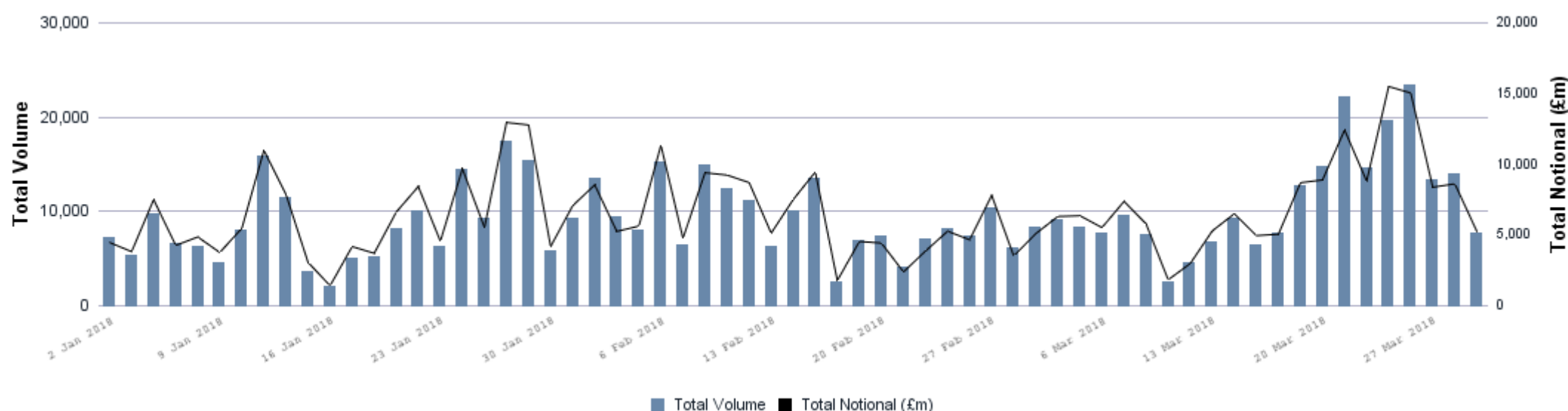


March 2018

Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	29 March 2018	March 2018		February 2018		2018 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
Bobl Future	60	342	39	20	2	472	55
Bund Future	25	495	70	1,300	182	2,545	357
Long Gilt Future	0	2	0			2	0
Schatz Future	0	2	0			2	0
Three month Euribor Future	100,471	104,630	92,244	86,660	76,683	306,582	270,643
Three month Sterling Future	103,321	123,902	61,951	91,914	45,957	285,703	142,852
Total	203,877	229,373	154,304	179,894	122,824	595,306	413,907

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Sterling Future	STL8Z	19/12/2018	22,774
2 Three month Sterling Future	STL9H	20/03/2019	16,743
3 Three month Euribor Future	EUI9Z	16/12/2019	16,042
4 Three month Sterling Future	STL9M	19/06/2019	14,489
5 Three month Euribor Future	EUI9H	18/03/2019	14,047
6 Three month Sterling Future	STL8M	20/06/2018	13,480
7 Three month Sterling Future	STL0H	18/03/2020	12,264
8 Three month Sterling Future	STL9Z	18/12/2019	12,074
9 Three month Euribor Future	EUI8Z	17/12/2018	12,040
10 Three month Euribor Future	EUI8M	18/06/2018	11,743
11 Three month Sterling Future	STL9U	18/09/2019	11,328
12 Three month Euribor Future	EUI9M	17/06/2019	9,480
13 Three month Euribor Future	EUI0H	16/03/2020	9,341
14 Three month Euribor Future	EUI9U	16/09/2019	9,061
15 Three month Euribor Future	EUI8U	17/09/2018	8,678
16 Three month Sterling Future	STL8U	19/09/2018	6,854
17 Three month Euribor Future	EUI0M	15/06/2020	5,266
18 Three month Euribor Future	EUI0U	14/09/2020	4,375
19 Three month Sterling Future	STL0M	17/06/2020	3,727
20 Three month Sterling Future	STL0Z	16/12/2020	3,555
21 Three month Euribor Future	EUI0Z	14/12/2020	3,150
22 Three month Sterling Future	STL8H	21/03/2018	2,794
23 Three month Sterling Future	STL0U	16/09/2020	2,502
24 Three month Sterling Future	STL1H	17/03/2021	1,101
25 Three month Euribor Future	EUI1H	15/03/2021	400

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI9Z	16/12/2019	47,469
2 Three month Sterling Future	STL8Z	19/12/2018	41,003
3 Three month Euribor Future	EUI8Z	17/12/2018	40,583
4 Three month Sterling Future	STL9H	20/03/2019	38,971
5 Three month Euribor Future	EUI9U	16/09/2019	38,562
6 Three month Euribor Future	EUI9H	18/03/2019	38,339
7 Three month Euribor Future	EUI9M	17/06/2019	38,108
8 Three month Sterling Future	STL9M	19/06/2019	34,979
9 Three month Sterling Future	STL9U	18/09/2019	31,993
10 Three month Sterling Future	STL9Z	18/12/2019	29,104
11 Three month Sterling Future	STL8M	20/06/2018	29,093
12 Three month Sterling Future	STL8U	19/09/2018	25,416
13 Three month Euribor Future	EUI8M	18/06/2018	24,789
14 Three month Euribor Future	EUI8U	17/09/2018	23,416
15 Three month Sterling Future	STL0H	18/03/2020	18,744
16 Three month Euribor Future	EUI0H	16/03/2020	16,370
17 Three month Euribor Future	EUI0M	15/06/2020	12,716
18 Three month Sterling Future	STL8H	21/03/2018	11,702
19 Three month Euribor Future	EUI0U	14/09/2020	11,121
20 Three month Sterling Future	STL0M	17/06/2020	8,443
21 Three month Euribor Future	EUI0Z	14/12/2020	7,727
22 Three month Sterling Future	STL0Z	16/12/2020	6,240
23 Three month Sterling Future	STL0U	16/09/2020	5,874
24 Three month Euribor Future	EUI8H	19/03/2018	4,705
25 Three month Sterling Future	STL1H	17/03/2021	2,374