

17/09/2019

## 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>20,798</b>		<b>28,172</b>	<b>48,970</b>	<b>604,734</b>	<b>607,375</b>	<b>75,435</b>	<b>-2,641</b>	<b>-26,465</b>
One Month SONIA Future	2			2	434	434		0	2
Three Month Euribor Future	9,927		20,000	29,927	269,747	272,233	25,898	-2,486	4,029
Three Month SONIA Future	4,821			4,821	62,322	64,061	9,214	-1,739	-4,393
Three Month Sterling Future	6,048		8,172	14,220	272,231	270,647	40,323	1,584	-26,103
<b>Total</b>	<b>20,798</b>		<b>28,172</b>	<b>48,970</b>	<b>604,734</b>	<b>607,375</b>	<b>75,435</b>	<b>-2,641</b>	<b>-26,465</b>

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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	112.203									0	112.228		0	-0.025	0
SCH0H	6 Mar 2020	112.703									0	112.743		0	-0.040	0
SCH0M	8 Jun 2020	112.893									0	112.928		0	-0.035	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	172.855									0	172.945		0	-0.090	0
BND0H	6 Mar 2020	174.920									0	175.005		0	-0.085	0
BND0M	8 Jun 2020	172.135									0	172.280		0	-0.145	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	135.195									0	135.295		0	-0.100	0
BBL0H	6 Mar 2020	135.190									0	135.280		0	-0.090	0
BBL0M	8 Jun 2020	135.500									0	135.605		0	-0.105	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	132.960									0	132.920		0	0.040	0
GLT9Z	27 Dec 2019	131.985									0	131.945		0	0.040	0
GLT0H	27 Mar 2020	132.510									0	132.620		0	-0.110	0
<b>Total</b>											<b>0</b>			<b>0</b>		<b>0</b>

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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
EUI9V	14 Oct 2019	100.400									0	100.405		0	-0.005	0
EUI9X	18 Nov 2019	100.415									0	100.415		0	0.000	0
EUI9Z	16 Dec 2019	100.430		100.430	100.435	100.440	100.430	9,931	5,000		76,692	100.430	4,945	75,904	0.000	788
EUI0F	13 Jan 2020	100.450									0	100.455		0	-0.005	0
EUI0G	17 Feb 2020	100.470									0	100.470		0	0.000	0
EUI0H	16 Mar 2020	100.480		100.480	100.480	100.485	100.480	547			40,813	100.480	300	41,014	0.000	-201
EUI0M	15 Jun 2020	100.505		100.515	100.505	100.515	100.505	773			28,234	100.510	4,710	32,144	-0.005	-3,910
EUI0U	14 Sep 2020	100.520		100.520	100.520	100.520	100.515	5,666	5,000		30,066	100.515	5,659	30,396	0.005	-330
EUI0Z	14 Dec 2020	100.530		100.525	100.535	100.535	100.525	650			21,227	100.525	1,346	21,044	0.005	183
EUI1H	15 Mar 2021	100.530		100.520	100.530	100.530	100.520	716			14,625	100.520	1,053	14,623	0.010	2
EUI1M	14 Jun 2021	100.520		100.515	100.520	100.525	100.510	6,067	5,000		19,324	100.515	343	19,243	0.005	81
EUI1U	13 Sep 2021	100.510		100.505	100.510	100.510	100.505	5,052	5,000		11,144	100.500	2,013	11,651	0.010	-507
EUI1Z	13 Dec 2021	100.505						111			10,854	100.490	700	10,903	0.015	-49
EUI2H	14 Mar 2022	100.485		100.475	100.475	100.475	100.475	117			7,078	100.475	2,414	7,684	0.010	-606
EUI2M	13 Jun 2022	100.470						70			5,440	100.460	1,492	3,948	0.010	1,492
EUI2U	19 Sep 2022	100.445		100.450	100.440	100.450	100.440	64			2,332	100.440	923	1,761	0.005	571
EUI2Z	19 Dec 2022	100.435									1,191	100.420		1,191	0.015	0
EUI3H	13 Mar 2023	100.405									355	100.395		355	0.010	0
EUI3M	19 Jun 2023	100.380									320	100.365		320	0.015	0
EUI3U	18 Sep 2023	100.360		100.340	100.350	100.350	100.340	163			16	100.340		16	0.020	0
EUI3Z	18 Dec 2023	100.340									31	100.320		31	0.020	0
EUI4H	18 Mar 2024	100.300									0	100.285		0	0.015	0
EUI4M	17 Jun 2024	100.270									0	100.245		0	0.025	0
EUI4U	16 Sep 2024	100.230									0	100.200		0	0.030	0
EUI4Z	16 Dec 2024	100.190									5	100.155		5	0.035	0
EUI5H	17 Mar 2025	100.140									0	100.115		0	0.025	0
EUI5M	16 Jun 2025	100.105									0	100.070		0	0.035	0
EUI5U	15 Sep 2025	100.065									0			0	100.065	0
<b>Total</b>								<b>29,927</b>	<b>20,000</b>		<b>269,747</b>		<b>25,898</b>	<b>272,233</b>		<b>-2,486</b>

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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	172			63,897	99.215	1,320	65,148	0.000	-1,251
STL9V	16 Oct 2019	99.210									0	99.185		0	0.025	0
STL9X	20 Nov 2019	99.185									0	99.165		0	0.020	0
STL9Z	18 Dec 2019	99.195		99.180	99.195	99.195	99.180	802			29,321	99.185	7,238	29,351	0.010	-30
STL0H	18 Mar 2020	99.255		99.240	99.255	99.255	99.240	1,066			28,724	99.240	11,688	28,343	0.015	381
STL0M	17 Jun 2020	99.270		99.250	99.260	99.270	99.250	3,952	3,000		17,536	99.255	1,376	17,094	0.015	442
STL0U	16 Sep 2020	99.280		99.265	99.280	99.280	99.265	2,730	1,678		45,718	99.270	6,981	44,523	0.010	1,195
STL0Z	16 Dec 2020	99.260		99.260	99.260	99.260	99.260	2,729	1,678		17,771	99.250	3,896	19,793	0.010	-2,022
STL1H	17 Mar 2021	99.285		99.270	99.270	99.290	99.270	631			36,670	99.270	5,593	35,288	0.015	1,382
STL1M	16 Jun 2021	99.275		99.270	99.270	99.285	99.270	173			3,452	99.270	229	3,318	0.005	134
STL1U	15 Sep 2021	99.285		99.285	99.285	99.285	99.285	832	816		4,308	99.270		4,308	0.015	0
STL1Z	15 Dec 2021	99.275		99.270	99.275	99.285	99.270	55			6,770	99.265		6,770	0.010	0
STL2H	16 Mar 2022	99.285		99.275	99.285	99.290	99.275	22			3,038	99.270	1	3,039	0.015	-1
STL2M	15 Jun 2022	99.285		99.270	99.270	99.270	99.270	1,005	1,000		5,438	99.265	2,001	4,084	0.020	1,354
STL2U	21 Sep 2022	99.280		99.255	99.255	99.255	99.255	14			5,351	99.260		5,351	0.020	0
STL2Z	21 Dec 2022	99.275		99.250	99.250	99.250	99.250	11			3,963	99.255		3,963	0.020	0
STL3H	15 Mar 2023	99.280						1			87	99.260		87	0.020	0
STL3M	21 Jun 2023	99.280									79	99.255		79	0.025	0
STL3U	20 Sep 2023	99.275		99.255	99.255	99.255	99.255	25			32	99.250		32	0.025	0
STL3Z	20 Dec 2023	99.260									39	99.240		39	0.020	0
STL4H	20 Mar 2024	99.260									26	99.240		26	0.020	0
STL4M	19 Jun 2024	99.250									10	99.230		10	0.020	0
STL4U	18 Sep 2024	99.240									1	99.220		1	0.020	0
STL4Z	18 Dec 2024	99.210									0	99.195		0	0.015	0
STL5H	19 Mar 2025	99.205									0	99.180		0	0.025	0
STL5M	18 Jun 2025	99.180									0	99.160		0	0.020	0
<b>Total</b>								<b>14,220</b>	<b>8,172</b>		<b>272,231</b>		<b>40,323</b>	<b>270,647</b>		<b>1,584</b>

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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	99.305		99.300	99.305	99.305	99.300	65			15,896	99.295	693	15,896	0.010	0
SON9V	15 Jan 2020	99.325									0	99.310		0	0.015	0
SON9X	19 Feb 2020	99.350									0	99.330		0	0.020	0
SON9Z	18 Mar 2020	99.360		99.350	99.360	99.360	99.350	494			9,358	99.340	1,574	10,024	0.020	-666
SON0H	17 Jun 2020	99.400		99.375	99.395	99.395	99.375	1,233			4,721	99.380	992	5,150	0.020	-429
SON0M	16 Sep 2020	99.410		99.400	99.400	99.415	99.400	1,166			2,378	99.400	934	2,335	0.010	43
SON0U	16 Dec 2020	99.430		99.410	99.430	99.430	99.410	999			4,607	99.415	875	4,702	0.015	-95
SON0Z	17 Mar 2021	99.435		99.430	99.425	99.440	99.425	620			2,515	99.425	3,487	3,066	0.010	-551
SON1H	16 Jun 2021	99.440		99.435	99.435	99.435	99.435	194			1,779	99.425	490	1,789	0.015	-10
SON1M	15 Sep 2021	99.435									1,478	99.420	135	1,518	0.015	-40
SON1U	15 Dec 2021	99.435						28			391	99.420	34	382	0.015	9
SON1Z	16 Mar 2022	99.445						22			844	99.440		844	0.005	0
SON2H	15 Jun 2022	99.445									355	99.435		355	0.010	0
SON2M	21 Sep 2022	99.445									502	99.430		502	0.015	0
SON2U	21 Dec 2022	99.445									55	99.430		55	0.015	0
SON2Z	15 Mar 2023	99.450									42	99.430		42	0.020	0
SON3H	21 Jun 2023	99.445									15	99.425		15	0.020	0
SON3M	20 Sep 2023	99.445									26	99.425		26	0.020	0
SON3U	20 Dec 2023	99.440									2	99.420		2	0.020	0
SON3Z	20 Mar 2024	99.435									0	99.415		0	0.020	0
SON4H	19 Jun 2024	99.425									11	99.405		11	0.020	0
SON4M	18 Sep 2024	99.415									0	99.395		0	0.020	0
SON4U	18 Dec 2024	99.400									1	99.380		1	0.020	0
SON4Z	19 Mar 2025	99.390									0	99.375		0	0.015	0
SON5H	18 Jun 2025	99.370									0	99.350		0	0.020	0
SON5M	17 Sep 2025	99.350									0	99.330		0	0.020	0
<b>Total</b>								<b>4,821</b>			<b>62,322</b>		<b>9,214</b>	<b>64,061</b>		<b>-1,739</b>

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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	99.250									50	99.280		50	-0.030	0
OSN9U	16 Oct 2019	99.250									2	99.285		2	-0.035	0
OSN9V	20 Nov 2019	99.230									306	99.300		306	-0.070	0
OSN9X	18 Dec 2019	99.320		99.320	99.320	99.320	99.320	2			75	99.325		75	-0.005	0
OSN9Z	15 Jan 2020	99.280									0	99.330		0	-0.050	0
OSN0F	19 Feb 2020	99.335									1	99.400		1	-0.065	0
OSN0G	18 Mar 2020	99.330									0	99.415		0	-0.085	0
OSN0H	15 Apr 2020	99.385									0	99.365		0	0.020	0
OSN0J	20 May 2020	99.390									0	99.385		0	0.005	0
OSN0K	17 Jun 2020	99.400									0	99.390		0	0.010	0
OSN0M	15 Jul 2020	99.410									0	99.405		0	0.005	0
OSN0N	19 Aug 2020	99.405									0	99.395		0	0.010	0
OSN0Q	16 Sep 2020	99.415									0	99.410		0	0.005	0
<b>Total</b>								<b>2</b>			<b>434</b>			<b>434</b>		<b>0</b>

\* 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	222
Butterfly	STL_FC_A5R7A0	16/09/2020	150
Butterfly	STL_FC_A5R4A0	18/12/2019	100
Butterfly	STL_FC_A5R5A0	18/03/2020	50
Butterfly	STL_FC_A5RVD0	15/06/2022	4
Butterfly	STL_FC_A5R9A0	17/03/2021	2
Butterfly	STL_FC_A5R3G0	21/09/2022	1
Calendar Spread	STL+0U-0Z	16/09/2020	1,686
Calendar Spread	STL+0H-0M	18/03/2020	261
Calendar Spread	STL+0M-0U	17/06/2020	75
Calendar Spread	STL+0Z-1H	16/12/2020	25
Calendar Spread	STL+0H-0U	18/03/2020	21
Calendar Spread	STL+9U-9Z	18/09/2019	17
Calendar Spread	STL+0U-1H	16/09/2020	1

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### Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFRX70	17/06/2020	183
Butterfly	SON_FC_AFRZ70	16/12/2020	100
Butterfly	SON_FC_AFRY70	16/09/2020	68
Butterfly	SON_FC_AFRW70	18/03/2020	1
Calendar Spread	SON+0H-0M	17/06/2020	314
Calendar Spread	SON+0M-0U	16/09/2020	298
Calendar Spread	SON+0U-0Z	16/12/2020	279
Calendar Spread	SON+9Z-0H	18/03/2020	191
Calendar Spread	SON+0Z-1H	17/03/2021	68
Calendar Spread	SON+1U-1Z	15/12/2021	22
Calendar Spread	SON+9U-9Z	18/12/2019	2
Calendar Spread	SON+9U-0M	18/12/2019	1



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**Three Month Euribor Future Strategy**

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	EUI_FC_A4RDM0	13/12/2021	35
Butterfly	EUI_FC_A4RCM0	13/09/2021	27
Calendar Spread	EUI+0M-0Z	15/06/2020	300
Calendar Spread	EUI+1H-1M	15/03/2021	62
Calendar Spread	EUI+0Z-1M	14/12/2020	58
Calendar Spread	EUI+1Z-2M	13/12/2021	22
Calendar Spread	EUI+1H-1U	15/03/2021	21
Calendar Spread	EUI+2M-2U	13/06/2022	13

**Inter Commodity Spread Futures**

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_0H	18/03/2020	353
Inter Commodity Spread	SON-STL_9Z	18/12/2019	258
Inter Commodity Spread	SON-STL_9U	18/09/2019	41
Inter Commodity Spread	SON-STL_1H	17/03/2021	25
Inter Commodity Spread	SON-STL_0M	17/06/2020	14
Inter Commodity Spread	SON-STL_1U	15/09/2021	6
Inter Commodity Spread	SON-STL_0Z	16/12/2020	2

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