

22/01/2021

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 | 90,491 | | 20,000 | 110,491 | 397,025 | 391,209 | 88,753 | 5,816 | 21,738 |
| 1M Three Month SONIA Future | 12,127 | | | 12,127 | 10,062 | 9,522 | 15,878 | 540 | -3,751 |
| 1M Three Month Sterling Future | 12,478 | | | 12,478 | 28,770 | 28,453 | 8,612 | 317 | 3,866 |
| 3M One Month SONIA Future | | | | | 16 | 16 | | 0 | |
| One Month SONIA Future | | | | | 0 | 0 | | 0 | |
| Three Month Euribor Future | 5,324 | | | 5,324 | 145,510 | 144,480 | 7,654 | 1,030 | -2,330 |
| Three Month SONIA Future | 33,868 | | | 33,868 | 33,328 | 29,801 | 39,361 | 3,527 | -5,493 |
| Three Month Sterling Future | 26,694 | | 20,000 | 46,694 | 179,339 | 178,937 | 17,248 | 402 | 29,446 |
| Total | 90,491 | | 20,000 | 110,491 | 397,025 | 391,209 | 88,753 | 5,816 | 21,738 |

22/01/2021

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 |
| SCH1H | 8 Mar 2021 | 112.273 | | | | | | | | | 0 | 112.248 | | 0 | 0.025 | 0 |
| SCH1M | 8 Jun 2021 | 112.178 | | | | | | | | | 0 | 112.153 | | 0 | 0.025 | 0 |
| SCH1U | 8 Sep 2021 | 113.428 | | | | | | | | | 0 | 113.405 | | 0 | 0.023 | 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 |
| BND1H | 8 Mar 2021 | 177.155 | | | | | | | | | 0 | 176.815 | | 0 | 0.340 | 0 |
| BND1M | 8 Jun 2021 | 174.270 | | | | | | | | | 0 | 173.930 | | 0 | 0.340 | 0 |
| BND1U | 8 Sep 2021 | 177.085 | | | | | | | | | 0 | 176.730 | | 0 | 0.355 | 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 |
| BBL1H | 8 Mar 2021 | 135.140 | | | | | | | | | 0 | 135.015 | | 0 | 0.125 | 0 |
| BBL1M | 8 Jun 2021 | 135.665 | | | | | | | | | 0 | 135.540 | | 0 | 0.125 | 0 |
| BBL1U | 8 Sep 2021 | 134.970 | | | | | | | | | 0 | 134.840 | | 0 | 0.130 | 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 |
| GLT1H | 29 Mar 2021 | 134.170 | | | | | | | | | 0 | 134.005 | | 0 | 0.165 | 0 |
| GLT1M | 28 Jun 2021 | 133.195 | | | | | | | | | 0 | 133.030 | | 0 | 0.165 | 0 |
| GLT1U | 28 Sep 2021 | 132.245 | | | | | | | | | 0 | 132.060 | | 0 | 0.185 | 0 |
| Total | | | | | | | | | | | 0 | | | 0 | | 0 |

22/01/2021

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 |
| EUI1G | 15 Feb 2021 | 100.540 | | | | | | | | | 0 | 100.545 | | 0 | -0.005 | 0 |
| EUI1H | 15 Mar 2021 | 100.540 | | 100.540 | 100.540 | 100.540 | 100.540 | 62 | | | 15,420 | 100.545 | 1,302 | 15,620 | -0.005 | -200 |
| EUI1J | 19 Apr 2021 | 100.545 | | | | | | | | | 0 | 100.550 | | 0 | -0.005 | 0 |
| EUI1K | 17 May 2021 | 100.545 | | | | | | | | | 0 | 100.550 | | 0 | -0.005 | 0 |
| EUI1M | 14 Jun 2021 | 100.540 | | 100.545 | 100.540 | 100.545 | 100.540 | 684 | | | 24,880 | 100.550 | 772 | 24,505 | -0.010 | 375 |
| EUI1N | 19 Jul 2021 | 100.550 | | | | | | | | | 0 | 100.560 | | 0 | -0.010 | 0 |
| EUI1U | 13 Sep 2021 | 100.545 | | 100.545 | 100.545 | 100.545 | 100.545 | 461 | | | 15,999 | 100.545 | 487 | 15,804 | 0.000 | 195 |
| EUI1Z | 13 Dec 2021 | 100.550 | | 100.550 | 100.550 | 100.550 | 100.550 | 757 | | | 7,562 | 100.550 | 133 | 7,484 | 0.000 | 78 |
| EUI2H | 14 Mar 2022 | 100.545 | | | | | | | | | 10,671 | 100.545 | 754 | 10,728 | 0.000 | -57 |
| EUI2M | 13 Jun 2022 | 100.540 | | 100.540 | 100.540 | 100.540 | 100.540 | 152 | | | 8,652 | 100.540 | 833 | 8,551 | 0.000 | 101 |
| EUI2U | 19 Sep 2022 | 100.535 | | 100.535 | 100.535 | 100.535 | 100.535 | 960 | | | 11,134 | 100.535 | 1,039 | 10,685 | 0.000 | 449 |
| EUI2Z | 19 Dec 2022 | 100.520 | | 100.520 | 100.520 | 100.520 | 100.520 | 501 | | | 12,196 | 100.520 | 781 | 12,171 | 0.000 | 25 |
| EUI3H | 13 Mar 2023 | 100.505 | | 100.505 | 100.505 | 100.505 | 100.505 | 327 | | | 9,940 | 100.500 | 467 | 9,678 | 0.005 | 262 |
| EUI3M | 19 Jun 2023 | 100.490 | | 100.485 | 100.490 | 100.490 | 100.485 | 942 | | | 8,721 | 100.485 | 306 | 8,849 | 0.005 | -128 |
| EUI3U | 18 Sep 2023 | 100.475 | | 100.475 | 100.475 | 100.475 | 100.475 | 377 | | | 8,425 | 100.465 | 511 | 8,504 | 0.010 | -79 |
| EUI3Z | 18 Dec 2023 | 100.455 | | 100.455 | 100.455 | 100.455 | 100.455 | 50 | | | 4,066 | 100.445 | 247 | 4,037 | 0.010 | 29 |
| EUI4H | 18 Mar 2024 | 100.430 | | 100.430 | 100.430 | 100.430 | 100.430 | 51 | | | 3,644 | 100.420 | 20 | 3,664 | 0.010 | -20 |
| EUI4M | 17 Jun 2024 | 100.410 | | | | | | | | | 2,934 | 100.395 | | 2,934 | 0.015 | 0 |
| EUI4U | 16 Sep 2024 | 100.380 | | | | | | | | | 494 | 100.370 | 2 | 494 | 0.010 | 0 |
| EUI4Z | 16 Dec 2024 | 100.355 | | | | | | | | | 411 | 100.340 | | 411 | 0.015 | 0 |
| EUI5H | 17 Mar 2025 | 100.325 | | | | | | | | | 143 | 100.310 | | 143 | 0.015 | 0 |
| EUI5M | 16 Jun 2025 | 100.300 | | | | | | | | | 7 | 100.285 | | 7 | 0.015 | 0 |
| EUI5U | 15 Sep 2025 | 100.270 | | | | | | | | | 91 | 100.255 | | 91 | 0.015 | 0 |
| EUI5Z | 15 Dec 2025 | 100.245 | | | | | | | | | 60 | 100.225 | | 60 | 0.020 | 0 |
| EUI6H | 16 Mar 2026 | 100.210 | | | | | | | | | 60 | 100.195 | | 60 | 0.015 | 0 |
| EUI6M | 15 Jun 2026 | 100.185 | | | | | | | | | 0 | 100.165 | | 0 | 0.020 | 0 |
| EUI6U | 14 Sep 2026 | 100.160 | | | | | | | | | 0 | 100.145 | | 0 | 0.015 | 0 |
| EUI6Z | 14 Dec 2026 | 100.135 | | | | | | | | | 0 | 100.115 | | 0 | 0.020 | 0 |
| Total | | | | | | | | 5,324 | | | 145,510 | | 7,654 | 144,480 | | 1,030 |

22/01/2021

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 |
| STL1G | 17 Feb 2021 | 99.970 | | | | | | | | | 0 | 99.970 | | 0 | 0.000 | 0 |
| STL1H | 17 Mar 2021 | 99.990 | | | | | | 10,330 | 10,000 | | 40,097 | 99.980 | 940 | 40,097 | 0.010 | 0 |
| STL1J | 21 Apr 2021 | 100.000 | | | | | | | | | 0 | 100.000 | | 0 | 0.000 | 0 |
| STL1M | 16 Jun 2021 | 100.025 | | 100.025 | 100.025 | 100.025 | 100.025 | 6,765 | 5,000 | | 17,086 | 100.025 | 1,912 | 16,875 | 0.000 | 211 |
| STL1U | 15 Sep 2021 | 100.045 | | 100.045 | 100.045 | 100.045 | 100.045 | 7,185 | 5,000 | | 20,798 | 100.045 | 1,613 | 21,181 | 0.000 | -383 |
| STL1Z | 15 Dec 2021 | 100.060 | | 100.055 | 100.055 | 100.055 | 100.055 | 4,043 | | | 16,328 | 100.055 | 1,686 | 16,302 | 0.005 | 26 |
| STL2H | 16 Mar 2022 | 99.980 | | 99.980 | 99.985 | 99.985 | 99.980 | 4,130 | | | 12,551 | 99.980 | 2,619 | 12,401 | 0.000 | 150 |
| STL2M | 15 Jun 2022 | 99.965 | | 99.970 | 99.970 | 99.970 | 99.965 | 2,943 | | | 14,688 | 99.955 | 1,791 | 15,402 | 0.010 | -714 |
| STL2U | 21 Sep 2022 | 99.950 | | 99.955 | 99.955 | 99.955 | 99.955 | 1,648 | | | 9,027 | 99.940 | 1,323 | 9,163 | 0.010 | -136 |
| STL2Z | 21 Dec 2022 | 99.935 | | 99.935 | 99.930 | 99.935 | 99.930 | 2,111 | | | 7,506 | 99.920 | 1,749 | 6,898 | 0.015 | 608 |
| STL3H | 15 Mar 2023 | 99.910 | | 99.905 | 99.920 | 99.920 | 99.905 | 2,456 | | | 8,756 | 99.900 | 1,837 | 7,970 | 0.010 | 786 |
| STL3M | 21 Jun 2023 | 99.880 | | 99.880 | 99.890 | 99.890 | 99.880 | 1,612 | | | 9,181 | 99.870 | 796 | 8,988 | 0.010 | 193 |
| STL3U | 20 Sep 2023 | 99.840 | | 99.840 | 99.845 | 99.845 | 99.840 | 684 | | | 7,783 | 99.835 | 197 | 7,845 | 0.005 | -62 |
| STL3Z | 20 Dec 2023 | 99.810 | | 99.800 | 99.820 | 99.820 | 99.800 | 743 | | | 6,823 | 99.805 | 558 | 7,085 | 0.005 | -262 |
| STL4H | 20 Mar 2024 | 99.770 | | 99.785 | 99.785 | 99.785 | 99.785 | 776 | | | 4,284 | 99.770 | 102 | 4,284 | 0.000 | 0 |
| STL4M | 19 Jun 2024 | 99.740 | | 99.730 | 99.755 | 99.755 | 99.730 | 668 | | | 2,215 | 99.735 | 96 | 2,230 | 0.005 | -15 |
| STL4U | 18 Sep 2024 | 99.715 | | | | | | 450 | | | 1,486 | 99.700 | 29 | 1,486 | 0.015 | 0 |
| STL4Z | 18 Dec 2024 | 99.680 | | | | | | 150 | | | 433 | 99.660 | | 433 | 0.020 | 0 |
| STL5H | 19 Mar 2025 | 99.645 | | | | | | | | | 32 | 99.630 | | 32 | 0.015 | 0 |
| STL5M | 18 Jun 2025 | 99.615 | | | | | | | | | 61 | 99.595 | | 61 | 0.020 | 0 |
| STL5U | 17 Sep 2025 | 99.575 | | | | | | | | | 136 | 99.560 | | 136 | 0.015 | 0 |
| STL5Z | 17 Dec 2025 | 99.540 | | | | | | | | | 47 | 99.525 | | 47 | 0.015 | 0 |
| STL6H | 18 Mar 2026 | 99.510 | | | | | | | | | 7 | 99.495 | | 7 | 0.015 | 0 |
| STL6M | 17 Jun 2026 | 99.485 | | | | | | | | | 14 | 99.465 | | 14 | 0.020 | 0 |
| STL6U | 16 Sep 2026 | 99.450 | | | | | | | | | 0 | 99.435 | | 0 | 0.015 | 0 |
| STL6Z | 16 Dec 2026 | 99.430 | | | | | | | | | 0 | 99.420 | | 0 | 0.010 | 0 |
| Total | | | | | | | | 46,694 | 20,000 | | 179,339 | | 17,248 | 178,937 | | 402 |

22/01/2021

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 |
| SON0X | 17 Feb 2021 | 99.950 | | | | | | | | | 0 | 99.950 | | 0 | 0.000 | 0 |
| SON0Z | 17 Mar 2021 | 99.955 | | | | | | | | | 3,185 | 99.955 | 228 | 3,060 | 0.000 | 125 |
| SON1F | 21 Apr 2021 | 99.965 | | | | | | | | | 0 | 99.960 | | 0 | 0.005 | 0 |
| SON1G | 19 May 2021 | 99.975 | | | | | | | | | 0 | 99.970 | | 0 | 0.005 | 0 |
| SON1H | 16 Jun 2021 | 99.990 | | 99.985 | 99.985 | 99.985 | 99.985 | 616 | | | 4,036 | 99.985 | 1,804 | 3,943 | 0.005 | 93 |
| SON1J | 21 Jul 2021 | 100.000 | | | | | | | | | 0 | 99.995 | | 0 | 0.005 | 0 |
| SON1M | 15 Sep 2021 | 100.025 | | 100.020 | 100.020 | 100.020 | 100.020 | 2,288 | | | 4,360 | 100.015 | 2,302 | 4,460 | 0.010 | -100 |
| SON1U | 15 Dec 2021 | 100.040 | | 100.045 | 100.045 | 100.045 | 100.045 | 3,846 | | | 3,354 | 100.040 | 1,136 | 3,284 | 0.000 | 70 |
| SON1Z | 16 Mar 2022 | 100.065 | | 100.070 | 100.070 | 100.070 | 100.065 | 4,434 | | | 3,536 | 100.070 | 3,912 | 2,858 | -0.005 | 678 |
| SON2H | 15 Jun 2022 | 100.090 | | 100.085 | 100.095 | 100.095 | 100.085 | 3,548 | | | 2,105 | 100.080 | 9,242 | 1,661 | 0.010 | 444 |
| SON2M | 21 Sep 2022 | 100.080 | | 100.080 | 100.080 | 100.080 | 100.075 | 2,236 | | | 2,459 | 100.070 | 8,415 | 1,259 | 0.010 | 1,200 |
| SON2U | 21 Dec 2022 | 100.070 | | 100.065 | 100.060 | 100.070 | 100.060 | 2,166 | | | 2,222 | 100.060 | 4,508 | 1,413 | 0.010 | 809 |
| SON2Z | 15 Mar 2023 | 100.045 | | 100.050 | 100.045 | 100.051 | 100.045 | 2,871 | | | 1,997 | 100.040 | 2,710 | 3,069 | 0.005 | -1,072 |
| SON3H | 21 Jun 2023 | 100.025 | | 100.025 | 100.035 | 100.035 | 100.025 | 4,434 | | | 1,656 | 100.020 | 1,660 | 1,739 | 0.005 | -83 |
| SON3M | 20 Sep 2023 | 100.000 | | 100.000 | 99.995 | 100.000 | 99.995 | 5,025 | | | 1,508 | 99.985 | 1,506 | 1,096 | 0.015 | 412 |
| SON3U | 20 Dec 2023 | 99.960 | | 99.955 | 99.960 | 99.960 | 99.955 | 2,312 | | | 1,461 | 99.955 | 1,516 | 637 | 0.005 | 824 |
| SON3Z | 20 Mar 2024 | 99.935 | | 99.935 | 99.940 | 99.940 | 99.935 | 86 | | | 599 | 99.920 | 422 | 472 | 0.015 | 127 |
| SON4H | 19 Jun 2024 | 99.895 | | | | | | | | | 301 | 99.880 | | 301 | 0.015 | 0 |
| SON4M | 18 Sep 2024 | 99.860 | | | | | | 1 | | | 235 | 99.850 | | 235 | 0.010 | 0 |
| SON4U | 18 Dec 2024 | 99.835 | | | | | | 2 | | | 158 | 99.815 | | 158 | 0.020 | 0 |
| SON4Z | 19 Mar 2025 | 99.790 | | | | | | 1 | | | 71 | 99.775 | | 71 | 0.015 | 0 |
| SON5H | 18 Jun 2025 | 99.755 | | | | | | | | | 9 | 99.740 | | 9 | 0.015 | 0 |
| SON5M | 17 Sep 2025 | 99.725 | | | | | | | | | 19 | 99.705 | | 19 | 0.020 | 0 |
| SON5U | 17 Dec 2025 | 99.685 | | | | | | | | | 8 | 99.670 | | 8 | 0.015 | 0 |
| SON5Z | 18 Mar 2026 | 99.660 | | 99.660 | 99.660 | 99.660 | 99.660 | 2 | | | 13 | 99.635 | | 13 | 0.025 | 0 |
| SON6H | 17 Jun 2026 | 99.615 | | | | | | | | | 19 | 99.600 | | 19 | 0.015 | 0 |
| SON6M | 16 Sep 2026 | 99.595 | | | | | | | | | 17 | 99.580 | | 17 | 0.015 | 0 |
| SON6U | 16 Dec 2026 | 99.565 | | | | | | | | | 0 | 99.550 | | 0 | 0.015 | 0 |
| SON6Z | 17 Mar 2027 | 99.540 | | | | | | | | | 0 | 99.525 | | 0 | 0.015 | 0 |
| Total | | | | | | | | 33,868 | | | 33,328 | | 39,361 | 29,801 | | 3,527 |

22/01/2021

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 |
| OSN1F | 17 Feb 2021 | 99.955 | | | | | | | | | 0 | 99.955 | | 0 | 0.000 | 0 |
| OSN1G | 17 Mar 2021 | 99.960 | | | | | | | | | 0 | 99.955 | | 0 | 0.005 | 0 |
| OSN1H | 21 Apr 2021 | 99.970 | | | | | | | | | 0 | 99.970 | | 0 | 0.000 | 0 |
| OSN1J | 19 May 2021 | 99.985 | | | | | | | | | 0 | 99.985 | | 0 | 0.000 | 0 |
| OSN1K | 16 Jun 2021 | 100.005 | | | | | | | | | 0 | 100.005 | | 0 | 0.000 | 0 |
| OSN1M | 21 Jul 2021 | 100.005 | | | | | | | | | 0 | 100.005 | | 0 | 0.000 | 0 |
| OSN1N | 18 Aug 2021 | 100.020 | | | | | | | | | 0 | 100.015 | | 0 | 0.005 | 0 |
| OSN1Q | 15 Sep 2021 | 100.030 | | | | | | | | | 0 | 100.030 | | 0 | 0.000 | 0 |
| OSN1U | 20 Oct 2021 | 100.035 | | | | | | | | | 0 | 100.035 | | 0 | 0.000 | 0 |
| OSN1V | 17 Nov 2021 | 100.045 | | | | | | | | | 0 | 100.045 | | 0 | 0.000 | 0 |
| OSN1X | 15 Dec 2021 | 100.055 | | | | | | | | | 0 | 100.055 | | 0 | 0.000 | 0 |
| OSN1Z | 19 Jan 2022 | 100.060 | | | | | | | | | 0 | 100.060 | | 0 | 0.000 | 0 |
| OSN2F | 16 Feb 2022 | 100.065 | | | | | | | | | 0 | 100.065 | | 0 | 0.000 | 0 |
| Total | | | | | | | | | | | 0 | | | 0 | | 0 |

22/01/2021

3M 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 |
| OSA1F | 17 Feb 2021 | 99.955 | | | | | | | | | 1 | 99.955 | | 1 | 0.000 | 0 |
| OSA1G | 17 Mar 2021 | 99.960 | | | | | | | | | 0 | 99.955 | | 0 | 0.005 | 0 |
| OSA1H | 21 Apr 2021 | 99.970 | | | | | | | | | 0 | 99.970 | | 0 | 0.000 | 0 |
| OSA1J | 19 May 2021 | 99.985 | | | | | | | | | 0 | 99.985 | | 0 | 0.000 | 0 |
| OSA1K | 16 Jun 2021 | 100.005 | | | | | | | | | 0 | 100.005 | | 0 | 0.000 | 0 |
| OSA1M | 21 Jul 2021 | 100.005 | | | | | | | | | 0 | 100.005 | | 0 | 0.000 | 0 |
| OSA1N | 18 Aug 2021 | 100.020 | | | | | | | | | 0 | 100.015 | | 0 | 0.005 | 0 |
| OSA1Q | 15 Sep 2021 | 100.030 | | | | | | | | | 0 | 100.030 | | 0 | 0.000 | 0 |
| OSA1U | 20 Oct 2021 | 100.035 | | | | | | | | | 0 | 100.035 | | 0 | 0.000 | 0 |
| OSA1V | 17 Nov 2021 | 100.045 | | | | | | | | | 0 | 100.045 | | 0 | 0.000 | 0 |
| OSA1X | 15 Dec 2021 | 100.055 | | | | | | | | | 15 | 100.055 | | 15 | 0.000 | 0 |
| OSA1Z | 19 Jan 2022 | 100.060 | | | | | | | | | 0 | 100.060 | | 0 | 0.000 | 0 |
| OSA2F | 16 Feb 2022 | 100.065 | | | | | | | | | 0 | 100.065 | | 0 | 0.000 | 0 |
| Total | | | | | | | | | | | 16 | | | 16 | | 0 |

22/01/2021

1M 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 |
| STG1G | 17 Feb 2021 | 99.970 | | | | | | | | | 0 | 99.970 | | 0 | 0.000 | 0 |
| STG1H | 17 Mar 2021 | 99.990 | | | | | | 250 | | | 1,920 | 99.980 | 568 | 1,900 | 0.010 | 20 |
| STG1J | 21 Apr 2021 | 100.000 | | | | | | | | | 0 | 100.000 | | 0 | 0.000 | 0 |
| STG1M | 16 Jun 2021 | 100.025 | | 100.025 | 100.025 | 100.025 | 100.025 | 822 | | | 2,882 | 100.025 | 773 | 2,837 | 0.000 | 45 |
| STG1U | 15 Sep 2021 | 100.045 | | 100.045 | 100.045 | 100.045 | 100.045 | 1,007 | | | 1,299 | 100.045 | 620 | 1,184 | 0.000 | 115 |
| STG1Z | 15 Dec 2021 | 100.060 | | 100.060 | 100.060 | 100.060 | 100.055 | 1,872 | | | 1,022 | 100.055 | 1,013 | 955 | 0.005 | 67 |
| STG2H | 16 Mar 2022 | 99.980 | | 99.985 | 99.980 | 99.985 | 99.980 | 2,230 | | | 1,727 | 99.980 | 2,452 | 2,260 | 0.000 | -533 |
| STG2M | 15 Jun 2022 | 99.965 | | 99.970 | 99.965 | 99.970 | 99.965 | 1,609 | | | 1,361 | 99.955 | 697 | 1,084 | 0.010 | 277 |
| STG2U | 21 Sep 2022 | 99.950 | | 99.950 | 99.950 | 99.950 | 99.950 | 791 | | | 2,148 | 99.940 | 509 | 2,280 | 0.010 | -132 |
| STG2Z | 21 Dec 2022 | 99.935 | | 99.925 | 99.935 | 99.935 | 99.925 | 865 | | | 1,436 | 99.920 | 818 | 1,514 | 0.015 | -78 |
| STG3H | 15 Mar 2023 | 99.910 | | 99.910 | 99.910 | 99.910 | 99.910 | 902 | | | 2,259 | 99.900 | 832 | 1,853 | 0.010 | 406 |
| STG3M | 21 Jun 2023 | 99.880 | | 99.880 | 99.890 | 99.890 | 99.880 | 556 | | | 2,700 | 99.870 | 299 | 2,574 | 0.010 | 126 |
| STG3U | 20 Sep 2023 | 99.840 | | 99.845 | 99.845 | 99.845 | 99.845 | 242 | | | 2,582 | 99.835 | 29 | 2,580 | 0.005 | 2 |
| STG3Z | 20 Dec 2023 | 99.810 | | 99.820 | 99.820 | 99.820 | 99.820 | 326 | | | 3,157 | 99.805 | | 3,157 | 0.005 | 0 |
| STG4H | 20 Mar 2024 | 99.770 | | | | | | 379 | | | 2,529 | 99.770 | | 2,529 | 0.000 | 0 |
| STG4M | 19 Jun 2024 | 99.740 | | 99.750 | 99.750 | 99.750 | 99.750 | 327 | | | 991 | 99.735 | 2 | 989 | 0.005 | 2 |
| STG4U | 18 Sep 2024 | 99.715 | | | | | | 225 | | | 472 | 99.700 | | 472 | 0.015 | 0 |
| STG4Z | 18 Dec 2024 | 99.680 | | | | | | 75 | | | 191 | 99.660 | | 191 | 0.020 | 0 |
| STG5H | 19 Mar 2025 | 99.645 | | | | | | | | | 0 | 99.630 | | 0 | 0.015 | 0 |
| STG5M | 18 Jun 2025 | 99.615 | | | | | | | | | 30 | 99.595 | | 30 | 0.020 | 0 |
| STG5U | 17 Sep 2025 | 99.575 | | | | | | | | | 40 | 99.560 | | 40 | 0.015 | 0 |
| STG5Z | 17 Dec 2025 | 99.540 | | | | | | | | | 20 | 99.525 | | 20 | 0.015 | 0 |
| STG6H | 18 Mar 2026 | 99.510 | | | | | | | | | 4 | 99.495 | | 4 | 0.015 | 0 |
| STG6M | 17 Jun 2026 | 99.485 | | | | | | | | | 0 | 99.465 | | 0 | 0.020 | 0 |
| STG6U | 16 Sep 2026 | 99.450 | | | | | | | | | 0 | 99.435 | | 0 | 0.015 | 0 |
| STG6Z | 16 Dec 2026 | 99.430 | | | | | | | | | 0 | 99.420 | | 0 | 0.010 | 0 |
| Total | | | | | | | | 12,478 | | | 28,770 | | 8,612 | 28,453 | | 317 |

22/01/2021

1M 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 |
| SNA0X | 17 Feb 2021 | 99.950 | | | | | | | | | 0 | 99.950 | | 0 | 0.000 | 0 |
| SNA0Z | 17 Mar 2021 | 99.955 | | | | | | | | | 289 | 99.955 | | 289 | 0.000 | 0 |
| SNA1F | 21 Apr 2021 | 99.965 | | | | | | | | | 0 | 99.960 | | 0 | 0.005 | 0 |
| SNA1G | 19 May 2021 | 99.975 | | | | | | | | | 0 | 99.970 | | 0 | 0.005 | 0 |
| SNA1H | 16 Jun 2021 | 99.990 | | | | | | 100 | | | 865 | 99.985 | 806 | 1,021 | 0.005 | -156 |
| SNA1J | 21 Jul 2021 | 100.000 | | | | | | | | | 0 | 99.995 | | 0 | 0.005 | 0 |
| SNA1M | 15 Sep 2021 | 100.025 | | | | | | 637 | | | 759 | 100.015 | 940 | 834 | 0.010 | -75 |
| SNA1U | 15 Dec 2021 | 100.040 | | 100.045 | 100.045 | 100.045 | 100.045 | 822 | | | 1,028 | 100.040 | 532 | 1,005 | 0.000 | 23 |
| SNA1Z | 16 Mar 2022 | 100.065 | | | | | | 1,445 | | | 1,844 | 100.070 | 1,247 | 1,955 | -0.005 | -111 |
| SNA2H | 15 Jun 2022 | 100.090 | | 100.095 | 100.090 | 100.095 | 100.090 | 1,250 | | | 492 | 100.080 | 3,138 | 867 | 0.010 | -375 |
| SNA2M | 21 Sep 2022 | 100.080 | | 100.080 | 100.075 | 100.085 | 100.075 | 960 | | | 627 | 100.070 | 3,258 | 550 | 0.010 | 77 |
| SNA2U | 21 Dec 2022 | 100.070 | | 100.060 | 100.060 | 100.060 | 100.060 | 1,132 | | | 872 | 100.060 | 2,163 | 623 | 0.010 | 249 |
| SNA2Z | 15 Mar 2023 | 100.045 | | 100.040 | 100.051 | 100.051 | 100.040 | 1,603 | | | 616 | 100.040 | 1,178 | 750 | 0.005 | -134 |
| SNA3H | 21 Jun 2023 | 100.025 | | 100.025 | 100.025 | 100.025 | 100.025 | 1,862 | | | 585 | 100.020 | 721 | 614 | 0.005 | -29 |
| SNA3M | 20 Sep 2023 | 100.000 | | 99.995 | 99.995 | 99.995 | 99.995 | 1,635 | | | 625 | 99.985 | 826 | 210 | 0.015 | 415 |
| SNA3U | 20 Dec 2023 | 99.960 | | 99.960 | 99.965 | 99.965 | 99.960 | 674 | | | 773 | 99.955 | 812 | 266 | 0.005 | 507 |
| SNA3Z | 20 Mar 2024 | 99.935 | | 99.935 | 99.940 | 99.940 | 99.935 | 7 | | | 253 | 99.920 | 257 | 104 | 0.015 | 149 |
| SNA4H | 19 Jun 2024 | 99.895 | | | | | | | | | 100 | 99.880 | | 100 | 0.015 | 0 |
| SNA4M | 18 Sep 2024 | 99.860 | | | | | | | | | 200 | 99.850 | | 200 | 0.010 | 0 |
| SNA4U | 18 Dec 2024 | 99.835 | | | | | | | | | 100 | 99.815 | | 100 | 0.020 | 0 |
| SNA4Z | 19 Mar 2025 | 99.790 | | | | | | | | | 0 | 99.775 | | 0 | 0.015 | 0 |
| SNA5H | 18 Jun 2025 | 99.755 | | | | | | | | | 0 | 99.740 | | 0 | 0.015 | 0 |
| SNA5M | 17 Sep 2025 | 99.725 | | | | | | | | | 30 | 99.705 | | 30 | 0.020 | 0 |
| SNA5U | 17 Dec 2025 | 99.685 | | | | | | | | | 0 | 99.670 | | 0 | 0.015 | 0 |
| SNA5Z | 18 Mar 2026 | 99.660 | | | | | | | | | 4 | 99.635 | | 4 | 0.025 | 0 |
| SNA6H | 17 Jun 2026 | 99.615 | | | | | | | | | 0 | 99.600 | | 0 | 0.015 | 0 |
| SNA6M | 16 Sep 2026 | 99.595 | | | | | | | | | 0 | 99.580 | | 0 | 0.015 | 0 |
| SNA6U | 16 Dec 2026 | 99.565 | | | | | | | | | 0 | 99.550 | | 0 | 0.015 | 0 |
| SNA6Z | 17 Mar 2027 | 99.540 | | | | | | | | | 0 | 99.525 | | 0 | 0.015 | 0 |
| Total | | | | | | | | 12,127 | | | 10,062 | | 15,878 | 9,522 | | 540 |

* Please note that Open Interest statistics are reported with one day lag



LSEDM: Interest Rate Derivatives Trading Summary

22/01/2021

Please note that open interest statistics are reported with one day lag.

This report is for information only. London Stock Exchange Group has made reasonable efforts to ensure that the information contained in this report is correct at the time of printing, but shall not be liable for any decisions made in reliance on it. It does not constitute investment advice, nor is it intended to constitute an invitation or inducement to engage in any investment activity.

22/01/2021

Strategy Instruments

Three Month Sterling Future Strategy

| Strategy Type | Instrument | Expiration Date | Quantity Traded |
|-----------------|---------------------|-----------------|-----------------|
| Calendar Spread | STL+2M-2Z | 15/06/2022 | 14 |
| Calendar Spread | STL+1M-2H | 16/06/2021 | 6 |
| Calendar Spread | STL+3H-3M | 15/03/2023 | 5 |
| Pack | STL+11Z-32H+32M-12U | 15/12/2021 | 524 |
| Pack | STL+12Z-33H+33M-13U | 21/12/2022 | 390 |
| Pack | STL+12U-32Z+33H-13M | 21/09/2022 | 311 |
| Pack | STL+11H-31M+31U-11Z | 17/03/2021 | 280 |
| Pack | STL+11U-31Z+32H-12M | 15/09/2021 | 275 |
| Pack | STL+13U-33Z+34H-14M | 20/09/2023 | 201 |
| Pack | STL+12M-32U+32Z-13H | 15/06/2022 | 200 |
| Pack | STL+14H-34M+34U-14Z | 20/03/2024 | 150 |
| Pack | STL+11M-31U+31Z-12H | 16/06/2021 | 130 |
| Pack | STL+13M-33U+33Z-14H | 21/06/2023 | 22 |

22/01/2021

Three Month SONIA Future Strategy

| Strategy Type | Instrument | Expiration Date | Quantity Traded |
|-----------------|---------------------|-----------------|-----------------|
| Butterfly | SON_FC_AFR380 | 15/12/2021 | 30 |
| Butterfly | SON_FC_AFR580 | 15/06/2022 | 20 |
| Butterfly | SON_FC_AFRND0 | 18/09/2024 | 1 |
| Calendar Spread | SON+3M-3U | 20/09/2023 | 2,233 |
| Calendar Spread | SON+3H-3M | 21/06/2023 | 2,066 |
| Calendar Spread | SON+1U-1Z | 15/12/2021 | 1,099 |
| Calendar Spread | SON+1M-1U | 15/09/2021 | 660 |
| Calendar Spread | SON+1H-1M | 16/06/2021 | 566 |
| Calendar Spread | SON+1U-2H | 15/12/2021 | 420 |
| Calendar Spread | SON+2M-2U | 21/09/2022 | 317 |
| Calendar Spread | SON+2H-2M | 15/06/2022 | 159 |
| Calendar Spread | SON+1Z-2H | 16/03/2022 | 75 |
| Calendar Spread | SON+1M-1Z | 15/09/2021 | 64 |
| Calendar Spread | SON+3M-3Z | 20/09/2023 | 50 |
| Pack | SON+12U-32Z+33H-13M | 21/12/2022 | 670 |
| Pack | SON+11M-31U+31Z-12H | 15/09/2021 | 312 |
| Pack | SON+12M-32U+32Z-13H | 21/09/2022 | 192 |
| Pack | SON+12H-32M+32U-12Z | 15/06/2022 | 101 |
| Pack | SON+11Z-32H+32M-12U | 16/03/2022 | 74 |
| Pack | SON+11U-31Z+32H-12M | 15/12/2021 | 41 |

22/01/2021

Three Month Euribor Future Strategy

| Strategy Type | Instrument | Expiration Date | Quantity Traded |
|-----------------|------------|-----------------|-----------------|
| Calendar Spread | EUI+3H-3U | 13/03/2023 | 200 |
| Calendar Spread | EUI+1H-1U | 15/03/2021 | 61 |

Inter Commodity Spread Futures

| Strategy Type | Instrument | Expiration Date | Quantity Traded |
|------------------------|------------|-----------------|-----------------|
| Inter Commodity Spread | SON-STL_1Z | 15/12/2021 | 1,920 |
| Inter Commodity Spread | SON-STL_2H | 16/03/2022 | 1,491 |
| Inter Commodity Spread | SON-STL_2M | 15/06/2022 | 802 |
| Inter Commodity Spread | SON-STL_1M | 16/06/2021 | 685 |
| Inter Commodity Spread | SON-STL_1U | 15/09/2021 | 600 |
| Inter Commodity Spread | SON-STL_2U | 21/09/2022 | 202 |
| Inter Commodity Spread | SON-STL_2Z | 21/12/2022 | 166 |
| Inter Commodity Spread | SON-STL_3H | 15/03/2023 | 63 |
| Inter Commodity Spread | SON-STL_1H | 17/03/2021 | 50 |

This report is for information only. London Stock Exchange Group has made reasonable efforts to ensure that the information contained in this report is correct at the time of printing, but shall not be liable for any decisions made in reliance on it. It does not constitute investment advice, nor is it intended to constitute an invitation or inducement to engage in any investment activity.