

19/09/2019

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	16,097		13,112	29,209	534,909	560,527	32,572	-25,618	-3,363
One Month SONIA Future					386	436		-50	
Three Month Euribor Future	4,692			4,692	285,200	289,867	11,140	-4,667	-6,448
Three Month SONIA Future	6,287			6,287	43,493	62,427	7,377	-18,934	-1,090
Three Month Sterling Future	5,118		13,112	18,230	205,830	207,797	14,055	-1,967	4,175
Total	16,097		13,112	29,209	534,909	560,527	32,572	-25,618	-3,363

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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	112.213									0	112.238		0	-0.025	0
SCH0H	6 Mar 2020	112.705									0	112.740		0	-0.035	0
SCH0M	8 Jun 2020	112.835									0	112.908		0	-0.072	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	173.295									0	173.365		0	-0.070	0
BND0H	6 Mar 2020	175.340									0	175.490		0	-0.150	0
BND0M	8 Jun 2020	172.550									0	172.665		0	-0.115	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	135.215									0	135.295		0	-0.080	0
BBL0H	6 Mar 2020	135.180									0	135.310		0	-0.130	0
BBL0M	8 Jun 2020	135.500									0	135.635		0	-0.135	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	133.560									0	133.420		0	0.140	0
GLT9Z	27 Dec 2019	132.595									0	132.455		0	0.140	0
GLT0H	27 Mar 2020	133.235									0	133.190		0	0.045	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
EUI9V	14 Oct 2019	100.400									0	100.405		0	-0.005	0
EUI9X	18 Nov 2019	100.415									0	100.425		0	-0.010	0
EUI9Z	16 Dec 2019	100.435		100.435	100.435	100.435	100.435	3,523			81,166	100.435	1,940	81,616	0.000	-450
EUI0F	13 Jan 2020	100.450									0	100.460		0	-0.010	0
EUI0G	17 Feb 2020	100.470									0	100.475		0	-0.005	0
EUI0H	16 Mar 2020	100.480									41,493	100.490	650	40,893	-0.010	600
EUI0M	15 Jun 2020	100.505		100.505	100.505	100.505	100.505	182			28,605	100.515	1,683	28,656	-0.010	-51
EUI0U	14 Sep 2020	100.515		100.510	100.515	100.515	100.510	54			34,132	100.530	1,372	34,706	-0.015	-574
EUI0Z	14 Dec 2020	100.525		100.525	100.525	100.525	100.525	168			21,106	100.540	234	21,077	-0.015	29
EUI1H	15 Mar 2021	100.515		100.520	100.515	100.520	100.510	310			14,253	100.535	1,260	14,525	-0.020	-272
EUI1M	14 Jun 2021	100.510		100.510	100.515	100.515	100.510	92			25,142	100.530	427	24,809	-0.020	333
EUI1U	13 Sep 2021	100.505		100.505	100.505	100.505	100.505	239			15,113	100.525	2,688	16,148	-0.020	-1,035
EUI1Z	13 Dec 2021	100.495		100.500	100.500	100.500	100.500	124			9,900	100.515	492	10,743	-0.020	-843
EUI2H	14 Mar 2022	100.485									7,327	100.500	388	7,015	-0.015	312
EUI2M	13 Jun 2022	100.470									3,928	100.485	6	5,344	-0.015	-1,416
EUI2U	19 Sep 2022	100.445									969	100.465		2,269	-0.020	-1,300
EUI2Z	19 Dec 2022	100.435									1,191	100.450		1,191	-0.015	0
EUI3H	13 Mar 2023	100.410									355	100.425		355	-0.015	0
EUI3M	19 Jun 2023	100.390									320	100.400		320	-0.010	0
EUI3U	18 Sep 2023	100.370									164	100.380		164	-0.010	0
EUI3Z	18 Dec 2023	100.350									31	100.360		31	-0.010	0
EUI4H	18 Mar 2024	100.320									0	100.330		0	-0.010	0
EUI4M	17 Jun 2024	100.295									0	100.295		0	0.000	0
EUI4U	16 Sep 2024	100.255									0	100.255		0	0.000	0
EUI4Z	16 Dec 2024	100.220									5	100.210		5	0.010	0
EUI5H	17 Mar 2025	100.175									0	100.170		0	0.005	0
EUI5M	16 Jun 2025	100.140									0	100.130		0	0.010	0
EUI5U	15 Sep 2025	100.105									0	100.080		0	0.025	0
Total								4,692			285,200		11,140	289,867		-4,667

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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
STL9V	16 Oct 2019	99.220									0	99.220		0	0.000	0
STL9X	20 Nov 2019	99.215									0	99.215		0	0.000	0
STL9Z	18 Dec 2019	99.210		99.210	99.210	99.210	99.205	135			29,471	99.215	1,283	29,371	-0.005	100
STL0H	18 Mar 2020	99.280		99.265	99.280	99.280	99.265	713			28,890	99.275	644	28,538	0.005	352
STL0M	17 Jun 2020	99.295		99.280	99.295	99.305	99.280	375			16,151	99.295	612	16,340	0.000	-189
STL0U	16 Sep 2020	99.310		99.290	99.310	99.320	99.290	10,256	10,000		45,902	99.305	1,181	46,090	0.005	-188
STL0Z	16 Dec 2020	99.290		99.265	99.305	99.305	99.265	418			17,088	99.290	685	17,178	0.000	-90
STL1H	17 Mar 2021	99.320		99.320	99.320	99.320	99.320	1,817	412		36,801	99.325	854	36,672	-0.005	129
STL1M	16 Jun 2021	99.325		99.315	99.325	99.350	99.300	965			3,567	99.320	240	3,449	0.005	118
STL1U	15 Sep 2021	99.325		99.295	99.325	99.345	99.295	452			4,262	99.330	82	4,272	-0.005	-10
STL1Z	15 Dec 2021	99.325		99.321	99.300	99.321	99.300	1,388	1,350		6,803	99.325	7	6,803	0.000	0
STL2H	16 Mar 2022	99.335		99.315	99.315	99.315	99.315	1,492	1,350		3,046	99.330	3	3,046	0.005	0
STL2M	15 Jun 2022	99.340						129			6,438	99.325		6,438	0.015	0
STL2U	21 Sep 2022	99.335		99.350	99.335	99.350	99.335	65			4,006	99.325	1,457	5,342	0.010	-1,336
STL2Z	21 Dec 2022	99.330									3,105	99.320	1,432	3,958	0.010	-853
STL3H	15 Mar 2023	99.335									88	99.325		88	0.010	0
STL3M	21 Jun 2023	99.330									79	99.320		79	0.010	0
STL3U	20 Sep 2023	99.325		99.325	99.325	99.325	99.325	25			57	99.315	20	57	0.010	0
STL3Z	20 Dec 2023	99.315									39	99.310		39	0.005	0
STL4H	20 Mar 2024	99.315									26	99.310		26	0.005	0
STL4M	19 Jun 2024	99.305									10	99.300		10	0.005	0
STL4U	18 Sep 2024	99.290									1	99.290		1	0.000	0
STL4Z	18 Dec 2024	99.275									0	99.280		0	-0.005	0
STL5H	19 Mar 2025	99.265									0	99.260		0	0.005	0
STL5M	18 Jun 2025	99.245									0	99.245		0	0.000	0
STL5U	17 Sep 2025	99.230									0			0	99.230	0
Total								18,230	13,112		205,830		8,500	207,797		-1,967

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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
SON9Q	20 Nov 2019	99.295									0	99.295		0	0.000	0
SON9U	18 Dec 2019	99.305		99.305	99.305	99.305	99.305	74			15,727	99.310	208	15,896	-0.005	-169
SON9V	15 Jan 2020	99.330									0	99.330		0	0.000	0
SON9X	19 Feb 2020	99.355									0	99.360		0	-0.005	0
SON9Z	18 Mar 2020	99.370		99.365	99.365	99.365	99.365	11			8,760	99.375	990	9,511	-0.005	-751
SON0H	17 Jun 2020	99.415		99.405	99.420	99.430	99.400	541			3,959	99.415	1,967	4,648	0.000	-689
SON0M	16 Sep 2020	99.435		99.415	99.435	99.450	99.415	622			2,395	99.440	608	2,427	-0.005	-32
SON0U	16 Dec 2020	99.450		99.445	99.460	99.470	99.430	611			4,726	99.460	746	4,685	-0.010	41
SON0Z	17 Mar 2021	99.470						1,288			2,249	99.465	1,219	2,334	0.005	-85
SON1H	16 Jun 2021	99.475		99.465	99.480	99.480	99.465	1,381			1,870	99.475	806	1,879	0.000	-9
SON1M	15 Sep 2021	99.480						1,088			1,498	99.470	554	1,478	0.010	20
SON1U	15 Dec 2021	99.480		99.480	99.480	99.480	99.480	337			455	99.480	279	369	0.000	86
SON1Z	16 Mar 2022	99.500		99.480	99.480	99.480	99.480	26			845	99.495		845	0.005	0
SON2H	15 Jun 2022	99.495		99.475	99.475	99.475	99.475	129			355	99.490		355	0.005	0
SON2M	21 Sep 2022	99.495						129			502	99.490		502	0.005	0
SON2U	21 Dec 2022	99.495						50			55	99.495		55	0.000	0
SON2Z	15 Mar 2023	99.505									42	99.495		42	0.010	0
SON3H	21 Jun 2023	99.495									15	99.490		15	0.005	0
SON3M	20 Sep 2023	99.495									26	99.490		26	0.005	0
SON3U	20 Dec 2023	99.490									2	99.485		2	0.005	0
SON3Z	20 Mar 2024	99.485									0	99.485		0	0.000	0
SON4H	19 Jun 2024	99.480									11	99.470		11	0.010	0
SON4M	18 Sep 2024	99.470									0	99.460		0	0.010	0
SON4U	18 Dec 2024	99.460									1	99.450		1	0.010	0
SON4Z	19 Mar 2025	99.445									0	99.445		0	0.000	0
SON5H	18 Jun 2025	99.420									0	99.420		0	0.000	0
SON5M	17 Sep 2025	99.410									0	99.405		0	0.005	0
SON5U	17 Dec 2025	99.390									0			0	99.390	0
Total								6,287			43,493		7,377	45,081		-1,588

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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
OSN9U	16 Oct 2019	99.290									2	99.300		2	-0.010	0
OSN9V	20 Nov 2019	99.305									306	99.280		306	0.025	0
OSN9X	18 Dec 2019	99.335									77	99.320		77	0.015	0
OSN9Z	15 Jan 2020	99.355									0	99.330		0	0.025	0
OSN0F	19 Feb 2020	99.375									1	99.385		1	-0.010	0
OSN0G	18 Mar 2020	99.385									0	99.380		0	0.005	0
OSN0H	15 Apr 2020	99.400									0	99.435		0	-0.035	0
OSN0J	20 May 2020	99.415									0	99.415		0	0.000	0
OSN0K	17 Jun 2020	99.425									0	99.430		0	-0.005	0
OSN0M	15 Jul 2020	99.430									0	99.435		0	-0.005	0
OSN0N	19 Aug 2020	99.430									0	99.430		0	0.000	0
OSN0Q	16 Sep 2020	99.435									0	99.450		0	-0.015	0
OSN0U	21 Oct 2020	99.445									0			0	99.445	0
Total											386			386		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_A5R5A0	18/03/2020	152
Butterfly	STL_FC_A5R9A0	17/03/2021	101
Butterfly	STL_FC_A5R7A0	16/09/2020	55
Butterfly	STL_FC_A5R8A0	16/12/2020	50
Calendar Spread	STL+1Z-2H	15/12/2021	1,362
Calendar Spread	STL+1H-1M	17/03/2021	75
Calendar Spread	STL+0H-0M	18/03/2020	48
Calendar Spread	STL+1M-1U	16/06/2021	25
Calendar Spread	STL+0U-0Z	16/09/2020	22
Calendar Spread	STL+1H-1U	17/03/2021	21
Calendar Spread	STL+0M-0U	17/06/2020	1

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Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFR080	17/03/2021	185
Butterfly	SON_FC_AFRZ70	16/12/2020	150
Butterfly	SON_FC_AFR180	16/06/2021	100
Butterfly	SON_FC_AFRX70	17/06/2020	100
Calendar Spread	SON+0Z-1H	17/03/2021	362
Calendar Spread	SON+0H-0M	17/06/2020	307
Calendar Spread	SON+0U-0Z	16/12/2020	228
Calendar Spread	SON+1H-1M	16/06/2021	184
Calendar Spread	SON+1M-1U	15/09/2021	111
Calendar Spread	SON+0M-0U	16/09/2020	102
Calendar Spread	SON+1U-1Z	15/12/2021	25

Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Calendar Spread	EUI+0Z-1H	14/12/2020	100
Calendar Spread	EUI+1M-1Z	14/06/2021	15
Calendar Spread	EUI+1H-1M	15/03/2021	3

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Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_1M	16/06/2021	408
Inter Commodity Spread	SON-STL_1H	17/03/2021	213
Inter Commodity Spread	SON-STL_0Z	16/12/2020	212
Inter Commodity Spread	SON-STL_0H	18/03/2020	130
Inter Commodity Spread	SON-STL_2M	15/06/2022	129
Inter Commodity Spread	SON-STL_2H	16/03/2022	127
Inter Commodity Spread	SON-STL_1U	15/09/2021	100
Inter Commodity Spread	SON-STL_2U	21/09/2022	50
Inter Commodity Spread	SON-STL_0U	16/09/2020	25
Inter Commodity Spread	SON-STL_9Z	18/12/2019	9
Inter Commodity Spread	SON-STL_0M	17/06/2020	2

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