

Financial Futures

Business Day Mon 8 Feb 2010
**Previous Business Day
Fri 5 Feb 2010**

	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)																
Feb 10		99.560	-0.010					99.560	0	N/A	0	N/A	0	0	0	0
Mar 10		99.560	-0.010					99.560	0	N/A	0	N/A	0	0	0	0
Apr 10		99.560	-0.010					99.560	0	N/A	0	N/A	0	0	0	0
May 10		99.560	-0.010					99.560	0	N/A	0	N/A	0	0	0	0
Jun 10		99.560	-0.010					99.560	0	N/A	0	N/A	0	0	0	0
Jul 10		99.560	-0.010					99.560	0	N/A	0	N/A	0	0	0	0
Aug 10		99.560	-0.010					99.560	0	N/A	0	N/A	0	0	0	0
Sep 10		99.560	-0.010					99.560	0	N/A	0	N/A	0	0	0	0
Oct 10		99.560	-0.010					99.560	0	N/A	0	N/A	0	0	0	0
Nov 10		99.560	-0.010					99.560	0	N/A	0	N/A	0	0	0	0
Dec 10		99.560	-0.010					99.560	0	N/A	0	N/A	0	0	0	0
Jan 11		99.560	-0.010					99.560	0	N/A	0	N/A	0	0	0	0
									0	N/A	0	N/A	0	0	0	0
Three Month EONIA																
Feb 10		99.615	0.000					99.610	0	N/A	0	N/A	0	0	0	0
Mar 10	99.605	99.615	0.000	99.615S	99.605	99.615	98.570S	99.610	84	N/A	0	N/A	84	236	2,517	-20
Apr 10		99.510	0.000					99.505	0	N/A	0	N/A	0	0	0	0
May 10		99.510	0.000					99.505	0	N/A	0	N/A	0	0	0	0
Jun 10	99.325	99.325	-0.025	99.325	99.325	99.370	98.455	99.325	23	N/A	0	N/A	23	189	1,576	-44
Jul 10		99.325	-0.025					99.325	0	N/A	0	N/A	0	0	0	0
Sep 10	99.170	99.165	-0.025	99.170	99.170	99.185	98.640S	99.160	23	N/A	0	N/A	23	209	1,091	0
Dec 10		98.985	-0.025			98.880	98.595	98.990	0	N/A	0	N/A	0	0	849	0
									130	N/A	0	N/A	130	634	6,033	-64

* CONNECT means LIFFE CONNECT (Registered Trademark)

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				High	Low	High	Low	Official Volume							**Open Interest	Change	
Three Month Euribor																	
Feb 10	99.335	99.330	+0.005	99.335	99.325	99.350	99.160	99.335	5,109	N/A	0	N/A	5,109	17,021	55,490	-1,713	
Mar 10	99.295	99.285	-0.010	99.305	99.285	99.350	94.700	99.285	101,450	N/A	0	N/A	101,450	250,582	743,329	+14,191	
Apr 10	99.230	99.220	-0.020	99.230	99.220	99.280	99.220	99.235	303	N/A	0	N/A	303	1,135	2,264	+615	
May 10		99.125	-0.020					99.140	0	N/A	0	N/A	0	0	0	0	
Jun 10	99.065	99.035	-0.025	99.065	99.030	99.140S	94.730	99.035	156,988	N/A	3,345	N/A	160,333	329,618	786,566	-23,403	
Jul 10		99.030	-0.025					99.030	0	N/A	0	N/A	0	0	0	0	
Sep 10	98.860	98.825	-0.025	98.860	98.815	98.880	94.765	98.825	143,438	N/A	0	N/A	143,438	327,094	597,735	+13,418	
Dec 10	98.645	98.615	-0.020	98.645	98.605	98.670	94.785	98.615	96,084	N/A	0	N/A	96,084	264,932	408,826	+14,671	
Mar 11	98.445	98.415	-0.020	98.455	98.410	98.480S	94.865	98.420	95,678	N/A	0	N/A	95,678	221,544	284,132	+5,941	
Jun 11	98.220	98.205	-0.020	98.250	98.200	98.270S	94.920	98.220	86,752	N/A	960	N/A	87,712	205,352	287,263	+6,876	
Sep 11	98.010	98.005	-0.020	98.050	98.000S	98.065S	94.995S	98.025	63,529	N/A	0	N/A	63,529	144,457	192,360	-3,282	
Dec 11	97.810	97.795	-0.030	97.845	97.795	97.855	95.050S	97.820	33,581	N/A	0	N/A	33,581	106,730	153,882	-891	
Mar 12	97.645	97.630	-0.035	97.685	97.630	97.695	95.115S	97.655	14,944	N/A	0	N/A	14,944	43,956	109,542	-1,884	
Jun 12	97.485	97.465	-0.035	97.515	97.465	97.530	95.145S	97.485	11,579	N/A	1,000	N/A	12,579	20,079	70,118	-4,374	
Sep 12	97.330	97.310	-0.035	97.355	97.305	97.370S	95.620S	97.325	8,064	N/A	0	N/A	8,064	26,001	57,577	-2,491	
Dec 12	97.165	97.140	-0.045	97.195	97.135S	97.205	95.730	97.155	8,482	N/A	0	N/A	8,482	17,890	36,152	+1,921	
Mar 13	97.035	97.015	-0.050	97.045	97.020	97.080S	95.730	97.030	572	N/A	0	N/A	572	1,694	15,155	+578	
Jun 13	96.910	96.885	-0.055	96.910	96.890	96.945S	95.875	96.905	501	N/A	1,000	N/A	1,501	253	4,077	-220	
Sep 13	96.800	96.780	-0.045	96.815	96.785	96.830	95.330	96.790	128	N/A	0	N/A	128	118	6,118	-115	
Dec 13	96.695	96.655	-0.045	96.695	96.660	96.695	95.900	96.665	116	N/A	0	N/A	116	25	1,675	-25	
Mar 14		96.565	-0.045			96.550	95.845	96.575	0	N/A	0	N/A	0	0	348	0	
Jun 14		96.465	-0.045			96.405	96.010S	96.475	0	N/A	0	N/A	0	0	225	0	
Sep 14		96.370	-0.040			96.390	95.945	96.375	0	N/A	0	N/A	0	30	401	-30	
Dec 14		96.265	-0.040			96.285	96.020	96.270	0	N/A	0	N/A	0	30	315	-30	
Mar 15		96.475	-0.040					96.480	0	N/A	0	N/A	0	0	0	0	
Jun 15		96.475	-0.040					96.480	0	N/A	0	N/A	0	0	0	0	
Sep 15		96.475	-0.040					96.480	0	N/A	0	N/A	0	0	0	0	
Dec 15		96.475	-0.040					96.480	0	N/A	0	N/A	0	0	0	0	
									827,298	N/A	6,305	N/A	833,603	1,978,541	3,813,550	+19,753	

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Three Month Eurodollar																
Feb 10		99.745	+0.010					99.745	0	N/A	0	N/A	0	0	0	0
Mar 10	99.710	99.695	0.000	99.710	99.710	99.720	94.250	99.695	100	N/A	0	N/A	100	0	3,053	0
Apr 10		99.660	-0.005					99.660	0	N/A	0	N/A	0	0	0	0
May 10		99.620	-0.015					99.620	0	N/A	0	N/A	0	0	0	0
Jun 10	99.595	99.570	-0.015	99.595	99.595	99.595	95.845	99.570	100	N/A	0	N/A	100	0	781	0
Jul 10		99.500	-0.025					99.500	0	N/A	0	N/A	0	0	0	0
Sep 10		99.345	-0.040			99.120	97.620	99.345	0	N/A	0	N/A	0	0	220	0
Dec 10	99.070	99.045	-0.035	99.070	99.070	99.085	94.605	99.045	100	N/A	0	N/A	100	50	165	+50
Mar 11		98.710	-0.030			98.590	98.000	98.710	0	N/A	0	N/A	0	0	74	0
Jun 11		98.360	-0.025			98.335	96.665	98.360	0	N/A	0	N/A	0	5	76	0
Sep 11		98.025	-0.025			97.965	97.085	98.025	0	N/A	0	N/A	0	0	73	0
Dec 11		97.700	-0.020			97.545	97.195	97.700	0	N/A	0	N/A	0	0	73	0
Mar 12		97.405	-0.025					97.405	0	N/A	0	N/A	0	0	0	0
Jun 12		97.115	-0.025					97.115	0	N/A	0	N/A	0	0	0	0
Sep 12		96.850	-0.025					96.850	0	N/A	0	N/A	0	0	0	0
Dec 12		96.585	-0.030					96.585	0	N/A	0	N/A	0	0	0	0
Mar 13		96.370	-0.030					96.370	0	N/A	0	N/A	0	0	0	0
Jun 13		96.165	-0.030					96.165	0	N/A	0	N/A	0	0	0	0
Sep 13		95.980	-0.030					95.980	0	N/A	0	N/A	0	0	0	0
Dec 13		95.790	-0.030					95.790	0	N/A	0	N/A	0	0	0	0
Mar 14		95.645	-0.030					95.645	0	N/A	0	N/A	0	0	0	0
Jun 14		95.495	-0.030					95.495	0	N/A	0	N/A	0	0	0	0
Sep 14		95.365	-0.035					95.365	0	N/A	0	N/A	0	0	0	0
Dec 14		95.225	-0.040					95.225	0	N/A	0	N/A	0	0	0	0
									300	N/A	0	N/A	300	55	4,515	+50
Three Month Sterling																
Feb 10		99.340	-0.020					99.340	0	N/A	0	N/A	0	0	0	0
Mar 10	99.330	99.320	-0.020	99.350S	99.310	99.400S	93.370S	99.320	47,176	N/A	3,150	N/A	50,326	130,210	316,650	+15,130
Apr 10		99.260	-0.020					99.260	0	N/A	0	N/A	0	0	0	0
Jun 10	99.230	99.200	-0.050	99.250	99.200	99.280	93.410S	99.210	64,688	N/A	3,877	N/A	68,565	121,176	350,810	-2,618
Sep 10	99.020	98.970	-0.050	99.020	98.970	99.060	93.490S	98.980	42,063	N/A	0	N/A	42,063	117,118	316,176	-9,494
Dec 10	98.670	98.630	-0.040	98.680	98.620	98.720	93.540S	98.640	51,088	N/A	0	N/A	51,088	121,710	353,003	-9,929
Mar 11	98.290	98.270	-0.040	98.300	98.250S	98.350	93.650S	98.280	44,296	N/A	0	N/A	44,296	155,208	305,503	-6,205
Jun 11	97.940	97.900	-0.030	97.940	97.880	97.960S	93.775S	97.910	27,975	N/A	0	N/A	27,975	110,708	179,905	-4,801
Sep 11	97.570	97.550	-0.020	97.570	97.530	97.590S	93.990S	97.560	11,917	N/A	0	N/A	11,917	54,542	108,605	+2,900
Dec 11	97.220	97.200	-0.010	97.230S	97.180	97.230	94.280S	97.210	9,835	N/A	0	N/A	9,835	48,472	95,053	-2,823
Mar 12	96.930	96.900	-0.020	96.930S	96.880	96.930	95.060	96.910	5,047	N/A	0	N/A	5,047	20,937	85,226	+728
Jun 12	96.660	96.630	-0.030	96.670S	96.620	96.670S	94.970	96.640	3,097	N/A	0	N/A	3,097	13,893	49,721	-951
Sep 12	96.410	96.390	-0.040	96.420S	96.390	96.440	94.940	96.400	2,373	N/A	0	N/A	2,373	9,898	29,989	-26
Dec 12	96.230	96.180	-0.040	96.230S	96.170	96.320	94.705	96.190	5,234	N/A	0	N/A	5,234	9,837	22,404	-2,255
Mar 13	96.020	96.010	-0.060	96.050S	96.010S	96.060S	95.030	96.030	1,670	N/A	0	N/A	1,670	578	2,840	+305
Jun 13		95.870	-0.060			95.890S	95.430S	95.900	0	N/A	0	N/A	0	0	505	0
Sep 13		95.740	-0.060			95.730S	95.360S	95.770	0	N/A	0	N/A	0	0	70	0
Dec 13		95.640	-0.050					95.660	0	N/A	0	N/A	0	0	0	0
Mar 14		95.460	-0.050					95.480	0	N/A	0	N/A	0	0	0	0
Jun 14		95.510	-0.050					95.530	0	N/A	0	N/A	0	0	0	0
Sep 14		95.520	-0.050					95.540	0	N/A	0	N/A	0	0	0	0
Dec 14		95.540	-0.050					95.560	0	N/A	0	N/A	0	0	0	0
Mar 15		95.540	-0.050					95.560	0	N/A	0	N/A	0	0	0	0
Jun 15		95.540	-0.050					95.560	0	N/A	0	N/A	0	0	0	0
Sep 15		95.540	-0.050					95.560	0	N/A	0	N/A	0	0	0	0
Dec 15		95.540	-0.050					95.560	0	N/A	0	N/A	0	0	0	0
									316,459	N/A	7,027	N/A	323,486	914,287	2,216,460	-20,039

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Three Month Euroswiss																
Mar 10	99.730	99.730	0.000	99.740	99.730	99.750	96.270	99.730	2,672	N/A	0	N/A	2,672	4,515	49,739	-905
Jun 10	99.690	99.700	+0.010	99.700	99.690	99.710	96.290	99.700	2,877	N/A	0	N/A	2,877	5,403	58,283	+855
Sep 10	99.570	99.590	0.000	99.600	99.570	99.600	96.350	99.590	1,057	N/A	0	N/A	1,057	2,139	33,472	-422
Dec 10	99.420	99.420	0.000	99.430	99.400	99.430	96.430	99.420	1,427	N/A	0	N/A	1,427	2,257	35,956	-378
Mar 11	99.240	99.240	0.000	99.260	99.230	99.260	98.530S	99.240	2,230	N/A	0	N/A	2,230	1,876	16,908	-388
Jun 11	99.070	99.070	+0.010	99.090	99.060	99.090	98.500	99.070	2,142	N/A	0	N/A	2,142	1,251	8,841	+108
Sep 11	98.890	98.890	-0.010	98.930	98.880	98.930	98.340S	98.900	1,129	N/A	0	N/A	1,129	872	6,417	-92
Dec 11	98.740	98.730	-0.010	98.760	98.730	98.760	98.080S	98.740	646	N/A	0	N/A	646	195	8,489	-86
Mar 12		98.610	-0.010			98.570S	97.880S	98.620	0	N/A	0	N/A	0	0	1,465	0
Jun 12		98.460	-0.010			98.510S	97.800	98.470	0	N/A	0	N/A	0	0	984	0
Sep 12		98.310	-0.010			98.130	97.950	98.320	0	N/A	0	N/A	0	0	70	0
Dec 12		98.260	-0.010					98.270	0	N/A	0	N/A	0	0	0	0
									14,180	N/A	0	N/A	14,180	18,508	220,624	-1,308

Three Month Euroyen (TIBOR)

Mar 10		99.580	-0.005			99.450	99.450	99.580	0	N/A	0	N/A	0	0	0	N/A
Jun 10		99.635	+0.040					99.635	0	N/A	0	N/A	0	0	0	N/A
Sep 10		99.650	+0.015			99.340	99.340	99.650	0	N/A	0	N/A	0	0	0	N/A
Dec 10		99.650	0.000					99.650	0	N/A	0	N/A	0	0	0	N/A
Mar 11		99.630	-0.020					99.630	0	N/A	0	N/A	0	0	0	N/A
Jun 11		99.610	-0.020					99.610	0	N/A	0	N/A	0	0	0	N/A
Sep 11		99.565	-0.045					99.565	0	N/A	0	N/A	0	0	0	N/A
Dec 11		99.520	-0.045					99.520	0	N/A	0	N/A	0	0	0	N/A
Mar 12		99.455	-0.065					99.455	0	N/A	0	N/A	0	0	0	N/A
Jun 12		99.475	-0.025					99.475	0	N/A	0	N/A	0	0	0	N/A
Sep 12		99.445	-0.030					99.445	0	N/A	0	N/A	0	0	0	N/A
Dec 12		99.430	-0.015					99.430	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	108.550	108.505	-0.045	108.550	108.500	108.560	107.565	108.515	855	0	0	N/A	855	983	12,723	+70
Jun 10		108.505	-0.045					108.515	0	0	0	N/A	0	0	0	0
									855	0	0	N/A	855	983	12,723	+70

5Yr Euro Swapnote

Mar 10	116.16	115.99	-0.16	116.20	115.95	116.20	113.94	116.01	409	0	0	N/A	409	2,156	9,222	+1,293
Jun 10		115.99	-0.16					116.01	0	0	0	N/A	0	0	0	0
									409	0	0	N/A	409	2,156	9,222	+1,293

10Yr Euro Swapnote

Mar 10	122.56	122.15	-0.41	122.69	122.19	122.69	119.16	122.20	487	0	0	N/A	487	599	2,569	-246
Jun 10		122.15	-0.41					122.20	0	0	0	N/A	0	0	0	0
									487	0	0	N/A	487	599	2,569	-246

2Yr US\$ Swapnote

Mar 10		109.480	-0.060					109.480	0	0	0	N/A	0	0	0	0
Jun 10		108.970	-0.050					108.970	0	0	0	N/A	0	0	0	0
									0	0	0	N/A	0	0	0	0

5yr US\$ Swapnote

Mar 10		115.70	-0.16					115.70	0	0	0	N/A	0	0	0	0
Jun 10		114.65	-0.17					114.65	0	0	0	N/A	0	0	0	0
									0	0	0	N/A	0	0	0	0

10yr US\$ Swapnote

Mar 10		119.33	-0.29					119.33	0	0	0	N/A	0	0	0	0
Jun 10		118.08	-0.30					118.08	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		798.0	+5.3			839.1	835.4	798.0	0	0	0	0	0	0	11	0
Jun 10		777.0	+5.3					777.0	0	0	0	0	0	0	0	0
Sep 10		777.0	+5.3					777.0	0	0	0	0	0	0	0	0
									0	0	0	0	0	0	11	0
MSCI Pan-Euro Index																
Mar 10	796.9	796.5	+5.0	797.1	789.9	872.4	786.8	794.3	168	0	1,227	0	1,395	170	9,303	-38
Jun 10		783.5	+5.0					781.3	0	0	0	0	0	0	0	0
Sep 10		781.5	+5.0					779.3	0	0	0	0	0	0	0	0
									168	0	1,227	0	1,395	170	9,303	-38
EDSP (in respect of previous day's positions) Japanese Government Bond								Mar 10		139.01						
								Jun 10		138.99						