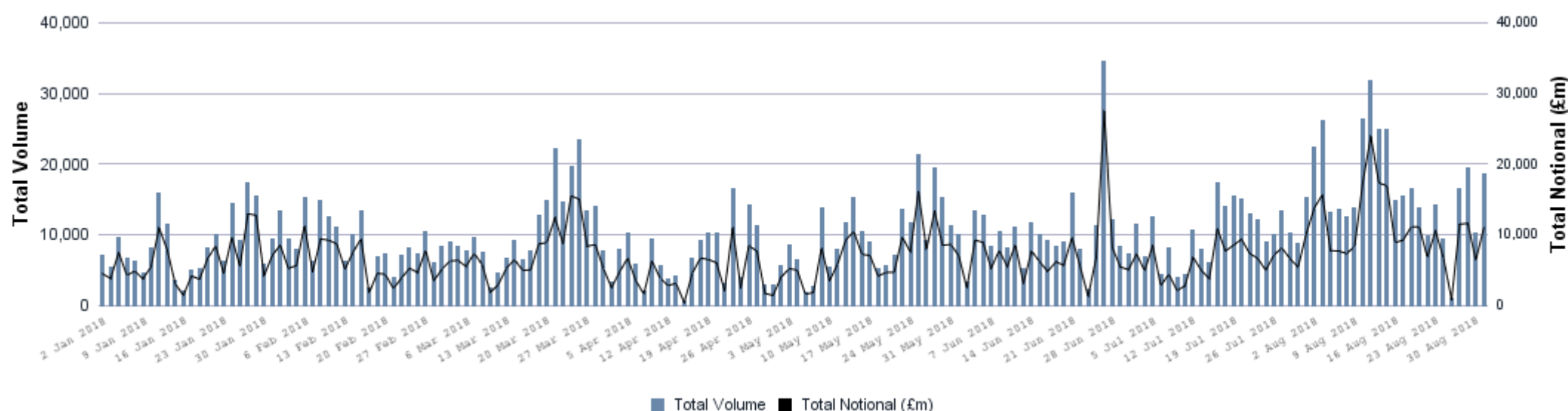


## Daily Volume and Notional (£m)



## Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	31 August 2018	August 2018		July 2018		2018 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
Bobl Future	70	70	8	50	6	1,622	185
Bund Future	85	220	31	365	51	4,523	632
Schatz Future	40	80	8			242	23
Three month Euribor Future		151,677	130,869	69,892	60,304	828,961	721,579
Three Month Euribor Future	143,972	13,227	11,412			13,227	11,412
Three Month SONIA Future	14,404	92,983	46,492	65,745	32,873	216,424	108,212
Three month Sterling Future		107,550	53,775	85,153	42,577	701,599	350,800
Three Month Sterling Future	143,686	18,545	9,273			18,545	9,273
<b>Total</b>	<b>302,257</b>	<b>384,352</b>	<b>251,867</b>	<b>221,205</b>	<b>135,810</b>	<b>1,785,143</b>	<b>1,202,116</b>

### Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI8Z	17/12/2018	28,842
2 Three Month SONIA Future	SON8Z	20/03/2019	20,528
3 Three Month SONIA Future	SON9H	19/06/2019	19,500
4 Three month Sterling Future	STL9H	20/03/2019	18,152
5 Three month Euribor Future	EUI8U	17/09/2018	17,697
6 Three month Euribor Future	EUI9H	18/03/2019	16,909
7 Three Month SONIA Future	SON9M	18/09/2019	15,926
8 Three month Sterling Future	STL9M	19/06/2019	14,044
9 Three month Euribor Future	EUI9M	17/06/2019	13,597
10 Three month Sterling Future	STL8Z	19/12/2018	13,396
11 Three Month SONIA Future	SON8U	19/12/2018	12,799
12 Three month Euribor Future	EUI1H	15/03/2021	12,742
13 Three month Sterling Future	STL9Z	18/12/2019	12,195
14 Three month Euribor Future	EUI9U	16/09/2019	11,816
15 Three month Euribor Future	EUI9Z	16/12/2019	11,736
16 Three month Euribor Future	EUI0Z	14/12/2020	11,158
17 Three month Sterling Future	STL9U	18/09/2019	11,137
18 Three Month SONIA Future	SON9U	18/12/2019	9,189
19 Three month Euribor Future	EUI0H	16/03/2020	9,118
20 Three month Sterling Future	STL8U	19/09/2018	8,499
21 Three month Sterling Future	STL0M	17/06/2020	8,286
22 Three month Sterling Future	STL0H	18/03/2020	7,948
23 Three month Euribor Future	EUI0M	15/06/2020	7,897
24 Three Month SONIA Future	SON9Z	18/03/2020	7,349
25 Three month Euribor Future	EUI0U	14/09/2020	6,116

### Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI8Z	17/12/2018	117,214
2 Three month Sterling Future	STL9H	20/03/2019	102,841
3 Three month Euribor Future	EUI9Z	16/12/2019	102,153
4 Three month Euribor Future	EUI9M	17/06/2019	98,900
5 Three month Sterling Future	STL8Z	19/12/2018	98,135
6 Three month Euribor Future	EUI9H	18/03/2019	90,821
7 Three month Euribor Future	EUI9U	16/09/2019	86,795
8 Three month Sterling Future	STL9M	19/06/2019	84,846
9 Three month Euribor Future	EUI8U	17/09/2018	83,365
10 Three month Sterling Future	STL9U	18/09/2019	78,851
11 Three month Sterling Future	STL8U	19/09/2018	77,076
12 Three month Sterling Future	STL9Z	18/12/2019	72,641
13 Three month Euribor Future	EUI0H	16/03/2020	57,104
14 Three Month SONIA Future	SON8Z	20/03/2019	46,991
15 Three month Sterling Future	STL0H	18/03/2020	46,796
16 Three Month SONIA Future	SON9H	19/06/2019	44,085
17 Three month Sterling Future	STL8M	20/06/2018	44,059
18 Three month Euribor Future	EUI0M	15/06/2020	42,049
19 Three month Euribor Future	EUI0U	14/09/2020	36,705
20 Three Month SONIA Future	SON8U	19/12/2018	35,886
21 Three month Euribor Future	EUI8M	18/06/2018	34,832
22 Three month Euribor Future	EUI0Z	14/12/2020	34,190
23 Three Month SONIA Future	SON9M	18/09/2019	33,418
24 Three month Sterling Future	STL0M	17/06/2020	29,301
25 Three month Euribor Future	EUI1H	15/03/2021	22,572