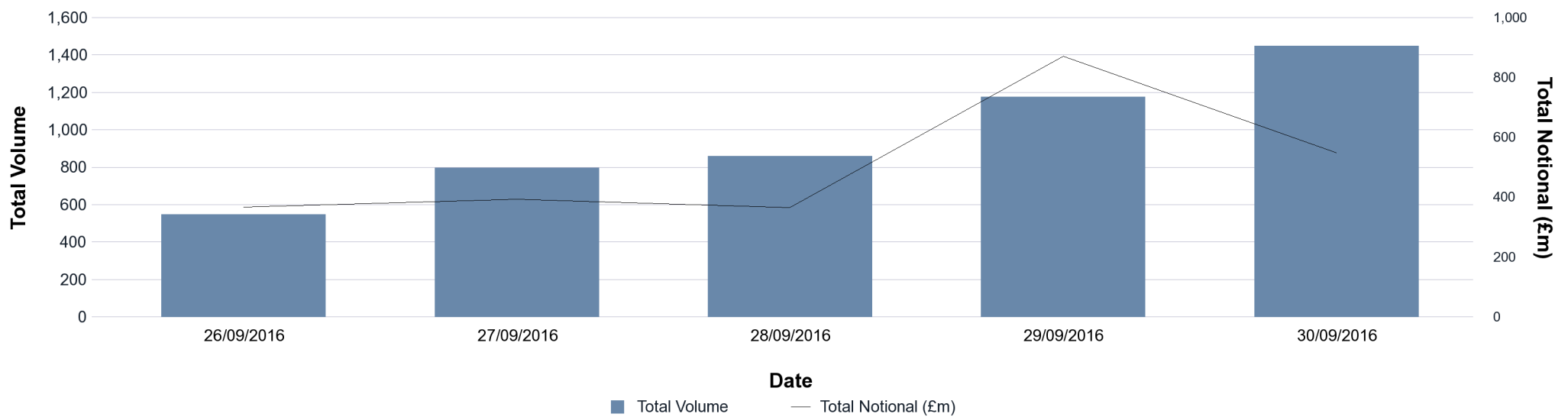


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	30 September 2016	August 2016		September 2016		2016 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
Bobl Future	42			492	56	492	56
Bund Future	14			49	7	49	7
Long Gilt Future	1			1	0	1	0
Schatz Future	78			731	71	731	71
Three month Euribor Future	361			1,744	1,506	1,744	1,506
Three month Sterling Future	748			1,807	904	1,807	904
Total	1,244			4,824	2,544	4,824	2,544

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Schatz Future	SCH6Z	08/12/2016	731
2 Bobl Future	BBL6Z	08/12/2016	492
3 Three month Euribor Future	EUI6Z	19/12/2016	430
4 Three month Euribor Future	EUI7U	18/09/2017	402
5 Three month Sterling Future	STL6Z	21/12/2016	359
6 Three month Sterling Future	STL8U	19/09/2018	281
7 Three month Sterling Future	STL7Z	20/12/2017	266
8 Three month Euribor Future	EUI8H	19/03/2018	260
9 Three month Sterling Future	STL7M	21/06/2017	253
10 Three month Sterling Future	STL8H	21/03/2018	213
11 Three month Euribor Future	EUI7H	13/03/2017	209
12 Three month Euribor Future	EUI7M	19/06/2017	183
13 Three month Sterling Future	STL7U	20/09/2017	175
14 Three month Sterling Future	STL8Z	19/12/2018	151
15 Three month Euribor Future	EUI9H	18/03/2019	75
16 Three month Euribor Future	EUI8U	17/09/2018	66
17 Three month Euribor Future	EUI7Z	18/12/2017	63
18 Three month Sterling Future	STL8M	20/06/2018	56
19 Three month Euribor Future	EUI8M	18/06/2018	55
20 Three month Sterling Future	STL9H	20/03/2019	50
21 Bund Future	BND6Z	08/12/2016	49
22 Three month Sterling Future	STL7H	15/03/2017	3
23 Long Gilt Future	GLT6Z	28/12/2016	1
24 Three month Euribor Future	EUI8Z	17/12/2018	1

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Schatz Future	SCH6Z	08/12/2016	731
2 Bobl Future	BBL6Z	08/12/2016	492
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16 Three month Euribor Future	EUI8U	17/09/2018	66
17 Three month Euribor Future	EUI7Z	18/12/2017	63
18 Three month Sterling Future	STL8M	20/06/2018	56
19 Three month Euribor Future	EUI8M	18/06/2018	55
20 Three month Sterling Future	STL9H	20/03/2019	50
21 Bund Future	BND6Z	08/12/2016	49
22 Three month Sterling Future	STL7H	15/03/2017	3
23 Long Gilt Future	GLT6Z	28/12/2016	1
24 Three month Euribor Future	EUI8Z	17/12/2018	1