

05/09/2019

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	15,450		6,832	22,282	644,661	643,004	29,859	1,657	-7,577
One Month SONIA Future	7			7	434	403	83	31	-76
Three Month Euribor Future	5,774			5,774	311,969	312,663	10,998	-694	-5,224
Three Month SONIA Future	4,863		4,158	9,021	60,495	60,173	9,679	322	-658
Three Month Sterling Future	4,806		2,674	7,480	271,763	269,765	9,099	1,998	-1,619
Total	15,450		6,832	22,282	644,750	643,093	29,859	1,657	-7,577

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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	112.453									0	112.518		0	-0.065	0
SCH9Z	6 Dec 2019	112.543									0	112.550		0	-0.007	0
SCH0H	6 Mar 2020	113.008									0	113.065		0	-0.058	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	177.275									0	178.535		0	-1.260	0
BND9Z	6 Dec 2019	174.475									0	175.625		0	-1.150	0
BND0H	6 Mar 2020	176.585									0	177.910		0	-1.325	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	135.765									89	136.015		89	-0.250	0
BBL9Z	6 Dec 2019	136.175									0	136.440		0	-0.265	0
BBL0H	6 Mar 2020	136.130									0	136.390		0	-0.260	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	133.900									0	134.945		0	-1.045	0
GLT9Z	27 Dec 2019	132.915									0	133.590		0	-0.675	0
GLT0H	27 Mar 2020	133.630									0	134.840		0	-1.210	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	100.470		100.475	100.470	100.475	100.470	893			29,671	100.475	978	29,699	-0.005	-28
EUI9V	14 Oct 2019	100.500									0	100.515		0	-0.015	0
EUI9X	18 Nov 2019	100.530									0	100.540		0	-0.010	0
EUI9Z	16 Dec 2019	100.540		100.555	100.540	100.555	100.540	1,438			78,178	100.560	1,039	78,576	-0.020	-398
EUI0F	13 Jan 2020	100.570									0	100.595		0	-0.025	0
EUI0G	17 Feb 2020	100.585									0	100.605		0	-0.020	0
EUI0H	16 Mar 2020	100.580		100.605	100.595	100.605	100.595	533			43,491	100.610	754	44,045	-0.030	-554
EUI0M	15 Jun 2020	100.615		100.640	100.645	100.645	100.640	117			33,031	100.640	91	33,031	-0.025	0
EUI0U	14 Sep 2020	100.635		100.645	100.645	100.645	100.645	202			30,481	100.660	1,000	30,059	-0.025	422
EUI0Z	14 Dec 2020	100.655		100.685	100.665	100.685	100.665	1,004			21,681	100.675	3,356	22,493	-0.020	-812
EUI1H	15 Mar 2021	100.645		100.650	100.650	100.650	100.650	872			16,925	100.670	2,085	17,000	-0.025	-75
EUI1M	14 Jun 2021	100.635		100.635	100.635	100.635	100.635	100			19,536	100.660	919	18,861	-0.025	675
EUI1U	13 Sep 2021	100.615		100.620	100.615	100.620	100.615	36			11,766	100.650	755	11,711	-0.035	55
EUI1Z	13 Dec 2021	100.610		100.610	100.610	100.610	100.610	107			11,556	100.645	17	11,539	-0.035	17
EUI2H	14 Mar 2022	100.595		100.595	100.590	100.595	100.590	180			7,847	100.630		7,847	-0.035	0
EUI2M	13 Jun 2022	100.575		100.575	100.575	100.575	100.575	51			3,845	100.610		3,845	-0.035	0
EUI2U	19 Sep 2022	100.555						20			1,661	100.595		1,661	-0.040	0
EUI2Z	19 Dec 2022	100.535						20			1,774	100.580		1,774	-0.045	0
EUI3H	13 Mar 2023	100.510									355	100.560		355	-0.050	0
EUI3M	19 Jun 2023	100.480		100.530	100.500	100.530	100.500	201			119	100.535	4	115	-0.055	4
EUI3U	18 Sep 2023	100.460									16	100.515		16	-0.055	0
EUI3Z	18 Dec 2023	100.425									31	100.480		31	-0.055	0
EUI4H	18 Mar 2024	100.390									0	100.450		0	-0.060	0
EUI4M	17 Jun 2024	100.355									0	100.415		0	-0.060	0
EUI4U	16 Sep 2024	100.320									0	100.380		0	-0.060	0
EUI4Z	16 Dec 2024	100.280									5	100.345		5	-0.065	0
EUI5H	17 Mar 2025	100.245									0	100.310		0	-0.065	0
EUI5M	16 Jun 2025	100.210									0	100.280		0	-0.070	0
Total								5,774			311,969		10,998	312,663		-694

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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	99.225		99.230	99.230	99.230	99.230	2,828	2,000		64,141	99.235	4,491	62,750	-0.010	1,391
STL9V	16 Oct 2019	99.215									0	99.240		0	-0.025	0
STL9X	20 Nov 2019	99.225									0	99.270		0	-0.045	0
STL9Z	18 Dec 2019	99.245		99.285	99.245	99.285	99.245	878			29,962	99.300	1,150	30,087	-0.055	-125
STL0H	18 Mar 2020	99.330		99.380	99.330	99.380	99.330	604			29,574	99.395	997	29,825	-0.065	-251
STL0M	17 Jun 2020	99.370		99.415	99.415	99.415	99.415	251			15,284	99.445	326	15,000	-0.075	284
STL0U	16 Sep 2020	99.395		99.445	99.425	99.445	99.420	582			43,055	99.470	847	42,881	-0.075	174
STL0Z	16 Dec 2020	99.370		99.405	99.370	99.405	99.365	536			18,645	99.450	899	18,158	-0.080	487
STL1H	17 Mar 2021	99.400		99.445	99.405	99.445	99.405	433			35,052	99.490	48	35,052	-0.090	0
STL1M	16 Jun 2021	99.400		99.445	99.395	99.450	99.395	189			3,311	99.490	28	3,315	-0.090	-4
STL1U	15 Sep 2021	99.400		99.475	99.435	99.475	99.435	113			10,605	99.490	62	10,607	-0.090	-2
STL1Z	15 Dec 2021	99.400		99.440	99.425	99.440	99.425	59			6,806	99.485	13	6,806	-0.085	0
STL2H	16 Mar 2022	99.400		99.470	99.430	99.470	99.430	35			3,065	99.490	29	3,063	-0.090	2
STL2M	15 Jun 2022	99.395		99.440	99.415	99.440	99.415	98			4,123	99.485	184	4,106	-0.090	17
STL2U	21 Sep 2022	99.390		99.400	99.400	99.400	99.400	774	674		4,603	99.480	25	4,578	-0.090	25
STL2Z	21 Dec 2022	99.380		99.400	99.395	99.400	99.395	50			3,213	99.470		3,213	-0.090	0
STL3H	15 Mar 2023	99.380		99.355	99.355	99.355	99.355	50			137	99.470		137	-0.090	0
STL3M	21 Jun 2023	99.375									79	99.465		79	-0.090	0
STL3U	20 Sep 2023	99.365									32	99.455		32	-0.090	0
STL3Z	20 Dec 2023	99.350									39	99.445		39	-0.095	0
STL4H	20 Mar 2024	99.335									26	99.435		26	-0.100	0
STL4M	19 Jun 2024	99.320									10	99.420		10	-0.100	0
STL4U	18 Sep 2024	99.315									1	99.405		1	-0.090	0
STL4Z	18 Dec 2024	99.290									0	99.375		0	-0.085	0
STL5H	19 Mar 2025	99.280									0	99.360		0	-0.080	0
STL5M	18 Jun 2025	99.260									0	99.335		0	-0.075	0
Total								7,480	2,674		271,763		9,099	269,765		1,998

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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		99.295	99.295	99.295	99.295	4,161	4,158		13,188	99.290	85	13,273	0.005	-85
SON9Q	20 Nov 2019	99.300									0	99.305		0	-0.005	0
SON9U	18 Dec 2019	99.320		99.330	99.320	99.330	99.320	244			15,896	99.335	1,330	15,970	-0.015	-74
SON9V	15 Jan 2020	99.345									0	99.375		0	-0.030	0
SON9X	19 Feb 2020	99.385									0	99.435		0	-0.050	0
SON9Z	18 Mar 2020	99.420		99.450	99.420	99.450	99.420	303			10,604	99.475	703	10,654	-0.055	-50
SON0H	17 Jun 2020	99.475		99.520	99.480	99.520	99.460	773			5,309	99.545	1,651	5,054	-0.070	255
SON0M	16 Sep 2020	99.520		99.580	99.520	99.580	99.495	631			2,249	99.595	1,138	2,355	-0.075	-106
SON0U	16 Dec 2020	99.545		99.570	99.545	99.575	99.545	700			5,174	99.615	1,755	5,215	-0.070	-41
SON0Z	17 Mar 2021	99.550		99.585	99.550	99.585	99.550	810			2,826	99.625	1,908	2,353	-0.075	473
SON1H	16 Jun 2021	99.555		99.620	99.580	99.620	99.580	827			1,532	99.635	984	1,481	-0.080	51
SON1M	15 Sep 2021	99.555		99.580	99.540	99.580	99.540	445			1,499	99.640	123	1,600	-0.085	-101
SON1U	15 Dec 2021	99.555		99.585	99.555	99.585	99.555	125			360	99.645	2	360	-0.090	0
SON1Z	16 Mar 2022	99.565									844	99.660		844	-0.095	0
SON2H	15 Jun 2022	99.565		99.560	99.570	99.570	99.560	2			362	99.655		362	-0.090	0
SON2M	21 Sep 2022	99.555									500	99.650		500	-0.095	0
SON2U	21 Dec 2022	99.550									55	99.645		55	-0.095	0
SON2Z	15 Mar 2023	99.555									42	99.645		42	-0.090	0
SON3H	21 Jun 2023	99.550									15	99.640		15	-0.090	0
SON3M	20 Sep 2023	99.540									26	99.635		26	-0.095	0
SON3U	20 Dec 2023	99.525									2	99.620		2	-0.095	0
SON3Z	20 Mar 2024	99.520									0	99.615		0	-0.095	0
SON4H	19 Jun 2024	99.505									11	99.605		11	-0.100	0
SON4M	18 Sep 2024	99.490									0	99.585		0	-0.095	0
SON4U	18 Dec 2024	99.475									1	99.565		1	-0.090	0
SON4Z	19 Mar 2025	99.465									0	99.550		0	-0.085	0
SON5H	18 Jun 2025	99.445									0	99.530		0	-0.085	0
SON5M	17 Sep 2025	99.425									0	99.505		0	-0.080	0
Total								9,021	4,158		60,495		9,679	60,173		322

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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	99.280									2	99.300		2	-0.020	0
OSN9V	20 Nov 2019	99.310		99.310	99.310	99.310	99.310	2			306	99.340	52	306	-0.030	0
OSN9X	18 Dec 2019	99.370		99.370	99.370	99.370	99.370	5			75	99.395	31	44	-0.025	31
OSN9Z	15 Jan 2020	99.410									0	99.430		0	-0.020	0
OSN0F	19 Feb 2020	99.490									1	99.485		1	0.005	0
OSN0G	18 Mar 2020	99.455									0	99.510		0	-0.055	0
OSN0H	15 Apr 2020	99.460									0	99.520		0	-0.060	0
OSN0J	20 May 2020	99.480									0	99.540		0	-0.060	0
OSN0K	17 Jun 2020	99.505									0	99.565		0	-0.060	0
OSN0M	15 Jul 2020	99.515									0	99.580		0	-0.065	0
OSN0N	19 Aug 2020	99.520									0	99.585		0	-0.065	0
OSN0Q	16 Sep 2020	99.515									0	99.585		0	-0.070	0
Total								7			434		83	403		31

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

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Strategy Instruments

Three Month Sterling Future Strategy Pa

Strategy Type	Instrument	Expiration Date	Quantity Traded
Pack	STL_PACK_AHRA00	16/09/2020	30
Pack	STL_PACK_AHRE00	15/09/2021	30

Three Month Sterling Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	STL_FC_A5R4A0	18/12/2019	100
Butterfly	STL_FC_A5R6A0	17/06/2020	51
Butterfly	STL_FC_A5R7A0	16/09/2020	50
Calendar Spread	STL+0Z-1H	16/12/2020	259
Calendar Spread	STL+9U-9Z	18/09/2019	200
Calendar Spread	STL+9Z-0H	18/12/2019	48
Calendar Spread	STL+1H-1M	17/03/2021	27
Calendar Spread	STL+1M-1U	16/06/2021	25
Calendar Spread	STL+0U-0Z	16/09/2020	5
Condor	STL_FC_A5RPA0	18/12/2019	50

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Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFR080	17/03/2021	221
Butterfly	SON_FC_AFRZ70	16/12/2020	150
Butterfly	SON_FC_AFRY70	16/09/2020	80
Butterfly	SON_FC_AFR180	16/06/2021	75
Butterfly	SON_FC_AFRW70	18/03/2020	50
Butterfly	SON_FC_AFRX70	17/06/2020	50
Calendar Spread	SON+9Z-0H	18/03/2020	170
Calendar Spread	SON+0H-0M	17/06/2020	140
Calendar Spread	SON+0M-0U	16/09/2020	135
Calendar Spread	SON+0Z-1H	17/03/2021	86
Calendar Spread	SON+1M-1U	15/09/2021	48
Calendar Spread	SON+1H-1M	16/06/2021	25
Calendar Spread	SON+9M-9U	18/09/2019	3

Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Calendar Spread	EUI+0Z-1H	14/12/2020	266
Calendar Spread	EUI+2U-2Z	19/09/2022	20
Calendar Spread	EUI+9Z-0H	16/12/2019	15

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Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_9U	18/09/2019	203
Inter Commodity Spread	SON-STL_0H	18/03/2020	202
Inter Commodity Spread	SON-STL_0U	16/09/2020	144
Inter Commodity Spread	SON-STL_9Z	18/12/2019	79
Inter Commodity Spread	SON-STL_0Z	16/12/2020	67
Inter Commodity Spread	SON-STL_1H	17/03/2021	30
Inter Commodity Spread	SON-STL_0M	17/06/2020	28

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