

Euronext.liffe Paris

Daily Information Sheets

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Paris Volume Summary

Business Day Thu 24 Dec 2009

		Previous Business Day Wed 23 Dec 2009		
	CONNECT* Volume	Official Volume	Open Interest	Change
Total Index Futures	8,109	56,513	394,194	-3,757
Total Index Options	1,656	11,816	398,501	+4,432
Total Individual Equity Options	15,042	196,404	10,150,993	+163,950
Total Equity Products	24,807	264,733	10,943,688	+164,625
Total Commodity Futures	2,077	5,454	196,359	-639
Total Commodity Options	4,100	3,530	190,777	+2,195
Total Commodity Products	6,177	8,984	387,136	+1,556
TOTAL EXCHANGE	30,984	273,717	11,330,824	+166,181

Equity Products

Index Futures

CAC 40 Index	8,109	56,370	383,430	-3,847
CAC40 Dividend Index Future	0	0	320	-1
FTSE EPRA Euro Zone	0	0	1,458	0
FTSE EPRA Europe	0	8	1,405	+8
FTSEurofirst 100	0	0	0	0
FTSEurofirst 80	0	135	7,581	+83

Index Options

CAC 40 Index Option* (10 Euro)	1,656	11,816	398,501	+4,432
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Individual Equity Options

Accor (100)	6	20	19,475	+16
Accor European	0	0	3,748	0
Air France (100)	8	35	15,718	+27
Air France European	0	0	11,638	0
Air Liquide (100)	0	78	30,558	+35
Air Liquide European	0	15	19,222	+12
Alcatel-Lucent SA (100)	0	510	1,596,424	+510
Alcatel-Lucent SA European	0	1	410,794	+1
Alstom (100)	90	409	41,298	+278
Alstom European	0	0	16,482	0
Arcelor Mittal (100)	0	570	30,085	-430
Arcelor Mittal European	0	560	7,333	+385
Atos Origin (100)	0	0	707	0
Axa (100)	400	2,236	606,924	+1,787
Axa European	0	604	102,634	+2
BNP Paribas (100)	156	224	272,985	+100
BNP Paribas European	100	350	68,285	-200
Bouygues (100)	10	666	74,691	+583
Bouygues European	0	0	57,405	0
Cap Gemini (100)	0	1	21,789	+1
Cap Gemini European	700	0	14,963	0
Carrefour (100)	2,066	945	414,140	+409
Carrefour European	0	0	94,268	0
Casino Guichard Perrachon (100)	0	15	1,247	+15
Casino Guichard Perrachon European	0	0	3,003	0
Christian Dior (100)	0	2	6	+2
Christian Dior European	0	0	20	0

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CNP Assurances (100)	0	0	10	0
Credit Agricole (100)	65	2,084	383,169	+1,281
Credit Agricole European	5,000	80,000	252,001	+80,000
Danone (100)	40	3,454	108,838	+1,548
Danone European	100	0	89,834	0
Dassault Systemes (100)	0	0	2,927	0
Dassault Systemes European	0	0	7,758	0
Dexia (100)	47	0	98,887	0
Dexia European	0	0	49,761	0
EADS (100)	125	1,040	24,300	-960
EADS European	0	6	21,759	+6
Electricite de France (100)	61	52	63,954	-6
Electricite de France European	0	1,000	39,355	+1,000
Essilor International (100)	0	2	821	+1
Faurecia (100)	0	0	30	0
France Telecom (100)	114	19,613	692,394	+5,614
France Telecom European	0	61	468,104	0
GDF Suez (100)	1,038	702	131,678	+316
GDF Suez European	100	17,946	171,466	+17,690
Havas Advertising (100)	0	0	2,322	0
Hermes International (100)	0	0	633	0
L'Oreal (100)	5	1,187	69,520	+1,182
L'Oreal European	0	200	30,409	+200
Lafarge (100)	31	135	47,815	+47
Lafarge European	0	225	89,529	+215
Lagardere (100)	3	0	9,666	0
Lagardere SCA European	0	30	1,445	+30
LVMH (100)	0	22	83,599	+21
LVMH European	0	0	141,577	0
Metropole Television (100)	0	1	50	+1
Michelin (100)	68	20	12,388	+5
Michelin European	0	100	6,799	+100
NYSE Euronext (100)	0	5	909	+5
Pernod Ricard (100)	0	1	20,049	+1
Pernod Ricard European	0	0	31,628	0
Peugeot SA (100)	426	1,785	101,672	+1,785
Peugeot SA European	0	804	24,108	+800
PPR (100)	0	704	56,010	+680
PPR EUROPEAN	200	533	8,267	+250
Publicis Groupe (100)	0	18	1,115	+18
Renault (100)	33	63	177,144	+20
Renault European	0	0	73,750	0
Safran SA (100)	0	0	272	0
Saint Gobain (100)	0	2,022	123,258	+1,680
Saint Gobain European	0	40,020	73,157	+40,020
Sanofi Aventis (100)	142	357	154,219	+273
Sanofi Aventis European (ex Sanofi Synthelabo Euro	0	545	81,893	+245
Schneider Electric (100)	15	500	50,738	-355
Schneider Electric European	0	22	36,195	+10
Scor (100)	0	0	556	0
Societe Generale (100)	397	272	291,041	+15
Societe Generale European	0	80	10,592	-50
Sodexo SA (100)	10	6	4,228	+6

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Sodexo SA European	0	0	2,962	0
ST Microelectronics European	0	0	75,291	0
STMicroelectronics (100)	8	2,324	191,018	+1,240
Suez Environnement SA (100)	30	309	7,851	+145
Suez Environnement SA (European)	0	0	2,403	0
Suez Ex Event Package (100)	0	0	132	0
Suez Ex Event Package European	0	10	12,337	+10
Technip (100)	0	1	698	+1
Technip European	0	0	1,836	0
TF1 (100)	0	3	364	+3
TF1 European	0	0	3,551	0
Thales (100)	3	28	9,509	+28
Thales european	0	0	93	0
Thomson (100)	0	0	16,422	0
Thomson european	0	0	2,983	0
Total (100)	2,712	6,527	344,077	+4,553
Total European	0	1,300	344,445	0
Total SA ex event package European	0	0	3,339	0
TRACKERS CAC 40 MASTER UNIT	0	0	0	0
TRACKERS DJ EUROSTOXX50 MASTUN	0	0	0	0
Unibail-RODAMCO SE (100)	0	7	371	+7
Valeo (100)	0	8	2,938	+8
Valeo European	0	0	60	0
Vallourec (100)	0	105	5,094	+105
Vallourec European	0	20	10,072	+20
Veolia Environnement (100)	0	99	26,071	+98
Veolia Environnement European	243	2	51,230	+2
Vinci (100)	229	263	94,301	+94
Vinci European	0	100	58,816	0
Vivendi SA (100)	261	2,438	356,689	+407
Vivendi SA European	0	2	166,599	+2

Commodity Products

Commodity Futures

BLE DE MEUNERIE EN EURO	1,833	3,814	123,229	-433
COLZA EN EURO	98	1,185	59,499	-247
FUTURE MAIS	146	455	13,631	+41
Rapeseed Oil Futures	0	0	0	0

Commodity Options

OPTION BLE	4,100	3,530	155,151	+2,195
OPTION COLZA	0	0	32,325	0
OPTION MAIS	0	0	3,301	0
Rapeseed Oil Options	0	0	0	0

Comments

*CONNECT means LIFFE CONNECT

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