

12/07/2021

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	24,504			24,504	408,353	406,190	28,223	2,163	-3,719
1M Three Month SONIA Future	5,540			5,540	21,546	20,115	6,665	1,431	-1,125
1M Three Month Sterling Future	887			887	30,522	30,531	975	-9	-88
3M One Month SONIA Future					15	15		0	
One Month SONIA Future					0	0		0	
Three Month Euribor Future	1,641			1,641	131,545	131,505	2,623	40	-982
Three Month SONIA Future	15,481			15,481	36,738	35,961	16,023	777	-542
Three Month Sterling Future	955			955	187,987	188,063	1,937	-76	-982
Total	24,504			24,504	408,353	406,190	28,223	2,163	-3,719

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Long Term Interest Rate Derivatives
Schatz Future

												Previous Business Day				
Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	Basis Trade Volume	Open Interest *	DSP	Volume	Open Interest *	DSP Change	OI Change
SCH1U	8 Sep 2021	112.1725									0	112.1725		0	0.0000	0
SCH1Z	8 Dec 2021	111.7750									0	111.7225		0	0.0525	0
SCH2H	8 Mar 2022	113.4075									0	113.4075		0	0.0000	0
Total											0			0		0

Bund Future

												Previous Business Day				
Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	Basis Trade Volume	Open Interest *	DSP	Volume	Open Interest *	DSP Change	OI Change
BND1U	8 Sep 2021	174.0550									0	173.8950		0	0.1600	0
BND1Z	8 Dec 2021	171.1800									0	171.0450		0	0.1350	0
BND2H	8 Mar 2022	173.1250									0	173.0150		0	0.1100	0
Total											0			0		0

Bobl Future

												Previous Business Day				
Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	Basis Trade Volume	Open Interest *	DSP	Volume	Open Interest *	DSP Change	OI Change
BBL1U	8 Sep 2021	134.5150									0	134.4800		0	0.0350	0
BBL1Z	8 Dec 2021	135.1850									0	135.1450		0	0.0400	0
BBL2H	8 Mar 2022	134.1650									0	134.1350		0	0.0300	0
Total											0			0		0

Long Gilt Future

												Previous Business Day				
Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	Basis Trade Volume	Open Interest *	DSP	Volume	Open Interest *	DSP Change	OI Change
GLT1U	28 Sep 2021	128.9350									0	128.7650		0	0.1700	0
GLT1Z	29 Dec 2021	127.9150									0	127.7450		0	0.1700	0
GLT2H	29 Mar 2022	127.0350									0	126.8800		0	0.1550	0
Total											0			0		0

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	100.5550									0	100.5450		0	0.0100	0
EUI1Q	16 Aug 2021	100.5500									0	100.5400		0	0.0100	0
EUI1U	13 Sep 2021	100.5400									19,314	100.5400		19,314	0.0000	0
EUI1V	18 Oct 2021	100.5450									0	100.5400		0	0.0050	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									16,048	100.5200	50	16,048	0.0000	0
EUI2M	13 Jun 2022	100.5050		100.505	100.505	100.505	100.505	727			11,950	100.5050	151	11,950	0.0000	0
EUI2U	19 Sep 2022	100.4800		100.480	100.480	100.480	100.480	101			13,912	100.4800	200	13,912	0.0000	0
EUI2Z	19 Dec 2022	100.4600									11,791	100.4550	802	11,789	0.0050	2
EUI3H	13 Mar 2023	100.4300									9,086	100.4300	802	8,985	0.0000	101
EUI3M	19 Jun 2023	100.4050						150			11,268	100.4050	301	11,268	0.0000	0
EUI3U	18 Sep 2023	100.3800									7,450	100.3750	203	7,399	0.0050	51
EUI3Z	18 Dec 2023	100.3500		100.350	100.350	100.350	100.350	201			4,951	100.3450		4,951	0.0050	0
EUI4H	18 Mar 2024	100.3150		100.320	100.315	100.320	100.315	282			6,764	100.3150	114	6,878	0.0000	-114
EUI4M	17 Jun 2024	100.2850						180			2,749	100.2800		2,749	0.0050	0
EUI4U	16 Sep 2024	100.2550									243	100.2500		243	0.0050	0
EUI4Z	16 Dec 2024	100.2150									533	100.2100		533	0.0050	0
EUI5H	17 Mar 2025	100.1750									339	100.1700		339	0.0050	0
EUI5M	16 Jun 2025	100.1350									134	100.1250		134	0.0100	0
EUI5U	15 Sep 2025	100.0950									92	100.0800		92	0.0150	0
EUI5Z	15 Dec 2025	100.0500									124	100.0400		124	0.0100	0
EUI6H	16 Mar 2026	100.0050									60	100.0000		60	0.0050	0
EUI6M	15 Jun 2026	99.9650									49	99.9550		49	0.0100	0
EUI6U	14 Sep 2026	99.9250									0	99.9200		0	0.0050	0
EUI6Z	14 Dec 2026	99.8850									0	99.8800		0	0.0050	0
EUI7H	15 Mar 2027	99.8450									0	99.8400		0	0.0050	0
EUI7M	14 Jun 2027	99.8100									0	99.8000		0	0.0100	0
Total								1,641			131,545		2,623	131,505		40

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	99.9150									39,488	99.9150	294	39,508	0.0000	-20
STL1Z	15 Dec 2021	99.8700						110			21,174	99.8700	187	21,109	0.0000	65
STL2H	16 Mar 2022	99.7600						51			11,690	99.7550	159	11,692	0.0050	-2
STL2M	15 Jun 2022	99.6800						193			10,152	99.6800	42	10,152	0.0000	0
STL2U	21 Sep 2022	99.6150		99.610	99.610	99.610	99.610	277			20,053	99.6050	90	20,043	0.0100	10
STL2Z	21 Dec 2022	99.5500		99.555	99.558	99.558	99.555	244			37,335	99.5450	369	37,318	0.0050	17
STL3H	15 Mar 2023	99.5000						46			5,145	99.5000	184	4,964	0.0000	181
STL3M	21 Jun 2023	99.4600						3			12,258	99.4550	126	12,353	0.0050	-95
STL3U	20 Sep 2023	99.4100						3			8,231	99.4100	100	8,311	0.0000	-80
STL3Z	20 Dec 2023	99.3750		99.365	99.365	99.365	99.365	27			4,963	99.3650	144	4,963	0.0100	0
STL4H	20 Mar 2024	99.3450						1			4,133	99.3400	120	4,193	0.0050	-60
STL4M	19 Jun 2024	99.3100									2,578	99.3000	92	2,670	0.0100	-92
STL4U	18 Sep 2024	99.2750									3,415	99.2650	30	3,415	0.0100	0
STL4Z	18 Dec 2024	99.2400									3,921	99.2250		3,921	0.0150	0
STL5H	19 Mar 2025	99.2150									1,562	99.2000		1,562	0.0150	0
STL5M	18 Jun 2025	99.1850									899	99.1700		899	0.0150	0
STL5U	17 Sep 2025	99.1550									319	99.1350		319	0.0200	0
STL5Z	17 Dec 2025	99.1200									147	99.1100		147	0.0100	0
STL6H	18 Mar 2026	99.0800									78	99.0750		78	0.0050	0
STL6M	17 Jun 2026	99.0500									86	99.0350		86	0.0150	0
STL6U	16 Sep 2026	99.0250									120	99.0100		120	0.0150	0
STL6Z	16 Dec 2026	99.0000									210	98.9850		210	0.0150	0
STL7H	17 Mar 2027	98.9700									30	98.9500		30	0.0200	0
STL7M	16 Jun 2027	98.9500									0	98.9350		0	0.0150	0
Total								955			187,987		1,937	188,063		-76

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		3,965	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	95			2,427	99.9450	236	2,324	-0.0050	103
SON1Z	16 Mar 2022	99.9250		99.925	99.925	99.925	99.925	580			2,885	99.9200	700	2,914	0.0050	-29
SON2H	15 Jun 2022	99.8750						879			3,164	99.8700	2,064	2,641	0.0050	523
SON2M	21 Sep 2022	99.8000		99.795	99.795	99.795	99.795	1,126			2,261	99.7950	2,788	1,843	0.0050	418
SON2U	21 Dec 2022	99.7250		99.728	99.730	99.730	99.728	1,012			6,197	99.7250	2,752	5,475	0.0000	722
SON2Z	15 Mar 2023	99.6650		99.675	99.675	99.675	99.675	671			3,727	99.6650	1,766	3,198	0.0000	529
SON3H	21 Jun 2023	99.6250						379			3,853	99.6200	1,132	3,303	0.0050	550
SON3M	20 Sep 2023	99.5750						944			1,266	99.5750	970	1,694	0.0000	-428
SON3U	20 Dec 2023	99.5300						2,943			1,289	99.5300	465	1,132	0.0000	157
SON3Z	20 Mar 2024	99.4900						3,839			1,303	99.4850	562	1,604	0.0050	-301
SON4H	19 Jun 2024	99.4600		99.460	99.460	99.460	99.460	2,161			1,422	99.4550	1,137	2,161	0.0050	-739
SON4M	18 Sep 2024	99.4300		99.430	99.425	99.445	99.425	499			1,173	99.4150	1,081	1,866	0.0150	-693
SON4U	18 Dec 2024	99.3900						152			717	99.3850	358	755	0.0050	-38
SON4Z	19 Mar 2025	99.3500						151			509	99.3450	4	511	0.0050	-2
SON5H	18 Jun 2025	99.3400						50			121	99.3150	2	121	0.0250	0
SON5M	17 Sep 2025	99.3050									170	99.2850	6	165	0.0200	5
SON5U	17 Dec 2025	99.2750									78	99.2550		78	0.0200	0
SON5Z	18 Mar 2026	99.2400									23	99.2300		23	0.0100	0
SON6H	17 Jun 2026	99.2000									25	99.1950		25	0.0050	0
SON6M	16 Sep 2026	99.1700									48	99.1550		48	0.0150	0
SON6U	16 Dec 2026	99.1450									66	99.1250		66	0.0200	0
SON6Z	17 Mar 2027	99.1200									20	99.1000		20	0.0200	0
SON7H	16 Jun 2027	99.0900									29	99.0700		29	0.0200	0
SON7M	15 Sep 2027	99.0700									0	99.0550		0	0.0150	0
Total								15,481			36,738		16,023	35,961		777

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	99.9450		0	0.0000	0
OSN1U	20 Oct 2021	99.9450									0	99.9450		0	0.0000	0
OSN1V	17 Nov 2021	99.9450									0	99.9450		0	0.0000	0
OSN1X	15 Dec 2021	99.9400									0	99.9400		0	0.0000	0
OSN1Z	19 Jan 2022	99.9400									0	99.9400		0	0.0000	0
OSN2F	16 Feb 2022	99.9250									0	99.9250		0	0.0000	0
OSN2G	16 Mar 2022	99.9100									0	99.9050		0	0.0050	0
OSN2H	20 Apr 2022	99.9050									0	99.9000		0	0.0050	0
OSN2J	18 May 2022	99.8750									0	99.8700		0	0.0050	0
OSN2K	15 Jun 2022	99.8400									0	99.8350		0	0.0050	0
OSN2M	20 Jul 2022	99.8350									0	99.8300		0	0.0050	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	99.9450		0	0.0000	0
OSA1U	20 Oct 2021	99.9450									0	99.9450		0	0.0000	0
OSA1V	17 Nov 2021	99.9450									0	99.9450		0	0.0000	0
OSA1X	15 Dec 2021	99.9400									15	99.9400		15	0.0000	0
OSA1Z	19 Jan 2022	99.9400									0	99.9400		0	0.0000	0
OSA2F	16 Feb 2022	99.9250									0	99.9250		0	0.0000	0
OSA2G	16 Mar 2022	99.9100									0	99.9050		0	0.0050	0
OSA2H	20 Apr 2022	99.9050									0	99.9000		0	0.0050	0
OSA2J	18 May 2022	99.8750									0	99.8700		0	0.0050	0
OSA2K	15 Jun 2022	99.8400									0	99.8350		0	0.0050	0
OSA2M	20 Jul 2022	99.8350									0	99.8300		0	0.0050	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	99.9150						27			1,539	99.9150	115	1,594	0.0000	-55
STG1Z	15 Dec 2021	99.8700		99.875	99.875	99.875	99.875	142			2,842	99.8700	85	2,877	0.0000	-35
STG2H	16 Mar 2022	99.7600		99.760	99.760	99.760	99.760	85			2,199	99.7550	165	2,199	0.0050	0
STG2M	15 Jun 2022	99.6800						43			3,058	99.6800	289	3,058	0.0000	0
STG2U	21 Sep 2022	99.6150		99.615	99.615	99.615	99.615	81			986	99.6050	180	986	0.0100	0
STG2Z	21 Dec 2022	99.5500						47			1,424	99.5450	140	1,344	0.0050	80
STG3H	15 Mar 2023	99.5000						16			4,336	99.5000	1	4,335	0.0000	1
STG3M	21 Jun 2023	99.4600						53			2,785	99.4550		2,785	0.0050	0
STG3U	20 Sep 2023	99.4100		99.415	99.415	99.415	99.415	166			3,944	99.4100		3,944	0.0000	0
STG3Z	20 Dec 2023	99.3750						175			1,203	99.3650		1,203	0.0100	0
STG4H	20 Mar 2024	99.3450						52			2,414	99.3400		2,414	0.0050	0
STG4M	19 Jun 2024	99.3100									1,107	99.3000		1,107	0.0100	0
STG4U	18 Sep 2024	99.2750									1,283	99.2650		1,283	0.0100	0
STG4Z	18 Dec 2024	99.2400									867	99.2250		867	0.0150	0
STG5H	19 Mar 2025	99.2150									306	99.2000		306	0.0150	0
STG5M	18 Jun 2025	99.1850									30	99.1700		30	0.0150	0
STG5U	17 Sep 2025	99.1550									40	99.1350		40	0.0200	0
STG5Z	17 Dec 2025	99.1200									56	99.1100		56	0.0100	0
STG6H	18 Mar 2026	99.0800									12	99.0750		12	0.0050	0
STG6M	17 Jun 2026	99.0500									6	99.0350		6	0.0150	0
STG6U	16 Sep 2026	99.0250									0	99.0100		0	0.0150	0
STG6Z	16 Dec 2026	99.0000									75	98.9850		75	0.0150	0
STG7H	17 Mar 2027	98.9700									10	98.9500		10	0.0200	0
STG7M	16 Jun 2027	98.9500									0	98.9350		0	0.0150	0
Total								887			30,522		975	30,531		-9

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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	99.9400						32			445	99.9450	101	490	-0.0050	-45
SNA1Z	16 Mar 2022	99.9250						171			954	99.9200	239	877	0.0050	77
SNA2H	15 Jun 2022	99.8750		99.875	99.875	99.875	99.875	283			5,753	99.8700	860	5,753	0.0050	0
SNA2M	21 Sep 2022	99.8000						156			2,090	99.7950	1,102	2,025	0.0050	65
SNA2U	21 Dec 2022	99.7250		99.730	99.730	99.730	99.730	195			1,918	99.7250	1,108	1,450	0.0000	468
SNA2Z	15 Mar 2023	99.6650						80			1,310	99.6650	587	1,409	0.0000	-99
SNA3H	21 Jun 2023	99.6250						52			1,622	99.6200	455	1,603	0.0050	19
SNA3M	20 Sep 2023	99.5750						383			486	99.5750	401	316	0.0000	170
SNA3U	20 Dec 2023	99.5300		99.535	99.535	99.535	99.535	1,277			462	99.5300	143	421	0.0000	41
SNA3Z	20 Mar 2024	99.4900		99.505	99.490	99.505	99.490	1,655			1,359	99.4850	207	1,256	0.0050	103
SNA4H	19 Jun 2024	99.4600						933			1,237	99.4550	623	960	0.0050	277
SNA4M	18 Sep 2024	99.4300						242			1,097	99.4150	628	827	0.0150	270
SNA4U	18 Dec 2024	99.3900						44			952	99.3850	211	867	0.0050	85
SNA4Z	19 Mar 2025	99.3500						25			830	99.3450		830	0.0050	0
SNA5H	18 Jun 2025	99.3400						12			331	99.3150		331	0.0250	0
SNA5M	17 Sep 2025	99.3050									60	99.2850		60	0.0200	0
SNA5U	17 Dec 2025	99.2750									20	99.2550		20	0.0200	0
SNA5Z	18 Mar 2026	99.2400									6	99.2300		6	0.0100	0
SNA6H	17 Jun 2026	99.2000									0	99.1950		0	0.0050	0
SNA6M	16 Sep 2026	99.1700									7	99.1550		7	0.0150	0
SNA6U	16 Dec 2026	99.1450									6	99.1250		6	0.0200	0
SNA6Z	17 Mar 2027	99.1200									20	99.1000		20	0.0200	0
SNA7H	16 Jun 2027	99.0900									9	99.0700		9	0.0200	0
SNA7M	15 Sep 2027	99.0700									0	99.0550		0	0.0150	0
Total								5,540			21,546		6,665	20,115		1,431

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



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
Pack	STL+12H-32M+32U-12Z	16/03/2022	51
Pack	STL+12M-32U+32Z-13H	15/06/2022	40
Pack	STL+12U-32Z+33H-13M	21/09/2022	2
Pack	STL+13M-33U+33Z-14H	21/06/2023	1

12/07/2021

Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFR580	15/06/2022	40
Butterfly	SON_FC_AFR480	16/03/2022	21
Butterfly	SON_FC_AFR680	21/09/2022	20
Butterfly	SON_FC_AFRND0	18/09/2024	1
Calendar Spread	SON+1Z-2H	16/03/2022	112
Calendar Spread	SON+2Z-3H	15/03/2023	48
Calendar Spread	SON+2U-2Z	21/12/2022	6
Pack	SON+13M-33U+33Z-14H	20/09/2023	834
Pack	SON+13U-33Z+34H-14M	20/12/2023	441
Pack	SON+12H-32M+32U-12Z	15/06/2022	253
Pack	SON+12U-32Z+33H-13M	21/12/2022	110
Pack	SON+11U-31Z+32H-12M	15/12/2021	94
Pack	SON+11Z-32H+32M-12U	16/03/2022	50
Pack	SON+14M-34U+34Z-15H	18/09/2024	50
Pack	SON+12M-32U+32Z-13H	21/09/2022	1

Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Calendar Spread	EUI+4H-4M	18/03/2024	180
Calendar Spread	EUI+3M-3Z	19/06/2023	150

Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_1Z	15/12/2021	110
Inter Commodity Spread	SON-STL_3Z	20/12/2023	14
Inter Commodity Spread	SON-STL_2Z	21/12/2022	11

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