

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 | 23,676 | | | 23,676 | 407,693 | 407,257 | 33,174 | 436 | -9,498 |
| 1M Three Month SONIA Future | 5,681 | | | 5,681 | 20,050 | 20,150 | 9,077 | -100 | -3,396 |
| 1M Three Month Sterling Future | 828 | | | 828 | 30,308 | 30,602 | 767 | -294 | 61 |
| 3M One Month SONIA Future | | | | | 15 | 15 | | 0 | |
| One Month SONIA Future | | | | | 0 | 0 | | 0 | |
| Three Month Euribor Future | 2,011 | | | 2,011 | 133,340 | 133,770 | 4,069 | -430 | -2,058 |
| Three Month SONIA Future | 13,338 | | | 13,338 | 34,771 | 33,054 | 17,257 | 1,717 | -3,919 |
| Three Month Sterling Future | 1,818 | | | 1,818 | 189,209 | 189,666 | 2,004 | -457 | -186 |
| Total | 23,676 | | | 23,676 | 407,693 | 407,257 | 33,174 | 436 | -9,498 |

07/07/2021

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 | 112.1775 | | | | | | | | | 0 | 112.1775 | | 0 | 0.0000 | 0 |
| SCH1Z | 8 Dec 2021 | 111.7275 | | | | | | | | | 0 | 111.7275 | | 0 | 0.0000 | 0 |
| SCH2H | 8 Mar 2022 | 113.4075 | | | | | | | | | 0 | 113.3875 | | 0 | 0.0200 | 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 | 174.0200 | | | | | | | | | 0 | 173.5950 | | 0 | 0.4250 | 0 |
| BND1Z | 8 Dec 2021 | 171.1700 | | | | | | | | | 0 | 170.7450 | | 0 | 0.4250 | 0 |
| BND2H | 8 Mar 2022 | 173.1900 | | | | | | | | | 0 | 172.5600 | | 0 | 0.6300 | 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 | 134.4700 | | | | | | | | | 0 | 134.3800 | | 0 | 0.0900 | 0 |
| BBL1Z | 8 Dec 2021 | 135.1350 | | | | | | | | | 0 | 135.0450 | | 0 | 0.0900 | 0 |
| BBL2H | 8 Mar 2022 | 137.0250 | | | | | | | | | 0 | 136.8400 | | 0 | 0.1850 | 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 | 129.4300 | | | | | | | | | 0 | 129.0950 | | 0 | 0.3350 | 0 |
| GLT1Z | 29 Dec 2021 | 128.4100 | | | | | | | | | 0 | 128.0750 | | 0 | 0.3350 | 0 |
| GLT2H | 29 Mar 2022 | 127.6000 | | | | | | | | | 0 | 127.1350 | | 0 | 0.4650 | 0 |
| Total | | | | | | | | | | | 0 | | | 0 | | 0 |

07/07/2021

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 |
| EUI1N | 19 Jul 2021 | 100.5500 | | | | | | | | | 0 | 100.5450 | | 0 | 0.0050 | 0 |
| EUI1Q | 16 Aug 2021 | 100.5450 | | | | | | | | | 0 | 100.5400 | | 0 | 0.0050 | 0 |
| EUI1U | 13 Sep 2021 | 100.5400 | | 100.540 | 100.540 | 100.540 | 100.540 | 201 | | | 21,474 | 100.5400 | | 21,474 | 0.0000 | 0 |
| EUI1V | 18 Oct 2021 | 100.5400 | | | | | | | | | 0 | 100.5400 | | 0 | 0.0000 | 0 |
| EUI1X | 15 Nov 2021 | 100.5400 | | | | | | | | | 0 | 100.5350 | | 0 | 0.0050 | 0 |
| EUI1Z | 13 Dec 2021 | 100.5350 | | | | | | | | | 14,688 | 100.5350 | | 14,688 | 0.0000 | 0 |
| EUI2H | 14 Mar 2022 | 100.5200 | | 100.515 | 100.515 | 100.515 | 100.515 | 15 | | | 16,048 | 100.5200 | 301 | 16,048 | 0.0000 | 0 |
| EUI2M | 13 Jun 2022 | 100.5050 | | 100.505 | 100.505 | 100.505 | 100.505 | 371 | | | 12,025 | 100.5000 | 701 | 12,126 | 0.0050 | -101 |
| EUI2U | 19 Sep 2022 | 100.4800 | | | | | | 125 | | | 13,612 | 100.4800 | 901 | 13,612 | 0.0000 | 0 |
| EUI2Z | 19 Dec 2022 | 100.4650 | | 100.460 | 100.460 | 100.460 | 100.460 | 254 | | | 11,840 | 100.4550 | 401 | 11,639 | 0.0100 | 201 |
| EUI3H | 13 Mar 2023 | 100.4350 | | 100.430 | 100.435 | 100.435 | 100.430 | 444 | | | 9,134 | 100.4250 | 477 | 9,211 | 0.0100 | -77 |
| EUI3M | 19 Jun 2023 | 100.4050 | | | | | | 100 | | | 10,965 | 100.4000 | 524 | 11,287 | 0.0050 | -322 |
| EUI3U | 18 Sep 2023 | 100.3850 | | 100.385 | 100.385 | 100.385 | 100.385 | 51 | | | 7,348 | 100.3750 | 126 | 7,297 | 0.0100 | 51 |
| EUI3Z | 18 Dec 2023 | 100.3500 | | 100.350 | 100.350 | 100.350 | 100.350 | 51 | | | 4,900 | 100.3450 | 91 | 4,849 | 0.0050 | 51 |
| EUI4H | 18 Mar 2024 | 100.3200 | | 100.305 | 100.320 | 100.320 | 100.305 | 298 | | | 7,033 | 100.3050 | 104 | 7,033 | 0.0150 | 0 |
| EUI4M | 17 Jun 2024 | 100.2900 | | 100.280 | 100.280 | 100.280 | 100.280 | 101 | | | 2,699 | 100.2750 | 443 | 2,932 | 0.0150 | -233 |
| EUI4U | 16 Sep 2024 | 100.2550 | | | | | | | | | 243 | 100.2400 | | 243 | 0.0150 | 0 |
| EUI4Z | 16 Dec 2024 | 100.2200 | | | | | | | | | 533 | 100.2000 | | 533 | 0.0200 | 0 |
| EUI5H | 17 Mar 2025 | 100.1800 | | | | | | | | | 339 | 100.1550 | | 339 | 0.0250 | 0 |
| EUI5M | 16 Jun 2025 | 100.1350 | | | | | | | | | 134 | 100.1100 | | 134 | 0.0250 | 0 |
| EUI5U | 15 Sep 2025 | 100.0950 | | | | | | | | | 92 | 100.0650 | | 92 | 0.0300 | 0 |
| EUI5Z | 15 Dec 2025 | 100.0500 | | | | | | | | | 124 | 100.0250 | | 124 | 0.0250 | 0 |
| EUI6H | 16 Mar 2026 | 100.0100 | | | | | | | | | 60 | 99.9850 | | 60 | 0.0250 | 0 |
| EUI6M | 15 Jun 2026 | 99.9650 | | | | | | | | | 49 | 99.9400 | | 49 | 0.0250 | 0 |
| EUI6U | 14 Sep 2026 | 99.9350 | | | | | | | | | 0 | 99.9050 | | 0 | 0.0300 | 0 |
| EUI6Z | 14 Dec 2026 | 99.8950 | | | | | | | | | 0 | 99.8650 | | 0 | 0.0300 | 0 |
| EUI7H | 15 Mar 2027 | 99.8550 | | | | | | | | | 0 | 99.8250 | | 0 | 0.0300 | 0 |
| EUI7M | 14 Jun 2027 | 99.8150 | | | | | | | | | 0 | 99.7800 | | 0 | 0.0350 | 0 |
| Total | | | | | | | | 2,011 | | | 133,340 | | 4,069 | 133,770 | | -430 |

07/07/2021

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 |
| STL1N | 21 Jul 2021 | 99.9150 | | | | | | | | | 0 | 99.9150 | | 0 | 0.0000 | 0 |
| STL1Q | 18 Aug 2021 | 99.9100 | | | | | | | | | 0 | 99.9100 | | 0 | 0.0000 | 0 |
| STL1U | 15 Sep 2021 | 99.9050 | | | | | | 330 | | | 39,956 | 99.9050 | 50 | 40,006 | 0.0000 | -50 |
| STL1Z | 15 Dec 2021 | 99.8800 | | 99.880 | 99.880 | 99.880 | 99.880 | 476 | | | 21,262 | 99.8800 | 260 | 21,153 | 0.0000 | 109 |
| STL2H | 16 Mar 2022 | 99.7800 | | 99.777 | 99.780 | 99.780 | 99.777 | 118 | | | 11,691 | 99.7800 | 131 | 11,691 | 0.0000 | 0 |
| STL2M | 15 Jun 2022 | 99.7200 | | 99.720 | 99.725 | 99.725 | 99.715 | 176 | | | 10,152 | 99.7100 | 43 | 10,152 | 0.0100 | 0 |
| STL2U | 21 Sep 2022 | 99.6550 | | 99.655 | 99.655 | 99.655 | 99.655 | 85 | | | 20,078 | 99.6500 | 67 | 20,078 | 0.0050 | 0 |
| STL2Z | 21 Dec 2022 | 99.5900 | | 99.585 | 99.585 | 99.585 | 99.585 | 112 | | | 37,400 | 99.5850 | 62 | 37,361 | 0.0050 | 39 |
| STL3H | 15 Mar 2023 | 99.5450 | | 99.535 | 99.551 | 99.551 | 99.535 | 60 | | | 5,058 | 99.5300 | 69 | 5,046 | 0.0150 | 12 |
| STL3M | 21 Jun 2023 | 99.5050 | | 99.490 | 99.490 | 99.490 | 99.490 | 40 | | | 12,317 | 99.4850 | 226 | 12,381 | 0.0200 | -64 |
| STL3U | 20 Sep 2023 | 99.4600 | | 99.430 | 99.440 | 99.440 | 99.430 | 57 | | | 8,347 | 99.4350 | 269 | 8,528 | 0.0250 | -181 |
| STL3Z | 20 Dec 2023 | 99.4150 | | 99.400 | 99.420 | 99.420 | 99.400 | 57 | | | 5,063 | 99.3850 | 126 | 5,063 | 0.0300 | 0 |
| STL4H | 20 Mar 2024 | 99.3900 | | 99.380 | 99.380 | 99.380 | 99.380 | 46 | | | 4,321 | 99.3500 | 102 | 4,382 | 0.0400 | -61 |
| STL4M | 19 Jun 2024 | 99.3550 | | | | | | 3 | | | 2,800 | 99.3050 | 246 | 3,043 | 0.0500 | -243 |
| STL4U | 18 Sep 2024 | 99.3200 | | 99.330 | 99.330 | 99.330 | 99.330 | 36 | | | 3,463 | 99.2700 | 256 | 3,469 | 0.0500 | -6 |
| STL4Z | 18 Dec 2024 | 99.2900 | | 99.290 | 99.290 | 99.290 | 99.290 | 100 | | | 3,879 | 99.2350 | 82 | 3,881 | 0.0550 | -2 |
| STL5H | 19 Mar 2025 | 99.2650 | | | | | | 90 | | | 1,562 | 99.2150 | 3 | 1,562 | 0.0500 | 0 |
| STL5M | 18 Jun 2025 | 99.2400 | | 99.250 | 99.250 | 99.250 | 99.250 | 31 | | | 869 | 99.1950 | | 869 | 0.0450 | 0 |
| STL5U | 17 Sep 2025 | 99.2150 | | | | | | | | | 319 | 99.1700 | | 319 | 0.0450 | 0 |
| STL5Z | 17 Dec 2025 | 99.1800 | | 99.145 | 99.145 | 99.145 | 99.145 | 1 | | | 148 | 99.1300 | 12 | 158 | 0.0500 | -10 |
| STL6H | 18 Mar 2026 | 99.1500 | | | | | | | | | 78 | 99.1050 | | 78 | 0.0450 | 0 |
| STL6M | 17 Jun 2026 | 99.1200 | | | | | | | | | 86 | 99.0800 | | 86 | 0.0400 | 0 |
| STL6U | 16 Sep 2026 | 99.1000 | | | | | | | | | 120 | 99.0450 | | 120 | 0.0550 | 0 |
| STL6Z | 16 Dec 2026 | 99.0750 | | | | | | | | | 210 | 99.0200 | | 210 | 0.0550 | 0 |
| STL7H | 17 Mar 2027 | 99.0400 | | | | | | | | | 30 | 98.9950 | | 30 | 0.0450 | 0 |
| STL7M | 16 Jun 2027 | 99.0250 | | | | | | | | | 0 | 98.9650 | | 0 | 0.0600 | 0 |
| Total | | | | | | | | 1,818 | | | 189,209 | | 2,004 | 189,666 | | -457 |

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 | 99.9400 | | 99.945 | 99.945 | 99.945 | 99.945 | 774 | | | 2,673 | 99.9400 | 352 | 2,673 | 0.0000 | 0 |
| SON1Z | 16 Mar 2022 | 99.9250 | | 99.929 | 99.925 | 99.929 | 99.925 | 1,648 | | | 2,530 | 99.9250 | 1,613 | 2,800 | 0.0000 | -270 |
| SON2H | 15 Jun 2022 | 99.8950 | | 99.895 | 99.895 | 99.895 | 99.895 | 1,879 | | | 2,731 | 99.8900 | 2,761 | 2,346 | 0.0050 | 385 |
| SON2M | 21 Sep 2022 | 99.8400 | | 99.835 | 99.835 | 99.840 | 99.832 | 2,035 | | | 1,849 | 99.8300 | 3,629 | 847 | 0.0100 | 1,002 |
| SON2U | 21 Dec 2022 | 99.7750 | | 99.773 | 99.775 | 99.775 | 99.770 | 2,062 | | | 5,310 | 99.7650 | 2,847 | 4,069 | 0.0100 | 1,241 |
| SON2Z | 15 Mar 2023 | 99.7100 | | 99.700 | 99.715 | 99.715 | 99.700 | 2,282 | | | 2,407 | 99.6950 | 1,805 | 2,838 | 0.0150 | -431 |
| SON3H | 21 Jun 2023 | 99.6650 | | 99.655 | 99.670 | 99.670 | 99.655 | 1,722 | | | 2,946 | 99.6500 | 949 | 3,010 | 0.0150 | -64 |
| SON3M | 20 Sep 2023 | 99.6250 | | 99.605 | 99.620 | 99.620 | 99.605 | 628 | | | 1,735 | 99.6100 | 630 | 1,664 | 0.0150 | 71 |
| SON3U | 20 Dec 2023 | 99.5800 | | 99.550 | 99.560 | 99.560 | 99.550 | 128 | | | 1,210 | 99.5600 | 802 | 1,487 | 0.0200 | -277 |
| SON3Z | 20 Mar 2024 | 99.5350 | | 99.545 | 99.540 | 99.545 | 99.540 | 86 | | | 1,578 | 99.5050 | 944 | 1,509 | 0.0300 | 69 |
| SON4H | 19 Jun 2024 | 99.5050 | | | | | | 44 | | | 2,158 | 99.4700 | 646 | 2,122 | 0.0350 | 36 |
| SON4M | 18 Sep 2024 | 99.4750 | | 99.440 | 99.480 | 99.480 | 99.435 | 46 | | | 1,876 | 99.4250 | 230 | 1,885 | 0.0500 | -9 |
| SON4U | 18 Dec 2024 | 99.4400 | | | | | | 3 | | | 716 | 99.3900 | 36 | 741 | 0.0500 | -25 |
| SON4Z | 19 Mar 2025 | 99.4050 | | | | | | 1 | | | 533 | 99.3550 | 12 | 545 | 0.0500 | -12 |
| SON5H | 18 Jun 2025 | 99.3850 | | | | | | | | | 104 | 99.3400 | 1 | 103 | 0.0450 | 1 |
| SON5M | 17 Sep 2025 | 99.3600 | | | | | | | | | 165 | 99.3150 | | 165 | 0.0450 | 0 |
| SON5U | 17 Dec 2025 | 99.3350 | | | | | | | | | 78 | 99.2900 | | 78 | 0.0450 | 0 |
| SON5Z | 18 Mar 2026 | 99.3000 | | | | | | | | | 23 | 99.2600 | | 23 | 0.0400 | 0 |
| SON6H | 17 Jun 2026 | 99.2700 | | | | | | | | | 25 | 99.2250 | | 25 | 0.0450 | 0 |
| SON6M | 16 Sep 2026 | 99.2400 | | | | | | | | | 48 | 99.2000 | | 48 | 0.0400 | 0 |
| SON6U | 16 Dec 2026 | 99.2200 | | | | | | | | | 64 | 99.1650 | | 64 | 0.0550 | 0 |
| SON6Z | 17 Mar 2027 | 99.1950 | | | | | | | | | 20 | 99.1400 | | 20 | 0.0550 | 0 |
| SON7H | 16 Jun 2027 | 99.1600 | | | | | | | | | 29 | 99.1150 | | 29 | 0.0450 | 0 |
| SON7M | 15 Sep 2027 | 99.1450 | | | | | | | | | 0 | 99.0800 | | 0 | 0.0650 | 0 |
| Total | | | | | | | | 13,338 | | | 34,771 | | 17,257 | 33,054 | | 1,717 |

07/07/2021

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 |
| 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 | 99.9450 | | 0 | 0.0000 | 0 |
| OSN1X | 15 Dec 2021 | 99.9450 | | | | | | | | | 0 | 99.9400 | | 0 | 0.0050 | 0 |
| OSN1Z | 19 Jan 2022 | 99.9450 | | | | | | | | | 0 | 99.9400 | | 0 | 0.0050 | 0 |
| OSN2F | 16 Feb 2022 | 99.9300 | | | | | | | | | 0 | 99.9250 | | 0 | 0.0050 | 0 |
| OSN2G | 16 Mar 2022 | 99.9150 | | | | | | | | | 0 | 99.9150 | | 0 | 0.0000 | 0 |
| OSN2H | 20 Apr 2022 | 99.9100 | | | | | | | | | 0 | 99.9100 | | 0 | 0.0000 | 0 |
| OSN2J | 18 May 2022 | 99.8950 | | | | | | | | | 0 | 99.8950 | | 0 | 0.0000 | 0 |
| OSN2K | 15 Jun 2022 | 99.8750 | | | | | | | | | 0 | 99.8750 | | 0 | 0.0000 | 0 |
| OSN2M | 20 Jul 2022 | 99.8700 | | | | | | | | | 0 | 99.8650 | | 0 | 0.0050 | 0 |
| Total | | | | | | | | | | | 0 | | | 0 | | 0 |

07/07/2021

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 |
| 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 | 99.9450 | | 0 | 0.0000 | 0 |
| OSA1X | 15 Dec 2021 | 99.9450 | | | | | | | | | 15 | 99.9400 | | 15 | 0.0050 | 0 |
| OSA1Z | 19 Jan 2022 | 99.9450 | | | | | | | | | 0 | 99.9400 | | 0 | 0.0050 | 0 |
| OSA2F | 16 Feb 2022 | 99.9300 | | | | | | | | | 0 | 99.9250 | | 0 | 0.0050 | 0 |
| OSA2G | 16 Mar 2022 | 99.9150 | | | | | | | | | 0 | 99.9150 | | 0 | 0.0000 | 0 |
| OSA2H | 20 Apr 2022 | 99.9100 | | | | | | | | | 0 | 99.9100 | | 0 | 0.0000 | 0 |
| OSA2J | 18 May 2022 | 99.8950 | | | | | | | | | 0 | 99.8950 | | 0 | 0.0000 | 0 |
| OSA2K | 15 Jun 2022 | 99.8750 | | | | | | | | | 0 | 99.8750 | | 0 | 0.0000 | 0 |
| OSA2M | 20 Jul 2022 | 99.8700 | | | | | | | | | 0 | 99.8650 | | 0 | 0.0050 | 0 |
| Total | | | | | | | | | | | 15 | | | 15 | | 0 |

07/07/2021

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 |
| STG1N | 21 Jul 2021 | 99.9150 | | | | | | | | | 0 | 99.9150 | | 0 | 0.0000 | 0 |
| STG1Q | 18 Aug 2021 | 99.9100 | | | | | | | | | 0 | 99.9100 | | 0 | 0.0000 | 0 |
| STG1U | 15 Sep 2021 | 99.9050 | | | | | | | | | 1,594 | 99.9050 | 25 | 1,619 | 0.0000 | -25 |
| STG1Z | 15 Dec 2021 | 99.8800 | | | | | | 170 | | | 2,897 | 99.8800 | 125 | 2,881 | 0.0000 | 16 |
| STG2H | 16 Mar 2022 | 99.7800 | | 99.785 | 99.785 | 99.785 | 99.785 | 46 | | | 2,196 | 99.7800 | 30 | 2,196 | 0.0000 | 0 |
| STG2M | 15 Jun 2022 | 99.7200 | | 99.720 | 99.720 | 99.720 | 99.720 | 97 | | | 3,058 | 99.7100 | 73 | 3,058 | 0.0100 | 0 |
| STG2U | 21 Sep 2022 | 99.6550 | | | | | | 131 | | | 936 | 99.6500 | 206 | 936 | 0.0050 | 0 |
| STG2Z | 21 Dec 2022 | 99.5900 | | | | | | 111 | | | 1,317 | 99.5850 | 211 | 1,519 | 0.0050 | -202 |
| STG3H | 15 Mar 2023 | 99.5450 | | 99.535 | 99.540 | 99.540 | 99.535 | 80 | | | 4,417 | 99.5300 | 75 | 4,485 | 0.0150 | -68 |
| STG3M | 21 Jun 2023 | 99.5050 | | 99.490 | 99.515 | 99.515 | 99.490 | 79 | | | 2,883 | 99.4850 | 6 | 2,886 | 0.0200 | -3 |
| STG3U | 20 Sep 2023 | 99.4600 | | 99.445 | 99.445 | 99.445 | 99.445 | 31 | | | 3,824 | 99.4350 | 2 | 3,823 | 0.0250 | 1 |
| STG3Z | 20 Dec 2023 | 99.4150 | | 99.380 | 99.400 | 99.400 | 99.380 | 57 | | | 1,050 | 99.3850 | | 1,050 | 0.0300 | 0 |
| STG4H | 20 Mar 2024 | 99.3900 | | | | | | 10 | | | 2,335 | 99.3500 | 1 | 2,336 | 0.0400 | -1 |
| STG4M | 19 Jun 2024 | 99.3550 | | | | | | 6 | | | 1,112 | 99.3050 | 3 | 1,115 | 0.0500 | -3 |
| STG4U | 18 Sep 2024 | 99.3200 | | 99.325 | 99.325 | 99.325 | 99.325 | 5 | | | 1,287 | 99.2700 | 3 | 1,290 | 0.0500 | -3 |
| STG4Z | 18 Dec 2024 | 99.2900 | | | | | | 1 | | | 868 | 99.2350 | 1 | 869 | 0.0550 | -1 |
| STG5H | 19 Mar 2025 | 99.2650 | | 99.220 | 99.275 | 99.275 | 99.220 | 4 | | | 304 | 99.2150 | 6 | 309 | 0.0500 | -5 |
| STG5M | 18 Jun 2025 | 99.2400 | | | | | | | | | 31 | 99.1950 | | 31 | 0.0450 | 0 |
| STG5U | 17 Sep 2025 | 99.2150 | | | | | | | | | 40 | 99.1700 | | 40 | 0.0450 | 0 |
| STG5Z | 17 Dec 2025 | 99.1800 | | | | | | | | | 56 | 99.1300 | | 56 | 0.0500 | 0 |
| STG6H | 18 Mar 2026 | 99.1500 | | | | | | | | | 12 | 99.1050 | | 12 | 0.0450 | 0 |
| STG6M | 17 Jun 2026 | 99.1200 | | | | | | | | | 6 | 99.0800 | | 6 | 0.0400 | 0 |
| STG6U | 16 Sep 2026 | 99.1000 | | | | | | | | | 0 | 99.0450 | | 0 | 0.0550 | 0 |
| STG6Z | 16 Dec 2026 | 99.0750 | | | | | | | | | 75 | 99.0200 | | 75 | 0.0550 | 0 |
| STG7H | 17 Mar 2027 | 99.0400 | | | | | | | | | 10 | 98.9950 | | 10 | 0.0450 | 0 |
| STG7M | 16 Jun 2027 | 99.0250 | | | | | | | | | 0 | 98.9650 | | 0 | 0.0600 | 0 |
| Total | | | | | | | | 828 | | | 30,308 | | 767 | 30,602 | | -294 |



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 | 99.9400 | | | | | | 114 | | | 545 | 99.9400 | 176 | 621 | 0.0000 | -76 |
| SNA1Z | 16 Mar 2022 | 99.9250 | | 99.925 | 99.925 | 99.925 | 99.925 | 615 | | | 1,005 | 99.9250 | 804 | 749 | 0.0000 | 256 |
| SNA2H | 15 Jun 2022 | 99.8950 | | 99.895 | 99.895 | 99.895 | 99.895 | 870 | | | 6,253 | 99.8900 | 1,476 | 6,253 | 0.0050 | 0 |
| SNA2M | 21 Sep 2022 | 99.8400 | | 99.840 | 99.840 | 99.840 | 99.840 | 990 | | | 2,027 | 99.8300 | 1,938 | 1,336 | 0.0100 | 691 |
| SNA2U | 21 Dec 2022 | 99.7750 | | | | | | 1,001 | | | 1,082 | 99.7650 | 1,547 | 581 | 0.0100 | 501 |
| SNA2Z | 15 Mar 2023 | 99.7100 | | 99.710 | 99.720 | 99.720 | 99.710 | 941 | | | 1,240 | 99.6950 | 870 | 1,424 | 0.0150 | -184 |
| SNA3H | 21 Jun 2023 | 99.6650 | | 99.675 | 99.675 | 99.675 | 99.675 | 586 | | | 1,540 | 99.6500 | 377 | 1,561 | 0.0150 | -21 |
| SNA3M | 20 Sep 2023 | 99.6250 | | | | | | 196 | | | 329 | 99.6100 | 101 | 337 | 0.0150 | -8 |
| SNA3U | 20 Dec 2023 | 99.5800 | | | | | | 153 | | | 431 | 99.5600 | 121 | 513 | 0.0200 | -82 |
| SNA3Z | 20 Mar 2024 | 99.5350 | | | | | | 158 | | | 1,132 | 99.5050 | 291 | 1,132 | 0.0300 | 0 |
| SNA4H | 19 Jun 2024 | 99.5050 | | | | | | 51 | | | 909 | 99.4700 | 282 | 1,022 | 0.0350 | -113 |
| SNA4M | 18 Sep 2024 | 99.4750 | | 99.450 | 99.480 | 99.480 | 99.450 | 6 | | | 842 | 99.4250 | 94 | 936 | 0.0500 | -94 |
| SNA4U | 18 Dec 2024 | 99.4400 | | | | | | | | | 864 | 99.3900 | 250 | 1,094 | 0.0500 | -230 |
| SNA4Z | 19 Mar 2025 | 99.4050 | | | | | | | | | 830 | 99.3550 | 500 | 1,320 | 0.0500 | -490 |
| SNA5H | 18 Jun 2025 | 99.3850 | | | | | | | | | 331 | 99.3400 | 250 | 581 | 0.0450 | -250 |
| SNA5M | 17 Sep 2025 | 99.3600 | | | | | | | | | 60 | 99.3150 | | 60 | 0.0450 | 0 |
| SNA5U | 17 Dec 2025 | 99.3350 | | | | | | | | | 10 | 99.2900 | | 10 | 0.0450 | 0 |
| SNA5Z | 18 Mar 2026 | 99.3000 | | | | | | | | | 6 | 99.2600 | | 6 | 0.0400 | 0 |
| SNA6H | 17 Jun 2026 | 99.2700 | | | | | | | | | 0 | 99.2250 | | 0 | 0.0450 | 0 |
| SNA6M | 16 Sep 2026 | 99.2400 | | | | | | | | | 7 | 99.2000 | | 7 | 0.0400 | 0 |
| SNA6U | 16 Dec 2026 | 99.2200 | | | | | | | | | 6 | 99.1650 | | 6 | 0.0550 | 0 |
| SNA6Z | 17 Mar 2027 | 99.1950 | | | | | | | | | 20 | 99.1400 | | 20 | 0.0550 | 0 |
| SNA7H | 16 Jun 2027 | 99.1600 | | | | | | | | | 9 | 99.1150 | | 9 | 0.0450 | 0 |
| SNA7M | 15 Sep 2027 | 99.1450 | | | | | | | | | 0 | 99.0800 | | 0 | 0.0650 | 0 |
| Total | | | | | | | | 5,681 | | | 20,050 | | 9,077 | 20,150 | | -100 |

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



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07/07/2021

Strategy Instruments

Three Month Sterling Future Strategy

| Strategy Type | Instrument | Expiration Date | Quantity Traded |
|-----------------|---------------------|-----------------|-----------------|
| Calendar Spread | STL+1Z-2M | 15/12/2021 | 19 |
| Calendar Spread | STL+2U-3H | 21/09/2022 | 10 |
| Pack | STL+14U-34Z+35H-15M | 18/09/2024 | 30 |
| Pack | STL+12U-32Z+33H-13M | 21/09/2022 | 13 |
| Pack | STL+12H-32M+32U-12Z | 16/03/2022 | 12 |
| Pack | STL+13M-33U+33Z-14H | 21/06/2023 | 12 |
| Pack | STL+11U-31Z+32H-12M | 15/09/2021 | 4 |
| Pack | STL+11Z-32H+32M-12U | 15/12/2021 | 1 |
| Pack | STL+12Z-33H+33M-13U | 21/12/2022 | 1 |
| Pack | STL+13Z-34H+34M-14U | 20/12/2023 | 1 |

07/07/2021

Three Month SONIA Future Strategy

| Strategy Type | Instrument | Expiration Date | Quantity Traded |
|-----------------|---------------------|-----------------|-----------------|
| Butterfly | SON_FC_AFR380 | 15/12/2021 | 240 |
| Butterfly | SON_FC_AFR780 | 21/12/2022 | 200 |
| Butterfly | SON_FC_AFR880 | 15/03/2023 | 110 |
| Calendar Spread | SON+2Z-3H | 15/03/2023 | 57 |
| Calendar Spread | SON+2M-2U | 21/09/2022 | 7 |
| Calendar Spread | SON+2U-2Z | 21/12/2022 | 2 |
| Calendar Spread | SON+2Z-3M | 15/03/2023 | 2 |
| Pack | SON+12H-32M+32U-12Z | 15/06/2022 | 366 |
| Pack | SON+12U-32Z+33H-13M | 21/12/2022 | 360 |
| Pack | SON+11Z-32H+32M-12U | 16/03/2022 | 210 |
| Pack | SON+11U-31Z+32H-12M | 15/12/2021 | 207 |
| Pack | SON+12M-32U+32Z-13H | 21/09/2022 | 55 |
| Pack | SON+12Z-33H+33M-13U | 15/03/2023 | 32 |
| Pack | SON+13H-33M+33U-13Z | 21/06/2023 | 11 |
| Pack | SON+13U-33Z+34H-14M | 20/12/2023 | 11 |
| Pack | SON+13M-33U+33Z-14H | 20/09/2023 | 10 |
| Pack | SON+14H-34M+34U-14Z | 19/06/2024 | 1 |

07/07/2021

Three Month Euribor Future Strategy

| Strategy Type | Instrument | Expiration Date | Quantity Traded |
|-----------------|---------------|-----------------|-----------------|
| Butterfly | EUI_FC_A4R661 | 13/06/2022 | 50 |
| Calendar Spread | EUI+2U-3H | 19/09/2022 | 75 |
| Calendar Spread | EUI+2Z-3H | 19/12/2022 | 52 |
| Calendar Spread | EUI+3Z-4H | 18/12/2023 | 51 |
| Calendar Spread | EUI+2M-2U | 13/06/2022 | 50 |

Inter Commodity Spread Futures

| Strategy Type | Instrument | Expiration Date | Quantity Traded |
|------------------------|------------|-----------------|-----------------|
| Inter Commodity Spread | SON-STL_1Z | 15/12/2021 | 330 |
| Inter Commodity Spread | SON-STL_1U | 15/09/2021 | 326 |
| Inter Commodity Spread | SON-STL_2Z | 21/12/2022 | 50 |
| Inter Commodity Spread | SON-STL_2M | 15/06/2022 | 12 |
| Inter Commodity Spread | SON-STL_3Z | 20/12/2023 | 10 |
| Inter Commodity Spread | SON-STL_3H | 15/03/2023 | 2 |
| Inter Commodity Spread | SON-STL_3M | 21/06/2023 | 2 |

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