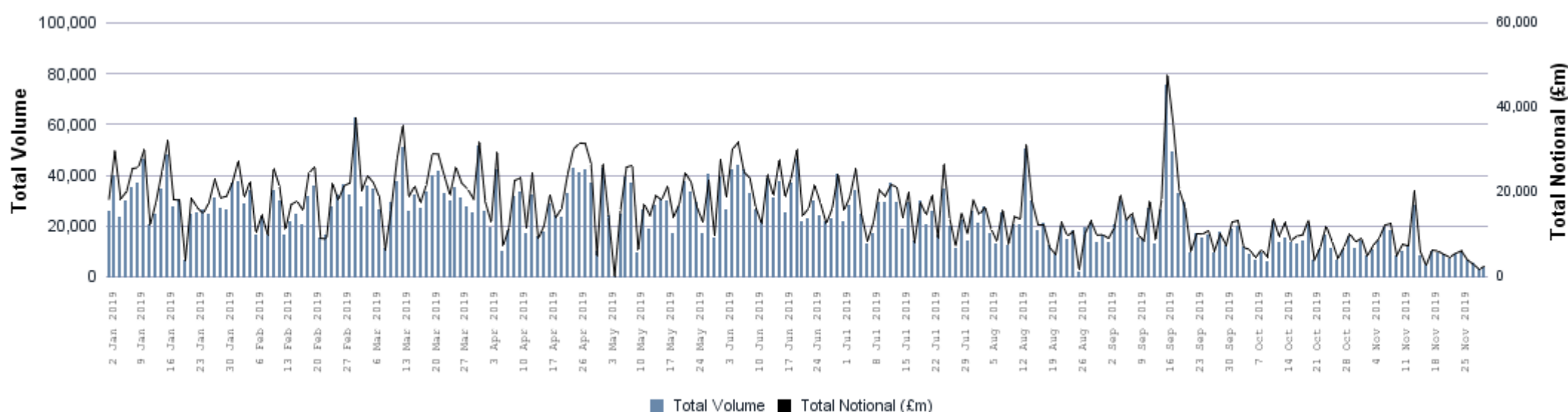


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	29 November 2019	November 2019		October 2019		2019 YTD	
			Volume	Notional (£m)	Volume	Notional (£m)	Volume
Bobl Future	0					759	67
Bund Future	0					1,766	156
Long Gilt Future	0						
One Month Sonia Future	373	1	2	416	624	1,000	1,500
Schatz Future	0					248	22
Three Month Euribor Future	271,369	95,465	81,969	147,195	128,870	2,586,630	2,271,148
Three Month SONIA Future	46,276	45,421	22,711	37,350	18,675	944,955	472,478
Three Month Sterling Future	184,366	71,843	35,922	110,162	55,081	2,100,127	1,050,064
Total	502,384	212,730	140,602	295,123	203,250	5,635,485	3,795,433

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI9Z	16/12/2019	30,200
2 Three Month Euribor Future	EUI0H	16/03/2020	26,137
3 Three Month Sterling Future	STL9Z	18/12/2019	18,509
4 Three Month Sterling Future	STL0H	18/03/2020	10,069
5 Three Month SONIA Future	SON0H	17/06/2020	9,493
6 Three Month Euribor Future	EUI0U	14/09/2020	9,399
7 Three Month Sterling Future	STL0U	16/09/2020	9,139
8 Three Month SONIA Future	SON9Z	18/03/2020	7,886
9 Three Month Euribor Future	EUI0Z	14/12/2020	7,474
10 Three Month Sterling Future	STL0Z	16/12/2020	7,104
11 Three Month Sterling Future	STL1H	17/03/2021	6,464
12 Three Month Euribor Future	EUI0M	15/06/2020	6,118
13 Three Month Sterling Future	STL0M	17/06/2020	5,824
14 Three Month Euribor Future	EUI1H	15/03/2021	5,728
15 Three Month SONIA Future	SON0U	16/12/2020	5,265
16 Three Month SONIA Future	SON0Z	17/03/2021	5,033
17 Three Month SONIA Future	SON0M	16/09/2020	5,006
18 Three Month Euribor Future	EUI1M	14/06/2021	4,331
19 Three Month SONIA Future	SON9U	18/12/2019	3,789
20 Three Month Sterling Future	STL1M	16/06/2021	3,024
21 Three Month Euribor Future	EUI1U	13/09/2021	2,813
22 Three Month SONIA Future	SON1H	16/06/2021	2,627
23 Three Month Sterling Future	STL2H	16/03/2022	2,597
24 Three Month Sterling Future	STL1Z	15/12/2021	2,492
25 Three Month Sterling Future	STL1U	15/09/2021	2,353

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI9Z	16/12/2019	451,778
2 Three Month Euribor Future	EUI0H	16/03/2020	434,504
3 Three Month Sterling Future	STL9U	18/09/2019	337,798
4 Three Month Sterling Future	STL0H	18/03/2020	324,506
5 Three Month Euribor Future	EUI0U	14/09/2020	312,326
6 Three Month Euribor Future	EUI0M	15/06/2020	305,327
7 Three Month Sterling Future	STL9Z	18/12/2019	300,979
8 Three Month Euribor Future	EUI9U	16/09/2019	292,517
9 Three Month Sterling Future	STL0U	16/09/2020	250,565
10 Three Month Sterling Future	STL0M	17/06/2020	204,807
11 Three Month Euribor Future	EUI0Z	14/12/2020	189,300
12 Three Month Sterling Future	STL9M	19/06/2019	183,704
13 Three Month SONIA Future	SON9Z	18/03/2020	165,388
14 Three Month Euribor Future	EUI9M	17/06/2019	159,271
15 Three Month SONIA Future	SON0H	17/06/2020	141,083
16 Three Month SONIA Future	SON9U	18/12/2019	135,614
17 Three Month Sterling Future	STL0Z	16/12/2020	132,599
18 Three Month Euribor Future	EUI1H	15/03/2021	111,550
19 Three Month Euribor Future	EUI1M	14/06/2021	106,341
20 Three Month Sterling Future	STL1H	17/03/2021	105,534
21 Three Month SONIA Future	SON0M	16/09/2020	103,068
22 Three Month SONIA Future	SON9M	18/09/2019	101,837
23 Three Month SONIA Future	SON0U	16/12/2020	94,339
24 Three Month SONIA Future	SON0Z	17/03/2021	83,122
25 Three Month Euribor Future	EUI1U	13/09/2021	57,178