

# Euronext.liffe London Daily Information Sheets

15:57  
Page 1

## Volume Summary

Business Day Thu 24 Dec 2009

	Business Day						Previous Business Day		
	CONNECT* Volume	Basis/ AA/Pairs Volume	Block Trd Volume	Bclear Volume***	EFS Volume	Total Volume	Official Volume	**Open Interest	Change
Total Short Term Interest Rate Futures	172,672	N/A	5,880	N/A	N/A	178,552	954,364	5,945,423	+31,765
Total Short Term Interest Rate Options	17,567	N/A	53,000	N/A	N/A	70,567	195,438	18,697,959	+67,593
<b>Total Short Term Interest Rate Products</b>	<b>190,239</b>	<b>N/A</b>	<b>58,880</b>	<b>N/A</b>	<b>N/A</b>	<b>249,119</b>	<b>1,149,802</b>	<b>24,643,382</b>	<b>+99,358</b>
Total Swapnote Futures	0	0	0	N/A	N/A	0	1,103	19,810	+604
Total Swapnote Options	0	0	0	N/A	N/A	0	0	0	0
<b>Total Swapnote Products</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>N/A</b>	<b>0</b>	<b>1,103</b>	<b>19,810</b>	<b>+604</b>
Total Bond Futures	6,414	0	0	N/A	N/A	6,414	50,313	236,733	+3,273
Total Bond Options	0	N/A	0	N/A	N/A	0	0	3,210	-7,661
<b>Total Bond Products</b>	<b>6,414</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>N/A</b>	<b>6,414</b>	<b>50,313</b>	<b>239,943</b>	<b>-4,388</b>
Total Index Futures	9,726	0	0	470	N/A	10,196	46,073	925,522	+1,016
Total Index Options	10,876	N/A	0	5,000	N/A	15,876	23,663	4,958,751	+13,108
Total Individual Equity Options	2,269	0	0	0	N/A	2,269	7,975	2,186,453	+5,164
Total Universal Stock Futures	15	0	0	0	N/A	15	70,845	2,251,148	+775
<b>Total Equity Products</b>	<b>22,886</b>	<b>0</b>	<b>0</b>	<b>5,470</b>	<b>N/A</b>	<b>28,356</b>	<b>148,556</b>	<b>10,321,874</b>	<b>+20,063</b>
Total Commodity Futures	9,338	417	N/A	N/A	0	9,755	18,656	345,015	+3,081
Total Commodity Options	543	N/A	0	N/A	N/A	543	2,471	165,956	-451
<b>Total Commodity Products</b>	<b>9,881</b>	<b>417</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>10,298</b>	<b>21,127</b>	<b>510,971</b>	<b>+2,630</b>
<b>TOTAL EXCHANGE(excl. other Bclear Products+)</b>	<b>229,420</b>	<b>417</b>	<b>58,880</b>	<b>5,470</b>	<b>0</b>	<b>294,187</b>	<b>1,370,901</b>	<b>35,735,980</b>	<b>+118,267</b>

## Short Term Interest Rate Products

### Short Term Interest Rate Futures

One Month Eonia (futures delivery month = ECB+1)	0	N/A	0	N/A	N/A	0	0	0	0
Three Month EONIA	0	N/A	0	N/A	N/A	0	8	3,683	+7
Three Month Euribor	91,798	N/A	5,880	N/A	N/A	97,678	501,805	3,556,372	+46,185
Three Month Eurodollar	0	N/A	0	N/A	N/A	0	0	3,654	0
Three Month Sterling	80,064	N/A	0	N/A	N/A	80,064	446,907	2,170,632	-13,997
Three Month Euroswiss	810	N/A	0	N/A	N/A	810	5,644	211,082	-430
Three Month Euroyen (TIBOR)	0	N/A	0	N/A	N/A	0	0	0	N/A

### Short Term Interest Rate Options

Three Month Euribor	7,106	N/A	26,000	N/A	N/A	33,106	158,208	10,796,707	+45,056
Three Month Euribor Mid-Curve	751	N/A	0	N/A	N/A	751	9,925	2,071,353	+8,625
THREE MONTH EURO (EURIBOR) 2 YEAR MID-CURVE	0	N/A	0	N/A	N/A	0	0	2,300	0
Three Month Eurodollar	0	N/A	0	N/A	N/A	0	0	0	0
Three Month Eurodollar Mid-Curve	0	N/A	0	N/A	N/A	0	0	0	0
Three Month Sterling	9,710	N/A	0	N/A	N/A	9,710	24,208	4,536,089	+11,525
THREE MONTH STERLING 2 YEAR MID-CURVE	0	N/A	0	N/A	N/A	0	0	3,250	0
Three Month Sterling Mid-Curve	0	N/A	27,000	N/A	N/A	27,000	3,097	1,288,260	+2,387
Three Month Euroswiss	0	N/A	0	N/A	N/A	0	0	0	0

## Swapnote Products

### Swapnote Futures

2Yr Euro Swapnote	0	0	0	N/A	N/A	0	134	10,949	+19
5Yr Euro Swapnote	0	0	0	N/A	N/A	0	771	7,089	+626
10Yr Euro Swapnote	0	0	0	N/A	N/A	0	198	1,772	-41
2Yr US\$ Swapnote	0	0	0	N/A	N/A	0	0	0	0
5yr US\$ Swapnote	0	0	0	N/A	N/A	0	0	0	0

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# Euronext.liffe London Daily Information Sheets

15:57  
Page 2

## Volume Summary

**Business Day Thu 24 Dec 2009**

**Previous Business Day  
Wed 23 Dec 2009**

	CONNECT* Volume	Basis/ AA/Pairs Volume	Block Trd Volume	Bclear Volume***	EFS Volume	Total Volume	Official Volume	**Open Interest	Change
10yr US\$ Swapnote	0	0	0	N/A	N/A	0	0	0	0
<b>Swapnote Options</b>									
2Yr Euro Swapnote	0	0	0	N/A	N/A	0	0	0	0
5Yr Euro Swapnote	0	0	0	N/A	N/A	0	0	0	0
10Yr Euro Swapnote	0	0	0	N/A	N/A	0	0	0	0

## Bond Products

### Bond Futures

Long Gilt	6,404	0	0	N/A	N/A	6,404	49,559	231,331	+3,405
Medium Gilt Future	0	0	0	N/A	N/A	0	98	1,742	-11
Short Gilt Future	0	0	0	N/A	N/A	0	615	3,660	-121
Japanese Government Bond	10	0	0	N/A	N/A	10	41	0	N/A

### Bond Options

Long Gilt	0	N/A	0	N/A	N/A	0	0	3,210	-7,661
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## Equity Products

### Index Futures

FTSE 100 Dividend Index	0	0	0	0	N/A	0	0	284,656	0
FTSE 100 Index	9,704	0	0	470	N/A	10,174	45,773	626,313	+1,052
FTSE 250 Index	0	0	0	0	N/A	0	5	5,918	+1
FTSE Eurotop 100 Index	0	0	0	0	N/A	0	0	175	0
FTSEurofirst 300	0	0	0	0	N/A	0	0	0	0
FTSEurofirst 80	0	0	0	0	N/A	0	0	0	0
FTSEurofirst 100	0	0	0	0	N/A	0	0	0	0
MSCI Euro Index	0	0	0	0	N/A	0	0	0	0
MSCI Pan-Euro Index	22	0	0	0	N/A	22	295	8,460	-37

### Index Options

FTSE 100 Index (European) STND OPT	10,876	N/A	0	5,000	N/A	15,876	23,663	3,032,192	+13,608
FTSE 100 Index Flex (European)*****	0	N/A	0	0	N/A	0	0	1,926,559	-500

### Individual Equity Options

3i Group Plc - STND OPT	0	0	0	0	N/A	0	4	1,419	+4
Anglo American plc	44	0	0	0	N/A	44	129	25,930	+45
Antofagasta PLC - STND OPT	1	0	0	0	N/A	1	0	934	0
ARM Holdings plc - STND OPT	0	0	0	0	N/A	0	5	1,176	-5
Associated British Foods PLC - STND OPT	0	0	0	0	N/A	0	0	124	0
AstraZeneca plc - STND OPT	88	0	0	0	N/A	88	141	15,785	+61
Aviva Plc - STND OPT	23	0	0	0	N/A	23	492	9,417	+330
BAE Systems plc - STND OPT	23	0	0	0	N/A	23	23	11,036	+23
Barclays plc - STND OPT	88	0	0	0	N/A	88	825	329,229	+1,111
BG Group plc - STND OPT	24	0	0	0	N/A	24	78	24,916	+67
BHP Billiton plc - STND OPT	40	0	0	0	N/A	40	233	25,472	+56
BP plc - STND OPT	176	0	0	0	N/A	176	538	126,110	+205
British Airways plc - STND OPT	0	0	0	0	N/A	0	45	19,524	+45
British American Tobacco plc STND OPT	25	0	0	0	N/A	25	216	6,464	+118
British Land Company PLC - STND OPT	25	0	0	0	N/A	25	13	1,696	+8
British Sky Broadcasting Group plc - STND OPT	0	0	0	0	N/A	0	57	5,166	+47
BT Group plc - STND OPT	15	0	0	0	N/A	15	85	53,233	+66

# Euronext.liffe London Daily Information Sheets

15:57  
Page 3

## Volume Summary

**Business Day Thu 24 Dec 2009**

**Previous Business Day  
Wed 23 Dec 2009**

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Cable & Wireless plc - STND OPT	13	0	0	0	N/A	13	15	6,995	+15
Cadbury Plc	56	0	0	0	N/A	56	63	1,379	+23
Cairn Energy PLC - STND OPT	5	0	0	0	N/A	5	160	391	+133
Capita Group plc - STND OPT	0	0	0	0	N/A	0	2	199	+2
Carnival Plc - STND OPT	18	0	0	0	N/A	18	15	368	+2
Centrica plc - STND OPT	15	0	0	0	N/A	15	7	4,176	+4
Compass Group plc - STND OPT	0	0	0	0	N/A	0	0	2,268	0
Diageo plc - STND OPT	40	0	0	0	N/A	40	70	12,439	+66
DSG International plc - STND OPT	0	0	0	0	N/A	0	0	1,335	0
Enterprise Inns - STND OPT	0	0	0	0	N/A	0	10	389	+10
Experian Plc	0	0	0	0	N/A	0	57	549	+14
GlaxoSmithKline plc - STND OPT	54	0	0	0	N/A	54	152	34,516	+96
HBOS ex event Contracts - STND OPT	0	0	0	0	N/A	0	0	1,000	0
Home Retail Group Plc	8	0	0	0	N/A	8	4	224	+4
HSBC Holdings plc - STND OPT	61	0	0	0	N/A	61	404	127,744	+257
ICAP PLC - STND OPT	16	0	0	0	N/A	16	39	950	+39
Imperial Tobacco Group plc - STND OPT	0	0	0	0	N/A	0	22	4,292	+20
InterContinental Hotels Group plc - STND OPT	0	0	0	0	N/A	0	0	1,442	0
International Power plc - STND OPT	64	0	0	0	N/A	64	54	6,703	+17
Invensys plc - STND OPT	0	0	0	0	N/A	0	4	345	+4
ITV Plc - STND OPT	0	0	0	0	N/A	0	0	902	0
Johnson Matthey PLC - STND OPT	0	0	0	0	N/A	0	3	12	+3
Kazakhmys PLC - STND OPT	0	0	0	0	N/A	0	114	2,215	+75
Kingfisher plc - STND OPT	2	0	0	0	N/A	2	55	3,131	+20
Ladbrokes PLC - STND OPT	2	0	0	0	N/A	2	4	3,478	+4
Land Securities plc - STND OPT	12	0	0	0	N/A	12	18	7,599	+16
Legal & General Group plc - STND OPT	0	0	0	0	N/A	0	50	8,440	+42
Liberty International PLC - STND OPT	0	0	0	0	N/A	0	0	249	0
Lloyds Banking Group plc STND OPT	40	0	0	0	N/A	40	541	112,471	+350
Logica plc - STND OPT	0	0	0	0	N/A	0	50	2,499	+50
London Stock Exchange plc - STND OPT	0	0	0	0	N/A	0	78	403	+42
Lonmin PLC - STND OPT	0	0	0	0	N/A	0	2	993	+2
Man Group Plc - STND OPT	11	0	0	0	N/A	11	66	3,523	+60
Marks and Spencer plc - STND OPT	10	0	0	0	N/A	10	41	17,093	+34
Mitchells & Butlers plc - STND OPT	0	0	0	0	N/A	0	0	1,110	0
Morrison (Wm) Supermarkets plc - STND OPT	0	0	0	0	N/A	0	0	1,946	0
National Grid plc - STND OPT	0	0	0	0	N/A	0	207	3,272	+197
Next Plc - STND OPT	2	0	0	0	N/A	2	11	1,602	+11
Northern Rock plc - STND OPT	0	0	0	0	N/A	0	0	5,669	0
Old Mutual PLC - STND OPT	0	0	0	0	N/A	0	0	1,011	0
Party Gaming plc - STND OPT	0	0	0	0	N/A	0	0	282	0
Pearson plc - STND OPT	12	0	0	0	N/A	12	37	531	+22
Persimmon PLC - STND OPT	0	0	0	0	N/A	0	0	327	0
Prudential plc - STND OPT	20	0	0	0	N/A	20	94	10,865	+27
Randgold Resources LTD - STND Option	0	0	0	0	N/A	0	1	74	0
Reckitt Benckiser Group Plc - STND OPT	0	0	0	0	N/A	0	32	1,868	+32
Reed Elsevier PLC - STND OPT	0	0	0	0	N/A	0	15	483	+9
Rentokil Initial plc - STND OPT	0	0	0	0	N/A	0	30	7,681	-10
Rio Tinto plc - STND OPT	51	0	0	0	N/A	51	127	26,766	+55
Rolls-Royce group plc - STND OPT	6	0	0	0	N/A	6	29	3,647	+29
Royal Bank of Scotland plc - STND OPT	26	0	0	0	N/A	26	323	174,809	+233
Royal Dutch Shell Plc 'B' Shares STND OPT	0	0	0	0	N/A	0	97	5,547	+52
Royal Dutch Shell PLC A Shares - STND OPT	2	0	0	0	N/A	2	71	730	+51

# Euronext.liffe London Daily Information Sheets

15:57  
Page 4

## Volume Summary

**Business Day Thu 24 Dec 2009**

**Previous Business Day  
Wed 23 Dec 2009**

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RSA Insurance Group Plc - STND OPT	31	0	0	0	N/A	31	146	6,775	+116
SAB Miller Plc - STND OPT	38	0	0	0	N/A	38	37	1,798	+35
Sage Group plc STND OPT	0	0	0	0	N/A	0	0	1,061	0
Sainsbury (J) plc - STND OPT	40	0	0	0	N/A	40	161	3,743	+130
Scottish & Southern Energy Plc STND OPT	0	0	0	0	N/A	0	8	1,216	+8
Severn Trent PLC - STND Option	4	0	0	0	N/A	4	12	1,129	+12
Shire Plc STND OPT	4	0	0	0	N/A	4	1	529	+1
Smith & Nephew plc STND OPT	0	0	0	0	N/A	0	60	2,528	+40
Standard Chartered plc - STND OPT	20	0	0	0	N/A	20	126	8,037	+44
Standard Life PLC - STND Opt	0	0	0	0	N/A	0	17	1,359	+17
Tate & Lyle	27	0	0	0	N/A	27	2	482	+2
Taylor Wimpey PLC - STND OPT	0	0	0	0	N/A	0	0	438	0
Tesco plc STND OPT	134	0	0	0	N/A	134	259	38,899	+179
Thomson Reuters Plc - STND OPT	0	0	0	0	N/A	0	0	1	0
Tomkins plc STND OPT	0	0	0	0	N/A	0	29	955	+21
Tullow Oil PLC - STND OPT	0	0	0	0	N/A	0	1	2,969	+1
Unilever plc STND OPT	77	0	0	0	N/A	77	21	1,027	+11
United Utilities plc STND OPT	60	0	0	0	N/A	60	136	4,504	+99
Vedanta Resources PLC - STND OPT	169	0	0	0	N/A	169	24	1,738	+24
Vodafone Group plc STND OPT	322	0	0	0	N/A	322	459	792,489	+20
Whitbread Holdings plc STND OPT	29	0	0	0	N/A	29	126	1,028	+40
William Hill plc STND OPT	0	0	0	0	N/A	0	0	1,647	0
Wolseley plc STND OPT	3	0	0	0	N/A	3	0	127	0
WPP plc STND OPT	0	0	0	0	N/A	0	20	496	0
Xstrata plc STND OPT	193	0	0	0	N/A	193	272	34,915	+71
<b>Universal Stock Futures</b>									
Abertis Infraestructuras SA - STND FUT	0	0	0	0	N/A	0	0	0	0
Accor SA - STND FUT	0	0	0	0	N/A	0	0	40	0
Aegon NV - STND FUT	0	0	0	0	N/A	0	0	2,505	0
Air Liquide SA - STND FUT	0	0	0	0	N/A	0	0	70	0
Akzo Nobel NV - STND FUT	0	0	0	0	N/A	0	0	81,002	0
Alcatel-Lucent SA - STND FUT	0	0	0	0	N/A	0	0	590	0
Allianz AG - STND FUT	0	0	0	0	N/A	0	0	382	0
Amgen Inc - Physical STND FUT	0	0	0	0	N/A	0	0	0	0
ANHEUSER-BUSCH INBEV NV - STND FUT	0	0	0	0	N/A	0	0	0	0
Arcelor Mittal - STND FUT	0	0	0	0	N/A	0	6	983	-6
ASML Holding NV - STND FUT	0	0	0	0	N/A	0	0	940	0
Assicurazioni Generali SpA - STND FUT	0	0	0	0	N/A	0	0	1	0
AT & T INC.- STND FUT	0	0	0	0	N/A	0	0	150	0
Atlantia SpA - STND FUT	0	0	0	0	N/A	0	0	0	0
Axa SA - STND FUT	0	0	0	0	N/A	0	0	384	0
Banco Bilbao Vizcaya Argentaria SA - STND FUT	0	0	0	0	N/A	0	0	300,186	0
Banco de Sabadell SA - STND FUT	0	0	0	0	N/A	0	0	0	0
Banco Popolare Scrl - STND FUT	0	0	0	0	N/A	0	0	0	0
Banco Popular Espanol SA - STND FUT	0	0	0	0	N/A	0	0	0	0
Banco Santander SA - STND FUT	0	0	0	0	N/A	0	0	196,250	0
BASF SE - STND FUT	0	0	0	0	N/A	0	0	52	0
Bayer AG - STND FUT	0	0	0	0	N/A	0	0	133	0
Bayerische Motoren Werke (BMW) AG - STND FUT	0	0	0	0	N/A	0	0	139	0
BNP Paribas SA - STND FUT	0	0	0	0	N/A	0	0	603	0
Bouygues SA - STND FUT	0	0	0	0	N/A	0	0	6	0
Bulgari SpA - STND Future	0	0	0	0	N/A	0	0	0	0
Carrefour SA - STND FUT	0	0	0	0	N/A	0	0	122	0

# Euronext.liffe London

## Daily Information Sheets

15:57  
Page 5

### Volume Summary

Business Day Thu 24 Dec 2009

Previous Business Day  
Wed 23 Dec 2009

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Cisco Systems Inc - Physical STND FUT	0	0	0	0	N/A	0	0	0	0
Citigroup Inc Physical - STND FUT	0	0	0	0	N/A	0	0	0	0
Commerzbank AG - STND FUT	0	0	0	0	N/A	0	0	50	0
Compagnie de Saint Gobain STND FUT	0	0	0	0	N/A	0	0	825	0
Compania Espanola de Petroleos SA (CEPSA) STND FUT	0	0	0	0	N/A	0	0	0	0
Credit Agricole SA - STND FUT	0	0	0	0	N/A	0	0	119	0
Credit Suisse Group - STND FUT	0	0	0	0	N/A	0	0	3	0
Daimler AG - STND FUT	0	0	0	0	N/A	0	0	243	0
Danone - STND FUT	0	0	0	0	N/A	0	0	523	0
Danske Bank A/S Physical - STND FUT	0	0	0	0	N/A	0	0	0	0
Deutsche Bank AG - STND FUT	0	0	0	0	N/A	0	0	189	0
Deutsche Post AG - STND FUT	0	0	0	0	N/A	0	0	20	0
Deutsche Telekom AG - STND FUT	0	0	0	0	N/A	0	0	2,461	0
Dexia - STND FUT	0	0	0	0	N/A	0	0	322	0
E.ON AG - STND FUT	0	0	0	0	N/A	0	0	1,933	0
Electricite de France - STND FUT	0	0	0	0	N/A	0	0	161	0
Enel SpA - STND FUT	0	0	0	0	N/A	0	0	1,762	0
Eni SpA - STND FUT	0	0	0	0	N/A	0	0	247	0
Ericsson Telefonaktiebolaget LM - STND FUT	0	0	0	0	N/A	0	0	0	0
European Aeronautic Defence and Space Company	0	0	0	0	N/A	0	0	10	0
Exxon Mobil Corp - Physical STND FUT	0	0	0	0	N/A	0	0	0	0
Fiat SpA - STND FUT	0	0	0	0	N/A	0	0	0	0
Fortis - STND FUT	0	0	0	0	N/A	0	0	607	0
France Telecom SA - STND FUT	0	0	0	0	N/A	0	0	1,059	0
Gas Natural SDG SA - STND FUT	0	0	0	0	N/A	0	0	0	0
General Electric Company - Physical STND FUT	0	0	0	0	N/A	0	0	0	0
Heineken NV - STND FUT	0	0	0	0	N/A	0	0	50,000	0
Hennes & Mauritz AB - STND FUT	0	0	0	0	N/A	0	0	77	0
Iberdrola SA - STND FUT	0	0	0	0	N/A	0	0	366,104	0
IBM Corporation - Physical STND FUT	0	0	0	0	N/A	0	0	32	0
Inditex SA - STND FUT	0	0	0	0	N/A	0	0	0	0
Infineon Technologies AG - STND FUT	0	0	0	0	N/A	0	0	0	0
ING Groep NV - STND FUT	0	0	0	0	N/A	0	25	614	0
Intel Corp - Physical STND FUT	0	0	0	0	N/A	0	0	138	0
INTESA SANPAOLO SPA - STND FUT	0	0	0	0	N/A	0	0	125	0
Johnson & Johnson Physical - STND FUT	0	0	0	0	N/A	0	0	0	0
KBC Bancassurance Holding - STND FUT	0	0	0	0	N/A	0	0	0	0
Koninklijke Ahold NV - STND FUT	0	0	0	0	N/A	0	0	48	0
KONINKLIJKE DSM N.V - STND FUT	0	0	0	0	N/A	0	0	45,010	0
Koninklijke Philips Electronics NV - STND FUT	0	0	0	0	N/A	0	0	165,555	0
L'Oreal SA - STND FUT	0	0	0	0	N/A	0	0	75	0
Lafarge SA - STND FUT	0	0	0	0	N/A	0	0	2	0
Lagardere SCA - STND FUT	0	0	0	0	N/A	0	0	0	0
LVMH Moet Hennessey Louis Vuitton SA - STND FUT	0	0	0	0	N/A	0	0	10	0
Mediaset SpA - STND FUT	0	0	0	0	N/A	0	0	6	0
Mediobanca SpA - STND FUT	0	0	0	0	N/A	0	0	0	0
Merck & Co. Inc - Physical STND FUT	0	0	0	0	N/A	0	0	0	0
Metro AG - STND FUT	0	0	0	0	N/A	0	0	0	0
Microsoft Corp - Physical STND FUT	0	0	0	0	N/A	0	0	0	0
Mondadori (Arnoldo) Editore SpA - STND Fut	0	0	0	0	N/A	0	0	0	0
Munchener Rucksversicherungs Gesellschaft AG	0	0	0	0	N/A	0	0	16	0
Nestle SA - STND FUT	0	0	0	0	N/A	0	0	122	0
Nokia OYJ Physical - STND FUT	0	0	0	0	N/A	0	0	13,258	0

# Euronext.liffe London Daily Information Sheets

15:57  
Page 6

## Volume Summary

**Business Day Thu 24 Dec 2009**

**Previous Business Day  
Wed 23 Dec 2009**

	CONNECT* Volume	Basis/ AA/Pairs Volume	Block Trd Volume	Bclear Volume***	EFS Volume	Total Volume	Official Volume	**Open Interest	Change
Nordea AB - STND FUT	0	0	0	0	N/A	0	0	0	0
Novartis - STND FUT	0	0	0	0	N/A	0	0	769	0
Novo Nordisk A/S Physical - STND FUT	0	0	0	0	N/A	0	0	0	0
Pernod Ricard SA - STND FUT	0	0	0	0	N/A	0	0	134	0
Peugeot SA STND FUT	0	0	0	0	N/A	0	0	0	0
Pfizer Inc - Physical STND FUT	0	0	0	0	N/A	0	0	0	0
Porsche Automobil Holding SE - STND FUT	0	0	0	0	N/A	0	0	0	0
PPR - STND FUT	0	0	0	0	N/A	0	0	30	0
Reed Elsevier - STND FUT	0	0	0	0	N/A	0	0	30,000	0
Renault SA - STND FUT	0	0	0	0	N/A	0	5	40	0
Repsol YPF SA - STND FUT	0	0	0	0	N/A	0	70,000	432,400	0
Roche Holding AG - STND FUT	0	0	0	0	N/A	0	0	87	0
Royal Dutch Shell Plc 'A' Shares Euro - STND FUT	0	0	0	0	N/A	0	0	438	0
Royal Dutch Shell plc B Share Euro USF STND FUT	0	0	0	0	N/A	0	0	0	0
Royal KPN NV - STND FUT	0	0	0	0	N/A	0	0	1,695	0
RWE AG - STND FUT	0	0	0	0	N/A	0	0	78	0
Saipem SpA	0	0	0	0	N/A	0	0	14	0
Sanofi-Aventis SA STND FUT	0	0	0	0	N/A	0	0	192	0
SAP AG - STND FUT	0	0	0	0	N/A	0	0	513	0
Schneider Electric SA STND FUT	0	0	0	0	N/A	0	0	94	0
Siemens AG STND FUT	0	0	0	0	N/A	0	0	415	0
Snam Rete Gas Spa STND FUT	0	0	0	0	N/A	0	0	0	0
Societe Generale SA - STND FUT	0	0	0	0	N/A	0	5	66	-5
Societe Television Francaise (T.F.1) STND FUT	0	0	0	0	N/A	0	0	30	0
Sodexo SA STND FUT	0	0	0	0	N/A	0	0	15	0
Solvay SA STND FUT	0	0	0	0	N/A	0	0	0	0
Statoil ASA Physical STND FUT	0	0	0	0	N/A	0	0	0	0
STMicroelectronics NV STND FUT	0	0	0	0	N/A	0	0	0	0
Stora Enso Oyj Physical STND FUT	0	0	0	0	N/A	0	0	0	0
Svenska Handelsbanken STND FUT	0	0	0	0	N/A	0	0	4	0
Swiss Reinsurance AG - STND FUT	0	0	0	0	N/A	0	0	62	0
Swisscom AG - STND FUT	0	0	0	0	N/A	0	0	51	0
Telecom Italia SpA (savings shares) STND FUT	0	0	0	0	N/A	0	0	0	0
Telecom Italia SpA STND FUT	0	0	0	0	N/A	0	0	150	0
Telefonica SA STND FUT	0	0	0	0	N/A	0	800	202,364	+800
TeliaSonera STND FUT	0	0	0	0	N/A	0	0	0	0
Terna SpA - STND Future	0	0	0	0	N/A	0	0	20	0
ThyssenKrupp AG STND FUT	0	0	0	0	N/A	0	0	266	0
Time Warner Inc - Physical STND FUT	0	0	0	0	N/A	0	0	0	0
TNT N.V. STND FUT	0	0	0	0	N/A	0	0	10	0
Total SA - STND FUT	0	0	0	0	N/A	0	4	3,075	-14
UBS AG STND FUT	0	0	0	0	N/A	0	0	0	0
UNIBAIL-RODAMCO SE STND FUT	0	0	0	0	N/A	0	0	26	0
UniCredit SpA STND FUT	0	0	0	0	N/A	0	0	118	0
Unilever NV STND FUT	0	0	0	0	N/A	0	0	341,597	0
UPM - Kymmene Oyj Physical STND FUT	0	0	0	0	N/A	0	0	0	0
Vivendi SA STND FUT	15	0	0	0	N/A	15	0	50	0
Volkswagen AG STND FUT	0	0	0	0	N/A	0	0	81	0
Wal-Mart Stores Inc - Physical STND FUT	0	0	0	0	N/A	0	0	0	0
Wolters Kluwer NV STND FUT	0	0	0	0	N/A	0	0	0	0
Zurich Financial Services AG STND FUT	0	0	0	0	N/A	0	0	0	0

# Euronext.liffe London Daily Information Sheets

15:57  
Page 7

## Volume Summary

Business Day Thu 24 Dec 2009

Previous Business Day  
Wed 23 Dec 2009

	CONNECT* Volume	Basis/ AA/Pairs Volume	Block Trd Volume	Bclear Volume***	EFS Volume	Total Volume	Official Volume	**Open Interest	Change
<b>Commodity Products</b>									
<b>Commodity Futures</b>									
Cocoa	1,476	380	N/A	N/A	0	1,856	2,811	164,728	+706
Robusta Coffee 10 Tonne	5,626	37	N/A	N/A	0	5,663	10,350	95,171	+1,416
White Sugar	2,212	0	N/A	N/A	0	2,212	5,359	74,674	+960
Wheat	24	0	N/A	N/A	0	24	136	10,442	-1
<b>Commodity Options</b>									
Cocoa	250	N/A	0	N/A	N/A	250	1,650	123,432	-189
Robusta Coffee 10 Tonne	293	N/A	0	N/A	N/A	293	821	22,663	-262
White Sugar	0	N/A	0	N/A	N/A	0	0	19,708	0
Wheat	0	N/A	0	N/A	N/A	0	0	153	0

### Comments

+Total Exchange figures only include Bclear business from products listed in this Daily Information Sheet.  
For other Bclear volume, please refer to the Daily Information Sheet entitled, "Bclear Products"

\*\*\*\*All volume for the FTSE 100 Flex Index Option (FLX) is displayed in the Bclear Volume column.  
This includes volume executed through LIFFE CONNECT.

\*\*\*Only Bclear volume resulting from published trades is displayed.

\*\*Open Interest represents the net of activity in the Central Order Book, Block Trade Facility, Bclear and in respect of exercises and assignments. This figure will be increased or decreased by relevant activity in Bclear.

Until further notice EFS trades are incorporated in the AA figures for commodities

\*CONNECT means LIFFE CONNECT

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