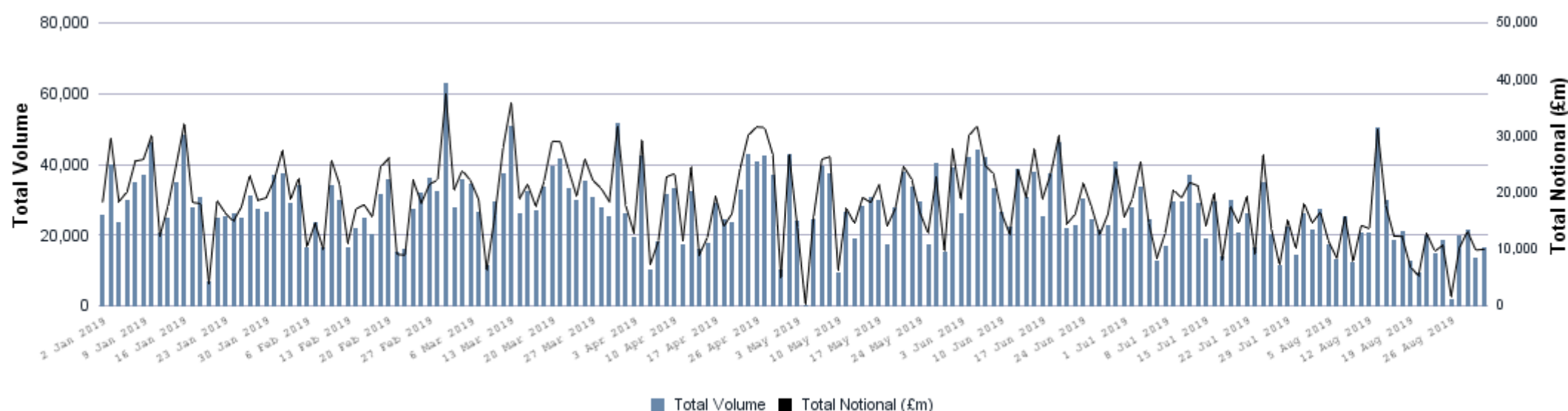


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

| | Open Interest | Trading | | | | | |
|------------------------------------|----------------|----------------|----------------|----------------|----------------|------------------|------------------|
| | 30 August 2019 | August 2019 | | July 2019 | | 2019 YTD | |
| | | Volume | Notional (£m) | Volume | Notional (£m) | Volume | Notional (£m) |
| Bobl Future | 89 | 189 | 17 | 140 | 13 | 759 | 67 |
| Bund Future | 0 | 145 | 13 | 312 | 28 | 1,746 | 154 |
| Long Gilt Future | 0 | | | | | | |
| One Month Sonia Future | 403 | 435 | 653 | 54 | 81 | 489 | 734 |
| Schatz Future | 0 | | | | | 248 | 22 |
| Three Month Euribor Future | 316,080 | 130,113 | 119,390 | 251,381 | 225,962 | 2,165,161 | 1,901,128 |
| Three Month SONIA Future | 59,548 | 111,646 | 55,823 | 134,417 | 67,209 | 744,394 | 372,197 |
| Three Month Sterling Future | 268,208 | 180,888 | 90,444 | 157,975 | 78,988 | 1,726,374 | 863,187 |
| Total | 644,328 | 423,416 | 266,340 | 544,279 | 372,280 | 4,639,171 | 3,137,488 |

Most Traded in the Month by Total Volume

| Group Name | Instrument | Expiration Date | Total Volume |
|--------------------------------|------------|-----------------|--------------|
| 1 Three Month Sterling Future | STL0H | 18/03/2020 | 22,841 |
| 2 Three Month Sterling Future | STL0U | 16/09/2020 | 22,274 |
| 3 Three Month Sterling Future | STL1H | 17/03/2021 | 21,879 |
| 4 Three Month Euribor Future | EUI0U | 14/09/2020 | 18,891 |
| 5 Three Month Sterling Future | STL0M | 17/06/2020 | 18,581 |
| 6 Three Month Sterling Future | STL9Z | 18/12/2019 | 18,214 |
| 7 Three Month Euribor Future | EUI9Z | 16/12/2019 | 17,791 |
| 8 Three Month Euribor Future | EUI9U | 16/09/2019 | 17,542 |
| 9 Three Month Sterling Future | STL9U | 18/09/2019 | 17,493 |
| 10 Three Month SONIA Future | SON0H | 17/06/2020 | 16,996 |
| 11 Three Month Sterling Future | STL0Z | 16/12/2020 | 16,542 |
| 12 Three Month SONIA Future | SON0U | 16/12/2020 | 16,183 |
| 13 Three Month SONIA Future | SON0M | 16/09/2020 | 15,545 |
| 14 Three Month SONIA Future | SON0Z | 17/03/2021 | 15,265 |
| 15 Three Month SONIA Future | SON9Z | 18/03/2020 | 15,226 |
| 16 Three Month Sterling Future | STL1M | 16/06/2021 | 13,492 |
| 17 Three Month Euribor Future | EUI0M | 15/06/2020 | 13,354 |
| 18 Three Month Euribor Future | EUI0H | 16/03/2020 | 11,627 |
| 19 Three Month Euribor Future | EUI0Z | 14/12/2020 | 9,973 |
| 20 Three Month Euribor Future | EUI1M | 14/06/2021 | 9,783 |
| 21 Three Month Sterling Future | STL2M | 15/06/2022 | 9,710 |
| 22 Three Month SONIA Future | SON1H | 16/06/2021 | 9,699 |
| 23 Three Month SONIA Future | SON9M | 18/09/2019 | 9,487 |
| 24 Three Month Euribor Future | EUI1H | 15/03/2021 | 9,291 |
| 25 Three Month Euribor Future | EUI1U | 13/09/2021 | 8,979 |

Most Traded in the Year by Total Volume

| Group Name | Instrument | Expiration Date | Total Volume |
|--------------------------------|------------|-----------------|--------------|
| 1 Three Month Euribor Future | EUI0H | 16/03/2020 | 374,825 |
| 2 Three Month Euribor Future | EUI9Z | 16/12/2019 | 342,729 |
| 3 Three Month Sterling Future | STL9U | 18/09/2019 | 318,055 |
| 4 Three Month Euribor Future | EUI9U | 16/09/2019 | 281,868 |
| 5 Three Month Sterling Future | STL0H | 18/03/2020 | 270,647 |
| 6 Three Month Euribor Future | EUI0M | 15/06/2020 | 269,088 |
| 7 Three Month Euribor Future | EUI0U | 14/09/2020 | 257,181 |
| 8 Three Month Sterling Future | STL9Z | 18/12/2019 | 250,986 |
| 9 Three Month Sterling Future | STL0U | 16/09/2020 | 188,626 |
| 10 Three Month Sterling Future | STL9M | 19/06/2019 | 183,704 |
| 11 Three Month Sterling Future | STL0M | 17/06/2020 | 162,706 |
| 12 Three Month Euribor Future | EUI9M | 17/06/2019 | 159,271 |
| 13 Three Month Euribor Future | EUI0Z | 14/12/2020 | 151,082 |
| 14 Three Month SONIA Future | SON9Z | 18/03/2020 | 137,869 |
| 15 Three Month SONIA Future | SON9U | 18/12/2019 | 122,362 |
| 16 Three Month SONIA Future | SON0H | 17/06/2020 | 108,525 |
| 17 Three Month SONIA Future | SON9M | 18/09/2019 | 96,331 |
| 18 Three Month Sterling Future | STL0Z | 16/12/2020 | 90,566 |
| 19 Three Month Euribor Future | EUI1H | 15/03/2021 | 83,728 |
| 20 Three Month Euribor Future | EUI1M | 14/06/2021 | 78,274 |
| 21 Three Month SONIA Future | SON0M | 16/09/2020 | 74,627 |
| 22 Three Month Sterling Future | STL1H | 17/03/2021 | 73,205 |
| 23 Three Month SONIA Future | SON0U | 16/12/2020 | 67,145 |
| 24 Three Month Euribor Future | EUI9H | 18/03/2019 | 54,799 |
| 25 Three Month SONIA Future | SON0Z | 17/03/2021 | 54,670 |