

**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
<b>Long Term Interest Rate Derivatives</b>					<b>0</b>	<b>0</b>		<b>0</b>	
Bobl Future					0	0		0	
Bund Future					0	0		0	
Long Gilt Future					0	0		0	
Schatz Future					0	0		0	
<b>Short Term Interest Rate Derivatives</b>	<b>40,743</b>			<b>40,743</b>	<b>415,993</b>	<b>413,158</b>	<b>24,348</b>	<b>2,835</b>	<b>16,395</b>
1M Three Month SONIA Future	2,389			2,389	24,604	23,696	2,731	908	-342
1M Three Month Sterling Future	5,631			5,631	30,178	30,161	2,956	17	2,675
3M One Month SONIA Future					15	15		0	
One Month SONIA Future					0	0		0	
Three Month Euribor Future	8,551			8,551	134,668	131,847	5,654	2,821	2,897
Three Month SONIA Future	11,828			11,828	38,854	39,469	8,386	-615	3,442
Three Month Sterling Future	12,344			12,344	187,674	187,970	4,621	-296	7,723
<b>Total</b>	<b>40,743</b>			<b>40,743</b>	<b>415,993</b>	<b>413,158</b>	<b>24,348</b>	<b>2,835</b>	<b>16,395</b>

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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	112.1825									0	112.1775		0	0.0050	0
SCH1Z	8 Dec 2021	111.7825									0	111.7775		0	0.0050	0
SCH2H	8 Mar 2022	113.4400									0	113.4225		0	0.0175	0
<b>Total</b>											<b>0</b>			<b>0</b>		<b>0</b>

**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	174.5700									0	174.3400		0	0.2300	0
BND1Z	8 Dec 2021	171.6850									0	171.4600		0	0.2250	0
BND2H	8 Mar 2022	172.0650									0	173.4050		0	-1.3400	0
<b>Total</b>											<b>0</b>			<b>0</b>		<b>0</b>

**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	134.6200									0	134.5950		0	0.0250	0
BBL1Z	8 Dec 2021	135.3350									0	135.3100		0	0.0250	0
BBL2H	8 Mar 2022	134.2900									0	134.2650		0	0.0250	0
<b>Total</b>											<b>0</b>			<b>0</b>		<b>0</b>

**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	128.6500									0	129.0800		0	-0.4300	0
GLT1Z	29 Dec 2021	127.6300									0	128.0500		0	-0.4200	0
GLT2H	29 Mar 2022	126.7150									0	127.1500		0	-0.4350	0
<b>Total</b>											<b>0</b>			<b>0</b>		<b>0</b>

**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	100.5550		0	-0.0050	0
EUI1Q	16 Aug 2021	100.5450									0	100.5500		0	-0.0050	0
EUI1U	13 Sep 2021	100.5400									20,814	100.5350	1,500	19,314	0.0050	1,500
EUI1V	18 Oct 2021	100.5400									0	100.5450		0	-0.0050	0
EUI1X	15 Nov 2021	100.5350									0	100.5400		0	-0.0050	0
EUI1Z	13 Dec 2021	100.5300									15,269	100.5250	1,500	14,688	0.0050	581
EUI2H	14 Mar 2022	100.5100						954			16,048	100.5150	50	16,048	-0.0050	0
EUI2M	13 Jun 2022	100.5000		100.500	100.500	100.500	100.500	243			12,189	100.4950	607	12,033	0.0050	156
EUI2U	19 Sep 2022	100.4750		100.480	100.475	100.480	100.475	2,036			14,062	100.4700	259	13,912	0.0050	150
EUI2Z	19 Dec 2022	100.4500		100.460	100.455	100.460	100.455	60			12,094	100.4550	401	11,993	-0.0050	101
EUI3H	13 Mar 2023	100.4250		100.435	100.430	100.435	100.430	1,156			9,081	100.4300	345	9,086	-0.0050	-5
EUI3M	19 Jun 2023	100.4000		100.410	100.400	100.410	100.400	835			11,267	100.4000	203	11,268	0.0000	-1
EUI3U	18 Sep 2023	100.3750		100.380	100.375	100.380	100.375	1,462			7,689	100.3700	51	7,689	0.0050	0
EUI3Z	18 Dec 2023	100.3450		100.360	100.345	100.360	100.345	1,209			5,125	100.3400	353	4,951	0.0050	174
EUI4H	18 Mar 2024	100.3200		100.320	100.325	100.325	100.320	505			6,847	100.3100	235	6,662	0.0100	185
EUI4M	17 Jun 2024	100.2950		100.300	100.300	100.300	100.300	91			2,609	100.2800	150	2,629	0.0150	-20
EUI4U	16 Sep 2024	100.2650									243	100.2600		243	0.0050	0
EUI4Z	16 Dec 2024	100.2300									533	100.2250		533	0.0050	0
EUI5H	17 Mar 2025	100.1950									339	100.1900		339	0.0050	0
EUI5M	16 Jun 2025	100.1600									134	100.1500		134	0.0100	0
EUI5U	15 Sep 2025	100.1200									92	100.1050		92	0.0150	0
EUI5Z	15 Dec 2025	100.0750									124	100.0650		124	0.0100	0
EUI6H	16 Mar 2026	100.0350									60	100.0250		60	0.0100	0
EUI6M	15 Jun 2026	99.9950									49	99.9850		49	0.0100	0
EUI6U	14 Sep 2026	99.9600									0	99.9500		0	0.0100	0
EUI6Z	14 Dec 2026	99.9150									0	99.9050		0	0.0100	0
EUI7H	15 Mar 2027	99.8800									0	99.8650		0	0.0150	0
EUI7M	14 Jun 2027	99.8350									0	99.8300		0	0.0050	0
<b>Total</b>								<b>8,551</b>			<b>134,668</b>		<b>5,654</b>	<b>131,847</b>		<b>2,821</b>

**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	99.9050									0	99.9100		0	-0.0050	0
STL1U	15 Sep 2021	99.9050		99.910	99.905	99.910	99.895	833			39,097	99.9100	51	39,148	-0.0050	-51
STL1Z	15 Dec 2021	99.8350		99.865	99.845	99.865	99.845	570			21,127	99.8650	222	21,282	-0.0300	-155
STL2H	16 Mar 2022	99.7050		99.750	99.685	99.750	99.685	556			11,393	99.7550	458	11,690	-0.0500	-297
STL2M	15 Jun 2022	99.6100		99.670	99.615	99.670	99.590	937			10,207	99.6750	731	10,207	-0.0650	0
STL2U	21 Sep 2022	99.5150		99.590	99.525	99.590	99.490	233			20,044	99.5950	641	20,056	-0.0800	-12
STL2Z	21 Dec 2022	99.4400		99.455	99.455	99.455	99.425	203			37,270	99.5200	1,005	37,260	-0.0800	10
STL3H	15 Mar 2023	99.3900		99.375	99.375	99.375	99.375	249			5,306	99.4700	857	5,001	-0.0800	305
STL3M	21 Jun 2023	99.3400		99.375	99.330	99.375	99.330	350			12,206	99.4250	352	12,387	-0.0850	-181
STL3U	20 Sep 2023	99.2950		99.385	99.305	99.385	99.285	1,279			8,307	99.3750	72	8,348	-0.0800	-41
STL3Z	20 Dec 2023	99.2600		99.330	99.330	99.330	99.330	2,650			4,996	99.3350	130	4,963	-0.0750	33
STL4H	20 Mar 2024	99.2350		99.305	99.240	99.305	99.240	2,556			4,164	99.3050	71	4,093	-0.0700	71
STL4M	19 Jun 2024	99.2150		99.225	99.225	99.225	99.225	1,039			2,583	99.2700	24	2,559	-0.0550	24
STL4U	18 Sep 2024	99.1950		99.190	99.190	99.190	99.190	324			3,401	99.2450	1	3,400	-0.0500	1
STL4Z	18 Dec 2024	99.1700		99.220	99.180	99.230	99.170	327			3,965	99.2150	4	3,968	-0.0450	-3
STL5H	19 Mar 2025	99.1600		99.200	99.165	99.200	99.155	184			1,574	99.2000	2	1,574	-0.0400	0
STL5M	18 Jun 2025	99.1400		99.195	99.195	99.195	99.195	54			989	99.1750		989	-0.0350	0
STL5U	17 Sep 2025	99.1150									398	99.1450		398	-0.0300	0
STL5Z	17 Dec 2025	99.0900									123	99.1200		123	-0.0300	0
STL6H	18 Mar 2026	99.0550									78	99.0900		78	-0.0350	0
STL6M	17 Jun 2026	99.0300									86	99.0600		86	-0.0300	0
STL6U	16 Sep 2026	99.0150									120	99.0350		120	-0.0200	0
STL6Z	16 Dec 2026	98.9900									210	99.0100		210	-0.0200	0
STL7H	17 Mar 2027	98.9600									30	98.9700		30	-0.0100	0
STL7M	16 Jun 2027	98.9350									0	98.9400		0	-0.0050	0
<b>Total</b>								<b>12,344</b>			<b>187,674</b>		<b>4,621</b>	<b>187,970</b>		<b>-296</b>

**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	99.9450		99.945	99.945	99.945	99.945	10			3,965	99.9500		3,965	-0.0050	0
SON1N	20 Oct 2021	99.9450									0	99.9450		0	0.0000	0
SON1Q	17 Nov 2021	99.9400									0	99.9450		0	-0.0050	0
SON1U	15 Dec 2021	99.9300		99.940	99.930	99.940	99.930	219			2,712	99.9400	25	2,717	-0.0100	-5
SON1Z	16 Mar 2022	99.8900		99.915	99.900	99.915	99.880	774			2,623	99.9200	189	2,628	-0.0300	-5
SON2H	15 Jun 2022	99.8200		99.865	99.865	99.865	99.865	172			2,861	99.8700	512	3,053	-0.0500	-192
SON2M	21 Sep 2022	99.7200		99.785	99.730	99.785	99.705	971			2,213	99.7900	1,659	2,395	-0.0700	-182
SON2U	21 Dec 2022	99.6300		99.705	99.705	99.705	99.705	612			5,875	99.7100	1,290	6,204	-0.0800	-329
SON2Z	15 Mar 2023	99.5550		99.560	99.560	99.560	99.560	835			3,958	99.6450	1,430	4,023	-0.0900	-65
SON3H	21 Jun 2023	99.5050		99.515	99.515	99.515	99.515	711			3,890	99.5850	1,248	4,089	-0.0800	-199
SON3M	20 Sep 2023	99.4600						804			1,947	99.5400	826	1,706	-0.0800	241
SON3U	20 Dec 2023	99.4200						1,367			1,813	99.4950	319	1,803	-0.0750	10
SON3Z	20 Mar 2024	99.3750						1,726			3,047	99.4500	183	3,074	-0.0750	-27
SON4H	19 Jun 2024	99.3550						1,316			1,445	99.4300	164	1,408	-0.0750	37
SON4M	18 Sep 2024	99.3300						714			827	99.3950	241	763	-0.0650	64
SON4U	18 Dec 2024	99.3100						567			618	99.3650	225	551	-0.0550	67
SON4Z	19 Mar 2025	99.2900						586			435	99.3350	75	465	-0.0450	-30
SON5H	18 Jun 2025	99.2800						360			141	99.3150		141	-0.0350	0
SON5M	17 Sep 2025	99.2550						84			175	99.2900		175	-0.0350	0
SON5U	17 Dec 2025	99.2350									78	99.2650		78	-0.0300	0
SON5Z	18 Mar 2026	99.2100									43	99.2350		43	-0.0250	0
SON6H	17 Jun 2026	99.1750									25	99.2050		25	-0.0300	0
SON6M	16 Sep 2026	99.1500									48	99.1800		48	-0.0300	0
SON6U	16 Dec 2026	99.1350									66	99.1550		66	-0.0200	0
SON6Z	17 Mar 2027	99.1100									20	99.1250		20	-0.0150	0
SON7H	16 Jun 2027	99.0750									29	99.0900		29	-0.0150	0
SON7M	15 Sep 2027	99.0600									0	99.0600		0	0.0000	0
<b>Total</b>								<b>11,828</b>			<b>38,854</b>		<b>8,386</b>	<b>39,469</b>		<b>-615</b>

**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	99.9400									0	99.9450		0	-0.0050	0
OSN1V	17 Nov 2021	99.9350									0	99.9400		0	-0.0050	0
OSN1X	15 Dec 2021	99.9250									0	99.9400		0	-0.0150	0
OSN1Z	19 Jan 2022	99.9150									0	99.9350		0	-0.0200	0
OSN2F	16 Feb 2022	99.8900									0	99.9200		0	-0.0300	0
OSN2G	16 Mar 2022	99.8550									0	99.9000		0	-0.0450	0
OSN2H	20 Apr 2022	99.8500									0	99.8950		0	-0.0450	0
OSN2J	18 May 2022	99.8200									0	99.8700		0	-0.0500	0
OSN2K	15 Jun 2022	99.7900									0	99.8400		0	-0.0500	0
OSN2M	20 Jul 2022	99.7650									0	99.8350		0	-0.0700	0
<b>Total</b>											<b>0</b>			<b>0</b>		<b>0</b>

**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	99.9400									0	99.9450		0	-0.0050	0
OSA1V	17 Nov 2021	99.9350									0	99.9400		0	-0.0050	0
OSA1X	15 Dec 2021	99.9250									15	99.9400		15	-0.0150	0
OSA1Z	19 Jan 2022	99.9150									0	99.9350		0	-0.0200	0
OSA2F	16 Feb 2022	99.8900									0	99.9200		0	-0.0300	0
OSA2G	16 Mar 2022	99.8550									0	99.9000		0	-0.0450	0
OSA2H	20 Apr 2022	99.8500									0	99.8950		0	-0.0450	0
OSA2J	18 May 2022	99.8200									0	99.8700		0	-0.0500	0
OSA2K	15 Jun 2022	99.7900									0	99.8400		0	-0.0500	0
OSA2M	20 Jul 2022	99.7650									0	99.8350		0	-0.0700	0
<b>Total</b>											<b>15</b>			<b>15</b>		<b>0</b>

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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	99.9050									0	99.9100		0	-0.0050	0
STG1U	15 Sep 2021	99.9050		99.900	99.905	99.905	99.900	281			1,379	99.9100	29	1,405	-0.0050	-26
STG1Z	15 Dec 2021	99.8350		99.865	99.865	99.865	99.865	426			2,764	99.8650	195	2,841	-0.0300	-77
STG2H	16 Mar 2022	99.7050		99.710	99.700	99.710	99.700	616			2,087	99.7550	232	2,094	-0.0500	-7
STG2M	15 Jun 2022	99.6100		99.585	99.585	99.585	99.585	479			3,058	99.6750	232	3,058	-0.0650	0
STG2U	21 Sep 2022	99.5150		99.500	99.510	99.510	99.500	173			1,117	99.5950	447	991	-0.0800	126
STG2Z	21 Dec 2022	99.4400		99.430	99.430	99.430	99.430	65			1,511	99.5200	484	1,394	-0.0800	117
STG3H	15 Mar 2023	99.3900		99.405	99.405	99.405	99.405	16			4,120	99.4700	209	4,320	-0.0800	-200
STG3M	21 Jun 2023	99.3400						3			2,843	99.4250	87	2,787	-0.0850	56
STG3U	20 Sep 2023	99.2950		99.375	99.305	99.375	99.305	564			3,959	99.3750	21	3,938	-0.0800	21
STG3Z	20 Dec 2023	99.2600						1,367			1,206	99.3350	63	1,201	-0.0750	5
STG4H	20 Mar 2024	99.2350		99.305	99.250	99.305	99.240	1,223			2,381	99.3050	124	2,379	-0.0700	2
STG4M	19 Jun 2024	99.2150						409			1,098	99.2700	357	1,098	-0.0550	0
STG4U	18 Sep 2024	99.1950						5			1,275	99.2450	357	1,275	-0.0500	0
STG4Z	18 Dec 2024	99.1700						3			857	99.2150	119	857	-0.0450	0
STG5H	19 Mar 2025	99.1600						1			297	99.2000		297	-0.0400	0
STG5M	18 Jun 2025	99.1400									27	99.1750		27	-0.0350	0
STG5U	17 Sep 2025	99.1150									40	99.1450		40	-0.0300	0
STG5Z	17 Dec 2025	99.0900									56	99.1200		56	-0.0300	0
STG6H	18 Mar 2026	99.0550									12	99.0900		12	-0.0350	0
STG6M	17 Jun 2026	99.0300									6	99.0600		6	-0.0300	0
STG6U	16 Sep 2026	99.0150									0	99.0350		0	-0.0200	0
STG6Z	16 Dec 2026	98.9900									75	99.0100		75	-0.0200	0
STG7H	17 Mar 2027	98.9600									10	98.9700		10	-0.0100	0
STG7M	16 Jun 2027	98.9350									0	98.9400		0	-0.0050	0
<b>Total</b>								<b>5,631</b>			<b>30,178</b>		<b>2,956</b>	<b>30,161</b>		<b>17</b>



15/07/2021

**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	99.9450									572	99.9500		572	-0.0050	0
SNA1N	20 Oct 2021	99.9450									0	99.9450		0	0.0000	0
SNA1Q	17 Nov 2021	99.9400									0	99.9450		0	-0.0050	0
SNA1U	15 Dec 2021	99.9300		99.940	99.940	99.940	99.940	25			469	99.9400		469	-0.0100	0
SNA1Z	16 Mar 2022	99.8900		99.915	99.895	99.915	99.895	148			962	99.9200	30	972	-0.0300	-10
SNA2H	15 Jun 2022	99.8200						53			5,753	99.8700	238	5,753	-0.0500	0
SNA2M	21 Sep 2022	99.7200		99.785	99.785	99.785	99.785	421			2,186	99.7900	494	2,212	-0.0700	-26
SNA2U	21 Dec 2022	99.6300						108			2,007	99.7100	347	1,905	-0.0800	102
SNA2Z	15 Mar 2023	99.5550						89			1,385	99.6450	363	1,180	-0.0900	205
SNA3H	21 Jun 2023	99.5050						96			1,767	99.5850	345	1,551	-0.0800	216
SNA3M	20 Sep 2023	99.4600						154			549	99.5400	276	402	-0.0800	147
SNA3U	20 Dec 2023	99.4200						266			1,051	99.4950	189	936	-0.0750	115
SNA3Z	20 Mar 2024	99.3750						291			2,638	99.4500	207	2,515	-0.0750	123
SNA4H	19 Jun 2024	99.3550						222			1,997	99.4300	89	1,976	-0.0750	21
SNA4M	18 Sep 2024	99.3300						157			1,083	99.3950	69	1,076	-0.0650	7
SNA4U	18 Dec 2024	99.3100						125			936	99.3650	63	930	-0.0550	6
SNA4Z	19 Mar 2025	99.2900						128			807	99.3350	21	805	-0.0450	2
SNA5H	18 Jun 2025	99.2800						86			314	99.3150		314	-0.0350	0
SNA5M	17 Sep 2025	99.2550						20			60	99.2900		60	-0.0350	0
SNA5U	17 Dec 2025	99.2350									20	99.2650		20	-0.0300	0
SNA5Z	18 Mar 2026	99.2100									6	99.2350		6	-0.0250	0
SNA6H	17 Jun 2026	99.1750									0	99.2050		0	-0.0300	0
SNA6M	16 Sep 2026	99.1500									7	99.1800		7	-0.0300	0
SNA6U	16 Dec 2026	99.1350									6	99.1550		6	-0.0200	0
SNA6Z	17 Mar 2027	99.1100									20	99.1250		20	-0.0150	0
SNA7H	16 Jun 2027	99.0750									9	99.0900		9	-0.0150	0
SNA7M	15 Sep 2027	99.0600									0	99.0600		0	0.0000	0
<b>Total</b>								<b>2,389</b>			<b>24,604</b>		<b>2,731</b>	<b>23,696</b>		<b>908</b>

\* 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_A5R500	21/06/2023	40
Butterfly	STL_FC_A5RXL0	15/03/2023	10
Calendar Spread	STL+1U-2H	15/09/2021	182
Calendar Spread	STL+1U-1Z	15/09/2021	60
Calendar Spread	STL+1Z-2H	15/12/2021	60
Calendar Spread	STL+2H-2M	16/03/2022	50
Calendar Spread	STL+1U-2U	15/09/2021	20
Calendar Spread	STL+3H-3U	15/03/2023	16
Calendar Spread	STL+2H-3H	16/03/2022	15
Calendar Spread	STL+2M-2U	15/06/2022	10
Calendar Spread	STL+2U-3U	21/09/2022	10
Calendar Spread	STL+3U-3Z	20/09/2023	5
Pack	STL+13U-33Z+34H-14M	20/09/2023	741
Pack	STL+13M-33U+33Z-14H	21/06/2023	106
Pack	STL+11U-31Z+32H-12M	15/09/2021	63
Pack	STL+13Z-34H+34M-14U	20/12/2023	59
Pack	STL+12Z-33H+33M-13U	21/12/2022	56
Pack	STL+14M-34U+34Z-15H	19/06/2024	54
Pack	STL+14U-34Z+35H-15M	18/09/2024	40
Pack	STL+12M-32U+32Z-13H	15/06/2022	30

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Pack	STL+14H-34M+34U-14Z	20/03/2024	20
Pack	STL+12U-32Z+33H-13M	21/09/2022	3
Pack	STL+13H-33M+33U-13Z	15/03/2023	1

### Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Pack	SON+13M-33U+33Z-14H	20/09/2023	358
Pack	SON+13U-33Z+34H-14M	20/12/2023	170
Pack	SON+13Z-34H+34M-14U	20/03/2024	141
Pack	SON+12Z-33H+33M-13U	15/03/2023	120
Pack	SON+14M-34U+34Z-15H	18/09/2024	115
Pack	SON+12M-32U+32Z-13H	21/09/2022	95
Pack	SON+12U-32Z+33H-13M	21/12/2022	81
Pack	SON+14U-34Z+35H-15M	18/12/2024	80
Pack	SON+12H-32M+32U-12Z	15/06/2022	70
Pack	SON+11Z-32H+32M-12U	16/03/2022	32
Pack	SON+13H-33M+33U-13Z	21/06/2023	1

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### Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	EUI_FC_A4R441	14/03/2022	954
Butterfly	EUI_FC_A4R661	13/06/2022	40
Butterfly	EUI_FC_A4RXU0	19/12/2022	1
Calendar Spread	EUI+3U-4H	18/09/2023	102
Calendar Spread	EUI+3M-3U	19/06/2023	101
Calendar Spread	EUI+2U-2Z	19/09/2022	19
Pack	EUI+13M-33U+33Z-14H	19/06/2023	352

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### Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_2M	15/06/2022	269
Inter Commodity Spread	SON-STL_1Z	15/12/2021	201
Inter Commodity Spread	SON-STL_1U	15/09/2021	158
Inter Commodity Spread	SON-STL_4H	20/03/2024	25
Inter Commodity Spread	SON-STL_2Z	21/12/2022	17
Inter Commodity Spread	SON-STL_4M	19/06/2024	6
Inter Commodity Spread	SON-STL_5H	19/03/2025	5
Inter Commodity Spread	SON-STL_5M	18/06/2025	4
Inter Commodity Spread	SON-STL_2U	21/09/2022	2
Inter Commodity Spread	SON-STL_3M	21/06/2023	2
Inter Commodity Spread	SON-STL_4U	18/09/2024	1
Inter Commodity Spread	SON-STL_4Z	18/12/2024	1

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