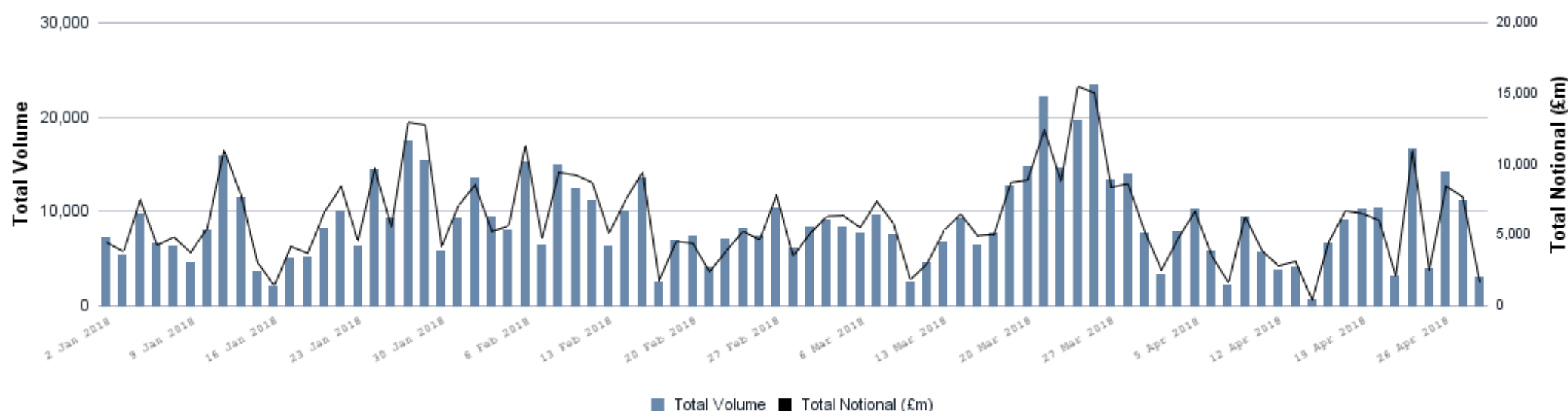


## Daily Volume and Notional (£m)



## Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	30 April 2018	April 2018		March 2018		2018 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
<b>Bobl Future</b>	150	220	25	342	39	692	79
<b>Bund Future</b>	67	220	30	495	70	2,765	388
<b>Three month Euribor Future</b>	104,042	61,303	53,113	104,630	92,244	367,885	323,757
<b>Three Month SONIA Future</b>	0	4	0			4	0
<b>Three month Sterling Future</b>	117,233	78,775	39,388	123,902	61,951	364,478	182,239
<b>Total</b>	<b>221,492</b>	<b>140,522</b>	<b>92,557</b>	<b>229,369</b>	<b>154,304</b>	<b>735,824</b>	<b>506,463</b>

## Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Sterling Future	STL9U	18/09/2019	15,699
2 Three month Euribor Future	EUI9Z	16/12/2019	13,524
3 Three month Euribor Future	EUI9U	16/09/2019	12,038
4 Three month Sterling Future	STL8Z	19/12/2018	9,558
5 Three month Sterling Future	STL9H	20/03/2019	8,196
6 Three month Sterling Future	STL9M	19/06/2019	7,678
7 Three month Sterling Future	STL9Z	18/12/2019	7,460
8 Three month Sterling Future	STL8U	19/09/2018	7,266
9 Three month Euribor Future	EUI9M	17/06/2019	6,305
10 Three month Sterling Future	STL8M	20/06/2018	6,224
11 Three month Euribor Future	EUI9H	18/03/2019	6,134
12 Three month Sterling Future	STL0H	18/03/2020	5,260
13 Three month Euribor Future	EUI0H	16/03/2020	4,704
14 Three month Sterling Future	STL0Z	16/12/2020	3,385
15 Three month Euribor Future	EUI8Z	17/12/2018	3,165
16 Three month Euribor Future	EUI0M	15/06/2020	3,053
17 Three month Euribor Future	EUI0U	14/09/2020	2,984
18 Three month Sterling Future	STL0U	16/09/2020	2,512
19 Three month Euribor Future	EUI1U	13/09/2021	2,092
20 Three month Sterling Future	STL1H	17/03/2021	2,079
21 Three month Euribor Future	EUI0Z	14/12/2020	2,073
22 Three month Euribor Future	EUI8M	18/06/2018	1,750
23 Three month Sterling Future	STL0M	17/06/2020	1,588
24 Three month Sterling Future	STL1M	16/06/2021	1,557
25 Three month Euribor Future	EUI8U	17/09/2018	1,363

## Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three month Euribor Future	EUI9Z	16/12/2019	60,993
2 Three month Euribor Future	EUI9U	16/09/2019	50,600
3 Three month Sterling Future	STL8Z	19/12/2018	50,561
4 Three month Sterling Future	STL9U	18/09/2019	47,692
5 Three month Sterling Future	STL9H	20/03/2019	47,167
6 Three month Euribor Future	EUI9H	18/03/2019	44,473
7 Three month Euribor Future	EUI9M	17/06/2019	44,413
8 Three month Euribor Future	EUI8Z	17/12/2018	43,748
9 Three month Sterling Future	STL9M	19/06/2019	42,657
10 Three month Sterling Future	STL9Z	18/12/2019	36,564
11 Three month Sterling Future	STL8M	20/06/2018	35,317
12 Three month Sterling Future	STL8U	19/09/2018	32,682
13 Three month Euribor Future	EUI8M	18/06/2018	26,539
14 Three month Euribor Future	EUI8U	17/09/2018	24,779
15 Three month Sterling Future	STL0H	18/03/2020	24,004
16 Three month Euribor Future	EUI0H	16/03/2020	21,074
17 Three month Euribor Future	EUI0M	15/06/2020	15,769
18 Three month Euribor Future	EUI0U	14/09/2020	14,105
19 Three month Sterling Future	STL8H	21/03/2018	11,702
20 Three month Sterling Future	STL0M	17/06/2020	10,031
21 Three month Euribor Future	EUI0Z	14/12/2020	9,800
22 Three month Sterling Future	STL0Z	16/12/2020	9,625
23 Three month Sterling Future	STL0U	16/09/2020	8,386
24 Three month Euribor Future	EUI8H	19/03/2018	4,705
25 Three month Sterling Future	STL1H	17/03/2021	4,453