

24/09/2019

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	15,165			15,165	529,815	530,666	17,090	-851	-1,925
One Month SONIA Future					386	386		0	
Three Month Euribor Future	6,600			6,600	280,664	282,150	4,326	-1,486	2,274
Three Month SONIA Future	3,529			3,529	44,283	43,741	5,377	542	-1,848
Three Month Sterling Future	5,036			5,036	204,482	204,389	7,387	93	-2,351
Total	15,165			15,165	529,815	530,666	17,090	-851	-1,925

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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	112.258		0	0.005	0
SCH0H	6 Mar 2020	112.743									0	112.758		0	-0.015	0
SCH0M	8 Jun 2020	112.893									0	112.900		0	-0.007	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	174.735									0	174.535		0	0.200	0
BND0H	6 Mar 2020	176.965									0	176.825		0	0.140	0
BND0M	8 Jun 2020	173.700									0	173.520		0	0.180	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	135.545									0	135.525		0	0.020	0
BBL0H	6 Mar 2020	135.560									0	135.545		0	0.015	0
BBL0M	8 Jun 2020	135.910									0	135.915		0	-0.005	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	134.730									0	134.665		0	0.065	0
GLT9Z	27 Dec 2019	133.775									0	133.705		0	0.070	0
GLT0H	27 Mar 2020	134.585									0	134.525		0	0.060	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	100.415									0	100.410		0	0.005	0
EUI9X	18 Nov 2019	100.435									0	100.420		0	0.015	0
EUI9Z	16 Dec 2019	100.445		100.445	100.445	100.445	100.445	1,662			79,482	100.445	2,081	79,847	0.000	-365
EUI0F	13 Jan 2020	100.470									0	100.460		0	0.010	0
EUI0G	17 Feb 2020	100.480									0	100.475		0	0.005	0
EUI0H	16 Mar 2020	100.495		100.490	100.495	100.495	100.490	1,071			41,012	100.490	1,238	41,493	0.005	-481
EUI0M	15 Jun 2020	100.525		100.515	100.525	100.525	100.515	964			28,330	100.520	318	28,481	0.005	-151
EUI0U	14 Sep 2020	100.540		100.530	100.540	100.540	100.530	528			33,989	100.535	189	34,078	0.005	-89
EUI0Z	14 Dec 2020	100.555		100.540	100.550	100.550	100.540	583			20,806	100.550	500	21,206	0.005	-400
EUI1H	15 Mar 2021	100.555						18			14,320	100.550		14,320	0.005	0
EUI1M	14 Jun 2021	100.555		100.535	100.535	100.535	100.535	515			23,642	100.550		23,642	0.005	0
EUI1U	13 Sep 2021	100.550		100.530	100.530	100.530	100.530	1,098			14,994	100.545		14,994	0.005	0
EUI1Z	13 Dec 2021	100.550						34			9,900	100.540		9,900	0.010	0
EUI2H	14 Mar 2022	100.540									7,327	100.530		7,327	0.010	0
EUI2M	13 Jun 2022	100.530									3,827	100.520		3,827	0.010	0
EUI2U	19 Sep 2022	100.515									969	100.505		969	0.010	0
EUI2Z	19 Dec 2022	100.510		100.510	100.510	100.510	100.510	127			1,191	100.500		1,191	0.010	0
EUI3H	13 Mar 2023	100.490									355	100.480		355	0.010	0
EUI3M	19 Jun 2023	100.475									320	100.465		320	0.010	0
EUI3U	18 Sep 2023	100.460									164	100.445		164	0.015	0
EUI3Z	18 Dec 2023	100.445									31	100.435		31	0.010	0
EUI4H	18 Mar 2024	100.415									0	100.410		0	0.005	0
EUI4M	17 Jun 2024	100.385									0	100.380		0	0.005	0
EUI4U	16 Sep 2024	100.350									0	100.350		0	0.000	0
EUI4Z	16 Dec 2024	100.320									5	100.315		5	0.005	0
EUI5H	17 Mar 2025	100.280									0	100.275		0	0.005	0
EUI5M	16 Jun 2025	100.245									0	100.240		0	0.005	0
EUI5U	15 Sep 2025	100.215									0	100.210		0	0.005	0
Total								6,600			280,664		4,326	282,150		-1,486

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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	99.225									0	99.220		0	0.005	0
STL9X	20 Nov 2019	99.210									0	99.205		0	0.005	0
STL9Z	18 Dec 2019	99.205		99.210	99.205	99.210	99.200	282			29,492	99.220	181	29,471	-0.015	21
STL0H	18 Mar 2020	99.290		99.280	99.290	99.290	99.273	774			27,975	99.285	5,832	28,486	0.005	-511
STL0M	17 Jun 2020	99.320		99.305	99.325	99.325	99.300	1,536			16,673	99.305	694	16,241	0.015	432
STL0U	16 Sep 2020	99.350		99.320	99.355	99.355	99.320	1,002			45,933	99.335	314	45,725	0.015	208
STL0Z	16 Dec 2020	99.340		99.320	99.340	99.340	99.320	194			16,896	99.330	200	17,021	0.010	-125
STL1H	17 Mar 2021	99.385		99.370	99.355	99.370	99.355	138			36,520	99.365	68	36,509	0.020	11
STL1M	16 Jun 2021	99.395		99.360	99.395	99.395	99.350	576			3,799	99.370	26	3,796	0.025	3
STL1U	15 Sep 2021	99.395		99.375	99.390	99.395	99.350	202			4,547	99.375	34	4,522	0.020	25
STL1Z	15 Dec 2021	99.390		99.360	99.360	99.360	99.360	25			5,941	99.370		5,941	0.020	0
STL2H	16 Mar 2022	99.400		99.380	99.380	99.380	99.380	130			2,723	99.380	19	2,713	0.020	10
STL2M	15 Jun 2022	99.405						26			6,559	99.385	19	6,540	0.020	19
STL2U	21 Sep 2022	99.400		99.385	99.385	99.385	99.385	151			4,019	99.380		4,019	0.020	0
STL2Z	21 Dec 2022	99.395									3,105	99.380		3,105	0.015	0
STL3H	15 Mar 2023	99.405									88	99.385		88	0.020	0
STL3M	21 Jun 2023	99.405									79	99.390		79	0.015	0
STL3U	20 Sep 2023	99.400									57	99.390		57	0.010	0
STL3Z	20 Dec 2023	99.395									39	99.380		39	0.015	0
STL4H	20 Mar 2024	99.395									26	99.380		26	0.015	0
STL4M	19 Jun 2024	99.390									10	99.375		10	0.015	0
STL4U	18 Sep 2024	99.380									1	99.365		1	0.015	0
STL4Z	18 Dec 2024	99.360									0	99.355		0	0.005	0
STL5H	19 Mar 2025	99.350									0	99.340		0	0.010	0
STL5M	18 Jun 2025	99.330									0	99.315		0	0.015	0
STL5U	17 Sep 2025	99.315									0	99.305		0	0.010	0
Total								5,036			204,482		7,387	204,389		93

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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	27			16,022	99.305	26	16,022	0.000	0
SON9V	15 Jan 2020	99.330									0	99.330		0	0.000	0
SON9X	19 Feb 2020	99.345									0	99.355		0	-0.010	0
SON9Z	18 Mar 2020	99.365		99.365	99.365	99.365	99.360	169			8,260	99.370	64	8,260	-0.005	0
SON0H	17 Jun 2020	99.420		99.410	99.425	99.425	99.405	318			3,768	99.420	326	3,937	0.000	-169
SON0M	16 Sep 2020	99.460		99.440	99.460	99.465	99.435	670			2,697	99.440	1,176	2,614	0.020	83
SON0U	16 Dec 2020	99.490		99.480	99.495	99.500	99.465	926			4,888	99.480	1,421	4,790	0.010	98
SON0Z	17 Mar 2021	99.520		99.495	99.500	99.510	99.495	931			2,884	99.505	1,409	2,447	0.015	437
SON1H	16 Jun 2021	99.535		99.515	99.535	99.535	99.505	359			1,906	99.520	771	1,822	0.015	84
SON1M	15 Sep 2021	99.545		99.515	99.525	99.525	99.515	45			1,306	99.525	165	1,297	0.020	9
SON1U	15 Dec 2021	99.550		99.520	99.547	99.547	99.520	30			443	99.530		443	0.020	0
SON1Z	16 Mar 2022	99.565									870	99.545		870	0.020	0
SON2H	15 Jun 2022	99.560						27			461	99.540		461	0.020	0
SON2M	21 Sep 2022	99.560						26			626	99.540	19	626	0.020	0
SON2U	21 Dec 2022	99.565						1			55	99.540		55	0.025	0
SON2Z	15 Mar 2023	99.565									42	99.545		42	0.020	0
SON3H	21 Jun 2023	99.565									15	99.540		15	0.025	0
SON3M	20 Sep 2023	99.570									26	99.550		26	0.020	0
SON3U	20 Dec 2023	99.565									2	99.550		2	0.015	0
SON3Z	20 Mar 2024	99.565									0	99.550		0	0.015	0
SON4H	19 Jun 2024	99.565									11	99.550		11	0.015	0
SON4M	18 Sep 2024	99.550									0	99.540		0	0.010	0
SON4U	18 Dec 2024	99.540									1	99.530		1	0.010	0
SON4Z	19 Mar 2025	99.530									0	99.525		0	0.005	0
SON5H	18 Jun 2025	99.510									0	99.500		0	0.010	0
SON5M	17 Sep 2025	99.495									0	99.485		0	0.010	0
SON5U	17 Dec 2025	99.480									0	99.465		0	0.015	0
Total								3,529			44,283		5,377	43,741		542

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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	99.280		2	0.010	0
OSN9V	20 Nov 2019	99.290									306	99.290		306	0.000	0
OSN9X	18 Dec 2019	99.305									77	99.315		77	-0.010	0
OSN9Z	15 Jan 2020	99.335									0	99.335		0	0.000	0
OSN0F	19 Feb 2020	99.360									1	99.355		1	0.005	0
OSN0G	18 Mar 2020	99.395									0	99.375		0	0.020	0
OSN0H	15 Apr 2020	99.405									0	99.400		0	0.005	0
OSN0J	20 May 2020	99.425									0	99.430		0	-0.005	0
OSN0K	17 Jun 2020	99.445									0	99.440		0	0.005	0
OSN0M	15 Jul 2020	99.445									0	99.445		0	0.000	0
OSN0N	19 Aug 2020	99.455									0	99.450		0	0.005	0
OSN0Q	16 Sep 2020	99.485									0	99.460		0	0.025	0
OSN0U	21 Oct 2020	99.495									0	99.470		0	0.025	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	599
Butterfly	STL_FC_A5R9A0	17/03/2021	100
Butterfly	STL_FC_A5R6A0	17/06/2020	60
Calendar Spread	STL+1M-1U	16/06/2021	25
Calendar Spread	STL+1M-1Z	16/06/2021	25
Calendar Spread	STL+0U-0Z	16/09/2020	1
Condor	STL_FC_A5RQA0	18/03/2020	50

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Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFRZ70	16/12/2020	212
Butterfly	SON_FC_AFRY70	16/09/2020	89
Butterfly	SON_FC_AFRX70	17/06/2020	82
Butterfly	SON_FC_AFR180	16/06/2021	21
Butterfly	SON_FC_AFR080	17/03/2021	1
Calendar Spread	SON+0U-0Z	16/12/2020	235
Calendar Spread	SON+0H-0M	17/06/2020	149
Calendar Spread	SON+0M-0U	16/09/2020	91
Calendar Spread	SON+0Z-1H	17/03/2021	73
Calendar Spread	SON+9Z-0H	18/03/2020	9

Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	EUI_FC_A4R7M0	15/06/2020	101
Butterfly	EUI_FC_A4RBM0	14/06/2021	17
Calendar Spread	EUI+1H-1Z	15/03/2021	17
Calendar Spread	EUI+0Z-1H	14/12/2020	1

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Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_0M	17/06/2020	167
Inter Commodity Spread	SON-STL_0H	18/03/2020	76
Inter Commodity Spread	SON-STL_0Z	16/12/2020	69
Inter Commodity Spread	SON-STL_9Z	18/12/2019	44
Inter Commodity Spread	SON-STL_0U	16/09/2020	36
Inter Commodity Spread	SON-STL_2H	16/03/2022	27
Inter Commodity Spread	SON-STL_2M	15/06/2022	26
Inter Commodity Spread	SON-STL_1H	17/03/2021	16
Inter Commodity Spread	SON-STL_2U	21/09/2022	1

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