

# Volume Summary

Business Day **Fri 3 Sep 2010**

Previous Business Day  
Thu 2 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	1,403,790	3,872	15,260	N/A	N/A	1,422,922	1,507,474	6,801,044	+15,580
Total Short Term Interest Rate Options	261,434	N/A	583,850	N/A	N/A	845,284	1,006,400	22,833,694	+367,281
<b>Total Short Term Interest Rate Products</b>	<b>1,665,224</b>	<b>3,872</b>	<b>599,110</b>	<b>N/A</b>	<b>N/A</b>	<b>2,268,206</b>	<b>2,513,874</b>	<b>29,634,738</b>	<b>+382,861</b>
Total Swapnote Futures	3,233	0	0	N/A	N/A	3,233	1,635	22,758	-424
Total Swapnote Options	0	0	0	N/A	N/A	0	0	0	0
<b>Total Swapnote Products</b>	<b>3,233</b>	<b>0</b>	<b>0</b>	<b>N/A</b>	<b>N/A</b>	<b>3,233</b>	<b>1,635</b>	<b>22,758</b>	<b>-424</b>
Total Bond Futures	109,306	12,085	0	N/A	N/A	121,391	153,912	323,753	+1,319
Total Bond Options	0	N/A	0	N/A	N/A	0	0	2,239	0
<b>Total Bond Products</b>	<b>109,306</b>	<b>12,085</b>	<b>0</b>	<b>N/A</b>	<b>N/A</b>	<b>121,391</b>	<b>153,912</b>	<b>325,992</b>	<b>+1,319</b>
Total Index Futures	107,708	0	0	7,983	N/A	115,691	87,929	1,098,730	+7,910
Total Index Options	35,697	N/A	0	21,725	N/A	57,422	47,907	5,514,760	+9,347
Total Individual Equity Options	13,394	0	0	6,969	N/A	20,363	15,874	3,982,660	+46,932
Total Universal Stock Futures	25	0	0	0	N/A	25	1,035	3,437,064	-310,341
<b>Total Equity Products</b>	<b>156,824</b>	<b>0</b>	<b>0</b>	<b>36,677</b>	<b>N/A</b>	<b>193,501</b>	<b>152,745</b>	<b>14,033,214</b>	<b>-246,152</b>
Total Commodity Futures	22,567	420	N/A	N/A	2,000	24,987	27,293	353,942	-2,164
Total Commodity Options	5,320	N/A	0	N/A	N/A	5,320	713	205,392	-8,138
<b>Total Commodity Products</b>	<b>27,887</b>	<b>420</b>	<b>0</b>	<b>N/A</b>	<b>2,000</b>	<b>30,307</b>	<b>28,006</b>	<b>559,334</b>	<b>-10,302</b>
<b>TOTAL EXCHANGE(excl. other Bclear Products+)</b>	<b>1,962,474</b>	<b>16,377</b>	<b>599,110</b>	<b>36,677</b>	<b>2,000</b>	<b>2,616,638</b>	<b>2,850,172</b>	<b>44,576,036</b>	<b>+127,302</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	1,043	N/A	0	N/A	N/A	1,043	684	5,598	+225
Three Month Euribor	1,111,590	1,962	10,260	N/A	N/A	1,123,812	1,155,847	3,827,246	+33,866
Three Month Eurodollar	0	N/A	0	N/A	N/A	0	0	1,655	0
Three Month Sterling	266,418	1,910	5,000	N/A	N/A	273,328	318,202	2,550,161	-24,484
Three Month Euroswiss	24,739	N/A	0	N/A	N/A	24,739	32,741	416,384	+5,973
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	121,094	N/A	486,100	N/A	N/A	607,194	814,449	13,313,358	+289,657
Three Month Euribor Mid-Curve	125,490	N/A	79,750	N/A	N/A	205,240	90,743	1,728,323	+46,894
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	4,800	N/A	14,000	N/A	N/A	18,800	42,608	5,412,534	+5,167
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	10,050	N/A	4,000	N/A	N/A	14,050	58,600	2,369,479	+25,563
Three Month Euroswiss	0	N/A	0	N/A	N/A	0	0	0	0

## Swapnote Products

### Swapnote Futures

2Yr Euro Swapnote	1,950	0	0	N/A	N/A	1,950	1,338	16,223	-326
5Yr Euro Swapnote	818	0	0	N/A	N/A	818	135	5,577	-15
10Yr Euro Swapnote	465	0	0	N/A	N/A	465	162	958	-83
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 Fri 3 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	
<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	106,638	12,085	0	N/A	N/A	118,723	152,071	310,350	+1,236	
Medium Gilt Future	180	0	0	N/A	N/A	180	464	5,118	+104	
Short Gilt Future	1,999	0	0	N/A	N/A	1,999	1,057	8,285	-21	
Japanese Government Bond	489	0	0	N/A	N/A	489	320	0	N/A	
<b>Bond Options</b>										
Long Gilt	0	N/A	0	N/A	N/A	0	0	2,239	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	0	0	0	1,000	N/A	1,000	170	415,086	+170	
FTSE 100 Index	107,453	0	0	6,983	N/A	114,436	87,224	666,378	+7,389	
FTSE 250 Index	0	0	0	0	N/A	0	183	7,337	+110	
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	0	
MSCI Pan-Euro Index	255	0	0	0	N/A	255	352	9,808	+241	
<b>Index Options</b>										
FTSE 100 Index (European) STND OPT	35,697	N/A	0	20,725	N/A	56,422	47,907	3,109,368	+8,347	
FTSE 100 Index Flex (European)****	0	N/A	0	1,000	N/A	1,000	0	2,405,392	+1,000	
<b>Individual Equity Options</b>										
3i Group Plc - STND OPT	3	0	0	0	N/A	3	11	986	+11	
Anglo American plc	61	0	0	0	N/A	61	76	27,599	+27	
Antofagasta PLC - STND OPT	18	0	0	0	N/A	18	38	1,833	-4	
ARM Holdings plc - STND OPT	156	0	0	0	N/A	156	141	3,849	+41	
Associated British Foods PLC - STND OPT	0	0	0	0	N/A	0	0	327	0	
AstraZeneca plc - STND OPT	61	0	0	0	N/A	61	123	31,812	+54	
Aviva Plc - STND OPT	388	0	0	0	N/A	388	327	22,616	+223	
BAE Systems plc - STND OPT	277	0	0	0	N/A	277	356	39,885	-13	
Barclays plc - STND OPT	741	0	0	6,000	N/A	6,741	275	620,098	+6,120	
BG Group plc - STND OPT	175	0	0	500	N/A	675	405	35,535	+42	
BHP Billiton plc - STND OPT	897	0	0	0	N/A	897	1,137	56,727	+652	
BP plc - STND OPT	982	0	0	0	N/A	982	1,834	577,218	+4,260	
British Airways plc - STND OPT	0	0	0	0	N/A	0	26	29,756	+16	
British American Tobacco plc STND OPT	120	0	0	0	N/A	120	203	8,421	+149	
British Land Company PLC - STND OPT	0	0	0	0	N/A	0	20	1,691	-20	
British Sky Broadcasting Group plc - STND OPT	0	0	0	0	N/A	0	31	27,809	+16	
BT Group plc - STND OPT	500	0	0	0	N/A	500	143	92,764	+1,519	

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C & W Communications ex event package - STND OPT	0	0	0	0	N/A	0	0	1,033	0
Cable & Wireless Communications	0	0	0	0	N/A	0	0	191	0
Cable & Wireless Worldwide	0	0	0	0	N/A	0	10	1,291	-10
Cairn Energy PLC - STND OPT	0	0	0	0	N/A	0	20	27,394	+11
Carnival Plc - STND OPT	76	0	0	0	N/A	76	58	2,611	+2
Centrica plc - STND OPT	535	0	0	0	N/A	535	47	14,181	+37
Compass Group plc - STND OPT	0	0	0	0	N/A	0	158	4,450	+154
Diageo plc - STND OPT	121	0	0	0	N/A	121	208	69,806	-173
DSG International plc - STND OPT	0	0	0	0	N/A	0	0	711	0
Enterprise Inns - STND OPT	0	0	0	0	N/A	0	5	290	0
Experian Plc	5	0	0	0	N/A	5	0	519	0
GlaxoSmithKline plc - STND OPT	264	0	0	0	N/A	264	212	55,845	+112
HBOS ex event Contracts - STND OPT	0	0	0	0	N/A	0	0	1,000	0
HSBC Holdings plc - STND OPT	158	0	0	0	N/A	158	94	216,907	+4,342
ICAP PLC - STND OPT	0	0	0	0	N/A	0	5	870	-1
Imperial Tobacco Group plc - STND OPT	12	0	0	0	N/A	12	190	16,383	+188
InterContinental Hotels Group plc - STND OPT	61	0	0	0	N/A	61	0	3,287	0
International Power plc - STND OPT	335	0	0	0	N/A	335	14	16,874	-502
Invensys plc - STND OPT	2	0	0	0	N/A	2	0	3,530	0
ITV Plc - STND OPT	0	0	0	0	N/A	0	33	4,671	-20
Kazakhmys PLC - STND OPT	239	0	0	0	N/A	239	13	4,515	0
Kingfisher plc - STND OPT	207	0	0	0	N/A	207	153	9,307	+153
Ladbroke PLC - STND OPT	0	0	0	0	N/A	0	20	1,077	+15
Land Securities plc - STND OPT	27	0	0	0	N/A	27	32	14,077	+25
Legal & General Group plc - STND OPT	10	0	0	0	N/A	10	58	16,704	+46
Lloyds Banking Group plc STND OPT	121	0	0	0	N/A	121	355	279,958	-447
Logica plc - STND OPT	0	0	0	0	N/A	0	0	4,505	0
London Stock Exchange plc - STND OPT	1	0	0	0	N/A	1	0	592	0
Lonmin PLC - STND OPT	6	0	0	0	N/A	6	0	1,662	0
Man Group Plc - STND OPT	462	0	0	0	N/A	462	536	15,514	+2,876
Marks and Spencer plc - STND OPT	260	0	0	0	N/A	260	170	23,335	+75
Mitchells & Butlers plc - STND OPT	0	0	0	0	N/A	0	0	613	0
Morrison (Wm) Supermarkets plc - STND OPT	293	0	0	0	N/A	293	275	6,549	+260
National Grid plc - STND OPT	229	0	0	0	N/A	229	36	10,459	+29
Next Plc - STND OPT	27	0	0	0	N/A	27	8	4,439	-2
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	0	1,691	0
Party Gaming plc - STND OPT	0	0	0	0	N/A	0	0	6,660	0
Pearson plc - STND OPT	5	0	0	0	N/A	5	5	3,914	0
Persimmon PLC - STND OPT	12	0	0	0	N/A	12	7	613	+3
Prudential plc - STND OPT	207	0	0	0	N/A	207	273	35,018	-18
Randgold Resources LTD - STND Option	7	0	0	0	N/A	7	5	438	+3
Reckitt Benckiser Group Plc - STND OPT	11	0	0	0	N/A	11	2	3,953	+2
Reed Elsevier PLC - STND OPT	0	0	0	0	N/A	0	0	1,188	0
Rentokil Initial plc - STND OPT	190	0	0	0	N/A	190	0	918	0
Rio Tinto plc - STND OPT	856	0	0	469	N/A	1,325	497	60,993	-14
Rolls-Royce group plc - STND OPT	346	0	0	0	N/A	346	6	3,726	+1
Royal Bank of Scotland plc - STND OPT	153	0	0	0	N/A	153	0	195,252	0
Royal Dutch Shell Plc 'B' Shares STND OPT	37	0	0	0	N/A	37	46	10,754	-18
Royal Dutch Shell PLC A Shares - STND OPT	0	0	0	0	N/A	0	1	2,333	0
RSA Insurance Group Plc - STND OPT	0	0	0	0	N/A	0	8	6,114	+8
SAB Miller Plc - STND OPT	1	0	0	0	N/A	1	10	3,070	+5
Sage Group plc STND OPT	0	0	0	0	N/A	0	0	2,316	+1,237

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Sainsbury (J) plc - STND OPT	421	0	0	0	N/A	421	133	22,281	+37
Scottish & Southern Energy Plc STND OPT	5	0	0	0	N/A	5	11	2,017	+3
Severn Trent PLC - STND Option	2	0	0	0	N/A	2	1	741	0
Shire Plc STND OPT	0	0	0	0	N/A	0	15	1,306	+15
Smith & Nephew plc STND OPT	9	0	0	0	N/A	9	164	1,750	+159
Standard Chartered plc - STND OPT	236	0	0	0	N/A	236	24	9,220	+18
Standard Life PLC - STND Opt	12	0	0	0	N/A	12	102	1,728	+57
Tate & Lyle	45	0	0	0	N/A	45	7	760	+5
Tesco plc STND OPT	217	0	0	0	N/A	217	416	48,886	+177
Tomkins plc STND OPT	0	0	0	0	N/A	0	0	9,512	0
Tullow Oil PLC - STND OPT	52	0	0	0	N/A	52	35	1,823	+16
Unilever plc STND OPT	34	0	0	0	N/A	34	61	7,872	+38
United Utilities plc STND OPT	473	0	0	0	N/A	473	226	5,226	-35
Vedanta Resources PLC - STND OPT	6	0	0	0	N/A	6	78	3,451	+60
Vodafone Group plc STND OPT	1,278	0	0	0	N/A	1,278	5,469	1,034,196	+24,774
Whitbread Holdings plc STND OPT	18	0	0	0	N/A	18	4	1,332	-4
William Hill plc STND OPT	0	0	0	0	N/A	0	0	675	0
Wolseley plc STND OPT	57	0	0	0	N/A	57	0	636	-2
WPP plc STND OPT	11	0	0	0	N/A	11	0	3,143	0
Xstrata plc STND OPT	863	0	0	0	N/A	863	412	67,409	+142
<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	9	0	0	0	N/A	9	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	10	101,010	+10
Alcatel-Lucent SA - STND FUT	0	0	0	0	N/A	0	0	390	0
Allianz AG - STND FUT	0	0	0	0	N/A	0	0	36	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	123	2,123	+123
Banco Bilbao Vizcaya Argentaria SA - STND FUT	12	0	0	0	N/A	12	3	283,671	+3
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	1	8	+1
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	0	0	0	0	N/A	0	868	19,000	+867
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	610,324	-253,370
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	127,252	-40,000
Hennes & Mauritz AB - STND FUT	4	0	0	0	N/A	4	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	3	19	+3
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 **Fri 3 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
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	241,555	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	13	643	+13
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	5	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	123	0
Swisscom AG - STND FUT	0	0	0	0	N/A	0	0	41	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	3,277	0
UBS AG STND FUT	0	0	0	0	N/A	0	9	14	+9
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	829,443		-18,000
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 3 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
<b>Commodity Futures</b>									
Cocoa	7,977	250	N/A	N/A	0	8,227	8,789	183,385	+1,924
Robusta Coffee	7,674	170	N/A	N/A	2,000	9,844	7,507	93,001	-2,885
White Sugar	6,056	0	N/A	N/A	0	6,056	10,294	62,170	-1,115
Feed Wheat	860	0	N/A	N/A	0	860	703	15,386	-88
<b>Commodity Options</b>									
Cocoa	709	N/A	0	N/A	N/A	709	433	136,413	+33
Robusta Coffee	4,611	N/A	0	N/A	N/A	4,611	280	67,781	-1
White Sugar	0	N/A	0	N/A	N/A	0	0	990	-8,170
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