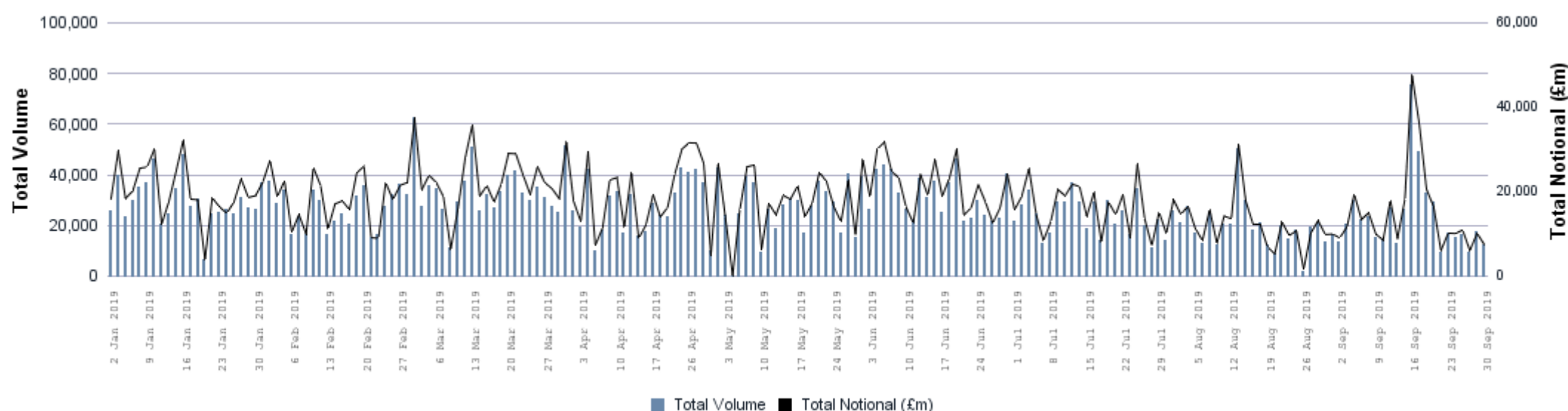


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	30 September 2019	September 2019		August 2019		2019 YTD	
			Volume	Notional (£m)	Volume	Notional (£m)	Volume
Bobl Future	0			189	17	759	67
Bund Future	0	20	2	145	13	1,766	156
Long Gilt Future	0						
One Month Sonia Future	386	94	141	435	653	583	875
Schatz Future	0					248	22
Three Month Euribor Future	281,951	178,809	159,181	130,113	119,390	2,343,970	2,060,309
Three Month SONIA Future	43,788	117,790	58,895	111,646	55,823	862,184	431,092
Three Month Sterling Future	203,573	191,748	95,874	180,888	90,444	1,918,122	959,061
Total	529,698	488,461	314,093	423,416	266,340	5,127,632	3,451,581

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI9Z	16/12/2019	40,229
2 Three Month Sterling Future	STL0U	16/09/2020	31,713
3 Three Month Sterling Future	STL0H	18/03/2020	29,665
4 Three Month Euribor Future	EUI0U	14/09/2020	23,684
5 Three Month Sterling Future	STL0Z	16/12/2020	20,526
6 Three Month SONIA Future	SON0Z	17/03/2021	20,340
7 Three Month Sterling Future	STL9U	18/09/2019	19,743
8 Three Month Sterling Future	STL9Z	18/12/2019	19,339
9 Three Month SONIA Future	SON0H	17/06/2020	18,399
10 Three Month Sterling Future	STL0M	17/06/2020	17,252
11 Three Month SONIA Future	SON0U	16/12/2020	17,226
12 Three Month SONIA Future	SON0M	16/09/2020	16,615
13 Three Month Euribor Future	EUI0H	16/03/2020	16,298
14 Three Month Sterling Future	STL1H	17/03/2021	15,695
15 Three Month Euribor Future	EUI1M	14/06/2021	15,645
16 Three Month Euribor Future	EUI0M	15/06/2020	15,616
17 Three Month Euribor Future	EUI0Z	14/12/2020	13,491
18 Three Month Euribor Future	EUI1U	13/09/2021	13,095
19 Three Month Sterling Future	STL1U	15/09/2021	12,968
20 Three Month SONIA Future	SON9Z	18/03/2020	12,801
21 Three Month SONIA Future	SON1H	16/06/2021	11,929
22 Three Month Euribor Future	EUI1H	15/03/2021	11,519
23 Three Month Euribor Future	EUI9U	16/09/2019	10,649
24 Three Month SONIA Future	SON9U	18/12/2019	7,016
25 Three Month Sterling Future	STL1M	16/06/2021	6,385

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI0H	16/03/2020	391,123
2 Three Month Euribor Future	EUI9Z	16/12/2019	382,958
3 Three Month Sterling Future	STL9U	18/09/2019	337,798
4 Three Month Sterling Future	STL0H	18/03/2020	300,312
5 Three Month Euribor Future	EUI9U	16/09/2019	292,517
6 Three Month Euribor Future	EUI0M	15/06/2020	284,704
7 Three Month Euribor Future	EUI0U	14/09/2020	280,865
8 Three Month Sterling Future	STL9Z	18/12/2019	270,325
9 Three Month Sterling Future	STL0U	16/09/2020	220,339
10 Three Month Sterling Future	STL9M	19/06/2019	183,704
11 Three Month Sterling Future	STL0M	17/06/2020	179,958
12 Three Month Euribor Future	EUI0Z	14/12/2020	164,573
13 Three Month Euribor Future	EUI9M	17/06/2019	159,271
14 Three Month SONIA Future	SON9Z	18/03/2020	150,670
15 Three Month SONIA Future	SON9U	18/12/2019	129,378
16 Three Month SONIA Future	SON0H	17/06/2020	126,924
17 Three Month Sterling Future	STL0Z	16/12/2020	111,092
18 Three Month SONIA Future	SON9M	18/09/2019	101,837
19 Three Month Euribor Future	EUI1H	15/03/2021	95,247
20 Three Month Euribor Future	EUI1M	14/06/2021	93,919
21 Three Month SONIA Future	SON0M	16/09/2020	91,242
22 Three Month Sterling Future	STL1H	17/03/2021	88,900
23 Three Month SONIA Future	SON0U	16/12/2020	84,371
24 Three Month SONIA Future	SON0Z	17/03/2021	75,010
25 Three Month Euribor Future	EUI9H	18/03/2019	54,799