

04/09/2019

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	25,159		4,700	29,859	643,004	643,597	20,549	-593	9,310
One Month SONIA Future	83			83	403	403		0	83
Three Month Euribor Future	10,298		700	10,998	312,663	313,187	3,414	-524	7,584
Three Month SONIA Future	9,679			9,679	60,173	60,026	6,243	147	3,436
Three Month Sterling Future	5,099		4,000	9,099	269,765	269,981	10,892	-216	-1,793
Total	25,159		4,700	29,859	643,093	643,686	20,549	-593	9,310

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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	112.518									0	112.558		0	-0.040	0
SCH9Z	6 Dec 2019	112.550									0	112.598		0	-0.048	0
SCH0H	6 Mar 2020	113.065									0	113.113		0	-0.047	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	178.535									0	179.335		0	-0.800	0
BND9Z	6 Dec 2019	175.625									0	176.400		0	-0.775	0
BND0H	6 Mar 2020	177.910									0	178.735		0	-0.825	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	136.015									89	136.205		89	-0.190	0
BBL9Z	6 Dec 2019	136.440									0	136.665		0	-0.225	0
BBL0H	6 Mar 2020	136.390									0	136.605		0	-0.215	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	134.945									0	136.200		0	-1.255	0
GLT9Z	27 Dec 2019	133.590									0	134.860		0	-1.270	0
GLT0H	27 Mar 2020	134.840									0	136.230		0	-1.390	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		100.480	100.475	100.480	100.475	978			29,699	100.475	1,381	29,578	0.000	121
EUI9V	14 Oct 2019	100.515									0	100.515		0	0.000	0
EUI9X	18 Nov 2019	100.540									0	100.545		0	-0.005	0
EUI9Z	16 Dec 2019	100.560		100.570	100.560	100.570	100.555	1,039			78,576	100.575	475	78,762	-0.015	-186
EUI0F	13 Jan 2020	100.595									0	100.600		0	-0.005	0
EUI0G	17 Feb 2020	100.605									0	100.620		0	-0.015	0
EUI0H	16 Mar 2020	100.610						754			44,045	100.620	520	44,066	-0.010	-21
EUI0M	15 Jun 2020	100.640		100.635	100.635	100.635	100.635	91			33,031	100.660	23	33,031	-0.020	0
EUI0U	14 Sep 2020	100.660						1,000			30,059	100.680	143	30,177	-0.020	-118
EUI0Z	14 Dec 2020	100.675		100.695	100.675	100.695	100.675	3,356			22,493	100.700	482	22,905	-0.025	-412
EUI1H	15 Mar 2021	100.670		100.665	100.665	100.665	100.665	2,085			17,000	100.695	28	17,000	-0.025	0
EUI1M	14 Jun 2021	100.660		100.655	100.650	100.655	100.650	919			18,861	100.685	79	18,861	-0.025	0
EUI1U	13 Sep 2021	100.650		100.640	100.640	100.640	100.640	755	700		11,711	100.675		11,711	-0.025	0
EUI1Z	13 Dec 2021	100.645		100.630	100.630	100.630	100.630	17			11,539	100.670	109	11,430	-0.025	109
EUI2H	14 Mar 2022	100.630									7,847	100.655	18	7,865	-0.025	-18
EUI2M	13 Jun 2022	100.610									3,845	100.640	122	3,844	-0.030	1
EUI2U	19 Sep 2022	100.595									1,661	100.625	34	1,661	-0.030	0
EUI2Z	19 Dec 2022	100.580									1,774	100.610		1,774	-0.030	0
EUI3H	13 Mar 2023	100.560									355	100.590		355	-0.030	0
EUI3M	19 Jun 2023	100.535		100.535	100.535	100.535	100.535	4			115	100.565		115	-0.030	0
EUI3U	18 Sep 2023	100.515									16	100.540		16	-0.025	0
EUI3Z	18 Dec 2023	100.480									31	100.510		31	-0.030	0
EUI4H	18 Mar 2024	100.450									0	100.480		0	-0.030	0
EUI4M	17 Jun 2024	100.415									0	100.450		0	-0.035	0
EUI4U	16 Sep 2024	100.380									0	100.405		0	-0.025	0
EUI4Z	16 Dec 2024	100.345									5	100.370		5	-0.025	0
EUI5H	17 Mar 2025	100.310									0	100.335		0	-0.025	0
EUI5M	16 Jun 2025	100.280									0	100.310		0	-0.030	0
Total								10,998	700		312,663		3,414	313,187		-524

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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	99.235		99.240	99.235	99.240	99.235	4,491	4,000		62,750	99.240	642	62,819	-0.005	-69
STL9V	16 Oct 2019	99.240									0	99.255		0	-0.015	0
STL9X	20 Nov 2019	99.270									0	99.295		0	-0.025	0
STL9Z	18 Dec 2019	99.300		99.315	99.310	99.315	99.310	1,150			30,087	99.340	842	30,087	-0.040	0
STL0H	18 Mar 2020	99.395		99.420	99.395	99.420	99.395	997			29,825	99.445	2,226	29,347	-0.050	478
STL0M	17 Jun 2020	99.445		99.470	99.455	99.470	99.455	326			15,000	99.500	744	14,799	-0.055	201
STL0U	16 Sep 2020	99.470		99.495	99.460	99.495	99.460	847			42,881	99.540	309	42,940	-0.070	-59
STL0Z	16 Dec 2020	99.450		99.485	99.450	99.485	99.450	899			18,158	99.530	1,597	18,050	-0.080	108
STL1H	17 Mar 2021	99.490		99.530	99.530	99.530	99.530	48			35,052	99.575	2,193	34,975	-0.085	77
STL1M	16 Jun 2021	99.490		99.515	99.480	99.515	99.480	28			3,315	99.585	1,910	4,225	-0.095	-910
STL1U	15 Sep 2021	99.490		99.495	99.500	99.505	99.495	62			10,607	99.595	165	10,657	-0.105	-50
STL1Z	15 Dec 2021	99.485		99.500	99.495	99.500	99.495	13			6,806	99.590	164	6,847	-0.105	-41
STL2H	16 Mar 2022	99.490		99.530	99.500	99.530	99.500	29			3,063	99.585	26	3,063	-0.095	0
STL2M	15 Jun 2022	99.485		99.490	99.495	99.495	99.490	184			4,106	99.585	49	4,082	-0.100	24
STL2U	21 Sep 2022	99.480		99.480	99.480	99.480	99.480	25			4,578	99.580	25	4,553	-0.100	25
STL2Z	21 Dec 2022	99.470									3,213	99.570		3,213	-0.100	0
STL3H	15 Mar 2023	99.470									137	99.565		137	-0.095	0
STL3M	21 Jun 2023	99.465									79	99.560		79	-0.095	0
STL3U	20 Sep 2023	99.455									32	99.550		32	-0.095	0
STL3Z	20 Dec 2023	99.445									39	99.530		39	-0.085	0
STL4H	20 Mar 2024	99.435									26	99.525		26	-0.090	0
STL4M	19 Jun 2024	99.420									10	99.515		10	-0.095	0
STL4U	18 Sep 2024	99.405									1	99.495		1	-0.090	0
STL4Z	18 Dec 2024	99.375									0	99.475		0	-0.100	0
STL5H	19 Mar 2025	99.360									0	99.465		0	-0.105	0
STL5M	18 Jun 2025	99.335									0	99.440		0	-0.105	0
Total								9,099	4,000		269,765		10,892	269,981		-216



LSEDM: Interest Rate Derivatives Trading Summary

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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		99.290	99.290	99.290	99.290	85			13,273	99.295		13,273	-0.005	0
SON9Q	20 Nov 2019	99.305									0	99.315		0	-0.010	0
SON9U	18 Dec 2019	99.335		99.340	99.335	99.340	99.330	1,330			15,970	99.350	116	15,970	-0.015	0
SON9V	15 Jan 2020	99.375									0	99.400		0	-0.025	0
SON9X	19 Feb 2020	99.435									0	99.465		0	-0.030	0
SON9Z	18 Mar 2020	99.475		99.490	99.485	99.495	99.480	703			10,654	99.520	718	10,654	-0.045	0
SON0H	17 Jun 2020	99.545		99.570	99.545	99.570	99.540	1,651			5,054	99.595	1,449	5,079	-0.050	-25
SON0M	16 Sep 2020	99.595		99.625	99.595	99.625	99.590	1,138			2,355	99.655	964	2,301	-0.060	54
SON0U	16 Dec 2020	99.615		99.660	99.610	99.660	99.610	1,755			5,215	99.695	856	5,197	-0.080	18
SON0Z	17 Mar 2021	99.625		99.675	99.635	99.675	99.625	1,908			2,353	99.720	1,171	2,380	-0.095	-27
SON1H	16 Jun 2021	99.635		99.660	99.645	99.660	99.635	984			1,481	99.735	839	1,444	-0.100	37
SON1M	15 Sep 2021	99.640		99.690	99.690	99.690	99.690	123			1,600	99.740	130	1,510	-0.100	90
SON1U	15 Dec 2021	99.645						2			360	99.745		360	-0.100	0
SON1Z	16 Mar 2022	99.660									844	99.765		844	-0.105	0
SON2H	15 Jun 2022	99.655									362	99.760		362	-0.105	0
SON2M	21 Sep 2022	99.650									500	99.755		500	-0.105	0
SON2U	21 Dec 2022	99.645									55	99.745		55	-0.100	0
SON2Z	15 Mar 2023	99.645									42	99.745		42	-0.100	0
SON3H	21 Jun 2023	99.640									15	99.735		15	-0.095	0
SON3M	20 Sep 2023	99.635									26	99.730		26	-0.095	0
SON3U	20 Dec 2023	99.620									2	99.715		2	-0.095	0
SON3Z	20 Mar 2024	99.615									0	99.705		0	-0.090	0
SON4H	19 Jun 2024	99.605									11	99.690		11	-0.085	0
SON4M	18 Sep 2024	99.585									0	99.680		0	-0.095	0
SON4U	18 Dec 2024	99.565									1	99.660		1	-0.095	0
SON4Z	19 Mar 2025	99.550									0	99.645		0	-0.095	0
SON5H	18 Jun 2025	99.530									0	99.625		0	-0.095	0
SON5M	17 Sep 2025	99.505									0	99.605		0	-0.100	0
Total								9,679			60,173		6,243	60,026		147

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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	99.340		99.340	99.340	99.340	99.340	52			306	99.350		306	-0.010	0
OSN9X	18 Dec 2019	99.395		99.395	99.395	99.395	99.395	31			44	99.410		44	-0.015	0
OSN9Z	15 Jan 2020	99.430									0	99.455		0	-0.025	0
OSN0F	19 Feb 2020	99.485									1	99.520		1	-0.035	0
OSN0G	18 Mar 2020	99.510									0	99.550		0	-0.040	0
OSN0H	15 Apr 2020	99.520									0	99.565		0	-0.045	0
OSN0J	20 May 2020	99.540									0	99.590		0	-0.050	0
OSN0K	17 Jun 2020	99.565									0	99.620		0	-0.055	0
OSN0M	15 Jul 2020	99.580									0	99.630		0	-0.050	0
OSN0N	19 Aug 2020	99.585									0	99.645		0	-0.060	0
OSN0Q	16 Sep 2020	99.585									0	99.670		0	-0.085	0
Total								83			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_A5R6A0	17/06/2020	250

Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFRZ70	16/12/2020	264
Butterfly	SON_FC_AFRY70	16/09/2020	200
Butterfly	SON_FC_AFRX70	17/06/2020	160
Butterfly	SON_FC_AFRW70	18/03/2020	150
Calendar Spread	SON+0Z-1H	17/03/2021	569
Calendar Spread	SON+0U-0Z	16/12/2020	436
Calendar Spread	SON+0H-0M	17/06/2020	170
Calendar Spread	SON+0M-0U	16/09/2020	130
Calendar Spread	SON+1H-1M	16/06/2021	100
Calendar Spread	SON+9Z-0H	18/03/2020	69
Calendar Spread	SON+9U-9Z	18/12/2019	38

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Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	EUI_FC_A4R5M0	16/12/2019	40
Calendar Spread	EUI+0Z-1H	14/12/2020	1,090
Calendar Spread	EUI+0U-0Z	14/09/2020	1,000
Calendar Spread	EUI+1H-1M	15/03/2021	900
Calendar Spread	EUI+9Z-0H	16/12/2019	628
Calendar Spread	EUI+9U-0H	16/09/2019	46
Calendar Spread	EUI+1M-1Z	14/06/2021	17

Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_0H	18/03/2020	816
Inter Commodity Spread	SON-STL_9U	18/09/2019	475
Inter Commodity Spread	SON-STL_0U	16/09/2020	298
Inter Commodity Spread	SON-STL_9Z	18/12/2019	232
Inter Commodity Spread	SON-STL_0Z	16/12/2020	117
Inter Commodity Spread	SON-STL_1H	17/03/2021	47
Inter Commodity Spread	SON-STL_0M	17/06/2020	34
Inter Commodity Spread	SON-STL_1M	16/06/2021	3
Inter Commodity Spread	SON-STL_1U	15/09/2021	2

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