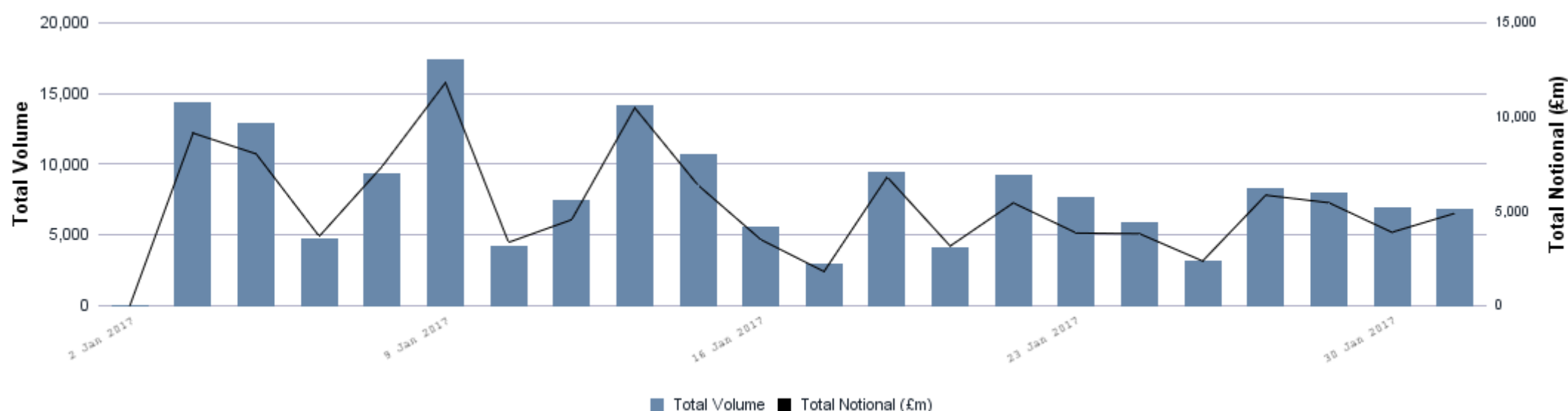


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	31 January 2017	January 2017		December 2016		2017 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
Bobl Future	18	78	9	501	56	78	9
Bund Future	37	288	40	883	120	288	40
Long Gilt Future	56	191	24	214	26	191	24
Schatz Future	194	1,680	163	2,051	194	1,680	163
Three month Euribor Future	27,612	83,802	72,151	71,915	60,528	83,802	72,151
Three month Sterling Future	35,136	86,370	43,185	54,724	27,362	86,370	43,185
Total	63,053	172,409	115,572	130,288	88,286	172,409	115,572

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI8Z	17/12/2018	16,499
2 Three month Sterling Future	STL8M	20/06/2018	16,164
3 Three month Sterling Future	STL8H	21/03/2018	14,956
4 Three month Sterling Future	STL8U	19/09/2018	14,717
5 Three month Sterling Future	STL8Z	19/12/2018	13,879
6 Three month Euribor Future	EUI8U	17/09/2018	12,491
7 Three month Euribor Future	EUI8M	18/06/2018	11,325
8 Three month Sterling Future	STL7Z	20/12/2017	9,835
9 Three month Sterling Future	STL7U	20/09/2017	8,804
10 Three month Euribor Future	EUI8H	19/03/2018	7,865
11 Three month Euribor Future	EUI7Z	18/12/2017	7,352
12 Three month Euribor Future	EUI9H	18/03/2019	6,760
13 Three month Euribor Future	EUI7U	18/09/2017	6,006
14 Three month Euribor Future	EUI9U	16/09/2019	4,768
15 Three month Euribor Future	EUI9Z	16/12/2019	4,094
16 Three month Euribor Future	EUI9M	17/06/2019	3,740
17 Three month Sterling Future	STL7M	21/06/2017	3,573
18 Three month Euribor Future	EUI7M	19/06/2017	2,061
19 Three month Sterling Future	STL9H	20/03/2019	1,860
20 Three month Sterling Future	STL7H	15/03/2017	1,788
21 Schatz Future	SCH7H	08/03/2017	1,680
22 Three month Euribor Future	EUI7H	13/03/2017	755
23 Three month Sterling Future	STL9M	19/06/2019	403
24 Bund Future	BND7H	08/03/2017	288
25 Three month Sterling Future	STL9U	18/09/2019	251

Most Traded in the Year by Total Volume

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