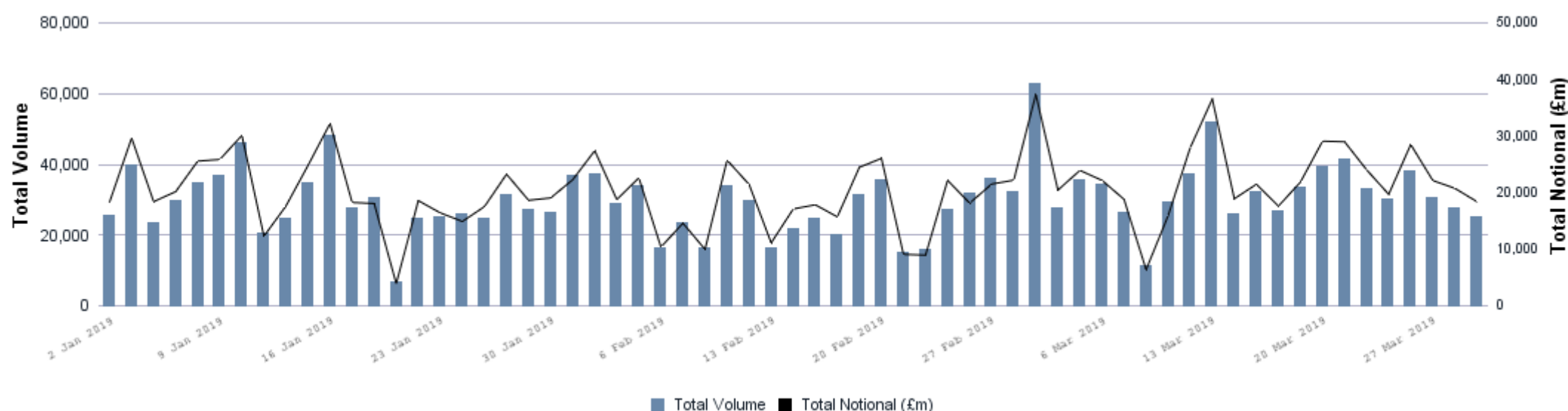


Daily Volume and Notional (£m)



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	19
Bund Future	0	260	22	165	14	600	62
Long Gilt Future	0						
Schatz Future	0						
Three Month Euribor Future	277,438	362,146	310,831	271,066	236,642	951,073	827,837
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	681,016	340,508
Total	544,708	695,870	477,565	528,832	365,416	1,881,426	1,292,695

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	152,304
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	94,986
9 Three Month Sterling Future	STL0H	18/03/2020	88,409
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