

18/09/2019

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		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	19,791		12,781	32,572	560,527	604,734	48,970	-44,207	-16,398
One Month SONIA Future					436	434	2	2	-2
Three Month Euribor Future	7,094		4,046	11,140	289,867	269,747	29,927	20,120	-18,787
Three Month SONIA Future	6,380		997	7,377	62,427	62,322	4,821	105	2,556
Three Month Sterling Future	6,317		7,738	14,055	207,797	272,231	14,220	-64,434	-165
Total	19,791		12,781	32,572	560,527	604,734	48,970	-44,207	-16,398

18/09/2019

Long Term Interest Rate Derivatives
Schatz Future

												Previous Business Day				
Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	Basis Trade Volume	Open Interest *	DSP	Volume	Open Interest *	DSP Change	OI Change
SCH9Z	6 Dec 2019	112.238									0	112.203		0	0.035	0
SCH0H	6 Mar 2020	112.740									0	112.703		0	0.038	0
SCH0M	8 Jun 2020	112.908									0	112.893		0	0.015	0
Total											0			0		0

Bund Future

												Previous Business Day				
Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	Basis Trade Volume	Open Interest *	DSP	Volume	Open Interest *	DSP Change	OI Change
BND9Z	6 Dec 2019	173.365									0	172.855		0	0.510	0
BND0H	6 Mar 2020	175.490									0	174.920		0	0.570	0
BND0M	8 Jun 2020	172.665									0	172.135		0	0.530	0
Total											0			0		0

Bobl Future

												Previous Business Day				
Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	Basis Trade Volume	Open Interest *	DSP	Volume	Open Interest *	DSP Change	OI Change
BBL9Z	6 Dec 2019	135.295									0	135.195		0	0.100	0
BBL0H	6 Mar 2020	135.310									0	135.190		0	0.120	0
BBL0M	8 Jun 2020	135.635									0	135.500		0	0.135	0
Total											0			0		0

Long Gilt Future

												Previous Business Day				
Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	Basis Trade Volume	Open Interest *	DSP	Volume	Open Interest *	DSP Change	OI Change
GLT9U	26 Sep 2019	133.420									0	132.960		0	0.460	0
GLT9Z	27 Dec 2019	132.455									0	131.985		0	0.470	0
GLT0H	27 Mar 2020	133.190									0	132.510		0	0.680	0
Total											0			0		0

18/09/2019

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	100.405									0	100.400		0	0.005	0
EUI9X	18 Nov 2019	100.425									0	100.415		0	0.010	0
EUI9Z	16 Dec 2019	100.435		100.440	100.435	100.440	100.435	1,940			81,616	100.430	9,931	76,692	0.005	4,924
EUI0F	13 Jan 2020	100.460									0	100.450		0	0.010	0
EUI0G	17 Feb 2020	100.475									0	100.470		0	0.005	0
EUI0H	16 Mar 2020	100.490		100.490	100.490	100.490	100.490	650			40,893	100.480	547	40,813	0.010	80
EUI0M	15 Jun 2020	100.515		100.515	100.515	100.515	100.515	1,683	1,502		28,656	100.505	773	28,234	0.010	422
EUI0U	14 Sep 2020	100.530		100.525	100.525	100.535	100.520	1,372			34,706	100.520	5,666	30,066	0.010	4,640
EUI0Z	14 Dec 2020	100.540		100.545	100.530	100.545	100.530	234			21,077	100.530	650	21,227	0.010	-150
EUI1H	15 Mar 2021	100.535		100.545	100.535	100.545	100.535	1,260			14,525	100.530	716	14,625	0.005	-100
EUI1M	14 Jun 2021	100.530		100.530	100.535	100.540	100.530	427			24,809	100.520	6,067	19,324	0.010	5,485
EUI1U	13 Sep 2021	100.525		100.525	100.515	100.525	100.515	2,688	2,544		16,148	100.510	5,052	11,144	0.015	5,004
EUI1Z	13 Dec 2021	100.515		100.515	100.515	100.520	100.515	492			10,743	100.505	111	10,854	0.010	-111
EUI2H	14 Mar 2022	100.500		100.505	100.500	100.505	100.500	388			7,015	100.485	117	7,078	0.015	-63
EUI2M	13 Jun 2022	100.485		100.485	100.485	100.485	100.485	6			5,344	100.470	70	5,440	0.015	-96
EUI2U	19 Sep 2022	100.465									2,269	100.445	64	2,332	0.020	-63
EUI2Z	19 Dec 2022	100.450									1,191	100.435		1,191	0.015	0
EUI3H	13 Mar 2023	100.425									355	100.405		355	0.020	0
EUI3M	19 Jun 2023	100.400									320	100.380		320	0.020	0
EUI3U	18 Sep 2023	100.380									164	100.360	163	16	0.020	148
EUI3Z	18 Dec 2023	100.360									31	100.340		31	0.020	0
EUI4H	18 Mar 2024	100.330									0	100.300		0	0.030	0
EUI4M	17 Jun 2024	100.295									0	100.270		0	0.025	0
EUI4U	16 Sep 2024	100.255									0	100.230		0	0.025	0
EUI4Z	16 Dec 2024	100.210									5	100.190		5	0.020	0
EUI5H	17 Mar 2025	100.170									0	100.140		0	0.030	0
EUI5M	16 Jun 2025	100.130									0	100.105		0	0.025	0
EUI5U	15 Sep 2025	100.080									0	100.065		0	0.015	0
Total								11,140	4,046		289,867		29,927	269,747		20,120

18/09/2019

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	99.224	99.224	99.215	99.220	99.220	99.215	5,555	5,032		0	99.215	172	63,897	0.009	-63,897
STL9V	16 Oct 2019	99.220									0	99.210		0	0.010	0
STL9X	20 Nov 2019	99.215									0	99.185		0	0.030	0
STL9Z	18 Dec 2019	99.215		99.190	99.215	99.215	99.190	1,283			29,371	99.195	802	29,321	0.020	50
STL0H	18 Mar 2020	99.275		99.265	99.275	99.275	99.265	644			28,538	99.255	1,066	28,724	0.020	-186
STL0M	17 Jun 2020	99.295		99.255	99.295	99.295	99.255	612			16,340	99.270	3,952	17,536	0.025	-1,196
STL0U	16 Sep 2020	99.305		99.285	99.305	99.305	99.285	1,181			46,090	99.280	2,730	45,718	0.025	372
STL0Z	16 Dec 2020	99.290		99.245	99.290	99.290	99.245	685			17,178	99.260	2,729	17,771	0.030	-593
STL1H	17 Mar 2021	99.325		99.295	99.325	99.325	99.295	854			36,672	99.285	631	36,670	0.040	2
STL1M	16 Jun 2021	99.320		99.310	99.330	99.330	99.310	240			3,449	99.275	173	3,452	0.045	-3
STL1U	15 Sep 2021	99.330		99.320	99.330	99.330	99.320	82			4,272	99.285	832	4,308	0.045	-36
STL1Z	15 Dec 2021	99.325		99.325	99.335	99.335	99.325	7			6,803	99.275	55	6,770	0.050	33
STL2H	16 Mar 2022	99.330		99.325	99.330	99.330	99.325	3			3,046	99.285	22	3,038	0.045	8
STL2M	15 Jun 2022	99.325									6,438	99.285	1,005	5,438	0.040	1,000
STL2U	21 Sep 2022	99.325		99.265	99.310	99.310	99.265	1,457	1,353		5,342	99.280	14	5,351	0.045	-9
STL2Z	21 Dec 2022	99.320						1,432	1,353		3,958	99.275	11	3,963	0.045	-5
STL3H	15 Mar 2023	99.325									88	99.280	1	87	0.045	1
STL3M	21 Jun 2023	99.320									79	99.280		79	0.040	0
STL3U	20 Sep 2023	99.315		99.315	99.315	99.315	99.315	20			57	99.275	25	32	0.040	25
STL3Z	20 Dec 2023	99.310									39	99.260		39	0.050	0
STL4H	20 Mar 2024	99.310									26	99.260		26	0.050	0
STL4M	19 Jun 2024	99.300									10	99.250		10	0.050	0
STL4U	18 Sep 2024	99.290									1	99.240		1	0.050	0
STL4Z	18 Dec 2024	99.280									0	99.210		0	0.070	0
STL5H	19 Mar 2025	99.260									0	99.205		0	0.055	0
STL5M	18 Jun 2025	99.245									0	99.180		0	0.065	0
STL5U	17 Sep 2025										0					0
Total								14,055	7,738		207,797		14,220	272,231		-64,434

18/09/2019

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	99.290	99.290								17,346	99.295		17,346	-0.005	0
SON9Q	20 Nov 2019	99.295									0	99.295		0	0.000	0
SON9U	18 Dec 2019	99.310		99.310	99.310	99.310	99.310	208	169		15,896	99.305	65	15,896	0.005	0
SON9V	15 Jan 2020	99.330									0	99.325		0	0.005	0
SON9X	19 Feb 2020	99.360									0	99.350		0	0.010	0
SON9Z	18 Mar 2020	99.375		99.360	99.375	99.380	99.360	990			9,511	99.360	494	9,358	0.015	153
SON0H	17 Jun 2020	99.415		99.395	99.415	99.420	99.395	1,967	828		4,648	99.400	1,233	4,721	0.015	-73
SON0M	16 Sep 2020	99.440		99.420	99.440	99.440	99.420	608			2,427	99.410	1,166	2,378	0.030	49
SON0U	16 Dec 2020	99.460		99.455	99.460	99.460	99.445	746			4,685	99.430	999	4,607	0.030	78
SON0Z	17 Mar 2021	99.465		99.450	99.465	99.465	99.450	1,219			2,334	99.435	620	2,515	0.030	-181
SON1H	16 Jun 2021	99.475		99.475	99.475	99.475	99.475	806			1,879	99.440	194	1,779	0.035	100
SON1M	15 Sep 2021	99.470						554			1,478	99.435		1,478	0.035	0
SON1U	15 Dec 2021	99.480						279			369	99.435	28	391	0.045	-22
SON1Z	16 Mar 2022	99.495									845	99.445	22	844	0.050	1
SON2H	15 Jun 2022	99.490									355	99.445		355	0.045	0
SON2M	21 Sep 2022	99.490									502	99.445		502	0.045	0
SON2U	21 Dec 2022	99.495									55	99.445		55	0.050	0
SON2Z	15 Mar 2023	99.495									42	99.450		42	0.045	0
SON3H	21 Jun 2023	99.490									15	99.445		15	0.045	0
SON3M	20 Sep 2023	99.490									26	99.445		26	0.045	0
SON3U	20 Dec 2023	99.485									2	99.440		2	0.045	0
SON3Z	20 Mar 2024	99.485									0	99.435		0	0.050	0
SON4H	19 Jun 2024	99.470									11	99.425		11	0.045	0
SON4M	18 Sep 2024	99.460									0	99.415		0	0.045	0
SON4U	18 Dec 2024	99.450									1	99.400		1	0.050	0
SON4Z	19 Mar 2025	99.445									0	99.390		0	0.055	0
SON5H	18 Jun 2025	99.420									0	99.370		0	0.050	0
SON5M	17 Sep 2025	99.405									0	99.350		0	0.055	0
SON5U	17 Dec 2025										0					0
Total								7,377	997		62,427		4,821	62,322		105

18/09/2019

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	99.290	99.290								50	99.250		50	0.040	0
OSN9U	16 Oct 2019	99.300									2	99.250		2	0.050	0
OSN9V	20 Nov 2019	99.280									306	99.230		306	0.050	0
OSN9X	18 Dec 2019	99.320									77	99.320	2	75	0.000	2
OSN9Z	15 Jan 2020	99.330									0	99.280		0	0.050	0
OSN0F	19 Feb 2020	99.385									1	99.335		1	0.050	0
OSN0G	18 Mar 2020	99.380									0	99.330		0	0.050	0
OSN0H	15 Apr 2020	99.435									0	99.385		0	0.050	0
OSN0J	20 May 2020	99.415									0	99.390		0	0.025	0
OSN0K	17 Jun 2020	99.430									0	99.400		0	0.030	0
OSN0M	15 Jul 2020	99.435									0	99.410		0	0.025	0
OSN0N	19 Aug 2020	99.430									0	99.405		0	0.025	0
OSN0Q	16 Sep 2020	99.450									0	99.415		0	0.035	0
OSN0U	21 Oct 2020										0					0
Total											436		2	434		2

* 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.

18/09/2019

Strategy Instruments

Three Month Sterling Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	STL_FC_A5R7A0	16/09/2020	134
Butterfly	STL_FC_A5R6A0	17/06/2020	100
Butterfly	STL_FC_A5R9A0	17/03/2021	9
Butterfly	STL_FC_A5R5A0	18/03/2020	1
Calendar Spread	STL+2U-2Z	21/09/2022	1,432
Calendar Spread	STL+0M-0U	17/06/2020	376
Calendar Spread	STL+0U-1H	16/09/2020	200
Calendar Spread	STL+1H-1M	17/03/2021	67
Calendar Spread	STL+0H-0M	18/03/2020	51
Calendar Spread	STL+0Z-1H	16/12/2020	31
Calendar Spread	STL+1M-1U	16/06/2021	15
Calendar Spread	STL+0M-0Z	17/06/2020	3
Calendar Spread	STL+1H-1U	17/03/2021	2
Calendar Spread	STL+0H-1H	18/03/2020	1

18/09/2019

Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFRZ70	16/12/2020	280
Butterfly	SON_FC_AFRX70	17/06/2020	100
Butterfly	SON_FC_AFR180	16/06/2021	50
Butterfly	SON_FC_AFRY70	16/09/2020	2
Calendar Spread	SON+0Z-1H	17/03/2021	302
Calendar Spread	SON+0H-0M	17/06/2020	249
Calendar Spread	SON+0U-0Z	16/12/2020	213
Calendar Spread	SON+1M-1U	15/09/2021	202
Calendar Spread	SON+0M-0U	16/09/2020	140
Calendar Spread	SON+1H-1M	16/06/2021	130
Calendar Spread	SON+9Z-0H	18/03/2020	76

Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Calendar Spread	EUI+0H-0U	16/03/2020	600
Calendar Spread	EUI+1H-1M	15/03/2021	304
Calendar Spread	EUI+0U-1H	14/09/2020	100
Calendar Spread	EUI+0M-1H	15/06/2020	81
Calendar Spread	EUI+9Z-0M	16/12/2019	49

18/09/2019

Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_9Z	18/12/2019	861
Inter Commodity Spread	SON-STL_0H	18/03/2020	299
Inter Commodity Spread	SON-STL_0Z	16/12/2020	139
Inter Commodity Spread	SON-STL_1M	16/06/2021	122
Inter Commodity Spread	SON-STL_1H	17/03/2021	32
Inter Commodity Spread	SON-STL_1U	15/09/2021	27
Inter Commodity Spread	SON-STL_0U	16/09/2020	2

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.