b>Total</b>			<b>0</b>	<b>1,500</b>	<b>1,500</b>	<b>0</b>	<b>169,546</b>	<b>0</b>	<b>0</b>	
<b>Dec 11</b>	<b>Underlying Price</b>	<b>98.840</b>					<b>Indicative a-t-m Vol</b>					<b>0.65</b>					<b>Time to expiry: 468 Days</b>
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	4,000	0	4,000	0	50,276	0	0	
96250			0.0200	0.0000	-0.03	1.28		0.1000	0.0500S	0	0	0	0	100	0	0	
96500			0.0250	0.0000	-0.04	1.25		0.2400S	0.0550S	0	0	0	0	16,350	0	0	
96750			0.0300	0.0000	-0.05	1.16		0.1400S	0.0700S	0	0	0	0	12,000	0	0	
97000			0.0350	-0.0050	-0.06	1.10		0.2400S	0.0450	0	0	0	0	11,050	0	0	
97250			0.0450	-0.0050	-0.08	1.03		0.6200	0.1150	0	0	0	0	6,350	0	0	
97500			0.0550	-0.0100	-0.11	0.97		0.5900S	0.0750S	0	0	0	0	17,600	0	0	
97750			0.0750	-0.0100	-0.14	0.91		0.6150S	0.1700S	0	0	0	0	16,665	0	0	
98000	0.0950	0.0950	-0.0200	-0.18	0.84	0.0950S	0.0950S	0.5300S	0.0950S	1,000	10,000	11,000	0	27,850	0	0	
98250	0.1450	0.1350	-0.0100	-0.25	0.79	0.1450S	0.1450S	0.4750S	0.1450S	1,000	1,500	2,500	10,000	10,400	-6,050	0	
98500	0.1850	0.1850	-0.0150	-0.34	0.73	0.1850S	0.1850S	0.4700S	0.1850S	1,000	10,000	11,000	0	22,800	0	0	
98750	0.2700	0.2550	-0.0250	-0.45	0.67	0.2700S	0.2550S	0.5350S	0.2500S	1,000	2,000	3,000	10,000	22,050	-8,000	0	
99000			0.3600	-0.0350	-0.59	0.61		0.6250S	0.6100S	0	0	0	0	500	0	0	
							<b>Total</b>			<b>8,000</b>	<b>23,500</b>	<b>31,500</b>	<b>20,000</b>	<b>214,612</b>	<b>-14,050</b>	<b>0</b>	

### Options on Financial Futures - Interim

**Business Day** Tue 7 Sep 2010  
**Three Month Euribor**

**Previous Business Day**  
Mon 6 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	
<b>Mar 12</b>	<b>Underlying Price</b>	<b>98.750</b>					<b>Indicative a-t-m Vol</b>	<b>0.72</b>				<b>Time to expiry:</b>	<b>559 Days</b>				
95000		0.0100	-0.0050	-0.02	1.49			0.0500	0.0250	0	0	0	0	600	0	0	0
96000		0.0300	-0.0050	-0.04	1.35			0.0600S	0.0600S	0	0	0	0	1,000	0	0	0
96250		0.0350	-0.0050	-0.05	1.30			0.0800	0.0800	0	0	0	0	300	0	0	0
96500		0.0450	-0.0050	-0.07	1.25			0.1700S	0.0900S	0	0	0	0	4,025	0	0	0
96750		0.0550	-0.0050	-0.08	1.19			0.1450	0.1400	0	0	0	0	2,000	0	0	0
97000		0.0650	-0.0050	-0.10	1.14			0.2200S	0.0700S	0	0	0	0	14,337	0	0	0
97250		0.0850	-0.0050	-0.13	1.08					0	0	0	0	2,000	0	0	0
97500		0.1050	-0.0100	-0.16	1.02			0.3200S	0.1300	0	0	0	0	9,675	0	0	0
97750		0.1300	-0.0100	-0.20	0.97			0.4800S	0.1400S	0	0	0	0	1,000	0	0	0
98000		0.1650	-0.0150	-0.25	0.90			0.5400S	0.1950S	0	0	0	0	5,250	0	0	0
98250		0.2100	-0.0200	-0.31	0.84			0.5350S	0.4600S	0	0	0	0	8,100	0	0	0
98500		0.2700	-0.0250	-0.39	0.78			0.5600S	0.2900S	0	0	0	0	13,825	0	0	0
98750	0.3550	0.3500	-0.0300	-0.50	0.72	0.3550S	0.3550S	0.4250S	0.3300S	0	400	400	1,000	10,750	+250	0	0
99000		0.4600	-0.0400	-0.62	0.65					0	0	0	0	1,000	0	0	0
							<b>Total</b>			<b>0</b>	<b>400</b>	<b>400</b>	<b>1,000</b>	<b>73,862</b>	<b>+250</b>	<b>0</b>	<b>0</b>
<b>Jun 12</b>	<b>Underlying Price</b>	<b>98.640</b>					<b>Indicative a-t-m Vol</b>	<b>0.76</b>				<b>Time to expiry:</b>	<b>650 Days</b>				
95000		0.0300	0.0000	-0.04	1.57			0.0650S	0.0650S	0	0	0	0	500	0	0	0
95750		0.0450	-0.0050	-0.06	1.41			0.0700S	0.0700S	0	0	0	0	500	0	0	0
96250		0.0600	-0.0100	-0.08	1.31			0.1200S	0.1200S	0	0	0	0	750	0	0	0
97000		0.1050	-0.0100	-0.13	1.14			0.2000S	0.1950S	0	0	0	0	12,700	0	0	0
97250		0.1250	-0.0150	-0.16	1.09			0.2300S	0.2250S	0	0	0	0	1,250	0	0	0
97500		0.1500	-0.0200	-0.20	1.03			0.1650S	0.1650S	0	0	0	0	4,000	0	0	0
98000		0.2300	-0.0250	-0.30	0.92					0	0	0	0	3,500	0	0	0
98250		0.2800	-0.0350	-0.36	0.86			0.5550S	0.2800S	0	0	0	0	14,350	0	0	0
98500	0.3500	0.3500	-0.0450	-0.44	0.80	0.3500S	0.3500S	0.5600S	0.3500S	0	1,250	1,250	0	6,700	0	0	0
98750		0.4450	-0.0450	-0.54	0.74			0.4800S	0.4400S	0	0	0	0	9,500	0	0	0
							<b>Total</b>			<b>0</b>	<b>1,250</b>	<b>1,250</b>	<b>0</b>	<b>53,750</b>	<b>0</b>	<b>0</b>	<b>0</b>
						<b>Total</b>	<b>Puts</b>			<b>81,000</b>	<b>47,029</b>	<b>128,029</b>	<b>108,090</b>	<b>7,244,179</b>	<b>+59,010</b>	<b>0</b>	<b>0</b>

### Options on Financial Futures - Interim

**Business Day Tue 7 Sep 2010**
**Previous Business Day**  
**Mon 6 Sep 2010**
**Three Month Euribor Mid-Curve**
**Calls**

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Sep 10 Underlying Price</b>		<b>98.940</b>	<b>(Sep 11)</b>	<b>Indicative a-t-m Vol</b>		<b>0.71</b>	<b>Time to expiry: 6 Days</b>									
97250		1.6900	+0.0500	1.00	1.02			0.5350	0.4950	0	0	0	0	280	0	0
97375		1.5650	+0.0500	1.00	1.01			0.4300	0.4250S	0	0	0	0	1,500	0	0
97500		1.4400	+0.0500	1.00	1.03			0.3800S	0.3600	0	0	0	0	203	0	0
97625		1.3150	+0.0500	1.00	1.04			0.4300S	0.2900S	0	0	0	0	4,651	0	0
97750		1.1900	+0.0500	1.00	1.05			0.3500S	0.2400S	0	0	0	0	5,250	0	0
97875		1.0650	+0.0500	1.00	1.04			0.4550S	0.1950S	0	0	0	0	1,750	0	0
98000		0.9400	+0.0500	1.00	1.05			0.7300S	0.1050S	0	0	0	0	39,071	0	0
98125		0.8150	+0.0500	1.00	1.05			0.3250S	0.1050S	0	0	0	0	24,752	0	0
98250		0.6900	+0.0500	1.00	1.07			0.7250S	0.0700S	0	0	0	0	33,799	-1,000	0
98375		0.5650	+0.0500	1.00	1.16			0.4600S	0.0550S	0	0	0	0	5,250	0	0
98500		0.4400	+0.0500	1.00	1.20			0.4400S	0.0650S	0	0	0	0	14,765	0	0
98625		0.3150	+0.0450	0.98	1.19			0.3500	0.0500S	0	0	0	0	19,356	0	0
98750	0.1850	0.1900	+0.0400	0.96	0.90	0.1850S	0.1850S	0.2850S	0.0250S	0	500	500	0	42,245	0	0
98875	0.0700	0.0750	+0.0300	0.78	0.69	0.0700S	0.0650S	0.2050S	0.0100	0	1,300	1,300	250	58,248	+125	0
99000	0.0100	0.0150	+0.0100	0.25	0.72	0.0150	0.0100	0.1300S	0.0050	0	10,500	10,500	0	43,308	-1,000	0
99125		CAB	0.0000	0.03	0.77			0.0900S	0.0050S	0	0	0	0	24,300	0	0
99250		CAB	0.0000	0.00	0.78			0.0500	0.0050	0	0	0	0	29,367	0	0
99500		CAB	0.0000	0.00	0.73			0.0150S	0.0100S	0	0	0	0	3,000	0	0
<b>Total</b>										<b>0</b>	<b>12,300</b>	<b>12,300</b>	<b>250</b>	<b>351,095</b>	<b>-1,875</b>	<b>0</b>
<b>Oct 10 Underlying Price</b>		<b>98.840</b>	<b>(Dec 11)</b>	<b>Indicative a-t-m Vol</b>		<b>0.62</b>	<b>Time to expiry: 41 Days</b>									
98500		0.3500	+0.0400	0.92	0.74			0.3700S	0.1900S	0	0	0	0	1,500	0	0
98625	0.2400	0.2400	+0.0350	0.82	0.70	0.2400S	0.2400S	0.2400S	0.2400S	0	250	250	0	250	0	0
98750		0.1400	+0.0250	0.66	0.65			0.1750	0.0700	0	0	0	0	2,713	0	0
98875	0.0650	0.0650	+0.0150	0.43	0.61	0.0650S	0.0650S	0.1600S	0.0500S	0	750	750	0	1,400	0	0
99000		0.0200	+0.0050	0.20	0.57			0.0450S	0.0400S	0	0	0	0	4,500	0	0
99125	0.0050	0.0050	0.0000	0.08	0.59	0.0050S	0.0050S	0.0200S	0.0050S	0	500	500	0	500	0	0
99250		CAB	0.0000	0.02	0.61			0.0050S	0.0050S	0	0	0	0	1,500	0	0
<b>Total</b>										<b>0</b>	<b>1,500</b>	<b>1,500</b>	<b>0</b>	<b>12,363</b>	<b>0</b>	<b>0</b>
<b>Nov 10 Underlying Price</b>		<b>98.840</b>	<b>(Dec 11)</b>	<b>Indicative a-t-m Vol</b>		<b>0.66</b>	<b>Time to expiry: 69 Days</b>									
98625		0.2600	+0.0350	0.76	0.72			0.1850S	0.1850S	0	0	0	0	3,000	0	0
98750		0.1700	+0.0300	0.62	0.68			0.1150S	0.1150S	0	0	0	0	3,000	0	0
98875		0.0950	+0.0200	0.45	0.65			0.0650S	0.0650S	0	0	0	0	3,000	0	0
99000		0.0450	+0.0100	0.28	0.62			0.0700S	0.0350S	0	0	0	0	7,500	0	0
99250		0.0050	0.0000	0.05	0.59			0.0150S	0.0100S	0	0	0	0	6,000	0	0
<b>Total</b>										<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>22,500</b>	<b>0</b>	<b>0</b>

### Options on Financial Futures - Interim

**Business Day** Tue 7 Sep 2010

**Previous Business Day**  
 Mon 6 Sep 2010

**Three Month Euribor Mid-Curve**
**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
<b>Dec 10</b>	<b>Underlying Price</b>	<b>98.840</b>	<b>(Dec 11)</b>				<b>Indicative a-t-m Vol</b>	<b>0.64</b>			<b>Time to expiry:</b>	<b>97 Days</b>					
97375		1.4650	+0.0500	1.00	0.85				0.4450	0.4450	0	0	0	0	10	0	0
97625		1.2150	+0.0500	1.00	0.86				0.3900S	0.3850S	0	0	0	0	350	0	0
97750		1.0900	+0.0500	0.99	0.87				0.3700S	0.2700S	0	0	0	0	10,750	0	0
97875		0.9650	+0.0450	0.98	0.87				0.3150S	0.3150S	0	0	0	0	3,000	0	0
98000		0.8450	+0.0450	0.97	0.91				0.3500S	0.1200	0	0	0	0	16,750	0	0
98125		0.7250	+0.0450	0.94	0.88				0.2850S	0.2600S	0	0	0	0	2,250	0	0
98250		0.6050	+0.0400	0.91	0.85				0.5800S	0.1100S	0	0	0	0	12,500	0	0
98375		0.4900	+0.0400	0.87	0.81				0.2550S	0.1150S	0	0	0	0	3,750	0	0
98500		0.3800	+0.0350	0.81	0.77				0.4500S	0.0850S	0	0	0	0	88,700	0	0
98625		0.2800	+0.0300	0.72	0.72				0.3200S	0.0600S	0	0	0	0	10,250	0	0
98750		0.1850	+0.0250	0.60	0.67				0.2500S	0.0250	0	0	0	0	108,235	0	0
98875	0.1100	0.1100	+0.0200	0.46	0.62	0.1100S	0.1050		0.1450S	0.0350S	0	20	20	0	136,500	0	0
99000		0.0550	+0.0050	0.30	0.59				0.1050S	0.0250S	0	0	0	0	47,871	0	0
99125		0.0250	0.0000	0.16	0.57				0.0650S	0.0150S	0	0	0	0	13,000	0	0
99250		0.0150	+0.0050	0.09	0.61				0.0150S	0.0050S	0	0	0	0	4,000	0	0
<b>Total</b>											<b>0</b>	<b>20</b>	<b>20</b>	<b>0</b>	<b>457,916</b>	<b>0</b>	<b>0</b>
<b>Jan 11</b>	<b>Underlying Price</b>	<b>98.750</b>	<b>(Mar 12)</b>				<b>Indicative a-t-m Vol</b>	<b>0.70</b>			<b>Time to expiry:</b>	<b>132 Days</b>					
98750		0.1650	+0.0150	0.50	0.70						0	0	0	0	0	0	0
98875		0.1050	+0.0100	0.38	0.67				0.1500S	0.0600S	0	0	0	0	1,500	0	0
99000		0.0600	+0.0050	0.26	0.65				0.0900S	0.0300S	0	0	0	0	3,000	0	0
<b>Total</b>											<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>4,500</b>	<b>0</b>	<b>0</b>
<b>Feb 11</b>	<b>Underlying Price</b>	<b>98.750</b>	<b>(Mar 12)</b>				<b>Indicative a-t-m Vol</b>	<b>0.69</b>			<b>Time to expiry:</b>	<b>160 Days</b>					
98750		0.1800	+0.0100	0.50	0.69						0	0	0	0	0	0	0
<b>Total</b>											<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>98.750</b>	<b>(Mar 12)</b>				<b>Indicative a-t-m Vol</b>	<b>0.68</b>			<b>Time to expiry:</b>	<b>188 Days</b>					
98000		0.7900	+0.0450	0.88	0.91				0.3900S	0.3900S	0	0	0	0	1,000	0	0
98375		0.4600	+0.0350	0.75	0.79				0.3250S	0.1400S	0	0	0	0	5,000	0	0
98500		0.3600	+0.0300	0.68	0.75				0.3200S	0.2450S	0	0	0	0	10,750	0	0
98625		0.2700	+0.0250	0.60	0.71				0.3150S	0.1900	0	0	0	0	4,000	0	0
98750		0.1900	+0.0150	0.50	0.68				0.2650S	0.0500S	0	0	0	0	29,500	0	0
98875		0.1300	+0.0150	0.39	0.65				0.1850S	0.1100S	0	0	0	0	40,500	0	0
99000		0.0800	+0.0100	0.29	0.62				0.0850S	0.0600S	4,000	0	4,000	6,000	16,000	+4,000	0
99125	0.0400	0.0450	+0.0050	0.19	0.60	0.0400S	0.0400S		0.0950S	0.0250S	4,000	500	4,500	7,500	21,500	-5,500	0
99250		0.0250	+0.0050	0.12	0.59						0	0	0	0	1,000	0	0
99375		0.0100	0.0000	0.07	0.59						0	0	0	0	1,000	0	0
<b>Total</b>											<b>8,000</b>	<b>500</b>	<b>8,500</b>	<b>13,500</b>	<b>130,250</b>	<b>-1,500</b>	<b>0</b>

### Options on Financial Futures - Interim

**Business Day Tue 7 Sep 2010**
**Previous Business Day**  
**Mon 6 Sep 2010**
**Three Month Euribor Mid-Curve**
**Calls**

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volat-ility(%)	High	Daily Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Jun 11</b>	<b>Underlying Price</b>	<b>98.640</b>	<b>(Jun 12)</b>				<b>Indicative a-t-m Vol</b>					<b>0.78</b>				
												<b>Time to expiry: 279 Days</b>				
98250		0.5300	+0.0350	0.70	0.86			0.3800S	0.3600S	0	0	0	0	800	0	0
98375		0.4400	+0.0350	0.65	0.83			0.3250S	0.3200S	0	0	0	0	250	0	0
98500		0.3550	+0.0300	0.58	0.81			0.3750S	0.2700S	0	0	0	0	7,575	0	0
98625		0.2750	+0.0250	0.51	0.78			0.2550S	0.2550S	0	0	0	0	250	0	0
98750		0.2100	+0.0250	0.43	0.75			0.1900S	0.1450S	0	0	0	0	2,500	0	0
99125		0.0600	+0.0100	0.20	0.65			0.0500	0.0450S	0	0	0	1,500	10,750	+1,000	0
99250		0.0400	+0.0100	0.14	0.64			0.0400S	0.0250S	0	0	0	0	500	0	0
<b>Total</b>										<b>0</b>	<b>0</b>	<b>0</b>	<b>1,500</b>	<b>22,625</b>	<b>+1,000</b>	<b>0</b>
<b>Total Calls</b>										<b>8,000</b>	<b>14,320</b>	<b>22,320</b>	<b>15,250</b>	<b>1,001,249</b>	<b>-2,375</b>	<b>0</b>

### Options on Financial Futures - Interim

**Business Day Tue 7 Sep 2010**
**Three Month Euribor Mid-Curve**
**Puts**

															<b>Previous Business Day</b>				
															<b>Mon 6 Sep 2010</b>				
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		
<b>Sep 10</b>		<b>Underlying Price</b>	<b>98.940</b>	<b>(Sep 11)</b>	<b>Indicative a-t-m Vol</b>			<b>0.71</b>								<b>Time to expiry: 6 Days</b>			
96000		CAB	0.0000	0.00	1.02				0.0250	0.0250	0	0	0	0	39,000	0	0		
96500		CAB	0.0000	0.00	1.02				0.2100S	0.0150	0	0	0	0	9,000	0	0		
96875		CAB	0.0000	0.00	1.02				0.1900	0.1900	0	0	0	0	1	0	0		
97000		CAB	0.0000	0.00	1.02				0.2500	0.1050S	0	0	0	0	9,267	0	0		
97125		CAB	0.0000	0.00	1.02				0.2850	0.2050S	0	0	0	0	1,590	0	0		
97250		CAB	0.0000	0.00	1.02				0.4200S	0.0050	0	0	0	0	13,800	0	0		
97375		CAB	0.0000	0.00	1.01				0.4950S	0.1600S	0	0	0	0	1,250	0	0		
97500		CAB	0.0000	0.00	1.03				0.4200S	0.0100	0	0	0	0	15,752	0	0		
97625		CAB	0.0000	0.00	1.04				0.4050S	0.0150S	0	0	0	0	12,060	0	0		
97750		CAB	0.0000	0.00	1.05				0.3700S	0.0050	0	0	0	0	6,587	0	0		
97875		CAB	0.0000	0.00	1.04				0.3250S	0.0100	0	0	0	0	10,790	0	0		
98000		CAB	0.0000	0.00	1.05				0.6200S	0.0100S	0	0	0	0	7,042	0	0		
98125		CAB	0.0000	0.00	1.05				0.2650S	0.0150	0	0	0	0	4,000	0	0		
98250		CAB	0.0000	0.00	1.07				0.7600S	0.0100S	0	0	0	0	38,779	0	0		
98375		CAB	0.0000	0.00	1.16				0.2100S	0.0250S	0	0	0	0	56,430	0	0		
98500		CAB	0.0000	0.00	1.20				0.2400S	0.0050	0	0	0	0	31,217	0	0		
98625		CAB	-0.0050	-0.02	1.19				0.1650S	0.0050S	0	0	0	0	46,575	0	0		
98750		CAB	-0.0100	-0.04	0.90				0.2300S	0.0050	0	0	0	0	83,152	0	0		
98875	0.0100	0.0100	-0.0200	-0.22	0.69	0.0150	0.0100		0.2300S	0.0100	0	5,300	5,300	250	48,987	-2,125	0		
99000		0.0750	-0.0400	-0.75	0.72				0.2450S	0.0600S	0	0	0	0	3,000	0	0		
<b>Total</b>											<b>0</b>	<b>5,300</b>	<b>5,300</b>	<b>250</b>	<b>438,279</b>	<b>-2,125</b>	<b>0</b>		
<b>Oct 10</b>		<b>Underlying Price</b>	<b>98.840</b>	<b>(Dec 11)</b>	<b>Indicative a-t-m Vol</b>			<b>0.62</b>								<b>Time to expiry: 41 Days</b>			
97250		CAB	0.0000	0.00	0.80						0	0	0	0	750	0	0		
97375		CAB	0.0000	0.00	0.80						0	0	0	0	750	0	0		
97750		CAB	0.0000	0.00	0.76						0	0	0	0	750	0	0		
97875		CAB	0.0000	0.00	0.77				0.0350S	0.0350S	0	0	0	0	4,000	0	0		
98125		CAB	0.0000	0.00	0.77						0	0	0	0	1,500	0	0		
98250		CAB	-0.0050	-0.01	0.80						0	0	0	0	750	0	0		
98375	0.0050	-0.0050	-0.04	0.77					0.0250S	0.0050S	0	0	0	0	2,400	0	0		
98500	0.0100	-0.0100	-0.08	0.74					0.1000S	0.0150S	0	0	0	0	3,025	0	0		
98625	0.0250	-0.0150	-0.18	0.70					0.0600S	0.0300S	0	0	0	0	2,400	0	0		
98750	0.0500	-0.0250	-0.34	0.65					0.1050S	0.0650S	0	0	0	0	2,463	0	0		
98875	0.1000	-0.0350	-0.57	0.61					0.1200S	0.1200S	0	0	0	0	400	0	0		
<b>Total</b>											<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>19,188</b>	<b>0</b>	<b>0</b>		
<b>Nov 10</b>		<b>Underlying Price</b>	<b>98.840</b>	<b>(Dec 11)</b>	<b>Indicative a-t-m Vol</b>			<b>0.66</b>								<b>Time to expiry: 69 Days</b>			
98500		0.0250	-0.0100	-0.15	0.76				0.0300S	0.0300S	0	0	0	0	960	0	0		
98625		0.0450	-0.0150	-0.24	0.72				0.0500S	0.0500S	0	0	0	0	100	0	0		
98750		0.0800	-0.0200	-0.38	0.68				0.0900S	0.0800S	0	0	0	0	960	0	0		
98875		0.1300	-0.0300	-0.55	0.65				0.1400S	0.1400S	0	0	0	0	100	0	0		
<b>Total</b>											<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2,120</b>	<b>0</b>	<b>0</b>		



## Options on Financial Futures - Interim

**Business Day Tue 7 Sep 2010**  
**Three Month Euribor Mid-Curve**

**Previous Business Day**  
**Mon 6 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	
<b>Mar 11</b>	<b>Underlying Price</b>	<b>98.750</b>	<b>(Mar 12)</b>			<b>Indicative a-t-m Vol</b>	<b>0.68</b>				<b>Time to expiry: 188 Days</b>						
96125	CAB	0.0000	0.00	0.81		0.0200	0.0200	0	0	0	0	0	0	600	0	0	
97000	CAB	0.0000	0.00	0.81		0.0250S	0.0250S	0	0	0	0	0	0	3,250	0	0	
97375		0.0100	-0.0050	-0.04	1.10			0	0	0	0	0	0	1,500	0	0	
97750		0.0250	-0.0050	-0.08	1.00	0.0850S	0.0850S	0	0	0	0	0	0	1,000	0	0	
98000		0.0400	-0.0050	-0.12	0.91	0.3200S	0.1000S	0	0	0	0	0	0	9,250	0	0	
98125		0.0500	-0.0100	-0.16	0.87	0.0650	0.0650	0	0	0	0	0	0	2,000	0	0	
98250		0.0650	-0.0100	-0.20	0.83	0.2050S	0.0750	0	0	0	0	0	0	26,750	0	0	
98375		0.0850	-0.0150	-0.25	0.79			0	0	0	0	0	0	7,500	0	0	
98500		0.1100	-0.0200	-0.32	0.75	0.3350S	0.1750S	0	0	0	0	0	0	15,500	0	0	
98625		0.1450	-0.0250	-0.40	0.71	0.1950S	0.1700S	0	0	0	0	0	0	23,000	0	0	
98750		0.1900	-0.0350	-0.50	0.68	0.2100S	0.2100S	0	0	0	0	0	0	10,000	0	0	
98875		0.2550	-0.0350	-0.61	0.65	0.2250S	0.2250S	0	0	0	0	0	0	500	0	0	
							<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>100,850</b>	<b>0</b>	<b>0</b>	
<b>Jun 11</b>	<b>Underlying Price</b>	<b>98.640</b>	<b>(Jun 12)</b>			<b>Indicative a-t-m Vol</b>	<b>0.78</b>				<b>Time to expiry: 279 Days</b>						
97875		0.0750	-0.0100	-0.17	0.93	0.0950	0.0950	0	0	0	0	0	0	4,500	0	0	
98000		0.0900	-0.0150	-0.21	0.91	0.1000S	0.1000S	0	0	0	0	0	0	3,000	0	0	
98250		0.1400	-0.0200	-0.30	0.86	0.3350S	0.3300S	0	0	0	0	0	0	800	0	0	
98375		0.1750	-0.0200	-0.35	0.83	0.3400S	0.3200S	0	0	0	0	0	0	250	0	0	
98500		0.2150	-0.0250	-0.42	0.81	0.2600S	0.2600S	0	0	0	0	0	0	500	0	0	
98625		0.2600	-0.0300	-0.49	0.78	0.2750S	0.2750S	0	0	0	0	0	0	250	0	0	
							<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>9,300</b>	<b>0</b>	<b>0</b>	
							<b>Total</b>	<b>Puts</b>			<b>0</b>	<b>5,310</b>	<b>5,310</b>	<b>3,250</b>	<b>853,477</b>	<b>-1,125</b>	<b>0</b>

### Options on Financial Futures - Interim

**Business Day Tue 7 Sep 2010**
**Previous Business Day Mon 6 Sep 2010**
**THREE MONTH EURO (EURIBOR) 2 YEAR MID-CURVE**
**Calls**

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises	
<b>Sep 10</b>	<b>Underlying Price</b>	<b>98.535</b>	<b>(Sep 12)</b>				<b>Indicative a-t-m Vol</b>												
98500		0.0550	+0.0300	0.67	0.66				0.0600S	0.0600S		0	0	0	0	2,000	0	0	0
98750		CAB	0.0000	0.01	0.71				0.0200S	0.0200S		0	0	0	0	4,000	0	0	0
99000		CAB	0.0000	0.00	0.70				0.0050S	0.0050S		0	0	0	0	2,000	0	0	0
							<b>Total</b>					<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>8,000</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Oct 10</b>	<b>Underlying Price</b>	<b>98.410</b>	<b>(Dec 12)</b>				<b>Indicative a-t-m Vol</b>												
98375		0.1250	+0.0300	0.55	0.81							0	0	0	0	0	0	0	0
							<b>Total</b>					<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Nov 10</b>	<b>Underlying Price</b>	<b>98.410</b>	<b>(Dec 12)</b>				<b>Indicative a-t-m Vol</b>												
98375		0.1550	+0.0300	0.54	0.79							0	0	0	0	0	0	0	0
							<b>Total</b>					<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Dec 10</b>	<b>Underlying Price</b>	<b>98.410</b>	<b>(Dec 12)</b>				<b>Indicative a-t-m Vol</b>												
98375		0.1750	+0.0300	0.54	0.77							0	0	0	0	0	0	0	0
							<b>Total</b>					<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>98.310</b>	<b>(Mar 13)</b>				<b>Indicative a-t-m Vol</b>												
98250		0.2800	+0.0350	0.54	0.88							0	0	0	0	0	0	0	0
							<b>Total</b>					<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Jun 11</b>	<b>Underlying Price</b>	<b>98.190</b>	<b>(Jun 13)</b>				<b>Indicative a-t-m Vol</b>												
98125		0.3550	+0.0400	0.53	0.94							0	0	0	0	0	0	0	0
							<b>Total</b>					<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
							<b>Total</b>	<b>Calls</b>				<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>8,000</b>	<b>0</b>	<b>0</b>	<b>0</b>





### Options on Financial Futures - Interim

**Business Day Tue 7 Sep 2010**
**Previous Business Day Mon 6 Sep 2010**
**Three Month Sterling**
**Calls**

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Dec 10</b>	<b>Underlying Price</b>	<b>99.180</b>					<b>Indicative a-t-m Vol</b>	<b>0.38</b>					<b>Time to expiry:</b>				<b>99 Days</b>
97000		2.1800	-0.0100	1.00	0.76				1.4150S	0.5600S	0	0	0	0	10,341	0	0
97250		1.9300	-0.0100	1.00	0.76				0.6700	0.4100S	0	0	0	0	1,954	0	0
97500		1.6800	-0.0100	1.00	0.76				1.4150	0.2650S	0	0	0	0	8,706	0	0
97750		1.4300	-0.0100	1.00	0.77				0.5650S	0.2250S	0	0	0	0	2,060	0	0
97875		1.3050	-0.0100	1.00	0.77				0.5850S	0.5850S	0	0	0	0	15	0	0
98000		1.1800	-0.0100	1.00	0.77				0.9550S	0.1450S	0	0	0	0	22,895	0	0
98125		1.0550	-0.0100	1.00	0.77				0.8300S	0.4800S	0	0	0	0	750	0	0
98250		0.9325	-0.0100	0.98	0.85				0.7900S	0.0750S	0	0	0	0	7,037	0	0
98375		0.8100	-0.0100	0.96	0.86				0.6800S	0.3700	0	0	0	0	6,760	0	0
98500		0.6875	-0.0100	0.95	0.80				0.7250S	0.0500S	0	0	0	0	37,505	0	0
98625		0.5650	-0.0100	0.93	0.72				0.3800S	0.2650S	0	0	0	0	6,450	0	0
98750		0.4450	-0.0075	0.90	0.64				0.4900S	0.0350S	0	0	0	0	73,462	0	0
98875		0.3275	-0.0075	0.85	0.57				0.3250S	0.1650S	2,500	0	2,500	0	18,700	0	0
99000		0.2150	-0.0075	0.76	0.49				0.2600S	0.0050S	5,000	0	5,000	0	73,268	0	0
99125	0.1250	0.1150	-0.0050	0.60	0.41	0.1250	0.1200S		0.1650	0.0400	2,500	520	3,020	0	51,464	0	0
99250	0.0400	0.0400	0.0000	0.34	0.34	0.0400S	0.0400S		0.0750	0.0050S	31,000	2,000	33,000	13,000	156,268	-10,000	0
99375	0.0100	0.0075	0.0000	0.10	0.30	0.0100S	0.0100S		0.0400	0.0050S	0	500	500	0	89,575	0	0
99500		0.0025	0.0000	0.03	0.31				0.0350S	0.0050S	0	0	0	0	68,800	0	0
99625		CAB	0.0000	0.00	0.32				0.0100S	0.0050S	0	0	0	0	24,500	0	0
99750		CAB	0.0000	0.00	0.32				0.0100	CAB	0	0	0	0	18,498	0	0
							<b>Total</b>				<b>41,000</b>	<b>3,020</b>	<b>44,020</b>	<b>13,000</b>	<b>679,008</b>	<b>-10,000</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>99.130</b>					<b>Indicative a-t-m Vol</b>	<b>0.46</b>					<b>Time to expiry:</b>				<b>190 Days</b>
96250		2.8800	-0.0100	1.00	1.07				2.1200S	0.7200S	0	0	0	0	3,000	0	0
96500		2.6300	-0.0100	1.00	1.07				0.7350S	0.7350S	0	0	0	0	500	0	0
96750		2.3800	-0.0100	1.00	1.07				0.7850S	0.6800S	0	0	0	0	1,500	0	0
97000		2.1300	-0.0100	1.00	1.07				1.4200S	0.5350S	0	0	0	0	1,705	0	0
97250		1.8850	-0.0100	0.99	1.21				0.9200	0.5000	0	0	0	0	3,750	0	0
97500		1.6400	-0.0100	0.97	1.20				0.6850S	0.2400S	0	0	0	0	8,623	0	0
97750		1.3950	-0.0100	0.96	1.13				0.9500S	0.3100	0	0	0	0	3,255	0	0
98000		1.1500	-0.0100	0.94	1.03				0.6600S	0.1400S	0	0	0	0	8,315	0	0
98250		0.9075	-0.0100	0.91	0.92				0.6350	0.1100S	0	0	0	0	4,950	0	0
98500		0.6700	-0.0075	0.87	0.80				0.7100S	0.0500S	0	0	0	0	17,970	0	0
98625		0.5525	-0.0075	0.83	0.73				0.4750	0.2600S	0	0	0	0	6,852	0	0
98750		0.4375	-0.0100	0.79	0.67				0.4850	0.0300S	0	0	0	0	16,327	0	0
98875		0.3300	-0.0075	0.72	0.61				0.3600S	0.1800S	0	0	0	0	24,420	-1,000	0
99000		0.2275	-0.0075	0.63	0.54				0.2750S	0.0200S	0	0	0	0	65,825	-1,000	0
99125	0.1350	0.1350	-0.0050	0.51	0.46	0.1350S	0.1350S		0.1700S	0.0450S	0	500	500	0	56,725	-1,000	0
99250	0.0500	0.0575	-0.0050	0.33	0.38	0.0500S	0.0500S		0.0900S	0.0200S	0	500	500	0	77,150	-1,000	0
99375	0.0200	0.0225	-0.0025	0.17	0.35	0.0200S	0.0200S		0.0450S	0.0050S	0	500	500	0	37,122	0	0
99500		0.0075	-0.0025	0.07	0.36				0.0200S	0.0050S	0	0	0	0	34,000	0	0
99625		0.0025	-0.0025	0.03	0.38				0	0	0	0	0	0	5,000	0	0
99750		CAB	-0.0025	0.01	0.38				0	0	0	0	0	0	25,000	0	0
							<b>Total</b>				<b>0</b>	<b>1,500</b>	<b>1,500</b>	<b>0</b>	<b>401,989</b>	<b>-4,000</b>	<b>0</b>

### Options on Financial Futures - Interim

**Business Day Tue 7 Sep 2010**
**Previous Business Day Mon 6 Sep 2010**
**Three Month Sterling Calls**

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises	
<b>Jun 11</b>	<b>Underlying Price</b>	<b>99.070</b>					<b>Indicative a-t-m Vol</b>	<b>0.57</b>					<b>Time to expiry:</b>	<b>281 Days</b>				
96250		2.8225	-0.0025	0.99	1.39				0.8850S	0.7400S	0	0	0	0	870	0	0	0
96500		2.5775	-0.0025	0.98	1.44				1.2700S	0.5500	0	0	0	0	2,250	0	0	0
96750		2.3325	-0.0025	0.97	1.42				1.7400S	0.7050S	0	0	0	0	1,500	0	0	0
97000		2.0875	-0.0025	0.96	1.36				1.2400	0.3700S	0	0	0	0	6,750	0	0	0
97250		1.8425	-0.0025	0.95	1.28				1.0900S	0.6900S	0	0	0	0	3,500	0	0	0
97500		1.5975	-0.0025	0.94	1.19				0.8700	0.2250S	0	0	0	0	12,144	0	0	0
97750		1.3550	0.0000	0.92	1.09				0.7650S	0.7650S	0	0	0	0	500	0	0	0
98000		1.1150	0.0000	0.89	1.00				0.9100S	0.1350S	0	0	0	0	13,044	0	0	0
98250		0.8800	0.0000	0.85	0.91				0.7550S	0.1050	0	0	0	0	7,826	0	0	0
98500		0.6525	0.0000	0.79	0.81				0.5650S	0.0600S	0	0	0	0	11,050	0	0	0
98750		0.4375	0.0000	0.70	0.71				0.4700	0.1000S	0	0	0	0	13,832	0	0	0
98875		0.3375	0.0000	0.64	0.65				0.3500S	0.2450S	0	0	0	0	6,400	0	0	0
99000		0.2450	-0.0025	0.55	0.60				0.2750S	0.0300S	0	0	0	0	34,700	0	0	0
99125		0.1650	0.0000	0.45	0.55				0.1700S	0.0800S	0	0	0	0	7,600	0	0	0
99250		0.1000	-0.0025	0.34	0.50				0.1100S	0.0200	0	0	0	0	45,760	0	0	0
99375		0.0525	0.0000	0.23	0.47				0.0450S	0.0150S	0	0	0	0	15,300	0	0	0
99500		0.0250	0.0000	0.13	0.44				0.0350S	0.0050S	0	0	0	0	17,250	0	0	0
99750		0.0050	0.0000	0.03	0.42				0.0250S	0.0250S	0	0	0	0	11,000	0	0	0
								<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>211,276</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Sep 11</b>	<b>Underlying Price</b>	<b>98.980</b>					<b>Indicative a-t-m Vol</b>	<b>0.64</b>					<b>Time to expiry:</b>	<b>379 Days</b>				
96250		2.7650	+0.0100	0.95	1.65				0.9050S	0.9050S	0	0	0	0	100	0	0	0
96500		2.5200	+0.0100	0.94	1.57				0.8500S	0.8250S	0	0	0	0	2,250	0	0	0
96750		2.2750	+0.0100	0.93	1.49				0.8000S	0.7500S	0	0	0	0	2,000	0	0	0
97000		2.0300	+0.0100	0.92	1.39				0.8200S	0.6800S	0	0	0	0	4,250	0	0	0
97500		1.5450	+0.0100	0.89	1.21				0.7800	0.7800	0	0	0	0	10	0	0	0
97750		1.3050	+0.0050	0.87	1.12				0.7500S	0.5100S	0	0	0	0	7,130	0	0	0
98000		1.0700	+0.0050	0.83	1.01				0.5350	0.2850S	0	0	0	0	3,500	0	0	0
98250		0.8450	+0.0100	0.79	0.92				0.5050S	0.2900	0	0	0	0	627	0	0	0
98500		0.6250	+0.0050	0.72	0.83				0.4550S	0.1100S	0	0	0	0	10,350	0	0	0
98750		0.4250	+0.0050	0.62	0.73				0.3400S	0.1150	0	0	0	0	6,690	0	0	0
99000	0.2450	0.2450	+0.0050	0.49	0.63	0.2450S	0.2450S		0.2800S	0.0400S	0	250	250	0	16,175	0	0	0
99250	0.1000	0.1050	0.0000	0.31	0.53	0.1000S	0.1000S		0.1250S	0.0200	0	500	500	500	12,100	0	0	0
99500		0.0250	+0.0050	0.11	0.42				0.0300S	0.0050S	0	0	0	500	4,000	+500	0	0
								<b>Total</b>			<b>0</b>	<b>750</b>	<b>750</b>	<b>1,000</b>	<b>69,182</b>	<b>+500</b>	<b>0</b>	<b>0</b>

### Options on Financial Futures - Interim

**Business Day** Tue 7 Sep 2010  
**Three Month Sterling Calls**

**Previous Business Day**  
 Mon 6 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
<b>Dec 11</b>		<b>Underlying Price</b>	<b>98.850</b>	<b>Indicative a-t-m Vol</b>			<b>0.75</b>		<b>Time to expiry: 470 Days</b>							
96500		2.4100	+0.0250	0.92	1.51			0.9000S	0.8350S	0	0	0	0	1,150	0	0
96750		2.1700	+0.0250	0.91	1.43			0.8300S	0.7550S	0	0	0	0	1,100	0	0
97000		1.9300	+0.0250	0.89	1.35			0.9650S	0.7300S	0	0	0	0	6,500	0	0
97250		1.6950	+0.0300	0.87	1.28			0.7300	0.6700S	0	0	0	0	4,638	0	0
97500		1.4600	+0.0250	0.85	1.20			0.6750S	0.5500S	0	0	0	0	1,700	0	0
97750		1.2300	+0.0250	0.81	1.12			0.7100S	0.5350S	0	0	0	0	2,475	0	0
98000		1.0100	+0.0250	0.77	1.04			0.6550S	0.3450	0	0	0	0	3,366	0	0
98250		0.7900	+0.0200	0.71	0.96			0.5900S	0.2600	0	0	0	0	4,400	0	0
98500		0.5900	+0.0150	0.64	0.88			0.4400	0.1200	0	0	0	0	13,280	0	0
98750		0.4050	+0.0150	0.55	0.79			0.3550S	0.0900	0	0	0	0	8,000	0	0
99000		0.2400	+0.0150	0.42	0.69			0.2200S	0.0600S	0	0	0	500	8,619	-500	0
99250		0.1100	+0.0100	0.27	0.58			0.1050S	0.0550S	0	0	0	1,250	9,250	+250	0
99500		0.0250	+0.0050	0.10	0.46			0.0250S	0.0150S	0	0	0	1,000	2,250	+1,000	0
<b>Total</b>										<b>0</b>	<b>0</b>	<b>0</b>	<b>2,750</b>	<b>66,728</b>	<b>+750</b>	<b>0</b>
<b>Mar 12</b>		<b>Underlying Price</b>	<b>98.700</b>	<b>Indicative a-t-m Vol</b>			<b>0.84</b>		<b>Time to expiry: 561 Days</b>							
97000		1.8050	+0.0350	0.87	1.27			0.7800S	0.7800S	0	0	0	0	250	0	0
97250		1.5750	+0.0350	0.84	1.20			0.7200S	0.6250S	0	0	0	0	2,000	0	0
97750		1.1300	+0.0300	0.77	1.08			0.7200S	0.6200S	0	0	0	0	1,125	0	0
98000		0.9200	+0.0250	0.72	1.02			0.6200S	0.5050S	0	0	0	0	2,500	0	0
98250		0.7250	+0.0250	0.65	0.95			0.5300	0.4700	0	0	0	0	2,100	0	0
98500		0.5400	+0.0200	0.58	0.89			0.4800S	0.1300S	0	0	0	0	4,550	0	0
98750		0.3800	+0.0200	0.48	0.83			0.2400S	0.2400S	0	0	0	0	500	0	0
99000		0.2400	+0.0150	0.38	0.76			0.1950S	0.1000S	0	0	0	0	9,200	0	0
99250		0.1250	+0.0050	0.26	0.68			0.0950S	0.0500S	0	0	0	0	8,350	0	0
99500		0.0450	+0.0050	0.13	0.58			0.0350S	0.0200	0	0	0	0	2,025	0	0
<b>Total</b>										<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>32,600</b>	<b>0</b>	<b>0</b>
<b>Jun 12</b>		<b>Underlying Price</b>	<b>98.530</b>	<b>Indicative a-t-m Vol</b>			<b>0.88</b>		<b>Time to expiry: 652 Days</b>							
98250		0.6550	+0.0250	0.59	0.96			0.4900S	0.4900S	0	0	0	0	250	0	0
98500	0.4850	0.4850	+0.0200	0.51	0.89	0.4900S	0.4850S	0.4900S	0.4850S	0	900	900	0	0	0	0
98750		0.3300	+0.0150	0.42	0.82			0.3350S	0.3200S	0	0	0	0	1,000	0	0
99250		0.1000	+0.0050	0.20	0.66			0.0900S	0.0700S	0	0	0	0	3,500	0	0
99500		0.0400	+0.0050	0.11	0.58			0.0300S	0.0250S	0	0	0	0	1,250	0	0
<b>Total</b>										<b>0</b>	<b>900</b>	<b>900</b>	<b>0</b>	<b>6,000</b>	<b>0</b>	<b>0</b>
<b>Total Calls</b>										<b>41,000</b>	<b>6,738</b>	<b>47,738</b>	<b>19,000</b>	<b>2,177,940</b>	<b>-12,750</b>	<b>0</b>

### Options on Financial Futures - Interim

**Business Day Tue 7 Sep 2010**
**Previous Business Day Mon 6 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	
<b>Sep 10</b>	<b>Underlying Price</b>	<b>99.250</b>					<b>Indicative a-t-m Vol</b>	<b>0.25</b>						<b>Time to expiry:</b>	<b>8 Days</b>				
90500	CAB	0.0000	0.00	0.77		0.0050	0.0050	0	0	0	0	0	0	0	0	200	0	0	
91000	CAB	0.0000	0.00	0.77		0.0050	0.0050	0	0	0	0	0	0	0	0	65	0	0	
92750	CAB	0.0000	0.00	0.77		0.0350	0.0100	0	0	0	0	0	0	0	0	759	0	0	
93000	CAB	0.0000	0.00	0.77		0.0400	0.0100	0	0	0	0	0	0	0	0	170	0	0	
93250	CAB	0.0000	0.00	0.77		0.0100	0.0100	0	0	0	0	0	0	0	0	20	0	0	
93500	CAB	0.0000	0.00	0.77		0.0250S	0.0100	0	0	0	0	0	0	0	0	260	0	0	
94000	CAB	0.0000	0.00	0.77		0.1400S	0.0300	0	0	0	0	0	0	0	0	500	0	0	
94500	CAB	0.0000	0.00	0.77		0.3000S	0.0600	0	0	0	0	0	0	0	0	1,463	0	0	
94750	CAB	0.0000	0.00	0.77		0.0750	0.0700	0	0	0	0	0	0	0	0	23	0	0	
95000	CAB	0.0000	0.00	0.77		0.5800S	0.0800	0	0	0	0	0	0	0	0	220	0	0	
95250	CAB	0.0000	0.00	0.77		0.7750S	0.1000	0	0	0	0	0	0	0	0	3,450	0	0	
95500	CAB	0.0000	0.00	0.77		0.2050S	0.0050S	0	0	0	0	0	0	0	0	6,010	0	0	
95625	CAB	0.0000	0.00	0.77		0.0400	0.0400	0	0	0	0	0	0	0	0	700	0	0	
95750	CAB	0.0000	0.00	0.77		0.0950S	0.0950S	0	0	0	0	0	0	0	0	2,000	0	0	
96000	CAB	0.0000	0.00	0.77		0.2800S	0.0100S	0	0	0	0	0	0	0	0	31,870	0	0	
96125	CAB	0.0000	0.00	0.77		0.0600	0.0600	0	0	0	0	0	0	0	0	10	0	0	
96250	CAB	0.0000	0.00	0.77		0.3000S	0.0650	0	0	0	0	0	0	0	0	3,530	0	0	
96375	CAB	0.0000	0.00	0.77		0.1100	0.0100	0	0	0	0	0	0	0	0	720	0	0	
96500	CAB	0.0000	0.00	0.77		0.3900	0.0200S	0	0	0	0	0	0	0	0	17,410	0	0	
96625	CAB	0.0000	0.00	0.77		0.0850	0.0100	0	0	0	0	0	0	0	0	10,025	0	0	
96750	CAB	0.0000	0.00	0.77		0.2850	0.0250S	0	0	0	0	0	0	0	0	9,625	0	0	
96875	CAB	0.0000	0.00	0.77		0.1800	0.0850	0	0	0	0	0	0	0	0	3,770	0	0	
97000	CAB	0.0000	0.00	0.77		0.3800S	0.0200S	0	0	0	0	0	0	0	0	29,500	0	0	
97125	CAB	0.0000	0.00	0.77		0.1650S	0.0050	0	0	0	0	0	0	0	0	3,795	0	0	
97250	CAB	0.0000	0.00	0.77		0.5600S	0.0100	0	0	0	0	0	0	0	0	14,372	0	0	
97375	CAB	0.0000	0.00	0.77		0.2500	0.0450	0	0	0	0	0	0	0	0	1,020	0	0	
97500	CAB	0.0000	0.00	0.77		0.5400S	0.0050	0	0	0	0	0	0	0	0	9,365	0	0	
97625	CAB	0.0000	0.00	0.77		0.3050	0.0100	0	0	0	0	0	0	0	0	450	0	0	
97750	CAB	0.0000	0.00	0.77		0.6350S	0.0100	0	0	0	0	0	0	0	0	7,720	0	0	
97875	CAB	0.0000	0.00	0.77		0.3700	0.0100	0	0	0	0	0	0	0	0	4,275	0	0	
98000	CAB	0.0000	0.00	0.77		0.9400	0.0050	0	0	0	0	0	0	0	0	22,508	0	0	
98125	CAB	0.0000	0.00	0.77		0.5250S	0.0150S	0	0	0	0	0	0	0	0	15,250	0	0	
98250	CAB	0.0000	0.00	0.77		0.8700	0.0050S	0	0	0	0	0	0	0	0	12,185	0	0	
98375	CAB	0.0000	0.00	0.77		0.5050S	0.0200	0	0	0	0	0	0	0	0	17,911	0	0	
98500	CAB	0.0000	0.00	0.77		0.4250S	0.0100	0	0	0	0	0	0	0	0	57,775	0	0	
98625	CAB	0.0000	0.00	0.76		0.4050S	0.0200S	0	0	0	0	0	0	0	0	18,247	0	0	
98750	CAB	0.0000	0.00	0.76		0.4200S	0.0050	0	0	0	0	0	0	0	0	29,089	0	0	
98875	CAB	0.0000	0.00	0.76		0.2700S	CAB	0	0	0	0	0	0	0	0	50,619	0	0	
99000	CAB	0.0000	-0.01	0.75		0.2550	0.0050S	0	0	0	0	0	0	0	0	41,779	0	0	
99125	0.0025	0.0000	-0.08	0.63		0.3000S	0.0050S	0	0	0	0	0	0	0	0	42,370	0	0	
99250	0.0150	+0.0100	-0.50	0.25		0.8150S	0.0050S	0	0	0	0	0	0	0	250	21,785	+250	0	
99375	0.1250	+0.0200	-1.00	0.25		0.9150S	0.1100S	0	0	0	0	0	0	0	0	3,749	0	0	
<b>Total</b>												<b>0</b>	<b>0</b>	<b>0</b>	<b>250</b>	<b>496,564</b>	<b>+250</b>	<b>0</b>	



### Options on Financial Futures - Interim

**Business Day Tue 7 Sep 2010**
**Previous Business Day Mon 6 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
<b>Dec 10</b>	<b>Underlying Price</b>	<b>99.180</b>		<b>Indicative a-t-m Vol</b>		<b>0.38</b>		<b>Time to expiry: 99 Days</b>								
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	0.77			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	0.77			0.8100S	0.0050S	0	0	0	0	75,950	0	0
98125		CAB	0.0000	0.00	0.77			0.4700S	0.0150S	0	0	0	0	42,575	0	0
98250	0.0050	0.0025	0.0000	-0.02	0.85	0.0050	0.0050	0.4300S	0.0050	0	4,000	4,000	0	37,857	0	0
98375		0.0050	0.0000	-0.04	0.86			0.4150S	0.0100S	0	0	0	0	19,978	0	0
98500		0.0075	0.0000	-0.05	0.80			0.3400S	0.0100	0	0	0	0	161,811	0	0
98625		0.0100	0.0000	-0.07	0.72			0.2700S	0.0150S	0	0	0	0	9,050	0	0
98750		0.0150	+0.0025	-0.10	0.64			0.3200S	0.0100S	0	0	0	0	55,908	0	0
98875		0.0225	+0.0025	-0.15	0.57			0.3100	0.0150S	0	0	0	0	95,936	0	0
99000		0.0350	+0.0025	-0.24	0.49			0.3800	0.0250	0	0	0	0	66,118	0	0
99125		0.0600	+0.0050	-0.40	0.41			0.8000	0.0400S	0	0	0	0	15,212	0	0
99250		0.1100	+0.0100	-0.66	0.34			0.2950S	0.0700S	0	0	0	0	15,940	0	0
99375		0.2025	+0.0100	-0.90	0.30			0.4000S	0.2750S	0	0	0	0	1,600	0	0
								<b>Total</b>		<b>0</b>	<b>4,000</b>	<b>4,000</b>	<b>0</b>	<b>845,544</b>	<b>0</b>	<b>0</b>

### Options on Financial Futures - Interim

Business Day **Tue 7 Sep 2010**

Previous Business Day  
**Mon 6 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	99.130					Indicative a-t-m Vol	0.46				Time to expiry: 190 Days				
90000		CAB	0.0000	0.00	1.07			0.0250	0.0150	0	0	0	0	1,500	0	0
91500		CAB	0.0000	0.00	1.07			0.0100	0.0100	0	0	0	0	10	0	0
92250		CAB	0.0000	0.00	1.07			0.0150	0.0150	0	0	0	0	10	0	0
92500		CAB	0.0000	0.00	1.07			0.0450	0.0400	0	0	0	0	2,020	0	0
93250		CAB	0.0000	0.00	1.07			0.0050S	0.0050S	0	0	0	0	30	0	0
94000		CAB	0.0000	0.00	1.07			0.0950	0.0700	0	0	0	0	6,500	0	0
94125		CAB	0.0000	0.00	1.07			0.0050S	0.0050S	0	0	0	0	50	0	0
94250		CAB	0.0000	0.00	1.07			0.0050	0.0050	0	0	0	0	36	0	0
94500		CAB	0.0000	0.00	1.07			0.2350S	0.2350S	0	0	0	0	500	0	0
95000		CAB	0.0000	0.00	1.07			0.2150	0.0050	0	0	0	0	7,700	0	0
95250		CAB	0.0000	0.00	1.07			0.1450	0.1450	0	0	0	0	10	0	0
95500		CAB	0.0000	0.00	1.07			0.4350S	0.1950	0	0	0	0	1,700	0	0
95750		CAB	0.0000	0.00	1.07			0.4450S	0.0150	0	0	0	0	1,900	0	0
96000		CAB	0.0000	0.00	1.07			0.5600	0.0250S	0	0	0	0	13,000	0	0
96250		CAB	0.0000	0.00	1.07			0.7950S	0.0350S	0	0	0	0	5,500	0	0
96375		CAB	0.0000	0.00	1.07			0.0300	0.0300	0	0	0	0	1	0	0
96500		CAB	0.0000	0.00	1.07			0.7450S	0.0050	0	0	0	0	5,550	0	0
96625		CAB	0.0000	0.00	1.07			0.0500	0.0500	0	0	0	0	12	0	0
96750		CAB	0.0000	0.00	1.07			0.7700S	0.0450	0	0	0	0	2,440	0	0
97000		CAB	0.0000	0.00	1.07			0.7300S	0.0100	0	0	0	0	28,423	0	0
97125		0.0025	0.0000	-0.01	1.16			0.0700	0.0700	0	0	0	0	12	0	0
97250		0.0050	0.0000	-0.01	1.21			0.8000S	0.0050	0	0	0	0	105,753	0	0
97375		0.0075	0.0000	-0.02	1.22			0.1000S	0.0850	0	0	0	0	1,000	0	0
97500		0.0100	0.0000	-0.03	1.20			0.8000S	0.0100	0	0	0	0	23,605	0	0
97625		0.0125	0.0000	-0.03	1.17			0.1350	0.1200S	0	0	0	0	5,250	0	0
97750		0.0150	0.0000	-0.04	1.13			0.7850S	0.0150	0	0	0	0	156,555	0	0
97875		0.0175	0.0000	-0.05	1.08			0.1800	0.0150	0	0	0	0	4,105	0	0
98000		0.0200	0.0000	-0.06	1.03			0.5400S	0.0150	0	0	0	0	46,100	0	0
98125		0.0225	0.0000	-0.07	0.97			0.2350	0.0300	0	0	0	0	16,015	0	0
98250		0.0275	0.0000	-0.09	0.92			0.3400S	0.0250S	4,000	0	4,000	0	87,875	0	0
98375		0.0325	0.0000	-0.11	0.86			0.2750	0.0200S	0	0	0	0	15,002	0	0
98500		0.0400	+0.0025	-0.13	0.80			0.4500S	0.0350	2,000	0	2,000	0	65,474	0	0
98625		0.0475	+0.0025	-0.17	0.73			0.4000S	0.0350S	0	0	0	0	35,000	0	0
98750		0.0575	0.0000	-0.21	0.67			0.4100	0.0550	0	0	0	0	16,675	0	0
98875		0.0750	+0.0025	-0.28	0.61			0.3500S	0.0650S	0	0	0	0	13,200	0	0
99000		0.0975	+0.0025	-0.37	0.54			0.2900	0.0900	0	0	0	0	27,421	0	0
99125		0.1300	+0.0050	-0.49	0.46			0.1350	0.1050S	0	0	0	0	9,675	0	0
<b>Total</b>										<b>6,000</b>	<b>0</b>	<b>6,000</b>	<b>0</b>	<b>705,609</b>	<b>0</b>	<b>0</b>

### Options on Financial Futures - Interim

**Business Day Tue 7 Sep 2010**
**Previous Business Day Mon 6 Sep 2010**
**Three Month Sterling**
**Puts**

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volat-ility(%)	High	Daily Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Jun 11	Underlying Price	99.070					Indicative a-t-m Vol	0.57			Time to expiry:	281 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		0.0025	-0.0025	-0.01	1.39			0.8200S	0.0150S	0	0	0	0	56,374	0	0
96500		0.0075	-0.0025	-0.02	1.44			0.8850S	0.0250S	0	0	0	0	117,501	0	0
96750		0.0125	-0.0025	-0.03	1.42			0.8200S	0.0300S	0	0	0	0	35,400	0	0
96875		0.0150	-0.0025	-0.03	1.39			0.0150	0.0150	0	0	0	0	30	0	0
97000		0.0175	-0.0025	-0.04	1.36			0.7500S	0.0400S	0	0	0	0	233,000	0	0
97250		0.0225	-0.0025	-0.05	1.28			0.7400S	0.0550S	0	0	0	0	57,254	0	0
97500		0.0275	-0.0025	-0.06	1.19			0.7800S	0.0300S	0	0	0	0	149,250	0	0
97750		0.0350	0.0000	-0.08	1.09			0.3350S	0.0550S	0	0	0	0	20,780	0	0
98000		0.0450	0.0000	-0.11	1.00			0.4900S	0.0450S	0	0	0	0	17,250	0	0
98125		0.0525	0.0000	-0.13	0.95			0.1150S	0.0850S	0	0	0	0	750	0	0
98250		0.0600	0.0000	-0.15	0.91			0.5300S	0.0550S	0	0	0	0	20,554	0	0
98375		0.0700	0.0000	-0.17	0.86			0.1600	0.0600S	0	0	0	0	8,250	0	0
98500		0.0825	0.0000	-0.21	0.81			0.4550S	0.0900S	0	0	0	0	9,750	0	0
98625		0.0975	0.0000	-0.25	0.76			0.2150S	0.1650S	0	0	0	0	1,750	0	0
98750		0.1175	0.0000	-0.30	0.71			0.4100S	0.1200S	0	0	0	0	11,400	0	0
98875		0.1425	0.0000	-0.36	0.65			0.2750S	0.1500S	0	0	0	0	5,400	0	0
99000		0.1750	-0.0025	-0.45	0.60			0.3450	0.1850S	0	0	0	0	4,500	0	0
99125		0.2200	0.0000	-0.55	0.55			0.3200S	0.2000S	0	0	0	0	1,500	0	0
<b>Total</b>										<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>781,583</b>	<b>0</b>	<b>0</b>

### Options on Financial Futures - Interim

**Business Day Tue 7 Sep 2010**
**Previous Business Day Mon 6 Sep 2010**
**Three Month Sterling**
**Puts**

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Sep 11</b>	<b>Underlying Price</b>	<b>98.980</b>					<b>Indicative a-t-m Vol</b>	<b>0.64</b>					<b>Time to expiry:</b>				<b>379 Days</b>
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	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	1.85						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	0.0000	-0.08	1.39				0.8500S	0.0650S	0	0	0	0	9,750	0	0
97250		0.0550	0.0000	-0.09	1.30				0.4800	0.0750S	0	0	0	0	4,502	0	0
97500		0.0650	0.0000	-0.11	1.21				0.2150S	0.1000S	0	0	0	0	3,250	0	0
97750		0.0750	-0.0050	-0.13	1.12				0.5800S	0.0800S	0	0	0	500	10,505	-500	0
98000		0.0900	-0.0050	-0.17	1.01				0.5300S	0.0900S	0	0	0	1,000	13,700	+1,000	0
98250		0.1150	0.0000	-0.21	0.92				0.5250S	0.1050S	0	0	0	0	7,855	0	0
98500		0.1450	-0.0050	-0.28	0.83				0.5350S	0.1500S	0	0	0	500	8,950	+500	0
98750		0.1950	-0.0050	-0.38	0.73				0.4450S	0.2100S	0	0	0	500	3,750	+500	0
99000		0.2650	-0.0050	-0.51	0.63						0	0	0	0	0	0	0
								<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>2,500</b>	<b>103,166</b>	<b>+1,500</b>	<b>0</b>
<b>Dec 11</b>	<b>Underlying Price</b>	<b>98.850</b>					<b>Indicative a-t-m Vol</b>	<b>0.75</b>					<b>Time to expiry:</b>				<b>470 Days</b>
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	1.74				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		0.0600	-0.0050	-0.08	1.51				0.8100S	0.0600	0	0	0	0	1,490	0	0
96750		0.0700	-0.0050	-0.09	1.43				0.7550S	0.1050S	0	0	0	0	3,100	0	0
97000		0.0800	-0.0050	-0.11	1.35				0.7200S	0.0450S	0	0	0	0	17,416	0	0
97250		0.0950	0.0000	-0.13	1.28				0.7200S	0.1850	0	0	0	0	5,638	0	0
97500		0.1100	-0.0050	-0.15	1.20				0.6950S	0.0700S	0	0	0	0	23,050	0	0
97750		0.1300	-0.0050	-0.19	1.12				0.5350S	0.1950S	0	0	0	0	7,676	0	0
98000		0.1600	-0.0050	-0.23	1.04				0.5350S	0.1200S	0	0	0	0	15,500	0	0
98250	0.1950	0.1900	-0.0100	-0.29	0.96	0.1950S	0.1900S		0.5900	0.1900S	0	18,990	18,990	16,600	36,343	-4,650	0
98500		0.2400	-0.0150	-0.36	0.88				0.4700S	0.2700S	0	0	0	0	9,250	0	0
98750	0.3050	0.3050	-0.0150	-0.45	0.79	0.3050S	0.3050S		0.5000S	0.3050S	0	18,990	18,990	16,600	23,458	-13,232	0
								<b>Total</b>			<b>0</b>	<b>37,980</b>	<b>37,980</b>	<b>33,200</b>	<b>169,618</b>	<b>-17,882</b>	<b>0</b>

### Options on Financial Futures - Interim

**Business Day Tue 7 Sep 2010**
**Previous Business Day Mon 6 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	
<b>Mar 12</b>	<b>Underlying Price</b>	<b>98.700</b>					<b>Indicative a-t-m Vol</b>	<b>0.84</b>						<b>Time to expiry:</b>	<b>561 Days</b>				
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	-0.05	1.67				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		0.0650	-0.0050	-0.08	1.46				0.1400	0.1400		0	0	0	0	2	0	0	
96500		0.0750	-0.0050	-0.10	1.40				0.2200S	0.1650		0	0	0	0	6,450	0	0	
97000		0.1050	-0.0050	-0.13	1.27				0.6500S	0.2350S		0	0	0	0	5,250	0	0	
97250		0.1250	-0.0050	-0.16	1.20				0.7000S	0.2700		0	0	0	0	1,506	0	0	
97500		0.1500	-0.0050	-0.19	1.14				0.4550S	0.3350S		0	0	0	0	3,500	0	0	
97750		0.1800	-0.0100	-0.23	1.08				0.6950S	0.2000		0	0	0	0	8,700	0	0	
98000		0.2200	-0.0150	-0.28	1.02				0.6400S	0.3950S		0	0	0	0	1,500	0	0	
98250		0.2750	-0.0150	-0.35	0.95				0.5100S	0.3000		0	0	0	0	7,050	0	0	
98500		0.3400	-0.0200	-0.42	0.89				0.5150S	0.3850S		0	0	0	0	250	0	0	
98750		0.4300	-0.0200	-0.52	0.83							0	0	0	0	0	0	0	
									<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>57,008</b>	<b>0</b>	<b>0</b>	
<b>Jun 12</b>	<b>Underlying Price</b>	<b>98.530</b>					<b>Indicative a-t-m Vol</b>	<b>0.88</b>						<b>Time to expiry:</b>	<b>652 Days</b>				
93000		0.0250	0.0000	-0.02	2.21				0.0400	0.0400		0	0	0	0	1,000	0	0	
95000		0.0650	0.0000	-0.06	1.78				0.1050	0.1050		0	0	0	0	3,000	0	0	
95500		0.0750	0.0000	-0.08	1.64				0.0950	0.0950		0	0	0	0	8,500	0	0	
96000		0.0900	-0.0050	-0.10	1.50							0	0	0	0	650	0	0	
96250		0.1000	-0.0100	-0.11	1.44				0.2200	0.2200		0	0	0	0	5,002	0	0	
97000		0.1550	-0.0150	-0.17	1.26				0.2300S	0.2300S		25,000	0	25,000	0	11,000	0	0	
97250		0.1850	-0.0100	-0.20	1.20				0.3800	0.3800		25,000	0	25,000	0	2	0	0	
97750		0.2550	-0.0200	-0.29	1.07				0.4600S	0.4600S		0	0	0	0	5,000	0	0	
98000		0.3100	-0.0250	-0.34	1.02				0.5500S	0.3350S		0	0	0	0	2,000	0	0	
98250		0.3750	-0.0250	-0.41	0.96				0.5500S	0.3800S		0	0	0	0	1,250	0	0	
98500	0.4500	0.4550	-0.0300	-0.49	0.89		0.4500S	0.4500S	0.4500S	0.4500S		0	900	900	0	0	0	0	
							<b>Total</b>					<b>50,000</b>	<b>900</b>	<b>50,900</b>	<b>0</b>	<b>37,404</b>	<b>0</b>	<b>0</b>	
	<b>Total</b>	<b>Puts</b>										<b>56,000</b>	<b>42,880</b>	<b>98,880</b>	<b>35,950</b>	<b>3,198,996</b>	<b>-16,132</b>	<b>0</b>	

### Options on Financial Futures - Interim

**Business Day Tue 7 Sep 2010**
**THREE MONTH STERLING 2 YEAR MID-CURVE**
**Calls**

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volat-ility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Previous Business Day Mon 6 Sep 2010				
															Official Volume	Open Interest	Change	Exercises	
<b>Sep 10</b>	<b>Underlying Price</b>	<b>98.340</b>	<b>(Sep 12)</b>				<b>Indicative a-t-m Vol</b>								<b>8 Days</b>				
98250		0.1100	+0.0300	0.75	0.94							0	0	0		0	0	0	0
98375		0.0350	+0.0150	0.39	0.90				0.0250S		0.0250S	0	0	0		0	1,000	0	0
							<b>Total</b>					<b>0</b>	<b>0</b>	<b>0</b>		<b>0</b>	<b>1,000</b>	<b>0</b>	<b>0</b>
<b>Oct 10</b>	<b>Underlying Price</b>	<b>98.140</b>	<b>(Dec 12)</b>				<b>Indicative a-t-m Vol</b>								<b>43 Days</b>				
98125		0.1450	+0.0200	0.52	1.03							0	0	0		0	0	0	0
							<b>Total</b>					<b>0</b>	<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Nov 10</b>	<b>Underlying Price</b>	<b>98.140</b>	<b>(Dec 12)</b>				<b>Indicative a-t-m Vol</b>								<b>71 Days</b>				
98125		0.1900	+0.0250	0.51	1.03							0	0	0		0	0	0	0
							<b>Total</b>					<b>0</b>	<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Dec 10</b>	<b>Underlying Price</b>	<b>98.140</b>	<b>(Dec 12)</b>				<b>Indicative a-t-m Vol</b>								<b>99 Days</b>				
98125		0.2200	+0.0200	0.51	1.04							0	0	0		0	0	0	0
							<b>Total</b>					<b>0</b>	<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>97.970</b>	<b>(Mar 13)</b>				<b>Indicative a-t-m Vol</b>								<b>190 Days</b>				
97875		0.3700	+0.0300	0.55	1.13							0	0	0		0	0	0	0
							<b>Total</b>					<b>0</b>	<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Jun 11</b>	<b>Underlying Price</b>	<b>97.800</b>	<b>(Jun 13)</b>				<b>Indicative a-t-m Vol</b>								<b>281 Days</b>				
97750		0.4000	+0.0300	0.52	1.09							0	0	0		0	0	0	0
							<b>Total</b>					<b>0</b>	<b>0</b>	<b>0</b>		<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
							<b>Total</b>	<b>Calls</b>				<b>0</b>	<b>0</b>	<b>0</b>		<b>0</b>	<b>1,000</b>	<b>0</b>	<b>0</b>

### Options on Financial Futures - Interim

**Business Day** Tue 7 Sep 2010  
**THREE MONTH STERLING 2 YEAR MID-CURVE**

**Previous Business Day**  
 Mon 6 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
<b>Sep 10</b>	<b>Underlying Price</b>	<b>98.340</b>	<b>(Sep 12)</b>				<b>Indicative a-t-m Vol</b>	<b>0.91</b>										
98000		CAB	0.0000	-0.01	0.99				0.0400S		0.0400S	0	0	0	0	1,000	0	0
98250		0.0200	-0.0200	-0.25	0.94							0	0	0	0	0	0	0
							<b>Total</b>					<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1,000</b>	<b>0</b>	<b>0</b>
<b>Oct 10</b>	<b>Underlying Price</b>	<b>98.140</b>	<b>(Dec 12)</b>				<b>Indicative a-t-m Vol</b>	<b>1.02</b>										
98125		0.1300	-0.0300	-0.48	1.03							0	0	0	0	0	0	0
							<b>Total</b>					<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Nov 10</b>	<b>Underlying Price</b>	<b>98.140</b>	<b>(Dec 12)</b>				<b>Indicative a-t-m Vol</b>	<b>1.03</b>										
98125		0.1750	-0.0250	-0.49	1.03							0	0	0	0	0	0	0
							<b>Total</b>					<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Dec 10</b>	<b>Underlying Price</b>	<b>98.140</b>	<b>(Dec 12)</b>				<b>Indicative a-t-m Vol</b>	<b>1.04</b>										
98125		0.2050	-0.0300	-0.49	1.04							0	0	0	0	0	0	0
							<b>Total</b>					<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>97.970</b>	<b>(Mar 13)</b>				<b>Indicative a-t-m Vol</b>	<b>1.13</b>										
97875		0.2750	-0.0300	-0.45	1.13							0	0	0	0	0	0	0
							<b>Total</b>					<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Jun 11</b>	<b>Underlying Price</b>	<b>97.800</b>	<b>(Jun 13)</b>				<b>Indicative a-t-m Vol</b>	<b>1.09</b>										
97750		0.3500	-0.0300	-0.48	1.09							0	0	0	0	0	0	0
							<b>Total</b>					<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
							<b>Total</b>	<b>Puts</b>				<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1,000</b>	<b>0</b>	<b>0</b>

### Options on Financial Futures - Interim

**Business Day** Tue 7 Sep 2010  
**Three Month Sterling Mid-Curve**  
**Calls**

**Previous Business Day**  
 Mon 6 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
<b>Sep 10</b>	<b>Underlying Price</b>	<b>98.980</b>	<b>(Sep 11)</b>	<b>Indicative a-t-m</b>	<b>Vol 0.66</b>				<b>Time to expiry: 8 Days</b>							
96250		2.7300	+0.0100	1.00	0.90			0.7250S	0.6700S	0	0	0	0	1,125	0	0
96750		2.2300	+0.0100	1.00	0.90			0.4750	0.4450	0	0	0	0	750	0	0
97000		1.9800	+0.0100	1.00	0.90			0.5900	0.5900	0	0	0	0	10	0	0
97125		1.8550	+0.0100	1.00	0.89			0.4100	0.4100	0	0	0	0	500	0	0
97500		1.4800	+0.0100	1.00	0.90			0.5650S	0.5600S	0	0	0	0	4,000	0	0
97625		1.3550	+0.0100	1.00	0.90			0.2700	0.2700	0	0	0	0	10	0	0
97750		1.2300	+0.0100	1.00	0.90			0.3750S	0.2250	0	0	0	0	2,560	0	0
98000		0.9800	+0.0100	1.00	0.91			0.5950S	0.0700S	0	0	0	0	18,502	0	0
98125		0.8550	+0.0100	1.00	0.91			0.2050S	0.0700S	0	0	0	0	9,000	0	0
98250		0.7300	+0.0100	1.00	0.91			0.4550S	0.1200S	0	0	0	0	27,512	0	0
98375		0.6050	+0.0100	1.00	0.91			0.5600S	0.0250S	0	0	0	0	33,752	0	0
98500		0.4800	+0.0100	1.00	0.91			0.3900S	0.0100S	0	0	0	0	35,989	0	0
98625		0.3550	+0.0100	0.99	0.98			0.3250S	0.0250S	77,550	0	77,550	0	134,675	0	0
98750		0.2350	+0.0100	0.95	0.95			0.2700S	0.0050S	77,550	0	77,550	0	135,240	0	0
98875		0.1150	+0.0050	0.83	0.76			0.1450	0.0100S	0	0	0	500	28,235	0	0
99000		0.0300	+0.0050	0.41	0.64			0.0850S	0.0050S	0	500	500	250	27,003	-250	0
99125		CAB	0.0000	0.06	0.63			0.0250S	0.0050S	0	0	0	0	22,452	0	0
99250		CAB	0.0000	0.00	0.69			0.0100S	0.0050S	0	0	0	0	7,750	0	0
<b>Total</b>										<b>155,100</b>	<b>500</b>	<b>155,600</b>	<b>750</b>	<b>489,065</b>	<b>-250</b>	<b>0</b>
<b>Oct 10</b>	<b>Underlying Price</b>	<b>98.850</b>	<b>(Dec 11)</b>	<b>Indicative a-t-m</b>	<b>Vol 0.73</b>				<b>Time to expiry: 43 Days</b>							
98500		0.3850	+0.0300	0.83	1.06			0.3250S	0.1050S	0	0	0	0	16,625	0	0
98750		0.1650	+0.0200	0.65	0.78			0.1800	0.0250S	0	0	0	0	30,640	0	0
98875		0.0850	+0.0100	0.46	0.72			0.0850S	0.0150S	0	0	0	0	2,000	0	0
99000		0.0350	+0.0050	0.26	0.67			0.0350S	0.0050S	0	0	0	0	34,605	0	0
99125		0.0150	+0.0050	0.12	0.67			0.0150S	0.0100	0	0	0	0	5,102	0	0
99250		0.0050	0.0000	0.05	0.71			0.0150S	0.0150S	0	0	0	0	10,000	0	0
<b>Total</b>										<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>98,972</b>	<b>0</b>	<b>0</b>
<b>Nov 10</b>	<b>Underlying Price</b>	<b>98.850</b>	<b>(Dec 11)</b>	<b>Indicative a-t-m</b>	<b>Vol 0.73</b>				<b>Time to expiry: 71 Days</b>							
98750		0.1900	+0.0150	0.62	0.78			0.1500S	0.1500S	0	0	0	0	500	0	0
98875		0.1150	+0.0150	0.47	0.72			0.0800S	0.0800S	0	0	0	0	500	0	0
99000		0.0600	+0.0100	0.31	0.68			0.0350S	0.0350S	0	0	0	0	500	0	0
99125		0.0250	+0.0050	0.17	0.65			0.0100S	0.0100S	0	0	0	0	500	0	0
<b>Total</b>										<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2,000</b>	<b>0</b>	<b>0</b>

### Options on Financial Futures - Interim

**Business Day Tue 7 Sep 2010**  
**Three Month Sterling Mid-Curve**  
**Calls**
**Previous Business Day**  
**Mon 6 Sep 2010**

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
<b>Dec 10</b>	<b>Underlying Price</b>	<b>98.850</b>	<b>(Dec 11)</b>				<b>Indicative a-t-m Vol</b>	<b>0.74</b>			<b>Time to expiry: 99 Days</b>						
96625		2.2250	+0.0300	1.00	1.29				0.5600S	0.5600S	0	0	0	0	1,200	0	0
96750		2.1000	+0.0300	1.00	1.30				0.5650S	0.5400S	0	0	0	0	1,200	0	0
97500		1.3650	+0.0300	0.96	1.50				0.7500S	0.3950S	0	0	0	0	3,510	0	0
97625		1.2450	+0.0300	0.95	1.49				0.4250S	0.4200S	0	0	0	0	500	0	0
97750		1.1250	+0.0300	0.93	1.44				0.5700S	0.3200S	0	0	0	0	3,250	0	0
97875		1.0050	+0.0300	0.92	1.38				0.6300S	0.1950S	0	0	0	0	16,925	0	0
98000		0.8850	+0.0300	0.90	1.30				0.8800S	0.1300	0	0	0	0	31,879	0	0
98125		0.7650	+0.0300	0.88	1.21				0.7400S	0.1200S	0	0	0	0	39,425	0	0
98250		0.6450	+0.0300	0.85	1.10				0.6500S	0.0750S	0	0	0	0	35,770	0	0
98375		0.5250	+0.0200	0.82	1.01				0.5200S	0.0600S	0	0	0	0	28,906	0	0
98500		0.4150	+0.0200	0.77	0.93				0.4200S	0.0350S	0	0	0	0	53,457	0	0
98625	0.3150	0.3100	+0.0200	0.70	0.85	0.3150S	0.3150S	0.3150S	0.0250S	0	500	500	0	22,152	0	0	
98750	0.2150	0.2150	+0.0150	0.60	0.79	0.2150S	0.2150S	0.2250S	0.0150S	0	500	500	0	145,628	0	0	
98875	0.1400	0.1400	+0.0150	0.47	0.73	0.1400S	0.1400S	0.1400S	0.0100S	0	10	10	0	59,032	0	0	
99000	0.0750	0.0800	+0.0100	0.34	0.68	0.0750S	0.0750S	0.0950S	0.0050S	0	510	510	3,000	137,902	0	0	
99125	0.0350	0.0350	+0.0050	0.20	0.63	0.0350S	0.0350S	0.0400S	0.0050S	0	10	10	3,000	75,000	+1,500	0	
99250	0.0100	0.0150	+0.0050	0.10	0.59	0.0100S	0.0100S	0.0200S	0.0050S	0	10	10	0	77,000	0	0	
99375		0.0050	0.0000	0.04	0.58					0	0	0	0	10,000	0	0	
<b>Total</b>											<b>0</b>	<b>1,540</b>	<b>1,540</b>	<b>6,000</b>	<b>742,736</b>	<b>+1,500</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>98.700</b>	<b>(Mar 12)</b>				<b>Indicative a-t-m Vol</b>	<b>0.80</b>			<b>Time to expiry: 190 Days</b>						
97500		1.2400	+0.0400	0.91	1.26				0.8750	0.8750	0	0	0	0	50	0	0
97875		0.8850	+0.0300	0.85	1.11				0.4650S	0.4650S	0	0	0	0	1,250	0	0
98000		0.7750	+0.0300	0.82	1.08				0.4300S	0.4300S	0	0	0	0	250	0	0
98125		0.6650	+0.0300	0.79	1.02						0	0	0	0	2,000	0	0
98250		0.5600	+0.0300	0.74	0.97				0.3200S	0.0950S	0	0	0	0	5,000	0	0
98375		0.4550	+0.0250	0.69	0.92				0.2800S	0.2800S	0	0	0	0	2,250	0	0
98500		0.3600	+0.0250	0.63	0.87				0.3250S	0.3250S	0	0	0	0	3,500	0	0
98625		0.2750	+0.0200	0.55	0.82				0.1550S	0.1100S	0	0	0	0	1,000	0	0
98750		0.1950	+0.0150	0.47	0.78				0.2050S	0.0250S	0	0	0	0	11,750	0	0
98875		0.1300	+0.0100	0.37	0.73				0.1200S	0.0350S	0	0	0	0	6,250	0	0
99000		0.0800	+0.0100	0.27	0.68				0.0650S	0.0400S	0	0	0	0	4,500	0	0
99125		0.0450	+0.0050	0.18	0.64				0.0500	0.0200S	0	0	0	0	4,000	0	0
99250		0.0200	0.0000	0.10	0.61				0.0350S	0.0050S	0	0	0	0	8,000	0	0
99375		0.0100	0.0000	0.06	0.60						0	0	0	0	1,000	0	0
<b>Total</b>											<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>50,800</b>	<b>0</b>	<b>0</b>

### Options on Financial Futures - Interim

Business Day **Tue 7 Sep 2010**  
 Three Month Sterling Mid-Curve  
**Calls**

Previous Business Day  
 Mon 6 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		
Jun 11	Underlying Price	98.530	(Jun 12)		Indicative a-t-m Vol	0.86				Time to expiry: 281 Days								
97750		0.8850	+0.0300	0.80	1.08			0.5150S	0.5150S	0	0	0	0	250	0	0	0	
98000		0.6750	+0.0250	0.73	1.01			0.4000S	0.3550	0	0	0	0	400	0	0	0	
98250		0.4850	+0.0250	0.64	0.94			0.2700S	0.2300	0	0	0	0	400	0	0	0	
98500		0.3150	+0.0200	0.52	0.87			0.1900S	0.1900S	0	0	0	0	1,750	0	0	0	
98625	0.2450	0.2450	+0.0200	0.45	0.83	0.2450S	0.2450S	0.2450S	0.2450S	0	500	500	0	0	0	0	0	
98750		0.1800	+0.0100	0.38	0.80			0.1700S	0.1050S	0	0	0	250	4,750	+250	0	0	
98875		0.1250	+0.0100	0.30	0.76			0.0600S	0.0600S	0	0	0	0	3,000	0	0	0	
99000		0.0850	+0.0100	0.23	0.73			0.0400S	0.0350S	0	0	0	0	5,250	0	0	0	
99125		0.0500	+0.0050	0.16	0.69			0.0200S	0.0200S	0	0	0	0	3,000	0	0	0	
99250		0.0250	0.0000	0.10	0.65			0.0250S	0.0100S	1,500	0	1,500	250	6,250	+250	0	0	
							<b>Total</b>			<b>1,500</b>	<b>500</b>	<b>2,000</b>	<b>500</b>	<b>25,050</b>	<b>+500</b>	<b>0</b>	<b>0</b>	
							<b>Total</b>	<b>Calls</b>			<b>156,600</b>	<b>2,540</b>	<b>159,140</b>	<b>7,250</b>	<b>1,408,623</b>	<b>+1,750</b>	<b>0</b>	<b>0</b>





### Options on Financial Futures - Interim

**Business Day Tue 7 Sep 2010**
**Three Month Sterling Mid-Curve**
**Puts**
**Previous Business Day  
Mon 6 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
<b>Mar 11</b>	<b>Underlying Price</b>	<b>98.700</b>	<b>(Mar 12)</b>				<b>Indicative a-t-m Vol</b>	<b>0.80</b>						<b>Time to expiry: 190 Days</b>				
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	0.00	1.20				0.2650S	0.1650S		0	0	0	0	2,000	0	0
96750		0.0100	0.0000	-0.02	1.39				0.3300S	0.1450S		0	0	0	0	2,500	0	0
96875		0.0150	0.0000	-0.03	1.40				0.3700S	0.2500S		0	0	0	0	500	0	0
97000		0.0200	0.0000	-0.04	1.40				0.4250S	0.1700S		0	0	0	0	3,500	0	0
97250		0.0300	0.0000	-0.07	1.36				0.3300S	0.2550S		0	0	0	0	1,000	0	0
97375		0.0350	0.0000	-0.08	1.31				0.1100S	0.1000S		0	0	0	0	500	0	0
97500		0.0400	0.0000	-0.09	1.26				0.0500S	0.0500S		0	0	0	0	500	0	0
97625		0.0450	0.0000	-0.10	1.21				0.1450S	0.1450S		0	0	0	0	500	0	0
98000		0.0750	-0.0100	-0.18	1.08				0.3500S	0.1100S		0	0	0	0	3,250	0	0
98250		0.1100	-0.0100	-0.26	0.97				0.3350S	0.1200S		0	0	0	0	1,000	0	0
98375		0.1300	-0.0150	-0.31	0.92				0.3000S	0.3000S		0	0	0	0	250	0	0
98500		0.1600	-0.0150	-0.37	0.87				0.2350S	0.1700S		0	0	0	0	1,500	0	0
98625		0.2000	-0.0200	-0.45	0.82							0	0	0	0	0	0	0
												<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>21,900</b>	<b>0</b>	<b>0</b>
<b>Jun 11</b>	<b>Underlying Price</b>	<b>98.530</b>	<b>(Jun 12)</b>				<b>Indicative a-t-m Vol</b>	<b>0.86</b>						<b>Time to expiry: 281 Days</b>				
96750		0.0400	-0.0050	-0.07	1.41				0.1100S	0.0950S		0	0	0	0	3,250	0	0
97125		0.0550	-0.0050	-0.10	1.29				0.1300S	0.1300S		0	0	0	0	250	0	0
97250		0.0600	-0.0100	-0.11	1.24				0.1800S	0.1600S		0	0	0	0	3,250	0	0
97500		0.0800	-0.0100	-0.15	1.16				0.1950S	0.1950S		0	0	0	0	1,250	0	0
97750		0.1050	-0.0200	-0.20	1.08				0.4100S	0.4100S		0	0	0	0	250	0	0
98000		0.1450	-0.0250	-0.27	1.01				0.3350S	0.3350S		0	0	0	0	750	0	0
98500		0.2850	-0.0300	-0.48	0.87							0	0	0	0	0	0	0
												<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>9,000</b>	<b>0</b>	<b>0</b>
							<b>Total</b>	<b>Puts</b>				<b>0</b>	<b>4,142</b>	<b>4,142</b>	<b>20,850</b>	<b>957,371</b>	<b>-5,885</b>	<b>0</b>

















### Options on Financial Futures - Interim

**Business Day Tue 7 Sep 2010**
**Previous Business Day Mon 6 Sep 2010**

Long Gilt Calls														Official Volume	Open Interest	Change	Exercises		
Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volat-ility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume					
<b>Oct 10</b>	<b>Underlying Price</b>	<b>124.55</b>	<b>(Dec 10)</b>				<b>Indicative a-t-m Vol</b>												
12400		1.07	+0.36	0.62	7.19							0	0	0	0	0	0	-200	0
12500		0.58	+0.23	0.41	7.26							0	0	0	0	0	0	-400	0
12600		0.27	+0.12	0.24	7.35							0	0	0	0	200	0	0	0
							<b>Total</b>					<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>200</b>	<b>-600</b>	<b>0</b>
<b>Nov 10</b>	<b>Underlying Price</b>	<b>124.55</b>	<b>(Dec 10)</b>				<b>Indicative a-t-m Vol</b>												
12400		1.40	+0.36	0.58	6.29							0	0	0	0	0	0	0	0
12500		0.90	+0.27	0.44	6.27				1.35		1.30	0	0	0	0	0	237	0	0
							<b>Total</b>					<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>237</b>	<b>0</b>	<b>0</b>
<b>Dec 10</b>	<b>Underlying Price</b>	<b>124.55</b>					<b>Indicative a-t-m Vol</b>												
12400		1.80	+0.37	0.56	6.57							0	0	0	0	0	0	0	0
							<b>Total</b>					<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>129.20</b>					<b>Indicative a-t-m Vol</b>												
12850		2.66	+0.37	0.56	6.57							0	0	0	0	0	0	0	0
							<b>Total</b>					<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
							<b>Total</b>					<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>437</b>	<b>-600</b>	<b>0</b>

### Options on Financial Futures - Interim

**Business Day Tue 7 Sep 2010**
**Previous Business Day Mon 6 Sep 2010**

Business Day											Previous Business Day						
Tue 7 Sep 2010											Mon 6 Sep 2010						
Long Gilt																	
Puts																	
Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
<b>Oct 10</b>	<b>Underlying Price</b>	<b>124.55</b>	<b>(Dec 10)</b>				<b>Indicative a-t-m Vol</b>	<b>7.23</b>									
12050		0.02	-0.02	-0.02	7.54						0	0	0	0	200	0	0
12150		0.05	-0.08	-0.06	7.51				0.20S	0.12S	0	0	0	0	102	0	0
12250		0.15	-0.15	-0.15	7.33				0.22S	0.20S	0	0	0	0	600	0	0
12350		0.35	-0.28	-0.29	7.18				0.41S	0.41S	0	0	0	0	300	0	0
12400		0.52	-0.35	-0.38	7.19						0	0	0	0	0	0	0
								<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1,202</b>	<b>0</b>	<b>0</b>
<b>Nov 10</b>	<b>Underlying Price</b>	<b>124.55</b>	<b>(Dec 10)</b>				<b>Indicative a-t-m Vol</b>	<b>6.28</b>									
12400		0.85	-0.35	-0.42	6.29						0	0	0	0	0	0	0
								<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Dec 10</b>	<b>Underlying Price</b>	<b>124.55</b>					<b>Indicative a-t-m Vol</b>	<b>6.57</b>									
12400		1.25	-0.34	-0.44	6.57						0	0	0	0	0	0	0
								<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Mar 11</b>	<b>Underlying Price</b>	<b>129.20</b>					<b>Indicative a-t-m Vol</b>	<b>6.57</b>									
12850		1.96	-0.34	-0.44	6.57						0	0	0	0	0	0	0
								<b>Total</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
							<b>Total</b>	<b>Puts</b>			<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1,202</b>	<b>0</b>	<b>0</b>