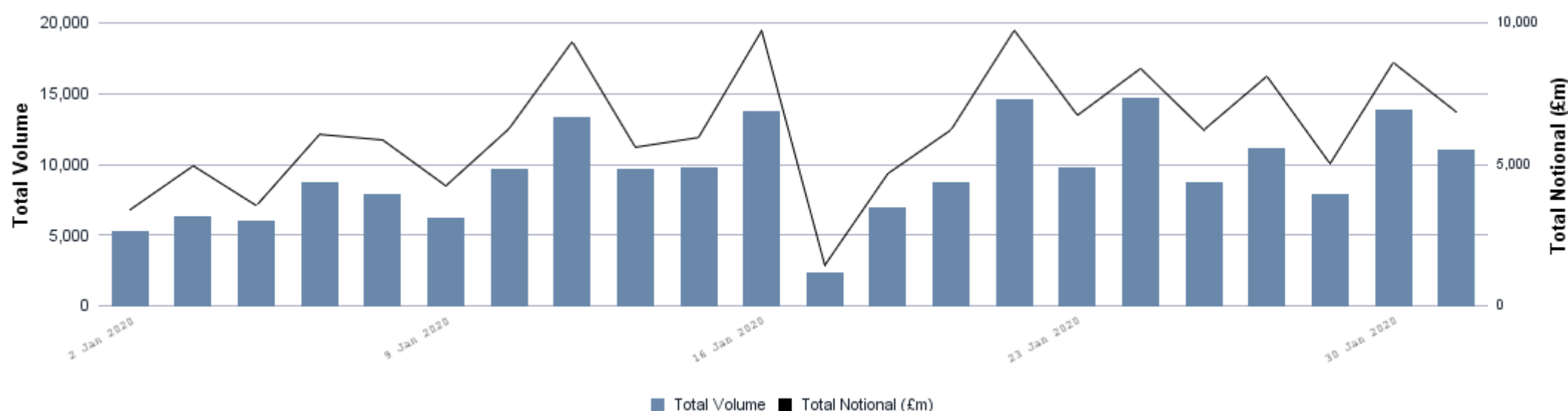


## Daily Volume and Notional (£m)



## Monthly Trading Summary and Open Interest

	Open Interest		Trading				
	31 January 2020	January 2020		December 2019		2020 YTD	
			Volume	Notional (£m)	Volume	Notional (£m)	Volume
Bobl Future	0						
Bund Future	0						
Long Gilt Future	0						
One Month Sonia Future	353	2,022	3,033	414	621	2,022	3,033
Schatz Future	0						
Three Month Euribor Future	208,441	91,731	77,974	47,871	40,511	91,731	77,974
Three Month SONIA Future	33,340	33,300	16,650	21,489	10,745	33,300	16,650
Three Month Sterling Future	160,367	78,546	39,273	34,430	17,215	78,546	39,273
<b>Total</b>	<b>402,501</b>	<b>205,599</b>	<b>136,930</b>	<b>104,204</b>	<b>69,092</b>	<b>205,599</b>	<b>136,930</b>

### Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Sterling Future	STL0H	18/03/2020	17,548
2 Three Month Euribor Future	EUI0H	16/03/2020	17,464
3 Three Month Euribor Future	EUI0U	14/09/2020	14,404
4 Three Month Euribor Future	EUI0Z	14/12/2020	14,308
5 Three Month Euribor Future	EUI0M	15/06/2020	11,836
6 Three Month Sterling Future	STL0U	16/09/2020	11,709
7 Three Month Sterling Future	STL0M	17/06/2020	10,924
8 Three Month Sterling Future	STL0Z	16/12/2020	10,423
9 Three Month Euribor Future	EUI1H	15/03/2021	10,090
10 Three Month Euribor Future	EUI1U	13/09/2021	7,841
11 Three Month SONIA Future	SON0M	16/09/2020	7,442
12 Three Month Sterling Future	STL1H	17/03/2021	6,507
13 Three Month Euribor Future	EUI1M	14/06/2021	6,133
14 Three Month Sterling Future	STL1U	15/09/2021	4,853
15 Three Month Sterling Future	STL1M	16/06/2021	4,845
16 Three Month SONIA Future	SON0H	17/06/2020	4,581
17 Three Month SONIA Future	SON0U	16/12/2020	4,175
18 Three Month Euribor Future	EUI1Z	13/12/2021	3,750
19 Three Month Sterling Future	STL1Z	15/12/2021	3,587
20 Three Month SONIA Future	SON9Z	18/03/2020	3,212
21 Three Month SONIA Future	SON0Z	17/03/2021	2,806
22 Three Month Sterling Future	STL2M	15/06/2022	2,795
23 Three Month SONIA Future	SON1U	15/12/2021	2,776
24 Three Month SONIA Future	SON1Z	16/03/2022	2,651
25 Three Month Euribor Future	EUI2H	14/03/2022	2,457

### Most Traded in the Year by Total Volume

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