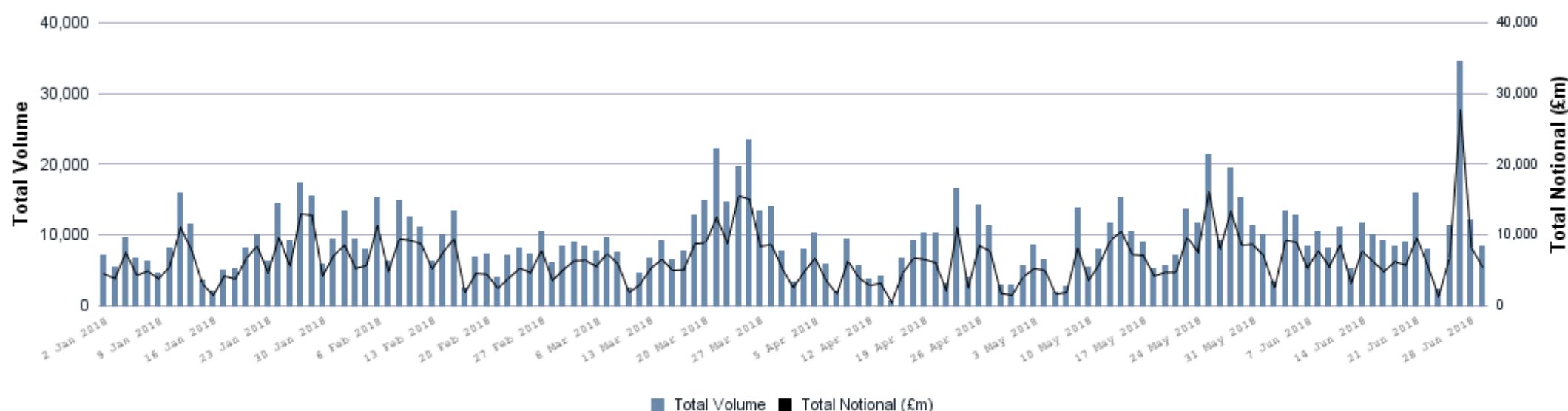


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	29 June 2018	June 2018		May 2018		2018 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
Bobl Future	70	470	53	340	39	1,502	172
Bund Future	100	613	85	560	77	3,938	550
Schatz Future	40	80	8	80	8	162	16
Three month Euribor Future	101,227	114,444	98,744	125,063	107,906	607,392	530,406
Three Month SONIA Future	4,184	43,890	21,945	13,802	6,901	57,696	28,848
Three month Sterling Future	113,199	63,395	31,698	81,023	40,512	508,896	254,448
Total	218,820	222,892	152,533	220,868	155,442	1,179,586	814,440

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI8U	17/09/2018	22,227
2 Three month Euribor Future	EUI8Z	17/12/2018	20,316
3 Three month Euribor Future	EUI9M	17/06/2019	11,808
4 Three month Sterling Future	STL9H	20/03/2019	10,857
5 Three month Sterling Future	STL8U	19/09/2018	10,290
6 Three Month SONIA Future	SON8Z	20/03/2019	10,273
7 Three month Euribor Future	EUI9H	18/03/2019	10,018
8 Three month Sterling Future	STL8Z	19/12/2018	9,831
9 Three month Euribor Future	EUI0H	16/03/2020	9,556
10 Three month Euribor Future	EUI9Z	16/12/2019	9,137
11 Three Month SONIA Future	SON9H	19/06/2019	8,678
12 Three Month SONIA Future	SON8U	19/12/2018	8,490
13 Three month Sterling Future	STL9Z	18/12/2019	8,422
14 Three month Sterling Future	STL9M	19/06/2019	6,892
15 Three month Euribor Future	EUI9U	16/09/2019	6,555
16 Three Month SONIA Future	SON9M	18/09/2019	6,514
17 Three month Euribor Future	EUI0Z	14/12/2020	5,528
18 Three month Sterling Future	STL9U	18/09/2019	4,901
19 Three month Euribor Future	EUI1H	15/03/2021	4,747
20 Three month Euribor Future	EUI0M	15/06/2020	4,653
21 Three month Euribor Future	EUI0U	14/09/2020	4,066
22 Three month Sterling Future	STL0H	18/03/2020	3,657
23 Three Month SONIA Future	SON9U	18/12/2019	3,314
24 Three Month SONIA Future	SON8M	19/09/2018	2,844
25 Three month Euribor Future	EUI1M	14/06/2021	2,358

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI8Z	17/12/2018	83,698
2 Three month Euribor Future	EUI9Z	16/12/2019	81,239
3 Three month Euribor Future	EUI9M	17/06/2019	79,025
4 Three month Sterling Future	STL8Z	19/12/2018	75,694
5 Three month Sterling Future	STL9H	20/03/2019	71,726
6 Three month Euribor Future	EUI9H	18/03/2019	67,291
7 Three month Euribor Future	EUI9U	16/09/2019	66,207
8 Three month Euribor Future	EUI8U	17/09/2018	59,264
9 Three month Sterling Future	STL9U	18/09/2019	58,799
10 Three month Sterling Future	STL8U	19/09/2018	58,142
11 Three month Sterling Future	STL9M	19/06/2019	56,576
12 Three month Sterling Future	STL9Z	18/12/2019	52,745
13 Three month Sterling Future	STL8M	20/06/2018	44,059
14 Three month Euribor Future	EUI0H	16/03/2020	39,730
15 Three month Euribor Future	EUI8M	18/06/2018	34,832
16 Three month Sterling Future	STL0H	18/03/2020	30,199
17 Three month Euribor Future	EUI0U	14/09/2020	27,555
18 Three month Euribor Future	EUI0M	15/06/2020	24,633
19 Three month Euribor Future	EUI0Z	14/12/2020	19,835
20 Three month Sterling Future	STL0M	17/06/2020	14,213
21 Three month Sterling Future	STL0Z	16/12/2020	13,483
22 Three Month SONIA Future	SON8Z	20/03/2019	12,755
23 Three month Sterling Future	STL8H	21/03/2018	11,702
24 Three Month SONIA Future	SON8U	19/12/2018	11,495
25 Three Month SONIA Future	SON9H	19/06/2019	10,757