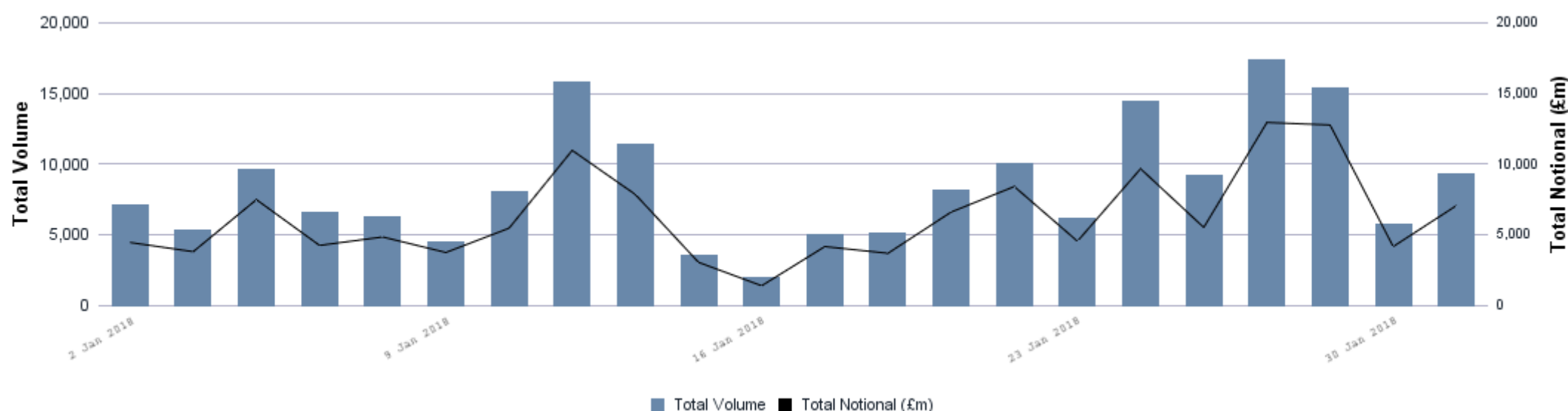


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	31 January 2018	January 2018		December 2017		2018 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
Bobl Future	60	110	13	170	20	110	13
Bund Future	70	750	106	430	62	750	106
Three month Euribor Future	82,813	115,292	101,717	69,319	61,181	115,292	101,717
Three month Sterling Future	93,636	69,887	34,944	47,071	23,536	69,887	34,944
Total	176,579	186,039	136,779	116,990	84,798	186,039	136,779

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI8Z	17/12/2018	18,270
2 Three month Euribor Future	EUI9M	17/06/2019	16,660
3 Three month Euribor Future	EUI9Z	16/12/2019	16,260
4 Three month Euribor Future	EUI9U	16/09/2019	15,722
5 Three month Euribor Future	EUI9H	18/03/2019	12,083
6 Three month Sterling Future	STL9H	20/03/2019	10,994
7 Three month Euribor Future	EUI8U	17/09/2018	10,507
8 Three month Sterling Future	STL8U	19/09/2018	9,712
9 Three month Euribor Future	EUI8M	18/06/2018	9,324
10 Three month Sterling Future	STL9U	18/09/2019	8,487
11 Three month Sterling Future	STL8Z	19/12/2018	7,844
12 Three month Sterling Future	STL9M	19/06/2019	7,607
13 Three month Sterling Future	STL9Z	18/12/2019	7,046
14 Three month Sterling Future	STL8M	20/06/2018	6,311
15 Three month Euribor Future	EUI0H	16/03/2020	3,893
16 Three month Euribor Future	EUI0U	14/09/2020	3,711
17 Three month Sterling Future	STL0H	18/03/2020	3,610
18 Three month Euribor Future	EUI8H	19/03/2018	3,417
19 Three month Euribor Future	EUI0M	15/06/2020	3,157
20 Three month Sterling Future	STL8H	21/03/2018	2,384
21 Three month Sterling Future	STL0M	17/06/2020	1,967
22 Three month Euribor Future	EUI0Z	14/12/2020	1,510
23 Three month Sterling Future	STL0Z	16/12/2020	1,343
24 Three month Sterling Future	STL0U	16/09/2020	1,021
25 Three month Sterling Future	STL1H	17/03/2021	894

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI8Z	17/12/2018	18,270
2 Three month Euribor Future	EUI9M	17/06/2019	16,660
3 Three month Euribor Future	EUI9Z	16/12/2019	16,260
4 Three month Euribor Future	EUI9U	16/09/2019	15,722
5 Three month Euribor Future	EUI9H	18/03/2019	12,083
6 Three month Sterling Future	STL9H	20/03/2019	10,994
7 Three month Euribor Future	EUI8U	17/09/2018	10,507
8 Three month Sterling Future	STL8U	19/09/2018	9,712
9 Three month Euribor Future	EUI8M	18/06/2018	9,324
10 Three month Sterling Future	STL9U	18/09/2019	8,487
11 Three month Sterling Future	STL8Z	19/12/2018	7,844
12 Three month Sterling Future	STL9M	19/06/2019	7,607
13 Three month Sterling Future	STL9Z	18/12/2019	7,046
14 Three month Sterling Future	STL8M	20/06/2018	6,311
15 Three month Euribor Future	EUI0H	16/03/2020	3,893
16 Three month Euribor Future	EUI0U	14/09/2020	3,711
17 Three month Sterling Future	STL0H	18/03/2020	3,610
18 Three month Euribor Future	EUI8H	19/03/2018	3,417
19 Three month Euribor Future	EUI0M	15/06/2020	3,157
20 Three month Sterling Future	STL8H	21/03/2018	2,384
21 Three month Sterling Future	STL0M	17/06/2020	1,967
22 Three month Euribor Future	EUI0Z	14/12/2020	1,510
23 Three month Sterling Future	STL0Z	16/12/2020	1,343
24 Three month Sterling Future	STL0U	16/09/2020	1,021
25 Three month Sterling Future	STL1H	17/03/2021	894