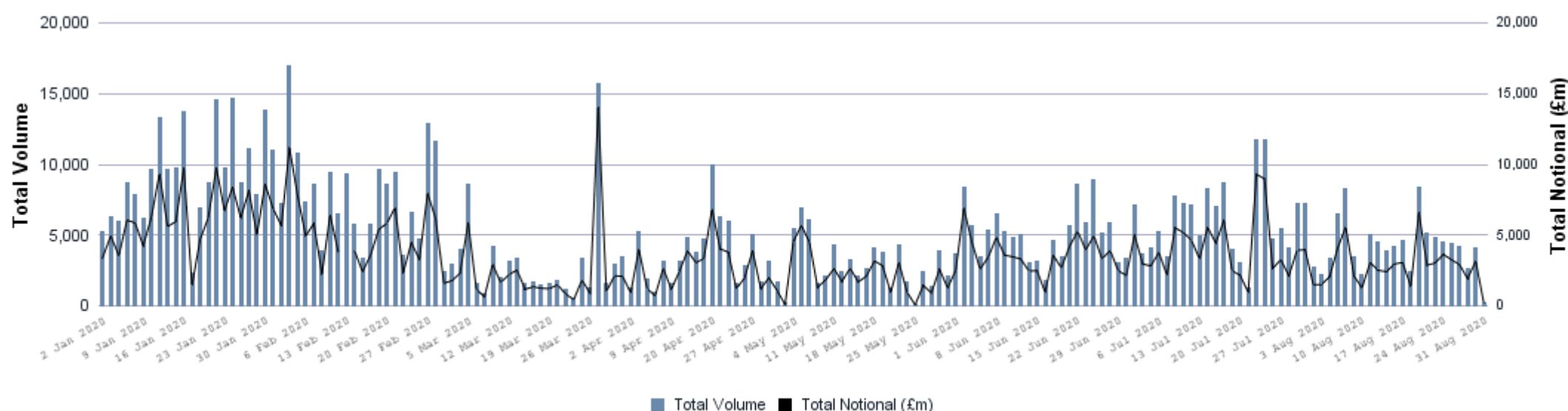


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	31 August 2020	August 2020		July 2020		2020 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
Bobl Future	0						
Bund Future	0						
Long Gilt Future	0						
One Month Sonia Future	57			102	153	3,861	5,457
Schatz Future	0						
Three Month Euribor Future	148,084	37,640	33,904	58,406	52,888	435,934	377,485
Three Month SONIA Future	31,790	15,668	7,834	33,200	16,600	172,553	85,257
Three Month Sterling Future	117,610	35,507	17,754	46,001	23,001	294,260	146,138
Total	297,541	88,815	59,492	137,709	92,642	906,608	614,336

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI0Z	14/12/2020	6,819
2 Three Month Sterling Future	STL1M	16/06/2021	6,425
3 Three Month Sterling Future	STL1H	17/03/2021	6,122
4 Three Month Euribor Future	EUI2H	14/03/2022	6,051
5 Three Month Euribor Future	EUI1Z	13/12/2021	4,852
6 Three Month Sterling Future	STL2H	16/03/2022	4,440
7 Three Month Euribor Future	EUI1M	14/06/2021	4,176
8 Three Month Sterling Future	STL1U	15/09/2021	4,144
9 Three Month Euribor Future	EUI2M	13/06/2022	4,083
10 Three Month Euribor Future	EUI1H	15/03/2021	3,798
11 Three Month Sterling Future	STL1Z	15/12/2021	3,588
12 Three Month Sterling Future	STL0U	16/09/2020	3,243
13 Three Month Sterling Future	STL0Z	16/12/2020	2,955
14 Three Month Euribor Future	EUI0U	14/09/2020	2,865
15 Three Month SONIA Future	SON0Z	17/03/2021	2,689
16 Three Month SONIA Future	SON1H	16/06/2021	2,667
17 Three Month Euribor Future	EUI1U	13/09/2021	2,574
18 Three Month SONIA Future	SON2H	15/06/2022	2,343
19 Three Month SONIA Future	SON1M	15/09/2021	2,306
20 Three Month Sterling Future	STL2M	15/06/2022	2,080
21 Three Month SONIA Future	SON1Z	16/03/2022	1,549
22 Three Month SONIA Future	SON1U	15/12/2021	1,311
23 Three Month Sterling Future	STL2U	21/09/2022	999
24 Three Month SONIA Future	SON2M	21/09/2022	798
25 Three Month Sterling Future	STL2Z	21/12/2022	680

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI0Z	14/12/2020	78,162
2 Three Month Euribor Future	EUI0U	14/09/2020	70,926
3 Three Month Euribor Future	EUI1H	15/03/2021	55,278
4 Three Month Euribor Future	EUI0M	15/06/2020	54,366
5 Three Month Sterling Future	STL0H	18/03/2020	42,758
6 Three Month Sterling Future	STL0U	16/09/2020	38,614
7 Three Month Sterling Future	STL0Z	16/12/2020	36,034
8 Three Month Euribor Future	EUI0H	16/03/2020	35,926
9 Three Month Sterling Future	STL1H	17/03/2021	34,372
10 Three Month Euribor Future	EUI1M	14/06/2021	34,361
11 Three Month Sterling Future	STL0M	17/06/2020	30,652
12 Three Month Sterling Future	STL1M	16/06/2021	28,286
13 Three Month Euribor Future	EUI1Z	13/12/2021	26,784
14 Three Month Euribor Future	EUI1U	13/09/2021	25,280
15 Three Month SONIA Future	SON0M	16/09/2020	23,897
16 Three Month Sterling Future	STL1U	15/09/2021	20,735
17 Three Month SONIA Future	SON0Z	17/03/2021	20,174
18 Three Month SONIA Future	SON0U	16/12/2020	18,877
19 Three Month Sterling Future	STL1Z	15/12/2021	17,931
20 Three Month Euribor Future	EUI2H	14/03/2022	14,674
21 Three Month SONIA Future	SON1H	16/06/2021	14,442
22 Three Month SONIA Future	SON1M	15/09/2021	13,819
23 Three Month Sterling Future	STL2H	16/03/2022	13,811
24 Three Month SONIA Future	SON0H	17/06/2020	13,037
25 Three Month SONIA Future	SON1Z	16/03/2022	12,884