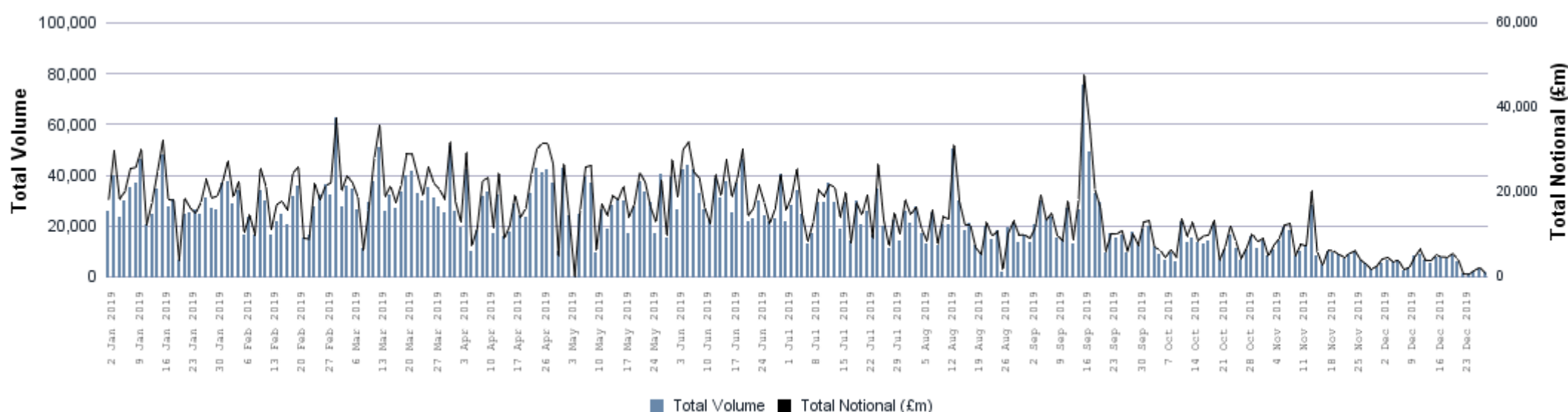


## Daily Volume and Notional (£m)



## Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	31 December 2019	December 2019		November 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	454	414	621	1	2	1,414	2,121
Schatz Future	0					248	22
Three Month Euribor Future	207,650	47,871	40,511	95,465	81,969	2,634,501	2,311,659
Three Month SONIA Future	29,178	21,489	10,745	45,421	22,711	966,444	483,222
Three Month Sterling Future	157,417	34,430	17,215	71,843	35,922	2,134,557	1,067,279
<b>Total</b>	<b>394,699</b>	<b>104,204</b>	<b>69,092</b>	<b>212,730</b>	<b>140,602</b>	<b>5,739,689</b>	<b>3,864,525</b>

### Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI0H	16/03/2020	10,775
2 Three Month Euribor Future	EUI0U	14/09/2020	6,784
3 Three Month Euribor Future	EUI0Z	14/12/2020	6,571
4 Three Month Sterling Future	STL0H	18/03/2020	6,533
5 Three Month Sterling Future	STL0Z	16/12/2020	6,394
6 Three Month Euribor Future	EUI1H	15/03/2021	5,266
7 Three Month Euribor Future	EUI0M	15/06/2020	4,893
8 Three Month Sterling Future	STL0U	16/09/2020	4,755
9 Three Month Euribor Future	EUI9Z	16/12/2019	4,641
10 Three Month SONIA Future	SON0Z	17/03/2021	3,775
11 Three Month SONIA Future	SON0H	17/06/2020	3,440
12 Three Month SONIA Future	SON0M	16/09/2020	3,334
13 Three Month Sterling Future	STL0M	17/06/2020	3,283
14 Three Month Sterling Future	STL9Z	18/12/2019	2,871
15 Three Month SONIA Future	SON9Z	18/03/2020	2,749
16 Three Month Euribor Future	EUI1U	13/09/2021	2,690
17 Three Month SONIA Future	SON0U	16/12/2020	2,575
18 Three Month Sterling Future	STL1U	15/09/2021	2,416
19 Three Month Sterling Future	STL1Z	15/12/2021	2,162
20 Three Month SONIA Future	SON1Z	16/03/2022	1,936
21 Three Month Euribor Future	EUI1Z	13/12/2021	1,918
22 Three Month Sterling Future	STL1H	17/03/2021	1,641
23 Three Month Sterling Future	STL1M	16/06/2021	1,578
24 Three Month SONIA Future	SON1H	16/06/2021	1,356
25 Three Month Euribor Future	EUI2U	19/09/2022	1,257

### Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI9Z	16/12/2019	456,419
2 Three Month Euribor Future	EUI0H	16/03/2020	445,279
3 Three Month Sterling Future	STL9U	18/09/2019	337,798
4 Three Month Sterling Future	STL0H	18/03/2020	331,039
5 Three Month Euribor Future	EUI0U	14/09/2020	319,110
6 Three Month Euribor Future	EUI0M	15/06/2020	310,220
7 Three Month Sterling Future	STL9Z	18/12/2019	303,850
8 Three Month Euribor Future	EUI9U	16/09/2019	292,517
9 Three Month Sterling Future	STL0U	16/09/2020	255,320
10 Three Month Sterling Future	STL0M	17/06/2020	208,090
11 Three Month Euribor Future	EUI0Z	14/12/2020	195,871
12 Three Month Sterling Future	STL9M	19/06/2019	183,704
13 Three Month SONIA Future	SON9Z	18/03/2020	168,137
14 Three Month Euribor Future	EUI9M	17/06/2019	159,271
15 Three Month SONIA Future	SON0H	17/06/2020	144,523
16 Three Month Sterling Future	STL0Z	16/12/2020	138,993
17 Three Month SONIA Future	SON9U	18/12/2019	135,614
18 Three Month Euribor Future	EUI1H	15/03/2021	116,816
19 Three Month Euribor Future	EUI1M	14/06/2021	107,557
20 Three Month Sterling Future	STL1H	17/03/2021	107,175
21 Three Month SONIA Future	SON0M	16/09/2020	106,402
22 Three Month SONIA Future	SON9M	18/09/2019	101,837
23 Three Month SONIA Future	SON0U	16/12/2020	96,914
24 Three Month SONIA Future	SON0Z	17/03/2021	86,897
25 Three Month Euribor Future	EUI1U	13/09/2021	59,868