

14/01/2021

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	65,191		4,000	69,191	377,224	384,732	53,969	-7,508	15,222
1M Three Month SONIA Future	5,241			5,241	7,749	9,260	4,104	-1,511	1,137
1M Three Month Sterling Future	10,602			10,602	26,030	27,232	10,670	-1,202	-68
3M One Month SONIA Future					16	16		0	
One Month SONIA Future					0	0		0	
Three Month Euribor Future	4,411		4,000	8,411	140,400	140,148	2,510	252	5,901
Three Month SONIA Future	14,634			14,634	29,951	34,069	10,830	-4,118	3,804
Three Month Sterling Future	30,303			30,303	173,078	174,007	25,855	-929	4,448
Total	65,191		4,000	69,191	377,224	384,732	53,969	-7,508	15,222

14/01/2021

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	112.318									0	112.268		0	0.050	0
SCH1M	8 Jun 2021	112.223									0	112.173		0	0.050	0
SCH1U	8 Sep 2021	113.485									0	113.423		0	0.063	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	177.855									0	177.370		0	0.485	0
BND1M	8 Jun 2021	174.970									0	174.485		0	0.485	0
BND1U	8 Sep 2021	177.655									0	177.170		0	0.485	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	135.320									0	135.095		0	0.225	0
BBL1M	8 Jun 2021	136.175									0	136.095		0	0.080	0
BBL1U	8 Sep 2021	135.135									0	138.115		0	-2.980	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	134.460									0	134.215		0	0.245	0
GLT1M	28 Jun 2021	133.485									0	133.240		0	0.245	0
GLT1U	28 Sep 2021	132.535									0	132.280		0	0.255	0
Total											0			0		0

14/01/2021

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
EUI1F	18 Jan 2021	100.550									0	100.545		0	0.005	0
EUI1G	15 Feb 2021	100.550									0	100.545		0	0.005	0
EUI1H	15 Mar 2021	100.550		100.545	100.550	100.550	100.545	583			15,607	100.545	2	15,609	0.005	-2
EUI1J	19 Apr 2021	100.555									0	100.550		0	0.005	0
EUI1K	17 May 2021	100.550									0	100.545		0	0.005	0
EUI1M	14 Jun 2021	100.550		100.550	100.550	100.550	100.550	350			26,244	100.545	53	26,244	0.005	0
EUI1U	13 Sep 2021	100.555		100.550	100.555	100.555	100.550	406			16,002	100.545	2	16,002	0.010	0
EUI1Z	13 Dec 2021	100.565		100.555	100.560	100.560	100.555	629			7,943	100.555		7,943	0.010	0
EUI2H	14 Mar 2022	100.555		100.550	100.555	100.555	100.550	578			10,375	100.540	300	10,375	0.015	0
EUI2M	13 Jun 2022	100.560		100.550	100.545	100.550	100.545	257			8,921	100.540	102	8,820	0.020	101
EUI2U	19 Sep 2022	100.555		100.540	100.545	100.545	100.540	660			10,833	100.535	517	10,873	0.020	-40
EUI2Z	19 Dec 2022	100.545		100.530	100.540	100.540	100.530	422			12,150	100.525	288	12,413	0.020	-263
EUI3H	13 Mar 2023	100.530		100.525	100.530	100.530	100.525	296			9,692	100.510	327	9,466	0.020	226
EUI3M	19 Jun 2023	100.515		100.500	100.500	100.500	100.500	151			7,558	100.495	172	7,580	0.020	-22
EUI3U	18 Sep 2023	100.500		100.485	100.495	100.495	100.485	69			9,081	100.480	252	9,264	0.020	-183
EUI3Z	18 Dec 2023	100.480						10			1,848	100.460	155	1,693	0.020	155
EUI4H	18 Mar 2024	100.455						2,000	2,000		1,465	100.430	1	1,466	0.025	-1
EUI4M	17 Jun 2024	100.435						2,000	2,000		970	100.415	151	869	0.020	101
EUI4U	16 Sep 2024	100.410									443	100.385		443	0.025	0
EUI4Z	16 Dec 2024	100.380									610	100.360		610	0.020	0
EUI5H	17 Mar 2025	100.355									255	100.335	47	210	0.020	45
EUI5M	16 Jun 2025	100.330									192	100.310	94	102	0.020	90
EUI5U	15 Sep 2025	100.305									91	100.285	47	46	0.020	45
EUI5Z	15 Dec 2025	100.275									60	100.255		60	0.020	0
EUI6H	16 Mar 2026	100.250									60	100.230		60	0.020	0
EUI6M	15 Jun 2026	100.225									0	100.205		0	0.020	0
EUI6U	14 Sep 2026	100.200									0	100.185		0	0.015	0
EUI6Z	14 Dec 2026	100.175									0	100.155		0	0.020	0
Total								8,411	4,000		140,400		2,510	140,148		252

14/01/2021

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
STL1F	20 Jan 2021	99.975									0	99.970		0	0.005	0
STL1G	17 Feb 2021	99.990									0	99.980		0	0.010	0
STL1H	17 Mar 2021	100.000		99.995	100.000	100.000	99.995	1,180			38,000	99.995	1,151	38,345	0.005	-345
STL1M	16 Jun 2021	100.035		100.030	100.030	100.030	100.030	1,819			15,877	100.015	1,476	16,452	0.020	-575
STL1U	15 Sep 2021	100.060		100.055	100.055	100.055	100.055	3,212			21,276	100.035	2,882	20,794	0.025	482
STL1Z	15 Dec 2021	100.060		100.055	100.065	100.065	100.055	4,955			19,243	100.050	5,156	20,232	0.010	-989
STL2H	16 Mar 2022	99.980		99.975	99.985	99.985	99.975	4,812			11,637	99.965	4,462	10,056	0.015	1,581
STL2M	15 Jun 2022	99.960		99.950	99.965	99.965	99.950	2,860			16,797	99.945	2,210	16,547	0.015	250
STL2U	21 Sep 2022	99.950		99.940	99.940	99.940	99.935	2,106			8,278	99.925	1,145	8,288	0.025	-10
STL2Z	21 Dec 2022	99.930		99.915	99.930	99.930	99.915	3,209			6,817	99.915	1,439	7,307	0.015	-490
STL3H	15 Mar 2023	99.920		99.895	99.910	99.910	99.895	3,065			5,922	99.900	2,698	5,724	0.020	198
STL3M	21 Jun 2023	99.885		99.865	99.890	99.890	99.865	1,801			7,365	99.870	2,232	8,227	0.015	-862
STL3U	20 Sep 2023	99.860		99.850	99.850	99.850	99.850	747			7,227	99.840	747	7,548	0.020	-321
STL3Z	20 Dec 2023	99.830		99.800	99.800	99.800	99.800	343			6,152	99.800	257	6,000	0.030	152
STL4H	20 Mar 2024	99.795						90			4,643	99.775		4,643	0.020	0
STL4M	19 Jun 2024	99.770						78			2,829	99.750		2,829	0.020	0
STL4U	18 Sep 2024	99.740						26			513	99.720		513	0.020	0
STL4Z	18 Dec 2024	99.710									205	99.690		205	0.020	0
STL5H	19 Mar 2025	99.680									32	99.660		32	0.020	0
STL5M	18 Jun 2025	99.650									61	99.630		61	0.020	0
STL5U	17 Sep 2025	99.615									136	99.595		136	0.020	0
STL5Z	17 Dec 2025	99.585									47	99.565		47	0.020	0
STL6H	18 Mar 2026	99.550									7	99.535		7	0.015	0
STL6M	17 Jun 2026	99.525									14	99.510		14	0.015	0
STL6U	16 Sep 2026	99.495									0	99.480		0	0.015	0
STL6Z	16 Dec 2026	99.470									0	99.455		0	0.015	0
Total								30,303			173,078		25,855	174,007		-929

14/01/2021

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
SON0V	20 Jan 2021	99.950									0	99.950		0	0.000	0
SON0X	17 Feb 2021	99.955									0	99.955		0	0.000	0
SON0Z	17 Mar 2021	99.960									3,060	99.955		3,060	0.005	0
SON1F	21 Apr 2021	99.970									0	99.965		0	0.005	0
SON1G	19 May 2021	99.980									0	99.970		0	0.010	0
SON1H	16 Jun 2021	99.995						1,100			3,770	99.980	382	3,761	0.015	9
SON1M	15 Sep 2021	100.030						850			3,446	100.010	480	3,657	0.020	-211
SON1U	15 Dec 2021	100.055		100.055	100.055	100.055	100.055	567			3,078	100.035	1,056	3,711	0.020	-633
SON1Z	16 Mar 2022	100.080		100.075	100.075	100.075	100.075	1,528			3,095	100.055	3,425	4,782	0.025	-1,687
SON2H	15 Jun 2022	100.090		100.080	100.080	100.080	100.080	2,009			3,250	100.065	3,050	4,585	0.025	-1,335
SON2M	21 Sep 2022	100.070		100.055	100.065	100.065	100.055	2,148			2,661	100.050	1,166	3,026	0.020	-365
SON2U	21 Dec 2022	100.055						2,599			1,352	100.035	142	1,424	0.020	-72
SON2Z	15 Mar 2023	100.040		100.035	100.035	100.035	100.035	1,293			1,920	100.030	50	1,970	0.010	-50
SON3H	21 Jun 2023	100.025						560			1,496	100.015	603	1,280	0.010	216
SON3M	20 Sep 2023	100.000						752			998	99.985	472	988	0.015	10
SON3U	20 Dec 2023	99.975		99.960	99.965	99.965	99.960	434			715	99.955		715	0.020	0
SON3Z	20 Mar 2024	99.945		99.945	99.945	99.945	99.945	88			495	99.925	4	495	0.020	0
SON4H	19 Jun 2024	99.915						208			245	99.890		245	0.025	0
SON4M	18 Sep 2024	99.880						332			159	99.860		159	0.020	0
SON4U	18 Dec 2024	99.845						166			118	99.835		118	0.010	0
SON4Z	19 Mar 2025	99.820									8	99.800		8	0.020	0
SON5H	18 Jun 2025	99.790									9	99.770		9	0.020	0
SON5M	17 Sep 2025	99.760									19	99.740		19	0.020	0
SON5U	17 Dec 2025	99.730									8	99.705		8	0.025	0
SON5Z	18 Mar 2026	99.695									13	99.675		13	0.020	0
SON6H	17 Jun 2026	99.665									19	99.645		19	0.020	0
SON6M	16 Sep 2026	99.640									17	99.620		17	0.020	0
SON6U	16 Dec 2026	99.615									0	99.590		0	0.025	0
SON6Z	17 Mar 2027	99.585									0	99.565		0	0.020	0
Total								14,634			29,951		10,830	34,069		-4,118

14/01/2021

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
OSN0Z	20 Jan 2021	99.955									0	99.955		0	0.000	0
OSN1F	17 Feb 2021	99.960									0	99.955		0	0.005	0
OSN1G	17 Mar 2021	99.965									0	99.960		0	0.005	0
OSN1H	21 Apr 2021	99.980									0	99.975		0	0.005	0
OSN1J	19 May 2021	99.995									0	99.990		0	0.005	0
OSN1K	16 Jun 2021	100.015									0	100.005		0	0.010	0
OSN1M	21 Jul 2021	100.015									0	100.010		0	0.005	0
OSN1N	18 Aug 2021	100.030									0	100.020		0	0.010	0
OSN1Q	15 Sep 2021	100.040									0	100.030		0	0.010	0
OSN1U	20 Oct 2021	100.045									0	100.035		0	0.010	0
OSN1V	17 Nov 2021	100.060									0	100.040		0	0.020	0
OSN1X	15 Dec 2021	100.070									0	100.050		0	0.020	0
OSN1Z	19 Jan 2022	100.070									0	100.060		0	0.010	0
Total											0			0		0

14/01/2021

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
OSA0Z	20 Jan 2021	99.955									0	99.955		0	0.000	0
OSA1F	17 Feb 2021	99.960									1	99.955		1	0.005	0
OSA1G	17 Mar 2021	99.965									0	99.960		0	0.005	0
OSA1H	21 Apr 2021	99.980									0	99.975		0	0.005	0
OSA1J	19 May 2021	99.995									0	99.990		0	0.005	0
OSA1K	16 Jun 2021	100.015									0	100.005		0	0.010	0
OSA1M	21 Jul 2021	100.015									0	100.010		0	0.005	0
OSA1N	18 Aug 2021	100.030									0	100.020		0	0.010	0
OSA1Q	15 Sep 2021	100.040									0	100.030		0	0.010	0
OSA1U	20 Oct 2021	100.045									0	100.035		0	0.010	0
OSA1V	17 Nov 2021	100.060									0	100.040		0	0.020	0
OSA1X	15 Dec 2021	100.070									15	100.050		15	0.020	0
OSA1Z	19 Jan 2022	100.070									0	100.060		0	0.010	0
Total											16			16		0

14/01/2021

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
STG1F	20 Jan 2021	99.975									0	99.970		0	0.005	0
STG1G	17 Feb 2021	99.990									0	99.980		0	0.010	0
STG1H	17 Mar 2021	100.000						408			1,751	99.995	256	1,853	0.005	-102
STG1M	16 Jun 2021	100.035		100.030	100.030	100.030	100.030	708			1,995	100.015	620	2,367	0.020	-372
STG1U	15 Sep 2021	100.060		100.055	100.055	100.055	100.055	1,104			1,950	100.035	1,247	1,983	0.025	-33
STG1Z	15 Dec 2021	100.060						1,708			1,904	100.050	2,190	2,390	0.010	-486
STG2H	16 Mar 2022	99.980		99.970	99.980	99.985	99.970	1,638			1,752	99.965	1,410	1,241	0.015	511
STG2M	15 Jun 2022	99.960						1,039			1,637	99.945	1,690	1,443	0.015	194
STG2U	21 Sep 2022	99.950		99.935	99.940	99.940	99.935	846			1,809	99.925	295	1,902	0.025	-93
STG2Z	21 Dec 2022	99.930		99.920	99.925	99.930	99.920	878			1,212	99.915	599	1,461	0.015	-249
STG3H	15 Mar 2023	99.920		99.910	99.915	99.915	99.910	976			941	99.900	1,120	1,013	0.020	-72
STG3M	21 Jun 2023	99.885		99.875	99.890	99.890	99.875	608			1,614	99.870	909	1,926	0.015	-312
STG3U	20 Sep 2023	99.860		99.845	99.850	99.855	99.845	355			2,359	99.840	334	2,547	0.020	-188
STG3Z	20 Dec 2023	99.830						152			2,827	99.800		2,827	0.030	0
STG4H	20 Mar 2024	99.795						78			2,575	99.775		2,575	0.020	0
STG4M	19 Jun 2024	99.770						78			1,351	99.750		1,351	0.020	0
STG4U	18 Sep 2024	99.740						26			131	99.720		131	0.020	0
STG4Z	18 Dec 2024	99.710									128	99.690		128	0.020	0
STG5H	19 Mar 2025	99.680									0	99.660		0	0.020	0
STG5M	18 Jun 2025	99.650									30	99.630		30	0.020	0
STG5U	17 Sep 2025	99.615									40	99.595		40	0.020	0
STG5Z	17 Dec 2025	99.585									20	99.565		20	0.020	0
STG6H	18 Mar 2026	99.550									4	99.535		4	0.015	0
STG6M	17 Jun 2026	99.525									0	99.510		0	0.015	0
STG6U	16 Sep 2026	99.495									0	99.480		0	0.015	0
STG6Z	16 Dec 2026	99.470									0	99.455		0	0.015	0
Total								10,602			26,030		10,670	27,232		-1,202



LSEDM: Interest Rate Derivatives Trading Summary

14/01/2021

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
SNA0V	20 Jan 2021	99.950									0	99.950		0	0.000	0
SNA0X	17 Feb 2021	99.955									0	99.955		0	0.000	0
SNA0Z	17 Mar 2021	99.960									289	99.955		289	0.005	0
SNA1F	21 Apr 2021	99.970									0	99.965		0	0.005	0
SNA1G	19 May 2021	99.980									0	99.970		0	0.010	0
SNA1H	16 Jun 2021	99.995						408			628	99.980	150	778	0.015	-150
SNA1M	15 Sep 2021	100.030						425			835	100.010	160	800	0.020	35
SNA1U	15 Dec 2021	100.055						232			786	100.035	420	1,027	0.020	-241
SNA1Z	16 Mar 2022	100.080		100.065	100.065	100.065	100.065	677			776	100.055	1,437	885	0.025	-109
SNA2H	15 Jun 2022	100.090		100.080	100.080	100.080	100.080	753			459	100.065	985	1,263	0.025	-804
SNA2M	21 Sep 2022	100.070		100.060	100.060	100.060	100.060	1,092			358	100.050	586	618	0.020	-260
SNA2U	21 Dec 2022	100.055						1,042			580	100.035	97	625	0.020	-45
SNA2Z	15 Mar 2023	100.040						452			875	100.030	25	900	0.010	-25
SNA3H	21 Jun 2023	100.025						50			658	100.015	182	508	0.010	150
SNA3M	20 Sep 2023	100.000		99.995	99.995	99.995	99.995	52			610	99.985	50	660	0.015	-50
SNA3U	20 Dec 2023	99.975		99.975	99.975	99.975	99.975	52			312	99.955	12	324	0.020	-12
SNA3Z	20 Mar 2024	99.945		99.945	99.950	99.950	99.945	6			149	99.925		149	0.020	0
SNA4H	19 Jun 2024	99.915									100	99.890		100	0.025	0
SNA4M	18 Sep 2024	99.880									200	99.860		200	0.020	0
SNA4U	18 Dec 2024	99.845									100	99.835		100	0.010	0
SNA4Z	19 Mar 2025	99.820									0	99.800		0	0.020	0
SNA5H	18 Jun 2025	99.790									0	99.770		0	0.020	0
SNA5M	17 Sep 2025	99.760									30	99.740		30	0.020	0
SNA5U	17 Dec 2025	99.730									0	99.705		0	0.025	0
SNA5Z	18 Mar 2026	99.695									4	99.675		4	0.020	0
SNA6H	17 Jun 2026	99.665									0	99.645		0	0.020	0
SNA6M	16 Sep 2026	99.640									0	99.620		0	0.020	0
SNA6U	16 Dec 2026	99.615									0	99.590		0	0.025	0
SNA6Z	17 Mar 2027	99.585									0	99.565		0	0.020	0
Total								5,241			7,749		4,104	9,260		-1,511

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



LSEDM: Interest Rate Derivatives Trading Summary

14/01/2021

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.

14/01/2021

Strategy Instruments

Three Month Sterling Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	STL_FC_A5RCA0	15/12/2021	760
Calendar Spread	STL+2H-2M	16/03/2022	200
Calendar Spread	STL+3U-3Z	20/09/2023	188
Calendar Spread	STL+3H-3M	15/03/2023	35
Calendar Spread	STL+2H-3H	16/03/2022	20
Calendar Spread	STL+1U-1Z	15/09/2021	12
Calendar Spread	STL+2U-2Z	21/09/2022	10
Pack	STL+11M-31U+31Z-12H	16/06/2021	845
Pack	STL+12U-32Z+33H-13M	21/09/2022	698
Pack	STL+12H-32M+32U-12Z	16/03/2022	455
Pack	STL+11U-31Z+32H-12M	15/09/2021	235
Pack	STL+12Z-33H+33M-13U	21/12/2022	225
Pack	STL+13H-33M+33U-13Z	15/03/2023	91
Pack	STL+13Z-34H+34M-14U	20/12/2023	26
Pack	STL+11H-31M+31U-11Z	17/03/2021	15
Pack	STL+13M-33U+33Z-14H	21/06/2023	12
Pack	STL+11Z-32H+32M-12U	15/12/2021	10

14/01/2021

Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFRUC0	19/06/2024	166
Butterfly	SON_FC_AFR380	15/12/2021	60
Butterfly	SON_FC_AFRB80	20/12/2023	42
Calendar Spread	SON+2U-2Z	21/12/2022	620
Calendar Spread	SON+3H-3M	21/06/2023	440
Calendar Spread	SON+2M-2U	21/09/2022	400
Calendar Spread	SON+3M-3U	20/09/2023	312
Calendar Spread	SON+1Z-2H	16/03/2022	64
Calendar Spread	SON+2H-2U	15/06/2022	44
Calendar Spread	SON+1U-2H	15/12/2021	10
Pack	SON+12H-32M+32U-12Z	15/06/2022	509
Pack	SON+11U-31Z+32H-12M	15/12/2021	102
Pack	SON+11M-31U+31Z-12H	15/09/2021	50
Pack	SON+11Z-32H+32M-12U	16/03/2022	8

Three Month Euribor Future Strategy Pa

Strategy Type	Instrument	Expiration Date	Quantity Traded
Pack	EUI_PACK_AIRC00	15/03/2021	150

14/01/2021

Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Calendar Spread	EUI+1H-1U	15/03/2021	200
Calendar Spread	EUI+2U-2Z	19/09/2022	101
Calendar Spread	EUI+1Z-2M	13/12/2021	75
Calendar Spread	EUI+3H-3M	13/03/2023	50
Calendar Spread	EUI+2U-3H	19/09/2022	35
Calendar Spread	EUI+3U-3Z	18/09/2023	10
Calendar Spread	EUI+2H-3H	14/03/2022	4
Calendar Spread	EUI+2M-3H	13/06/2022	1

Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_1H	17/03/2021	1,100
Inter Commodity Spread	SON-STL_2H	16/03/2022	922
Inter Commodity Spread	SON-STL_1Z	15/12/2021	878
Inter Commodity Spread	SON-STL_1M	16/06/2021	800
Inter Commodity Spread	SON-STL_1U	15/09/2021	225
Inter Commodity Spread	SON-STL_2Z	21/12/2022	160
Inter Commodity Spread	SON-STL_3H	15/03/2023	120
Inter Commodity Spread	SON-STL_2M	15/06/2022	67

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.