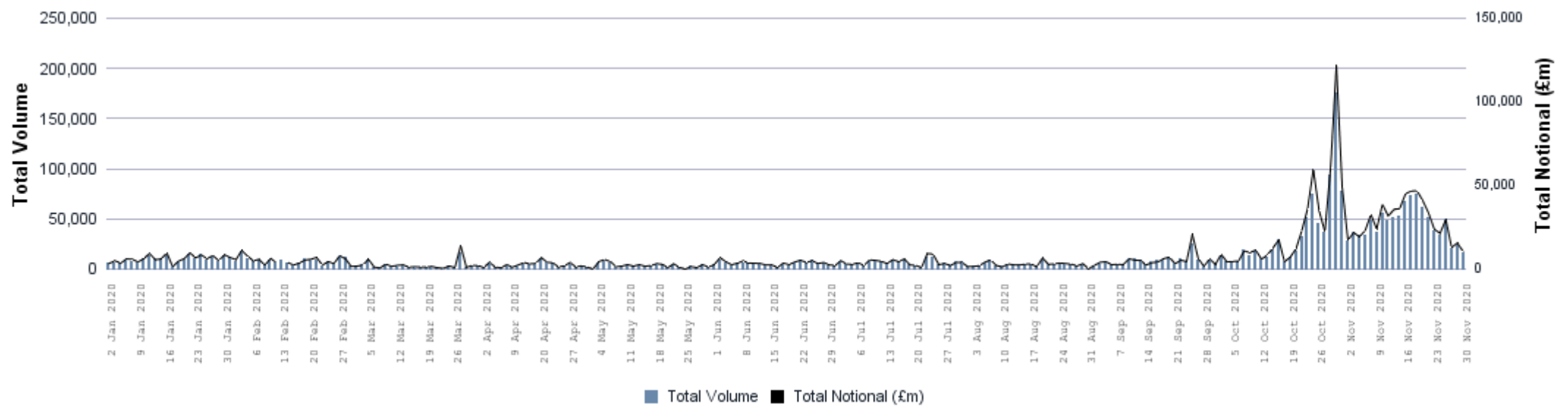


## Daily Volume and Notional (£m)



## Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	30 November 2020	November 2020		October 2020		2020 YTD	
			Volume	Notional (£m)	Volume	Notional (£m)	Volume
1m Three Month Sonia Future	6,135	75,466	75,466	7,507	7,507	82,973	82,973
1m Three Month Sterling Future	19,766	123,763	123,763	186,440	186,440	310,203	310,203
3m One Month Sonia Future	26	126	378			126	378
Bobl Future	0						
Bund Future	0						
Long Gilt Future	0						
One Month Sonia Future	1			2	3	4,272	6,074
Schatz Future	0						
Three Month Euribor Future	154,594	105,958	94,890	108,801	98,715	712,701	627,422
Three Month SONIA Future	37,336	205,575	102,788	93,963	46,982	504,372	251,166
Three Month Sterling Future	151,331	420,483	210,242	382,273	191,137	1,170,763	584,389
<b>Total</b>	<b>369,189</b>	<b>931,371</b>	<b>607,526</b>	<b>778,986</b>	<b>530,783</b>	<b>2,785,410</b>	<b>1,862,605</b>

## Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Sterling Future	STL1U	15/09/2021	47,648
2 Three Month Sterling Future	STL2H	16/03/2022	43,261
3 Three Month Sterling Future	STL2Z	21/12/2022	38,704
4 Three Month Sterling Future	STL2M	15/06/2022	38,611
5 Three Month Sterling Future	STL1H	17/03/2021	37,285
6 Three Month Sterling Future	STL1Z	15/12/2021	35,090
7 Three Month Sterling Future	STL2U	21/09/2022	34,590
8 Three Month SONIA Future	SON2H	15/06/2022	34,480
9 Three Month Sterling Future	STL0Z	16/12/2020	32,644
10 Three Month Sterling Future	STL1M	16/06/2021	32,422
11 Three Month SONIA Future	SON2M	21/09/2022	28,413
12 Three Month SONIA Future	SON1U	15/12/2021	26,234
13 Three Month Sterling Future	STL3H	15/03/2023	26,006
14 Three Month Sterling Future	STL3M	21/06/2023	24,506
15 Three Month SONIA Future	SON1Z	16/03/2022	23,864
16 Three Month SONIA Future	SON1M	15/09/2021	21,038
17 Three Month SONIA Future	SON2U	21/12/2022	16,920
18 Three Month SONIA Future	SON1H	16/06/2021	16,784
19 Three Month SONIA Future	SON2Z	15/03/2023	16,694
20 1m Three Month Sterling Future	STG2H	16/03/2022	15,393

## Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Euribor Future	EUI0Z	14/12/2020	119,962
2 Three Month Sterling Future	STL2H	16/03/2022	101,086
3 Three Month Sterling Future	STL1U	15/09/2021	96,102
4 Three Month Sterling Future	STL1H	17/03/2021	95,484
5 Three Month Sterling Future	STL2M	15/06/2022	94,808
6 Three Month Euribor Future	EUI1H	15/03/2021	93,520
7 Three Month Sterling Future	STL0Z	16/12/2020	89,426
8 Three Month Sterling Future	STL1Z	15/12/2021	85,284
9 Three Month Sterling Future	STL1M	16/06/2021	85,207
10 Three Month Sterling Future	STL2U	21/09/2022	75,980
11 Three Month Euribor Future	EUI0U	14/09/2020	72,474
12 Three Month Sterling Future	STL2Z	21/12/2022	67,610
13 Three Month Euribor Future	EUI1M	14/06/2021	66,420
14 Three Month SONIA Future	SON2H	15/06/2022	57,753
15 Three Month Euribor Future	EUI1U	13/09/2021	56,058
16 Three Month Euribor Future	EUI0M	15/06/2020	54,366
17 Three Month Sterling Future	STL3Z	20/12/2023	53,740
18 Three Month SONIA Future	SON1H	16/06/2021	53,666
19 Three Month SONIA Future	SON1U	15/12/2021	52,169
20 Three Month SONIA Future	SON1Z	16/03/2022	51,637