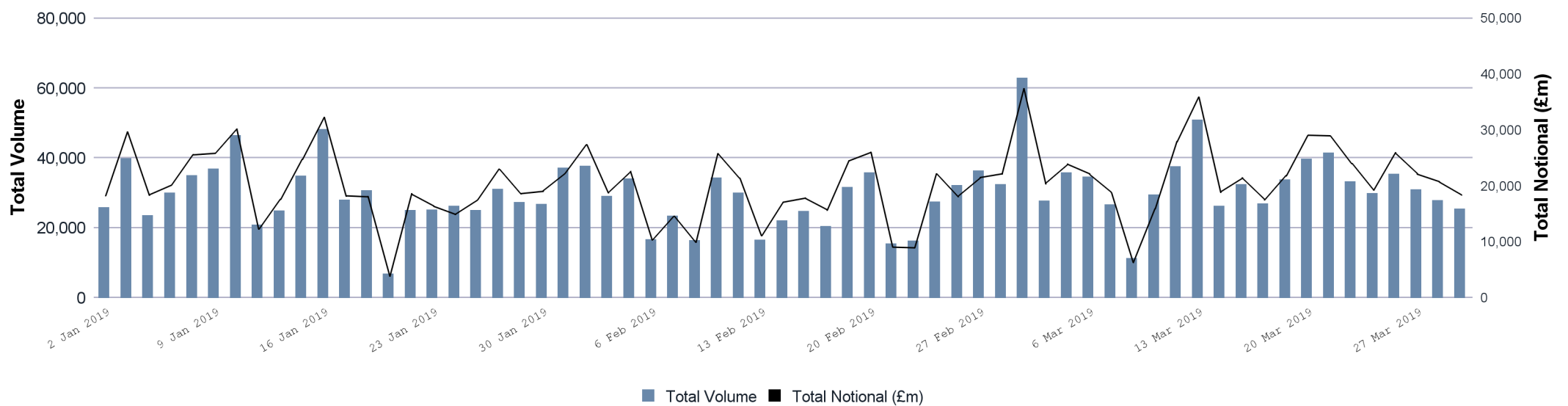


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

| | Open Interest | Trading | | | | | |
|------------------------------------|----------------|----------------|----------------|----------------|----------------|------------------|------------------|
| | 29 March 2019 | March 2019 | | February 2019 | | 2019 YTD | |
| | | Volume | Notional (£m) | Volume | Notional (£m) | Volume | Notional (£m) |
| Bobl Future | 0 | 50 | 4 | 100 | 9 | 200 | 17 |
| Bund Future | 0 | 260 | 22 | 165 | 14 | 600 | 52 |
| Long Gilt Future | 0 | | | | | | |
| Schatz Future | 0 | | | | | | |
| Three Month Euribor Future | 277,438 | 362,146 | 310,831 | 271,066 | 236,642 | 947,660 | 824,924 |
| Three Month SONIA Future | 44,903 | 83,019 | 41,510 | 78,419 | 39,210 | 248,537 | 124,269 |
| Three Month Sterling Future | 222,367 | 250,395 | 125,198 | 179,082 | 89,541 | 679,166 | 339,583 |
| Total | 544,708 | 695,870 | 477,565 | 528,832 | 365,416 | 1,876,163 | 1,288,845 |

Most Traded in the Month by Total Volume

| Group Name | Instrument | Expiration Date | Total Volume |
|--------------------------------|------------|-----------------|--------------|
| 1 Three Month Euribor Future | EUI0H | 16/03/2020 | 73,354 |
| 2 Three Month Euribor Future | EUI0M | 15/06/2020 | 60,191 |
| 3 Three Month Sterling Future | STL9U | 18/09/2019 | 57,251 |
| 4 Three Month Euribor Future | EUI0U | 14/09/2020 | 50,509 |
| 5 Three Month Sterling Future | STL9M | 19/06/2019 | 48,364 |
| 6 Three Month Euribor Future | EUI9Z | 16/12/2019 | 46,663 |
| 7 Three Month Euribor Future | EUI9U | 16/09/2019 | 42,640 |
| 8 Three Month Sterling Future | STL9Z | 18/12/2019 | 39,735 |
| 9 Three Month Sterling Future | STL0H | 18/03/2020 | 35,042 |
| 10 Three Month Euribor Future | EUI0Z | 14/12/2020 | 31,160 |
| 11 Three Month Euribor Future | EUI9M | 17/06/2019 | 24,645 |
| 12 Three Month Sterling Future | STL0U | 16/09/2020 | 18,564 |
| 13 Three Month SONIA Future | SON9Z | 18/03/2020 | 17,538 |
| 14 Three Month Sterling Future | STL0M | 17/06/2020 | 17,381 |
| 15 Three Month SONIA Future | SON9M | 18/09/2019 | 17,353 |
| 16 Three Month SONIA Future | SON9U | 18/12/2019 | 16,806 |
| 17 Three Month Euribor Future | EUI9H | 18/03/2019 | 9,686 |
| 18 Three Month Sterling Future | STL9H | 20/03/2019 | 8,484 |
| 19 Three Month SONIA Future | SON0H | 17/06/2020 | 8,146 |
| 20 Three Month Sterling Future | STL0Z | 16/12/2020 | 7,861 |
| 21 Three Month SONIA Future | SON9H | 19/06/2019 | 6,496 |
| 22 Three Month Euribor Future | EUI9J | 15/04/2019 | 5,000 |
| 23 Three Month Euribor Future | EUI1M | 14/06/2021 | 4,893 |
| 24 Three Month SONIA Future | SON0M | 16/09/2020 | 4,586 |
| 25 Three Month Sterling Future | STL1H | 17/03/2021 | 4,291 |

Most Traded in the Year by Total Volume

| Group Name | Instrument | Expiration Date | Total Volume |
|--------------------------------|------------|-----------------|--------------|
| 1 Three Month Euribor Future | EUI0H | 16/03/2020 | 171,368 |
| 2 Three Month Euribor Future | EUI9Z | 16/12/2019 | 149,304 |
| 3 Three Month Sterling Future | STL9U | 18/09/2019 | 140,768 |
| 4 Three Month Euribor Future | EUI9U | 16/09/2019 | 140,765 |
| 5 Three Month Euribor Future | EUI0M | 15/06/2020 | 129,933 |
| 6 Three Month Sterling Future | STL9Z | 18/12/2019 | 110,004 |
| 7 Three Month Sterling Future | STL9M | 19/06/2019 | 107,541 |
| 8 Three Month Euribor Future | EUI0U | 14/09/2020 | 94,573 |
| 9 Three Month Sterling Future | STL0H | 18/03/2020 | 87,159 |
| 10 Three Month Euribor Future | EUI9M | 17/06/2019 | 77,871 |
| 11 Three Month Euribor Future | EUI9H | 18/03/2019 | 54,799 |
| 12 Three Month Sterling Future | STL9H | 20/03/2019 | 53,533 |
| 13 Three Month Sterling Future | STL0M | 17/06/2020 | 53,129 |
| 14 Three Month Euribor Future | EUI0Z | 14/12/2020 | 52,601 |
| 15 Three Month SONIA Future | SON9M | 18/09/2019 | 52,014 |
| 16 Three Month SONIA Future | SON9U | 18/12/2019 | 48,679 |
| 17 Three Month SONIA Future | SON9Z | 18/03/2020 | 48,282 |
| 18 Three Month Sterling Future | STL0U | 16/09/2020 | 48,208 |
| 19 Three Month SONIA Future | SON0H | 17/06/2020 | 29,415 |
| 20 Three Month Euribor Future | EUI1M | 14/06/2021 | 27,052 |
| 21 Three Month Sterling Future | STL0Z | 16/12/2020 | 26,049 |
| 22 Three Month SONIA Future | SON9H | 19/06/2019 | 21,123 |
| 23 Three Month Euribor Future | EUI1H | 15/03/2021 | 19,697 |
| 24 Three Month SONIA Future | SON0M | 16/09/2020 | 16,594 |
| 25 Three Month Sterling Future | STL1H | 17/03/2021 | 11,932 |