

10/09/2019

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	13,293		1,179	14,472	651,189	655,216	15,075	-4,027	-603
One Month SONIA Future					434	434		0	
Three Month Euribor Future	3,357			3,357	310,827	312,735	6,190	-1,908	-2,833
Three Month SONIA Future	4,781		698	5,479	64,335	64,219	4,865	116	614
Three Month Sterling Future	5,155		481	5,636	275,593	277,828	4,020	-2,235	1,616
Total	13,293		1,179	14,472	651,189	655,216	15,075	-4,027	-603

10/09/2019

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	112.478									0	112.498		0	-0.020	0
SCH0H	6 Mar 2020	112.953									0	112.975		0	-0.023	0
SCH0M	8 Jun 2020	113.135									0	113.145		0	-0.010	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	173.985									0	174.225		0	-0.240	0
BND0H	6 Mar 2020	176.145									0	176.400		0	-0.255	0
BND0M	8 Jun 2020	174.990									0	176.400		0	-1.410	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	135.995									0	136.075		0	-0.080	0
BBL0H	6 Mar 2020	135.990									0	136.085		0	-0.095	0
BBL0M	8 Jun 2020	136.285									0	136.375		0	-0.090	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	133.570									0	133.890		0	-0.320	0
GLT9Z	27 Dec 2019	132.595									0	132.905		0	-0.310	0
GLT0H	27 Mar 2020	133.325									0	133.655		0	-0.330	0
Total											0			0		0

10/09/2019

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	806			29,710	100.465	840	29,667	0.000	43
EUI9V	14 Oct 2019	100.505									0	100.500		0	0.005	0
EUI9X	18 Nov 2019	100.525									0	100.525		0	0.000	0
EUI9Z	16 Dec 2019	100.540		100.540	100.540	100.540	100.540	1,500			77,600	100.540	1,552	76,777	0.000	823
EUI0F	13 Jan 2020	100.555									0	100.555		0	0.000	0
EUI0G	17 Feb 2020	100.565									0	100.565		0	0.000	0
EUI0H	16 Mar 2020	100.575		100.580	100.580	100.580	100.580	63			43,385	100.575	441	43,451	0.000	-66
EUI0M	15 Jun 2020	100.605		100.615	100.615	100.615	100.615	28			32,695	100.605	340	32,921	0.000	-226
EUI0U	14 Sep 2020	100.620		100.625	100.620	100.630	100.620	150			30,825	100.625	915	30,555	-0.005	270
EUI0Z	14 Dec 2020	100.635		100.640	100.640	100.640	100.640	135			20,883	100.635	1,143	21,161	0.000	-278
EUI1H	15 Mar 2021	100.625		100.630	100.630	100.630	100.630	172			16,428	100.630	383	16,340	-0.005	88
EUI1M	14 Jun 2021	100.615		100.625	100.635	100.635	100.625	120			19,285	100.620	178	21,936	-0.005	-2,651
EUI1U	13 Sep 2021	100.605		100.615	100.615	100.615	100.615	151			11,827	100.610	77	11,802	-0.005	25
EUI1Z	13 Dec 2021	100.600		100.600	100.600	100.600	100.600	47			11,773	100.600	186	11,688	0.000	85
EUI2H	14 Mar 2022	100.580		100.595	100.595	100.595	100.595	20			7,704	100.585	95	7,745	-0.005	-41
EUI2M	13 Jun 2022	100.560		100.560	100.565	100.565	100.560	165			3,944	100.570	40	3,924	-0.010	20
EUI2U	19 Sep 2022	100.535									1,661	100.545		1,661	-0.010	0
EUI2Z	19 Dec 2022	100.515									2,380	100.530		2,380	-0.015	0
EUI3H	13 Mar 2023	100.490									355	100.505		355	-0.015	0
EUI3M	19 Jun 2023	100.465									320	100.480		320	-0.015	0
EUI3U	18 Sep 2023	100.440									16	100.455		16	-0.015	0
EUI3Z	18 Dec 2023	100.405									31	100.425		31	-0.020	0
EUI4H	18 Mar 2024	100.365									0	100.385		0	-0.020	0
EUI4M	17 Jun 2024	100.330									0	100.355		0	-0.025	0
EUI4U	16 Sep 2024	100.280									0	100.315		0	-0.035	0
EUI4Z	16 Dec 2024	100.235									5	100.275		5	-0.040	0
EUI5H	17 Mar 2025	100.200									0	100.240		0	-0.040	0
EUI5M	16 Jun 2025	100.170									0	100.205		0	-0.035	0
Total								3,357			310,827		6,190	312,735		-1,908

10/09/2019

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	99.220	99.225	99.220	544	481		65,251	99.225	533	65,753	0.000	-502
STL9V	16 Oct 2019	99.285									0	99.195		0	0.090	0
STL9X	20 Nov 2019	99.265									0	99.205		0	0.060	0
STL9Z	18 Dec 2019	99.225		99.230	99.230	99.230	99.230	807			29,882	99.235	765	29,882	-0.010	0
STL0H	18 Mar 2020	99.300		99.315	99.310	99.315	99.305	635			28,542	99.320	687	29,202	-0.020	-660
STL0M	17 Jun 2020	99.330		99.350	99.360	99.360	99.350	1,131			16,665	99.360	472	16,599	-0.030	66
STL0U	16 Sep 2020	99.350		99.370	99.370	99.370	99.370	1,420			44,178	99.380	150	44,222	-0.030	-44
STL0Z	16 Dec 2020	99.335		99.355	99.360	99.360	99.355	760			19,481	99.365	1,094	20,514	-0.030	-1,033
STL1H	17 Mar 2021	99.360		99.385	99.350	99.385	99.350	83			35,084	99.395	71	35,086	-0.035	-2
STL1M	16 Jun 2021	99.365		99.390	99.355	99.390	99.355	47			3,232	99.395	143	3,194	-0.030	38
STL1U	15 Sep 2021	99.360		99.375	99.385	99.385	99.375	197			10,507	99.400	101	10,605	-0.040	-98
STL1Z	15 Dec 2021	99.360		99.375	99.360	99.375	99.360	5			6,797	99.390	1	6,797	-0.030	0
STL2H	16 Mar 2022	99.360						1			3,033	99.400	1	3,032	-0.040	1
STL2M	15 Jun 2022	99.360		99.375	99.375	99.375	99.375	6			4,078	99.395		4,078	-0.035	0
STL2U	21 Sep 2022	99.355									5,351	99.390	1	5,352	-0.035	-1
STL2Z	21 Dec 2022	99.350									3,238	99.380	1	3,238	-0.030	0
STL3H	15 Mar 2023	99.350									87	99.380		87	-0.030	0
STL3M	21 Jun 2023	99.345									79	99.375		79	-0.030	0
STL3U	20 Sep 2023	99.330									32	99.365		32	-0.035	0
STL3Z	20 Dec 2023	99.315									39	99.350		39	-0.035	0
STL4H	20 Mar 2024	99.310									26	99.345		26	-0.035	0
STL4M	19 Jun 2024	99.300									10	99.330		10	-0.030	0
STL4U	18 Sep 2024	99.290									1	99.315		1	-0.025	0
STL4Z	18 Dec 2024	99.260									0	99.295		0	-0.035	0
STL5H	19 Mar 2025	99.250									0	99.285		0	-0.035	0
STL5M	18 Jun 2025	99.230									0	99.270		0	-0.040	0
Total								5,636	481		275,593		4,020	277,828		-2,235

10/09/2019

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	99.295		17,346	0.000	0
SON9Q	20 Nov 2019	99.295									0	99.295		0	0.000	0
SON9U	18 Dec 2019	99.305						730	698		15,896	99.310	238	15,896	-0.005	0
SON9V	15 Jan 2020	99.325									0	99.335		0	-0.010	0
SON9X	19 Feb 2020	99.355									0	99.370		0	-0.015	0
SON9Z	18 Mar 2020	99.385		99.405	99.385	99.405	99.385	1,006			10,604	99.405	812	10,604	-0.020	0
SON0H	17 Jun 2020	99.440		99.455	99.440	99.460	99.440	914			5,192	99.465	1,302	5,217	-0.025	-25
SON0M	16 Sep 2020	99.475		99.495	99.500	99.510	99.495	763			2,265	99.505	667	2,276	-0.030	-11
SON0U	16 Dec 2020	99.500		99.535	99.525	99.535	99.525	704			5,287	99.530	533	5,166	-0.030	121
SON0Z	17 Mar 2021	99.510		99.530	99.500	99.530	99.500	720			2,447	99.540	741	2,451	-0.030	-4
SON1H	16 Jun 2021	99.510		99.535	99.535	99.535	99.535	470			1,474	99.545	472	1,474	-0.035	0
SON1M	15 Sep 2021	99.515		99.550	99.550	99.550	99.550	165			1,604	99.550	83	1,575	-0.035	29
SON1U	15 Dec 2021	99.520						4			360	99.550	2	360	-0.030	0
SON1Z	16 Mar 2022	99.530						2			844	99.565	3	844	-0.035	0
SON2H	15 Jun 2022	99.525						1			357	99.560	2	358	-0.035	-1
SON2M	21 Sep 2022	99.520									507	99.555	10	500	-0.035	7
SON2U	21 Dec 2022	99.520									55	99.555		55	-0.035	0
SON2Z	15 Mar 2023	99.520									42	99.555		42	-0.035	0
SON3H	21 Jun 2023	99.515									15	99.550		15	-0.035	0
SON3M	20 Sep 2023	99.510									26	99.540		26	-0.030	0
SON3U	20 Dec 2023	99.495									2	99.525		2	-0.030	0
SON3Z	20 Mar 2024	99.495									0	99.525		0	-0.030	0
SON4H	19 Jun 2024	99.480									11	99.510		11	-0.030	0
SON4M	18 Sep 2024	99.465									0	99.495		0	-0.030	0
SON4U	18 Dec 2024	99.450									1	99.485		1	-0.035	0
SON4Z	19 Mar 2025	99.425									0	99.465		0	-0.040	0
SON5H	18 Jun 2025	99.415									0	99.450		0	-0.035	0
SON5M	17 Sep 2025	99.395									0	99.435		0	-0.040	0
Total								5,479	698		64,335		4,865	64,219		116

10/09/2019

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	99.295									50	99.300		50	-0.005	0
OSN9U	16 Oct 2019	99.295									2	99.290		2	0.005	0
OSN9V	20 Nov 2019	99.305									306	99.320		306	-0.015	0
OSN9X	18 Dec 2019	99.325									75	99.370		75	-0.045	0
OSN9Z	15 Jan 2020	99.340									0	99.415		0	-0.075	0
OSN0F	19 Feb 2020	99.380									1	99.470		1	-0.090	0
OSN0G	18 Mar 2020	99.410									0	99.530		0	-0.120	0
OSN0H	15 Apr 2020	99.415									0	99.445		0	-0.030	0
OSN0J	20 May 2020	99.445									0	99.465		0	-0.020	0
OSN0K	17 Jun 2020	99.465									0	99.485		0	-0.020	0
OSN0M	15 Jul 2020	99.480									0	99.490		0	-0.010	0
OSN0N	19 Aug 2020	99.480									0	99.505		0	-0.025	0
OSN0Q	16 Sep 2020	99.480									0	99.520		0	-0.040	0
Total											434			434		0

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

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10/09/2019

Strategy Instruments

Three Month Sterling Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	STL_FC_A5R6A0	17/06/2020	653
Butterfly	STL_FC_A5R4A0	18/12/2019	214
Butterfly	STL_FC_A5R5A0	18/03/2020	50
Calendar Spread	STL+9Z-0H	18/12/2019	63
Calendar Spread	STL+0Z-1H	16/12/2020	52
Calendar Spread	STL+0U-0Z	16/09/2020	50
Calendar Spread	STL+0H-0M	18/03/2020	21
Calendar Spread	STL+1H-1U	17/03/2021	21
Calendar Spread	STL+1M-1U	16/06/2021	21

10/09/2019

Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFRY70	16/09/2020	151
Butterfly	SON_FC_AFRZ70	16/12/2020	101
Butterfly	SON_FC_AFR080	17/03/2021	99
Butterfly	SON_FC_AFRX70	17/06/2020	8
Calendar Spread	SON+9Z-0H	18/03/2020	497
Calendar Spread	SON+0H-0M	17/06/2020	314
Calendar Spread	SON+0U-0Z	16/12/2020	134
Calendar Spread	SON+0Z-1H	17/03/2021	127
Calendar Spread	SON+0M-0U	16/09/2020	125
Calendar Spread	SON+1H-1M	16/06/2021	40
Calendar Spread	SON+1M-1U	15/09/2021	2
Calendar Spread	SON+1U-1Z	15/12/2021	2

10/09/2019

Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	EUI_FC_A4R4M0	16/09/2019	40
Calendar Spread	EUI+9U-9Z	16/09/2019	479
Calendar Spread	EUI+1H-1U	15/03/2021	151
Calendar Spread	EUI+0U-0Z	14/09/2020	130
Calendar Spread	EUI+0H-0M	16/03/2020	12
Calendar Spread	EUI+9Z-0M	16/12/2019	10
Calendar Spread	EUI+0M-0Z	15/06/2020	4
Calendar Spread	EUI+9U-0M	16/09/2019	2
Calendar Spread	EUI+0Z-1M	14/12/2020	1

Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_9U	18/09/2019	513
Inter Commodity Spread	SON-STL_9Z	18/12/2019	459
Inter Commodity Spread	SON-STL_0M	17/06/2020	120
Inter Commodity Spread	SON-STL_0H	18/03/2020	62
Inter Commodity Spread	SON-STL_1M	16/06/2021	22
Inter Commodity Spread	SON-STL_0U	16/09/2020	10
Inter Commodity Spread	SON-STL_1H	17/03/2021	3
Inter Commodity Spread	SON-STL_0Z	16/12/2020	2
Inter Commodity Spread	SON-STL_2H	16/03/2022	1

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