

27/07/2021

**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>47,847</b>			<b>47,847</b>	<b>425,959</b>	<b>423,100</b>	<b>35,862</b>	<b>2,859</b>	<b>11,985</b>
1M Three Month SONIA Future	6,023			6,023	22,923	22,564	5,225	359	798
1M Three Month Sterling Future	4,408			4,408	37,813	36,491	4,321	1,322	87
3M One Month SONIA Future					15	15		0	
One Month SONIA Future					0	0		0	
Three Month Euribor Future	3,557			3,557	131,758	131,664	3,036	94	521
Three Month SONIA Future	18,982			18,982	41,919	42,281	10,786	-362	8,196
Three Month Sterling Future	14,877			14,877	191,531	190,085	12,494	1,446	2,383
<b>Total</b>	<b>47,847</b>			<b>47,847</b>	<b>425,959</b>	<b>423,100</b>	<b>35,862</b>	<b>2,859</b>	<b>11,985</b>

27/07/2021

**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
SCH1U	8 Sep 2021	112.3250									0	112.2950		0	0.0300	0
SCH1Z	8 Dec 2021	112.2575									0	112.2275		0	0.0300	0
SCH2H	8 Mar 2022	113.6275									0	113.5900		0	0.0375	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
BND1U	8 Sep 2021	176.2400									0	175.8400		0	0.4000	0
BND1Z	8 Dec 2021	173.3300									0	172.9300		0	0.4000	0
BND2H	8 Mar 2022	175.4100									0	174.9900		0	0.4200	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
BBL1U	8 Sep 2021	135.2250									0	135.0950		0	0.1300	0
BBL1Z	8 Dec 2021	135.9700									0	135.8400		0	0.1300	0
BBL2H	8 Mar 2022	134.9750									0	134.8300		0	0.1450	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
GLT1U	28 Sep 2021	129.7350									0	129.6750		0	0.0600	0
GLT1Z	29 Dec 2021	128.7100									0	128.6500		0	0.0600	0
GLT2H	29 Mar 2022	127.8450									0	127.7750		0	0.0700	0
<b>Total</b>											<b>0</b>			<b>0</b>		<b>0</b>

27/07/2021

**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
EUI1Q	16 Aug 2021	100.5400									0	100.5400		0	0.0000	0
EUI1U	13 Sep 2021	100.5400									19,557	100.5400		19,557	0.0000	0
EUI1V	18 Oct 2021	100.5400									0	100.5400		0	0.0000	0
EUI1X	15 Nov 2021	100.5400									0	100.5400		0	0.0000	0
EUI1Z	13 Dec 2021	100.5400		100.535	100.535	100.535	100.535	126			14,322	100.5400	51	14,322	0.0000	0
EUI2F	17 Jan 2022	100.5350									0	100.5350		0	0.0000	0
EUI2H	14 Mar 2022	100.5300		100.530	100.530	100.530	100.530	177			16,456	100.5300	814	16,456	0.0000	0
EUI2M	13 Jun 2022	100.5250		100.525	100.525	100.525	100.525	93			12,441	100.5200	352	12,440	0.0050	1
EUI2U	19 Sep 2022	100.5100		100.510	100.510	100.510	100.510	1,242			13,319	100.5100	408	13,090	0.0000	229
EUI2Z	19 Dec 2022	100.4900		100.490	100.490	100.490	100.490	1,133			11,666	100.4900	332	11,868	0.0000	-202
EUI3H	13 Mar 2023	100.4700		100.470	100.470	100.470	100.470	591			8,229	100.4700	293	8,214	0.0000	15
EUI3M	19 Jun 2023	100.4500		100.450	100.450	100.450	100.450	100			11,412	100.4450	635	11,412	0.0050	0
EUI3U	18 Sep 2023	100.4250									8,147	100.4250	51	8,096	0.0000	51
EUI3Z	18 Dec 2023	100.4000		100.400	100.400	100.400	100.400	4			5,098	100.4000		5,098	0.0000	0
EUI4H	18 Mar 2024	100.3750									6,847	100.3700		6,847	0.0050	0
EUI4M	17 Jun 2024	100.3500		100.350	100.350	100.350	100.350	91			2,396	100.3450	100	2,396	0.0050	0
EUI4U	16 Sep 2024	100.3250									252	100.3150		252	0.0100	0
EUI4Z	16 Dec 2024	100.2950									722	100.2800		722	0.0150	0
EUI5H	17 Mar 2025	100.2600									381	100.2500		381	0.0100	0
EUI5M	16 Jun 2025	100.2250									188	100.2150		188	0.0100	0
EUI5U	15 Sep 2025	100.1900									92	100.1750		92	0.0150	0
EUI5Z	15 Dec 2025	100.1500									124	100.1350		124	0.0150	0
EUI6H	16 Mar 2026	100.1100									60	100.0900		60	0.0200	0
EUI6M	15 Jun 2026	100.0700									49	100.0500		49	0.0200	0
EUI6U	14 Sep 2026	100.0300									0	100.0150		0	0.0150	0
EUI6Z	14 Dec 2026	99.9900									0	99.9800		0	0.0100	0
EUI7H	15 Mar 2027	99.9500									0	99.9350		0	0.0150	0
EUI7M	14 Jun 2027	99.9100									0	99.8950		0	0.0150	0
<b>Total</b>								<b>3,557</b>			<b>131,758</b>		<b>3,036</b>	<b>131,664</b>		<b>94</b>

27/07/2021

**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
STL1Q	18 Aug 2021	99.9200									0	99.9200		0	0.0000	0
STL1U	15 Sep 2021	99.9200						167			38,745	99.9200	106	38,679	0.0000	66
STL1V	20 Oct 2021	99.9100									0	99.9000		0	0.0100	0
STL1Z	15 Dec 2021	99.8800		99.880	99.880	99.880	99.880	939			20,938	99.8800	735	20,969	0.0000	-31
STL2H	16 Mar 2022	99.7400		99.755	99.740	99.755	99.740	2,407			10,345	99.7500	1,783	10,403	-0.0100	-58
STL2M	15 Jun 2022	99.6500		99.660	99.655	99.660	99.655	3,179			10,266	99.6650	1,977	10,266	-0.0150	0
STL2U	21 Sep 2022	99.5850		99.605	99.590	99.605	99.590	2,391			20,052	99.5900	1,447	20,017	-0.0050	35
STL2Z	21 Dec 2022	99.5350		99.540	99.545	99.545	99.540	1,707			36,404	99.5400	1,380	35,830	-0.0050	574
STL3H	15 Mar 2023	99.4850		99.510	99.490	99.510	99.490	863			5,808	99.4950	1,392	5,674	-0.0100	134
STL3M	21 Jun 2023	99.4500						651			11,946	99.4450	1,213	11,938	0.0050	8
STL3U	20 Sep 2023	99.4000		99.410	99.410	99.410	99.410	529			8,133	99.4000	756	8,011	0.0000	122
STL3Z	20 Dec 2023	99.3600						860			7,163	99.3600	477	7,033	0.0000	130
STL4H	20 Mar 2024	99.3350		99.335	99.335	99.335	99.335	855			7,865	99.3350	578	7,625	0.0000	240
STL4M	19 Jun 2024	99.2950		99.300	99.310	99.310	99.300	313			3,209	99.3050	464	3,029	-0.0100	180
STL4U	18 Sep 2024	99.2750						10			3,110	99.2800	158	3,069	-0.0050	41
STL4Z	18 Dec 2024	99.2450						5			3,735	99.2500	23	3,730	-0.0050	5
STL5H	19 Mar 2025	99.2250						1			1,716	99.2300	5	1,716	-0.0050	0
STL5M	18 Jun 2025	99.2100									1,019	99.2150		1,019	-0.0050	0
STL5U	17 Sep 2025	99.1900									395	99.1900		395	0.0000	0
STL5Z	17 Dec 2025	99.1750									137	99.1700		137	0.0050	0
STL6H	18 Mar 2026	99.1450									99	99.1400		99	0.0050	0
STL6M	17 Jun 2026	99.1300									86	99.1250		86	0.0050	0
STL6U	16 Sep 2026	99.1050									120	99.1050		120	0.0000	0
STL6Z	16 Dec 2026	99.0900									210	99.0850		210	0.0050	0
STL7H	17 Mar 2027	99.0500									30	99.0550		30	-0.0050	0
STL7M	16 Jun 2027	99.0350									0	99.0350		0	0.0000	0
<b>Total</b>								<b>14,877</b>			<b>191,531</b>		<b>12,494</b>	<b>190,085</b>		<b>1,446</b>

**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
SON1K	18 Aug 2021	99.9500									0	99.9500		0	0.0000	0
SON1M	15 Sep 2021	99.9450						150			3,815	99.9500		3,815	-0.0050	0
SON1N	20 Oct 2021	99.9450									0	99.9450		0	0.0000	0
SON1Q	17 Nov 2021	99.9450									0	99.9450		0	0.0000	0
SON1U	15 Dec 2021	99.9450		99.945	99.945	99.945	99.945	710			2,496	99.9450		2,496	0.0000	0
SON1V	19 Jan 2022	99.9400									0	99.9400		0	0.0000	0
SON1Z	16 Mar 2022	99.9200		99.924	99.920	99.924	99.920	1,758			1,923	99.9200	331	2,090	0.0000	-167
SON2H	15 Jun 2022	99.8550		99.875	99.865	99.875	99.860	2,799			1,814	99.8700	264	1,712	-0.0150	102
SON2M	21 Sep 2022	99.7650		99.785	99.780	99.795	99.770	3,960			1,272	99.7850	796	1,136	-0.0200	136
SON2U	21 Dec 2022	99.7000		99.725	99.710	99.725	99.710	3,495			7,135	99.7150	1,569	6,876	-0.0150	259
SON2Z	15 Mar 2023	99.6600		99.675	99.665	99.675	99.665	2,004			2,659	99.6600	1,856	2,675	0.0000	-16
SON3H	21 Jun 2023	99.6100		99.610	99.610	99.610	99.610	1,125			3,546	99.6100	1,597	4,177	0.0000	-631
SON3M	20 Sep 2023	99.5650						778			2,189	99.5650	1,013	2,111	0.0000	78
SON3U	20 Dec 2023	99.5200						288			1,949	99.5200	438	2,003	0.0000	-54
SON3Z	20 Mar 2024	99.4750						252			3,967	99.4800	521	4,121	-0.0050	-154
SON4H	19 Jun 2024	99.4550		99.470	99.455	99.470	99.455	509			1,742	99.4550	1,092	2,173	0.0000	-431
SON4M	18 Sep 2024	99.4200		99.425	99.420	99.425	99.420	625			2,397	99.4250	989	1,993	-0.0050	404
SON4U	18 Dec 2024	99.4000						413			2,345	99.3950	300	2,228	0.0050	117
SON4Z	19 Mar 2025	99.3700						111			1,415	99.3650	15	1,415	0.0050	0
SON5H	18 Jun 2025	99.3450						1			667	99.3500	5	672	-0.0050	-5
SON5M	17 Sep 2025	99.3300		99.340	99.345	99.345	99.340	4			265	99.3350		265	-0.0050	0
SON5U	17 Dec 2025	99.3100									78	99.3100		78	0.0000	0
SON5Z	18 Mar 2026	99.2950									43	99.2900		43	0.0050	0
SON6H	17 Jun 2026	99.2700									37	99.2600		37	0.0100	0
SON6M	16 Sep 2026	99.2500									48	99.2450		48	0.0050	0
SON6U	16 Dec 2026	99.2250									66	99.2250		66	0.0000	0
SON6Z	17 Mar 2027	99.2100									20	99.2100		20	0.0000	0
SON7H	16 Jun 2027	99.1700									31	99.1750		31	-0.0050	0
SON7M	15 Sep 2027	99.1550									0	99.1550		0	0.0000	0
<b>Total</b>								<b>18,982</b>			<b>41,919</b>		<b>10,786</b>	<b>42,281</b>		<b>-362</b>

**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
OSN1N	18 Aug 2021	99.9500									0	99.9500		0	0.0000	0
OSN1Q	15 Sep 2021	99.9500									0	99.9500		0	0.0000	0
OSN1U	20 Oct 2021	99.9450									0	99.9450		0	0.0000	0
OSN1V	17 Nov 2021	99.9450									0	99.9450		0	0.0000	0
OSN1X	15 Dec 2021	99.9400									0	99.9400		0	0.0000	0
OSN1Z	19 Jan 2022	99.9350									0	99.9350		0	0.0000	0
OSN2F	16 Feb 2022	99.9200									0	99.9200		0	0.0000	0
OSN2G	16 Mar 2022	99.9050									0	99.9050		0	0.0000	0
OSN2H	20 Apr 2022	99.8900									0	99.9000		0	-0.0100	0
OSN2J	18 May 2022	99.8550									0	99.8650		0	-0.0100	0
OSN2K	15 Jun 2022	99.8200									0	99.8300		0	-0.0100	0
OSN2M	20 Jul 2022	99.8050									0	99.8150		0	-0.0100	0
OSN2N	17 Aug 2022	99.7800									0	99.7850		0	-0.0050	0
<b>Total</b>											<b>0</b>			<b>0</b>		<b>0</b>

27/07/2021

**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
OSA1N	18 Aug 2021	99.9500									0	99.9500		0	0.0000	0
OSA1Q	15 Sep 2021	99.9500									0	99.9500		0	0.0000	0
OSA1U	20 Oct 2021	99.9450									0	99.9450		0	0.0000	0
OSA1V	17 Nov 2021	99.9450									0	99.9450		0	0.0000	0
OSA1X	15 Dec 2021	99.9400									15	99.9400		15	0.0000	0
OSA1Z	19 Jan 2022	99.9350									0	99.9350		0	0.0000	0
OSA2F	16 Feb 2022	99.9200									0	99.9200		0	0.0000	0
OSA2G	16 Mar 2022	99.9050									0	99.9050		0	0.0000	0
OSA2H	20 Apr 2022	99.8900									0	99.9000		0	-0.0100	0
OSA2J	18 May 2022	99.8550									0	99.8650		0	-0.0100	0
OSA2K	15 Jun 2022	99.8200									0	99.8300		0	-0.0100	0
OSA2M	20 Jul 2022	99.8050									0	99.8150		0	-0.0100	0
OSA2N	17 Aug 2022	99.7800									0	99.7850		0	-0.0050	0
<b>Total</b>											<b>15</b>			<b>15</b>		<b>0</b>



**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
STG1Q	18 Aug 2021	99.9200									0	99.9200		0	0.0000	0
STG1U	15 Sep 2021	99.9200						82			1,332	99.9200	53	1,299	0.0000	33
STG1V	20 Oct 2021	99.9100									0	99.9000		0	0.0100	0
STG1Z	15 Dec 2021	99.8800		99.880	99.880	99.880	99.880	469			2,607	99.8800	460	2,618	0.0000	-11
STG2H	16 Mar 2022	99.7400		99.740	99.740	99.740	99.740	941			2,212	99.7500	835	2,064	-0.0100	148
STG2M	15 Jun 2022	99.6500						802			3,245	99.6650	854	3,058	-0.0150	187
STG2U	21 Sep 2022	99.5850						390			957	99.5900	322	983	-0.0050	-26
STG2Z	21 Dec 2022	99.5350						160			1,698	99.5400	253	1,460	-0.0050	238
STG3H	15 Mar 2023	99.4850						57			3,839	99.4950	269	3,839	-0.0100	0
STG3M	21 Jun 2023	99.4500						12			2,564	99.4450	183	2,564	0.0050	0
STG3U	20 Sep 2023	99.4000						132			3,746	99.4000	111	3,822	0.0000	-76
STG3Z	20 Dec 2023	99.3600						391			3,826	99.3600	158	3,697	0.0000	129
STG4H	20 Mar 2024	99.3350		99.335	99.335	99.335	99.335	456			4,597	99.3350	354	4,297	0.0000	300
STG4M	19 Jun 2024	99.2950		99.300	99.310	99.310	99.300	309			2,917	99.3050	353	2,617	-0.0100	300
STG4U	18 Sep 2024	99.2750						157			2,358	99.2800	116	2,258	-0.0050	100
STG4Z	18 Dec 2024	99.2450						50			1,328	99.2500		1,328	-0.0050	0
STG5H	19 Mar 2025	99.2250									349	99.2300		349	-0.0050	0
STG5M	18 Jun 2025	99.2100									29	99.2150		29	-0.0050	0
STG5U	17 Sep 2025	99.1900									40	99.1900		40	0.0000	0
STG5Z	17 Dec 2025	99.1750									66	99.1700		66	0.0050	0
STG6H	18 Mar 2026	99.1450									12	99.1400		12	0.0050	0
STG6M	17 Jun 2026	99.1300									6	99.1250		6	0.0050	0
STG6U	16 Sep 2026	99.1050									0	99.1050		0	0.0000	0
STG6Z	16 Dec 2026	99.0900									75	99.0850		75	0.0050	0
STG7H	17 Mar 2027	99.0500									10	99.0550		10	-0.0050	0
STG7M	16 Jun 2027	99.0350									0	99.0350		0	0.0000	0
<b>Total</b>								<b>4,408</b>			<b>37,813</b>		<b>4,321</b>	<b>36,491</b>		<b>1,322</b>



27/07/2021

**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
SNA1K	18 Aug 2021	99.9500									0	99.9500		0	0.0000	0
SNA1M	15 Sep 2021	99.9450									572	99.9500		572	-0.0050	0
SNA1N	20 Oct 2021	99.9450									0	99.9450		0	0.0000	0
SNA1Q	17 Nov 2021	99.9450									0	99.9450		0	0.0000	0
SNA1U	15 Dec 2021	99.9450		99.945	99.945	99.945	99.945	269			503	99.9450		503	0.0000	0
SNA1V	19 Jan 2022	99.9400									0	99.9400		0	0.0000	0
SNA1Z	16 Mar 2022	99.9200		99.925	99.920	99.925	99.920	933			924	99.9200	18	924	0.0000	0
SNA2H	15 Jun 2022	99.8550		99.865	99.860	99.865	99.860	1,257			5,758	99.8700	287	5,753	-0.0150	5
SNA2M	21 Sep 2022	99.7650		99.775	99.780	99.780	99.775	1,336			2,132	99.7850	737	2,256	-0.0200	-124
SNA2U	21 Dec 2022	99.7000						1,068			3,097	99.7150	1,563	2,625	-0.0150	472
SNA2Z	15 Mar 2023	99.6600		99.675	99.665	99.675	99.665	552			690	99.6600	765	623	0.0000	67
SNA3H	21 Jun 2023	99.6100		99.615	99.615	99.615	99.615	220			1,276	99.6100	332	1,388	0.0000	-112
SNA3M	20 Sep 2023	99.5650		99.580	99.580	99.580	99.580	131			303	99.5650	150	273	0.0000	30
SNA3U	20 Dec 2023	99.5200						60			858	99.5200	101	897	0.0000	-39
SNA3Z	20 Mar 2024	99.4750						29			2,103	99.4800	526	2,070	-0.0050	33
SNA4H	19 Jun 2024	99.4550		99.455	99.455	99.455	99.455	71			1,417	99.4550	578	1,366	0.0000	51
SNA4M	18 Sep 2024	99.4200		99.425	99.420	99.425	99.420	69			1,014	99.4250	149	1,039	-0.0050	-25
SNA4U	18 Dec 2024	99.4000						25			934	99.3950	17	932	0.0050	2
SNA4Z	19 Mar 2025	99.3700						3			811	99.3650		811	0.0050	0
SNA5H	18 Jun 2025	99.3450									385	99.3500		385	-0.0050	0
SNA5M	17 Sep 2025	99.3300									88	99.3350	2	89	-0.0050	-1
SNA5U	17 Dec 2025	99.3100									10	99.3100		10	0.0000	0
SNA5Z	18 Mar 2026	99.2950									6	99.2900		6	0.0050	0
SNA6H	17 Jun 2026	99.2700									0	99.2600		0	0.0100	0
SNA6M	16 Sep 2026	99.2500									7	99.2450		7	0.0050	0
SNA6U	16 Dec 2026	99.2250									6	99.2250		6	0.0000	0
SNA6Z	17 Mar 2027	99.2100									20	99.2100		20	0.0000	0
SNA7H	16 Jun 2027	99.1700									9	99.1750		9	-0.0050	0
SNA7M	15 Sep 2027	99.1550									0	99.1550		0	0.0000	0
<b>Total</b>								<b>6,023</b>			<b>22,923</b>		<b>5,225</b>	<b>22,564</b>		<b>359</b>

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



---

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

This report is for information only. London Stock Exchange Group has made reasonable efforts to ensure that the information contained in this report is correct at the time of printing, but shall not be liable for any decisions made in reliance on it. It does not constitute investment advice, nor is it intended to constitute an invitation or inducement to engage in any investment activity.

27/07/2021

## Strategy Instruments

### Three Month Sterling Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Calendar Spread	STL+2U-2Z	21/09/2022	22
Calendar Spread	STL+2H-3H	16/03/2022	15
Calendar Spread	STL+2H-2M	16/03/2022	11
Calendar Spread	STL+2U-3U	21/09/2022	10
Calendar Spread	STL+2M-3H	15/06/2022	8
Calendar Spread	STL+2U-3M	21/09/2022	6
Calendar Spread	STL+2Z-3U	21/12/2022	1
Pack	STL+12H-32M+32U-12Z	16/03/2022	468
Pack	STL+11Z-32H+32M-12U	15/12/2021	420
Pack	STL+13U-33Z+34H-14M	20/09/2023	283
Pack	STL+12Z-33H+33M-13U	21/12/2022	205
Pack	STL+11U-31Z+32H-12M	15/09/2021	167
Pack	STL+12M-32U+32Z-13H	15/06/2022	155
Pack	STL+13H-33M+33U-13Z	15/03/2023	10
Pack	STL+14H-34M+34U-14Z	20/03/2024	2
Pack	STL+13Z-34H+34M-14U	20/12/2023	1
Pack	STL+14M-34U+34Z-15H	19/06/2024	1

27/07/2021

**Three Month SONIA Future Strategy**

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFR580	15/06/2022	200
Butterfly	SON_FC_AFR680	21/09/2022	98
Butterfly	SON_FC_AFR780	21/12/2022	40
Butterfly	SON_FC_AFRUC0	19/06/2024	20
Calendar Spread	SON+1M-1U	15/09/2021	150
Calendar Spread	SON+3H-3M	21/06/2023	100
Calendar Spread	SON+2U-2Z	21/12/2022	75
Calendar Spread	SON+1U-1Z	15/12/2021	6
Calendar Spread	SON+2H-2M	15/06/2022	2
Pack	SON+12H-32M+32U-12Z	15/06/2022	763
Pack	SON+11U-31Z+32H-12M	15/12/2021	552
Pack	SON+12Z-33H+33M-13U	15/03/2023	210
Pack	SON+12M-32U+32Z-13H	21/09/2022	199
Pack	SON+14H-34M+34U-14Z	19/06/2024	108
Pack	SON+13Z-34H+34M-14U	20/03/2024	66
Pack	SON+13U-33Z+34H-14M	20/12/2023	60
Pack	SON+11Z-32H+32M-12U	16/03/2022	48
Pack	SON+12U-32Z+33H-13M	21/12/2022	30
Pack	SON+13H-33M+33U-13Z	21/06/2023	6
Pack	SON+14M-34U+34Z-15H	18/09/2024	1

27/07/2021

### Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	EUI_FC_A4RDM0	13/12/2021	51
Calendar Spread	EUI+2U-2Z	19/09/2022	753

### Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_2Z	21/12/2022	71
Inter Commodity Spread	SON-STL_3H	15/03/2023	25
Inter Commodity Spread	SON-STL_1Z	15/12/2021	18
Inter Commodity Spread	SON-STL_4H	20/03/2024	1
Inter Commodity Spread	SON-STL_4M	19/06/2024	1

This report is for information only. London Stock Exchange Group has made reasonable efforts to ensure that the information contained in this report is correct at the time of printing, but shall not be liable for any decisions made in reliance on it. It does not constitute investment advice, nor is it intended to constitute an invitation or inducement to engage in any investment activity.