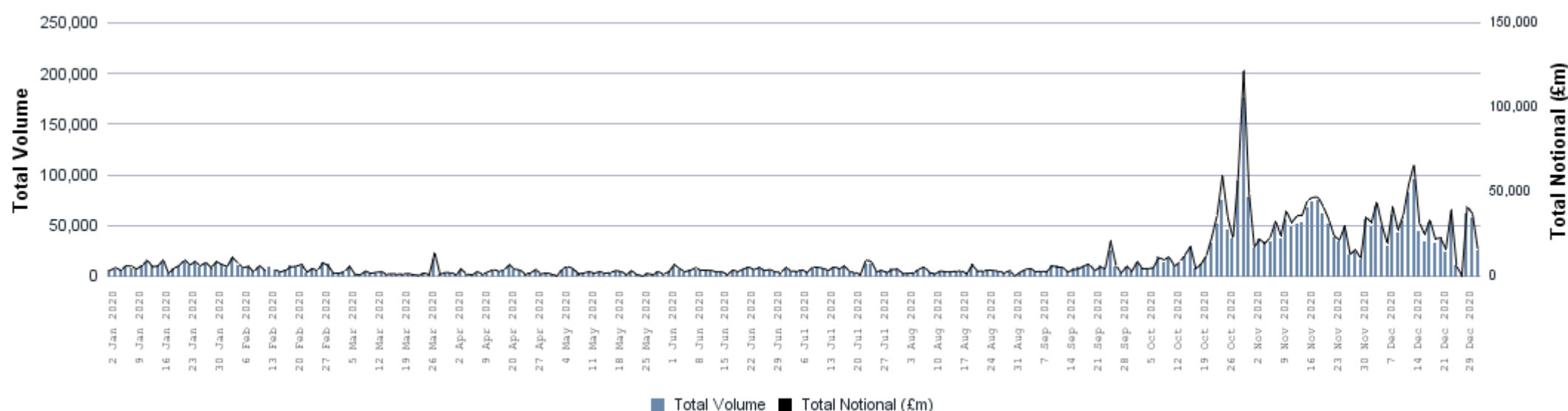


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	31 December 2020	December 2020		November 2020		2020 YTD	
			Volume	Notional (£m)	Volume	Notional (£m)	Volume
1m Three Month Sonia Future	8,561	60,416	60,416	75,466	75,466	143,389	143,389
1m Three Month Sterling Future	24,686	178,532	178,532	123,763	123,763	488,735	488,735
3m One Month Sonia Future	16	10	30	126	378	136	408
Bobl Future	0						
Bund Future	0						
Long Gilt Future	0						
One Month Sonia Future	0					4,272	6,074
Schatz Future	0						
Three Month Euribor Future	138,439	116,807	106,028	105,958	94,890	829,508	733,450
Three Month SONIA Future	27,214	205,566	102,783	205,575	102,788	709,938	353,949
Three Month Sterling Future	162,375	454,409	227,205	420,483	210,242	1,625,172	811,594
Total	361,291	1,015,740	674,993	931,371	607,526	3,801,150	2,537,598

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Sterling Future	STL1Z	15/12/2021	54,815
2 Three Month Sterling Future	STL2H	16/03/2022	54,809
3 Three Month Sterling Future	STL1U	15/09/2021	47,418
4 Three Month Sterling Future	STL1M	16/06/2021	44,808
5 Three Month Sterling Future	STL2M	15/06/2022	44,675
6 Three Month Sterling Future	STL1H	17/03/2021	44,122
7 Three Month Sterling Future	STL3M	21/06/2023	27,615
8 Three Month SONIA Future	SON2H	15/06/2022	27,009
9 Three Month Sterling Future	STL2U	21/09/2022	26,975
10 Three Month SONIA Future	SON1Z	16/03/2022	26,810
11 Three Month Sterling Future	STL2Z	21/12/2022	26,209
12 Three Month SONIA Future	SON2M	21/09/2022	25,831
13 Three Month SONIA Future	SON1U	15/12/2021	24,407
14 Three Month Sterling Future	STL3H	15/03/2023	24,062
15 1m Three Month Sterling Future	STG2H	16/03/2022	22,712
16 1m Three Month Sterling Future	STG1Z	15/12/2021	21,995
17 Three Month SONIA Future	SON1M	15/09/2021	20,832
18 Three Month SONIA Future	SON2U	21/12/2022	19,218
19 1m Three Month Sterling Future	STG1U	15/09/2021	18,850
20 Three Month SONIA Future	SON2Z	15/03/2023	18,689

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Sterling Future	STL2H	16/03/2022	155,895
2 Three Month Sterling Future	STL1U	15/09/2021	143,520
3 Three Month Sterling Future	STL1Z	15/12/2021	140,099
4 Three Month Sterling Future	STL1H	17/03/2021	139,606
5 Three Month Sterling Future	STL2M	15/06/2022	139,483
6 Three Month Euribor Future	EUI0Z	14/12/2020	130,704
7 Three Month Sterling Future	STL1M	16/06/2021	130,015
8 Three Month Euribor Future	EUI1H	15/03/2021	107,754
9 Three Month Sterling Future	STL2U	21/09/2022	102,955
10 Three Month Sterling Future	STL0Z	16/12/2020	100,916
11 Three Month Sterling Future	STL2Z	21/12/2022	93,819
12 Three Month SONIA Future	SON2H	15/06/2022	84,762
13 Three Month SONIA Future	SON1Z	16/03/2022	78,447
14 Three Month SONIA Future	SON1U	15/12/2021	76,576
15 Three Month Sterling Future	STL3H	15/03/2023	75,235
16 Three Month Euribor Future	EUI1M	14/06/2021	72,544
17 Three Month Euribor Future	EUI0U	14/09/2020	72,474
18 Three Month SONIA Future	SON1H	16/06/2021	70,277
19 Three Month Sterling Future	STL3M	21/06/2023	69,273
20 Three Month SONIA Future	SON2M	21/09/2022	69,122