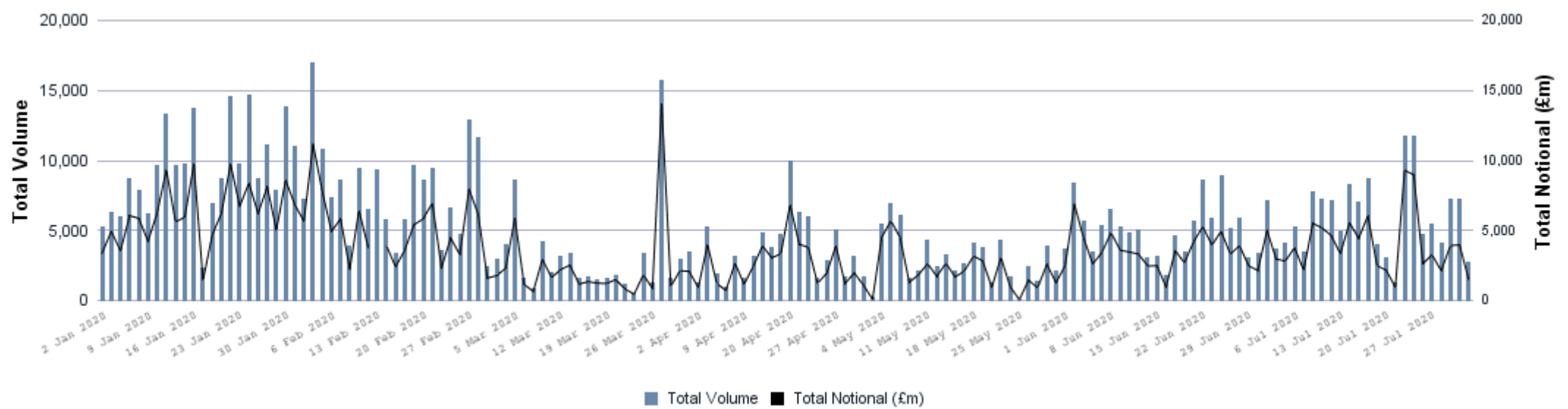


July 2020

## Daily Volume and Notional (£m)



## Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	31 July 2020	July 2020		June 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	86	102	153	32	48	3,861	5,457
Schatz Future	0						
Three Month Euribor Future	149,523	58,406	52,888	55,742	50,028	398,294	343,581
Three Month SONIA Future	30,089	33,200	16,600	30,510	15,255	156,885	77,423
Three Month Sterling Future	115,124	46,001	23,001	24,229	12,115	258,753	128,384
<b>Total</b>	<b>294,822</b>	<b>137,709</b>	<b>92,642</b>	<b>110,513</b>	<b>77,445</b>	<b>817,793</b>	<b>554,844</b>

## Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI1H	15/03/2021	15,431
2 Three Month Euribor Future	EUI0U	14/09/2020	10,736
3 Three Month Euribor Future	EUI0Z	14/12/2020	10,584
4 Three Month Sterling Future	STL1H	17/03/2021	8,788
5 Three Month Sterling Future	STL0Z	16/12/2020	7,939
6 Three Month Sterling Future	STL1M	16/06/2021	6,881
7 Three Month Sterling Future	STL1Z	15/12/2021	5,430
8 Three Month Euribor Future	EUI1M	14/06/2021	5,084
9 Three Month Sterling Future	STL1U	15/09/2021	4,893
10 Three Month SONIA Future	SON0Z	17/03/2021	4,865
11 Three Month Sterling Future	STL0U	16/09/2020	4,793
12 Three Month Euribor Future	EUI1Z	13/12/2021	4,667
13 Three Month SONIA Future	SON1Z	16/03/2022	4,296
14 Three Month Sterling Future	STL2H	16/03/2022	4,129
15 Three Month SONIA Future	SON1H	16/06/2021	3,884
16 Three Month Euribor Future	EUI1U	13/09/2021	3,806
17 Three Month SONIA Future	SON0U	16/12/2020	3,751
18 Three Month SONIA Future	SON1M	15/09/2021	3,648
19 Three Month SONIA Future	SON2H	15/06/2022	3,096
20 Three Month Euribor Future	EUI2M	13/06/2022	2,881
21 Three Month SONIA Future	SON1U	15/12/2021	2,069
22 Three Month SONIA Future	SON3M	20/09/2023	1,776
23 Three Month Euribor Future	EUI2H	14/03/2022	1,728
24 Three Month Sterling Future	STL2M	15/06/2022	1,706
25 Three Month SONIA Future	SON3H	21/06/2023	1,600

## Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI0Z	14/12/2020	71,343
2 Three Month Euribor Future	EUI0U	14/09/2020	68,061
3 Three Month Euribor Future	EUI0M	15/06/2020	54,366
4 Three Month Euribor Future	EUI1H	15/03/2021	51,480
5 Three Month Sterling Future	STL0H	18/03/2020	42,758
6 Three Month Euribor Future	EUI0H	16/03/2020	35,926
7 Three Month Sterling Future	STL0U	16/09/2020	35,371
8 Three Month Sterling Future	STL0Z	16/12/2020	33,079
9 Three Month Sterling Future	STL0M	17/06/2020	30,652
10 Three Month Euribor Future	EUI1M	14/06/2021	30,185
11 Three Month Sterling Future	STL1H	17/03/2021	28,250
12 Three Month SONIA Future	SON0M	16/09/2020	23,847
13 Three Month Euribor Future	EUI1U	13/09/2021	22,706
14 Three Month Euribor Future	EUI1Z	13/12/2021	21,932
15 Three Month Sterling Future	STL1M	16/06/2021	21,861
16 Three Month SONIA Future	SON0U	16/12/2020	18,441
17 Three Month SONIA Future	SON0Z	17/03/2021	17,485
18 Three Month Sterling Future	STL1U	15/09/2021	16,591
19 Three Month Sterling Future	STL1Z	15/12/2021	14,343
20 Three Month SONIA Future	SON0H	17/06/2020	13,037
21 Three Month SONIA Future	SON1H	16/06/2021	11,775
22 Three Month SONIA Future	SON1M	15/09/2021	11,513
23 Three Month SONIA Future	SON1Z	16/03/2022	11,335
24 Three Month Sterling Future	STL2M	15/06/2022	10,611
25 Three Month Sterling Future	STL2H	16/03/2022	9,371