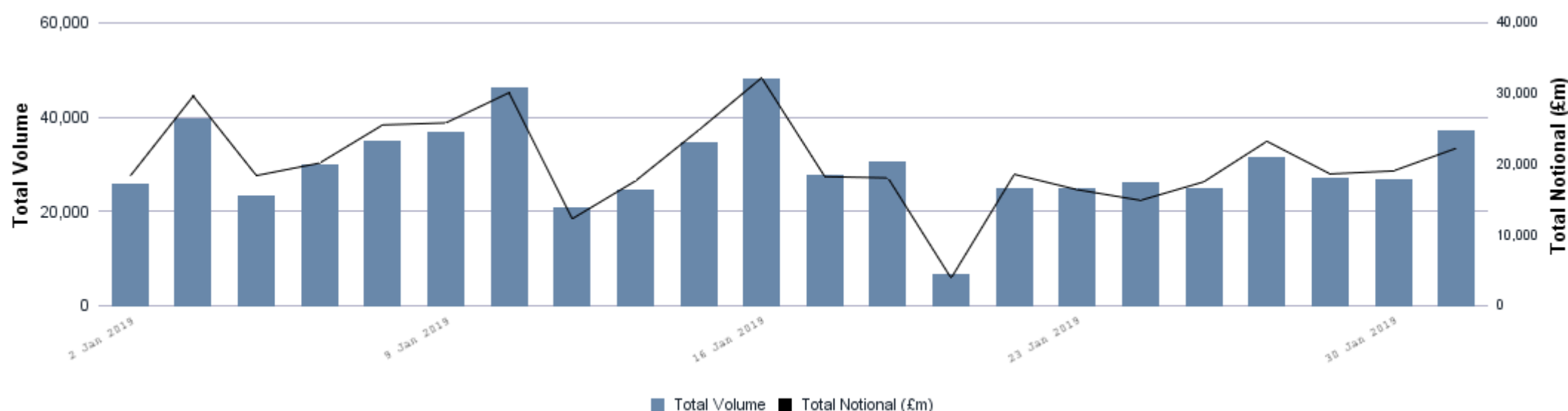


## Daily Volume and Notional (£m)



## Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	31 January 2019	January 2019		December 2018		2019 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
Bobl Future	100	50	6	60	7	50	6
Bund Future	85	175	26			175	26
Long Gilt Future	0						
Schatz Future	0						
Three Month Euribor Future	232,293	314,448	277,450	141,205	121,833	314,448	277,450
Three Month SONIA Future	27,649	87,099	43,550	48,190	24,095	87,099	43,550
Three Month Sterling Future	177,173	249,689	124,845	88,775	44,388	250,189	125,095
<b>Total</b>	<b>437,300</b>	<b>651,461</b>	<b>445,876</b>	<b>278,230</b>	<b>190,323</b>	<b>651,961</b>	<b>446,126</b>

## Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI9Z	16/12/2019	64,639
2 Three Month Euribor Future	EUI0H	16/03/2020	44,578
3 Three Month Euribor Future	EUI9U	16/09/2019	44,016
4 Three Month Sterling Future	STL9U	18/09/2019	43,772
5 Three Month Euribor Future	EUI9H	18/03/2019	37,573
6 Three Month Sterling Future	STL9Z	18/12/2019	36,216
7 Three Month Sterling Future	STL0H	18/03/2020	35,369
8 Three Month Sterling Future	STL9M	19/06/2019	33,391
9 Three Month Euribor Future	EUI9M	17/06/2019	31,812
10 Three Month Sterling Future	STL9H	20/03/2019	26,727
11 Three Month Euribor Future	EUI0U	14/09/2020	26,361
12 Three Month Euribor Future	EUI0M	15/06/2020	25,349
13 Three Month Sterling Future	STL0M	17/06/2020	24,224
14 Three Month Sterling Future	STL0U	16/09/2020	18,026
15 Three Month SONIA Future	SON9U	18/12/2019	15,567
16 Three Month SONIA Future	SON9M	18/09/2019	15,194
17 Three Month SONIA Future	SON9Z	18/03/2020	15,167
18 Three Month SONIA Future	SON0H	17/06/2020	12,324
19 Three Month Sterling Future	STL0Z	16/12/2020	11,348
20 Three Month Euribor Future	EUI1M	14/06/2021	11,344
21 Three Month Euribor Future	EUI0Z	14/12/2020	10,901
22 Three Month SONIA Future	SON9H	19/06/2019	9,018
23 Three Month SONIA Future	SON0M	16/09/2020	7,745
24 Three Month Sterling Future	STL1M	16/06/2021	7,738
25 Three Month Euribor Future	EUI1H	15/03/2021	7,328

## Most Traded in the Year by Total Volume

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