

12/09/2019

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	11,204		1,719	12,923	643,716	652,172	27,115	-8,456	-14,192
One Month SONIA Future					434	434		0	
Three Month Euribor Future	4,651		1,719	6,370	308,543	310,755	11,432	-2,212	-5,062
Three Month SONIA Future	3,876			3,876	63,881	64,009	4,306	-128	-430
Three Month Sterling Future	2,677			2,677	270,858	276,974	11,377	-6,116	-8,700
Total	11,204		1,719	12,923	643,716	652,172	27,115	-8,456	-14,192

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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	112.263									0	112.478		0	-0.215	0
SCH0H	6 Mar 2020	112.780									0	112.958		0	-0.178	0
SCH0M	8 Jun 2020	112.985									0	113.143		0	-0.158	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	173.955									0	174.225		0	-0.270	0
BND0H	6 Mar 2020	176.275									0	176.375		0	-0.100	0
BND0M	8 Jun 2020	174.990									0	174.990		0	0.000	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	135.585									0	136.005		0	-0.420	0
BBL0H	6 Mar 2020	135.675									0	136.005		0	-0.330	0
BBL0M	8 Jun 2020	136.025									0	136.295		0	-0.270	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	133.490									0	133.475		0	0.015	0
GLT9Z	27 Dec 2019	132.515									0	132.495		0	0.020	0
GLT0H	27 Mar 2020	133.290									0	133.250		0	0.040	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	100.415		100.455	100.460	100.460	100.455	1,010			29,627	100.460	1,078	30,184	-0.045	-557
EUI9V	14 Oct 2019	100.435									0	100.500		0	-0.065	0
EUI9X	18 Nov 2019	100.440									0	100.520		0	-0.080	0
EUI9Z	16 Dec 2019	100.465		100.535	100.460	100.535	100.460	482			76,934	100.540	2,546	77,040	-0.075	-106
EUI0F	13 Jan 2020	100.520									0	100.550		0	-0.030	0
EUI0G	17 Feb 2020	100.565									0	100.570		0	-0.005	0
EUI0H	16 Mar 2020	100.500		100.575	100.510	100.585	100.510	1,106			42,521	100.575	2,616	43,354	-0.075	-833
EUI0M	15 Jun 2020	100.530		100.615	100.530	100.615	100.530	431			32,691	100.605	456	32,681	-0.075	10
EUI0U	14 Sep 2020	100.550		100.615	100.535	100.630	100.535	507			30,668	100.615	877	30,955	-0.065	-287
EUI0Z	14 Dec 2020	100.555		100.630	100.635	100.635	100.630	491			20,893	100.625	30	20,883	-0.070	10
EUI1H	15 Mar 2021	100.545		100.620	100.625	100.625	100.620	1,108	896		16,207	100.615	1,799	16,499	-0.070	-292
EUI1M	14 Jun 2021	100.540		100.550	100.550	100.550	100.550	1			19,186	100.600	1,676	19,166	-0.060	20
EUI1U	13 Sep 2021	100.530		100.530	100.530	100.530	100.530	1			11,650	100.595	187	11,827	-0.065	-177
EUI1Z	13 Dec 2021	100.530						823	823		11,726	100.585	167	11,726	-0.055	0
EUI2H	14 Mar 2022	100.515									7,684	100.565		7,684	-0.050	0
EUI2M	13 Jun 2022	100.500		100.555	100.580	100.580	100.555	185			3,988	100.545		3,988	-0.045	0
EUI2U	19 Sep 2022	100.480						150			1,661	100.525		1,661	-0.045	0
EUI2Z	19 Dec 2022	100.465						75			2,380	100.510		2,380	-0.045	0
EUI3H	13 Mar 2023	100.450									355	100.480		355	-0.030	0
EUI3M	19 Jun 2023	100.430									320	100.455		320	-0.025	0
EUI3U	18 Sep 2023	100.415									16	100.430		16	-0.015	0
EUI3Z	18 Dec 2023	100.400									31	100.395		31	0.005	0
EUI4H	18 Mar 2024	100.365									0	100.350		0	0.015	0
EUI4M	17 Jun 2024	100.320									0	100.315		0	0.005	0
EUI4U	16 Sep 2024	100.275									0	100.275		0	0.000	0
EUI4Z	16 Dec 2024	100.240									5	100.235		5	0.005	0
EUI5H	17 Mar 2025	100.195									0	100.195		0	0.000	0
EUI5M	16 Jun 2025	100.155									0	100.160		0	-0.005	0
Total								6,370	1,719		308,543		11,432	310,755		-2,212

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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	99.215		99.215	99.215	99.215	99.215	67			65,168	99.215	194	65,251	0.000	-83
STL9V	16 Oct 2019	99.210									0	99.285		0	-0.075	0
STL9X	20 Nov 2019	99.195									0	99.250		0	-0.055	0
STL9Z	18 Dec 2019	99.190		99.205	99.180	99.205	99.175	809			29,832	99.205	267	29,832	-0.015	0
STL0H	18 Mar 2020	99.260		99.270	99.240	99.270	99.235	292			28,459	99.275	609	28,450	-0.015	9
STL0M	17 Jun 2020	99.295						347			17,229	99.300	328	17,168	-0.005	61
STL0U	16 Sep 2020	99.305		99.295	99.265	99.330	99.265	323			44,740	99.315	296	44,764	-0.010	-24
STL0Z	16 Dec 2020	99.290		99.280	99.290	99.315	99.280	319			19,766	99.295	325	19,933	-0.005	-167
STL1H	17 Mar 2021	99.320		99.290	99.320	99.350	99.290	240			35,257	99.325	276	35,047	-0.005	210
STL1M	16 Jun 2021	99.325		99.320	99.340	99.340	99.290	172			3,344	99.325	94	3,252	0.000	92
STL1U	15 Sep 2021	99.325		99.305	99.305	99.305	99.305	94			4,286	99.330	8,959	10,507	-0.005	-6,221
STL1Z	15 Dec 2021	99.320		99.295	99.295	99.295	99.295	3			6,795	99.325	15	6,795	-0.005	0
STL2H	16 Mar 2022	99.325		99.305	99.300	99.305	99.300	11			3,034	99.320	7	3,034	0.005	0
STL2M	15 Jun 2022	99.320									4,085	99.320	7	4,078	0.000	7
STL2U	21 Sep 2022	99.315									5,351	99.325		5,351	-0.010	0
STL2Z	21 Dec 2022	99.305									3,238	99.320		3,238	-0.015	0
STL3H	15 Mar 2023	99.310									87	99.325		87	-0.015	0
STL3M	21 Jun 2023	99.305									79	99.320		79	-0.015	0
STL3U	20 Sep 2023	99.300									32	99.310		32	-0.010	0
STL3Z	20 Dec 2023	99.285									39	99.295		39	-0.010	0
STL4H	20 Mar 2024	99.280									26	99.290		26	-0.010	0
STL4M	19 Jun 2024	99.270									10	99.280		10	-0.010	0
STL4U	18 Sep 2024	99.255									1	99.270		1	-0.015	0
STL4Z	18 Dec 2024	99.235									0	99.250		0	-0.015	0
STL5H	19 Mar 2025	99.225									0	99.235		0	-0.010	0
STL5M	18 Jun 2025	99.200									0	99.220		0	-0.020	0
Total								2,677			270,858		11,377	276,974		-6,116

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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	99.295		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	5			15,896	99.300	221	15,896	0.000	0
SON9V	15 Jan 2020	99.315									0	99.320		0	-0.005	0
SON9X	19 Feb 2020	99.335									0	99.345		0	-0.010	0
SON9Z	18 Mar 2020	99.350		99.360	99.335	99.360	99.335	671			10,470	99.365	436	10,470	-0.015	0
SON0H	17 Jun 2020	99.405		99.415	99.395	99.415	99.390	476			5,044	99.415	1,184	5,025	-0.010	19
SON0M	16 Sep 2020	99.430		99.440	99.395	99.445	99.395	657			2,381	99.445	422	2,356	-0.015	25
SON0U	16 Dec 2020	99.455		99.460	99.410	99.485	99.410	873			5,152	99.470	343	5,232	-0.015	-80
SON0Z	17 Mar 2021	99.465		99.455	99.450	99.490	99.450	788			2,382	99.470	643	2,552	-0.005	-170
SON1H	16 Jun 2021	99.470						301			1,474	99.475	761	1,343	-0.005	131
SON1M	15 Sep 2021	99.475		99.470	99.460	99.495	99.460	45			1,523	99.475	278	1,569	0.000	-46
SON1U	15 Dec 2021	99.475						60			360	99.480	7	360	-0.005	0
SON1Z	16 Mar 2022	99.490									844	99.495	2	844	-0.005	0
SON2H	15 Jun 2022	99.485									355	99.490	2	357	-0.005	-2
SON2M	21 Sep 2022	99.485									502	99.490	7	507	-0.005	-5
SON2U	21 Dec 2022	99.480									55	99.490		55	-0.010	0
SON2Z	15 Mar 2023	99.485									42	99.495		42	-0.010	0
SON3H	21 Jun 2023	99.475									15	99.485		15	-0.010	0
SON3M	20 Sep 2023	99.470									26	99.480		26	-0.010	0
SON3U	20 Dec 2023	99.460									2	99.475		2	-0.015	0
SON3Z	20 Mar 2024	99.455									0	99.470		0	-0.015	0
SON4H	19 Jun 2024	99.450									11	99.460		11	-0.010	0
SON4M	18 Sep 2024	99.435									0	99.445		0	-0.010	0
SON4U	18 Dec 2024	99.415									1	99.435		1	-0.020	0
SON4Z	19 Mar 2025	99.405									0	99.420		0	-0.015	0
SON5H	18 Jun 2025	99.385									0	99.405		0	-0.020	0
SON5M	17 Sep 2025	99.360									0	99.380		0	-0.020	0
Total								3,876			63,881		4,306	64,009		-128

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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	99.290									50	99.290		50	0.000	0
OSN9U	16 Oct 2019	99.295									2	99.300		2	-0.005	0
OSN9V	20 Nov 2019	99.300									306	99.305		306	-0.005	0
OSN9X	18 Dec 2019	99.315									75	99.320		75	-0.005	0
OSN9Z	15 Jan 2020	99.330									0	99.335		0	-0.005	0
OSN0F	19 Feb 2020	99.350									1	99.355		1	-0.005	0
OSN0G	18 Mar 2020	99.360									0	99.360		0	0.000	0
OSN0H	15 Apr 2020	99.380									0	99.395		0	-0.015	0
OSN0J	20 May 2020	99.400									0	99.410		0	-0.010	0
OSN0K	17 Jun 2020	99.420									0	99.435		0	-0.015	0
OSN0M	15 Jul 2020	99.425									0	99.435		0	-0.010	0
OSN0N	19 Aug 2020	99.430									0	99.445		0	-0.015	0
OSN0Q	16 Sep 2020	99.435									0	99.450		0	-0.015	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_A5R6A0	17/06/2020	96
Butterfly	STL_FC_A5R5A0	18/03/2020	84
Butterfly	STL_FC_A5R3A0	18/09/2019	62
Butterfly	STL_FC_A5R4A0	18/12/2019	10
Calendar Spread	STL+1H-1M	17/03/2021	2

Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFRZ70	16/12/2020	295
Butterfly	SON_FC_AFRY70	16/09/2020	131
Butterfly	SON_FC_AFRX70	17/06/2020	130
Calendar Spread	SON+9Z-0H	18/03/2020	133
Calendar Spread	SON+0M-0U	16/09/2020	114
Calendar Spread	SON+0H-0M	17/06/2020	70
Calendar Spread	SON+0U-0Z	16/12/2020	29
Calendar Spread	SON+1H-1M	16/06/2021	6
Calendar Spread	SON+0Z-1H	17/03/2021	3
Calendar Spread	SON+9U-9Z	18/12/2019	2

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Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	EUI_FC_A4R3Q0	13/06/2022	75
Calendar Spread	EUI+9Z-0H	16/12/2019	161
Calendar Spread	EUI+0Z-1H	14/12/2020	107

Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_9Z	18/12/2019	506
Inter Commodity Spread	SON-STL_0M	17/06/2020	73
Inter Commodity Spread	SON-STL_0H	18/03/2020	64
Inter Commodity Spread	SON-STL_1U	15/09/2021	60
Inter Commodity Spread	SON-STL_0U	16/09/2020	36
Inter Commodity Spread	SON-STL_0Z	16/12/2020	33
Inter Commodity Spread	SON-STL_1M	16/06/2021	29

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