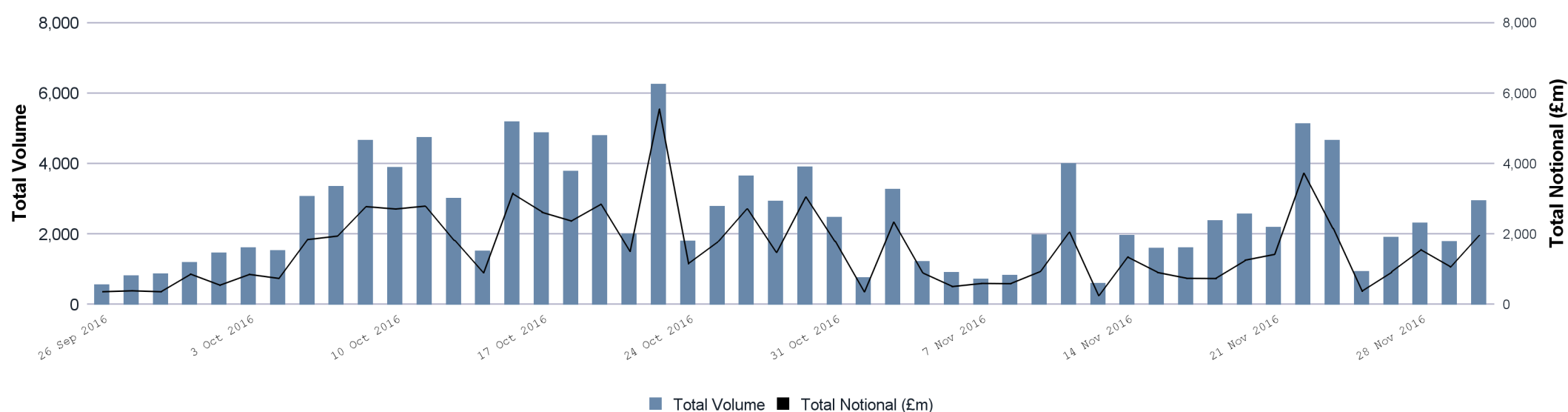


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	30 November 2016	November 2016		October 2016		2016 YTD	
			Volume	Notional (£m)	Volume	Notional (£m)	Volume
Bobl Future	40	1,730	197	921	107	3,143	360
Bund Future	92	2,195	305	781	114	3,025	425
Long Gilt Future	6	380	47	179	23	560	70
Schatz Future	295	3,810	368	1,692	169	6,233	608
Three month Euribor Future	9,508	19,140	16,578	30,765	27,530	51,649	45,615
Three month Sterling Future	10,533	18,656	9,328	37,161	18,581	57,624	28,812
Total	20,474	45,911	26,823	71,499	46,523	122,234	75,890

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Sterling Future	STL7U	20/09/2017	4,515
2 Three month Euribor Future	EUI7H	13/03/2017	3,658
3 Schatz Future	SCH6Z	08/12/2016	3,610
4 Three month Sterling Future	STL7Z	20/12/2017	3,509
5 Three month Euribor Future	EUI7M	19/06/2017	3,063
6 Three month Euribor Future	EUI6Z	19/12/2016	3,056
7 Three month Sterling Future	STL8H	21/03/2018	2,605
8 Three month Sterling Future	STL8M	20/06/2018	2,520
9 Three month Euribor Future	EUI7U	18/09/2017	2,384
10 Bund Future	BND6Z	08/12/2016	2,122
11 Three month Euribor Future	EUI8H	19/03/2018	2,006
12 Three month Euribor Future	EUI7Z	18/12/2017	1,746
13 Bobl Future	BBL6Z	08/12/2016	1,730
14 Three month Euribor Future	EUI8U	17/09/2018	1,369
15 Three month Sterling Future	STL7H	15/03/2017	1,356
16 Three month Euribor Future	EUI8M	18/06/2018	1,201
17 Three month Sterling Future	STL8U	19/09/2018	1,167
18 Three month Sterling Future	STL7M	21/06/2017	1,090
19 Three month Sterling Future	STL9Z	18/12/2019	544
20 Three month Sterling Future	STL6Z	21/12/2016	401
21 Long Gilt Future	GLT6Z	28/12/2016	326
22 Three month Sterling Future	STL9U	18/09/2019	288
23 Three month Sterling Future	STL9M	19/06/2019	276
24 Schatz Future	SCH7H	08/03/2017	200
25 Three month Euribor Future	EUI8Z	17/12/2018	176

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Sterling Future	STL7U	20/09/2017	10,089
2 Three month Euribor Future	EUI7U	18/09/2017	8,370
3 Three month Sterling Future	STL7Z	20/12/2017	7,996
4 Three month Euribor Future	EUI7M	19/06/2017	7,477
5 Three month Euribor Future	EUI7H	13/03/2017	7,323
6 Three month Euribor Future	EUI7Z	18/12/2017	6,963
7 Three month Sterling Future	STL7M	21/06/2017	6,541
8 Three month Sterling Future	STL8H	21/03/2018	6,427
9 Schatz Future	SCH6Z	08/12/2016	6,033
10 Three month Sterling Future	STL8M	20/06/2018	5,890
11 Three month Euribor Future	EUI8H	19/03/2018	5,889
12 Three month Sterling Future	STL7H	15/03/2017	5,339
13 Three month Sterling Future	STL8U	19/09/2018	5,255
14 Three month Euribor Future	EUI8M	18/06/2018	4,870
15 Three month Euribor Future	EUI6Z	19/12/2016	4,489
16 Three month Euribor Future	EUI8U	17/09/2018	4,170
17 Three month Sterling Future	STL6Z	21/12/2016	3,709
18 Bobl Future	BBL6Z	08/12/2016	3,143
19 Bund Future	BND6Z	08/12/2016	2,952
20 Three month Sterling Future	STL9H	20/03/2019	2,510
21 Three month Sterling Future	STL8Z	19/12/2018	1,547
22 Three month Euribor Future	EUI8Z	17/12/2018	952
23 Three month Sterling Future	STL9M	19/06/2019	799
24 Three month Sterling Future	STL9Z	18/12/2019	669
25 Three month Sterling Future	STL9U	18/09/2019	588