

27/09/2019

## 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>13,275</b>		<b>3,996</b>	<b>17,271</b>	<b>532,059</b>	<b>532,703</b>	<b>9,124</b>	<b>-644</b>	<b>8,147</b>
One Month SONIA Future					386	386		0	
Three Month Euribor Future	3,327		592	3,919	282,724	283,192	3,920	-468	-1
Three Month SONIA Future	4,781		2,250	7,031	44,259	44,215	3,541	44	3,490
Three Month Sterling Future	5,167		1,154	6,321	204,690	204,910	1,663	-220	4,658
<b>Total</b>	<b>13,275</b>		<b>3,996</b>	<b>17,271</b>	<b>532,059</b>	<b>532,703</b>	<b>9,124</b>	<b>-644</b>	<b>8,147</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	112.323									0	112.293		0	0.030	0
SCH0H	6 Mar 2020	112.810									0	112.783		0	0.028	0
SCH0M	8 Jun 2020	112.935									0	112.905		0	0.030	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	174.215									0	174.315		0	-0.100	0
BND0H	6 Mar 2020	176.470									0	176.630		0	-0.160	0
BND0M	8 Jun 2020	173.300									0	173.540		0	-0.240	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	135.595									0	135.545		0	0.050	0
BBL0H	6 Mar 2020	135.565									0	135.515		0	0.050	0
BBL0M	8 Jun 2020	135.920									0	135.875		0	0.045	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	134.725									0	134.725		0	0.000	0
GLT9Z	27 Dec 2019	134.055									0	133.835		0	0.220	0
GLT0H	27 Mar 2020	134.935									0	134.695		0	0.240	0
GLT0M	26 Jun 2020	133.965									0			0	133.965	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	100.425									0	100.425		0	0.000	0
EUI9X	18 Nov 2019	100.445									0	100.440		0	0.005	0
EUI9Z	16 Dec 2019	100.455		100.455	100.455	100.455	100.450	833			81,998	100.455	487	81,586	0.000	412
EUI0F	13 Jan 2020	100.480									0	100.480		0	0.000	0
EUI0G	17 Feb 2020	100.495									0	100.495		0	0.000	0
EUI0H	16 Mar 2020	100.505		100.505	100.505	100.505	100.505	219			41,575	100.500	241	41,775	0.005	-200
EUI0M	15 Jun 2020	100.525		100.525	100.535	100.535	100.525	530			27,682	100.525	1,461	28,432	0.000	-750
EUI0U	14 Sep 2020	100.545		100.540	100.550	100.550	100.540	1,055	592		34,042	100.540	304	34,187	0.005	-145
EUI0Z	14 Dec 2020	100.560		100.550	100.560	100.560	100.550	298			20,933	100.550	361	21,129	0.010	-196
EUI1H	15 Mar 2021	100.560		100.550	100.565	100.565	100.550	510			14,313	100.550	277	14,259	0.010	54
EUI1M	14 Jun 2021	100.560		100.545	100.550	100.550	100.545	224			23,780	100.545	228	23,780	0.015	0
EUI1U	13 Sep 2021	100.555		100.535	100.540	100.540	100.535	111			14,521	100.535	401	14,140	0.020	381
EUI1Z	13 Dec 2021	100.545									9,794	100.525	89	9,883	0.020	-89
EUI2H	14 Mar 2022	100.530		100.530	100.530	100.530	100.530	138			7,065	100.515	2	7,065	0.015	0
EUI2M	13 Jun 2022	100.510		100.510	100.510	100.510	100.510	1			3,827	100.505		3,827	0.005	0
EUI2U	19 Sep 2022	100.490									997	100.485	28	969	0.005	28
EUI2Z	19 Dec 2022	100.475									1,285	100.475		1,285	0.000	0
EUI3H	13 Mar 2023	100.445									355	100.450		355	-0.005	0
EUI3M	19 Jun 2023	100.425									357	100.430	41	320	-0.005	37
EUI3U	18 Sep 2023	100.400									164	100.415		164	-0.015	0
EUI3Z	18 Dec 2023	100.380									31	100.400		31	-0.020	0
EUI4H	18 Mar 2024	100.350									0	100.370		0	-0.020	0
EUI4M	17 Jun 2024	100.320									0	100.340		0	-0.020	0
EUI4U	16 Sep 2024	100.285									0	100.305		0	-0.020	0
EUI4Z	16 Dec 2024	100.255									5	100.280		5	-0.025	0
EUI5H	17 Mar 2025	100.215									0	100.240		0	-0.025	0
EUI5M	16 Jun 2025	100.180									0	100.205		0	-0.025	0
EUI5U	15 Sep 2025	100.145									0	100.165		0	-0.020	0
<b>Total</b>								<b>3,919</b>	<b>592</b>		<b>282,724</b>		<b>3,920</b>	<b>283,192</b>		<b>-468</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	99.250									0	99.225		0	0.025	0
STL9X	20 Nov 2019	99.255									0	99.215		0	0.040	0
STL9Z	18 Dec 2019	99.260		99.245	99.260	99.260	99.245	498			29,514	99.210	99	29,514	0.050	0
STL0H	18 Mar 2020	99.365		99.355	99.350	99.355	99.350	126			27,818	99.300	131	27,818	0.065	0
STL0M	17 Jun 2020	99.410		99.400	99.395	99.400	99.395	515			16,770	99.335	70	16,788	0.075	-18
STL0U	16 Sep 2020	99.450		99.435	99.465	99.465	99.435	845			46,108	99.375	146	46,120	0.075	-12
STL0Z	16 Dec 2020	99.440		99.430	99.440	99.440	99.425	1,218			16,733	99.370	245	16,849	0.070	-116
STL1H	17 Mar 2021	99.490		99.490	99.485	99.490	99.470	986			36,669	99.420	110	36,623	0.070	46
STL1M	16 Jun 2021	99.495		99.485	99.510	99.510	99.480	428			4,425	99.430	386	4,251	0.065	174
STL1U	15 Sep 2021	99.495		99.435	99.520	99.520	99.435	418			5,106	99.435	90	5,045	0.060	61
STL1Z	15 Dec 2021	99.485		99.470	99.495	99.495	99.470	132			5,976	99.425	11	5,966	0.060	10
STL2H	16 Mar 2022	99.490									2,685	99.435		2,685	0.055	0
STL2M	15 Jun 2022	99.475						1			5,928	99.435	10	5,928	0.040	0
STL2U	21 Sep 2022	99.470						1,154	1,154		3,553	99.425	365	3,918	0.045	-365
STL2Z	21 Dec 2022	99.455									3,105	99.420		3,105	0.035	0
STL3H	15 Mar 2023	99.460									88	99.425		88	0.035	0
STL3M	21 Jun 2023	99.455									79	99.425		79	0.030	0
STL3U	20 Sep 2023	99.450									57	99.420		57	0.030	0
STL3Z	20 Dec 2023	99.445									39	99.415		39	0.030	0
STL4H	20 Mar 2024	99.445									26	99.420		26	0.025	0
STL4M	19 Jun 2024	99.435									10	99.410		10	0.025	0
STL4U	18 Sep 2024	99.425									1	99.400		1	0.025	0
STL4Z	18 Dec 2024	99.410									0	99.385		0	0.025	0
STL5H	19 Mar 2025	99.400									0	99.370		0	0.030	0
STL5M	18 Jun 2025	99.390									0	99.355		0	0.035	0
STL5U	17 Sep 2025	99.375									0	99.345		0	0.030	0
<b>Total</b>								<b>6,321</b>	<b>1,154</b>		<b>204,690</b>		<b>1,663</b>	<b>204,910</b>		<b>-220</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	99.300									0	99.295		0	0.005	0
SON9U	18 Dec 2019	99.315		99.310	99.315	99.315	99.310	1,692	868		16,154	99.305	88	16,084	0.010	70
SON9V	15 Jan 2020	99.340									0	99.315		0	0.025	0
SON9X	19 Feb 2020	99.380									0	99.345		0	0.035	0
SON9Z	18 Mar 2020	99.405		99.365	99.399	99.405	99.365	2,033	1,382		7,840	99.365	658	8,048	0.040	-208
SON0H	17 Jun 2020	99.490		99.440	99.475	99.485	99.435	444			3,722	99.420	910	3,516	0.070	206
SON0M	16 Sep 2020	99.545		99.530	99.535	99.535	99.525	1,027			2,664	99.475	386	2,663	0.070	1
SON0U	16 Dec 2020	99.595		99.545	99.610	99.610	99.540	800			5,102	99.515	996	5,055	0.080	47
SON0Z	17 Mar 2021	99.620		99.580	99.645	99.645	99.580	455			2,558	99.550	217	2,531	0.070	27
SON1H	16 Jun 2021	99.645		99.635	99.635	99.635	99.635	287			1,924	99.580	30	1,924	0.065	0
SON1M	15 Sep 2021	99.655		99.640	99.640	99.640	99.640	175			1,329	99.595	101	1,330	0.060	-1
SON1U	15 Dec 2021	99.660		99.655	99.675	99.675	99.645	118			471	99.600	104	570	0.060	-99
SON1Z	16 Mar 2022	99.670									871	99.610	51	870	0.060	1
SON2H	15 Jun 2022	99.660									434	99.605		434	0.055	0
SON2M	21 Sep 2022	99.645									970	99.595		970	0.050	0
SON2U	21 Dec 2022	99.635									123	99.595		123	0.040	0
SON2Z	15 Mar 2023	99.635									42	99.600		42	0.035	0
SON3H	21 Jun 2023	99.625									15	99.590		15	0.035	0
SON3M	20 Sep 2023	99.625									26	99.590		26	0.035	0
SON3U	20 Dec 2023	99.615									2	99.590		2	0.025	0
SON3Z	20 Mar 2024	99.610									0	99.585		0	0.025	0
SON4H	19 Jun 2024	99.605									11	99.580		11	0.025	0
SON4M	18 Sep 2024	99.600									0	99.575		0	0.025	0
SON4U	18 Dec 2024	99.585									1	99.565		1	0.020	0
SON4Z	19 Mar 2025	99.580									0	99.555		0	0.025	0
SON5H	18 Jun 2025	99.560									0	99.535		0	0.025	0
SON5M	17 Sep 2025	99.550									0	99.515		0	0.035	0
SON5U	17 Dec 2025	99.535									0	99.505		0	0.030	0
<b>Total</b>								<b>7,031</b>	<b>2,250</b>		<b>44,259</b>		<b>3,541</b>	<b>44,215</b>		<b>44</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	99.290									2	99.300		2	-0.010	0
OSN9V	20 Nov 2019	99.300									306	99.300		306	0.000	0
OSN9X	18 Dec 2019	99.310									77	99.315		77	-0.005	0
OSN9Z	15 Jan 2020	99.320									0	99.335		0	-0.015	0
OSN0F	19 Feb 2020	99.330									1	99.375		1	-0.045	0
OSN0G	18 Mar 2020	99.375									0	99.390		0	-0.015	0
OSN0H	15 Apr 2020	99.395									0	99.405		0	-0.010	0
OSN0J	20 May 2020	99.490									0	99.430		0	0.060	0
OSN0K	17 Jun 2020	99.520									0	99.455		0	0.065	0
OSN0M	15 Jul 2020	99.530									0	99.460		0	0.070	0
OSN0N	19 Aug 2020	99.540									0	99.475		0	0.065	0
OSN0Q	16 Sep 2020	99.560									0	99.490		0	0.070	0
OSN0U	21 Oct 2020	99.575									0	99.500		0	0.075	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
Butterfly	STL_FC_A5R7A0	16/09/2020	405
Butterfly	STL_FC_A5R8A0	16/12/2020	201
Butterfly	STL_FC_A5R6A0	17/06/2020	129
Butterfly	STL_FC_A5R5A0	18/03/2020	101
Butterfly	STL_FC_A5R4A0	18/12/2019	1
Calendar Spread	STL+1M-1Z	16/06/2021	75
Calendar Spread	STL+1H-1U	17/03/2021	55
Calendar Spread	STL+1H-1M	17/03/2021	28
Calendar Spread	STL+0Z-1H	16/12/2020	25
Calendar Spread	STL+1M-1U	16/06/2021	21
Calendar Spread	STL+0M-0U	17/06/2020	1
Calendar Spread	STL+0M-0Z	17/06/2020	1
Calendar Spread	STL+1M-2M	16/06/2021	1



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**Three Month SONIA Future Strategy**

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFRX70	17/06/2020	348
Butterfly	SON_FC_AFRZ70	16/12/2020	100
Butterfly	SON_FC_AFR080	17/03/2021	50
Butterfly	SON_FC_AFR180	16/06/2021	50
Butterfly	SON_FC_AFRY70	16/09/2020	50
Butterfly	SON_FC_AFRW70	18/03/2020	1
Calendar Spread	SON+9U-9Z	18/12/2019	964
Calendar Spread	SON+0M-0U	16/09/2020	136
Calendar Spread	SON+0U-0Z	16/12/2020	85
Calendar Spread	SON+0H-0M	17/06/2020	59
Calendar Spread	SON+0Z-1H	17/03/2021	37
Calendar Spread	SON+9Z-0H	18/03/2020	20

**Three Month Euribor Future Strategy**

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	EUI_FC_A4R6M0	16/03/2020	40
Calendar Spread	EUI+1H-1U	15/03/2021	50
Calendar Spread	EUI+0M-0U	15/06/2020	21
Calendar Spread	EUI+0U-1H	14/09/2020	21
Calendar Spread	EUI+1H-1M	15/03/2021	1

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**Inter Commodity Spread Futures**

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_9Z	18/12/2019	73
Inter Commodity Spread	SON-STL_0M	17/06/2020	50
Inter Commodity Spread	SON-STL_0U	16/09/2020	27
Inter Commodity Spread	SON-STL_0Z	16/12/2020	27

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