

03/09/2019

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
Long Term Interest Rate Derivatives					89	89		0	
Bobl Future					89	89		0	
Bund Future					0	0		0	
Long Gilt Future					0	0		0	
Schatz Future					0	0		0	
Short Term Interest Rate Derivatives	15,377		5,172	20,549	643,597	642,526	13,433	1,071	7,116
One Month SONIA Future					403	403		0	
Three Month Euribor Future	3,414			3,414	313,187	312,905	5,783	282	-2,369
Three Month SONIA Future	6,243			6,243	60,026	59,965	4,679	61	1,564
Three Month Sterling Future	5,720		5,172	10,892	269,981	269,253	2,971	728	7,921
Total	15,377		5,172	20,549	643,686	642,615	13,433	1,071	7,116

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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	112.558									0	112.583		0	-0.025	0
SCH9Z	6 Dec 2019	112.598									0	112.630		0	-0.032	0
SCH0H	6 Mar 2020	113.113									0	113.133		0	-0.020	0
Total											0			0		0

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	179.335									0	178.975		0	0.360	0
BND9Z	6 Dec 2019	176.400									0	176.100		0	0.300	0
BND0H	6 Mar 2020	178.735									0	178.400		0	0.335	0
Total											0			0		0

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	136.205									89	136.215		89	-0.010	0
BBL9Z	6 Dec 2019	136.665									0	136.700		0	-0.035	0
BBL0H	6 Mar 2020	136.605									0	136.630		0	-0.025	0
Total											89			89		0

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	136.200									0	135.840		0	0.360	0
GLT9Z	27 Dec 2019	134.860									0	134.550		0	0.310	0
GLT0H	27 Mar 2020	136.230									0	135.850		0	0.380	0
Total											0			0		0

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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	100.475		100.490	100.490	100.490	100.490	1,381			29,578	100.490	1,224	29,489	-0.015	89
EUI9V	14 Oct 2019	100.515									0	100.530		0	-0.015	0
EUI9X	18 Nov 2019	100.545									0	100.545		0	0.000	0
EUI9Z	16 Dec 2019	100.575		100.580	100.575	100.580	100.570	475			78,762	100.570	179	78,782	0.005	-20
EUI0F	13 Jan 2020	100.600									0	100.590		0	0.010	0
EUI0G	17 Feb 2020	100.620									0	100.605		0	0.015	0
EUI0H	16 Mar 2020	100.620		100.610	100.615	100.615	100.610	520			44,066	100.615	20	44,086	0.005	-20
EUI0M	15 Jun 2020	100.660						23			33,031	100.655	590	33,321	0.005	-290
EUI0U	14 Sep 2020	100.680		100.700	100.680	100.700	100.680	143			30,177	100.690	521	30,177	-0.010	0
EUI0Z	14 Dec 2020	100.700		100.690	100.695	100.705	100.690	482			22,905	100.705	550	23,455	-0.005	-550
EUI1H	15 Mar 2021	100.695		100.685	100.685	100.685	100.685	28			17,000	100.695		17,000	0.000	0
EUI1M	14 Jun 2021	100.685		100.700	100.700	100.700	100.700	79			18,861	100.685		18,861	0.000	0
EUI1U	13 Sep 2021	100.675									11,711	100.670	52	11,711	0.005	0
EUI1Z	13 Dec 2021	100.670		100.655	100.655	100.655	100.655	109			11,430	100.665	885	11,482	0.005	-52
EUI2H	14 Mar 2022	100.655		100.645	100.655	100.655	100.645	18			7,865	100.650		7,865	0.005	0
EUI2M	13 Jun 2022	100.640		100.660	100.640	100.660	100.640	122			3,844	100.630	100	3,771	0.010	73
EUI2U	19 Sep 2022	100.625		100.610	100.610	100.610	100.610	34			1,661	100.615		1,661	0.010	0
EUI2Z	19 Dec 2022	100.610									1,774	100.600	1,662	722	0.010	1,052
EUI3H	13 Mar 2023	100.590									355	100.575		355	0.015	0
EUI3M	19 Jun 2023	100.565									115	100.550		115	0.015	0
EUI3U	18 Sep 2023	100.540									16	100.525		16	0.015	0
EUI3Z	18 Dec 2023	100.510									31	100.495		31	0.015	0
EUI4H	18 Mar 2024	100.480									0	100.465		0	0.015	0
EUI4M	17 Jun 2024	100.450									0	100.435		0	0.015	0
EUI4U	16 Sep 2024	100.405									0	100.405		0	0.000	0
EUI4Z	16 Dec 2024	100.370									5	100.370		5	0.000	0
EUI5H	17 Mar 2025	100.335									0	100.335		0	0.000	0
EUI5M	16 Jun 2025	100.310									0	100.300		0	0.010	0
Total								3,414			313,187		5,783	312,905		282

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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	642			62,819	99.240	888	62,158	0.000	661
STL9V	16 Oct 2019	99.255									0	99.265		0	-0.010	0
STL9X	20 Nov 2019	99.295									0	99.300		0	-0.005	0
STL9Z	18 Dec 2019	99.340		99.340	99.325	99.340	99.325	842			30,087	99.325	334	30,087	0.015	0
STL0H	18 Mar 2020	99.445		99.440	99.435	99.450	99.435	2,226	768		29,347	99.425	137	29,452	0.020	-105
STL0M	17 Jun 2020	99.500		99.490	99.500	99.500	99.490	744			14,799	99.475	312	14,691	0.025	108
STL0U	16 Sep 2020	99.540		99.540	99.540	99.545	99.540	309			42,940	99.500	372	42,895	0.040	45
STL0Z	16 Dec 2020	99.530		99.540	99.540	99.545	99.530	1,597	1,000		18,050	99.495	498	18,077	0.035	-27
STL1H	17 Mar 2021	99.575		99.570	99.565	99.575	99.565	2,193	1,702		34,975	99.535	288	34,909	0.040	66
STL1M	16 Jun 2021	99.585		99.590	99.575	99.590	99.575	1,910	1,702		4,225	99.540	56	4,225	0.045	0
STL1U	15 Sep 2021	99.595		99.595	99.575	99.595	99.575	165			10,657	99.545	39	10,657	0.050	0
STL1Z	15 Dec 2021	99.590		99.590	99.580	99.605	99.580	164			6,847	99.535	5	6,848	0.055	-1
STL2H	16 Mar 2022	99.585		99.585	99.570	99.585	99.570	26			3,063	99.540	14	3,073	0.045	-10
STL2M	15 Jun 2022	99.585		99.590	99.565	99.590	99.565	49			4,082	99.540	28	4,091	0.045	-9
STL2U	21 Sep 2022	99.580		99.580	99.580	99.580	99.580	25			4,553	99.535		4,553	0.045	0
STL2Z	21 Dec 2022	99.570									3,213	99.530		3,213	0.040	0
STL3H	15 Mar 2023	99.565									137	99.530		137	0.035	0
STL3M	21 Jun 2023	99.560									79	99.520		79	0.040	0
STL3U	20 Sep 2023	99.550									32	99.510		32	0.040	0
STL3Z	20 Dec 2023	99.530									39	99.500		39	0.030	0
STL4H	20 Mar 2024	99.525									26	99.495		26	0.030	0
STL4M	19 Jun 2024	99.515									10	99.485		10	0.030	0
STL4U	18 Sep 2024	99.495									1	99.470		1	0.025	0
STL4Z	18 Dec 2024	99.475									0	99.440		0	0.035	0
STL5H	19 Mar 2025	99.465									0	99.430		0	0.035	0
STL5M	18 Jun 2025	99.440									0	99.415		0	0.025	0
Total								10,892	5,172		269,981		2,971	269,253		728

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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	99.295									13,273	99.290	1,260	13,273	0.005	0
SON9Q	20 Nov 2019	99.315									0	99.310		0	0.005	0
SON9U	18 Dec 2019	99.350		99.350	99.345	99.350	99.345	116			15,970	99.340	190	15,970	0.010	0
SON9V	15 Jan 2020	99.400									0	99.390		0	0.010	0
SON9X	19 Feb 2020	99.465									0	99.450		0	0.015	0
SON9Z	18 Mar 2020	99.520		99.510	99.505	99.515	99.505	718			10,654	99.500	276	10,654	0.020	0
SON0H	17 Jun 2020	99.595		99.585	99.580	99.600	99.580	1,449			5,079	99.570	497	5,095	0.025	-16
SON0M	16 Sep 2020	99.655		99.645	99.640	99.665	99.640	964			2,301	99.625	768	2,367	0.030	-66
SON0U	16 Dec 2020	99.695		99.700	99.680	99.700	99.680	856			5,197	99.665	472	5,182	0.030	15
SON0Z	17 Mar 2021	99.720		99.705	99.710	99.725	99.705	1,171			2,380	99.680	561	2,391	0.040	-11
SON1H	16 Jun 2021	99.735		99.720	99.725	99.735	99.720	839			1,444	99.685	572	1,288	0.050	156
SON1M	15 Sep 2021	99.740						130			1,510	99.690	83	1,527	0.050	-17
SON1U	15 Dec 2021	99.745									360	99.705		360	0.040	0
SON1Z	16 Mar 2022	99.765									844	99.715		844	0.050	0
SON2H	15 Jun 2022	99.760									362	99.705		362	0.055	0
SON2M	21 Sep 2022	99.755									500	99.710		500	0.045	0
SON2U	21 Dec 2022	99.745									55	99.700		55	0.045	0
SON2Z	15 Mar 2023	99.745									42	99.705		42	0.040	0
SON3H	21 Jun 2023	99.735									15	99.700		15	0.035	0
SON3M	20 Sep 2023	99.730									26	99.690		26	0.040	0
SON3U	20 Dec 2023	99.715									2	99.680		2	0.035	0
SON3Z	20 Mar 2024	99.705									0	99.675		0	0.030	0
SON4H	19 Jun 2024	99.690									11	99.665		11	0.025	0
SON4M	18 Sep 2024	99.680									0	99.650		0	0.030	0
SON4U	18 Dec 2024	99.660									1	99.630		1	0.030	0
SON4Z	19 Mar 2025	99.645									0	99.615		0	0.030	0
SON5H	18 Jun 2025	99.625									0	99.595		0	0.030	0
SON5M	17 Sep 2025	99.605									0	99.575		0	0.030	0
Total								6,243			60,026		4,679	59,965		61

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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	99.300		50	0.000	0
OSN9U	16 Oct 2019	99.300									2	99.300		2	0.000	0
OSN9V	20 Nov 2019	99.350									306	99.345		306	0.005	0
OSN9X	18 Dec 2019	99.410									44	99.395		44	0.015	0
OSN9Z	15 Jan 2020	99.455									0	99.430		0	0.025	0
OSN0F	19 Feb 2020	99.520									1	99.475		1	0.045	0
OSN0G	18 Mar 2020	99.550									0	99.540		0	0.010	0
OSN0H	15 Apr 2020	99.565									0	99.545		0	0.020	0
OSN0J	20 May 2020	99.590									0	99.560		0	0.030	0
OSN0K	17 Jun 2020	99.620									0	99.590		0	0.030	0
OSN0M	15 Jul 2020	99.630									0	99.605		0	0.025	0
OSN0N	19 Aug 2020	99.645									0	99.625		0	0.020	0
OSN0Q	16 Sep 2020	99.670									0	99.640		0	0.030	0
Total											403			403		0

* 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_A5R4A0	18/12/2019	301
Butterfly	STL_FC_A5R5A0	18/03/2020	150
Butterfly	STL_FC_A5R8A0	16/12/2020	100
Butterfly	STL_FC_A5R6A0	17/06/2020	50
Butterfly	STL_FC_A5R7A0	16/09/2020	50
Butterfly	STL_FC_A5R9A0	17/03/2021	25
Butterfly	STL_FC_A5R3A0	18/09/2019	5
Calendar Spread	STL+1H-1M	17/03/2021	1,702
Calendar Spread	STL+1H-1U	17/03/2021	118
Calendar Spread	STL+9U-9Z	18/09/2019	100
Calendar Spread	STL+0Z-1M	16/12/2020	50
Calendar Spread	STL+9Z-0H	18/12/2019	25
Calendar Spread	STL+0Z-1H	16/12/2020	21
Calendar Spread	STL+1H-1Z	17/03/2021	19

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Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFRZ70	16/12/2020	200
Butterfly	SON_FC_AFRW70	18/03/2020	125
Butterfly	SON_FC_AFR080	17/03/2021	110
Butterfly	SON_FC_AFRY70	16/09/2020	50
Calendar Spread	SON+0M-0U	16/09/2020	368
Calendar Spread	SON+0H-0M	17/06/2020	357
Calendar Spread	SON+0Z-1H	17/03/2021	356
Calendar Spread	SON+9Z-0H	18/03/2020	330
Calendar Spread	SON+0U-0Z	16/12/2020	109
Calendar Spread	SON+9U-9Z	18/12/2019	87
Calendar Spread	SON+1H-1M	16/06/2021	20

Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Calendar Spread	EUI+9U-9Z	16/09/2019	100
Calendar Spread	EUI+9U-0H	16/09/2019	56
Calendar Spread	EUI+0M-0Z	15/06/2020	23
Calendar Spread	EUI+9Z-0H	16/12/2019	16
Calendar Spread	EUI+9Z-0Z	16/12/2019	4

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Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_0H	18/03/2020	437
Inter Commodity Spread	SON-STL_0Z	16/12/2020	75
Inter Commodity Spread	SON-STL_9Z	18/12/2019	50
Inter Commodity Spread	SON-STL_1H	17/03/2021	34
Inter Commodity Spread	SON-STL_0M	17/06/2020	31
Inter Commodity Spread	SON-STL_9U	18/09/2019	5

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