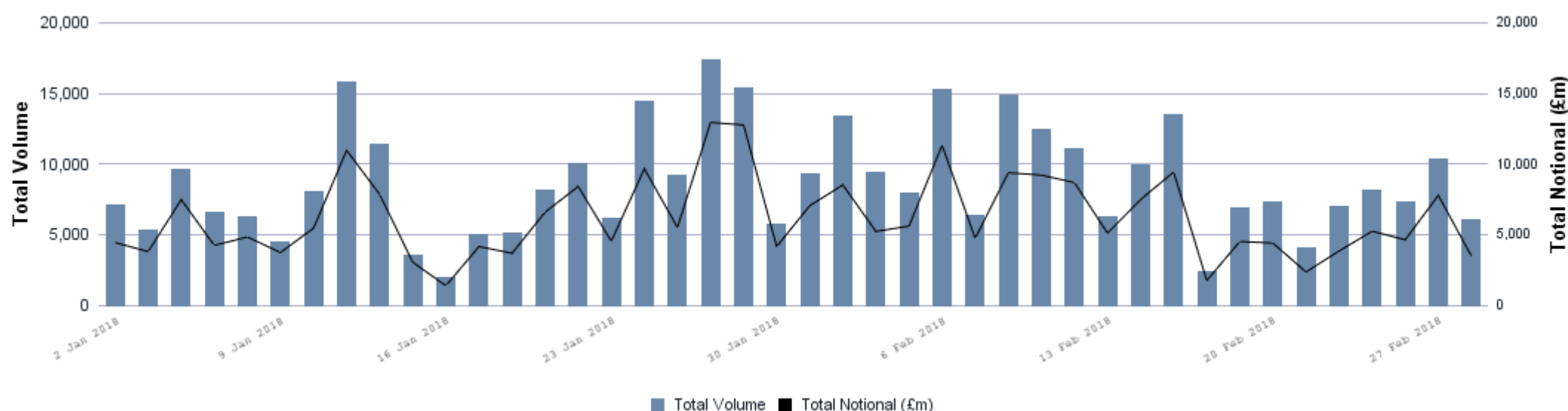


February 2018

Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	28 February 2018	February 2018		January 2018		2018 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
Bobl Future	40	20	2	110	13	130	15
Bund Future	30	1,300	182	750	106	2,050	288
Three month Euribor Future	98,109	86,660	76,683	115,292	101,717	201,952	178,399
Three month Sterling Future	100,931	91,914	45,957	69,887	34,944	161,801	80,901
Total	199,110	179,894	122,824	186,039	136,779	365,933	259,603

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI9Z	16/12/2019	15,167
2 Three month Euribor Future	EUI9U	16/09/2019	13,779
3 Three month Sterling Future	STL9M	19/06/2019	12,883
4 Three month Euribor Future	EUI9H	18/03/2019	12,209
5 Three month Sterling Future	STL9U	18/09/2019	12,178
6 Three month Euribor Future	EUI9M	17/06/2019	11,968
7 Three month Sterling Future	STL9H	20/03/2019	11,234
8 Three month Sterling Future	STL8Z	19/12/2018	10,385
9 Three month Euribor Future	EUI8Z	17/12/2018	10,273
10 Three month Sterling Future	STL9Z	18/12/2019	9,984
11 Three month Sterling Future	STL8M	20/06/2018	9,302
12 Three month Sterling Future	STL8U	19/09/2018	8,850
13 Three month Sterling Future	STL8H	21/03/2018	6,524
14 Three month Euribor Future	EUI0M	15/06/2020	4,293
15 Three month Euribor Future	EUI8U	17/09/2018	4,231
16 Three month Euribor Future	EUI8M	18/06/2018	3,722
17 Three month Euribor Future	EUI0H	16/03/2020	3,136
18 Three month Euribor Future	EUI0Z	14/12/2020	3,067
19 Three month Euribor Future	EUI0U	14/09/2020	3,035
20 Three month Sterling Future	STL0H	18/03/2020	2,870
21 Three month Sterling Future	STL0M	17/06/2020	2,749
22 Three month Sterling Future	STL0U	16/09/2020	2,351
23 Three month Sterling Future	STL0Z	16/12/2020	1,342
24 Bund Future	BND8H	08/03/2018	1,300
25 Three month Euribor Future	EUI8H	19/03/2018	956

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI9Z	16/12/2019	31,427
2 Three month Euribor Future	EUI9U	16/09/2019	29,501
3 Three month Euribor Future	EUI9M	17/06/2019	28,628
4 Three month Euribor Future	EUI8Z	17/12/2018	28,543
5 Three month Euribor Future	EUI9H	18/03/2019	24,292
6 Three month Sterling Future	STL9H	20/03/2019	22,228
7 Three month Sterling Future	STL9U	18/09/2019	20,665
8 Three month Sterling Future	STL9M	19/06/2019	20,490
9 Three month Sterling Future	STL8U	19/09/2018	18,562
10 Three month Sterling Future	STL8Z	19/12/2018	18,229
11 Three month Sterling Future	STL9Z	18/12/2019	17,030
12 Three month Sterling Future	STL8M	20/06/2018	15,613
13 Three month Euribor Future	EUI8U	17/09/2018	14,738
14 Three month Euribor Future	EUI8M	18/06/2018	13,046
15 Three month Sterling Future	STL8H	21/03/2018	8,908
16 Three month Euribor Future	EUI0M	15/06/2020	7,450
17 Three month Euribor Future	EUI0H	16/03/2020	7,029
18 Three month Euribor Future	EUI0U	14/09/2020	6,746
19 Three month Sterling Future	STL0H	18/03/2020	6,480
20 Three month Sterling Future	STL0M	17/06/2020	4,716
21 Three month Euribor Future	EUI0Z	14/12/2020	4,577
22 Three month Euribor Future	EUI8H	19/03/2018	4,373
23 Three month Sterling Future	STL0U	16/09/2020	3,372
24 Three month Sterling Future	STL0Z	16/12/2020	2,685
25 Bund Future	BND8H	08/03/2018	2,050