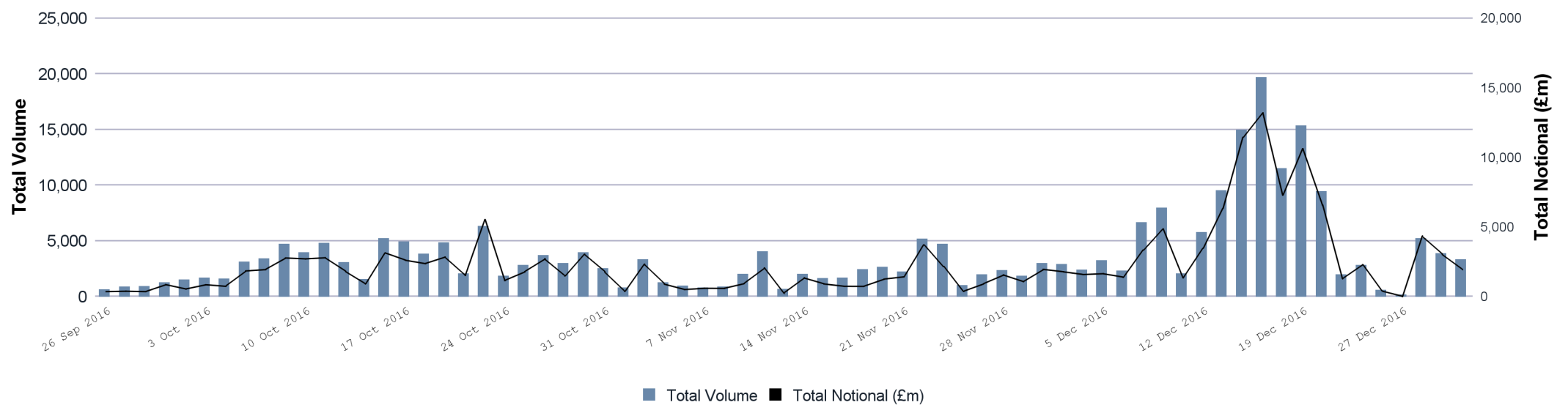


Daily Volume and Notional (£m)



■ Total Volume ■ Total Notional (£m)

Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	30 December 2016	December 2016		November 2016		2016 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
Bobl Future	16	501	56	1,730	197	3,644	416
Bund Future	14	883	120	2,195	305	3,908	546
Long Gilt Future	53	214	26	380	47	774	97
Schatz Future	55	2,051	194	3,810	368	8,284	802
Three month Euribor Future	21,367	71,915	60,528	19,140	16,578	123,564	106,142
Three month Sterling Future	17,840	54,724	27,362	18,656	9,328	112,348	56,174
Total	39,345	130,288	88,286	45,911	26,823	252,522	164,176

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI8H	19/03/2018	13,005
2 Three month Euribor Future	EUI8M	18/06/2018	11,598
3 Three month Sterling Future	STL8H	21/03/2018	10,741
4 Three month Euribor Future	EUI8U	17/09/2018	10,355
5 Three month Sterling Future	STL8U	19/09/2018	8,962
6 Three month Sterling Future	STL7Z	20/12/2017	8,355
7 Three month Euribor Future	EUI7Z	18/12/2017	8,157
8 Three month Sterling Future	STL8M	20/06/2018	6,805
9 Three month Euribor Future	EUI8Z	17/12/2018	6,687
10 Three month Sterling Future	STL7U	20/09/2017	6,662
11 Three month Sterling Future	STL7H	15/03/2017	6,141
12 Three month Sterling Future	STL7M	21/06/2017	5,026
13 Three month Euribor Future	EUI9M	17/06/2019	4,732
14 Three month Euribor Future	EUI9H	18/03/2019	4,651
15 Three month Euribor Future	EUI7U	18/09/2017	4,525
16 Three month Euribor Future	EUI9U	16/09/2019	4,005
17 Three month Euribor Future	EUI7M	19/06/2017	1,796
18 Three month Euribor Future	EUI9Z	16/12/2019	1,328
19 Schatz Future	SCH6Z	08/12/2016	1,087
20 Three month Sterling Future	STL6Z	21/12/2016	1,062
21 Schatz Future	SCH7H	08/03/2017	964
22 Three month Euribor Future	EUI7H	13/03/2017	606
23 Bund Future	BND7H	08/03/2017	564
24 Three month Euribor Future	EUI6Z	19/12/2016	420
25 Three month Sterling Future	STL9M	19/06/2019	350

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI8H	19/03/2018	18,894
2 Three month Sterling Future	STL8H	21/03/2018	17,168
3 Three month Sterling Future	STL7U	20/09/2017	16,751
4 Three month Euribor Future	EUI8M	18/06/2018	16,468
5 Three month Sterling Future	STL7Z	20/12/2017	16,351
6 Three month Euribor Future	EUI7Z	18/12/2017	15,120
7 Three month Euribor Future	EUI8U	17/09/2018	14,525
8 Three month Sterling Future	STL8U	19/09/2018	14,217
9 Three month Euribor Future	EUI7U	18/09/2017	12,895
10 Three month Sterling Future	STL8M	20/06/2018	12,695
11 Three month Sterling Future	STL7M	21/06/2017	11,567
12 Three month Sterling Future	STL7H	15/03/2017	11,480
13 Three month Euribor Future	EUI7M	19/06/2017	9,273
14 Three month Euribor Future	EUI7H	13/03/2017	7,929
15 Three month Euribor Future	EUI8Z	17/12/2018	7,639
16 Schatz Future	SCH6Z	08/12/2016	7,120
17 Three month Euribor Future	EUI9H	18/03/2019	5,101
18 Three month Euribor Future	EUI9M	17/06/2019	4,958
19 Three month Euribor Future	EUI6Z	19/12/2016	4,909
20 Three month Sterling Future	STL6Z	21/12/2016	4,771
21 Three month Euribor Future	EUI9U	16/09/2019	4,330
22 Bobl Future	BBL6Z	08/12/2016	3,321
23 Bund Future	BND6Z	08/12/2016	3,271
24 Three month Sterling Future	STL9H	20/03/2019	2,823
25 Three month Sterling Future	STL8Z	19/12/2018	1,836