

23/09/2019

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	11,590		5,500	17,090	530,666	532,835	9,530	-2,169	7,560
One Month SONIA Future					386	386		0	
Three Month Euribor Future	4,326			4,326	282,150	283,824	3,380	-1,674	946
Three Month SONIA Future	5,377			5,377	43,741	44,160	4,203	-419	1,174
Three Month Sterling Future	1,887		5,500	7,387	204,389	204,465	1,947	-76	5,440
Total	11,590		5,500	17,090	530,666	532,835	9,530	-2,169	7,560

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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	112.258									0	112.218		0	0.040	0
SCH0H	6 Mar 2020	112.758									0	112.695		0	0.063	0
SCH0M	8 Jun 2020	112.900									0	112.845		0	0.055	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	174.535									0	173.465		0	1.070	0
BND0H	6 Mar 2020	176.825									0	175.620		0	1.205	0
BND0M	8 Jun 2020	173.520									0	172.970		0	0.550	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	135.525									0	135.235		0	0.290	0
BBL0H	6 Mar 2020	135.545									0	135.220		0	0.325	0
BBL0M	8 Jun 2020	135.915									0	135.560		0	0.355	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	134.665									0	133.620		0	1.045	0
GLT9Z	27 Dec 2019	133.705									0	132.655		0	1.050	0
GLT0H	27 Mar 2020	134.525									0	133.410		0	1.115	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	100.410									0	100.400		0	0.010	0
EUI9X	18 Nov 2019	100.420									0	100.415		0	0.005	0
EUI9Z	16 Dec 2019	100.445		100.440	100.445	100.445	100.440	2,081			79,847	100.435	214	79,846	0.010	1
EUI0F	13 Jan 2020	100.460									0	100.450		0	0.010	0
EUI0G	17 Feb 2020	100.475									0	100.465		0	0.010	0
EUI0H	16 Mar 2020	100.490		100.485	100.495	100.495	100.485	1,238			41,493	100.475		41,493	0.015	0
EUI0M	15 Jun 2020	100.520		100.520	100.520	100.520	100.520	318			28,481	100.500	259	28,555	0.020	-74
EUI0U	14 Sep 2020	100.535		100.525	100.525	100.525	100.525	189			34,078	100.510	1,160	34,078	0.025	0
EUI0Z	14 Dec 2020	100.550		100.540	100.535	100.545	100.535	500			21,206	100.520	126	21,206	0.030	0
EUI1H	15 Mar 2021	100.550									14,320	100.515		14,320	0.035	0
EUI1M	14 Jun 2021	100.550									23,642	100.515	1,500	25,142	0.035	-1,500
EUI1U	13 Sep 2021	100.545									14,994	100.505	20	14,994	0.040	0
EUI1Z	13 Dec 2021	100.540									9,900	100.500		9,900	0.040	0
EUI2H	14 Mar 2022	100.530									7,327	100.485		7,327	0.045	0
EUI2M	13 Jun 2022	100.520									3,827	100.475	101	3,928	0.045	-101
EUI2U	19 Sep 2022	100.505									969	100.460		969	0.045	0
EUI2Z	19 Dec 2022	100.500									1,191	100.445		1,191	0.055	0
EUI3H	13 Mar 2023	100.480									355	100.425		355	0.055	0
EUI3M	19 Jun 2023	100.465									320	100.400		320	0.065	0
EUI3U	18 Sep 2023	100.445									164	100.385		164	0.060	0
EUI3Z	18 Dec 2023	100.435									31	100.365		31	0.070	0
EUI4H	18 Mar 2024	100.410									0	100.335		0	0.075	0
EUI4M	17 Jun 2024	100.380									0	100.305		0	0.075	0
EUI4U	16 Sep 2024	100.350									0	100.270		0	0.080	0
EUI4Z	16 Dec 2024	100.315									5	100.235		5	0.080	0
EUI5H	17 Mar 2025	100.275									0	100.195		0	0.080	0
EUI5M	16 Jun 2025	100.240									0	100.155		0	0.085	0
EUI5U	15 Sep 2025	100.210									0	100.120		0	0.090	0
Total								4,326			282,150		3,380	283,824		-1,674

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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	99.215		0	0.005	0
STL9X	20 Nov 2019	99.205									0	99.205		0	0.000	0
STL9Z	18 Dec 2019	99.220		99.215	99.215	99.215	99.215	181			29,471	99.205	46	29,471	0.015	0
STL0H	18 Mar 2020	99.285		99.260	99.280	99.280	99.260	5,832	5,500		28,486	99.270	130	28,464	0.015	22
STL0M	17 Jun 2020	99.305		99.275	99.300	99.300	99.275	694			16,241	99.275	110	16,251	0.030	-10
STL0U	16 Sep 2020	99.335						314			45,725	99.290	187	45,874	0.045	-149
STL0Z	16 Dec 2020	99.330						200			17,021	99.275	162	17,027	0.055	-6
STL1H	17 Mar 2021	99.365		99.365	99.365	99.365	99.365	68			36,509	99.305	75	36,509	0.060	0
STL1M	16 Jun 2021	99.370		99.345	99.345	99.345	99.345	26			3,796	99.310	51	3,799	0.060	-3
STL1U	15 Sep 2021	99.375		99.295	99.370	99.375	99.295	34			4,522	99.300	239	4,446	0.075	76
STL1Z	15 Dec 2021	99.370									5,941	99.300	13	5,954	0.070	-13
STL2H	16 Mar 2022	99.380		99.305	99.375	99.375	99.305	19			2,713	99.315	84	2,708	0.065	5
STL2M	15 Jun 2022	99.385						19			6,540	99.315	850	6,538	0.070	2
STL2U	21 Sep 2022	99.380									4,019	99.315		4,019	0.065	0
STL2Z	21 Dec 2022	99.380									3,105	99.305		3,105	0.075	0
STL3H	15 Mar 2023	99.385									88	99.310		88	0.075	0
STL3M	21 Jun 2023	99.390									79	99.310		79	0.080	0
STL3U	20 Sep 2023	99.390									57	99.305		57	0.085	0
STL3Z	20 Dec 2023	99.380									39	99.300		39	0.080	0
STL4H	20 Mar 2024	99.380									26	99.300		26	0.080	0
STL4M	19 Jun 2024	99.375									10	99.290		10	0.085	0
STL4U	18 Sep 2024	99.365									1	99.280		1	0.085	0
STL4Z	18 Dec 2024	99.355									0	99.260		0	0.095	0
STL5H	19 Mar 2025	99.340									0	99.255		0	0.085	0
STL5M	18 Jun 2025	99.315									0	99.240		0	0.075	0
STL5U	17 Sep 2025	99.305									0	99.210		0	0.095	0
Total								7,387	5,500		204,389		1,947	204,465		-76

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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	26			16,022	99.305	495	15,727	0.000	295
SON9V	15 Jan 2020	99.330									0	99.330		0	0.000	0
SON9X	19 Feb 2020	99.355									0	99.350		0	0.005	0
SON9Z	18 Mar 2020	99.370		99.360	99.370	99.370	99.360	64			8,260	99.365	510	8,752	0.005	-492
SON0H	17 Jun 2020	99.420		99.415	99.410	99.415	99.410	326			3,937	99.410	378	3,965	0.010	-28
SON0M	16 Sep 2020	99.440		99.420	99.445	99.445	99.420	1,176			2,614	99.430	745	2,546	0.010	68
SON0U	16 Dec 2020	99.480		99.440	99.475	99.475	99.440	1,421			4,790	99.445	719	4,795	0.035	-5
SON0Z	17 Mar 2021	99.505		99.500	99.500	99.500	99.500	1,409			2,447	99.450	645	2,656	0.055	-209
SON1H	16 Jun 2021	99.520		99.515	99.515	99.515	99.515	771			1,822	99.455	252	1,934	0.065	-112
SON1M	15 Sep 2021	99.525		99.520	99.520	99.520	99.520	165			1,297	99.460	175	1,317	0.065	-20
SON1U	15 Dec 2021	99.530									443	99.460	260	348	0.070	95
SON1Z	16 Mar 2022	99.545									870	99.475	13	870	0.070	0
SON2H	15 Jun 2022	99.540									461	99.475	11	472	0.065	-11
SON2M	21 Sep 2022	99.540						19			626	99.475		626	0.065	0
SON2U	21 Dec 2022	99.540									55	99.470		55	0.070	0
SON2Z	15 Mar 2023	99.545									42	99.480		42	0.065	0
SON3H	21 Jun 2023	99.540									15	99.470		15	0.070	0
SON3M	20 Sep 2023	99.550									26	99.475		26	0.075	0
SON3U	20 Dec 2023	99.550									2	99.470		2	0.080	0
SON3Z	20 Mar 2024	99.550									0	99.470		0	0.080	0
SON4H	19 Jun 2024	99.550									11	99.465		11	0.085	0
SON4M	18 Sep 2024	99.540									0	99.455		0	0.085	0
SON4U	18 Dec 2024	99.530									1	99.440		1	0.090	0
SON4Z	19 Mar 2025	99.525									0	99.435		0	0.090	0
SON5H	18 Jun 2025	99.500									0	99.420		0	0.080	0
SON5M	17 Sep 2025	99.485									0	99.400		0	0.085	0
SON5U	17 Dec 2025	99.465									0	99.370		0	0.095	0
Total								5,377			43,741		4,203	44,160		-419

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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	99.280									2	99.275		2	0.005	0
OSN9V	20 Nov 2019	99.290									306	99.275		306	0.015	0
OSN9X	18 Dec 2019	99.315									77	99.320		77	-0.005	0
OSN9Z	15 Jan 2020	99.335									0	99.340		0	-0.005	0
OSN0F	19 Feb 2020	99.355									1	99.340		1	0.015	0
OSN0G	18 Mar 2020	99.375									0	99.385		0	-0.010	0
OSN0H	15 Apr 2020	99.400									0	99.430		0	-0.030	0
OSN0J	20 May 2020	99.430									0	99.405		0	0.025	0
OSN0K	17 Jun 2020	99.440									0	99.415		0	0.025	0
OSN0M	15 Jul 2020	99.445									0	99.420		0	0.025	0
OSN0N	19 Aug 2020	99.450									0	99.420		0	0.030	0
OSN0Q	16 Sep 2020	99.460									0	99.430		0	0.030	0
OSN0U	21 Oct 2020	99.470									0	99.435		0	0.035	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	212
Calendar Spread	STL+0U-0Z	16/09/2020	25
Calendar Spread	STL+1H-1M	17/03/2021	25
Calendar Spread	STL+0H-0M	18/03/2020	15
Calendar Spread	STL+0M-0U	17/06/2020	1
Condor	STL_FC_A5RQA0	18/03/2020	50

Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFRZ70	16/12/2020	279
Butterfly	SON_FC_AFRX70	17/06/2020	220
Butterfly	SON_FC_AFRY70	16/09/2020	189
Butterfly	SON_FC_AFR080	17/03/2021	164
Calendar Spread	SON+0M-0U	16/09/2020	277
Calendar Spread	SON+0U-0Z	16/12/2020	227
Calendar Spread	SON+0Z-1H	17/03/2021	132
Calendar Spread	SON+0H-0M	17/06/2020	81
Calendar Spread	SON+1H-1M	16/06/2021	1

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Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Calendar Spread	EUI+9Z-0H	16/12/2019	200
Calendar Spread	EUI+0H-0U	16/03/2020	100
Calendar Spread	EUI+0M-0U	15/06/2020	56
Calendar Spread	EUI+9Z-0M	16/12/2019	51

Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_0M	17/06/2020	172
Inter Commodity Spread	SON-STL_0Z	16/12/2020	125
Inter Commodity Spread	SON-STL_9Z	18/12/2019	60
Inter Commodity Spread	SON-STL_0U	16/09/2020	26
Inter Commodity Spread	SON-STL_0H	18/03/2020	23
Inter Commodity Spread	SON-STL_1H	17/03/2021	22
Inter Commodity Spread	SON-STL_2M	15/06/2022	19

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