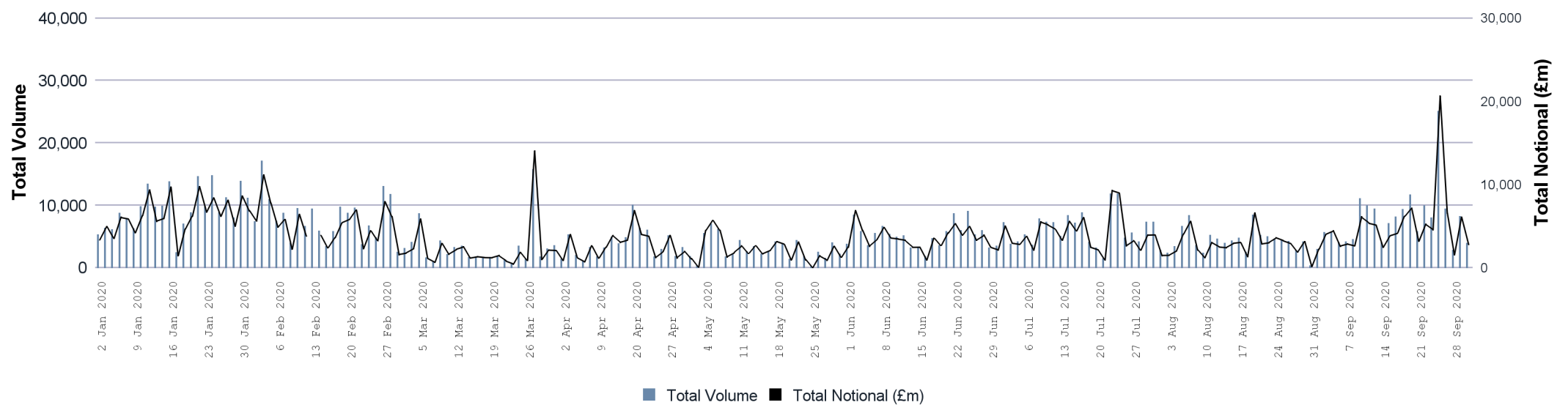


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	30 September 2020	September 2020		August 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	318	409	614			4,270	6,071
Schatz Future	0						
Three Month Euribor Future	133,647	62,008	56,332	37,640	33,904	497,942	433,818
Three Month SONIA Future	27,130	32,281	16,141	15,668	7,834	204,834	101,397
Three Month Sterling Future	86,282	73,747	36,874	35,507	17,754	368,007	183,011
Total	247,377	168,445	109,960	88,815	59,492	1,075,053	724,296

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Sterling Future	STL0Z	16/12/2020	11,206
2 Three Month Euribor Future	EUI0Z	14/12/2020	11,120
3 Three Month Sterling Future	STL1M	16/06/2021	10,250
4 Three Month Sterling Future	STL1H	17/03/2021	9,953
5 Three Month Sterling Future	STL0U	16/09/2020	9,195
6 Three Month SONIA Future	SON1H	16/06/2021	8,048
7 Three Month Euribor Future	EUI1U	13/09/2021	7,605
8 Three Month Sterling Future	STL1Z	15/12/2021	7,505
9 Three Month Euribor Future	EUI1H	15/03/2021	7,338
10 Three Month Sterling Future	STL1U	15/09/2021	7,313
11 Three Month Euribor Future	EUI3M	19/06/2023	6,729
12 Three Month Euribor Future	EUI3U	18/09/2023	6,543
13 Three Month Euribor Future	EUI1M	14/06/2021	6,303
14 Three Month SONIA Future	SON0Z	17/03/2021	5,671
15 Three Month Sterling Future	STL2H	16/03/2022	5,438
16 Three Month SONIA Future	SON1M	15/09/2021	5,189
17 Three Month Euribor Future	EUI1Z	13/12/2021	4,689
18 Three Month Sterling Future	STL2M	15/06/2022	4,033
19 Three Month SONIA Future	SON1Z	16/03/2022	3,692
20 Three Month SONIA Future	SON1U	15/12/2021	3,164
21 Three Month Sterling Future	STL2U	21/09/2022	2,654
22 Three Month Euribor Future	EUI2M	13/06/2022	2,624
23 Three Month Euribor Future	EUI2H	14/03/2022	2,118
24 Three Month Euribor Future	EUI0U	14/09/2020	1,548
25 Three Month Euribor Future	EUI2Z	19/12/2022	1,462

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI0Z	14/12/2020	89,282
2 Three Month Euribor Future	EUI0U	14/09/2020	72,474
3 Three Month Euribor Future	EUI1H	15/03/2021	62,616
4 Three Month Euribor Future	EUI0M	15/06/2020	54,366
5 Three Month Sterling Future	STL0U	16/09/2020	47,809
6 Three Month Sterling Future	STL0Z	16/12/2020	47,240
7 Three Month Sterling Future	STL1H	17/03/2021	44,325
8 Three Month Sterling Future	STL0H	18/03/2020	42,758
9 Three Month Euribor Future	EUI1M	14/06/2021	40,664
10 Three Month Sterling Future	STL1M	16/06/2021	38,536
11 Three Month Euribor Future	EUI0H	16/03/2020	35,926
12 Three Month Euribor Future	EUI1U	13/09/2021	32,885
13 Three Month Euribor Future	EUI1Z	13/12/2021	31,473
14 Three Month Sterling Future	STL0M	17/06/2020	30,652
15 Three Month Sterling Future	STL1U	15/09/2021	28,048
16 Three Month SONIA Future	SON0Z	17/03/2021	25,845
17 Three Month Sterling Future	STL1Z	15/12/2021	25,436
18 Three Month SONIA Future	SON0M	16/09/2020	23,897
19 Three Month SONIA Future	SON1H	16/06/2021	22,490
20 Three Month SONIA Future	SON0U	16/12/2020	19,567
21 Three Month Sterling Future	STL2H	16/03/2022	19,249
22 Three Month SONIA Future	SON1M	15/09/2021	19,008
23 Three Month Euribor Future	EUI2H	14/03/2022	16,792
24 Three Month Sterling Future	STL2M	15/06/2022	16,724
25 Three Month SONIA Future	SON1Z	16/03/2022	16,576