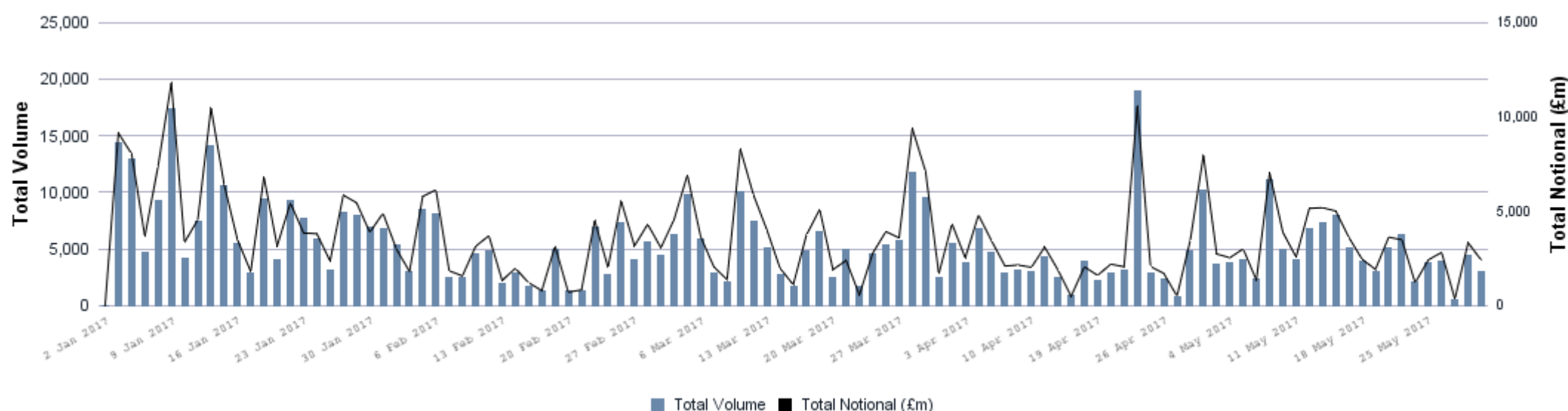


## Daily Volume and Notional (£m)



## Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	31 May 2017	May 2017		April 2017		2017 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
<b>Bobl Future</b>	143	1,202	135	816	92	5,415	614
<b>Bund Future</b>	60	1,378	190	1,000	138	3,669	508
<b>Long Gilt Future</b>	0	52	7	77	10	747	94
<b>Schatz Future</b>	307	2,331	224	2,093	200	18,251	1,763
<b>Three month Euribor Future</b>	47,046	63,857	54,447	38,494	32,701	325,652	279,373
<b>Three month Sterling Future</b>	59,291	37,730	18,865	30,763	15,382	202,450	101,225
<b>Total</b>	<b>106,847</b>	<b>106,550</b>	<b>73,867</b>	<b>73,243</b>	<b>48,522</b>	<b>556,184</b>	<b>383,577</b>

## Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI8U	17/09/2018	10,803
2 Three month Euribor Future	EUI8Z	17/12/2018	9,148
3 Three month Sterling Future	STL9H	20/03/2019	7,603
4 Three month Euribor Future	EUI8M	18/06/2018	7,574
5 Three month Euribor Future	EUI9H	18/03/2019	6,861
6 Three month Sterling Future	STL8M	20/06/2018	6,682
7 Three month Sterling Future	STL8Z	19/12/2018	6,544
8 Three month Euribor Future	EUI7Z	18/12/2017	6,101
9 Three month Euribor Future	EUI8H	19/03/2018	5,901
10 Three month Sterling Future	STL8U	19/09/2018	5,873
11 Three month Sterling Future	STL8H	21/03/2018	4,321
12 Three month Euribor Future	EUI9M	17/06/2019	4,297
13 Three month Euribor Future	EUI7U	18/09/2017	4,028
14 Three month Sterling Future	STL7Z	20/12/2017	2,676
15 Three month Euribor Future	EUI9U	16/09/2019	2,611
16 Three month Euribor Future	EUI7M	19/06/2017	2,333
17 Schatz Future	SCH7M	08/06/2017	2,331
18 Three month Euribor Future	EUI9Z	16/12/2019	2,105
19 Three month Euribor Future	EUI0H	16/03/2020	1,899
20 Bund Future	BND7M	08/06/2017	1,356
21 Three month Sterling Future	STL7M	21/06/2017	1,223
22 Bobl Future	BBL7M	08/06/2017	1,202
23 Three month Sterling Future	STL7U	20/09/2017	965
24 Three month Sterling Future	STL9M	19/06/2019	884
25 Three month Sterling Future	STL9U	18/09/2019	723

## Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI8U	17/09/2018	41,381
2 Three month Euribor Future	EUI8Z	17/12/2018	40,748
3 Three month Euribor Future	EUI8H	19/03/2018	40,695
4 Three month Euribor Future	EUI7Z	18/12/2017	37,964
5 Three month Euribor Future	EUI8M	18/06/2018	36,838
6 Three month Sterling Future	STL8M	20/06/2018	33,843
7 Three month Sterling Future	STL8U	19/09/2018	32,155
8 Three month Sterling Future	STL8Z	19/12/2018	30,226
9 Three month Sterling Future	STL8H	21/03/2018	28,912
10 Three month Euribor Future	EUI7U	18/09/2017	26,960
11 Three month Euribor Future	EUI9H	18/03/2019	25,976
12 Three month Sterling Future	STL7Z	20/12/2017	20,987
13 Three month Sterling Future	STL7U	20/09/2017	20,364
14 Three month Euribor Future	EUI7M	19/06/2017	16,967
15 Three month Euribor Future	EUI9U	16/09/2019	16,485
16 Three month Euribor Future	EUI9M	17/06/2019	16,460
17 Three month Euribor Future	EUI9Z	16/12/2019	14,976
18 Three month Sterling Future	STL9H	20/03/2019	14,705
19 Schatz Future	SCH7M	08/06/2017	11,973
20 Three month Sterling Future	STL7M	21/06/2017	11,465
21 Schatz Future	SCH7H	08/03/2017	6,278
22 Three month Euribor Future	EUI0H	16/03/2020	5,783
23 Bobl Future	BBL7M	08/06/2017	4,478
24 Three month Sterling Future	STL7H	15/03/2017	4,415
25 Three month Euribor Future	EUI7H	13/03/2017	3,716