

21/01/2021

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	87,753		1,000	88,753	391,209	393,758	76,956	-2,549	11,797
1M Three Month SONIA Future	15,878			15,878	9,522	7,839	13,344	1,683	2,534
1M Three Month Sterling Future	8,612			8,612	28,453	29,572	7,225	-1,119	1,387
3M One Month SONIA Future					16	16		0	
One Month SONIA Future					0	0		0	
Three Month Euribor Future	6,654		1,000	7,654	144,480	147,157	5,488	-2,677	2,166
Three Month SONIA Future	39,361			39,361	29,801	27,987	31,897	1,814	7,464
Three Month Sterling Future	17,248			17,248	178,937	181,187	19,002	-2,250	-1,754
Total	87,753		1,000	88,753	391,209	393,758	76,956	-2,549	11,797

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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	112.248									0	112.278		0	-0.030	0
SCH1M	8 Jun 2021	112.153									0	112.183		0	-0.030	0
SCH1U	8 Sep 2021	113.405									0	113.440		0	-0.035	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	176.815									0	177.445		0	-0.630	0
BND1M	8 Jun 2021	173.930									0	174.560		0	-0.630	0
BND1U	8 Sep 2021	176.730									0	177.350		0	-0.620	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	135.015									0	135.185		0	-0.170	0
BBL1M	8 Jun 2021	135.540									0	135.710		0	-0.170	0
BBL1U	8 Sep 2021	134.840									0	135.010		0	-0.170	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	134.005									0	134.305		0	-0.300	0
GLT1M	28 Jun 2021	133.030									0	133.330		0	-0.300	0
GLT1U	28 Sep 2021	132.060									0	132.420		0	-0.360	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
EUI1G	15 Feb 2021	100.545									0	100.545		0	0.000	0
EUI1H	15 Mar 2021	100.545		100.545	100.545	100.545	100.545	1,302	1,000		15,620	100.550	103	15,625	-0.005	-5
EUI1J	19 Apr 2021	100.550									0	100.550		0	0.000	0
EUI1K	17 May 2021	100.550									0	100.555		0	-0.005	0
EUI1M	14 Jun 2021	100.550		100.550	100.545	100.550	100.545	772			24,505	100.555	2,000	26,336	-0.005	-1,831
EUI1N	19 Jul 2021	100.560									0	100.555		0	0.005	0
EUI1U	13 Sep 2021	100.545		100.550	100.545	100.550	100.545	487			15,804	100.555	148	15,923	-0.010	-119
EUI1Z	13 Dec 2021	100.550		100.555	100.550	100.555	100.550	133			7,484	100.560	250	7,684	-0.010	-200
EUI2H	14 Mar 2022	100.545		100.545	100.540	100.545	100.540	754			10,728	100.555	505	10,372	-0.010	356
EUI2M	13 Jun 2022	100.540		100.550	100.535	100.550	100.535	833			8,551	100.550	125	8,676	-0.010	-125
EUI2U	19 Sep 2022	100.535		100.545	100.535	100.545	100.535	1,039			10,685	100.545	464	10,958	-0.010	-273
EUI2Z	19 Dec 2022	100.520		100.530	100.515	100.530	100.515	781			12,171	100.530	584	12,307	-0.010	-136
EUI3H	13 Mar 2023	100.500		100.520	100.500	100.520	100.500	467			9,678	100.515	428	9,692	-0.015	-14
EUI3M	19 Jun 2023	100.485		100.500	100.485	100.500	100.485	306			8,849	100.500	152	8,900	-0.015	-51
EUI3U	18 Sep 2023	100.465		100.485	100.465	100.485	100.465	511			8,504	100.480	707	8,782	-0.015	-278
EUI3Z	18 Dec 2023	100.445		100.465	100.450	100.465	100.445	247			4,037	100.460	21	4,037	-0.015	0
EUI4H	18 Mar 2024	100.420		100.420	100.420	100.420	100.420	20			3,664	100.440		3,664	-0.020	0
EUI4M	17 Jun 2024	100.395									2,934	100.415	1	2,935	-0.020	-1
EUI4U	16 Sep 2024	100.370		100.390	100.390	100.390	100.390	2			494	100.390		494	-0.020	0
EUI4Z	16 Dec 2024	100.340									411	100.365		411	-0.025	0
EUI5H	17 Mar 2025	100.310									143	100.335		143	-0.025	0
EUI5M	16 Jun 2025	100.285									7	100.310		7	-0.025	0
EUI5U	15 Sep 2025	100.255									91	100.280		91	-0.025	0
EUI5Z	15 Dec 2025	100.225									60	100.255		60	-0.030	0
EUI6H	16 Mar 2026	100.195									60	100.225		60	-0.030	0
EUI6M	15 Jun 2026	100.165									0	100.195		0	-0.030	0
EUI6U	14 Sep 2026	100.145									0	100.170		0	-0.025	0
EUI6Z	14 Dec 2026	100.115									0	100.145		0	-0.030	0
Total								7,654	1,000		144,480		5,488	147,157		-2,677

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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
STL1G	17 Feb 2021	99.970									0	99.970		0	0.000	0
STL1H	17 Mar 2021	99.980						940			40,097	99.990	300	40,152	-0.010	-55
STL1J	21 Apr 2021	100.000									0			0	100.000	0
STL1M	16 Jun 2021	100.025		100.025	100.020	100.025	100.020	1,912			16,875	100.030	1,917	17,567	-0.005	-692
STL1U	15 Sep 2021	100.045		100.045	100.045	100.045	100.045	1,613			21,181	100.050	3,659	22,171	-0.005	-990
STL1Z	15 Dec 2021	100.055		100.050	100.050	100.050	100.050	1,686			16,302	100.065	4,293	16,541	-0.010	-239
STL2H	16 Mar 2022	99.980						2,619			12,401	99.990	3,569	12,221	-0.010	180
STL2M	15 Jun 2022	99.955		99.965	99.960	99.965	99.960	1,791			15,402	99.975	3,630	15,704	-0.020	-302
STL2U	21 Sep 2022	99.940		99.945	99.940	99.945	99.935	1,323			9,163	99.955	725	9,293	-0.015	-130
STL2Z	21 Dec 2022	99.920		99.930	99.920	99.930	99.915	1,749			6,898	99.935	123	6,983	-0.015	-85
STL3H	15 Mar 2023	99.900						1,837			7,970	99.915	206	7,920	-0.015	50
STL3M	21 Jun 2023	99.870		99.885	99.885	99.885	99.885	796			8,988	99.890	486	8,943	-0.020	45
STL3U	20 Sep 2023	99.835						197			7,845	99.860	72	7,897	-0.025	-52
STL3Z	20 Dec 2023	99.805		99.815	99.810	99.815	99.810	558			7,085	99.825	20	7,065	-0.020	20
STL4H	20 Mar 2024	99.770						102			4,284	99.790		4,284	-0.020	0
STL4M	19 Jun 2024	99.735		99.740	99.720	99.740	99.720	96			2,230	99.765	2	2,230	-0.030	0
STL4U	18 Sep 2024	99.700						29			1,486	99.730		1,486	-0.030	0
STL4Z	18 Dec 2024	99.660									433	99.700		433	-0.040	0
STL5H	19 Mar 2025	99.630									32	99.665		32	-0.035	0
STL5M	18 Jun 2025	99.595									61	99.635		61	-0.040	0
STL5U	17 Sep 2025	99.560									136	99.600		136	-0.040	0
STL5Z	17 Dec 2025	99.525									47	99.570		47	-0.045	0
STL6H	18 Mar 2026	99.495									7	99.540		7	-0.045	0
STL6M	17 Jun 2026	99.465									14	99.515		14	-0.050	0
STL6U	16 Sep 2026	99.435									0	99.485		0	-0.050	0
STL6Z	16 Dec 2026	99.420									0	99.460		0	-0.040	0
Total								17,248			178,937		19,002	181,187		-2,250

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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
SON0X	17 Feb 2021	99.950									0	99.950		0	0.000	0
SON0Z	17 Mar 2021	99.955		99.955	99.955	99.955	99.955	228			3,060	99.955		3,060	0.000	0
SON1F	21 Apr 2021	99.960									0	99.965		0	-0.005	0
SON1G	19 May 2021	99.970									0	99.970		0	0.000	0
SON1H	16 Jun 2021	99.985		99.980	99.980	99.980	99.980	1,804			3,943	99.985	2,038	3,639	0.000	304
SON1J	21 Jul 2021	99.995									0			0	99.995	0
SON1M	15 Sep 2021	100.015		100.015	100.015	100.015	100.015	2,302			4,460	100.020	3,458	3,483	-0.005	977
SON1U	15 Dec 2021	100.040		100.040	100.040	100.040	100.040	1,136			3,284	100.045	4,120	2,463	-0.005	821
SON1Z	16 Mar 2022	100.070		100.065	100.065	100.065	100.065	3,912			2,858	100.075	5,605	2,380	-0.005	478
SON2H	15 Jun 2022	100.080						9,242			1,661	100.090	6,035	2,411	-0.010	-750
SON2M	21 Sep 2022	100.070		100.065	100.065	100.065	100.065	8,415			1,259	100.085	6,732	1,335	-0.015	-76
SON2U	21 Dec 2022	100.060		100.050	100.050	100.050	100.050	4,508			1,413	100.065	3,095	1,720	-0.005	-307
SON2Z	15 Mar 2023	100.040						2,710			3,069	100.045	290	3,179	-0.005	-110
SON3H	21 Jun 2023	100.020		100.025	100.010	100.025	100.010	1,660			1,739	100.030	286	1,475	-0.010	264
SON3M	20 Sep 2023	99.985						1,506			1,096	100.005	231	881	-0.020	215
SON3U	20 Dec 2023	99.955		99.955	99.945	99.955	99.945	1,516			637	99.975	2	639	-0.020	-2
SON3Z	20 Mar 2024	99.920		99.920	99.920	99.920	99.920	422			472	99.940	4	472	-0.020	0
SON4H	19 Jun 2024	99.880									301	99.910		301	-0.030	0
SON4M	18 Sep 2024	99.850									235	99.880		235	-0.030	0
SON4U	18 Dec 2024	99.815									158	99.840	1	158	-0.025	0
SON4Z	19 Mar 2025	99.775									71	99.810		71	-0.035	0
SON5H	18 Jun 2025	99.740									9	99.775		9	-0.035	0
SON5M	17 Sep 2025	99.705									19	99.745		19	-0.040	0
SON5U	17 Dec 2025	99.670									8	99.710		8	-0.040	0
SON5Z	18 Mar 2026	99.635									13	99.680		13	-0.045	0
SON6H	17 Jun 2026	99.600									19	99.650		19	-0.050	0
SON6M	16 Sep 2026	99.580									17	99.625		17	-0.045	0
SON6U	16 Dec 2026	99.550									0	99.590		0	-0.040	0
SON6Z	17 Mar 2027	99.525									0	99.565		0	-0.040	0
Total								39,361			29,801		31,897	27,987		1,814

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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
OSN1F	17 Feb 2021	99.955									0	99.955		0	0.000	0
OSN1G	17 Mar 2021	99.955									0	99.960		0	-0.005	0
OSN1H	21 Apr 2021	99.970									0	99.970		0	0.000	0
OSN1J	19 May 2021	99.985									0	99.985		0	0.000	0
OSN1K	16 Jun 2021	100.005									0	100.005		0	0.000	0
OSN1M	21 Jul 2021	100.005									0	100.010		0	-0.005	0
OSN1N	18 Aug 2021	100.015									0	100.020		0	-0.005	0
OSN1Q	15 Sep 2021	100.030									0	100.035		0	-0.005	0
OSN1U	20 Oct 2021	100.035									0	100.040		0	-0.005	0
OSN1V	17 Nov 2021	100.045									0	100.050		0	-0.005	0
OSN1X	15 Dec 2021	100.055									0	100.060		0	-0.005	0
OSN1Z	19 Jan 2022	100.060									0	100.065		0	-0.005	0
OSN2F	16 Feb 2022	100.065									0			0	100.065	0
Total											0			0		0

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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
OSA1F	17 Feb 2021	99.955									1	99.955		1	0.000	0
OSA1G	17 Mar 2021	99.955									0	99.960		0	-0.005	0
OSA1H	21 Apr 2021	99.970									0	99.970		0	0.000	0
OSA1J	19 May 2021	99.985									0	99.985		0	0.000	0
OSA1K	16 Jun 2021	100.005									0	100.005		0	0.000	0
OSA1M	21 Jul 2021	100.005									0	100.010		0	-0.005	0
OSA1N	18 Aug 2021	100.015									0	100.020		0	-0.005	0
OSA1Q	15 Sep 2021	100.030									0	100.035		0	-0.005	0
OSA1U	20 Oct 2021	100.035									0	100.040		0	-0.005	0
OSA1V	17 Nov 2021	100.045									0	100.050		0	-0.005	0
OSA1X	15 Dec 2021	100.055									15	100.060		15	-0.005	0
OSA1Z	19 Jan 2022	100.060									0	100.065		0	-0.005	0
OSA2F	16 Feb 2022	100.065									0			0	100.065	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
STG1G	17 Feb 2021	99.970									0	99.970		0	0.000	0
STG1H	17 Mar 2021	99.980		99.985	99.985	99.985	99.985	568			1,900	99.990	135	1,910	-0.010	-10
STG1J	21 Apr 2021	100.000									0			0	100.000	0
STG1M	16 Jun 2021	100.025		100.025	100.025	100.025	100.025	773			2,837	100.030	472	2,967	-0.005	-130
STG1U	15 Sep 2021	100.045		100.040	100.045	100.045	100.040	620			1,184	100.050	1,444	1,651	-0.005	-467
STG1Z	15 Dec 2021	100.055		100.050	100.050	100.050	100.050	1,013			955	100.065	1,814	1,181	-0.010	-226
STG2H	16 Mar 2022	99.980		99.970	99.975	99.975	99.970	2,452			2,260	99.990	1,279	2,299	-0.010	-39
STG2M	15 Jun 2022	99.955		99.960	99.960	99.960	99.960	697			1,084	99.975	1,413	1,176	-0.020	-92
STG2U	21 Sep 2022	99.940		99.945	99.945	99.945	99.945	509			2,280	99.955	219	2,424	-0.015	-144
STG2Z	21 Dec 2022	99.920		99.930	99.915	99.930	99.910	818			1,514	99.935	4	1,514	-0.015	0
STG3H	15 Mar 2023	99.900		99.890	99.890	99.890	99.890	832			1,853	99.915	35	1,821	-0.015	32
STG3M	21 Jun 2023	99.870		99.865	99.875	99.875	99.865	299			2,574	99.890	115	2,604	-0.020	-30
STG3U	20 Sep 2023	99.835		99.845	99.845	99.845	99.845	29			2,580	99.860	103	2,578	-0.025	2
STG3Z	20 Dec 2023	99.805									3,157	99.825	192	3,172	-0.020	-15
STG4H	20 Mar 2024	99.770									2,529	99.790		2,529	-0.020	0
STG4M	19 Jun 2024	99.735		99.750	99.750	99.750	99.750	2			989	99.765		989	-0.030	0
STG4U	18 Sep 2024	99.700									472	99.730		472	-0.030	0
STG4Z	18 Dec 2024	99.660									191	99.700		191	-0.040	0
STG5H	19 Mar 2025	99.630									0	99.665		0	-0.035	0
STG5M	18 Jun 2025	99.595									30	99.635		30	-0.040	0
STG5U	17 Sep 2025	99.560									40	99.600		40	-0.040	0
STG5Z	17 Dec 2025	99.525									20	99.570		20	-0.045	0
STG6H	18 Mar 2026	99.495									4	99.540		4	-0.045	0
STG6M	17 Jun 2026	99.465									0	99.515		0	-0.050	0
STG6U	16 Sep 2026	99.435									0	99.485		0	-0.050	0
STG6Z	16 Dec 2026	99.420									0	99.460		0	-0.040	0
Total								8,612			28,453		7,225	29,572		-1,119

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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
SNA0X	17 Feb 2021	99.950									0	99.950		0	0.000	0
SNA0Z	17 Mar 2021	99.955									289	99.955		289	0.000	0
SNA1F	21 Apr 2021	99.960									0	99.965		0	-0.005	0
SNA1G	19 May 2021	99.970									0	99.970		0	0.000	0
SNA1H	16 Jun 2021	99.985		99.980	99.980	99.980	99.980	806			1,021	99.985	810	711	0.000	310
SNA1J	21 Jul 2021	99.995									0			0	99.995	0
SNA1M	15 Sep 2021	100.015		100.015	100.015	100.015	100.015	940			834	100.020	1,520	476	-0.005	358
SNA1U	15 Dec 2021	100.040		100.040	100.040	100.040	100.040	532			1,005	100.045	1,870	550	-0.005	455
SNA1Z	16 Mar 2022	100.070		100.065	100.065	100.065	100.065	1,247			1,955	100.075	2,271	1,745	-0.005	210
SNA2H	15 Jun 2022	100.080		100.080	100.080	100.080	100.080	3,138			867	100.090	2,460	503	-0.010	364
SNA2M	21 Sep 2022	100.070		100.070	100.070	100.070	100.070	3,258			550	100.085	2,948	474	-0.015	76
SNA2U	21 Dec 2022	100.060		100.050	100.050	100.050	100.050	2,163			623	100.065	1,197	675	-0.005	-52
SNA2Z	15 Mar 2023	100.040		100.030	100.030	100.030	100.030	1,178			750	100.045	164	805	-0.005	-55
SNA3H	21 Jun 2023	100.020		100.010	100.010	100.010	100.010	721			614	100.030	39	589	-0.010	25
SNA3M	20 Sep 2023	99.985						826			210	100.005		210	-0.020	0
SNA3U	20 Dec 2023	99.955		99.955	99.945	99.955	99.945	812			266	99.975	23	264	-0.020	2
SNA3Z	20 Mar 2024	99.920		99.925	99.920	99.925	99.920	257			104	99.940	42	114	-0.020	-10
SNA4H	19 Jun 2024	99.880									100	99.910		100	-0.030	0
SNA4M	18 Sep 2024	99.850									200	99.880		200	-0.030	0
SNA4U	18 Dec 2024	99.815									100	99.840		100	-0.025	0
SNA4Z	19 Mar 2025	99.775									0	99.810		0	-0.035	0
SNA5H	18 Jun 2025	99.740									0	99.775		0	-0.035	0
SNA5M	17 Sep 2025	99.705									30	99.745		30	-0.040	0
SNA5U	17 Dec 2025	99.670									0	99.710		0	-0.040	0
SNA5Z	18 Mar 2026	99.635									4	99.680		4	-0.045	0
SNA6H	17 Jun 2026	99.600									0	99.650		0	-0.050	0
SNA6M	16 Sep 2026	99.580									0	99.625		0	-0.045	0
SNA6U	16 Dec 2026	99.550									0	99.590		0	-0.040	0
SNA6Z	17 Mar 2027	99.525									0	99.565		0	-0.040	0
Total								15,878			9,522		13,344	7,839		1,683

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



LSEDM: Interest Rate Derivatives Trading Summary

21/01/2021

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
Butterfly	STL_FC_A5RMB0	16/03/2022	120
Calendar Spread	STL+3M-3U	21/06/2023	110
Calendar Spread	STL+1Z-2H	15/12/2021	1
Pack	STL+12U-32Z+33H-13M	21/09/2022	571
Pack	STL+11Z-32H+32M-12U	15/12/2021	195
Pack	STL+11M-31U+31Z-12H	16/06/2021	100
Pack	STL+11H-31M+31U-11Z	17/03/2021	90
Pack	STL+11U-31Z+32H-12M	15/09/2021	62
Pack	STL+13Z-34H+34M-14U	20/12/2023	29
Pack	STL+13H-33M+33U-13Z	15/03/2023	20
Pack	STL+12Z-33H+33M-13U	21/12/2022	18
Pack	STL+13U-33Z+34H-14M	20/09/2023	5

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Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFR480	16/03/2022	152
Calendar Spread	SON+2H-2M	15/06/2022	1,960
Calendar Spread	SON+1Z-2H	16/03/2022	1,240
Calendar Spread	SON+1H-1M	16/06/2021	730
Calendar Spread	SON+2Z-3H	15/03/2023	486
Calendar Spread	SON+1U-1Z	15/12/2021	304
Calendar Spread	SON+3M-3U	20/09/2023	300
Calendar Spread	SON+2M-2U	21/09/2022	170
Calendar Spread	SON+1M-1U	15/09/2021	160
Calendar Spread	SON+2M-2Z	21/09/2022	6
Calendar Spread	SON+1U-2H	15/12/2021	2
Pack	SON+11Z-32H+32M-12U	16/03/2022	1,294
Pack	SON+12M-32U+32Z-13H	21/09/2022	661
Pack	SON+13H-33M+33U-13Z	21/06/2023	402
Pack	SON+12H-32M+32U-12Z	15/06/2022	227

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Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Calendar Spread	EUI+3H-3U	13/03/2023	177
Calendar Spread	EUI+2H-2U	14/03/2022	132
Calendar Spread	EUI+1H-1U	15/03/2021	100
Calendar Spread	EUI+3M-3U	19/06/2023	78
Calendar Spread	EUI+2M-2U	13/06/2022	40
Calendar Spread	EUI+2M-2Z	13/06/2022	3

Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_2H	16/03/2022	1,627
Inter Commodity Spread	SON-STL_1M	16/06/2021	1,362
Inter Commodity Spread	SON-STL_1Z	15/12/2021	902
Inter Commodity Spread	SON-STL_2M	15/06/2022	901
Inter Commodity Spread	SON-STL_1H	17/03/2021	850
Inter Commodity Spread	SON-STL_1U	15/09/2021	650
Inter Commodity Spread	SON-STL_2U	21/09/2022	304
Inter Commodity Spread	SON-STL_3H	15/03/2023	50
Inter Commodity Spread	SON-STL_2Z	21/12/2022	8
Inter Commodity Spread	SON-STL_3U	20/09/2023	4

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