

Financial Futures

Business Day **Fri 27 Aug 2010**

Previous Business Day
Thu 26 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
Short Term Interest Rate Products																
One Month Eonia (futures delivery month = ECB+1)																
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
									0	N/A	0	N/A	0	0	0	0
Three Month EONIA																
Sep 10	99.500	99.480	-0.020	99.500	99.480	99.550	98.640S	99.485	1,052	N/A	0	N/A	1,052	0	2,619	0
Oct 10		99.480	-0.020					99.485	0	N/A	0	N/A	0	0	0	0
Nov 10		99.480	-0.020					99.485	0	N/A	0	N/A	0	0	0	0
Dec 10	99.410	99.400	-0.025	99.410	99.395	99.475	98.595	99.395	120	N/A	0	N/A	120	0	1,516	0
Jan 11		99.400	-0.025					99.395	0	N/A	0	N/A	0	0	0	0
Feb 11		99.380	-0.025					99.375	0	N/A	0	N/A	0	0	0	0
Mar 11	99.310	99.315	-0.025	99.310S	99.310S	99.415	98.910	99.315	65	N/A	0	N/A	65	1	1,396	0
Jun 11		99.255	-0.025			99.270	99.020	99.250	0	N/A	0	N/A	0	0	489	0
									1,237	N/A	0	N/A	1,237	1	6,020	0

* CONNECT means LIFFE CONNECT (Registered Trademark)

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				High	Low	High	Low							Official Volume	**Open Interest	Change	
Three Month Euribor																	
Sep 10	99.115	99.115	+0.005	99.120	99.105	99.205	94.765	99.115	54,353	218	0	N/A	54,571	63,172	593,217	-9,666	
Oct 10	99.080	99.090	+0.015	99.080	99.075	99.130	98.950	99.090	46	N/A	0	N/A	46	0	1,539	0	
Nov 10		99.085	+0.010			99.115	99.035S	99.090	0	N/A	0	N/A	0	0	101	0	
Dec 10	99.070	99.060	-0.010	99.070	99.030S	99.140	94.785	99.055	71,242	218	1,080	N/A	72,540	72,997	602,463	+8,143	
Jan 11		99.050	-0.010			98.885	98.885	99.050	0	N/A	0	N/A	0	0	0	0	
Feb 11		99.050	-0.010					99.050	0	N/A	0	N/A	0	0	0	0	
Mar 11	99.015	99.010	-0.005	99.025S	98.995	99.090	94.865	99.005	73,710	218	0	N/A	73,928	116,517	592,516	+7,812	
Jun 11	98.965	98.960	-0.005	98.980S	98.945	99.015S	94.920	98.950	85,144	232	0	N/A	85,376	98,983	478,218	+9,577	
Sep 11	98.920	98.910	-0.010	98.935	98.895	98.965	94.995S	98.895	62,933	216	0	N/A	63,149	68,606	407,362	+3,027	
Dec 11	98.835	98.820	-0.015	98.850	98.800	98.885	95.050S	98.800	60,330	216	0	N/A	60,546	61,762	300,737	+3,319	
Mar 12	98.770	98.750	-0.020	98.790	98.725	99.320	95.115S	98.725	44,623	204	0	N/A	44,827	48,604	207,864	+256	
Jun 12	98.690	98.665	-0.025	98.710	98.635	98.735	95.145S	98.640	42,830	N/A	0	N/A	42,830	38,011	191,617	-569	
Sep 12	98.610	98.575	-0.030	98.630	98.545	98.645	95.620S	98.550	17,533	N/A	0	N/A	17,533	11,878	111,031	+306	
Dec 12	98.500	98.460	-0.035	98.530	98.440	98.530	95.730	98.440	12,381	N/A	0	N/A	12,381	14,115	72,131	+822	
Mar 13	98.420	98.370	-0.035	98.450	98.350	98.465S	95.730	98.355	7,906	N/A	0	N/A	7,906	6,264	50,260	-33	
Jun 13	98.310	98.260	-0.030	98.340	98.240	98.340	95.875	98.245	9,140	N/A	0	N/A	9,140	4,761	25,525	-227	
Sep 13	98.210	98.150	-0.030	98.230S	98.125	98.230S	95.330	98.135	1,309	N/A	0	N/A	1,309	1,346	11,905	+32	
Dec 13	98.095	98.030	-0.035	98.095	97.995	98.095S	95.900	98.020	843	N/A	0	N/A	843	354	5,484	-23	
Mar 14	98.000	97.940	-0.050	98.010	97.910	98.010	95.845	97.945	140	N/A	0	N/A	140	87	4,501	+20	
Jun 14	97.920	97.835	-0.055	97.920	97.900	97.920	96.010S	97.845	120	N/A	0	N/A	120	139	2,961	+24	
Sep 14		97.735	-0.055			97.745	95.945	97.745	0	N/A	0	N/A	0	0	690	0	
Dec 14		97.625	-0.055			97.365	96.020	97.635	0	N/A	0	N/A	0	0	781	0	
Mar 15		97.540	-0.060			97.400	96.195	97.555	0	N/A	0	N/A	0	0	536	0	
Jun 15		97.460	-0.060			97.310	96.630	97.475	0	N/A	0	N/A	0	0	183	0	
Sep 15		97.450	-0.060					97.465	0	N/A	0	N/A	0	0	0	0	
Dec 15		97.455	-0.060					97.470	0	N/A	0	N/A	0	0	0	0	
Mar 16		97.455	-0.060					97.470	0	N/A	0	N/A	0	0	0	0	
Jun 16		97.455	-0.060					97.470	0	N/A	0	N/A	0	0	0	0	
									544,583	1,522	1,080	N/A	547,185	607,596	3,661,622	+22,820	
Three Month Eurodollar																	
Sep 10		99.680	0.000			99.675	97.620	99.680	0	N/A	0	N/A	0	0	273	0	
Dec 10		99.560	0.000			99.580	94.605	99.560	0	N/A	0	N/A	0	1	922	-1	
Mar 11		99.510	0.000			99.470	98.000	99.510	0	N/A	0	N/A	0	0	112	0	
Jun 11		99.420	0.000			99.420	96.665	99.420	0	N/A	0	N/A	0	0	118	0	
Sep 11	99.260	99.250	-0.070	99.260	99.260	99.280	97.085	99.250	1	N/A	0	N/A	1	0	106	0	
Dec 11	99.110	99.090	-0.070	99.110	99.110	99.180	97.195	99.090	1	N/A	0	N/A	1	0	98	0	
Mar 12		98.960	-0.040					98.960	0	N/A	0	N/A	0	0	0	0	
Jun 12		98.780	-0.040					98.780	0	N/A	0	N/A	0	0	0	0	
Sep 12		98.600	-0.060					98.600	0	N/A	0	N/A	0	0	0	0	
Dec 12		98.420	-0.050					98.420	0	N/A	0	N/A	0	0	0	0	
Mar 13		98.270	-0.040					98.270	0	N/A	0	N/A	0	0	0	0	
Jun 13		98.100	-0.020					98.100	0	N/A	0	N/A	0	0	0	0	
Sep 13		97.940	0.000					97.940	0	N/A	0	N/A	0	0	0	0	
Dec 13		97.760	0.000					97.760	0	N/A	0	N/A	0	0	0	0	
Mar 14		97.600	0.000					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	
									2	N/A	0	N/A	2	1	1,629	-1	

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Three Month Sterling																
Sep 10	99.270	99.270	0.000	99.270	99.260	99.300	93.490S	99.260	5,669	N/A	0	N/A	5,669	7,703	324,922	+5
Oct 10		99.270	-0.010					99.270	0	N/A	0	N/A	0	0	0	0
Nov 10		99.250	-0.010					99.250	0	N/A	0	N/A	0	0	0	0
Dec 10	99.190	99.200	0.000	99.210	99.190	99.260	93.540S	99.190	26,023	N/A	0	N/A	26,023	45,701	365,651	-5,682
Mar 11	99.150	99.150	0.000	99.180	99.140	99.210	93.650S	99.150	35,857	N/A	0	N/A	35,857	41,578	297,197	+7,276
Jun 11	99.080	99.080	0.000	99.110	99.060	99.130	93.775S	99.070	31,497	N/A	0	N/A	31,497	37,833	310,102	+1,302
Sep 11	98.980	98.970	-0.010	99.010	98.950	99.030	93.990S	98.950	37,833	N/A	0	N/A	37,833	36,174	358,314	-1,099
Dec 11	98.830	98.810	-0.020	98.860	98.790	98.890S	94.280S	98.790	36,602	N/A	0	N/A	36,602	26,702	394,189	-1,502
Mar 12	98.650	98.640	-0.020	98.700	98.610	98.730	95.060	98.610	23,639	N/A	0	N/A	23,639	13,521	195,331	-574
Jun 12	98.480	98.460	-0.030	98.520	98.430	98.570	94.970	98.430	12,878	N/A	0	N/A	12,878	7,442	138,111	-496
Sep 12	98.310	98.280	-0.030	98.350	98.250	98.390	94.940	98.250	4,745	N/A	0	N/A	4,745	3,631	68,295	+677
Dec 12	98.100	98.080	-0.030	98.150	98.050S	98.200	94.705	98.050	2,416	N/A	0	N/A	2,416	1,812	41,581	-152
Mar 13	97.940	97.920	-0.030	97.960	97.880S	98.040	95.030	97.880	2,322	N/A	0	N/A	2,322	1,962	44,056	+557
Jun 13	97.780	97.750	-0.040	97.800	97.740S	97.880	95.430S	97.710	1,465	N/A	0	N/A	1,465	2,017	18,302	-331
Sep 13	97.630	97.600	-0.040	97.640	97.570	97.730S	95.360S	97.550	150	N/A	0	N/A	150	225	6,227	-60
Dec 13	97.480	97.440	-0.050	97.440	97.480	97.530S	96.000	97.390	61	N/A	0	N/A	61	11	3,770	0
Mar 14	97.340	97.300	-0.050	97.350	97.340S	97.380S	96.850S	97.260	65	N/A	0	N/A	65	4	117	+4
Jun 14		97.170	-0.050					97.130	0	N/A	0	N/A	0	0	0	0
Sep 14		97.080	-0.050					97.040	0	N/A	0	N/A	0	0	0	0
Dec 14		97.000	-0.050					96.960	0	N/A	0	N/A	0	0	0	0
Mar 15		97.460	-0.050					97.420	0	N/A	0	N/A	0	0	0	0
Jun 15		97.460	-0.050					97.420	0	N/A	0	N/A	0	0	0	0
Sep 15		97.460	-0.050					97.420	0	N/A	0	N/A	0	0	0	0
Dec 15		97.460	-0.050					97.420	0	N/A	0	N/A	0	0	0	0
Mar 16		97.460	-0.050					97.420	0	N/A	0	N/A	0	0	0	0
Jun 16		97.460	-0.050					97.420	0	N/A	0	N/A	0	0	0	0
									221,222	N/A	0	N/A	221,222	226,316	2,566,165	-75
Three Month Euroswiss																
Sep 10	99.840	99.840	0.000	99.850S	99.820	99.900	96.350	99.840	3,449	N/A	0	N/A	3,449	5,944	71,635	+2,078
Dec 10	99.810	99.800	-0.010	99.820S	99.800	99.870	96.430	99.800	3,474	N/A	0	N/A	3,474	11,111	98,189	-1,090
Mar 11	99.740	99.730	-0.010	99.750	99.720	99.810	98.530S	99.720	3,002	N/A	0	N/A	3,002	5,549	77,893	+806
Jun 11	99.660	99.660	-0.010	99.680	99.640	99.730	98.500	99.640	3,658	N/A	0	N/A	3,658	4,418	70,648	+907
Sep 11	99.590	99.570	-0.020	99.610S	99.540	99.670	98.340S	99.560	1,356	N/A	0	N/A	1,356	1,749	44,633	+247
Dec 11	99.500	99.470	-0.030	99.510	99.440	99.570	98.080S	99.460	1,340	N/A	0	N/A	1,340	1,855	34,377	-52
Mar 12	99.410	99.380	-0.040	99.420	99.360	99.500	97.880S	99.370	830	N/A	0	N/A	830	1,678	7,974	-283
Jun 12	99.300	99.290	-0.020	99.320	99.280	99.400	97.800	99.270	445	N/A	0	N/A	445	228	4,748	-2
Sep 12		99.190	-0.030			99.150	97.950	99.180	0	N/A	0	N/A	0	0	1,035	0
Dec 12		99.030	-0.030					99.020	0	N/A	0	N/A	0	0	0	0
Mar 13		98.860	-0.030					98.850	0	N/A	0	N/A	0	0	0	0
Jun 13		98.730	-0.030					98.720	0	N/A	0	N/A	0	0	0	0
									17,554	N/A	0	N/A	17,554	32,532	411,132	+2,611
Three Month Euroyen (TIBOR)																
Sep 10		99.650	-0.005			99.340	99.340	99.650	0	N/A	0	N/A	0	0	0	N/A
Dec 10		99.685	-0.005					99.685	0	N/A	0	N/A	0	0	0	N/A
Mar 11		99.715	0.000					99.715	0	N/A	0	N/A	0	0	0	N/A
Jun 11		99.725	-0.005					99.725	0	N/A	0	N/A	0	0	0	N/A
Sep 11		99.730	0.000					99.730	0	N/A	0	N/A	0	0	0	N/A
Dec 11		99.730	-0.005					99.730	0	N/A	0	N/A	0	0	0	N/A
Mar 12		99.715	-0.005					99.715	0	N/A	0	N/A	0	0	0	N/A
Jun 12		99.705	-0.005					99.705	0	N/A	0	N/A	0	0	0	N/A
Sep 12		99.675	-0.005					99.675	0	N/A	0	N/A	0	0	0	N/A
Dec 12		99.660	-0.005					99.660	0	N/A	0	N/A	0	0	0	N/A
Mar 13		99.645	-0.005					99.645	0	N/A	0	N/A	0	0	0	N/A
Jun 13		99.630	-0.005					99.630	0	N/A	0	N/A	0	0	0	N/A
									0	N/A	0	N/A	0	0	0	N/A

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Swapnote Products																
2Yr Euro Swapnote																
Sep 10	109.325	109.295	-0.025	109.340	109.285	109.365	108.675	109.295	211	0	0	N/A	211	278	16,964	+86
Dec 10		109.215	-0.030					109.215	0	0	0	N/A	0	0	0	0
									211	0	0	N/A	211	278	16,964	+86
5Yr Euro Swapnote																
Sep 10	120.25	120.12	-0.11	120.30	119.85	120.50	117.42	120.05	865	0	0	N/A	865	621	5,518	-517
Dec 10		119.70	-0.19					119.64	0	0	0	N/A	0	0	0	0
									865	0	0	N/A	865	621	5,518	-517
10Yr Euro Swapnote																
Sep 10	132.85	132.14	-0.40	132.85	132.33	133.29	125.33	132.14	60	0	0	N/A	60	18	1,119	-18
Dec 10		131.62	-0.41					131.62	0	0	0	N/A	0	0	0	0
									60	0	0	N/A	60	18	1,119	-18
2Yr US\$ Swapnote																
Sep 10		110.420	-0.120					110.420	0	0	0	N/A	0	0	0	0
Dec 10		110.200	-0.050					110.200	0	0	0	N/A	0	0	0	0
									0	0	0	N/A	0	0	0	0
5yr US\$ Swapnote																
Sep 10		120.60	-0.65					120.60	0	0	0	N/A	0	0	0	0
Dec 10		119.88	-0.66					119.88	0	0	0	N/A	0	0	0	0
									0	0	0	N/A	0	0	0	0
10yr US\$ Swapnote																
Sep 10		130.20	-1.34					130.20	0	0	0	N/A	0	0	0	0
Dec 10		129.24	-1.36					129.24	0	0	0	N/A	0	0	0	0
									0	0	0	N/A	0	0	0	0
Bond Products																
Long Gilt																
Sep 10	126.04	125.95	-0.05	126.56	125.64	126.93	113.10	125.81	49,426	2,007	3,650	N/A	55,083	173,337	65,155	-64,220
Dec 10	124.66	124.60	-0.06	125.24	124.28	125.56	118.34S	124.46	71,933	1,576	2,800	N/A	76,309	112,040	263,819	+50,291
Mar 11		129.25	-0.06					129.11	0	0	0	N/A	0	0	0	0
									121,359	3,583	6,450	N/A	131,392	285,377	328,974	-13,929
Medium Gilt Future																
Sep 10	117.77	117.61	-0.17	117.77S	117.70S	118.06	114.28	117.73	23	0	0	N/A	23	2,259	2,234	-390
Dec 10	117.83	117.77	+0.01	117.93	117.74	118.10S	117.70	117.71	101	0	0	N/A	101	1,396	1,439	+1,386
Mar 11		117.76	+0.01					117.70	0	0	0	N/A	0	0	0	0
									124	0	0	N/A	124	3,655	3,673	+996
Short Gilt Future																
Sep 10	107.77	107.74	-0.04	107.80	107.74	108.00	107.16	107.72	579	0	0	N/A	579	3,721	5,089	-1,491
Dec 10	107.51	107.53	-0.01	107.59	107.51	107.59	107.38S	107.53	181	0	0	N/A	181	2,241	3,259	+2,033
Mar 11		107.58	-0.01					107.58	0	0	0	N/A	0	0	0	0
									760	0	0	N/A	760	5,962	8,348	+542
Japanese Government Bond																
Sep 10	142.62	N/A	N/A	142.62	142.38	143.24	140.03	142.41	250	0	0	N/A	250	206	0	N/A
Dec 10		N/A	N/A					142.35	0	0	0	N/A	0	0	0	N/A
									250	0	0	N/A	250	206	0	N/A

Financial Futures

Business Day **Fri 27 Aug 2010**
Previous Business Day
Thu 26 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
Equity Products																
FTSE 100 Dividend Index																
Dec 10		178.500	0.000			199.400	132.000	178.500	0	0	0	0	0	0	109,821	0
Dec 11		182.800	0.000			206.800	127.000	182.800	0	0	0	0	0	100	98,721	0
Dec 12		183.000	+0.500			207.700	128.000	183.000	0	0	0	0	0	0	94,529	0
Dec 13		184.000	+2.100			210.800	128.500	184.000	0	0	0	500	500	0	56,995	+1,000
Dec 14		183.700	+1.400			212.100	159.400	183.700	0	0	0	500	500	0	38,094	0
Dec 15		184.000	+1.600			216.300	163.000	184.000	0	0	0	0	0	0	15,750	0
Dec 16		184.500	+1.800			215.300	174.900	184.500	0	0	0	0	0	0	1,406	0
									0	0	0	1,000	1,000	100	415,316	+1,000
FTSE 100 Index																
Sep 10	5134.5	5207.0	+61.0	5231.0	5114.5	5743.5S	4757.0	5229.0	108,496	91	0	2,765	111,352	77,478	645,625	+7,069
Dec 10	5121.0	5184.5	+61.0	5195.0	5096.0	5720.0S	4744.0	5206.5	316	0	0	0	316	25	9,248	-6
Mar 11		5142.5	+61.0			5333.5S	4728.0S	5164.5	0	0	0	0	0	25	946	+15
Jun 11	5085.0	5099.0	+61.5	5085.0	5085.0	5283.5S	4677.5S	5120.5	1	0	0	0	1	10	230	+10
									108,813	91	0	2,765	111,669	77,538	656,049	+7,088
FTSE 250 Index																
Sep 10	9675.0	9771.5	+112.5	9675.0	9675.0	10185.0	9170.0	9771.5	2	0	0	0	2	21	7,191	-1
Dec 10		9771.5	+112.5					9771.5	0	0	0	0	0	0	0	0
									2	0	0	0	2	21	7,191	-1
FTSE Eurotop 100 Index																
Sep 10		2158.0	+16.5			2213.0	2173.5	2158.0	0	0	0	0	0	0	120	0
Dec 10		2153.0	+16.5					2153.0	0	0	0	0	0	0	0	0
Mar 11		2153.0	+16.5					2153.0	0	0	0	0	0	0	0	0
									0	0	0	0	0	0	120	0
FTSEurofirst 300																
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
									0	0	0	0	0	0	0	0
FTSEurofirst 80																
Sep 10		3405.500	+33.000					3405.500	0	0	0	0	0	0	0	0
Dec 10		3387.000	+33.000					3387.000	0	0	0	0	0	0	0	0
Mar 11		3387.000	+33.000					3387.000	0	0	0	0	0	0	0	0
									0	0	0	0	0	0	0	0
FTSEurofirst 100																
Sep 10		3171.000	+26.000					3171.000	0	0	0	0	0	0	0	0
Dec 10		3157.000	+26.000					3157.000	0	0	0	0	0	0	0	0
Mar 11		3147.000	+26.000					3147.000	0	0	0	0	0	0	0	0
									0	0	0	0	0	0	0	0
MSCI Euro Index																
Sep 10		794.5	+5.0					794.5	0	0	0	0	0	0	0	0
Dec 10		792.6	+5.0					792.6	0	0	0	0	0	0	0	0
Mar 11		823.4	+5.0					823.4	0	0	0	0	0	0	0	0
									0	0	0	0	0	0	0	0
MSCI Pan-Euro Index																
Sep 10	828.4	837.1	+7.0	834.0	826.0	874.2	778.6	835.6	31	0	0	0	31	73	8,905	-68
Dec 10		830.5	+7.0					829.0	0	0	0	0	0	0	0	0
Mar 11		830.5	+7.0					829.0	0	0	0	0	0	0	0	0
									31	0	0	0	31	73	8,905	-68
Exchange Delivery Settlement Prices																
						Long Gilt		Sep 10		126.19						
						Medium Gilt Future		Sep 10		117.78						
						Short Gilt Future		Sep 10		107.79						

Financial Futures

Business Day **Fri 27 Aug 2010**

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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
EDSP (in respect of previous day's positions) Japanese Government Bond									Sep 10		142.99						
									Dec 10		142.82						