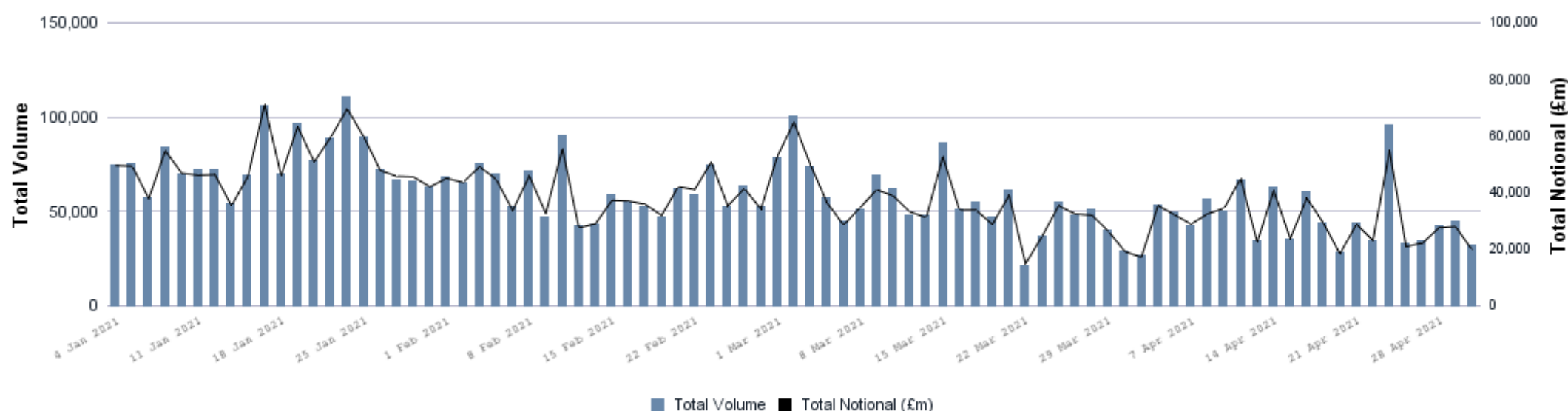


## Daily Volume and Notional (£m)



## Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	30 April 2021	April 2021		March 2021		2021 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
1m Three Month Sonia Future	11,776	97,903	97,903	114,318	114,318	486,294	486,294
1m Three Month Sterling Future	42,650	133,883	133,883	165,424	165,424	745,909	745,909
3m One Month Sonia Future	15	1	3	1	3	2	6
Bobl Future	0						
Bund Future	0						
Long Gilt Future	0			13	1	13	1
One Month Sonia Future	0						
Schatz Future	0						
Three Month Euribor Future	150,630	46,353	40,124	116,488	100,091	364,139	318,139
Three Month SONIA Future	34,783	260,416	130,208	298,857	149,429	1,237,618	618,809
Three Month Sterling Future	198,634	408,528	204,264	545,532	272,766	2,093,783	1,046,892
<b>Total</b>	<b>438,488</b>	<b>947,084</b>	<b>606,385</b>	<b>1,240,633</b>	<b>802,032</b>	<b>4,927,758</b>	<b>3,216,050</b>

## Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Sterling Future	STL1M	16/06/2021	110,045
2 Three Month SONIA Future	SON2U	21/12/2022	42,442
3 Three Month SONIA Future	SON2M	21/09/2022	38,177
4 Three Month SONIA Future	SON2Z	15/03/2023	36,711
5 Three Month SONIA Future	SON3H	21/06/2023	35,764
6 Three Month Sterling Future	STL1Z	15/12/2021	35,424
7 Three Month Sterling Future	STL2M	15/06/2022	30,670
8 Three Month Sterling Future	STL2U	21/09/2022	30,163
9 Three Month Sterling Future	STL2H	16/03/2022	28,776
10 Three Month Sterling Future	STL2Z	21/12/2022	28,491
11 Three Month SONIA Future	SON3M	20/09/2023	24,270
12 Three Month Sterling Future	STL3H	15/03/2023	24,003
13 Three Month Sterling Future	STL1U	15/09/2021	21,854
14 Three Month Sterling Future	STL3M	21/06/2023	21,767
15 1m Three Month Sonia Future	SNA2U	21/12/2022	17,662
16 1m Three Month Sterling Future	STG1Z	15/12/2021	17,069
17 Three Month SONIA Future	SON1M	15/09/2021	16,824
18 Three Month Sterling Future	STL3U	20/09/2023	16,463
19 1m Three Month Sonia Future	SNA2M	21/09/2022	16,075
20 Three Month SONIA Future	SON3U	20/12/2023	16,010

## Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Sterling Future	STL1M	16/06/2021	266,012
2 Three Month Sterling Future	STL1Z	15/12/2021	188,979
3 Three Month SONIA Future	SON2M	21/09/2022	185,974
4 Three Month SONIA Future	SON2U	21/12/2022	168,454
5 Three Month Sterling Future	STL2Z	21/12/2022	166,189
6 Three Month Sterling Future	STL1U	15/09/2021	164,591
7 Three Month Sterling Future	STL2H	16/03/2022	158,060
8 Three Month SONIA Future	SON2H	15/06/2022	156,480
9 Three Month Sterling Future	STL2U	21/09/2022	143,879
10 Three Month Sterling Future	STL3H	15/03/2023	140,880
11 Three Month Sterling Future	STL3M	21/06/2023	137,374
12 Three Month Sterling Future	STL2M	15/06/2022	137,318
13 Three Month SONIA Future	SON2Z	15/03/2023	128,561
14 Three Month SONIA Future	SON1Z	16/03/2022	127,169
15 Three Month Sterling Future	STL3U	20/09/2023	114,308
16 Three Month Sterling Future	STL1H	17/03/2021	112,297
17 Three Month SONIA Future	SON3H	21/06/2023	107,732
18 Three Month Sterling Future	STL3Z	20/12/2023	102,950
19 Three Month Sterling Future	STL4H	20/03/2024	97,154
20 Three Month SONIA Future	SON1U	15/12/2021	85,983