

09/09/2019

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	0		0	
Bobl Future					0	0		0	
Bund Future					0	0		0	
Long Gilt Future					0	0		0	
Schatz Future					0	0		0	
Short Term Interest Rate Derivatives	12,796		2,279	15,075	655,216	646,776	23,288	8,440	-8,213
One Month SONIA Future					434	434		0	
Three Month Euribor Future	4,956		1,234	6,190	312,735	309,593	8,482	3,142	-2,292
Three Month SONIA Future	4,776		89	4,865	64,219	64,276	4,981	-57	-116
Three Month Sterling Future	3,064		956	4,020	277,828	272,473	9,825	5,355	-5,805
Total	12,796		2,279	15,075	655,216	646,776	23,288	8,440	-8,213

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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
SCH9Z	6 Dec 2019	112.498									0	112.543		0	-0.045	0
SCH0H	6 Mar 2020	112.975									0	113.015		0	-0.040	0
SCH0M	8 Jun 2020	113.145									0			0	113.145	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
BND9Z	6 Dec 2019	174.225									0	175.225		0	-1.000	0
BND0H	6 Mar 2020	176.400									0	177.345		0	-0.945	0
BND0M	8 Jun 2020	176.400									0			0	176.400	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
BBL9Z	6 Dec 2019	136.075									0	136.315		0	-0.240	0
BBL0H	6 Mar 2020	136.085									0	136.270		0	-0.185	0
BBL0M	8 Jun 2020	136.375									0			0	136.375	0
Total											0			0		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	133.890									0	135.080		0	-1.190	0
GLT9Z	27 Dec 2019	132.905									0	134.095		0	-1.190	0
GLT0H	27 Mar 2020	133.655									0	134.915		0	-1.260	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		100.465	100.465	100.465	100.465	840			29,667	100.465	1,631	29,096	0.000	571
EUI9V	14 Oct 2019	100.500									0	100.505		0	-0.005	0
EUI9X	18 Nov 2019	100.525									0	100.530		0	-0.005	0
EUI9Z	16 Dec 2019	100.540		100.540	100.540	100.545	100.540	1,552	764		76,777	100.540	2,284	77,058	0.000	-281
EUI0F	13 Jan 2020	100.555									0	100.560		0	-0.005	0
EUI0G	17 Feb 2020	100.565									0	100.570		0	-0.005	0
EUI0H	16 Mar 2020	100.575		100.575	100.575	100.580	100.575	441			43,451	100.580	25	43,476	-0.005	-25
EUI0M	15 Jun 2020	100.605		100.610	100.610	100.610	100.610	340			32,921	100.610	10	32,931	-0.005	-10
EUI0U	14 Sep 2020	100.625		100.630	100.625	100.630	100.625	915	470		30,555	100.630	198	30,683	-0.005	-128
EUI0Z	14 Dec 2020	100.635		100.645	100.630	100.650	100.630	1,143			21,161	100.650	347	21,325	-0.015	-164
EUI1H	15 Mar 2021	100.630		100.640	100.640	100.640	100.640	383			16,340	100.645		16,340	-0.015	0
EUI1M	14 Jun 2021	100.620		100.630	100.630	100.635	100.630	178			21,936	100.640	2,521	19,436	-0.020	2,500
EUI1U	13 Sep 2021	100.610		100.620	100.620	100.620	100.620	77			11,802	100.630		11,802	-0.020	0
EUI1Z	13 Dec 2021	100.600		100.610	100.605	100.615	100.605	186			11,688	100.615	40	11,663	-0.015	25
EUI2H	14 Mar 2022	100.585		100.590	100.590	100.610	100.585	95			7,745	100.600	722	7,745	-0.015	0
EUI2M	13 Jun 2022	100.570		100.585	100.585	100.585	100.585	40			3,924	100.590	28	3,896	-0.020	28
EUI2U	19 Sep 2022	100.545									1,661	100.575		1,661	-0.030	0
EUI2Z	19 Dec 2022	100.530									2,380	100.560	626	1,754	-0.030	626
EUI3H	13 Mar 2023	100.505									355	100.535	50	355	-0.030	0
EUI3M	19 Jun 2023	100.480									320	100.510		320	-0.030	0
EUI3U	18 Sep 2023	100.455									16	100.490		16	-0.035	0
EUI3Z	18 Dec 2023	100.425									31	100.460		31	-0.035	0
EUI4H	18 Mar 2024	100.385									0	100.425		0	-0.040	0
EUI4M	17 Jun 2024	100.355									0	100.390		0	-0.035	0
EUI4U	16 Sep 2024	100.315									0	100.355		0	-0.040	0
EUI4Z	16 Dec 2024	100.275									5	100.315		5	-0.040	0
EUI5H	17 Mar 2025	100.240									0	100.275		0	-0.035	0
EUI5M	16 Jun 2025	100.205									0	100.250		0	-0.045	0
Total								6,190	1,234		312,735		8,482	309,593		3,142

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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	533			65,753	99.225	1,617	64,340	0.000	1,413
STL9V	16 Oct 2019	99.195									0	99.215		0	-0.020	0
STL9X	20 Nov 2019	99.205									0	99.225		0	-0.020	0
STL9Z	18 Dec 2019	99.235		99.235	99.235	99.245	99.235	765			29,882	99.245	1,267	29,962	-0.010	-80
STL0H	18 Mar 2020	99.320		99.335	99.315	99.335	99.315	687			29,202	99.350	627	29,455	-0.030	-253
STL0M	17 Jun 2020	99.360		99.380	99.360	99.380	99.360	472			16,599	99.400	2,257	15,328	-0.040	1,271
STL0U	16 Sep 2020	99.380		99.410	99.410	99.410	99.410	150			44,222	99.435	1,512	43,202	-0.055	1,020
STL0Z	16 Dec 2020	99.365		99.390	99.365	99.395	99.365	1,094	956		20,514	99.420	2,257	18,647	-0.055	1,867
STL1H	17 Mar 2021	99.395		99.455	99.400	99.455	99.400	71			35,086	99.465	145	35,067	-0.070	19
STL1M	16 Jun 2021	99.395		99.460	99.400	99.460	99.400	143			3,194	99.470	103	3,122	-0.075	72
STL1U	15 Sep 2021	99.400		99.405	99.405	99.405	99.405	101			10,605	99.475	13	10,605	-0.075	0
STL1Z	15 Dec 2021	99.390		99.445	99.445	99.445	99.445	1			6,797	99.470	1	6,797	-0.080	0
STL2H	16 Mar 2022	99.400						1			3,032	99.475		3,032	-0.075	0
STL2M	15 Jun 2022	99.395									4,078	99.470	1	4,077	-0.075	1
STL2U	21 Sep 2022	99.390		99.395	99.395	99.395	99.395	1			5,352	99.465		5,352	-0.075	0
STL2Z	21 Dec 2022	99.380		99.400	99.400	99.400	99.400	1			3,238	99.455	25	3,213	-0.075	25
STL3H	15 Mar 2023	99.380									87	99.465		87	-0.085	0
STL3M	21 Jun 2023	99.375									79	99.460		79	-0.085	0
STL3U	20 Sep 2023	99.365									32	99.450		32	-0.085	0
STL3Z	20 Dec 2023	99.350									39	99.440		39	-0.090	0
STL4H	20 Mar 2024	99.345									26	99.435		26	-0.090	0
STL4M	19 Jun 2024	99.330									10	99.425		10	-0.095	0
STL4U	18 Sep 2024	99.315									1	99.410		1	-0.095	0
STL4Z	18 Dec 2024	99.295									0	99.390		0	-0.095	0
STL5H	19 Mar 2025	99.285									0	99.370		0	-0.085	0
STL5M	18 Jun 2025	99.270									0	99.355		0	-0.085	0
Total								4,020	956		277,828		9,825	272,473		5,355

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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									17,346	99.290		17,346	0.005	0
SON9Q	20 Nov 2019	99.295									0	99.300		0	-0.005	0
SON9U	18 Dec 2019	99.310		99.310	99.310	99.310	99.310	238	89		15,896	99.315	303	15,896	-0.005	0
SON9V	15 Jan 2020	99.335									0	99.340		0	-0.005	0
SON9X	19 Feb 2020	99.370									0	99.380		0	-0.010	0
SON9Z	18 Mar 2020	99.405		99.410	99.405	99.415	99.400	812			10,604	99.415	557	10,604	-0.010	0
SON0H	17 Jun 2020	99.465		99.490	99.465	99.490	99.460	1,302			5,217	99.495	906	5,218	-0.030	-1
SON0M	16 Sep 2020	99.505		99.530	99.510	99.530	99.510	667			2,276	99.545	1,048	2,292	-0.040	-16
SON0U	16 Dec 2020	99.530		99.550	99.540	99.550	99.540	533			5,166	99.580	775	5,164	-0.050	2
SON0Z	17 Mar 2021	99.540		99.540	99.540	99.540	99.540	741			2,451	99.595	739	2,601	-0.055	-150
SON1H	16 Jun 2021	99.545		99.585	99.590	99.590	99.585	472			1,474	99.605	466	1,367	-0.060	107
SON1M	15 Sep 2021	99.550						83			1,575	99.620	176	1,572	-0.070	3
SON1U	15 Dec 2021	99.550						2			360	99.625	4	360	-0.075	0
SON1Z	16 Mar 2022	99.565		99.590	99.590	99.590	99.590	3			844	99.640	2	844	-0.075	0
SON2H	15 Jun 2022	99.560		99.610	99.610	99.610	99.610	2			358	99.640	2	360	-0.080	-2
SON2M	21 Sep 2022	99.555		99.560	99.555	99.560	99.555	10			500	99.635	3	500	-0.080	0
SON2U	21 Dec 2022	99.555									55	99.635		55	-0.080	0
SON2Z	15 Mar 2023	99.555									42	99.635		42	-0.080	0
SON3H	21 Jun 2023	99.550									15	99.630		15	-0.080	0
SON3M	20 Sep 2023	99.540									26	99.625		26	-0.085	0
SON3U	20 Dec 2023	99.525									2	99.615		2	-0.090	0
SON3Z	20 Mar 2024	99.525									0	99.615		0	-0.090	0
SON4H	19 Jun 2024	99.510									11	99.605		11	-0.095	0
SON4M	18 Sep 2024	99.495									0	99.595		0	-0.100	0
SON4U	18 Dec 2024	99.485									1	99.575		1	-0.090	0
SON4Z	19 Mar 2025	99.465									0	99.560		0	-0.095	0
SON5H	18 Jun 2025	99.450									0	99.535		0	-0.085	0
SON5M	17 Sep 2025	99.435									0	99.515		0	-0.080	0
Total								4,865	89		64,219		4,981	64,276		-57

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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	99.305		50	-0.005	0
OSN9U	16 Oct 2019	99.290									2	99.275		2	0.015	0
OSN9V	20 Nov 2019	99.320									306	99.305		306	0.015	0
OSN9X	18 Dec 2019	99.370									75	99.345		75	0.025	0
OSN9Z	15 Jan 2020	99.415									0	99.385		0	0.030	0
OSN0F	19 Feb 2020	99.470									1	99.480		1	-0.010	0
OSN0G	18 Mar 2020	99.530									0	99.505		0	0.025	0
OSN0H	15 Apr 2020	99.445									0	99.465		0	-0.020	0
OSN0J	20 May 2020	99.465									0	99.490		0	-0.025	0
OSN0K	17 Jun 2020	99.485									0	99.520		0	-0.035	0
OSN0M	15 Jul 2020	99.490									0	99.530		0	-0.040	0
OSN0N	19 Aug 2020	99.505									0	99.545		0	-0.040	0
OSN0Q	16 Sep 2020	99.520									0	99.565		0	-0.045	0
Total											434			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_A5R4A0	18/12/2019	102
Butterfly	STL_FC_A5R5A0	18/03/2020	101
Calendar Spread	STL+1M-1U	16/06/2021	100
Calendar Spread	STL+9Z-0H	18/12/2019	55
Calendar Spread	STL+0M-0Z	17/06/2020	50
Calendar Spread	STL+0H-0M	18/03/2020	22

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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_AFRY70	16/09/2020	104
Butterfly	SON_FC_AFRZ70	16/12/2020	103
Butterfly	SON_FC_AFR080	17/03/2021	59
Butterfly	SON_FC_AFRX70	17/06/2020	3
Calendar Spread	SON+0H-0M	17/06/2020	260
Calendar Spread	SON+9Z-0H	18/03/2020	236
Calendar Spread	SON+0Z-1H	17/03/2021	197
Calendar Spread	SON+0U-0Z	16/12/2020	174
Calendar Spread	SON+1H-1M	16/06/2021	24
Calendar Spread	SON+0M-0U	16/09/2020	14
Calendar Spread	SON+1U-1Z	15/12/2021	2

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Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Calendar Spread	EUI+0H-0U	16/03/2020	101
Calendar Spread	EUI+1Z-2H	13/12/2021	25
Calendar Spread	EUI+9U-0H	16/09/2019	25
Calendar Spread	EUI+0M-0U	15/06/2020	21
Calendar Spread	EUI+0H-0Z	16/03/2020	11
Calendar Spread	EUI+1U-1Z	13/09/2021	2
Calendar Spread	EUI+1M-1Z	14/06/2021	1

Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_9Z	18/12/2019	285
Inter Commodity Spread	SON-STL_0H	18/03/2020	243
Inter Commodity Spread	SON-STL_0U	16/09/2020	27
Inter Commodity Spread	SON-STL_1H	17/03/2021	25
Inter Commodity Spread	SON-STL_0M	17/06/2020	8
Inter Commodity Spread	SON-STL_9U	18/09/2019	2
Inter Commodity Spread	SON-STL_2H	16/03/2022	1

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