

Financial Futures

Business Day Thu 2 Sep 2010

Previous Business Day
Wed 1 Sep 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) | | | | | | | | | | | | | | | | |
| 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 | 99.495 | 99.510 | +0.020 | 99.505 | 99.495 | 99.550 | 98.640S | 99.510 | 530 | N/A | 0 | N/A | 530 | 40 | 2,035 | 0 |
| Oct 10 | | 99.510 | +0.020 | | | | | 99.510 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Nov 10 | | 99.510 | +0.020 | | | | | 99.510 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Dec 10 | 99.425 | 99.440 | +0.005 | 99.430 | 99.425 | 99.475 | 98.595 | 99.440 | 104 | N/A | 0 | N/A | 104 | 0 | 1,474 | 0 |
| Jan 11 | | 99.440 | +0.005 | | | | | 99.440 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Feb 11 | | 99.420 | +0.005 | | | | | 99.420 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Mar 11 | 99.345 | 99.340 | -0.010 | 99.345 | 99.345 | 99.415 | 98.910 | 99.340 | 50 | N/A | 0 | N/A | 50 | 64 | 1,375 | 0 |
| Jun 11 | | 99.260 | -0.035 | | | 99.270 | 99.020 | 99.260 | 0 | N/A | 0 | N/A | 0 | 0 | 489 | 0 |
| | | | | | | | | | 684 | N/A | 0 | N/A | 684 | 104 | 5,373 | 0 |

* CONNECT means LIFFE CONNECT (Registered Trademark)

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Financial Futures

Business Day Thu 2 Sep 2010
**Previous Business Day
Wed 1 Sep 2010**

| | Opening Trans | Settle | Change | Daily | | Lifetime | | Closing Price | CONNECT* Volume | Basis/ Pairs/ Volume | Block Trade Volume | Bclear Volume*** | Total Volume | Previous Business Day Wed 1 Sep 2010 | | |
|-------------------------------|------------------|--------|--------|---------|---------|----------|---------|------------------|--------------------|----------------------------|--------------------------|---------------------|------------------|---|--------------------|----------------|
| | | | | High | Low | High | Low | | | | | | | Official Volume | **Open Interest | Change |
| Three Month Euribor | | | | | | | | | | | | | | | | |
| Sep 10 | 99.125 | 99.130 | +0.005 | 99.140S | 99.120 | 99.205 | 94.765 | 99.130 | 83,431 | N/A | 0 | N/A | 83,431 | 58,925 | 595,357 | +2,725 |
| Oct 10 | | 99.100 | 0.000 | | | 99.130 | 98.950 | 99.090 | 0 | N/A | 0 | N/A | 0 | 0 | 1,746 | 0 |
| Nov 10 | | 99.100 | +0.015 | | | 99.115 | 99.035S | 99.085 | 0 | N/A | 0 | N/A | 0 | 467 | 368 | +159 |
| Dec 10 | 99.090 | 99.085 | 0.000 | 99.100 | 99.070 | 99.140 | 94.785 | 99.085 | 190,470 | N/A | 14,194 | N/A | 204,664 | 118,284 | 621,440 | +8,818 |
| Jan 11 | | 99.075 | 0.000 | | | 98.885 | 98.885 | 99.075 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Feb 11 | | 99.075 | 0.000 | | | | | 99.075 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Mar 11 | 99.035 | 99.020 | -0.015 | 99.045 | 99.010 | 99.090 | 94.865 | 99.020 | 176,490 | N/A | 20,000 | N/A | 196,490 | 188,982 | 620,252 | +7,910 |
| Jun 11 | 98.990 | 98.965 | -0.025 | 99.005 | 98.955 | 99.040 | 94.920 | 98.965 | 185,756 | N/A | 0 | N/A | 185,756 | 204,091 | 478,024 | -14,910 |
| Sep 11 | 98.935 | 98.910 | -0.025 | 98.950 | 98.895 | 99.000 | 94.995S | 98.915 | 154,476 | N/A | 0 | N/A | 154,476 | 145,279 | 431,500 | +12,305 |
| Dec 11 | 98.845 | 98.815 | -0.025 | 98.860 | 98.800 | 98.915 | 95.050S | 98.825 | 126,221 | N/A | 0 | N/A | 126,221 | 132,794 | 327,943 | +2,475 |
| Mar 12 | 98.770 | 98.730 | -0.030 | 98.775 | 98.710 | 99.320 | 95.115S | 98.750 | 101,597 | N/A | 0 | N/A | 101,597 | 76,713 | 217,882 | +1,697 |
| Jun 12 | 98.670 | 98.630 | -0.035 | 98.685 | 98.605 | 98.765 | 95.145S | 98.650 | 52,624 | N/A | 0 | N/A | 52,624 | 45,163 | 199,305 | +2,772 |
| Sep 12 | 98.575 | 98.525 | -0.045 | 98.590 | 98.495 | 98.680 | 95.620S | 98.545 | 18,856 | N/A | 0 | N/A | 18,856 | 17,015 | 118,725 | +338 |
| Dec 12 | 98.455 | 98.395 | -0.060 | 98.475 | 98.370 | 98.560 | 95.730 | 98.415 | 9,141 | N/A | 0 | N/A | 9,141 | 12,699 | 73,624 | +1,507 |
| Mar 13 | 98.365 | 98.290 | -0.070 | 98.380 | 98.265 | 98.470 | 95.730 | 98.305 | 14,654 | N/A | 0 | N/A | 14,654 | 8,250 | 51,661 | +1,200 |
| Jun 13 | 98.255 | 98.165 | -0.075 | 98.260 | 98.140 | 98.365 | 95.875 | 98.175 | 5,571 | N/A | 0 | N/A | 5,571 | 5,365 | 28,119 | +577 |
| Sep 13 | 98.140 | 98.040 | -0.080 | 98.150S | 98.015S | 98.255 | 95.330 | 98.045 | 1,416 | N/A | 0 | N/A | 1,416 | 1,009 | 12,060 | +70 |
| Dec 13 | 98.020 | 97.910 | -0.080 | 98.020 | 97.885S | 98.135 | 95.900 | 97.910 | 316 | N/A | 0 | N/A | 316 | 246 | 5,506 | -8 |
| Mar 14 | 97.920 | 97.815 | -0.085 | 97.925 | 97.790S | 98.035 | 95.845 | 97.820 | 188 | N/A | 0 | N/A | 188 | 113 | 4,563 | 0 |
| Jun 14 | 97.815 | 97.700 | -0.095 | 97.815S | 97.675S | 97.920 | 96.010S | 97.710 | 363 | N/A | 0 | N/A | 363 | 179 | 3,115 | +23 |
| Sep 14 | 97.640 | 97.605 | -0.100 | 97.640 | 97.605 | 97.780 | 95.945 | 97.625 | 83 | N/A | 0 | N/A | 83 | 1 | 690 | 0 |
| Dec 14 | | 97.495 | -0.105 | | | 97.620 | 96.020 | 97.520 | 0 | N/A | 0 | N/A | 0 | 120 | 781 | 0 |
| Mar 15 | | 97.410 | -0.110 | | | 97.400 | 96.195 | 97.440 | 0 | N/A | 0 | N/A | 0 | 0 | 536 | 0 |
| Jun 15 | | 97.325 | -0.115 | | | 97.310 | 96.630 | 97.360 | 0 | N/A | 0 | N/A | 0 | 0 | 183 | 0 |
| Sep 15 | | 97.315 | -0.115 | | | | | 97.350 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Dec 15 | | 97.320 | -0.115 | | | | | 97.355 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Mar 16 | | 97.320 | -0.115 | | | | | 97.355 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Jun 16 | | 97.320 | -0.115 | | | | | 97.355 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| | | | | | | | | | 1,121,653 | N/A | 34,194 | N/A | 1,155,847 | 1,015,695 | 3,793,380 | +27,658 |
| Three Month Eurodollar | | | | | | | | | | | | | | | | |
| Sep 10 | | 99.700 | +0.010 | | | 99.675 | 97.620 | 99.700 | 0 | N/A | 0 | N/A | 0 | 0 | 273 | 0 |
| Dec 10 | | 99.590 | +0.010 | | | 99.585 | 94.605 | 99.590 | 0 | N/A | 0 | N/A | 0 | 0 | 947 | 0 |
| Mar 11 | | 99.520 | +0.015 | | | 99.470 | 98.000 | 99.520 | 0 | N/A | 0 | N/A | 0 | 0 | 112 | 0 |
| Jun 11 | | 99.415 | +0.005 | | | 99.420 | 96.665 | 99.415 | 0 | N/A | 0 | N/A | 0 | 0 | 118 | 0 |
| Sep 11 | | 99.290 | -0.005 | | | 99.280 | 97.085 | 99.290 | 0 | N/A | 0 | N/A | 0 | 0 | 106 | 0 |
| Dec 11 | | 99.135 | -0.010 | | | 99.180 | 97.195 | 99.135 | 0 | N/A | 0 | N/A | 0 | 0 | 99 | 0 |
| Mar 12 | | 98.965 | -0.020 | | | | | 98.965 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Jun 12 | | 98.785 | -0.020 | | | | | 98.785 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Sep 12 | | 98.610 | -0.025 | | | | | 98.610 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Dec 12 | | 98.420 | -0.025 | | | | | 98.420 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Mar 13 | | 98.255 | -0.030 | | | | | 98.255 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Jun 13 | | 98.065 | -0.035 | | | | | 98.065 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Sep 13 | | 97.880 | -0.035 | | | | | 97.880 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Dec 13 | | 97.695 | -0.030 | | | | | 97.695 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Mar 14 | | 97.535 | -0.030 | | | | | 97.535 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Jun 14 | | 97.360 | -0.035 | | | | | 97.360 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Sep 14 | | 97.200 | -0.035 | | | | | 97.200 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Dec 14 | | 97.035 | -0.035 | | | | | 97.035 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Mar 15 | | 96.900 | -0.040 | | | | | 96.900 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| | | | | | | | | | 0 | N/A | 0 | N/A | 0 | 0 | 1,655 | 0 |

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Previous Business Day Wed 1 Sep 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 |
|------------------------------------|---------------|--------|--------|--------|-----------|---------------|--------------|---------------|-----------------|--------------------|--------------------|------------------|----------------|-----------------|------------------|---------------|
| Three Month Sterling | | | | | | | | | | | | | | | | |
| Sep 10 | 99.260 | 99.260 | 0.000 | 99.270 | 99.250 | 99.300 | 93.490S | 99.260 | 16,359 | N/A | 0 | N/A | 16,359 | 11,771 | 320,245 | -2,882 |
| 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 | 99.210 | 99.200 | -0.010 | 99.220 | 99.190 | 99.260 | 93.540S | 99.200 | 51,202 | N/A | 3,230 | N/A | 54,432 | 32,450 | 365,020 | -1,657 |
| Mar 11 | 99.170 | 99.150 | -0.010 | 99.180 | 99.140 | 99.210 | 93.650S | 99.150 | 25,980 | N/A | 3,020 | N/A | 29,000 | 27,764 | 305,539 | +3,265 |
| Jun 11 | 99.090 | 99.070 | -0.010 | 99.110 | 99.060 | 99.130 | 93.775S | 99.070 | 24,777 | N/A | 0 | N/A | 24,777 | 43,481 | 303,119 | -1,866 |
| Sep 11 | 98.980 | 98.960 | -0.010 | 99.000 | 98.950 | 99.030 | 93.990S | 98.960 | 35,682 | N/A | 0 | N/A | 35,682 | 49,996 | 358,085 | -1,285 |
| Dec 11 | 98.830 | 98.810 | 0.000 | 98.840 | 98.800 | 98.890S | 94.280S | 98.810 | 64,515 | N/A | 0 | N/A | 64,515 | 53,423 | 403,205 | +4,332 |
| Mar 12 | 98.650 | 98.640 | 0.000 | 98.670 | 98.630 | 98.730 | 95.060 | 98.640 | 43,488 | N/A | 2,000 | N/A | 45,488 | 31,419 | 202,795 | -2,936 |
| Jun 12 | 98.490 | 98.460 | +0.010 | 98.490 | 98.440 | 98.570 | 94.970 | 98.450 | 18,458 | N/A | 0 | N/A | 18,458 | 17,267 | 136,704 | -1,856 |
| Sep 12 | 98.290 | 98.270 | +0.010 | 98.300 | 98.250 | 98.390 | 94.940 | 98.260 | 12,100 | N/A | 2,876 | N/A | 14,976 | 9,110 | 65,697 | -575 |
| Dec 12 | 98.060 | 98.060 | 0.000 | 98.100 | 98.050 | 98.200 | 94.705 | 98.060 | 7,964 | N/A | 0 | N/A | 7,964 | 4,725 | 41,402 | +582 |
| Mar 13 | 97.930 | 97.890 | 0.000 | 97.930 | 97.870 | 98.040 | 95.030 | 97.880 | 3,170 | N/A | 0 | N/A | 3,170 | 4,900 | 43,061 | -1,104 |
| Jun 13 | 97.760 | 97.720 | -0.010 | 97.760 | 97.700 | 97.880 | 95.430S | 97.710 | 3,381 | N/A | 0 | N/A | 3,381 | 4,726 | 19,561 | +1,692 |
| Sep 13 | | 97.560 | -0.020 | | | 97.730S | 95.360S | 97.560 | 0 | N/A | 0 | N/A | 0 | 108 | 6,236 | +49 |
| Dec 13 | | 97.400 | -0.020 | | | 97.530S | 96.000 | 97.400 | 0 | N/A | 0 | N/A | 0 | 88 | 3,793 | -30 |
| Mar 14 | | 97.260 | -0.020 | | | 97.380S | 96.850S | 97.260 | 0 | N/A | 0 | N/A | 0 | 1 | 182 | 0 |
| Jun 14 | | 97.140 | -0.010 | | | 97.200S | 97.200S | 97.130 | 0 | N/A | 0 | N/A | 0 | 1 | 1 | +1 |
| Sep 14 | | 97.060 | -0.010 | | | | | 97.050 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Dec 14 | | 96.970 | -0.010 | | | | | 96.960 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Mar 15 | | 97.440 | -0.010 | | | | | 97.430 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Jun 15 | | 97.440 | -0.010 | | | | | 97.430 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Sep 15 | | 97.440 | -0.010 | | | | | 97.430 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Dec 15 | | 97.440 | -0.010 | | | | | 97.430 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Mar 16 | | 97.440 | -0.010 | | | | | 97.430 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Jun 16 | | 97.440 | -0.010 | | | | | 97.430 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| | | | | | | | | | 307,076 | N/A | 11,126 | N/A | 318,202 | 291,230 | 2,574,645 | -4,270 |
| Three Month Euroswiss | | | | | | | | | | | | | | | | |
| Sep 10 | 99.820 | 99.820 | 0.000 | 99.830 | 99.810 | 99.900 | 96.350 | 99.810 | 2,230 | N/A | 0 | N/A | 2,230 | 4,316 | 71,454 | +76 |
| Dec 10 | 99.780 | 99.770 | -0.010 | 99.790 | 99.770 | 99.870 | 96.430 | 99.770 | 7,326 | N/A | 0 | N/A | 7,326 | 6,721 | 96,732 | -1,451 |
| Mar 11 | 99.720 | 99.700 | -0.020 | 99.730 | 99.690 | 99.810 | 98.530S | 99.700 | 12,217 | N/A | 0 | N/A | 12,217 | 3,494 | 79,172 | +46 |
| Jun 11 | 99.630 | 99.610 | -0.020 | 99.640 | 99.600 | 99.730 | 98.500 | 99.620 | 4,490 | N/A | 0 | N/A | 4,490 | 4,685 | 68,954 | -1,676 |
| Sep 11 | 99.540 | 99.510 | -0.020 | 99.540 | 99.510 | 99.670 | 98.340S | 99.520 | 3,597 | N/A | 650 | N/A | 4,247 | 2,803 | 45,729 | +1,383 |
| Dec 11 | 99.440 | 99.410 | -0.020 | 99.440 | 99.400 | 99.570 | 98.080S | 99.420 | 1,570 | N/A | 0 | N/A | 1,570 | 1,374 | 34,538 | +129 |
| Mar 12 | 99.340 | 99.320 | -0.020 | 99.340 | 99.310 | 99.500 | 97.880S | 99.330 | 468 | N/A | 0 | N/A | 468 | 657 | 8,273 | -83 |
| Jun 12 | 99.240 | 99.220 | -0.020 | 99.240 | 99.210 | 99.400 | 97.800 | 99.240 | 172 | N/A | 0 | N/A | 172 | 77 | 4,525 | -32 |
| Sep 12 | 99.090 | 99.100 | -0.020 | 99.090 | 99.090 | 99.150 | 97.950 | 99.120 | 21 | N/A | 0 | N/A | 21 | 1 | 1,034 | 0 |
| Dec 12 | | 98.910 | -0.020 | | | | | 98.930 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Mar 13 | | 98.740 | -0.020 | | | | | 98.760 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| Jun 13 | | 98.610 | -0.020 | | | | | 98.630 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | 0 |
| | | | | | | | | | 32,091 | N/A | 650 | N/A | 32,741 | 24,128 | 410,411 | -1,608 |
| Three Month Euroyen (TIBOR) | | | | | | | | | | | | | | | | |
| Sep 10 | | 99.650 | -0.010 | | | 99.340 | 99.340 | 99.650 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | N/A |
| Dec 10 | | 99.680 | -0.020 | | | | | 99.680 | 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 | | 99.725 | -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 | -0.015 | | | | | 99.720 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | N/A |
| Jun 12 | | 99.705 | -0.015 | | | | | 99.705 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | N/A |
| Sep 12 | | 99.675 | -0.015 | | | | | 99.675 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | N/A |
| Dec 12 | | 99.660 | -0.015 | | | | | 99.660 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | N/A |
| Mar 13 | | 99.645 | -0.015 | | | | | 99.645 | 0 | N/A | 0 | N/A | 0 | 0 | 0 | N/A |
| Jun 13 | | 99.630 | -0.015 | | | | | 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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| | 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 |
|---------------------------------|------------------|---------|--------|---------|--------------|----------|-----------------|------------------|--------------------|---------------------------|--------------------------|---------------------|-----------------|--------------------|--------------------|---------------|
| Swapnote Products | | | | | | | | | | | | | | | | |
| 2Yr Euro Swapnote | | | | | | | | | | | | | | | | |
| Sep 10 | 109.325 | 109.275 | -0.040 | 109.335 | 109.250 | 109.390 | 108.675 | 109.275 | 1,338 | 0 | 0 | N/A | 1,338 | 168 | 16,499 | -64 |
| Dec 10 | | 109.145 | -0.055 | | | 109.190S | 109.190S | 109.160 | 0 | 0 | 0 | N/A | 0 | 50 | 50 | +50 |
| | | | | | | | | | 1,338 | 0 | 0 | N/A | 1,338 | 218 | 16,549 | -14 |
| 5Yr Euro Swapnote | | | | | | | | | | | | | | | | |
| Sep 10 | 120.09 | 119.82 | -0.27 | 120.13 | 119.63 | 120.50 | 117.42 | 119.82 | 130 | 0 | 0 | N/A | 130 | 496 | 5,583 | -19 |
| Dec 10 | 119.39 | 119.38 | -0.29 | 119.39S | 119.39S | 119.79S | 119.39S | 119.38 | 5 | 0 | 0 | N/A | 5 | 11 | 9 | +9 |
| | | | | | | | | | 135 | 0 | 0 | N/A | 135 | 507 | 5,592 | -10 |
| 10Yr Euro Swapnote | | | | | | | | | | | | | | | | |
| Sep 10 | 131.78 | 130.99 | -0.80 | 131.85 | 130.89 | 133.29 | 125.33 | 131.01 | 162 | 0 | 0 | N/A | 162 | 90 | 1,038 | -48 |
| Dec 10 | | 130.41 | -0.84 | | | 131.54 | 131.54 | 130.46 | 0 | 0 | 0 | N/A | 0 | 3 | 3 | +3 |
| | | | | | | | | | 162 | 0 | 0 | N/A | 162 | 93 | 1,041 | -45 |
| 2Yr US\$ Swapnote | | | | | | | | | | | | | | | | |
| Sep 10 | | 110.535 | -0.015 | | | | | 110.535 | 0 | 0 | 0 | N/A | 0 | 0 | 0 | 0 |
| Dec 10 | | 110.235 | -0.025 | | | | | 110.235 | 0 | 0 | 0 | N/A | 0 | 0 | 0 | 0 |
| | | | | | | | | | 0 | 0 | 0 | N/A | 0 | 0 | 0 | 0 |
| 5yr US\$ Swapnote | | | | | | | | | | | | | | | | |
| Sep 10 | | 121.01 | -0.06 | | | | | 121.01 | 0 | 0 | 0 | N/A | 0 | 0 | 0 | 0 |
| Dec 10 | | 120.23 | -0.12 | | | | | 120.23 | 0 | 0 | 0 | N/A | 0 | 0 | 0 | 0 |
| | | | | | | | | | 0 | 0 | 0 | N/A | 0 | 0 | 0 | 0 |
| 10yr US\$ Swapnote | | | | | | | | | | | | | | | | |
| Sep 10 | | 130.32 | -0.40 | | | | | 130.32 | 0 | 0 | 0 | N/A | 0 | 0 | 0 | 0 |
| Dec 10 | | 129.30 | -0.40 | | | | | 129.30 | 0 | 0 | 0 | N/A | 0 | 0 | 0 | 0 |
| | | | | | | | | | 0 | 0 | 0 | N/A | 0 | 0 | 0 | 0 |
| Bond Products | | | | | | | | | | | | | | | | |
| Long Gilt | | | | | | | | | | | | | | | | |
| Sep 10 | 125.53 | 125.37 | -0.28 | 125.85 | 125.13 | 126.93 | 113.10 | 125.35 | 7,406 | 0 | 6,132 | N/A | 13,538 | 35,887 | 29,829 | -12,534 |
| Dec 10 | 124.17 | 124.00 | -0.28 | 124.48 | 123.71 | 125.56 | 118.34S | 123.98 | 120,250 | 10,841 | 7,442 | N/A | 138,533 | 157,284 | 279,285 | +5,373 |
| Mar 11 | | 128.65 | -0.28 | | | | | 128.63 | 0 | 0 | 0 | N/A | 0 | 0 | 0 | 0 |
| | | | | | | | | | 127,656 | 10,841 | 13,574 | N/A | 152,071 | 193,171 | 309,114 | -7,161 |
| Medium Gilt Future | | | | | | | | | | | | | | | | |
| Sep 10 | 117.25 | 117.19 | -0.24 | 117.29 | 117.25 | 118.06 | 114.28 | 117.18 | 3 | 0 | 0 | N/A | 3 | 41 | 2,165 | -14 |
| Dec 10 | 117.64 | 117.42 | -0.18 | 117.64 | 117.25 | 118.11 | 117.25 | 117.39 | 461 | 0 | 0 | N/A | 461 | 1,154 | 2,849 | +511 |
| Mar 11 | | 117.41 | -0.18 | | | | | 117.38 | 0 | 0 | 0 | N/A | 0 | 0 | 0 | 0 |
| | | | | | | | | | 464 | 0 | 0 | N/A | 464 | 1,195 | 5,014 | +497 |
| Short Gilt Future | | | | | | | | | | | | | | | | |
| Sep 10 | 107.75 | 107.70 | -0.02 | 107.75 | 107.69S | 108.00 | 107.16 | 107.69 | 382 | 0 | 0 | N/A | 382 | 252 | 4,082 | -202 |
| Dec 10 | 107.61 | 107.48 | -0.03 | 107.61 | 107.45 | 107.62 | 107.38S | 107.47 | 675 | 0 | 0 | N/A | 675 | 774 | 4,224 | +50 |
| Mar 11 | | 107.53 | -0.03 | | | | | 107.52 | 0 | 0 | 0 | N/A | 0 | 0 | 0 | 0 |
| | | | | | | | | | 1,057 | 0 | 0 | N/A | 1,057 | 1,026 | 8,306 | -152 |
| Japanese Government Bond | | | | | | | | | | | | | | | | |
| Sep 10 | 142.27 | N/A | N/A | 142.30 | 142.21 | 143.24 | 140.03 | 142.21 | 318 | 0 | 0 | N/A | 318 | 452 | 0 | N/A |
| Dec 10 | 142.00 | N/A | N/A | 142.00 | 142.00 | 142.00 | 142.00 | 142.00 | 2 | 0 | 0 | N/A | 2 | 0 | 0 | N/A |
| | | | | | | | | | 320 | 0 | 0 | N/A | 320 | 452 | 0 | N/A |

Financial Futures

Business Day Thu 2 Sep 2010

Previous Business Day
Wed 1 Sep 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 |
|--|------------------|----------|--------|---------|--------------|---------|-----------------|------------------|--------------------|----------------------------|--------------------------|---------------------|-----------------|--------------------|--------------------|---------------|
| Equity Products | | | | | | | | | | | | | | | | |
| FTSE 100 Dividend Index | | | | | | | | | | | | | | | | |
| Dec 10 | | 179.100 | -0.200 | | | 199.400 | 132.000 | 179.100 | 0 | 0 | 0 | 0 | 0 | 0 | 109,821 | 0 |
| Dec 11 | 185.000 | 184.400 | +1.100 | 185.000 | 185.000 | 206.800 | 127.000 | 184.400 | 170 | 0 | 0 | 0 | 170 | 201 | 98,771 | 0 |
| Dec 12 | | 184.900 | -0.600 | | | 207.700 | 128.000 | 184.900 | 0 | 0 | 0 | 0 | 0 | 0 | 94,529 | 0 |
| Dec 13 | | 185.200 | +1.100 | | | 210.800 | 128.500 | 185.200 | 0 | 0 | 0 | 0 | 0 | 0 | 55,545 | -350 |
| Dec 14 | | 186.400 | +0.200 | | | 212.100 | 159.400 | 186.400 | 0 | 0 | 0 | 0 | 0 | 0 | 39,094 | 0 |
| Dec 15 | | 188.100 | +5.400 | | | 216.300 | 163.000 | 188.100 | 0 | 0 | 0 | 0 | 0 | 0 | 15,750 | 0 |
| Dec 16 | | 188.400 | +6.500 | | | 215.300 | 174.900 | 188.400 | 0 | 0 | 0 | 0 | 0 | 0 | 1,406 | 0 |
| | | | | | | | | | 170 | 0 | 0 | 0 | 170 | 201 | 414,916 | -350 |
| FTSE 100 Index | | | | | | | | | | | | | | | | |
| Sep 10 | 5341.0 | 5368.0 | +9.0 | 5394.0 | 5338.0 | 5743.5S | 4757.0 | 5391.0 | 78,204 | 0 | 0 | 5,032 | 83,236 | 132,314 | 647,059 | +4,860 |
| Dec 10 | 5320.0 | 5346.5 | +10.0 | 5360.0 | 5320.0 | 5720.0S | 4744.0 | 5369.0 | 1,736 | 0 | 0 | 2,250 | 3,986 | 1,725 | 10,726 | +1,194 |
| Mar 11 | 5274.0 | 5303.5 | +9.5 | 5280.5S | 5274.0S | 5333.5S | 4728.0S | 5326.0 | 2 | 0 | 0 | 0 | 2 | 5 | 975 | 0 |
| Jun 11 | | 5260.0 | +10.0 | | | 5283.5S | 4677.5S | 5282.0 | 0 | 0 | 0 | 0 | 0 | 5 | 229 | 0 |
| | | | | | | | | | 79,942 | 0 | 0 | 7,282 | 87,224 | 134,049 | 658,989 | +6,054 |
| FTSE 250 Index | | | | | | | | | | | | | | | | |
| Sep 10 | 10085.0 | 10122.0 | +109.5 | 10137.0 | 10085.0 | 10185.0 | 9170.0 | 10138.0 | 183 | 0 | 0 | 0 | 183 | 187 | 7,227 | +36 |
| Dec 10 | | 10122.0 | +109.5 | | | | | 10138.0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | | | 183 | 0 | 0 | 0 | 183 | 187 | 7,227 | +36 |
| FTSE Eurotop 100 Index | | | | | | | | | | | | | | | | |
| Sep 10 | | 2218.5 | 0.0 | | | 2213.0 | 2173.5 | 2218.5 | 0 | 0 | 0 | 0 | 0 | 0 | 120 | 0 |
| Dec 10 | | 2213.5 | 0.0 | | | | | 2213.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Mar 11 | | 2213.5 | 0.0 | | | | | 2213.5 | 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 | | 3515.000 | +1.500 | | | | | 3515.000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Dec 10 | | 3496.000 | +1.000 | | | | | 3496.000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Mar 11 | | 3496.000 | +1.000 | | | | | 3496.000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| FTSEurofirst 100 | | | | | | | | | | | | | | | | |
| Sep 10 | | 3282.500 | +1.500 | | | | | 3282.500 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Dec 10 | | 3268.500 | +1.500 | | | | | 3268.500 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Mar 11 | | 3258.500 | +1.500 | | | | | 3258.500 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| MSCI Euro Index | | | | | | | | | | | | | | | | |
| Sep 10 | | 822.9 | +2.3 | | | | | 822.9 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | +1 |
| Dec 10 | | 821.0 | +2.3 | | | | | 821.0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Mar 11 | | 851.8 | +2.3 | | | | | 851.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 1 | +1 |
| MSCI Pan-Euro Index | | | | | | | | | | | | | | | | |
| Sep 10 | 858.0 | 860.3 | +0.5 | 861.7 | 857.7 | 874.2 | 778.6 | 861.2 | 352 | 0 | 0 | 0 | 352 | 1 | 9,567 | +1 |
| Dec 10 | | 853.7 | +0.5 | | | | | 854.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Mar 11 | | 853.7 | +0.5 | | | | | 854.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | | | 352 | 0 | 0 | 0 | 352 | 1 | 9,567 | +1 |
| Exchange Delivery Settlement Prices | | | | | | | | | | | | | | | | |
| | | | | | | | | Sep 10 | | 125.14 | | | | | | |
| | | | | | | | | Sep 10 | | 117.14 | | | | | | |
| | | | | | | | | Sep 10 | | 107.70 | | | | | | |

Financial Futures

Business Day Thu 2 Sep 2010

**Previous Business Day
Wed 1 Sep 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 | | 142.31 | | | | | | |
| | | | | | | | | | Dec 10 | | 142.09 | | | | | | |