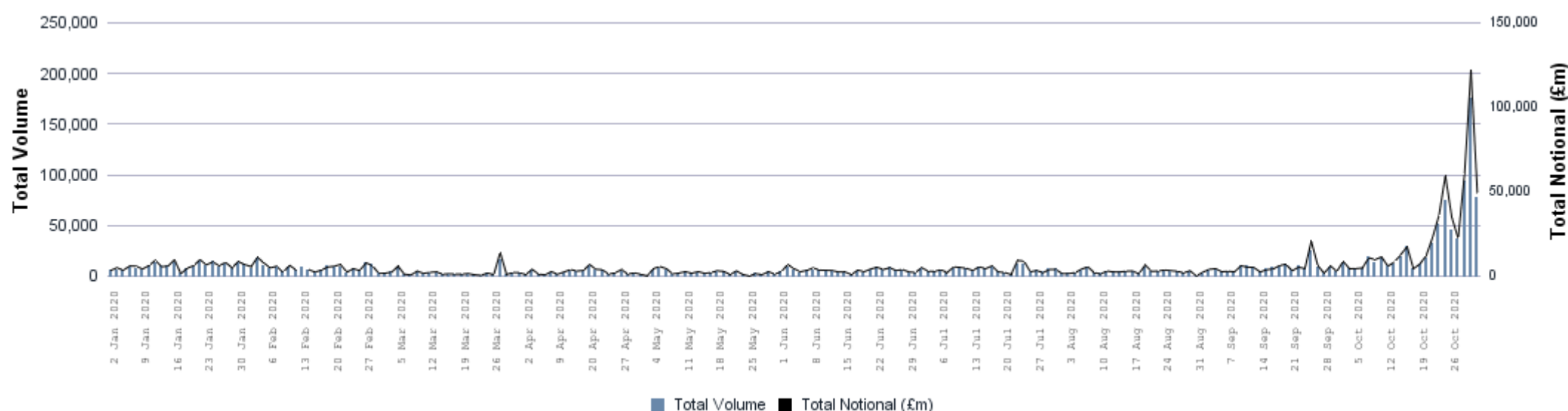


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest		Trading				
	30 October 2020	October 2020		September 2020		2020 YTD	
		Volume	Notional (£m)	Volume	Notional (£m)	Volume	Notional (£m)
1m Three Month Sonia Future	2,041	7,507	7,507		7,507	7,507	
1m Three Month Sterling Future	15,918	186,440	186,440		186,440	186,440	
3m One Month Sonia Future	0						
Bobl Future	0						
Bund Future	0						
Long Gilt Future	0						
One Month Sonia Future	201	2	3	409	614	4,272	6,074
Schatz Future	0						
Three Month Euribor Future	137,675	108,801	98,715	62,008	56,332	606,743	532,532
Three Month SONIA Future	32,300	93,963	46,982	32,281	16,141	298,797	148,379
Three Month Sterling Future	119,694	382,273	191,137	73,747	36,874	750,280	374,148
Total	307,829	778,986	530,783	168,445	109,960	1,854,039	1,255,079

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Sterling Future	STL3Z	20/12/2023	46,031
2 Three Month Sterling Future	STL4H	20/03/2024	43,350
3 Three Month Sterling Future	STL2M	15/06/2022	39,473
4 Three Month Sterling Future	STL2H	16/03/2022	38,576
5 1m Three Month Sterling Future	STG3Z	20/12/2023	32,842
6 Three Month Sterling Future	STL2U	21/09/2022	31,109
7 1m Three Month Sterling Future	STG4H	20/03/2024	28,295
8 Three Month Sterling Future	STL1Z	15/12/2021	24,758
9 Three Month Sterling Future	STL3U	20/09/2023	24,254
10 Three Month Sterling Future	STL2Z	21/12/2022	22,299
11 Three Month Sterling Future	STL3H	15/03/2023	22,142
12 Three Month Sterling Future	STL1U	15/09/2021	20,406
13 1m Three Month Sterling Future	STG2M	15/06/2022	20,263
14 1m Three Month Sterling Future	STG3U	20/09/2023	18,460
15 1m Three Month Sterling Future	STG2U	21/09/2022	17,601
16 1m Three Month Sterling Future	STG2H	16/03/2022	17,457
17 Three Month Euribor Future	EUI0Z	14/12/2020	16,977
18 Three Month Euribor Future	EUI1H	15/03/2021	16,799
19 Three Month Sterling Future	STL4M	19/06/2024	16,042
20 1m Three Month Sterling Future	STG2Z	21/12/2022	14,685

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI0Z	14/12/2020	106,259
2 Three Month Euribor Future	EUI1H	15/03/2021	79,415
3 Three Month Euribor Future	EUI0U	14/09/2020	72,474
4 Three Month Sterling Future	STL1H	17/03/2021	58,199
5 Three Month Sterling Future	STL2H	16/03/2022	57,825
6 Three Month Sterling Future	STL0Z	16/12/2020	56,782
7 Three Month Sterling Future	STL2M	15/06/2022	56,197
8 Three Month Euribor Future	EUI0M	15/06/2020	54,366
9 Three Month Euribor Future	EUI1M	14/06/2021	54,177
10 Three Month Sterling Future	STL1M	16/06/2021	52,785
11 Three Month Sterling Future	STL1Z	15/12/2021	50,194
12 Three Month Sterling Future	STL1U	15/09/2021	48,454
13 Three Month Sterling Future	STL0U	16/09/2020	47,809
14 Three Month Sterling Future	STL3Z	20/12/2023	47,168
15 Three Month Euribor Future	EUI1U	13/09/2021	46,620
16 Three Month Sterling Future	STL4H	20/03/2024	44,585
17 Three Month Sterling Future	STL0H	18/03/2020	42,758
18 Three Month Euribor Future	EUI1Z	13/12/2021	41,399
19 Three Month Sterling Future	STL2U	21/09/2022	41,390
20 Three Month SONIA Future	SON1H	16/06/2021	36,882