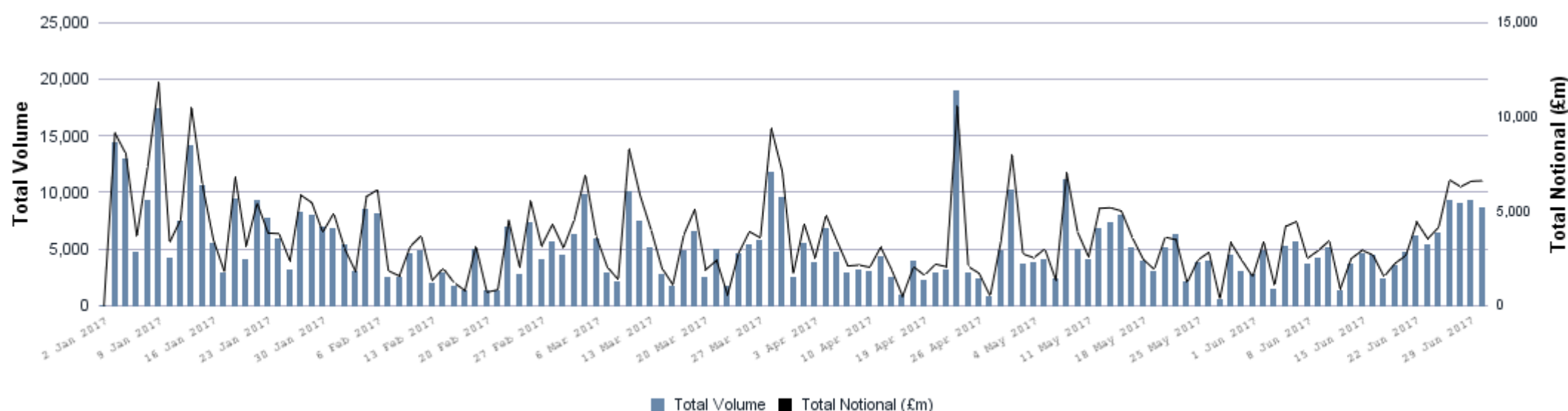


## Daily Volume and Notional (£m)



## Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	30 June 2017	June 2017		May 2017		2017 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
<b>Bobl Future</b>	80	710	83	1,202	135	6,125	696
<b>Bund Future</b>	147	1,625	234	1,378	190	5,294	742
<b>Long Gilt Future</b>	0	119	15	52	7	866	110
<b>Schatz Future</b>	240	860	85	2,331	224	19,111	1,848
<b>Three month Euribor Future</b>	51,151	60,377	53,015	63,857	54,447	386,029	332,388
<b>Three month Sterling Future</b>	57,513	47,130	23,565	37,730	18,865	249,580	124,790
<b>Total</b>	<b>109,131</b>	<b>110,821</b>	<b>76,997</b>	<b>106,550</b>	<b>73,867</b>	<b>667,005</b>	<b>460,574</b>

## Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Sterling Future	STL8U	19/09/2018	8,018
2 Three month Euribor Future	EUI9H	18/03/2019	7,824
3 Three month Sterling Future	STL8Z	19/12/2018	7,497
4 Three month Euribor Future	EUI9M	17/06/2019	7,419
5 Three month Euribor Future	EUI8Z	17/12/2018	7,294
6 Three month Euribor Future	EUI8H	19/03/2018	6,762
7 Three month Sterling Future	STL9H	20/03/2019	6,612
8 Three month Euribor Future	EUI8U	17/09/2018	6,450
9 Three month Sterling Future	STL7Z	20/12/2017	6,245
10 Three month Sterling Future	STL8M	20/06/2018	6,212
11 Three month Euribor Future	EUI8M	18/06/2018	6,178
12 Three month Sterling Future	STL8H	21/03/2018	4,241
13 Three month Euribor Future	EUI9U	16/09/2019	3,776
14 Three month Euribor Future	EUI9Z	16/12/2019	3,475
15 Three month Sterling Future	STL9M	19/06/2019	3,114
16 Three month Euribor Future	EUI7Z	18/12/2017	2,895
17 Three month Euribor Future	EUI0H	16/03/2020	2,740
18 Three month Euribor Future	EUI7U	18/09/2017	2,661
19 Three month Sterling Future	STL7U	20/09/2017	1,815
20 Three month Euribor Future	EUI7M	19/06/2017	1,729
21 Bund Future	BND7U	07/09/2017	1,495
22 Three month Euribor Future	EUI0M	15/06/2020	1,174
23 Three month Sterling Future	STL9U	18/09/2019	1,115
24 Three month Sterling Future	STL7M	21/06/2017	689
25 Three month Sterling Future	STL9Z	18/12/2019	662

## Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI8Z	17/12/2018	48,042
2 Three month Euribor Future	EUI8U	17/09/2018	47,831
3 Three month Euribor Future	EUI8H	19/03/2018	47,457
4 Three month Euribor Future	EUI8M	18/06/2018	43,016
5 Three month Euribor Future	EUI7Z	18/12/2017	40,859
6 Three month Sterling Future	STL8U	19/09/2018	40,173
7 Three month Sterling Future	STL8M	20/06/2018	40,055
8 Three month Sterling Future	STL8Z	19/12/2018	37,723
9 Three month Euribor Future	EUI9H	18/03/2019	33,800
10 Three month Sterling Future	STL8H	21/03/2018	33,153
11 Three month Euribor Future	EUI7U	18/09/2017	29,621
12 Three month Sterling Future	STL7Z	20/12/2017	27,232
13 Three month Euribor Future	EUI9M	17/06/2019	23,879
14 Three month Sterling Future	STL7U	20/09/2017	22,179
15 Three month Sterling Future	STL9H	20/03/2019	21,317
16 Three month Euribor Future	EUI9U	16/09/2019	20,261
17 Three month Euribor Future	EUI7M	19/06/2017	18,696
18 Three month Euribor Future	EUI9Z	16/12/2019	18,451
19 Schatz Future	SCH7M	08/06/2017	12,253
20 Three month Sterling Future	STL7M	21/06/2017	12,154
21 Three month Euribor Future	EUI0H	16/03/2020	8,523
22 Schatz Future	SCH7H	08/03/2017	6,278
23 Three month Sterling Future	STL9M	19/06/2019	5,938
24 Bobl Future	BBL7M	08/06/2017	4,643
25 Three month Sterling Future	STL7H	15/03/2017	4,415