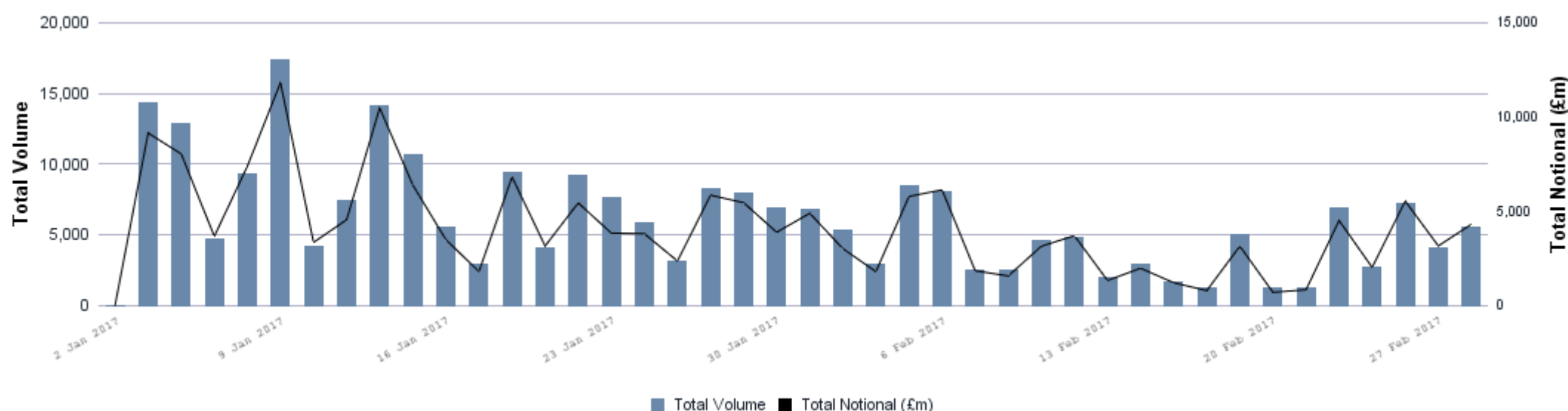


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	28 February 2017	February 2017		January 2017		2017 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
Bobl Future	60	477	54	78	9	555	63
Bund Future	31	421	59	288	40	709	99
Long Gilt Future	2	234	30	191	24	425	53
Schatz Future	265	2,517	241	1,680	163	4,197	404
Three month Euribor Future	31,727	49,488	42,205	83,802	72,151	133,290	114,356
Three month Sterling Future	34,112	27,535	13,768	86,370	43,185	113,905	56,953
Total	66,197	80,672	56,356	172,409	115,572	253,081	171,929

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI8H	19/03/2018	6,806
2 Three month Euribor Future	EUI8U	17/09/2018	6,589
3 Three month Euribor Future	EUI7Z	18/12/2017	6,383
4 Three month Sterling Future	STL8M	20/06/2018	5,154
5 Three month Euribor Future	EUI8M	18/06/2018	4,919
6 Three month Euribor Future	EUI7U	18/09/2017	4,733
7 Three month Euribor Future	EUI7M	19/06/2017	4,195
8 Three month Euribor Future	EUI8Z	17/12/2018	4,136
9 Three month Sterling Future	STL8H	21/03/2018	4,126
10 Three month Sterling Future	STL7Z	20/12/2017	3,776
11 Three month Sterling Future	STL8Z	19/12/2018	3,449
12 Three month Sterling Future	STL7M	21/06/2017	3,331
13 Three month Euribor Future	EUI9H	18/03/2019	3,308
14 Three month Euribor Future	EUI9U	16/09/2019	2,730
15 Three month Sterling Future	STL7U	20/09/2017	2,591
16 Three month Sterling Future	STL8U	19/09/2018	2,509
17 Three month Sterling Future	STL7H	15/03/2017	2,299
18 Three month Euribor Future	EUI9Z	16/12/2019	2,295
19 Schatz Future	SCH7H	08/03/2017	2,267
20 Three month Euribor Future	EUI9M	17/06/2019	1,803
21 Three month Euribor Future	EUI7H	13/03/2017	1,511
22 Bobl Future	BBL7H	08/03/2017	437
23 Bund Future	BND7H	08/03/2017	383
24 Schatz Future	SCH7M	08/06/2017	250
25 Long Gilt Future	GLT7H	29/03/2017	220

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Sterling Future	STL8M	20/06/2018	21,318
2 Three month Euribor Future	EUI8Z	17/12/2018	20,635
3 Three month Sterling Future	STL8H	21/03/2018	19,082
4 Three month Euribor Future	EUI8U	17/09/2018	19,080
5 Three month Sterling Future	STL8Z	19/12/2018	17,328
6 Three month Sterling Future	STL8U	19/09/2018	17,226
7 Three month Euribor Future	EUI8M	18/06/2018	16,244
8 Three month Euribor Future	EUI8H	19/03/2018	14,671
9 Three month Euribor Future	EUI7Z	18/12/2017	13,735
10 Three month Sterling Future	STL7Z	20/12/2017	13,611
11 Three month Sterling Future	STL7U	20/09/2017	11,395
12 Three month Euribor Future	EUI7U	18/09/2017	10,739
13 Three month Euribor Future	EUI9H	18/03/2019	10,068
14 Three month Euribor Future	EUI9U	16/09/2019	7,498
15 Three month Sterling Future	STL7M	21/06/2017	6,904
16 Three month Euribor Future	EUI9Z	16/12/2019	6,389
17 Three month Euribor Future	EUI7M	19/06/2017	6,256
18 Three month Euribor Future	EUI9M	17/06/2019	5,543
19 Three month Sterling Future	STL7H	15/03/2017	4,087
20 Schatz Future	SCH7H	08/03/2017	3,947
21 Three month Euribor Future	EUI7H	13/03/2017	2,266
22 Three month Sterling Future	STL9H	20/03/2019	1,935
23 Bund Future	BND7H	08/03/2017	671
24 Bobl Future	BBL7H	08/03/2017	515
25 Three month Sterling Future	STL9M	19/06/2019	453