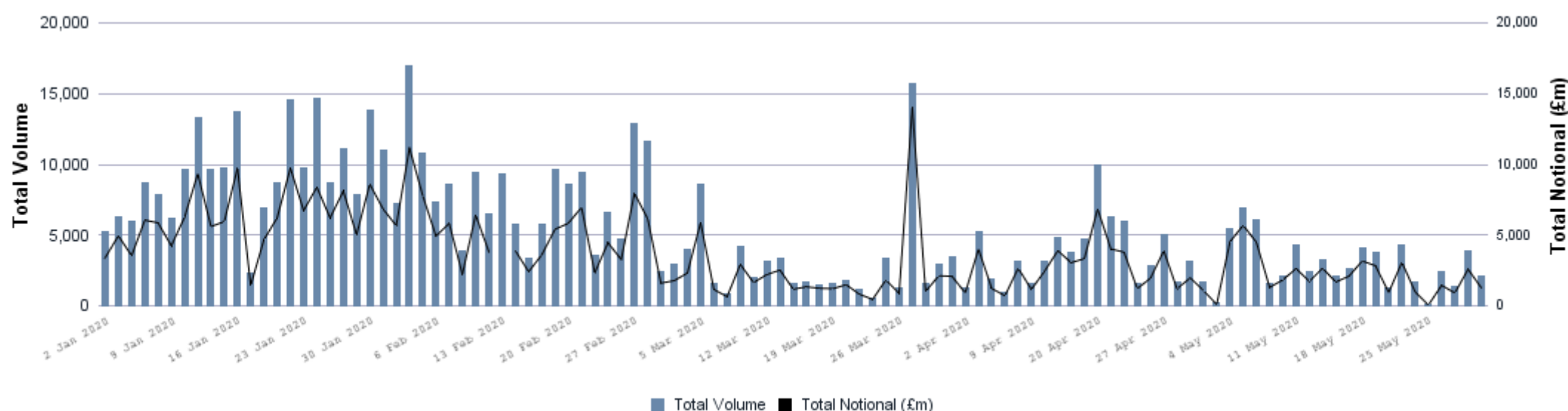


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	29 May 2020	May 2020		April 2020		2020 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
Bobl Future	0						
Bund Future	0						
Long Gilt Future	0						
One Month Sonia Future	257	381	572	205	308	3,727	5,256
Schatz Future	0						
Three Month Euribor Future	181,097	38,043	33,575	40,676	35,592	284,146	240,665
Three Month SONIA Future	29,009	8,302	4,151	6,893	3,447	93,175	45,568
Three Month Sterling Future	133,564	15,347	7,674	24,249	12,125	188,523	93,269
Total	343,927	62,073	45,971	72,023	51,471	569,571	384,758

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI0Z	14/12/2020	7,168
2 Three Month Euribor Future	EUI1H	15/03/2021	7,142
3 Three Month Euribor Future	EUI0U	14/09/2020	6,318
4 Three Month Euribor Future	EUI0M	15/06/2020	6,240
5 Three Month Euribor Future	EUI1M	14/06/2021	4,463
6 Three Month Sterling Future	STL0Z	16/12/2020	3,831
7 Three Month Sterling Future	STL1H	17/03/2021	2,270
8 Three Month SONIA Future	SON0Z	17/03/2021	1,849
9 Three Month Sterling Future	STL0U	16/09/2020	1,557
10 Three Month Euribor Future	EUI1Z	13/12/2021	1,425
11 Three Month Sterling Future	STL0M	17/06/2020	1,310
12 Three Month Sterling Future	STL1M	16/06/2021	1,276
13 Three Month SONIA Future	SON1H	16/06/2021	1,149
14 Three Month Euribor Future	EUI1U	13/09/2021	1,056
15 Three Month Sterling Future	STL2U	21/09/2022	1,040
16 Three Month Euribor Future	EUI3U	18/09/2023	903
17 Three Month Sterling Future	STL2M	15/06/2022	793
18 Three Month SONIA Future	SON2U	21/12/2022	789
19 Three Month Euribor Future	EUI2Z	19/12/2022	745
20 Three Month Euribor Future	EUI2H	14/03/2022	729
21 Three Month Sterling Future	STL1U	15/09/2021	697
22 Three Month Sterling Future	STL1Z	15/12/2021	694
23 Three Month SONIA Future	SON0U	16/12/2020	653
24 Three Month SONIA Future	SON2M	21/09/2022	601
25 Three Month Euribor Future	EUI3M	19/06/2023	591

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI0Z	14/12/2020	48,843
2 Three Month Euribor Future	EUI0M	15/06/2020	47,303
3 Three Month Euribor Future	EUI0U	14/09/2020	44,566
4 Three Month Sterling Future	STL0H	18/03/2020	42,758
5 Three Month Euribor Future	EUI0H	16/03/2020	35,926
6 Three Month Sterling Future	STL0M	17/06/2020	29,601
7 Three Month Euribor Future	EUI1H	15/03/2021	27,629
8 Three Month Sterling Future	STL0U	16/09/2020	23,925
9 Three Month Sterling Future	STL0Z	16/12/2020	23,363
10 Three Month SONIA Future	SON0M	16/09/2020	22,207
11 Three Month Euribor Future	EUI1M	14/06/2021	20,994
12 Three Month Euribor Future	EUI1U	13/09/2021	17,331
13 Three Month Sterling Future	STL1H	17/03/2021	17,173
14 Three Month Euribor Future	EUI1Z	13/12/2021	14,407
15 Three Month SONIA Future	SON0H	17/06/2020	13,018
16 Three Month SONIA Future	SON0U	16/12/2020	12,766
17 Three Month Sterling Future	STL1M	16/06/2021	11,449
18 Three Month SONIA Future	SON0Z	17/03/2021	11,154
19 Three Month Sterling Future	STL1U	15/09/2021	8,713
20 Three Month Sterling Future	STL2M	15/06/2022	7,691
21 Three Month Euribor Future	EUI2U	19/09/2022	7,310
22 Three Month Sterling Future	STL1Z	15/12/2021	7,176
23 Three Month Euribor Future	EUI3H	13/03/2023	6,854
24 Three Month Sterling Future	STL2U	21/09/2022	5,909
25 Three Month SONIA Future	SON1H	16/06/2021	5,729