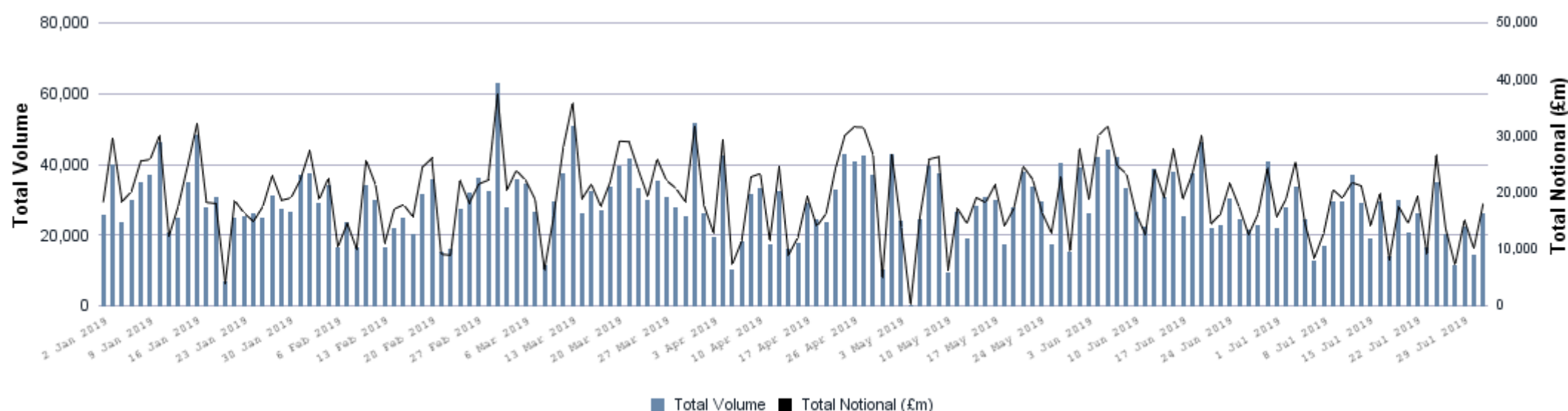


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	31 July 2019	July 2019		June 2019		2019 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
Bobl Future	100	140	13	140	12	570	50
Bund Future	91	312	28	287	26	1,601	141
Long Gilt Future	0						
One Month Sonia Future	49	54	81			54	81
Schatz Future	0			124	11	248	22
Three Month Euribor Future	296,301	251,381	225,962	274,283	244,239	2,035,048	1,781,737
Three Month SONIA Future	61,262	134,417	67,209	89,385	44,693	632,748	316,374
Three Month Sterling Future	241,698	157,975	78,988	269,400	134,700	1,545,486	772,743
Total	599,501	544,279	372,280	633,619	423,681	4,215,755	2,871,148

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI0H	16/03/2020	46,621
2 Three Month Euribor Future	EUI0M	15/06/2020	38,318
3 Three Month Euribor Future	EUI9Z	16/12/2019	35,829
4 Three Month Euribor Future	EUI9U	16/09/2019	35,386
5 Three Month Euribor Future	EUI0U	14/09/2020	33,990
6 Three Month Sterling Future	STL9U	18/09/2019	33,872
7 Three Month Sterling Future	STL0H	18/03/2020	29,667
8 Three Month Sterling Future	STL0U	16/09/2020	24,174
9 Three Month SONIA Future	SON9U	18/12/2019	21,366
10 Three Month SONIA Future	SON0H	17/06/2020	20,702
11 Three Month Sterling Future	STL9Z	18/12/2019	20,698
12 Three Month Euribor Future	EUI0Z	14/12/2020	19,493
13 Three Month SONIA Future	SON9Z	18/03/2020	18,745
14 Three Month SONIA Future	SON0U	16/12/2020	17,748
15 Three Month SONIA Future	SON0M	16/09/2020	17,273
16 Three Month Euribor Future	EUI1H	15/03/2021	15,656
17 Three Month Euribor Future	EUI1M	14/06/2021	14,726
18 Three Month Sterling Future	STL0M	17/06/2020	13,922
19 Three Month SONIA Future	SON0Z	17/03/2021	12,698
20 Three Month Sterling Future	STL1H	17/03/2021	11,234
21 Three Month SONIA Future	SON9M	18/09/2019	10,131
22 Three Month Sterling Future	STL1M	16/06/2021	7,988
23 Three Month SONIA Future	SON1H	16/06/2021	7,973
24 Three Month Sterling Future	STL0Z	16/12/2020	7,362
25 Three Month SONIA Future	SON1M	15/09/2021	5,472

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI0H	16/03/2020	363,198
2 Three Month Euribor Future	EUI9Z	16/12/2019	324,938
3 Three Month Sterling Future	STL9U	18/09/2019	300,562
4 Three Month Euribor Future	EUI9U	16/09/2019	264,326
5 Three Month Euribor Future	EUI0M	15/06/2020	255,734
6 Three Month Sterling Future	STL0H	18/03/2020	247,806
7 Three Month Euribor Future	EUI0U	14/09/2020	238,290
8 Three Month Sterling Future	STL9Z	18/12/2019	232,772
9 Three Month Sterling Future	STL9M	19/06/2019	183,704
10 Three Month Sterling Future	STL0U	16/09/2020	166,352
11 Three Month Euribor Future	EUI9M	17/06/2019	159,271
12 Three Month Sterling Future	STL0M	17/06/2020	144,125
13 Three Month Euribor Future	EUI0Z	14/12/2020	141,109
14 Three Month SONIA Future	SON9Z	18/03/2020	122,643
15 Three Month SONIA Future	SON9U	18/12/2019	115,287
16 Three Month SONIA Future	SON0H	17/06/2020	91,529
17 Three Month SONIA Future	SON9M	18/09/2019	86,844
18 Three Month Euribor Future	EUI1H	15/03/2021	74,437
19 Three Month Sterling Future	STL0Z	16/12/2020	74,024
20 Three Month Euribor Future	EUI1M	14/06/2021	68,491
21 Three Month SONIA Future	SON0M	16/09/2020	59,082
22 Three Month Euribor Future	EUI9H	18/03/2019	54,799
23 Three Month Sterling Future	STL9H	20/03/2019	53,533
24 Three Month Sterling Future	STL1H	17/03/2021	51,326
25 Three Month SONIA Future	SON0U	16/12/2020	50,962