

26/01/2021

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	71,434		600	72,034	425,210	423,021	89,844	2,189	-17,810
1M Three Month SONIA Future	6,535			6,535	10,350	10,456	13,469	-106	-6,934
1M Three Month Sterling Future	11,360			11,360	29,284	29,691	11,280	-407	80
3M One Month SONIA Future					16	16		0	
One Month SONIA Future					0	0		0	
Three Month Euribor Future	6,758		600	7,358	147,397	146,088	6,163	1,309	1,195
Three Month SONIA Future	20,985			20,985	35,894	36,279	34,378	-385	-13,393
Three Month Sterling Future	25,796			25,796	202,269	200,491	24,554	1,778	1,242
Total	71,434		600	72,034	425,210	423,021	89,844	2,189	-17,810

26/01/2021

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	112.303									0	112.313		0	-0.010	0
SCH1M	8 Jun 2021	112.208									0	112.218		0	-0.010	0
SCH1U	8 Sep 2021	113.458									0	113.478		0	-0.020	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	177.515									0	177.840		0	-0.325	0
BND1M	8 Jun 2021	174.630									0	174.955		0	-0.325	0
BND1U	8 Sep 2021	177.445									0	177.730		0	-0.285	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	135.245									0	135.320		0	-0.075	0
BBL1M	8 Jun 2021	135.740									0	135.815		0	-0.075	0
BBL1U	8 Sep 2021	135.075									0	135.160		0	-0.085	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	134.640									0	134.735		0	-0.095	0
GLT1M	28 Jun 2021	133.665									0	133.760		0	-0.095	0
GLT1U	28 Sep 2021	132.715									0	132.835		0	-0.120	0
Total											0			0		0

26/01/2021

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	100.545	250	0	0.000	250
EUI1H	15 Mar 2021	100.545		100.545	100.545	100.545	100.545	654			16,460	100.545	1,020	15,480	0.000	980
EUI1J	19 Apr 2021	100.550									0	100.550		0	0.000	0
EUI1K	17 May 2021	100.550									0	100.550		0	0.000	0
EUI1M	14 Jun 2021	100.550		100.550	100.550	100.550	100.550	480			26,042	100.550	1,301	25,142	0.000	900
EUI1N	19 Jul 2021	100.555									0	100.565		0	-0.010	0
EUI1U	13 Sep 2021	100.550		100.555	100.550	100.555	100.550	1,725			16,409	100.550	100	16,399	0.000	10
EUI1Z	13 Dec 2021	100.560		100.565	100.560	100.565	100.560	1,547			7,328	100.560	100	7,328	0.000	0
EUI2H	14 Mar 2022	100.560		100.560	100.560	100.560	100.560	461			10,522	100.555	811	10,671	0.005	-149
EUI2M	13 Jun 2022	100.555		100.555	100.550	100.555	100.550	428			8,370	100.555	143	8,513	0.000	-143
EUI2U	19 Sep 2022	100.550		100.555	100.545	100.555	100.545	1,090	300		11,669	100.550	415	11,417	0.000	252
EUI2Z	19 Dec 2022	100.535		100.535	100.530	100.535	100.530	105			12,075	100.540	966	12,196	-0.005	-121
EUI3H	13 Mar 2023	100.520		100.530	100.525	100.530	100.525	184			9,959	100.525	167	9,945	-0.005	14
EUI3M	19 Jun 2023	100.505		100.510	100.500	100.510	100.500	684	300		8,118	100.505	838	8,751	0.000	-633
EUI3U	18 Sep 2023	100.485									8,336	100.495		8,336	-0.010	0
EUI3Z	18 Dec 2023	100.465									4,066	100.475	1	4,066	-0.010	0
EUI4H	18 Mar 2024	100.440									3,644	100.450		3,644	-0.010	0
EUI4M	17 Jun 2024	100.420									2,934	100.430		2,934	-0.010	0
EUI4U	16 Sep 2024	100.395									443	100.405	51	494	-0.010	-51
EUI4Z	16 Dec 2024	100.365									411	100.380		411	-0.015	0
EUI5H	17 Mar 2025	100.335									143	100.350		143	-0.015	0
EUI5M	16 Jun 2025	100.310									7	100.325		7	-0.015	0
EUI5U	15 Sep 2025	100.280									91	100.295		91	-0.015	0
EUI5Z	15 Dec 2025	100.250									60	100.270		60	-0.020	0
EUI6H	16 Mar 2026	100.225									60	100.240		60	-0.015	0
EUI6M	15 Jun 2026	100.195									0	100.210		0	-0.015	0
EUI6U	14 Sep 2026	100.170									0	100.185		0	-0.015	0
EUI6Z	14 Dec 2026	100.140									0	100.160		0	-0.020	0
Total								7,358	600		147,397		6,163	146,088		1,309

26/01/2021

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	99.975		0	0.000	0
STL1H	17 Mar 2021	99.990		99.990	99.990	99.990	99.990	153			49,880	99.995	752	50,115	-0.005	-235
STL1J	21 Apr 2021	100.010									0	100.015		0	-0.005	0
STL1M	16 Jun 2021	100.030		100.030	100.025	100.030	100.025	1,058			22,321	100.035	1,217	22,454	-0.005	-133
STL1U	15 Sep 2021	100.050		100.055	100.050	100.055	100.050	2,872			25,877	100.055	3,010	26,247	-0.005	-370
STL1Z	15 Dec 2021	100.065		100.065	100.060	100.065	100.060	5,097			17,061	100.070	4,326	16,308	-0.005	753
STL2H	16 Mar 2022	99.990		99.985	99.985	99.985	99.985	5,850			10,937	99.995	3,815	11,753	-0.005	-816
STL2M	15 Jun 2022	99.980		99.980	99.980	99.980	99.980	4,209			14,329	99.980	3,042	13,941	0.000	388
STL2U	21 Sep 2022	99.965		99.980	99.965	99.980	99.965	2,441			9,913	99.975	2,112	10,195	-0.010	-282
STL2Z	21 Dec 2022	99.950		99.950	99.950	99.950	99.950	2,276			8,044	99.965	2,519	7,641	-0.015	403
STL3H	15 Mar 2023	99.935		99.925	99.935	99.935	99.925	1,042			9,918	99.950	1,914	8,964	-0.015	954
STL3M	21 Jun 2023	99.915		99.915	99.915	99.915	99.915	250			10,533	99.915	1,177	9,794	0.000	739
STL3U	20 Sep 2023	99.880		99.875	99.880	99.880	99.865	414			7,819	99.885	409	7,624	-0.005	195
STL3Z	20 Dec 2023	99.845		99.850	99.850	99.850	99.845	84			6,532	99.855	197	6,340	-0.010	192
STL4H	20 Mar 2024	99.815		99.805	99.805	99.805	99.805	50			3,837	99.825	54	3,837	-0.010	0
STL4M	19 Jun 2024	99.785									2,452	99.795	10	2,462	-0.010	-10
STL4U	18 Sep 2024	99.755									1,936	99.765		1,936	-0.010	0
STL4Z	18 Dec 2024	99.720									583	99.730		583	-0.010	0
STL5H	19 Mar 2025	99.690									32	99.700		32	-0.010	0
STL5M	18 Jun 2025	99.660									61	99.665		61	-0.005	0
STL5U	17 Sep 2025	99.625									136	99.630		136	-0.005	0
STL5Z	17 Dec 2025	99.585									47	99.595		47	-0.010	0
STL6H	18 Mar 2026	99.555									7	99.565		7	-0.010	0
STL6M	17 Jun 2026	99.535									14	99.535		14	0.000	0
STL6U	16 Sep 2026	99.500									0	99.510		0	-0.010	0
STL6Z	16 Dec 2026	99.475									0	99.480		0	-0.005	0
Total								25,796			202,269		24,554	200,491		1,778

26/01/2021

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	99.960									0	99.965		0	-0.005	0
SON1G	19 May 2021	99.970									0	99.975		0	-0.005	0
SON1H	16 Jun 2021	99.985		99.980	99.985	99.985	99.980	486			3,944	99.990	484	4,060	-0.005	-116
SON1J	21 Jul 2021	100.000									0	100.000		0	0.000	0
SON1M	15 Sep 2021	100.015		100.020	100.020	100.020	100.020	660			4,497	100.020	675	4,546	-0.005	-49
SON1U	15 Dec 2021	100.040						422			3,368	100.050	2,683	3,085	-0.010	283
SON1Z	16 Mar 2022	100.070		100.075	100.075	100.075	100.070	2,504			2,955	100.075	3,741	3,786	-0.005	-831
SON2H	15 Jun 2022	100.100						2,918			2,758	100.100	3,673	2,373	0.000	385
SON2M	21 Sep 2022	100.100		100.095	100.095	100.095	100.095	1,986			1,427	100.100	4,243	2,434	0.000	-1,007
SON2U	21 Dec 2022	100.090		100.095	100.090	100.095	100.085	3,772			1,749	100.095	5,608	2,405	-0.005	-656
SON2Z	15 Mar 2023	100.070		100.065	100.075	100.075	100.065	3,965			3,829	100.080	5,722	2,938	-0.010	891
SON3H	21 Jun 2023	100.055		100.045	100.055	100.060	100.045	1,882			2,170	100.065	3,550	1,948	-0.010	222
SON3M	20 Sep 2023	100.030		100.020	100.030	100.030	100.020	945			2,627	100.030	2,737	2,191	0.000	436
SON3U	20 Dec 2023	99.995		99.990	99.995	99.995	99.990	1,091			1,871	100.005	1,076	1,826	-0.010	45
SON3Z	20 Mar 2024	99.965						354			659	99.970	186	647	-0.005	12
SON4H	19 Jun 2024	99.935									301	99.940		301	-0.005	0
SON4M	18 Sep 2024	99.905									236	99.915		236	-0.010	0
SON4U	18 Dec 2024	99.870									160	99.880		160	-0.010	0
SON4Z	19 Mar 2025	99.835									71	99.845		71	-0.010	0
SON5H	18 Jun 2025	99.800									9	99.810		9	-0.010	0
SON5M	17 Sep 2025	99.770									19	99.775		19	-0.005	0
SON5U	17 Dec 2025	99.730									8	99.740		8	-0.010	0
SON5Z	18 Mar 2026	99.695									15	99.705		15	-0.010	0
SON6H	17 Jun 2026	99.670									19	99.675		19	-0.005	0
SON6M	16 Sep 2026	99.645									17	99.650		17	-0.005	0
SON6U	16 Dec 2026	99.610									0	99.620		0	-0.010	0
SON6Z	17 Mar 2027	99.580									0	99.590		0	-0.010	0
Total								20,985			35,894		34,378	36,279		-385

26/01/2021

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	99.985									0	99.990		0	-0.005	0
OSN1K	16 Jun 2021	100.000									0	100.005		0	-0.005	0
OSN1M	21 Jul 2021	100.005									0	100.015		0	-0.010	0
OSN1N	18 Aug 2021	100.020									0	100.025		0	-0.005	0
OSN1Q	15 Sep 2021	100.035									0	100.040		0	-0.005	0
OSN1U	20 Oct 2021	100.040									0	100.040		0	0.000	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	100.065									0	100.070		0	-0.005	0
OSN2F	16 Feb 2022	100.070									0	100.080		0	-0.010	0
Total											0			0		0



LSEDM: Interest Rate Derivatives Trading Summary

26/01/2021

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	99.985									0	99.990		0	-0.005	0
OSA1K	16 Jun 2021	100.000									0	100.005		0	-0.005	0
OSA1M	21 Jul 2021	100.005									0	100.015		0	-0.010	0
OSA1N	18 Aug 2021	100.020									0	100.025		0	-0.005	0
OSA1Q	15 Sep 2021	100.035									0	100.040		0	-0.005	0
OSA1U	20 Oct 2021	100.040									0	100.040		0	0.000	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	100.065									0	100.070		0	-0.005	0
OSA2F	16 Feb 2022	100.070									0	100.080		0	-0.010	0
Total											16			16		0

26/01/2021

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	99.975		0	0.000	0
STG1H	17 Mar 2021	99.990		99.990	99.990	99.990	99.990	323			1,814	99.995	944	1,897	-0.005	-83
STG1J	21 Apr 2021	100.010									0	100.015		0	-0.005	0
STG1M	16 Jun 2021	100.030		100.030	100.030	100.030	100.030	719			2,759	100.035	643	2,819	-0.005	-60
STG1U	15 Sep 2021	100.050		100.050	100.050	100.050	100.050	1,387			1,144	100.055	1,240	1,297	-0.005	-153
STG1Z	15 Dec 2021	100.065		100.065	100.065	100.065	100.065	2,020			1,148	100.070	1,856	1,116	-0.005	32
STG2H	16 Mar 2022	99.990		99.985	99.985	99.985	99.985	2,198			1,976	99.995	2,289	1,804	-0.005	172
STG2M	15 Jun 2022	99.980						1,917			1,139	99.980	1,142	1,253	0.000	-114
STG2U	21 Sep 2022	99.965		99.975	99.970	99.975	99.965	1,338			2,219	99.975	954	2,689	-0.010	-470
STG2Z	21 Dec 2022	99.950		99.965	99.955	99.965	99.950	794			1,635	99.965	696	1,667	-0.015	-32
STG3H	15 Mar 2023	99.935		99.930	99.935	99.935	99.930	282			2,518	99.950	817	2,362	-0.015	156
STG3M	21 Jun 2023	99.915		99.905	99.910	99.910	99.905	71			3,148	99.915	530	2,957	0.000	191
STG3U	20 Sep 2023	99.880		99.875	99.880	99.880	99.870	294			2,482	99.885	118	2,482	-0.005	0
STG3Z	20 Dec 2023	99.845		99.845	99.850	99.850	99.845	17			2,819	99.855	51	2,865	-0.010	-46
STG4H	20 Mar 2024	99.815									2,308	99.825		2,308	-0.010	0
STG4M	19 Jun 2024	99.785									1,118	99.795		1,118	-0.010	0
STG4U	18 Sep 2024	99.755									697	99.765		697	-0.010	0
STG4Z	18 Dec 2024	99.720									266	99.730		266	-0.010	0
STG5H	19 Mar 2025	99.690									0	99.700		0	-0.010	0
STG5M	18 Jun 2025	99.660									30	99.665		30	-0.005	0
STG5U	17 Sep 2025	99.625									40	99.630		40	-0.005	0
STG5Z	17 Dec 2025	99.585									20	99.595		20	-0.010	0
STG6H	18 Mar 2026	99.555									4	99.565		4	-0.010	0
STG6M	17 Jun 2026	99.535									0	99.535		0	0.000	0
STG6U	16 Sep 2026	99.500									0	99.510		0	-0.010	0
STG6Z	16 Dec 2026	99.475									0	99.480		0	-0.005	0
Total								11,360			29,284		11,280	29,691		-407

26/01/2021

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	99.975		0	-0.005	0
SNA1H	16 Jun 2021	99.985						101			1,011	99.990	274	965	-0.005	46
SNA1J	21 Jul 2021	100.000									0	100.000		0	0.000	0
SNA1M	15 Sep 2021	100.015						103			1,011	100.020	358	1,019	-0.005	-8
SNA1U	15 Dec 2021	100.040		100.045	100.045	100.050	100.045	185			999	100.050	775	971	-0.010	28
SNA1Z	16 Mar 2022	100.070		100.075	100.075	100.075	100.075	406			1,543	100.075	1,279	1,631	-0.005	-88
SNA2H	15 Jun 2022	100.100						529			266	100.100	1,220	345	0.000	-79
SNA2M	21 Sep 2022	100.100						864			203	100.100	1,687	578	0.000	-375
SNA2U	21 Dec 2022	100.090						1,525			898	100.095	2,217	972	-0.005	-74
SNA2Z	15 Mar 2023	100.070		100.065	100.068	100.070	100.065	1,525			1,184	100.080	2,396	850	-0.010	334
SNA3H	21 Jun 2023	100.055		100.045	100.055	100.060	100.045	563			1,141	100.065	1,667	951	-0.010	190
SNA3M	20 Sep 2023	100.030		100.020	100.030	100.030	100.020	327			772	100.030	1,173	602	0.000	170
SNA3U	20 Dec 2023	99.995		99.995	99.995	99.995	99.995	306			346	100.005	401	596	-0.010	-250
SNA3Z	20 Mar 2024	99.965						101			253	99.970	22	253	-0.005	0
SNA4H	19 Jun 2024	99.935									100	99.940		100	-0.005	0
SNA4M	18 Sep 2024	99.905									200	99.915		200	-0.010	0
SNA4U	18 Dec 2024	99.870									100	99.880		100	-0.010	0
SNA4Z	19 Mar 2025	99.835									0	99.845		0	-0.010	0
SNA5H	18 Jun 2025	99.800									0	99.810		0	-0.010	0
SNA5M	17 Sep 2025	99.770									30	99.775		30	-0.005	0
SNA5U	17 Dec 2025	99.730									0	99.740		0	-0.010	0
SNA5Z	18 Mar 2026	99.695									4	99.705		4	-0.010	0
SNA6H	17 Jun 2026	99.670									0	99.675		0	-0.005	0
SNA6M	16 Sep 2026	99.645									0	99.650		0	-0.005	0
SNA6U	16 Dec 2026	99.610									0	99.620		0	-0.010	0
SNA6Z	17 Mar 2027	99.580									0	99.590		0	-0.010	0
Total								6,535			10,350		13,469	10,456		-106

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



LSEDM: Interest Rate Derivatives Trading Summary

26/01/2021

Please note that open interest statistics are reported with one day lag.

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26/01/2021

Strategy Instruments

Three Month Sterling Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	STL_FC_A5RCA0	15/12/2021	1,491
Calendar Spread	STL+2M-2Z	15/06/2022	63
Pack	STL+11M-31U+31Z-12H	16/06/2021	599
Pack	STL+12H-32M+32U-12Z	16/03/2022	433
Pack	STL+11U-31Z+32H-12M	15/09/2021	252
Pack	STL+12U-32Z+33H-13M	21/09/2022	240
Pack	STL+12M-32U+32Z-13H	15/06/2022	230
Pack	STL+11Z-32H+32M-12U	15/12/2021	137
Pack	STL+11H-31M+31U-11Z	17/03/2021	103

26/01/2021

Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFR780	21/12/2022	110
Butterfly	SON_FC_AFR480	16/03/2022	20
Butterfly	SON_FC_AFR580	15/06/2022	10
Calendar Spread	SON+1Z-2H	16/03/2022	1,586
Calendar Spread	SON+2U-2Z	21/12/2022	1,100
Calendar Spread	SON+1H-1M	16/06/2021	452
Calendar Spread	SON+2H-2M	15/06/2022	354
Calendar Spread	SON+2Z-3H	15/03/2023	200
Calendar Spread	SON+2M-2Z	21/09/2022	154
Calendar Spread	SON+3M-3Z	20/09/2023	102
Calendar Spread	SON+3H-3U	21/06/2023	100
Calendar Spread	SON+1M-1Z	15/09/2021	82
Calendar Spread	SON+1M-1U	15/09/2021	60
Calendar Spread	SON+2H-2U	15/06/2022	54
Calendar Spread	SON+2U-3H	21/12/2022	18
Pack	SON+12M-32U+32Z-13H	21/09/2022	724
Pack	SON+13H-33M+33U-13Z	21/06/2023	252
Pack	SON+11Z-32H+32M-12U	16/03/2022	78
Pack	SON+11U-31Z+32H-12M	15/12/2021	12
Pack	SON+12Z-33H+33M-13U	15/03/2023	2

26/01/2021

Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Calendar Spread	EUI+1U-1Z	13/09/2021	1,125
Calendar Spread	EUI+1H-1U	15/03/2021	200
Calendar Spread	EUI+2U-3H	19/09/2022	100

Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_1Z	15/12/2021	661
Inter Commodity Spread	SON-STL_2H	16/03/2022	604
Inter Commodity Spread	SON-STL_2M	15/06/2022	450
Inter Commodity Spread	SON-STL_1U	15/09/2021	350
Inter Commodity Spread	SON-STL_2U	21/09/2022	64
Inter Commodity Spread	SON-STL_2Z	21/12/2022	20
Inter Commodity Spread	SON-STL_1M	16/06/2021	16
Inter Commodity Spread	SON-STL_3U	20/09/2023	6

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