

Options on Financial Futures Summary

Business Day **Wed 8 Sep 2010**
Previous Business Day
Tue 7 Sep 2010

Contract	CONNECT* Volume	Basis Volume	Block Trd Volume	Total Volume	Official Volume	Open Interest	Change
Short Term Interest Rate Products							
Three Month Euribor	115,355	N/A	127,000	242,355	166,677	13,818,155	+6,662
Three Month Euribor Mid-Curve	114,370	N/A	12,000	126,370	27,630	1,855,812	+1,086
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	62,363	N/A	46,500	108,863	146,618	5,392,260	+15,324
THREE MONTH STERLING 2 YEAR MID-CURVE	0	N/A	0	0	0	2,000	0
Three Month Sterling Mid-Curve	4,908	N/A	2,000	6,908	163,282	2,244,432	-121,562
Three Month Euroswiss	0	N/A	0	0	0	0	0
Swapnote Products							
2Yr Euro Swapnote	0	0	0	0	0	0	0
5Yr Euro Swapnote	0	0	0	0	0	0	0
10Yr Euro Swapnote	0	0	0	0	0	0	0
Bond Products							
Long Gilt	0	N/A	0	0	0	1,639	0

* CONNECT means LIFFE CONNECT (Registered Trademark)

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Options on Financial Futures

Business Day Wed 8 Sep 2010
Previous Business Day Tue 7 Sep 2010
Three Month Euribor
Calls

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Sep 10	Underlying Price	99.120					Indicative a-t-m Vol	0.11						Time to expiry:				5 Days
95750		3.3700	-0.0050	1.00	0.08				0.6050S	0.5900S		0	0	0	0	1,000	0	0
96000		3.1200	-0.0050	1.00	0.08				2.0600S	0.3500		0	0	0	0	4,700	0	0
96250		2.8700	-0.0050	1.00	0.08				1.8100S	0.5650S		0	0	0	0	1,000	0	0
96500		2.6200	-0.0050	1.00	0.08				2.3200S	0.3000		0	0	0	0	2,400	0	0
96750		2.3700	-0.0050	1.00	0.08				0.5150S	0.4600S		0	0	0	0	1,801	0	0
97000		2.1200	-0.0050	1.00	0.08				1.2750S	0.2500S		0	0	0	0	3,980	0	0
97250		1.8700	-0.0050	1.00	0.08				0.4900S	0.4900S		0	0	0	0	200	0	0
97500		1.6200	-0.0050	1.00	0.08				1.5250S	0.1700S		0	0	0	0	4,475	0	0
97750		1.3700	-0.0050	1.00	0.08				0.8400S	0.3750S		0	0	0	0	8,770	0	0
98000		1.1200	-0.0050	1.00	0.08				0.4650S	0.1050S		0	0	0	0	8,225	0	0
98125		0.9950	-0.0050	1.00	0.09				0.5400S	0.5000S		0	0	0	0	1,250	0	0
98250		0.8700	-0.0050	1.00	0.09				0.9600S	0.1750		0	0	0	0	12,997	0	0
98375		0.7450	-0.0050	1.00	0.09				0.4550S	0.3200S		0	0	0	0	9,629	0	0
98500		0.6200	-0.0050	1.00	0.09				0.6200S	0.0850S		0	0	0	0	47,770	0	0
98625		0.4950	-0.0050	1.00	0.09				0.5800S	0.2000S		0	0	0	0	80,398	0	0
98750		0.3700	-0.0050	1.00	0.09				0.4800S	0.0500S		0	0	0	0	92,885	0	0
98875		0.2450	-0.0050	1.00	0.09				0.3550S	0.0800S		0	0	0	0	136,359	0	0
99000		0.1200	-0.0050	1.00	0.09				0.2650	0.0250S		0	0	0	186	201,724	-336	0
99125	0.0050	0.0025	-0.0050	0.34	0.11	0.0050	0.0050		0.1600	0.0050S		0	400	400	2,177	299,625	+686	0
99250		CAB	-0.0025	0.03	0.59				0.1000S	CAB		0	0	0	0	314,592	0	0
99375		CAB	0.0000	0.00	0.61				0.0350S	CAB		0	0	0	0	326,230	0	0
99500		CAB	0.0000	0.00	0.62				0.0150S	CAB		0	0	0	0	204,248	0	0
99625		CAB	0.0000	0.00	0.62				0.0100S	0.0050S		0	0	0	0	24,000	0	0
99750		CAB	0.0000	0.00	0.62				0.0050S	0.0050S		0	0	0	0	1,000	0	0
								Total				0	400	400	2,363	1,789,258	+350	0
Oct 10	Underlying Price	99.040	(Dec 10)				Indicative a-t-m Vol	0.35						Time to expiry:				40 Days
98750		0.2925	-0.0250	0.97	0.47				0.2250S	0.2250S		0	0	0	0	500	0	0
98875		0.1725	-0.0225	0.88	0.43				0.3150	0.1250S		0	0	0	0	14,910	0	0
99000		0.0725	-0.0175	0.63	0.37				0.1600S	0.0450		0	0	0	0	96,245	0	0
99125		0.0125	-0.0050	0.20	0.31				0.1400S	0.0150S		0	0	0	26	72,386	0	0
99250		0.0025	0.0000	0.03	0.34				0.0800S	0.0050S		0	0	0	0	51,763	0	0
99375		CAB	0.0000	0.01	0.41				0.0450	CAB		0	0	0	0	24,700	0	0
99500		CAB	0.0000	0.00	0.47				0.0050S	CAB		0	0	0	0	8,300	0	0
								Total				0	0	0	26	268,804	0	0
Nov 10	Underlying Price	99.040	(Dec 10)				Indicative a-t-m Vol	0.34						Time to expiry:				68 Days
98875		0.1800	-0.0225	0.84	0.39				0.1600S	0.1600S		0	0	0	0	12,984	0	0
99000		0.0825	-0.0150	0.60	0.35				0.1650S	0.0650		0	0	0	0	22,575	0	0
99125		0.0225	-0.0075	0.26	0.31				0.1050	0.0250		0	0	0	1	34,257	+1	0
99250		0.0025	-0.0025	0.06	0.32				0.0150	0.0150		0	0	0	0	11,500	0	0
99375		CAB	-0.0025	0.02	0.37				0.0150S	0.0100		0	0	0	0	11,000	0	0
99500		CAB	0.0000	0.01	0.42				0.0050	0.0050		0	0	0	0	1,000	0	0
								Total				0	0	0	1	93,316	+1	0

Options on Financial Futures

Business Day Wed 8 Sep 2010
Previous Business Day Tue 7 Sep 2010
Three Month Euribor
Calls

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Mar 11	Underlying Price	99.000					Indicative a-t-m Vol	0.42						Time to expiry:				187 Days
97250		1.7500	-0.0300	1.00	0.68				0.8600S	0.4600S		0	0	0	0	19,250	0	0
97500		1.5000	-0.0300	1.00	0.68				0.6400S	0.3900S		0	0	0	0	11,350	0	0
97750		1.2500	-0.0300	1.00	0.68				0.5900S	0.4050S		0	0	0	0	10,000	0	0
98000		1.0050	-0.0300	0.97	0.74				0.7850S	0.2700		0	0	0	0	9,050	0	0
98250		0.7600	-0.0300	0.95	0.65				0.6450	0.1350		0	0	0	0	21,373	0	0
98500		0.5200	-0.0275	0.90	0.56				0.6700	0.1000S		0	0	0	0	86,756	0	0
98625		0.4050	-0.0275	0.84	0.53				0.4100S	0.2550S		0	0	0	0	5,775	0	0
98750		0.2975	-0.0225	0.77	0.49				0.4550S	0.0500S		0	0	0	9	137,608	0	0
98875		0.2000	-0.0200	0.65	0.45				0.3500	0.1250S		0	0	0	0	49,954	0	0
99000	0.1300	0.1200	-0.0150	0.50	0.42	0.1350S	0.1200S		0.2850S	0.0250S		0	4,750	4,750	500	178,427	+500	0
99125	0.0650	0.0600	-0.0100	0.33	0.39	0.0650S	0.0600S		0.2000S	0.0450S		0	4,000	4,000	1,020	103,232	0	0
99250	0.0200	0.0250	-0.0050	0.17	0.37	0.0250	0.0200S		0.1500S	0.0050S		0	2,000	2,000	520	124,749	+520	0
99375	0.0100	0.0100	-0.0025	0.08	0.37	0.0100	0.0100		0.0850	0.0050S		0	1,000	1,000	20	60,517	+10	0
99500		0.0025	-0.0025	0.03	0.38				0.0500	0.0050S		0	0	0	0	33,252	0	0
99625		CAB	-0.0025	0.01	0.39				0.0200	0.0050S		0	0	0	0	25,700	0	0
99750		CAB	0.0000	0.00	0.40				0.0050S	0.0050S		0	0	0	0	4,000	0	0
								Total				0	11,750	11,750	2,069	880,993	+1,030	0
Jun 11	Underlying Price	98.955					Indicative a-t-m Vol	0.48						Time to expiry:				278 Days
97000		1.9550	-0.0350	1.00	0.82				1.8850S	0.5900S		0	0	0	0	4,675	0	0
97250		1.7075	-0.0350	0.99	0.88				0.5900S	0.5000S		0	0	0	0	3,900	0	0
97500		1.4625	-0.0350	0.97	0.88				1.4200S	0.4600S		0	0	0	0	6,475	0	0
97750		1.2175	-0.0350	0.96	0.82				0.8050	0.4300		0	0	0	0	13,100	0	0
97875		1.0950	-0.0350	0.94	0.79				0.8950	0.8950		0	0	0	0	25	0	0
98000		0.9750	-0.0325	0.93	0.75				0.9600S	0.3900S		0	0	0	0	20,488	0	0
98250		0.7375	-0.0300	0.89	0.68				0.5750	0.1300S		0	0	0	0	5,205	0	0
98500		0.5100	-0.0275	0.81	0.61				0.5950	0.1250S		0	0	0	0	35,374	0	0
98625		0.4075	-0.0200	0.75	0.58				0.4300	0.2850S		0	0	0	500	3,450	0	0
98750		0.3075	-0.0200	0.67	0.54				0.4500S	0.0700		0	0	0	0	44,779	0	0
98875		0.2175	-0.0200	0.57	0.51				0.2850S	0.1400S		0	0	0	500	23,549	0	0
99000	0.1550	0.1425	-0.0150	0.46	0.47	0.1550S	0.1400S		0.2950S	0.0400S		0	3,000	3,000	1,500	135,293	0	0
99125	0.0800	0.0825	-0.0125	0.33	0.44	0.0800S	0.0800S		0.1400S	0.0550S		0	1,000	1,000	1,500	106,772	0	0
99250	0.0450	0.0400	-0.0075	0.20	0.41	0.0450S	0.0450S		0.1500	0.0150S		0	1,000	1,000	1,500	154,286	0	0
99375		0.0150	-0.0025	0.10	0.37				0.0450S	0.0150S		0	0	0	0	13,500	0	0
99500		0.0050	-0.0025	0.04	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
								Total				0	5,000	5,000	5,500	593,786	0	0

Options on Financial Futures

Business Day Wed 8 Sep 2010

Previous Business Day Tue 7 Sep 2010

Three Month Euribor
Calls

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises		
Sep 11		Underlying Price	98.895	Indicative a-t-m Vol			0.58	Time to expiry: 376 Days												
97250		1.6700	-0.0450	0.94	1.04				0.7150	0.6150S		0	0	0	0	1,170	0	0		
97500		1.4300	-0.0400	0.93	0.97				0.6450S	0.5700S		0	0	0	0	6,600	0	0		
97750		1.1900	-0.0400	0.90	0.90				0.5500S	0.4800S		0	0	0	0	4,175	0	0		
98000		0.9550	-0.0400	0.86	0.82				0.9600	0.2850S		0	0	0	0	17,500	0	0		
98250		0.7250	-0.0400	0.80	0.75				0.7800	0.3650		0	0	0	0	16,225	0	0		
98500		0.5150	-0.0300	0.72	0.68				0.5600S	0.1500S		0	0	0	0	22,000	0	0		
98750		0.3250	-0.0250	0.59	0.61				0.4200S	0.1050		0	0	0	0	50,725	0	0		
99000	0.1750	0.1700	-0.0200	0.43	0.55	0.1750S	0.1750S		0.2850S	0.0500S		0	500	500	1,500	43,450	+250	0		
99250		0.0600	-0.0150	0.23	0.47				0.1400S	0.0150S		0	0	0	0	26,950	0	0		
99500		0.0100	-0.0050	0.07	0.40				0.0800S	0.0050S		0	0	0	0	42,395	0	0		
99750		CAB	-0.0050	0.01	0.38				0.0100S	0.0100S		0	0	0	0	2,000	0	0		
Total												0	500	500	1,500	233,190	+250	0		
Dec 11		Underlying Price	98.795	Indicative a-t-m Vol			0.66	Time to expiry: 467 Days												
97250		1.5900	-0.0450	0.91	1.03				0.6150S	0.6000S		0	0	0	0	350	0	0		
97500		1.3550	-0.0400	0.89	0.97				0.6350S	0.5100S		0	0	0	0	24,500	0	0		
97750		1.1250	-0.0400	0.85	0.91				1.0300	0.4650S		0	0	0	0	18,295	0	0		
98000		0.9000	-0.0350	0.80	0.84				0.8600S	0.4150S		0	0	0	0	13,350	0	0		
98250		0.6900	-0.0350	0.73	0.79				0.5000S	0.3100		0	0	0	0	3,275	0	0		
98500		0.4950	-0.0300	0.64	0.73				0.5300S	0.1850S		0	0	0	0	14,650	0	0		
98750		0.3200	-0.0250	0.53	0.67				0.4050S	0.1100S		0	0	0	500	43,075	+500	0		
99000		0.1800	-0.0200	0.38	0.61				0.3000S	0.0700S		0	0	0	0	38,644	0	0		
99250		0.0800	-0.0100	0.23	0.54				0.1900S	0.0150S		0	0	0	0	38,851	0	0		
99500		0.0250	-0.0050	0.09	0.48				0.0350S	0.0200S		0	0	0	0	21,000	0	0		
Total												0	0	0	500	215,990	+500	0		
Mar 12		Underlying Price	98.700	Indicative a-t-m Vol			0.73	Time to expiry: 558 Days												
96500		2.2500	-0.0450	0.93	1.25				2.0100S	2.0100S		0	0	0	0	100	0	0		
97750		1.0900	-0.0400	0.79	0.97				0.5400S	0.5400S		0	0	0	0	500	0	0		
98000		0.8750	-0.0400	0.74	0.90				0.7900	0.4600S		0	0	0	0	3,000	0	0		
98250		0.6750	-0.0350	0.67	0.84				0.6300S	0.4300S		0	0	0	0	15,150	0	0		
98500		0.4900	-0.0300	0.59	0.78				0.5450S	0.3250		0	0	0	0	13,850	0	0		
98750	0.3350	0.3250	-0.0250	0.48	0.72	0.3400S	0.3300S		0.3900S	0.3050		0	1,250	1,250	400	14,400	+400	0		
99000		0.1900	-0.0200	0.35	0.65				0.2350S	0.1000S		0	0	0	0	11,045	0	0		
99250		0.0900	-0.0100	0.22	0.58				0.0850	0.0850		0	0	0	0	2,025	0	0		
99500		0.0300	-0.0050	0.10	0.51				0.0550	0.0100		0	0	0	0	34,500	0	0		
Total												0	1,250	1,250	400	94,570	+400	0		

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Tue 7 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	98.590					Indicative a-t-m Vol	0.78						Time to expiry: 649 Days				
98250		0.6400	-0.0300	0.62	0.86				0.7300S	0.4800S		0	0	0	0	15,350	0	0
98500		0.4650	-0.0250	0.54	0.80				0.5250S	0.4200S		0	0	0	1,250	8,250	-500	0
98750		0.3100	-0.0250	0.44	0.74				0.3800S	0.3250S		0	0	0	0	8,000	0	0
99000		0.1900	-0.0150	0.32	0.68				0.2300S	0.2250S		0	0	0	0	10,700	0	0
99250		0.0950	-0.0100	0.21	0.61				0.1100S	0.1100S		0	0	0	0	2,750	0	0
99500		0.0350	-0.0100	0.11	0.55				0.0600	0.0350S		0	0	0	0	14,500	0	0
							Total					0	0	0	1,250	59,550	-500	0
							Total	Calls				0	54,490	54,490	38,648	6,559,005	-8,309	0

Options on Financial Futures

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Three Month Euribor
Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Sep 10	Underlying Price	99.120					Indicative a-t-m Vol	0.11						Time to expiry:				5 Days
91000		CAB	0.0000	0.00	0.08				0.0050S	0.0050S		0	0	0	0	523	0	0
92750		CAB	0.0000	0.00	0.08				0.0100S	0.0050		0	0	0	0	754	0	0
94750		CAB	0.0000	0.00	0.08				0.0450	0.0100		0	0	0	0	1,025	0	0
95000		CAB	0.0000	0.00	0.08				0.0300S	0.0050S		0	0	0	0	2,150	0	0
95250		CAB	0.0000	0.00	0.08				0.2650S	0.2650S		0	0	0	0	250	0	0
95500		CAB	0.0000	0.00	0.08				0.0300S	0.0200S		0	0	0	0	1,200	0	0
95750		CAB	0.0000	0.00	0.08				0.5900S	0.5650S		0	0	0	0	1,800	0	0
96000		CAB	0.0000	0.00	0.08				0.4950S	0.0050		0	0	0	0	53,942	0	0
96250		CAB	0.0000	0.00	0.08				0.5650S	0.5300S		0	0	0	0	6,175	0	0
96375		CAB	0.0000	0.00	0.08				0.0150	0.0150		0	0	0	0	10	0	0
96500		CAB	0.0000	0.00	0.08				0.5850S	0.0050S		0	0	0	0	20,620	0	0
96625		CAB	0.0000	0.00	0.08				0.0500	0.0500		0	0	0	0	10	0	0
96750		CAB	0.0000	0.00	0.08				0.5800S	0.0450S		0	0	0	0	9,401	0	0
97000		CAB	0.0000	0.00	0.08				0.5650S	0.0100S		0	0	0	0	39,246	0	0
97125		CAB	0.0000	0.00	0.08				0.0400	0.0400		0	0	0	0	1,250	0	0
97250		CAB	0.0000	0.00	0.08				1.1300S	0.0050		0	0	0	0	29,360	0	0
97375		CAB	0.0000	0.00	0.08				0.1550	0.0350S		0	0	0	0	8,060	0	0
97500		CAB	0.0000	0.00	0.08				0.5150S	0.0050S		0	0	0	0	38,759	0	0
97625		CAB	0.0000	0.00	0.08				0.1450S	0.0050S		0	0	0	0	7,121	0	0
97750		CAB	0.0000	0.00	0.08				0.5350S	0.0100S		0	0	0	0	55,652	0	0
97875		CAB	0.0000	0.00	0.08				0.1850S	0.0050S		0	0	0	0	10,410	0	0
98000		CAB	0.0000	0.00	0.08				0.5000S	0.0050S		0	0	0	0	80,449	0	0
98125		CAB	0.0000	0.00	0.09				0.3300S	0.0050		0	0	0	0	25,080	0	0
98250		CAB	0.0000	0.00	0.09				0.4300S	0.0050S		0	0	0	0	83,818	0	0
98375		CAB	0.0000	0.00	0.09				0.4150S	0.0050S		0	0	0	0	53,584	0	0
98500		CAB	0.0000	0.00	0.09				0.4700S	0.0050S		0	0	0	0	137,299	0	0
98625		CAB	0.0000	0.00	0.09				0.3800S	0.0050S		0	0	0	0	193,778	0	0
98750		CAB	0.0000	0.00	0.09				0.4600S	0.0050		0	0	0	0	254,850	0	0
98875		CAB	0.0000	0.00	0.09				0.5200S	0.0050S		0	0	0	0	250,820	0	0
99000		CAB	0.0000	0.00	0.09				0.6150S	0.0050		0	0	0	0	215,203	0	0
99125		0.0075	0.0000	-0.66	0.11				0.2700S	0.0100		0	0	0	854	160,633	-204	0
99250		0.1300	+0.0025	-0.97	0.59				0.2950S	0.1250S		0	0	0	0	24,050	0	0
							Total					0	0	0	854	1,767,282	-204	0
Oct 10	Underlying Price	99.040	(Dec 10)				Indicative a-t-m Vol	0.35						Time to expiry:				40 Days
98000		CAB	0.0000	0.00	0.63				0.0500	0.0150S		0	0	0	0	500	0	0
98250		CAB	0.0000	0.00	0.61				0.0300S	0.0300S		0	0	0	0	700	0	0
98375		CAB	0.0000	0.00	0.59				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	-0.03	0.47				0.1400S	0.0050S		0	0	0	0	33,490	0	0
98875	0.0050	0.0075	+0.0025	-0.12	0.43	0.0050S	0.0050S		0.1850S	0.0050		0	1,000	1,000	0	21,168	0	0
99000	0.0250	0.0325	+0.0075	-0.37	0.37	0.0300	0.0250S		0.1900S	0.0200		0	2,850	2,850	0	31,558	0	0
99125	0.0850	0.0975	+0.0200	-0.80	0.31	0.0850S	0.0850S		0.2950S	0.0650S		0	1,000	1,000	0	26,100	0	0
							Total					0	4,850	4,850	0	135,437	0	0

Options on Financial Futures

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Three Month Euribor
Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises	
Jun 11	Underlying Price	98.955					Indicative a-t-m Vol	0.48						Time to expiry:	278 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	0.0000	-0.01	0.88			0.6300S	0.0200S		0	0	0	0	45,925	0	0	0
97500			0.0075	0.0000	-0.03	0.88			0.6050S	0.0100S		0	0	0	0	41,460	0	0	0
97750			0.0125	0.0000	-0.04	0.82			0.6000S	0.0200		0	0	0	0	22,531	0	0	0
97875			0.0150	0.0000	-0.06	0.79			0.0850	0.0350S		0	0	0	0	2,000	0	0	0
98000			0.0200	+0.0025	-0.07	0.75			0.6000	0.0250S		0	0	0	0	47,578	0	0	0
98125			0.0250	+0.0025	-0.09	0.72			0.1200	0.0350		0	0	0	0	34,775	0	0	0
98250			0.0325	+0.0050	-0.11	0.68			0.4300S	0.0400		0	0	0	0	42,655	0	0	0
98375			0.0425	+0.0050	-0.15	0.64			0.1750S	0.0500S		0	0	0	0	111,175	0	0	0
98500			0.0550	+0.0075	-0.19	0.61			0.4150S	0.0750S		0	0	0	3,500	57,498	+2,800	0	0
98625			0.0775	+0.0150	-0.25	0.58			0.2600S	0.0600S		0	0	0	10	309,500	0	0	0
98750	0.0900		0.1025	+0.0150	-0.33	0.54	0.0900S	0.0900S	0.3750S	0.0900S		0	1,000	1,000	3,500	72,207	+100	0	0
98875	0.1250		0.1375	+0.0150	-0.43	0.51	0.1250S	0.1250S	0.3550S	0.1250S		0	1,000	1,000	0	220,000	0	0	0
99000	0.1700		0.1875	+0.0200	-0.54	0.47	0.1950S	0.1700S	0.4100S	0.1700S		0	3,500	3,500	500	48,777	0	0	0
99125	0.2300		0.2525	+0.0225	-0.67	0.44	0.2300S	0.2300S	0.3850S	0.2300S		0	1,000	1,000	1,000	2,650	+500	0	0
Total												0	6,500	6,500	8,510	1,258,849	+3,400	0	

Options on Financial Futures

Business Day Wed 8 Sep 2010

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Three Month Euribor
Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily Low	High	Lifetime Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises	
Sep 11	Underlying Price	98.895					Indicative a-t-m Vol										0.58
																	Time to expiry: 376 Days
92000		CAB	0.0000	0.00	1.14			0.0200	0.0150	0	0	0	0	250	0	0	0
94000		CAB	0.0000	0.00	1.13			0.0400S	0.0350S	0	0	0	0	2,000	0	0	0
94750		CAB	0.0000	0.00	1.13					0	0	0	0	2,000	0	0	0
95000		CAB	0.0000	0.00	1.13			0.0800S	0.0150	0	0	0	0	11,000	0	0	0
95250		CAB	0.0000	0.00	1.13			0.1000S	0.0900S	0	0	0	0	10,000	0	0	0
96000		CAB	0.0000	0.00	1.14			0.1250	0.1050S	0	0	0	0	6,001	0	0	0
96250		0.0050	0.0000	-0.01	1.21			0.1150S	0.1150S	0	0	0	0	2,100	0	0	0
96500		0.0100	0.0000	-0.02	1.23			0.2500S	0.0350S	0	0	0	0	5,700	0	0	0
97000		0.0200	0.0000	-0.04	1.12			0.2550S	0.0200S	0	0	0	0	14,250	0	0	0
97250		0.0250	0.0000	-0.06	1.04			0.6150S	0.0550S	0	0	0	0	16,120	0	0	0
97500		0.0350	+0.0050	-0.07	0.97			0.6300S	0.0300S	0	0	0	0	11,800	0	0	0
97750		0.0450	+0.0050	-0.10	0.90			0.6200S	0.0400S	0	0	0	0	8,000	0	0	0
98000		0.0600	+0.0050	-0.14	0.82			0.4300S	0.0550S	0	0	0	0	17,550	0	0	0
98250		0.0800	+0.0050	-0.20	0.75			0.7150S	0.1750S	0	0	0	0	15,050	0	0	0
98500		0.1200	+0.0150	-0.28	0.68			0.5150S	0.1050	0	0	0	0	21,850	0	0	0
98750		0.1800	+0.0200	-0.41	0.61			0.5500S	0.1850S	0	0	0	0	18,625	0	0	0
99000	0.2750	0.2750	+0.0250	-0.57	0.55	0.2750S	0.2750S	0.4950S	0.2500S	0	500	500	1,500	8,250	+1,000	0	0
							Total			0	500	500	1,500	170,546	+1,000	0	0
Dec 11	Underlying Price	98.795					Indicative a-t-m Vol										0.66
																	Time to expiry: 467 Days
92000		CAB	0.0000	0.00	1.20			0.0100	0.0050	0	0	0	0	65	0	0	0
92500		CAB	0.0000	0.00	1.20			0.0100	0.0100	0	0	0	0	56	0	0	0
95000		CAB	0.0000	0.00	1.21			0.0350	0.0350	0	0	0	0	500	0	0	0
96000		0.0150	0.0000	-0.03	1.33			0.1800	0.0500	0	0	0	4,000	50,276	0	0	0
96250		0.0200	0.0000	-0.03	1.28			0.1000	0.0500S	0	0	0	0	100	0	0	0
96500		0.0250	0.0000	-0.04	1.22			0.2400S	0.0550S	0	0	0	0	16,350	0	0	0
96750		0.0300	0.0000	-0.05	1.16			0.1400S	0.0700S	0	0	0	0	12,000	0	0	0
97000		0.0350	0.0000	-0.07	1.10			0.2400S	0.0450	0	0	0	0	11,050	0	0	0
97250		0.0450	0.0000	-0.09	1.03			0.6200	0.1150	0	0	0	0	6,350	0	0	0
97500		0.0600	+0.0050	-0.11	0.97			0.5900S	0.0750S	0	0	0	0	17,600	0	0	0
97750		0.0800	+0.0050	-0.15	0.91			0.6150S	0.1700S	0	0	0	0	16,665	0	0	0
98000		0.1050	+0.0100	-0.20	0.84			0.5300S	0.0950S	0	0	0	11,000	19,875	-7,975	0	0
98250		0.1450	+0.0100	-0.27	0.79			0.4750S	0.1450S	0	0	0	2,500	11,400	+1,000	0	0
98500		0.2000	+0.0150	-0.36	0.73			0.4700S	0.1850S	0	0	0	11,000	21,800	-1,000	0	0
98750		0.2750	+0.0200	-0.47	0.67			0.5350S	0.2500S	0	0	0	3,000	22,550	+500	0	0
99000		0.3850	+0.0250	-0.62	0.61			0.6250S	0.6100S	0	0	0	0	500	0	0	0
							Total			0	0	0	31,500	207,137	-7,475	0	0

Options on Financial Futures

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Three Month Euribor
Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises	
Mar 12	Underlying Price	98.700					Indicative a-t-m Vol	0.73						Time to expiry:	558 Days				
95000		0.0150	+0.0050	-0.02	1.53				0.0500	0.0250		0	0	0	0	600	0	0	0
96000		0.0350	+0.0050	-0.05	1.37				0.0600S	0.0600S		0	0	0	0	1,000	0	0	0
96250		0.0400	+0.0050	-0.06	1.30				0.0800	0.0800		0	0	0	0	300	0	0	0
96500		0.0500	+0.0050	-0.07	1.25				0.1700S	0.0900S		0	0	0	0	4,025	0	0	0
96750		0.0600	+0.0050	-0.09	1.19				0.1450	0.1400		0	0	0	0	2,000	0	0	0
97000		0.0700	+0.0050	-0.11	1.14				0.2200S	0.0700S		0	0	0	0	14,337	0	0	0
97250		0.0900	+0.0050	-0.13	1.08							0	0	0	0	2,000	0	0	0
97500		0.1100	+0.0050	-0.17	1.02				0.3200S	0.1300		0	0	0	0	9,675	0	0	0
97750		0.1400	+0.0100	-0.21	0.97				0.4800S	0.1400S		0	0	0	0	1,000	0	0	0
98000		0.1750	+0.0100	-0.26	0.90				0.5400S	0.1950S		0	0	0	0	5,250	0	0	0
98250		0.2250	+0.0150	-0.33	0.84				0.5350S	0.4600S		0	0	0	0	8,100	0	0	0
98500		0.2900	+0.0200	-0.41	0.78				0.5600S	0.2900S		0	0	0	0	13,825	0	0	0
98750	0.3600	0.3750	+0.0250	-0.52	0.72	0.3750S		0.3600S	0.4250S	0.3300S		0	1,250	1,250	400	11,150	+400	0	0
99000		0.4900	+0.0300	-0.65	0.65							0	0	0	0	1,000	0	0	0
							Total					0	1,250	1,250	400	74,262	+400	0	0
Jun 12	Underlying Price	98.590					Indicative a-t-m Vol	0.78						Time to expiry:	649 Days				
95000		0.0300	0.0000	-0.04	1.57				0.0650S	0.0650S		0	0	0	0	500	0	0	0
95750		0.0450	0.0000	-0.06	1.40				0.0700S	0.0700S		0	0	0	0	500	0	0	0
96250		0.0650	+0.0050	-0.08	1.31				0.1200S	0.1200S		0	0	0	0	750	0	0	0
97000		0.1100	+0.0050	-0.14	1.14				0.2000S	0.1950S		0	0	0	0	12,700	0	0	0
97250		0.1300	+0.0050	-0.17	1.09				0.2300S	0.2250S		0	0	0	0	1,250	0	0	0
97500		0.1600	+0.0100	-0.21	1.03				0.1650S	0.1650S		0	0	0	0	4,000	0	0	0
98000		0.2450	+0.0150	-0.31	0.92							0	0	0	0	3,500	0	0	0
98250		0.3000	+0.0200	-0.38	0.86				0.5550S	0.2800S		0	0	0	0	14,350	0	0	0
98500		0.3750	+0.0250	-0.46	0.80				0.5600S	0.3500S		0	0	0	1,250	6,200	-500	0	0
98750		0.4700	+0.0250	-0.56	0.74				0.4800S	0.4400S		0	0	0	0	9,500	0	0	0
							Total					0	0	0	1,250	53,250	-500	0	0
	Total						Puts					127,000	60,865	187,865	128,029	7,259,150	+14,971	0	0

Options on Financial Futures

Business Day Wed 8 Sep 2010
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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
Jun 11	Underlying Price	99.020					Indicative a-t-m Vol	0.61					Time to expiry:				280 Days
96250		2.7800	-0.0425	0.98	1.55				0.8850S	0.7400S	0	0	0	0	870	0	0
96500		2.5350	-0.0425	0.97	1.54				1.2700S	0.5500	0	0	0	0	2,250	0	0
96750		2.2900	-0.0425	0.96	1.51				1.7400S	0.7050S	0	0	0	0	1,500	0	0
97000		2.0450	-0.0425	0.95	1.43				1.2400	0.3700S	0	0	0	0	6,750	0	0
97250		1.8000	-0.0425	0.94	1.33				1.0900S	0.6900S	0	0	0	0	3,500	0	0
97500		1.5550	-0.0425	0.93	1.22				0.8700	0.2250S	0	0	0	0	12,144	0	0
97750		1.3125	-0.0425	0.91	1.11				0.7650S	0.7650S	0	0	0	0	500	0	0
98000		1.0750	-0.0400	0.88	1.02				0.9100S	0.1350S	0	0	0	0	13,044	0	0
98250		0.8425	-0.0375	0.83	0.93				0.7550S	0.1050	0	0	0	0	7,826	0	0
98500		0.6200	-0.0325	0.77	0.83				0.5650S	0.0600S	0	0	0	0	11,050	0	0
98750	0.4250	0.4100	-0.0275	0.67	0.73	0.4250	0.4250		0.4700	0.1000S	0	30	30	0	13,832	0	0
98875	0.3150	0.3125	-0.0250	0.60	0.68	0.3150S	0.3150S		0.3500S	0.2450S	0	500	500	0	6,400	0	0
99000		0.2250	-0.0200	0.52	0.62				0.2750S	0.0300S	0	0	0	0	34,700	0	0
99125	0.1400	0.1500	-0.0150	0.42	0.57	0.1400S	0.1400S		0.1700S	0.0800S	0	500	500	0	7,600	0	0
99250	0.0800	0.0900	-0.0100	0.31	0.53	0.0800S	0.0800S		0.1100S	0.0200	0	500	500	0	45,760	0	0
99375	0.0400	0.0475	-0.0050	0.20	0.49	0.0400S	0.0400S		0.0450S	0.0150S	0	500	500	0	15,300	0	0
99500		0.0225	-0.0025	0.12	0.46				0.0350S	0.0050S	0	0	0	0	17,250	0	0
99750		0.0050	0.0000	0.03	0.44				0.0250S	0.0250S	0	0	0	0	11,000	0	0
								Total			0	2,030	2,030	0	211,276	0	0
Sep 11	Underlying Price	98.930					Indicative a-t-m Vol	0.66					Time to expiry:				378 Days
96250		2.7150	-0.0500	0.95	1.65				0.9050S	0.9050S	0	0	0	0	100	0	0
96500		2.4700	-0.0500	0.94	1.57				0.8500S	0.8250S	0	0	0	0	2,250	0	0
96750		2.2250	-0.0500	0.93	1.49				0.8000S	0.7500S	0	0	0	0	2,000	0	0
97000		1.9800	-0.0500	0.92	1.39				0.8200S	0.6800S	0	0	0	0	4,250	0	0
97500		1.5000	-0.0450	0.88	1.21				0.7800	0.7800	0	0	0	0	10	0	0
97750		1.2650	-0.0400	0.86	1.12				0.7500S	0.5100S	0	0	0	0	7,130	0	0
98000		1.0300	-0.0400	0.82	1.01				0.5350	0.2850S	0	0	0	0	3,500	0	0
98250		0.8050	-0.0400	0.77	0.92				0.5050S	0.2900	0	0	0	0	627	0	0
98500		0.5900	-0.0350	0.70	0.83				0.4550S	0.1100S	0	0	0	0	10,350	0	0
98750		0.3950	-0.0300	0.60	0.73				0.3400S	0.1150	0	0	0	0	6,690	0	0
99000		0.2200	-0.0250	0.46	0.63				0.2800S	0.0400S	0	0	0	250	15,925	-250	0
99250		0.0900	-0.0150	0.28	0.53				0.1250S	0.0200	0	0	0	500	12,100	0	0
99500		0.0200	-0.0050	0.09	0.43				0.0300S	0.0050S	0	0	0	0	4,000	0	0
								Total			0	0	0	750	68,932	-250	0

Options on Financial Futures

Business Day Wed 8 Sep 2010
Previous Business Day Tue 7 Sep 2010
Three Month Sterling 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
Dec 11	Underlying Price	98.800					Indicative a-t-m Vol	0.76						Time to expiry:				469 Days
96500		2.3650	-0.0450	0.92	1.50				0.9000S	0.8350S		0	0	0	0	1,150	0	0
96750		2.1250	-0.0450	0.90	1.43				0.8300S	0.7550S		0	0	0	0	1,100	0	0
97000		1.8850	-0.0450	0.89	1.35				0.9650S	0.7300S		0	0	0	0	6,500	0	0
97250		1.6500	-0.0450	0.86	1.27				0.7300	0.6700S		0	0	0	0	4,638	0	0
97500		1.4150	-0.0450	0.84	1.19				0.6750S	0.5500S		0	0	0	0	1,700	0	0
97750		1.1850	-0.0450	0.80	1.11				0.7100S	0.5350S		0	0	0	0	2,475	0	0
98000		0.9650	-0.0450	0.76	1.03				0.6550S	0.3450		0	0	0	0	3,366	0	0
98250		0.7550	-0.0350	0.70	0.95				0.5900S	0.2600		0	0	0	0	4,400	0	0
98500		0.5600	-0.0300	0.62	0.87				0.4400	0.1200		0	0	0	0	13,280	0	0
98750		0.3750	-0.0300	0.52	0.78				0.3550S	0.0900		0	0	0	0	8,000	0	0
99000		0.2150	-0.0250	0.40	0.68				0.2200S	0.0600S		0	0	0	0	8,619	0	0
99250		0.0950	-0.0150	0.24	0.57				0.1050S	0.0550S		0	0	0	0	9,250	0	0
99500		0.0200	-0.0050	0.09	0.47				0.0250S	0.0150S		0	0	0	0	2,250	0	0
							Total					0	0	0	0	66,728	0	0
Mar 12	Underlying Price	98.650					Indicative a-t-m Vol	0.83						Time to expiry:				560 Days
97000		1.7550	-0.0500	0.86	1.25				0.7800S	0.7800S		0	0	0	0	250	0	0
97250		1.5250	-0.0500	0.84	1.18				0.7200S	0.6250S		0	0	0	0	2,000	0	0
97750		1.0850	-0.0450	0.76	1.06				0.7200S	0.6200S		0	0	0	0	1,125	0	0
98000		0.8750	-0.0450	0.71	1.00				0.6200S	0.5050S		0	0	0	0	2,500	0	0
98250		0.6800	-0.0450	0.64	0.93				0.5300	0.4700		0	0	0	0	2,100	0	0
98500		0.5050	-0.0350	0.56	0.87				0.4800S	0.1300S		0	0	0	0	4,550	0	0
98750		0.3450	-0.0350	0.46	0.81				0.2400S	0.2400S		0	0	0	0	500	0	0
99000		0.2150	-0.0250	0.35	0.74				0.1950S	0.1000S		0	0	0	0	9,200	0	0
99250		0.1050	-0.0200	0.23	0.66				0.0950S	0.0500S		0	0	0	0	8,350	0	0
99500		0.0400	-0.0050	0.12	0.58				0.0350S	0.0200		0	0	0	0	2,025	0	0
							Total					0	0	0	0	32,600	0	0
Jun 12	Underlying Price	98.480					Indicative a-t-m Vol	0.90						Time to expiry:				651 Days
98250		0.6250	-0.0300	0.58	0.96				0.4900S	0.4900S		0	0	0	0	250	0	0
98500		0.4600	-0.0250	0.50	0.89				0.4900S	0.4850S		0	0	0	900	900	+900	0
98750		0.3100	-0.0200	0.40	0.82				0.3350S	0.3200S		0	0	0	0	1,000	0	0
99250		0.0950	-0.0050	0.20	0.68				0.0900S	0.0700S		0	0	0	0	3,500	0	0
99500		0.0400	0.0000	0.10	0.60				0.0300S	0.0250S		0	0	0	0	1,250	0	0
							Total					0	0	0	900	6,900	+900	0
	Total						Calls					27,500	36,991	64,491	47,738	2,155,336	-22,604	0

Options on Financial Futures

Business Day Wed 8 Sep 2010
Previous Business Day Tue 7 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
Sep 10	Underlying Price	99.260					Indicative a-t-m Vol	0.28				Time to expiry: 7 Days				
90500		CAB	0.0000	0.00	0.80			0.0050	0.0050	0	0	0	0	200	0	0
91000		CAB	0.0000	0.00	0.80			0.0050	0.0050	0	0	0	0	65	0	0
92750		CAB	0.0000	0.00	0.80			0.0350	0.0100	0	0	0	0	759	0	0
93000		CAB	0.0000	0.00	0.80			0.0400	0.0100	0	0	0	0	170	0	0
93250		CAB	0.0000	0.00	0.80			0.0100	0.0100	0	0	0	0	20	0	0
93500		CAB	0.0000	0.00	0.80			0.0250S	0.0100	0	0	0	0	260	0	0
94000		CAB	0.0000	0.00	0.80			0.1400S	0.0300	0	0	0	0	500	0	0
94500		CAB	0.0000	0.00	0.80			0.3000S	0.0600	0	0	0	0	1,463	0	0
94750		CAB	0.0000	0.00	0.80			0.0750	0.0700	0	0	0	0	23	0	0
95000		CAB	0.0000	0.00	0.80			0.5800S	0.0800	0	0	0	0	220	0	0
95250		CAB	0.0000	0.00	0.80			0.7750S	0.1000	0	0	0	0	3,450	0	0
95500		CAB	0.0000	0.00	0.80			0.2050S	0.0050S	0	0	0	0	6,010	0	0
95625		CAB	0.0000	0.00	0.80			0.0400	0.0400	0	0	0	0	700	0	0
95750		CAB	0.0000	0.00	0.80			0.0950S	0.0950S	0	0	0	0	2,000	0	0
96000		CAB	0.0000	0.00	0.80			0.2800S	0.0100S	0	0	0	0	31,870	0	0
96125		CAB	0.0000	0.00	0.80			0.0600	0.0600	0	0	0	0	10	0	0
96250		CAB	0.0000	0.00	0.80			0.3000S	0.0650	0	0	0	0	3,530	0	0
96375		CAB	0.0000	0.00	0.80			0.1100	0.0100	0	0	0	0	720	0	0
96500		CAB	0.0000	0.00	0.80			0.3900	0.0200S	0	0	0	0	17,410	0	0
96625		CAB	0.0000	0.00	0.80			0.0850	0.0100	0	0	0	0	10,025	0	0
96750		CAB	0.0000	0.00	0.80			0.2850	0.0250S	0	0	0	0	9,625	0	0
96875		CAB	0.0000	0.00	0.80			0.1800	0.0850	0	0	0	0	3,770	0	0
97000		CAB	0.0000	0.00	0.80			0.3800S	0.0200S	0	0	0	0	29,500	0	0
97125		CAB	0.0000	0.00	0.80			0.1650S	0.0050	0	0	0	0	3,795	0	0
97250		CAB	0.0000	0.00	0.80			0.5600S	0.0100	0	0	0	0	14,372	0	0
97375		CAB	0.0000	0.00	0.80			0.2500	0.0450	0	0	0	0	1,020	0	0
97500		CAB	0.0000	0.00	0.80			0.5400S	0.0050	0	0	0	0	9,365	0	0
97625		CAB	0.0000	0.00	0.80			0.3050	0.0100	0	0	0	0	450	0	0
97750		CAB	0.0000	0.00	0.80			0.6350S	0.0100	0	0	0	0	7,720	0	0
97875		CAB	0.0000	0.00	0.80			0.3700	0.0100	0	0	0	0	4,275	0	0
98000		CAB	0.0000	0.00	0.80			0.9400	0.0050	0	0	0	0	22,508	0	0
98125		CAB	0.0000	0.00	0.80			0.5250S	0.0150S	0	0	0	0	15,250	0	0
98250		CAB	0.0000	0.00	0.80			0.8700	0.0050S	0	0	0	0	12,185	0	0
98375		CAB	0.0000	0.00	0.80			0.5050S	0.0200	0	0	0	0	17,911	0	0
98500		CAB	0.0000	0.00	0.80			0.4250S	0.0100	0	0	0	0	57,775	0	0
98625		CAB	0.0000	0.00	0.80			0.4050S	0.0200S	0	0	0	0	18,247	0	0
98750		CAB	0.0000	0.00	0.80			0.4200S	0.0050	0	0	0	0	29,089	0	0
98875		CAB	0.0000	0.00	0.80			0.2700S	CAB	0	0	0	0	50,619	0	0
99000		CAB	0.0000	-0.01	0.79			0.2550	0.0050S	0	0	0	0	41,779	0	0
99125		0.0025	0.0000	-0.07	0.66			0.3000S	0.0050S	0	0	0	0	42,370	0	0
99250	0.0100	0.0100	-0.0050	-0.40	0.28	0.0100S	0.0100S	0.8150S	0.0050S	0	2,500	2,500	0	21,785	0	0
99375		0.1150	-0.0100	-1.00	0.28			0.9150S	0.1100S	0	0	0	0	3,749	0	0
Total										0	2,500	2,500	0	496,564	0	0

Options on Financial Futures

Business Day Wed 8 Sep 2010
Three Month Sterling

Previous Business Day
 Tue 7 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
Dec 10	Underlying Price	99.150					Indicative a-t-m Vol	0.47		Time to expiry:			98 Days				
89000		CAB	0.0000	0.00	0.83				0.0150S	CAB	0	0	0	0	365	0	0
89500		CAB	0.0000	0.00	0.83				0.0050	0.0050	0	0	0	0	200	0	0
91000		CAB	0.0000	0.00	0.83						0	0	0	0	2,000	0	0
92000		CAB	0.0000	0.00	0.83				0.0300	0.0050S	0	0	0	0	1,550	0	0
93125		CAB	0.0000	0.00	0.83				0.0150	0.0150	0	0	0	0	25	0	0
93750		CAB	0.0000	0.00	0.83				0.0800	0.0800	0	0	0	0	3	0	0
94000		CAB	0.0000	0.00	0.83				0.1450	CAB	0	0	0	0	13,295	0	0
94250		CAB	0.0000	0.00	0.83				0.1050	0.0100S	0	0	0	0	2,513	0	0
94500		CAB	0.0000	0.00	0.83				0.1700S	0.0350S	0	0	0	0	13,216	0	0
94750		CAB	0.0000	0.00	0.83				0.1600	0.1600	0	0	0	0	10	0	0
95000		CAB	0.0000	0.00	0.83				0.1800S	0.0200S	0	0	0	0	11,170	0	0
95125		CAB	0.0000	0.00	0.83				0.0050	0.0050	0	0	0	0	500	0	0
95250		CAB	0.0000	0.00	0.83				0.1200S	0.1200S	0	0	0	0	4,000	0	0
95375		CAB	0.0000	0.00	0.83				0.0750	0.0750	0	0	0	0	25	0	0
95500		CAB	0.0000	0.00	0.83				0.2950S	0.0050S	0	0	0	0	11,425	0	0
95750		CAB	0.0000	0.00	0.83				0.3200S	0.0050S	0	0	0	0	3,631	0	0
95875		CAB	0.0000	0.00	0.83				0.0050	0.0050	0	0	0	0	150	0	0
96000		CAB	0.0000	0.00	0.83				0.3400S	0.0050	0	0	0	0	22,333	0	0
96125		CAB	0.0000	0.00	0.83				0.1150	0.1150	0	0	0	0	5	0	0
96250		CAB	0.0000	0.00	0.83				0.2600S	0.0100S	0	0	0	0	13,545	0	0
96375		CAB	0.0000	0.00	0.83				0.1350	0.0150	0	0	0	0	95	0	0
96500		CAB	0.0000	0.00	0.83				0.6400S	0.0050S	0	0	0	0	14,175	0	0
96750		CAB	0.0000	0.00	0.83				0.6000S	0.0250S	0	0	0	0	5,866	0	0
96875		CAB	0.0000	0.00	0.83				0.1850	0.0200S	0	0	0	0	3,025	0	0
97000		CAB	0.0000	0.00	0.83				0.8000S	0.0050	0	0	0	0	9,200	0	0
97125		CAB	0.0000	0.00	0.83				0.1650S	0.0050	0	0	0	0	13,700	0	0
97250		CAB	0.0000	0.00	0.83				0.6700S	0.0350S	0	0	0	0	10,975	0	0
97375		CAB	0.0000	0.00	0.83				0.0550	0.0250	0	0	0	0	10	0	0
97500		CAB	0.0000	0.00	0.83				0.7700S	0.0100	0	0	0	0	28,994	0	0
97625		CAB	0.0000	0.00	0.83				0.2100	0.0250	0	0	0	0	4,020	0	0
97750		CAB	0.0000	0.00	0.84				0.6850S	0.0050	0	0	0	0	12,900	0	0
97875		CAB	0.0000	0.00	0.90				0.5050S	0.0050	0	0	0	0	44,688	0	0
98000		CAB	0.0000	-0.01	0.90				0.8100S	0.0050S	0	0	0	0	75,950	0	0
98125		0.0050	+0.0050	-0.02	0.98				0.4700S	0.0150S	0	0	0	0	42,575	0	0
98250		0.0100	+0.0075	-0.04	1.02				0.4300S	0.0050	0	0	0	4,000	39,607	+1,750	0
98375		0.0150	+0.0100	-0.07	1.01				0.4150S	0.0100S	0	0	0	0	19,978	0	0
98500		0.0200	+0.0125	-0.09	0.95				0.3400S	0.0100	0	0	0	0	161,811	0	0
98625		0.0250	+0.0150	-0.12	0.87				0.2700S	0.0150S	0	0	0	0	9,050	0	0
98750		0.0350	+0.0200	-0.16	0.78				0.3200S	0.0100S	0	0	0	0	55,908	0	0
98875	0.0350	0.0450	+0.0225	-0.22	0.69	0.0350S	0.0350S		0.3100	0.0150S	0	1,000	1,000	0	95,936	0	0
99000	0.0550	0.0625	+0.0275	-0.31	0.60	0.0600	0.0550S		0.3800	0.0250	15,000	3,872	18,872	0	66,118	0	0
99125	0.0750	0.0900	+0.0300	-0.46	0.49	0.0750S	0.0750S		0.8000	0.0400S	0	4,000	4,000	0	15,212	0	0
99250	0.1200	0.1400	+0.0300	-0.69	0.40	0.1200S	0.1200S		0.2950S	0.0700S	0	2,000	2,000	0	15,940	0	0
99375		0.2350	+0.0325	-0.89	0.36				0.4000S	0.2750S	0	0	0	0	1,600	0	0
							Total				15,000	10,872	25,872	4,000	847,294	+1,750	0

Options on Financial Futures

Business Day Wed 8 Sep 2010
Previous Business Day Tue 7 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	99.090					Indicative a-t-m Vol	0.51				Time to expiry: 189 Days					
90000		CAB	0.0000	0.00	1.10			0.0250	0.0150	0	0	0	0	1,500	0	0	
91500		CAB	0.0000	0.00	1.10			0.0100	0.0100	0	0	0	0	10	0	0	
92250		CAB	0.0000	0.00	1.10			0.0150	0.0150	0	0	0	0	10	0	0	
92500		CAB	0.0000	0.00	1.10			0.0450	0.0400	0	0	0	0	2,020	0	0	
93250		CAB	0.0000	0.00	1.10			0.0050S	0.0050S	0	0	0	0	30	0	0	
94000		CAB	0.0000	0.00	1.10			0.0950	0.0700	0	0	0	0	6,500	0	0	
94125		CAB	0.0000	0.00	1.10			0.0050S	0.0050S	0	0	0	0	50	0	0	
94250		CAB	0.0000	0.00	1.10			0.0050	0.0050	0	0	0	0	36	0	0	
94500		CAB	0.0000	0.00	1.10			0.2350S	0.2350S	0	0	0	0	500	0	0	
95000		CAB	0.0000	0.00	1.10			0.2150	0.0050	0	0	0	0	7,700	0	0	
95250		CAB	0.0000	0.00	1.10			0.1450	0.1450	0	0	0	0	10	0	0	
95500		CAB	0.0000	0.00	1.10			0.4350S	0.1950	0	0	0	0	1,700	0	0	
95750		CAB	0.0000	0.00	1.10			0.4450S	0.0150	0	0	0	0	1,900	0	0	
96000		CAB	0.0000	0.00	1.10			0.5600	0.0250S	0	0	0	0	13,000	0	0	
96250		CAB	0.0000	0.00	1.10			0.7950S	0.0350S	0	0	0	0	5,500	0	0	
96375		CAB	0.0000	0.00	1.10			0.0300	0.0300	0	0	0	0	1	0	0	
96500		CAB	0.0000	0.00	1.10			0.7450S	0.0050	0	0	0	0	5,550	0	0	
96625		CAB	0.0000	0.00	1.10			0.0500	0.0500	0	0	0	0	12	0	0	
96750		CAB	0.0000	0.00	1.10			0.7700S	0.0450	0	0	0	0	2,440	0	0	
97000			0.0025	+0.0025	-0.01	1.17		0.7300S	0.0100	0	0	0	0	28,423	0	0	
97125			0.0050	+0.0025	-0.01	1.24		0.0700	0.0700	0	0	0	0	12	0	0	
97250			0.0075	+0.0025	-0.02	1.26		0.8000S	0.0050	0	0	0	0	105,753	0	0	
97375			0.0100	+0.0025	-0.03	1.25		0.1000S	0.0850	0	0	0	0	1,000	0	0	
97500			0.0125	+0.0025	-0.03	1.23		0.8000S	0.0100	0	0	0	0	23,605	0	0	
97625			0.0150	+0.0025	-0.04	1.20		0.1350	0.1200S	0	0	0	0	5,250	0	0	
97750	0.0200		0.0175	+0.0025	-0.05	1.16	0.0200	0.7850S	0.0150	0	100	100	0	156,555	0	0	
97875			0.0200	+0.0025	-0.06	1.11		0.1800	0.0150	0	0	0	0	4,105	0	0	
98000			0.0250	+0.0050	-0.07	1.05		0.5400S	0.0150	0	0	0	0	46,100	0	0	
98125			0.0300	+0.0075	-0.09	1.00		0.2350	0.0300	0	0	0	0	16,015	0	0	
98250			0.0350	+0.0075	-0.11	0.95		0.3400S	0.0250S	0	0	0	4,000	83,875	-4,000	0	
98375			0.0400	+0.0075	-0.13	0.89		0.2750	0.0200S	0	0	0	0	15,002	0	0	
98500			0.0475	+0.0075	-0.16	0.82		0.4500S	0.0350	0	0	0	2,000	65,224	-250	0	
98625	0.0550		0.0575	+0.0100	-0.19	0.76	0.0550	0.4000S	0.0350S	0	100	100	0	35,000	0	0	
98750			0.0725	+0.0150	-0.25	0.70		0.4100	0.0550	0	0	0	0	16,675	0	0	
98875			0.0950	+0.0200	-0.32	0.64		0.3500S	0.0650S	0	0	0	0	13,200	0	0	
99000	0.1100		0.1200	+0.0225	-0.41	0.57	0.1100	0.2900	0.0900	0	500	500	0	27,421	0	0	
99125	0.1600		0.1575	+0.0275	-0.54	0.49	0.1600S	0.1600S	0.1050S	0	1,250	1,250	0	9,675	0	0	
Total											0	1,950	1,950	6,000	701,359	-4,250	0

Options on Financial Futures

Business Day Wed 8 Sep 2010
Previous Business Day Tue 7 Sep 2010
Three Month Sterling
Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Jun 11	Underlying Price	99.020					Indicative a-t-m Vol	0.61						Time to expiry: 280 Days				
90000		CAB	0.0000	0.00	1.23				0.0250	0.0200		0	0	0	0	3,000	0	0
92000		CAB	0.0000	0.00	1.23				0.0700	0.0700		0	0	0	0	250	0	0
93750		CAB	0.0000	0.00	1.23				0.2200	0.1500		0	0	0	0	40	0	0
94000		CAB	0.0000	0.00	1.23				0.1900	0.0100S		0	0	0	0	5,800	0	0
95000		CAB	0.0000	0.00	1.23							0	0	0	0	3,500	0	0
95500		CAB	0.0000	0.00	1.23				0.0650S	0.0650S		0	0	0	0	3,500	0	0
95750		CAB	0.0000	0.00	1.23				0.2600S	0.2600S		0	0	0	0	3,000	0	0
96000			0.0050	+0.0050	-0.01	1.49			0.3600S	0.0500		0	0	0	0	11,800	0	0
96250			0.0100	+0.0075	-0.02	1.55			0.8200S	0.0150S		0	0	0	0	56,374	0	0
96500			0.0150	+0.0075	-0.03	1.54			0.8850S	0.0250S		0	0	0	0	117,501	0	0
96750			0.0200	+0.0075	-0.04	1.51			0.8200S	0.0300S		2,000	0	2,000	0	35,400	0	0
96875			0.0225	+0.0075	-0.04	1.47			0.0150	0.0150		0	0	0	0	30	0	0
97000			0.0250	+0.0075	-0.05	1.43			0.7500S	0.0400S		0	0	0	0	233,000	0	0
97250	0.0250	0.0300	+0.0075	-0.06	1.33	0.0300	0.0250		0.7400S	0.0250		0	350	350	0	57,254	0	0
97500	0.0300	0.0350	+0.0075	-0.07	1.22	0.0300S	0.0300S		0.7800S	0.0300S		2,000	7,500	9,500	0	149,250	0	0
97750			0.0425	+0.0075	-0.09	1.11			0.3350S	0.0550S		0	0	0	0	20,780	0	0
98000			0.0550	+0.0100	-0.12	1.02			0.4900S	0.0450S		0	0	0	0	17,250	0	0
98125			0.0625	+0.0100	-0.14	0.98			0.1150S	0.0850S		0	0	0	0	750	0	0
98250			0.0725	+0.0125	-0.17	0.93			0.5300S	0.0550S		0	0	0	0	20,554	0	0
98375			0.0850	+0.0150	-0.20	0.88			0.1600	0.0600S		0	0	0	0	8,250	0	0
98500			0.1000	+0.0175	-0.23	0.83			0.4550S	0.0900S		0	0	0	0	9,750	0	0
98625			0.1175	+0.0200	-0.28	0.78			0.2150S	0.1650S		0	0	0	0	1,750	0	0
98750			0.1400	+0.0225	-0.33	0.73			0.4100S	0.1200S		0	0	0	0	11,400	0	0
98875			0.1675	+0.0250	-0.40	0.68			0.2750S	0.1500S		0	0	0	0	5,400	0	0
99000			0.2050	+0.0300	-0.48	0.62			0.3450	0.1850S		0	0	0	0	4,500	0	0
99125			0.2550	+0.0350	-0.58	0.57			0.3200S	0.2000S		0	0	0	0	1,500	0	0
Total												4,000	7,850	11,850	0	781,583	0	0

Options on Financial Futures

Business Day Wed 8 Sep 2010

Previous Business Day Tue 7 Sep 2010

Three Month Sterling
Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Sep 11	Underlying Price	98.930					Indicative a-t-m Vol	0.66						Time to expiry:				378 Days
90000		CAB	0.0000	0.00	0.76				0.0350	0.0350		0	0	0	0	500	0	0
92000		CAB	0.0000	0.00	0.76				0.0550	0.0550		0	0	0	0	1,000	0	0
93000		CAB	0.0000	0.00	0.76				0.2000	0.1900		0	0	0	0	2,500	0	0
93500		CAB	0.0000	0.00	0.76							0	0	0	0	1,500	0	0
94000		CAB	0.0000	0.00	0.83				0.0350S	0.0050		0	0	0	0	5,800	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		0.0600	+0.0050	-0.10	1.30				0.4800	0.0750S		0	0	0	0	4,502	0	0
97500		0.0700	+0.0050	-0.12	1.21				0.2150S	0.1000S		0	0	0	0	3,250	0	0
97750		0.0850	+0.0100	-0.14	1.12				0.5800S	0.0800S		0	0	0	0	10,505	0	0
98000		0.1000	+0.0100	-0.18	1.01				0.5300S	0.0900S		0	0	0	0	13,700	0	0
98250		0.1250	+0.0100	-0.23	0.92				0.5250S	0.1050S		0	0	0	0	7,855	0	0
98500		0.1600	+0.0150	-0.30	0.83				0.5350S	0.1500S		0	0	0	0	8,950	0	0
98750		0.2150	+0.0200	-0.40	0.73				0.4450S	0.2100S		0	0	0	0	3,750	0	0
99000		0.2900	+0.0250	-0.54	0.63							0	0	0	0	0	0	0
								Total				0	0	0	0	103,166	0	0
Dec 11	Underlying Price	98.800					Indicative a-t-m Vol	0.76						Time to expiry:				469 Days
93000		CAB	0.0000	0.00	1.31				0.0400	0.0400		0	0	0	0	10	0	0
94000		0.0100	0.0000	-0.01	1.96				0.2000	0.0500		0	0	0	0	3,080	0	0
94250		0.0150	0.0000	-0.02	2.00				0.0200	0.0200		0	0	0	0	3,000	0	0
94500		0.0200	0.0000	-0.02	1.99				0.0550S	0.0550S		0	0	0	0	1,750	0	0
94750		0.0250	0.0000	-0.03	1.95				0.1250	0.0700S		0	0	0	0	3,000	0	0
95000		0.0300	0.0000	-0.03	1.91				0.2800S	0.1300		0	0	0	0	501	0	0
95500		0.0400	0.0000	-0.05	1.80				0.3900S	0.3900S		0	0	0	0	300	0	0
95750		0.0450	0.0000	-0.05	1.73				0.2500	0.1200S		0	0	0	0	7,000	0	0
96000		0.0500	0.0000	-0.06	1.66				0.5150S	0.0400S		0	0	0	0	8,050	0	0
96250		0.0550	0.0000	-0.07	1.58				0.0950	0.0900		0	0	0	0	6	0	0
96500		0.0650	+0.0050	-0.08	1.50				0.8100S	0.0600		0	0	0	0	1,490	0	0
96750		0.0750	+0.0050	-0.10	1.43				0.7550S	0.1050S		0	0	0	0	3,100	0	0
97000		0.0850	+0.0050	-0.11	1.35				0.7200S	0.0450S		0	0	0	0	17,416	0	0
97250		0.1000	+0.0050	-0.14	1.27				0.7200S	0.1850		0	0	0	0	5,638	0	0
97500		0.1150	+0.0050	-0.16	1.19				0.6950S	0.0700S		0	0	0	0	23,050	0	0
97750		0.1350	+0.0050	-0.20	1.11				0.5350S	0.1950S		0	0	0	0	7,676	0	0
98000		0.1650	+0.0050	-0.24	1.03				0.5350S	0.1200S		0	0	0	0	15,500	0	0
98250	0.1900	0.2050	+0.0150	-0.30	0.95	0.1900S	0.1900S		0.5900	0.1900S		0	100	100	18,990	32,452	-3,891	0
98500		0.2600	+0.0200	-0.38	0.87				0.4700S	0.2700S		0	0	0	0	9,250	0	0
98750	0.3100	0.3250	+0.0200	-0.48	0.78	0.3100S	0.3100S		0.5000S	0.3050S		0	100	100	18,990	16,877	-6,581	0
								Total				0	200	200	37,980	159,146	-10,472	0

Options on Financial Futures

Business Day Wed 8 Sep 2010
Previous Business Day Tue 7 Sep 2010
Three Month Sterling
Puts

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Mar 12	Underlying Price	98.650					Indicative a-t-m Vol	0.83						Time to expiry: 560 Days				
93000		CAB	0.0000	0.00	1.23							0	0	0	0	4,000	0	0
94000		0.0200	0.0000	-0.02	1.92				0.1000	0.0850S		0	0	0	0	6,300	0	0
94500		0.0300	0.0000	-0.03	1.87							0	0	0	0	5,500	0	0
95000		0.0400	0.0000	-0.04	1.78							0	0	0	0	2,000	0	0
95500		0.0500	0.0000	-0.06	1.65				0.1250S	0.1250S		0	0	0	0	1,000	0	0
96000		0.0600	0.0000	-0.07	1.51				0.1650S	0.1650S		0	0	0	0	4,000	0	0
96250		0.0650	0.0000	-0.08	1.44				0.1400	0.1400		0	0	0	0	2	0	0
96500		0.0750	0.0000	-0.10	1.38				0.2200S	0.1650		0	0	0	0	6,450	0	0
97000		0.1050	0.0000	-0.14	1.25				0.6500S	0.2350S		0	0	0	0	5,250	0	0
97250		0.1250	0.0000	-0.16	1.18				0.7000S	0.2700		0	0	0	0	1,506	0	0
97500		0.1500	0.0000	-0.20	1.12				0.4550S	0.3350S		0	0	0	0	3,500	0	0
97750		0.1850	+0.0050	-0.24	1.06				0.6950S	0.2000		0	0	0	0	8,700	0	0
98000		0.2250	+0.0050	-0.29	1.00				0.6400S	0.3950S		0	0	0	0	1,500	0	0
98250		0.2800	+0.0050	-0.36	0.93				0.5100S	0.3000		0	0	0	0	7,050	0	0
98500		0.3550	+0.0150	-0.44	0.87				0.5150S	0.3850S		0	0	0	0	250	0	0
98750		0.4450	+0.0150	-0.54	0.81							0	0	0	0	0	0	0
									Total			0	0	0	0	57,008	0	0
Jun 12	Underlying Price	98.480					Indicative a-t-m Vol	0.90						Time to expiry: 651 Days				
93000		0.0250	0.0000	-0.02	2.20				0.0400	0.0400		0	0	0	0	1,000	0	0
95000		0.0650	0.0000	-0.06	1.78				0.1050	0.1050		0	0	0	0	3,000	0	0
95500	0.0700	0.0750	0.0000	-0.08	1.64	0.0700S	0.0700S		0.0950	0.0700S		0	1,000	1,000	0	8,500	0	0
96000	0.0950	0.0950	+0.0050	-0.10	1.50	0.0950S	0.0950S		0.0950S	0.0950S		0	1,000	1,000	0	650	0	0
96250		0.1050	+0.0050	-0.11	1.43				0.2200	0.2200		0	0	0	0	5,002	0	0
97000		0.1650	+0.0100	-0.18	1.26				0.2300S	0.2300S		0	0	0	25,000	36,000	+25,000	0
97250		0.1950	+0.0100	-0.21	1.20				0.3800	0.3800		0	0	0	25,000	25,002	+25,000	0
97750		0.2700	+0.0150	-0.30	1.08				0.4600S	0.4600S		0	0	0	0	5,000	0	0
98000		0.3250	+0.0150	-0.36	1.02				0.5500S	0.3350S		0	0	0	0	2,000	0	0
98250		0.3950	+0.0200	-0.42	0.96				0.5500S	0.3800S		0	0	0	0	1,250	0	0
98500		0.4800	+0.0250	-0.50	0.89				0.4500S	0.4500S		0	0	0	900	900	+900	0
									Total			0	2,000	2,000	50,900	88,304	+50,900	0
							Total	Puts				19,000	25,372	44,372	98,880	3,236,924	+37,928	0

Options on Financial Futures

Business Day Wed 8 Sep 2010
THREE MONTH STERLING 2 YEAR MID-CURVE
Calls

Previous Business Day
 Tue 7 Sep 2010

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Sep 10 Underlying Price		98.290	(Sep 12)	Indicative a-t-m Vol		0.93												
98375		0.0150	-0.0200	0.24	0.90				0.0250S	0.0250S		0	0	0	0	1,000	0	0
Total												0	0	0	0	1,000	0	0
Oct 10 Underlying Price		98.090	(Dec 12)	Indicative a-t-m Vol		1.03												
98125		0.1200	-0.0250	0.46	1.03							0	0	0	0	0	0	0
Total												0	0	0	0	0	0	0
Nov 10 Underlying Price		98.090	(Dec 12)	Indicative a-t-m Vol		1.04												
98125		0.1600	-0.0300	0.47	1.03							0	0	0	0	0	0	0
Total												0	0	0	0	0	0	0
Dec 10 Underlying Price		98.090	(Dec 12)	Indicative a-t-m Vol		1.04												
98125		0.1950	-0.0250	0.47	1.04							0	0	0	0	0	0	0
Total												0	0	0	0	0	0	0
Mar 11 Underlying Price		97.920	(Mar 13)	Indicative a-t-m Vol		1.13												
98000		0.2800	-0.0250	0.46	1.13							0	0	0	0	0	0	0
Total												0	0	0	0	0	0	0
Jun 11 Underlying Price		97.750	(Jun 13)	Indicative a-t-m Vol		1.09												
97750		0.3750	-0.0250	0.50	1.09							0	0	0	0	0	0	0
Total												0	0	0	0	0	0	0
Total Calls												0	0	0	0	1,000	0	0

Options on Financial Futures

Business Day Wed 8 Sep 2010
THREE MONTH STERLING 2 YEAR MID-CURVE

Puts

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 Tue 7 Sep 2010				
															Official Volume	Open Interest	Change	Exercises	
Sep 10	Underlying Price	98.290	(Sep 12)				Indicative a-t-m Vol	0.93											
98000		CAB	0.0000	-0.01	0.99				0.0400S		0.0400S	0	0	0	0	1,000	0	0	0
98375		0.1000	+0.0300	-0.76	0.90							0	0	0	0	0	0	0	0
							Total					0	0	0	0	1,000	0	0	0
Oct 10	Underlying Price	98.090	(Dec 12)				Indicative a-t-m Vol	1.03											
98125		0.1550	+0.0250	-0.54	1.03							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
Nov 10	Underlying Price	98.090	(Dec 12)				Indicative a-t-m Vol	1.04											
98125		0.1950	+0.0200	-0.53	1.03							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
Dec 10	Underlying Price	98.090	(Dec 12)				Indicative a-t-m Vol	1.04											
98125		0.2300	+0.0250	-0.53	1.04							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
Mar 11	Underlying Price	97.920	(Mar 13)				Indicative a-t-m Vol	1.13											
98000		0.3600	+0.0250	-0.54	1.13							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
Jun 11	Underlying Price	97.750	(Jun 13)				Indicative a-t-m Vol	1.09											
97750		0.3750	+0.0250	-0.50	1.09							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
							Total	Puts				0	0	0	0	1,000	0	0	0

Options on Financial Futures

Business Day Wed 8 Sep 2010

Three Month Sterling Mid-Curve
Puts
Previous Business Day
Tue 7 Sep 2010

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises
Dec 10	Underlying Price	98.800	(Dec 11)		Indicative a-t-m Vol	0.75												
														Time to expiry: 98 Days				
95500		CAB	0.0000	0.00	1.30				0.1900S	0.0800		0	0	0	0	2,650	0	0
95750		CAB	0.0000	0.00	1.30				0.2600S	0.2500S		0	0	0	0	3,500	0	0
96000		CAB	0.0000	0.00	1.30				0.2950S	0.0800S		0	0	0	0	7,700	0	0
96125		CAB	0.0000	0.00	1.30				0.2150	0.0800S		0	0	0	0	100	0	0
96250		CAB	0.0000	0.00	1.30				0.2700S	0.1850S		0	0	0	0	500	0	0
96375		CAB	0.0000	0.00	1.30				0.4150S	0.4150S		0	0	0	0	3,000	0	0
96500		CAB	0.0000	0.00	1.30				0.3700S	0.0050S		0	0	0	0	17,200	0	0
96625		CAB	0.0000	0.00	1.29				0.5300S	0.1350S		0	0	0	0	3,950	0	0
96750		CAB	0.0000	0.00	1.30				0.5500S	0.5150S		0	0	0	0	2,700	0	0
96875		CAB	0.0000	0.00	1.29				0.2950S	0.1000S		0	0	0	0	11,450	0	0
97000		CAB	0.0000	0.00	1.25				0.2500S	0.0150S		0	0	0	0	41,270	0	0
97125		CAB	0.0000	0.00	1.25				0.3000S	0.0200S		0	0	0	0	7,050	0	0
97250			0.0050	0.0000	-0.02	1.42			0.2800	0.0200S		0	0	0	0	2,720	0	0
97375			0.0100	0.0000	-0.03	1.48			0.4200S	0.1200		0	0	0	0	14,010	0	0
97500			0.0150	0.0000	-0.04	1.49			0.4000S	0.0100S		0	0	0	0	19,750	0	0
97625			0.0200	0.0000	-0.06	1.47			0.4100S	0.2100		0	0	0	0	6,850	0	0
97750			0.0250	0.0000	-0.07	1.42			0.4150S	0.0200		0	0	0	0	83,400	0	0
97875			0.0300	0.0000	-0.09	1.36			0.3950S	0.0600S		0	0	0	0	15,200	0	0
98000			0.0350	0.0000	-0.11	1.28			0.3200S	0.0250S		0	0	0	0	40,660	0	0
98125			0.0400	0.0000	-0.13	1.19			0.4100S	0.0300S		0	0	0	0	84,500	0	0
98250			0.0450	0.0000	-0.16	1.09			0.2250S	0.0450		0	0	0	0	10,936	0	0
98375			0.0600	+0.0100	-0.20	0.99			0.4200S	0.0450S		0	0	0	0	25,230	0	0
98500			0.0750	+0.0100	-0.26	0.91			0.2200S	0.0800S		0	0	0	0	7,908	0	0
98625			0.1000	+0.0150	-0.34	0.83			0.1050S	0.0850S		0	0	0	0	19,000	0	0
98750			0.1350	+0.0200	-0.45	0.77			0.3050S	0.1450S		0	0	0	0	7,250	0	0
98875			0.1850	+0.0200	-0.58	0.72						0	0	0	0	0	0	0
Total												0	0	0	0	438,484	0	0

Options on Financial Futures

Business Day **Wed 8 Sep 2010**
Previous Business Day
Tue 7 Sep 2010

Long Gilt Calls

Exercise Price	Opening Trans	Price	Settlement Change	Delta	Volatility(%)	High	Daily	Low	High	Lifetime	Low	Bik Trd Volume	CONNECT* Volume	Total Volume	Official Volume	Open Interest	Change	Exercises	
Oct 10	Underlying Price	123.79	(Dec 10)				Indicative a-t-m Vol												
12450		0.45	-0.35	0.36	7.23							0	0	0	0	0	0	0	0
12600		0.12	-0.15	0.13	7.35							0	0	0	0	200	0	0	0
							Total					0	0	0	0	200	0	0	0
Nov 10	Underlying Price	123.79	(Dec 10)				Indicative a-t-m Vol												
12450		0.77	-0.36	0.40	6.28							0	0	0	0	0	0	0	0
12500		0.59	-0.31	0.33	6.27				1.35	1.30		0	0	0	0	237	0	0	0
							Total					0	0	0	0	237	0	0	0
Dec 10	Underlying Price	123.79					Indicative a-t-m Vol												
12450		1.17	-0.36	0.43	6.57							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
Mar 11	Underlying Price	128.44					Indicative a-t-m Vol												
12900		2.01	-0.39	0.47	6.57							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
							Total					0	0	0	0	437	0	0	0

Options on Financial Futures

Business Day **Wed 8 Sep 2010**
Previous Business Day
Tue 7 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	
Oct 10	Underlying Price	123.79	(Dec 10)				Indicative a-t-m Vol												
12050		0.03	+0.01	-0.04	7.54							0	0	0	0	200	0	0	0
12150		0.11	+0.06	-0.12	7.51				0.20S		0.12S	0	0	0	0	102	0	0	0
12250		0.28	+0.13	-0.24	7.33				0.22S		0.20S	0	0	0	0	600	0	0	0
12350		0.61	+0.26	-0.44	7.18				0.41S		0.41S	0	0	0	0	300	0	0	0
12450		1.16	+0.41	-0.64	7.23							0	0	0	0	0	0	0	0
							Total					0	0	0	0	1,202	0	0	0
Nov 10	Underlying Price	123.79	(Dec 10)				Indicative a-t-m Vol												
12450		1.48	+0.40	-0.60	6.28							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
Dec 10	Underlying Price	123.79					Indicative a-t-m Vol												
12450		1.88	+0.40	-0.57	6.57							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
Mar 11	Underlying Price	128.44					Indicative a-t-m Vol												
12900		2.57	+0.37	-0.53	6.57							0	0	0	0	0	0	0	0
							Total					0	0	0	0	0	0	0	0
							Total	Puts				0	0	0	0	1,202	0	0	0