

30/09/2019

## 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>10,770</b>		<b>1,729</b>	<b>12,499</b>	<b>529,698</b>	<b>532,059</b>	<b>17,271</b>	<b>-2,361</b>	<b>-4,772</b>
One Month SONIA Future	2			2	386	386		0	2
Three Month Euribor Future	3,207			3,207	281,951	282,724	3,919	-773	-712
Three Month SONIA Future	2,650			2,650	43,788	44,259	7,031	-471	-4,381
Three Month Sterling Future	4,911		1,729	6,640	203,573	204,690	6,321	-1,117	319
<b>Total</b>	<b>10,770</b>		<b>1,729</b>	<b>12,499</b>	<b>529,698</b>	<b>532,059</b>	<b>17,271</b>	<b>-2,361</b>	<b>-4,772</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	112.333									0	112.323		0	0.010	0
SCH0H	6 Mar 2020	112.820									0	112.810		0	0.010	0
SCH0M	8 Jun 2020	112.945									0	112.935		0	0.010	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	174.305									0	174.215		0	0.090	0
BND0H	6 Mar 2020	176.480									0	176.470		0	0.010	0
BND0M	8 Jun 2020	173.270									0	173.300		0	-0.030	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	135.665									0	135.595		0	0.070	0
BBL0H	6 Mar 2020	135.605									0	135.565		0	0.040	0
BBL0M	8 Jun 2020	135.955									0	135.920		0	0.035	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
GLT9Z	27 Dec 2019	134.265									0	134.055		0	0.210	0
GLT0H	27 Mar 2020	135.225									0	134.935		0	0.290	0
GLT0M	26 Jun 2020	134.260									0	133.965		0	0.295	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	100.430									0	100.425		0	0.005	0
EUI9X	18 Nov 2019	100.445									0	100.445		0	0.000	0
EUI9Z	16 Dec 2019	100.455						27			81,550	100.455	833	81,998	0.000	-448
EUI0F	13 Jan 2020	100.475									0	100.480		0	-0.005	0
EUI0G	17 Feb 2020	100.490									0	100.495		0	-0.005	0
EUI0H	16 Mar 2020	100.505		100.505	100.505	100.505	100.505	992			41,396	100.505	219	41,575	0.000	-179
EUI0M	15 Jun 2020	100.530		100.535	100.535	100.535	100.535	277			27,781	100.525	530	27,682	0.005	99
EUI0U	14 Sep 2020	100.545		100.545	100.545	100.545	100.545	259			33,978	100.545	1,055	34,042	0.000	-64
EUI0Z	14 Dec 2020	100.555		100.560	100.555	100.560	100.555	878			20,719	100.560	298	20,933	-0.005	-214
EUI1H	15 Mar 2021	100.560		100.560	100.560	100.560	100.560	56			14,574	100.560	510	14,313	0.000	261
EUI1M	14 Jun 2021	100.555		100.560	100.560	100.560	100.560	81			23,578	100.560	224	23,780	-0.005	-202
EUI1U	13 Sep 2021	100.550		100.550	100.550	100.550	100.550	37			14,632	100.555	111	14,521	-0.005	111
EUI1Z	13 Dec 2021	100.540		100.540	100.540	100.540	100.540	500			9,794	100.545		9,794	-0.005	0
EUI2H	14 Mar 2022	100.525									6,927	100.530	138	7,065	-0.005	-138
EUI2M	13 Jun 2022	100.505									3,828	100.510	1	3,827	-0.005	1
EUI2U	19 Sep 2022	100.490		100.490	100.490	100.490	100.490	100			997	100.490		997	0.000	0
EUI2Z	19 Dec 2022	100.475									1,285	100.475		1,285	0.000	0
EUI3H	13 Mar 2023	100.450									355	100.445		355	0.005	0
EUI3M	19 Jun 2023	100.430									357	100.425		357	0.005	0
EUI3U	18 Sep 2023	100.410									164	100.400		164	0.010	0
EUI3Z	18 Dec 2023	100.390									31	100.380		31	0.010	0
EUI4H	18 Mar 2024	100.365									0	100.350		0	0.015	0
EUI4M	17 Jun 2024	100.335									0	100.320		0	0.015	0
EUI4U	16 Sep 2024	100.305									0	100.285		0	0.020	0
EUI4Z	16 Dec 2024	100.265									5	100.255		5	0.010	0
EUI5H	17 Mar 2025	100.235									0	100.215		0	0.020	0
EUI5M	16 Jun 2025	100.200									0	100.180		0	0.020	0
EUI5U	15 Sep 2025	100.165									0	100.145		0	0.020	0
<b>Total</b>								<b>3,207</b>			<b>281,951</b>		<b>3,919</b>	<b>282,724</b>		<b>-773</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	99.255									0	99.250		0	0.005	0
STL9X	20 Nov 2019	99.265									0	99.255		0	0.010	0
STL9Z	18 Dec 2019	99.270		99.265	99.270	99.270	99.265	813			29,189	99.260	498	29,514	0.010	-325
STL0H	18 Mar 2020	99.375		99.370	99.375	99.375	99.370	582			27,797	99.365	126	27,818	0.010	-21
STL0M	17 Jun 2020	99.425		99.420	99.425	99.425	99.415	673			16,537	99.410	515	16,770	0.015	-233
STL0U	16 Sep 2020	99.470		99.465	99.470	99.470	99.460	946			46,037	99.450	845	46,108	0.020	-71
STL0Z	16 Dec 2020	99.465		99.450	99.450	99.465	99.450	1,001			16,696	99.440	1,218	16,733	0.025	-37
STL1H	17 Mar 2021	99.510		99.500	99.510	99.515	99.500	630	238		36,584	99.490	986	36,669	0.020	-85
STL1M	16 Jun 2021	99.515		99.520	99.520	99.525	99.510	199			4,526	99.495	428	4,425	0.020	101
STL1U	15 Sep 2021	99.515		99.520	99.520	99.525	99.515	46			5,237	99.495	418	5,106	0.020	131
STL1Z	15 Dec 2021	99.515		99.515	99.515	99.515	99.515	35			6,073	99.485	132	5,976	0.030	97
STL2H	16 Mar 2022	99.505		99.525	99.510	99.525	99.505	422	200		2,685	99.490		2,685	0.015	0
STL2M	15 Jun 2022	99.500									5,928	99.475	1	5,928	0.025	0
STL2U	21 Sep 2022	99.490		99.490	99.480	99.490	99.480	1,293	1,291		2,879	99.470	1,154	3,553	0.020	-674
STL2Z	21 Dec 2022	99.480									3,105	99.455		3,105	0.025	0
STL3H	15 Mar 2023	99.480									88	99.460		88	0.020	0
STL3M	21 Jun 2023	99.485									79	99.455		79	0.030	0
STL3U	20 Sep 2023	99.470									57	99.450		57	0.020	0
STL3Z	20 Dec 2023	99.470									39	99.445		39	0.025	0
STL4H	20 Mar 2024	99.465									26	99.445		26	0.020	0
STL4M	19 Jun 2024	99.455									10	99.435		10	0.020	0
STL4U	18 Sep 2024	99.445									1	99.425		1	0.020	0
STL4Z	18 Dec 2024	99.430									0	99.410		0	0.020	0
STL5H	19 Mar 2025	99.425									0	99.400		0	0.025	0
STL5M	18 Jun 2025	99.405									0	99.390		0	0.015	0
STL5U	17 Sep 2025	99.390									0	99.375		0	0.015	0
<b>Total</b>								<b>6,640</b>	<b>1,729</b>		<b>203,573</b>		<b>6,321</b>	<b>204,690</b>		<b>-1,117</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	99.300		0	0.000	0
SON9U	18 Dec 2019	99.320									17,132	99.315	1,692	16,154	0.005	978
SON9V	15 Jan 2020	99.345									0	99.340		0	0.005	0
SON9X	19 Feb 2020	99.385									0	99.380		0	0.005	0
SON9Z	18 Mar 2020	99.420		99.420	99.420	99.420	99.420	1			6,460	99.405	2,033	7,840	0.015	-1,380
SON0H	17 Jun 2020	99.505		99.490	99.495	99.495	99.490	273			3,826	99.490	444	3,722	0.015	104
SON0M	16 Sep 2020	99.560		99.550	99.560	99.560	99.550	504			2,489	99.545	1,027	2,664	0.015	-175
SON0U	16 Dec 2020	99.610		99.615	99.610	99.615	99.610	309			4,890	99.595	800	5,102	0.015	-212
SON0Z	17 Mar 2021	99.640		99.645	99.645	99.645	99.635	504			2,780	99.620	455	2,558	0.020	222
SON1H	16 Jun 2021	99.660		99.665	99.660	99.665	99.660	527			1,925	99.645	287	1,924	0.015	1
SON1M	15 Sep 2021	99.670		99.675	99.675	99.675	99.675	432			1,324	99.655	175	1,329	0.015	-5
SON1U	15 Dec 2021	99.680						100			467	99.660	118	471	0.020	-4
SON1Z	16 Mar 2022	99.690									871	99.670		871	0.020	0
SON2H	15 Jun 2022	99.680									434	99.660		434	0.020	0
SON2M	21 Sep 2022	99.670									970	99.645		970	0.025	0
SON2U	21 Dec 2022	99.660									123	99.635		123	0.025	0
SON2Z	15 Mar 2023	99.665									42	99.635		42	0.030	0
SON3H	21 Jun 2023	99.645									15	99.625		15	0.020	0
SON3M	20 Sep 2023	99.645									26	99.625		26	0.020	0
SON3U	20 Dec 2023	99.635									2	99.615		2	0.020	0
SON3Z	20 Mar 2024	99.630									0	99.610		0	0.020	0
SON4H	19 Jun 2024	99.630									11	99.605		11	0.025	0
SON4M	18 Sep 2024	99.615									0	99.600		0	0.015	0
SON4U	18 Dec 2024	99.605									1	99.585		1	0.020	0
SON4Z	19 Mar 2025	99.600									0	99.580		0	0.020	0
SON5H	18 Jun 2025	99.585									0	99.560		0	0.025	0
SON5M	17 Sep 2025	99.570									0	99.550		0	0.020	0
SON5U	17 Dec 2025	99.555									0	99.535		0	0.020	0
<b>Total</b>								<b>2,650</b>			<b>43,788</b>		<b>7,031</b>	<b>44,259</b>		<b>-471</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	99.300									2	99.290		2	0.010	0
OSN9V	20 Nov 2019	99.310									306	99.300		306	0.010	0
OSN9X	18 Dec 2019	99.330									77	99.310		77	0.020	0
OSN9Z	15 Jan 2020	99.360									0	99.320		0	0.040	0
OSN0F	19 Feb 2020	99.425		99.400	99.425	99.425	99.400	2			1	99.330		1	0.095	0
OSN0G	18 Mar 2020	99.410									0	99.375		0	0.035	0
OSN0H	15 Apr 2020	99.380									0	99.395		0	-0.015	0
OSN0J	20 May 2020	99.505									0	99.490		0	0.015	0
OSN0K	17 Jun 2020	99.540									0	99.520		0	0.020	0
OSN0M	15 Jul 2020	99.550									0	99.530		0	0.020	0
OSN0N	19 Aug 2020	99.560									0	99.540		0	0.020	0
OSN0Q	16 Sep 2020	99.580									0	99.560		0	0.020	0
OSN0U	21 Oct 2020	99.590									0	99.575		0	0.015	0
<b>Total</b>								<b>2</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_A5R6A0	17/06/2020	218
Butterfly	STL_FC_A5R7A0	16/09/2020	189
Butterfly	STL_FC_A5R5A0	18/03/2020	150
Calendar Spread	STL+0Z-1H	16/12/2020	26
Calendar Spread	STL+0H-0M	18/03/2020	15
Calendar Spread	STL+0Z-1M	16/12/2020	10
Calendar Spread	STL+1H-1M	17/03/2021	5
Calendar Spread	STL+1H-1U	17/03/2021	5
Condor	STL_FC_A5RQA0	18/03/2020	51
Condor	STL_FC_A5RSA0	16/09/2020	50

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**Three Month SONIA Future Strategy**

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFRX70	17/06/2020	159
Butterfly	SON_FC_AFR180	16/06/2021	100
Butterfly	SON_FC_AFRZ70	16/12/2020	83
Butterfly	SON_FC_AFR080	17/03/2021	50
Calendar Spread	SON+0Z-1H	17/03/2021	121
Calendar Spread	SON+0H-0M	17/06/2020	106
Calendar Spread	SON+1H-1M	16/06/2021	75
Calendar Spread	SON+0M-0U	16/09/2020	26
Calendar Spread	SON+0U-0Z	16/12/2020	5

**Three Month Euribor Future Strategy**

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	EUI_FC_A4R5M0	16/12/2019	27
Butterfly	EUI_FC_A4RAM0	15/03/2021	16



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**Inter Commodity Spread Futures**

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_1M	16/06/2021	102
Inter Commodity Spread	SON-STL_0Z	16/12/2020	55
Inter Commodity Spread	SON-STL_0M	17/06/2020	51
Inter Commodity Spread	SON-STL_1H	17/03/2021	50

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