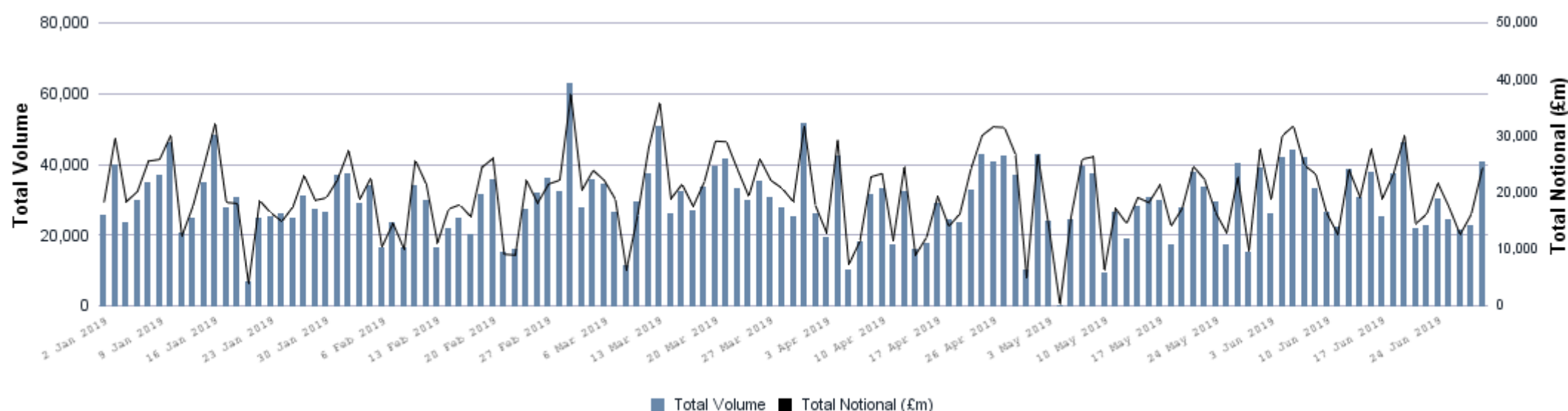


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	28 June 2019	June 2019		May 2019		2019 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
Bobl Future	0	140	12	70	6	430	37
Bund Future	40	287	26	162	14	1,289	113
Long Gilt Future	0						
Schatz Future	0	124	11	124	11	248	22
Three Month Euribor Future	289,795	274,283	244,239	243,297	212,148	1,783,667	1,555,775
Three Month SONIA Future	60,060	89,385	44,693	87,793	43,897	498,331	249,166
Three Month Sterling Future	211,250	269,400	134,700	245,138	122,569	1,387,511	693,756
Total	561,145	633,619	423,681	576,584	378,644	3,671,476	2,498,868

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Sterling Future	STL0U	16/09/2020	47,581
2 Three Month Sterling Future	STL9U	18/09/2019	45,078
3 Three Month Euribor Future	EUI0U	14/09/2020	42,549
4 Three Month Sterling Future	STL9M	19/06/2019	38,431
5 Three Month Sterling Future	STL0H	18/03/2020	37,019
6 Three Month Euribor Future	EUI0H	16/03/2020	36,000
7 Three Month Euribor Future	EUI9U	16/09/2019	35,190
8 Three Month Euribor Future	EUI9Z	16/12/2019	35,150
9 Three Month Sterling Future	STL0M	17/06/2020	29,668
10 Three Month Euribor Future	EUI0M	15/06/2020	26,509
11 Three Month Sterling Future	STL9Z	18/12/2019	25,863
12 Three Month Euribor Future	EUI9M	17/06/2019	24,520
13 Three Month Euribor Future	EUI1H	15/03/2021	22,368
14 Three Month Euribor Future	EUI0Z	14/12/2020	18,365
15 Three Month Sterling Future	STL0Z	16/12/2020	17,563
16 Three Month SONIA Future	SON0H	17/06/2020	15,857
17 Three Month SONIA Future	SON9Z	18/03/2020	15,285
18 Three Month Sterling Future	STL1H	17/03/2021	14,356
19 Three Month SONIA Future	SON9U	18/12/2019	13,102
20 Three Month Euribor Future	EUI1M	14/06/2021	12,387
21 Three Month SONIA Future	SON0M	16/09/2020	11,754
22 Three Month SONIA Future	SON0U	16/12/2020	9,340
23 Three Month SONIA Future	SON9M	18/09/2019	9,166
24 Three Month Euribor Future	EUI1Z	13/12/2021	9,055
25 Three Month SONIA Future	SON0Z	17/03/2021	7,170

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI0H	16/03/2020	316,577
2 Three Month Euribor Future	EUI9Z	16/12/2019	289,109
3 Three Month Sterling Future	STL9U	18/09/2019	266,690
4 Three Month Euribor Future	EUI9U	16/09/2019	228,940
5 Three Month Sterling Future	STL0H	18/03/2020	218,139
6 Three Month Euribor Future	EUI0M	15/06/2020	217,416
7 Three Month Sterling Future	STL9Z	18/12/2019	212,074
8 Three Month Euribor Future	EUI0U	14/09/2020	204,300
9 Three Month Sterling Future	STL9M	19/06/2019	183,704
10 Three Month Euribor Future	EUI9M	17/06/2019	159,271
11 Three Month Sterling Future	STL0U	16/09/2020	142,178
12 Three Month Sterling Future	STL0M	17/06/2020	130,203
13 Three Month Euribor Future	EUI0Z	14/12/2020	121,616
14 Three Month SONIA Future	SON9Z	18/03/2020	103,898
15 Three Month SONIA Future	SON9U	18/12/2019	93,921
16 Three Month SONIA Future	SON9M	18/09/2019	76,713
17 Three Month SONIA Future	SON0H	17/06/2020	70,827
18 Three Month Sterling Future	STL0Z	16/12/2020	66,662
19 Three Month Euribor Future	EUI1H	15/03/2021	58,781
20 Three Month Euribor Future	EUI9H	18/03/2019	54,799
21 Three Month Euribor Future	EUI1M	14/06/2021	53,765
22 Three Month Sterling Future	STL9H	20/03/2019	53,533
23 Three Month SONIA Future	SON0M	16/09/2020	41,809
24 Three Month Sterling Future	STL1H	17/03/2021	40,092
25 Three Month SONIA Future	SON0U	16/12/2020	33,214