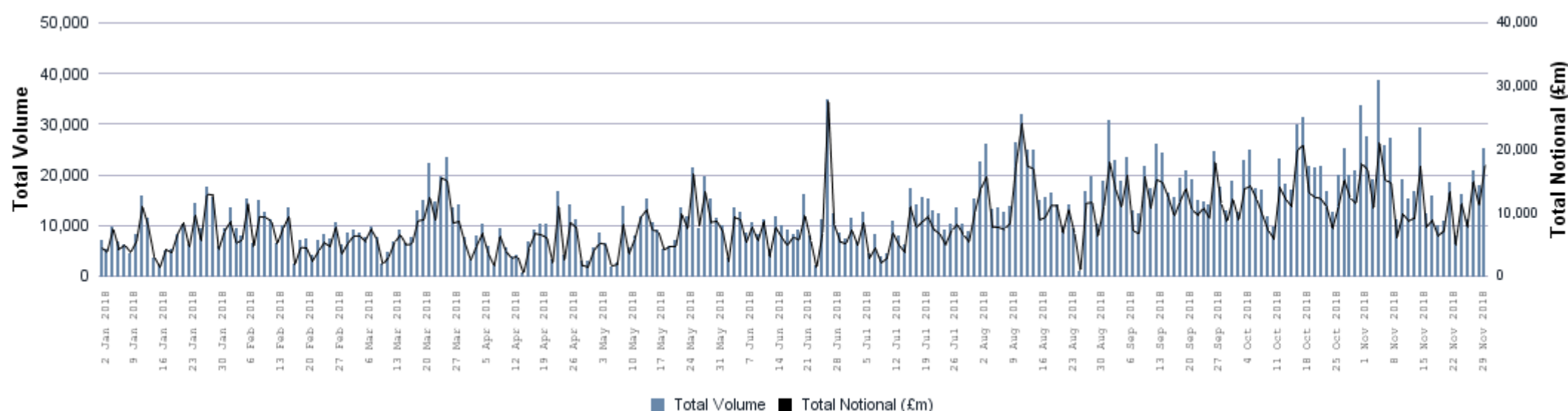


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	30 November 2018	November 2018		October 2018		2018 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
Bobl Future	10	200	23	150	17	2,142	244
Bund Future	0	84	12	105	14	4,882	682
Long Gilt Future	0					2	0
Schatz Future	0	125	12	125	12	492	48
Three Month Euribor Future	165,728	120,533	103,997	147,483	127,250	1,255,283	1,089,415
Three Month SONIA Future	25,035	119,330	59,665	80,029	40,015	508,573	254,287
Three Month Sterling Future	172,305	188,367	94,184	217,923	108,962	1,273,958	636,979
Total	363,078	428,639	257,892	445,815	276,270	3,045,332	1,981,654

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Sterling Future	STL9H	20/03/2019	37,567
2 Three Month Sterling Future	STL9M	19/06/2019	31,678
3 Three Month Euribor Future	EUI9U	16/09/2019	27,034
4 Three Month Sterling Future	STL9Z	18/12/2019	24,391
5 Three Month SONIA Future	SON9H	19/06/2019	24,010
6 Three Month Sterling Future	STL9U	18/09/2019	23,555
7 Three Month SONIA Future	SON9M	18/09/2019	21,191
8 Three Month Euribor Future	EUI8Z	17/12/2018	18,717
9 Three Month Sterling Future	STL0H	18/03/2020	16,658
10 Three Month SONIA Future	SON9U	18/12/2019	16,493
11 Three Month SONIA Future	SON9Z	18/03/2020	14,848
12 Three Month SONIA Future	SON0H	17/06/2020	14,459
13 Three Month Sterling Future	STL0M	17/06/2020	13,580
14 Three Month Sterling Future	STL0U	16/09/2020	11,594
15 Three Month Euribor Future	EUI0H	16/03/2020	10,716
16 Three Month Euribor Future	EUI0U	14/09/2020	10,322
17 Three Month Sterling Future	STL8Z	19/12/2018	10,058
18 Three Month Euribor Future	EUI9Z	16/12/2019	9,450
19 Three Month SONIA Future	SON0M	16/09/2020	8,596
20 Three Month Euribor Future	EUI9H	18/03/2019	8,333
21 Three Month Euribor Future	EUI9M	17/06/2019	8,081
22 Three Month Euribor Future	EUI0M	15/06/2020	8,077
23 Three Month SONIA Future	SON8Z	20/03/2019	7,928
24 Three Month Sterling Future	STL0Z	16/12/2020	7,236
25 Three Month Euribor Future	EUI0Z	14/12/2020	6,897

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Sterling Future	STL9H	20/03/2019	180,936
2 Three Month Sterling Future	STL9M	19/06/2019	161,803
3 Three Month Euribor Future	EUI8Z	17/12/2018	161,090
4 Three Month Sterling Future	STL9Z	18/12/2019	148,430
5 Three Month Sterling Future	STL9U	18/09/2019	147,317
6 Three Month Euribor Future	EUI9Z	16/12/2019	143,237
7 Three Month Euribor Future	EUI9U	16/09/2019	137,735
8 Three Month Sterling Future	STL8Z	19/12/2018	137,533
9 Three Month Euribor Future	EUI9M	17/06/2019	133,652
10 Three Month Euribor Future	EUI9H	18/03/2019	122,492
11 Three Month Sterling Future	STL0H	18/03/2020	104,841
12 Three Month Euribor Future	EUI0H	16/03/2020	98,334
13 Three Month SONIA Future	SON9H	19/06/2019	96,631
14 Three Month Sterling Future	STL8U	19/09/2018	88,411
15 Three Month Euribor Future	EUI8U	17/09/2018	87,325
16 Three Month SONIA Future	SON9M	18/09/2019	85,273
17 Three Month Euribor Future	EUI0M	15/06/2020	81,656
18 Three Month Sterling Future	STL0M	17/06/2020	78,780
19 Three Month SONIA Future	SON8Z	20/03/2019	77,491
20 Three Month Euribor Future	EUI0U	14/09/2020	73,574
21 Three Month Euribor Future	EUI0Z	14/12/2020	62,547
22 Three Month SONIA Future	SON9U	18/12/2019	60,728
23 Three Month Sterling Future	STL0U	16/09/2020	60,100
24 Three Month Euribor Future	EUI1H	15/03/2021	56,710
25 Three Month SONIA Future	SON9Z	18/03/2020	50,971