

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	37,849		3,191	41,040	409,820	407,693	23,676	2,127	17,364
1M Three Month SONIA Future	10,744			10,744	20,536	20,050	5,681	486	5,063
1M Three Month Sterling Future	1,376			1,376	30,254	30,308	828	-54	548
3M One Month SONIA Future					15	15		0	
One Month SONIA Future					0	0		0	
Three Month Euribor Future	1,800		3,191	4,991	133,644	133,340	2,011	304	2,980
Three Month SONIA Future	21,351			21,351	36,776	34,771	13,338	2,005	8,013
Three Month Sterling Future	2,578			2,578	188,595	189,209	1,818	-614	760
Total	37,849		3,191	41,040	409,820	407,693	23,676	2,127	17,364

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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	112.1925									0	112.1775		0	0.0150	0
SCH1Z	8 Dec 2021	111.7425									0	111.7275		0	0.0150	0
SCH2H	8 Mar 2022	113.4350									0	113.4075		0	0.0275	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	174.3500									0	174.0200		0	0.3300	0
BND1Z	8 Dec 2021	171.5000									0	171.1700		0	0.3300	0
BND2H	8 Mar 2022	173.4850									0	173.1900		0	0.2950	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	134.5850									0	134.4700		0	0.1150	0
BBL1Z	8 Dec 2021	135.2500									0	135.1350		0	0.1150	0
BBL2H	8 Mar 2022	134.2650									0	137.0250		0	-2.7600	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	129.4250									0	129.4300		0	-0.0050	0
GLT1Z	29 Dec 2021	128.4050									0	128.4100		0	-0.0050	0
GLT2H	29 Mar 2022	127.5650									0	127.6000		0	-0.0350	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	100.5500									0	100.5500		0	0.0000	0
EUI1Q	16 Aug 2021	100.5450									0	100.5450		0	0.0000	0
EUI1U	13 Sep 2021	100.5400						3,191	3,191		21,675	100.5400	201	21,474	0.0000	201
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	100.5350									14,688	100.5350		14,688	0.0000	0
EUI2H	14 Mar 2022	100.5200		100.520	100.520	100.520	100.520	1			16,048	100.5200	15	16,048	0.0000	0
EUI2M	13 Jun 2022	100.5050		100.510	100.505	100.510	100.505	123			12,051	100.5050	371	12,025	0.0000	26
EUI2U	19 Sep 2022	100.4850						225			13,687	100.4800	125	13,612	0.0050	75
EUI2Z	19 Dec 2022	100.4650									11,789	100.4650	254	11,840	0.0000	-51
EUI3H	13 Mar 2023	100.4400		100.440	100.440	100.440	100.440	276			8,984	100.4350	444	9,134	0.0050	-150
EUI3M	19 Jun 2023	100.4150		100.425	100.425	100.425	100.425	403			10,965	100.4050	100	10,965	0.0100	0
EUI3U	18 Sep 2023	100.3950		100.405	100.395	100.405	100.395	256			7,348	100.3850	51	7,348	0.0100	0
EUI3Z	18 Dec 2023	100.3650		100.375	100.375	100.375	100.375	103			4,900	100.3500	51	4,900	0.0150	0
EUI4H	18 Mar 2024	100.3350		100.340	100.325	100.340	100.325	361			7,186	100.3200	298	7,033	0.0150	153
EUI4M	17 Jun 2024	100.3050		100.310	100.310	100.310	100.310	52			2,749	100.2900	101	2,699	0.0150	50
EUI4U	16 Sep 2024	100.2700									243	100.2550		243	0.0150	0
EUI4Z	16 Dec 2024	100.2400									533	100.2200		533	0.0200	0
EUI5H	17 Mar 2025	100.2000									339	100.1800		339	0.0200	0
EUI5M	16 Jun 2025	100.1600									134	100.1350		134	0.0250	0
EUI5U	15 Sep 2025	100.1150									92	100.0950		92	0.0200	0
EUI5Z	15 Dec 2025	100.0750									124	100.0500		124	0.0250	0
EUI6H	16 Mar 2026	100.0350									60	100.0100		60	0.0250	0
EUI6M	15 Jun 2026	99.9950									49	99.9650		49	0.0300	0
EUI6U	14 Sep 2026	99.9600									0	99.9350		0	0.0250	0
EUI6Z	14 Dec 2026	99.9150									0	99.8950		0	0.0200	0
EUI7H	15 Mar 2027	99.8750									0	99.8550		0	0.0200	0
EUI7M	14 Jun 2027	99.8350									0	99.8150		0	0.0200	0
Total								4,991	3,191		133,644		2,011	133,340		304

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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		99.910	99.910	99.910	99.910	400			39,681	99.9050	330	39,956	0.0050	-275
STL1Z	15 Dec 2021	99.8850						80			21,089	99.8800	476	21,262	0.0050	-173
STL2H	16 Mar 2022	99.7800		99.790	99.765	99.790	99.765	90			11,701	99.7800	118	11,691	0.0000	10
STL2M	15 Jun 2022	99.7150		99.735	99.730	99.735	99.730	66			10,152	99.7200	176	10,152	-0.0050	0
STL2U	21 Sep 2022	99.6550		99.675	99.635	99.675	99.635	269			20,053	99.6550	85	20,078	0.0000	-25
STL2Z	21 Dec 2022	99.5950						391			37,318	99.5900	112	37,400	0.0050	-82
STL3H	15 Mar 2023	99.5500						235			5,019	99.5450	60	5,058	0.0050	-39
STL3M	21 Jun 2023	99.5100		99.530	99.535	99.535	99.530	86			12,334	99.5050	40	12,317	0.0050	17
STL3U	20 Sep 2023	99.4650		99.485	99.455	99.500	99.455	65			8,290	99.4600	57	8,347	0.0050	-57
STL3Z	20 Dec 2023	99.4200		99.465	99.445	99.465	99.445	237			5,063	99.4150	57	5,063	0.0050	0
STL4H	20 Mar 2024	99.3900		99.410	99.375	99.410	99.375	133			4,302	99.3900	46	4,321	0.0000	-19
STL4M	19 Jun 2024	99.3600		99.400	99.375	99.405	99.375	144			2,800	99.3550	3	2,800	0.0050	0
STL4U	18 Sep 2024	99.3250		99.340	99.300	99.380	99.300	147			3,462	99.3200	36	3,463	0.0050	-1
STL4Z	18 Dec 2024	99.2900		99.255	99.265	99.265	99.255	205			3,879	99.2900	100	3,879	0.0000	0
STL5H	19 Mar 2025	99.2650		99.310	99.310	99.310	99.310	4			1,562	99.2650	90	1,562	0.0000	0
STL5M	18 Jun 2025	99.2400									899	99.2400	31	869	0.0000	30
STL5U	17 Sep 2025	99.2100									319	99.2150		319	-0.0050	0
STL5Z	17 Dec 2025	99.1800		99.225	99.180	99.225	99.180	26			148	99.1800	1	148	0.0000	0
STL6H	18 Mar 2026	99.1500									78	99.1500		78	0.0000	0
STL6M	17 Jun 2026	99.1150									86	99.1200		86	-0.0050	0
STL6U	16 Sep 2026	99.0900									120	99.1000		120	-0.0100	0
STL6Z	16 Dec 2026	99.0650									210	99.0750		210	-0.0100	0
STL7H	17 Mar 2027	99.0350									30	99.0400		30	-0.0050	0
STL7M	16 Jun 2027	99.0200									0	99.0250		0	-0.0050	0
Total								2,578			188,595		1,818	189,209		-614

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		99.950	99.950	99.950	99.950	2			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		99.945	99.945	99.945	99.945	718			2,438	99.9400	774	2,673	0.0050	-235
SON1Z	16 Mar 2022	99.9300		99.930	99.925	99.930	99.925	2,043			3,300	99.9250	1,648	2,530	0.0050	770
SON2H	15 Jun 2022	99.8950		99.905	99.880	99.905	99.880	5,737			3,117	99.8950	1,879	2,731	0.0000	386
SON2M	21 Sep 2022	99.8350		99.850	99.835	99.850	99.835	5,933			2,074	99.8400	2,035	1,849	-0.0050	225
SON2U	21 Dec 2022	99.7700		99.775	99.775	99.775	99.775	2,943			5,459	99.7750	2,062	5,310	-0.0050	149
SON2Z	15 Mar 2023	99.7100						1,127			2,868	99.7100	2,282	2,407	0.0000	461
SON3H	21 Jun 2023	99.6700						738			3,229	99.6650	1,722	2,946	0.0050	283
SON3M	20 Sep 2023	99.6300		99.660	99.655	99.660	99.655	600			1,685	99.6250	628	1,735	0.0050	-50
SON3U	20 Dec 2023	99.5850		99.605	99.605	99.605	99.605	394			1,217	99.5800	128	1,210	0.0050	7
SON3Z	20 Mar 2024	99.5350						195			1,605	99.5350	86	1,578	0.0000	27
SON4H	19 Jun 2024	99.5050		99.550	99.515	99.550	99.515	203			2,166	99.5050	44	2,158	0.0000	8
SON4M	18 Sep 2024	99.4800		99.525	99.450	99.525	99.450	307			1,851	99.4750	46	1,876	0.0050	-25
SON4U	18 Dec 2024	99.4450						258			716	99.4400	3	716	0.0050	0
SON4Z	19 Mar 2025	99.4150						104			532	99.4050	1	533	0.0100	-1
SON5H	18 Jun 2025	99.3850		99.355	99.355	99.355	99.355	18			104	99.3850		104	0.0000	0
SON5M	17 Sep 2025	99.3550									165	99.3600		165	-0.0050	0
SON5U	17 Dec 2025	99.3300									78	99.3350		78	-0.0050	0
SON5Z	18 Mar 2026	99.3000									23	99.3000		23	0.0000	0
SON6H	17 Jun 2026	99.2700									25	99.2700		25	0.0000	0
SON6M	16 Sep 2026	99.2350									48	99.2400		48	-0.0050	0
SON6U	16 Dec 2026	99.2100		99.250	99.250	99.250	99.250	31			64	99.2200		64	-0.0100	0
SON6Z	17 Mar 2027	99.1850									20	99.1950		20	-0.0100	0
SON7H	16 Jun 2027	99.1550									29	99.1600		29	-0.0050	0
SON7M	15 Sep 2027	99.1350									0	99.1450		0	-0.0100	0
Total								21,351			36,776		13,338	34,771		2,005

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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	99.9500		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	99.9450									0	99.9450		0	0.0000	0
OSN1Z	19 Jan 2022	99.9400									0	99.9450		0	-0.0050	0
OSN2F	16 Feb 2022	99.9300									0	99.9300		0	0.0000	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	99.8700									0	99.8750		0	-0.0050	0
OSN2M	20 Jul 2022	99.8600									0	99.8700		0	-0.0100	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	99.9500		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	99.9450									15	99.9450		15	0.0000	0
OSA1Z	19 Jan 2022	99.9400									0	99.9450		0	-0.0050	0
OSA2F	16 Feb 2022	99.9300									0	99.9300		0	0.0000	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	99.8700									0	99.8750		0	-0.0050	0
OSA2M	20 Jul 2022	99.8600									0	99.8700		0	-0.0100	0
Total											15			15		0



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									1,594	99.9050		1,594	0.0050	0
STG1Z	15 Dec 2021	99.8850						40			2,867	99.8800	170	2,897	0.0050	-30
STG2H	16 Mar 2022	99.7800		99.790	99.780	99.790	99.780	92			2,196	99.7800	46	2,196	0.0000	0
STG2M	15 Jun 2022	99.7150		99.720	99.720	99.720	99.720	19			3,058	99.7200	97	3,058	-0.0050	0
STG2U	21 Sep 2022	99.6550		99.660	99.660	99.660	99.660	16			983	99.6550	131	936	0.0000	47
STG2Z	21 Dec 2022	99.5950						54			1,322	99.5900	111	1,317	0.0050	5
STG3H	15 Mar 2023	99.5500		99.580	99.580	99.580	99.580	105			4,390	99.5450	80	4,417	0.0050	-27
STG3M	21 Jun 2023	99.5100						261			2,835	99.5050	79	2,883	0.0050	-48
STG3U	20 Sep 2023	99.4650		99.455	99.455	99.455	99.455	389			3,806	99.4600	31	3,824	0.0050	-18
STG3Z	20 Dec 2023	99.4200		99.445	99.445	99.445	99.445	281			1,080	99.4150	57	1,050	0.0050	30
STG4H	20 Mar 2024	99.3900						84			2,331	99.3900	10	2,335	0.0000	-4
STG4M	19 Jun 2024	99.3600						1			1,106	99.3550	6	1,112	0.0050	-6
STG4U	18 Sep 2024	99.3250									1,283	99.3200	5	1,287	0.0050	-4
STG4Z	18 Dec 2024	99.2900									867	99.2900	1	868	0.0000	-1
STG5H	19 Mar 2025	99.2650		99.315	99.315	99.315	99.315	10			306	99.2650	4	304	0.0000	2
STG5M	18 Jun 2025	99.2400		99.210	99.210	99.210	99.210	4			31	99.2400		31	0.0000	0
STG5U	17 Sep 2025	99.2100		99.240	99.240	99.240	99.240	20			40	99.2150		40	-0.0050	0
STG5Z	17 Dec 2025	99.1800									56	99.1800		56	0.0000	0
STG6H	18 Mar 2026	99.1500									12	99.1500		12	0.0000	0
STG6M	17 Jun 2026	99.1150									6	99.1200		6	-0.0050	0
STG6U	16 Sep 2026	99.0900									0	99.1000		0	-0.0100	0
STG6Z	16 Dec 2026	99.0650									75	99.0750		75	-0.0100	0
STG7H	17 Mar 2027	99.0350									10	99.0400		10	-0.0050	0
STG7M	16 Jun 2027	99.0200									0	99.0250		0	-0.0050	0
Total								1,376			30,254		828	30,308		-54

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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		99.945	99.945	99.945	99.945	234			454	99.9400	114	545	0.0050	-91
SNA1Z	16 Mar 2022	99.9300		99.930	99.930	99.930	99.930	937			1,204	99.9250	615	1,005	0.0050	199
SNA2H	15 Jun 2022	99.8950		99.908	99.885	99.910	99.885	3,173			6,253	99.8950	870	6,253	0.0000	0
SNA2M	21 Sep 2022	99.8350		99.840	99.820	99.840	99.820	2,552			2,093	99.8400	990	2,027	-0.0050	66
SNA2U	21 Dec 2022	99.7700		99.775	99.755	99.775	99.755	1,610			1,132	99.7750	1,001	1,082	-0.0050	50
SNA2Z	15 Mar 2023	99.7100		99.690	99.690	99.690	99.690	622			1,184	99.7100	941	1,240	0.0000	-56
SNA3H	21 Jun 2023	99.6700						611			1,481	99.6650	586	1,540	0.0050	-59
SNA3M	20 Sep 2023	99.6300						409			375	99.6250	196	329	0.0050	46
SNA3U	20 Dec 2023	99.5850						330			566	99.5800	153	431	0.0050	135
SNA3Z	20 Mar 2024	99.5350						135			1,280	99.5350	158	1,132	0.0000	148
SNA4H	19 Jun 2024	99.5050						38			960	99.5050	51	909	0.0000	51
SNA4M	18 Sep 2024	99.4800		99.515	99.520	99.525	99.515	21			839	99.4750	6	842	0.0050	-3
SNA4U	18 Dec 2024	99.4450		99.415	99.415	99.415	99.415	24			864	99.4400		864	0.0050	0
SNA4Z	19 Mar 2025	99.4150						21			830	99.4050		830	0.0100	0
SNA5H	18 Jun 2025	99.3850						7			331	99.3850		331	0.0000	0
SNA5M	17 Sep 2025	99.3550									60	99.3600		60	-0.0050	0
SNA5U	17 Dec 2025	99.3300		99.355	99.355	99.355	99.355	20			10	99.3350		10	-0.0050	0
SNA5Z	18 Mar 2026	99.3000									6	99.3000		6	0.0000	0
SNA6H	17 Jun 2026	99.2700									0	99.2700		0	0.0000	0
SNA6M	16 Sep 2026	99.2350									7	99.2400		7	-0.0050	0
SNA6U	16 Dec 2026	99.2100									6	99.2200		6	-0.0100	0
SNA6Z	17 Mar 2027	99.1850									20	99.1950		20	-0.0100	0
SNA7H	16 Jun 2027	99.1550									9	99.1600		9	-0.0050	0
SNA7M	15 Sep 2027	99.1350									0	99.1450		0	-0.0100	0
Total								10,744			20,536		5,681	20,050		486

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



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Strategy Instruments

Three Month Sterling Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Calendar Spread	STL+2H-2U	16/03/2022	31
Calendar Spread	STL+2U-3H	21/09/2022	5
Pack	STL+12U-32Z+33H-13M	21/09/2022	60
Pack	STL+12M-32U+32Z-13H	15/06/2022	50
Pack	STL+13U-33Z+34H-14M	20/09/2023	30
Pack	STL+14H-34M+34U-14Z	20/03/2024	30
Pack	STL+13M-33U+33Z-14H	21/06/2023	2
Pack	STL+14M-34U+34Z-15H	19/06/2024	2
Pack	STL+12H-32M+32U-12Z	16/03/2022	1

Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFR580	15/06/2022	100
Butterfly	SON_FC_AFR780	21/12/2022	80
Butterfly	SON_FC_AFR880	15/03/2023	76
Butterfly	SON_FC_AFRUC0	19/06/2024	24
Butterfly	SON_FC_AFR980	21/06/2023	10
Butterfly	SON_FC_AFR480	16/03/2022	9
Calendar Spread	SON+2U-2Z	21/12/2022	116
Calendar Spread	SON+2Z-3H	15/03/2023	50

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Calendar Spread	SON+1U-1Z	15/12/2021	22
Calendar Spread	SON+3H-3M	21/06/2023	7
Calendar Spread	SON+1M-1U	15/09/2021	2
Calendar Spread	SON+2M-2U	21/09/2022	1
Pack	SON+11Z-32H+32M-12U	16/03/2022	1,585
Pack	SON+12H-32M+32U-12Z	15/06/2022	237
Pack	SON+12M-32U+32Z-13H	21/09/2022	115
Pack	SON+11U-31Z+32H-12M	15/12/2021	105
Pack	SON+12Z-33H+33M-13U	15/03/2023	83
Pack	SON+13H-33M+33U-13Z	21/06/2023	75
Pack	SON+14H-34M+34U-14Z	19/06/2024	65
Pack	SON+13U-33Z+34H-14M	20/12/2023	23
Pack	SON+13M-33U+33Z-14H	20/09/2023	17
Pack	SON+14M-34U+34Z-15H	18/09/2024	13

Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	EUI_FC_A4R261	18/12/2023	1
Calendar Spread	EUI+2U-3H	19/09/2022	225
Calendar Spread	EUI+3M-3U	19/06/2023	101
Calendar Spread	EUI+3U-3Z	18/09/2023	51
Calendar Spread	EUI+4H-4M	18/03/2024	51
Calendar Spread	EUI+3H-3M	13/03/2023	50

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Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_1U	15/09/2021	399
Inter Commodity Spread	SON-STL_1Z	15/12/2021	80
Inter Commodity Spread	SON-STL_2Z	21/12/2022	60
Inter Commodity Spread	SON-STL_2H	16/03/2022	56
Inter Commodity Spread	SON-STL_3M	21/06/2023	4
Inter Commodity Spread	SON-STL_2M	15/06/2022	3

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