LSEDM: Interest Rate Derivatives
Trading Summary

05/12/2016

Volume Summary

Products	On Book Volume	EFP Volume	Block Volume	Total Volume	Open Interest	Previous Business Day			
						Open Interest	Total Volume	OI Change	Total Volume Change
Long Term Interest Rate Derivatives	**1,028**			**1,028**	**297**	**331**	**278**	**-34**	**750**
Bobl Future	96			96	26	51	47	-25	49
Bund Future	176			176	85	87	48	-2	128
Long Gilt Future	49			49	19	16	19	3	30
Schatz Future	707			707	167	177	164	-10	543
Short Term Interest Rate Derivatives	**2,151**			**2,151**	**21,036**	**21,688**	**2,064**	**-652**	**87**
Three month Euribor Future	1,376			1,376	10,532	11,025	1,545	-493	-169
Three month Sterling Future	775			775	10,504	10,663	519	-159	256
Total	**3,179**			**3,179**	**21,333**	**22,019**	**2,342**	**-686**	**837**

Long Term Interest Rate Derivatives

Schatz Future

Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	EFP Volume	Open Interest	Previous Business Day				
												DSP	Volume	Open Interest	DSP Change	OI Change
SCH6Z	8 Dec 2016	112.230		112.280	112.215	112.285	112.215	597			147	112.270	104	157	-0.040	-10
SCH7H	8 Mar 2017	112.120		112.195	112.105	112.195	112.105	110			20	112.200	60	20	-0.080	0
SCH7M	8 Jun 2017	112.230									0	112.275		0	-0.045	0
Total								**707**			**167**		**164**	**177**		**-10**

Bund Future

Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	EFP Volume	Open Interest	Previous Business Day				
												DSP	Volume	Open Interest	DSP Change	OI Change
BND6Z	8 Dec 2016	160.450		160.840	160.030	160.840	159.890	170			63	160.980	47	64	-0.530	-1
BND7H	8 Mar 2017	161.830		162.120	161.710	162.120	161.710	6			22	162.560	1	23	-0.730	-1
BND7M	8 Jun 2017	159.300									0	159.680		0	-0.380	0
Total								**176**			**85**		**48**	**87**		**-2**

Bobl Future

Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	EFP Volume	Open Interest	Previous Business Day				
												DSP	Volume	Open Interest	DSP Change	OI Change
BBL6Z	8 Dec 2016	131.190		131.350	131.150	131.350	131.140	96			25	131.370	47	50	-0.180	-25
BBL7H	8 Mar 2017	132.500									1	132.850		1	-0.350	0
BBL7M	8 Jun 2017	131.020									0	131.370		0	-0.350	0
Total								**96**			**26**		**47**	**51**		**-25**

Long Gilt Future

Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	EFP Volume	Open Interest	Previous Business Day				
												DSP	Volume	Open Interest	DSP Change	OI Change
GLT6Z	28 Dec 2016	124.110									0	124.370		0	-0.260	0
GLT7H	29 Mar 2017	123.540		123.520	123.420	123.550	122.870	49			19	123.780	19	16	-0.240	3
GLT7M	28 Jun 2017	122.470									0	122.710		0	-0.240	0
Total								**49**			**19**		**19**	**16**		**3**

Short Term Interest Rate Derivatives

Three month Euribor Future

Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	EFP Volume	Open Interest	Previous Business Day				
												DSP	Volume	Open Interest	DSP Change	OI Change
EUI6Z	19 Dec 2016	100.315									2,582	100.310	250	2,582	0.005	0
EUI7F	16 Jan 2017	100.305									0	100.305		0	0.000	0
EUI7G	13 Feb 2017	100.295									0	100.295		0	0.000	0
EUI7H	13 Mar 2017	100.300									1,331	100.290	100	1,344	0.010	-13
EUI7J	18 Apr 2017	100.290									0	100.285		0	0.005	0
EUI7K	15 May 2017	100.280									0	100.275		0	0.005	0
EUI7M	19 Jun 2017	100.280									961	100.280	200	1,104	0.000	-143
EUI7U	18 Sep 2017	100.265		100.260	100.260	100.260	100.260	220			1,156	100.265	3	1,156	0.000	0
EUI7Z	18 Dec 2017	100.255						250			648	100.255	112	743	0.000	-95
EUI8H	19 Mar 2018	100.245									855	100.245		855	0.000	0
EUI8M	18 Jun 2018	100.220		100.200	100.220	100.220	100.200	471			1,293	100.220	330	1,623	0.000	-330
EUI8U	17 Sep 2018	100.190		100.170	100.190	100.190	100.170	435			762	100.195	550	674	-0.005	88
EUI8Z	17 Dec 2018	100.155									224	100.165		224	-0.010	0
EUI9H	18 Mar 2019	100.110									125	100.125		125	-0.015	0
EUI9M	17 Jun 2019	100.065									225	100.080		225	-0.015	0
EUI9U	16 Sep 2019	100.015									225	100.035		225	-0.020	0
EUI9Z	16 Dec 2019	99.955									55	99.980		55	-0.025	0
EUI0H	16 Mar 2020	99.895									40	99.925		40	-0.030	0
EUI0M	15 Jun 2020	99.825									0	99.865		0	-0.040	0
EUI0U	14 Sep 2020	99.750									0	99.790		0	-0.040	0
EUI0Z	14 Dec 2020	99.670									0	99.720		0	-0.050	0
EUI1H	15 Mar 2021	99.580									0	99.630		0	-0.050	0

Three month Euribor Future

Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	EFP Volume	Open Interest	Previous Business Day				
												DSP	Volume	Open Interest	DSP Change	OI Change
EUI1M	14 Jun 2021	99.490									0	99.545		0	-0.055	0
EUI1U	13 Sep 2021	99.395									0	99.455		0	-0.060	0
EUI1Z	13 Dec 2021	99.305									5	99.365		5	-0.060	0
EUI2H	14 Mar 2022	99.210									45	99.280		45	-0.070	0
EUI2M	13 Jun 2022	99.120									0	99.190		0	-0.070	0
EUI2U	19 Sep 2022	99.035									0	99.100		0	-0.065	0
Total								**1,376**			**10,532**		**1,545**	**11,025**		**-493**

Three month Sterling Future

Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	EFP Volume	Open Interest	Previous Business Day				
												DSP	Volume	Open Interest	DSP Change	OI Change
STL6Z	21 Dec 2016	99.610									729	99.610		729	0.000	0
STL7F	18 Jan 2017	99.600									0	99.600		0	0.000	0
STL7G	15 Feb 2017	99.600									0	99.600		0	0.000	0
STL7H	15 Mar 2017	99.580						100			1,069	99.590		1,069	-0.010	0
STL7M	21 Jun 2017	99.550		99.550	99.550	99.550	99.550	175			1,541	99.550	100	1,541	0.000	0
STL7U	20 Sep 2017	99.530									1,604	99.530		1,604	0.000	0
STL7Z	20 Dec 2017	99.490		99.480	99.480	99.480	99.480	99			1,348	99.470	200	1,423	0.020	-75
STL8H	21 Mar 2018	99.430						100			763	99.430	101	762	0.000	1
STL8M	20 Jun 2018	99.380		99.370	99.370	99.370	99.370	300			1,007	99.380		1,007	0.000	0
STL8U	19 Sep 2018	99.320		99.310	99.310	99.310	99.310	1			319	99.320	110	410	0.000	-91
STL8Z	19 Dec 2018	99.250									255	99.250		255	0.000	0
STL9H	20 Mar 2019	99.180									616	99.190		616	-0.010	0

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Three month Sterling Future

Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	EFP Volume	Open Interest	Previous Business Day				
												DSP	Volume	Open Interest	DSP Change	OI Change
STL9M	19 Jun 2019	99.120									167	99.130		167	-0.010	0
STL9U	18 Sep 2019	99.060									305	99.070		305	-0.010	0
STL9Z	18 Dec 2019	99.000									529	99.010		529	-0.010	0
STL0H	18 Mar 2020	98.950									105	98.960		105	-0.010	0
STL0M	17 Jun 2020	98.890									140	98.900		140	-0.010	0
STL0U	16 Sep 2020	98.840									0	98.850		0	-0.010	0
STL0Z	16 Dec 2020	98.790									0	98.800		0	-0.010	0
STL1H	17 Mar 2021	98.730									7	98.740	8	1	-0.010	6
STL1M	16 Jun 2021	98.670									0	98.680		0	-0.010	0
STL1U	15 Sep 2021	98.610									0	98.620		0	-0.010	0
STL1Z	15 Dec 2021	98.540									0	98.560		0	-0.020	0
STL2H	16 Mar 2022	98.480									0	98.490		0	-0.010	0
STL2M	15 Jun 2022	98.410									0	98.420		0	-0.010	0
STL2U	21 Sep 2022	98.330									0	98.340		0	-0.010	0
Total								**775**			**10,504**		**519**	**10,663**		**-159**

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