

08/01/2021

## 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
<b>Long Term Interest Rate Derivatives</b>					<b>0</b>	<b>0</b>		<b>0</b>	
Bobl Future					0	0		0	
Bund Future					0	0		0	
Long Gilt Future					0	0		0	
Schatz Future					0	0		0	
<b>Short Term Interest Rate Derivatives</b>	<b>65,012</b>		<b>5,000</b>	<b>70,012</b>	<b>365,633</b>	<b>365,423</b>	<b>83,770</b>	<b>210</b>	<b>-13,758</b>
1M Three Month SONIA Future	8,013			8,013	7,671	7,551	7,815	120	198
1M Three Month Sterling Future	9,422			9,422	25,564	25,762	15,337	-198	-5,915
3M One Month SONIA Future					16	16		0	
One Month SONIA Future					0	0		0	
Three Month Euribor Future	2,750		5,000	7,750	138,181	138,512	3,331	-331	4,419
Three Month SONIA Future	20,013			20,013	29,403	28,493	22,150	910	-2,137
Three Month Sterling Future	24,814			24,814	164,798	165,089	35,137	-291	-10,323
<b>Total</b>	<b>65,012</b>		<b>5,000</b>	<b>70,012</b>	<b>365,633</b>	<b>365,423</b>	<b>83,770</b>	<b>210</b>	<b>-13,758</b>

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**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
SCH1H	8 Mar 2021	112.278									0	112.273		0	0.005	0
SCH1M	8 Jun 2021	112.183									0	112.178		0	0.005	0
SCH1U	8 Sep 2021	113.435									0	113.435		0	0.000	0
<b>Total</b>											<b>0</b>			<b>0</b>		<b>0</b>

**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
BND1H	8 Mar 2021	177.310									0	177.245		0	0.065	0
BND1M	8 Jun 2021	174.425									0	174.360		0	0.065	0
BND1U	8 Sep 2021	177.090									0	177.090		0	0.000	0
<b>Total</b>											<b>0</b>			<b>0</b>		<b>0</b>

**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
BBL1H	8 Mar 2021	135.130									0	135.125		0	0.005	0
BBL1M	8 Jun 2021	136.130									0	136.125		0	0.005	0
BBL1U	8 Sep 2021	138.140									0	138.140		0	0.000	0
<b>Total</b>											<b>0</b>			<b>0</b>		<b>0</b>

**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
GLT1H	29 Mar 2021	134.385									0	134.345		0	0.040	0
GLT1M	28 Jun 2021	133.390									0	133.350		0	0.040	0
GLT1U	28 Sep 2021	132.420									0	132.420		0	0.000	0
<b>Total</b>											<b>0</b>			<b>0</b>		<b>0</b>

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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	100.550									0	100.555		0	-0.005	0
EUI1G	15 Feb 2021	100.550									0	100.555		0	-0.005	0
EUI1H	15 Mar 2021	100.550		100.550	100.550	100.550	100.550	1,036			15,532	100.555	50	15,532	-0.005	0
EUI1J	19 Apr 2021	100.550									0	100.555		0	-0.005	0
EUI1K	17 May 2021	100.550									0	100.555		0	-0.005	0
EUI1M	14 Jun 2021	100.550						4,120	4,000		22,305	100.555	114	22,353	-0.005	-48
EUI1U	13 Sep 2021	100.550						224			16,027	100.555	83	16,082	-0.005	-55
EUI1Z	13 Dec 2021	100.555						75			8,000	100.560		8,000	-0.005	0
EUI2H	14 Mar 2022	100.550						75			10,074	100.555		10,074	-0.005	0
EUI2M	13 Jun 2022	100.550		100.550	100.550	100.550	100.550	100			8,720	100.555	2,014	8,720	-0.005	0
EUI2U	19 Sep 2022	100.545		100.545	100.545	100.545	100.545	2			11,122	100.550	117	11,124	-0.005	-2
EUI2Z	19 Dec 2022	100.535		100.535	100.535	100.535	100.535	50			12,097	100.535	246	12,293	0.000	-196
EUI3H	13 Mar 2023	100.520		100.520	100.520	100.520	100.520	1,108	1,000		10,415	100.525	101	10,415	-0.005	0
EUI3M	19 Jun 2023	100.505		100.505	100.505	100.505	100.505	58			7,580	100.510	126	7,580	-0.005	0
EUI3U	18 Sep 2023	100.490		100.485	100.485	100.485	100.485	101			9,291	100.495	152	9,292	-0.005	-1
EUI3Z	18 Dec 2023	100.470		100.470	100.470	100.470	100.470	1			1,744	100.475	227	1,796	-0.005	-52
EUI4H	18 Mar 2024	100.445									1,466	100.450		1,466	-0.005	0
EUI4M	17 Jun 2024	100.425									869	100.430	76	869	-0.005	0
EUI4U	16 Sep 2024	100.400						200			795	100.405		795	-0.005	0
EUI4Z	16 Dec 2024	100.380						400			1,314	100.380	25	1,291	0.000	23
EUI5H	17 Mar 2025	100.350						200			562	100.350		562	0.000	0
EUI5M	16 Jun 2025	100.325									102	100.330		102	-0.005	0
EUI5U	15 Sep 2025	100.300									46	100.305		46	-0.005	0
EUI5Z	15 Dec 2025	100.270									60	100.275		60	-0.005	0
EUI6H	16 Mar 2026	100.245									60	100.250		60	-0.005	0
EUI6M	15 Jun 2026	100.220									0	100.225		0	-0.005	0
EUI6U	14 Sep 2026	100.195									0	100.205		0	-0.010	0
EUI6Z	14 Dec 2026	100.165									0	100.175		0	-0.010	0
<b>Total</b>								<b>7,750</b>	<b>5,000</b>		<b>138,181</b>		<b>3,331</b>	<b>138,512</b>		<b>-331</b>

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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	99.980									0	99.980		0	0.000	0
STL1G	17 Feb 2021	100.000									0	100.000		0	0.000	0
STL1H	17 Mar 2021	100.005		100.005	100.010	100.010	100.005	1,683			36,657	100.010	1,791	37,244	-0.005	-587
STL1M	16 Jun 2021	100.040		100.040	100.040	100.040	100.040	1,846			16,948	100.045	2,874	16,235	-0.005	713
STL1U	15 Sep 2021	100.065		100.060	100.065	100.065	100.060	3,546			19,311	100.065	2,171	20,234	0.000	-923
STL1Z	15 Dec 2021	100.080		100.075	100.080	100.080	100.075	3,018			17,056	100.075	2,980	16,903	0.005	153
STL2H	16 Mar 2022	100.010		100.005	100.010	100.010	100.005	1,870			9,272	100.015	4,473	9,355	-0.005	-83
STL2M	15 Jun 2022	99.995		99.995	99.995	99.995	99.995	1,064			16,209	99.995	4,703	16,290	0.000	-81
STL2U	21 Sep 2022	99.980		99.975	99.975	99.975	99.975	1,753			8,736	99.985	4,673	8,070	-0.005	666
STL2Z	21 Dec 2022	99.960		99.960	99.965	99.965	99.960	1,002			7,355	99.970	3,642	7,987	-0.010	-632
STL3H	15 Mar 2023	99.940		99.940	99.940	99.940	99.940	1,655			5,221	99.935	3,005	5,543	0.005	-322
STL3M	21 Jun 2023	99.920						815			8,002	99.920	604	7,954	0.000	48
STL3U	20 Sep 2023	99.885		99.880	99.890	99.890	99.880	566			7,106	99.890	167	7,111	-0.005	-5
STL3Z	20 Dec 2023	99.850		99.845	99.855	99.860	99.845	310			5,766	99.860	890	5,663	-0.010	103
STL4H	20 Mar 2024	99.815						886			3,734	99.820	1,470	3,509	-0.005	225
STL4M	19 Jun 2024	99.785		99.785	99.785	99.785	99.785	2,139			2,082	99.785	1,369	1,723	0.000	359
STL4U	18 Sep 2024	99.755		99.755	99.760	99.760	99.755	2,071			909	99.755	325	834	0.000	75
STL4Z	18 Dec 2024	99.720						589			137	99.725		137	-0.005	0
STL5H	19 Mar 2025	99.695						1			32	99.690		32	0.005	0
STL5M	18 Jun 2025	99.655									61	99.655		61	0.000	0
STL5U	17 Sep 2025	99.620									136	99.620		136	0.000	0
STL5Z	17 Dec 2025	99.585									47	99.590		47	-0.005	0
STL6H	18 Mar 2026	99.560									7	99.560		7	0.000	0
STL6M	17 Jun 2026	99.525									14	99.515		14	0.010	0
STL6U	16 Sep 2026	99.490									0	99.490		0	0.000	0
STL6Z	16 Dec 2026	99.465									0	99.465		0	0.000	0
<b>Total</b>								<b>24,814</b>			<b>164,798</b>		<b>35,137</b>	<b>165,089</b>		<b>-291</b>

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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	99.965									3,060	99.960		3,060	0.005	0
SON1F	21 Apr 2021	99.975									0	99.975		0	0.000	0
SON1G	19 May 2021	99.990									0	99.990		0	0.000	0
SON1H	16 Jun 2021	100.005						1,050			4,304	100.005	962	4,097	0.000	207
SON1M	15 Sep 2021	100.040		100.040	100.040	100.040	100.040	2,382			3,994	100.040	2,243	4,003	0.000	-9
SON1U	15 Dec 2021	100.070		100.065	100.065	100.065	100.065	4,652			2,358	100.065	2,254	2,572	0.005	-214
SON1Z	16 Mar 2022	100.090		100.090	100.090	100.090	100.090	5,029			2,859	100.085	3,568	3,381	0.005	-522
SON2H	15 Jun 2022	100.105		100.100	100.105	100.110	100.100	2,985			3,100	100.115	4,495	1,977	-0.010	1,123
SON2M	21 Sep 2022	100.100		100.095	100.095	100.095	100.095	400			2,416	100.105	2,572	2,224	-0.005	192
SON2U	21 Dec 2022	100.080		100.090	100.085	100.090	100.085	1,134			1,063	100.090	2,404	986	-0.010	77
SON2Z	15 Mar 2023	100.070		100.070	100.075	100.075	100.070	490			2,140	100.075	1,422	1,960	-0.005	180
SON3H	21 Jun 2023	100.055		100.055	100.055	100.055	100.055	1,147			922	100.050	1,602	1,098	0.005	-176
SON3M	20 Sep 2023	100.030		100.030	100.030	100.030	100.030	372			1,183	100.035	416	1,101	-0.005	82
SON3U	20 Dec 2023	100.000		100.000	100.000	100.000	100.000	320			867	100.005	106	803	-0.005	64
SON3Z	20 Mar 2024	99.970		99.965	99.970	99.970	99.965	52			522	99.975	2	524	-0.005	-2
SON4H	19 Jun 2024	99.930									245	99.930		245	0.000	0
SON4M	18 Sep 2024	99.900									159	99.900	26	185	0.000	-26
SON4U	18 Dec 2024	99.870									118	99.870	52	170	0.000	-52
SON4Z	19 Mar 2025	99.835									8	99.835	26	22	0.000	-14
SON5H	18 Jun 2025	99.805									9	99.800		9	0.005	0
SON5M	17 Sep 2025	99.770									19	99.770		19	0.000	0
SON5U	17 Dec 2025	99.735									8	99.730		8	0.005	0
SON5Z	18 Mar 2026	99.700									13	99.700		13	0.000	0
SON6H	17 Jun 2026	99.670									19	99.670		19	0.000	0
SON6M	16 Sep 2026	99.635									17	99.625		17	0.010	0
SON6U	16 Dec 2026	99.605									0	99.595		0	0.010	0
SON6Z	17 Mar 2027	99.570									0	99.570		0	0.000	0
<b>Total</b>								<b>20,013</b>			<b>29,403</b>		<b>22,150</b>	<b>28,493</b>		<b>910</b>

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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	99.960									0	99.960		0	0.000	0
OSN1G	17 Mar 2021	99.965									0	99.975		0	-0.010	0
OSN1H	21 Apr 2021	99.990									0	99.990		0	0.000	0
OSN1J	19 May 2021	100.010									0	100.005		0	0.005	0
OSN1K	16 Jun 2021	100.030									0	100.030		0	0.000	0
OSN1M	21 Jul 2021	100.030									0	100.035		0	-0.005	0
OSN1N	18 Aug 2021	100.040									0	100.040		0	0.000	0
OSN1Q	15 Sep 2021	100.055									0	100.055		0	0.000	0
OSN1U	20 Oct 2021	100.060									0	100.055		0	0.005	0
OSN1V	17 Nov 2021	100.065									0	100.065		0	0.000	0
OSN1X	15 Dec 2021	100.075									0	100.075		0	0.000	0
OSN1Z	19 Jan 2022	100.085									0	100.080		0	0.005	0
<b>Total</b>											<b>0</b>			<b>0</b>		<b>0</b>



# LSEDM: Interest Rate Derivatives Trading Summary

08/01/2021

## 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	99.960		1	0.000	0
OSA1G	17 Mar 2021	99.965									0	99.975		0	-0.010	0
OSA1H	21 Apr 2021	99.990									0	99.990		0	0.000	0
OSA1J	19 May 2021	100.010									0	100.005		0	0.005	0
OSA1K	16 Jun 2021	100.030									0	100.030		0	0.000	0
OSA1M	21 Jul 2021	100.030									0	100.035		0	-0.005	0
OSA1N	18 Aug 2021	100.040									0	100.040		0	0.000	0
OSA1Q	15 Sep 2021	100.055									0	100.055		0	0.000	0
OSA1U	20 Oct 2021	100.060									0	100.055		0	0.005	0
OSA1V	17 Nov 2021	100.065									0	100.065		0	0.000	0
OSA1X	15 Dec 2021	100.075									15	100.075		15	0.000	0
OSA1Z	19 Jan 2022	100.085									0	100.080		0	0.005	0
<b>Total</b>											<b>16</b>			<b>16</b>		<b>0</b>



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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	99.980									0	99.980		0	0.000	0
STG1G	17 Feb 2021	100.000									0	100.000		0	0.000	0
STG1H	17 Mar 2021	100.005						525			2,006	100.010	471	1,875	-0.005	131
STG1M	16 Jun 2021	100.040		100.040	100.040	100.040	100.040	679			2,646	100.045	954	2,428	-0.005	218
STG1U	15 Sep 2021	100.065		100.065	100.065	100.065	100.065	1,097			1,274	100.065	1,065	1,100	0.000	174
STG1Z	15 Dec 2021	100.080		100.070	100.070	100.070	100.070	1,145			1,633	100.075	1,070	1,523	0.005	110
STG2H	16 Mar 2022	100.010						733			1,599	100.015	2,018	2,083	-0.005	-484
STG2M	15 Jun 2022	99.995		99.995	99.995	99.995	99.995	382			1,212	99.995	2,000	1,916	0.000	-704
STG2U	21 Sep 2022	99.980						707			2,158	99.985	2,204	1,887	-0.005	271
STG2Z	21 Dec 2022	99.960		99.965	99.965	99.965	99.965	384			1,799	99.970	1,827	1,891	-0.010	-92
STG3H	15 Mar 2023	99.940		99.940	99.940	99.940	99.940	798			966	99.935	1,531	1,209	0.005	-243
STG3M	21 Jun 2023	99.920		99.920	99.920	99.920	99.920	248			1,784	99.920	349	1,790	0.000	-6
STG3U	20 Sep 2023	99.885		99.880	99.890	99.890	99.880	140			2,494	99.890	61	2,494	-0.005	0
STG3Z	20 Dec 2023	99.850						90			2,783	99.860	378	2,733	-0.010	50
STG4H	20 Mar 2024	99.815						418			2,041	99.820	700	1,851	-0.005	190
STG4M	19 Jun 2024	99.785						954			693	99.785	546	543	0.000	150
STG4U	18 Sep 2024	99.755						854			287	99.755	163	250	0.000	37
STG4Z	18 Dec 2024	99.720						268			95	99.725		95	-0.005	0
STG5H	19 Mar 2025	99.695									0	99.690		0	0.005	0
STG5M	18 Jun 2025	99.655									30	99.655		30	0.000	0
STG5U	17 Sep 2025	99.620									40	99.620		40	0.000	0
STG5Z	17 Dec 2025	99.585									20	99.590		20	-0.005	0
STG6H	18 Mar 2026	99.560									4	99.560		4	0.000	0
STG6M	17 Jun 2026	99.525									0	99.515		0	0.010	0
STG6U	16 Sep 2026	99.490									0	99.490		0	0.000	0
STG6Z	16 Dec 2026	99.465									0	99.465		0	0.000	0
<b>Total</b>								<b>9,422</b>			<b>25,564</b>		<b>15,337</b>	<b>25,762</b>		<b>-198</b>





# LSEDM: Interest Rate Derivatives Trading Summary

08/01/2021

## 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	99.965									289	99.960		289	0.005	0
SNA1F	21 Apr 2021	99.975									0	99.975		0	0.000	0
SNA1G	19 May 2021	99.990									0	99.990		0	0.000	0
SNA1H	16 Jun 2021	100.005						500			885	100.005	299	859	0.000	26
SNA1M	15 Sep 2021	100.040						848			456	100.040	638	399	0.000	57
SNA1U	15 Dec 2021	100.070						1,867			976	100.065	550	941	0.005	35
SNA1Z	16 Mar 2022	100.090		100.080	100.085	100.085	100.080	2,282			1,424	100.085	1,172	1,719	0.005	-295
SNA2H	15 Jun 2022	100.105		100.100	100.105	100.105	100.100	1,253			621	100.115	1,757	397	-0.010	224
SNA2M	21 Sep 2022	100.100		100.100	100.100	100.100	100.100	69			323	100.105	1,305	293	-0.005	30
SNA2U	21 Dec 2022	100.080						389			228	100.090	1,015	239	-0.010	-11
SNA2Z	15 Mar 2023	100.070						225			323	100.075	426	212	-0.005	111
SNA3H	21 Jun 2023	100.055						573			421	100.050	566	398	0.005	23
SNA3M	20 Sep 2023	100.030		100.030	100.030	100.030	100.030	5			763	100.035	60	823	-0.005	-60
SNA3U	20 Dec 2023	100.000		99.985	99.985	99.985	99.985	2			375	100.005	27	395	-0.005	-20
SNA3Z	20 Mar 2024	99.970									153	99.975		153	-0.005	0
SNA4H	19 Jun 2024	99.930									100	99.930		100	0.000	0
SNA4M	18 Sep 2024	99.900									200	99.900		200	0.000	0
SNA4U	18 Dec 2024	99.870									100	99.870		100	0.000	0
SNA4Z	19 Mar 2025	99.835									0	99.835		0	0.000	0
SNA5H	18 Jun 2025	99.805									0	99.800		0	0.005	0
SNA5M	17 Sep 2025	99.770									30	99.770		30	0.000	0
SNA5U	17 Dec 2025	99.735									0	99.730		0	0.005	0
SNA5Z	18 Mar 2026	99.700									4	99.700		4	0.000	0
SNA6H	17 Jun 2026	99.670									0	99.670		0	0.000	0
SNA6M	16 Sep 2026	99.635									0	99.625		0	0.010	0
SNA6U	16 Dec 2026	99.605									0	99.595		0	0.010	0
SNA6Z	17 Mar 2027	99.570									0	99.570		0	0.000	0
<b>Total</b>								<b>8,013</b>			<b>7,671</b>		<b>7,815</b>	<b>7,551</b>		<b>120</b>

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



# LSEDM: Interest Rate Derivatives Trading Summary

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Please note that open interest statistics are reported with one day lag.

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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	198
Calendar Spread	STL+2M-2U	15/06/2022	47
Pack	STL+11M-31U+31Z-12H	16/06/2021	735
Pack	STL+14H-34M+34U-14Z	20/03/2024	586
Pack	STL+12H-32M+32U-12Z	16/03/2022	302
Pack	STL+13H-33M+33U-13Z	15/03/2023	130
Pack	STL+12Z-33H+33M-13U	21/12/2022	125
Pack	STL+13Z-34H+34M-14U	20/12/2023	100
Pack	STL+11U-31Z+32H-12M	15/09/2021	75
Pack	STL+11H-31M+31U-11Z	17/03/2021	62
Pack	STL+14M-34U+34Z-15H	19/06/2024	1

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**Three Month SONIA Future Strategy**

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFR180	16/06/2021	50
Butterfly	SON_FC_AFR480	16/03/2022	50
Calendar Spread	SON+1Z-2H	16/03/2022	598
Calendar Spread	SON+1M-1U	15/09/2021	400
Calendar Spread	SON+3M-3U	20/09/2023	300
Calendar Spread	SON+2M-2U	21/09/2022	106
Calendar Spread	SON+2H-2U	15/06/2022	50
Calendar Spread	SON+3H-3M	21/06/2023	2
Pack	SON+11M-31U+31Z-12H	15/09/2021	1,194
Pack	SON+11U-31Z+32H-12M	15/12/2021	104
Pack	SON+11Z-32H+32M-12U	16/03/2022	38

**Three Month Euribor Future Strategy**

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	EUI_FC_A4RKD1	16/09/2024	200
Calendar Spread	EUI+1H-1U	15/03/2021	224
Calendar Spread	EUI+1H-1M	15/03/2021	120
Calendar Spread	EUI+1Z-2H	13/12/2021	75
Calendar Spread	EUI+3H-3M	13/03/2023	57

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### Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_3H	15/03/2023	1,125
Inter Commodity Spread	SON-STL_1H	17/03/2021	1,000
Inter Commodity Spread	SON-STL_2U	21/09/2022	750
Inter Commodity Spread	SON-STL_1M	16/06/2021	552
Inter Commodity Spread	SON-STL_2H	16/03/2022	546
Inter Commodity Spread	SON-STL_2Z	21/12/2022	450
Inter Commodity Spread	SON-STL_1Z	15/12/2021	439
Inter Commodity Spread	SON-STL_1U	15/09/2021	300
Inter Commodity Spread	SON-STL_3M	21/06/2023	50

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