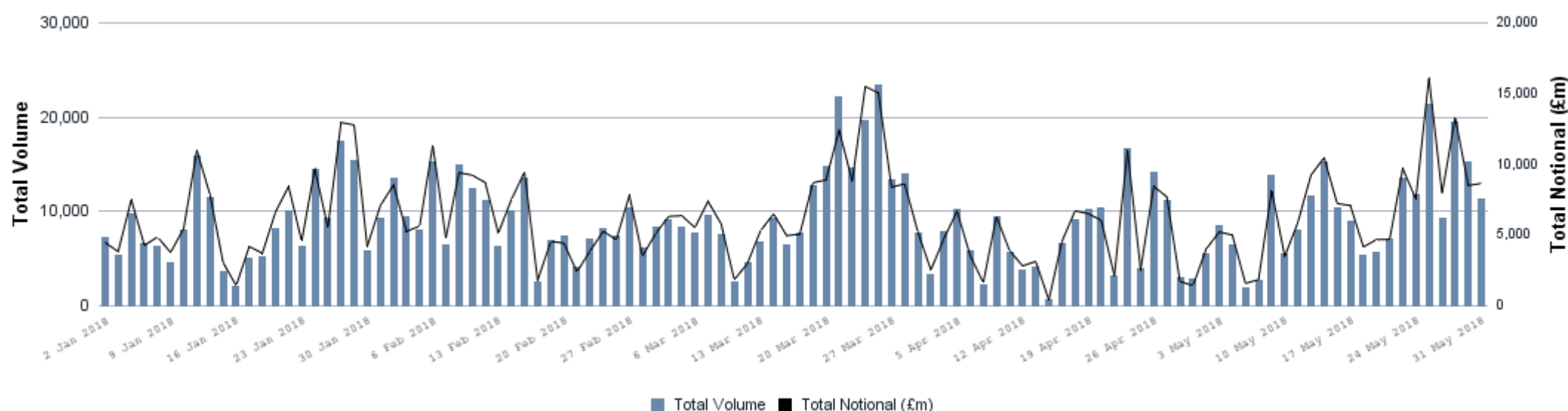


## Daily Volume and Notional (£m)



## Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	31 May 2018	May 2018		April 2018		2018 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
<b>Bobl Future</b>	190	340	39	220	25	1,032	118
<b>Bund Future</b>	193	560	77	220	30	3,325	465
<b>Schatz Future</b>	0	80	8			82	8
<b>Three month Euribor Future</b>	108,070	125,063	107,906	61,303	53,113	492,948	431,663
<b>Three Month SONIA Future</b>	2,185	13,802	6,901	4	2	13,806	6,903
<b>Three month Sterling Future</b>	119,910	81,023	40,512	78,775	39,388	445,501	222,751
<b>Total</b>	<b>230,548</b>	<b>220,868</b>	<b>155,442</b>	<b>140,522</b>	<b>92,558</b>	<b>956,694</b>	<b>661,907</b>

## Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI9M	17/06/2019	22,804
2 Three month Euribor Future	EUI8Z	17/12/2018	19,634
3 Three month Sterling Future	STL8Z	19/12/2018	15,302
4 Three month Sterling Future	STL8U	19/09/2018	15,170
5 Three month Sterling Future	STL9H	20/03/2019	13,702
6 Three month Euribor Future	EUI9H	18/03/2019	12,800
7 Three month Euribor Future	EUI8U	17/09/2018	12,258
8 Three month Euribor Future	EUI9Z	16/12/2019	11,109
9 Three month Euribor Future	EUI0U	14/09/2020	9,384
10 Three month Euribor Future	EUI0H	16/03/2020	9,100
11 Three month Euribor Future	EUI9U	16/09/2019	9,052
12 Three month Sterling Future	STL9Z	18/12/2019	7,759
13 Three month Sterling Future	STL8M	20/06/2018	7,443
14 Three month Sterling Future	STL9M	19/06/2019	7,027
15 Three month Euribor Future	EUI8M	18/06/2018	6,672
16 Three month Sterling Future	STL9U	18/09/2019	6,206
17 Three month Euribor Future	EUI0Z	14/12/2020	4,507
18 Three month Euribor Future	EUI0M	15/06/2020	4,211
19 Three Month SONIA Future	SON8U	19/12/2018	3,005
20 Three month Sterling Future	STL0H	18/03/2020	2,538
21 Three Month SONIA Future	SON8Z	20/03/2019	2,482
22 Three Month SONIA Future	SON9H	19/06/2019	2,079
23 Three month Sterling Future	STL0M	17/06/2020	2,019
24 Three Month SONIA Future	SON8M	19/09/2018	1,758
25 Three Month SONIA Future	SON9M	18/09/2019	1,579

## Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI9Z	16/12/2019	72,102
2 Three month Euribor Future	EUI9M	17/06/2019	67,217
3 Three month Sterling Future	STL8Z	19/12/2018	65,863
4 Three month Euribor Future	EUI8Z	17/12/2018	63,382
5 Three month Sterling Future	STL9H	20/03/2019	60,869
6 Three month Euribor Future	EUI9U	16/09/2019	59,652
7 Three month Euribor Future	EUI9H	18/03/2019	57,273
8 Three month Sterling Future	STL9U	18/09/2019	53,898
9 Three month Sterling Future	STL9M	19/06/2019	49,684
10 Three month Sterling Future	STL8U	19/09/2018	47,852
11 Three month Sterling Future	STL9Z	18/12/2019	44,323
12 Three month Sterling Future	STL8M	20/06/2018	42,760
13 Three month Euribor Future	EUI8U	17/09/2018	37,037
14 Three month Euribor Future	EUI8M	18/06/2018	33,211
15 Three month Euribor Future	EUI0H	16/03/2020	30,174
16 Three month Sterling Future	STL0H	18/03/2020	26,542
17 Three month Euribor Future	EUI0U	14/09/2020	23,489
18 Three month Euribor Future	EUI0M	15/06/2020	19,980
19 Three month Euribor Future	EUI0Z	14/12/2020	14,307
20 Three month Sterling Future	STL0M	17/06/2020	12,050
21 Three month Sterling Future	STL8H	21/03/2018	11,702
22 Three month Sterling Future	STL0Z	16/12/2020	11,150
23 Three month Sterling Future	STL0U	16/09/2020	9,283
24 Three month Sterling Future	STL1H	17/03/2021	5,777
25 Three month Euribor Future	EUI8H	19/03/2018	4,705