

15/01/2021

## 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>100,294</b>		<b>6,000</b>	<b>106,294</b>	<b>387,896</b>	<b>377,224</b>	<b>69,191</b>	<b>10,672</b>	<b>37,103</b>
1M Three Month SONIA Future	14,818			14,818	9,428	7,749	5,241	1,679	9,577
1M Three Month Sterling Future	14,372			14,372	26,860	26,030	10,602	830	3,770
3M One Month SONIA Future					16	16		0	
One Month SONIA Future					0	0		0	
Three Month Euribor Future	2,596		6,000	8,596	143,810	140,400	8,411	3,410	185
Three Month SONIA Future	33,093			33,093	32,275	29,951	14,634	2,324	18,459
Three Month Sterling Future	35,415			35,415	175,507	173,078	30,303	2,429	5,112
<b>Total</b>	<b>100,294</b>		<b>6,000</b>	<b>106,294</b>	<b>387,896</b>	<b>377,224</b>	<b>69,191</b>	<b>10,672</b>	<b>37,103</b>

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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	112.308									0	112.318		0	-0.010	0
SCH1M	8 Jun 2021	112.213									0	112.223		0	-0.010	0
SCH1U	8 Sep 2021	113.478									0	113.485		0	-0.007	0
<b>Total</b>											<b>0</b>			<b>0</b>		<b>0</b>

**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	177.645									0	177.855		0	-0.210	0
BND1M	8 Jun 2021	174.760									0	174.970		0	-0.210	0
BND1U	8 Sep 2021	177.605									0	177.655		0	-0.050	0
<b>Total</b>											<b>0</b>			<b>0</b>		<b>0</b>

**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	135.260									0	135.320		0	-0.060	0
BBL1M	8 Jun 2021	136.000									0	136.175		0	-0.175	0
BBL1U	8 Sep 2021	135.110									0	135.135		0	-0.025	0
<b>Total</b>											<b>0</b>			<b>0</b>		<b>0</b>

**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	134.405									0	134.460		0	-0.055	0
GLT1M	28 Jun 2021	133.430									0	133.485		0	-0.055	0
GLT1U	28 Sep 2021	132.530									0	132.535		0	-0.005	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	100.555									0	100.550		0	0.005	0
EUI1G	15 Feb 2021	100.550									0	100.550		0	0.000	0
EUI1H	15 Mar 2021	100.550						15			15,607	100.550	583	15,607	0.000	0
EUI1J	19 Apr 2021	100.555									0	100.555		0	0.000	0
EUI1K	17 May 2021	100.555									0	100.550		0	0.005	0
EUI1M	14 Jun 2021	100.555						30			26,327	100.550	350	26,244	0.005	83
EUI1U	13 Sep 2021	100.555		100.555	100.555	100.555	100.555	287			16,051	100.555	406	16,002	0.000	49
EUI1Z	13 Dec 2021	100.565									7,482	100.565	629	7,943	0.000	-461
EUI2H	14 Mar 2022	100.560		100.560	100.560	100.560	100.560	154			10,376	100.555	578	10,375	0.005	1
EUI2M	13 Jun 2022	100.555		100.555	100.555	100.555	100.555	432			8,740	100.560	257	8,921	-0.005	-181
EUI2U	19 Sep 2022	100.550		100.550	100.550	100.550	100.550	634			10,659	100.555	660	10,833	-0.005	-174
EUI2Z	19 Dec 2022	100.545									12,172	100.545	422	12,150	0.000	22
EUI3H	13 Mar 2023	100.525		100.530	100.525	100.530	100.525	340			9,802	100.530	296	9,692	-0.005	110
EUI3M	19 Jun 2023	100.510		100.515	100.510	100.515	100.510	197			7,609	100.515	151	7,558	-0.005	51
EUI3U	18 Sep 2023	100.495		100.495	100.495	100.495	100.495	3,152	3,000		9,027	100.500	69	9,081	-0.005	-54
EUI3Z	18 Dec 2023	100.480		100.475	100.470	100.475	100.470	3,355	3,000		1,848	100.480	10	1,848	0.000	0
EUI4H	18 Mar 2024	100.455									3,429	100.455	2,000	1,465	0.000	1,964
EUI4M	17 Jun 2024	100.430									2,970	100.435	2,000	970	-0.005	2,000
EUI4U	16 Sep 2024	100.405									443	100.410		443	-0.005	0
EUI4Z	16 Dec 2024	100.380									610	100.380		610	0.000	0
EUI5H	17 Mar 2025	100.350									255	100.355		255	-0.005	0
EUI5M	16 Jun 2025	100.325									192	100.330		192	-0.005	0
EUI5U	15 Sep 2025	100.295									91	100.305		91	-0.010	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	100.200		0	-0.005	0
EUI6Z	14 Dec 2026	100.165									0	100.175		0	-0.010	0
<b>Total</b>								<b>8,596</b>	<b>6,000</b>		<b>143,810</b>		<b>8,411</b>	<b>140,400</b>		<b>3,410</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	99.975									0	99.975		0	0.000	0
STL1G	17 Feb 2021	99.985									0	99.990		0	-0.005	0
STL1H	17 Mar 2021	100.000						900			38,132	100.000	1,180	38,000	0.000	132
STL1M	16 Jun 2021	100.040						1,475			16,452	100.035	1,819	15,877	0.005	575
STL1U	15 Sep 2021	100.060		100.065	100.060	100.065	100.060	3,452			20,611	100.060	3,212	21,276	0.000	-665
STL1Z	15 Dec 2021	100.075						5,472			17,211	100.060	4,955	19,243	0.015	-2,032
STL2H	16 Mar 2022	100.000		99.990	99.995	99.995	99.990	5,316			12,283	99.980	4,812	11,637	0.020	646
STL2M	15 Jun 2022	99.980		99.965	99.980	99.980	99.965	4,125			16,960	99.960	2,860	16,797	0.020	163
STL2U	21 Sep 2022	99.960		99.945	99.960	99.960	99.945	2,184			9,424	99.950	2,106	8,278	0.010	1,146
STL2Z	21 Dec 2022	99.940		99.935	99.935	99.935	99.935	1,136			7,326	99.930	3,209	6,817	0.010	509
STL3H	15 Mar 2023	99.925		99.920	99.920	99.920	99.920	133			6,781	99.920	3,065	5,922	0.005	859
STL3M	21 Jun 2023	99.900		99.890	99.890	99.890	99.890	276			8,080	99.885	1,801	7,365	0.015	715
STL3U	20 Sep 2023	99.865						321			7,483	99.860	747	7,227	0.005	256
STL3Z	20 Dec 2023	99.830		99.815	99.815	99.815	99.815	1,635			6,252	99.830	343	6,152	0.000	100
STL4H	20 Mar 2024	99.805						3,149			4,643	99.795	90	4,643	0.010	0
STL4M	19 Jun 2024	99.775						3,405			2,829	99.770	78	2,829	0.005	0
STL4U	18 Sep 2024	99.735						1,926			538	99.740	26	513	-0.005	25
STL4Z	18 Dec 2024	99.710						510			205	99.710		205	0.000	0
STL5H	19 Mar 2025	99.675									32	99.680		32	-0.005	0
STL5M	18 Jun 2025	99.645									61	99.650		61	-0.005	0
STL5U	17 Sep 2025	99.615									136	99.615		136	0.000	0
STL5Z	17 Dec 2025	99.580									47	99.585		47	-0.005	0
STL6H	18 Mar 2026	99.550									7	99.550		7	0.000	0
STL6M	17 Jun 2026	99.525									14	99.525		14	0.000	0
STL6U	16 Sep 2026	99.480									0	99.495		0	-0.015	0
STL6Z	16 Dec 2026	99.465									0	99.470		0	-0.005	0
<b>Total</b>								<b>35,415</b>			<b>175,507</b>		<b>30,303</b>	<b>173,078</b>		<b>2,429</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	99.960									3,060	99.960		3,060	0.000	0
SON1F	21 Apr 2021	99.970									0	99.970		0	0.000	0
SON1G	19 May 2021	99.980									0	99.980		0	0.000	0
SON1H	16 Jun 2021	100.000		99.995	99.995	99.995	99.995	1,217			3,651	99.995	1,100	3,770	0.005	-119
SON1M	15 Sep 2021	100.040		100.025	100.025	100.025	100.025	1,405			3,405	100.030	850	3,446	0.010	-41
SON1U	15 Dec 2021	100.070		100.055	100.060	100.060	100.055	2,585			2,818	100.055	567	3,078	0.015	-260
SON1Z	16 Mar 2022	100.090		100.075	100.075	100.075	100.075	4,911			2,675	100.080	1,528	3,095	0.010	-420
SON2H	15 Jun 2022	100.100		100.090	100.090	100.090	100.090	4,815			3,512	100.090	2,009	3,250	0.010	262
SON2M	21 Sep 2022	100.090		100.075	100.090	100.090	100.075	3,677			3,615	100.070	2,148	2,661	0.020	954
SON2U	21 Dec 2022	100.075		100.060	100.060	100.060	100.060	4,050			2,771	100.055	2,599	1,352	0.020	1,419
SON2Z	15 Mar 2023	100.065						4,512			2,662	100.040	1,293	1,920	0.025	742
SON3H	21 Jun 2023	100.035		100.025	100.030	100.030	100.025	3,382			1,436	100.025	560	1,496	0.010	-60
SON3M	20 Sep 2023	100.010		100.005	100.005	100.005	100.005	1,970			796	100.000	752	998	0.010	-202
SON3U	20 Dec 2023	99.985						165			597	99.975	434	715	0.010	-118
SON3Z	20 Mar 2024	99.955		99.935	99.935	99.935	99.935	300			490	99.945	88	495	0.010	-5
SON4H	19 Jun 2024	99.920						43			301	99.915	208	245	0.005	56
SON4M	18 Sep 2024	99.890									235	99.880	332	159	0.010	76
SON4U	18 Dec 2024	99.855									158	99.845	166	118	0.010	40
SON4Z	19 Mar 2025	99.810						61			8	99.820		8	-0.010	0
SON5H	18 Jun 2025	99.790									9	99.790		9	0.000	0
SON5M	17 Sep 2025	99.760									19	99.760		19	0.000	0
SON5U	17 Dec 2025	99.725									8	99.730		8	-0.005	0
SON5Z	18 Mar 2026	99.690									13	99.695		13	-0.005	0
SON6H	17 Jun 2026	99.660									19	99.665		19	-0.005	0
SON6M	16 Sep 2026	99.635									17	99.640		17	-0.005	0
SON6U	16 Dec 2026	99.605									0	99.615		0	-0.010	0
SON6Z	17 Mar 2027	99.575									0	99.585		0	-0.010	0
<b>Total</b>								<b>33,093</b>			<b>32,275</b>		<b>14,634</b>	<b>29,951</b>		<b>2,324</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	99.955									0	99.960		0	-0.005	0
OSN1G	17 Mar 2021	99.965									0	99.965		0	0.000	0
OSN1H	21 Apr 2021	99.980									0	99.980		0	0.000	0
OSN1J	19 May 2021	99.995									0	99.995		0	0.000	0
OSN1K	16 Jun 2021	100.015									0	100.015		0	0.000	0
OSN1M	21 Jul 2021	100.020									0	100.015		0	0.005	0
OSN1N	18 Aug 2021	100.035									0	100.030		0	0.005	0
OSN1Q	15 Sep 2021	100.050									0	100.040		0	0.010	0
OSN1U	20 Oct 2021	100.055									0	100.045		0	0.010	0
OSN1V	17 Nov 2021	100.065									0	100.060		0	0.005	0
OSN1X	15 Dec 2021	100.080									0	100.070		0	0.010	0
OSN1Z	19 Jan 2022	100.085									0	100.070		0	0.015	0
<b>Total</b>											<b>0</b>			<b>0</b>		<b>0</b>



# 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	99.960		1	-0.005	0
OSA1G	17 Mar 2021	99.965									0	99.965		0	0.000	0
OSA1H	21 Apr 2021	99.980									0	99.980		0	0.000	0
OSA1J	19 May 2021	99.995									0	99.995		0	0.000	0
OSA1K	16 Jun 2021	100.015									0	100.015		0	0.000	0
OSA1M	21 Jul 2021	100.020									0	100.015		0	0.005	0
OSA1N	18 Aug 2021	100.035									0	100.030		0	0.005	0
OSA1Q	15 Sep 2021	100.050									0	100.040		0	0.010	0
OSA1U	20 Oct 2021	100.055									0	100.045		0	0.010	0
OSA1V	17 Nov 2021	100.065									0	100.060		0	0.005	0
OSA1X	15 Dec 2021	100.080									15	100.070		15	0.010	0
OSA1Z	19 Jan 2022	100.085									0	100.070		0	0.015	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	99.975									0	99.975		0	0.000	0
STG1G	17 Feb 2021	99.985									0	99.990		0	-0.005	0
STG1H	17 Mar 2021	100.000						450			1,746	100.000	408	1,751	0.000	-5
STG1M	16 Jun 2021	100.040						641			2,245	100.035	708	1,995	0.005	250
STG1U	15 Sep 2021	100.060						1,518			1,306	100.060	1,104	1,950	0.000	-644
STG1Z	15 Dec 2021	100.075		100.070	100.070	100.070	100.070	2,342			1,154	100.060	1,708	1,904	0.015	-750
STG2H	16 Mar 2022	100.000		99.985	99.995	99.995	99.985	2,272			2,268	99.980	1,638	1,752	0.020	516
STG2M	15 Jun 2022	99.980		99.965	99.975	99.975	99.965	1,730			1,628	99.960	1,039	1,637	0.020	-9
STG2U	21 Sep 2022	99.960		99.960	99.960	99.960	99.960	937			2,287	99.950	846	1,809	0.010	478
STG2Z	21 Dec 2022	99.940		99.935	99.940	99.940	99.935	613			1,456	99.930	878	1,212	0.010	244
STG3H	15 Mar 2023	99.925		99.925	99.925	99.925	99.925	94			1,189	99.920	976	941	0.005	248
STG3M	21 Jun 2023	99.900		99.895	99.895	99.895	99.895	25			1,997	99.885	608	1,614	0.015	383
STG3U	20 Sep 2023	99.865		99.850	99.850	99.850	99.850	110			2,478	99.860	355	2,359	0.005	119
STG3Z	20 Dec 2023	99.830						500			2,827	99.830	152	2,827	0.000	0
STG4H	20 Mar 2024	99.805						1,042			2,575	99.795	78	2,575	0.010	0
STG4M	19 Jun 2024	99.775						1,198			1,351	99.770	78	1,351	0.005	0
STG4U	18 Sep 2024	99.735						722			131	99.740	26	131	-0.005	0
STG4Z	18 Dec 2024	99.710						178			128	99.710		128	0.000	0
STG5H	19 Mar 2025	99.675									0	99.680		0	-0.005	0
STG5M	18 Jun 2025	99.645									30	99.650		30	-0.005	0
STG5U	17 Sep 2025	99.615									40	99.615		40	0.000	0
STG5Z	17 Dec 2025	99.580									20	99.585		20	-0.005	0
STG6H	18 Mar 2026	99.550									4	99.550		4	0.000	0
STG6M	17 Jun 2026	99.525									0	99.525		0	0.000	0
STG6U	16 Sep 2026	99.480									0	99.495		0	-0.015	0
STG6Z	16 Dec 2026	99.465									0	99.470		0	-0.005	0
<b>Total</b>								<b>14,372</b>			<b>26,860</b>		<b>10,602</b>	<b>26,030</b>		<b>830</b>



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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	99.960									289	99.960		289	0.000	0
SNA1F	21 Apr 2021	99.970									0	99.970		0	0.000	0
SNA1G	19 May 2021	99.980									0	99.980		0	0.000	0
SNA1H	16 Jun 2021	100.000		99.995	99.995	99.995	99.995	526			760	99.995	408	628	0.005	132
SNA1M	15 Sep 2021	100.040						551			810	100.030	425	835	0.010	-25
SNA1U	15 Dec 2021	100.070						1,173			685	100.055	232	786	0.015	-101
SNA1Z	16 Mar 2022	100.090						2,411			1,085	100.080	677	776	0.010	309
SNA2H	15 Jun 2022	100.100						2,286			594	100.090	753	459	0.010	135
SNA2M	21 Sep 2022	100.090						1,632			838	100.070	1,092	358	0.020	480
SNA2U	21 Dec 2022	100.075		100.060	100.060	100.060	100.060	1,915			1,165	100.055	1,042	580	0.020	585
SNA2Z	15 Mar 2023	100.065		100.055	100.055	100.055	100.055	2,294			1,087	100.040	452	875	0.025	212
SNA3H	21 Jun 2023	100.035		100.025	100.025	100.025	100.025	1,433			708	100.025	50	658	0.010	50
SNA3M	20 Sep 2023	100.010						544			560	100.000	52	610	0.010	-50
SNA3U	20 Dec 2023	99.985									264	99.975	52	312	0.010	-48
SNA3Z	20 Mar 2024	99.955		99.935	99.940	99.940	99.935	53			149	99.945	6	149	0.010	0
SNA4H	19 Jun 2024	99.920									100	99.915		100	0.005	0
SNA4M	18 Sep 2024	99.890									200	99.880		200	0.010	0
SNA4U	18 Dec 2024	99.855									100	99.845		100	0.010	0
SNA4Z	19 Mar 2025	99.810									0	99.820		0	-0.010	0
SNA5H	18 Jun 2025	99.790									0	99.790		0	0.000	0
SNA5M	17 Sep 2025	99.760									30	99.760		30	0.000	0
SNA5U	17 Dec 2025	99.725									0	99.730		0	-0.005	0
SNA5Z	18 Mar 2026	99.690									4	99.695		4	-0.005	0
SNA6H	17 Jun 2026	99.660									0	99.665		0	-0.005	0
SNA6M	16 Sep 2026	99.635									0	99.640		0	-0.005	0
SNA6U	16 Dec 2026	99.605									0	99.615		0	-0.010	0
SNA6Z	17 Mar 2027	99.575									0	99.585		0	-0.010	0
<b>Total</b>								<b>14,818</b>			<b>9,428</b>		<b>5,241</b>	<b>7,749</b>		<b>1,679</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
Butterfly	STL_FC_A5RAS0	16/03/2022	2
Calendar Spread	STL+1U-2U	15/09/2021	11
Calendar Spread	STL+1U-1Z	15/09/2021	5
Calendar Spread	STL+1Z-2Z	15/12/2021	3
Pack	STL+11U-31Z+32H-12M	15/09/2021	635
Pack	STL+13Z-34H+34M-14U	20/12/2023	579
Pack	STL+11M-31U+31Z-12H	16/06/2021	575
Pack	STL+14H-34M+34U-14Z	20/03/2024	449
Pack	STL+12H-32M+32U-12Z	16/03/2022	405
Pack	STL+13U-33Z+34H-14M	20/09/2023	321
Pack	STL+11Z-32H+32M-12U	15/12/2021	320
Pack	STL+12M-32U+32Z-13H	15/06/2022	124
Pack	STL+12U-32Z+33H-13M	21/09/2022	2

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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_AFRB80	20/12/2023	43
Calendar Spread	SON+3H-3M	21/06/2023	1,293
Calendar Spread	SON+2M-2U	21/09/2022	288
Calendar Spread	SON+1H-1M	16/06/2021	150
Calendar Spread	SON+1M-1U	15/09/2021	150
Calendar Spread	SON+1U-2H	15/12/2021	100
Calendar Spread	SON+1Z-2H	16/03/2022	95
Calendar Spread	SON+3M-3U	20/09/2023	72
Calendar Spread	SON+1M-1Z	15/09/2021	70
Calendar Spread	SON+1U-1Z	15/12/2021	56
Calendar Spread	SON+2H-2M	15/06/2022	50
Calendar Spread	SON+3U-3Z	20/12/2023	50
Pack	SON+12M-32U+32Z-13H	21/09/2022	1,102
Pack	SON+11U-31Z+32H-12M	15/12/2021	1,052
Pack	SON+12U-32Z+33H-13M	21/12/2022	302

**Three Month Euribor Future Strategy Pa**

Strategy Type	Instrument	Expiration Date	Quantity Traded
Pack	EUI_PACK_AIRK00	13/03/2023	50

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**Three Month Euribor Future Strategy**

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	EUI_FC_A4RAM0	15/03/2021	15
Calendar Spread	EUI+2M-2U	13/06/2022	200
Calendar Spread	EUI+2M-3H	13/06/2022	32
Calendar Spread	EUI+1U-2U	13/09/2021	15

**Inter Commodity Spread Futures**

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_1Z	15/12/2021	1,514
Inter Commodity Spread	SON-STL_2H	16/03/2022	1,314
Inter Commodity Spread	SON-STL_2M	15/06/2022	1,026
Inter Commodity Spread	SON-STL_1U	15/09/2021	1,001
Inter Commodity Spread	SON-STL_1H	17/03/2021	900
Inter Commodity Spread	SON-STL_1M	16/06/2021	900
Inter Commodity Spread	SON-STL_2Z	21/12/2022	300
Inter Commodity Spread	SON-STL_3M	21/06/2023	274
Inter Commodity Spread	SON-STL_2U	21/09/2022	100
Inter Commodity Spread	SON-STL_3Z	20/12/2023	81
Inter Commodity Spread	SON-STL_4Z	18/12/2024	61
Inter Commodity Spread	SON-STL_3H	15/03/2023	1

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