

25/01/2021

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	87,594		2,250	89,844	423,021	397,025	110,491	25,996	-20,647
1M Three Month SONIA Future	13,469			13,469	10,456	10,062	12,127	394	1,342
1M Three Month Sterling Future	11,280			11,280	29,691	28,770	12,478	921	-1,198
3M One Month SONIA Future					16	16		0	
One Month SONIA Future					0	0		0	
Three Month Euribor Future	3,913		2,250	6,163	146,088	145,510	5,324	578	839
Three Month SONIA Future	34,378			34,378	36,279	33,328	33,868	2,951	510
Three Month Sterling Future	24,554			24,554	200,491	179,339	46,694	21,152	-22,140
Total	87,594		2,250	89,844	423,021	397,025	110,491	25,996	-20,647

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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	112.313									0	112.273		0	0.040	0
SCH1M	8 Jun 2021	112.218									0	112.178		0	0.040	0
SCH1U	8 Sep 2021	113.478									0	113.428		0	0.050	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	177.840									0	177.155		0	0.685	0
BND1M	8 Jun 2021	174.955									0	174.270		0	0.685	0
BND1U	8 Sep 2021	177.730									0	177.085		0	0.645	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	135.320									0	135.140		0	0.180	0
BBL1M	8 Jun 2021	135.815									0	135.665		0	0.150	0
BBL1U	8 Sep 2021	135.160									0	134.970		0	0.190	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	134.735									0	134.170		0	0.565	0
GLT1M	28 Jun 2021	133.760									0	133.195		0	0.565	0
GLT1U	28 Sep 2021	132.835									0	132.245		0	0.590	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						250	250		0	100.540		0	0.005	0
EUI1H	15 Mar 2021	100.545		100.540	100.540	100.540	100.540	1,020	1,000		15,480	100.540	62	15,420	0.005	60
EUI1J	19 Apr 2021	100.550									0	100.545		0	0.005	0
EUI1K	17 May 2021	100.550									0	100.545		0	0.005	0
EUI1M	14 Jun 2021	100.550		100.540	100.545	100.545	100.540	1,301	1,000		25,142	100.540	684	24,880	0.010	262
EUI1N	19 Jul 2021	100.565									0	100.550		0	0.015	0
EUI1U	13 Sep 2021	100.550		100.550	100.550	100.550	100.550	100			16,399	100.545	461	15,999	0.005	400
EUI1Z	13 Dec 2021	100.560		100.560	100.560	100.560	100.560	100			7,328	100.550	757	7,562	0.010	-234
EUI2H	14 Mar 2022	100.555		100.545	100.555	100.555	100.545	811			10,671	100.545		10,671	0.010	0
EUI2M	13 Jun 2022	100.555		100.555	100.555	100.555	100.555	143			8,513	100.540	152	8,652	0.015	-139
EUI2U	19 Sep 2022	100.550		100.535	100.550	100.550	100.535	415			11,417	100.535	960	11,134	0.015	283
EUI2Z	19 Dec 2022	100.540		100.530	100.540	100.540	100.530	966			12,196	100.520	501	12,196	0.020	0
EUI3H	13 Mar 2023	100.525		100.520	100.525	100.525	100.520	167			9,945	100.505	327	9,940	0.020	5
EUI3M	19 Jun 2023	100.505		100.490	100.510	100.510	100.490	838			8,751	100.490	942	8,721	0.015	30
EUI3U	18 Sep 2023	100.495									8,336	100.475	377	8,425	0.020	-89
EUI3Z	18 Dec 2023	100.475		100.465	100.465	100.465	100.465	1			4,066	100.455	50	4,066	0.020	0
EUI4H	18 Mar 2024	100.450									3,644	100.430	51	3,644	0.020	0
EUI4M	17 Jun 2024	100.430									2,934	100.410		2,934	0.020	0
EUI4U	16 Sep 2024	100.405		100.405	100.405	100.405	100.405	51			494	100.380		494	0.025	0
EUI4Z	16 Dec 2024	100.380									411	100.355		411	0.025	0
EUI5H	17 Mar 2025	100.350									143	100.325		143	0.025	0
EUI5M	16 Jun 2025	100.325									7	100.300		7	0.025	0
EUI5U	15 Sep 2025	100.295									91	100.270		91	0.025	0
EUI5Z	15 Dec 2025	100.270									60	100.245		60	0.025	0
EUI6H	16 Mar 2026	100.240									60	100.210		60	0.030	0
EUI6M	15 Jun 2026	100.210									0	100.185		0	0.025	0
EUI6U	14 Sep 2026	100.185									0	100.160		0	0.025	0
EUI6Z	14 Dec 2026	100.160									0	100.135		0	0.025	0
Total								6,163	2,250		146,088		5,324	145,510		578

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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	99.975									0	99.970		0	0.005	0
STL1H	17 Mar 2021	99.995		99.990	99.990	99.990	99.990	752			50,115	99.990	10,330	40,097	0.005	10,018
STL1J	21 Apr 2021	100.015									0	100.000		0	0.015	0
STL1M	16 Jun 2021	100.035		100.030	100.030	100.030	100.030	1,217			22,454	100.025	6,765	17,086	0.010	5,368
STL1U	15 Sep 2021	100.055		100.050	100.055	100.055	100.050	3,010			26,247	100.045	7,185	20,798	0.010	5,449
STL1Z	15 Dec 2021	100.070		100.060	100.060	100.060	100.060	4,326			16,308	100.060	4,043	16,328	0.010	-20
STL2H	16 Mar 2022	99.995		99.985	99.990	99.990	99.985	3,815			11,753	99.980	4,130	12,551	0.015	-798
STL2M	15 Jun 2022	99.980		99.980	99.985	99.985	99.980	3,042			13,941	99.965	2,943	14,688	0.015	-747
STL2U	21 Sep 2022	99.975		99.955	99.980	99.980	99.955	2,112			10,195	99.950	1,648	9,027	0.025	1,168
STL2Z	21 Dec 2022	99.965		99.940	99.950	99.950	99.940	2,519			7,641	99.935	2,111	7,506	0.030	135
STL3H	15 Mar 2023	99.950		99.925	99.945	99.945	99.925	1,914			8,964	99.910	2,456	8,756	0.040	208
STL3M	21 Jun 2023	99.915		99.895	99.915	99.915	99.895	1,177			9,794	99.880	1,612	9,181	0.035	613
STL3U	20 Sep 2023	99.885		99.860	99.875	99.875	99.860	409			7,624	99.840	684	7,783	0.045	-159
STL3Z	20 Dec 2023	99.855		99.830	99.850	99.850	99.830	197			6,340	99.810	743	6,823	0.045	-483
STL4H	20 Mar 2024	99.825						54			3,837	99.770	776	4,284	0.055	-447
STL4M	19 Jun 2024	99.795		99.775	99.785	99.785	99.775	10			2,462	99.740	668	2,215	0.055	247
STL4U	18 Sep 2024	99.765									1,936	99.715	450	1,486	0.050	450
STL4Z	18 Dec 2024	99.730									583	99.680	150	433	0.050	150
STL5H	19 Mar 2025	99.700									32	99.645		32	0.055	0
STL5M	18 Jun 2025	99.665									61	99.615		61	0.050	0
STL5U	17 Sep 2025	99.630									136	99.575		136	0.055	0
STL5Z	17 Dec 2025	99.595									47	99.540		47	0.055	0
STL6H	18 Mar 2026	99.565									7	99.510		7	0.055	0
STL6M	17 Jun 2026	99.535									14	99.485		14	0.050	0
STL6U	16 Sep 2026	99.510									0	99.450		0	0.060	0
STL6Z	16 Dec 2026	99.480									0	99.430		0	0.050	0
Total								24,554			200,491		46,694	179,339		21,152

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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									3,185	99.955		3,185	0.000	0
SON1F	21 Apr 2021	99.965									0	99.965		0	0.000	0
SON1G	19 May 2021	99.975									0	99.975		0	0.000	0
SON1H	16 Jun 2021	99.990		99.985	99.985	99.985	99.985	484			4,060	99.990	616	4,036	0.000	24
SON1J	21 Jul 2021	100.000									0	100.000		0	0.000	0
SON1M	15 Sep 2021	100.020		100.020	100.020	100.020	100.020	675			4,546	100.025	2,288	4,360	-0.005	186
SON1U	15 Dec 2021	100.050		100.045	100.050	100.050	100.045	2,683			3,085	100.040	3,846	3,354	0.010	-269
SON1Z	16 Mar 2022	100.075		100.070	100.075	100.075	100.070	3,741			3,786	100.065	4,434	3,536	0.010	250
SON2H	15 Jun 2022	100.100		100.090	100.095	100.095	100.090	3,673			2,373	100.090	3,548	2,105	0.010	268
SON2M	21 Sep 2022	100.100		100.085	100.100	100.100	100.085	4,243			2,434	100.080	2,236	2,459	0.020	-25
SON2U	21 Dec 2022	100.095		100.075	100.090	100.090	100.075	5,608			2,405	100.070	2,166	2,222	0.025	183
SON2Z	15 Mar 2023	100.080		100.055	100.060	100.060	100.055	5,722			2,938	100.045	2,871	1,997	0.035	941
SON3H	21 Jun 2023	100.065		100.030	100.045	100.045	100.030	3,550			1,948	100.025	4,434	1,656	0.040	292
SON3M	20 Sep 2023	100.030		100.010	100.020	100.020	100.010	2,737			2,191	100.000	5,025	1,508	0.030	683
SON3U	20 Dec 2023	100.005		99.970	99.995	99.995	99.970	1,076			1,826	99.960	2,312	1,461	0.045	365
SON3Z	20 Mar 2024	99.970		99.950	99.960	99.960	99.950	186			647	99.935	86	599	0.035	48
SON4H	19 Jun 2024	99.940									301	99.895		301	0.045	0
SON4M	18 Sep 2024	99.915									236	99.860	1	235	0.055	1
SON4U	18 Dec 2024	99.880									160	99.835	2	158	0.045	2
SON4Z	19 Mar 2025	99.845									71	99.790	1	71	0.055	0
SON5H	18 Jun 2025	99.810									9	99.755		9	0.055	0
SON5M	17 Sep 2025	99.775									19	99.725		19	0.050	0
SON5U	17 Dec 2025	99.740									8	99.685		8	0.055	0
SON5Z	18 Mar 2026	99.705									15	99.660	2	13	0.045	2
SON6H	17 Jun 2026	99.675									19	99.615		19	0.060	0
SON6M	16 Sep 2026	99.650									17	99.595		17	0.055	0
SON6U	16 Dec 2026	99.620									0	99.565		0	0.055	0
SON6Z	17 Mar 2027	99.590									0	99.540		0	0.050	0
Total								34,378			36,279		33,868	33,328		2,951

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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	99.960									0	99.960		0	0.000	0
OSN1H	21 Apr 2021	99.970									0	99.970		0	0.000	0
OSN1J	19 May 2021	99.990									0	99.985		0	0.005	0
OSN1K	16 Jun 2021	100.005									0	100.005		0	0.000	0
OSN1M	21 Jul 2021	100.015									0	100.005		0	0.010	0
OSN1N	18 Aug 2021	100.025									0	100.020		0	0.005	0
OSN1Q	15 Sep 2021	100.040									0	100.030		0	0.010	0
OSN1U	20 Oct 2021	100.040									0	100.035		0	0.005	0
OSN1V	17 Nov 2021	100.050									0	100.045		0	0.005	0
OSN1X	15 Dec 2021	100.060									0	100.055		0	0.005	0
OSN1Z	19 Jan 2022	100.070									0	100.060		0	0.010	0
OSN2F	16 Feb 2022	100.080									0	100.065		0	0.015	0
Total											0			0		0



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	99.960									0	99.960		0	0.000	0
OSA1H	21 Apr 2021	99.970									0	99.970		0	0.000	0
OSA1J	19 May 2021	99.990									0	99.985		0	0.005	0
OSA1K	16 Jun 2021	100.005									0	100.005		0	0.000	0
OSA1M	21 Jul 2021	100.015									0	100.005		0	0.010	0
OSA1N	18 Aug 2021	100.025									0	100.020		0	0.005	0
OSA1Q	15 Sep 2021	100.040									0	100.030		0	0.010	0
OSA1U	20 Oct 2021	100.040									0	100.035		0	0.005	0
OSA1V	17 Nov 2021	100.050									0	100.045		0	0.005	0
OSA1X	15 Dec 2021	100.060									15	100.055		15	0.005	0
OSA1Z	19 Jan 2022	100.070									0	100.060		0	0.010	0
OSA2F	16 Feb 2022	100.080									0	100.065		0	0.015	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
STG1G	17 Feb 2021	99.975									0	99.970		0	0.005	0
STG1H	17 Mar 2021	99.995		99.990	99.990	99.990	99.990	944			1,897	99.990	250	1,920	0.005	-23
STG1J	21 Apr 2021	100.015									0	100.000		0	0.015	0
STG1M	16 Jun 2021	100.035		100.025	100.030	100.030	100.025	643			2,819	100.025	822	2,882	0.010	-63
STG1U	15 Sep 2021	100.055		100.050	100.055	100.055	100.050	1,240			1,297	100.045	1,007	1,299	0.010	-2
STG1Z	15 Dec 2021	100.070		100.060	100.060	100.060	100.060	1,856			1,116	100.060	1,872	1,022	0.010	94
STG2H	16 Mar 2022	99.995		99.985	99.985	99.985	99.985	2,289			1,804	99.980	2,230	1,727	0.015	77
STG2M	15 Jun 2022	99.980		99.975	99.980	99.980	99.975	1,142			1,253	99.965	1,609	1,361	0.015	-108
STG2U	21 Sep 2022	99.975		99.970	99.970	99.970	99.970	954			2,689	99.950	791	2,148	0.025	541
STG2Z	21 Dec 2022	99.965		99.945	99.950	99.950	99.945	696			1,667	99.935	865	1,436	0.030	231
STG3H	15 Mar 2023	99.950		99.930	99.925	99.930	99.925	817			2,362	99.910	902	2,259	0.040	103
STG3M	21 Jun 2023	99.915		99.885	99.900	99.900	99.885	530			2,957	99.880	556	2,700	0.035	257
STG3U	20 Sep 2023	99.885		99.870	99.870	99.870	99.870	118			2,482	99.840	242	2,582	0.045	-100
STG3Z	20 Dec 2023	99.855		99.830	99.840	99.840	99.830	51			2,865	99.810	326	3,157	0.045	-292
STG4H	20 Mar 2024	99.825									2,308	99.770	379	2,529	0.055	-221
STG4M	19 Jun 2024	99.795									1,118	99.740	327	991	0.055	127
STG4U	18 Sep 2024	99.765									697	99.715	225	472	0.050	225
STG4Z	18 Dec 2024	99.730									266	99.680	75	191	0.050	75
STG5H	19 Mar 2025	99.700									0	99.645		0	0.055	0
STG5M	18 Jun 2025	99.665									30	99.615		30	0.050	0
STG5U	17 Sep 2025	99.630									40	99.575		40	0.055	0
STG5Z	17 Dec 2025	99.595									20	99.540		20	0.055	0
STG6H	18 Mar 2026	99.565									4	99.510		4	0.055	0
STG6M	17 Jun 2026	99.535									0	99.485		0	0.050	0
STG6U	16 Sep 2026	99.510									0	99.450		0	0.060	0
STG6Z	16 Dec 2026	99.480									0	99.430		0	0.050	0
Total								11,280			29,691		12,478	28,770		921

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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	99.965									0	99.965		0	0.000	0
SNA1G	19 May 2021	99.975									0	99.975		0	0.000	0
SNA1H	16 Jun 2021	99.990		99.985	99.985	99.985	99.985	274			965	99.990	100	865	0.000	100
SNA1J	21 Jul 2021	100.000									0	100.000		0	0.000	0
SNA1M	15 Sep 2021	100.020						358			1,019	100.025	637	759	-0.005	260
SNA1U	15 Dec 2021	100.050						775			971	100.040	822	1,028	0.010	-57
SNA1Z	16 Mar 2022	100.075		100.075	100.075	100.075	100.075	1,279			1,631	100.065	1,445	1,844	0.010	-213
SNA2H	15 Jun 2022	100.100		100.090	100.090	100.090	100.090	1,220			345	100.090	1,250	492	0.010	-147
SNA2M	21 Sep 2022	100.100		100.085	100.095	100.095	100.085	1,687			578	100.080	960	627	0.020	-49
SNA2U	21 Dec 2022	100.095						2,217			972	100.070	1,132	872	0.025	100
SNA2Z	15 Mar 2023	100.080						2,396			850	100.045	1,603	616	0.035	234
SNA3H	21 Jun 2023	100.065		100.050	100.050	100.050	100.050	1,667			951	100.025	1,862	585	0.040	366
SNA3M	20 Sep 2023	100.030						1,173			602	100.000	1,635	625	0.030	-23
SNA3U	20 Dec 2023	100.005		99.995	99.995	99.995	99.995	401			596	99.960	674	773	0.045	-177
SNA3Z	20 Mar 2024	99.970		99.950	99.950	99.950	99.950	22			253	99.935	7	253	0.035	0
SNA4H	19 Jun 2024	99.940									100	99.895		100	0.045	0
SNA4M	18 Sep 2024	99.915									200	99.860		200	0.055	0
SNA4U	18 Dec 2024	99.880									100	99.835		100	0.045	0
SNA4Z	19 Mar 2025	99.845									0	99.790		0	0.055	0
SNA5H	18 Jun 2025	99.810									0	99.755		0	0.055	0
SNA5M	17 Sep 2025	99.775									30	99.725		30	0.050	0
SNA5U	17 Dec 2025	99.740									0	99.685		0	0.055	0
SNA5Z	18 Mar 2026	99.705									4	99.660		4	0.045	0
SNA6H	17 Jun 2026	99.675									0	99.615		0	0.060	0
SNA6M	16 Sep 2026	99.650									0	99.595		0	0.055	0
SNA6U	16 Dec 2026	99.620									0	99.565		0	0.055	0
SNA6Z	17 Mar 2027	99.590									0	99.540		0	0.050	0
Total								13,469			10,456		12,127	10,062		394

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



LSEDM: Interest Rate Derivatives Trading Summary

25/01/2021

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	120
Calendar Spread	STL+3H-3M	15/03/2023	75
Calendar Spread	STL+1Z-2H	15/12/2021	14
Pack	STL+12M-32U+32Z-13H	15/06/2022	451
Pack	STL+11U-31Z+32H-12M	15/09/2021	392
Pack	STL+11M-31U+31Z-12H	16/06/2021	313
Pack	STL+12Z-33H+33M-13U	21/12/2022	233
Pack	STL+12U-32Z+33H-13M	21/09/2022	211
Pack	STL+11Z-32H+32M-12U	15/12/2021	190
Pack	STL+11H-31M+31U-11Z	17/03/2021	75
Pack	STL+13M-33U+33Z-14H	21/06/2023	54
Pack	STL+12H-32M+32U-12Z	16/03/2022	38

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Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFR380	15/12/2021	1
Calendar Spread	SON+2U-2Z	21/12/2022	1,522
Calendar Spread	SON+2H-2M	15/06/2022	500
Calendar Spread	SON+1Z-2H	16/03/2022	452
Calendar Spread	SON+1U-1Z	15/12/2021	218
Calendar Spread	SON+2M-2U	21/09/2022	151
Calendar Spread	SON+3M-3U	20/09/2023	150
Calendar Spread	SON+3M-3Z	20/09/2023	100
Calendar Spread	SON+2U-3H	21/12/2022	92
Calendar Spread	SON+3H-3U	21/06/2023	50
Calendar Spread	SON+2M-2Z	21/09/2022	42
Calendar Spread	SON+1M-1Z	15/09/2021	8
Calendar Spread	SON+2Z-3H	15/03/2023	8
Calendar Spread	SON+1Z-2M	16/03/2022	1
Pack	SON+12M-32U+32Z-13H	21/09/2022	972
Pack	SON+12Z-33H+33M-13U	15/03/2023	786
Pack	SON+11U-31Z+32H-12M	15/12/2021	347
Pack	SON+12H-32M+32U-12Z	15/06/2022	244
Pack	SON+11Z-32H+32M-12U	16/03/2022	55

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Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Calendar Spread	EUI+2Z-3M	19/12/2022	251
Calendar Spread	EUI+2M-2U	13/06/2022	3

Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_1Z	15/12/2021	1,932
Inter Commodity Spread	SON-STL_1U	15/09/2021	1,353
Inter Commodity Spread	SON-STL_2M	15/06/2022	1,305
Inter Commodity Spread	SON-STL_2H	16/03/2022	1,205
Inter Commodity Spread	SON-STL_1M	16/06/2021	659
Inter Commodity Spread	SON-STL_1H	17/03/2021	384
Inter Commodity Spread	SON-STL_2U	21/09/2022	107
Inter Commodity Spread	SON-STL_2Z	21/12/2022	83
Inter Commodity Spread	SON-STL_3H	15/03/2023	8

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