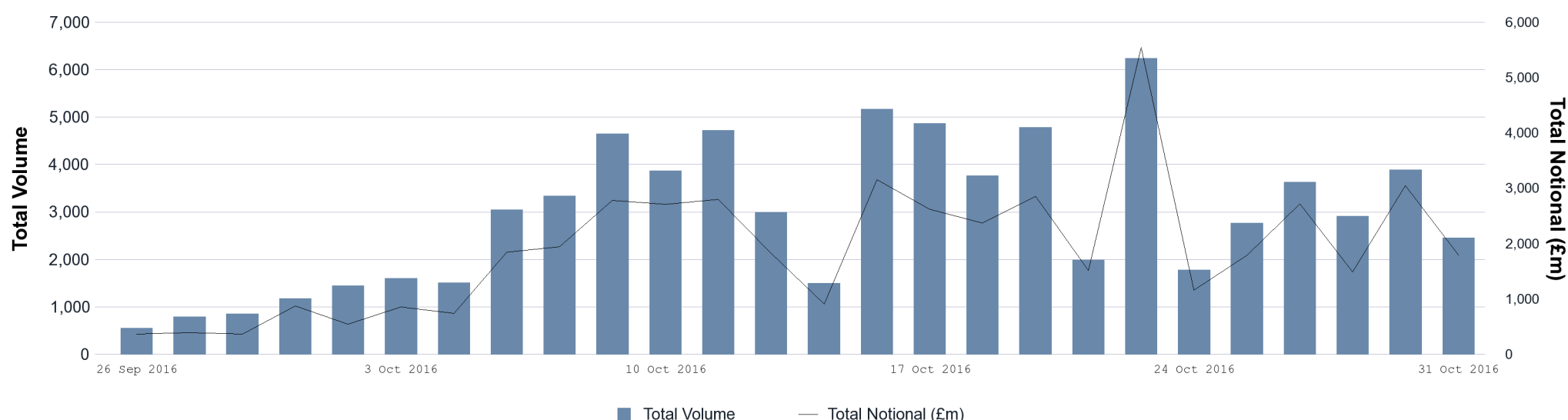


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	31 October 2016	September 2016		October 2016		2016 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
Bobl Future	104	492	56	921	107	1,413	163
Bund Future	92	49	7	781	114	830	121
Long Gilt Future	26	1	0	179	23	180	23
Schatz Future	167	731	71	1,692	169	2,423	239
Three month Euribor Future	6,243	1,744	1,506	30,765	27,530	32,509	29,036
Three month Sterling Future	7,752	1,807	904	37,161	18,581	38,968	19,484
Total	14,384	4,824	2,544	71,499	46,523	76,323	49,066

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI7U	18/09/2017	5,584
2 Three month Sterling Future	STL7U	20/09/2017	5,399
3 Three month Sterling Future	STL7M	21/06/2017	5,198
4 Three month Euribor Future	EUI7Z	18/12/2017	5,154
5 Three month Euribor Future	EUI7M	19/06/2017	4,231
6 Three month Sterling Future	STL7Z	20/12/2017	4,221
7 Three month Sterling Future	STL7H	15/03/2017	3,980
8 Three month Sterling Future	STL8U	19/09/2018	3,807
9 Three month Euribor Future	EUI8H	19/03/2018	3,623
10 Three month Euribor Future	EUI8M	18/06/2018	3,614
11 Three month Sterling Future	STL8H	21/03/2018	3,609
12 Three month Euribor Future	EUI7H	13/03/2017	3,456
13 Three month Sterling Future	STL8M	20/06/2018	3,314
14 Three month Sterling Future	STL6Z	21/12/2016	2,949
15 Three month Euribor Future	EUI8U	17/09/2018	2,735
16 Three month Sterling Future	STL9H	20/03/2019	2,299
17 Schatz Future	SCH6Z	08/12/2016	1,692
18 Three month Sterling Future	STL8Z	19/12/2018	1,221
19 Three month Euribor Future	EUI6Z	19/12/2016	1,003
20 Bobl Future	BBL6Z	08/12/2016	921
21 Bund Future	BND6Z	08/12/2016	781
22 Three month Euribor Future	EUI8Z	17/12/2018	775
23 Three month Sterling Future	STL9M	19/06/2019	523
24 Three month Euribor Future	EUI9H	18/03/2019	300
25 Three month Sterling Future	STL9U	18/09/2019	300

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI7U	18/09/2017	5,986
2 Three month Sterling Future	STL7U	20/09/2017	5,574
3 Three month Sterling Future	STL7M	21/06/2017	5,451
4 Three month Euribor Future	EUI7Z	18/12/2017	5,217
5 Three month Sterling Future	STL7Z	20/12/2017	4,487
6 Three month Euribor Future	EUI7M	19/06/2017	4,414
7 Three month Sterling Future	STL8U	19/09/2018	4,088
8 Three month Sterling Future	STL7H	15/03/2017	3,983
9 Three month Euribor Future	EUI8H	19/03/2018	3,883
10 Three month Sterling Future	STL8H	21/03/2018	3,822
11 Three month Euribor Future	EUI8M	18/06/2018	3,669
12 Three month Euribor Future	EUI7H	13/03/2017	3,665
13 Three month Sterling Future	STL8M	20/06/2018	3,370
14 Three month Sterling Future	STL6Z	21/12/2016	3,308
15 Three month Euribor Future	EUI8U	17/09/2018	2,801
16 Schatz Future	SCH6Z	08/12/2016	2,423
17 Three month Sterling Future	STL9H	20/03/2019	2,349
18 Three month Euribor Future	EUI6Z	19/12/2016	1,433
19 Bobl Future	BBL6Z	08/12/2016	1,413
20 Three month Sterling Future	STL8Z	19/12/2018	1,372
21 Bund Future	BND6Z	08/12/2016	830
22 Three month Euribor Future	EUI8Z	17/12/2018	776
23 Three month Sterling Future	STL9M	19/06/2019	523
24 Three month Euribor Future	EUI9H	18/03/2019	375
25 Three month Sterling Future	STL9U	18/09/2019	300