

01/07/2021

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 |
| 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 | 44,952 | | | 44,952 | 402,589 | 402,899 | 22,446 | -310 | 22,506 |
| 1M Three Month SONIA Future | 6,643 | | | 6,643 | 17,610 | 17,470 | 1,471 | 140 | 5,172 |
| 1M Three Month Sterling Future | 6,212 | | | 6,212 | 30,766 | 30,642 | 1,466 | 124 | 4,746 |
| 3M One Month SONIA Future | | | | | 15 | 15 | | 0 | |
| One Month SONIA Future | | | | | 0 | 0 | | 0 | |
| Three Month Euribor Future | 3,597 | | | 3,597 | 134,960 | 135,701 | 5,829 | -741 | -2,232 |
| Three Month SONIA Future | 12,758 | | | 12,758 | 29,583 | 29,656 | 4,643 | -73 | 8,115 |
| Three Month Sterling Future | 15,742 | | | 15,742 | 189,655 | 189,415 | 9,037 | 240 | 6,705 |
| Total | 44,952 | | | 44,952 | 402,589 | 402,899 | 22,446 | -310 | 22,506 |

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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 |
| SCH1U | 8 Sep 2021 | 112.1575 | | | | | | | | | 0 | 112.1425 | | 0 | 0.0150 | 0 |
| SCH1Z | 8 Dec 2021 | 111.7075 | | | | | | | | | 0 | 111.6925 | | 0 | 0.0150 | 0 |
| SCH2H | 8 Mar 2022 | 113.3450 | | | | | | | | | 0 | 113.3425 | | 0 | 0.0025 | 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 |
| BND1U | 8 Sep 2021 | 172.5350 | | | | | | | | | 0 | 172.6100 | | 0 | -0.0750 | 0 |
| BND1Z | 8 Dec 2021 | 169.6850 | | | | | | | | | 0 | 169.7600 | | 0 | -0.0750 | 0 |
| BND2H | 8 Mar 2022 | 171.5300 | | | | | | | | | 0 | 171.6650 | | 0 | -0.1350 | 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 |
| BBL1U | 8 Sep 2021 | 134.1550 | | | | | | | | | 0 | 134.1550 | | 0 | 0.0000 | 0 |
| BBL1Z | 8 Dec 2021 | 134.3150 | | | | | | | | | 0 | 134.3150 | | 0 | 0.0000 | 0 |
| BBL2H | 8 Mar 2022 | 136.5600 | | | | | | | | | 0 | 136.5900 | | 0 | -0.0300 | 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 |
| GLT1U | 28 Sep 2021 | 128.0250 | | | | | | | | | 0 | 128.0850 | | 0 | -0.0600 | 0 |
| GLT1Z | 29 Dec 2021 | 127.0050 | | | | | | | | | 0 | 127.0650 | | 0 | -0.0600 | 0 |
| GLT2H | 29 Mar 2022 | 126.1950 | | | | | | | | | 0 | 126.2600 | | 0 | -0.0650 | 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 |
| EUI1N | 19 Jul 2021 | 100.5450 | | | | | | | | | 0 | 100.5450 | | 0 | 0.0000 | 0 |
| EUI1Q | 16 Aug 2021 | 100.5400 | | | | | | | | | 0 | 100.5400 | | 0 | 0.0000 | 0 |
| EUI1U | 13 Sep 2021 | 100.5400 | | | | | | | | | 21,474 | 100.5400 | 701 | 22,024 | 0.0000 | -550 |
| 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 | 100.5300 | | 100.530 | 100.530 | 100.530 | 100.530 | 1,450 | | | 16,122 | 100.5300 | 701 | 16,273 | 0.0000 | -151 |
| EUI2H | 14 Mar 2022 | 100.5100 | | 100.510 | 100.510 | 100.510 | 100.510 | 151 | | | 16,298 | 100.5050 | 354 | 16,298 | 0.0050 | 0 |
| EUI2M | 13 Jun 2022 | 100.4950 | | 100.495 | 100.495 | 100.495 | 100.495 | 475 | | | 12,456 | 100.4900 | 543 | 12,315 | 0.0050 | 141 |
| EUI2U | 19 Sep 2022 | 100.4700 | | 100.470 | 100.470 | 100.470 | 100.470 | 30 | | | 13,151 | 100.4700 | | 13,151 | 0.0000 | 0 |
| EUI2Z | 19 Dec 2022 | 100.4500 | | 100.450 | 100.450 | 100.450 | 100.450 | 552 | | | 11,516 | 100.4450 | 101 | 11,617 | 0.0050 | -101 |
| EUI3H | 13 Mar 2023 | 100.4100 | | 100.410 | 100.410 | 100.410 | 100.410 | 301 | | | 9,009 | 100.4000 | 125 | 9,009 | 0.0100 | 0 |
| EUI3M | 19 Jun 2023 | 100.3750 | | 100.365 | 100.365 | 100.365 | 100.365 | 101 | | | 11,242 | 100.3700 | 101 | 11,141 | 0.0050 | 101 |
| EUI3U | 18 Sep 2023 | 100.3450 | | 100.345 | 100.345 | 100.345 | 100.345 | 24 | | | 7,321 | 100.3400 | 102 | 7,321 | 0.0050 | 0 |
| EUI3Z | 18 Dec 2023 | 100.3050 | | 100.300 | 100.300 | 100.300 | 100.300 | 201 | | | 4,916 | 100.2950 | 801 | 5,097 | 0.0100 | -181 |
| EUI4H | 18 Mar 2024 | 100.2600 | | 100.250 | 100.260 | 100.260 | 100.250 | 107 | | | 7,018 | 100.2550 | 1,550 | 7,018 | 0.0050 | 0 |
| EUI4M | 17 Jun 2024 | 100.2200 | | | | | | 150 | | | 2,858 | 100.2150 | 750 | 2,858 | 0.0050 | 0 |
| EUI4U | 16 Sep 2024 | 100.1750 | | 100.175 | 100.175 | 100.175 | 100.175 | 51 | | | 248 | 100.1750 | | 248 | 0.0000 | 0 |
| EUI4Z | 16 Dec 2024 | 100.1300 | | 100.130 | 100.130 | 100.130 | 100.130 | 4 | | | 533 | 100.1300 | | 533 | 0.0000 | 0 |
| EUI5H | 17 Mar 2025 | 100.0850 | | | | | | | | | 339 | 100.0800 | | 339 | 0.0050 | 0 |
| EUI5M | 16 Jun 2025 | 100.0350 | | | | | | | | | 134 | 100.0350 | | 134 | 0.0000 | 0 |
| EUI5U | 15 Sep 2025 | 99.9900 | | | | | | | | | 92 | 99.9900 | | 92 | 0.0000 | 0 |
| EUI5Z | 15 Dec 2025 | 99.9450 | | | | | | | | | 124 | 99.9450 | | 124 | 0.0000 | 0 |
| EUI6H | 16 Mar 2026 | 99.9000 | | | | | | | | | 60 | 99.9000 | | 60 | 0.0000 | 0 |
| EUI6M | 15 Jun 2026 | 99.8550 | | | | | | | | | 49 | 99.8600 | | 49 | -0.0050 | 0 |
| EUI6U | 14 Sep 2026 | 99.8200 | | | | | | | | | 0 | 99.8200 | | 0 | 0.0000 | 0 |
| EUI6Z | 14 Dec 2026 | 99.7750 | | | | | | | | | 0 | 99.7800 | | 0 | -0.0050 | 0 |
| EUI7H | 15 Mar 2027 | 99.7400 | | | | | | | | | 0 | 99.7400 | | 0 | 0.0000 | 0 |
| EUI7M | 14 Jun 2027 | 99.7000 | | | | | | | | | 0 | 99.6900 | | 0 | 0.0100 | 0 |
| Total | | | | | | | | 3,597 | | | 134,960 | | 5,829 | 135,701 | | -741 |

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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 |
| STL1N | 21 Jul 2021 | 99.9200 | | | | | | | | | 0 | 99.9150 | | 0 | 0.0050 | 0 |
| STL1Q | 18 Aug 2021 | 99.9150 | | | | | | | | | 0 | 99.9100 | | 0 | 0.0050 | 0 |
| STL1U | 15 Sep 2021 | 99.9100 | | | | | | 1,109 | | | 39,465 | 99.9100 | 540 | 39,286 | 0.0000 | 179 |
| STL1Z | 15 Dec 2021 | 99.8750 | | | | | | 3,237 | | | 21,241 | 99.8750 | 385 | 21,137 | 0.0000 | 104 |
| STL2H | 16 Mar 2022 | 99.7650 | | 99.755 | 99.765 | 99.770 | 99.755 | 3,268 | | | 11,980 | 99.7550 | 20 | 11,960 | 0.0100 | 20 |
| STL2M | 15 Jun 2022 | 99.6950 | | 99.700 | 99.695 | 99.700 | 99.695 | 2,384 | | | 10,207 | 99.6850 | 307 | 10,285 | 0.0100 | -78 |
| STL2U | 21 Sep 2022 | 99.6200 | | 99.630 | 99.620 | 99.630 | 99.620 | 732 | | | 19,527 | 99.6250 | 6,573 | 19,527 | -0.0050 | 0 |
| STL2Z | 21 Dec 2022 | 99.5550 | | 99.525 | 99.550 | 99.550 | 99.525 | 735 | | | 37,423 | 99.5500 | 275 | 37,423 | 0.0050 | 0 |
| STL3H | 15 Mar 2023 | 99.4900 | | 99.475 | 99.490 | 99.490 | 99.475 | 1,163 | | | 4,971 | 99.4900 | 71 | 4,992 | 0.0000 | -21 |
| STL3M | 21 Jun 2023 | 99.4250 | | | | | | 1,022 | | | 12,245 | 99.4350 | 532 | 12,349 | -0.0100 | -104 |
| STL3U | 20 Sep 2023 | 99.3650 | | 99.370 | 99.370 | 99.370 | 99.370 | 328 | | | 8,745 | 99.3750 | 203 | 8,544 | -0.0100 | 201 |
| STL3Z | 20 Dec 2023 | 99.3100 | | 99.315 | 99.315 | 99.315 | 99.315 | 306 | | | 5,616 | 99.3250 | 40 | 5,606 | -0.0150 | 10 |
| STL4H | 20 Mar 2024 | 99.2650 | | | | | | 421 | | | 4,129 | 99.2850 | 33 | 4,159 | -0.0200 | -30 |
| STL4M | 19 Jun 2024 | 99.2200 | | | | | | 573 | | | 3,132 | 99.2300 | 32 | 3,163 | -0.0100 | -31 |
| STL4U | 18 Sep 2024 | 99.1750 | | | | | | 274 | | | 3,602 | 99.1850 | 20 | 3,612 | -0.0100 | -10 |
| STL4Z | 18 Dec 2024 | 99.1400 | | | | | | 91 | | | 3,889 | 99.1500 | | 3,889 | -0.0100 | 0 |
| STL5H | 19 Mar 2025 | 99.1100 | | | | | | 75 | | | 1,565 | 99.1250 | | 1,565 | -0.0150 | 0 |
| STL5M | 18 Jun 2025 | 99.0900 | | | | | | 24 | | | 917 | 99.0950 | 3 | 917 | -0.0050 | 0 |
| STL5U | 17 Sep 2025 | 99.0550 | | | | | | | | | 320 | 99.0650 | | 320 | -0.0100 | 0 |
| STL5Z | 17 Dec 2025 | 99.0200 | | | | | | | | | 158 | 99.0350 | | 158 | -0.0150 | 0 |
| STL6H | 18 Mar 2026 | 98.9900 | | | | | | | | | 77 | 99.0000 | 3 | 77 | -0.0100 | 0 |
| STL6M | 17 Jun 2026 | 98.9500 | | | | | | | | | 86 | 98.9600 | | 86 | -0.0100 | 0 |
| STL6U | 16 Sep 2026 | 98.9200 | | | | | | | | | 120 | 98.9300 | | 120 | -0.0100 | 0 |
| STL6Z | 16 Dec 2026 | 98.8950 | | | | | | | | | 210 | 98.9050 | | 210 | -0.0100 | 0 |
| STL7H | 17 Mar 2027 | 98.8650 | | | | | | | | | 30 | 98.8750 | | 30 | -0.0100 | 0 |
| STL7M | 16 Jun 2027 | 98.8400 | | | | | | | | | 0 | 98.8500 | | 0 | -0.0100 | 0 |
| Total | | | | | | | | 15,742 | | | 189,655 | | 9,037 | 189,415 | | 240 |

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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 |
| SON1J | 21 Jul 2021 | 99.9500 | | | | | | | | | 0 | 99.9500 | | 0 | 0.0000 | 0 |
| SON1K | 18 Aug 2021 | 99.9500 | | | | | | | | | 0 | 99.9500 | | 0 | 0.0000 | 0 |
| SON1M | 15 Sep 2021 | 99.9500 | | | | | | | | | 3,963 | 99.9500 | | 3,963 | 0.0000 | 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 | | 99.940 | 99.940 | 99.940 | 99.940 | 750 | | | 2,461 | 99.9400 | 1,210 | 2,280 | 0.0050 | 181 |
| SON1Z | 16 Mar 2022 | 99.9250 | | | | | | 1,390 | | | 2,751 | 99.9250 | 1,085 | 2,865 | 0.0000 | -114 |
| SON2H | 15 Jun 2022 | 99.8850 | | | | | | 1,383 | | | 1,511 | 99.8700 | 42 | 1,479 | 0.0150 | 32 |
| SON2M | 21 Sep 2022 | 99.8150 | | 99.815 | 99.810 | 99.815 | 99.810 | 2,610 | | | 1,776 | 99.8050 | 384 | 2,160 | 0.0100 | -384 |
| SON2U | 21 Dec 2022 | 99.7450 | | 99.736 | 99.736 | 99.736 | 99.736 | 2,085 | | | 2,556 | 99.7350 | 328 | 2,394 | 0.0100 | 162 |
| SON2Z | 15 Mar 2023 | 99.6650 | | | | | | 1,081 | | | 2,412 | 99.6700 | 379 | 2,360 | -0.0050 | 52 |
| SON3H | 21 Jun 2023 | 99.6050 | | 99.610 | 99.610 | 99.610 | 99.610 | 705 | | | 2,422 | 99.6050 | 20 | 2,422 | 0.0000 | 0 |
| SON3M | 20 Sep 2023 | 99.5500 | | | | | | 788 | | | 2,364 | 99.5550 | 532 | 2,468 | -0.0050 | -104 |
| SON3U | 20 Dec 2023 | 99.4850 | | 99.495 | 99.495 | 99.495 | 99.495 | 586 | | | 860 | 99.4950 | 143 | 717 | -0.0100 | 143 |
| SON3Z | 20 Mar 2024 | 99.4300 | | | | | | 728 | | | 1,074 | 99.4400 | 230 | 1,080 | -0.0100 | -6 |
| SON4H | 19 Jun 2024 | 99.3800 | | | | | | 418 | | | 1,850 | 99.4000 | 244 | 1,862 | -0.0200 | -12 |
| SON4M | 18 Sep 2024 | 99.3350 | | 99.340 | 99.340 | 99.340 | 99.340 | 174 | | | 1,714 | 99.3550 | 37 | 1,735 | -0.0200 | -21 |
| SON4U | 18 Dec 2024 | 99.3000 | | | | | | 48 | | | 761 | 99.3000 | 7 | 764 | 0.0000 | -3 |
| SON4Z | 19 Mar 2025 | 99.2600 | | | | | | 12 | | | 533 | 99.2700 | | 533 | -0.0100 | 0 |
| SON5H | 18 Jun 2025 | 99.2300 | | | | | | | | | 125 | 99.2450 | | 125 | -0.0150 | 0 |
| SON5M | 17 Sep 2025 | 99.2050 | | | | | | | | | 165 | 99.2200 | 2 | 164 | -0.0150 | 1 |
| SON5U | 17 Dec 2025 | 99.1750 | | | | | | | | | 78 | 99.1850 | | 78 | -0.0100 | 0 |
| SON5Z | 18 Mar 2026 | 99.1400 | | | | | | | | | 23 | 99.1550 | | 23 | -0.0150 | 0 |
| SON6H | 17 Jun 2026 | 99.1100 | | | | | | | | | 23 | 99.1200 | | 23 | -0.0100 | 0 |
| SON6M | 16 Sep 2026 | 99.0700 | | | | | | | | | 48 | 99.0800 | | 48 | -0.0100 | 0 |
| SON6U | 16 Dec 2026 | 99.0400 | | | | | | | | | 64 | 99.0500 | | 64 | -0.0100 | 0 |
| SON6Z | 17 Mar 2027 | 99.0100 | | | | | | | | | 20 | 99.0200 | | 20 | -0.0100 | 0 |
| SON7H | 16 Jun 2027 | 98.9800 | | | | | | | | | 29 | 98.9900 | | 29 | -0.0100 | 0 |
| SON7M | 15 Sep 2027 | 98.9550 | | | | | | | | | 0 | 98.9650 | | 0 | -0.0100 | 0 |
| Total | | | | | | | | 12,758 | | | 29,583 | | 4,643 | 29,656 | | -73 |

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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 |
| OSN1M | 21 Jul 2021 | 99.9500 | | | | | | | | | 0 | 99.9500 | | 0 | 0.0000 | 0 |
| OSN1N | 18 Aug 2021 | 99.9500 | | | | | | | | | 0 | 99.9500 | | 0 | 0.0000 | 0 |
| OSN1Q | 15 Sep 2021 | 99.9500 | | | | | | | | | 0 | 99.9450 | | 0 | 0.0050 | 0 |
| OSN1U | 20 Oct 2021 | 99.9450 | | | | | | | | | 0 | 99.9450 | | 0 | 0.0000 | 0 |
| OSN1V | 17 Nov 2021 | 99.9450 | | | | | | | | | 0 | 99.9400 | | 0 | 0.0050 | 0 |
| OSN1X | 15 Dec 2021 | 99.9400 | | | | | | | | | 0 | 99.9350 | | 0 | 0.0050 | 0 |
| OSN1Z | 19 Jan 2022 | 99.9400 | | | | | | | | | 0 | 99.9350 | | 0 | 0.0050 | 0 |
| OSN2F | 16 Feb 2022 | 99.9250 | | | | | | | | | 0 | 99.9200 | | 0 | 0.0050 | 0 |
| OSN2G | 16 Mar 2022 | 99.9100 | | | | | | | | | 0 | 99.9100 | | 0 | 0.0000 | 0 |
| OSN2H | 20 Apr 2022 | 99.9100 | | | | | | | | | 0 | 99.9000 | | 0 | 0.0100 | 0 |
| OSN2J | 18 May 2022 | 99.8800 | | | | | | | | | 0 | 99.8700 | | 0 | 0.0100 | 0 |
| OSN2K | 15 Jun 2022 | 99.8500 | | | | | | | | | 0 | 99.8500 | | 0 | 0.0000 | 0 |
| OSN2M | 20 Jul 2022 | 99.8450 | | | | | | | | | 0 | 99.8300 | | 0 | 0.0150 | 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 |
| OSA1M | 21 Jul 2021 | 99.9500 | | | | | | | | | 0 | 99.9500 | | 0 | 0.0000 | 0 |
| OSA1N | 18 Aug 2021 | 99.9500 | | | | | | | | | 0 | 99.9500 | | 0 | 0.0000 | 0 |
| OSA1Q | 15 Sep 2021 | 99.9500 | | | | | | | | | 0 | 99.9450 | | 0 | 0.0050 | 0 |
| OSA1U | 20 Oct 2021 | 99.9450 | | | | | | | | | 0 | 99.9450 | | 0 | 0.0000 | 0 |
| OSA1V | 17 Nov 2021 | 99.9450 | | | | | | | | | 0 | 99.9400 | | 0 | 0.0050 | 0 |
| OSA1X | 15 Dec 2021 | 99.9400 | | | | | | | | | 15 | 99.9350 | | 15 | 0.0050 | 0 |
| OSA1Z | 19 Jan 2022 | 99.9400 | | | | | | | | | 0 | 99.9350 | | 0 | 0.0050 | 0 |
| OSA2F | 16 Feb 2022 | 99.9250 | | | | | | | | | 0 | 99.9200 | | 0 | 0.0050 | 0 |
| OSA2G | 16 Mar 2022 | 99.9100 | | | | | | | | | 0 | 99.9100 | | 0 | 0.0000 | 0 |
| OSA2H | 20 Apr 2022 | 99.9100 | | | | | | | | | 0 | 99.9000 | | 0 | 0.0100 | 0 |
| OSA2J | 18 May 2022 | 99.8800 | | | | | | | | | 0 | 99.8700 | | 0 | 0.0100 | 0 |
| OSA2K | 15 Jun 2022 | 99.8500 | | | | | | | | | 0 | 99.8500 | | 0 | 0.0000 | 0 |
| OSA2M | 20 Jul 2022 | 99.8450 | | | | | | | | | 0 | 99.8300 | | 0 | 0.0150 | 0 |
| Total | | | | | | | | | | | 15 | | | 15 | | 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 |
| STG1N | 21 Jul 2021 | 99.9200 | | | | | | | | | 0 | 99.9150 | | 0 | 0.0050 | 0 |
| STG1Q | 18 Aug 2021 | 99.9150 | | | | | | | | | 0 | 99.9100 | | 0 | 0.0050 | 0 |
| STG1U | 15 Sep 2021 | 99.9100 | | | | | | 527 | | | 1,555 | 99.9100 | 200 | 1,465 | 0.0000 | 90 |
| STG1Z | 15 Dec 2021 | 99.8750 | | | | | | 1,447 | | | 2,969 | 99.8750 | 161 | 2,926 | 0.0000 | 43 |
| STG2H | 16 Mar 2022 | 99.7650 | | | | | | 1,329 | | | 2,379 | 99.7550 | 5 | 2,379 | 0.0100 | 0 |
| STG2M | 15 Jun 2022 | 99.6950 | | | | | | 846 | | | 3,076 | 99.6850 | 159 | 3,204 | 0.0100 | -128 |
| STG2U | 21 Sep 2022 | 99.6200 | | 99.605 | 99.605 | 99.605 | 99.605 | 227 | | | 991 | 99.6250 | 200 | 981 | -0.0050 | 10 |
| STG2Z | 21 Dec 2022 | 99.5550 | | 99.555 | 99.545 | 99.555 | 99.545 | 226 | | | 1,486 | 99.5500 | 301 | 1,511 | 0.0050 | -25 |
| STG3H | 15 Mar 2023 | 99.4900 | | 99.500 | 99.500 | 99.500 | 99.500 | 167 | | | 4,378 | 99.4900 | 50 | 4,378 | 0.0000 | 0 |
| STG3M | 21 Jun 2023 | 99.4250 | | 99.435 | 99.435 | 99.435 | 99.435 | 234 | | | 3,037 | 99.4350 | 268 | 2,975 | -0.0100 | 62 |
| STG3U | 20 Sep 2023 | 99.3650 | | 99.375 | 99.370 | 99.375 | 99.370 | 214 | | | 3,990 | 99.3750 | 122 | 3,918 | -0.0100 | 72 |
| STG3Z | 20 Dec 2023 | 99.3100 | | 99.315 | 99.315 | 99.315 | 99.315 | 219 | | | 972 | 99.3250 | | 972 | -0.0150 | 0 |
| STG4H | 20 Mar 2024 | 99.2650 | | 99.260 | 99.265 | 99.265 | 99.260 | 533 | | | 1,920 | 99.2850 | | 1,920 | -0.0200 | 0 |
| STG4M | 19 Jun 2024 | 99.2200 | | 99.210 | 99.210 | 99.210 | 99.210 | 145 | | | 1,202 | 99.2300 | | 1,202 | -0.0100 | 0 |
| STG4U | 18 Sep 2024 | 99.1750 | | | | | | 73 | | | 1,377 | 99.1850 | | 1,377 | -0.0100 | 0 |
| STG4Z | 18 Dec 2024 | 99.1400 | | | | | | 24 | | | 898 | 99.1500 | | 898 | -0.0100 | 0 |
| STG5H | 19 Mar 2025 | 99.1100 | | 99.125 | 99.125 | 99.125 | 99.125 | 1 | | | 306 | 99.1250 | | 306 | -0.0150 | 0 |
| STG5M | 18 Jun 2025 | 99.0900 | | | | | | | | | 31 | 99.0950 | | 31 | -0.0050 | 0 |
| STG5U | 17 Sep 2025 | 99.0550 | | | | | | | | | 40 | 99.0650 | | 40 | -0.0100 | 0 |
| STG5Z | 17 Dec 2025 | 99.0200 | | | | | | | | | 56 | 99.0350 | | 56 | -0.0150 | 0 |
| STG6H | 18 Mar 2026 | 98.9900 | | | | | | | | | 12 | 99.0000 | | 12 | -0.0100 | 0 |
| STG6M | 17 Jun 2026 | 98.9500 | | | | | | | | | 6 | 98.9600 | | 6 | -0.0100 | 0 |
| STG6U | 16 Sep 2026 | 98.9200 | | | | | | | | | 0 | 98.9300 | | 0 | -0.0100 | 0 |
| STG6Z | 16 Dec 2026 | 98.8950 | | | | | | | | | 75 | 98.9050 | | 75 | -0.0100 | 0 |
| STG7H | 17 Mar 2027 | 98.8650 | | | | | | | | | 10 | 98.8750 | | 10 | -0.0100 | 0 |
| STG7M | 16 Jun 2027 | 98.8400 | | | | | | | | | 0 | 98.8500 | | 0 | -0.0100 | 0 |
| Total | | | | | | | | 6,212 | | | 30,766 | | 1,466 | 30,642 | | 124 |

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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 |
| SNA1J | 21 Jul 2021 | 99.9500 | | | | | | | | | 0 | 99.9500 | | 0 | 0.0000 | 0 |
| SNA1K | 18 Aug 2021 | 99.9500 | | | | | | | | | 0 | 99.9500 | | 0 | 0.0000 | 0 |
| SNA1M | 15 Sep 2021 | 99.9500 | | | | | | | | | 572 | 99.9500 | | 572 | 0.0000 | 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 | | | | | | 285 | | | 605 | 99.9400 | 200 | 522 | 0.0050 | 83 |
| SNA1Z | 16 Mar 2022 | 99.9250 | | | | | | 695 | | | 607 | 99.9250 | 161 | 740 | 0.0000 | -133 |
| SNA2H | 15 Jun 2022 | 99.8850 | | 99.880 | 99.880 | 99.880 | 99.880 | 897 | | | 6,253 | 99.8700 | 5 | 6,253 | 0.0150 | 0 |
| SNA2M | 21 Sep 2022 | 99.8150 | | 99.820 | 99.810 | 99.820 | 99.810 | 1,318 | | | 1,353 | 99.8050 | 139 | 1,377 | 0.0100 | -24 |
| SNA2U | 21 Dec 2022 | 99.7450 | | 99.740 | 99.735 | 99.740 | 99.735 | 1,073 | | | 765 | 99.7350 | 80 | 685 | 0.0100 | 80 |
| SNA2Z | 15 Mar 2023 | 99.6650 | | 99.675 | 99.660 | 99.675 | 99.660 | 520 | | | 1,570 | 99.6700 | 116 | 1,454 | -0.0050 | 116 |
| SNA3H | 21 Jun 2023 | 99.6050 | | | | | | 352 | | | 1,323 | 99.6050 | 50 | 1,273 | 0.0000 | 50 |
| SNA3M | 20 Sep 2023 | 99.5500 | | | | | | 364 | | | 256 | 99.5550 | 318 | 324 | -0.0050 | -68 |
| SNA3U | 20 Dec 2023 | 99.4850 | | | | | | 418 | | | 384 | 99.4950 | 92 | 365 | -0.0100 | 19 |
| SNA3Z | 20 Mar 2024 | 99.4300 | | | | | | 376 | | | 973 | 99.4400 | 135 | 958 | -0.0100 | 15 |
| SNA4H | 19 Jun 2024 | 99.3800 | | | | | | 149 | | | 913 | 99.4000 | 140 | 893 | -0.0200 | 20 |
| SNA4M | 18 Sep 2024 | 99.3350 | | | | | | 106 | | | 724 | 99.3550 | 30 | 742 | -0.0200 | -18 |
| SNA4U | 18 Dec 2024 | 99.3000 | | | | | | 74 | | | 603 | 99.3000 | 5 | 603 | 0.0000 | 0 |
| SNA4Z | 19 Mar 2025 | 99.2600 | | | | | | 16 | | | 447 | 99.2700 | | 447 | -0.0100 | 0 |
| SNA5H | 18 Jun 2025 | 99.2300 | | | | | | | | | 144 | 99.2450 | | 144 | -0.0150 | 0 |
| SNA5M | 17 Sep 2025 | 99.2050 | | | | | | | | | 60 | 99.2200 | | 60 | -0.0150 | 0 |
| SNA5U | 17 Dec 2025 | 99.1750 | | | | | | | | | 10 | 99.1850 | | 10 | -0.0100 | 0 |
| SNA5Z | 18 Mar 2026 | 99.1400 | | | | | | | | | 6 | 99.1550 | | 6 | -0.0150 | 0 |
| SNA6H | 17 Jun 2026 | 99.1100 | | | | | | | | | 0 | 99.1200 | | 0 | -0.0100 | 0 |
| SNA6M | 16 Sep 2026 | 99.0700 | | | | | | | | | 7 | 99.0800 | | 7 | -0.0100 | 0 |
| SNA6U | 16 Dec 2026 | 99.0400 | | | | | | | | | 6 | 99.0500 | | 6 | -0.0100 | 0 |
| SNA6Z | 17 Mar 2027 | 99.0100 | | | | | | | | | 20 | 99.0200 | | 20 | -0.0100 | 0 |
| SNA7H | 16 Jun 2027 | 98.9800 | | | | | | | | | 9 | 98.9900 | | 9 | -0.0100 | 0 |
| SNA7M | 15 Sep 2027 | 98.9550 | | | | | | | | | 0 | 98.9650 | | 0 | -0.0100 | 0 |
| Total | | | | | | | | 6,643 | | | 17,610 | | 1,471 | 17,470 | | 140 |

* 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_A5R0J0 | 21/12/2022 | 181 |
| Butterfly | STL_FC_A5REW0 | 20/03/2024 | 100 |
| Butterfly | STL_FC_A5R5O0 | 21/06/2023 | 5 |
| Calendar Spread | STL+4H-4U | 20/03/2024 | 31 |
| Calendar Spread | STL+2H-3H | 16/03/2022 | 11 |
| Pack | STL+11U-31Z+32H-12M | 15/09/2021 | 559 |
| Pack | STL+11Z-32H+32M-12U | 15/12/2021 | 520 |
| Pack | STL+12U-32Z+33H-13M | 21/09/2022 | 160 |
| Pack | STL+13Z-34H+34M-14U | 20/12/2023 | 80 |
| Pack | STL+13H-33M+33U-13Z | 15/03/2023 | 50 |
| Pack | STL+13M-33U+33Z-14H | 21/06/2023 | 40 |
| Pack | STL+14U-34Z+35H-15M | 18/09/2024 | 24 |
| Pack | STL+12Z-33H+33M-13U | 21/12/2022 | 12 |
| Pack | STL+14H-34M+34U-14Z | 20/03/2024 | 10 |
| Pack | STL+14M-34U+34Z-15H | 19/06/2024 | 3 |

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Three Month SONIA Future Strategy

| Strategy Type | Instrument | Expiration Date | Quantity Traded |
|-----------------|---------------------|-----------------|-----------------|
| Butterfly | SON_FC_AFR580 | 15/06/2022 | 40 |
| Butterfly | SON_FC_AFR880 | 15/03/2023 | 22 |
| Calendar Spread | SON+2M-2U | 21/09/2022 | 232 |
| Calendar Spread | SON+3Z-4H | 20/03/2024 | 200 |
| Calendar Spread | SON+2U-2Z | 21/12/2022 | 100 |
| Calendar Spread | SON+2Z-3H | 15/03/2023 | 100 |
| Calendar Spread | SON+3U-3Z | 20/12/2023 | 6 |
| Pack | SON+11Z-32H+32M-12U | 16/03/2022 | 350 |
| Pack | SON+12H-32M+32U-12Z | 15/06/2022 | 293 |
| Pack | SON+13M-33U+33Z-14H | 20/09/2023 | 170 |
| Pack | SON+12M-32U+32Z-13H | 21/09/2022 | 154 |
| Pack | SON+12Z-33H+33M-13U | 15/03/2023 | 42 |
| Pack | SON+12U-32Z+33H-13M | 21/12/2022 | 20 |
| Pack | SON+13Z-34H+34M-14U | 20/03/2024 | 12 |
| Pack | SON+14H-34M+34U-14Z | 19/06/2024 | 12 |

Three Month Euribor Future Strategy

| Strategy Type | Instrument | Expiration Date | Quantity Traded |
|-----------------|---------------|-----------------|-----------------|
| Butterfly | EUI_FC_A4R261 | 18/12/2023 | 1 |
| Calendar Spread | EUI+3Z-4M | 18/12/2023 | 149 |
| Calendar Spread | EUI+2H-2M | 14/03/2022 | 50 |

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Inter Commodity Spread Futures

| Strategy Type | Instrument | Expiration Date | Quantity Traded |
|------------------------|------------|-----------------|-----------------|
| Inter Commodity Spread | SON-STL_1Z | 15/12/2021 | 1,040 |
| Inter Commodity Spread | SON-STL_1U | 15/09/2021 | 550 |
| Inter Commodity Spread | SON-STL_3M | 21/06/2023 | 450 |
| Inter Commodity Spread | SON-STL_3H | 15/03/2023 | 219 |
| Inter Commodity Spread | SON-STL_4M | 19/06/2024 | 100 |
| Inter Commodity Spread | SON-STL_3U | 20/09/2023 | 26 |
| Inter Commodity Spread | SON-STL_2U | 21/09/2022 | 2 |
| Inter Commodity Spread | SON-STL_2Z | 21/12/2022 | 2 |

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