

20/09/2019

## 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>6,127</b>		<b>3,403</b>	<b>9,530</b>	<b>532,835</b>	<b>534,909</b>	<b>29,209</b>	<b>-2,074</b>	<b>-19,679</b>
One Month SONIA Future					386	386		0	
Three Month Euribor Future	1,667		1,713	3,380	283,824	285,200	4,692	-1,376	-1,312
Three Month SONIA Future	3,331		872	4,203	44,160	43,493	6,287	667	-2,084
Three Month Sterling Future	1,129		818	1,947	204,465	205,830	18,230	-1,365	-16,283
<b>Total</b>	<b>6,127</b>		<b>3,403</b>	<b>9,530</b>	<b>532,835</b>	<b>534,909</b>	<b>29,209</b>	<b>-2,074</b>	<b>-19,679</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	112.218									0	112.213		0	0.005	0
SCH0H	6 Mar 2020	112.695									0	112.705		0	-0.010	0
SCH0M	8 Jun 2020	112.845									0	112.835		0	0.010	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	173.465									0	173.295		0	0.170	0
BND0H	6 Mar 2020	175.620									0	175.340		0	0.280	0
BND0M	8 Jun 2020	172.970									0	172.550		0	0.420	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	135.235									0	135.215		0	0.020	0
BBL0H	6 Mar 2020	135.220									0	135.180		0	0.040	0
BBL0M	8 Jun 2020	135.560									0	135.500		0	0.060	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	133.620									0	133.560		0	0.060	0
GLT9Z	27 Dec 2019	132.655									0	132.595		0	0.060	0
GLT0H	27 Mar 2020	133.410									0	133.235		0	0.175	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	100.400		0	0.000	0
EUI9X	18 Nov 2019	100.415									0	100.415		0	0.000	0
EUI9Z	16 Dec 2019	100.435		100.435	100.435	100.435	100.435	214	213		79,846	100.435	3,523	81,166	0.000	-1,320
EUI0F	13 Jan 2020	100.450									0	100.450		0	0.000	0
EUI0G	17 Feb 2020	100.465									0	100.470		0	-0.005	0
EUI0H	16 Mar 2020	100.475									41,493	100.480		41,493	-0.005	0
EUI0M	15 Jun 2020	100.500		100.500	100.500	100.500	100.500	259			28,555	100.505	182	28,605	-0.005	-50
EUI0U	14 Sep 2020	100.510		100.510	100.510	100.510	100.510	1,160			34,078	100.515	54	34,132	-0.005	-54
EUI0Z	14 Dec 2020	100.520		100.520	100.520	100.520	100.520	126			21,206	100.525	168	21,106	-0.005	100
EUI1H	15 Mar 2021	100.515									14,320	100.515	310	14,253	0.000	67
EUI1M	14 Jun 2021	100.515						1,500	1,500		25,142	100.510	92	25,142	0.005	0
EUI1U	13 Sep 2021	100.505		100.505	100.505	100.505	100.505	20			14,994	100.505	239	15,113	0.000	-119
EUI1Z	13 Dec 2021	100.500									9,900	100.495	124	9,900	0.005	0
EUI2H	14 Mar 2022	100.485									7,327	100.485		7,327	0.000	0
EUI2M	13 Jun 2022	100.475		100.465	100.465	100.465	100.465	101			3,928	100.470		3,928	0.005	0
EUI2U	19 Sep 2022	100.460									969	100.445		969	0.015	0
EUI2Z	19 Dec 2022	100.445									1,191	100.435		1,191	0.010	0
EUI3H	13 Mar 2023	100.425									355	100.410		355	0.015	0
EUI3M	19 Jun 2023	100.400									320	100.390		320	0.010	0
EUI3U	18 Sep 2023	100.385									164	100.370		164	0.015	0
EUI3Z	18 Dec 2023	100.365									31	100.350		31	0.015	0
EUI4H	18 Mar 2024	100.335									0	100.320		0	0.015	0
EUI4M	17 Jun 2024	100.305									0	100.295		0	0.010	0
EUI4U	16 Sep 2024	100.270									0	100.255		0	0.015	0
EUI4Z	16 Dec 2024	100.235									5	100.220		5	0.015	0
EUI5H	17 Mar 2025	100.195									0	100.175		0	0.020	0
EUI5M	16 Jun 2025	100.155									0	100.140		0	0.015	0
EUI5U	15 Sep 2025	100.120									0	100.105		0	0.015	0
<b>Total</b>								<b>3,380</b>	<b>1,713</b>		<b>283,824</b>		<b>4,692</b>	<b>285,200</b>		<b>-1,376</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
STL9V	16 Oct 2019	99.215									0	99.220		0	-0.005	0
STL9X	20 Nov 2019	99.205									0	99.215		0	-0.010	0
STL9Z	18 Dec 2019	99.205		99.205	99.205	99.205	99.205	46			29,471	99.210	135	29,471	-0.005	0
STL0H	18 Mar 2020	99.270		99.255	99.255	99.260	99.240	130			28,464	99.280	713	28,890	-0.010	-426
STL0M	17 Jun 2020	99.275		99.255	99.270	99.270	99.255	110			16,251	99.295	375	16,151	-0.020	100
STL0U	16 Sep 2020	99.290		99.270	99.290	99.290	99.270	187			45,874	99.310	10,256	45,902	-0.020	-28
STL0Z	16 Dec 2020	99.275		99.255	99.255	99.255	99.245	162			17,027	99.290	418	17,088	-0.015	-61
STL1H	17 Mar 2021	99.305		99.275	99.275	99.275	99.275	75			36,509	99.320	1,817	36,801	-0.015	-292
STL1M	16 Jun 2021	99.310		99.310	99.300	99.310	99.300	51			3,799	99.325	965	3,567	-0.015	232
STL1U	15 Sep 2021	99.300		99.285	99.300	99.310	99.285	239			4,446	99.325	452	4,262	-0.025	184
STL1Z	15 Dec 2021	99.300						13			5,954	99.325	1,388	6,803	-0.025	-849
STL2H	16 Mar 2022	99.315		99.305	99.310	99.315	99.295	84			2,708	99.335	1,492	3,046	-0.020	-338
STL2M	15 Jun 2022	99.315		99.310	99.290	99.310	99.290	850	818		6,538	99.340	129	6,438	-0.025	100
STL2U	21 Sep 2022	99.315									4,019	99.335	65	4,006	-0.020	13
STL2Z	21 Dec 2022	99.305									3,105	99.330		3,105	-0.025	0
STL3H	15 Mar 2023	99.310									88	99.335		88	-0.025	0
STL3M	21 Jun 2023	99.310									79	99.330		79	-0.020	0
STL3U	20 Sep 2023	99.305									57	99.325	25	57	-0.020	0
STL3Z	20 Dec 2023	99.300									39	99.315		39	-0.015	0
STL4H	20 Mar 2024	99.300									26	99.315		26	-0.015	0
STL4M	19 Jun 2024	99.290									10	99.305		10	-0.015	0
STL4U	18 Sep 2024	99.280									1	99.290		1	-0.010	0
STL4Z	18 Dec 2024	99.260									0	99.275		0	-0.015	0
STL5H	19 Mar 2025	99.255									0	99.265		0	-0.010	0
STL5M	18 Jun 2025	99.240									0	99.245		0	-0.005	0
STL5U	17 Sep 2025	99.210									0	99.230		0	-0.020	0
<b>Total</b>								<b>1,947</b>	<b>818</b>		<b>204,465</b>		<b>18,230</b>	<b>205,830</b>		<b>-1,365</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
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	495	436		15,727	99.305	74	15,727	0.000	0
SON9V	15 Jan 2020	99.330									0	99.330		0	0.000	0
SON9X	19 Feb 2020	99.350									0	99.355		0	-0.005	0
SON9Z	18 Mar 2020	99.365		99.355	99.355	99.360	99.355	510	436		8,752	99.370	11	8,760	-0.005	-8
SON0H	17 Jun 2020	99.410		99.395	99.400	99.400	99.385	378			3,965	99.415	541	3,959	-0.005	6
SON0M	16 Sep 2020	99.430		99.405	99.415	99.415	99.390	745			2,546	99.435	622	2,395	-0.005	151
SON0U	16 Dec 2020	99.445		99.420	99.420	99.425	99.405	719			4,795	99.450	611	4,726	-0.005	69
SON0Z	17 Mar 2021	99.450		99.440	99.430	99.440	99.430	645			2,656	99.470	1,288	2,249	-0.020	407
SON1H	16 Jun 2021	99.455		99.430	99.430	99.430	99.430	252			1,934	99.475	1,381	1,870	-0.020	64
SON1M	15 Sep 2021	99.460		99.450	99.450	99.450	99.450	175			1,317	99.480	1,088	1,498	-0.020	-181
SON1U	15 Dec 2021	99.460						260			348	99.480	337	455	-0.020	-107
SON1Z	16 Mar 2022	99.475						13			870	99.500	26	845	-0.025	25
SON2H	15 Jun 2022	99.475						11			472	99.495	129	355	-0.020	117
SON2M	21 Sep 2022	99.475									626	99.495	129	502	-0.020	124
SON2U	21 Dec 2022	99.470									55	99.495	50	55	-0.025	0
SON2Z	15 Mar 2023	99.480									42	99.505		42	-0.025	0
SON3H	21 Jun 2023	99.470									15	99.495		15	-0.025	0
SON3M	20 Sep 2023	99.475									26	99.495		26	-0.020	0
SON3U	20 Dec 2023	99.470									2	99.490		2	-0.020	0
SON3Z	20 Mar 2024	99.470									0	99.485		0	-0.015	0
SON4H	19 Jun 2024	99.465									11	99.480		11	-0.015	0
SON4M	18 Sep 2024	99.455									0	99.470		0	-0.015	0
SON4U	18 Dec 2024	99.440									1	99.460		1	-0.020	0
SON4Z	19 Mar 2025	99.435									0	99.445		0	-0.010	0
SON5H	18 Jun 2025	99.420									0	99.420		0	0.000	0
SON5M	17 Sep 2025	99.400									0	99.410		0	-0.010	0
SON5U	17 Dec 2025	99.370									0	99.390		0	-0.020	0
<b>Total</b>								<b>4,203</b>	<b>872</b>		<b>44,160</b>		<b>6,287</b>	<b>43,493</b>		<b>667</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
OSN9U	16 Oct 2019	99.275									2	99.290		2	-0.015	0
OSN9V	20 Nov 2019	99.275									306	99.305		306	-0.030	0
OSN9X	18 Dec 2019	99.320									77	99.335		77	-0.015	0
OSN9Z	15 Jan 2020	99.340									0	99.355		0	-0.015	0
OSN0F	19 Feb 2020	99.340									1	99.375		1	-0.035	0
OSN0G	18 Mar 2020	99.385									0	99.385		0	0.000	0
OSN0H	15 Apr 2020	99.430									0	99.400		0	0.030	0
OSN0J	20 May 2020	99.405									0	99.415		0	-0.010	0
OSN0K	17 Jun 2020	99.415									0	99.425		0	-0.010	0
OSN0M	15 Jul 2020	99.420									0	99.430		0	-0.010	0
OSN0N	19 Aug 2020	99.420									0	99.430		0	-0.010	0
OSN0Q	16 Sep 2020	99.430									0	99.435		0	-0.005	0
OSN0U	21 Oct 2020	99.435									0	99.445		0	-0.010	0
<b>Total</b>											<b>386</b>			<b>386</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
Calendar Spread	STL+1U-2H	15/09/2021	50
Calendar Spread	STL+1M-1U	16/06/2021	25
Calendar Spread	STL+0U-0Z	16/09/2020	14
Calendar Spread	STL+0M-0U	17/06/2020	9
Calendar Spread	STL+2H-2M	16/03/2022	5

### Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFRY70	16/09/2020	110
Butterfly	SON_FC_AFRZ70	16/12/2020	100
Butterfly	SON_FC_AFRX70	17/06/2020	62
Butterfly	SON_FC_AFR080	17/03/2021	1
Calendar Spread	SON+9U-9Z	18/12/2019	436
Calendar Spread	SON+0H-0M	17/06/2020	229
Calendar Spread	SON+0M-0U	16/09/2020	198
Calendar Spread	SON+0Z-1H	17/03/2021	148
Calendar Spread	SON+1M-1U	15/09/2021	144
Calendar Spread	SON+0U-0Z	16/12/2020	129

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### Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_1U	15/09/2021	116
Inter Commodity Spread	SON-STL_0H	18/03/2020	81
Inter Commodity Spread	SON-STL_0M	17/06/2020	66
Inter Commodity Spread	SON-STL_0Z	16/12/2020	58
Inter Commodity Spread	SON-STL_1M	16/06/2021	25
Inter Commodity Spread	SON-STL_1Z	15/12/2021	13
Inter Commodity Spread	SON-STL_2H	16/03/2022	11
Inter Commodity Spread	SON-STL_0U	16/09/2020	5

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