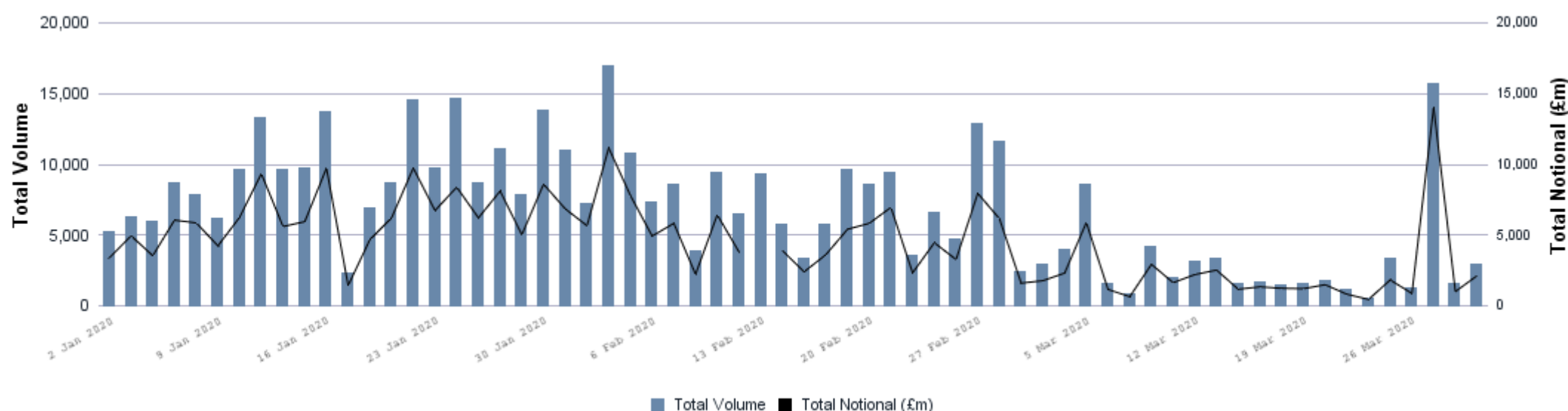


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest		Trading				
	31 March 2020	March 2020		February 2020		2020 YTD	
			Volume	Notional (£m)	Volume	Notional (£m)	Volume
Bobl Future	0						
Bund Future	0						
Long Gilt Future	0						
One Month Sonia Future	399			1,119	1,344	3,141	4,377
Schatz Future	0						
Three Month Euribor Future	185,650	41,773	37,245	71,923	56,278	205,427	171,498
Three Month SONIA Future	28,785	7,905	3,953	36,775	17,368	77,980	37,970
Three Month Sterling Future	138,011	18,091	9,046	52,290	25,153	148,927	73,471
Total	352,845	67,769	50,243	162,107	100,142	435,475	287,316

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI0M	15/06/2020	9,778
2 Three Month Euribor Future	EUI0U	14/09/2020	7,197
3 Three Month Euribor Future	EUI2U	19/09/2022	5,584
4 Three Month Euribor Future	EUI3H	13/03/2023	5,573
5 Three Month Sterling Future	STL0M	17/06/2020	5,542
6 Three Month Sterling Future	STL0H	18/03/2020	5,195
7 Three Month Euribor Future	EUI0H	16/03/2020	3,504
8 Three Month Euribor Future	EUI0Z	14/12/2020	2,209
9 Three Month Euribor Future	EUI1Z	13/12/2021	2,045
10 Three Month Euribor Future	EUI1M	14/06/2021	2,013
11 Three Month Sterling Future	STL2M	15/06/2022	1,589
12 Three Month Euribor Future	EUI1H	15/03/2021	1,482
13 Three Month Sterling Future	STL0U	16/09/2020	1,429
14 Three Month SONIA Future	SON0H	17/06/2020	1,405
15 Three Month Euribor Future	EUI1U	13/09/2021	1,222
16 Three Month SONIA Future	SON0M	16/09/2020	1,105
17 Three Month SONIA Future	SON0U	16/12/2020	934
18 Three Month SONIA Future	SON9Z	18/03/2020	762
19 Three Month SONIA Future	SON1Z	16/03/2022	732
20 Three Month SONIA Future	SON0Z	17/03/2021	708
21 Three Month Sterling Future	STL2U	21/09/2022	708
22 Three Month Sterling Future	STL1H	17/03/2021	608
23 Three Month Sterling Future	STL1M	16/06/2021	608
24 Three Month Sterling Future	STL2H	16/03/2022	582
25 Three Month SONIA Future	SON2H	15/06/2022	575

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Sterling Future	STL0H	18/03/2020	42,758
2 Three Month Euribor Future	EUI0H	16/03/2020	35,926
3 Three Month Euribor Future	EUI0U	14/09/2020	31,890
4 Three Month Euribor Future	EUI0Z	14/12/2020	31,639
5 Three Month Euribor Future	EUI0M	15/06/2020	28,534
6 Three Month Sterling Future	STL0M	17/06/2020	25,216
7 Three Month SONIA Future	SON0M	16/09/2020	21,379
8 Three Month Sterling Future	STL0U	16/09/2020	18,672
9 Three Month Euribor Future	EUI1H	15/03/2021	17,208
10 Three Month Sterling Future	STL0Z	16/12/2020	14,887
11 Three Month Euribor Future	EUI1U	13/09/2021	14,450
12 Three Month Euribor Future	EUI1M	14/06/2021	13,853
13 Three Month SONIA Future	SON0H	17/06/2020	12,354
14 Three Month Euribor Future	EUI1Z	13/12/2021	11,758
15 Three Month SONIA Future	SON0U	16/12/2020	11,268
16 Three Month Sterling Future	STL1H	17/03/2021	10,083
17 Three Month Euribor Future	EUI2U	19/09/2022	7,282
18 Three Month SONIA Future	SON0Z	17/03/2021	7,230
19 Three Month Sterling Future	STL1M	16/06/2021	7,185
20 Three Month Sterling Future	STL2M	15/06/2022	6,741
21 Three Month Sterling Future	STL1U	15/09/2021	6,625
22 Three Month Euribor Future	EUI3H	13/03/2023	6,158
23 Three Month Sterling Future	STL1Z	15/12/2021	5,808
24 Three Month SONIA Future	SON9Z	18/03/2020	4,284
25 Three Month SONIA Future	SON1U	15/12/2021	4,028