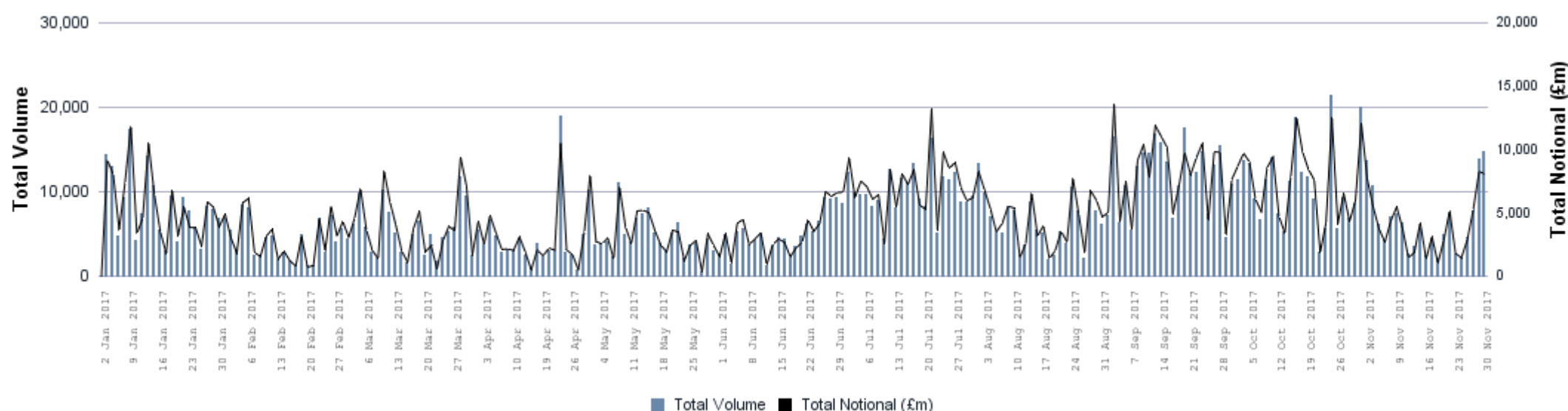


## Daily Volume and Notional (£m)



## Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	30 November 2017	November 2017		October 2017		2017 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
<b>Bobl Future</b>	20	30	3	180	21	6,890	786
<b>Bund Future</b>	25	487	70	325	47	7,973	1,130
<b>Schatz Future</b>	0	40	4	40	4	19,871	1,924
<b>Three month Euribor Future</b>	65,564	44,237	39,222	115,123	102,571	857,839	754,057
<b>Three month Sterling Future</b>	78,408	108,780	54,390	110,470	55,235	760,262	380,131
<b>Total</b>	<b>144,017</b>	<b>153,574</b>	<b>93,690</b>	<b>226,138</b>	<b>157,878</b>	<b>1,652,835</b>	<b>1,138,028</b>

## Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Sterling Future	STL8M	20/06/2018	19,161
2 Three month Sterling Future	STL8Z	19/12/2018	17,634
3 Three month Sterling Future	STL9M	19/06/2019	15,529
4 Three month Sterling Future	STL9H	20/03/2019	12,776
5 Three month Sterling Future	STL9U	18/09/2019	11,868
6 Three month Sterling Future	STL8U	19/09/2018	11,361
7 Three month Euribor Future	EUI9U	16/09/2019	7,758
8 Three month Euribor Future	EUI9M	17/06/2019	6,824
9 Three month Euribor Future	EUI8H	19/03/2018	5,771
10 Three month Sterling Future	STL7Z	20/12/2017	5,755
11 Three month Euribor Future	EUI8Z	17/12/2018	4,552
12 Three month Sterling Future	STL8H	21/03/2018	4,508
13 Three month Euribor Future	EUI8M	18/06/2018	4,133
14 Three month Euribor Future	EUI9H	18/03/2019	3,663
15 Three month Sterling Future	STL9Z	18/12/2019	3,497
16 Three month Euribor Future	EUI8U	17/09/2018	3,423
17 Three month Sterling Future	STL0H	18/03/2020	2,405
18 Three month Euribor Future	EUI7Z	18/12/2017	1,848
19 Three month Euribor Future	EUI9Z	16/12/2019	1,419
20 Three month Sterling Future	STL0M	17/06/2020	1,348
21 Three month Euribor Future	EUI0M	15/06/2020	1,295
22 Three month Euribor Future	EUI0H	16/03/2020	1,025
23 Three month Euribor Future	EUI1U	13/09/2021	1,000
24 Three month Sterling Future	STL1H	17/03/2021	859
25 Three month Sterling Future	STL0U	16/09/2020	817

## Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI8Z	17/12/2018	111,768
2 Three month Euribor Future	EUI9H	18/03/2019	109,850
3 Three month Sterling Future	STL8M	20/06/2018	101,291
4 Three month Euribor Future	EUI8U	17/09/2018	99,862
5 Three month Sterling Future	STL8U	19/09/2018	99,717
6 Three month Sterling Future	STL8Z	19/12/2018	94,006
7 Three month Sterling Future	STL9H	20/03/2019	92,017
8 Three month Euribor Future	EUI9M	17/06/2019	90,724
9 Three month Euribor Future	EUI8M	18/06/2018	82,480
10 Three month Euribor Future	EUI8H	19/03/2018	80,000
11 Three month Sterling Future	STL9M	19/06/2019	76,617
12 Three month Sterling Future	STL8H	21/03/2018	74,907
13 Three month Euribor Future	EUI9U	16/09/2019	69,760
14 Three month Sterling Future	STL7Z	20/12/2017	69,440
15 Three month Euribor Future	EUI7Z	18/12/2017	56,000
16 Three month Euribor Future	EUI7U	18/09/2017	47,931
17 Three month Sterling Future	STL9U	18/09/2019	39,091
18 Three month Euribor Future	EUI9Z	16/12/2019	35,753
19 Three month Sterling Future	STL7U	20/09/2017	32,670
20 Three month Euribor Future	EUI0H	16/03/2020	25,377
21 Three month Sterling Future	STL9Z	18/12/2019	22,095
22 Three month Sterling Future	STL0H	18/03/2020	20,755
23 Three month Euribor Future	EUI7M	19/06/2017	18,696
24 Three month Euribor Future	EUI0M	15/06/2020	14,274
25 Schatz Future	SCH7M	08/06/2017	12,253