

06/01/2021

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	56,881		500	57,381	365,061	366,208	75,452	-1,147	-18,071
1M Three Month SONIA Future	5,658			5,658	9,345	10,137	2,516	-792	3,142
1M Three Month Sterling Future	9,815			9,815	25,651	25,103	17,434	548	-7,619
3M One Month SONIA Future					16	16		0	
One Month SONIA Future					0	0		0	
Three Month Euribor Future	3,065		500	3,565	137,948	137,833	4,204	115	-639
Three Month SONIA Future	15,874			15,874	27,443	28,688	9,643	-1,245	6,231
Three Month Sterling Future	22,469			22,469	164,658	164,431	41,655	227	-19,186
Total	56,881		500	57,381	365,061	366,208	75,452	-1,147	-18,071

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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	112.283									0	112.315		0	-0.033	0
SCH1M	8 Jun 2021	112.188									0	112.220		0	-0.032	0
SCH1U	8 Sep 2021	113.438									0	113.485		0	-0.047	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	177.365									0	177.905		0	-0.540	0
BND1M	8 Jun 2021	174.480									0	175.020		0	-0.540	0
BND1U	8 Sep 2021	177.145									0	177.755		0	-0.610	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	135.145									0	135.295		0	-0.150	0
BBL1M	8 Jun 2021	136.145									0	135.790		0	0.355	0
BBL1U	8 Sep 2021	138.135									0	138.340		0	-0.205	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	134.975									0	135.325		0	-0.350	0
GLT1M	28 Jun 2021	133.980									0	134.330		0	-0.350	0
GLT1U	28 Sep 2021	133.015									0	133.370		0	-0.355	0
Total											0			0		0

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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	100.555									0	100.550		0	0.005	0
EUI1G	15 Feb 2021	100.555									0	100.555		0	0.000	0
EUI1H	15 Mar 2021	100.555		100.545	100.550	100.550	100.545	181			15,907	100.555	1,420	16,319	0.000	-412
EUI1J	19 Apr 2021	100.555									0	100.560		0	-0.005	0
EUI1K	17 May 2021	100.560									0	100.560		0	0.000	0
EUI1M	14 Jun 2021	100.555		100.555	100.555	100.555	100.555	200			22,265	100.560	627	21,698	-0.005	567
EUI1U	13 Sep 2021	100.560		100.560	100.560	100.560	100.560	261			15,900	100.565	200	15,736	-0.005	164
EUI1Z	13 Dec 2021	100.565		100.565	100.565	100.565	100.565	365			7,900	100.580	1,408	8,136	-0.015	-236
EUI2H	14 Mar 2022	100.565		100.565	100.565	100.565	100.565	825	500		9,699	100.575		9,699	-0.010	0
EUI2M	13 Jun 2022	100.560		100.560	100.560	100.560	100.560	476			8,720	100.575	315	8,720	-0.015	0
EUI2U	19 Sep 2022	100.550		100.555	100.555	100.555	100.555	551			11,275	100.565	68	11,343	-0.015	-68
EUI2Z	19 Dec 2022	100.545		100.540	100.545	100.545	100.540	393			12,109	100.555	13	12,109	-0.010	0
EUI3H	13 Mar 2023	100.525		100.525	100.530	100.530	100.525	151			10,364	100.545	101	10,263	-0.020	101
EUI3M	19 Jun 2023	100.515									7,580	100.530		7,580	-0.015	0
EUI3U	18 Sep 2023	100.500		100.490	100.490	100.490	100.490	51			9,292	100.515		9,292	-0.015	0
EUI3Z	18 Dec 2023	100.475		100.475	100.475	100.475	100.475	30			1,766	100.495	52	1,767	-0.020	-1
EUI4H	18 Mar 2024	100.455									1,466	100.475		1,466	-0.020	0
EUI4M	17 Jun 2024	100.430		100.430	100.430	100.430	100.430	51			819	100.455		819	-0.025	0
EUI4U	16 Sep 2024	100.415									795	100.435		795	-0.020	0
EUI4Z	16 Dec 2024	100.385		100.385	100.385	100.385	100.385	30			1,261	100.415		1,261	-0.030	0
EUI5H	17 Mar 2025	100.365									562	100.390		562	-0.025	0
EUI5M	16 Jun 2025	100.340									102	100.365		102	-0.025	0
EUI5U	15 Sep 2025	100.320									46	100.345		46	-0.025	0
EUI5Z	15 Dec 2025	100.290									60	100.320		60	-0.030	0
EUI6H	16 Mar 2026	100.265									60	100.300		60	-0.035	0
EUI6M	15 Jun 2026	100.240									0	100.275		0	-0.035	0
EUI6U	14 Sep 2026	100.215									0	100.250		0	-0.035	0
EUI6Z	14 Dec 2026	100.190									0	100.225		0	-0.035	0
Total								3,565	500		137,948		4,204	137,833		115

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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	99.985									0	99.985		0	0.000	0
STL1G	17 Feb 2021	100.000									0	100.005		0	-0.005	0
STL1H	17 Mar 2021	100.010		100.015	100.010	100.015	100.010	1,416			37,788	100.015	5,805	37,877	-0.005	-89
STL1M	16 Jun 2021	100.050		100.065	100.045	100.065	100.045	1,580			16,101	100.055	2,016	15,892	-0.005	209
STL1U	15 Sep 2021	100.080		100.075	100.075	100.085	100.075	1,993			20,029	100.080	4,744	20,399	0.000	-370
STL1Z	15 Dec 2021	100.100		100.105	100.105	100.105	100.105	2,150			16,555	100.100	6,078	17,707	0.000	-1,152
STL2H	16 Mar 2022	100.030		100.015	100.030	100.040	100.010	3,097			9,347	100.035	5,238	9,193	-0.005	154
STL2M	15 Jun 2022	100.010		100.005	100.005	100.005	100.005	2,147			16,227	100.025	3,179	16,026	-0.015	201
STL2U	21 Sep 2022	100.010		99.990	100.010	100.010	99.980	2,729			7,855	100.015	1,767	7,891	-0.005	-36
STL2Z	21 Dec 2022	99.985						1,947			8,131	100.005	1,171	7,880	-0.020	251
STL3H	15 Mar 2023	99.975		99.960	99.975	99.975	99.950	1,702			5,566	99.985	1,497	5,930	-0.010	-364
STL3M	21 Jun 2023	99.955		99.925	99.955	99.955	99.925	764			7,809	99.970	2,741	7,859	-0.015	-50
STL3U	20 Sep 2023	99.920		99.915	99.905	99.915	99.905	657			7,112	99.940	3,853	6,391	-0.020	721
STL3Z	20 Dec 2023	99.900		99.890	99.885	99.890	99.875	623			5,638	99.920	2,510	5,042	-0.020	596
STL4H	20 Mar 2024	99.855						798			3,509	99.885	832	3,401	-0.030	108
STL4M	19 Jun 2024	99.840						666			1,723	99.860	184	1,715	-0.020	8
STL4U	18 Sep 2024	99.810						200			834	99.840	40	794	-0.030	40
STL4Z	18 Dec 2024	99.780									137	99.800		137	-0.020	0
STL5H	19 Mar 2025	99.745									32	99.775		32	-0.030	0
STL5M	18 Jun 2025	99.720									61	99.745		61	-0.025	0
STL5U	17 Sep 2025	99.685									136	99.715		136	-0.030	0
STL5Z	17 Dec 2025	99.655									47	99.685		47	-0.030	0
STL6H	18 Mar 2026	99.620									7	99.660		7	-0.040	0
STL6M	17 Jun 2026	99.560									14	99.625		14	-0.065	0
STL6U	16 Sep 2026	99.530									0	99.600		0	-0.070	0
STL6Z	16 Dec 2026	99.520									0	99.575		0	-0.055	0
Total								22,469			164,658		41,655	164,431		227

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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	99.970		99.970	99.960	99.970	99.960	22			3,060	99.970	34	3,094	0.000	-34
SON1F	21 Apr 2021	99.980									0	99.985		0	-0.005	0
SON1G	19 May 2021	100.000									0	100.000		0	0.000	0
SON1H	16 Jun 2021	100.010		100.010	100.000	100.020	100.000	1,367			3,933	100.010	900	3,973	0.000	-40
SON1M	15 Sep 2021	100.045		100.040	100.040	100.045	100.040	1,865			4,271	100.045	1,505	4,389	0.000	-118
SON1U	15 Dec 2021	100.075		100.075	100.075	100.075	100.075	1,439			2,681	100.080	1,490	2,807	-0.005	-126
SON1Z	16 Mar 2022	100.100		100.095	100.095	100.095	100.090	1,609			3,611	100.110	1,435	3,893	-0.010	-282
SON2H	15 Jun 2022	100.125		100.110	100.110	100.110	100.110	3,255			1,155	100.135	1,637	1,578	-0.010	-423
SON2M	21 Sep 2022	100.125		100.105	100.105	100.105	100.105	1,872			1,485	100.130	1,382	1,657	-0.005	-172
SON2U	21 Dec 2022	100.115		100.090	100.095	100.095	100.090	1,806			801	100.125	527	891	-0.010	-90
SON2Z	15 Mar 2023	100.100						1,243			1,945	100.120	328	1,904	-0.020	41
SON3H	21 Jun 2023	100.090		100.065	100.065	100.065	100.065	1,204			1,420	100.105	318	1,417	-0.015	3
SON3M	20 Sep 2023	100.050		100.055	100.060	100.060	100.050	110			1,053	100.085	14	1,053	-0.035	0
SON3U	20 Dec 2023	100.020		100.025	100.020	100.025	100.015	78			797	100.055	64	797	-0.035	0
SON3Z	20 Mar 2024	100.010									524	100.030	9	528	-0.020	-4
SON4H	19 Jun 2024	99.975									245	100.000		245	-0.025	0
SON4M	18 Sep 2024	99.950									185	99.970		185	-0.020	0
SON4U	18 Dec 2024	99.920									170	99.950		170	-0.030	0
SON4Z	19 Mar 2025	99.890									22	99.915		22	-0.025	0
SON5H	18 Jun 2025	99.860									9	99.885		9	-0.025	0
SON5M	17 Sep 2025	99.830									19	99.855		19	-0.025	0
SON5U	17 Dec 2025	99.765		99.765	99.765	99.765	99.765	4			8	99.825		8	-0.060	0
SON5Z	18 Mar 2026	99.765									13	99.795		13	-0.030	0
SON6H	17 Jun 2026	99.730									19	99.765		19	-0.035	0
SON6M	16 Sep 2026	99.665									17	99.735		17	-0.070	0
SON6U	16 Dec 2026	99.645									0	99.710		0	-0.065	0
SON6Z	17 Mar 2027	99.630									0	99.685		0	-0.055	0
Total								15,874			27,443		9,643	28,688		-1,245

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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	99.965									0	99.965		0	0.000	0
OSN1G	17 Mar 2021	99.985									0	99.980		0	0.005	0
OSN1H	21 Apr 2021	99.995									0	99.995		0	0.000	0
OSN1J	19 May 2021	100.015									0	100.015		0	0.000	0
OSN1K	16 Jun 2021	100.035									0	100.035		0	0.000	0
OSN1M	21 Jul 2021	100.040									0	100.040		0	0.000	0
OSN1N	18 Aug 2021	100.055									0	100.050		0	0.005	0
OSN1Q	15 Sep 2021	100.065									0	100.060		0	0.005	0
OSN1U	20 Oct 2021	100.070									0	100.065		0	0.005	0
OSN1V	17 Nov 2021	100.080									0	100.080		0	0.000	0
OSN1X	15 Dec 2021	100.095									0	100.090		0	0.005	0
OSN1Z	19 Jan 2022	100.100									0	100.100		0	0.000	0
Total											0			0		0



LSEDM: Interest Rate Derivatives Trading Summary

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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	99.965									1	99.965		1	0.000	0
OSA1G	17 Mar 2021	99.985									0	99.980		0	0.005	0
OSA1H	21 Apr 2021	99.995									0	99.995		0	0.000	0
OSA1J	19 May 2021	100.015									0	100.015		0	0.000	0
OSA1K	16 Jun 2021	100.035									0	100.035		0	0.000	0
OSA1M	21 Jul 2021	100.040									0	100.040		0	0.000	0
OSA1N	18 Aug 2021	100.055									0	100.050		0	0.005	0
OSA1Q	15 Sep 2021	100.065									0	100.060		0	0.005	0
OSA1U	20 Oct 2021	100.070									0	100.065		0	0.005	0
OSA1V	17 Nov 2021	100.080									0	100.080		0	0.000	0
OSA1X	15 Dec 2021	100.095									15	100.090		15	0.005	0
OSA1Z	19 Jan 2022	100.100									0	100.100		0	0.000	0
Total											16			16		0



LSEDM: Interest Rate Derivatives Trading Summary

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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	99.985									0	99.985		0	0.000	0
STG1G	17 Feb 2021	100.000									0	100.005		0	-0.005	0
STG1H	17 Mar 2021	100.010		100.020	100.020	100.020	100.020	418			1,825	100.015	265	1,840	-0.005	-15
STG1M	16 Jun 2021	100.050		100.055	100.045	100.055	100.045	782			2,398	100.055	1,130	2,258	-0.005	140
STG1U	15 Sep 2021	100.080						877			1,302	100.080	2,415	1,425	0.000	-123
STG1Z	15 Dec 2021	100.100		100.105	100.100	100.105	100.095	844			1,566	100.100	3,075	2,070	0.000	-504
STG2H	16 Mar 2022	100.030		100.015	100.020	100.020	100.015	1,326			2,114	100.035	2,562	1,588	-0.005	526
STG2M	15 Jun 2022	100.010		100.005	100.005	100.005	100.005	860			2,195	100.025	1,471	1,570	-0.015	625
STG2U	21 Sep 2022	100.010		99.990	99.980	99.990	99.980	1,111			1,640	100.015	898	1,666	-0.005	-26
STG2Z	21 Dec 2022	99.985		99.970	99.970	99.970	99.970	809			1,752	100.005	683	1,548	-0.020	204
STG3H	15 Mar 2023	99.975		99.960	99.965	99.975	99.950	780			1,085	99.985	841	1,176	-0.010	-91
STG3M	21 Jun 2023	99.955		99.945	99.950	99.950	99.925	418			1,762	99.970	1,293	1,992	-0.015	-230
STG3U	20 Sep 2023	99.920		99.910	99.920	99.920	99.910	334			2,494	99.940	1,541	2,490	-0.020	4
STG3Z	20 Dec 2023	99.900		99.875	99.895	99.895	99.875	356			2,733	99.920	928	2,721	-0.020	12
STG4H	20 Mar 2024	99.855						450			1,815	99.885	264	1,803	-0.030	12
STG4M	19 Jun 2024	99.840						350			531	99.860	58	527	-0.020	4
STG4U	18 Sep 2024	99.810						100			250	99.840	10	240	-0.030	10
STG4Z	18 Dec 2024	99.780									95	99.800		95	-0.020	0
STG5H	19 Mar 2025	99.745									0	99.775		0	-0.030	0
STG5M	18 Jun 2025	99.720									30	99.745		30	-0.025	0
STG5U	17 Sep 2025	99.685									40	99.715		40	-0.030	0
STG5Z	17 Dec 2025	99.655									20	99.685		20	-0.030	0
STG6H	18 Mar 2026	99.620									4	99.660		4	-0.040	0
STG6M	17 Jun 2026	99.560									0	99.625		0	-0.065	0
STG6U	16 Sep 2026	99.530									0	99.600		0	-0.070	0
STG6Z	16 Dec 2026	99.520									0	99.575		0	-0.055	0
Total								9,815			25,651		17,434	25,103		548

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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	99.970		99.970	99.970	99.970	99.970	20			289	99.970		289	0.000	0
SNA1F	21 Apr 2021	99.980									0	99.985		0	-0.005	0
SNA1G	19 May 2021	100.000									0	100.000		0	0.000	0
SNA1H	16 Jun 2021	100.010						364			847	100.010	300	847	0.000	0
SNA1M	15 Sep 2021	100.045		100.045	100.045	100.045	100.045	570			418	100.045	550	556	0.000	-138
SNA1U	15 Dec 2021	100.075						429			1,104	100.080	448	1,255	-0.005	-151
SNA1Z	16 Mar 2022	100.100		100.100	100.090	100.100	100.090	673			1,668	100.110	338	1,820	-0.010	-152
SNA2H	15 Jun 2022	100.125						1,416			991	100.135	218	1,043	-0.010	-52
SNA2M	21 Sep 2022	100.125						768			748	100.130	287	926	-0.005	-178
SNA2U	21 Dec 2022	100.115						573			589	100.125	100	639	-0.010	-50
SNA2Z	15 Mar 2023	100.100						401			322	100.120	100	322	-0.020	0
SNA3H	21 Jun 2023	100.090		100.090	100.090	100.090	100.090	428			557	100.105	175	628	-0.015	-71
SNA3M	20 Sep 2023	100.050						7			830	100.085		830	-0.035	0
SNA3U	20 Dec 2023	100.020		100.035	100.015	100.035	100.015	9			395	100.055		395	-0.035	0
SNA3Z	20 Mar 2024	100.010									153	100.030		153	-0.020	0
SNA4H	19 Jun 2024	99.975									100	100.000		100	-0.025	0
SNA4M	18 Sep 2024	99.950									200	99.970		200	-0.020	0
SNA4U	18 Dec 2024	99.920									100	99.950		100	-0.030	0
SNA4Z	19 Mar 2025	99.890									0	99.915		0	-0.025	0
SNA5H	18 Jun 2025	99.860									0	99.885		0	-0.025	0
SNA5M	17 Sep 2025	99.830									30	99.855		30	-0.025	0
SNA5U	17 Dec 2025	99.765									0	99.825		0	-0.060	0
SNA5Z	18 Mar 2026	99.765									4	99.795		4	-0.030	0
SNA6H	17 Jun 2026	99.730									0	99.765		0	-0.035	0
SNA6M	16 Sep 2026	99.665									0	99.735		0	-0.070	0
SNA6U	16 Dec 2026	99.645									0	99.710		0	-0.065	0
SNA6Z	17 Mar 2027	99.630									0	99.685		0	-0.055	0
Total								5,658			9,345		2,516	10,137		-792

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



LSEDM: Interest Rate Derivatives Trading Summary

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Strategy Instruments

Three Month Sterling Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Calendar Spread	STL+1M-1U	16/06/2021	100
Calendar Spread	STL+2M-2Z	15/06/2022	50
Calendar Spread	STL+1Z-2H	15/12/2021	1
Pack	STL+11U-31Z+32H-12M	15/09/2021	270
Pack	STL+12H-32M+32U-12Z	16/03/2022	250
Pack	STL+12M-32U+32Z-13H	15/06/2022	216
Pack	STL+11M-31U+31Z-12H	16/06/2021	210
Pack	STL+13Z-34H+34M-14U	20/12/2023	200
Pack	STL+13H-33M+33U-13Z	15/03/2023	180
Pack	STL+11Z-32H+32M-12U	15/12/2021	160
Pack	STL+13U-33Z+34H-14M	20/09/2023	66
Pack	STL+12U-32Z+33H-13M	21/09/2022	65
Pack	STL+11H-31M+31U-11Z	17/03/2021	16

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Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFR480	16/03/2022	79
Butterfly	SON_FC_AFR880	15/03/2023	20
Calendar Spread	SON+2U-2Z	21/12/2022	419
Calendar Spread	SON+1H-1M	16/06/2021	354
Calendar Spread	SON+1M-1U	15/09/2021	264
Calendar Spread	SON+2M-2U	21/09/2022	109
Calendar Spread	SON+1Z-2H	16/03/2022	100
Calendar Spread	SON+2H-2U	15/06/2022	80
Calendar Spread	SON+2U-3H	21/12/2022	40
Calendar Spread	SON+3M-3U	20/09/2023	12
Pack	SON+11Z-32H+32M-12U	16/03/2022	400
Pack	SON+11U-31Z+32H-12M	15/12/2021	146

Three Month Euribor Future Strategy Pa

Strategy Type	Instrument	Expiration Date	Quantity Traded
Pack	EUI_PACK_AIRC00	15/03/2021	1

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Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Calendar Spread	EUI+1Z-2H	13/12/2021	125
Calendar Spread	EUI+2H-2Z	14/03/2022	100
Calendar Spread	EUI+2U-3H	19/09/2022	100
Calendar Spread	EUI+1Z-2M	13/12/2021	75
Calendar Spread	EUI+1M-1U	14/06/2021	50
Calendar Spread	EUI+1Z-2Z	13/12/2021	15

Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_2H	16/03/2022	1,266
Inter Commodity Spread	SON-STL_1M	16/06/2021	1,106
Inter Commodity Spread	SON-STL_3H	15/03/2023	1,054
Inter Commodity Spread	SON-STL_1U	15/09/2021	829
Inter Commodity Spread	SON-STL_2Z	21/12/2022	804
Inter Commodity Spread	SON-STL_2U	21/09/2022	726
Inter Commodity Spread	SON-STL_1H	17/03/2021	711
Inter Commodity Spread	SON-STL_2M	15/06/2022	326
Inter Commodity Spread	SON-STL_1Z	15/12/2021	324
Inter Commodity Spread	SON-STL_3M	21/06/2023	19
Inter Commodity Spread	SON-STL_3U	20/09/2023	2



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