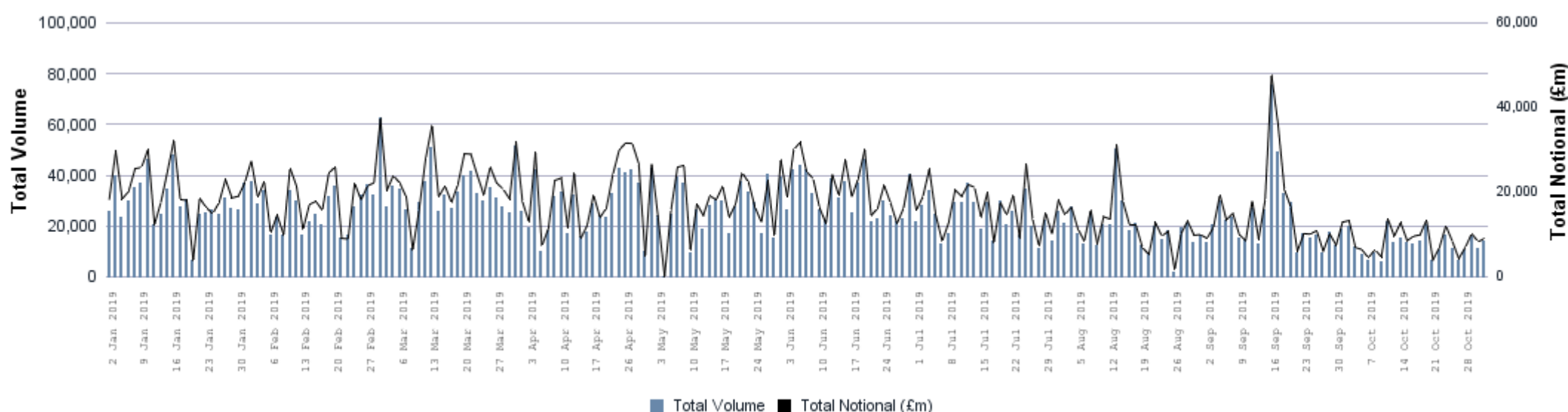


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	31 October 2019	October 2019		September 2019		2019 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
Bobl Future	0					759	67
Bund Future	0			20	2	1,766	156
Long Gilt Future	0						
One Month Sonia Future	678	416	624	94	141	999	1,499
Schatz Future	0					248	22
Three Month Euribor Future	273,856	147,195	128,870	178,809	159,181	2,491,165	2,189,179
Three Month SONIA Future	43,264	37,350	18,675	117,790	58,895	899,534	449,767
Three Month Sterling Future	195,554	110,162	55,081	191,748	95,874	2,028,284	1,014,142
Total	513,352	295,123	203,250	488,461	314,093	5,422,755	3,654,831

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI9Z	16/12/2019	38,620
2 Three Month Euribor Future	EUI0U	14/09/2020	22,062
3 Three Month Sterling Future	STL0U	16/09/2020	21,087
4 Three Month Sterling Future	STL0M	17/06/2020	19,025
5 Three Month Euribor Future	EUI0Z	14/12/2020	17,253
6 Three Month Euribor Future	EUI0H	16/03/2020	17,244
7 Three Month Euribor Future	EUI0M	15/06/2020	14,505
8 Three Month Sterling Future	STL0Z	16/12/2020	14,403
9 Three Month Sterling Future	STL0H	18/03/2020	14,125
10 Three Month Sterling Future	STL9Z	18/12/2019	12,145
11 Three Month Euribor Future	EUI1H	15/03/2021	10,575
12 Three Month Sterling Future	STL1H	17/03/2021	10,170
13 Three Month Euribor Future	EUI1M	14/06/2021	8,091
14 Three Month SONIA Future	SON9Z	18/03/2020	6,832
15 Three Month SONIA Future	SON0M	16/09/2020	6,820
16 Three Month Euribor Future	EUI1U	13/09/2021	6,479
17 Three Month Sterling Future	STL1U	15/09/2021	4,745
18 Three Month SONIA Future	SON0U	16/12/2020	4,703
19 Three Month SONIA Future	SON0H	17/06/2020	4,666
20 Three Month Sterling Future	STL1M	16/06/2021	4,066
21 Three Month Euribor Future	EUI2U	19/09/2022	3,899
22 Three Month Sterling Future	STL2H	16/03/2022	3,430
23 Three Month SONIA Future	SON0Z	17/03/2021	3,079
24 Three Month SONIA Future	SON9U	18/12/2019	2,447
25 Three Month Euribor Future	EUI2M	13/06/2022	2,236

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI9Z	16/12/2019	421,578
2 Three Month Euribor Future	EUI0H	16/03/2020	408,367
3 Three Month Sterling Future	STL9U	18/09/2019	337,798
4 Three Month Sterling Future	STL0H	18/03/2020	314,437
5 Three Month Euribor Future	EUI0U	14/09/2020	302,927
6 Three Month Euribor Future	EUI0M	15/06/2020	299,209
7 Three Month Euribor Future	EUI9U	16/09/2019	292,517
8 Three Month Sterling Future	STL9Z	18/12/2019	282,470
9 Three Month Sterling Future	STL0U	16/09/2020	241,426
10 Three Month Sterling Future	STL0M	17/06/2020	198,983
11 Three Month Sterling Future	STL9M	19/06/2019	183,704
12 Three Month Euribor Future	EUI0Z	14/12/2020	181,826
13 Three Month Euribor Future	EUI9M	17/06/2019	159,271
14 Three Month SONIA Future	SON9Z	18/03/2020	157,502
15 Three Month SONIA Future	SON9U	18/12/2019	131,825
16 Three Month SONIA Future	SON0H	17/06/2020	131,590
17 Three Month Sterling Future	STL0Z	16/12/2020	125,495
18 Three Month Euribor Future	EUI1H	15/03/2021	105,822
19 Three Month Euribor Future	EUI1M	14/06/2021	102,010
20 Three Month SONIA Future	SON9M	18/09/2019	101,837
21 Three Month Sterling Future	STL1H	17/03/2021	99,070
22 Three Month SONIA Future	SON0M	16/09/2020	98,062
23 Three Month SONIA Future	SON0U	16/12/2020	89,074
24 Three Month SONIA Future	SON0Z	17/03/2021	78,089
25 Three Month Euribor Future	EUI9H	18/03/2019	54,799