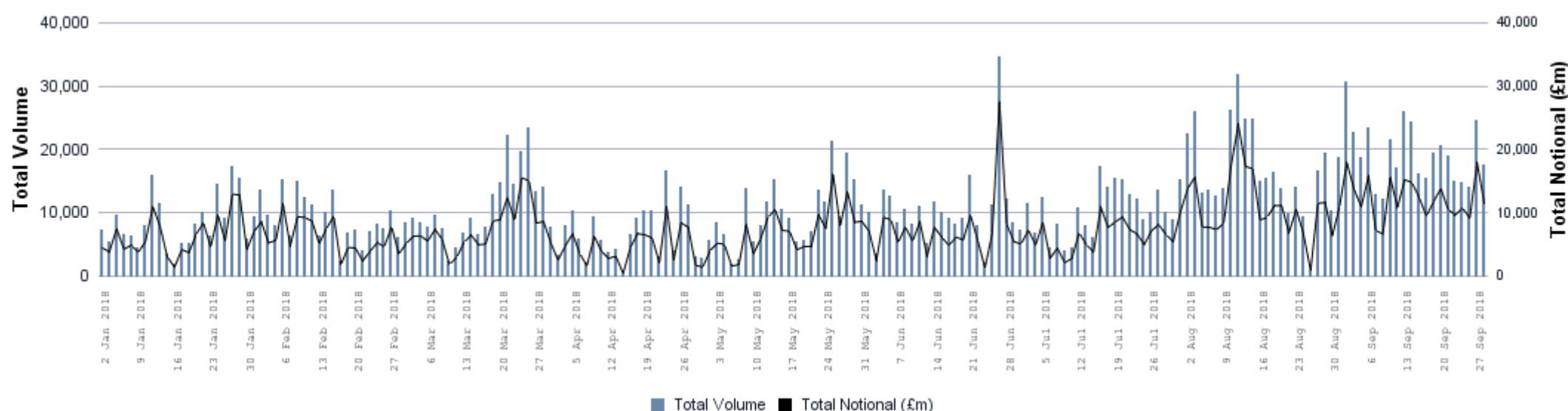


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	28 September 2018	September 2018		August 2018		2018 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
Bobl Future	20	170	19	70	8	1,792	205
Bund Future	45	170	24	220	31	4,693	656
Three Month Euribor Future	147,304	145,079	125,176	13,227	11,412	158,306	136,588
Three Month SONIA Future	16,643	92,790	46,395	92,983	46,492	309,214	154,607
Three Month Sterling Future	141,863	147,524	73,762	18,545	9,273	166,069	83,035
Total	305,875	385,733	245,376	125,045	67,215	640,074	375,090

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Sterling Future	STL9M	19/06/2019	20,077
2 Three Month Sterling Future	STL9Z	18/12/2019	19,449
3 Three Month Euribor Future	EUI0H	16/03/2020	18,679
4 Three Month SONIA Future	SON9H	19/06/2019	17,913
5 Three Month SONIA Future	SON9M	18/09/2019	16,698
6 Three Month Sterling Future	STL9H	20/03/2019	16,337
7 Three Month SONIA Future	SON8Z	20/03/2019	15,881
8 Three Month Euribor Future	EUI0M	15/06/2020	15,823
9 Three Month Sterling Future	STL8Z	19/12/2018	15,277
10 Three Month Euribor Future	EUI9Z	16/12/2019	14,515
11 Three Month Sterling Future	STL9U	18/09/2019	13,829
12 Three Month Euribor Future	EUI9M	17/06/2019	13,733
13 Three Month SONIA Future	SON9U	18/12/2019	13,569
14 Three Month Euribor Future	EUI8Z	17/12/2018	12,849
15 Three Month Euribor Future	EUI0U	14/09/2020	12,250
16 Three Month Sterling Future	STL0H	18/03/2020	11,717
17 Three Month Euribor Future	EUI0Z	14/12/2020	11,345
18 Three Month Euribor Future	EUI1H	15/03/2021	11,250
19 Three Month Sterling Future	STL8U	19/09/2018	9,969
20 Three Month Euribor Future	EUI9H	18/03/2019	9,842
21 Three Month Sterling Future	STL0M	17/06/2020	9,668
22 Three Month SONIA Future	SON9Z	18/03/2020	9,388
23 Three Month Sterling Future	STL0Z	16/12/2020	9,052
24 Three Month Euribor Future	EUI9U	16/09/2019	8,780
25 Three Month Sterling Future	STL1H	17/03/2021	8,134

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 SONIA Future	SON8Z	20/03/2019	62,872
14 Three Month SONIA Future	SON9H	19/06/2019	61,998
15 Three month Euribor Future	EUI0H	16/03/2020	57,104
16 Three Month SONIA Future	SON9M	18/09/2019	50,116
17 Three month Sterling Future	STL0H	18/03/2020	46,796
18 Three month Sterling Future	STL8M	20/06/2018	44,059
19 Three Month SONIA Future	SON8U	19/12/2018	42,863
20 Three month Euribor Future	EUI0M	15/06/2020	42,049
21 Three month Euribor Future	EUI0U	14/09/2020	36,705
22 Three month Euribor Future	EUI8M	18/06/2018	34,832
23 Three month Euribor Future	EUI0Z	14/12/2020	34,190
24 Three Month SONIA Future	SON9U	18/12/2019	32,780
25 Three month Sterling Future	STL0M	17/06/2020	29,301