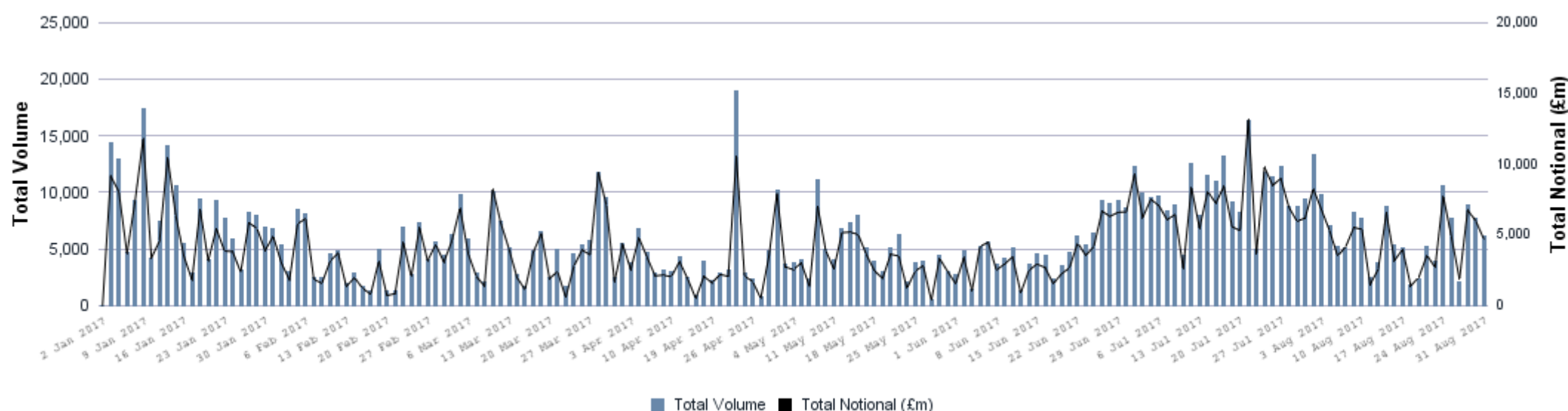


## Daily Volume and Notional (£m)



## Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	31 August 2017	August 2017		July 2017		2017 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
<b>Bobl Future</b>	30	30	4	415	48	6,570	748
<b>Bund Future</b>	16	415	62	1,066	153	6,775	957
<b>Schatz Future</b>	70	245	25	365	36	19,721	1,909
<b>Three month Euribor Future</b>	61,976	74,760	68,131	118,395	105,021	579,184	505,540
<b>Three month Sterling Future</b>	61,103	71,965	35,983	90,523	45,262	412,068	206,034
<b>Total</b>	<b>123,195</b>	<b>147,415</b>	<b>104,204</b>	<b>210,764</b>	<b>150,520</b>	<b>1,024,318</b>	<b>715,188</b>

## Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Sterling Future	STL8H	21/03/2018	14,846
2 Three month Euribor Future	EUI8Z	17/12/2018	13,034
3 Three month Euribor Future	EUI9M	17/06/2019	11,527
4 Three month Euribor Future	EUI9H	18/03/2019	11,303
5 Three month Sterling Future	STL9M	19/06/2019	10,629
6 Three month Sterling Future	STL7Z	20/12/2017	9,237
7 Three month Euribor Future	EUI8U	17/09/2018	9,085
8 Three month Sterling Future	STL9H	20/03/2019	8,985
9 Three month Euribor Future	EUI8M	18/06/2018	6,659
10 Three month Euribor Future	EUI8H	19/03/2018	6,488
11 Three month Sterling Future	STL8M	20/06/2018	6,272
12 Three month Sterling Future	STL8Z	19/12/2018	5,898
13 Three month Sterling Future	STL8U	19/09/2018	4,111
14 Three month Euribor Future	EUI7Z	18/12/2017	3,707
15 Three month Sterling Future	STL0H	18/03/2020	3,610
16 Three month Euribor Future	EUI9Z	16/12/2019	2,959
17 Three month Euribor Future	EUI0M	15/06/2020	2,704
18 Three month Euribor Future	EUI9U	16/09/2019	2,687
19 Three month Euribor Future	EUI7U	18/09/2017	2,595
20 Three month Sterling Future	STL9U	18/09/2019	2,318
21 Three month Sterling Future	STL7U	20/09/2017	2,111
22 Three month Sterling Future	STL0M	17/06/2020	1,904
23 Three month Euribor Future	EUI0H	16/03/2020	1,837
24 Three month Sterling Future	STL9Z	18/12/2019	1,201
25 Three month Sterling Future	STL0Z	16/12/2020	759

## Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI8Z	17/12/2018	79,611
2 Three month Euribor Future	EUI8U	17/09/2018	70,022
3 Three month Euribor Future	EUI8H	19/03/2018	66,884
4 Three month Euribor Future	EUI9H	18/03/2019	62,854
5 Three month Euribor Future	EUI8M	18/06/2018	60,939
6 Three month Euribor Future	EUI9M	17/06/2019	55,781
7 Three month Sterling Future	STL8H	21/03/2018	54,561
8 Three month Sterling Future	STL8M	20/06/2018	53,912
9 Three month Sterling Future	STL8Z	19/12/2018	53,129
10 Three month Sterling Future	STL8U	19/09/2018	52,402
11 Three month Euribor Future	EUI7Z	18/12/2017	49,322
12 Three month Sterling Future	STL9H	20/03/2019	47,662
13 Three month Sterling Future	STL7Z	20/12/2017	46,670
14 Three month Euribor Future	EUI7U	18/09/2017	33,409
15 Three month Sterling Future	STL9M	19/06/2019	30,651
16 Three month Euribor Future	EUI9U	16/09/2019	29,001
17 Three month Sterling Future	STL7U	20/09/2017	27,693
18 Three month Euribor Future	EUI9Z	16/12/2019	25,068
19 Three month Euribor Future	EUI7M	19/06/2017	18,696
20 Three month Euribor Future	EUI0H	16/03/2020	16,030
21 Schatz Future	SCH7M	08/06/2017	12,253
22 Three month Sterling Future	STL7M	21/06/2017	12,154
23 Three month Sterling Future	STL0H	18/03/2020	8,242
24 Three month Euribor Future	EUI0M	15/06/2020	7,419
25 Three month Sterling Future	STL9U	18/09/2019	7,417