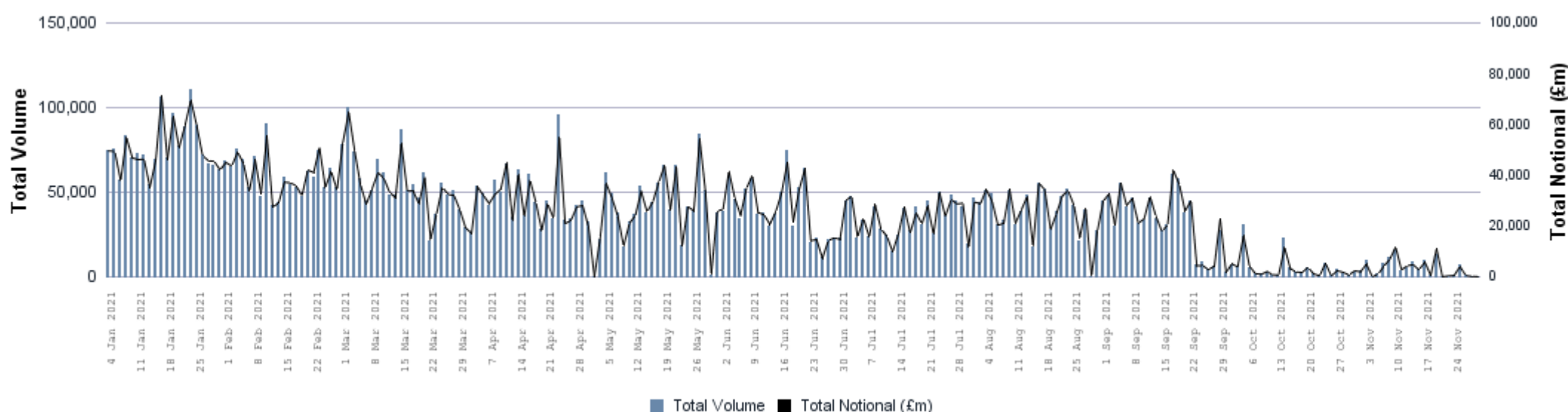


Daily Volume and Notional (£m)



Monthly Trading Summary and Open Interest

	Open Interest	Trading					
	30 November 2021	November 2021		October 2021		2021 YTD	
			Volume	Notional (£m)	Volume	Notional (£m)	Volume
1m Three Month Sonia Future	27,876	7,659	7,659	11,364	11,364	1,017,277	1,017,277
1m Three Month Sterling Future	33,635	677	677	5,513	5,513	1,295,665	1,295,665
3m One Month Sonia Future	0					167	501
Bobl Future	0						
Bund Future	0						
Long Gilt Future	0					13	1
One Month Sonia Future	0						
Schatz Future	0						
Three Month Euribor Future	43,919	37,136	31,483	12,807	10,869	808,174	698,147
Three Month SONIA Future	43,577	12,898	6,449	9,811	4,906	2,531,362	1,265,681
Three Month Sterling Future	110,595	49,750	24,875	73,921	36,961	3,530,427	1,765,214
Total	259,602	108,120	71,143	113,416	69,612	9,183,085	6,042,486

Most Traded in the Month by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month Sterling Future	STL2U	21/09/2022	8,615
2 Three Month Sterling Future	STL2Z	21/12/2022	7,997
3 Three Month Euribor Future	EUI3U	18/09/2023	7,926
4 Three Month Sterling Future	STL3H	15/03/2023	7,073
5 Three Month Euribor Future	EUI2U	19/09/2022	6,024
6 Three Month Sterling Future	STL2H	16/03/2022	5,990
7 Three Month Euribor Future	EUI3H	13/03/2023	5,922
8 Three Month Sterling Future	STL3M	21/06/2023	5,693
9 Three Month Euribor Future	EUI2Z	19/12/2022	4,563
10 Three Month Euribor Future	EUI4H	18/03/2024	3,346
11 Three Month Sterling Future	STL3U	20/09/2023	3,004
12 Three Month SONIA Future	SON3M	20/09/2023	2,834
13 Three Month Sterling Future	STL1Z	15/12/2021	2,772
14 Three Month Sterling Future	STL2M	15/06/2022	2,590
15 Three Month Sterling Future	STL3Z	20/12/2023	2,042
16 Three Month Euribor Future	EUI2H	14/03/2022	1,967
17 Three Month Euribor Future	EUI1Z	13/12/2021	1,846
18 Three Month SONIA Future	SON3U	20/12/2023	1,800
19 Three Month SONIA Future	SON2U	21/12/2022	1,689
20 Three Month Sterling Future	STL4H	20/03/2024	1,629

Most Traded in the Year by Total Volume

Group Name	Instrument	Expiration Date	Total Volume
1 Three Month SONIA Future	SON2M	21/09/2022	359,304
2 Three Month Sterling Future	STL1Z	15/12/2021	345,820
3 Three Month SONIA Future	SON2U	21/12/2022	335,834
4 Three Month Sterling Future	STL2Z	21/12/2022	322,733
5 Three Month Sterling Future	STL2H	16/03/2022	310,989
6 Three Month Sterling Future	STL1M	16/06/2021	297,612
7 Three Month SONIA Future	SON2H	15/06/2022	292,271
8 Three Month Sterling Future	STL2U	21/09/2022	284,734
9 Three Month SONIA Future	SON2Z	15/03/2023	271,571
10 Three Month Sterling Future	STL2M	15/06/2022	270,084
11 Three Month Sterling Future	STL1U	15/09/2021	265,709
12 Three Month Sterling Future	STL3H	15/03/2023	264,278
13 Three Month Sterling Future	STL3M	21/06/2023	248,621
14 Three Month SONIA Future	SON3H	21/06/2023	220,857
15 Three Month SONIA Future	SON1Z	16/03/2022	212,904
16 Three Month Sterling Future	STL3U	20/09/2023	193,576
17 Three Month Sterling Future	STL3Z	20/12/2023	177,314
18 Three Month SONIA Future	SON3M	20/09/2023	175,668
19 Three Month Sterling Future	STL4H	20/03/2024	163,169
20 1m Three Month Sonia Future	SNA2M	21/09/2022	159,532