

# Financial Futures

Business Day **Tue 24 Aug 2010**

Previous Business Day  
**Mon 23 Aug 2010**

	Opening Trans	Settle	Change	High	Daily Low	Lifetime High	Lifetime Low	Closing Price	CONNECT* Volume	Basis/ Pairs Volume	Block Trade Volume	Bclear Volume***	Total Volume	Official Volume	**Open Interest	Change
<b>Short Term Interest Rate Products</b>																
<b>One Month Eonia (futures delivery month = ECB+1)</b>																
Sep 10		99.525	0.000					99.525	0	N/A	0	N/A	0	0	0	0
Oct 10		99.525	0.000					99.525	0	N/A	0	N/A	0	0	0	0
Nov 10		99.525	0.000					99.525	0	N/A	0	N/A	0	0	0	0
Dec 10		99.525	0.000					99.525	0	N/A	0	N/A	0	0	0	0
Jan 11		99.525	0.000					99.525	0	N/A	0	N/A	0	0	0	0
Feb 11		99.525	0.000					99.525	0	N/A	0	N/A	0	0	0	0
Mar 11		99.525	0.000					99.525	0	N/A	0	N/A	0	0	0	0
Apr 11		99.525	0.000					99.525	0	N/A	0	N/A	0	0	0	0
May 11		99.525	0.000					99.525	0	N/A	0	N/A	0	0	0	0
Jun 11		99.525	0.000					99.525	0	N/A	0	N/A	0	0	0	0
Jul 11		99.525	0.000					99.525	0	N/A	0	N/A	0	0	0	0
Aug 11		99.525	0.000					99.525	0	N/A	0	N/A	0	0	0	0
									<b>0</b>	<b>N/A</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Three Month EONIA</b>																
Sep 10	99.495	99.500	+0.005	99.500	99.495	99.550	98.640S	99.500	688	N/A	0	N/A	688	123	2,798	0
Oct 10		99.500	+0.005					99.500	0	N/A	0	N/A	0	0	0	0
Nov 10		99.500	+0.005					99.500	0	N/A	0	N/A	0	0	0	0
Dec 10	99.440	99.445	+0.010	99.440S	99.430	99.475	98.595	99.440	360	N/A	0	N/A	360	50	1,459	+1
Jan 11		99.445	+0.010					99.440	0	N/A	0	N/A	0	0	0	0
Feb 11		99.425	+0.010					99.420	0	N/A	0	N/A	0	0	0	0
Mar 11		99.360	+0.020			99.415	98.910	99.345	0	N/A	0	N/A	0	0	1,396	0
Jun 11		99.305	+0.035			99.270	99.020	99.275	0	N/A	0	N/A	0	1	489	+1
									<b>1,048</b>	<b>N/A</b>	<b>0</b>	<b>N/A</b>	<b>1,048</b>	<b>174</b>	<b>6,142</b>	<b>+2</b>

\* CONNECT means LIFFE CONNECT (Registered Trademark)

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	Opening Trans	Settle	Change	Daily			Lifetime		Closing Price	CONNECT* Volume	Basis/Pairs Volume	Block Trade Volume	Bclear Volume***	Total Volume	Previous Business Day		
				High	Low	High	Low	Official Volume							**Open Interest	Change	
<b>Three Month Euribor</b>																	
Sep 10	99.130	99.120	-0.005	99.135	99.115	99.205	94.765	99.120	93,059	150	0	N/A	93,209	119,740	609,877	-8,790	
Oct 10		99.100	-0.010			99.130	98.950	99.080	0	N/A	0	N/A	0	1,054	1,537	+650	
Nov 10	99.115	99.100	-0.010	99.115	99.115	99.115	99.035S	99.085	1	N/A	0	N/A	1	0	100	0	
Dec 10	99.100	99.095	-0.005	99.110	99.080	99.140	94.785	99.095	139,045	150	8,825	N/A	148,020	180,826	598,009	+30,974	
Jan 11		99.085	-0.005			98.885	98.885	99.085	0	N/A	0	N/A	0	0	0	0	
Feb 11		99.085	-0.005					99.085	0	N/A	0	N/A	0	0	0	0	
Mar 11	99.035	99.045	+0.010	99.060	99.025	99.090	94.865	99.040	129,865	150	0	N/A	130,015	132,499	582,962	+8,052	
Jun 11	98.975	99.000	+0.025	99.010	98.975	99.015S	94.920	98.995	129,508	150	0	N/A	129,658	190,460	474,788	+12,065	
Sep 11	98.930	98.955	+0.035	98.965	98.920	98.965	94.995S	98.950	125,584	150	0	N/A	125,734	95,697	402,361	-886	
Dec 11	98.825	98.875	+0.055	98.885	98.825	98.885	95.050S	98.865	113,247	150	0	N/A	113,397	57,021	295,932	+746	
Mar 12	98.760	98.810	+0.065	98.820	98.755	99.320	95.115S	98.800	82,289	150	6,600	N/A	89,039	32,397	203,083	-5,180	
Jun 12	98.665	98.725	+0.080	98.730	98.655	98.730	95.145S	98.715	72,382	N/A	0	N/A	72,382	20,710	188,816	-1,309	
Sep 12	98.555	98.630	+0.090	98.635	98.550	98.635	95.620S	98.625	29,915	N/A	0	N/A	29,915	6,202	109,322	-95	
Dec 12	98.425	98.505	+0.100	98.505	98.420	98.505	95.730	98.505	32,836	N/A	0	N/A	32,836	3,597	68,801	-677	
Mar 13	98.315	98.400	+0.105	98.405	98.310S	98.465S	95.730	98.405	21,341	N/A	0	N/A	21,341	3,503	49,859	-430	
Jun 13	98.190	98.275	+0.105	98.280	98.185S	98.325S	95.875	98.275	16,395	N/A	0	N/A	16,395	2,653	24,866	-219	
Sep 13	98.075	98.160	+0.110	98.155S	98.075S	98.155S	95.330	98.150	567	N/A	0	N/A	567	186	11,362	-97	
Dec 13	97.955	98.030	+0.115	98.020	97.930S	98.020	95.900	98.015	720	N/A	0	N/A	720	118	5,894	-58	
Mar 14	97.845	97.945	+0.130	97.945	97.845	97.945	95.845	97.915	286	N/A	0	N/A	286	145	4,485	-44	
Jun 14	97.755	97.855	+0.150	97.850	97.755	97.850	96.010S	97.805	51	N/A	0	N/A	51	26	2,932	+25	
Sep 14		97.760	+0.165			97.590	95.945	97.695	0	N/A	0	N/A	0	0	689	0	
Dec 14		97.650	+0.175			97.365	96.020	97.575	0	N/A	0	N/A	0	0	781	0	
Mar 15		97.565	+0.175			97.400	96.195	97.490	0	N/A	0	N/A	0	0	536	0	
Jun 15		97.485	+0.180			97.310	96.630	97.405	0	N/A	0	N/A	0	0	183	0	
Sep 15		97.475	+0.180					97.395	0	N/A	0	N/A	0	0	0	0	
Dec 15		97.480	+0.180					97.400	0	N/A	0	N/A	0	0	0	0	
Mar 16		97.480	+0.180					97.400	0	N/A	0	N/A	0	0	0	0	
Jun 16		97.480	+0.180					97.400	0	N/A	0	N/A	0	0	0	0	
									<b>987,091</b>	<b>1,050</b>	<b>15,425</b>	<b>N/A</b>	<b>1,003,566</b>	<b>846,834</b>	<b>3,637,175</b>	<b>+34,727</b>	
<b>Three Month Eurodollar</b>																	
Sep 10		99.680	0.000			99.625	97.620	99.680	0	N/A	0	N/A	0	0	229	0	
Dec 10		99.630	0.000			99.580	94.605	99.630	0	N/A	0	N/A	0	0	923	0	
Mar 11		99.570	0.000			99.470	98.000	99.570	0	N/A	0	N/A	0	0	112	0	
Jun 11		99.460	0.000			99.420	96.665	99.460	0	N/A	0	N/A	0	0	118	0	
Sep 11		99.310	0.000			99.280	97.085	99.310	0	N/A	0	N/A	0	0	106	0	
Dec 11		99.150	+0.010			99.060	97.195	99.150	0	N/A	0	N/A	0	0	78	0	
Mar 12		99.010	+0.040					99.010	0	N/A	0	N/A	0	0	0	0	
Jun 12		98.840	+0.060					98.840	0	N/A	0	N/A	0	0	0	0	
Sep 12		98.680	+0.075					98.680	0	N/A	0	N/A	0	0	0	0	
Dec 12		98.500	+0.100					98.500	0	N/A	0	N/A	0	0	0	0	
Mar 13		98.345	+0.135					98.345	0	N/A	0	N/A	0	0	0	0	
Jun 13		98.160	+0.140					98.160	0	N/A	0	N/A	0	0	0	0	
Sep 13		97.975	+0.145					97.975	0	N/A	0	N/A	0	0	0	0	
Dec 13		97.790	+0.150					97.790	0	N/A	0	N/A	0	0	0	0	
Mar 14		97.620	+0.150					97.620	0	N/A	0	N/A	0	0	0	0	
Jun 14		97.450	+0.150					97.450	0	N/A	0	N/A	0	0	0	0	
Sep 14		97.290	+0.150					97.290	0	N/A	0	N/A	0	0	0	0	
Dec 14		97.130	+0.160					97.130	0	N/A	0	N/A	0	0	0	0	
Mar 15		97.000	+0.160					97.000	0	N/A	0	N/A	0	0	0	0	
									<b>0</b>	<b>N/A</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>0</b>	<b>1,566</b>	<b>0</b>	

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<b>Three Month Sterling</b>																
Sep 10	99.280	99.280	+0.010	99.300	99.270	99.300	93.490S	99.280	46,485	N/A	0	N/A	46,485	7,820	341,796	+1,363
Oct 10		99.290	+0.010					99.290	0	N/A	0	N/A	0	0	0	0
Nov 10		99.270	+0.010					99.270	0	N/A	0	N/A	0	0	0	0
Dec 10	99.240	99.240	0.000	99.260	99.230	99.260	93.540S	99.240	67,786	N/A	0	N/A	67,786	21,305	418,952	-1,586
Mar 11	99.180	99.190	+0.010	99.210	99.170	99.210	93.650S	99.190	52,849	N/A	400	N/A	53,249	19,906	294,243	+543
Jun 11	99.110	99.120	+0.030	99.130	99.100	99.130	93.775S	99.120	37,425	N/A	475	N/A	37,900	25,863	309,027	+3,840
Sep 11	98.990	99.010	+0.040	99.030	98.980	99.030	93.990S	99.010	53,680	N/A	0	N/A	53,680	29,667	357,109	-6,094
Dec 11	98.840	98.860	+0.050	98.880	98.820	98.880	94.280S	98.860	47,447	N/A	0	N/A	47,447	19,674	392,966	+5,315
Mar 12	98.660	98.690	+0.050	98.720	98.640S	98.720	95.060	98.700	22,850	N/A	0	N/A	22,850	8,430	193,779	+247
Jun 12	98.470	98.520	+0.070	98.560	98.470	98.560	94.970	98.530	22,021	N/A	0	N/A	22,021	5,533	139,726	+164
Sep 12	98.290	98.350	+0.090	98.370S	98.280	98.370S	94.940	98.350	8,691	N/A	0	N/A	8,691	3,421	65,833	-132
Dec 12	98.090	98.150	+0.100	98.160	98.080	98.160	94.705	98.150	8,505	N/A	0	N/A	8,505	2,589	41,566	+241
Mar 13	97.920	97.990	+0.110	97.990	97.910	97.990	95.030	97.980	4,905	N/A	0	N/A	4,905	1,878	42,717	+687
Jun 13	97.750	97.820	+0.110	97.820	97.740	97.820	95.430S	97.810	3,115	N/A	0	N/A	3,115	361	20,567	+111
Sep 13	97.580	97.660	+0.110	97.650S	97.580S	97.650S	95.360S	97.650	243	N/A	0	N/A	243	77	6,340	+21
Dec 13	97.420	97.490	+0.110	97.430S	97.420S	97.430S	96.000	97.480	106	N/A	0	N/A	106	106	3,816	+16
Mar 14	97.340	97.350	+0.120	97.340S	97.340S	97.340S	96.850S	97.340	6	N/A	0	N/A	6	5	105	+5
Jun 14		97.220	+0.110					97.210	0	N/A	0	N/A	0	0	0	0
Sep 14		97.130	+0.110					97.120	0	N/A	0	N/A	0	0	0	0
Dec 14		97.050	+0.110					97.040	0	N/A	0	N/A	0	0	0	0
Mar 15		97.510	+0.110					97.500	0	N/A	0	N/A	0	0	0	0
Jun 15		97.510	+0.110					97.500	0	N/A	0	N/A	0	0	0	0
Sep 15		97.510	+0.110					97.500	0	N/A	0	N/A	0	0	0	0
Dec 15		97.510	+0.110					97.500	0	N/A	0	N/A	0	0	0	0
Mar 16		97.510	+0.110					97.500	0	N/A	0	N/A	0	0	0	0
Jun 16		97.510	+0.110					97.500	0	N/A	0	N/A	0	0	0	0
									<b>376,114</b>	<b>N/A</b>	<b>875</b>	<b>N/A</b>	<b>376,989</b>	<b>146,635</b>	<b>2,628,542</b>	<b>+4,741</b>
<b>Three Month Euroswiss</b>																
Sep 10	99.860	99.860	+0.010	99.870	99.850	99.900	96.350	99.860	3,620	N/A	0	N/A	3,620	1,886	68,042	-1,281
Dec 10	99.820	99.830	0.000	99.840	99.820S	99.870	96.430	99.830	4,332	N/A	0	N/A	4,332	5,978	98,803	-2,915
Mar 11	99.760	99.780	+0.020	99.790	99.760S	99.810	98.530S	99.780	3,749	N/A	0	N/A	3,749	2,257	77,829	+949
Jun 11	99.680	99.720	+0.040	99.730	99.680	99.730	98.500	99.720	5,402	N/A	0	N/A	5,402	1,193	66,842	-138
Sep 11	99.590	99.650	+0.060	99.660S	99.590S	99.660S	98.340S	99.640	4,400	N/A	0	N/A	4,400	403	42,626	+110
Dec 11	99.500	99.560	+0.070	99.570	99.500	99.570	98.080S	99.560	2,736	N/A	500	N/A	3,236	400	33,453	+176
Mar 12	99.410	99.480	+0.090	99.490	99.400	99.490	97.880S	99.470	2,655	N/A	500	N/A	3,155	106	9,252	+28
Jun 12	99.300	99.380	+0.090	99.390	99.300	99.390	97.800	99.370	1,224	N/A	0	N/A	1,224	44	4,967	-35
Sep 12		99.290	+0.090			99.150	97.950	99.280	0	N/A	0	N/A	0	0	1,035	0
Dec 12		99.130	+0.090					99.120	0	N/A	0	N/A	0	0	0	0
Mar 13		98.960	+0.090					98.950	0	N/A	0	N/A	0	0	0	0
Jun 13		98.830	+0.090					98.820	0	N/A	0	N/A	0	0	0	0
									<b>28,118</b>	<b>N/A</b>	<b>1,000</b>	<b>N/A</b>	<b>29,118</b>	<b>12,267</b>	<b>402,849</b>	<b>-3,106</b>
<b>Three Month Euroyen (TIBOR)</b>																
Sep 10		99.655	-0.015			99.340	99.340	99.655	0	N/A	0	N/A	0	0	0	N/A
Dec 10		99.695	-0.005					99.695	0	N/A	0	N/A	0	0	0	N/A
Mar 11		99.720	-0.010					99.720	0	N/A	0	N/A	0	0	0	N/A
Jun 11		99.725	-0.010					99.725	0	N/A	0	N/A	0	0	0	N/A
Sep 11		99.730	-0.010					99.730	0	N/A	0	N/A	0	0	0	N/A
Dec 11		99.730	-0.015					99.730	0	N/A	0	N/A	0	0	0	N/A
Mar 12		99.720	-0.005					99.720	0	N/A	0	N/A	0	0	0	N/A
Jun 12		99.715	-0.010					99.715	0	N/A	0	N/A	0	0	0	N/A
Sep 12		99.685	-0.010					99.685	0	N/A	0	N/A	0	0	0	N/A
Dec 12		99.670	-0.010					99.670	0	N/A	0	N/A	0	0	0	N/A
Mar 13		99.655	-0.010					99.655	0	N/A	0	N/A	0	0	0	N/A
Jun 13		99.640	-0.010					99.640	0	N/A	0	N/A	0	0	0	N/A
									<b>0</b>	<b>N/A</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>N/A</b>

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<b>Swapnote Products</b>																
<b>2Yr Euro Swapnote</b>																
Sep 10	109.330	109.360	+0.065	109.355	109.320	109.355	108.675	109.345	438	0	0	N/A	438	124	16,765	+15
Dec 10		109.360	+0.065					109.345	0	0	0	N/A	0	0	0	0
									<b>438</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>438</b>	<b>124</b>	<b>16,765</b>	<b>+15</b>
<b>5Yr Euro Swapnote</b>																
Sep 10	120.07	120.26	+0.41	120.30	120.04	120.30	117.42	120.28	193	500	0	N/A	693	47	5,942	-1
Dec 10		120.26	+0.41					120.28	0	0	0	N/A	0	0	0	0
									<b>193</b>	<b>500</b>	<b>0</b>	<b>N/A</b>	<b>693</b>	<b>47</b>	<b>5,942</b>	<b>-1</b>
<b>10Yr Euro Swapnote</b>																
Sep 10	131.60	132.43	+1.31	132.38	131.60	132.38	125.33	132.43	56	0	0	N/A	56	103	1,102	+96
Dec 10		132.43	+1.31					132.43	0	0	0	N/A	0	0	0	0
									<b>56</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>56</b>	<b>103</b>	<b>1,102</b>	<b>+96</b>
<b>2Yr US\$ Swapnote</b>																
Sep 10		110.580	+0.020					110.580	0	0	0	N/A	0	0	0	0
Dec 10		110.320	+0.020					110.320	0	0	0	N/A	0	0	0	0
									<b>0</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>5yr US\$ Swapnote</b>																
Sep 10		121.38	+0.46					121.38	0	0	0	N/A	0	0	0	0
Dec 10		120.68	+0.50					120.68	0	0	0	N/A	0	0	0	0
									<b>0</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>10yr US\$ Swapnote</b>																
Sep 10		131.32	+1.06					131.32	0	0	0	N/A	0	0	0	0
Dec 10		130.38	+1.08					130.38	0	0	0	N/A	0	0	0	0
									<b>0</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>Bond Products</b>																
<b>Long Gilt</b>																
Sep 10	125.29	126.05	+0.90	126.43	125.26	126.43	113.10	125.97	174,091	11,159	35,577	N/A	220,827	76,921	280,155	-3,007
Dec 10	123.99	124.71	+0.90	125.07	123.94	125.07	118.34S	124.63	92,489	1,145	34,579	N/A	128,213	23,264	23,253	+18,907
Mar 11		129.35	+0.90					129.30	0	0	0	N/A	0	0	0	0
									<b>266,580</b>	<b>12,304</b>	<b>70,156</b>	<b>N/A</b>	<b>349,040</b>	<b>100,185</b>	<b>303,408</b>	<b>+15,900</b>
<b>Medium Gilt Future</b>																
Sep 10	117.60	117.83	+0.42	118.00	117.57	118.00	114.28	117.80	856	0	0	N/A	856	442	2,874	+56
Dec 10		118.02	-2.39					118.00	0	0	0	N/A	0	0	0	0
Mar 11		118.04	-2.39					118.03	0	0	0	N/A	0	0	0	0
									<b>856</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>856</b>	<b>442</b>	<b>2,874</b>	<b>+56</b>
<b>Short Gilt Future</b>																
Sep 10	107.80	107.85	+0.09	107.89	107.80	108.00	107.16	107.85	189	0	0	N/A	189	477	8,384	+198
Dec 10	107.53	107.64	-2.00	107.53	107.53	107.53	107.53	107.63	5	0	0	N/A	5	0	0	0
Mar 11		107.64	-2.00					107.63	0	0	0	N/A	0	0	0	0
									<b>194</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>194</b>	<b>477</b>	<b>8,384</b>	<b>+198</b>
<b>Japanese Government Bond</b>																
Sep 10	143.04	N/A	N/A	143.24	143.04	143.24	140.03	143.16	172	0	0	N/A	172	78	0	N/A
Dec 10		N/A	N/A					143.10	0	0	0	N/A	0	0	0	N/A
									<b>172</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>172</b>	<b>78</b>	<b>0</b>	<b>N/A</b>

# Financial Futures

**Business Day Tue 24 Aug 2010**
**Previous Business Day  
Mon 23 Aug 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
<b>Equity Products</b>																
<b>FTSE 100 Dividend Index</b>																
Dec 10		179.000	+0.200			199.400	132.000	179.000	0	0	0	0	0	0	109,821	0
Dec 11		182.500	-1.400			206.800	127.000	182.500	0	0	0	0	0	0	98,721	0
Dec 12		182.300	-3.500			207.700	128.000	182.300	0	0	0	0	0	1,500	94,529	+1,400
Dec 13	181.000	181.500	-3.800	181.000	181.000	210.800	128.500	181.500	5	0	0	0	5	1,500	55,990	-1,400
Dec 14	182.000	181.700	-3.900	183.000	183.000	212.100	159.400	181.700	250	0	0	500	750	0	37,745	0
Dec 15		181.400	-4.300			216.300	163.000	181.400	0	0	0	0	0	0	15,750	0
Dec 16		181.700	-4.400			215.300	174.900	181.700	0	0	0	0	0	0	1,406	0
									<b>255</b>	<b>0</b>	<b>0</b>	<b>500</b>	<b>755</b>	<b>3,000</b>	<b>413,962</b>	<b>0</b>
<b>FTSE 100 Index</b>																
Sep 10	5191.5	5157.0	-63.5	5197.5	5103.5	5743.5S	4757.0	5144.0	99,756	0	0	2,684	102,440	75,252	639,593	+2,309
Dec 10	5180.0	5134.5	-63.5	5180.0	5095.5	5720.0S	4744.0	5121.5	83	0	0	0	83	9	7,235	+2
Mar 11		5091.5	-65.0			5333.5S	4728.0S	5080.0	0	0	0	0	0	0	931	0
Jun 11	5059.5	5048.0	-65.0	5059.5	5027.5S	5283.5S	4677.5S	5036.5	7	0	0	0	7	26	199	+19
									<b>99,846</b>	<b>0</b>	<b>0</b>	<b>2,684</b>	<b>102,530</b>	<b>75,287</b>	<b>647,958</b>	<b>+2,330</b>
<b>FTSE 250 Index</b>																
Sep 10	9694.0	9693.0	-105.0	9694.0	9640.0	10185.0	9170.0	9693.0	72	0	0	0	72	99	7,125	+49
Dec 10		9693.0	-105.0					9693.0	0	0	0	0	0	0	0	0
									<b>72</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>72</b>	<b>99</b>	<b>7,125</b>	<b>+49</b>
<b>FTSE Eurotop 100 Index</b>																
Sep 10		2142.5	-32.0			2213.0	2173.5	2142.5	0	0	0	0	0	0	120	0
Dec 10		2137.5	-32.0					2137.5	0	0	0	0	0	0	0	0
Mar 11		2137.5	-32.0					2137.5	0	0	0	0	0	0	0	0
									<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>120</b>	<b>0</b>
<b>FTSEurofirst 300</b>																
Sep 10		1021.2	0.0					1021.2	0	0	0	0	0	0	0	0
Dec 10		1021.2	0.0					1021.2	0	0	0	0	0	0	0	0
Mar 11		1021.2	0.0					1021.2	0	0	0	0	0	0	0	0
									<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>FTSEurofirst 80</b>																
Sep 10		3385.000	-53.500					3385.000	0	0	0	0	0	0	0	0
Dec 10		3366.500	-53.500					3366.500	0	0	0	0	0	0	0	0
Mar 11		3366.500	-53.500					3366.500	0	0	0	0	0	0	0	0
									<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>FTSEurofirst 100</b>																
Sep 10		3150.000	-54.000					3150.000	0	0	0	0	0	0	0	0
Dec 10		3136.000	-54.000					3136.000	0	0	0	0	0	0	0	0
Mar 11		3126.000	-54.000					3126.000	0	0	0	0	0	0	0	0
									<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>MSCI Euro Index</b>																
Sep 10		792.3	-11.6					792.3	0	0	0	0	0	0	0	0
Dec 10		790.4	-11.6					790.4	0	0	0	0	0	0	0	0
Mar 11		821.2	-11.6					821.2	0	0	0	0	0	0	0	0
									<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>MSCI Pan-Euro Index</b>																
Sep 10	829.0	830.7	-19.3	829.0	829.0	874.2	778.6	831.6	12	0	0	0	12	1,010	8,992	-921
Dec 10		824.1	-19.3					825.0	0	0	0	0	0	0	0	0
Mar 11		824.1	-19.3					825.0	0	0	0	0	0	0	0	0
									<b>12</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>12</b>	<b>1,010</b>	<b>8,992</b>	<b>-921</b>

**EDSP (in respect of previous day's positions) Japanese Government Bond**

 Sep 10 142.97  
Dec 10 142.66