

02/09/2019

## Volume Summary

Products	On Book Volume	Basis Trades Volume	Block Volume	Total Volume	Open Interest *	Previous Business Day			
						Open Interest *	Total Volume	OI Change	Total Volume Change
<b>Long Term Interest Rate Derivatives</b>					<b>89</b>	<b>89</b>		<b>0</b>	
Bobl Future					89	89		0	
Bund Future					0	0		0	
Long Gilt Future					0	0		0	
Schatz Future					0	0		0	
<b>Short Term Interest Rate Derivatives</b>	<b>8,659</b>		<b>4,774</b>	<b>13,433</b>	<b>642,526</b>	<b>644,239</b>	<b>16,390</b>	<b>-1,713</b>	<b>-2,957</b>
One Month SONIA Future					403	403		0	
Three Month Euribor Future	3,194		2,589	5,783	312,905	316,080	4,378	-3,175	1,405
Three Month SONIA Future	3,176		1,503	4,679	59,965	59,548	2,949	417	1,730
Three Month Sterling Future	2,289		682	2,971	269,253	268,208	9,063	1,045	-6,092
<b>Total</b>	<b>8,659</b>		<b>4,774</b>	<b>13,433</b>	<b>642,615</b>	<b>644,328</b>	<b>16,390</b>	<b>-1,713</b>	<b>-2,957</b>

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**Long Term Interest Rate Derivatives**
**Schatz Future**

Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	Basis Trade Volume	Open Interest *	Previous Business Day				
												DSP	Volume	Open Interest *	DSP Change	OI Change
SCH9U	6 Sep 2019	112.583									0	112.593		0	-0.010	0
SCH9Z	6 Dec 2019	112.630									0	112.630		0	0.000	0
SCH0H	6 Mar 2020	113.133									0	113.140		0	-0.007	0
<b>Total</b>											<b>0</b>			<b>0</b>		<b>0</b>

**Bund Future**

Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	Basis Trade Volume	Open Interest *	Previous Business Day				
												DSP	Volume	Open Interest *	DSP Change	OI Change
BND9U	6 Sep 2019	178.975									0	179.125		0	-0.150	0
BND9Z	6 Dec 2019	176.100									0	176.365		0	-0.265	0
BND0H	6 Mar 2020	178.400									0	178.700		0	-0.300	0
<b>Total</b>											<b>0</b>			<b>0</b>		<b>0</b>

**Bobl Future**

Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	Basis Trade Volume	Open Interest *	Previous Business Day				
												DSP	Volume	Open Interest *	DSP Change	OI Change
BBL9U	6 Sep 2019	136.215									89	136.235		89	-0.020	0
BBL9Z	6 Dec 2019	136.700									0	136.715		0	-0.015	0
BBL0H	6 Mar 2020	136.630									0	136.630		0	0.000	0
<b>Total</b>											<b>89</b>			<b>89</b>		<b>0</b>

**Long Gilt Future**

Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	Basis Trade Volume	Open Interest *	Previous Business Day				
												DSP	Volume	Open Interest *	DSP Change	OI Change
GLT9U	26 Sep 2019	135.840									0	135.315		0	0.525	0
GLT9Z	27 Dec 2019	134.550									0	134.145		0	0.405	0
GLT0H	27 Mar 2020	135.850									0	135.390		0	0.460	0
<b>Total</b>											<b>0</b>			<b>0</b>		<b>0</b>

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### Short Term Interest Rate Derivatives

#### Three Month Euribor Future

Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	Basis Trade Volume	Open Interest *	Previous Business Day				
												DSP	Volume	Open Interest *	DSP Change	OI Change
EUI9U	16 Sep 2019	100.490		100.490	100.490	100.490	100.490	1,224			29,489	100.490	618	29,307	0.000	182
EUI9V	14 Oct 2019	100.530									0	100.530		0	0.000	0
EUI9X	18 Nov 2019	100.545									0	100.560		0	-0.015	0
EUI9Z	16 Dec 2019	100.570		100.570	100.570	100.570	100.570	179			78,782	100.565	1,332	78,396	0.005	386
EUI0F	13 Jan 2020	100.590									0	100.590		0	0.000	0
EUI0G	17 Feb 2020	100.605									0	100.595		0	0.010	0
EUI0H	16 Mar 2020	100.615						20			44,086	100.610	160	45,166	0.005	-1,080
EUI0M	15 Jun 2020	100.655						590	590		33,321	100.660	1,336	33,532	-0.005	-211
EUI0U	14 Sep 2020	100.690		100.690	100.690	100.690	100.690	521			30,177	100.695	774	32,260	-0.005	-2,083
EUI0Z	14 Dec 2020	100.705		100.695	100.695	100.695	100.695	550			23,455	100.710	22	23,824	-0.005	-369
EUI1H	15 Mar 2021	100.695									17,000	100.705	4	17,000	-0.010	0
EUI1M	14 Jun 2021	100.685									18,861	100.695	2	18,861	-0.010	0
EUI1U	13 Sep 2021	100.670						52			11,711	100.680		11,711	-0.010	0
EUI1Z	13 Dec 2021	100.665						885	833		11,482	100.670	100	11,482	-0.005	0
EUI2H	14 Mar 2022	100.650									7,865	100.650		7,865	0.000	0
EUI2M	13 Jun 2022	100.630		100.625	100.620	100.625	100.620	100			3,771	100.640	30	3,771	-0.010	0
EUI2U	19 Sep 2022	100.615									1,661	100.615		1,661	0.000	0
EUI2Z	19 Dec 2022	100.600		100.590	100.585	100.590	100.585	1,662	1,166		722	100.600		722	0.000	0
EUI3H	13 Mar 2023	100.575									355	100.580		355	-0.005	0
EUI3M	19 Jun 2023	100.550									115	100.555		115	-0.005	0
EUI3U	18 Sep 2023	100.525									16	100.530		16	-0.005	0
EUI3Z	18 Dec 2023	100.495									31	100.505		31	-0.010	0
EUI4H	18 Mar 2024	100.465									0	100.475		0	-0.010	0
EUI4M	17 Jun 2024	100.435									0	100.445		0	-0.010	0
EUI4U	16 Sep 2024	100.405									0	100.415		0	-0.010	0
EUI4Z	16 Dec 2024	100.370									5	100.390		5	-0.020	0
EUI5H	17 Mar 2025	100.335									0	100.360		0	-0.025	0
EUI5M	16 Jun 2025	100.300									0	100.335		0	-0.035	0
<b>Total</b>								<b>5,783</b>	<b>2,589</b>		<b>312,905</b>		<b>4,378</b>	<b>316,080</b>		<b>-3,175</b>



# LSEDM: Interest Rate Derivatives Trading Summary

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## Three Month Sterling Future

Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	Basis Trade Volume	Open Interest *	Previous Business Day				
												DSP	Volume	Open Interest *	DSP Change	OI Change
STL9U	18 Sep 2019	99.240		99.245	99.240	99.245	99.240	888	682		62,158	99.240	1,402	60,908	0.000	1,250
STL9V	16 Oct 2019	99.265									0	99.265		0	0.000	0
STL9X	20 Nov 2019	99.300									0	99.295		0	0.005	0
STL9Z	18 Dec 2019	99.325		99.320	99.325	99.325	99.320	334			30,087	99.320	344	30,179	0.005	-92
STL0H	18 Mar 2020	99.425		99.415	99.415	99.415	99.415	137			29,452	99.405	840	29,460	0.020	-8
STL0M	17 Jun 2020	99.475		99.460	99.475	99.475	99.460	312			14,691	99.440	1,771	14,008	0.035	683
STL0U	16 Sep 2020	99.500		99.500	99.500	99.500	99.495	372			42,895	99.465	2,607	43,175	0.035	-280
STL0Z	16 Dec 2020	99.495		99.470	99.495	99.500	99.470	498			18,077	99.455	1,257	17,295	0.040	782
STL1H	17 Mar 2021	99.535						288			34,909	99.485	126	36,197	0.050	-1,288
STL1M	16 Jun 2021	99.540		99.525	99.525	99.525	99.525	56			4,225	99.490	25	4,225	0.050	0
STL1U	15 Sep 2021	99.545		99.510	99.525	99.525	99.510	39			10,657	99.495		10,657	0.050	0
STL1Z	15 Dec 2021	99.535		99.525	99.535	99.535	99.515	5			6,848	99.480	2	6,850	0.055	-2
STL2H	16 Mar 2022	99.540		99.530	99.530	99.530	99.530	14			3,073	99.485		3,073	0.055	0
STL2M	15 Jun 2022	99.540		99.510	99.525	99.530	99.510	28			4,091	99.475		4,091	0.065	0
STL2U	21 Sep 2022	99.535									4,553	99.475		4,553	0.060	0
STL2Z	21 Dec 2022	99.530									3,213	99.465	689	3,213	0.065	0
STL3H	15 Mar 2023	99.530									137	99.465		137	0.065	0
STL3M	21 Jun 2023	99.520									79	99.460		79	0.060	0
STL3U	20 Sep 2023	99.510									32	99.440		32	0.070	0
STL3Z	20 Dec 2023	99.500									39	99.430		39	0.070	0
STL4H	20 Mar 2024	99.495									26	99.425		26	0.070	0
STL4M	19 Jun 2024	99.485									10	99.415		10	0.070	0
STL4U	18 Sep 2024	99.470									1	99.405		1	0.065	0
STL4Z	18 Dec 2024	99.440									0	99.385		0	0.055	0
STL5H	19 Mar 2025	99.430									0	99.370		0	0.060	0
STL5M	18 Jun 2025	99.415									0	99.360		0	0.055	0
<b>Total</b>								<b>2,971</b>	<b>682</b>		<b>269,253</b>		<b>9,063</b>	<b>268,208</b>		<b>1,045</b>

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**Three Month SONIA Future**

Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	Basis Trade Volume	Open Interest *	Previous Business Day				
												DSP	Volume	Open Interest *	DSP Change	OI Change
SON9M	18 Sep 2019	99.290						1,260	1,260		13,273	99.295	550	12,723	-0.005	550
SON9Q	20 Nov 2019	99.310									0	99.310		0	0.000	0
SON9U	18 Dec 2019	99.340		99.345	99.340	99.345	99.340	190			15,970	99.345	63	15,970	-0.005	0
SON9V	15 Jan 2020	99.390									0	99.390		0	0.000	0
SON9X	19 Feb 2020	99.450									0	99.450		0	0.000	0
SON9Z	18 Mar 2020	99.500		99.490	99.500	99.500	99.490	276			10,654	99.495	466	10,796	0.005	-142
SON0H	17 Jun 2020	99.570		99.555	99.570	99.570	99.555	497			5,095	99.555	736	5,220	0.015	-125
SON0M	16 Sep 2020	99.625		99.610	99.625	99.625	99.610	768			2,367	99.600	478	2,306	0.025	61
SON0U	16 Dec 2020	99.665		99.660	99.660	99.660	99.660	472			5,182	99.620	302	5,188	0.045	-6
SON0Z	17 Mar 2021	99.680		99.650	99.675	99.675	99.650	561			2,391	99.635	183	2,351	0.045	40
SON1H	16 Jun 2021	99.685		99.675	99.685	99.685	99.675	572	243		1,288	99.645	136	1,224	0.040	64
SON1M	15 Sep 2021	99.690						83			1,527	99.645	35	1,552	0.045	-25
SON1U	15 Dec 2021	99.705									360	99.650		360	0.055	0
SON1Z	16 Mar 2022	99.715									844	99.660		844	0.055	0
SON2H	15 Jun 2022	99.705									362	99.655		362	0.050	0
SON2M	21 Sep 2022	99.710									500	99.645		500	0.065	0
SON2U	21 Dec 2022	99.700									55	99.635		55	0.065	0
SON2Z	15 Mar 2023	99.705									42	99.635		42	0.070	0
SON3H	21 Jun 2023	99.700									15	99.630		15	0.070	0
SON3M	20 Sep 2023	99.690									26	99.625		26	0.065	0
SON3U	20 Dec 2023	99.680									2	99.610		2	0.070	0
SON3Z	20 Mar 2024	99.675									0	99.605		0	0.070	0
SON4H	19 Jun 2024	99.665									11	99.595		11	0.070	0
SON4M	18 Sep 2024	99.650									0	99.585		0	0.065	0
SON4U	18 Dec 2024	99.630									1	99.565		1	0.065	0
SON4Z	19 Mar 2025	99.615									0	99.560		0	0.055	0
SON5H	18 Jun 2025	99.595									0	99.530		0	0.065	0
SON5M	17 Sep 2025	99.575									0	99.520		0	0.055	0
<b>Total</b>								<b>4,679</b>	<b>1,503</b>		<b>59,965</b>		<b>2,949</b>	<b>59,548</b>		<b>417</b>

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**One Month SONIA Future**

Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	Basis Trade Volume	Open Interest *	Previous Business Day				
												DSP	Volume	Open Interest *	DSP Change	OI Change
OSN9Q	18 Sep 2019	99.300									50	99.295		50	0.005	0
OSN9U	16 Oct 2019	99.300									2	99.300		2	0.000	0
OSN9V	20 Nov 2019	99.345									306	99.335		306	0.010	0
OSN9X	18 Dec 2019	99.395									44	99.400		44	-0.005	0
OSN9Z	15 Jan 2020	99.430									0	99.430		0	0.000	0
OSN0F	19 Feb 2020	99.475									1	99.475		1	0.000	0
OSN0G	18 Mar 2020	99.540									0	99.545		0	-0.005	0
OSN0H	15 Apr 2020	99.545									0	99.540		0	0.005	0
OSN0J	20 May 2020	99.560									0	99.555		0	0.005	0
OSN0K	17 Jun 2020	99.590									0	99.575		0	0.015	0
OSN0M	15 Jul 2020	99.605									0	99.585		0	0.020	0
OSN0N	19 Aug 2020	99.625									0	99.600		0	0.025	0
OSN0Q	16 Sep 2020	99.640									0	99.615		0	0.025	0
<b>Total</b>											<b>403</b>			<b>403</b>		<b>0</b>

\* Please note that Open Interest statistics are reported with one day lag.

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## Strategy Instruments

### Three Month Sterling Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	STL_FC_A5R6A0	17/06/2020	154
Butterfly	STL_FC_A5R4A0	18/12/2019	50
Butterfly	STL_FC_A5R7A0	16/09/2020	50
Butterfly	STL_FC_A5R8A0	16/12/2020	50
Butterfly	STL_FC_A5R3A0	18/09/2019	11
Calendar Spread	STL+0Z-1H	16/12/2020	125
Calendar Spread	STL+2H-2M	16/03/2022	6

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**Three Month SONIA Future Strategy**

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFRZ70	16/12/2020	100
Butterfly	SON_FC_AFRX70	17/06/2020	60
Butterfly	SON_FC_AFRY70	16/09/2020	19
Calendar Spread	SON+0H-0M	17/06/2020	224
Calendar Spread	SON+0M-0U	16/09/2020	141
Calendar Spread	SON+0Z-1H	17/03/2021	135
Calendar Spread	SON+1H-1M	16/06/2021	83
Calendar Spread	SON+9Z-0H	18/03/2020	80
Calendar Spread	SON+0U-0Z	16/12/2020	78
Condor	SON_FC_AFRJ80	17/06/2020	25

**Three Month Euribor Future Strategy**

Strategy Type	Instrument	Expiration Date	Quantity Traded
Calendar Spread	EUI+0U-0Z	14/09/2020	500
Calendar Spread	EUI+1Z-2Z	13/12/2021	433
Calendar Spread	EUI+1U-1Z	13/09/2021	52
Calendar Spread	EUI+9Z-0H	16/12/2019	20



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**Inter Commodity Spread Futures**

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_9Z	18/12/2019	136
Inter Commodity Spread	SON-STL_9U	18/09/2019	126
Inter Commodity Spread	SON-STL_0M	17/06/2020	108
Inter Commodity Spread	SON-STL_0Z	16/12/2020	45
Inter Commodity Spread	SON-STL_0U	16/09/2020	5

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