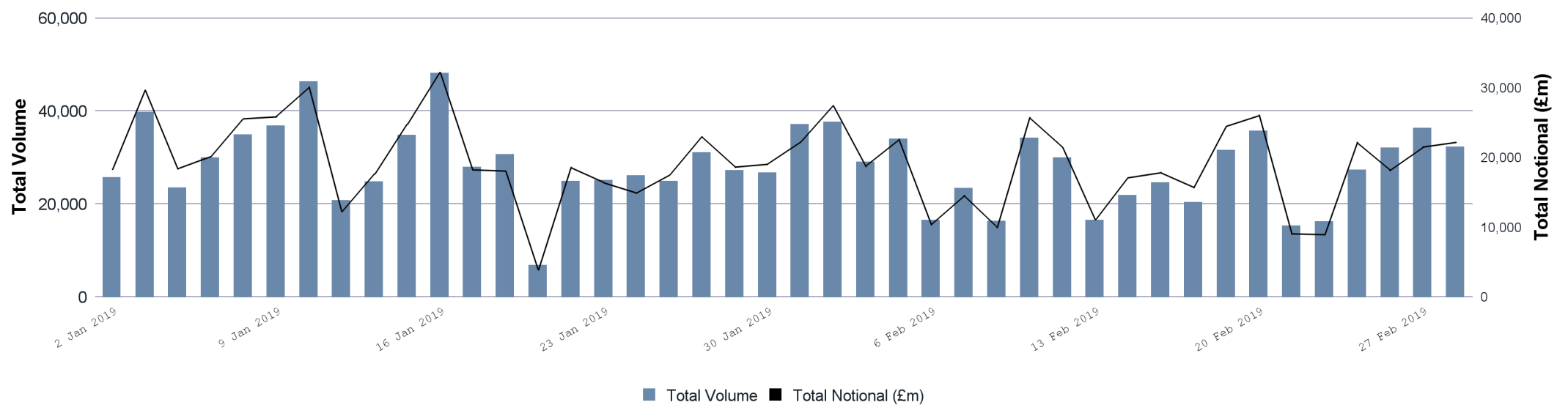


Daily Volume and Notional (£m)



■ Total Volume ■ Total Notional (£m)

Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	28 February 2019	February 2019		January 2019		2019 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
Bobl Future	100	100	9	50	4	150	13
Bund Future	0	165	14	175	16	340	30
Long Gilt Future	0						
Schatz Future	0						
Three Month Euribor Future	272,793	271,066	236,642	314,448	277,450	585,514	514,093
Three Month SONIA Future	39,059	78,419	39,210	87,099	43,550	165,518	82,759
Three Month Sterling Future	218,825	179,082	89,541	249,689	124,845	428,771	214,386
Total	530,777	528,832	365,416	651,461	445,864	1,180,293	811,280

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI9U	16/09/2019	54,109
2 Three Month Euribor Future	EUI0H	16/03/2020	53,436
3 Three Month Euribor Future	EUI0M	15/06/2020	44,393
4 Three Month Sterling Future	STL9U	18/09/2019	39,745
5 Three Month Euribor Future	EUI9Z	16/12/2019	38,002
6 Three Month Sterling Future	STL9Z	18/12/2019	34,053
7 Three Month Sterling Future	STL9M	19/06/2019	25,786
8 Three Month Euribor Future	EUI9M	17/06/2019	21,414
9 Three Month SONIA Future	SON9M	18/09/2019	19,467
10 Three Month Sterling Future	STL9H	20/03/2019	18,322
11 Three Month Euribor Future	EUI0U	14/09/2020	17,703
12 Three Month Sterling Future	STL0H	18/03/2020	16,748
13 Three Month SONIA Future	SON9U	18/12/2019	16,306
14 Three Month SONIA Future	SON9Z	18/03/2020	15,577
15 Three Month Sterling Future	STL0U	16/09/2020	11,618
16 Three Month Sterling Future	STL0M	17/06/2020	11,524
17 Three Month Euribor Future	EUI1M	14/06/2021	10,815
18 Three Month Euribor Future	EUI0Z	14/12/2020	10,540
19 Three Month SONIA Future	SON0H	17/06/2020	8,945
20 Three Month Euribor Future	EUI1H	15/03/2021	8,680
21 Three Month Euribor Future	EUI9H	18/03/2019	7,540
22 Three Month Sterling Future	STL0Z	16/12/2020	6,840
23 Three Month Sterling Future	STL1H	17/03/2021	6,482
24 Three Month SONIA Future	SON9H	19/06/2019	5,609
25 Three Month SONIA Future	SON0M	16/09/2020	4,263

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI9Z	16/12/2019	102,641
2 Three Month Euribor Future	EUI9U	16/09/2019	98,125
3 Three Month Euribor Future	EUI0H	16/03/2020	98,014
4 Three Month Sterling Future	STL9U	18/09/2019	83,517
5 Three Month Sterling Future	STL9Z	18/12/2019	70,269
6 Three Month Euribor Future	EUI0M	15/06/2020	69,742
7 Three Month Sterling Future	STL9M	19/06/2019	59,177
8 Three Month Euribor Future	EUI9M	17/06/2019	53,226
9 Three Month Sterling Future	STL0H	18/03/2020	52,117
10 Three Month Euribor Future	EUI9H	18/03/2019	45,113
11 Three Month Sterling Future	STL9H	20/03/2019	45,049
12 Three Month Euribor Future	EUI0U	14/09/2020	44,064
13 Three Month Sterling Future	STL0M	17/06/2020	35,748
14 Three Month SONIA Future	SON9M	18/09/2019	34,661
15 Three Month SONIA Future	SON9U	18/12/2019	31,873
16 Three Month SONIA Future	SON9Z	18/03/2020	30,744
17 Three Month Sterling Future	STL0U	16/09/2020	29,644
18 Three Month Euribor Future	EUI1M	14/06/2021	22,159
19 Three Month Euribor Future	EUI0Z	14/12/2020	21,441
20 Three Month SONIA Future	SON0H	17/06/2020	21,269
21 Three Month Sterling Future	STL0Z	16/12/2020	18,188
22 Three Month Euribor Future	EUI1H	15/03/2021	16,008
23 Three Month SONIA Future	SON9H	19/06/2019	14,627
24 Three Month SONIA Future	SON0M	16/09/2020	12,008
25 Three Month Sterling Future	STL1M	16/06/2021	8,460