

Financial Futures

Business Day Mon 30 Aug 2010

Previous Business Day
Fri 27 Aug 2010

	Opening Trans	Settle	Change	High	Daily Low	Lifetime High	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		99.485	+0.005			99.550	98.640S	99.485	0	N/A	0	N/A	0	1,052	2,771	+152
Oct 10		99.485	+0.005					99.485	0	N/A	0	N/A	0	0	0	0
Nov 10		99.485	+0.005					99.485	0	N/A	0	N/A	0	0	0	0
Dec 10		99.410	+0.010			99.475	98.595	99.410	0	N/A	0	N/A	0	120	1,508	-8
Jan 11		99.410	+0.010					99.410	0	N/A	0	N/A	0	0	0	0
Feb 11		99.390	+0.010					99.390	0	N/A	0	N/A	0	0	0	0
Mar 11		99.340	+0.025			99.415	98.910	99.340	0	N/A	0	N/A	0	65	1,375	-21
Jun 11		99.295	+0.040			99.270	99.020	99.295	0	N/A	0	N/A	0	0	489	0
									0	N/A	0	N/A	0	1,237	6,143	+123

* CONNECT means LIFFE CONNECT (Registered Trademark)

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Three Month Euribor																
Sep 10	99.110	99.115	0.000	99.120	99.110	99.205	94.765	99.115	19,582	15,000	12,000	N/A	46,582	54,571	590,632	-2,585
Oct 10		99.090	0.000			99.130	98.950	99.090	0	N/A	0	N/A	0	46	1,546	+7
Nov 10		99.085	0.000			99.115	99.035S	99.085	0	N/A	0	N/A	0	0	101	0
Dec 10	99.050	99.070	+0.010	99.075	99.050	99.140	94.785	99.075	40,548	N/A	0	N/A	40,548	72,540	601,708	-755
Jan 11		99.060	+0.010			98.885	98.885	99.065	0	N/A	0	N/A	0	0	0	0
Feb 11		99.060	+0.010					99.065	0	N/A	0	N/A	0	0	0	0
Mar 11	99.010	99.030	+0.020	99.035	99.010	99.090	94.865	99.035	42,258	N/A	0	N/A	42,258	73,928	589,798	-2,718
Jun 11	98.950	98.995	+0.035	99.000	98.950	99.015S	94.920	99.000	47,516	N/A	0	N/A	47,516	85,376	484,976	+6,758
Sep 11	98.910	98.960	+0.050	98.965	98.905S	98.965	94.995S	98.960	45,818	N/A	0	N/A	45,818	63,149	404,873	-2,489
Dec 11	98.815	98.880	+0.060	98.890	98.815	98.890	95.050S	98.880	48,159	N/A	0	N/A	48,159	60,546	310,488	+9,751
Mar 12	98.755	98.815	+0.065	98.825	98.730S	99.320	95.115S	98.815	31,727	N/A	0	N/A	31,727	44,827	210,100	+2,236
Jun 12	98.675	98.735	+0.070	98.745	98.655S	98.745	95.145S	98.735	37,503	N/A	0	N/A	37,503	42,830	193,482	+1,865
Sep 12	98.585	98.650	+0.075	98.660	98.580	98.660	95.620S	98.650	26,937	N/A	0	N/A	26,937	17,533	113,178	+2,147
Dec 12	98.480	98.535	+0.075	98.555	98.465	98.555	95.730	98.530	12,489	N/A	0	N/A	12,489	12,381	72,871	+740
Mar 13	98.385	98.440	+0.070	98.470	98.375S	98.470	95.730	98.435	12,337	N/A	0	N/A	12,337	7,906	49,734	-526
Jun 13	98.265	98.320	+0.060	98.365	98.265	98.365	95.875	98.315	11,501	N/A	0	N/A	11,501	9,140	26,152	+627
Sep 13	98.165	98.205	+0.055	98.255	98.165S	98.255	95.330	98.200	685	N/A	0	N/A	685	1,309	11,905	0
Dec 13	98.055	98.085	+0.055	98.135	98.055	98.135	95.900	98.075	442	N/A	0	N/A	442	843	5,328	-156
Mar 14	97.980	97.995	+0.055	98.035	97.980S	98.035	95.845	97.990	8	N/A	0	N/A	8	140	4,551	+50
Jun 14	97.875	97.890	+0.055	97.915	97.875S	97.920	96.010S	97.885	53	N/A	0	N/A	53	120	3,006	+45
Sep 14		97.790	+0.055			97.745	95.945	97.785	0	N/A	0	N/A	0	0	690	0
Dec 14		97.675	+0.050			97.365	96.020	97.675	0	N/A	0	N/A	0	0	781	0
Mar 15		97.600	+0.060			97.400	96.195	97.590	0	N/A	0	N/A	0	0	536	0
Jun 15		97.530	+0.070			97.310	96.630	97.510	0	N/A	0	N/A	0	0	183	0
Sep 15		97.520	+0.070					97.500	0	N/A	0	N/A	0	0	0	0
Dec 15		97.525	+0.070					97.505	0	N/A	0	N/A	0	0	0	0
Mar 16		97.525	+0.070					97.505	0	N/A	0	N/A	0	0	0	0
Jun 16		97.525	+0.070					97.505	0	N/A	0	N/A	0	0	0	0
									377,563	15,000	12,000	N/A	404,563	547,185	3,676,619	+14,997
Three Month Eurodollar																
Sep 10		99.690	+0.010			99.675	97.620	99.690	0	N/A	0	N/A	0	0	273	0
Dec 10		99.595	+0.035			99.580	94.605	99.595	0	N/A	0	N/A	0	0	922	0
Mar 11		99.540	+0.030			99.470	98.000	99.540	0	N/A	0	N/A	0	0	112	0
Jun 11		99.450	+0.030			99.420	96.665	99.450	0	N/A	0	N/A	0	0	118	0
Sep 11		99.330	+0.080			99.280	97.085	99.330	0	N/A	0	N/A	0	1	106	0
Dec 11		99.165	+0.075			99.180	97.195	99.165	0	N/A	0	N/A	0	1	99	+1
Mar 12		98.990	+0.030					98.990	0	N/A	0	N/A	0	0	0	0
Jun 12		98.800	+0.020					98.800	0	N/A	0	N/A	0	0	0	0
Sep 12		98.625	+0.025					98.625	0	N/A	0	N/A	0	0	0	0
Dec 12		98.435	+0.015					98.435	0	N/A	0	N/A	0	0	0	0
Mar 13		98.270	0.000					98.270	0	N/A	0	N/A	0	0	0	0
Jun 13		98.090	-0.010					98.090	0	N/A	0	N/A	0	0	0	0
Sep 13		97.910	-0.030					97.910	0	N/A	0	N/A	0	0	0	0
Dec 13		97.720	-0.040					97.720	0	N/A	0	N/A	0	0	0	0
Mar 14		97.550	-0.050					97.550	0	N/A	0	N/A	0	0	0	0
Jun 14		97.375	-0.075					97.375	0	N/A	0	N/A	0	0	0	0
Sep 14		97.215	-0.075					97.215	0	N/A	0	N/A	0	0	0	0
Dec 14		97.045	-0.085					97.045	0	N/A	0	N/A	0	0	0	0
Mar 15		96.915	-0.085					96.915	0	N/A	0	N/A	0	0	0	0
									0	N/A	0	N/A	0	2	1,630	+1

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Three Month Sterling																
Sep 10		99.270	0.000			99.300	93.490S	99.270	0	N/A	0	N/A	0	5,669	326,216	+1,294
Oct 10		99.270	0.000					99.270	0	N/A	0	N/A	0	0	0	0
Nov 10		99.250	0.000					99.250	0	N/A	0	N/A	0	0	0	0
Dec 10		99.200	0.000			99.260	93.540S	99.200	0	N/A	0	N/A	0	26,023	364,604	-1,047
Mar 11		99.150	0.000			99.210	93.650S	99.150	0	N/A	0	N/A	0	35,857	306,804	+9,607
Jun 11		99.080	0.000			99.130	93.775S	99.080	0	N/A	0	N/A	0	31,497	313,148	+3,046
Sep 11		98.970	0.000			99.030	93.990S	98.970	0	N/A	0	N/A	0	37,833	360,417	+2,103
Dec 11		98.810	0.000			98.890S	94.280S	98.810	0	N/A	0	N/A	0	36,602	401,868	+7,679
Mar 12		98.640	0.000			98.730	95.060	98.640	0	N/A	0	N/A	0	23,639	197,980	+2,649
Jun 12		98.460	0.000			98.570	94.970	98.460	0	N/A	0	N/A	0	12,878	139,313	+1,202
Sep 12		98.280	0.000			98.390	94.940	98.280	0	N/A	0	N/A	0	4,745	67,614	-681
Dec 12		98.080	0.000			98.200	94.705	98.080	0	N/A	0	N/A	0	2,416	41,334	-247
Mar 13		97.920	0.000			98.040	95.030	97.920	0	N/A	0	N/A	0	2,322	44,469	+413
Jun 13		97.750	0.000			97.880	95.430S	97.750	0	N/A	0	N/A	0	1,465	18,354	+52
Sep 13		97.600	0.000			97.730S	95.360S	97.600	0	N/A	0	N/A	0	150	6,187	-40
Dec 13		97.440	0.000			97.530S	96.000	97.440	0	N/A	0	N/A	0	61	3,820	+50
Mar 14		97.300	0.000			97.380S	96.850S	97.300	0	N/A	0	N/A	0	65	182	+65
Jun 14		97.170	0.000					97.170	0	N/A	0	N/A	0	0	0	0
Sep 14		97.080	0.000					97.080	0	N/A	0	N/A	0	0	0	0
Dec 14		97.000	0.000					97.000	0	N/A	0	N/A	0	0	0	0
Mar 15		97.460	0.000					97.460	0	N/A	0	N/A	0	0	0	0
Jun 15		97.460	0.000					97.460	0	N/A	0	N/A	0	0	0	0
Sep 15		97.460	0.000					97.460	0	N/A	0	N/A	0	0	0	0
Dec 15		97.460	0.000					97.460	0	N/A	0	N/A	0	0	0	0
Mar 16		97.460	0.000					97.460	0	N/A	0	N/A	0	0	0	0
Jun 16		97.460	0.000					97.460	0	N/A	0	N/A	0	0	0	0
									0	N/A	0	N/A	0	221,222	2,592,310	+26,145
Three Month Euroswiss																
Sep 10	99.840	99.830	-0.010	99.840	99.820	99.900	96.350	99.820	2,837	N/A	0	N/A	2,837	3,449	71,263	-372
Dec 10	99.790	99.780	-0.020	99.810	99.760	99.870	96.430	99.770	7,834	N/A	0	N/A	7,834	3,474	97,988	-201
Mar 11	99.730	99.720	-0.010	99.750	99.700	99.810	98.530S	99.710	3,073	N/A	0	N/A	3,073	3,002	78,165	+272
Jun 11	99.640	99.640	-0.020	99.670	99.630	99.730	98.500	99.640	1,377	N/A	0	N/A	1,377	3,658	70,280	-368
Sep 11	99.570	99.550	-0.020	99.590	99.540	99.670	98.340S	99.560	1,033	N/A	0	N/A	1,033	1,356	44,509	-124
Dec 11	99.480	99.450	-0.020	99.490	99.440	99.570	98.080S	99.460	828	N/A	0	N/A	828	1,340	34,538	+161
Mar 12	99.370	99.350	-0.030	99.370	99.350	99.500	97.880S	99.360	68	N/A	0	N/A	68	830	8,332	+358
Jun 12	99.270	99.260	-0.030	99.290	99.250	99.400	97.800	99.270	50	N/A	0	N/A	50	445	4,560	-188
Sep 12	99.120	99.160	-0.030	99.140	99.120	99.150	97.950	99.170	3	N/A	0	N/A	3	0	1,035	0
Dec 12		99.000	-0.030					99.010	0	N/A	0	N/A	0	0	0	0
Mar 13		98.830	-0.030					98.840	0	N/A	0	N/A	0	0	0	0
Jun 13		98.700	-0.030					98.710	0	N/A	0	N/A	0	0	0	0
									17,103	N/A	0	N/A	17,103	17,554	410,670	-462
Three Month Euroyen (TIBOR)																
Sep 10		99.650	0.000			99.340	99.340	99.650	0	N/A	0	N/A	0	0	0	N/A
Dec 10		99.685	0.000					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	0.000					99.725	0	N/A	0	N/A	0	0	0	N/A
Sep 11		99.735	+0.005					99.735	0	N/A	0	N/A	0	0	0	N/A
Dec 11		99.730	0.000					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		99.710	+0.005					99.710	0	N/A	0	N/A	0	0	0	N/A
Sep 12		99.680	+0.005					99.680	0	N/A	0	N/A	0	0	0	N/A
Dec 12		99.665	+0.005					99.665	0	N/A	0	N/A	0	0	0	N/A
Mar 13		99.650	+0.005					99.650	0	N/A	0	N/A	0	0	0	N/A
Jun 13		99.635	+0.005					99.635	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	109.360	+0.065	109.355	109.325	109.365	108.675	109.350	328	0	0	N/A	328	211	16,951	-13
Dec 10		109.275	+0.060					109.265	0	0	0	N/A	0	0	0	0
									328	0	0	N/A	328	211	16,951	-13
5Yr Euro Swapnote																
Sep 10	120.12	120.34	+0.22	120.39	120.12	120.50	117.42	120.31	42	0	0	N/A	42	865	5,463	-55
Dec 10		119.92	+0.22					119.89	0	0	0	N/A	0	0	0	0
									42	0	0	N/A	42	865	5,463	-55
10Yr Euro Swapnote																
Sep 10	132.08	132.63	+0.49	132.40	132.08	133.29	125.33	132.63	7	0	0	N/A	7	60	1,166	+47
Dec 10		132.11	+0.49					132.11	0	0	0	N/A	0	0	0	0
									7	0	0	N/A	7	60	1,166	+47
2Yr US\$ Swapnote																
Sep 10		110.580	+0.160					110.580	0	0	0	N/A	0	0	0	0
Dec 10		110.380	+0.180					110.380	0	0	0	N/A	0	0	0	0
									0	0	0	N/A	0	0	0	0
5yr US\$ Swapnote																
Sep 10		121.10	+0.50					121.10	0	0	0	N/A	0	0	0	0
Dec 10		120.46	+0.58					120.46	0	0	0	N/A	0	0	0	0
									0	0	0	N/A	0	0	0	0
10yr US\$ Swapnote																
Sep 10		130.92	+0.72					130.92	0	0	0	N/A	0	0	0	0
Dec 10		130.02	+0.78					130.02	0	0	0	N/A	0	0	0	0
									0	0	0	N/A	0	0	0	0
Bond Products																
Long Gilt																
Sep 10		125.95	0.00			126.93	113.10	125.95	0	0	0	N/A	0	55,083	55,983	-9,172
Dec 10		124.60	0.00			125.56	118.34S	124.60	0	0	0	N/A	0	76,309	264,211	+392
Mar 11		129.25	0.00					129.25	0	0	0	N/A	0	0	0	0
									0	0	0	N/A	0	131,392	320,194	-8,780
Medium Gilt Future																
Sep 10		117.61	0.00			118.06	114.28	117.61	0	0	0	N/A	0	23	2,223	-11
Dec 10		117.77	0.00			118.10S	117.70	117.77	0	0	0	N/A	0	101	1,483	+44
Mar 11		117.76	0.00					117.76	0	0	0	N/A	0	0	0	0
									0	0	0	N/A	0	124	3,706	+33
Short Gilt Future																
Sep 10		107.74	0.00			108.00	107.16	107.74	0	0	0	N/A	0	579	4,840	-249
Dec 10		107.53	0.00			107.59	107.38S	107.53	0	0	0	N/A	0	181	3,323	+64
Mar 11		107.58	0.00					107.58	0	0	0	N/A	0	0	0	0
									0	0	0	N/A	0	760	8,163	-185
Japanese Government Bond																
Sep 10	142.48	N/A	N/A	142.55	142.38	143.24	140.03	142.53	178	0	0	N/A	178	250	0	N/A
Dec 10		N/A	N/A					142.47	0	0	0	N/A	0	0	0	N/A
									178	0	0	N/A	178	250	0	N/A

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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	0	98,721	0
Dec 12		183.000	0.000			207.700	128.000	183.000	0	0	0	0	0	0	94,529	0
Dec 13		184.000	0.000			210.800	128.500	184.000	0	0	0	0	0	500	55,995	-1,000
Dec 14		183.700	0.000			212.100	159.400	183.700	0	0	0	0	0	500	39,094	+1,000
Dec 15		184.000	0.000			216.300	163.000	184.000	0	0	0	0	0	0	15,750	0
Dec 16		184.500	0.000			215.300	174.900	184.500	0	0	0	0	0	0	1,406	0
									0	0	0	0	0	1,000	415,316	0
FTSE 100 Index																
Sep 10		5207.0	0.0			5743.5S	4757.0	5207.0	0	0	0	0	0	111,352	650,193	+4,568
Dec 10		5184.5	0.0			5720.0S	4744.0	5184.5	0	0	0	0	0	316	9,378	+130
Mar 11		5142.5	0.0			5333.5S	4728.0S	5142.5	0	0	0	0	0	0	946	0
Jun 11		5099.0	0.0			5283.5S	4677.5S	5099.0	0	0	0	0	0	1	230	0
									0	0	0	0	0	111,669	660,747	+4,698
FTSE 250 Index																
Sep 10		9771.5	0.0			10185.0	9170.0	9771.5	0	0	0	0	0	2	7,191	0
Dec 10		9771.5	0.0					9771.5	0	0	0	0	0	0	0	0
									0	0	0	0	0	2	7,191	0
FTSE Eurotop 100 Index																
Sep 10		2157.5	-0.5			2213.0	2173.5	2157.5	0	0	0	0	0	0	120	0
Dec 10		2152.5	-0.5					2152.5	0	0	0	0	0	0	0	0
Mar 11		2152.5	-0.5					2152.5	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		3388.000	-17.500					3388.000	0	0	0	0	0	0	0	0
Dec 10		3369.500	-17.500					3369.500	0	0	0	0	0	0	0	0
Mar 11		3369.500	-17.500					3369.500	0	0	0	0	0	0	0	0
									0	0	0	0	0	0	0	0
FTSEurofirst 100																
Sep 10		3156.000	-15.000					3156.000	0	0	0	0	0	0	0	0
Dec 10		3142.000	-15.000					3142.000	0	0	0	0	0	0	0	0
Mar 11		3132.000	-15.000					3132.000	0	0	0	0	0	0	0	0
									0	0	0	0	0	0	0	0
MSCI Euro Index																
Sep 10		793.5	-1.0					793.5	0	0	0	0	0	0	0	0
Dec 10		791.6	-1.0					791.6	0	0	0	0	0	0	0	0
Mar 11		822.4	-1.0					822.4	0	0	0	0	0	0	0	0
									0	0	0	0	0	0	0	0
MSCI Pan-Euro Index																
Sep 10	834.1	836.1	-1.0	834.1	834.1	874.2	778.6	836.1	29	0	0	0	29	31	8,912	+7
Dec 10		829.5	-1.0					829.5	0	0	0	0	0	0	0	0
Mar 11		829.5	-1.0					829.5	0	0	0	0	0	0	0	0
									29	0	0	0	29	31	8,912	+7
Exchange Delivery Settlement Prices																
								Sep 10		125.95						
								Sep 10		117.61						
								Sep 10		107.74						

Financial Futures

Business Day **Mon 30 Aug 2010**

Previous Business Day
Fri 27 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
EDSP (in respect of previous day's positions) Japanese Government Bond									Sep 10		142.40						
									Dec 10		142.17						