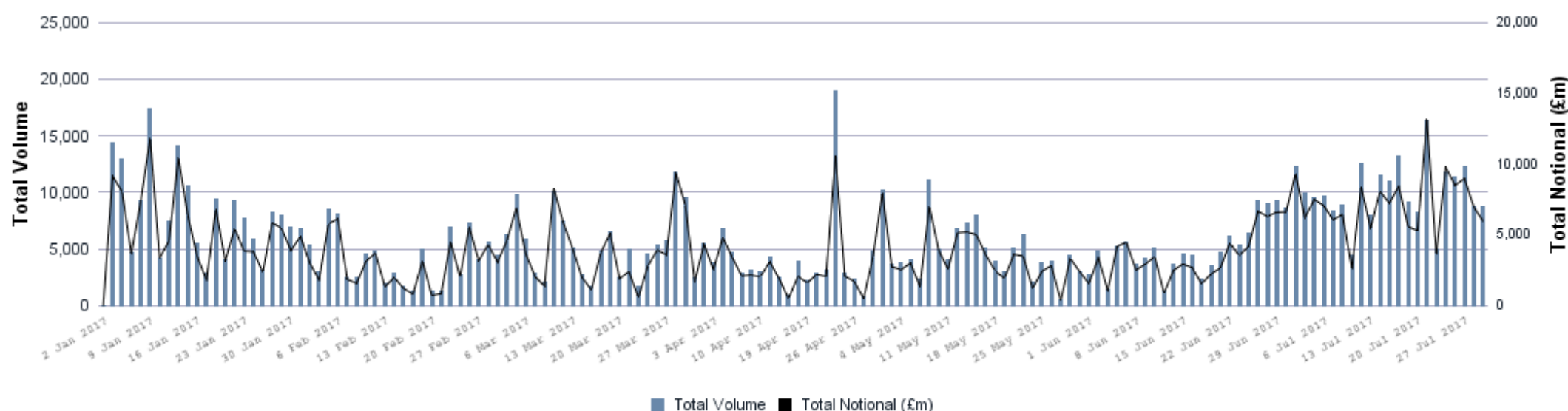


## Daily Volume and Notional (£m)



## Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	31 July 2017	July 2017		June 2017		2017 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
<b>Bobl Future</b>	30	415	48	710	83	6,540	745
<b>Bund Future</b>	39	1,066	153	1,625	234	6,360	895
<b>Schatz Future</b>	80	365	36	860	85	19,476	1,884
<b>Three month Euribor Future</b>	56,311	118,395	105,021	60,377	53,015	504,424	437,409
<b>Three month Sterling Future</b>	59,964	90,523	45,262	47,130	23,565	340,103	170,052
<b>Total</b>	<b>116,424</b>	<b>210,764</b>	<b>150,520</b>	<b>110,702</b>	<b>76,982</b>	<b>876,903</b>	<b>610,984</b>

## Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI9M	17/06/2019	20,375
2 Three month Euribor Future	EUI8Z	17/12/2018	18,535
3 Three month Euribor Future	EUI9H	18/03/2019	17,751
4 Three month Sterling Future	STL9H	20/03/2019	17,360
5 Three month Sterling Future	STL9M	19/06/2019	14,084
6 Three month Euribor Future	EUI8U	17/09/2018	13,106
7 Three month Euribor Future	EUI8H	19/03/2018	12,939
8 Three month Euribor Future	EUI8M	18/06/2018	11,264
9 Three month Sterling Future	STL7Z	20/12/2017	10,201
10 Three month Sterling Future	STL8Z	19/12/2018	9,508
11 Three month Sterling Future	STL8U	19/09/2018	8,118
12 Three month Sterling Future	STL8M	20/06/2018	7,585
13 Three month Sterling Future	STL8H	21/03/2018	6,562
14 Three month Euribor Future	EUI9U	16/09/2019	6,053
15 Three month Euribor Future	EUI0H	16/03/2020	5,670
16 Three month Euribor Future	EUI7Z	18/12/2017	4,756
17 Three month Sterling Future	STL9Z	18/12/2019	4,490
18 Three month Sterling Future	STL0H	18/03/2020	4,421
19 Three month Euribor Future	EUI9Z	16/12/2019	3,658
20 Three month Sterling Future	STL7U	20/09/2017	3,403
21 Three month Euribor Future	EUI0M	15/06/2020	2,985
22 Three month Sterling Future	STL0M	17/06/2020	2,205
23 Three month Sterling Future	STL9U	18/09/2019	2,058
24 Three month Euribor Future	EUI7U	18/09/2017	1,193
25 Bund Future	BND7U	07/09/2017	1,066

## Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI8Z	17/12/2018	66,577
2 Three month Euribor Future	EUI8U	17/09/2018	60,937
3 Three month Euribor Future	EUI8H	19/03/2018	60,396
4 Three month Euribor Future	EUI8M	18/06/2018	54,280
5 Three month Euribor Future	EUI9H	18/03/2019	51,551
6 Three month Sterling Future	STL8U	19/09/2018	48,291
7 Three month Sterling Future	STL8M	20/06/2018	47,640
8 Three month Sterling Future	STL8Z	19/12/2018	47,231
9 Three month Euribor Future	EUI7Z	18/12/2017	45,615
10 Three month Euribor Future	EUI9M	17/06/2019	44,254
11 Three month Sterling Future	STL8H	21/03/2018	39,715
12 Three month Sterling Future	STL9H	20/03/2019	38,677
13 Three month Sterling Future	STL7Z	20/12/2017	37,433
14 Three month Euribor Future	EUI7U	18/09/2017	30,814
15 Three month Euribor Future	EUI9U	16/09/2019	26,314
16 Three month Sterling Future	STL7U	20/09/2017	25,582
17 Three month Euribor Future	EUI9Z	16/12/2019	22,109
18 Three month Sterling Future	STL9M	19/06/2019	20,022
19 Three month Euribor Future	EUI7M	19/06/2017	18,696
20 Three month Euribor Future	EUI0H	16/03/2020	14,193
21 Schatz Future	SCH7M	08/06/2017	12,253
22 Three month Sterling Future	STL7M	21/06/2017	12,154
23 Schatz Future	SCH7H	08/03/2017	6,278
24 Three month Sterling Future	STL9Z	18/12/2019	5,520
25 Three month Sterling Future	STL9U	18/09/2019	5,099