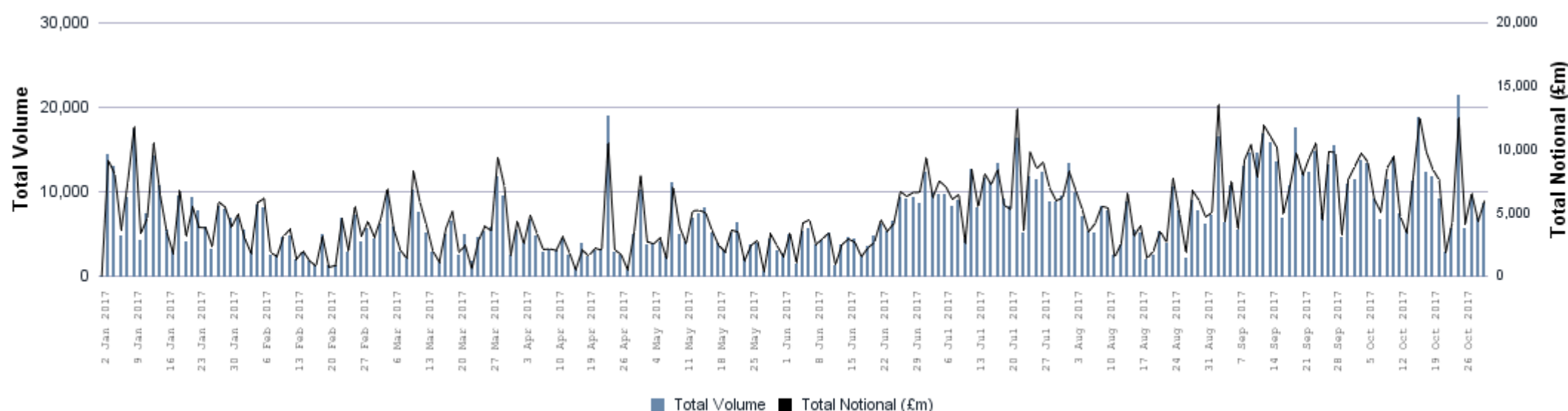


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest		Trading				
	31 October 2017	October 2017		September 2017		2017 YTD	
			Volume	Notional (£m)	Volume	Notional (£m)	Volume
Bobl Future	20	180	21	110	13	6,860	783
Bund Future	75	325	47	386	56	7,486	1,060
Schatz Future	40	40	4	70	7	19,831	1,920
Three month Euribor Future	65,515	115,123	102,571	119,295	106,724	813,602	714,835
Three month Sterling Future	67,821	110,470	55,235	128,944	64,472	651,482	325,741
Total	133,471	226,138	157,878	248,805	171,273	1,499,261	1,044,338

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI9H	18/03/2019	25,826
2 Three month Sterling Future	STL9H	20/03/2019	16,655
3 Three month Euribor Future	EUI9U	16/09/2019	16,147
4 Three month Sterling Future	STL9U	18/09/2019	15,919
5 Three month Euribor Future	EUI9M	17/06/2019	15,332
6 Three month Euribor Future	EUI8U	17/09/2018	13,610
7 Three month Sterling Future	STL8U	19/09/2018	13,470
8 Three month Sterling Future	STL9M	19/06/2019	12,984
9 Three month Euribor Future	EUI8Z	17/12/2018	11,472
10 Three month Sterling Future	STL8Z	19/12/2018	10,496
11 Three month Sterling Future	STL8M	20/06/2018	9,421
12 Three month Euribor Future	EUI8M	18/06/2018	8,619
13 Three month Sterling Future	STL9Z	18/12/2019	7,145
14 Three month Sterling Future	STL7Z	20/12/2017	6,966
15 Three month Euribor Future	EUI9Z	16/12/2019	6,772
16 Three month Sterling Future	STL0H	18/03/2020	6,754
17 Three month Euribor Future	EUI0H	16/03/2020	5,181
18 Three month Sterling Future	STL0Z	16/12/2020	4,318
19 Three month Sterling Future	STL8H	21/03/2018	3,918
20 Three month Euribor Future	EUI0U	14/09/2020	3,838
21 Three month Euribor Future	EUI0M	15/06/2020	2,986
22 Three month Euribor Future	EUI7Z	18/12/2017	2,249
23 Three month Euribor Future	EUI8H	19/03/2018	1,593
24 Three month Sterling Future	STL0M	17/06/2020	1,366
25 Three month Euribor Future	EUI0Z	14/12/2020	1,044

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI8Z	17/12/2018	107,216
2 Three month Euribor Future	EUI9H	18/03/2019	106,187
3 Three month Euribor Future	EUI8U	17/09/2018	96,439
4 Three month Sterling Future	STL8U	19/09/2018	88,356
5 Three month Euribor Future	EUI9M	17/06/2019	83,900
6 Three month Sterling Future	STL8M	20/06/2018	82,130
7 Three month Sterling Future	STL9H	20/03/2019	79,241
8 Three month Euribor Future	EUI8M	18/06/2018	78,347
9 Three month Sterling Future	STL8Z	19/12/2018	76,372
10 Three month Euribor Future	EUI8H	19/03/2018	74,229
11 Three month Sterling Future	STL8H	21/03/2018	70,399
12 Three month Sterling Future	STL7Z	20/12/2017	63,685
13 Three month Euribor Future	EUI9U	16/09/2019	62,002
14 Three month Sterling Future	STL9M	19/06/2019	61,088
15 Three month Euribor Future	EUI7Z	18/12/2017	54,152
16 Three month Euribor Future	EUI7U	18/09/2017	47,931
17 Three month Euribor Future	EUI9Z	16/12/2019	34,334
18 Three month Sterling Future	STL7U	20/09/2017	32,670
19 Three month Sterling Future	STL9U	18/09/2019	27,223
20 Three month Euribor Future	EUI0H	16/03/2020	24,352
21 Three month Euribor Future	EUI7M	19/06/2017	18,696
22 Three month Sterling Future	STL9Z	18/12/2019	18,598
23 Three month Sterling Future	STL0H	18/03/2020	18,350
24 Three month Euribor Future	EUI0M	15/06/2020	12,979
25 Schatz Future	SCH7M	08/06/2017	12,253