

Volume Summary

Business Day Thu 2 Sep 2010

	Business Day Thu 2 Sep 2010						Previous Business Day Wed 1 Sep 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	1,461,504	N/A	45,970	N/A	N/A	1,507,474	1,331,157	6,785,464	+21,780
Total Short Term Interest Rate Options	442,810	N/A	563,590	N/A	N/A	1,006,400	521,867	22,466,413	+127,758
Total Short Term Interest Rate Products	1,904,314	N/A	609,560	N/A	N/A	2,513,874	1,853,024	29,251,877	+149,538
Total Swapnote Futures	1,635	0	0	N/A	N/A	1,635	818	23,182	-69
Total Swapnote Options	0	0	0	N/A	N/A	0	0	0	0
Total Swapnote Products	1,635	0	0	N/A	N/A	1,635	818	23,182	-69
Total Bond Futures	129,497	10,841	13,574	N/A	N/A	153,912	195,844	322,434	-6,816
Total Bond Options	0	N/A	0	N/A	N/A	0	800	2,239	+200
Total Bond Products	129,497	10,841	13,574	N/A	N/A	153,912	196,644	324,673	-6,616
Total Index Futures	80,647	0	0	7,282	N/A	87,929	134,438	1,090,820	+5,742
Total Index Options	23,107	N/A	0	24,800	N/A	47,907	74,139	5,505,413	+51,647
Total Individual Equity Options	15,374	0	0	500	N/A	15,874	20,583	3,935,728	+48,672
Total Universal Stock Futures	45	0	0	990	N/A	1,035	22	3,747,405	-172,439
Total Equity Products	119,173	0	0	33,572	N/A	152,745	229,182	14,279,366	-66,378
Total Commodity Futures	26,235	643	N/A	N/A	415	27,293	30,894	356,106	-4,903
Total Commodity Options	713	N/A	0	N/A	N/A	713	3,949	213,530	-68,901
Total Commodity Products	26,948	643	0	N/A	415	28,006	34,843	569,636	-73,804
TOTAL EXCHANGE(excl. other Bclear Products+)	2,181,567	11,484	623,134	33,572	415	2,850,172	2,314,511	44,448,734	+2,671

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	684	N/A	0	N/A	N/A	684	104	5,373	0
Three Month Euribor	1,121,653	N/A	34,194	N/A	N/A	1,155,847	1,015,695	3,793,380	+27,658
Three Month Eurodollar	0	N/A	0	N/A	N/A	0	0	1,655	0
Three Month Sterling	307,076	N/A	11,126	N/A	N/A	318,202	291,230	2,574,645	-4,270
Three Month Euroswiss	32,091	N/A	650	N/A	N/A	32,741	24,128	410,411	-1,608
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	373,299	N/A	441,150	N/A	N/A	814,449	281,418	13,023,701	+37,457
Three Month Euribor Mid-Curve	30,303	N/A	60,440	N/A	N/A	90,743	76,537	1,681,429	+37,516
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	22,608	N/A	20,000	N/A	N/A	42,608	44,407	5,407,367	+11,863
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	16,600	N/A	42,000	N/A	N/A	58,600	119,505	2,343,916	+40,922
Three Month Euroswiss	0	N/A	0	N/A	N/A	0	0	0	0

Swapnote Products

Swapnote Futures

2Yr Euro Swapnote	1,338	0	0	N/A	N/A	1,338	218	16,549	-14
5Yr Euro Swapnote	135	0	0	N/A	N/A	135	507	5,592	-10
10Yr Euro Swapnote	162	0	0	N/A	N/A	162	93	1,041	-45
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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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	127,656	10,841	13,574	N/A	N/A	152,071	193,171	309,114	-7,161
Medium Gilt Future	464	0	0	N/A	N/A	464	1,195	5,014	+497
Short Gilt Future	1,057	0	0	N/A	N/A	1,057	1,026	8,306	-152
Japanese Government Bond	320	0	0	N/A	N/A	320	452	0	N/A
Bond Options									
Long Gilt	0	N/A	0	N/A	N/A	0	800	2,239	+200

Equity Products

Index Futures									
FTSE 100 Dividend Index	170	0	0	0	N/A	170	201	414,916	-350
FTSE 100 Index	79,942	0	0	7,282	N/A	87,224	134,049	658,989	+6,054
FTSE 250 Index	183	0	0	0	N/A	183	187	7,227	+36
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	1	+1
MSCI Pan-Euro Index	352	0	0	0	N/A	352	1	9,567	+1
Index Options									
FTSE 100 Index (European) STND OPT	23,107	N/A	0	24,800	N/A	47,907	74,139	3,101,021	+48,647
FTSE 100 Index Flex (European)****	0	N/A	0	0	N/A	0	0	2,404,392	+3,000
Individual Equity Options									
3i Group Plc - STND OPT	11	0	0	0	N/A	11	0	975	0
Anglo American plc	76	0	0	0	N/A	76	417	27,572	+596
Antofagasta PLC - STND OPT	38	0	0	0	N/A	38	82	1,837	+37
ARM Holdings plc - STND OPT	141	0	0	0	N/A	141	434	3,808	+202
Associated British Foods PLC - STND OPT	0	0	0	0	N/A	0	67	327	+67
AstraZeneca plc - STND OPT	123	0	0	0	N/A	123	48	31,758	+23
Aviva Plc - STND OPT	327	0	0	0	N/A	327	271	22,393	+130
BAE Systems plc - STND OPT	356	0	0	0	N/A	356	490	39,898	+204
Barclays plc - STND OPT	275	0	0	0	N/A	275	365	613,978	-573
BG Group plc - STND OPT	405	0	0	0	N/A	405	269	35,493	+184
BHP Billiton plc - STND OPT	637	0	0	500	N/A	1,137	927	56,075	+1,462
BP plc - STND OPT	1,834	0	0	0	N/A	1,834	1,681	572,958	+227
British Airways plc - STND OPT	26	0	0	0	N/A	26	18	29,740	+2
British American Tobacco plc STND OPT	203	0	0	0	N/A	203	145	8,272	+114
British Land Company PLC - STND OPT	20	0	0	0	N/A	20	0	1,711	0
British Sky Broadcasting Group plc - STND OPT	31	0	0	0	N/A	31	0	27,793	0
BT Group plc - STND OPT	143	0	0	0	N/A	143	1,316	91,245	+5,200

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	CONNECT* Volume	Basis/ AA/Pairs Volume	Block Trd Volume	Bclear Volume***	EFS Volume	Total Volume	Official Volume	**Open Interest	
C & W Communications ex event package - STND OPT	0	0	0	0	N/A	0	20	1,033	+10
Cable & Wireless Communications	0	0	0	0	N/A	0	0	191	0
Cable & Wireless Worldwide	10	0	0	0	N/A	10	270	1,301	+160
Cairn Energy PLC - STND OPT	20	0	0	0	N/A	20	54	27,383	0
Carnival Plc - STND OPT	58	0	0	0	N/A	58	30	2,609	+2
Centrica plc - STND OPT	47	0	0	0	N/A	47	88	14,144	-35
Compass Group plc - STND OPT	158	0	0	0	N/A	158	200	4,296	-7
Diageo plc - STND OPT	208	0	0	0	N/A	208	428	69,979	+542
DSG International plc - STND OPT	0	0	0	0	N/A	0	5	711	+5
Enterprise Inns - STND OPT	5	0	0	0	N/A	5	10	290	+10
Experian Plc	0	0	0	0	N/A	0	0	519	0
GlaxoSmithKline plc - STND OPT	212	0	0	0	N/A	212	397	55,733	-141
HBOS ex event Contracts - STND OPT	0	0	0	0	N/A	0	0	1,000	0
HSBC Holdings plc - STND OPT	94	0	0	0	N/A	94	512	212,565	+3,756
ICAP PLC - STND OPT	5	0	0	0	N/A	5	0	871	0
Imperial Tobacco Group plc - STND OPT	190	0	0	0	N/A	190	56	16,195	+16
InterContinental Hotels Group plc - STND OPT	0	0	0	0	N/A	0	125	3,287	+49
International Power plc - STND OPT	14	0	0	0	N/A	14	0	17,376	-929
Invensys plc - STND OPT	0	0	0	0	N/A	0	0	3,530	0
ITV Plc - STND OPT	33	0	0	0	N/A	33	40	4,691	+10
Kazakhmys PLC - STND OPT	13	0	0	0	N/A	13	32	4,515	+3
Kingfisher plc - STND OPT	153	0	0	0	N/A	153	44	9,154	+44
Ladbrokes PLC - STND OPT	20	0	0	0	N/A	20	0	1,062	0
Land Securities plc - STND OPT	32	0	0	0	N/A	32	151	14,052	+1,289
Legal & General Group plc - STND OPT	58	0	0	0	N/A	58	125	16,658	+1,625
Lloyds Banking Group plc STND OPT	355	0	0	0	N/A	355	1,573	280,405	+8,003
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	0	0	0	0	N/A	0	1	1,662	0
Man Group Plc - STND OPT	536	0	0	0	N/A	536	302	12,638	-89
Marks and Spencer plc - STND OPT	170	0	0	0	N/A	170	121	23,260	-28
Mitchells & Butlers plc - STND OPT	0	0	0	0	N/A	0	0	613	0
Morrison (Wm) Supermarkets plc - STND OPT	275	0	0	0	N/A	275	79	6,289	+17
National Grid plc - STND OPT	36	0	0	0	N/A	36	41	10,430	0
Next Plc - STND OPT	8	0	0	0	N/A	8	12	4,441	0
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	5	1,691	-5
Party Gaming plc - STND OPT	0	0	0	0	N/A	0	0	6,660	-144
Pearson plc - STND OPT	5	0	0	0	N/A	5	0	3,914	0
Persimmon PLC - STND OPT	7	0	0	0	N/A	7	0	610	0
Prudential plc - STND OPT	273	0	0	0	N/A	273	323	35,036	+110
Randgold Resources LTD - STND Option	5	0	0	0	N/A	5	3	435	+1
Reckitt Benckiser Group Plc - STND OPT	2	0	0	0	N/A	2	261	3,951	+903
Reed Elsevier PLC - STND OPT	0	0	0	0	N/A	0	0	1,188	0
Rentokil Initial plc - STND OPT	0	0	0	0	N/A	0	0	918	0
Rio Tinto plc - STND OPT	497	0	0	0	N/A	497	1,884	61,007	+982
Rolls-Royce group plc - STND OPT	6	0	0	0	N/A	6	34	3,725	+2
Royal Bank of Scotland plc - STND OPT	0	0	0	0	N/A	0	55	195,252	+21
Royal Dutch Shell Plc 'B' Shares STND OPT	46	0	0	0	N/A	46	83	10,772	-2
Royal Dutch Shell PLC A Shares - STND OPT	1	0	0	0	N/A	1	20	2,333	0
RSA Insurance Group Plc - STND OPT	8	0	0	0	N/A	8	25	6,106	+25
SAB Miller Plc - STND OPT	10	0	0	0	N/A	10	48	3,065	+2
Sage Group plc STND OPT	0	0	0	0	N/A	0	0	1,079	0

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Sainsbury (J) plc - STND OPT	133	0	0	0	N/A	133	215	22,244	+56
Scottish & Southern Energy Plc STND OPT	11	0	0	0	N/A	11	8	2,014	+8
Severn Trent PLC - STND Option	1	0	0	0	N/A	1	0	741	0
Shire Plc STND OPT	15	0	0	0	N/A	15	66	1,291	+64
Smith & Nephew plc STND OPT	164	0	0	0	N/A	164	7	1,591	+2
Standard Chartered plc - STND OPT	24	0	0	0	N/A	24	267	9,202	+81
Standard Life PLC - STND Opt	102	0	0	0	N/A	102	5	1,671	-5
Tate & Lyle	7	0	0	0	N/A	7	82	755	+47
Tesco plc STND OPT	416	0	0	0	N/A	416	1,422	48,709	+957
Tomkins plc STND OPT	0	0	0	0	N/A	0	12	9,512	-12
Tullow Oil PLC - STND OPT	35	0	0	0	N/A	35	33	1,807	+4
Unilever plc STND OPT	61	0	0	0	N/A	61	160	7,834	+103
United Utilities plc STND OPT	226	0	0	0	N/A	226	49	5,261	0
Vedanta Resources PLC - STND OPT	78	0	0	0	N/A	78	64	3,391	+46
Vodafone Group plc STND OPT	5,469	0	0	0	N/A	5,469	2,581	1,009,422	+20,508
Whitbread Holdings plc STND OPT	4	0	0	0	N/A	4	12	1,336	-2
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	14	638	-8
WPP plc STND OPT	0	0	0	0	N/A	0	43	3,143	+21
Xstrata plc STND OPT	412	0	0	0	N/A	412	1,556	67,267	+2,720
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	10	0	0	0	N/A	10	0	101,000	0
Alcatel-Lucent SA - STND FUT	0	0	0	0	N/A	0	0	390	-39
Allianz AG - STND FUT	0	0	0	0	N/A	0	1	36	+1
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	123	N/A	123	0	2,000	0
Banco Bilbao Vizcaya Argentaria SA - STND FUT	3	0	0	0	N/A	3	0	283,668	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	1	0	0	0	N/A	1	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	1	0	0	867	N/A	868	16	18,133	+7,516
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	863,694	+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	167,252	-100,000
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	3	0	0	0	N/A	3	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	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	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 Thu 2 Sep 2010

	Business Day Thu 2 Sep 2010					Previous Business Day Wed 1 Sep 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	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	241,555	-11,000
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	13	0	0	0	N/A	13	0	630	+1
Snam Rete Gas Spa STND FUT	0	0	0	0	N/A	0	0	0	0
Societe Generale SA - STND FUT	5	0	0	0	N/A	5	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	4	123	+4
Swisscom AG - STND FUT	0	0	0	0	N/A	0	1	41	+1
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	3,277	-55,000
UBS AG STND FUT	9	0	0	0	N/A	9	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	847,443	-14,423
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 Thu 2 Sep 2010

	Business Day Thu 2 Sep 2010						Previous Business Day Wed 1 Sep 2010		
	CONNECT* Volume	Basis/ AA/Pairs Volume	Block Trd Volume	Bclear Volume***	EFS Volume	Total Volume	Official Volume	**Open Interest	Change
Commodity Futures									
Cocoa	8,565	224	N/A	N/A	0	8,789	15,016	181,461	-2,622
Robusta Coffee	7,367	140	N/A	N/A	0	7,507	5,793	95,886	+489
White Sugar	9,600	279	N/A	N/A	415	10,294	9,540	63,285	-2,665
Feed Wheat	703	0	N/A	N/A	0	703	545	15,474	-105
Commodity Options									
Cocoa	433	N/A	0	N/A	N/A	433	1,739	136,380	-70,733
Robusta Coffee	280	N/A	0	N/A	N/A	280	2,110	67,782	+1,782
White Sugar	0	N/A	0	N/A	N/A	0	100	9,160	+50
Feed Wheat	0	N/A	0	N/A	N/A	0	0	208	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