

# Volume Summary

Business Day **Tue 31 Aug 2010**

Previous Business Day  
Mon 30 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	1,142,397	1,000	26,400	N/A	N/A	1,169,797	421,666	6,679,557	-7,815
Total Short Term Interest Rate Options	106,857	N/A	177,500	N/A	N/A	284,357	81,338	22,179,649	+4,846
<b>Total Short Term Interest Rate Products</b>	<b>1,249,254</b>	<b>1,000</b>	<b>203,900</b>	<b>N/A</b>	<b>N/A</b>	<b>1,454,154</b>	<b>503,004</b>	<b>28,859,206</b>	<b>-2,969</b>
Total Swapnote Futures	2,205	0	0	N/A	N/A	2,205	377	23,348	-232
Total Swapnote Options	0	0	0	N/A	N/A	0	0	0	0
<b>Total Swapnote Products</b>	<b>2,205</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>N/A</b>	<b>2,205</b>	<b>377</b>	<b>23,348</b>	<b>-232</b>
Total Bond Futures	113,724	1,340	5,658	N/A	N/A	120,722	178	329,259	-2,804
Total Bond Options	237	N/A	0	N/A	N/A	237	0	1,802	0
<b>Total Bond Products</b>	<b>113,961</b>	<b>1,340</b>	<b>5,658</b>	<b>N/A</b>	<b>N/A</b>	<b>120,959</b>	<b>178</b>	<b>331,061</b>	<b>-2,804</b>
Total Index Futures	127,523	120	496	966	N/A	129,105	29	1,089,616	-2,670
Total Index Options	17,072	N/A	0	13,575	N/A	30,647	0	5,446,565	-19,064
Total Individual Equity Options	14,408	0	1,000	1,000	N/A	16,408	0	3,877,712	-277
Total Universal Stock Futures	158	0	0	39	N/A	197	33	4,409,818	-505
<b>Total Equity Products</b>	<b>159,161</b>	<b>120</b>	<b>1,496</b>	<b>15,580</b>	<b>N/A</b>	<b>176,357</b>	<b>62</b>	<b>14,823,711</b>	<b>-22,516</b>
Total Commodity Futures	44,813	11,720	N/A	N/A	650	57,183	0	363,350	-4,732
Total Commodity Options	2,451	N/A	0	N/A	N/A	2,451	0	280,850	-618
<b>Total Commodity Products</b>	<b>47,264</b>	<b>11,720</b>	<b>0</b>	<b>N/A</b>	<b>650</b>	<b>59,634</b>	<b>0</b>	<b>644,200</b>	<b>-5,350</b>
<b>TOTAL EXCHANGE(excl. other Bclear Products+)</b>	<b>1,571,845</b>	<b>14,180</b>	<b>211,054</b>	<b>15,580</b>	<b>650</b>	<b>1,813,309</b>	<b>503,621</b>	<b>44,681,526</b>	<b>-33,871</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	40	N/A	0	N/A	N/A	40	0	5,407	-736
Three Month Euribor	855,577	1,000	24,400	N/A	N/A	880,977	404,563	3,687,454	+10,835
Three Month Eurodollar	25	N/A	0	N/A	N/A	25	0	1,630	0
Three Month Sterling	272,239	N/A	2,000	N/A	N/A	274,239	0	2,574,421	-17,889
Three Month Euroswiss	14,516	N/A	0	N/A	N/A	14,516	17,103	410,645	-25
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	76,927	N/A	160,000	N/A	N/A	236,927	61,338	12,833,696	+4,726
Three Month Euribor Mid-Curve	10,500	N/A	4,000	N/A	N/A	14,500	20,000	1,642,883	+120
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	2,832	N/A	3,000	N/A	N/A	5,832	0	5,391,702	0
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	16,598	N/A	10,500	N/A	N/A	27,098	0	2,301,368	0
Three Month Euroswiss	0	N/A	0	N/A	N/A	0	0	0	0

## Swapnote Products

### Swapnote Futures

2Yr Euro Swapnote	1,463	0	0	N/A	N/A	1,463	328	16,721	-230
5Yr Euro Swapnote	213	0	0	N/A	N/A	213	42	5,461	-2
10Yr Euro Swapnote	529	0	0	N/A	N/A	529	7	1,166	0
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 31 Aug 2010**
**Previous Business Day  
Mon 30 Aug 2010**

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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	110,512	1,340	4,940	N/A	N/A	116,792	0	317,930	-2,264	
Medium Gilt Future	239	0	718	N/A	N/A	957	0	3,658	-48	
Short Gilt Future	2,692	0	0	N/A	N/A	2,692	0	7,671	-492	
Japanese Government Bond	281	0	0	N/A	N/A	281	178	0	N/A	
<b>Bond Options</b>										
Long Gilt	237	N/A	0	N/A	N/A	237	0	1,802	0	

## 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	300	0	0	0	N/A	300	0	415,316	0	
FTSE 100 Index	126,880	120	0	966	N/A	127,966	0	658,087	-2,660	
FTSE 250 Index	6	0	0	0	N/A	6	0	7,191	0	
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	337	0	496	0	N/A	833	29	8,902	-10	
<b>Index Options</b>										
FTSE 100 Index (European) STND OPT	17,072	N/A	0	13,575	N/A	30,647	0	3,045,173	-12,064	
FTSE 100 Index Flex (European)****	0	N/A	0	0	N/A	0	0	2,401,392	-7,000	
<b>Individual Equity Options</b>										
3i Group Plc - STND OPT	0	0	0	0	N/A	0	0	975	0	
Anglo American plc	247	0	0	0	N/A	247	0	26,661	-7	
Antofagasta PLC - STND OPT	9	0	500	0	N/A	509	0	2,292	0	
ARM Holdings plc - STND OPT	785	0	0	0	N/A	785	0	3,277	0	
Associated British Foods PLC - STND OPT	0	0	0	0	N/A	0	0	260	0	
AstraZeneca plc - STND OPT	288	0	0	0	N/A	288	0	31,419	0	
Aviva Plc - STND OPT	192	0	0	0	N/A	192	0	20,393	0	
BAE Systems plc - STND OPT	116	0	0	0	N/A	116	0	39,588	-50	
Barclays plc - STND OPT	1,287	0	0	0	N/A	1,287	0	612,953	0	
BG Group plc - STND OPT	762	0	0	0	N/A	762	0	34,899	0	
BHP Billiton plc - STND OPT	608	0	0	0	N/A	608	0	54,204	0	
BP plc - STND OPT	1,873	0	0	0	N/A	1,873	0	572,956	0	
British Airways plc - STND OPT	5	0	0	0	N/A	5	0	29,733	0	
British American Tobacco plc STND OPT	21	0	0	0	N/A	21	0	8,143	0	
British Land Company PLC - STND OPT	37	0	0	0	N/A	37	0	1,729	0	
British Sky Broadcasting Group plc - STND OPT	0	0	0	0	N/A	0	0	27,793	0	
BT Group plc - STND OPT	1,525	0	0	0	N/A	1,525	0	85,082	0	

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C & W Communications ex event package - STND OPT	0	0	0	0	N/A	0	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	0	0	0	0	N/A	0	0	27,383	0
Carnival Plc - STND OPT	2	0	0	0	N/A	2	0	2,605	0
Centrica plc - STND OPT	25	0	0	0	N/A	25	0	14,154	0
Compass Group plc - STND OPT	2	0	0	0	N/A	2	0	4,305	0
Diageo plc - STND OPT	174	0	0	0	N/A	174	0	69,375	0
DSG International plc - STND OPT	0	0	0	0	N/A	0	0	706	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	353	0	0	0	N/A	353	0	55,999	0
HBOS ex event Contracts - STND OPT	0	0	0	0	N/A	0	0	1,000	0
HSBC Holdings plc - STND OPT	553	0	0	0	N/A	553	0	208,176	-5
ICAP PLC - STND OPT	0	0	0	0	N/A	0	0	871	0
Imperial Tobacco Group plc - STND OPT	66	0	0	0	N/A	66	0	14,730	0
InterContinental Hotels Group plc - STND OPT	55	0	0	0	N/A	55	0	3,238	0
International Power plc - STND OPT	8	0	0	0	N/A	8	0	17,771	-10
Invensys plc - STND OPT	1	0	0	0	N/A	1	0	3,547	0
ITV Plc - STND OPT	0	0	0	0	N/A	0	0	4,681	0
Kazakhmys PLC - STND OPT	3	0	0	0	N/A	3	0	4,509	0
Kingfisher plc - STND OPT	25	0	0	0	N/A	25	0	9,085	0
Ladbroke PLC - STND OPT	0	0	0	0	N/A	0	0	1,062	0
Land Securities plc - STND OPT	23	0	0	0	N/A	23	0	12,759	0
Legal & General Group plc - STND OPT	89	0	0	0	N/A	89	0	15,516	0
Lloyds Banking Group plc STND OPT	225	0	0	0	N/A	225	0	270,727	-200
Logica plc - STND OPT	0	0	0	0	N/A	0	0	4,505	0
London Stock Exchange plc - STND OPT	0	0	0	0	N/A	0	0	592	0
Lonmin PLC - STND OPT	27	0	0	0	N/A	27	0	1,635	0
Man Group Plc - STND OPT	506	0	0	0	N/A	506	0	12,593	0
Marks and Spencer plc - STND OPT	77	0	0	0	N/A	77	0	23,233	0
Mitchells & Butlers plc - STND OPT	20	0	0	0	N/A	20	0	593	0
Morrison (Wm) Supermarkets plc - STND OPT	63	0	0	0	N/A	63	0	6,221	0
National Grid plc - STND OPT	91	0	0	0	N/A	91	0	10,402	0
Next Plc - STND OPT	5	0	0	0	N/A	5	0	4,441	0
Northern Rock plc - STND OPT	0	0	0	0	N/A	0	0	5,669	0
Old Mutual PLC - STND OPT	10	0	0	0	N/A	10	0	1,706	0
Party Gaming plc - STND OPT	309	0	0	0	N/A	309	0	6,660	0
Pearson plc - STND OPT	0	0	0	0	N/A	0	0	3,914	0
Persimmon PLC - STND OPT	0	0	0	0	N/A	0	0	610	0
Prudential plc - STND OPT	181	0	0	0	N/A	181	0	34,997	0
Randgold Resources LTD - STND Option	4	0	0	0	N/A	4	0	432	0
Reckitt Benckiser Group Plc - STND OPT	38	0	0	0	N/A	38	0	3,027	0
Reed Elsevier PLC - STND OPT	22	0	0	0	N/A	22	0	1,166	0
Rentokil Initial plc - STND OPT	0	0	0	0	N/A	0	0	918	0
Rio Tinto plc - STND OPT	482	0	0	0	N/A	482	0	59,554	-5
Rolls-Royce group plc - STND OPT	63	0	0	0	N/A	63	0	3,697	0
Royal Bank of Scotland plc - STND OPT	172	0	0	0	N/A	172	0	195,079	0
Royal Dutch Shell Plc 'B' Shares STND OPT	47	0	0	0	N/A	47	0	10,759	0
Royal Dutch Shell PLC A Shares - STND OPT	18	0	0	0	N/A	18	0	2,315	0
RSA Insurance Group Plc - STND OPT	0	0	0	0	N/A	0	0	6,081	0
SAB Miller Plc - STND OPT	107	0	0	0	N/A	107	0	3,066	0
Sage Group plc STND OPT	20	0	0	0	N/A	20	0	809	0

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Sainsbury (J) plc - STND OPT	151	0	0	0	N/A	151	0	22,161	0
Scottish & Southern Energy Plc STND OPT	12	0	0	0	N/A	12	0	1,998	0
Severn Trent PLC - STND Option	0	0	0	0	N/A	0	0	741	0
Shire Plc STND OPT	12	0	0	0	N/A	12	0	1,215	0
Smith & Nephew plc STND OPT	41	0	0	0	N/A	41	0	1,561	0
Standard Chartered plc - STND OPT	35	0	0	0	N/A	35	0	9,094	0
Standard Life PLC - STND Opt	2	0	0	0	N/A	2	0	1,676	0
Tate & Lyle	6	0	0	0	N/A	6	0	713	0
Tesco plc STND OPT	159	0	0	0	N/A	159	0	47,693	0
Tomkins plc STND OPT	0	0	0	0	N/A	0	0	9,524	0
Tullow Oil PLC - STND OPT	43	0	0	0	N/A	43	0	1,795	0
Unilever plc STND OPT	6	0	0	0	N/A	6	0	7,725	0
United Utilities plc STND OPT	32	0	0	0	N/A	32	0	5,230	0
Vedanta Resources PLC - STND OPT	20	0	500	0	N/A	520	0	2,834	0
Vodafone Group plc STND OPT	1,724	0	0	1,000	N/A	2,724	0	993,736	0
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	20	0	0	0	N/A	20	0	3,102	0
Xstrata plc STND OPT	524	0	0	0	N/A	524	0	61,871	0
<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	0
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	39	N/A	39	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	150	0	0	0	N/A	150	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	0	0	0	0	N/A	0	0	22	0
BNP Paribas SA - STND FUT	0	0	0	0	N/A	0	0	367	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	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	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	0	0	0	0	N/A	0	0	1,408	-2
Eni SpA - STND FUT	0	0	0	0	N/A	0	0	617	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	-500
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	4	0	0	0	N/A	4	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	0	0	0	0	N/A	0	10	21	-21
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	4	7	+4
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	0
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 Tue 31 Aug 2010**

	<b>Business Day</b>					<b>Previous Business Day</b>			<b>Change</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>	
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	0	0	0	0	N/A	0	0	368	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	15	644	+11
Snam Rete Gas Spa STND FUT	0	0	0	0	N/A	0	0	0	0
Societe Generale SA - STND FUT	1	0	0	0	N/A	1	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	3	119	+3
Swisscom AG - STND FUT	3	0	0	0	N/A	3	1	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	0	5	0
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	861,866	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	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 **Tue 31 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	25,185	1,386	N/A	N/A	45	26,616	0	181,227	-2,105
Robusta Coffee	12,881	9,427	N/A	N/A	0	22,308	0	99,014	-2,276
White Sugar	5,690	907	N/A	N/A	605	7,202	0	67,308	-323
Feed Wheat	1,057	0	N/A	N/A	0	1,057	0	15,801	-28
<b>Commodity Options</b>									
Cocoa	1,150	N/A	0	N/A	N/A	1,150	0	206,563	-82
Robusta Coffee	1,274	N/A	0	N/A	N/A	1,274	0	64,956	-536
White Sugar	0	N/A	0	N/A	N/A	0	0	9,110	0
Feed Wheat	27	N/A	0	N/A	N/A	27	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