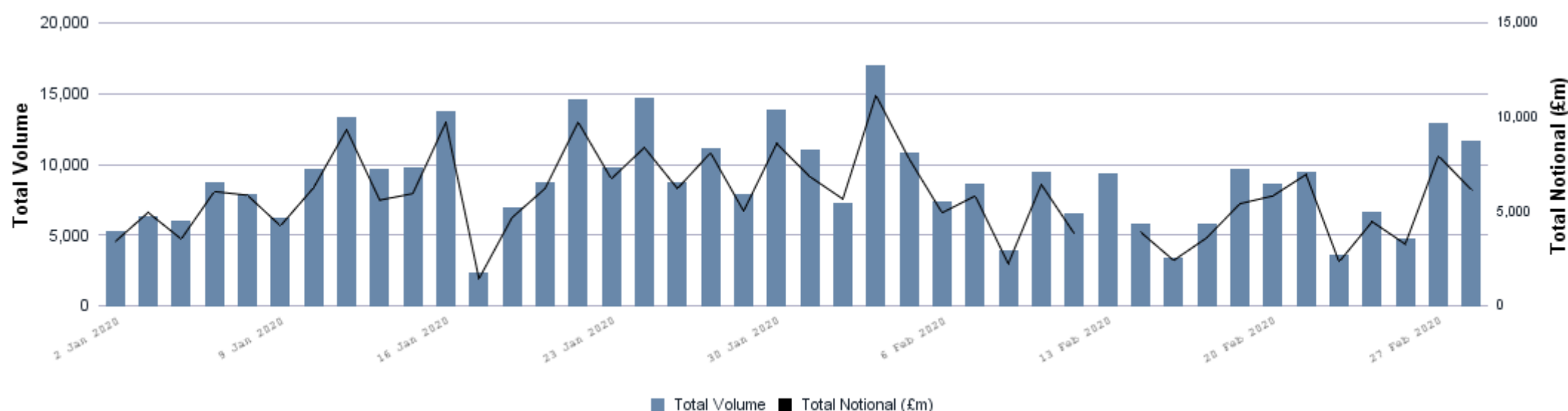


## Daily Volume and Notional (£m)



## Monthly Trading Summary and Open Interest

	Open Interest		Trading				
	28 February 2020	February 2020		January 2020		2020 YTD	
			Volume	Notional (£m)	Volume	Notional (£m)	Volume
Bobl Future	0						
Bund Future	0						
Long Gilt Future	0						
One Month Sonia Future	461	1,119	1,344	2,022	3,033	3,141	4,377
Schatz Future	0						
Three Month Euribor Future	217,669	71,923	56,278	91,731	77,974	163,654	134,252
Three Month SONIA Future	33,125	36,775	17,368	33,300	16,650	70,075	34,018
Three Month Sterling Future	162,395	52,290	25,153	78,546	39,273	130,836	64,426
<b>Total</b>	<b>413,650</b>	<b>162,107</b>	<b>100,142</b>	<b>205,599</b>	<b>136,930</b>	<b>367,706</b>	<b>237,072</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	20,015
2 Three Month Euribor Future	EUI0Z	14/12/2020	15,122
3 Three Month Euribor Future	EUI0H	16/03/2020	14,958
4 Three Month SONIA Future	SON0M	16/09/2020	12,832
5 Three Month Euribor Future	EUI0U	14/09/2020	10,289
6 Three Month Sterling Future	STL0M	17/06/2020	8,750
7 Three Month Euribor Future	EUI0M	15/06/2020	6,920
8 Three Month SONIA Future	SON0H	17/06/2020	6,368
9 Three Month SONIA Future	SON0U	16/12/2020	6,159
10 Three Month Euribor Future	EUI1Z	13/12/2021	5,963
11 Three Month Euribor Future	EUI1M	14/06/2021	5,707
12 Three Month Euribor Future	EUI1H	15/03/2021	5,636
13 Three Month Sterling Future	STL0U	16/09/2020	5,534
14 Three Month Euribor Future	EUI1U	13/09/2021	5,387
15 Three Month Sterling Future	STL0Z	16/12/2020	4,018
16 Three Month SONIA Future	SON0Z	17/03/2021	3,716
17 Three Month Sterling Future	STL1H	17/03/2021	2,968
18 Three Month Sterling Future	STL2M	15/06/2022	2,357
19 Three Month SONIA Future	SON1M	15/09/2021	1,959
20 Three Month Sterling Future	STL1Z	15/12/2021	1,738
21 Three Month Sterling Future	STL1M	16/06/2021	1,732
22 Three Month Sterling Future	STL2U	21/09/2022	1,662
23 Three Month SONIA Future	SON1H	16/06/2021	1,550
24 Three Month Sterling Future	STL1U	15/09/2021	1,481
25 Three Month SONIA Future	SON2U	21/12/2022	1,105

### Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Sterling Future	STL0H	18/03/2020	37,563
2 Three Month Euribor Future	EUI0H	16/03/2020	32,422
3 Three Month Euribor Future	EUI0Z	14/12/2020	29,430
4 Three Month Euribor Future	EUI0U	14/09/2020	24,693
5 Three Month SONIA Future	SON0M	16/09/2020	20,274
6 Three Month Sterling Future	STL0M	17/06/2020	19,674
7 Three Month Euribor Future	EUI0M	15/06/2020	18,756
8 Three Month Sterling Future	STL0U	16/09/2020	17,243
9 Three Month Euribor Future	EUI1H	15/03/2021	15,726
10 Three Month Sterling Future	STL0Z	16/12/2020	14,441
11 Three Month Euribor Future	EUI1U	13/09/2021	13,228
12 Three Month Euribor Future	EUI1M	14/06/2021	11,840
13 Three Month SONIA Future	SON0H	17/06/2020	10,949
14 Three Month SONIA Future	SON0U	16/12/2020	10,334
15 Three Month Euribor Future	EUI1Z	13/12/2021	9,713
16 Three Month Sterling Future	STL1H	17/03/2021	9,475
17 Three Month Sterling Future	STL1M	16/06/2021	6,577
18 Three Month SONIA Future	SON0Z	17/03/2021	6,522
19 Three Month Sterling Future	STL1U	15/09/2021	6,334
20 Three Month Sterling Future	STL1Z	15/12/2021	5,325
21 Three Month Sterling Future	STL2M	15/06/2022	5,152
22 Three Month SONIA Future	SON1U	15/12/2021	3,821
23 Three Month SONIA Future	SON1M	15/09/2021	3,562
24 Three Month SONIA Future	SON9Z	18/03/2020	3,522
25 Three Month Sterling Future	STL2H	16/03/2022	3,175