

16/09/2019

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	20	0	-20
Bobl Future					0	0		0	
Bund Future					0	0	20	0	-20
Long Gilt Future					0	0		0	
Schatz Future					0	0		0	
Short Term Interest Rate Derivatives	25,990		49,445	75,435	607,375	640,960	26,262	-33,585	49,173
One Month SONIA Future					434	434		0	
Three Month Euribor Future	7,194		18,704	25,898	272,233	306,242	12,816	-34,009	13,082
Three Month SONIA Future	8,014		1,200	9,214	64,061	63,837	5,558	224	3,656
Three Month Sterling Future	10,782		29,541	40,323	270,647	270,447	7,888	200	32,435
Total	25,990		49,445	75,435	607,375	640,960	26,282	-33,585	49,153

16/09/2019

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	112.228									0	112.208		0	0.020	0
SCH0H	6 Mar 2020	112.743									0	112.698		0	0.045	0
SCH0M	8 Jun 2020	112.928									0	112.875		0	0.053	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	172.945									0	172.415	20	0	0.530	0
BND0H	6 Mar 2020	175.005									0	174.350		0	0.655	0
BND0M	8 Jun 2020	172.280									0	171.575		0	0.705	0
Total											0		20	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	135.295									0	135.155		0	0.140	0
BBL0H	6 Mar 2020	135.280									0	135.095		0	0.185	0
BBL0M	8 Jun 2020	135.605									0	135.390		0	0.215	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	132.920									0	132.105		0	0.815	0
GLT9Z	27 Dec 2019	131.945									0	131.135		0	0.810	0
GLT0H	27 Mar 2020	132.620									0	131.675		0	0.945	0
Total											0			0		0

Short Term Interest Rate Derivatives

16/09/2019

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
EUI9U	16 Sep 2019	100.394	100.394								0	100.400	808	30,136	-0.006	-30,136
EUI9V	14 Oct 2019	100.405									0	100.410		0	-0.005	0
EUI9X	18 Nov 2019	100.415									0	100.425		0	-0.010	0
EUI9Z	16 Dec 2019	100.430		100.440	100.430	100.440	100.430	4,945	3,000		75,904	100.440	1,616	76,785	-0.010	-881
EUI0F	13 Jan 2020	100.455									0	100.485		0	-0.030	0
EUI0G	17 Feb 2020	100.470									0	100.500		0	-0.030	0
EUI0H	16 Mar 2020	100.480		100.480	100.480	100.480	100.480	300			41,014	100.480	4,686	42,536	0.000	-1,522
EUI0M	15 Jun 2020	100.510						4,710	4,310		32,144	100.505	544	32,281	0.005	-137
EUI0U	14 Sep 2020	100.515		100.520	100.520	100.520	100.520	5,659	5,079		30,396	100.520	277	30,459	-0.005	-63
EUI0Z	14 Dec 2020	100.525		100.515	100.525	100.530	100.515	1,346			21,044	100.525	809	20,791	0.000	253
EUI1H	15 Mar 2021	100.520		100.510	100.520	100.520	100.510	1,053	257		14,623	100.510	751	15,301	0.010	-678
EUI1M	14 Jun 2021	100.515		100.500	100.510	100.510	100.500	343			19,243	100.500	353	19,185	0.015	58
EUI1U	13 Sep 2021	100.500		100.500	100.500	100.505	100.500	2,013	1,070		11,651	100.490	126	11,651	0.010	0
EUI1Z	13 Dec 2021	100.490		100.475	100.490	100.490	100.475	700	512		10,903	100.480	50	10,903	0.010	0
EUI2H	14 Mar 2022	100.475		100.455	100.455	100.455	100.455	2,414	2,238		7,684	100.460	159	7,684	0.015	0
EUI2M	13 Jun 2022	100.460						1,492	1,492		3,948	100.440	52	3,912	0.020	36
EUI2U	19 Sep 2022	100.440		100.430	100.430	100.430	100.430	923	746		1,761	100.415	577	1,511	0.025	250
EUI2Z	19 Dec 2022	100.420									1,191	100.400	2,008	2,380	0.020	-1,189
EUI3H	13 Mar 2023	100.395									355	100.370		355	0.025	0
EUI3M	19 Jun 2023	100.365									320	100.345		320	0.020	0
EUI3U	18 Sep 2023	100.340									16	100.320		16	0.020	0
EUI3Z	18 Dec 2023	100.320									31	100.295		31	0.025	0
EUI4H	18 Mar 2024	100.285									0	100.255		0	0.030	0
EUI4M	17 Jun 2024	100.245									0	100.220		0	0.025	0
EUI4U	16 Sep 2024	100.200									0	100.175		0	0.025	0
EUI4Z	16 Dec 2024	100.155									5	100.135		5	0.020	0
EUI5H	17 Mar 2025	100.115									0	100.095		0	0.020	0
EUI5M	16 Jun 2025	100.070									0	100.050		0	0.020	0
EUI5U	15 Sep 2025										0					0
Total								25,898	18,704		272,233		12,816	306,242		-34,009

16/09/2019

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
STL9U	18 Sep 2019	99.215		99.205	99.210	99.210	99.205	1,320	1,163		65,148	99.210	892	65,168	0.005	-20
STL9V	16 Oct 2019	99.185									0	99.160		0	0.025	0
STL9X	20 Nov 2019	99.165									0	99.145		0	0.020	0
STL9Z	18 Dec 2019	99.185		99.165	99.180	99.180	99.165	7,238	5,689		29,351	99.170	809	29,386	0.015	-35
STL0H	18 Mar 2020	99.240		99.205	99.240	99.240	99.205	11,688	10,689		28,343	99.215	1,018	28,366	0.025	-23
STL0M	17 Jun 2020	99.255		99.210	99.245	99.245	99.210	1,376			17,094	99.225	1,014	17,250	0.030	-156
STL0U	16 Sep 2020	99.270		99.220	99.270	99.270	99.220	6,981	5,000		44,523	99.240	1,102	44,635	0.030	-112
STL0Z	16 Dec 2020	99.250		99.205	99.250	99.250	99.195	3,896			19,793	99.220	848	19,793	0.030	0
STL1H	17 Mar 2021	99.270		99.215	99.265	99.265	99.215	5,593	5,000		35,288	99.235	464	35,406	0.035	-118
STL1M	16 Jun 2021	99.270		99.260	99.270	99.270	99.260	229			3,318	99.225	80	3,348	0.045	-30
STL1U	15 Sep 2021	99.270									4,308	99.220	3	4,311	0.050	-3
STL1Z	15 Dec 2021	99.265									6,770	99.215	27	6,795	0.050	-25
STL2H	16 Mar 2022	99.270		99.270	99.270	99.270	99.270	1			3,039	99.215	2	3,041	0.055	-2
STL2M	15 Jun 2022	99.265		99.250	99.250	99.250	99.250	2,001	2,000		4,084	99.210	1	4,085	0.055	-1
STL2U	21 Sep 2022	99.260									5,351	99.205		5,351	0.055	0
STL2Z	21 Dec 2022	99.255									3,963	99.195	1,628	3,238	0.060	725
STL3H	15 Mar 2023	99.260									87	99.200		87	0.060	0
STL3M	21 Jun 2023	99.255									79	99.195		79	0.060	0
STL3U	20 Sep 2023	99.250									32	99.190		32	0.060	0
STL3Z	20 Dec 2023	99.240									39	99.170		39	0.070	0
STL4H	20 Mar 2024	99.240									26	99.165		26	0.075	0
STL4M	19 Jun 2024	99.230									10	99.155		10	0.075	0
STL4U	18 Sep 2024	99.220									1	99.145		1	0.075	0
STL4Z	18 Dec 2024	99.195									0	99.120		0	0.075	0
STL5H	19 Mar 2025	99.180									0	99.115		0	0.065	0
STL5M	18 Jun 2025	99.160									0	99.095		0	0.065	0
Total								40,323	29,541		270,647		7,888	270,447		200

16/09/2019

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
SON9M	18 Sep 2019	99.295									17,346	99.295		17,346	0.000	0
SON9Q	20 Nov 2019	99.295									0	99.290		0	0.005	0
SON9U	18 Dec 2019	99.295		99.295	99.295	99.295	99.295	693	300		15,896	99.295	192	15,896	0.000	0
SON9V	15 Jan 2020	99.310									0	99.310		0	0.000	0
SON9X	19 Feb 2020	99.330									0	99.320		0	0.010	0
SON9Z	18 Mar 2020	99.340		99.325	99.340	99.345	99.325	1,574	600		10,024	99.325	738	10,024	0.015	0
SON0H	17 Jun 2020	99.380		99.350	99.380	99.380	99.350	992	300		5,150	99.355	1,057	4,958	0.025	192
SON0M	16 Sep 2020	99.400		99.360	99.395	99.395	99.360	934			2,335	99.370	861	2,490	0.030	-155
SON0U	16 Dec 2020	99.415		99.370	99.405	99.405	99.370	875			4,702	99.385	956	5,180	0.030	-478
SON0Z	17 Mar 2021	99.425		99.400	99.400	99.400	99.400	3,487			3,066	99.395	1,167	2,621	0.030	445
SON1H	16 Jun 2021	99.425		99.415	99.415	99.415	99.415	490			1,789	99.385	558	1,592	0.040	197
SON1M	15 Sep 2021	99.420						135			1,518	99.375	29	1,495	0.045	23
SON1U	15 Dec 2021	99.420		99.400	99.410	99.410	99.400	34			382	99.375		382	0.045	0
SON1Z	16 Mar 2022	99.440									844	99.385		844	0.055	0
SON2H	15 Jun 2022	99.435									355	99.380		355	0.055	0
SON2M	21 Sep 2022	99.430									502	99.370		502	0.060	0
SON2U	21 Dec 2022	99.430									55	99.365		55	0.065	0
SON2Z	15 Mar 2023	99.430									42	99.370		42	0.060	0
SON3H	21 Jun 2023	99.425									15	99.360		15	0.065	0
SON3M	20 Sep 2023	99.425									26	99.360		26	0.065	0
SON3U	20 Dec 2023	99.420									2	99.350		2	0.070	0
SON3Z	20 Mar 2024	99.415									0	99.345		0	0.070	0
SON4H	19 Jun 2024	99.405									11	99.335		11	0.070	0
SON4M	18 Sep 2024	99.395									0	99.320		0	0.075	0
SON4U	18 Dec 2024	99.380									1	99.310		1	0.070	0
SON4Z	19 Mar 2025	99.375									0	99.300		0	0.075	0
SON5H	18 Jun 2025	99.350									0	99.280		0	0.070	0
SON5M	17 Sep 2025	99.330									0	99.260		0	0.070	0
Total								9,214	1,200		64,061		5,558	63,837		224

16/09/2019

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
OSN9Q	18 Sep 2019	99.280									50	99.295		50	-0.015	0
OSN9U	16 Oct 2019	99.285									2	99.285		2	0.000	0
OSN9V	20 Nov 2019	99.300									306	99.290		306	0.010	0
OSN9X	18 Dec 2019	99.325									75	99.335		75	-0.010	0
OSN9Z	15 Jan 2020	99.330									0	99.310		0	0.020	0
OSN0F	19 Feb 2020	99.400									1	99.325		1	0.075	0
OSN0G	18 Mar 2020	99.415									0	99.355		0	0.060	0
OSN0H	15 Apr 2020	99.365									0	99.345		0	0.020	0
OSN0J	20 May 2020	99.385									0	99.355		0	0.030	0
OSN0K	17 Jun 2020	99.390									0	99.365		0	0.025	0
OSN0M	15 Jul 2020	99.405									0	99.360		0	0.045	0
OSN0N	19 Aug 2020	99.395									0	99.370		0	0.025	0
OSN0Q	16 Sep 2020	99.410									0	99.365		0	0.045	0
Total											434			434		0

* 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.

16/09/2019

Strategy Instruments

Three Month Sterling Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	STL_FC_A5R6A0	17/06/2020	610
Butterfly	STL_FC_A5R4A0	18/12/2019	174
Butterfly	STL_FC_A5R5A0	18/03/2020	103
Butterfly	STL_FC_A5R8A0	16/12/2020	50
Calendar Spread	STL+9Z-0H	18/12/2019	229
Calendar Spread	STL+0U-0Z	16/09/2020	181
Calendar Spread	STL+0H-0M	18/03/2020	50
Calendar Spread	STL+0Z-1H	16/12/2020	25
Calendar Spread	STL+0U-1H	16/09/2020	5
Calendar Spread	STL+9U-9Z	18/09/2019	5
Condor	STL_FC_A5RQA0	18/03/2020	50

16/09/2019

Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFRY70	16/09/2020	217
Butterfly	SON_FC_AFRZ70	16/12/2020	130
Butterfly	SON_FC_AFRW70	18/03/2020	51
Butterfly	SON_FC_AFR080	17/03/2021	50
Calendar Spread	SON+0H-0M	17/06/2020	252
Calendar Spread	SON+0Z-1H	17/03/2021	203
Calendar Spread	SON+0M-0U	16/09/2020	159
Calendar Spread	SON+9Z-0H	18/03/2020	141
Calendar Spread	SON+0U-0Z	16/12/2020	96
Calendar Spread	SON+1H-1M	16/06/2021	55
Calendar Spread	SON+1M-1U	15/09/2021	30
Calendar Spread	SON+0H-0U	17/06/2020	1
Calendar Spread	SON+9U-0H	18/12/2019	1

16/09/2019

Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	EUI_FC_A4R8M0	14/09/2020	330
Butterfly	EUI_FC_A4R6M0	16/03/2020	200
Calendar Spread	EUI+0M-0U	15/06/2020	4,310
Calendar Spread	EUI+2H-2M	14/03/2022	1,492
Calendar Spread	EUI+2H-2U	14/03/2022	764
Calendar Spread	EUI+0U-1Z	14/09/2020	512
Calendar Spread	EUI+0U-1H	14/09/2020	257
Calendar Spread	EUI+1U-2U	13/09/2021	150
Calendar Spread	EUI+1Z-2H	13/12/2021	138
Calendar Spread	EUI+0Z-1H	14/12/2020	25

Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_0Z	16/12/2020	2,660
Inter Commodity Spread	SON-STL_9Z	18/12/2019	748
Inter Commodity Spread	SON-STL_0M	17/06/2020	242
Inter Commodity Spread	SON-STL_0H	18/03/2020	148
Inter Commodity Spread	SON-STL_9U	18/09/2019	59
Inter Commodity Spread	SON-STL_0U	16/09/2020	34

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.