

12/01/2021

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	68,300		4,000	72,300	388,127	374,317	72,533	13,810	-233
1M Three Month SONIA Future	4,985			4,985	9,338	7,663	6,739	1,675	-1,754
1M Three Month Sterling Future	10,792			10,792	28,919	26,730	11,396	2,189	-604
3M One Month SONIA Future					16	16		0	
One Month SONIA Future					0	0		0	
Three Month Euribor Future	5,942			5,942	140,995	141,562	2,057	-567	3,885
Three Month SONIA Future	15,147			15,147	35,348	32,271	14,722	3,077	425
Three Month Sterling Future	31,434		4,000	35,434	173,511	166,075	37,619	7,436	-2,185
Total	68,300		4,000	72,300	388,127	374,317	72,533	13,810	-233

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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	112.245									0	112.268		0	-0.022	0
SCH1M	8 Jun 2021	112.150									0	112.173		0	-0.022	0
SCH1U	8 Sep 2021	113.385									0	113.418		0	-0.032	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	176.425									0	176.930		0	-0.505	0
BND1M	8 Jun 2021	173.540									0	174.045		0	-0.505	0
BND1U	8 Sep 2021	176.235									0	176.765		0	-0.530	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	134.870									0	135.045		0	-0.175	0
BBL1M	8 Jun 2021	135.870									0	136.045		0	-0.175	0
BBL1U	8 Sep 2021	137.820									0	138.035		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
GLT1H	29 Mar 2021	133.675									0	134.205		0	-0.530	0
GLT1M	28 Jun 2021	132.675									0	133.205		0	-0.530	0
GLT1U	28 Sep 2021	131.740									0	132.250		0	-0.510	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	100.545									0	100.545		0	0.000	0
EUI1G	15 Feb 2021	100.545									0	100.545		0	0.000	0
EUI1H	15 Mar 2021	100.545		100.545	100.540	100.545	100.540	644			15,613	100.545	565	15,612	0.000	1
EUI1J	19 Apr 2021	100.545									0	100.550		0	-0.005	0
EUI1K	17 May 2021	100.540									0	100.550		0	-0.010	0
EUI1M	14 Jun 2021	100.540		100.545	100.540	100.545	100.540	114			26,185	100.550	144	26,185	-0.010	0
EUI1U	13 Sep 2021	100.540		100.540	100.540	100.540	100.540	463			15,972	100.550	140	15,922	-0.010	50
EUI1Z	13 Dec 2021	100.545		100.545	100.545	100.545	100.545	500			8,075	100.555		8,075	-0.010	0
EUI2H	14 Mar 2022	100.535									10,375	100.550	653	10,074	-0.015	301
EUI2M	13 Jun 2022	100.530									8,820	100.545		8,820	-0.015	0
EUI2U	19 Sep 2022	100.525		100.535	100.520	100.535	100.520	1,263			11,072	100.540	50	11,122	-0.015	-50
EUI2Z	19 Dec 2022	100.510		100.515	100.505	100.515	100.505	666			12,298	100.530	201	12,097	-0.020	201
EUI3H	13 Mar 2023	100.490						400			9,466	100.515	51	10,466	-0.025	-1,000
EUI3M	19 Jun 2023	100.475		100.490	100.480	100.490	100.480	604			7,580	100.500	50	7,580	-0.025	0
EUI3U	18 Sep 2023	100.455		100.470	100.450	100.470	100.450	453			9,423	100.480	51	9,392	-0.025	31
EUI3Z	18 Dec 2023	100.430		100.450	100.435	100.450	100.435	227			1,642	100.460	152	1,743	-0.030	-101
EUI4H	18 Mar 2024	100.405									1,466	100.435		1,466	-0.030	0
EUI4M	17 Jun 2024	100.380									869	100.415		869	-0.035	0
EUI4U	16 Sep 2024	100.350						152			595	100.390		595	-0.040	0
EUI4Z	16 Dec 2024	100.325						304			914	100.365		914	-0.040	0
EUI5H	17 Mar 2025	100.295						152			362	100.335		362	-0.040	0
EUI5M	16 Jun 2025	100.265									102	100.305		102	-0.040	0
EUI5U	15 Sep 2025	100.240									46	100.280		46	-0.040	0
EUI5Z	15 Dec 2025	100.210									60	100.250		60	-0.040	0
EUI6H	16 Mar 2026	100.180									60	100.225		60	-0.045	0
EUI6M	15 Jun 2026	100.150									0	100.200		0	-0.050	0
EUI6U	14 Sep 2026	100.125									0	100.175		0	-0.050	0
EUI6Z	14 Dec 2026	100.095									0	100.145		0	-0.050	0
Total								5,942			140,995		2,057	141,562		-567

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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	99.970									0	99.980		0	-0.010	0
STL1G	17 Feb 2021	99.980									0	99.990		0	-0.010	0
STL1H	17 Mar 2021	99.985		99.990	99.990	99.990	99.990	378			38,479	100.005	3,355	37,237	-0.020	1,242
STL1M	16 Jun 2021	100.015						1,447			16,052	100.040	2,068	16,264	-0.025	-212
STL1U	15 Sep 2021	100.030		100.050	100.035	100.050	100.035	5,137	2,000		19,858	100.065	1,415	19,209	-0.035	649
STL1Z	15 Dec 2021	100.045		100.045	100.050	100.050	100.045	6,981	2,000		19,045	100.075	1,048	18,614	-0.030	431
STL2H	16 Mar 2022	99.965		99.990	99.970	99.990	99.968	6,026			10,701	100.000	2,696	9,272	-0.035	1,429
STL2M	15 Jun 2022	99.935		99.965	99.935	99.965	99.935	3,659			16,546	99.980	1,573	16,622	-0.045	-76
STL2U	21 Sep 2022	99.920		99.950	99.920	99.950	99.920	2,419			8,706	99.970	1,125	8,789	-0.050	-83
STL2Z	21 Dec 2022	99.895		99.935	99.895	99.935	99.895	1,590			7,451	99.950	1,416	7,397	-0.055	54
STL3H	15 Mar 2023	99.880		99.895	99.895	99.895	99.895	1,063			5,833	99.930	1,607	5,521	-0.050	312
STL3M	21 Jun 2023	99.845		99.895	99.845	99.895	99.845	900			8,408	99.910	570	8,352	-0.065	56
STL3U	20 Sep 2023	99.820		99.820	99.820	99.820	99.820	538			7,289	99.875	1,220	7,234	-0.055	55
STL3Z	20 Dec 2023	99.780		99.830	99.780	99.830	99.780	590			5,960	99.845	4,951	5,722	-0.065	238
STL4H	20 Mar 2024	99.750		99.770	99.770	99.770	99.770	1,614			4,840	99.810	7,725	3,285	-0.060	1,555
STL4M	19 Jun 2024	99.715		99.710	99.710	99.710	99.710	1,993			3,198	99.770	5,425	1,376	-0.055	1,822
STL4U	18 Sep 2024	99.690						938			757	99.750	1,425	793	-0.060	-36
STL4Z	18 Dec 2024	99.665						161			91	99.715		91	-0.050	0
STL5H	19 Mar 2025	99.630									32	99.680		32	-0.050	0
STL5M	18 Jun 2025	99.595									61	99.650		61	-0.055	0
STL5U	17 Sep 2025	99.560									136	99.615		136	-0.055	0
STL5Z	17 Dec 2025	99.535									47	99.585		47	-0.050	0
STL6H	18 Mar 2026	99.505									7	99.555		7	-0.050	0
STL6M	17 Jun 2026	99.470									14	99.510		14	-0.040	0
STL6U	16 Sep 2026	99.440									0	99.485		0	-0.045	0
STL6Z	16 Dec 2026	99.415									0	99.470		0	-0.055	0
Total								35,434	4,000		173,511		37,619	166,075		7,436

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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	99.950									0	99.950		0	0.000	0
SON0Z	17 Mar 2021	99.955									3,060	99.965	20	3,060	-0.010	0
SON1F	21 Apr 2021	99.965									0	99.970		0	-0.005	0
SON1G	19 May 2021	99.970									0	99.980		0	-0.010	0
SON1H	16 Jun 2021	99.980		99.990	99.990	99.990	99.990	621			4,169	100.005	843	4,304	-0.025	-135
SON1M	15 Sep 2021	100.010		100.025	100.010	100.025	100.010	2,714			3,393	100.035	917	3,349	-0.025	44
SON1U	15 Dec 2021	100.035		100.040	100.040	100.040	100.040	3,013			3,235	100.065	1,920	3,286	-0.030	-51
SON1Z	16 Mar 2022	100.055		100.075	100.075	100.075	100.075	2,150			5,732	100.090	3,089	4,973	-0.035	759
SON2H	15 Jun 2022	100.065		100.095	100.065	100.095	100.065	2,214			5,189	100.100	2,603	4,123	-0.035	1,066
SON2M	21 Sep 2022	100.045		100.085	100.050	100.085	100.050	1,624			2,815	100.100	1,076	2,262	-0.055	553
SON2U	21 Dec 2022	100.030		100.065	100.045	100.065	100.045	1,374			1,546	100.085	1,402	819	-0.055	727
SON2Z	15 Mar 2023	100.015		100.050	100.050	100.050	100.050	830			2,110	100.065	1,373	2,110	-0.050	0
SON3H	21 Jun 2023	99.995						506			1,286	100.045	1,083	946	-0.050	340
SON3M	20 Sep 2023	99.965									988	100.030	259	1,142	-0.065	-154
SON3U	20 Dec 2023	99.935						100			715	99.995	131	787	-0.060	-72
SON3Z	20 Mar 2024	99.905		99.910	99.910	99.910	99.910	1			495	99.960	6	495	-0.055	0
SON4H	19 Jun 2024	99.865									245	99.920		245	-0.055	0
SON4M	18 Sep 2024	99.830									159	99.885		159	-0.055	0
SON4U	18 Dec 2024	99.800									118	99.860		118	-0.060	0
SON4Z	19 Mar 2025	99.770									8	99.825		8	-0.055	0
SON5H	18 Jun 2025	99.740									9	99.795		9	-0.055	0
SON5M	17 Sep 2025	99.705									19	99.760		19	-0.055	0
SON5U	17 Dec 2025	99.675									8	99.725		8	-0.050	0
SON5Z	18 Mar 2026	99.640									13	99.695		13	-0.055	0
SON6H	17 Jun 2026	99.610									19	99.660		19	-0.050	0
SON6M	16 Sep 2026	99.585									17	99.625		17	-0.040	0
SON6U	16 Dec 2026	99.555									0	99.595		0	-0.040	0
SON6Z	17 Mar 2027	99.530									0	99.580		0	-0.050	0
Total								15,147			35,348		14,722	32,271		3,077

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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	99.955									0	99.955		0	0.000	0
OSN1G	17 Mar 2021	99.955									0	99.970		0	-0.015	0
OSN1H	21 Apr 2021	99.970									0	99.980		0	-0.010	0
OSN1J	19 May 2021	99.985									0	99.995		0	-0.010	0
OSN1K	16 Jun 2021	100.000									0	100.020		0	-0.020	0
OSN1M	21 Jul 2021	100.005									0	100.025		0	-0.020	0
OSN1N	18 Aug 2021	100.015									0	100.035		0	-0.020	0
OSN1Q	15 Sep 2021	100.025									0	100.045		0	-0.020	0
OSN1U	20 Oct 2021	100.025									0	100.050		0	-0.025	0
OSN1V	17 Nov 2021	100.035									0	100.065		0	-0.030	0
OSN1X	15 Dec 2021	100.050									0	100.075		0	-0.025	0
OSN1Z	19 Jan 2022	100.050									0	100.075		0	-0.025	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	99.955									1	99.955		1	0.000	0
OSA1G	17 Mar 2021	99.955									0	99.970		0	-0.015	0
OSA1H	21 Apr 2021	99.970									0	99.980		0	-0.010	0
OSA1J	19 May 2021	99.985									0	99.995		0	-0.010	0
OSA1K	16 Jun 2021	100.000									0	100.020		0	-0.020	0
OSA1M	21 Jul 2021	100.005									0	100.025		0	-0.020	0
OSA1N	18 Aug 2021	100.015									0	100.035		0	-0.020	0
OSA1Q	15 Sep 2021	100.025									0	100.045		0	-0.020	0
OSA1U	20 Oct 2021	100.025									0	100.050		0	-0.025	0
OSA1V	17 Nov 2021	100.035									0	100.065		0	-0.030	0
OSA1X	15 Dec 2021	100.050									15	100.075		15	-0.025	0
OSA1Z	19 Jan 2022	100.050									0	100.075		0	-0.025	0
Total											16			16		0

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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	99.970									0	99.980		0	-0.010	0
STG1G	17 Feb 2021	99.980									0	99.990		0	-0.010	0
STG1H	17 Mar 2021	99.985						105			1,878	100.005	221	1,981	-0.020	-103
STG1M	16 Jun 2021	100.015		100.020	100.020	100.020	100.020	665			2,167	100.040	548	2,381	-0.025	-214
STG1U	15 Sep 2021	100.030		100.055	100.035	100.055	100.035	1,116			2,439	100.065	542	2,189	-0.035	250
STG1Z	15 Dec 2021	100.045		100.050	100.045	100.050	100.045	1,736			2,650	100.075	286	2,521	-0.030	129
STG2H	16 Mar 2022	99.965		99.985	99.965	99.985	99.965	1,922			1,298	100.000	790	1,353	-0.035	-55
STG2M	15 Jun 2022	99.935		99.965	99.945	99.965	99.945	1,320			1,393	99.980	329	1,396	-0.045	-3
STG2U	21 Sep 2022	99.920						719			2,275	99.970	319	2,255	-0.050	20
STG2Z	21 Dec 2022	99.895		99.920	99.920	99.920	99.920	720			1,603	99.950	358	1,804	-0.055	-201
STG3H	15 Mar 2023	99.880		99.880	99.880	99.880	99.880	479			1,046	99.930	650	999	-0.050	47
STG3M	21 Jun 2023	99.845						273			1,965	99.910	319	1,895	-0.065	70
STG3U	20 Sep 2023	99.820						91			2,547	99.875	432	2,544	-0.055	3
STG3Z	20 Dec 2023	99.780						125			2,752	99.845	1,654	2,733	-0.065	19
STG4H	20 Mar 2024	99.750		99.770	99.770	99.770	99.770	461			2,655	99.810	2,604	1,866	-0.060	789
STG4M	19 Jun 2024	99.715						615			1,591	99.770	1,852	468	-0.055	1,123
STG4U	18 Sep 2024	99.690						365			446	99.750	492	131	-0.060	315
STG4Z	18 Dec 2024	99.665						80			120	99.715		120	-0.050	0
STG5H	19 Mar 2025	99.630									0	99.680		0	-0.050	0
STG5M	18 Jun 2025	99.595									30	99.650		30	-0.055	0
STG5U	17 Sep 2025	99.560									40	99.615		40	-0.055	0
STG5Z	17 Dec 2025	99.535									20	99.585		20	-0.050	0
STG6H	18 Mar 2026	99.505									4	99.555		4	-0.050	0
STG6M	17 Jun 2026	99.470									0	99.510		0	-0.040	0
STG6U	16 Sep 2026	99.440									0	99.485		0	-0.045	0
STG6Z	16 Dec 2026	99.415									0	99.470		0	-0.055	0
Total								10,792			28,919		11,396	26,730		2,189

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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	99.950									0	99.950		0	0.000	0
SNA0Z	17 Mar 2021	99.955									289	99.965		289	-0.010	0
SNA1F	21 Apr 2021	99.965									0	99.970		0	-0.005	0
SNA1G	19 May 2021	99.970									0	99.980		0	-0.010	0
SNA1H	16 Jun 2021	99.980						281			889	100.005	110	885	-0.025	4
SNA1M	15 Sep 2021	100.010						1,094			459	100.035	385	539	-0.025	-80
SNA1U	15 Dec 2021	100.035		100.040	100.040	100.040	100.040	1,116			920	100.065	785	1,023	-0.030	-103
SNA1Z	16 Mar 2022	100.055		100.060	100.060	100.060	100.060	931			1,004	100.090	1,355	880	-0.035	124
SNA2H	15 Jun 2022	100.065						614			1,647	100.100	1,096	1,160	-0.035	487
SNA2M	21 Sep 2022	100.045						121			587	100.100	425	291	-0.055	296
SNA2U	21 Dec 2022	100.030						250			575	100.085	809	189	-0.055	386
SNA2Z	15 Mar 2023	100.015						328			897	100.065	960	298	-0.050	599
SNA3H	21 Jun 2023	99.995						225			508	100.045	640	387	-0.050	121
SNA3M	20 Sep 2023	99.965									660	100.030	110	760	-0.065	-100
SNA3U	20 Dec 2023	99.935						25			320	99.995	56	375	-0.060	-55
SNA3Z	20 Mar 2024	99.905									149	99.960	8	153	-0.055	-4
SNA4H	19 Jun 2024	99.865									100	99.920		100	-0.055	0
SNA4M	18 Sep 2024	99.830									200	99.885		200	-0.055	0
SNA4U	18 Dec 2024	99.800									100	99.860		100	-0.060	0
SNA4Z	19 Mar 2025	99.770									0	99.825		0	-0.055	0
SNA5H	18 Jun 2025	99.740									0	99.795		0	-0.055	0
SNA5M	17 Sep 2025	99.705									30	99.760		30	-0.055	0
SNA5U	17 Dec 2025	99.675									0	99.725		0	-0.050	0
SNA5Z	18 Mar 2026	99.640									4	99.695		4	-0.055	0
SNA6H	17 Jun 2026	99.610									0	99.660		0	-0.050	0
SNA6M	16 Sep 2026	99.585									0	99.625		0	-0.040	0
SNA6U	16 Dec 2026	99.555									0	99.595		0	-0.040	0
SNA6Z	17 Mar 2027	99.530									0	99.580		0	-0.050	0
Total								4,985			9,338		6,739	7,663		1,675

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



LSEDM: Interest Rate Derivatives Trading Summary

12/01/2021

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+2M-2Z	15/06/2022	151
Calendar Spread	STL+3M-3U	21/06/2023	100
Calendar Spread	STL+1Z-2H	15/12/2021	25
Calendar Spread	STL+1U-2H	15/09/2021	21
Calendar Spread	STL+2U-2Z	21/09/2022	20
Pack	STL+11U-31Z+32H-12M	15/09/2021	870
Pack	STL+11M-31U+31Z-12H	16/06/2021	632
Pack	STL+13Z-34H+34M-14U	20/12/2023	455
Pack	STL+12H-32M+32U-12Z	16/03/2022	415
Pack	STL+11Z-32H+32M-12U	15/12/2021	370
Pack	STL+12Z-33H+33M-13U	21/12/2022	204
Pack	STL+14H-34M+34U-14Z	20/03/2024	161
Pack	STL+13U-33Z+34H-14M	20/09/2023	25
Pack	STL+11H-31M+31U-11Z	17/03/2021	5

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Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFR580	15/06/2022	200
Calendar Spread	SON+1M-1U	15/09/2021	570
Calendar Spread	SON+2M-2U	21/09/2022	570
Calendar Spread	SON+2H-2M	15/06/2022	174
Calendar Spread	SON+1Z-2H	16/03/2022	120
Calendar Spread	SON+2U-2Z	21/12/2022	120
Calendar Spread	SON+1U-1Z	15/12/2021	110
Calendar Spread	SON+3H-3U	21/06/2023	100
Calendar Spread	SON+2H-2Z	15/06/2022	20
Calendar Spread	SON+1H-1M	16/06/2021	8
Pack	SON+11H-31M+31U-11Z	16/06/2021	352
Pack	SON+11M-31U+31Z-12H	15/09/2021	252
Pack	SON+11U-31Z+32H-12M	15/12/2021	237
Pack	SON+11Z-32H+32M-12U	16/03/2022	11

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Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	EUI_FC_A4RKD1	16/09/2024	152
Calendar Spread	EUI+2Z-3M	19/12/2022	300
Calendar Spread	EUI+3H-3U	13/03/2023	250
Calendar Spread	EUI+2U-3H	19/09/2022	150
Calendar Spread	EUI+1H-1U	15/03/2021	115
Calendar Spread	EUI+3M-3U	19/06/2023	50
Calendar Spread	EUI+1M-1U	14/06/2021	30
Calendar Spread	EUI+1H-1M	15/03/2021	29

Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_1M	16/06/2021	800
Inter Commodity Spread	SON-STL_2Z	21/12/2022	700
Inter Commodity Spread	SON-STL_2H	16/03/2022	533
Inter Commodity Spread	SON-STL_3H	15/03/2023	406
Inter Commodity Spread	SON-STL_2U	21/09/2022	400
Inter Commodity Spread	SON-STL_1U	15/09/2021	275
Inter Commodity Spread	SON-STL_1H	17/03/2021	261
Inter Commodity Spread	SON-STL_1Z	15/12/2021	50

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