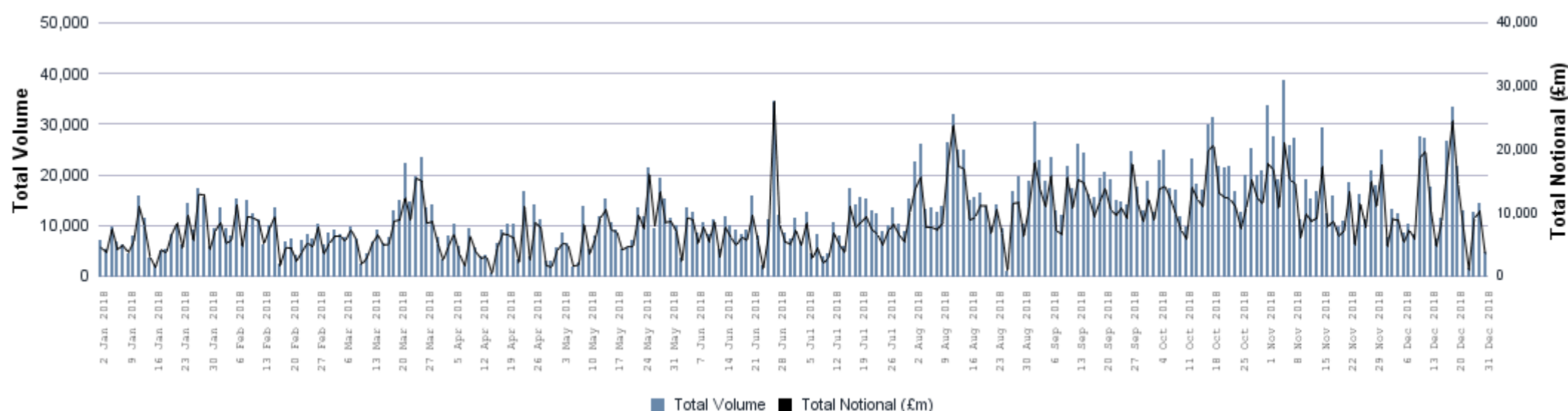


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	31 December 2018	December 2018		November 2018		2018 YTD	
			Volume	Notional (£m)	Volume	Notional (£m)	Volume
Bobl Future	50	60	7	200	23	2,202	251
Bund Future	0			84	12	4,882	682
Long Gilt Future	0					2	0
Schatz Future	0			125	12	492	48
Three Month Euribor Future	169,536	140,705	121,402	120,533	103,997	1,396,488	1,211,248
Three Month SONIA Future	21,733	48,155	24,078	119,330	59,665	556,763	278,382
Three Month Sterling Future	156,671	87,804	43,902	188,367	94,184	1,362,733	681,367
Total	347,990	276,724	189,388	428,639	257,892	3,323,562	2,171,977

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI0U	14/09/2020	24,330
2 Three Month Euribor Future	EUI0M	15/06/2020	21,204
3 Three Month Euribor Future	EUI0H	16/03/2020	17,196
4 Three Month Sterling Future	STL9H	20/03/2019	15,911
5 Three Month Euribor Future	EUI9U	16/09/2019	14,504
6 Three Month Euribor Future	EUI9H	18/03/2019	13,727
7 Three Month Sterling Future	STL9M	19/06/2019	12,825
8 Three Month Euribor Future	EUI9M	17/06/2019	12,410
9 Three Month Euribor Future	EUI9Z	16/12/2019	11,990
10 Three Month Sterling Future	STL0H	18/03/2020	9,879
11 Three Month Sterling Future	STL9Z	18/12/2019	9,824
12 Three Month Sterling Future	STL8Z	19/12/2018	9,584
13 Three Month Euribor Future	EUI0Z	14/12/2020	9,026
14 Three Month Sterling Future	STL9U	18/09/2019	8,654
15 Three Month SONIA Future	SON9H	19/06/2019	7,791
16 Three Month SONIA Future	SON9M	18/09/2019	7,504
17 Three Month SONIA Future	SON9U	18/12/2019	7,047
18 Three Month SONIA Future	SON9Z	18/03/2020	6,618
19 Three Month SONIA Future	SON0H	17/06/2020	5,919
20 Three Month Euribor Future	EUI1H	15/03/2021	5,672
21 Three Month Sterling Future	STL0M	17/06/2020	5,600
22 Three Month Sterling Future	STL0U	16/09/2020	4,605
23 Three Month SONIA Future	SON0M	16/09/2020	3,980
24 Three Month Sterling Future	STL1H	17/03/2021	3,654
25 Three Month SONIA Future	SON0U	16/12/2020	3,406

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Sterling Future	STL9H	20/03/2019	196,847
2 Three Month Sterling Future	STL9M	19/06/2019	175,587
3 Three Month Euribor Future	EUI8Z	17/12/2018	164,739
4 Three Month Sterling Future	STL9Z	18/12/2019	158,254
5 Three Month Sterling Future	STL9U	18/09/2019	155,971
6 Three Month Euribor Future	EUI9Z	16/12/2019	155,227
7 Three Month Euribor Future	EUI9U	16/09/2019	152,239
8 Three Month Sterling Future	STL8Z	19/12/2018	147,117
9 Three Month Euribor Future	EUI9M	17/06/2019	146,062
10 Three Month Euribor Future	EUI9H	18/03/2019	136,219
11 Three Month Euribor Future	EUI0H	16/03/2020	115,530
12 Three Month Sterling Future	STL0H	18/03/2020	114,720
13 Three Month SONIA Future	SON9H	19/06/2019	104,422
14 Three Month Euribor Future	EUI0M	15/06/2020	102,860
15 Three Month Euribor Future	EUI0U	14/09/2020	97,904
16 Three Month SONIA Future	SON9M	18/09/2019	92,777
17 Three Month Sterling Future	STL8U	19/09/2018	88,411
18 Three Month Euribor Future	EUI8U	17/09/2018	87,325
19 Three Month Sterling Future	STL0M	17/06/2020	84,380
20 Three Month SONIA Future	SON8Z	20/03/2019	79,576
21 Three Month Euribor Future	EUI0Z	14/12/2020	71,573
22 Three Month SONIA Future	SON9U	18/12/2019	67,775
23 Three Month Sterling Future	STL0U	16/09/2020	64,705
24 Three Month Euribor Future	EUI1H	15/03/2021	62,382
25 Three Month SONIA Future	SON9Z	18/03/2020	57,589