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Business Day Thu 24 Dec 2009

Previous Business Day
Wed 23 Dec 2009

	Opening Trans	Settle	Change	High	Daily Low	High	Lifetime Low	Closing Price	CONNECT* Volume	Basis/ Pairs Volume	Block Trade Volume	Bclear Volume***	Total Volume	Official Volume	**Open Interest	Change
Short Term Interest Rate Products																
One Month Eonia (futures delivery month = ECB+1)																
Jan 10		99.585	0.000					99.585	0	N/A	0	N/A	0	0	0	0
Feb 10		99.585	0.000					99.585	0	N/A	0	N/A	0	0	0	0
Mar 10		99.585	0.000					99.585	0	N/A	0	N/A	0	0	0	0
Apr 10		99.585	0.000					99.585	0	N/A	0	N/A	0	0	0	0
May 10		99.585	0.000					99.585	0	N/A	0	N/A	0	0	0	0
Jun 10		99.585	0.000					99.585	0	N/A	0	N/A	0	0	0	0
Jul 10		99.585	0.000					99.585	0	N/A	0	N/A	0	0	0	0
Aug 10		99.585	0.000					99.585	0	N/A	0	N/A	0	0	0	0
Sep 10		99.585	0.000					99.585	0	N/A	0	N/A	0	0	0	0
Oct 10		99.585	0.000					99.585	0	N/A	0	N/A	0	0	0	0
Nov 10		99.585	0.000					99.585	0	N/A	0	N/A	0	0	0	0
Dec 10		99.585	0.000					99.585	0	N/A	0	N/A	0	0	0	0
									0	N/A	0	N/A	0	0	0	0
Three Month EONIA																
Jan 10		99.615	0.000					99.615	0	N/A	0	N/A	0	0	0	0
Feb 10		99.610	0.000					99.610	0	N/A	0	N/A	0	0	0	0
Mar 10		99.520	0.000			99.515	98.570S	99.520	0	N/A	0	N/A	0	0	2,584	0
Apr 10		99.415	0.000					99.415	0	N/A	0	N/A	0	0	0	0
May 10		99.415	0.000					99.415	0	N/A	0	N/A	0	0	0	0
Jun 10		99.175	0.000					99.175	0	N/A	0	N/A	0	0	847	0
Sep 10		98.890	0.000			99.180S	98.455	98.890	0	N/A	0	N/A	0	0	242	0
Dec 10		98.655	0.000			98.915S	98.640S	98.655	0	N/A	0	N/A	0	8	10	+7
						98.675	98.610		0	N/A	0	N/A	0	8	3,683	+7

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Euronext.liffe London
Cannon Bridge House
1 Cousin Lane
London EC4R 3XX
United Kingdom
Tel +44 (0)20 7623 04444
www.euronext.com www.liffe.com



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	Opening Trans	Settle	Change	High	Daily Low	High	Lifetime Low	Closing Price	CONNECT* Volume	Basis/ Pairs Volume	Block Trade Volume	Bclear Volume***	Total Volume	Official Volume	**Open Interest	Change
Three Month Euribor																
Jan 10	99.290	99.290	0.000	99.290	99.285	99.290	99.080	99.290	5,520	N/A	0	N/A	5,520	7,543	51,589	+3,511
Feb 10		99.270	-0.005			99.275S	99.160	99.270	0	N/A	0	N/A	0	1,722	15,181	+1,143
Mar 10	99.235	99.230	-0.005	99.240	99.225	99.245	94.700	99.230	19,404	N/A	5,880	N/A	25,284	139,339	753,759	+14,951
Apr 10		99.110	-0.005					99.110	0	N/A	0	N/A	0	0	0	0
May 10		99.110	-0.005					99.110	0	N/A	0	N/A	0	0	0	0
Jun 10	98.920	98.910	-0.015	98.930S	98.900	98.960	94.730	98.910	14,908	N/A	0	N/A	14,908	87,710	758,624	+13,753
Sep 10	98.610	98.580	-0.030	98.615	98.570	98.660	94.765	98.580	15,431	N/A	0	N/A	15,431	69,632	587,298	+3,901
Dec 10	98.330	98.285	-0.045	98.330	98.280	98.400	94.785	98.285	14,004	N/A	0	N/A	14,004	42,456	394,024	+1,901
Mar 11	98.090	98.045	-0.055	98.100	98.040	98.180	94.865	98.045	6,250	N/A	0	N/A	6,250	37,381	266,031	+1,612
Jun 11	97.865	97.810	-0.055	97.870	97.800	97.955	94.920	97.810	6,125	N/A	0	N/A	6,125	43,035	225,667	+5,022
Sep 11	97.660	97.605	-0.055	97.665	97.600	97.760	94.995S	97.605	3,922	N/A	0	N/A	3,922	25,421	158,198	+2,222
Dec 11	97.490	97.405	-0.050	97.490	97.395	97.565	95.050S	97.405	1,990	N/A	0	N/A	1,990	19,500	128,255	-744
Mar 12	97.330	97.245	-0.045	97.330	97.235	97.415	95.115S	97.245	1,377	N/A	0	N/A	1,377	7,763	87,733	+107
Jun 12	97.145	97.090	-0.040	97.145S	97.080	97.270	95.145S	97.090	1,390	N/A	0	N/A	1,390	7,161	54,355	+754
Sep 12	96.985	96.950	-0.040	96.985S	96.940	97.140	95.620S	96.950	941	N/A	0	N/A	941	6,560	42,165	-1,804
Dec 12	96.855	96.810	-0.040	96.855	96.795	97.010	95.730	96.810	536	N/A	0	N/A	536	5,987	15,845	-154
Mar 13		96.705	-0.040			96.910	95.730	96.705	0	N/A	0	N/A	0	351	7,604	-84
Jun 13		96.585	-0.040			96.805	95.875	96.585	0	N/A	0	N/A	0	224	2,444	+94
Sep 13		96.490	-0.040			96.695	95.330	96.490	0	N/A	0	N/A	0	20	5,511	0
Dec 13		96.370	-0.040			96.575	95.900	96.370	0	N/A	0	N/A	0	0	510	0
Mar 14		96.285	-0.040			96.440	95.845	96.285	0	N/A	0	N/A	0	0	593	0
Jun 14		96.190	-0.040			96.320	96.010S	96.190	0	N/A	0	N/A	0	0	403	0
Sep 14		96.095	-0.040			96.290	95.945	96.095	0	N/A	0	N/A	0	0	553	0
Dec 14		95.995	-0.040			96.180	96.090	95.995	0	N/A	0	N/A	0	0	30	0
Mar 15		96.205	-0.040					96.205	0	N/A	0	N/A	0	0	0	0
Jun 15		96.205	-0.040					96.205	0	N/A	0	N/A	0	0	0	0
Sep 15		96.205	-0.040					96.205	0	N/A	0	N/A	0	0	0	0
Dec 15		96.205	-0.040					96.205	0	N/A	0	N/A	0	0	0	0
									91,798	N/A	5,880	N/A	97,678	501,805	3,556,372	+46,185

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Three Month Eurodollar																
Jan 10		99.730	0.000					99.730	0	N/A	0	N/A	0	0	0	0
Feb 10		99.695	+0.005					99.695	0	N/A	0	N/A	0	0	0	0
Mar 10		99.650	+0.010			99.670	94.250	99.650	0	N/A	0	N/A	0	0	2,992	0
Apr 10		99.575	+0.010					99.575	0	N/A	0	N/A	0	0	0	0
May 10		99.495	+0.010					99.495	0	N/A	0	N/A	0	0	0	0
Jun 10		99.395	+0.010			99.515	95.845	99.395	0	N/A	0	N/A	0	0	361	0
Sep 10		99.040	+0.010			99.120	97.620	99.040	0	N/A	0	N/A	0	0	200	0
Dec 10		98.645	+0.005			98.855	94.605	98.645	0	N/A	0	N/A	0	0	100	0
Mar 11		98.260	+0.005			98.000	98.000	98.260	0	N/A	0	N/A	0	0	1	0
Jun 11		97.870	+0.005			97.330	96.665	97.870	0	N/A	0	N/A	0	0	0	0
Sep 11		97.515	+0.005			97.100	97.085	97.515	0	N/A	0	N/A	0	0	0	0
Dec 11		97.185	+0.005					97.185	0	N/A	0	N/A	0	0	0	0
Mar 12		96.895	+0.005					96.895	0	N/A	0	N/A	0	0	0	0
Jun 12		96.610	+0.005					96.610	0	N/A	0	N/A	0	0	0	0
Sep 12		96.360	+0.005					96.360	0	N/A	0	N/A	0	0	0	0
Dec 12		96.120	+0.005					96.120	0	N/A	0	N/A	0	0	0	0
Mar 13		95.940	+0.005					95.940	0	N/A	0	N/A	0	0	0	0
Jun 13		95.770	+0.005					95.770	0	N/A	0	N/A	0	0	0	0
Sep 13		95.605	+0.005					95.605	0	N/A	0	N/A	0	0	0	0
Dec 13		95.440	+0.005					95.440	0	N/A	0	N/A	0	0	0	0
Mar 14		95.315	+0.005					95.315	0	N/A	0	N/A	0	0	0	0
Jun 14		95.195	+0.005					95.195	0	N/A	0	N/A	0	0	0	0
Sep 14		95.085	+0.005					95.085	0	N/A	0	N/A	0	0	0	0
Dec 14		94.965	+0.005					94.965	0	N/A	0	N/A	0	0	0	0
									0	N/A	0	N/A	0	0	3,654	0
Three Month Sterling																
Jan 10		99.410	0.000					99.410	0	N/A	0	N/A	0	0	0	0
Feb 10		99.410	0.000					99.410	0	N/A	0	N/A	0	0	0	0
Mar 10	99.310	99.310	0.000	99.320	99.290S	99.370	93.370S	99.310	8,925	N/A	0	N/A	8,925	33,298	359,676	-985
Jun 10	99.020	99.010	-0.020	99.020	98.990	99.110	93.410S	99.010	5,841	N/A	0	N/A	5,841	106,086	395,081	+12,994
Sep 10	98.600	98.600	-0.010	98.610	98.560	98.750	93.490S	98.600	5,456	N/A	0	N/A	5,456	65,255	303,144	-9,347
Dec 10	98.080	98.100	-0.010	98.110	98.050	98.320	93.540S	98.100	8,720	N/A	0	N/A	8,720	56,169	284,772	-9,691
Mar 11	97.620	97.650	0.000	97.650	97.570	97.920	93.650S	97.650	10,039	N/A	0	N/A	10,039	54,685	271,393	-11,936
Jun 11	97.210	97.230	+0.010	97.220	97.130	97.550S	93.775S	97.230	12,090	N/A	0	N/A	12,090	60,808	170,689	+11,176
Sep 11	96.820	96.850	+0.010	96.850	96.750	97.200	93.990S	96.850	6,458	N/A	0	N/A	6,458	20,804	103,687	-3,588
Dec 11	96.450	96.500	+0.010	96.500	96.400	96.890S	94.280S	96.500	7,448	N/A	0	N/A	7,448	16,065	95,008	-3,299
Mar 12	96.200	96.250	+0.020	96.240	96.150	96.780	95.060	96.250	3,534	N/A	0	N/A	3,534	10,118	73,248	-894
Jun 12	96.000	96.040	+0.020	96.030	95.950	96.440	94.970	96.040	6,914	N/A	0	N/A	6,914	14,006	48,487	-576
Sep 12	95.830	95.880	+0.030	95.880	95.780	96.290	94.940	95.880	4,533	N/A	0	N/A	4,533	6,163	33,952	+1,359
Dec 12	95.650	95.730	+0.020	95.730	95.650S	96.320	94.705	95.730	106	N/A	0	N/A	106	3,442	23,233	+795
Mar 13		95.630	+0.010			96.060S	95.030	95.630	0	N/A	0	N/A	0	8	8,097	-5
Jun 13		95.540	+0.010			95.890S	95.450S	95.540	0	N/A	0	N/A	0	0	90	0
Sep 13		95.430	+0.020			95.410S	95.360S	95.430	0	N/A	0	N/A	0	0	75	0
Dec 13		95.360	+0.020					95.360	0	N/A	0	N/A	0	0	0	0
Mar 14		95.410	+0.020					95.410	0	N/A	0	N/A	0	0	0	0
Jun 14		95.400	+0.020					95.400	0	N/A	0	N/A	0	0	0	0
Sep 14		95.410	+0.020					95.410	0	N/A	0	N/A	0	0	0	0
Dec 14		95.430	+0.020					95.430	0	N/A	0	N/A	0	0	0	0
Mar 15		95.430	+0.020					95.430	0	N/A	0	N/A	0	0	0	0
Jun 15		95.430	+0.020					95.430	0	N/A	0	N/A	0	0	0	0
Sep 15		95.430	+0.020					95.430	0	N/A	0	N/A	0	0	0	0
Dec 15		95.430	+0.020					95.430	0	N/A	0	N/A	0	0	0	0
									80,064	N/A	0	N/A	80,064	446,907	2,170,632	-13,997

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	Opening Trans	Settle	Change	High	Daily Low	High	Lifetime Low	Closing Price	CONNECT* Volume	Basis/ Pairs Volume	Block Trade Volume	Bclear Volume***	Total Volume	Official Volume	**Open Interest	Change
Three Month Euroswiss																
Mar 10	99.730	99.730	0.000	99.740	99.730	99.740	96.270	99.730	545	N/A	0	N/A	545	2,053	53,922	-410
Jun 10	99.650	99.660	0.000	99.670	99.650	99.670	96.290	99.660	115	N/A	0	N/A	115	409	55,245	-27
Sep 10	99.500	99.490	-0.010	99.500	99.480	99.520	96.350	99.490	67	N/A	0	N/A	67	897	31,599	-158
Dec 10	99.280	99.290	0.000	99.290	99.280	99.330	96.430	99.290	78	N/A	0	N/A	78	1,095	32,398	-114
Mar 11	99.090	99.080	-0.010	99.090S	99.080S	99.130	98.530S	99.080	5	N/A	0	N/A	5	475	17,581	-171
Jun 11		98.900	-0.020			98.950	98.500	98.900	0	N/A	0	N/A	0	451	8,730	+220
Sep 11		98.770	0.000			98.810	98.340S	98.770	0	N/A	0	N/A	0	239	7,183	+207
Dec 11		98.650	0.000			98.660	98.080S	98.650	0	N/A	0	N/A	0	25	3,610	+23
Mar 12		98.570	0.000			98.540S	97.880S	98.570	0	N/A	0	N/A	0	0	206	0
Jun 12		98.520	0.000			98.510S	97.800	98.520	0	N/A	0	N/A	0	0	538	0
Sep 12		98.350	0.000			98.130	97.950	98.350	0	N/A	0	N/A	0	0	70	0
Dec 12		98.300	0.000					98.300	0	N/A	0	N/A	0	0	0	0
									810	N/A	0	N/A	810	5,644	211,082	-430
Three Month Euroyen (TIBOR)																
Mar 10		99.610	-0.020			99.450	99.450	99.610	0	N/A	0	N/A	0	0	0	N/A
Jun 10		99.655	-0.015					99.655	0	N/A	0	N/A	0	0	0	N/A
Sep 10		99.665	-0.020			99.340	99.340	99.665	0	N/A	0	N/A	0	0	0	N/A
Dec 10		99.650	-0.025					99.650	0	N/A	0	N/A	0	0	0	N/A
Mar 11		99.630	-0.015					99.630	0	N/A	0	N/A	0	0	0	N/A
Jun 11		99.590	-0.025					99.590	0	N/A	0	N/A	0	0	0	N/A
Sep 11		99.545	-0.020					99.545	0	N/A	0	N/A	0	0	0	N/A
Dec 11		99.505	-0.020					99.505	0	N/A	0	N/A	0	0	0	N/A
Mar 12		99.440	-0.020					99.440	0	N/A	0	N/A	0	0	0	N/A
Jun 12		99.460	-0.020					99.460	0	N/A	0	N/A	0	0	0	N/A
Sep 12		99.430	-0.020					99.430	0	N/A	0	N/A	0	0	0	N/A
Dec 12		99.415	-0.020					99.415	0	N/A	0	N/A	0	0	0	N/A
									0	N/A	0	N/A	0	0	0	N/A
Swapnote Products																
2Yr Euro Swapnote																
Mar 10		107.990	0.000			108.115	107.715S	107.990	0	0	0	N/A	0	134	10,949	+19
Jun 10		107.990	0.000					107.990	0	0	0	N/A	0	0	0	0
									0	0	0	N/A	0	134	10,949	+19
5Yr Euro Swapnote																
Mar 10		114.66	0.00			115.27	114.47	114.66	0	0	0	N/A	0	771	7,089	+626
Jun 10		114.66	0.00					114.66	0	0	0	N/A	0	0	0	0
									0	0	0	N/A	0	771	7,089	+626
10Yr Euro Swapnote																
Mar 10		119.96	0.00			121.45	120.12	119.96	0	0	0	N/A	0	198	1,772	-41
Jun 10		119.96	0.00					119.96	0	0	0	N/A	0	0	0	0
									0	0	0	N/A	0	198	1,772	-41
2Yr US\$ Swapnote																
Mar 10		108.920	0.000					108.920	0	0	0	N/A	0	0	0	0
Jun 10		108.220	0.000					108.220	0	0	0	N/A	0	0	0	0
									0	0	0	N/A	0	0	0	0
5yr US\$ Swapnote																
Mar 10		113.97	0.00					113.97	0	0	0	N/A	0	0	0	0
Jun 10		112.79	0.00					112.79	0	0	0	N/A	0	0	0	0
									0	0	0	N/A	0	0	0	0
10yr US\$ Swapnote																
Mar 10		116.81	0.00					116.81	0	0	0	N/A	0	0	0	0
Jun 10		115.48	0.00					115.48	0	0	0	N/A	0	0	0	0
									0	0	0	N/A	0	0	0	0

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FTSEurofirst 100																
Mar 10		3154.500	0.000					3154.500	0	0	0	0	0	0	0	0
Jun 10		3102.000	0.000					3102.000	0	0	0	0	0	0	0	0
Sep 10		3102.000	0.000					3102.000	0	0	0	0	0	0	0	0
									0	0	0	0	0	0	0	0
MSCI Euro Index																
Mar 10		871.5	-3.0					871.5	0	0	0	0	0	0	0	0
Jun 10		851.8	-3.0					851.8	0	0	0	0	0	0	0	0
Sep 10		851.9	-3.0					851.9	0	0	0	0	0	0	0	0
									0	0	0	0	0	0	0	0
MSCI Pan-Euro Index																
Mar 10	840.0	840.0	-3.7	840.0	840.0	847.7	817.4	840.0	22	0	0	0	22	295	8,460	-37
Jun 10		840.1	-3.7					840.1	0	0	0	0	0	0	0	0
Sep 10		840.1	-3.7					840.1	0	0	0	0	0	0	0	0
									22	0	0	0	22	295	8,460	-37
Exchange Delivery Settlement Prices																
				Long Gilt				Dec 09		116.00						
EDSP (in respect of previous day's positions)																
				Japanese Government Bond				Mar 10		139.94						
								Jun 10		140.00						

Comments

*CONNECT means LIFFE CONNECT

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