

# Volume Summary

Business Day **Fri 27 Aug 2010**

Previous Business Day  
Thu 26 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	784,598	1,522	1,080	N/A	N/A	787,200	866,446	6,646,568	+25,355
Total Short Term Interest Rate Options	207,474	N/A	110,500	N/A	N/A	317,974	335,946	22,105,151	+55,451
<b>Total Short Term Interest Rate Products</b>	<b>992,072</b>	<b>1,522</b>	<b>111,580</b>	<b>N/A</b>	<b>N/A</b>	<b>1,105,174</b>	<b>1,202,392</b>	<b>28,751,719</b>	<b>+80,806</b>
Total Swapnote Futures	1,136	0	0	N/A	N/A	1,136	917	23,601	-449
Total Swapnote Options	0	0	0	N/A	N/A	0	0	0	0
<b>Total Swapnote Products</b>	<b>1,136</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>N/A</b>	<b>1,136</b>	<b>917</b>	<b>23,601</b>	<b>-449</b>
Total Bond Futures	122,493	3,583	6,450	N/A	N/A	132,526	295,200	340,995	-12,391
Total Bond Options	300	N/A	0	N/A	N/A	300	100	1,502	-50
<b>Total Bond Products</b>	<b>122,793</b>	<b>3,583</b>	<b>6,450</b>	<b>N/A</b>	<b>N/A</b>	<b>132,826</b>	<b>295,300</b>	<b>342,497</b>	<b>-12,441</b>
Total Index Futures	108,846	91	0	3,765	N/A	112,702	77,732	1,087,581	+8,019
Total Index Options	24,593	N/A	0	19,350	N/A	43,943	31,443	5,425,038	+3,652
Total Individual Equity Options	8,017	0	500	0	N/A	8,517	12,516	3,865,679	+35,812
Total Universal Stock Futures	59	0	0	0	N/A	59	1,385	4,410,699	+210,886
<b>Total Equity Products</b>	<b>141,515</b>	<b>91</b>	<b>500</b>	<b>23,115</b>	<b>N/A</b>	<b>165,221</b>	<b>123,076</b>	<b>14,788,997</b>	<b>+258,369</b>
Total Commodity Futures	34,005	1,957	N/A	N/A	200	36,162	43,810	365,768	-138
Total Commodity Options	5,160	N/A	0	N/A	N/A	5,160	8,316	279,825	+84
<b>Total Commodity Products</b>	<b>39,165</b>	<b>1,957</b>	<b>0</b>	<b>N/A</b>	<b>200</b>	<b>41,322</b>	<b>52,126</b>	<b>645,593</b>	<b>-54</b>
<b>TOTAL EXCHANGE(excl. other Bclear Products+)</b>	<b>1,296,681</b>	<b>7,153</b>	<b>118,530</b>	<b>23,115</b>	<b>200</b>	<b>1,445,679</b>	<b>1,673,811</b>	<b>44,552,407</b>	<b>+326,231</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	1,237	N/A	0	N/A	N/A	1,237	1	6,020	0
Three Month Euribor	544,583	1,522	1,080	N/A	N/A	547,185	607,596	3,661,622	+22,820
Three Month Eurodollar	2	N/A	0	N/A	N/A	2	1	1,629	-1
Three Month Sterling	221,222	N/A	0	N/A	N/A	221,222	226,316	2,566,165	-75
Three Month Euroswiss	17,554	N/A	0	N/A	N/A	17,554	32,532	411,132	+2,611
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	85,594	N/A	85,750	N/A	N/A	171,344	268,346	12,826,582	+31,054
Three Month Euribor Mid-Curve	18,350	N/A	6,000	N/A	N/A	24,350	7,300	1,637,041	-2,000
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	54,270	N/A	0	N/A	N/A	54,270	52,300	5,364,620	+22,197
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	49,260	N/A	18,750	N/A	N/A	68,010	8,000	2,266,908	+4,200
Three Month Euroswiss	0	N/A	0	N/A	N/A	0	0	0	0

## Swapnote Products

### Swapnote Futures

2Yr Euro Swapnote	211	0	0	N/A	N/A	211	278	16,964	+86
5Yr Euro Swapnote	865	0	0	N/A	N/A	865	621	5,518	-517
10Yr Euro Swapnote	60	0	0	N/A	N/A	60	18	1,119	-18
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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**Business Day** Fri 27 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	
<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

	CONNECT* Volume	Basis/ AA/Pairs Volume	Block Trd Volume	Bclear Volume***	EFS Volume	Total Volume	Official Volume	**Open Interest	Change	
<b>Bond Futures</b>										
Long Gilt	121,359	3,583	6,450	N/A	N/A	131,392	285,377	328,974	-13,929	
Medium Gilt Future	124	0	0	N/A	N/A	124	3,655	3,673	+996	
Short Gilt Future	760	0	0	N/A	N/A	760	5,962	8,348	+542	
Japanese Government Bond	250	0	0	N/A	N/A	250	206	0	N/A	
<b>Bond Options</b>										
Long Gilt	300	N/A	0	N/A	N/A	300	100	1,502	-50	

## Equity Products

	CONNECT* Volume	Basis/ AA/Pairs Volume	Block Trd Volume	Bclear Volume***	EFS Volume	Total Volume	Official Volume	**Open Interest	Change	
<b>Index Futures</b>										
FTSE 100 Dividend Index	0	0	0	1,000	N/A	1,000	100	415,316	+1,000	
FTSE 100 Index	108,813	91	0	2,765	N/A	111,669	77,538	656,049	+7,088	
FTSE 250 Index	2	0	0	0	N/A	2	21	7,191	-1	
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	31	0	0	0	N/A	31	73	8,905	-68	
<b>Index Options</b>										
FTSE 100 Index (European) STND OPT	24,593	N/A	0	19,350	N/A	43,943	31,443	3,047,016	+3,082	
FTSE 100 Index Flex (European)****	0	N/A	0	0	N/A	0	0	2,378,022	+570	
<b>Individual Equity Options</b>										
3i Group Plc - STND OPT	5	0	0	0	N/A	5	20	970	+20	
Anglo American plc	185	0	0	0	N/A	185	322	26,318	+276	
Antofagasta PLC - STND OPT	0	0	500	0	N/A	500	0	2,292	0	
ARM Holdings plc - STND OPT	0	0	0	0	N/A	0	55	3,277	+15	
Associated British Foods PLC - STND OPT	0	0	0	0	N/A	0	20	260	+20	
AstraZeneca plc - STND OPT	31	0	0	0	N/A	31	348	31,404	+227	
Aviva Plc - STND OPT	65	0	0	0	N/A	65	162	20,423	+81	
BAE Systems plc - STND OPT	376	0	0	0	N/A	376	79	39,270	-429	
Barclays plc - STND OPT	849	0	0	0	N/A	849	309	612,217	+5,698	
BG Group plc - STND OPT	316	0	0	0	N/A	316	1,333	34,853	+1,108	
BHP Billiton plc - STND OPT	364	0	0	0	N/A	364	634	54,327	+2,211	
BP plc - STND OPT	802	0	0	0	N/A	802	1,897	568,748	+7,803	
British Airways plc - STND OPT	292	0	0	0	N/A	292	250	29,481	+250	
British American Tobacco plc STND OPT	12	0	0	0	N/A	12	16	8,136	-4	
British Land Company PLC - STND OPT	0	0	0	0	N/A	0	47	1,729	+5	
British Sky Broadcasting Group plc - STND OPT	0	0	0	0	N/A	0	0	27,793	0	
BT Group plc - STND OPT	52	0	0	0	N/A	52	103	85,052	+97	

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C & W Communications ex event package - STND OPT	5	0	0	0	N/A	5	0	1,023	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	3	0	0	0	N/A	3	5	27,385	+4
Carnival Plc - STND OPT	3	0	0	0	N/A	3	3	2,602	+3
Centrica plc - STND OPT	94	0	0	0	N/A	94	0	14,140	0
Compass Group plc - STND OPT	35	0	0	0	N/A	35	0	4,270	0
Diageo plc - STND OPT	88	0	0	0	N/A	88	1,121	69,530	+1,088
DSG International plc - STND OPT	25	0	0	0	N/A	25	0	681	0
Enterprise Inns - STND OPT	0	0	0	0	N/A	0	0	280	0
Experian Plc	0	0	0	0	N/A	0	0	519	0
GlaxoSmithKline plc - STND OPT	49	0	0	0	N/A	49	137	55,493	+56
HBOS ex event Contracts - STND OPT	0	0	0	0	N/A	0	0	1,000	0
HSBC Holdings plc - STND OPT	161	0	0	0	N/A	161	236	208,235	+3,114
ICAP PLC - STND OPT	3	0	0	0	N/A	3	0	870	0
Imperial Tobacco Group plc - STND OPT	5	0	0	0	N/A	5	165	14,728	+12
InterContinental Hotels Group plc - STND OPT	0	0	0	0	N/A	0	35	3,238	+777
International Power plc - STND OPT	30	0	0	0	N/A	30	10	18,554	-10
Invensys plc - STND OPT	0	0	0	0	N/A	0	60	3,547	+60
ITV Plc - STND OPT	8	0	0	0	N/A	8	0	4,673	0
Kazakhmys PLC - STND OPT	1	0	0	0	N/A	1	3	4,509	+3
Kingfisher plc - STND OPT	36	0	0	0	N/A	36	0	9,073	0
Ladbroke PLC - STND OPT	13	0	0	0	N/A	13	15	1,054	+15
Land Securities plc - STND OPT	0	0	0	0	N/A	0	0	12,759	+500
Legal & General Group plc - STND OPT	15	0	0	0	N/A	15	0	15,506	0
Lloyds Banking Group plc STND OPT	124	0	0	0	N/A	124	427	270,872	+314
Logica plc - STND OPT	23	0	0	0	N/A	23	0	4,510	0
London Stock Exchange plc - STND OPT	0	0	0	0	N/A	0	0	592	0
Lonmin PLC - STND OPT	6	0	0	0	N/A	6	0	1,629	0
Man Group Plc - STND OPT	61	0	0	0	N/A	61	79	12,639	+79
Marks and Spencer plc - STND OPT	21	0	0	0	N/A	21	68	23,237	+33
Mitchells & Butlers plc - STND OPT	0	0	0	0	N/A	0	0	593	0
Morrison (Wm) Supermarkets plc - STND OPT	57	0	0	0	N/A	57	23	6,202	+23
National Grid plc - STND OPT	33	0	0	0	N/A	33	27	10,389	+499
Next Plc - STND OPT	1	0	0	0	N/A	1	39	4,442	+23
Northern Rock plc - STND OPT	0	0	0	0	N/A	0	0	5,669	0
Old Mutual PLC - STND OPT	9	0	0	0	N/A	9	5	1,697	+5
Party Gaming plc - STND OPT	0	0	0	0	N/A	0	0	6,660	0
Pearson plc - STND OPT	61	0	0	0	N/A	61	0	3,853	0
Persimmon PLC - STND OPT	42	0	0	0	N/A	42	6	568	+6
Prudential plc - STND OPT	13	0	0	0	N/A	13	125	34,996	+585
Randgold Resources LTD - STND Option	0	0	0	0	N/A	0	0	432	-120
Reckitt Benckiser Group Plc - STND OPT	0	0	0	0	N/A	0	6	3,028	+1
Reed Elsevier PLC - STND OPT	2	0	0	0	N/A	2	5	1,164	+5
Rentokil Initial plc - STND OPT	0	0	0	0	N/A	0	0	918	0
Rio Tinto plc - STND OPT	287	0	0	0	N/A	287	645	59,355	-306
Rolls-Royce group plc - STND OPT	7	0	0	0	N/A	7	0	3,692	0
Royal Bank of Scotland plc - STND OPT	81	0	0	0	N/A	81	122	195,027	+53
Royal Dutch Shell Plc 'B' Shares STND OPT	10	0	0	0	N/A	10	152	10,754	+91
Royal Dutch Shell PLC A Shares - STND OPT	0	0	0	0	N/A	0	0	2,315	0
RSA Insurance Group Plc - STND OPT	11	0	0	0	N/A	11	40	6,080	+40
SAB Miller Plc - STND OPT	7	0	0	0	N/A	7	29	3,074	+300
Sage Group plc STND OPT	0	0	0	0	N/A	0	0	809	0

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Sainsbury (J) plc - STND OPT	38	0	0	0	N/A	38	94	20,317	+43
Scottish & Southern Energy Plc STND OPT	11	0	0	0	N/A	11	10	1,991	+10
Severn Trent PLC - STND Option	0	0	0	0	N/A	0	0	741	0
Shire Plc STND OPT	0	0	0	0	N/A	0	3	1,215	+1
Smith & Nephew plc STND OPT	9	0	0	0	N/A	9	3	1,561	0
Standard Chartered plc - STND OPT	438	0	0	0	N/A	438	69	8,673	+33
Standard Life PLC - STND Opt	15	0	0	0	N/A	15	37	1,661	+9
Tate & Lyle	42	0	0	0	N/A	42	8	702	+3
Tesco plc STND OPT	89	0	0	0	N/A	89	116	46,640	+51
Tomkins plc STND OPT	0	0	0	0	N/A	0	0	9,524	0
Tullow Oil PLC - STND OPT	35	0	0	0	N/A	35	10	1,773	+10
Unilever plc STND OPT	3	0	0	0	N/A	3	43	7,723	+34
United Utilities plc STND OPT	46	0	0	0	N/A	46	63	5,187	+4
Vedanta Resources PLC - STND OPT	2	0	0	0	N/A	2	14	2,832	-86
Vodafone Group plc STND OPT	2,115	0	0	0	N/A	2,115	2,179	991,784	+11,177
Whitbread Holdings plc STND OPT	0	0	0	0	N/A	0	0	1,338	0
William Hill plc STND OPT	0	0	0	0	N/A	0	0	675	0
Wolseley plc STND OPT	0	0	0	0	N/A	0	0	646	0
WPP plc STND OPT	9	0	0	0	N/A	9	14	3,100	+14
Xstrata plc STND OPT	386	0	0	0	N/A	386	670	60,849	-122
<b>Universal Stock Futures</b>									
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	216	-4
Aegon NV - STND FUT	0	0	0	0	N/A	0	0	1,007	0
ageas NV/SA - STND FUT	0	0	0	0	N/A	0	0	140	0
Air Liquide SA - STND FUT	0	0	0	0	N/A	0	0	0	0
Akzo Nobel NV - STND FUT	0	0	0	0	N/A	0	0	101,000	0
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	35	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	39	0
Arcelor Mittal - STND FUT	0	0	0	0	N/A	0	0	5,148	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	0
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	0	0	0	0	N/A	0	0	283,619	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	410,000	0
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	3	0	0	0	N/A	3	1	22	0
BNP Paribas SA - STND FUT	2	0	0	0	N/A	2	0	365	0
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	0	20	0
Daimler AG - STND FUT	0	0	0	0	N/A	0	0	13	-6
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	0
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	2	0	0	0	N/A	2	17	1,410	+17
Eni SpA - STND FUT	10	0	0	0	N/A	10	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	0
France Telecom SA - STND FUT	0	0	0	0	N/A	0	0	1,363,194	+250,000
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	267,252	0
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	0
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	0	16	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	0
L'Oreal SA - STND FUT	0	0	0	0	N/A	0	0	0	0
Lafarge SA - STND FUT	31	0	0	0	N/A	31	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	2	0	0	0	N/A	2	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	826	+702
Nokia OYJ Physical - STND FUT	0	0	0	0	N/A	0	0	11,706	0
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 Fri 27 Aug 2010**
**Previous Business Day  
Thu 26 Aug 2010**

	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	0	30,000	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	0	157,400	0
Roche Holding AG - STND FUT	9	0	0	0	N/A	9	0	359	0
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	0
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	1	116	+1
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	0	0	0	0	N/A	0	0	97	0
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	5	5	+5
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	1,361	863,227	-39,829
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	0
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 **Fri 27 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
<b>Commodity Futures</b>									
Cocoa	11,428	275	N/A	N/A	0	11,703	12,478	182,556	+1,081
Robusta Coffee	15,661	1,605	N/A	N/A	0	17,266	24,117	100,415	-408
White Sugar	6,223	60	N/A	N/A	200	6,483	7,059	67,043	-744
Feed Wheat	693	17	N/A	N/A	0	710	156	15,754	-67
<b>Commodity Options</b>									
Cocoa	300	N/A	0	N/A	N/A	300	3,545	206,495	+678
Robusta Coffee	4,860	N/A	0	N/A	N/A	4,860	4,671	63,999	-594
White Sugar	0	N/A	0	N/A	N/A	0	100	9,110	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