

Financial Futures

Business Day **Fri 3 Sep 2010**
Previous Business Day
Thu 2 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	99.515	99.510	0.000	99.520	99.515	99.550	98.640S	99.515	150	N/A	0	N/A	150	530	2,318	+283
Oct 10		99.510	0.000					99.515	0	N/A	0	N/A	0	0	0	0
Nov 10		99.510	0.000					99.515	0	N/A	0	N/A	0	0	0	0
Dec 10	99.440	99.420	-0.020	99.440	99.410	99.475	98.595	99.435	714	N/A	0	N/A	714	104	1,452	-22
Jan 11		99.420	-0.020					99.435	0	N/A	0	N/A	0	0	0	0
Feb 11		99.400	-0.020					99.415	0	N/A	0	N/A	0	0	0	0
Mar 11	99.340	99.315	-0.025	99.340	99.330	99.415	98.910	99.335	179	N/A	0	N/A	179	50	1,339	-36
Jun 11		99.235	-0.025			99.270	99.020	99.255	0	N/A	0	N/A	0	0	489	0
									1,043	N/A	0	N/A	1,043	684	5,598	+225

* 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
Three Month Euribor																
Sep 10	99.130	99.125	-0.005	99.130	99.115	99.205	94.765	99.120	55,732	N/A	0	N/A	55,732	83,431	606,115	+10,758
Oct 10	99.090	99.100	0.000	99.090	99.085	99.130	98.950	99.100	101	N/A	0	N/A	101	0	1,746	0
Nov 10	99.085	99.085	-0.015	99.085	99.085	99.115	99.035S	99.085	10	N/A	0	N/A	10	0	368	0
Dec 10	99.080	99.070	-0.015	99.090	99.060	99.140	94.785	99.065	138,353	691	400	N/A	139,444	204,664	639,916	+18,476
Jan 11		99.060	-0.015			98.885	98.885	99.055	0	N/A	0	N/A	0	0	0	0
Feb 11		99.060	-0.015					99.055	0	N/A	0	N/A	0	0	0	0
Mar 11	99.015	99.000	-0.020	99.025	98.990	99.090	94.865	98.995	137,996	116	0	N/A	138,112	196,490	622,353	+2,101
Jun 11	98.960	98.935	-0.030	98.975	98.925	99.040	94.920	98.930	205,409	691	350	N/A	206,450	185,756	489,057	+11,033
Sep 11	98.905	98.875	-0.035	98.925	98.860	99.000	94.995S	98.870	192,684	116	0	N/A	192,800	154,476	426,525	-4,975
Dec 11	98.825	98.770	-0.045	98.840	98.750	98.915	95.050S	98.765	142,881	116	940	N/A	143,937	126,221	316,371	-11,572
Mar 12	98.750	98.680	-0.050	98.770	98.660	99.320	95.115S	98.670	115,347	116	7,650	N/A	123,113	101,597	226,779	+8,897
Jun 12	98.650	98.565	-0.065	98.675S	98.550	98.765	95.145S	98.555	65,778	116	920	N/A	66,814	52,624	196,296	-3,009
Sep 12	98.545	98.455	-0.070	98.565	98.440	98.680	95.620S	98.440	23,026	N/A	0	N/A	23,026	18,856	121,371	+2,646
Dec 12	98.425	98.325	-0.070	98.430S	98.305	98.560	95.730	98.305	13,259	N/A	0	N/A	13,259	9,141	72,622	-1,002
Mar 13	98.300	98.220	-0.070	98.325S	98.195	98.470	95.730	98.200	11,192	N/A	0	N/A	11,192	14,654	51,392	-269
Jun 13	98.165	98.090	-0.075	98.185	98.070	98.365	95.875	98.070	8,820	N/A	0	N/A	8,820	5,571	28,174	+55
Sep 13	98.040	97.965	-0.075	98.050S	97.940S	98.255	95.330	97.940	587	N/A	0	N/A	587	1,416	12,704	+644
Dec 13	97.880	97.830	-0.080	97.885	97.815S	98.135	95.900	97.805	175	N/A	0	N/A	175	316	5,504	-2
Mar 14	97.780	97.735	-0.080	97.795S	97.735	98.035	95.845	97.720	119	N/A	0	N/A	119	188	4,483	-80
Jun 14	97.655	97.620	-0.080	97.660S	97.620	97.920	96.010S	97.610	121	N/A	0	N/A	121	363	3,300	+185
Sep 14		97.515	-0.090			97.780	95.945	97.515	0	N/A	0	N/A	0	83	670	-20
Dec 14		97.395	-0.100			97.620	96.020	97.405	0	N/A	0	N/A	0	0	781	0
Mar 15		97.305	-0.105			97.400	96.195	97.320	0	N/A	0	N/A	0	0	536	0
Jun 15		97.210	-0.115			97.310	96.630	97.235	0	N/A	0	N/A	0	0	183	0
Sep 15		97.200	-0.115					97.225	0	N/A	0	N/A	0	0	0	0
Dec 15		97.205	-0.115					97.230	0	N/A	0	N/A	0	0	0	0
Mar 16		97.205	-0.115					97.230	0	N/A	0	N/A	0	0	0	0
Jun 16		97.205	-0.115					97.230	0	N/A	0	N/A	0	0	0	0
									1,111,590	1,962	10,260	N/A	1,123,812	1,155,847	3,827,246	+33,866
Three Month Eurodollar																
Sep 10		99.705	+0.005			99.675	97.620	99.705	0	N/A	0	N/A	0	0	273	0
Dec 10		99.610	+0.020			99.585	94.605	99.610	0	N/A	0	N/A	0	0	947	0
Mar 11		99.535	+0.015			99.470	98.000	99.535	0	N/A	0	N/A	0	0	112	0
Jun 11		99.420	+0.005			99.420	96.665	99.420	0	N/A	0	N/A	0	0	118	0
Sep 11		99.280	-0.010			99.280	97.085	99.280	0	N/A	0	N/A	0	0	106	0
Dec 11		99.120	-0.015			99.180	97.195	99.120	0	N/A	0	N/A	0	0	99	0
Mar 12		98.945	-0.020					98.945	0	N/A	0	N/A	0	0	0	0
Jun 12		98.755	-0.030					98.755	0	N/A	0	N/A	0	0	0	0
Sep 12		98.575	-0.035					98.575	0	N/A	0	N/A	0	0	0	0
Dec 12		98.375	-0.045					98.375	0	N/A	0	N/A	0	0	0	0
Mar 13		98.205	-0.050					98.205	0	N/A	0	N/A	0	0	0	0
Jun 13		98.015	-0.050					98.015	0	N/A	0	N/A	0	0	0	0
Sep 13		97.830	-0.050					97.830	0	N/A	0	N/A	0	0	0	0
Dec 13		97.640	-0.055					97.640	0	N/A	0	N/A	0	0	0	0
Mar 14		97.485	-0.050					97.485	0	N/A	0	N/A	0	0	0	0
Jun 14		97.310	-0.050					97.310	0	N/A	0	N/A	0	0	0	0
Sep 14		97.145	-0.055					97.145	0	N/A	0	N/A	0	0	0	0
Dec 14		96.970	-0.065					96.970	0	N/A	0	N/A	0	0	0	0
Mar 15		96.830	-0.070					96.830	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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Three Month Sterling																
Sep 10	99.270	99.260	0.000	99.270	99.260	99.300	93.490S	99.270	8,497	N/A	0	N/A	8,497	16,359	320,959	+714
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	99.200	99.200	0.000	99.210	99.180	99.260	93.540S	99.210	30,283	955	0	N/A	31,238	54,432	343,155	-21,865
Mar 11	99.150	99.140	-0.010	99.160	99.120	99.210	93.650S	99.150	28,726	N/A	1,500	N/A	30,226	29,000	302,396	-3,143
Jun 11	99.080	99.060	-0.010	99.090	99.040	99.130	93.775S	99.060	37,924	955	1,500	N/A	40,379	24,777	303,300	+181
Sep 11	98.960	98.950	-0.010	98.990	98.920	99.030	93.990S	98.950	49,913	N/A	0	N/A	49,913	35,682	357,392	-693
Dec 11	98.820	98.800	-0.010	98.840S	98.770	98.890S	94.280S	98.800	41,803	N/A	0	N/A	41,803	64,515	400,753	-2,452
Mar 12	98.700	98.630	-0.010	98.700	98.610	98.730	95.060	98.630	35,717	N/A	1,000	N/A	36,717	45,488	204,278	+1,483
Jun 12	98.460	98.440	-0.020	98.500	98.430	98.570	94.970	98.450	19,058	N/A	1,000	N/A	20,058	18,458	134,926	-1,778
Sep 12	98.300	98.240	-0.030	98.300	98.230	98.390	94.940	98.250	6,249	N/A	0	N/A	6,249	14,976	67,464	+1,767
Dec 12	98.080	98.040	-0.020	98.090	98.030	98.200	94.705	98.040	4,347	N/A	0	N/A	4,347	7,964	42,262	+860
Mar 13	97.940	97.860	-0.030	97.960	97.850	98.040	95.030	97.860	2,347	N/A	0	N/A	2,347	3,170	42,810	-251
Jun 13	97.740	97.680	-0.040	97.740	97.670S	97.880	95.430S	97.690	1,249	N/A	0	N/A	1,249	3,381	20,254	+693
Sep 13	97.560	97.520	-0.040	97.570S	97.510	97.730S	95.360S	97.520	280	N/A	0	N/A	280	0	6,236	0
Dec 13	97.410	97.350	-0.050	97.410S	97.350	97.530S	96.000	97.360	17	N/A	0	N/A	17	0	3,793	0
Mar 14	97.260	97.210	-0.050	97.260S	97.210S	97.380S	96.850S	97.220	8	N/A	0	N/A	8	0	182	0
Jun 14		97.080	-0.060			97.200S	97.200S	97.100	0	N/A	0	N/A	0	0	1	0
Sep 14		97.010	-0.050					97.020	0	N/A	0	N/A	0	0	0	0
Dec 14		96.910	-0.060					96.930	0	N/A	0	N/A	0	0	0	0
Mar 15		97.390	-0.050					97.400	0	N/A	0	N/A	0	0	0	0
Jun 15		97.390	-0.050					97.400	0	N/A	0	N/A	0	0	0	0
Sep 15		97.390	-0.050					97.400	0	N/A	0	N/A	0	0	0	0
Dec 15		97.390	-0.050					97.400	0	N/A	0	N/A	0	0	0	0
Mar 16		97.390	-0.050					97.400	0	N/A	0	N/A	0	0	0	0
Jun 16		97.390	-0.050					97.400	0	N/A	0	N/A	0	0	0	0
									266,418	1,910	5,000	N/A	273,328	318,202	2,550,161	-24,484
Three Month Euroswiss																
Sep 10	99.820	99.820	0.000	99.830	99.810S	99.900	96.350	99.830	1,566	N/A	0	N/A	1,566	2,230	71,114	-340
Dec 10	99.770	99.770	0.000	99.780	99.760	99.870	96.430	99.780	6,851	N/A	0	N/A	6,851	7,326	95,614	-1,118
Mar 11	99.690	99.700	0.000	99.700	99.680	99.810	98.530S	99.700	8,747	N/A	0	N/A	8,747	12,217	85,012	+5,840
Jun 11	99.610	99.600	-0.010	99.620	99.580	99.730	98.500	99.600	3,726	N/A	0	N/A	3,726	4,490	69,506	+552
Sep 11	99.530	99.490	-0.020	99.530S	99.460	99.670	98.340S	99.490	2,256	N/A	0	N/A	2,256	4,247	46,446	+717
Dec 11	99.420	99.390	-0.020	99.430S	99.360	99.570	98.080S	99.390	687	N/A	0	N/A	687	1,570	35,032	+494
Mar 12	99.340	99.300	-0.020	99.340S	99.250	99.500	97.880S	99.290	172	N/A	0	N/A	172	468	8,016	-257
Jun 12	99.240	99.200	-0.020	99.240S	99.150	99.400	97.800	99.190	732	N/A	0	N/A	732	172	4,598	+73
Sep 12	99.130	99.080	-0.020	99.130S	99.050	99.150	97.950	99.070	2	N/A	0	N/A	2	21	1,046	+12
Dec 12		98.890	-0.020					98.880	0	N/A	0	N/A	0	0	0	0
Mar 13		98.720	-0.020					98.710	0	N/A	0	N/A	0	0	0	0
Jun 13		98.590	-0.020					98.580	0	N/A	0	N/A	0	0	0	0
									24,739	N/A	0	N/A	24,739	32,741	416,384	+5,973
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	+0.005					99.685	0	N/A	0	N/A	0	0	0	N/A
Mar 11		99.710	-0.005					99.710	0	N/A	0	N/A	0	0	0	N/A
Jun 11		99.720	-0.005					99.720	0	N/A	0	N/A	0	0	0	N/A
Sep 11		99.725	-0.005					99.725	0	N/A	0	N/A	0	0	0	N/A
Dec 11		99.725	-0.005					99.725	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		99.700	-0.005					99.700	0	N/A	0	N/A	0	0	0	N/A
Sep 12		99.670	-0.005					99.670	0	N/A	0	N/A	0	0	0	N/A
Dec 12		99.655	-0.005					99.655	0	N/A	0	N/A	0	0	0	N/A
Mar 13		99.640	-0.005					99.640	0	N/A	0	N/A	0	0	0	N/A
Jun 13		99.625	-0.005					99.625	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	109.280	109.205	-0.070	109.280	109.170	109.390	108.675	109.190	1,760	0	0	N/A	1,760	1,338	16,173	-326
Dec 10	109.125	109.040	-0.105	109.125S	109.010S	109.190S	109.010S	109.055	190	0	0	N/A	190	0	50	0
									1,950	0	0	N/A	1,950	1,338	16,223	-326
5Yr Euro Swapnote																
Sep 10	119.83	119.47	-0.35	119.86	119.39	120.50	117.42	119.36	818	0	0	N/A	818	130	5,563	-20
Dec 10		119.02	-0.36			119.79S	119.39S	118.91	0	0	0	N/A	0	5	14	+5
									818	0	0	N/A	818	135	5,577	-15
10Yr Euro Swapnote																
Sep 10	131.02	130.06	-0.93	131.02	129.98	133.29	125.33	130.06	395	0	0	N/A	395	162	955	-83
Dec 10	129.36	129.45	-0.96	129.43S	129.27S	131.54	129.27S	129.45	70	0	0	N/A	70	0	3	0
									465	0	0	N/A	465	162	958	-83
2Yr US\$ Swapnote																
Sep 10		110.530	-0.005					110.530	0	0	0	N/A	0	0	0	0
Dec 10		110.220	-0.015					110.220	0	0	0	N/A	0	0	0	0
									0	0	0	N/A	0	0	0	0
5yr US\$ Swapnote																
Sep 10		120.83	-0.18					120.83	0	0	0	N/A	0	0	0	0
Dec 10		120.02	-0.21					120.02	0	0	0	N/A	0	0	0	0
									0	0	0	N/A	0	0	0	0
10yr US\$ Swapnote																
Sep 10		129.63	-0.69					129.63	0	0	0	N/A	0	0	0	0
Dec 10		128.55	-0.75					128.55	0	0	0	N/A	0	0	0	0
									0	0	0	N/A	0	0	0	0
Bond Products																
Long Gilt																
Sep 10	125.36	124.93	-0.44	125.60	124.77	126.93	113.10	124.90	3,659	867	0	N/A	4,526	13,538	22,698	-7,131
Dec 10	123.99	123.56	-0.44	124.41	123.37	125.56	118.34S	123.53	102,979	11,218	0	N/A	114,197	138,533	287,652	+8,367
Mar 11		128.21	-0.44					128.18	0	0	0	N/A	0	0	0	0
									106,638	12,085	0	N/A	118,723	152,071	310,350	+1,236
Medium Gilt Future																
Sep 10	117.27	117.17	-0.02	117.27	117.08	118.06	114.28	117.16	25	0	0	N/A	25	3	2,164	-1
Dec 10	117.49	117.36	-0.06	117.63	117.27	118.11	117.25	117.33	155	0	0	N/A	155	461	2,954	+105
Mar 11		117.35	-0.06					117.32	0	0	0	N/A	0	0	0	0
									180	0	0	N/A	180	464	5,118	+104
Short Gilt Future																
Sep 10	107.75	107.68	-0.02	107.75	107.67S	108.00	107.16	107.68	655	0	0	N/A	655	382	4,053	-29
Dec 10	107.48	107.46	-0.02	107.51	107.46	107.62	107.38S	107.46	1,344	0	0	N/A	1,344	675	4,232	+8
Mar 11		107.51	-0.02					107.51	0	0	0	N/A	0	0	0	0
									1,999	0	0	N/A	1,999	1,057	8,285	-21
Japanese Government Bond																
Sep 10	141.79	N/A	N/A	141.82	141.50	143.24	140.03	141.67	466	0	0	N/A	466	318	0	N/A
Dec 10	141.54	N/A	N/A	141.54	141.36	142.00	141.36	141.43	23	0	0	N/A	23	2	0	N/A
									489	0	0	N/A	489	320	0	N/A

Financial Futures

Business Day **Fri 3 Sep 2010**
Previous Business Day
Thu 2 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
Equity Products																
FTSE 100 Dividend Index																
Dec 10	179.100	0.000				199.400	132.000	179.100	0	0	0	0	0	0	109,821	0
Dec 11	186.300	+1.900				206.800	127.000	186.300	0	0	0	0	0	170	98,941	+170
Dec 12	187.400	+2.500				207.700	128.000	187.400	0	0	0	0	0	0	94,529	0
Dec 13	188.200	+3.000				210.800	128.500	188.200	0	0	0	1,000	1,000	0	55,545	0
Dec 14	187.600	+1.200				212.100	159.400	187.600	0	0	0	0	0	0	39,094	0
Dec 15	188.300	+0.200				216.300	163.000	188.300	0	0	0	0	0	0	15,750	0
Dec 16	188.500	+0.100				215.300	174.900	188.500	0	0	0	0	0	0	1,406	0
									0	0	0	1,000	1,000	170	415,086	+170
FTSE 100 Index																
Sep 10	5379.0	5417.0	+49.0	5452.0	5368.5	5743.5S	4757.0	5442.5	101,758	0	0	4,983	106,741	83,236	649,457	+2,398
Dec 10	5357.5	5395.0	+48.5	5430.0	5349.0	5720.0S	4744.0	5421.5	5,650	0	0	2,000	7,650	3,986	15,717	+4,991
Mar 11	5315.0	5352.0	+48.5	5352.5S	5315.0S	5352.5S	4728.0S	5380.0	25	0	0	0	25	2	975	0
Jun 11	5309.0	5308.5	+48.5	5309.5S	5309.0S	5309.5S	4677.5S	5335.0	20	0	0	0	20	0	229	0
									107,453	0	0	6,983	114,436	87,224	666,378	+7,389
FTSE 250 Index																
Sep 10	10176.5	+54.5				10185.0	9170.0	10176.5	0	0	0	0	0	183	7,337	+110
Dec 10	10176.5	+54.5						10176.5	0	0	0	0	0	0	0	0
									0	0	0	0	0	183	7,337	+110
FTSE Eurotop 100 Index																
Sep 10	2235.5	+17.0				2213.0	2173.5	2235.5	0	0	0	0	0	0	120	0
Dec 10	2230.5	+17.0						2230.5	0	0	0	0	0	0	0	0
Mar 11	2230.5	+17.0						2230.5	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	3550.000	+35.000						3550.000	0	0	0	0	0	0	0	0
Dec 10	3531.500	+35.500						3531.500	0	0	0	0	0	0	0	0
Mar 11	3531.500	+35.500						3531.500	0	0	0	0	0	0	0	0
									0	0	0	0	0	0	0	0
FTSEurofirst 100																
Sep 10	3317.000	+34.500						3317.000	0	0	0	0	0	0	0	0
Dec 10	3303.500	+35.000						3303.500	0	0	0	0	0	0	0	0
Mar 11	3303.500	+45.000						3303.500	0	0	0	0	0	0	0	0
									0	0	0	0	0	0	0	0
MSCI Euro Index																
Sep 10	828.4	+5.5						828.4	0	0	0	0	0	0	1	0
Dec 10	826.5	+5.5						826.5	0	0	0	0	0	0	0	0
Mar 11	857.3	+5.5						857.3	0	0	0	0	0	0	0	0
									0	0	0	0	0	0	1	0
MSCI Pan-Euro Index																
Sep 10	861.6	865.8	+5.5	874.0	861.6	874.2	778.6	865.9	255	0	0	0	255	352	9,808	+241
Dec 10		859.2	+5.5					859.3	0	0	0	0	0	0	0	0
Mar 11		859.2	+5.5					859.3	0	0	0	0	0	0	0	0
									255	0	0	0	255	352	9,808	+241
Exchange Delivery Settlement Prices																
				Long Gilt				Sep 10		125.29						
				Medium Gilt Future				Sep 10		117.26						
				Short Gilt Future				Sep 10		107.70						

Financial Futures

Business Day **Fri 3 Sep 2010**

Previous Business Day
Thu 2 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		142.25						
									Dec 10		141.99						