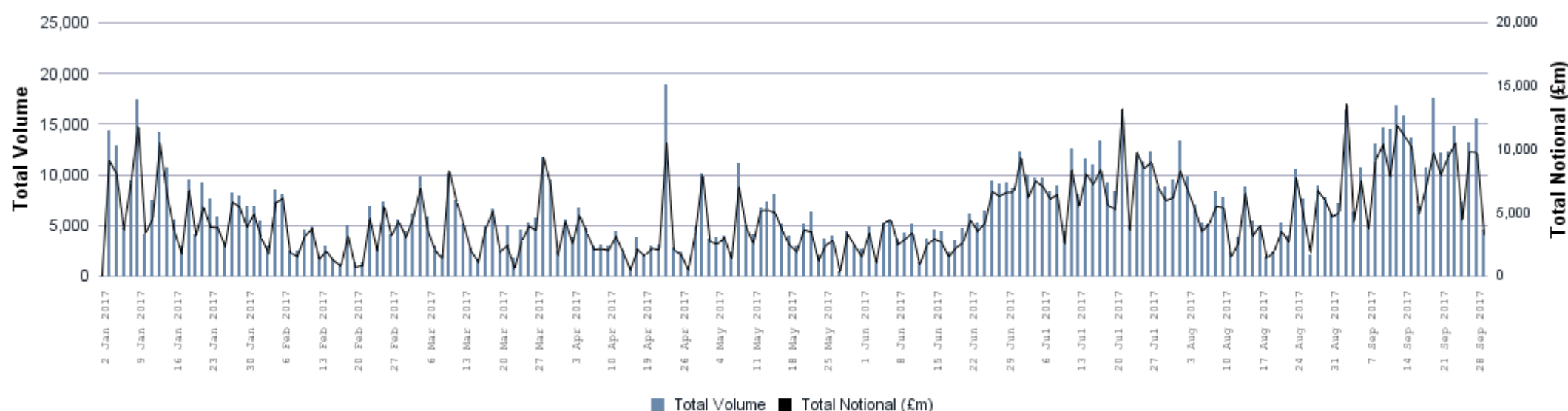


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	29 September 2017	September 2017		August 2017		2017 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
Bobl Future	10	110	13	30	4	6,680	762
Bund Future	40	386	56	415	62	7,161	1,013
Schatz Future	0	70	7	245	25	19,791	1,916
Three month Euribor Future	61,474	119,295	106,724	74,760	68,131	698,479	612,264
Three month Sterling Future	55,570	128,944	64,472	71,965	35,983	541,012	270,506
Total	117,094	248,805	171,273	147,415	104,204	1,273,123	886,461

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Sterling Future	STL8U	19/09/2018	22,484
2 Three month Sterling Future	STL8M	20/06/2018	18,797
3 Three month Euribor Future	EUI9H	18/03/2019	17,507
4 Three month Sterling Future	STL9M	19/06/2019	17,453
5 Three month Euribor Future	EUI9U	16/09/2019	16,854
6 Three month Euribor Future	EUI8Z	17/12/2018	16,133
7 Three month Sterling Future	STL9H	20/03/2019	14,924
8 Three month Euribor Future	EUI7U	18/09/2017	14,522
9 Three month Euribor Future	EUI8U	17/09/2018	12,807
10 Three month Euribor Future	EUI9M	17/06/2019	12,787
11 Three month Sterling Future	STL8Z	19/12/2018	12,747
12 Three month Sterling Future	STL8H	21/03/2018	11,920
13 Three month Sterling Future	STL7Z	20/12/2017	10,049
14 Three month Euribor Future	EUI8M	18/06/2018	8,789
15 Three month Euribor Future	EUI8H	19/03/2018	5,752
16 Three month Sterling Future	STL7U	20/09/2017	4,977
17 Three month Sterling Future	STL9Z	18/12/2019	4,732
18 Three month Sterling Future	STL9U	18/09/2019	3,887
19 Three month Sterling Future	STL0H	18/03/2020	3,354
20 Three month Euribor Future	EUI0H	16/03/2020	3,141
21 Three month Euribor Future	EUI7Z	18/12/2017	2,581
22 Three month Euribor Future	EUI0M	15/06/2020	2,574
23 Three month Euribor Future	EUI9Z	16/12/2019	2,494
24 Three month Sterling Future	STL0M	17/06/2020	2,246
25 Three month Euribor Future	EUI0U	14/09/2020	1,873

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI8Z	17/12/2018	95,744
2 Three month Euribor Future	EUI8U	17/09/2018	82,829
3 Three month Euribor Future	EUI9H	18/03/2019	80,361
4 Three month Sterling Future	STL8U	19/09/2018	74,886
5 Three month Sterling Future	STL8M	20/06/2018	72,709
6 Three month Euribor Future	EUI8H	19/03/2018	72,636
7 Three month Euribor Future	EUI8M	18/06/2018	69,728
8 Three month Euribor Future	EUI9M	17/06/2019	68,568
9 Three month Sterling Future	STL8H	21/03/2018	66,481
10 Three month Sterling Future	STL8Z	19/12/2018	65,876
11 Three month Sterling Future	STL9H	20/03/2019	62,586
12 Three month Sterling Future	STL7Z	20/12/2017	56,719
13 Three month Euribor Future	EUI7Z	18/12/2017	51,903
14 Three month Sterling Future	STL9M	19/06/2019	48,104
15 Three month Euribor Future	EUI7U	18/09/2017	47,931
16 Three month Euribor Future	EUI9U	16/09/2019	45,855
17 Three month Sterling Future	STL7U	20/09/2017	32,670
18 Three month Euribor Future	EUI9Z	16/12/2019	27,562
19 Three month Euribor Future	EUI0H	16/03/2020	19,171
20 Three month Euribor Future	EUI7M	19/06/2017	18,696
21 Schatz Future	SCH7M	08/06/2017	12,253
22 Three month Sterling Future	STL7M	21/06/2017	12,154
23 Three month Sterling Future	STL0H	18/03/2020	11,596
24 Three month Sterling Future	STL9Z	18/12/2019	11,453
25 Three month Sterling Future	STL9U	18/09/2019	11,304