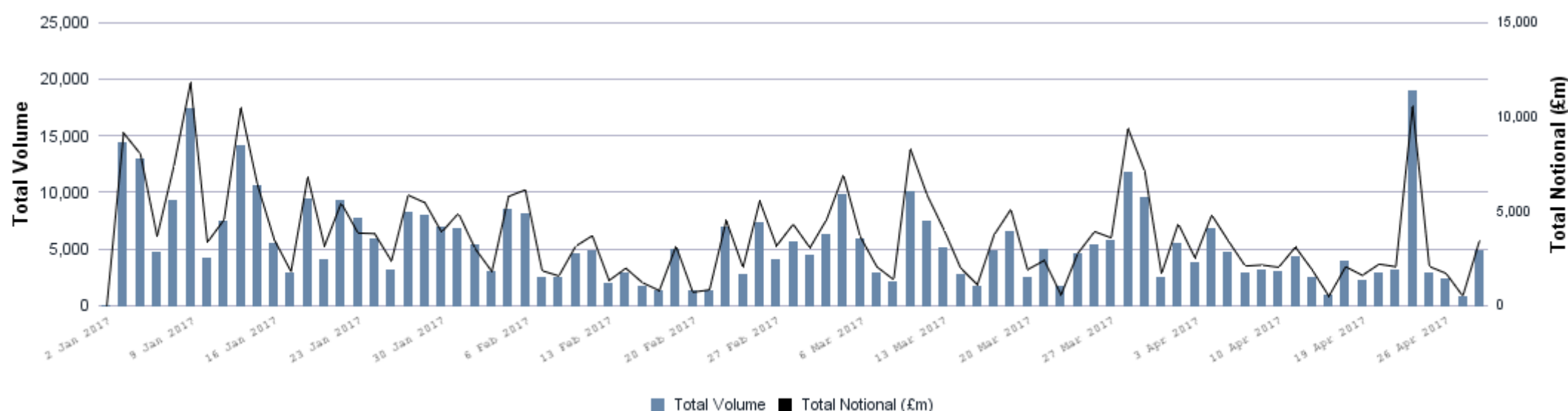


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	28 April 2017	April 2017		March 2017		2017 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
Bobl Future	125	816	92	2,842	324	4,213	479
Bund Future	132	1,000	138	582	81	2,291	318
Long Gilt Future	21	77	10	193	24	695	88
Schatz Future	503	2,093	200	9,630	935	15,920	1,539
Three month Euribor Future	45,408	38,494	32,701	90,011	77,869	261,795	224,926
Three month Sterling Future	49,955	30,763	15,382	20,052	10,026	164,720	82,360
Total	96,144	73,243	48,522	123,310	89,259	449,634	309,710

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Sterling Future	STL8U	19/09/2018	7,810
2 Three month Sterling Future	STL7U	20/09/2017	5,510
3 Three month Euribor Future	EUI8U	17/09/2018	5,110
4 Three month Euribor Future	EUI9H	18/03/2019	4,466
5 Three month Euribor Future	EUI8H	19/03/2018	4,307
6 Three month Euribor Future	EUI7Z	18/12/2017	3,847
7 Three month Euribor Future	EUI8Z	17/12/2018	3,701
8 Three month Sterling Future	STL8Z	19/12/2018	3,689
9 Three month Sterling Future	STL8M	20/06/2018	3,249
10 Three month Euribor Future	EUI8M	18/06/2018	3,131
11 Three month Sterling Future	STL9H	20/03/2019	3,024
12 Three month Sterling Future	STL8H	21/03/2018	3,012
13 Three month Euribor Future	EUI9Z	16/12/2019	2,760
14 Three month Euribor Future	EUI9U	16/09/2019	2,382
15 Three month Euribor Future	EUI0H	16/03/2020	2,356
16 Three month Euribor Future	EUI7U	18/09/2017	2,273
17 Schatz Future	SCH7M	08/06/2017	2,093
18 Three month Euribor Future	EUI9M	17/06/2019	2,079
19 Three month Euribor Future	EUI7M	19/06/2017	1,897
20 Three month Sterling Future	STL7M	21/06/2017	1,884
21 Three month Sterling Future	STL7Z	20/12/2017	1,703
22 Bund Future	BND7M	08/06/2017	1,000
23 Bobl Future	BBL7M	08/06/2017	816
24 Three month Sterling Future	STL9M	19/06/2019	503
25 Three month Sterling Future	STL9U	18/09/2019	252

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI8H	19/03/2018	34,794
2 Three month Euribor Future	EUI7Z	18/12/2017	31,863
3 Three month Euribor Future	EUI8Z	17/12/2018	31,600
4 Three month Euribor Future	EUI8U	17/09/2018	30,578
5 Three month Euribor Future	EUI8M	18/06/2018	29,264
6 Three month Sterling Future	STL8M	20/06/2018	27,161
7 Three month Sterling Future	STL8U	19/09/2018	26,282
8 Three month Sterling Future	STL8H	21/03/2018	24,591
9 Three month Sterling Future	STL8Z	19/12/2018	23,682
10 Three month Euribor Future	EUI7U	18/09/2017	22,932
11 Three month Sterling Future	STL7U	20/09/2017	19,399
12 Three month Euribor Future	EUI9H	18/03/2019	19,115
13 Three month Sterling Future	STL7Z	20/12/2017	18,311
14 Three month Euribor Future	EUI7M	19/06/2017	14,634
15 Three month Euribor Future	EUI9U	16/09/2019	13,874
16 Three month Euribor Future	EUI9Z	16/12/2019	12,871
17 Three month Euribor Future	EUI9M	17/06/2019	12,163
18 Three month Sterling Future	STL7M	21/06/2017	10,242
19 Schatz Future	SCH7M	08/06/2017	9,642
20 Three month Sterling Future	STL9H	20/03/2019	7,102
21 Schatz Future	SCH7H	08/03/2017	6,278
22 Three month Sterling Future	STL7H	15/03/2017	4,415
23 Three month Euribor Future	EUI0H	16/03/2020	3,884
24 Three month Euribor Future	EUI7H	13/03/2017	3,716
25 Bobl Future	BBL7M	08/06/2017	3,276