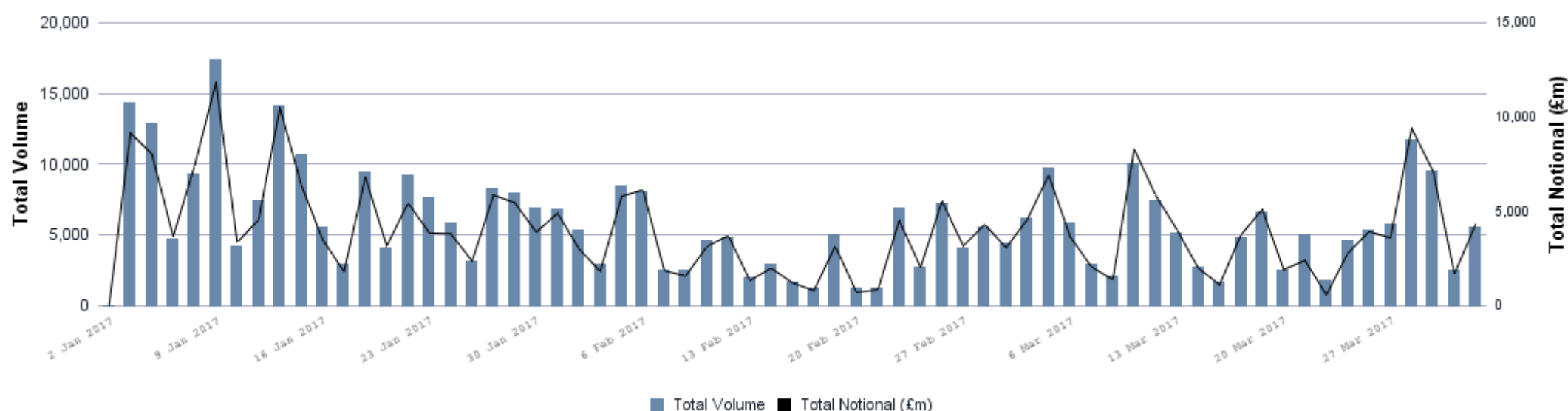


March 2017

Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	31 March 2017	March 2017		February 2017		2017 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
Bobl Future	98	2,842	324	477	54	3,397	387
Bund Future	136	582	81	421	59	1,291	180
Long Gilt Future	7	193	24	234	30	618	78
Schatz Future	70	9,630	935	2,517	241	13,827	1,339
Three month Euribor Future	34,099	90,011	77,869	49,488	42,205	223,301	192,225
Three month Sterling Future	27,657	20,052	10,026	27,535	13,768	133,957	66,979
Total	62,067	123,310	89,259	80,672	56,356	376,391	261,188

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI8H	19/03/2018	15,816
2 Three month Euribor Future	EUI7Z	18/12/2017	14,281
3 Three month Euribor Future	EUI7U	18/09/2017	9,920
4 Three month Euribor Future	EUI8M	18/06/2018	9,889
5 Schatz Future	SCH7M	08/06/2017	7,299
6 Three month Euribor Future	EUI8Z	17/12/2018	7,264
7 Three month Euribor Future	EUI7M	19/06/2017	6,481
8 Three month Euribor Future	EUI8U	17/09/2018	6,388
9 Three month Euribor Future	EUI9H	18/03/2019	4,581
10 Three month Euribor Future	EUI9M	17/06/2019	4,541
11 Three month Euribor Future	EUI9U	16/09/2019	3,994
12 Three month Euribor Future	EUI9Z	16/12/2019	3,722
13 Three month Sterling Future	STL7Z	20/12/2017	2,997
14 Three month Sterling Future	STL8Z	19/12/2018	2,665
15 Three month Sterling Future	STL8M	20/06/2018	2,594
16 Three month Sterling Future	STL8H	21/03/2018	2,497
17 Three month Sterling Future	STL7U	20/09/2017	2,494
18 Bobl Future	BBL7M	08/06/2017	2,420
19 Schatz Future	SCH7H	08/03/2017	2,331
20 Three month Sterling Future	STL9H	20/03/2019	2,143
21 Three month Sterling Future	STL7M	21/06/2017	1,454
22 Three month Euribor Future	EUI7H	13/03/2017	1,450
23 Three month Euribor Future	EUI0H	16/03/2020	1,393
24 Three month Sterling Future	STL8U	19/09/2018	1,246
25 Three month Sterling Future	STL9M	19/06/2019	984

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI8H	19/03/2018	30,487
2 Three month Euribor Future	EUI7Z	18/12/2017	28,016
3 Three month Euribor Future	EUI8Z	17/12/2018	27,899
4 Three month Euribor Future	EUI8M	18/06/2018	26,133
5 Three month Euribor Future	EUI8U	17/09/2018	25,468
6 Three month Sterling Future	STL8M	20/06/2018	23,912
7 Three month Sterling Future	STL8H	21/03/2018	21,579
8 Three month Euribor Future	EUI7U	18/09/2017	20,659
9 Three month Sterling Future	STL8Z	19/12/2018	19,993
10 Three month Sterling Future	STL8U	19/09/2018	18,472
11 Three month Sterling Future	STL7Z	20/12/2017	16,608
12 Three month Euribor Future	EUI9H	18/03/2019	14,649
13 Three month Sterling Future	STL7U	20/09/2017	13,889
14 Three month Euribor Future	EUI7M	19/06/2017	12,737
15 Three month Euribor Future	EUI9U	16/09/2019	11,492
16 Three month Euribor Future	EUI9Z	16/12/2019	10,111
17 Three month Euribor Future	EUI9M	17/06/2019	10,084
18 Three month Sterling Future	STL7M	21/06/2017	8,358
19 Schatz Future	SCH7M	08/06/2017	7,549
20 Schatz Future	SCH7H	08/03/2017	6,278
21 Three month Sterling Future	STL7H	15/03/2017	4,415
22 Three month Sterling Future	STL9H	20/03/2019	4,078
23 Three month Euribor Future	EUI7H	13/03/2017	3,716
24 Bobl Future	BBL7M	08/06/2017	2,460
25 Three month Euribor Future	EUI0H	16/03/2020	1,528