

25/09/2019

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	12,514		3,804	16,318	531,839	529,815	15,165	2,024	1,153
One Month SONIA Future					386	386		0	
Three Month Euribor Future	4,180		3,004	7,184	282,523	280,664	6,600	1,859	584
Three Month SONIA Future	4,673		400	5,073	44,102	44,283	3,529	-181	1,544
Three Month Sterling Future	3,661		400	4,061	204,828	204,482	5,036	346	-975
Total	12,514		3,804	16,318	531,839	529,815	15,165	2,024	1,153

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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	112.260									0	112.263		0	-0.002	0
SCH0H	6 Mar 2020	112.755									0	112.743		0	0.013	0
SCH0M	8 Jun 2020	112.878									0	112.893		0	-0.015	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	174.370									0	174.735		0	-0.365	0
BND0H	6 Mar 2020	176.715									0	176.965		0	-0.250	0
BND0M	8 Jun 2020	173.655									0	173.700		0	-0.045	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	135.515									0	135.545		0	-0.030	0
BBL0H	6 Mar 2020	135.515									0	135.560		0	-0.045	0
BBL0M	8 Jun 2020	135.870									0	135.910		0	-0.040	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	134.805									0	134.730		0	0.075	0
GLT9Z	27 Dec 2019	133.530									0	133.775		0	-0.245	0
GLT0H	27 Mar 2020	134.600									0	134.585		0	0.015	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	100.420									0	100.415		0	0.005	0
EUI9X	18 Nov 2019	100.430									0	100.435		0	-0.005	0
EUI9Z	16 Dec 2019	100.455		100.450	100.455	100.455	100.450	1,475			80,744	100.445	1,662	79,482	0.010	1,262
EUI0F	13 Jan 2020	100.475									0	100.470		0	0.005	0
EUI0G	17 Feb 2020	100.490									0	100.480		0	0.010	0
EUI0H	16 Mar 2020	100.500		100.500	100.500	100.500	100.500	276			41,781	100.495	1,071	41,012	0.005	769
EUI0M	15 Jun 2020	100.525		100.525	100.530	100.530	100.525	1,829	1,502		28,430	100.525	964	28,330	0.000	100
EUI0U	14 Sep 2020	100.535		100.540	100.540	100.540	100.540	2,648	1,502		34,187	100.540	528	33,989	-0.005	198
EUI0Z	14 Dec 2020	100.550									21,129	100.555	583	20,806	-0.005	323
EUI1H	15 Mar 2021	100.550		100.555	100.535	100.555	100.535	121			14,338	100.555	18	14,320	-0.005	18
EUI1M	14 Jun 2021	100.550		100.555	100.550	100.555	100.550	221			23,659	100.555	515	23,642	-0.005	17
EUI1U	13 Sep 2021	100.545		100.535	100.535	100.535	100.535	51			14,089	100.550	1,098	14,994	-0.005	-905
EUI1Z	13 Dec 2021	100.540									9,883	100.550	34	9,900	-0.010	-17
EUI2H	14 Mar 2022	100.530		100.540	100.545	100.545	100.540	563			7,327	100.540		7,327	-0.010	0
EUI2M	13 Jun 2022	100.515									3,827	100.530		3,827	-0.015	0
EUI2U	19 Sep 2022	100.500									969	100.515		969	-0.015	0
EUI2Z	19 Dec 2022	100.490									1,285	100.510	127	1,191	-0.020	94
EUI3H	13 Mar 2023	100.475									355	100.490		355	-0.015	0
EUI3M	19 Jun 2023	100.455									320	100.475		320	-0.020	0
EUI3U	18 Sep 2023	100.435									164	100.460		164	-0.025	0
EUI3Z	18 Dec 2023	100.420									31	100.445		31	-0.025	0
EUI4H	18 Mar 2024	100.395									0	100.415		0	-0.020	0
EUI4M	17 Jun 2024	100.365									0	100.385		0	-0.020	0
EUI4U	16 Sep 2024	100.340									0	100.350		0	-0.010	0
EUI4Z	16 Dec 2024	100.305									5	100.320		5	-0.015	0
EUI5H	17 Mar 2025	100.270									0	100.280		0	-0.010	0
EUI5M	16 Jun 2025	100.230									0	100.245		0	-0.015	0
EUI5U	15 Sep 2025	100.195									0	100.215		0	-0.020	0
Total								7,184	3,004		282,523		6,600	280,664		1,859

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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	99.225		0	0.000	0
STL9X	20 Nov 2019	99.210									0	99.210		0	0.000	0
STL9Z	18 Dec 2019	99.210		99.210	99.210	99.210	99.210	34			29,492	99.205	282	29,492	0.005	0
STL0H	18 Mar 2020	99.290		99.295	99.300	99.300	99.295	147			27,943	99.290	774	27,975	0.000	-32
STL0M	17 Jun 2020	99.325		99.325	99.325	99.325	99.325	157			16,727	99.320	1,536	16,673	0.005	54
STL0U	16 Sep 2020	99.360		99.370	99.370	99.375	99.370	212			46,085	99.350	1,002	45,933	0.010	152
STL0Z	16 Dec 2020	99.345		99.345	99.365	99.370	99.315	645			16,825	99.340	194	16,896	0.005	-71
STL1H	17 Mar 2021	99.405		99.415	99.390	99.420	99.385	552			36,499	99.385	138	36,520	0.020	-21
STL1M	16 Jun 2021	99.410		99.425	99.400	99.430	99.400	290			4,152	99.395	576	3,799	0.015	353
STL1U	15 Sep 2021	99.410		99.415	99.405	99.435	99.405	827			4,528	99.395	202	4,547	0.015	-19
STL1Z	15 Dec 2021	99.405									5,966	99.390	25	5,941	0.015	25
STL2H	16 Mar 2022	99.415		99.425	99.410	99.440	99.410	344			2,755	99.400	130	2,723	0.015	32
STL2M	15 Jun 2022	99.415						683	400		6,533	99.405	26	6,559	0.010	-26
STL2U	21 Sep 2022	99.410		99.440	99.435	99.440	99.435	170			3,918	99.400	151	4,019	0.010	-101
STL2Z	21 Dec 2022	99.400									3,105	99.395		3,105	0.005	0
STL3H	15 Mar 2023	99.415									88	99.405		88	0.010	0
STL3M	21 Jun 2023	99.410									79	99.405		79	0.005	0
STL3U	20 Sep 2023	99.410									57	99.400		57	0.010	0
STL3Z	20 Dec 2023	99.410									39	99.395		39	0.015	0
STL4H	20 Mar 2024	99.410									26	99.395		26	0.015	0
STL4M	19 Jun 2024	99.410									10	99.390		10	0.020	0
STL4U	18 Sep 2024	99.400									1	99.380		1	0.020	0
STL4Z	18 Dec 2024	99.390									0	99.360		0	0.030	0
STL5H	19 Mar 2025	99.360									0	99.350		0	0.010	0
STL5M	18 Jun 2025	99.350									0	99.330		0	0.020	0
STL5U	17 Sep 2025	99.335									0	99.315		0	0.020	0
Total								4,061	400		204,828		5,036	204,482		346

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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	79			16,022	99.305	27	16,022	0.000	0
SON9V	15 Jan 2020	99.315									0	99.330		0	-0.015	0
SON9X	19 Feb 2020	99.340									0	99.345		0	-0.005	0
SON9Z	18 Mar 2020	99.365		99.365	99.365	99.365	99.365	77			8,111	99.365	169	8,260	0.000	-149
SON0H	17 Jun 2020	99.425		99.425	99.425	99.435	99.425	808			3,761	99.420	318	3,768	0.005	-7
SON0M	16 Sep 2020	99.465		99.465	99.465	99.485	99.465	858			2,717	99.460	670	2,697	0.005	20
SON0U	16 Dec 2020	99.510		99.500	99.500	99.525	99.500	857			5,177	99.490	926	4,888	0.020	289
SON0Z	17 Mar 2021	99.540		99.535	99.530	99.555	99.530	317			2,536	99.520	931	2,884	0.020	-348
SON1H	16 Jun 2021	99.560		99.560	99.565	99.580	99.560	582			1,924	99.535	359	1,906	0.025	18
SON1M	15 Sep 2021	99.575		99.575	99.575	99.575	99.575	298			1,346	99.545	45	1,306	0.030	40
SON1U	15 Dec 2021	99.585		99.585	99.585	99.595	99.585	309			453	99.550	30	443	0.035	10
SON1Z	16 Mar 2022	99.595									870	99.565		870	0.030	0
SON2H	15 Jun 2022	99.595						28			434	99.560	27	461	0.035	-27
SON2M	21 Sep 2022	99.585						683	400		600	99.560	26	626	0.025	-26
SON2U	21 Dec 2022	99.580		99.595	99.605	99.610	99.595	177			54	99.565	1	55	0.015	-1
SON2Z	15 Mar 2023	99.580									42	99.565		42	0.015	0
SON3H	21 Jun 2023	99.575									15	99.565		15	0.010	0
SON3M	20 Sep 2023	99.580									26	99.570		26	0.010	0
SON3U	20 Dec 2023	99.580									2	99.565		2	0.015	0
SON3Z	20 Mar 2024	99.580									0	99.565		0	0.015	0
SON4H	19 Jun 2024	99.580									11	99.565		11	0.015	0
SON4M	18 Sep 2024	99.570									0	99.550		0	0.020	0
SON4U	18 Dec 2024	99.560									1	99.540		1	0.020	0
SON4Z	19 Mar 2025	99.555									0	99.530		0	0.025	0
SON5H	18 Jun 2025	99.530									0	99.510		0	0.020	0
SON5M	17 Sep 2025	99.515									0	99.495		0	0.020	0
SON5U	17 Dec 2025	99.495									0	99.480		0	0.015	0
Total								5,073	400		44,102		3,529	44,283		-181

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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	99.290		2	0.000	0
OSN9V	20 Nov 2019	99.290									306	99.290		306	0.000	0
OSN9X	18 Dec 2019	99.305									77	99.305		77	0.000	0
OSN9Z	15 Jan 2020	99.335									0	99.335		0	0.000	0
OSN0F	19 Feb 2020	99.360									1	99.360		1	0.000	0
OSN0G	18 Mar 2020	99.395									0	99.395		0	0.000	0
OSN0H	15 Apr 2020	99.405									0	99.405		0	0.000	0
OSN0J	20 May 2020	99.420									0	99.425		0	-0.005	0
OSN0K	17 Jun 2020	99.445									0	99.445		0	0.000	0
OSN0M	15 Jul 2020	99.440									0	99.445		0	-0.005	0
OSN0N	19 Aug 2020	99.450									0	99.455		0	-0.005	0
OSN0Q	16 Sep 2020	99.485									0	99.485		0	0.000	0
OSN0U	21 Oct 2020	99.500									0	99.495		0	0.005	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_A5R7A0	16/09/2020	150
Butterfly	STL_FC_A5R8A0	16/12/2020	100
Calendar Spread	STL+1M-1U	16/06/2021	125
Calendar Spread	STL+1U-2H	15/09/2021	100
Calendar Spread	STL+1H-1M	17/03/2021	22
Calendar Spread	STL+1H-1U	17/03/2021	7
Calendar Spread	STL+1U-2U	15/09/2021	2
Calendar Spread	STL+0Z-1H	16/12/2020	1

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Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFRY70	16/09/2020	102
Butterfly	SON_FC_AFR180	16/06/2021	100
Butterfly	SON_FC_AFRX70	17/06/2020	100
Butterfly	SON_FC_AFR080	17/03/2021	50
Butterfly	SON_FC_AFRZ70	16/12/2020	50
Calendar Spread	SON+0H-0M	17/06/2020	206
Calendar Spread	SON+0M-0U	16/09/2020	158
Calendar Spread	SON+0H-0U	17/06/2020	120
Calendar Spread	SON+9U-9Z	18/12/2019	52
Calendar Spread	SON+0U-0Z	16/12/2020	27
Calendar Spread	SON+9Z-0H	18/03/2020	12
Calendar Spread	SON+0Z-1H	17/03/2021	5

Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Calendar Spread	EUI+0M-0U	15/06/2020	1,502
Calendar Spread	EUI+0H-0U	16/03/2020	225

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Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_2M	15/06/2022	683
Inter Commodity Spread	SON-STL_1U	15/09/2021	191
Inter Commodity Spread	SON-STL_2U	21/09/2022	165
Inter Commodity Spread	SON-STL_0M	17/06/2020	154
Inter Commodity Spread	SON-STL_0H	18/03/2020	137
Inter Commodity Spread	SON-STL_0U	16/09/2020	60
Inter Commodity Spread	SON-STL_1M	16/06/2021	31
Inter Commodity Spread	SON-STL_2H	16/03/2022	28
Inter Commodity Spread	SON-STL_1H	17/03/2021	20
Inter Commodity Spread	SON-STL_9Z	18/12/2019	10

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