

26/09/2019

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	7,192		1,932	9,124	532,703	531,839	16,318	864	-7,194
One Month SONIA Future					386	386		0	
Three Month Euribor Future	3,920			3,920	283,192	282,523	7,184	669	-3,264
Three Month SONIA Future	1,974		1,567	3,541	44,215	44,102	5,073	113	-1,532
Three Month Sterling Future	1,298		365	1,663	204,910	204,828	4,061	82	-2,398
Total	7,192		1,932	9,124	532,703	531,839	16,318	864	-7,194

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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	112.293									0	112.260		0	0.032	0
SCH0H	6 Mar 2020	112.783									0	112.755		0	0.027	0
SCH0M	8 Jun 2020	112.905									0	112.878		0	0.027	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	174.315									0	174.370		0	-0.055	0
BND0H	6 Mar 2020	176.630									0	176.715		0	-0.085	0
BND0M	8 Jun 2020	173.540									0	173.655		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	135.545									0	135.515		0	0.030	0
BBL0H	6 Mar 2020	135.515									0	135.515		0	0.000	0
BBL0M	8 Jun 2020	135.875									0	135.870		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	134.725	134.725								0	134.805		0	-0.080	0
GLT9Z	27 Dec 2019	133.835									0	133.530		0	0.305	0
GLT0H	27 Mar 2020	134.695									0	134.600		0	0.095	0
GLT0M	26 Jun 2020										0					0
Total											0			0		0

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Short Term Interest Rate Derivatives
Three Month Euribor Future

												Previous Business Day				
Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	Basis Trade Volume	Open Interest *	DSP	Volume	Open Interest *	DSP Change	OI Change
EUI9V	14 Oct 2019	100.425									0	100.420		0	0.005	0
EUI9X	18 Nov 2019	100.440									0	100.430		0	0.010	0
EUI9Z	16 Dec 2019	100.455		100.450	100.455	100.455	100.450	487			81,586	100.455	1,475	80,744	0.000	842
EUI0F	13 Jan 2020	100.480									0	100.475		0	0.005	0
EUI0G	17 Feb 2020	100.495									0	100.490		0	0.005	0
EUI0H	16 Mar 2020	100.500		100.500	100.500	100.500	100.500	241			41,775	100.500	276	41,781	0.000	-6
EUI0M	15 Jun 2020	100.525		100.525	100.530	100.530	100.525	1,461			28,432	100.525	1,829	28,430	0.000	2
EUI0U	14 Sep 2020	100.540		100.540	100.545	100.545	100.540	304			34,187	100.535	2,648	34,187	0.005	0
EUI0Z	14 Dec 2020	100.550		100.550	100.550	100.550	100.550	361			21,129	100.550		21,129	0.000	0
EUI1H	15 Mar 2021	100.550		100.555	100.550	100.555	100.550	277			14,259	100.550	121	14,338	0.000	-79
EUI1M	14 Jun 2021	100.545		100.545	100.545	100.550	100.545	228			23,780	100.550	221	23,659	-0.005	121
EUI1U	13 Sep 2021	100.535		100.535	100.540	100.540	100.535	401			14,140	100.545	51	14,089	-0.010	51
EUI1Z	13 Dec 2021	100.525		100.525	100.525	100.525	100.525	89			9,883	100.540		9,883	-0.015	0
EUI2H	14 Mar 2022	100.515		100.515	100.515	100.515	100.515	2			7,065	100.530	563	7,327	-0.015	-262
EUI2M	13 Jun 2022	100.505									3,827	100.515		3,827	-0.010	0
EUI2U	19 Sep 2022	100.485		100.495	100.495	100.495	100.495	28			969	100.500		969	-0.015	0
EUI2Z	19 Dec 2022	100.475									1,285	100.490		1,285	-0.015	0
EUI3H	13 Mar 2023	100.450									355	100.475		355	-0.025	0
EUI3M	19 Jun 2023	100.430		100.425	100.425	100.425	100.425	41			320	100.455		320	-0.025	0
EUI3U	18 Sep 2023	100.415									164	100.435		164	-0.020	0
EUI3Z	18 Dec 2023	100.400									31	100.420		31	-0.020	0
EUI4H	18 Mar 2024	100.370									0	100.395		0	-0.025	0
EUI4M	17 Jun 2024	100.340									0	100.365		0	-0.025	0
EUI4U	16 Sep 2024	100.305									0	100.340		0	-0.035	0
EUI4Z	16 Dec 2024	100.280									5	100.305		5	-0.025	0
EUI5H	17 Mar 2025	100.240									0	100.270		0	-0.030	0
EUI5M	16 Jun 2025	100.205									0	100.230		0	-0.025	0
EUI5U	15 Sep 2025	100.165									0	100.195		0	-0.030	0
Total								3,920			283,192		7,184	282,523		669

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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	99.215									0	99.210		0	0.005	0
STL9Z	18 Dec 2019	99.210		99.215	99.215	99.215	99.215	99			29,514	99.210	34	29,492	0.000	22
STL0H	18 Mar 2020	99.300		99.300	99.300	99.300	99.300	131			27,818	99.290	147	27,943	0.010	-125
STL0M	17 Jun 2020	99.335		99.340	99.340	99.340	99.330	70			16,788	99.325	157	16,727	0.010	61
STL0U	16 Sep 2020	99.375		99.370	99.380	99.380	99.365	146			46,120	99.360	212	46,085	0.015	35
STL0Z	16 Dec 2020	99.370		99.350	99.370	99.370	99.350	245			16,849	99.345	645	16,825	0.025	24
STL1H	17 Mar 2021	99.420		99.420	99.415	99.420	99.410	110			36,623	99.405	552	36,499	0.015	124
STL1M	16 Jun 2021	99.430		99.425	99.435	99.435	99.420	386			4,251	99.410	290	4,152	0.020	99
STL1U	15 Sep 2021	99.435		99.430	99.435	99.435	99.415	90			5,045	99.410	827	4,528	0.025	517
STL1Z	15 Dec 2021	99.425		99.425	99.425	99.425	99.425	11			5,966	99.405		5,966	0.020	0
STL2H	16 Mar 2022	99.435									2,685	99.415	344	2,755	0.020	-70
STL2M	15 Jun 2022	99.435		99.435	99.435	99.435	99.435	10			5,928	99.415	683	6,533	0.020	-605
STL2U	21 Sep 2022	99.425						365	365		3,918	99.410	170	3,918	0.015	0
STL2Z	21 Dec 2022	99.420									3,105	99.400		3,105	0.020	0
STL3H	15 Mar 2023	99.425									88	99.415		88	0.010	0
STL3M	21 Jun 2023	99.425									79	99.410		79	0.015	0
STL3U	20 Sep 2023	99.420									57	99.410		57	0.010	0
STL3Z	20 Dec 2023	99.415									39	99.410		39	0.005	0
STL4H	20 Mar 2024	99.420									26	99.410		26	0.010	0
STL4M	19 Jun 2024	99.410									10	99.410		10	0.000	0
STL4U	18 Sep 2024	99.400									1	99.400		1	0.000	0
STL4Z	18 Dec 2024	99.385									0	99.390		0	-0.005	0
STL5H	19 Mar 2025	99.370									0	99.360		0	0.010	0
STL5M	18 Jun 2025	99.355									0	99.350		0	0.005	0
STL5U	17 Sep 2025	99.345									0	99.335		0	0.010	0
Total								1,663	365		204,910		4,061	204,828		82

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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	88			16,084	99.305	79	16,022	0.000	62
SON9V	15 Jan 2020	99.315									0	99.315		0	0.000	0
SON9X	19 Feb 2020	99.345									0	99.340		0	0.005	0
SON9Z	18 Mar 2020	99.365		99.365	99.365	99.370	99.365	658	425		8,048	99.365	77	8,111	0.000	-63
SON0H	17 Jun 2020	99.420		99.430	99.425	99.435	99.425	910	571		3,516	99.425	808	3,761	-0.005	-245
SON0M	16 Sep 2020	99.475		99.480	99.470	99.480	99.465	386			2,663	99.465	858	2,717	0.010	-54
SON0U	16 Dec 2020	99.515		99.510	99.515	99.520	99.505	996	571		5,055	99.510	857	5,177	0.005	-122
SON0Z	17 Mar 2021	99.550		99.535	99.535	99.535	99.535	217			2,531	99.540	317	2,536	0.010	-5
SON1H	16 Jun 2021	99.580						30			1,924	99.560	582	1,924	0.020	0
SON1M	15 Sep 2021	99.595						101			1,330	99.575	298	1,346	0.020	-16
SON1U	15 Dec 2021	99.600		99.580	99.580	99.580	99.580	104			570	99.585	309	453	0.015	117
SON1Z	16 Mar 2022	99.610						51			870	99.595		870	0.015	0
SON2H	15 Jun 2022	99.605									434	99.595	28	434	0.010	0
SON2M	21 Sep 2022	99.595									970	99.585	683	600	0.010	370
SON2U	21 Dec 2022	99.595									123	99.580	177	54	0.015	69
SON2Z	15 Mar 2023	99.600									42	99.580		42	0.020	0
SON3H	21 Jun 2023	99.590									15	99.575		15	0.015	0
SON3M	20 Sep 2023	99.590									26	99.580		26	0.010	0
SON3U	20 Dec 2023	99.590									2	99.580		2	0.010	0
SON3Z	20 Mar 2024	99.585									0	99.580		0	0.005	0
SON4H	19 Jun 2024	99.580									11	99.580		11	0.000	0
SON4M	18 Sep 2024	99.575									0	99.570		0	0.005	0
SON4U	18 Dec 2024	99.565									1	99.560		1	0.005	0
SON4Z	19 Mar 2025	99.555									0	99.555		0	0.000	0
SON5H	18 Jun 2025	99.535									0	99.530		0	0.005	0
SON5M	17 Sep 2025	99.515									0	99.515		0	0.000	0
SON5U	17 Dec 2025	99.505									0	99.495		0	0.010	0
Total								3,541	1,567		44,215		5,073	44,102		113

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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	99.300									2	99.290		2	0.010	0
OSN9V	20 Nov 2019	99.300									306	99.290		306	0.010	0
OSN9X	18 Dec 2019	99.315									77	99.305		77	0.010	0
OSN9Z	15 Jan 2020	99.335									0	99.335		0	0.000	0
OSN0F	19 Feb 2020	99.375									1	99.360		1	0.015	0
OSN0G	18 Mar 2020	99.390									0	99.395		0	-0.005	0
OSN0H	15 Apr 2020	99.405									0	99.405		0	0.000	0
OSN0J	20 May 2020	99.430									0	99.420		0	0.010	0
OSN0K	17 Jun 2020	99.455									0	99.445		0	0.010	0
OSN0M	15 Jul 2020	99.460									0	99.440		0	0.020	0
OSN0N	19 Aug 2020	99.475									0	99.450		0	0.025	0
OSN0Q	16 Sep 2020	99.490									0	99.485		0	0.005	0
OSN0U	21 Oct 2020	99.500									0	99.500		0	0.000	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	77
Butterfly	STL_FC_A5R6A0	17/06/2020	1
Calendar Spread	STL+1U-1Z	15/09/2021	10
Calendar Spread	STL+0M-0U	17/06/2020	7
Calendar Spread	STL+0H-0M	18/03/2020	1

Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFRY70	16/09/2020	101
Butterfly	SON_FC_AFRX70	17/06/2020	100
Butterfly	SON_FC_AFR280	15/09/2021	51
Calendar Spread	SON+0H-0U	17/06/2020	581
Calendar Spread	SON+9U-9Z	18/12/2019	70
Calendar Spread	SON+0H-0M	17/06/2020	65
Calendar Spread	SON+9Z-0H	18/03/2020	61
Calendar Spread	SON+0U-0Z	16/12/2020	41
Calendar Spread	SON+0M-0U	16/09/2020	8

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Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	EUI_FC_A4R6M0	16/03/2020	23
Calendar Spread	EUI+9Z-0U	16/12/2019	122
Calendar Spread	EUI+0Z-1H	14/12/2020	75
Calendar Spread	EUI+1M-1U	14/06/2021	20
Calendar Spread	EUI+1M-2H	14/06/2021	2

Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_0H	18/03/2020	110
Inter Commodity Spread	SON-STL_0Z	16/12/2020	75
Inter Commodity Spread	SON-STL_9Z	18/12/2019	74
Inter Commodity Spread	SON-STL_0U	16/09/2020	51
Inter Commodity Spread	SON-STL_1M	16/06/2021	50
Inter Commodity Spread	SON-STL_1H	17/03/2021	30
Inter Commodity Spread	SON-STL_0M	17/06/2020	11

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