

06/09/2019

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					0	89		-89	
Bobl Future					0	89		-89	
Bund Future					0	0		0	
Long Gilt Future					0	0		0	
Schatz Future					0	0		0	
Short Term Interest Rate Derivatives	13,806		9,482	23,288	646,776	644,661	22,282	2,115	1,006
One Month SONIA Future					434	434	7	0	-7
Three Month Euribor Future	5,032		3,450	8,482	309,593	311,969	5,774	-2,376	2,708
Three Month SONIA Future	4,684		297	4,981	64,276	60,495	9,021	3,781	-4,040
Three Month Sterling Future	4,090		5,735	9,825	272,473	271,763	7,480	710	2,345
Total	13,806		9,482	23,288	646,776	644,750	22,282	2,026	1,006

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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	112.408	112.408								0	112.453		0	-0.045	0
SCH9Z	6 Dec 2019	112.543									0	112.543		0	0.000	0
SCH0H	6 Mar 2020	113.015									0	113.008		0	0.007	0
SCH0M	8 Jun 2020										0					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	177.745	177.745								0	177.275		0	0.470	0
BND9Z	6 Dec 2019	175.225									0	174.475		0	0.750	0
BND0H	6 Mar 2020	177.345									0	176.585		0	0.760	0
BND0M	8 Jun 2020										0					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	135.865	135.865								0	135.765		89	0.100	-89
BBL9Z	6 Dec 2019	136.315									0	136.175		0	0.140	0
BBL0H	6 Mar 2020	136.270									0	136.130		0	0.140	0
BBL0M	8 Jun 2020										0					0
Total											0			89		-89



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	135.080									0	133.900		0	1.180	0
GLT9Z	27 Dec 2019	134.095									0	132.915		0	1.180	0
GLT0H	27 Mar 2020	134.915									0	133.630		0	1.285	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	100.465		100.470	100.465	100.470	100.465	1,631			29,096	100.470	893	29,671	-0.005	-575
EUI9V	14 Oct 2019	100.505									0	100.500		0	0.005	0
EUI9X	18 Nov 2019	100.530									0	100.530		0	0.000	0
EUI9Z	16 Dec 2019	100.540		100.540	100.540	100.540	100.530	2,284			77,058	100.540	1,438	78,178	0.000	-1,120
EUI0F	13 Jan 2020	100.560									0	100.570		0	-0.010	0
EUI0G	17 Feb 2020	100.570									0	100.585		0	-0.015	0
EUI0H	16 Mar 2020	100.580						25			43,476	100.580	533	43,491	0.000	-15
EUI0M	15 Jun 2020	100.610						10			32,931	100.615	117	33,031	-0.005	-100
EUI0U	14 Sep 2020	100.630		100.645	100.630	100.645	100.630	198			30,683	100.635	202	30,481	-0.005	202
EUI0Z	14 Dec 2020	100.650		100.650	100.650	100.650	100.650	347			21,325	100.655	1,004	21,681	-0.005	-356
EUI1H	15 Mar 2021	100.645									16,340	100.645	872	16,925	0.000	-585
EUI1M	14 Jun 2021	100.640		100.635	100.635	100.635	100.635	2,521	2,500		19,436	100.635	100	19,536	0.005	-100
EUI1U	13 Sep 2021	100.630									11,802	100.615	36	11,766	0.015	36
EUI1Z	13 Dec 2021	100.615		100.605	100.605	100.605	100.605	40			11,663	100.610	107	11,556	0.005	107
EUI2H	14 Mar 2022	100.600		100.590	100.585	100.590	100.585	722	350		7,745	100.595	180	7,847	0.005	-102
EUI2M	13 Jun 2022	100.590		100.580	100.565	100.580	100.565	28			3,896	100.575	51	3,845	0.015	51
EUI2U	19 Sep 2022	100.575									1,661	100.555	20	1,661	0.020	0
EUI2Z	19 Dec 2022	100.560		100.530	100.530	100.530	100.530	626	600		1,754	100.535	20	1,774	0.025	-20
EUI3H	13 Mar 2023	100.535		100.500	100.500	100.500	100.500	50			355	100.510		355	0.025	0
EUI3M	19 Jun 2023	100.510									320	100.480	201	119	0.030	201
EUI3U	18 Sep 2023	100.490									16	100.460		16	0.030	0
EUI3Z	18 Dec 2023	100.460									31	100.425		31	0.035	0
EUI4H	18 Mar 2024	100.425									0	100.390		0	0.035	0
EUI4M	17 Jun 2024	100.390									0	100.355		0	0.035	0
EUI4U	16 Sep 2024	100.355									0	100.320		0	0.035	0
EUI4Z	16 Dec 2024	100.315									5	100.280		5	0.035	0
EUI5H	17 Mar 2025	100.275									0	100.245		0	0.030	0
EUI5M	16 Jun 2025	100.250									0	100.210		0	0.040	0
Total								8,482	3,450		309,593		5,774	311,969		-2,376

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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		99.225	99.225	99.225	99.225	1,617	1,262		64,340	99.225	2,828	64,141	0.000	199
STL9V	16 Oct 2019	99.215									0	99.215		0	0.000	0
STL9X	20 Nov 2019	99.225									0	99.225		0	0.000	0
STL9Z	18 Dec 2019	99.245		99.240	99.245	99.255	99.240	1,267			29,962	99.245	878	29,962	0.000	0
STL0H	18 Mar 2020	99.350		99.340	99.350	99.350	99.335	627			29,455	99.330	604	29,574	0.020	-119
STL0M	17 Jun 2020	99.400		99.380	99.380	99.380	99.380	2,257	1,505		15,328	99.370	251	15,284	0.030	44
STL0U	16 Sep 2020	99.435		99.405	99.420	99.420	99.405	1,512	968		43,202	99.395	582	43,055	0.040	147
STL0Z	16 Dec 2020	99.420		99.405	99.405	99.405	99.405	2,257	2,000		18,647	99.370	536	18,645	0.050	2
STL1H	17 Mar 2021	99.465		99.440	99.440	99.440	99.440	145			35,067	99.400	433	35,052	0.065	15
STL1M	16 Jun 2021	99.470						103			3,122	99.400	189	3,311	0.070	-189
STL1U	15 Sep 2021	99.475		99.405	99.430	99.430	99.405	13			10,605	99.400	113	10,605	0.075	0
STL1Z	15 Dec 2021	99.470		99.445	99.445	99.445	99.445	1			6,797	99.400	59	6,806	0.070	-9
STL2H	16 Mar 2022	99.475									3,032	99.400	35	3,065	0.075	-33
STL2M	15 Jun 2022	99.470		99.455	99.455	99.455	99.455	1			4,077	99.395	98	4,123	0.075	-46
STL2U	21 Sep 2022	99.465									5,352	99.390	774	4,603	0.075	749
STL2Z	21 Dec 2022	99.455		99.455	99.455	99.455	99.455	25			3,213	99.380	50	3,213	0.075	0
STL3H	15 Mar 2023	99.465									87	99.380	50	137	0.085	-50
STL3M	21 Jun 2023	99.460									79	99.375		79	0.085	0
STL3U	20 Sep 2023	99.450									32	99.365		32	0.085	0
STL3Z	20 Dec 2023	99.440									39	99.350		39	0.090	0
STL4H	20 Mar 2024	99.435									26	99.335		26	0.100	0
STL4M	19 Jun 2024	99.425									10	99.320		10	0.105	0
STL4U	18 Sep 2024	99.410									1	99.315		1	0.095	0
STL4Z	18 Dec 2024	99.390									0	99.290		0	0.100	0
STL5H	19 Mar 2025	99.370									0	99.280		0	0.090	0
STL5M	18 Jun 2025	99.355									0	99.260		0	0.095	0
Total								9,825	5,735		272,473		7,480	271,763		710

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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									17,346	99.295	4,161	13,188	-0.005	4,158
SON9Q	20 Nov 2019	99.300									0	99.300		0	0.000	0
SON9U	18 Dec 2019	99.315		99.320	99.320	99.320	99.320	303	297		15,896	99.320	244	15,896	-0.005	0
SON9V	15 Jan 2020	99.340									0	99.345		0	-0.005	0
SON9X	19 Feb 2020	99.380									0	99.385		0	-0.005	0
SON9Z	18 Mar 2020	99.415		99.410	99.415	99.420	99.410	557			10,604	99.420	303	10,604	-0.005	0
SON0H	17 Jun 2020	99.495		99.485	99.495	99.495	99.480	906			5,218	99.475	773	5,309	0.020	-91
SON0M	16 Sep 2020	99.545		99.540	99.545	99.545	99.530	1,048			2,292	99.520	631	2,249	0.025	43
SON0U	16 Dec 2020	99.580		99.560	99.580	99.580	99.560	775			5,164	99.545	700	5,174	0.035	-10
SON0Z	17 Mar 2021	99.595		99.565	99.565	99.565	99.565	739			2,601	99.550	810	2,826	0.045	-225
SON1H	16 Jun 2021	99.605		99.570	99.600	99.600	99.570	466			1,367	99.555	827	1,532	0.050	-165
SON1M	15 Sep 2021	99.620		99.600	99.595	99.600	99.595	176			1,572	99.555	445	1,499	0.065	73
SON1U	15 Dec 2021	99.625						4			360	99.555	125	360	0.070	0
SON1Z	16 Mar 2022	99.640						2			844	99.565		844	0.075	0
SON2H	15 Jun 2022	99.640						2			360	99.565	2	362	0.075	-2
SON2M	21 Sep 2022	99.635		99.620	99.620	99.620	99.620	3			500	99.555		500	0.080	0
SON2U	21 Dec 2022	99.635									55	99.550		55	0.085	0
SON2Z	15 Mar 2023	99.635									42	99.555		42	0.080	0
SON3H	21 Jun 2023	99.630									15	99.550		15	0.080	0
SON3M	20 Sep 2023	99.625									26	99.540		26	0.085	0
SON3U	20 Dec 2023	99.615									2	99.525		2	0.090	0
SON3Z	20 Mar 2024	99.615									0	99.520		0	0.095	0
SON4H	19 Jun 2024	99.605									11	99.505		11	0.100	0
SON4M	18 Sep 2024	99.595									0	99.490		0	0.105	0
SON4U	18 Dec 2024	99.575									1	99.475		1	0.100	0
SON4Z	19 Mar 2025	99.560									0	99.465		0	0.095	0
SON5H	18 Jun 2025	99.535									0	99.445		0	0.090	0
SON5M	17 Sep 2025	99.515									0	99.425		0	0.090	0
Total								4,981	297		64,276		9,021	60,495		3,781



LSEDM: Interest Rate Derivatives Trading Summary

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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	99.305									50	99.300		50	0.005	0
OSN9U	16 Oct 2019	99.275									2	99.280		2	-0.005	0
OSN9V	20 Nov 2019	99.305									306	99.310	2	306	-0.005	0
OSN9X	18 Dec 2019	99.345									75	99.370	5	75	-0.025	0
OSN9Z	15 Jan 2020	99.385									0	99.410		0	-0.025	0
OSN0F	19 Feb 2020	99.480									1	99.490		1	-0.010	0
OSN0G	18 Mar 2020	99.505									0	99.455		0	0.050	0
OSN0H	15 Apr 2020	99.465									0	99.460		0	0.005	0
OSN0J	20 May 2020	99.490									0	99.480		0	0.010	0
OSN0K	17 Jun 2020	99.520									0	99.505		0	0.015	0
OSN0M	15 Jul 2020	99.530									0	99.515		0	0.015	0
OSN0N	19 Aug 2020	99.545									0	99.520		0	0.025	0
OSN0Q	16 Sep 2020	99.565									0	99.515		0	0.050	0
Total											434		7	434		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_A5R5A0	18/03/2020	150
Butterfly	STL_FC_A5R4A0	18/12/2019	126
Butterfly	STL_FC_A5R6A0	17/06/2020	51
Butterfly	STL_FC_A5R7A0	16/09/2020	50
Butterfly	STL_FC_A5R8A0	16/12/2020	5
Calendar Spread	STL+9Z-0H	18/12/2019	72
Calendar Spread	STL+0M-0U	17/06/2020	71
Condor	STL_FC_A5RPA0	18/12/2019	100

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Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFRW70	18/03/2020	249
Butterfly	SON_FC_AFRX70	17/06/2020	200
Butterfly	SON_FC_AFRZ70	16/12/2020	150
Butterfly	SON_FC_AFRY70	16/09/2020	100
Butterfly	SON_FC_AFR080	17/03/2021	69
Calendar Spread	SON+0Z-1H	17/03/2021	149
Calendar Spread	SON+0H-0M	17/06/2020	122
Calendar Spread	SON+0M-0U	16/09/2020	119
Calendar Spread	SON+9Z-0H	18/03/2020	77
Calendar Spread	SON+0U-0Z	16/12/2020	36
Calendar Spread	SON+1H-1M	16/06/2021	6
Calendar Spread	SON+1M-1U	15/09/2021	2
Calendar Spread	SON+1U-1Z	15/12/2021	2
Calendar Spread	SON+2H-2M	15/06/2022	2

Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Calendar Spread	EUI+9U-9Z	16/09/2019	50
Calendar Spread	EUI+1Z-2H	13/12/2021	15
Calendar Spread	EUI+9Z-0H	16/12/2019	15
Calendar Spread	EUI+0H-0M	16/03/2020	10

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Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_9Z	18/12/2019	226
Inter Commodity Spread	SON-STL_1M	16/06/2021	98
Inter Commodity Spread	SON-STL_0Z	16/12/2020	77
Inter Commodity Spread	SON-STL_0U	16/09/2020	49
Inter Commodity Spread	SON-STL_0M	17/06/2020	47
Inter Commodity Spread	SON-STL_1H	17/03/2021	11
Inter Commodity Spread	SON-STL_9U	18/09/2019	3
Inter Commodity Spread	SON-STL_0H	18/03/2020	1

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