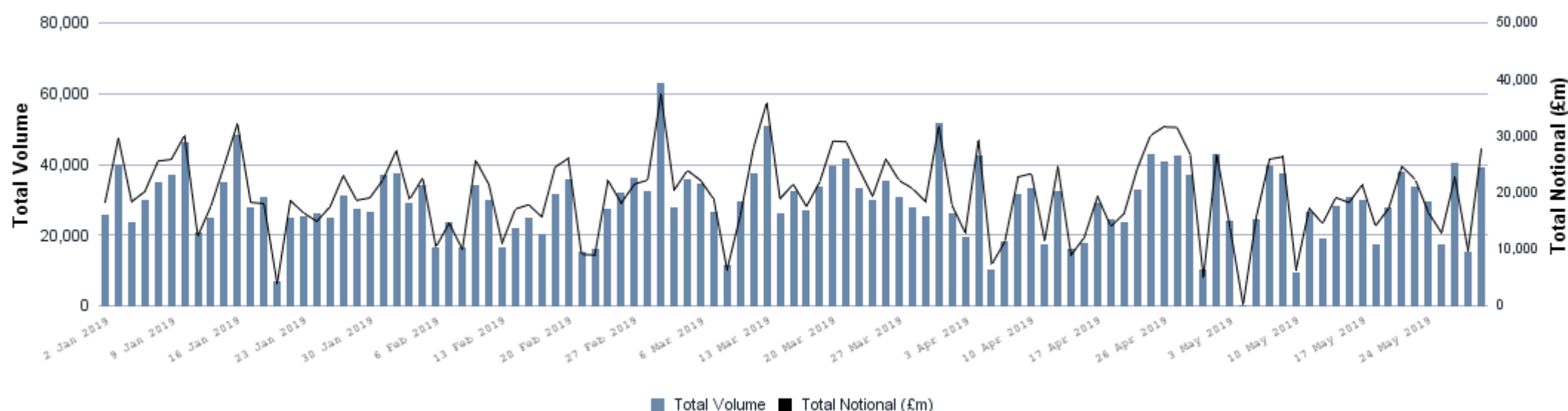


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	31 May 2019	May 2019		April 2019		2019 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
Bobl Future	100	70	6	20	2	290	25
Bund Future	52	162	14	240	21	1,002	87
Long Gilt Future	0						
Schatz Future	124	124	11			124	11
Three Month Euribor Future	363,928	243,297	212,148	318,427	274,464	1,509,384	1,311,535
Three Month SONIA Future	77,509	87,793	43,897	72,616	36,308	408,946	204,473
Three Month Sterling Future	321,663	245,138	122,569	193,807	96,904	1,118,111	559,056
Total	763,376	576,584	378,644	585,110	407,698	3,037,857	2,075,187

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI0H	16/03/2020	51,571
2 Three Month Sterling Future	STL9U	18/09/2019	51,115
3 Three Month Sterling Future	STL0H	18/03/2020	47,158
4 Three Month Sterling Future	STL9Z	18/12/2019	42,533
5 Three Month Euribor Future	EUI9Z	16/12/2019	38,716
6 Three Month Euribor Future	EUI9M	17/06/2019	33,834
7 Three Month Euribor Future	EUI0U	14/09/2020	26,600
8 Three Month Sterling Future	STL0U	16/09/2020	26,364
9 Three Month Euribor Future	EUI0M	15/06/2020	23,955
10 Three Month SONIA Future	SON9Z	18/03/2020	23,684
11 Three Month Sterling Future	STL9M	19/06/2019	21,673
12 Three Month SONIA Future	SON9U	18/12/2019	21,400
13 Three Month Euribor Future	EUI9U	16/09/2019	21,369
14 Three Month Sterling Future	STL0M	17/06/2020	20,222
15 Three Month Euribor Future	EUI0Z	14/12/2020	17,933
16 Three Month Sterling Future	STL0Z	16/12/2020	14,747
17 Three Month SONIA Future	SON0H	17/06/2020	13,640
18 Three Month Euribor Future	EUI1H	15/03/2021	9,595
19 Three Month Sterling Future	STL1H	17/03/2021	7,997
20 Three Month SONIA Future	SON0M	16/09/2020	7,181
21 Three Month Euribor Future	EUI1U	13/09/2021	6,121
22 Three Month SONIA Future	SON9M	18/09/2019	6,052
23 Three Month SONIA Future	SON0U	16/12/2020	5,505
24 Three Month Euribor Future	EUI1M	14/06/2021	5,288
25 Three Month SONIA Future	SON0Z	17/03/2021	5,016

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI0H	16/03/2020	280,577
2 Three Month Euribor Future	EUI9Z	16/12/2019	253,959
3 Three Month Sterling Future	STL9U	18/09/2019	221,612
4 Three Month Euribor Future	EUI9U	16/09/2019	193,750
5 Three Month Euribor Future	EUI0M	15/06/2020	190,907
6 Three Month Sterling Future	STL9Z	18/12/2019	186,211
7 Three Month Sterling Future	STL0H	18/03/2020	181,120
8 Three Month Euribor Future	EUI0U	14/09/2020	161,751
9 Three Month Sterling Future	STL9M	19/06/2019	145,273
10 Three Month Euribor Future	EUI9M	17/06/2019	134,751
11 Three Month Euribor Future	EUI0Z	14/12/2020	103,251
12 Three Month Sterling Future	STL0M	17/06/2020	100,535
13 Three Month Sterling Future	STL0U	16/09/2020	94,597
14 Three Month SONIA Future	SON9Z	18/03/2020	88,613
15 Three Month SONIA Future	SON9U	18/12/2019	80,819
16 Three Month SONIA Future	SON9M	18/09/2019	67,547
17 Three Month SONIA Future	SON0H	17/06/2020	54,970
18 Three Month Euribor Future	EUI9H	18/03/2019	54,799
19 Three Month Sterling Future	STL9H	20/03/2019	53,533
20 Three Month Sterling Future	STL0Z	16/12/2020	49,099
21 Three Month Euribor Future	EUI1M	14/06/2021	41,378
22 Three Month Euribor Future	EUI1H	15/03/2021	36,413
23 Three Month SONIA Future	SON0M	16/09/2020	30,055
24 Three Month Sterling Future	STL1H	17/03/2021	25,736
25 Three Month SONIA Future	SON0U	16/12/2020	23,874