

11/09/2019

## 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
<b>Long Term Interest Rate Derivatives</b>					<b>0</b>	<b>0</b>		<b>0</b>	
Bobl Future					0	0		0	
Bund Future					0	0		0	
Long Gilt Future					0	0		0	
Schatz Future					0	0		0	
<b>Short Term Interest Rate Derivatives</b>	<b>17,538</b>		<b>9,577</b>	<b>27,115</b>	<b>652,172</b>	<b>651,189</b>	<b>14,472</b>	<b>983</b>	<b>12,643</b>
One Month SONIA Future					434	434		0	
Three Month Euribor Future	10,794		638	11,432	310,755	310,827	3,357	-72	8,075
Three Month SONIA Future	4,306			4,306	64,009	64,335	5,479	-326	-1,173
Three Month Sterling Future	2,438		8,939	11,377	276,974	275,593	5,636	1,381	5,741
<b>Total</b>	<b>17,538</b>		<b>9,577</b>	<b>27,115</b>	<b>652,172</b>	<b>651,189</b>	<b>14,472</b>	<b>983</b>	<b>12,643</b>

11/09/2019

**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	112.478		0	0.000	0
SCH0H	6 Mar 2020	112.958									0	112.953		0	0.005	0
SCH0M	8 Jun 2020	113.143									0	113.135		0	0.008	0
<b>Total</b>											<b>0</b>			<b>0</b>		<b>0</b>

**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	173.985		0	0.240	0
BND0H	6 Mar 2020	176.375									0	176.145		0	0.230	0
BND0M	8 Jun 2020	174.990									0	174.990		0	0.000	0
<b>Total</b>											<b>0</b>			<b>0</b>		<b>0</b>

**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	136.005									0	135.995		0	0.010	0
BBL0H	6 Mar 2020	136.005									0	135.990		0	0.015	0
BBL0M	8 Jun 2020	136.295									0	136.285		0	0.010	0
<b>Total</b>											<b>0</b>			<b>0</b>		<b>0</b>

**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	133.475									0	133.570		0	-0.095	0
GLT9Z	27 Dec 2019	132.495									0	132.595		0	-0.100	0
GLT0H	27 Mar 2020	133.250									0	133.325		0	-0.075	0
<b>Total</b>											<b>0</b>			<b>0</b>		<b>0</b>

11/09/2019

**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	100.460		100.460	100.460	100.460	100.460	1,078			30,184	100.465	806	29,710	-0.005	474
EUI9V	14 Oct 2019	100.500									0	100.505		0	-0.005	0
EUI9X	18 Nov 2019	100.520									0	100.525		0	-0.005	0
EUI9Z	16 Dec 2019	100.540		100.535	100.540	100.545	100.535	2,546			77,040	100.540	1,500	77,600	0.000	-560
EUI0F	13 Jan 2020	100.550									0	100.555		0	-0.005	0
EUI0G	17 Feb 2020	100.570									0	100.565		0	0.005	0
EUI0H	16 Mar 2020	100.575		100.570	100.575	100.580	100.570	2,616	42		43,354	100.575	63	43,385	0.000	-31
EUI0M	15 Jun 2020	100.605		100.600	100.605	100.610	100.600	456			32,681	100.605	28	32,695	0.000	-14
EUI0U	14 Sep 2020	100.615		100.615	100.615	100.620	100.615	877			30,955	100.620	150	30,825	-0.005	130
EUI0Z	14 Dec 2020	100.625		100.625	100.625	100.625	100.625	30			20,883	100.635	135	20,883	-0.010	0
EUI1H	15 Mar 2021	100.615		100.615	100.615	100.615	100.615	1,799	292		16,499	100.625	172	16,428	-0.010	71
EUI1M	14 Jun 2021	100.600		100.605	100.600	100.605	100.600	1,676			19,166	100.615	120	19,285	-0.015	-119
EUI1U	13 Sep 2021	100.595		100.585	100.595	100.595	100.585	187	152		11,827	100.605	151	11,827	-0.010	0
EUI1Z	13 Dec 2021	100.585		100.585	100.585	100.585	100.585	167	152		11,726	100.600	47	11,773	-0.015	-47
EUI2H	14 Mar 2022	100.565									7,684	100.580	20	7,704	-0.015	-20
EUI2M	13 Jun 2022	100.545									3,988	100.560	165	3,944	-0.015	44
EUI2U	19 Sep 2022	100.525									1,661	100.535		1,661	-0.010	0
EUI2Z	19 Dec 2022	100.510									2,380	100.515		2,380	-0.005	0
EUI3H	13 Mar 2023	100.480									355	100.490		355	-0.010	0
EUI3M	19 Jun 2023	100.455									320	100.465		320	-0.010	0
EUI3U	18 Sep 2023	100.430									16	100.440		16	-0.010	0
EUI3Z	18 Dec 2023	100.395									31	100.405		31	-0.010	0
EUI4H	18 Mar 2024	100.350									0	100.365		0	-0.015	0
EUI4M	17 Jun 2024	100.315									0	100.330		0	-0.015	0
EUI4U	16 Sep 2024	100.275									0	100.280		0	-0.005	0
EUI4Z	16 Dec 2024	100.235									5	100.235		5	0.000	0
EUI5H	17 Mar 2025	100.195									0	100.200		0	-0.005	0
EUI5M	16 Jun 2025	100.160									0	100.170		0	-0.010	0
<b>Total</b>								<b>11,432</b>	<b>638</b>		<b>310,755</b>		<b>3,357</b>	<b>310,827</b>		<b>-72</b>

11/09/2019

**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	99.215		99.220	99.215	99.220	99.215	194			65,251	99.225	544	65,251	-0.010	0
STL9V	16 Oct 2019	99.285									0	99.285		0	0.000	0
STL9X	20 Nov 2019	99.250									0	99.265		0	-0.015	0
STL9Z	18 Dec 2019	99.205		99.205	99.205	99.205	99.200	267			29,832	99.225	807	29,882	-0.020	-50
STL0H	18 Mar 2020	99.275		99.280	99.275	99.280	99.275	609			28,450	99.300	635	28,542	-0.025	-92
STL0M	17 Jun 2020	99.300		99.305	99.300	99.305	99.300	328			17,168	99.330	1,131	16,665	-0.030	503
STL0U	16 Sep 2020	99.315		99.320	99.320	99.320	99.320	296			44,764	99.350	1,420	44,178	-0.035	586
STL0Z	16 Dec 2020	99.295		99.280	99.280	99.280	99.280	325			19,933	99.335	760	19,481	-0.040	452
STL1H	17 Mar 2021	99.325		99.316	99.315	99.316	99.315	276			35,047	99.360	83	35,084	-0.035	-37
STL1M	16 Jun 2021	99.325		99.305	99.310	99.310	99.300	94			3,252	99.365	47	3,232	-0.040	20
STL1U	15 Sep 2021	99.330		99.310	99.330	99.330	99.310	8,959	8,939		10,507	99.360	197	10,507	-0.030	0
STL1Z	15 Dec 2021	99.325		99.330	99.330	99.330	99.330	15			6,795	99.360	5	6,797	-0.035	-2
STL2H	16 Mar 2022	99.320		99.310	99.320	99.320	99.310	7			3,034	99.360	1	3,033	-0.040	1
STL2M	15 Jun 2022	99.320		99.320	99.320	99.320	99.320	7			4,078	99.360	6	4,078	-0.040	0
STL2U	21 Sep 2022	99.325									5,351	99.355		5,351	-0.030	0
STL2Z	21 Dec 2022	99.320									3,238	99.350		3,238	-0.030	0
STL3H	15 Mar 2023	99.325									87	99.350		87	-0.025	0
STL3M	21 Jun 2023	99.320									79	99.345		79	-0.025	0
STL3U	20 Sep 2023	99.310									32	99.330		32	-0.020	0
STL3Z	20 Dec 2023	99.295									39	99.315		39	-0.020	0
STL4H	20 Mar 2024	99.290									26	99.310		26	-0.020	0
STL4M	19 Jun 2024	99.280									10	99.300		10	-0.020	0
STL4U	18 Sep 2024	99.270									1	99.290		1	-0.020	0
STL4Z	18 Dec 2024	99.250									0	99.260		0	-0.010	0
STL5H	19 Mar 2025	99.235									0	99.250		0	-0.015	0
STL5M	18 Jun 2025	99.220									0	99.230		0	-0.010	0
<b>Total</b>								<b>11,377</b>	<b>8,939</b>		<b>276,974</b>		<b>5,636</b>	<b>275,593</b>		<b>1,381</b>

11/09/2019

**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	99.300		99.300	99.300	99.300	99.300	221			15,896	99.305	730	15,896	-0.005	0
SON9V	15 Jan 2020	99.320									0	99.325		0	-0.005	0
SON9X	19 Feb 2020	99.345									0	99.355		0	-0.010	0
SON9Z	18 Mar 2020	99.365		99.360	99.365	99.370	99.360	436			10,470	99.385	1,006	10,604	-0.020	-134
SON0H	17 Jun 2020	99.415		99.410	99.415	99.420	99.410	1,184			5,025	99.440	914	5,192	-0.025	-167
SON0M	16 Sep 2020	99.445		99.440	99.445	99.450	99.440	422			2,356	99.475	763	2,265	-0.030	91
SON0U	16 Dec 2020	99.470		99.470	99.465	99.470	99.465	343			5,232	99.500	704	5,287	-0.030	-55
SON0Z	17 Mar 2021	99.470						643			2,552	99.510	720	2,447	-0.040	105
SON1H	16 Jun 2021	99.475		99.455	99.455	99.470	99.455	761			1,343	99.510	470	1,474	-0.035	-131
SON1M	15 Sep 2021	99.475		99.465	99.465	99.465	99.465	278			1,569	99.515	165	1,604	-0.040	-35
SON1U	15 Dec 2021	99.480						7			360	99.520	4	360	-0.040	0
SON1Z	16 Mar 2022	99.495						2			844	99.530	2	844	-0.035	0
SON2H	15 Jun 2022	99.490						2			357	99.525	1	357	-0.035	0
SON2M	21 Sep 2022	99.490						7			507	99.520		507	-0.030	0
SON2U	21 Dec 2022	99.490									55	99.520		55	-0.030	0
SON2Z	15 Mar 2023	99.495									42	99.520		42	-0.025	0
SON3H	21 Jun 2023	99.485									15	99.515		15	-0.030	0
SON3M	20 Sep 2023	99.480									26	99.510		26	-0.030	0
SON3U	20 Dec 2023	99.475									2	99.495		2	-0.020	0
SON3Z	20 Mar 2024	99.470									0	99.495		0	-0.025	0
SON4H	19 Jun 2024	99.460									11	99.480		11	-0.020	0
SON4M	18 Sep 2024	99.445									0	99.465		0	-0.020	0
SON4U	18 Dec 2024	99.435									1	99.450		1	-0.015	0
SON4Z	19 Mar 2025	99.420									0	99.425		0	-0.005	0
SON5H	18 Jun 2025	99.405									0	99.415		0	-0.010	0
SON5M	17 Sep 2025	99.380									0	99.395		0	-0.015	0
<b>Total</b>								<b>4,306</b>			<b>64,009</b>		<b>5,479</b>	<b>64,335</b>		<b>-326</b>

11/09/2019

## 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	99.290									50	99.295		50	-0.005	0
OSN9U	16 Oct 2019	99.300									2	99.295		2	0.005	0
OSN9V	20 Nov 2019	99.305									306	99.305		306	0.000	0
OSN9X	18 Dec 2019	99.320									75	99.325		75	-0.005	0
OSN9Z	15 Jan 2020	99.335									0	99.340		0	-0.005	0
OSN0F	19 Feb 2020	99.355									1	99.380		1	-0.025	0
OSN0G	18 Mar 2020	99.360									0	99.410		0	-0.050	0
OSN0H	15 Apr 2020	99.395									0	99.415		0	-0.020	0
OSN0J	20 May 2020	99.410									0	99.445		0	-0.035	0
OSN0K	17 Jun 2020	99.435									0	99.465		0	-0.030	0
OSN0M	15 Jul 2020	99.435									0	99.480		0	-0.045	0
OSN0N	19 Aug 2020	99.445									0	99.480		0	-0.035	0
OSN0Q	16 Sep 2020	99.450									0	99.480		0	-0.030	0
<b>Total</b>											<b>434</b>			<b>434</b>		<b>0</b>

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

This report is for information only. London Stock Exchange Group has made reasonable efforts to ensure that the information contained in this report is correct at the time of printing, but shall not be liable for any decisions made in reliance on it. It does not constitute investment advice, nor is it intended to constitute an invitation or inducement to engage in any investment activity.

11/09/2019

---

## Strategy Instruments

### Three Month Sterling Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	STL_FC_A5R6A0	17/06/2020	51
Calendar Spread	STL+0M-0Z	17/06/2020	75
Calendar Spread	STL+1H-1M	17/03/2021	51
Calendar Spread	STL+0H-0M	18/03/2020	25
Calendar Spread	STL+9U-9Z	18/09/2019	15
Calendar Spread	STL+1U-1Z	15/09/2021	10
Condor	STL_FC_A5RQA0	18/03/2020	100

11/09/2019

### Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFR080	17/03/2021	222
Butterfly	SON_FC_AFRW70	18/03/2020	120
Butterfly	SON_FC_AFRZ70	16/12/2020	50
Calendar Spread	SON+9Z-0H	18/03/2020	207
Calendar Spread	SON+0Z-1H	17/03/2021	157
Calendar Spread	SON+0M-0U	16/09/2020	110
Calendar Spread	SON+0H-0M	17/06/2020	108
Calendar Spread	SON+0U-0Z	16/12/2020	86
Calendar Spread	SON+1H-1M	16/06/2021	46
Calendar Spread	SON+1M-1U	15/09/2021	5
Calendar Spread	SON+1U-1Z	15/12/2021	2
Calendar Spread	SON+2H-2M	15/06/2022	2



11/09/2019

**Three Month Euribor Future Strategy**

Strategy Type	Instrument	Expiration Date	Quantity Traded
Calendar Spread	EUI+1H-1M	15/03/2021	1,476
Calendar Spread	EUI+9Z-0H	16/12/2019	952
Calendar Spread	EUI+1U-1Z	13/09/2021	152
Calendar Spread	EUI+9Z-0M	16/12/2019	77
Calendar Spread	EUI+0H-1H	16/03/2020	42
Calendar Spread	EUI+0M-0Z	15/06/2020	10
Calendar Spread	EUI+1M-1U	14/06/2021	10
Calendar Spread	EUI+9U-9Z	16/09/2019	6

**Inter Commodity Spread Futures**

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_0H	18/03/2020	458
Inter Commodity Spread	SON-STL_9U	18/09/2019	151
Inter Commodity Spread	SON-STL_9Z	18/12/2019	94
Inter Commodity Spread	SON-STL_0U	16/09/2020	93
Inter Commodity Spread	SON-STL_0Z	16/12/2020	78
Inter Commodity Spread	SON-STL_0M	17/06/2020	48
Inter Commodity Spread	SON-STL_1H	17/03/2021	25
Inter Commodity Spread	SON-STL_2M	15/06/2022	5

This report is for information only. London Stock Exchange Group has made reasonable efforts to ensure that the information contained in this report is correct at the time of printing, but shall not be liable for any decisions made in reliance on it. It does not constitute investment advice, nor is it intended to constitute an invitation or inducement to engage in any investment activity.