

19/01/2021

## 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>92,690</b>		<b>4,000</b>	<b>96,690</b>	<b>391,891</b>	<b>385,708</b>	<b>69,924</b>	<b>6,183</b>	<b>26,766</b>
1M Three Month SONIA Future	13,792			13,792	9,517	8,086	9,372	1,431	4,420
1M Three Month Sterling Future	11,131			11,131	27,741	27,268	9,066	473	2,065
3M One Month SONIA Future					16	16		0	
One Month SONIA Future					0	0		0	
Three Month Euribor Future	6,379			6,379	147,271	146,070	4,828	1,201	1,551
Three Month SONIA Future	30,605			30,605	31,823	29,863	22,141	1,960	8,464
Three Month Sterling Future	30,783		4,000	34,783	175,523	174,405	24,517	1,118	10,266
<b>Total</b>	<b>92,690</b>		<b>4,000</b>	<b>96,690</b>	<b>391,891</b>	<b>385,708</b>	<b>69,924</b>	<b>6,183</b>	<b>26,766</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	112.278									0	112.288		0	-0.010	0
SCH1M	8 Jun 2021	112.183									0	112.193		0	-0.010	0
SCH1U	8 Sep 2021	113.435									0	113.478		0	-0.043	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	177.405									0	177.375		0	0.030	0
BND1M	8 Jun 2021	174.520									0	174.490		0	0.030	0
BND1U	8 Sep 2021	177.240									0	177.605		0	-0.365	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	135.140									0	135.165		0	-0.025	0
BBL1M	8 Jun 2021	135.665									0	135.690		0	-0.025	0
BBL1U	8 Sep 2021	134.955									0	135.110		0	-0.155	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	134.480									0	134.365		0	0.115	0
GLT1M	28 Jun 2021	133.505									0	133.390		0	0.115	0
GLT1U	28 Sep 2021	132.525									0	132.530		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
EUI1G	15 Feb 2021	100.550									0	100.550		0	0.000	0
EUI1H	15 Mar 2021	100.550		100.550	100.550	100.550	100.550	3			15,622	100.550	200	15,622	0.000	0
EUI1J	19 Apr 2021	100.550									0	100.555		0	-0.005	0
EUI1K	17 May 2021	100.555									0	100.555		0	0.000	0
EUI1M	14 Jun 2021	100.555		100.555	100.555	100.555	100.555	21			26,357	100.555	467	26,357	0.000	0
EUI1N	19 Jul 2021	100.555									0			0	100.555	0
EUI1U	13 Sep 2021	100.555									15,923	100.560		15,923	-0.005	0
EUI1Z	13 Dec 2021	100.560		100.560	100.560	100.560	100.560	1,344			7,482	100.565	30	7,482	-0.005	0
EUI2H	14 Mar 2022	100.555		100.555	100.555	100.555	100.555	100			10,372	100.560	74	10,372	-0.005	0
EUI2M	13 Jun 2022	100.550		100.550	100.550	100.550	100.550	978			8,746	100.555	695	8,940	-0.005	-194
EUI2U	19 Sep 2022	100.545		100.545	100.545	100.545	100.545	973			10,807	100.550	200	10,732	-0.005	75
EUI2Z	19 Dec 2022	100.530		100.530	100.530	100.530	100.530	616			12,172	100.540	918	12,172	-0.010	0
EUI3H	13 Mar 2023	100.515		100.515	100.515	100.515	100.515	361			9,802	100.525		9,802	-0.010	0
EUI3M	19 Jun 2023	100.500		100.500	100.500	100.500	100.500	318			8,901	100.505	1,813	7,589	-0.005	1,312
EUI3U	18 Sep 2023	100.480		100.480	100.480	100.480	100.480	51			8,833	100.490	101	8,825	-0.010	8
EUI3Z	18 Dec 2023	100.460		100.460	100.460	100.460	100.460	265			4,093	100.465	212	4,144	-0.005	-51
EUI4H	18 Mar 2024	100.435		100.435	100.440	100.440	100.435	467			3,429	100.445		3,429	-0.010	0
EUI4M	17 Jun 2024	100.415		100.415	100.415	100.415	100.415	35			2,970	100.420		2,970	-0.005	0
EUI4U	16 Sep 2024	100.390									494	100.390	111	443	0.000	51
EUI4Z	16 Dec 2024	100.355		100.355	100.355	100.355	100.355	250			610	100.365	7	610	-0.010	0
EUI5H	17 Mar 2025	100.325						398			255	100.335		255	-0.010	0
EUI5M	16 Jun 2025	100.305						199			192	100.310		192	-0.005	0
EUI5U	15 Sep 2025	100.280									91	100.280		91	0.000	0
EUI5Z	15 Dec 2025	100.255									60	100.255		60	0.000	0
EUI6H	16 Mar 2026	100.225									60	100.230		60	-0.005	0
EUI6M	15 Jun 2026	100.200									0	100.205		0	-0.005	0
EUI6U	14 Sep 2026	100.175									0	100.180		0	-0.005	0
EUI6Z	14 Dec 2026	100.145									0	100.150		0	-0.005	0
<b>Total</b>								<b>6,379</b>			<b>147,271</b>		<b>4,828</b>	<b>146,070</b>		<b>1,201</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	99.970									0	99.975		0	-0.005	0
STL1G	17 Feb 2021	99.980									0	99.985		0	-0.005	0
STL1H	17 Mar 2021	100.000		100.000	100.000	100.000	100.000	4,668	4,000		37,790	100.000	1,069	37,932	0.000	-142
STL1M	16 Jun 2021	100.040		100.040	100.040	100.045	100.040	2,741			16,906	100.040	1,976	16,462	0.000	444
STL1U	15 Sep 2021	100.060		100.070	100.060	100.070	100.056	5,065			20,969	100.060	4,658	20,611	0.000	358
STL1Z	15 Dec 2021	100.075		100.080	100.070	100.080	100.070	5,670			17,162	100.075	5,360	17,665	0.000	-503
STL2H	16 Mar 2022	99.990		100.000	99.995	100.000	99.995	2,440			11,211	100.000	3,713	11,654	-0.010	-443
STL2M	15 Jun 2022	99.975		99.985	99.985	99.985	99.985	2,337			15,781	99.985	2,146	15,740	-0.010	41
STL2U	21 Sep 2022	99.960		99.965	99.960	99.965	99.950	707			9,417	99.970	572	9,491	-0.010	-74
STL2Z	21 Dec 2022	99.940		99.935	99.935	99.935	99.935	294			6,969	99.950	797	7,130	-0.010	-161
STL3H	15 Mar 2023	99.930		99.920	99.920	99.920	99.920	631			7,710	99.930	1,668	6,736	0.000	974
STL3M	21 Jun 2023	99.900		99.905	99.900	99.905	99.890	1,115			8,571	99.905	1,722	8,078	-0.005	493
STL3U	20 Sep 2023	99.865		99.870	99.870	99.870	99.865	979			7,720	99.875	571	7,694	-0.010	26
STL3Z	20 Dec 2023	99.840						1,543			7,017	99.840	113	6,922	0.000	95
STL4H	20 Mar 2024	99.810						2,731			4,375	99.810	97	4,375	0.000	0
STL4M	19 Jun 2024	99.770		99.770	99.775	99.775	99.770	2,477			2,465	99.775	37	2,465	-0.005	0
STL4U	18 Sep 2024	99.740						1,159			793	99.745	3	796	-0.005	-3
STL4Z	18 Dec 2024	99.720						226			370	99.715	15	357	0.005	13
STL5H	19 Mar 2025	99.680									32	99.680		32	0.000	0
STL5M	18 Jun 2025	99.650									61	99.650		61	0.000	0
STL5U	17 Sep 2025	99.615									136	99.615		136	0.000	0
STL5Z	17 Dec 2025	99.585									47	99.585		47	0.000	0
STL6H	18 Mar 2026	99.555									7	99.555		7	0.000	0
STL6M	17 Jun 2026	99.520									14	99.525		14	-0.005	0
STL6U	16 Sep 2026	99.490									0	99.500		0	-0.010	0
STL6Z	16 Dec 2026	99.475									0	99.470		0	0.005	0
<b>Total</b>								<b>34,783</b>	<b>4,000</b>		<b>175,523</b>		<b>24,517</b>	<b>174,405</b>		<b>1,118</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	99.950									0	99.955		0	-0.005	0
SON0Z	17 Mar 2021	99.955									3,060	99.960		3,060	-0.005	0
SON1F	21 Apr 2021	99.965									0	99.970		0	-0.005	0
SON1G	19 May 2021	99.980									0	99.980		0	0.000	0
SON1H	16 Jun 2021	100.000		100.000	99.995	100.000	99.995	326			3,599	99.995	850	3,609	0.005	-10
SON1M	15 Sep 2021	100.030		100.040	100.030	100.040	100.030	1,016			3,432	100.035	1,697	3,433	-0.005	-1
SON1U	15 Dec 2021	100.060		100.055	100.055	100.055	100.055	2,877			3,119	100.065	3,846	3,120	-0.005	-1
SON1Z	16 Mar 2022	100.080						7,078			3,385	100.090	4,467	2,397	-0.010	988
SON2H	15 Jun 2022	100.100		100.090	100.090	100.090	100.090	8,257			3,361	100.100	3,245	2,862	0.000	499
SON2M	21 Sep 2022	100.090		100.095	100.085	100.095	100.085	7,436			4,298	100.090	2,621	3,653	0.000	645
SON2U	21 Dec 2022	100.070		100.080	100.070	100.080	100.070	2,139			719	100.080	1,156	1,251	-0.010	-532
SON2Z	15 Mar 2023	100.060						254			2,935	100.060	208	2,813	0.000	122
SON3H	21 Jun 2023	100.045		100.040	100.040	100.040	100.040	615			1,274	100.045	2,062	1,052	0.000	222
SON3M	20 Sep 2023	100.020		100.020	100.015	100.020	100.010	597			680	100.020	1,958	666	0.000	14
SON3U	20 Dec 2023	99.990						8			639	99.985		639	0.005	0
SON3Z	20 Mar 2024	99.950						2			472	99.960	17	472	-0.010	0
SON4H	19 Jun 2024	99.925									301	99.925		301	0.000	0
SON4M	18 Sep 2024	99.895									235	99.895		235	0.000	0
SON4U	18 Dec 2024	99.865									158	99.865		158	0.000	0
SON4Z	19 Mar 2025	99.825									71	99.825	14	57	0.000	14
SON5H	18 Jun 2025	99.795									9	99.790		9	0.005	0
SON5M	17 Sep 2025	99.765									19	99.760		19	0.005	0
SON5U	17 Dec 2025	99.730									8	99.725		8	0.005	0
SON5Z	18 Mar 2026	99.700									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	99.610		0	-0.005	0
SON6Z	17 Mar 2027	99.585									0	99.580		0	0.005	0
<b>Total</b>								<b>30,605</b>			<b>31,823</b>		<b>22,141</b>	<b>29,863</b>		<b>1,960</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	99.955		0	0.000	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	100.010		0	0.005	0
OSN1M	21 Jul 2021	100.020									0	100.015		0	0.005	0
OSN1N	18 Aug 2021	100.030									0	100.030		0	0.000	0
OSN1Q	15 Sep 2021	100.045									0	100.045		0	0.000	0
OSN1U	20 Oct 2021	100.050									0	100.050		0	0.000	0
OSN1V	17 Nov 2021	100.060									0	100.065		0	-0.005	0
OSN1X	15 Dec 2021	100.070									0	100.075		0	-0.005	0
OSN1Z	19 Jan 2022	100.080									0	100.080		0	0.000	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	99.955		1	0.000	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	100.010		0	0.005	0
OSA1M	21 Jul 2021	100.020									0	100.015		0	0.005	0
OSA1N	18 Aug 2021	100.030									0	100.030		0	0.000	0
OSA1Q	15 Sep 2021	100.045									0	100.045		0	0.000	0
OSA1U	20 Oct 2021	100.050									0	100.050		0	0.000	0
OSA1V	17 Nov 2021	100.060									0	100.065		0	-0.005	0
OSA1X	15 Dec 2021	100.070									15	100.075		15	-0.005	0
OSA1Z	19 Jan 2022	100.080									0	100.080		0	0.000	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	99.970									0	99.975		0	-0.005	0
STG1G	17 Feb 2021	99.980									0	99.985		0	-0.005	0
STG1H	17 Mar 2021	100.000						105			1,921	100.000	650	1,746	0.000	175
STG1M	16 Jun 2021	100.040		100.040	100.040	100.040	100.040	1,102			2,683	100.040	986	2,272	0.000	411
STG1U	15 Sep 2021	100.060		100.065	100.065	100.065	100.065	1,897			950	100.060	1,658	1,425	0.000	-475
STG1Z	15 Dec 2021	100.075						2,210			1,013	100.075	1,933	1,568	0.000	-555
STG2H	16 Mar 2022	99.990						853			1,730	100.000	1,294	1,911	-0.010	-181
STG2M	15 Jun 2022	99.975						997			1,427	99.985	758	1,160	-0.010	267
STG2U	21 Sep 2022	99.960						163			2,537	99.970	143	2,470	-0.010	67
STG2Z	21 Dec 2022	99.940						73			1,569	99.950	208	1,734	-0.010	-165
STG3H	15 Mar 2023	99.930						165			1,656	99.930	624	1,169	0.000	487
STG3M	21 Jun 2023	99.900						165			2,439	99.905	611	1,997	-0.005	442
STG3U	20 Sep 2023	99.865		99.865	99.865	99.865	99.865	160			2,578	99.875	197	2,578	-0.010	0
STG3Z	20 Dec 2023	99.840						524			3,127	99.840	4	3,127	0.000	0
STG4H	20 Mar 2024	99.810						1,054			2,547	99.810		2,547	0.000	0
STG4M	19 Jun 2024	99.770						1,048			1,267	99.775		1,267	-0.005	0
STG4U	18 Sep 2024	99.740						515			47	99.745		47	-0.005	0
STG4Z	18 Dec 2024	99.720						100			156	99.715		156	0.005	0
STG5H	19 Mar 2025	99.680									0	99.680		0	0.000	0
STG5M	18 Jun 2025	99.650									30	99.650		30	0.000	0
STG5U	17 Sep 2025	99.615									40	99.615		40	0.000	0
STG5Z	17 Dec 2025	99.585									20	99.585		20	0.000	0
STG6H	18 Mar 2026	99.555									4	99.555		4	0.000	0
STG6M	17 Jun 2026	99.520									0	99.525		0	-0.005	0
STG6U	16 Sep 2026	99.490									0	99.500		0	-0.010	0
STG6Z	16 Dec 2026	99.475									0	99.470		0	0.005	0
<b>Total</b>								<b>11,131</b>			<b>27,741</b>		<b>9,066</b>	<b>27,268</b>		<b>473</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	99.950									0	99.955		0	-0.005	0
SNA0Z	17 Mar 2021	99.955									289	99.960		289	-0.005	0
SNA1F	21 Apr 2021	99.965									0	99.970		0	-0.005	0
SNA1G	19 May 2021	99.980									0	99.980		0	0.000	0
SNA1H	16 Jun 2021	100.000						50			761	99.995	375	736	0.005	25
SNA1M	15 Sep 2021	100.030		100.035	100.035	100.035	100.035	433			614	100.035	626	810	-0.005	-196
SNA1U	15 Dec 2021	100.060						1,004			976	100.065	1,850	728	-0.005	248
SNA1Z	16 Mar 2022	100.080		100.090	100.090	100.090	100.090	3,134			2,397	100.090	2,100	1,448	-0.010	949
SNA2H	15 Jun 2022	100.100						3,933			622	100.100	1,738	621	0.000	1
SNA2M	21 Sep 2022	100.090						3,611			1,230	100.090	1,151	757	0.000	473
SNA2U	21 Dec 2022	100.070						1,005			335	100.080	449	485	-0.010	-150
SNA2Z	15 Mar 2023	100.060						123			682	100.060	65	621	0.000	61
SNA3H	21 Jun 2023	100.045						267			514	100.045	521	339	0.000	175
SNA3M	20 Sep 2023	100.020						228			285	100.020	495	440	0.000	-155
SNA3U	20 Dec 2023	99.990						3			264	99.985		264	0.005	0
SNA3Z	20 Mar 2024	99.950						1			114	99.960	2	114	-0.010	0
SNA4H	19 Jun 2024	99.925									100	99.925		100	0.000	0
SNA4M	18 Sep 2024	99.895									200	99.895		200	0.000	0
SNA4U	18 Dec 2024	99.865									100	99.865		100	0.000	0
SNA4Z	19 Mar 2025	99.825									0	99.825		0	0.000	0
SNA5H	18 Jun 2025	99.795									0	99.790		0	0.005	0
SNA5M	17 Sep 2025	99.765									30	99.760		30	0.005	0
SNA5U	17 Dec 2025	99.730									0	99.725		0	0.005	0
SNA5Z	18 Mar 2026	99.700									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	99.610		0	-0.005	0
SNA6Z	17 Mar 2027	99.585									0	99.580		0	0.005	0
<b>Total</b>								<b>13,792</b>			<b>9,517</b>		<b>9,372</b>	<b>8,086</b>		<b>1,431</b>

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



# LSEDM: Interest Rate Derivatives Trading Summary

19/01/2021

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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+1H-1M	17/03/2021	52
Calendar Spread	STL+1M-1U	16/06/2021	50
Calendar Spread	STL+2M-2Z	15/06/2022	44
Calendar Spread	STL+1U-2U	15/09/2021	1
Pack	STL+11M-31U+31Z-12H	16/06/2021	994
Pack	STL+13Z-34H+34M-14U	20/12/2023	481
Pack	STL+13U-33Z+34H-14M	20/09/2023	354
Pack	STL+11H-31M+31U-11Z	17/03/2021	281
Pack	STL+14H-34M+34U-14Z	20/03/2024	226
Pack	STL+11Z-32H+32M-12U	15/12/2021	225
Pack	STL+11U-31Z+32H-12M	15/09/2021	212
Pack	STL+12Z-33H+33M-13U	21/12/2022	200

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**Three Month SONIA Future Strategy**

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFR380	15/12/2021	50
Calendar Spread	SON+1U-1Z	15/12/2021	646
Calendar Spread	SON+3H-3M	21/06/2023	511
Calendar Spread	SON+1M-1U	15/09/2021	200
Calendar Spread	SON+1H-1M	16/06/2021	164
Calendar Spread	SON+2M-2U	21/09/2022	70
Calendar Spread	SON+1U-2H	15/12/2021	1
Pack	SON+11Z-32H+32M-12U	16/03/2022	1,577
Pack	SON+11U-31Z+32H-12M	15/12/2021	1,133
Pack	SON+12M-32U+32Z-13H	21/09/2022	84
Pack	SON+12Z-33H+33M-13U	15/03/2023	2
Pack	SON+13H-33M+33U-13Z	21/06/2023	2

**Three Month Euribor Future Strategy**

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	EUI_FC_A4R1G1	16/12/2024	199
Calendar Spread	EUI+2Z-3H	19/12/2022	251
Calendar Spread	EUI+3M-3Z	19/06/2023	51

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### Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_2M	15/06/2022	1,406
Inter Commodity Spread	SON-STL_1Z	15/12/2021	1,356
Inter Commodity Spread	SON-STL_1U	15/09/2021	846
Inter Commodity Spread	SON-STL_1M	16/06/2021	650
Inter Commodity Spread	SON-STL_2U	21/09/2022	200
Inter Commodity Spread	SON-STL_1H	17/03/2021	150
Inter Commodity Spread	SON-STL_2H	16/03/2022	75
Inter Commodity Spread	SON-STL_3H	15/03/2023	11

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