

Volume Summary

Business Day **Wed 1 Sep 2010**

Previous Business Day
Tue 31 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	1,316,827	1,050	13,280	N/A	N/A	1,331,157	1,169,797	6,763,684	+84,127
Total Short Term Interest Rate Options	301,087	N/A	220,780	N/A	N/A	521,867	284,357	22,338,655	+159,006
Total Short Term Interest Rate Products	1,617,914	1,050	234,060	N/A	N/A	1,853,024	1,454,154	29,102,339	+243,133
Total Swapnote Futures	818	0	0	N/A	N/A	818	2,205	23,251	-97
Total Swapnote Options	0	0	0	N/A	N/A	0	0	0	0
Total Swapnote Products	818	0	0	N/A	N/A	818	2,205	23,251	-97
Total Bond Futures	150,391	9,713	35,740	N/A	N/A	195,844	120,722	329,250	-9
Total Bond Options	0	N/A	800	N/A	N/A	800	237	2,039	+237
Total Bond Products	150,391	9,713	36,540	N/A	N/A	196,644	120,959	331,289	+228
Total Index Futures	128,603	0	0	5,835	N/A	134,438	129,105	1,085,078	-4,538
Total Index Options	39,939	N/A	0	34,200	N/A	74,139	30,647	5,453,766	+7,201
Total Individual Equity Options	20,333	0	0	250	N/A	20,583	16,408	3,887,056	+9,344
Total Universal Stock Futures	22	0	0	0	N/A	22	197	3,919,844	-489,974
Total Equity Products	188,897	0	0	40,285	N/A	229,182	176,357	14,345,744	-477,967
Total Commodity Futures	27,199	2,706	N/A	N/A	989	30,894	57,183	361,009	-2,341
Total Commodity Options	3,949	N/A	0	N/A	N/A	3,949	2,451	282,431	+1,581
Total Commodity Products	31,148	2,706	0	N/A	989	34,843	59,634	643,440	-760
TOTAL EXCHANGE(excl. other Bclear Products+)	1,989,168	13,469	270,600	40,285	989	2,314,511	1,813,309	44,446,063	-235,463

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	104	N/A	0	N/A	N/A	104	40	5,373	-34
Three Month Euribor	1,002,645	1,050	12,000	N/A	N/A	1,015,695	880,977	3,765,722	+78,268
Three Month Eurodollar	0	N/A	0	N/A	N/A	0	25	1,655	+25
Three Month Sterling	290,950	N/A	280	N/A	N/A	291,230	274,239	2,578,915	+4,494
Three Month Euroswiss	23,128	N/A	1,000	N/A	N/A	24,128	14,516	412,019	+1,374
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	151,638	N/A	129,780	N/A	N/A	281,418	236,927	12,986,244	+152,548
Three Month Euribor Mid-Curve	76,537	N/A	0	N/A	N/A	76,537	14,500	1,643,913	+1,030
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	11,407	N/A	33,000	N/A	N/A	44,407	5,832	5,395,504	+3,802
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	61,505	N/A	58,000	N/A	N/A	119,505	27,098	2,302,994	+1,626
Three Month Euroswiss	0	N/A	0	N/A	N/A	0	0	0	0

Swapnote Products

Swapnote Futures

2Yr Euro Swapnote	218	0	0	N/A	N/A	218	1,463	16,563	-158
5Yr Euro Swapnote	507	0	0	N/A	N/A	507	213	5,602	+141
10Yr Euro Swapnote	93	0	0	N/A	N/A	93	529	1,086	-80
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 Wed 1 Sep 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	147,718	9,713	35,740	N/A	N/A	193,171	116,792	316,275	-1,655
Medium Gilt Future	1,195	0	0	N/A	N/A	1,195	957	4,517	+859
Short Gilt Future	1,026	0	0	N/A	N/A	1,026	2,692	8,458	+787
Japanese Government Bond	452	0	0	N/A	N/A	452	281	0	N/A
Bond Options									
Long Gilt	0	N/A	800	N/A	N/A	800	237	2,039	+237

Equity Products

Index Futures									
FTSE 100 Dividend Index	201	0	0	0	N/A	201	300	415,266	-50
FTSE 100 Index	128,214	0	0	5,835	N/A	134,049	127,966	652,935	-5,152
FTSE 250 Index	187	0	0	0	N/A	187	6	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	1	0	0	0	N/A	1	833	9,566	+664
Index Options									
FTSE 100 Index (European) STND OPT	39,939	N/A	0	34,200	N/A	74,139	30,647	3,052,374	+7,201
FTSE 100 Index Flex (European)****	0	N/A	0	0	N/A	0	0	2,401,392	0
Individual Equity Options									
3i Group Plc - STND OPT	0	0	0	0	N/A	0	0	975	0
Anglo American plc	417	0	0	0	N/A	417	247	26,976	+315
Antofagasta PLC - STND OPT	82	0	0	0	N/A	82	509	1,800	-492
ARM Holdings plc - STND OPT	434	0	0	0	N/A	434	785	3,606	+329
Associated British Foods PLC - STND OPT	67	0	0	0	N/A	67	0	260	0
AstraZeneca plc - STND OPT	48	0	0	0	N/A	48	288	31,735	+316
Aviva Plc - STND OPT	271	0	0	0	N/A	271	192	22,263	+1,870
BAE Systems plc - STND OPT	490	0	0	0	N/A	490	116	39,694	+106
Barclays plc - STND OPT	365	0	0	0	N/A	365	1,287	614,551	+1,598
BG Group plc - STND OPT	269	0	0	0	N/A	269	762	35,309	+410
BHP Billiton plc - STND OPT	927	0	0	0	N/A	927	608	54,613	+409
BP plc - STND OPT	1,681	0	0	0	N/A	1,681	1,873	572,731	-225
British Airways plc - STND OPT	18	0	0	0	N/A	18	5	29,738	+5
British American Tobacco plc STND OPT	145	0	0	0	N/A	145	21	8,158	+15
British Land Company PLC - STND OPT	0	0	0	0	N/A	0	37	1,711	-18
British Sky Broadcasting Group plc - STND OPT	0	0	0	0	N/A	0	0	27,793	0
BT Group plc - STND OPT	1,316	0	0	0	N/A	1,316	1,525	86,045	+963

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C & W Communications ex event package - STND OPT	20	0	0	0	N/A	20	0	1,023	0
Cable & Wireless Communications	0	0	0	0	N/A	0	0	191	0
Cable & Wireless Worldwide	270	0	0	0	N/A	270	0	1,141	0
Cairn Energy PLC - STND OPT	54	0	0	0	N/A	54	0	27,383	0
Carnival Plc - STND OPT	30	0	0	0	N/A	30	2	2,607	+2
Centrica plc - STND OPT	88	0	0	0	N/A	88	25	14,179	+25
Compass Group plc - STND OPT	200	0	0	0	N/A	200	2	4,303	-2
Diageo plc - STND OPT	428	0	0	0	N/A	428	174	69,437	+62
DSG International plc - STND OPT	5	0	0	0	N/A	5	0	706	0
Enterprise Inns - STND OPT	10	0	0	0	N/A	10	0	280	0
Experian Plc	0	0	0	0	N/A	0	0	519	0
GlaxoSmithKline plc - STND OPT	397	0	0	0	N/A	397	353	55,874	-125
HBOS ex event Contracts - STND OPT	0	0	0	0	N/A	0	0	1,000	0
HSBC Holdings plc - STND OPT	512	0	0	0	N/A	512	553	208,809	+633
ICAP PLC - STND OPT	0	0	0	0	N/A	0	0	871	0
Imperial Tobacco Group plc - STND OPT	56	0	0	0	N/A	56	66	16,179	+1,449
InterContinental Hotels Group plc - STND OPT	125	0	0	0	N/A	125	55	3,238	0
International Power plc - STND OPT	0	0	0	0	N/A	0	8	18,305	+534
Invensys plc - STND OPT	0	0	0	0	N/A	0	1	3,530	-17
ITV Plc - STND OPT	40	0	0	0	N/A	40	0	4,681	0
Kazakhmys PLC - STND OPT	32	0	0	0	N/A	32	3	4,512	+3
Kingfisher plc - STND OPT	44	0	0	0	N/A	44	25	9,110	+25
Ladbroke PLC - STND OPT	0	0	0	0	N/A	0	0	1,062	0
Land Securities plc - STND OPT	151	0	0	0	N/A	151	23	12,763	+4
Legal & General Group plc - STND OPT	125	0	0	0	N/A	125	89	15,033	-483
Lloyds Banking Group plc STND OPT	1,573	0	0	0	N/A	1,573	225	272,402	+1,675
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	1	0	0	0	N/A	1	27	1,662	+27
Man Group Plc - STND OPT	302	0	0	0	N/A	302	506	12,727	+134
Marks and Spencer plc - STND OPT	121	0	0	0	N/A	121	77	23,288	+55
Mitchells & Butlers plc - STND OPT	0	0	0	0	N/A	0	20	613	+20
Morrison (Wm) Supermarkets plc - STND OPT	79	0	0	0	N/A	79	63	6,272	+51
National Grid plc - STND OPT	41	0	0	0	N/A	41	91	10,430	+28
Next Plc - STND OPT	12	0	0	0	N/A	12	5	4,441	0
Northern Rock plc - STND OPT	0	0	0	0	N/A	0	0	5,669	0
Old Mutual PLC - STND OPT	5	0	0	0	N/A	5	10	1,696	-10
Party Gaming plc - STND OPT	0	0	0	0	N/A	0	309	6,804	+144
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	323	0	0	0	N/A	323	181	34,926	-71
Randgold Resources LTD - STND Option	3	0	0	0	N/A	3	4	434	+2
Reckitt Benckiser Group Plc - STND OPT	11	0	0	250	N/A	261	38	3,048	+21
Reed Elsevier PLC - STND OPT	0	0	0	0	N/A	0	22	1,188	+22
Rentokil Initial plc - STND OPT	0	0	0	0	N/A	0	0	918	0
Rio Tinto plc - STND OPT	1,884	0	0	0	N/A	1,884	482	60,025	+471
Rolls-Royce group plc - STND OPT	34	0	0	0	N/A	34	63	3,723	+26
Royal Bank of Scotland plc - STND OPT	55	0	0	0	N/A	55	172	195,231	+152
Royal Dutch Shell Plc 'B' Shares STND OPT	83	0	0	0	N/A	83	47	10,774	+15
Royal Dutch Shell PLC A Shares - STND OPT	20	0	0	0	N/A	20	18	2,333	+18
RSA Insurance Group Plc - STND OPT	25	0	0	0	N/A	25	0	6,081	0
SAB Miller Plc - STND OPT	48	0	0	0	N/A	48	107	3,063	-3
Sage Group plc STND OPT	0	0	0	0	N/A	0	20	1,079	+270

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Sainsbury (J) plc - STND OPT	215	0	0	0	N/A	215	151	22,188	+27
Scottish & Southern Energy Plc STND OPT	8	0	0	0	N/A	8	12	2,006	+8
Severn Trent PLC - STND Option	0	0	0	0	N/A	0	0	741	0
Shire Plc STND OPT	66	0	0	0	N/A	66	12	1,227	+12
Smith & Nephew plc STND OPT	7	0	0	0	N/A	7	41	1,589	+28
Standard Chartered plc - STND OPT	267	0	0	0	N/A	267	35	9,121	+27
Standard Life PLC - STND Opt	5	0	0	0	N/A	5	2	1,676	0
Tate & Lyle	82	0	0	0	N/A	82	6	708	-5
Tesco plc STND OPT	1,422	0	0	0	N/A	1,422	159	47,752	+59
Tomkins plc STND OPT	12	0	0	0	N/A	12	0	9,524	0
Tullow Oil PLC - STND OPT	33	0	0	0	N/A	33	43	1,803	+8
Unilever plc STND OPT	160	0	0	0	N/A	160	6	7,731	+6
United Utilities plc STND OPT	49	0	0	0	N/A	49	32	5,261	+31
Vedanta Resources PLC - STND OPT	64	0	0	0	N/A	64	520	3,345	+511
Vodafone Group plc STND OPT	2,581	0	0	0	N/A	2,581	2,724	988,914	-4,822
Whitbread Holdings plc STND OPT	12	0	0	0	N/A	12	0	1,338	0
William Hill plc STND OPT	0	0	0	0	N/A	0	0	675	0
Wolseley plc STND OPT	14	0	0	0	N/A	14	0	646	0
WPP plc STND OPT	43	0	0	0	N/A	43	20	3,122	+20
Xstrata plc STND OPT	1,556	0	0	0	N/A	1,556	524	64,547	+2,676
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	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	0	N/A	0	39	429	0
Allianz AG - STND FUT	1	0	0	0	N/A	1	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	150	283,668	+49
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	0
Eni SpA - STND FUT	16	0	0	0	N/A	16	0	10,617	+10,000
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	863,194	-500,000
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	4	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	0	11	-10
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	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	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 **Wed 1 Sep 2010**

	Business Day					Previous Business Day			Change
	CONNECT* Volume	Basis/ AA/Pairs Volume	Block Trd Volume	Bclear Volume***	EFS Volume	Total Volume	Official Volume	**Open Interest	
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	252,555	0	0
Royal KPN NV - STND FUT	0	0	0	0	N/A	0	49,632	0	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	629	-15
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	1	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	4	0	0	0	N/A	4	0	119	0
Swisscom AG - STND FUT	1	0	0	0	N/A	1	3	40	+2
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	861,866	0	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 **Wed 1 Sep 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	12,955	1,860	N/A	N/A	201	15,016	26,616	184,083	+2,856
Robusta Coffee	5,083	710	N/A	N/A	0	5,793	22,308	95,397	-3,617
White Sugar	8,616	136	N/A	N/A	788	9,540	7,202	65,950	-1,358
Feed Wheat	545	0	N/A	N/A	0	545	1,057	15,579	-222
Commodity Options									
Cocoa	1,739	N/A	0	N/A	N/A	1,739	1,150	207,113	+550
Robusta Coffee	2,110	N/A	0	N/A	N/A	2,110	1,274	66,000	+1,044
White Sugar	100	N/A	0	N/A	N/A	100	0	9,110	0
Feed Wheat	0	N/A	0	N/A	N/A	0	27	208	-13

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