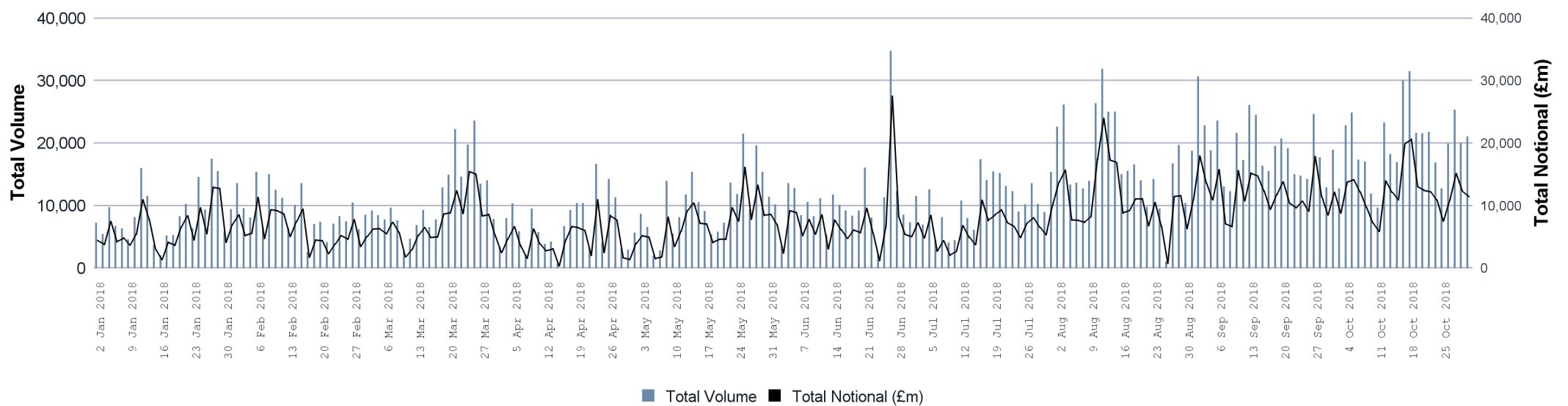


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	31 October 2018	October 2018		September 2018		2018 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
Bobl Future	170	150	17	170	19	1,942	221
Bund Future	50	105	14	170	24	4,798	670
Long Gilt Future	0					2	0
Schatz Future	125	125	12			367	35
Three Month Euribor Future	168,670	143,926	124,181	145,079	125,176	1,134,750	985,418
Three Month SONIA Future	20,772	80,029	40,015	92,790	46,395	389,243	194,622
Three Month Sterling Future	159,591	217,873	108,937	147,524	73,762	1,085,591	542,796
Total	349,378	442,208	273,176	385,733	245,376	2,616,693	1,723,762

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1	Three Month Sterling Future	STL9Z	29,803
2	Three Month Sterling Future	STL0H	28,465
3	Three Month Sterling Future	STL9U	28,094
4	Three Month Sterling Future	STL0U	24,798
5	Three Month Sterling Future	STL0M	24,539
6	Three Month Sterling Future	STL9M	22,547
7	Three Month Sterling Future	STL9H	21,822
8	Three Month Euribor Future	EUI1H	17,093
9	Three Month Euribor Future	EUI9Z	16,494
10	Three Month SONIA Future	SON9M	13,966
11	Three Month Euribor Future	EUI9U	13,894
12	Three Month Euribor Future	EUI0U	13,720
13	Three Month Euribor Future	EUI0M	12,991
14	Three Month Sterling Future	STL8Z	12,663
15	Three Month Euribor Future	EUI9H	11,961
16	Three Month SONIA Future	SON0H	11,641
17	Three Month SONIA Future	SON9U	11,455
18	Three Month Euribor Future	EUI9M	10,988
19	Three Month SONIA Future	SON9Z	10,884
20	Three Month SONIA Future	SON9H	10,623
21	Three Month Euribor Future	EUI0H	10,385
22	Three Month Euribor Future	EUI0Z	9,436
23	Three Month Euribor Future	EUI1U	8,799
24	Three Month Sterling Future	STL0Z	8,698
25	Three Month Euribor Future	EUI8Z	8,301

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1	Three Month Sterling Future	STL9H	143,369
2	Three Month Euribor Future	EUI8Z	142,373
3	Three Month Euribor Future	EUI9Z	133,787
4	Three Month Sterling Future	STL9M	130,125
5	Three Month Sterling Future	STL8Z	127,475
6	Three Month Euribor Future	EUI9M	125,571
7	Three Month Sterling Future	STL9Z	124,039
8	Three Month Sterling Future	STL9U	123,762
9	Three Month Euribor Future	EUI9H	114,159
10	Three Month Euribor Future	EUI9U	110,701
11	Three Month Sterling Future	STL8U	88,411
12	Three Month Sterling Future	STL0H	88,183
13	Three Month Euribor Future	EUI0H	87,618
14	Three Month Euribor Future	EUI8U	87,325
15	Three Month Euribor Future	EUI0M	73,579
16	Three Month SONIA Future	SON9H	72,621
17	Three Month SONIA Future	SON8Z	69,563
18	Three Month Sterling Future	STL0M	65,200
19	Three Month SONIA Future	SON9M	64,082
20	Three Month Euribor Future	EUI0U	63,252
21	Three Month Euribor Future	EUI0Z	55,650
22	Three Month Euribor Future	EUI1H	51,323
23	Three Month Sterling Future	STL0U	48,506
24	Three Month SONIA Future	SON9U	44,235
25	Three Month Sterling Future	STL8M	44,059