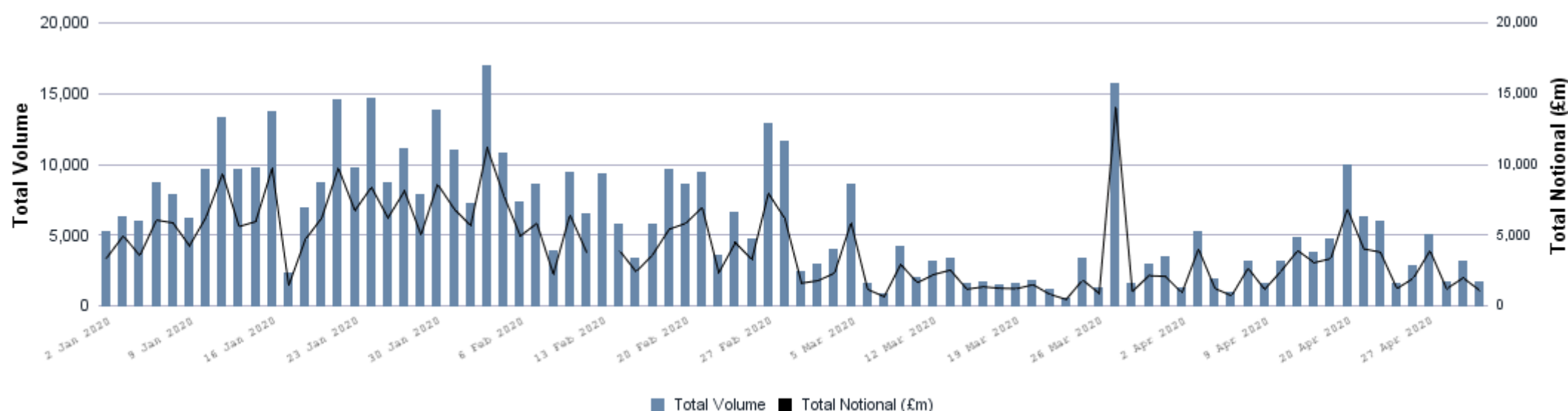


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest		Trading				
	30 April 2020	April 2020		March 2020		2020 YTD	
			Volume	Notional (£m)	Volume	Notional (£m)	Volume
Bobl Future	0						
Bund Future	0						
Long Gilt Future	0						
One Month Sonia Future	383	205	308			3,346	4,685
Schatz Future	0						
Three Month Euribor Future	180,477	40,676	35,592	41,773	37,245	246,103	207,090
Three Month SONIA Future	29,452	6,893	3,447	7,905	3,953	84,873	41,417
Three Month Sterling Future	135,090	24,249	12,125	18,091	9,046	173,176	85,596
Total	345,402	72,023	51,471	67,769	50,243	507,498	338,786

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI0M	15/06/2020	12,529
2 Three Month Euribor Future	EUI0Z	14/12/2020	10,036
3 Three Month Euribor Future	EUI0U	14/09/2020	6,358
4 Three Month Sterling Future	STL1H	17/03/2021	4,820
5 Three Month Sterling Future	STL0Z	16/12/2020	4,645
6 Three Month Sterling Future	STL0U	16/09/2020	3,696
7 Three Month Euribor Future	EUI1H	15/03/2021	3,279
8 Three Month Sterling Future	STL0M	17/06/2020	3,075
9 Three Month Sterling Future	STL1M	16/06/2021	2,988
10 Three Month Euribor Future	EUI1M	14/06/2021	2,678
11 Three Month SONIA Future	SON0Z	17/03/2021	2,075
12 Three Month Euribor Future	EUI1U	13/09/2021	1,825
13 Three Month Sterling Future	STL1U	15/09/2021	1,391
14 Three Month Euribor Future	EUI2H	14/03/2022	1,293
15 Three Month Sterling Future	STL2U	21/09/2022	1,271
16 Three Month Euribor Future	EUI1Z	13/12/2021	1,224
17 Three Month SONIA Future	SON1H	16/06/2021	1,219
18 Three Month SONIA Future	SON1M	15/09/2021	856
19 Three Month SONIA Future	SON0U	16/12/2020	845
20 Three Month Sterling Future	STL1Z	15/12/2021	674
21 Three Month Sterling Future	STL2Z	21/12/2022	555
22 Three Month SONIA Future	SON0M	16/09/2020	469
23 Three Month Euribor Future	EUI3U	18/09/2023	440
24 Three Month Sterling Future	STL3M	21/06/2023	340
25 Three Month Sterling Future	STL2H	16/03/2022	323

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	EUI0Z	14/12/2020	41,675
3 Three Month Euribor Future	EUI0M	15/06/2020	41,063
4 Three Month Euribor Future	EUI0U	14/09/2020	38,248
5 Three Month Euribor Future	EUI0H	16/03/2020	35,926
6 Three Month Sterling Future	STL0M	17/06/2020	28,291
7 Three Month Sterling Future	STL0U	16/09/2020	22,368
8 Three Month SONIA Future	SON0M	16/09/2020	21,848
9 Three Month Euribor Future	EUI1H	15/03/2021	20,487
10 Three Month Sterling Future	STL0Z	16/12/2020	19,532
11 Three Month Euribor Future	EUI1M	14/06/2021	16,531
12 Three Month Euribor Future	EUI1U	13/09/2021	16,275
13 Three Month Sterling Future	STL1H	17/03/2021	14,903
14 Three Month Euribor Future	EUI1Z	13/12/2021	12,982
15 Three Month SONIA Future	SON0H	17/06/2020	12,625
16 Three Month SONIA Future	SON0U	16/12/2020	12,113
17 Three Month Sterling Future	STL1M	16/06/2021	10,173
18 Three Month SONIA Future	SON0Z	17/03/2021	9,305
19 Three Month Sterling Future	STL1U	15/09/2021	8,016
20 Three Month Euribor Future	EUI2U	19/09/2022	7,310
21 Three Month Sterling Future	STL2M	15/06/2022	6,898
22 Three Month Sterling Future	STL1Z	15/12/2021	6,482
23 Three Month Euribor Future	EUI3H	13/03/2023	6,307
24 Three Month Sterling Future	STL2U	21/09/2022	4,869
25 Three Month SONIA Future	SON1M	15/09/2021	4,639