

Volume Summary

Business Day **Tue 24 Aug 2010**

Previous Business Day
Mon 23 Aug 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	1,392,371	1,050	17,300	N/A	N/A	1,410,721	1,005,910	6,676,274	+36,364
Total Short Term Interest Rate Options	345,902	N/A	245,000	N/A	N/A	590,902	203,659	22,010,269	-34
Total Short Term Interest Rate Products	1,738,273	1,050	262,300	N/A	N/A	2,001,623	1,209,569	28,686,543	+36,330
Total Swapnote Futures	687	500	0	N/A	N/A	1,187	274	23,809	+110
Total Swapnote Options	0	0	0	N/A	N/A	0	0	0	0
Total Swapnote Products	687	500	0	N/A	N/A	1,187	274	23,809	+110
Total Bond Futures	267,802	12,304	70,156	N/A	N/A	350,262	101,182	314,666	+16,154
Total Bond Options	52	N/A	0	N/A	N/A	52	652	9,748	+652
Total Bond Products	267,854	12,304	70,156	N/A	N/A	350,314	101,834	324,414	+16,806
Total Index Futures	100,185	0	0	3,184	N/A	103,369	79,396	1,078,157	+1,458
Total Index Options	27,703	N/A	0	46,350	N/A	74,053	50,904	5,367,486	-240,032
Total Individual Equity Options	18,956	0	0	3,034	N/A	21,990	14,758	3,780,167	-372,774
Total Universal Stock Futures	76	0	0	33,174	N/A	33,250	31,278	3,884,641	+219,366
Total Equity Products	146,920	0	0	85,742	N/A	232,662	176,336	14,110,451	-391,982
Total Commodity Futures	57,897	1,930	N/A	N/A	15	59,842	27,740	368,804	+627
Total Commodity Options	6,816	N/A	0	N/A	N/A	6,816	2,993	273,627	+1,157
Total Commodity Products	64,713	1,930	0	N/A	15	66,658	30,733	642,431	+1,784
TOTAL EXCHANGE(excl. other Bclear Products+)	2,218,447	15,784	332,456	85,742	15	2,652,444	1,518,746	43,787,648	-336,952

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	1,048	N/A	0	N/A	N/A	1,048	174	6,142	+2
Three Month Euribor	987,091	1,050	15,425	N/A	N/A	1,003,566	846,834	3,637,175	+34,727
Three Month Eurodollar	0	N/A	0	N/A	N/A	0	0	1,566	0
Three Month Sterling	376,114	N/A	875	N/A	N/A	376,989	146,635	2,628,542	+4,741
Three Month Euroswiss	28,118	N/A	1,000	N/A	N/A	29,118	12,267	402,849	-3,106
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	182,110	N/A	166,000	N/A	N/A	348,110	154,748	12,755,335	-18,193
Three Month Euribor Mid-Curve	11,900	N/A	30,000	N/A	N/A	41,900	18,010	1,605,321	+9,760
THREE MONTH EURO (EURIBOR) 2 YEAR MID-CURVE	0	N/A	0	N/A	N/A	0	0	8,000	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	11,877	N/A	27,500	N/A	N/A	39,377	13,251	5,326,485	+6,999
THREE MONTH STERLING 2 YEAR MID-CURVE	0	N/A	0	N/A	N/A	0	0	2,000	0
Three Month Sterling Mid-Curve	140,015	N/A	21,500	N/A	N/A	161,515	17,650	2,313,128	+1,400
Three Month Euroswiss	0	N/A	0	N/A	N/A	0	0	0	0

Swapnote Products

Swapnote Futures

2Yr Euro Swapnote	438	0	0	N/A	N/A	438	124	16,765	+15
5Yr Euro Swapnote	193	500	0	N/A	N/A	693	47	5,942	-1
10Yr Euro Swapnote	56	0	0	N/A	N/A	56	103	1,102	+96
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 Tue 24 Aug 2010

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	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	
Swapnote Options										
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	266,580	12,304	70,156	N/A	N/A	349,040	100,185	303,408	+15,900	
Medium Gilt Future	856	0	0	N/A	N/A	856	442	2,874	+56	
Short Gilt Future	194	0	0	N/A	N/A	194	477	8,384	+198	
Japanese Government Bond	172	0	0	N/A	N/A	172	78	0	N/A	
Bond Options										
Long Gilt	52	N/A	0	N/A	N/A	52	652	9,748	+652	

Equity Products

Index Futures										
FTSE 100 Dividend Index	255	0	0	500	N/A	755	3,000	413,962	0	
FTSE 100 Index	99,846	0	0	2,684	N/A	102,530	75,287	647,958	+2,330	
FTSE 250 Index	72	0	0	0	N/A	72	99	7,125	+49	
FTSE Eurotop 100 Index	0	0	0	0	N/A	0	0	120	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	12	0	0	0	N/A	12	1,010	8,992	-921	
Index Options										
FTSE 100 Index (European) STND OPT	27,703	N/A	0	46,350	N/A	74,053	50,904	2,989,539	-212,072	
FTSE 100 Index Flex (European)****	0	N/A	0	0	N/A	0	0	2,377,947	-27,960	
Individual Equity Options										
3i Group Plc - STND OPT	7	0	0	0	N/A	7	10	943	0	
Anglo American plc	63	0	0	0	N/A	63	83	25,917	-2,153	
Antofagasta PLC - STND OPT	12	0	0	0	N/A	12	0	2,295	0	
ARM Holdings plc - STND OPT	12	0	0	0	N/A	12	0	3,246	0	
Associated British Foods PLC - STND OPT	30	0	0	0	N/A	30	0	210	0	
AstraZeneca plc - STND OPT	196	0	0	0	N/A	196	41	31,069	-7,384	
Aviva Plc - STND OPT	402	0	0	0	N/A	402	758	20,132	-7,127	
BAE Systems plc - STND OPT	138	0	0	0	N/A	138	57	37,981	+980	
Barclays plc - STND OPT	2,246	0	0	1,152	N/A	3,398	763	596,055	-51,488	
BG Group plc - STND OPT	1,336	0	0	0	N/A	1,336	1,706	33,136	-125	
BHP Billiton plc - STND OPT	883	0	0	0	N/A	883	1,037	50,826	-3,390	
BP plc - STND OPT	2,276	0	0	0	N/A	2,276	1,599	559,929	-72,540	
British Airways plc - STND OPT	0	0	0	0	N/A	0	6	29,222	-312	
British American Tobacco plc STND OPT	88	0	0	0	N/A	88	218	8,083	-237	
British Land Company PLC - STND OPT	20	0	0	0	N/A	20	0	1,730	0	
British Sky Broadcasting Group plc - STND OPT	0	0	0	0	N/A	0	31	10,793	-2,162	
BT Group plc - STND OPT	677	0	0	0	N/A	677	156	83,904	-6,541	

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C & W Communications ex event package - STND OPT	0	0	0	0	N/A	0	0	1,012	0
Cable & Wireless Communications	0	0	0	0	N/A	0	0	191	0
Cable & Wireless Worldwide	0	0	0	0	N/A	0	0	1,141	0
Cairn Energy PLC - STND OPT	36	0	0	0	N/A	36	88	27,641	-38
Carnival Plc - STND OPT	37	0	0	0	N/A	37	11	2,559	+6
Centrica plc - STND OPT	77	0	0	0	N/A	77	0	14,119	0
Compass Group plc - STND OPT	2	0	0	0	N/A	2	7	4,265	+7
Diageo plc - STND OPT	97	0	0	0	N/A	97	319	67,092	-1,280
DSG International plc - STND OPT	0	0	0	0	N/A	0	0	681	0
Enterprise Inns - STND OPT	59	0	0	0	N/A	59	0	241	0
Experian Plc	5	0	0	0	N/A	5	0	514	0
GlaxoSmithKline plc - STND OPT	281	0	0	0	N/A	281	163	53,340	-9,322
HBOS ex event Contracts - STND OPT	0	0	0	0	N/A	0	0	1,000	0
HSBC Holdings plc - STND OPT	659	0	0	0	N/A	659	563	202,444	-21,583
ICAP PLC - STND OPT	2	0	0	0	N/A	2	10	868	-10
Imperial Tobacco Group plc - STND OPT	27	0	0	0	N/A	27	3	14,693	+1
InterContinental Hotels Group plc - STND OPT	22	0	0	0	N/A	22	62	2,453	+300
International Power plc - STND OPT	10	0	0	982	N/A	992	52	16,883	+51
Invensys plc - STND OPT	4	0	0	0	N/A	4	0	3,483	0
ITV Plc - STND OPT	10	0	0	0	N/A	10	0	4,683	0
Kazakhmys PLC - STND OPT	562	0	0	0	N/A	562	3	3,954	0
Kingfisher plc - STND OPT	3	0	0	0	N/A	3	11	9,038	-255
Ladbroke PLC - STND OPT	0	0	0	0	N/A	0	0	1,039	0
Land Securities plc - STND OPT	26	0	0	0	N/A	26	22	12,231	-1,817
Legal & General Group plc - STND OPT	932	0	0	0	N/A	932	56	15,055	-1,460
Lloyds Banking Group plc STND OPT	464	0	0	0	N/A	464	478	269,464	-38,319
Logica plc - STND OPT	20	0	0	0	N/A	20	0	4,490	0
London Stock Exchange plc - STND OPT	40	0	0	0	N/A	40	10	552	+8
Lonmin PLC - STND OPT	0	0	0	0	N/A	0	0	1,329	0
Man Group Plc - STND OPT	244	0	0	0	N/A	244	21	12,366	-117
Marks and Spencer plc - STND OPT	112	0	0	0	N/A	112	142	23,105	-2,724
Mitchells & Butlers plc - STND OPT	0	0	0	0	N/A	0	70	593	+60
Morrison (Wm) Supermarkets plc - STND OPT	3	0	0	0	N/A	3	55	6,109	-741
National Grid plc - STND OPT	6	0	0	0	N/A	6	16	9,730	-51
Next Plc - STND OPT	248	0	0	0	N/A	248	24	4,233	+4
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	1	1,692	+1
Party Gaming plc - STND OPT	0	0	0	0	N/A	0	0	6,660	0
Pearson plc - STND OPT	258	0	0	0	N/A	258	0	3,491	0
Persimmon PLC - STND OPT	2	0	0	0	N/A	2	8	560	+4
Prudential plc - STND OPT	52	0	0	0	N/A	52	38	35,336	-3,083
Randgold Resources LTD - STND Option	44	0	0	0	N/A	44	0	396	0
Reckitt Benckiser Group Plc - STND OPT	100	0	0	0	N/A	100	1	3,025	0
Reed Elsevier PLC - STND OPT	6	0	0	0	N/A	6	11	1,157	+3
Rentokil Initial plc - STND OPT	89	0	0	0	N/A	89	0	863	-35
Rio Tinto plc - STND OPT	1,043	0	0	0	N/A	1,043	1,260	58,211	-4,010
Rolls-Royce group plc - STND OPT	108	0	0	0	N/A	108	81	3,753	+18
Royal Bank of Scotland plc - STND OPT	422	0	0	0	N/A	422	100	194,312	-6,347
Royal Dutch Shell Plc 'B' Shares STND OPT	85	0	0	0	N/A	85	82	10,603	-1,040
Royal Dutch Shell PLC A Shares - STND OPT	0	0	0	0	N/A	0	50	2,295	+10
RSA Insurance Group Plc - STND OPT	128	0	0	0	N/A	128	20	5,932	-332
SAB Miller Plc - STND OPT	0	0	0	0	N/A	0	4	2,773	0
Sage Group plc STND OPT	0	0	0	0	N/A	0	0	804	0

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Sainsbury (J) plc - STND OPT	42	0	0	0	N/A	42	297	20,055	-8,109
Scottish & Southern Energy Plc STND OPT	7	0	0	0	N/A	7	33	1,658	+31
Severn Trent PLC - STND Option	1	0	0	0	N/A	1	2	738	+2
Shire Plc STND OPT	10	0	0	0	N/A	10	3	1,213	0
Smith & Nephew plc STND OPT	105	0	0	0	N/A	105	109	1,543	-18
Standard Chartered plc - STND OPT	51	0	0	0	N/A	51	175	8,561	-891
Standard Life PLC - STND Opt	0	0	0	0	N/A	0	74	1,637	+72
Tate & Lyle	2	0	0	0	N/A	2	3	702	0
Tesco plc STND OPT	81	0	0	900	N/A	981	1,201	45,686	-9,388
Tomkins plc STND OPT	0	0	0	0	N/A	0	0	9,524	0
Tullow Oil PLC - STND OPT	25	0	0	0	N/A	25	0	1,771	0
Unilever plc STND OPT	14	0	0	0	N/A	14	77	7,470	+77
United Utilities plc STND OPT	63	0	0	0	N/A	63	57	5,126	+53
Vedanta Resources PLC - STND OPT	193	0	0	0	N/A	193	309	2,778	+198
Vodafone Group plc STND OPT	2,900	0	0	0	N/A	2,900	1,060	982,199	-103,716
Whitbread Holdings plc STND OPT	0	0	0	0	N/A	0	0	1,035	0
William Hill plc STND OPT	7	0	0	0	N/A	7	0	668	0
Wolseley plc STND OPT	19	0	0	0	N/A	19	0	636	0
WPP plc STND OPT	53	0	0	0	N/A	53	0	3,046	-5
Xstrata plc STND OPT	672	0	0	0	N/A	672	1,051	58,527	-6,510
Universal Stock Futures									
Abertis Infraestructuras SA - STND FUT	0	0	0	0	N/A	0	0	0	0
Accor SA Ex event package - STND FUT	0	0	0	0	N/A	0	0	220	0
Aegon NV - STND FUT	0	0	0	0	N/A	0	0	1,007	0
ageas NV/SA - STND FUT	40	0	0	0	N/A	40	0	100	0
Air Liquide SA - STND FUT	0	0	0	0	N/A	0	1	1	0
Akzo Nobel NV - STND FUT	0	0	0	0	N/A	0	0	101,000	+17,702
Alcatel-Lucent SA - STND FUT	0	0	0	0	N/A	0	0	429	0
Allianz AG - STND FUT	0	0	0	0	N/A	0	0	28	-10
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	39	0
Arcelor Mittal - STND FUT	0	0	0	0	N/A	0	1,228	6,376	0
ASML Holding NV - STND FUT	0	0	0	0	N/A	0	0	45,000	0
Assicurazioni Generali SpA - STND FUT	0	0	0	0	N/A	0	0	35	-3
AT & T INC.- STND FUT	0	0	0	0	N/A	0	0	115	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	2,000	0
Banco Bilbao Vizcaya Argentaria SA - STND FUT	5	0	0	0	N/A	5	0	283,614	-70
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	410,000	-100
BASF SE - STND FUT	0	0	0	0	N/A	0	0	91	0
Bayer AG - STND FUT	0	0	0	0	N/A	0	0	0	0
Bayerische Motoren Werke (BMW) AG - STND FUT	0	0	0	0	N/A	0	0	20	0
BNP Paribas SA - STND FUT	0	0	0	0	N/A	0	0	365	-80
Bouygues SA - STND FUT	0	0	0	0	N/A	0	0	7	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	2,044	0
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	0	0
Compagnie de Saint Gobain STND FUT	0	0	0	0	N/A	0	0	0	0

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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	153	0
Credit Suisse Group - STND FUT	0	0	0	0	N/A	0	7	17	-18
Daimler AG - STND FUT	0	0	0	0	N/A	0	0	13	0
Danone - STND FUT	0	0	0	0	N/A	0	0	48	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	42,581	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	6,334	-25
Dexia - STND FUT	0	0	0	0	N/A	0	0	0	0
E.ON AG - STND FUT	0	0	0	0	N/A	0	0	1,650	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	1,390	0
Eni SpA - STND FUT	0	0	0	0	N/A	0	0	146	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	4,039	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	-15
France Telecom SA - STND FUT	0	0	0	33,174	N/A	33,174	39	783,582	+179,799
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	30,000	200,252	+27,972
Hennes & Mauritz AB - STND FUT	0	0	0	0	N/A	0	0	169	0
Iberdrola SA - STND FUT	0	0	0	0	N/A	0	0	6	0
IBM Corporation - Physical STND FUT	0	0	0	0	N/A	0	0	24	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	0	754	-1
Intel Corp - Physical STND FUT	0	0	0	0	N/A	0	0	564	0
INTESA SANPAOLO SPA - STND FUT	0	0	0	0	N/A	0	2	14	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	200,000	0
KONINKLIJKE DSM N.V - STND FUT	0	0	0	0	N/A	0	0	69,000	0
Koninklijke Philips Electronics NV - STND FUT	0	0	0	0	N/A	0	0	165,192	-20
L'Oreal SA - STND FUT	0	0	0	0	N/A	0	0	0	0
Lafarge SA - STND FUT	0	0	0	0	N/A	0	0	41	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	655	0
Mediaset SpA - STND FUT	0	0	0	0	N/A	0	0	1	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	60	0
Nestle SA - STND FUT	0	0	0	0	N/A	0	0	124	0
Nokia OYJ Physical - STND FUT	0	0	0	0	N/A	0	0	11,706	-20
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	0	0
Novo Nordisk A/S Physical - STND FUT	0	0	0	0	N/A	0	0	987	0
Pernod Ricard SA - STND FUT	0	0	0	0	N/A	0	0	327	0
Peugeot SA STND FUT	0	0	0	0	N/A	0	0	20	0

Volume Summary

Business Day **Tue 24 Aug 2010**

	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
Pfizer Inc - Physical STND FUT	0	0	0	0	N/A	0	0	0	0
Porsche Automobil Holding SE - PFD - 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	30,000	0	0
Renault SA - STND FUT	0	0	0	0	N/A	0	0	0	0
Repsol YPF SA - STND FUT	0	0	0	0	N/A	0	157,400	0	0
Roche Holding AG - STND FUT	4	0	0	0	N/A	4	1	355	+1
Royal Dutch Shell Plc 'A' Shares Euro - STND FUT	0	0	0	0	N/A	0	0	252,555	0
Royal KPN NV - STND FUT	0	0	0	0	N/A	0	0	49,632	0
RWE AG - STND FUT	0	0	0	0	N/A	0	0	125	0
Saipem SpA	0	0	0	0	N/A	0	0	0	0
Sanofi-Aventis SA STND FUT	0	0	0	0	N/A	0	0	303	0
SAP AG - STND FUT	0	0	0	0	N/A	0	0	4	-1,801
Schneider Electric SA STND FUT	0	0	0	0	N/A	0	0	0	0
Siemens AG STND FUT	0	0	0	0	N/A	0	0	633	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	0	3,407	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	0	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	2,900	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	5	0
Swiss Reinsurance AG - STND FUT	0	0	0	0	N/A	0	0	115	0
Swisscom AG - STND FUT	0	0	0	0	N/A	0	0	38	0
Telecom Italia SpA (savings shares) STND FUT	0	0	0	0	N/A	0	0	250	0
Telecom Italia SpA STND FUT	0	0	0	0	N/A	0	0	0	0
Telefonica SA STND FUT	27	0	0	0	N/A	27	0	70	-20
TeliaSonera STND FUT	0	0	0	0	N/A	0	0	2,700	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	0	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	0	58,277	0
UBS AG STND FUT	0	0	0	0	N/A	0	0	0	-20
UNIBAIL-RODAMCO SE STND FUT	0	0	0	0	N/A	0	0	24	0
UniCredit SpA STND FUT	0	0	0	0	N/A	0	0	32	0
Unilever NV STND FUT	0	0	0	0	N/A	0	0	983,366	0
UPM - Kymmene Oyj Physical STND FUT	0	0	0	0	N/A	0	0	0	0
Vivendi SA STND FUT	0	0	0	0	N/A	0	0	67	-3,905
Volkswagen AG STND FUT	0	0	0	0	N/A	0	0	0	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	43	0

Commodity Products

Volume Summary

Business Day **Tue 24 Aug 2010**

	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
Commodity Futures									
Cocoa	8,119	866	N/A	N/A	15	9,000	9,959	181,748	-1,148
Robusta Coffee	42,058	1,038	N/A	N/A	0	43,096	10,513	103,235	+2,019
White Sugar	7,495	26	N/A	N/A	0	7,521	7,183	67,580	-237
Feed Wheat	225	0	N/A	N/A	0	225	85	16,241	-7
Commodity Options									
Cocoa	2,765	N/A	0	N/A	N/A	2,765	225	201,162	-75
Robusta Coffee	3,951	N/A	0	N/A	N/A	3,951	2,768	63,184	+1,232
White Sugar	100	N/A	0	N/A	N/A	100	0	9,060	0
Feed Wheat	0	N/A	0	N/A	N/A	0	0	221	0

Delivered Lots

+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