

# Financial Futures

Business Day Thu 26 Aug 2010

Previous Business Day  
Wed 25 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>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		99.500	0.000			99.550	98.640S	99.500	0	N/A	0	N/A	0	768	2,619	-15
Oct 10		99.500	0.000					99.500	0	N/A	0	N/A	0	0	0	0
Nov 10		99.500	0.000					99.500	0	N/A	0	N/A	0	0	0	0
Dec 10		99.425	-0.010			99.475	98.595	99.425	0	N/A	0	N/A	0	100	1,516	+100
Jan 11		99.425	-0.010					99.425	0	N/A	0	N/A	0	0	0	0
Feb 11		99.405	-0.010					99.405	0	N/A	0	N/A	0	0	0	0
Mar 11	99.340	99.340	-0.020	99.340	99.340	99.415	98.910	99.335	1	N/A	0	N/A	1	0	1,396	0
Jun 11		99.280	-0.015			99.270	99.020	99.275	0	N/A	0	N/A	0	0	489	0
									<b>1</b>	<b>N/A</b>	<b>0</b>	<b>N/A</b>	<b>1</b>	<b>868</b>	<b>6,020</b>	<b>+85</b>

\* CONNECT means LIFFE CONNECT (Registered Trademark)

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<b>Three Month Euribor</b>																
Sep 10	99.115	99.110	-0.005	99.115	99.105	99.205	94.765	99.110	63,172	N/A	0	N/A	63,172	99,511	602,883	-3,203
Oct 10		99.075	-0.010			99.130	98.950	99.070	0	N/A	0	N/A	0	2	1,539	+2
Nov 10		99.075	-0.030			99.115	99.035S	99.070	0	N/A	0	N/A	0	1	101	+1
Dec 10	99.075	99.070	-0.010	99.080	99.055	99.140	94.785	99.070	70,197	N/A	2,800	N/A	72,997	145,100	594,320	-11,355
Jan 11		99.060	-0.010			98.885	98.885	99.060	0	N/A	0	N/A	0	0	0	0
Feb 11		99.060	-0.010					99.060	0	N/A	0	N/A	0	0	0	0
Mar 11	99.015	99.015	-0.015	99.030	99.005	99.090	94.865	99.015	109,017	N/A	7,500	N/A	116,517	112,728	584,704	+3,723
Jun 11	98.970	98.965	-0.015	98.980	98.955	99.015S	94.920	98.965	98,983	N/A	0	N/A	98,983	93,442	468,641	-1,746
Sep 11	98.925	98.920	-0.015	98.935	98.905	98.965	94.995S	98.920	68,606	N/A	0	N/A	68,606	91,647	404,335	-1,920
Dec 11	98.840	98.835	-0.015	98.855	98.815	98.885	95.050S	98.840	61,762	N/A	0	N/A	61,762	74,973	297,418	-2,372
Mar 12	98.775	98.770	-0.015	98.790	98.745	99.320	95.115S	98.780	48,604	N/A	0	N/A	48,604	55,068	207,608	-147
Jun 12	98.690	98.690	-0.010	98.710	98.650	98.735	95.145S	98.700	38,011	N/A	0	N/A	38,011	48,739	192,186	-557
Sep 12	98.610	98.605	-0.005	98.620	98.565	98.645	95.620S	98.620	11,378	N/A	500	N/A	11,878	20,412	110,725	-1,572
Dec 12	98.490	98.495	+0.005	98.505	98.440	98.525	95.730	98.515	14,115	N/A	0	N/A	14,115	25,278	71,309	+389
Mar 13	98.400	98.405	+0.010	98.425	98.345S	98.465S	95.730	98.430	6,264	N/A	0	N/A	6,264	14,540	50,293	+195
Jun 13	98.280	98.290	+0.010	98.315	98.230S	98.325S	95.875	98.320	4,761	N/A	0	N/A	4,761	9,066	25,752	+604
Sep 13	98.160	98.180	+0.015	98.210	98.125	98.210	95.330	98.210	846	N/A	500	N/A	1,346	1,320	11,873	+405
Dec 13	98.040	98.065	+0.020	98.095S	98.000S	98.095S	95.900	98.090	354	N/A	0	N/A	354	240	5,507	-7
Mar 14	97.960	97.990	+0.020	98.005	97.960	98.005	95.845	98.015	87	N/A	0	N/A	87	155	4,481	-39
Jun 14	97.850	97.890	+0.005	97.890	97.850	97.890	96.010S	97.925	139	N/A	0	N/A	139	81	2,937	+5
Sep 14		97.790	-0.005			97.745	95.945	97.795	0	N/A	0	N/A	0	1	690	+1
Dec 14		97.680	-0.010			97.365	96.020	97.690	0	N/A	0	N/A	0	0	781	0
Mar 15		97.600	-0.020			97.400	96.195	97.620	0	N/A	0	N/A	0	0	536	0
Jun 15		97.520	-0.025			97.310	96.630	97.545	0	N/A	0	N/A	0	0	183	0
Sep 15		97.510	-0.025					97.535	0	N/A	0	N/A	0	0	0	0
Dec 15		97.515	-0.025					97.540	0	N/A	0	N/A	0	0	0	0
Mar 16		97.515	-0.025					97.540	0	N/A	0	N/A	0	0	0	0
Jun 16		97.515	-0.025					97.540	0	N/A	0	N/A	0	0	0	0
									<b>596,296</b>	<b>N/A</b>	<b>11,300</b>	<b>N/A</b>	<b>607,596</b>	<b>792,304</b>	<b>3,638,802</b>	<b>-17,593</b>
<b>Three Month Eurodollar</b>																
Sep 10		99.680	0.000			99.675	97.620	99.680	0	N/A	0	N/A	0	120	273	+44
Dec 10	99.580	99.560	-0.070	99.580	99.580	99.580	94.605	99.560	1	N/A	0	N/A	1	0	923	0
Mar 11		99.510	-0.060			99.470	98.000	99.510	0	N/A	0	N/A	0	0	112	0
Jun 11		99.420	-0.040			99.420	96.665	99.420	0	N/A	0	N/A	0	0	118	0
Sep 11		99.320	0.000			99.280	97.085	99.320	0	N/A	0	N/A	0	0	106	0
Dec 11		99.160	0.000			99.180	97.195	99.160	0	N/A	0	N/A	0	20	98	+20
Mar 12		99.000	-0.030					99.000	0	N/A	0	N/A	0	0	0	0
Jun 12		98.820	-0.030					98.820	0	N/A	0	N/A	0	0	0	0
Sep 12		98.660	-0.020					98.660	0	N/A	0	N/A	0	0	0	0
Dec 12		98.470	-0.030					98.470	0	N/A	0	N/A	0	0	0	0
Mar 13		98.310	-0.035					98.310	0	N/A	0	N/A	0	0	0	0
Jun 13		98.120	-0.040					98.120	0	N/A	0	N/A	0	0	0	0
Sep 13		97.940	-0.035					97.940	0	N/A	0	N/A	0	0	0	0
Dec 13		97.760	-0.030					97.760	0	N/A	0	N/A	0	0	0	0
Mar 14		97.600	-0.020					97.600	0	N/A	0	N/A	0	0	0	0
Jun 14		97.450	0.000					97.450	0	N/A	0	N/A	0	0	0	0
Sep 14		97.290	0.000					97.290	0	N/A	0	N/A	0	0	0	0
Dec 14		97.130	0.000					97.130	0	N/A	0	N/A	0	0	0	0
Mar 15		97.000	0.000					97.000	0	N/A	0	N/A	0	0	0	0
									<b>1</b>	<b>N/A</b>	<b>0</b>	<b>N/A</b>	<b>1</b>	<b>140</b>	<b>1,630</b>	<b>+64</b>

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<b>Three Month Sterling</b>																
Sep 10	99.270	99.270	+0.010	99.280	99.260	99.300	93.490S	99.270	7,703	N/A	0	N/A	7,703	26,799	324,917	-5,381
Oct 10		99.280	+0.010					99.280	0	N/A	0	N/A	0	0	0	0
Nov 10		99.260	+0.010					99.260	0	N/A	0	N/A	0	0	0	0
Dec 10	99.190	99.200	+0.020	99.210	99.180	99.260	93.540S	99.200	45,701	N/A	0	N/A	45,701	88,718	371,333	-20,234
Mar 11	99.120	99.150	+0.020	99.160	99.120	99.210	93.650S	99.160	41,578	N/A	0	N/A	41,578	64,290	289,921	+1,136
Jun 11	99.090	99.080	+0.010	99.090	99.070	99.130	93.775S	99.090	37,833	N/A	0	N/A	37,833	41,578	308,800	+1,501
Sep 11	98.980	98.980	+0.010	99.000	98.970	99.030	93.990S	98.980	35,174	N/A	1,000	N/A	36,174	28,903	359,413	-852
Dec 11	98.830	98.830	-0.000	98.850	98.810	98.890S	94.280S	98.830	26,702	N/A	0	N/A	26,702	30,573	395,691	+1,701
Mar 12	98.680	98.660	-0.020	98.690	98.650	98.730	95.060	98.660	13,521	N/A	0	N/A	13,521	23,631	195,905	+2,873
Jun 12	98.520	98.490	-0.020	98.520	98.470S	98.570	94.970	98.490	7,442	N/A	0	N/A	7,442	17,794	138,607	-1,396
Sep 12	98.350	98.310	-0.030	98.350	98.300	98.390	94.940	98.310	2,631	N/A	1,000	N/A	3,631	9,756	67,618	-350
Dec 12	98.160	98.110	-0.040	98.160	98.100	98.200	94.705	98.110	1,812	N/A	0	N/A	1,812	5,887	41,733	+235
Mar 13	98.000	97.950	-0.040	98.000S	97.940	98.040	95.030	97.950	1,962	N/A	0	N/A	1,962	2,743	43,499	+530
Jun 13	97.850	97.790	-0.040	97.850S	97.770	97.880	95.430S	97.790	2,017	N/A	0	N/A	2,017	3,518	18,633	-1,219
Sep 13	97.670	97.640	-0.050	97.670	97.630S	97.730S	95.360S	97.640	225	N/A	0	N/A	225	269	6,287	-1
Dec 13	97.470	97.490	-0.040	97.470S	97.470S	97.530S	96.000	97.480	11	N/A	0	N/A	11	4	3,770	+1
Mar 14	97.330	97.350	-0.040	97.330S	97.330S	97.380S	96.850S	97.340	4	N/A	0	N/A	4	2	113	+2
Jun 14		97.220	-0.040					97.210	0	N/A	0	N/A	0	0	0	0
Sep 14		97.130	-0.040					97.120	0	N/A	0	N/A	0	0	0	0
Dec 14		97.050	-0.040					97.040	0	N/A	0	N/A	0	0	0	0
Mar 15		97.510	-0.040					97.500	0	N/A	0	N/A	0	0	0	0
Jun 15		97.510	-0.040					97.500	0	N/A	0	N/A	0	0	0	0
Sep 15		97.510	-0.040					97.500	0	N/A	0	N/A	0	0	0	0
Dec 15		97.510	-0.040					97.500	0	N/A	0	N/A	0	0	0	0
Mar 16		97.510	-0.040					97.500	0	N/A	0	N/A	0	0	0	0
Jun 16		97.510	-0.040					97.500	0	N/A	0	N/A	0	0	0	0
									<b>224,316</b>	<b>N/A</b>	<b>2,000</b>	<b>N/A</b>	<b>226,316</b>	<b>344,465</b>	<b>2,566,240</b>	<b>-21,454</b>
<b>Three Month Euroswiss</b>																
Sep 10	99.850	99.840	-0.010	99.860	99.830	99.900	96.350	99.840	5,944	N/A	0	N/A	5,944	6,958	69,557	+1,743
Dec 10	99.810	99.810	-0.010	99.820	99.790	99.870	96.430	99.810	11,111	N/A	0	N/A	11,111	6,337	99,279	-565
Mar 11	99.750	99.740	-0.020	99.770S	99.720	99.810	98.530S	99.740	5,549	N/A	0	N/A	5,549	3,708	77,087	-1,251
Jun 11	99.690	99.670	-0.030	99.700	99.650	99.730	98.500	99.670	4,418	N/A	0	N/A	4,418	4,238	69,741	+1,184
Sep 11	99.630	99.590	-0.040	99.630	99.560	99.670	98.340S	99.590	1,749	N/A	0	N/A	1,749	1,371	44,386	+216
Dec 11	99.540	99.500	-0.040	99.540	99.480	99.570	98.080S	99.500	1,855	N/A	0	N/A	1,855	1,947	34,429	+420
Mar 12	99.430	99.420	-0.030	99.430	99.390	99.500	97.880S	99.410	1,678	N/A	0	N/A	1,678	1,343	8,257	-563
Jun 12	99.340	99.310	-0.040	99.340	99.320	99.400	97.800	99.310	228	N/A	0	N/A	228	1,002	4,750	-135
Sep 12		99.220	-0.040					99.220	0	N/A	0	N/A	0	0	1,035	0
Dec 12		99.060	-0.040					99.060	0	N/A	0	N/A	0	0	0	0
Mar 13		98.890	-0.040					98.890	0	N/A	0	N/A	0	0	0	0
Jun 13		98.760	-0.040					98.760	0	N/A	0	N/A	0	0	0	0
									<b>32,532</b>	<b>N/A</b>	<b>0</b>	<b>N/A</b>	<b>32,532</b>	<b>26,904</b>	<b>408,521</b>	<b>+1,049</b>
<b>Three Month Euroyen (TIBOR)</b>																
Sep 10		99.655	-0.005			99.340	99.340	99.655	0	N/A	0	N/A	0	0	0	N/A
Dec 10		99.690	-0.015					99.690	0	N/A	0	N/A	0	0	0	N/A
Mar 11		99.715	-0.015					99.715	0	N/A	0	N/A	0	0	0	N/A
Jun 11		99.730	-0.010					99.730	0	N/A	0	N/A	0	0	0	N/A
Sep 11		99.730	-0.015					99.730	0	N/A	0	N/A	0	0	0	N/A
Dec 11		99.735	-0.010					99.735	0	N/A	0	N/A	0	0	0	N/A
Mar 12		99.720	-0.010					99.720	0	N/A	0	N/A	0	0	0	N/A
Jun 12		99.710	-0.010					99.710	0	N/A	0	N/A	0	0	0	N/A
Sep 12		99.680	-0.010					99.680	0	N/A	0	N/A	0	0	0	N/A
Dec 12		99.665	-0.010					99.665	0	N/A	0	N/A	0	0	0	N/A
Mar 13		99.650	-0.010					99.650	0	N/A	0	N/A	0	0	0	N/A
Jun 13		99.635	-0.010					99.635	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	109.315	109.320	-0.015	109.335	109.280	109.365	108.675	109.320	278	0	0	N/A	278	614	16,878	+37
Dec 10		109.245	-0.090					109.245	0	0	0	N/A	0	0	0	0
									<b>278</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>278</b>	<b>614</b>	<b>16,878</b>	<b>+37</b>
<b>5Yr Euro Swapnote</b>																
Sep 10	120.08	120.23	-0.05	120.36	120.02	120.50	117.42	120.27	307	314	0	N/A	621	448	6,035	-399
Dec 10		119.89	-0.39					119.93	0	0	0	N/A	0	0	0	0
									<b>307</b>	<b>314</b>	<b>0</b>	<b>N/A</b>	<b>621</b>	<b>448</b>	<b>6,035</b>	<b>-399</b>
<b>10Yr Euro Swapnote</b>																
Sep 10	132.40	132.54	-0.17	132.53	132.40	133.29	125.33	132.56	18	0	0	N/A	18	21	1,137	-15
Dec 10		132.03	-0.68					132.05	0	0	0	N/A	0	0	0	0
									<b>18</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>18</b>	<b>21</b>	<b>1,137</b>	<b>-15</b>
<b>2Yr US\$ Swapnote</b>																
Sep 10		110.540	+0.080					110.540	0	0	0	N/A	0	0	0	0
Dec 10		110.250	+0.050					110.250	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		121.25	+0.18					121.25	0	0	0	N/A	0	0	0	0
Dec 10		120.54	+0.17					120.54	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		131.54	+0.66					131.54	0	0	0	N/A	0	0	0	0
Dec 10		130.60	+0.70					130.60	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	126.20	126.00	-0.39	126.48	125.86	126.93	113.10	126.06	126,927	9,814	36,596	N/A	173,337	266,523	129,375	-63,871
Dec 10	125.10	124.66	-0.39	125.13	124.51	125.56	118.34S	124.72	77,717	0	34,323	N/A	112,040	158,893	213,528	+96,725
Mar 11		129.31	-0.39					129.37	0	0	0	N/A	0	0	0	0
									<b>204,644</b>	<b>9,814</b>	<b>70,919</b>	<b>N/A</b>	<b>285,377</b>	<b>425,416</b>	<b>342,903</b>	<b>+32,854</b>
<b>Medium Gilt Future</b>																
Sep 10	117.78	117.78	-0.14	117.92	117.67	118.06	114.28	117.74	1,303	0	956	N/A	2,259	893	2,624	+127
Dec 10	117.95	117.76	-0.28	118.04S	117.70	118.10S	117.70	117.78	440	0	956	N/A	1,396	53	53	+53
Mar 11		117.75	-0.28					117.77	0	0	0	N/A	0	0	0	0
									<b>1,743</b>	<b>0</b>	<b>1,912</b>	<b>N/A</b>	<b>3,655</b>	<b>946</b>	<b>2,677</b>	<b>+180</b>
<b>Short Gilt Future</b>																
Sep 10	107.72	107.78	+0.02	107.84S	107.72	108.00	107.16	107.73	3,144	0	577	N/A	3,721	3,508	6,580	-1,785
Dec 10	107.38	107.54	+0.09	107.57	107.38S	107.59	107.38S	107.47	1,664	0	577	N/A	2,241	1,281	1,226	+1,221
Mar 11		107.59	+0.09					107.52	0	0	0	N/A	0	0	0	0
									<b>4,808</b>	<b>0</b>	<b>1,154</b>	<b>N/A</b>	<b>5,962</b>	<b>4,789</b>	<b>7,806</b>	<b>-564</b>
<b>Japanese Government Bond</b>																
Sep 10	142.91	N/A	N/A	142.91	142.82	143.24	140.03	142.88	206	0	0	N/A	206	330	0	N/A
Dec 10		N/A	N/A					142.82	0	0	0	N/A	0	0	0	N/A
									<b>206</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>206</b>	<b>330</b>	<b>0</b>	<b>N/A</b>

# Financial Futures

**Business Day Thu 26 Aug 2010**
**Previous Business Day Wed 25 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>Equity Products</b>																
<b>FTSE 100 Dividend Index</b>																
Dec 10		178.500	-0.300			199.400	132.000	178.500	0	0	0	0	0	0	109,821	0
Dec 11	183.500	182.800	0.000	183.500	183.500	206.800	127.000	182.800	100	0	0	0	100	0	98,721	0
Dec 12		182.500	0.000			207.700	128.000	182.500	0	0	0	0	0	0	94,529	0
Dec 13		181.900	+0.300			210.800	128.500	181.900	0	0	0	0	0	0	55,995	0
Dec 14		182.300	-0.200			212.100	159.400	182.300	0	0	0	0	0	0	38,094	+349
Dec 15		182.400	+0.500			216.300	163.000	182.400	0	0	0	0	0	0	15,750	0
Dec 16		182.700	+1.000			215.300	174.900	182.700	0	0	0	0	0	1	1,406	0
									<b>100</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>100</b>	<b>1</b>	<b>414,316</b>	<b>+349</b>
<b>FTSE 100 Index</b>																
Sep 10	5142.0	5146.0	+31.5	5165.0	5106.5	5743.5S	4757.0	5122.5	76,234	0	0	1,244	77,478	104,667	638,556	+737
Dec 10	5128.0	5123.5	+31.5	5140.0	5085.0	5720.0S	4744.0	5100.0	25	0	0	0	25	2,360	9,254	+2,028
Mar 11	5083.0	5081.5	+31.5	5083.0S	5075.0S	5333.5S	4728.0S	5058.0	25	0	0	0	25	0	931	0
Jun 11	5040.5	5037.5	+31.5	5040.5S	5040.5S	5283.5S	4677.5S	5014.0	10	0	0	0	10	20	220	+20
									<b>76,294</b>	<b>0</b>	<b>0</b>	<b>1,244</b>	<b>77,538</b>	<b>107,047</b>	<b>648,961</b>	<b>+2,785</b>
<b>FTSE 250 Index</b>																
Sep 10	9628.0	9659.0	+42.5	9648.0	9620.0	10185.0	9170.0	9659.0	21	0	0	0	21	11	7,192	-1
Dec 10		9659.0	+42.5					9659.0	0	0	0	0	0	0	0	0
									<b>21</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>21</b>	<b>11</b>	<b>7,192</b>	<b>-1</b>
<b>FTSE Eurotop 100 Index</b>																
Sep 10		2141.5	+13.0			2213.0	2173.5	2141.5	0	0	0	0	0	0	120	0
Dec 10		2136.5	+13.0					2136.5	0	0	0	0	0	0	0	0
Mar 11		2136.5	+13.0					2136.5	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		3372.500	+23.500					3372.500	0	0	0	0	0	0	0	0
Dec 10		3354.000	+23.500					3354.000	0	0	0	0	0	0	0	0
Mar 11		3354.000	+23.500					3354.000	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>FTSEurofirst 100</b>																
Sep 10		3145.000	+17.000					3145.000	0	0	0	0	0	0	0	0
Dec 10		3131.000	+17.000					3131.000	0	0	0	0	0	0	0	0
Mar 11		3121.000	+17.000					3121.000	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		789.5	+3.5					789.5	0	0	0	0	0	0	0	0
Dec 10		787.6	+3.5					787.6	0	0	0	0	0	0	0	0
Mar 11		818.4	+3.5					818.4	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	829.5	830.1	+4.9	829.5	828.0	874.2	778.6	827.6	73	0	0	0	73	177	8,973	-19
Dec 10		823.5	+4.9					821.0	0	0	0	0	0	0	0	0
Mar 11		823.5	+4.9					821.0	0	0	0	0	0	0	0	0
									<b>73</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>73</b>	<b>177</b>	<b>8,973</b>	<b>-19</b>

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

 Sep 10 142.93  
Dec 10 142.94