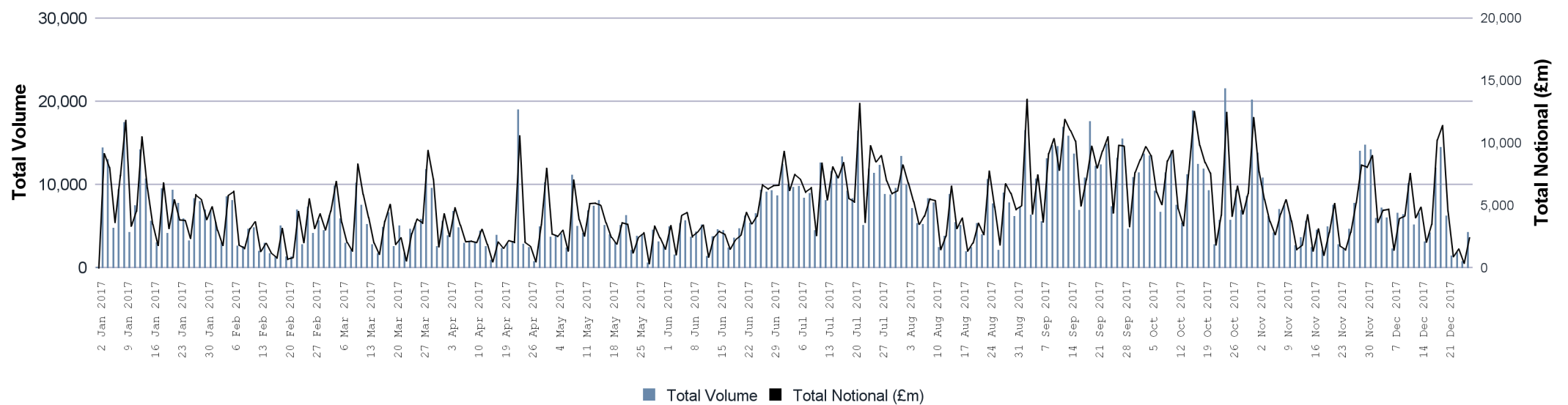


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	29 December 2017	December 2017		November 2017		2017 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
Bobl Future	20	170	20	30	3	7,060	806
Bund Future	0	430	62	487	70	8,403	1,192
Long Gilt Future	0					866	110
Schatz Future	0			40	4	19,871	1,924
Three Month Euribor Future	81,024	69,319	61,181	44,237	39,222	927,158	815,238
Three Month Sterling Future	81,348	47,071	23,536	108,780	54,390	807,333	403,667
Total	162,392	116,990	84,798	153,574	93,690	1,770,691	1,222,935

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI9M	17/06/2019	12,111
2 Three Month Euribor Future	EUI9U	16/09/2019	9,931
3 Three Month Sterling Future	STL8Z	19/12/2018	9,695
4 Three Month Euribor Future	EUI9Z	16/12/2019	9,651
5 Three Month Euribor Future	EUI8Z	17/12/2018	9,292
6 Three Month Sterling Future	STL8U	19/09/2018	6,819
7 Three Month Sterling Future	STL9H	20/03/2019	6,545
8 Three Month Euribor Future	EUI8M	18/06/2018	5,778
9 Three Month Euribor Future	EUI9H	18/03/2019	5,671
10 Three Month Sterling Future	STL8M	20/06/2018	5,477
11 Three Month Sterling Future	STL9M	19/06/2019	5,348
12 Three Month Euribor Future	EUI8U	17/09/2018	4,828
13 Three Month Sterling Future	STL9U	18/09/2019	4,345
14 Three Month Euribor Future	EUI0U	14/09/2020	3,281
15 Three Month Sterling Future	STL8H	21/03/2018	2,884
16 Three Month Euribor Future	EUI0H	16/03/2020	2,469
17 Three Month Sterling Future	STL7Z	20/12/2017	2,179
18 Three Month Euribor Future	EUI0M	15/06/2020	2,069
19 Three Month Euribor Future	EUI8H	19/03/2018	2,010
20 Three Month Euribor Future	EUI7Z	18/12/2017	1,643
21 Three Month Sterling Future	STL9Z	18/12/2019	1,241
22 Three Month Sterling Future	STL0H	18/03/2020	1,048
23 Three Month Sterling Future	STL0U	16/09/2020	688
24 Three Month Sterling Future	STL0M	17/06/2020	452
25 Three Month Euribor Future	EUI0Z	14/12/2020	384

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI8Z	17/12/2018	121,060
2 Three Month Euribor Future	EUI9H	18/03/2019	115,521
3 Three Month Sterling Future	STL8M	20/06/2018	106,768
4 Three Month Sterling Future	STL8U	19/09/2018	106,536
5 Three Month Euribor Future	EUI8U	17/09/2018	104,690
6 Three Month Sterling Future	STL8Z	19/12/2018	103,701
7 Three Month Euribor Future	EUI9M	17/06/2019	102,835
8 Three Month Sterling Future	STL9H	20/03/2019	98,562
9 Three Month Euribor Future	EUI8M	18/06/2018	88,258
10 Three Month Euribor Future	EUI8H	19/03/2018	82,010
11 Three Month Sterling Future	STL9M	19/06/2019	81,965
12 Three Month Euribor Future	EUI9U	16/09/2019	79,691
13 Three Month Sterling Future	STL8H	21/03/2018	77,791
14 Three Month Sterling Future	STL7Z	20/12/2017	71,619
15 Three Month Euribor Future	EUI7Z	18/12/2017	57,643
16 Three Month Euribor Future	EUI7U	18/09/2017	47,931
17 Three Month Euribor Future	EUI9Z	16/12/2019	45,404
18 Three Month Sterling Future	STL9U	18/09/2019	43,436
19 Three Month Sterling Future	STL7U	20/09/2017	32,670
20 Three Month Euribor Future	EUI0H	16/03/2020	27,846
21 Three Month Sterling Future	STL9Z	18/12/2019	23,336
22 Three Month Sterling Future	STL0H	18/03/2020	21,803
23 Three Month Euribor Future	EUI7M	19/06/2017	18,696
24 Three Month Euribor Future	EUI0M	15/06/2020	16,343
25 Schatz Future	SCH7M	08/06/2017	12,253