

09/07/2021

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	28,223			28,223	406,190	409,820	41,040	-3,630	-12,817
1M Three Month SONIA Future	6,665			6,665	20,115	20,536	10,744	-421	-4,079
1M Three Month Sterling Future	975			975	30,531	30,254	1,376	277	-401
3M One Month SONIA Future					15	15		0	
One Month SONIA Future					0	0		0	
Three Month Euribor Future	2,623			2,623	131,505	133,644	4,991	-2,139	-2,368
Three Month SONIA Future	16,023			16,023	35,961	36,776	21,351	-815	-5,328
Three Month Sterling Future	1,937			1,937	188,063	188,595	2,578	-532	-641
Total	28,223			28,223	406,190	409,820	41,040	-3,630	-12,817

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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	112.1725									0	112.1925		0	-0.0200	0
SCH1Z	8 Dec 2021	111.7225									0	111.7425		0	-0.0200	0
SCH2H	8 Mar 2022	113.4075									0	113.4350		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	173.8950									0	174.3500		0	-0.4550	0
BND1Z	8 Dec 2021	171.0450									0	171.5000		0	-0.4550	0
BND2H	8 Mar 2022	173.0150									0	173.4850		0	-0.4700	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	134.4800									0	134.5850		0	-0.1050	0
BBL1Z	8 Dec 2021	135.1450									0	135.2500		0	-0.1050	0
BBL2H	8 Mar 2022	134.1350									0	134.2650		0	-0.1300	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	128.7650									0	129.4250		0	-0.6600	0
GLT1Z	29 Dec 2021	127.7450									0	128.4050		0	-0.6600	0
GLT2H	29 Mar 2022	126.8800									0	127.5650		0	-0.6850	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	100.5500		0	-0.0050	0
EUI1Q	16 Aug 2021	100.5400									0	100.5450		0	-0.0050	0
EUI1U	13 Sep 2021	100.5400									19,314	100.5400	3,191	21,675	0.0000	-2,361
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						50			16,048	100.5200	1	16,048	0.0000	0
EUI2M	13 Jun 2022	100.5050		100.505	100.505	100.505	100.505	151			11,950	100.5050	123	12,051	0.0000	-101
EUI2U	19 Sep 2022	100.4800						200			13,912	100.4850	225	13,687	-0.0050	225
EUI2Z	19 Dec 2022	100.4550		100.460	100.460	100.460	100.460	802			11,789	100.4650		11,789	-0.0100	0
EUI3H	13 Mar 2023	100.4300		100.430	100.430	100.430	100.430	802			8,985	100.4400	276	8,984	-0.0100	1
EUI3M	19 Jun 2023	100.4050		100.410	100.410	100.410	100.410	301			11,268	100.4150	403	10,965	-0.0100	303
EUI3U	18 Sep 2023	100.3750		100.380	100.380	100.380	100.380	203			7,399	100.3950	256	7,348	-0.0200	51
EUI3Z	18 Dec 2023	100.3450									4,951	100.3650	103	4,900	-0.0200	51
EUI4H	18 Mar 2024	100.3150		100.320	100.320	100.320	100.320	114			6,878	100.3350	361	7,186	-0.0200	-308
EUI4M	17 Jun 2024	100.2800									2,749	100.3050	52	2,749	-0.0250	0
EUI4U	16 Sep 2024	100.2500									243	100.2700		243	-0.0200	0
EUI4Z	16 Dec 2024	100.2100									533	100.2400		533	-0.0300	0
EUI5H	17 Mar 2025	100.1700									339	100.2000		339	-0.0300	0
EUI5M	16 Jun 2025	100.1250									134	100.1600		134	-0.0350	0
EUI5U	15 Sep 2025	100.0800									92	100.1150		92	-0.0350	0
EUI5Z	15 Dec 2025	100.0400									124	100.0750		124	-0.0350	0
EUI6H	16 Mar 2026	100.0000									60	100.0350		60	-0.0350	0
EUI6M	15 Jun 2026	99.9550									49	99.9950		49	-0.0400	0
EUI6U	14 Sep 2026	99.9200									0	99.9600		0	-0.0400	0
EUI6Z	14 Dec 2026	99.8800									0	99.9150		0	-0.0350	0
EUI7H	15 Mar 2027	99.8400									0	99.8750		0	-0.0350	0
EUI7M	14 Jun 2027	99.8000									0	99.8350		0	-0.0350	0
Total								2,623			131,505		4,991	133,644		-2,139

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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	99.9150									0	99.9200		0	-0.0050	0
STL1Q	18 Aug 2021	99.9100									0	99.9150		0	-0.0050	0
STL1U	15 Sep 2021	99.9150						294			39,508	99.9100	400	39,681	0.0050	-173
STL1Z	15 Dec 2021	99.8700		99.870	99.870	99.870	99.870	187			21,109	99.8850	80	21,089	-0.0150	20
STL2H	16 Mar 2022	99.7550		99.760	99.755	99.765	99.755	159			11,692	99.7800	90	11,701	-0.0250	-9
STL2M	15 Jun 2022	99.6800		99.679	99.675	99.680	99.675	42			10,152	99.7150	66	10,152	-0.0350	0
STL2U	21 Sep 2022	99.6050		99.625	99.625	99.625	99.625	90			20,043	99.6550	269	20,053	-0.0500	-10
STL2Z	21 Dec 2022	99.5450						369			37,318	99.5950	391	37,318	-0.0500	0
STL3H	15 Mar 2023	99.5000		99.505	99.505	99.505	99.505	184			4,964	99.5500	235	5,019	-0.0500	-55
STL3M	21 Jun 2023	99.4550		99.470	99.460	99.470	99.460	126			12,353	99.5100	86	12,334	-0.0550	19
STL3U	20 Sep 2023	99.4100		99.410	99.410	99.410	99.410	100			8,311	99.4650	65	8,290	-0.0550	21
STL3Z	20 Dec 2023	99.3650		99.380	99.370	99.385	99.370	144			4,963	99.4200	237	5,063	-0.0550	-100
STL4H	20 Mar 2024	99.3400						120			4,193	99.3900	133	4,302	-0.0500	-109
STL4M	19 Jun 2024	99.3000		99.300	99.300	99.300	99.300	92			2,670	99.3600	144	2,800	-0.0600	-130
STL4U	18 Sep 2024	99.2650						30			3,415	99.3250	147	3,462	-0.0600	-47
STL4Z	18 Dec 2024	99.2250									3,921	99.2900	205	3,879	-0.0650	42
STL5H	19 Mar 2025	99.2000									1,562	99.2650	4	1,562	-0.0650	0
STL5M	18 Jun 2025	99.1700									899	99.2400		899	-0.0700	0
STL5U	17 Sep 2025	99.1350									319	99.2100		319	-0.0750	0
STL5Z	17 Dec 2025	99.1100									147	99.1800	26	148	-0.0700	-1
STL6H	18 Mar 2026	99.0750									78	99.1500		78	-0.0750	0
STL6M	17 Jun 2026	99.0350									86	99.1150		86	-0.0800	0
STL6U	16 Sep 2026	99.0100									120	99.0900		120	-0.0800	0
STL6Z	16 Dec 2026	98.9850									210	99.0650		210	-0.0800	0
STL7H	17 Mar 2027	98.9500									30	99.0350		30	-0.0850	0
STL7M	16 Jun 2027	98.9350									0	99.0200		0	-0.0850	0
Total								1,937			188,063		2,578	188,595		-532

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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									3,965	99.9500	2	3,963	0.0000	2
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	236			2,324	99.9450	718	2,438	0.0000	-114
SON1Z	16 Mar 2022	99.9200		99.925	99.920	99.925	99.920	700			2,914	99.9300	2,043	3,300	-0.0100	-386
SON2H	15 Jun 2022	99.8700		99.880	99.865	99.880	99.865	2,064			2,641	99.8950	5,737	3,117	-0.0250	-476
SON2M	21 Sep 2022	99.7950		99.805	99.795	99.805	99.795	2,788			1,843	99.8350	5,933	2,074	-0.0400	-231
SON2U	21 Dec 2022	99.7250		99.745	99.730	99.745	99.730	2,752			5,475	99.7700	2,943	5,459	-0.0450	16
SON2Z	15 Mar 2023	99.6650		99.675	99.665	99.685	99.665	1,766			3,198	99.7100	1,127	2,868	-0.0450	330
SON3H	21 Jun 2023	99.6200		99.635	99.620	99.635	99.620	1,132			3,303	99.6700	738	3,229	-0.0500	74
SON3M	20 Sep 2023	99.5750		99.590	99.575	99.590	99.575	970			1,694	99.6300	600	1,685	-0.0550	9
SON3U	20 Dec 2023	99.5300		99.535	99.530	99.535	99.530	465			1,132	99.5850	394	1,217	-0.0550	-85
SON3Z	20 Mar 2024	99.4850		99.490	99.485	99.490	99.485	562			1,604	99.5350	195	1,605	-0.0500	-1
SON4H	19 Jun 2024	99.4550		99.465	99.455	99.465	99.455	1,137			2,161	99.5050	203	2,166	-0.0500	-5
SON4M	18 Sep 2024	99.4150		99.430	99.415	99.440	99.415	1,081			1,866	99.4800	307	1,851	-0.0650	15
SON4U	18 Dec 2024	99.3850		99.380	99.385	99.385	99.380	358			755	99.4450	258	716	-0.0600	39
SON4Z	19 Mar 2025	99.3450		99.345	99.345	99.345	99.345	4			511	99.4150	104	532	-0.0700	-21
SON5H	18 Jun 2025	99.3150		99.315	99.315	99.315	99.315	2			121	99.3850	18	104	-0.0700	17
SON5M	17 Sep 2025	99.2850		99.295	99.285	99.295	99.285	6			165	99.3550		165	-0.0700	0
SON5U	17 Dec 2025	99.2550									78	99.3300		78	-0.0750	0
SON5Z	18 Mar 2026	99.2300									23	99.3000		23	-0.0700	0
SON6H	17 Jun 2026	99.1950									25	99.2700		25	-0.0750	0
SON6M	16 Sep 2026	99.1550									48	99.2350		48	-0.0800	0
SON6U	16 Dec 2026	99.1250									66	99.2100	31	64	-0.0850	2
SON6Z	17 Mar 2027	99.1000									20	99.1850		20	-0.0850	0
SON7H	16 Jun 2027	99.0700									29	99.1550		29	-0.0850	0
SON7M	15 Sep 2027	99.0550									0	99.1350		0	-0.0800	0
Total								16,023			35,961		21,351	36,776		-815

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	99.9450									0	99.9500		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	99.9400									0	99.9450		0	-0.0050	0
OSN1Z	19 Jan 2022	99.9400									0	99.9400		0	0.0000	0
OSN2F	16 Feb 2022	99.9250									0	99.9300		0	-0.0050	0
OSN2G	16 Mar 2022	99.9050									0	99.9150		0	-0.0100	0
OSN2H	20 Apr 2022	99.9000									0	99.9100		0	-0.0100	0
OSN2J	18 May 2022	99.8700									0	99.8950		0	-0.0250	0
OSN2K	15 Jun 2022	99.8350									0	99.8700		0	-0.0350	0
OSN2M	20 Jul 2022	99.8300									0	99.8600		0	-0.0300	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	99.9450									0	99.9500		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	99.9400									15	99.9450		15	-0.0050	0
OSA1Z	19 Jan 2022	99.9400									0	99.9400		0	0.0000	0
OSA2F	16 Feb 2022	99.9250									0	99.9300		0	-0.0050	0
OSA2G	16 Mar 2022	99.9050									0	99.9150		0	-0.0100	0
OSA2H	20 Apr 2022	99.9000									0	99.9100		0	-0.0100	0
OSA2J	18 May 2022	99.8700									0	99.8950		0	-0.0250	0
OSA2K	15 Jun 2022	99.8350									0	99.8700		0	-0.0350	0
OSA2M	20 Jul 2022	99.8300									0	99.8600		0	-0.0300	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	99.9150									0	99.9200		0	-0.0050	0
STG1Q	18 Aug 2021	99.9100									0	99.9150		0	-0.0050	0
STG1U	15 Sep 2021	99.9150						115			1,594	99.9100		1,594	0.0050	0
STG1Z	15 Dec 2021	99.8700						85			2,877	99.8850	40	2,867	-0.0150	10
STG2H	16 Mar 2022	99.7550						165			2,199	99.7800	92	2,196	-0.0250	3
STG2M	15 Jun 2022	99.6800		99.675	99.680	99.680	99.675	289			3,058	99.7150	19	3,058	-0.0350	0
STG2U	21 Sep 2022	99.6050						180			986	99.6550	16	983	-0.0500	3
STG2Z	21 Dec 2022	99.5450						140			1,344	99.5950	54	1,322	-0.0500	22
STG3H	15 Mar 2023	99.5000		99.515	99.515	99.515	99.515	1			4,335	99.5500	105	4,390	-0.0500	-55
STG3M	21 Jun 2023	99.4550									2,785	99.5100	261	2,835	-0.0550	-50
STG3U	20 Sep 2023	99.4100									3,944	99.4650	389	3,806	-0.0550	138
STG3Z	20 Dec 2023	99.3650									1,203	99.4200	281	1,080	-0.0550	123
STG4H	20 Mar 2024	99.3400									2,414	99.3900	84	2,331	-0.0500	83
STG4M	19 Jun 2024	99.3000									1,107	99.3600	1	1,106	-0.0600	1
STG4U	18 Sep 2024	99.2650									1,283	99.3250		1,283	-0.0600	0
STG4Z	18 Dec 2024	99.2250									867	99.2900		867	-0.0650	0
STG5H	19 Mar 2025	99.2000									306	99.2650	10	306	-0.0650	0
STG5M	18 Jun 2025	99.1700									30	99.2400	4	31	-0.0700	-1
STG5U	17 Sep 2025	99.1350									40	99.2100	20	40	-0.0750	0
STG5Z	17 Dec 2025	99.1100									56	99.1800		56	-0.0700	0
STG6H	18 Mar 2026	99.0750									12	99.1500		12	-0.0750	0
STG6M	17 Jun 2026	99.0350									6	99.1150		6	-0.0800	0
STG6U	16 Sep 2026	99.0100									0	99.0900		0	-0.0800	0
STG6Z	16 Dec 2026	98.9850									75	99.0650		75	-0.0800	0
STG7H	17 Mar 2027	98.9500									10	99.0350		10	-0.0850	0
STG7M	16 Jun 2027	98.9350									0	99.0200		0	-0.0850	0
Total								975			30,531		1,376	30,254		277

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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						101			490	99.9450	234	454	0.0000	36
SNA1Z	16 Mar 2022	99.9200						239			877	99.9300	937	1,204	-0.0100	-327
SNA2H	15 Jun 2022	99.8700		99.875	99.870	99.875	99.870	860			5,753	99.8950	3,173	6,253	-0.0250	-500
SNA2M	21 Sep 2022	99.7950		99.805	99.805	99.805	99.805	1,102			2,025	99.8350	2,552	2,093	-0.0400	-68
SNA2U	21 Dec 2022	99.7250		99.745	99.725	99.745	99.725	1,108			1,450	99.7700	1,610	1,132	-0.0450	318
SNA2Z	15 Mar 2023	99.6650		99.670	99.665	99.670	99.665	587			1,409	99.7100	622	1,184	-0.0450	225
SNA3H	21 Jun 2023	99.6200		99.620	99.620	99.620	99.620	455			1,603	99.6700	611	1,481	-0.0500	122
SNA3M	20 Sep 2023	99.5750						401			316	99.6300	409	375	-0.0550	-59
SNA3U	20 Dec 2023	99.5300		99.535	99.525	99.535	99.525	143			421	99.5850	330	566	-0.0550	-145
SNA3Z	20 Mar 2024	99.4850		99.485	99.485	99.485	99.485	207			1,256	99.5350	135	1,280	-0.0500	-24
SNA4H	19 Jun 2024	99.4550						623			960	99.5050	38	960	-0.0500	0
SNA4M	18 Sep 2024	99.4150						628			827	99.4800	21	839	-0.0650	-12
SNA4U	18 Dec 2024	99.3850						211			867	99.4450	24	864	-0.0600	3
SNA4Z	19 Mar 2025	99.3450									830	99.4150	21	830	-0.0700	0
SNA5H	18 Jun 2025	99.3150									331	99.3850	7	331	-0.0700	0
SNA5M	17 Sep 2025	99.2850									60	99.3550		60	-0.0700	0
SNA5U	17 Dec 2025	99.2550									20	99.3300	20	10	-0.0750	10
SNA5Z	18 Mar 2026	99.2300									6	99.3000		6	-0.0700	0
SNA6H	17 Jun 2026	99.1950									0	99.2700		0	-0.0750	0
SNA6M	16 Sep 2026	99.1550									7	99.2350		7	-0.0800	0
SNA6U	16 Dec 2026	99.1250									6	99.2100		6	-0.0850	0
SNA6Z	17 Mar 2027	99.1000									20	99.1850		20	-0.0850	0
SNA7H	16 Jun 2027	99.0700									9	99.1550		9	-0.0850	0
SNA7M	15 Sep 2027	99.0550									0	99.1350		0	-0.0800	0
Total								6,665			20,115		10,744	20,536		-421

* 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+1U-2H	15/09/2021	60
Calendar Spread	STL+2H-2U	16/03/2022	10
Pack	STL+12U-32Z+33H-13M	21/09/2022	61
Pack	STL+13M-33U+33Z-14H	21/06/2023	30
Pack	STL+13Z-34H+34M-14U	20/12/2023	30
Pack	STL+11U-31Z+32H-12M	15/09/2021	24

09/07/2021

Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFR480	16/03/2022	68
Butterfly	SON_FC_AFR380	15/12/2021	6
Butterfly	SON_FC_AFRHE0	18/12/2024	1
Calendar Spread	SON+2M-2U	21/09/2022	184
Calendar Spread	SON+2U-2Z	21/12/2022	58
Calendar Spread	SON+2M-2Z	21/09/2022	24
Calendar Spread	SON+2Z-3H	15/03/2023	6
Calendar Spread	SON+1Z-2H	16/03/2022	5
Pack	SON+11Z-32H+32M-12U	16/03/2022	439
Pack	SON+13Z-34H+34M-14U	20/03/2024	355
Pack	SON+12H-32M+32U-12Z	15/06/2022	295
Pack	SON+12M-32U+32Z-13H	21/09/2022	286
Pack	SON+12Z-33H+33M-13U	15/03/2023	270
Pack	SON+13M-33U+33Z-14H	20/09/2023	60
Pack	SON+11U-31Z+32H-12M	15/12/2021	20
Pack	SON+12U-32Z+33H-13M	21/12/2022	2

09/07/2021

Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Calendar Spread	EUI+2Z-3M	19/12/2022	101
Calendar Spread	EUI+2H-2M	14/03/2022	50
Pack	EUI+12U-32Z+33H-13M	19/09/2022	200

Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_1U	15/09/2021	210
Inter Commodity Spread	SON-STL_2Z	21/12/2022	186
Inter Commodity Spread	SON-STL_1Z	15/12/2021	90
Inter Commodity Spread	SON-STL_3M	21/06/2023	19
Inter Commodity Spread	SON-STL_2U	21/09/2022	18
Inter Commodity Spread	SON-STL_3Z	20/12/2023	8
Inter Commodity Spread	SON-STL_2M	15/06/2022	3
Inter Commodity Spread	SON-STL_3H	15/03/2023	1

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