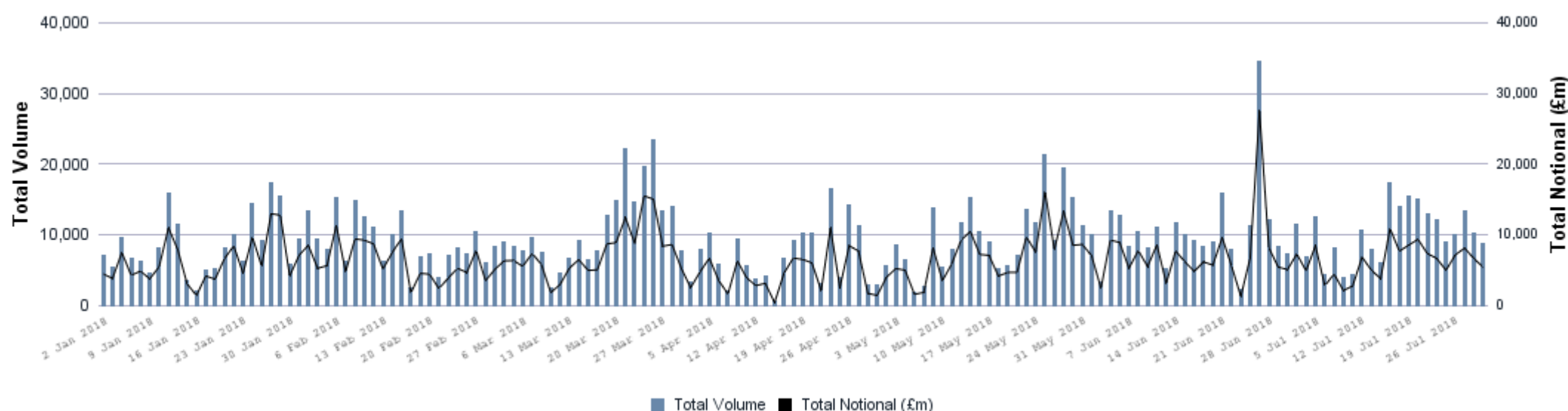


## Daily Volume and Notional (£m)



## Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	31 July 2018	July 2018		June 2018		2018 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
<b>Bobl Future</b>	70	50	6	470	53	1,552	177
<b>Bund Future</b>	85	365	51	613	85	4,303	601
<b>Three month Euribor Future</b>	111,914	69,892	60,304	114,444	98,744	677,284	590,710
<b>Three Month SONIA Future</b>	9,549	65,745	32,873	43,890	21,945	123,441	61,721
<b>Three month Sterling Future</b>	126,127	85,153	42,577	63,395	31,698	594,049	297,025
<b>Total</b>	<b>247,745</b>	<b>221,205</b>	<b>135,810</b>	<b>222,812</b>	<b>152,525</b>	<b>1,400,629</b>	<b>950,233</b>

## Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Sterling Future	STL9M	19/06/2019	14,226
2 Three Month SONIA Future	SON9H	19/06/2019	13,828
3 Three Month SONIA Future	SON8Z	20/03/2019	13,708
4 Three month Sterling Future	STL9H	20/03/2019	12,963
5 Three Month SONIA Future	SON8U	19/12/2018	11,592
6 Three month Sterling Future	STL8U	19/09/2018	10,435
7 Three month Euribor Future	EUI0M	15/06/2020	9,519
8 Three Month SONIA Future	SON9M	18/09/2019	9,399
9 Three month Euribor Future	EUI9Z	16/12/2019	9,178
10 Three month Sterling Future	STL8Z	19/12/2018	9,045
11 Three month Sterling Future	STL9U	18/09/2019	8,915
12 Three month Euribor Future	EUI9U	16/09/2019	8,772
13 Three month Sterling Future	STL0H	18/03/2020	8,649
14 Three month Euribor Future	EUI0H	16/03/2020	8,256
15 Three month Sterling Future	STL9Z	18/12/2019	7,701
16 Three month Sterling Future	STL0M	17/06/2020	6,802
17 Three month Euribor Future	EUI9H	18/03/2019	6,621
18 Three month Euribor Future	EUI8U	17/09/2018	6,404
19 Three month Euribor Future	EUI9M	17/06/2019	6,278
20 Three Month SONIA Future	SON9U	18/12/2019	5,810
21 Three Month SONIA Future	SON9Z	18/03/2020	5,800
22 Three month Euribor Future	EUI8Z	17/12/2018	4,674
23 Three Month SONIA Future	SON0H	17/06/2020	3,357
24 Three month Euribor Future	EUI0Z	14/12/2020	3,197
25 Three month Euribor Future	EUI0U	14/09/2020	3,034

## Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI9Z	16/12/2019	90,417
2 Three month Euribor Future	EUI8Z	17/12/2018	88,372
3 Three month Euribor Future	EUI9M	17/06/2019	85,303
4 Three month Sterling Future	STL8Z	19/12/2018	84,739
5 Three month Sterling Future	STL9H	20/03/2019	84,689
6 Three month Euribor Future	EUI9U	16/09/2019	74,979
7 Three month Euribor Future	EUI9H	18/03/2019	73,912
8 Three month Sterling Future	STL9M	19/06/2019	70,802
9 Three month Sterling Future	STL8U	19/09/2018	68,577
10 Three month Sterling Future	STL9U	18/09/2019	67,714
11 Three month Euribor Future	EUI8U	17/09/2018	65,668
12 Three month Sterling Future	STL9Z	18/12/2019	60,446
13 Three month Euribor Future	EUI0H	16/03/2020	47,986
14 Three month Sterling Future	STL8M	20/06/2018	44,059
15 Three month Sterling Future	STL0H	18/03/2020	38,848
16 Three month Euribor Future	EUI8M	18/06/2018	34,832
17 Three month Euribor Future	EUI0M	15/06/2020	34,152
18 Three month Euribor Future	EUI0U	14/09/2020	30,589
19 Three Month SONIA Future	SON8Z	20/03/2019	26,463
20 Three Month SONIA Future	SON9H	19/06/2019	24,585
21 Three Month SONIA Future	SON8U	19/12/2018	23,087
22 Three month Euribor Future	EUI0Z	14/12/2020	23,032
23 Three month Sterling Future	STL0M	17/06/2020	21,015
24 Three Month SONIA Future	SON9M	18/09/2019	17,492
25 Three month Sterling Future	STL0Z	16/12/2020	15,214