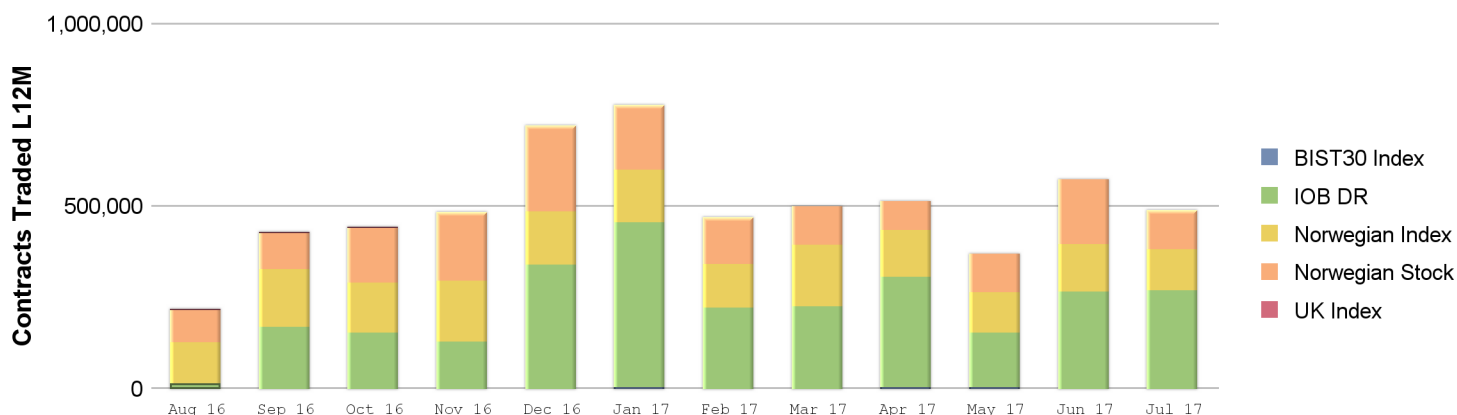


## Activity Summary - By Product Category

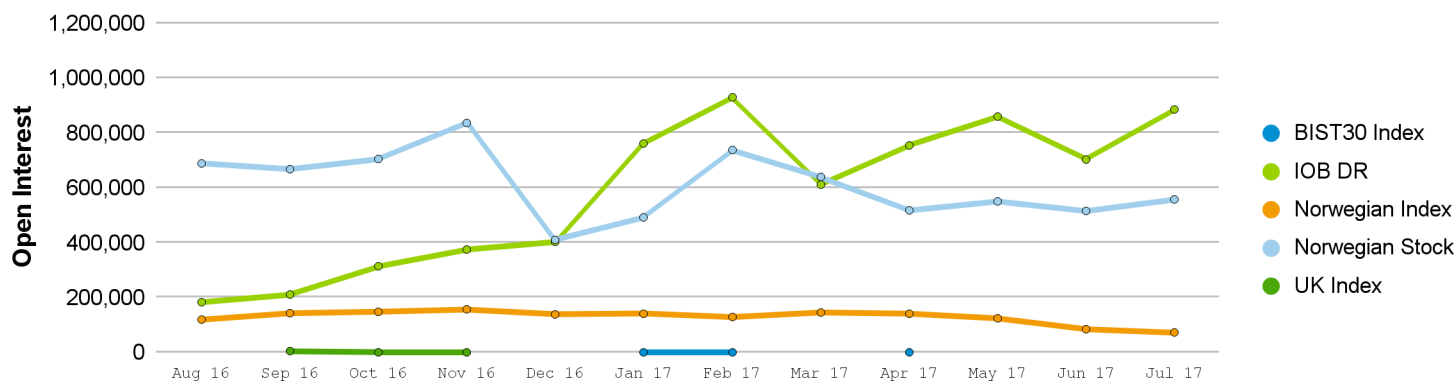
	July 2017		2017 YTD		2016 YTD		Open Interest as at 31 Jul 2017
	Volume	Notional (\$m)	Volume	Notional (\$m)	Volume	Notional (\$m)	
IOB DR Futures	74,354 +32%	\$72.7 -17%	356,206 +503%	\$396.9 +1,329%	59,102	\$27.8	184,766
Norwegian Index Futures	104,622 -11%	\$831.9 -6%	757,288 -19%	\$5,677.1 -1%	933,094	\$5,716.0	37,449
BIST30 Index Futures			42 +100%	\$0.1 +100%			
Norwegian Stock Futures			116,010 -56%	\$14.2 -84%	265,630	\$88.9	139,224
UK Index Futures					229	\$21.0	
<b>Total Futures</b>	<b>178,976</b> -38%	<b>\$904.6</b> -8%	<b>1,229,546</b> -2%	<b>\$6,088.3</b> +4%	<b>1,258,055</b>	<b>\$5,853.6</b>	<b>361,439</b>
Norwegian Index Options	8,734 -34%	\$69.6 -27%	156,468 -3%	\$1,139.1 +18%	161,643	\$967.5	33,808
Norwegian Stock Options	107,198 +74%	\$115.5 +39%	767,732 -13%	\$892.4 -10%	879,507	\$988.2	417,564
IOB DR Options	190,771 -7%	\$245.7 -30%	1,514,604 +408%	\$1,694.3 +365%	298,036	\$364.0	700,540
BIST30 Index Options			6 +100%	\$0.0 +100%			
UK Index Options			147 -92%	\$13.6 -91%	1,786	\$157.2	
<b>Total Options</b>	<b>306,703</b> +10%	<b>\$430.7</b> -19%	<b>2,438,956</b> +82%	<b>\$3,739.3</b> +51%	<b>1,340,972</b>	<b>\$2,476.8</b>	<b>1,151,912</b>
<b>Total Derivatives</b>	<b>485,679</b> -15%	<b>\$1,335.3</b> -12%	<b>3,668,502</b> +41%	<b>\$9,827.6</b> +18%	<b>2,599,027</b>	<b>\$8,330.5</b>	<b>1,513,351</b>

All statistics include both on & off book trading. The open interest data for Norwegian products includes both LSEDM & Oslo Børs. Percentages reflect changes compared to prior period.

## Volume & Open Interest Evolution: Last 12 Months



# LSEDM Monthly Statistics Report: July 2017



## Activity Summary - Top 10 LSEDM Instruments by Notional (\$M)

	July 2017				2017 YTD			
	Volume	% Change (MoM)	Notional (\$m)	% Change (MoM)	Volume	% Changes (YoY)	Notional (\$m)	% Changes (YoY)
<b>SBERBANK</b>	148,220	+279%	\$167.55	+259%	380,913	+952%	\$439.96	+1,553%
<b>PJSC LUKOIL</b>	17,344	-68%	\$82.10	-69%	155,626	+466%	\$811.67	+703%
<b>NORILSK NICKEL</b>	19,895	-66%	\$27.74	-65%	168,190	+218%	\$248.99	+263%
<b>NORSK HYDRO</b>	44,496	+146%	\$27.32	+164%	260,271	+88%	\$149.55	+181%
<b>YARA INTL</b>	5,362	-20%	\$19.82	-18%	29,803	+10%	\$115.37	+12%
<b>GAZPROM</b>	42,106	-24%	\$16.47	-22%	699,398	+410%	\$318.67	+436%
<b>ROSNEFT OIL CO</b>	22,000	-27%	\$11.73	-28%	274,099	+24,135%	\$160.03	+32,015%
<b>OAD NOVATEK</b>	760	+0%	\$9.24	0%	5,080	-49%	\$63.13	-32%
<b>SUBSEA</b>	6,124	-32%	\$8.07	-33%	32,806	+93%	\$44.93	+244%
<b>STATOIL</b>	4,546	-70%	\$7.91	-67%	129,442	-45%	\$230.55	-35%

All statistics include both on & off book trading. 'MoM' stands for Month-on-month and 'YoY' stands for Year-on-year

## LSEDM Trading Statistics by Underlying

Underlying Issuer Name	Underlying	Instrument Type	Number of Contracts Traded			Notional Traded (\$)			Open Interest as at 31 Jul 2017
			Jul 17	Jun 17	% Change	Jul 17	Jun 17	% Change	
AKERBP	AKERBP	Futures							230
AKERBP	AKERBP	Options	2,577	1,450	+78%	\$4,421,354	\$2,170,523	+104%	10,047
AKER SOLUTIONS	AKSO	Futures							325
AKER SOLUTIONS	AKSO	Options	338	163	+108%	\$167,360	\$86,640	+93%	5,280
BAKKAFROST	BAKKA	Options	60	439	-86%	\$237,689	\$1,581,987	-85%	1,280
DNB ASA	DNB	Futures							1,010
DNB ASA	DNB	Options	1,849	138	+1,244%	\$2,971,934	\$236,294	+1,158%	15,723
DNO INTL	DNO	Futures		80,000			\$7,359,665		65,994
DNO INTL	DNO	Options	244	210	+16%	\$22,990	\$18,263	+26%	15,415
FRONTLINE	FRO	Futures							1,131
FRONTLINE	FRO	Options	30		+100%	\$19,167		+100%	110
FTSE 100 INDEX	FI100	Options		20			\$1,930,182		
GAZPROM	OGZD	Futures	36,630	18,800	+95%	\$14,220,132	\$7,036,840	+102%	65,245
GAZPROM	OGZD	Options	5,476	36,549	-85%	\$2,253,360	\$13,976,130	-84%	163,795
GJENSIDIGE F	GJF	Futures							1,769
GJENSIDIGE F	GJF	Options	106	120	-12%	\$182,562	\$200,770	-9%	341
JSC VTB BANK	VTBR	Futures							19,575
JSC VTB BANK	VTBR	Options	12,500	12,500	+0%	\$2,600,000	\$2,575,000	+1%	70,575
MARINE HARVEST	MHG	Futures							197
MARINE HARVEST	MHG	Options	740	2,074	-64%	\$1,329,248	\$3,586,259	-63%	23,280
MEGAFON	MFON	Options							2,440
NORDIC SEMICON	NOD	Futures							2,070

## LSEDM Trading Statistics by Underlying

Underlying Issuer Name	Underlying	Instrument Type	Number of Contracts Traded			Notional Traded (\$)			Open Interest as at 31 Jul 2017
			Jul 17	Jun 17	% Change	Jul 17	Jun 17	% Change	
NORDIC SEMICON	NOD	Options	342	75	+356%	\$148,690	\$31,524	+372%	4,155
NORILSK NICKEL	MNOD	Futures	2,618	13,116	-80%	\$3,599,750	\$16,650,213	-78%	18,052
NORILSK NICKEL	MNOD	Options	17,277	46,011	-62%	\$24,140,350	\$61,966,200	-61%	92,131
NORSK HYDRO	NHY	Futures							3,880
NORSK HYDRO	NHY	Options	44,496	18,115	+146%	\$27,316,401	\$10,348,943	+164%	170,280
NORWEGIAN AIR	NAS	Futures							1,670
NORWEGIAN AIR	NAS	Options	1,869	652	+187%	\$4,693,059	\$1,780,166	+164%	7,383
OA0 NOVATEK	NVTK	Options	760	759	+0%	\$9,235,000	\$9,242,000	0%	2,660
OBOSX INDEX	OBOSX	Futures							40
OBX INDEX	OBX	Futures	104,622	117,946	-11%	\$831,879,669	\$883,893,367	-6%	37,409
OBX INDEX	OBX	Options	8,734	13,213	-34%	\$69,590,147	\$95,182,505	-27%	33,808
ORKLA A	ORK	Options	1,302	125	+942%	\$1,345,333	\$126,010	+968%	2,420
PETROLEUM GEO	PGS	Futures		36,000			\$6,799,134		26,888
PETROLEUM GEO	PGS	Options	2,100	5,685	-63%	\$411,725	\$1,034,075	-60%	9,478
PJSC LUKOIL	LKOD	Futures	4,002	12,467	-68%	\$19,418,591	\$55,886,058	-65%	24,870
PJSC LUKOIL	LKOD	Options	13,342	41,674	-68%	\$62,677,200	\$205,511,700	-70%	92,432
RENEWABLE ENER	REC	Futures							18,500
RENEWABLE ENER	REC	Options							300
ROSNEFT OIL CO	ROSN	Futures		8,942			\$4,649,840		15,714
ROSNEFT OIL CO	ROSN	Options	22,000	21,246	+4%	\$11,725,000	\$11,636,050	+1%	89,328
SBERBANK	SBER	Futures	31,104	3,210	+869%	\$35,471,796	\$3,399,390	+943%	41,310
SBERBANK	SBER	Options	117,116	35,848	+227%	\$132,079,850	\$43,316,550	+205%	170,635
SEADRILL	SDRL	Futures							350

## LSEDM Trading Statistics by Underlying

Underlying Issuer Name	Underlying	Instrument Type	Number of Contracts Traded			Notional Traded (\$)			Open Interest as at 31 Jul 2017
			Jul 17	Jun 17	% Change	Jul 17	Jun 17	% Change	
SEADRILL	SDRL	Options	10		+100%	\$278		+100%	344
STATOIL	STL	Futures							6,833
STATOIL	STL	Options	4,546	15,317	-70%	\$7,906,144	\$23,961,662	-67%	62,631
STOREBRAND	STB	Futures							7,450
STOREBRAND	STB	Options	28,184	773	+3,546%	\$23,209,817	\$532,223	+4,261%	39,828
SUBSEA	SUBC	Futures							96
SUBSEA	SUBC	Options	6,124	9,070	-32%	\$8,071,820	\$12,105,231	-33%	11,295
SURGUTNEFTEGAZ	SGGD	Options	2,300	10,244	-78%	\$967,000	\$4,937,640	-80%	16,544
TELENOR ASA	TEL	Futures							600
TELENOR ASA	TEL	Options	6,660	453	+1,370%	\$12,582,243	\$768,124	+1,538%	18,008
TGS NOPEC GEOP	TGS	Futures							181
TGS NOPEC GEOP	TGS	Options	264	27	+878%	\$626,545	\$56,289	+1,013%	2,133
YARA INTL	YAR	Futures							50
YARA INTL	YAR	Options	5,362	6,710	-20%	\$19,816,900	\$24,268,375	-18%	17,833
<b>Grand Total</b>			<b>485,679</b>	<b>570,138</b>	<b>-15%</b>	<b>\$1,335,339,104</b>	<b>\$1,518,841,821</b>	<b>-12%</b>	<b>1,513,351</b>