

# Volume Summary

Business Day **Mon 8 Feb 2010**

Previous Business Day  
Fri 5 Feb 2010

	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	1,158,367	N/A	13,332	N/A	N/A	1,171,699	2,912,025	6,261,182	-1,608
Total Short Term Interest Rate Options	390,413	N/A	590,250	N/A	N/A	980,663	1,906,705	25,370,972	+512,569
<b>Total Short Term Interest Rate Products</b>	<b>1,548,780</b>	<b>N/A</b>	<b>603,582</b>	<b>N/A</b>	<b>N/A</b>	<b>2,152,362</b>	<b>4,818,730</b>	<b>31,632,154</b>	<b>+510,961</b>
Total Swapnote Futures	1,751	0	0	N/A	N/A	1,751	3,738	24,514	+1,117
Total Swapnote Options	0	0	0	N/A	N/A	0	0	0	0
<b>Total Swapnote Products</b>	<b>1,751</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>N/A</b>	<b>1,751</b>	<b>3,738</b>	<b>24,514</b>	<b>+1,117</b>
Total Bond Futures	83,445	6,064	799	N/A	N/A	90,308	101,163	272,104	-5,291
Total Bond Options	0	N/A	600	N/A	N/A	600	1,400	31,898	+850
<b>Total Bond Products</b>	<b>83,445</b>	<b>6,064</b>	<b>1,399</b>	<b>N/A</b>	<b>N/A</b>	<b>90,908</b>	<b>102,563</b>	<b>304,002</b>	<b>-4,441</b>
Total Index Futures	118,670	0	1,227	1,884	N/A	121,781	229,736	998,789	+15,719
Total Index Options	42,524	N/A	0	27,100	N/A	69,624	189,046	5,675,065	+90,366
Total Individual Equity Options	17,557	0	0	1,500	N/A	19,057	25,257	3,177,420	+30,050
Total Universal Stock Futures	31	0	0	118,299	N/A	118,330	202,712	5,561,241	-551,446
<b>Total Equity Products</b>	<b>178,782</b>	<b>0</b>	<b>1,227</b>	<b>148,783</b>	<b>N/A</b>	<b>328,792</b>	<b>646,751</b>	<b>15,412,515</b>	<b>-415,311</b>
Total Commodity Futures	38,412	1,653	N/A	N/A	0	40,065	41,632	340,022	-439
Total Commodity Options	3,255	N/A	0	N/A	N/A	3,255	4,959	195,697	+1,908
<b>Total Commodity Products</b>	<b>41,667</b>	<b>1,653</b>	<b>0</b>	<b>N/A</b>	<b>0</b>	<b>43,320</b>	<b>46,591</b>	<b>535,719</b>	<b>+1,469</b>
<b>TOTAL EXCHANGE(excl. other Bclear Products+)</b>	<b>1,854,425</b>	<b>7,717</b>	<b>606,208</b>	<b>148,783</b>	<b>0</b>	<b>2,617,133</b>	<b>5,618,373</b>	<b>47,908,904</b>	<b>+93,795</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	130	N/A	0	N/A	N/A	130	634	6,033	-64
Three Month Euribor	827,298	N/A	6,305	N/A	N/A	833,603	1,978,541	3,813,550	+19,753
Three Month Eurodollar	300	N/A	0	N/A	N/A	300	55	4,515	+50
Three Month Sterling	316,459	N/A	7,027	N/A	N/A	323,486	914,287	2,216,460	-20,039
Three Month Euroswiss	14,180	N/A	0	N/A	N/A	14,180	18,508	220,624	-1,308
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	288,269	N/A	353,500	N/A	N/A	641,769	964,802	14,648,180	+108,285
Three Month Euribor Mid-Curve	17,300	N/A	191,000	N/A	N/A	208,300	463,010	3,145,984	+116,026
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	44,844	N/A	33,750	N/A	N/A	78,594	189,943	5,479,277	+34,058
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	40,000	N/A	12,000	N/A	N/A	52,000	288,950	2,091,981	+254,200
Three Month Euroswiss	0	N/A	0	N/A	N/A	0	0	0	0

## Swapnote Products

### Swapnote Futures

2Yr Euro Swapnote	855	0	0	N/A	N/A	855	983	12,723	+70
5Yr Euro Swapnote	409	0	0	N/A	N/A	409	2,156	9,222	+1,293
10Yr Euro Swapnote	487	0	0	N/A	N/A	487	599	2,569	-246
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

\* CONNECT means LIFFE CONNECT (Registered Trademark)

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# Volume Summary

**Business Day Mon 8 Feb 2010**

	<b>Business Day</b>						<b>Previous Business Day</b>			
	<b>CONNECT* Volume</b>	<b>Basis/ AA/Pairs Volume</b>	<b>Block Trd Volume</b>	<b>Bclear Volume***</b>	<b>EFS Volume</b>	<b>Total Volume</b>	<b>Official Volume</b>	<b>**Open Interest</b>	<b>Change</b>	
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

<b>Bond Futures</b>										
Long Gilt	80,619	6,064	129	N/A	N/A	86,812	99,517	263,370	-5,547	
Medium Gilt Future	286	0	0	N/A	N/A	286	260	2,376	-16	
Short Gilt Future	2,390	0	670	N/A	N/A	3,060	1,076	6,358	+272	
Japanese Government Bond	150	0	0	N/A	N/A	150	310	0	N/A	
<b>Bond Options</b>										
Long Gilt	0	N/A	600	N/A	N/A	600	1,400	31,898	+850	

## Equity Products

<b>Index Futures</b>										
FTSE 100 Dividend Index	288	0	0	0	N/A	288	3,338	292,441	+8,711	
FTSE 100 Index	118,211	0	0	1,884	N/A	120,095	226,223	689,277	+7,046	
FTSE 250 Index	3	0	0	0	N/A	3	5	7,581	0	
FTSE Eurotop 100 Index	0	0	0	0	N/A	0	0	176	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	11	0	
MSCI Pan-Euro Index	168	0	1,227	0	N/A	1,395	170	9,303	-38	
<b>Index Options</b>										
FTSE 100 Index (European) STND OPT	42,524	N/A	0	27,100	N/A	69,624	189,046	3,562,702	+95,996	
FTSE 100 Index Flex (European)****	0	N/A	0	0	N/A	0	0	2,112,363	-5,630	
<b>Individual Equity Options</b>										
3i Group Plc - STND OPT	63	0	0	0	N/A	63	30	1,525	-5	
Anglo American plc	573	0	0	0	N/A	573	315	35,664	+95	
Antofagasta PLC - STND OPT	177	0	0	0	N/A	177	283	2,216	+4	
ARM Holdings plc - STND OPT	200	0	0	0	N/A	200	33	3,043	+3	
Associated British Foods PLC - STND OPT	0	0	0	0	N/A	0	2	621	-2	
AstraZeneca plc - STND OPT	327	0	0	500	N/A	827	308	25,549	+103	
Aviva Plc - STND OPT	645	0	0	0	N/A	645	545	19,050	+223	
BAE Systems plc - STND OPT	413	0	0	0	N/A	413	431	13,275	+233	
Barclays plc - STND OPT	3,497	0	0	1,000	N/A	4,497	1,487	494,751	+2,909	
BG Group plc - STND OPT	380	0	0	0	N/A	380	1,185	37,861	-1,656	
BHP Billiton plc - STND OPT	193	0	0	0	N/A	193	328	41,797	+86	
BP plc - STND OPT	1,196	0	0	0	N/A	1,196	2,107	217,732	+13,257	
British Airways plc - STND OPT	13	0	0	0	N/A	13	411	25,455	+2,509	
British American Tobacco plc STND OPT	67	0	0	0	N/A	67	35	8,326	+17	
British Land Company PLC - STND OPT	43	0	0	0	N/A	43	55	3,054	+19	
British Sky Broadcasting Group plc - STND OPT	0	0	0	0	N/A	0	263	7,402	+90	
BT Group plc - STND OPT	362	0	0	0	N/A	362	314	73,802	+186	

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Cable & Wireless plc - STND OPT	11	0	0	0	N/A	11	231	18,640	+202
Cadbury Ex-event	0	0	0	0	N/A	0	18	1,939	-67
Cairn Energy PLC - STND OPT	9	0	0	0	N/A	9	154	629	-59
Capita Plc - STND OPT	17	0	0	0	N/A	17	9	209	-9
Carnival Plc - STND OPT	45	0	0	0	N/A	45	115	1,196	+45
Centrica plc - STND OPT	41	0	0	0	N/A	41	156	8,287	-617
Compass Group plc - STND OPT	20	0	0	0	N/A	20	119	1,862	+35
Diageo plc - STND OPT	161	0	0	0	N/A	161	613	21,299	+368
DSG International plc - STND OPT	0	0	0	0	N/A	0	0	1,984	0
Enterprise Inns - STND OPT	118	0	0	0	N/A	118	55	736	+45
Experian Plc	14	0	0	0	N/A	14	80	763	-2
GlaxoSmithKline plc - STND OPT	209	0	0	0	N/A	209	169	50,315	-5
HBOS ex event Contracts - STND OPT	0	0	0	0	N/A	0	0	1,000	0
Home Retail Group Plc	0	0	0	0	N/A	0	2	6,355	-2
HSBC Holdings plc - STND OPT	1,192	0	0	0	N/A	1,192	844	187,237	+644
ICAP PLC - STND OPT	214	0	0	0	N/A	214	153	1,609	+40
Imperial Tobacco Group plc - STND OPT	10	0	0	0	N/A	10	20	6,816	+513
InterContinental Hotels Group plc - STND OPT	93	0	0	0	N/A	93	176	1,756	-26
International Power plc - STND OPT	574	0	0	0	N/A	574	830	23,253	+761
Invensys plc - STND OPT	6	0	0	0	N/A	6	69	496	+8
ITV Plc - STND OPT	40	0	0	0	N/A	40	0	3,213	0
Johnson Matthey PLC - STND OPT	3	0	0	0	N/A	3	10	74	0
Kazakhmys PLC - STND OPT	97	0	0	0	N/A	97	726	4,730	+214
Kingfisher plc - STND OPT	57	0	0	0	N/A	57	24	5,170	-4
Ladbrokes PLC - STND OPT	22	0	0	0	N/A	22	38	4,468	+38
Land Securities plc - STND OPT	171	0	0	0	N/A	171	277	9,832	+138
Legal & General Group plc - STND OPT	79	0	0	0	N/A	79	1	44,384	-1
Liberty International PLC - STND OPT	0	0	0	0	N/A	0	0	274	0
Lloyds Banking Group plc STND OPT	883	0	0	0	N/A	883	4,603	170,174	+2,317
Logica plc - STND OPT	0	0	0	0	N/A	0	191	3,154	+181
London Stock Exchange plc - STND OPT	60	0	0	0	N/A	60	354	644	-156
Lonmin PLC - STND OPT	88	0	0	0	N/A	88	204	1,917	+3
Man Group Plc - STND OPT	41	0	0	0	N/A	41	341	19,638	+120
Marks and Spencer plc - STND OPT	180	0	0	0	N/A	180	403	43,051	+186
Mitchells & Butlers plc - STND OPT	0	0	0	0	N/A	0	0	1,630	0
Morrison (Wm) Supermarkets plc - STND OPT	15	0	0	0	N/A	15	15	6,741	+15
National Grid plc - STND OPT	329	0	0	0	N/A	329	49	6,056	+20
Next Plc - STND OPT	22	0	0	0	N/A	22	41	2,554	+9
Northern Rock plc - STND OPT	0	0	0	0	N/A	0	0	5,669	0
Old Mutual PLC - STND OPT	431	0	0	0	N/A	431	143	1,834	+125
Party Gaming plc - STND OPT	0	0	0	0	N/A	0	25	364	0
Pearson plc - STND OPT	137	0	0	0	N/A	137	66	804	+35
Persimmon PLC - STND OPT	72	0	0	0	N/A	72	116	832	+12
Prudential plc - STND OPT	378	0	0	0	N/A	378	416	13,747	+99
Randgold Resources LTD - STND Option	2	0	0	0	N/A	2	6	97	+6
Reckitt Benckiser Group Plc - STND OPT	109	0	0	0	N/A	109	11	2,207	+2
Reed Elsevier PLC - STND OPT	31	0	0	0	N/A	31	45	2,065	+7
Rentokil Initial plc - STND OPT	0	0	0	0	N/A	0	0	9,885	0
Rio Tinto plc - STND OPT	237	0	0	0	N/A	237	381	47,100	+1,158
Rolls-Royce group plc - STND OPT	0	0	0	0	N/A	0	123	8,496	-32
Royal Bank of Scotland plc - STND OPT	90	0	0	0	N/A	90	199	196,304	+45
Royal Dutch Shell Plc 'B' Shares STND OPT	60	0	0	0	N/A	60	259	11,315	+625
Royal Dutch Shell PLC A Shares - STND OPT	3	0	0	0	N/A	3	0	1,984	0

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RSA Insurance Group Plc - STND OPT	28	0	0	0	N/A	28	10	7,009	0
SAB Miller Plc - STND OPT	45	0	0	0	N/A	45	129	2,859	-64
Sage Group plc STND OPT	0	0	0	0	N/A	0	6	777	-6
Sainsbury (J) plc - STND OPT	0	0	0	0	N/A	0	191	14,044	-18
Scottish & Southern Energy Plc STND OPT	19	0	0	0	N/A	19	47	1,476	-3
Severn Trent PLC - STND Option	61	0	0	0	N/A	61	13	1,840	+11
Shire Plc STND OPT	50	0	0	0	N/A	50	1	1,150	-1
Smith & Nephew plc STND OPT	2	0	0	0	N/A	2	32	2,992	+31
Standard Chartered plc - STND OPT	311	0	0	0	N/A	311	227	8,809	+55
Standard Life PLC - STND Opt	71	0	0	0	N/A	71	65	2,237	+60
Tate & Lyle	0	0	0	0	N/A	0	2	687	-2
Taylor Wimpey PLC - STND OPT	0	0	0	0	N/A	0	0	438	0
Tesco plc STND OPT	386	0	0	0	N/A	386	583	55,392	+293
Thomson Reuters Plc - STND OPT	0	0	0	0	N/A	0	0	1	0
Tomkins plc STND OPT	3	0	0	0	N/A	3	0	1,251	0
Tullow Oil PLC - STND OPT	41	0	0	0	N/A	41	28	6,449	-14
Unilever plc STND OPT	41	0	0	0	N/A	41	49	1,683	-64
United Utilities plc STND OPT	15	0	0	0	N/A	15	29	5,649	+25
Vedanta Resources PLC - STND OPT	378	0	0	0	N/A	378	465	3,940	+217
Vodafone Group plc STND OPT	336	0	0	0	N/A	336	1,163	1,019,220	-560
Whitbread Holdings plc STND OPT	27	0	0	0	N/A	27	38	1,664	+26
William Hill plc STND OPT	0	0	0	0	N/A	0	6	1,798	-6
Wolseley plc STND OPT	163	0	0	0	N/A	163	3	542	+3
WPP plc STND OPT	99	0	0	0	N/A	99	0	941	0
Xstrata plc STND OPT	961	0	0	0	N/A	961	1,158	56,661	+4,960
<b>Universal Stock Futures</b>									
Abertis Infraestructuras SA - STND FUT	0	0	0	0	N/A	0	0	30	0
Accor SA - STND FUT	0	0	0	0	N/A	0	0	110	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	5	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	440	0
Allianz AG - STND FUT	0	0	0	0	N/A	0	159	1,361	+159
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	0	90,965	0
ASML Holding NV - STND FUT	0	0	0	0	N/A	0	0	0	0
Assicurazioni Generali SpA - STND FUT	0	0	0	0	N/A	0	0	41	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	596	0
Banco Bilbao Vizcaya Argentaria SA - STND FUT	16	0	0	0	N/A	16	19	666,725	+19
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	6	0
Banco Santander SA - STND FUT	0	0	0	100,000	N/A	100,000	200,000	2,002,520	-790,000
BASF SE - STND FUT	0	0	0	0	N/A	0	0	314	0
Bayer AG - STND FUT	0	0	0	0	N/A	0	23	240	+23
Bayerische Motoren Werke (BMW) AG - STND FUT	0	0	0	0	N/A	0	0	144	0
BNP Paribas SA - STND FUT	0	0	0	0	N/A	0	30	558	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	15	0	0	0	N/A	15	0	1,406	-1,314

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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	8	0
Compagnie de Saint Gobain STND FUT	0	0	0	0	N/A	0	0	967	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	164	0
Credit Suisse Group - STND FUT	0	0	0	0	N/A	0	25	28	+25
Daimler AG - STND FUT	0	0	0	0	N/A	0	0	75,169	-5
Danone - STND FUT	0	0	0	0	N/A	0	0	799	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	262	0
Deutsche Post AG - STND FUT	0	0	0	0	N/A	0	0	0	0
Deutsche Telekom AG - STND FUT	0	0	0	0	N/A	0	0	2,485	0
Dexia - STND FUT	0	0	0	0	N/A	0	15	337	+15
E.ON AG - STND FUT	0	0	0	0	N/A	0	0	30,769	0
Electricite de France - STND FUT	0	0	0	0	N/A	0	0	0	0
Enel SpA - STND FUT	0	0	0	0	N/A	0	0	1,723	0
Eni SpA - STND FUT	0	0	0	0	N/A	0	52	346	+27
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	0	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	995	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	51,234	0
Hennes & Mauritz AB - STND FUT	0	0	0	0	N/A	0	54	253	+54
Iberdrola SA - STND FUT	0	0	0	0	N/A	0	1,104	242,208	+1,104
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	17,137	N/A	17,137	0	17,137	0
ING Groep NV - STND FUT	0	0	0	0	N/A	0	559	1,632	0
Intel Corp - Physical STND FUT	0	0	0	0	N/A	0	0	198	0
INTESA SANPAOLO SPA - STND FUT	0	0	0	0	N/A	0	0	2,324	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	51	0
KONINKLIJKE DSM N.V - STND FUT	0	0	0	0	N/A	0	0	45,000	0
Koninklijke Philips Electronics NV - STND FUT	0	0	0	0	N/A	0	0	167,111	0
L'Oreal SA - STND FUT	0	0	0	0	N/A	0	0	62	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	7	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	1,025	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	37,288	0
Nestle SA - STND FUT	0	0	0	406	N/A	406	66	1,967	-434
Nokia OYJ Physical - STND FUT	0	0	0	0	N/A	0	0	13,258	0

### Volume Summary

**Business Day Mon 8 Feb 2010**
**Previous Business Day  
Fri 5 Feb 2010**

	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	80	0
Novartis - STND FUT	0	0	0	0	N/A	0	40	74	+40
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	693	0
Peugeot SA STND FUT	0	0	0	0	N/A	0	0	10	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	0	0
Reed Elsevier - STND FUT	0	0	0	0	N/A	0	0	30,001	0
Renault SA - STND FUT	0	0	0	0	N/A	0	0	30	0
Repsol YPF SA - STND FUT	0	0	0	0	N/A	0	0	157,548	0
Roche Holding AG - STND FUT	0	0	0	271	N/A	271	0	3,338	+2,997
Royal Dutch Shell Plc 'A' Shares Euro - STND FUT	0	0	0	0	N/A	0	0	566,934	+35,000
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	1,645	0
RWE AG - STND FUT	0	0	0	0	N/A	0	0	861	0
Saipem SpA	0	0	0	0	N/A	0	0	44	0
Sanofi-Aventis SA STND FUT	0	0	0	0	N/A	0	249	1,039	+249
SAP AG - STND FUT	0	0	0	333	N/A	333	0	1,592	+319
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	32,760	-21
Snam Rete Gas Spa STND FUT	0	0	0	0	N/A	0	0	220	0
Societe Generale SA - STND FUT	0	0	0	0	N/A	0	0	1,481	0
Societe Television Francaise (T.F.1) STND FUT	0	0	0	0	N/A	0	0	0	0
Sodexo SA STND FUT	0	0	0	0	N/A	0	0	2,500	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	10	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	37	0
Swiss Reinsurance AG - STND FUT	0	0	0	0	N/A	0	0	259	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	50	0
Telecom Italia SpA STND FUT	0	0	0	0	N/A	0	0	2,300	0
Telefonica SA STND FUT	0	0	0	0	N/A	0	0	315,649	0
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	0	0
ThyssenKrupp AG STND FUT	0	0	0	0	N/A	0	0	19,157	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	0	0
Total SA - STND FUT	0	0	0	0	N/A	0	265	4,025	+265
UBS AG STND FUT	0	0	0	0	N/A	0	40	40	+20
UNIBAIL-RODAMCO SE STND FUT	0	0	0	0	N/A	0	0	31	0
UniCredit SpA STND FUT	0	0	0	0	N/A	0	0	132	0
Unilever NV STND FUT	0	0	0	0	N/A	0	0	873,506	+200,000
UPM - Kymmene Oyj Physical STND FUT	0	0	0	0	N/A	0	0	20	0
Vivendi SA STND FUT	0	0	0	0	N/A	0	0	355	0
Volkswagen AG STND FUT	0	0	0	152	N/A	152	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	12	12	+12

## Volume Summary

Business Day **Mon 8 Feb 2010**

	Business Day Mon 8 Feb 2010						Previous Business Day Fri 5 Feb 2010		
	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	13,976	643	N/A	N/A	0	14,619	11,678	157,792	+580
Robusta Coffee 10 Tonne	8,941	600	N/A	N/A	0	9,541	11,677	92,262	+1,393
White Sugar	15,061	410	N/A	N/A	0	15,471	17,648	79,141	-2,435
Wheat	434	0	N/A	N/A	0	434	629	10,827	+23
<b>Commodity Options</b>									
Cocoa	1,755	N/A	0	N/A	N/A	1,755	3,075	149,372	+1,054
Robusta Coffee 10 Tonne	1,500	N/A	0	N/A	N/A	1,500	1,884	43,366	+854
White Sugar	0	N/A	0	N/A	N/A	0	0	2,796	0
Wheat	0	N/A	0	N/A	N/A	0	0	163	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