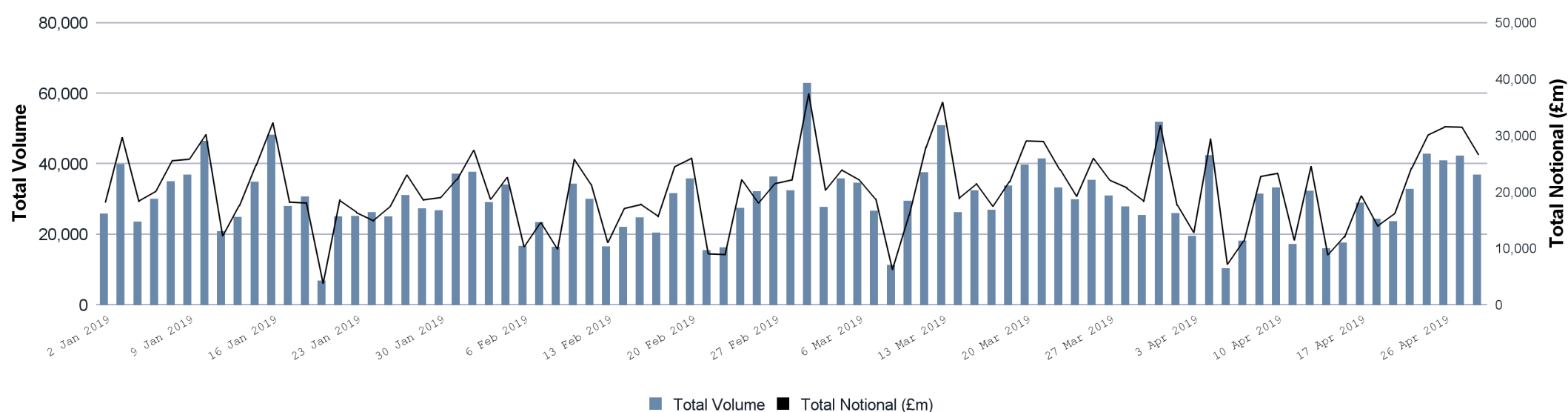


## Daily Volume and Notional (£m)



## Monthly Trading Summary and Open Interest

	Open Interest		Trading				
	30 April 2019	April 2019		March 2019		2019 YTD	
			Volume	Notional (£m)	Volume	Notional (£m)	Volume
Bobl Future	50	20	2	50	4	220	19
Bund Future	20	240	21	260	22	840	73
Long Gilt Future	0						
Schatz Future	0						
Three Month Euribor Future	339,485	318,427	274,464	362,146	310,831	1,266,087	1,099,388
Three Month SONIA Future	56,480	72,616	36,308	83,019	41,510	321,153	160,577
Three Month Sterling Future	256,386	193,807	96,904	250,395	125,198	872,973	436,487
<b>Total</b>	<b>652,421</b>	<b>585,110</b>	<b>407,698</b>	<b>695,870</b>	<b>477,565</b>	<b>2,461,273</b>	<b>1,696,543</b>

## Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI9Z	16/12/2019	65,939
2 Three Month Euribor Future	EUI0H	16/03/2020	57,638
3 Three Month Sterling Future	STL0H	18/03/2020	46,803
4 Three Month Euribor Future	EUI0U	14/09/2020	40,578
5 Three Month Euribor Future	EUI0M	15/06/2020	37,019
6 Three Month Sterling Future	STL9Z	18/12/2019	33,674
7 Three Month Euribor Future	EUI0Z	14/12/2020	32,717
8 Three Month Euribor Future	EUI9U	16/09/2019	31,616
9 Three Month Sterling Future	STL9U	18/09/2019	29,729
10 Three Month Sterling Future	STL0M	17/06/2020	27,184
11 Three Month Euribor Future	EUI9M	17/06/2019	23,046
12 Three Month Sterling Future	STL0U	16/09/2020	20,025
13 Three Month SONIA Future	SON9Z	18/03/2020	16,647
14 Three Month Sterling Future	STL9M	19/06/2019	16,059
15 Three Month SONIA Future	SON0H	17/06/2020	11,915
16 Three Month SONIA Future	SON9U	18/12/2019	10,740
17 Three Month SONIA Future	SON9M	18/09/2019	9,481
18 Three Month Euribor Future	EUI1M	14/06/2021	9,038
19 Three Month Sterling Future	STL0Z	16/12/2020	8,303
20 Three Month Euribor Future	EUI1H	15/03/2021	7,121
21 Three Month SONIA Future	SON0U	16/12/2020	6,584
22 Three Month SONIA Future	SON0M	16/09/2020	6,280
23 Three Month Sterling Future	STL1H	17/03/2021	5,807
24 Three Month SONIA Future	SON0Z	17/03/2021	4,902
25 Three Month Euribor Future	EUI1U	13/09/2021	4,036

## Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI0H	16/03/2020	229,006
2 Three Month Euribor Future	EUI9Z	16/12/2019	215,243
3 Three Month Euribor Future	EUI9U	16/09/2019	172,381
4 Three Month Sterling Future	STL9U	18/09/2019	170,497
5 Three Month Euribor Future	EUI0M	15/06/2020	166,952
6 Three Month Sterling Future	STL9Z	18/12/2019	143,678
7 Three Month Euribor Future	EUI0U	14/09/2020	135,151
8 Three Month Sterling Future	STL0H	18/03/2020	133,962
9 Three Month Sterling Future	STL9M	19/06/2019	123,600
10 Three Month Euribor Future	EUI9M	17/06/2019	100,917
11 Three Month Euribor Future	EUI0Z	14/12/2020	85,318
12 Three Month Sterling Future	STL0M	17/06/2020	80,313
13 Three Month Sterling Future	STL0U	16/09/2020	68,233
14 Three Month SONIA Future	SON9Z	18/03/2020	64,929
15 Three Month SONIA Future	SON9M	18/09/2019	61,495
16 Three Month SONIA Future	SON9U	18/12/2019	59,419
17 Three Month Euribor Future	EUI9H	18/03/2019	54,799
18 Three Month Sterling Future	STL9H	20/03/2019	53,533
19 Three Month SONIA Future	SON0H	17/06/2020	41,330
20 Three Month Euribor Future	EUI1M	14/06/2021	36,090
21 Three Month Sterling Future	STL0Z	16/12/2020	34,352
22 Three Month Euribor Future	EUI1H	15/03/2021	26,818
23 Three Month SONIA Future	SON0M	16/09/2020	22,874
24 Three Month SONIA Future	SON9H	19/06/2019	22,408
25 Three Month SONIA Future	SON0U	16/12/2020	18,369