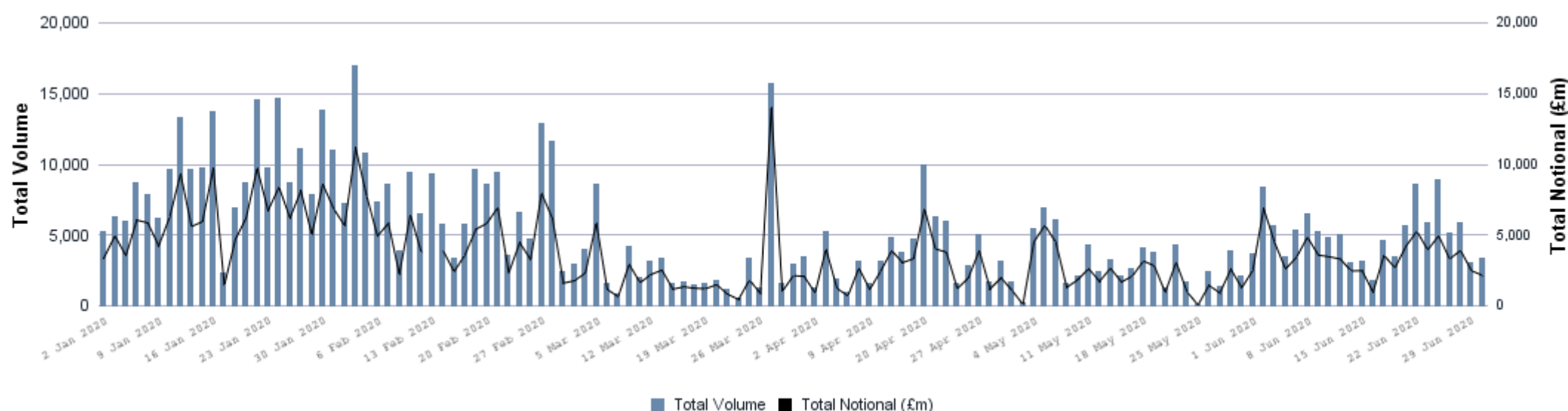


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest		Trading				
	30 June 2020	June 2020		May 2020		2020 YTD	
			Volume	Notional (£m)	Volume	Notional (£m)	Volume
Bobl Future	0						
Bund Future	0						
Long Gilt Future	0						
One Month Sonia Future	115	32	48	381	572	3,759	5,304
Schatz Future	0						
Three Month Euribor Future	148,776	55,742	50,028	38,043	33,575	339,888	290,693
Three Month SONIA Future	27,743	30,510	15,255	8,302	4,151	123,685	60,823
Three Month Sterling Future	115,200	24,229	12,115	15,347	7,674	212,752	105,384
Total	291,834	110,513	77,445	62,073	45,971	680,084	462,203

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI0U	14/09/2020	12,759
2 Three Month Euribor Future	EUI0Z	14/12/2020	11,916
3 Three Month Euribor Future	EUI1H	15/03/2021	8,420
4 Three Month Euribor Future	EUI0M	15/06/2020	7,063
5 Three Month Sterling Future	STL0U	16/09/2020	6,653
6 Three Month Euribor Future	EUI1M	14/06/2021	4,107
7 Three Month SONIA Future	SON2M	21/09/2022	3,727
8 Three Month SONIA Future	SON2H	15/06/2022	3,680
9 Three Month SONIA Future	SON2U	21/12/2022	3,589
10 Three Month Sterling Future	STL1M	16/06/2021	3,531
11 Three Month Sterling Future	STL1U	15/09/2021	2,985
12 Three Month SONIA Future	SON1M	15/09/2021	2,927
13 Three Month Euribor Future	EUI1Z	13/12/2021	2,858
14 Three Month SONIA Future	SON1Z	16/03/2022	2,560
15 Three Month Sterling Future	STL1H	17/03/2021	2,289
16 Three Month SONIA Future	SON1H	16/06/2021	2,162
17 Three Month SONIA Future	SON2Z	15/03/2023	2,072
18 Three Month Euribor Future	EUI2H	14/03/2022	2,041
19 Three Month SONIA Future	SON1U	15/12/2021	1,968
20 Three Month SONIA Future	SON0U	16/12/2020	1,924
21 Three Month Sterling Future	STL0Z	16/12/2020	1,777
22 Three Month Sterling Future	STL1Z	15/12/2021	1,737
23 Three Month Euribor Future	EUI1U	13/09/2021	1,569
24 Three Month SONIA Future	SON0Z	17/03/2021	1,466
25 Three Month Euribor Future	EUI2M	13/06/2022	1,438

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI0Z	14/12/2020	60,759
2 Three Month Euribor Future	EUI0U	14/09/2020	57,325
3 Three Month Euribor Future	EUI0M	15/06/2020	54,366
4 Three Month Sterling Future	STL0H	18/03/2020	42,758
5 Three Month Euribor Future	EUI1H	15/03/2021	36,049
6 Three Month Euribor Future	EUI0H	16/03/2020	35,926
7 Three Month Sterling Future	STL0M	17/06/2020	30,652
8 Three Month Sterling Future	STL0U	16/09/2020	30,578
9 Three Month Sterling Future	STL0Z	16/12/2020	25,140
10 Three Month Euribor Future	EUI1M	14/06/2021	25,101
11 Three Month SONIA Future	SON0M	16/09/2020	22,770
12 Three Month Sterling Future	STL1H	17/03/2021	19,462
13 Three Month Euribor Future	EUI1U	13/09/2021	18,900
14 Three Month Euribor Future	EUI1Z	13/12/2021	17,265
15 Three Month Sterling Future	STL1M	16/06/2021	14,980
16 Three Month SONIA Future	SON0U	16/12/2020	14,690
17 Three Month SONIA Future	SON0H	17/06/2020	13,037
18 Three Month SONIA Future	SON0Z	17/03/2021	12,620
19 Three Month Sterling Future	STL1U	15/09/2021	11,698
20 Three Month Sterling Future	STL1Z	15/12/2021	8,913
21 Three Month Sterling Future	STL2M	15/06/2022	8,905
22 Three Month SONIA Future	SON1H	16/06/2021	7,891
23 Three Month SONIA Future	SON1M	15/09/2021	7,865
24 Three Month Euribor Future	EUI2U	19/09/2022	7,690
25 Three Month Euribor Future	EUI3H	13/03/2023	7,239