

19/07/2021

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	40,807			40,807	417,421	417,988	27,413	-567	13,394
1M Three Month SONIA Future	5,997			5,997	24,458	24,381	2,995	77	3,002
1M Three Month Sterling Future	1,735			1,735	32,790	32,764	2,465	26	-730
3M One Month SONIA Future					15	15		0	
One Month SONIA Future					0	0		0	
Three Month Euribor Future	2,517			2,517	131,071	130,875	2,397	196	120
Three Month SONIA Future	18,199			18,199	40,019	40,236	11,066	-217	7,133
Three Month Sterling Future	12,359			12,359	189,068	189,717	8,490	-649	3,869
Total	40,807			40,807	417,421	417,988	27,413	-567	13,394

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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	112.2125									0	112.1925		0	0.0200	0
SCH1Z	8 Dec 2021	112.0650									0	112.0450		0	0.0200	0
SCH2H	8 Mar 2022	113.5025									0	113.4650		0	0.0375	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	175.5200									0	174.8800		0	0.6400	0
BND1Z	8 Dec 2021	172.6300									0	171.9900		0	0.6400	0
BND2H	8 Mar 2022	174.7100									0	172.3750		0	2.3350	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	134.8450									0	134.6950		0	0.1500	0
BBL1Z	8 Dec 2021	135.5600									0	135.4100		0	0.1500	0
BBL2H	8 Mar 2022	134.5800									0	134.4150		0	0.1650	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	129.9650									0	129.1150		0	0.8500	0
GLT1Z	29 Dec 2021	128.9400									0	128.0900		0	0.8500	0
GLT2H	29 Mar 2022	128.1700									0	127.0900		0	1.0800	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	100.5480	100.5480								0	100.5550		0	-0.0070	0
EUI1Q	16 Aug 2021	100.5450									0	100.5500		0	-0.0050	0
EUI1U	13 Sep 2021	100.5400									19,314	100.5400		19,314	0.0000	0
EUI1V	18 Oct 2021	100.5350									0	100.5400		0	-0.0050	0
EUI1X	15 Nov 2021	100.5300									0	100.5400		0	-0.0100	0
EUI1Z	13 Dec 2021	100.5300									15,091	100.5300		15,091	0.0000	0
EUI2F	17 Jan 2022										0					0
EUI2H	14 Mar 2022	100.5150									16,048	100.5150		16,048	0.0000	0
EUI2M	13 Jun 2022	100.5050		100.500	100.500	100.500	100.500	385			12,243	100.5000	500	11,946	0.0050	297
EUI2U	19 Sep 2022	100.4800		100.480	100.480	100.480	100.480	220			12,573	100.4800	40	12,573	0.0000	0
EUI2Z	19 Dec 2022	100.4550		100.455	100.455	100.455	100.455	301			12,035	100.4600	13	12,035	-0.0050	0
EUI3H	13 Mar 2023	100.4400									8,103	100.4300	227	8,028	0.0100	75
EUI3M	19 Jun 2023	100.4150		100.410	100.410	100.410	100.410	844			11,168	100.4100	513	11,368	0.0050	-200
EUI3U	18 Sep 2023	100.3950		100.390	100.395	100.395	100.390	27			8,150	100.3800	553	8,099	0.0150	51
EUI3Z	18 Dec 2023	100.3750		100.365	100.375	100.375	100.365	517			5,259	100.3600	500	5,281	0.0150	-22
EUI4H	18 Mar 2024	100.3450		100.340	100.345	100.345	100.340	202			6,898	100.3300		6,898	0.0150	0
EUI4M	17 Jun 2024	100.3150						21			2,620	100.3000		2,620	0.0150	0
EUI4U	16 Sep 2024	100.2950									243	100.2700		243	0.0250	0
EUI4Z	16 Dec 2024	100.2650									533	100.2350		533	0.0300	0
EUI5H	17 Mar 2025	100.2350									339	100.2050		339	0.0300	0
EUI5M	16 Jun 2025	100.2000									129	100.1700	51	134	0.0300	-5
EUI5U	15 Sep 2025	100.1650									92	100.1300		92	0.0350	0
EUI5Z	15 Dec 2025	100.1300									124	100.0900		124	0.0400	0
EUI6H	16 Mar 2026	100.0950									60	100.0500		60	0.0450	0
EUI6M	15 Jun 2026	100.0600									49	100.0150		49	0.0450	0
EUI6U	14 Sep 2026	100.0250									0	99.9750		0	0.0500	0
EUI6Z	14 Dec 2026	99.9850									0	99.9350		0	0.0500	0
EUI7H	15 Mar 2027	99.9450									0	99.9000		0	0.0450	0
EUI7M	14 Jun 2027	99.9050									0	99.8550		0	0.0500	0
Total								2,517			131,071		2,397	130,875		196

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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	99.9250									0	99.9250		0	0.0000	0
STL1Q	18 Aug 2021	99.9200									0	99.9100		0	0.0100	0
STL1U	15 Sep 2021	99.9150		99.915	99.920	99.920	99.915	220			38,864	99.9050	773	38,885	0.0100	-21
STL1Z	15 Dec 2021	99.8600		99.845	99.855	99.865	99.845	755			21,138	99.8450	1,040	21,149	0.0150	-11
STL2H	16 Mar 2022	99.7300		99.705	99.720	99.720	99.705	963			10,344	99.7150	1,035	11,130	0.0150	-786
STL2M	15 Jun 2022	99.6600		99.611	99.650	99.670	99.610	1,622			10,133	99.6300	1,944	10,162	0.0300	-29
STL2U	21 Sep 2022	99.5850		99.520	99.585	99.610	99.520	1,937			20,040	99.5400	701	20,044	0.0450	-4
STL2Z	21 Dec 2022	99.5500		99.460	99.590	99.590	99.460	2,204			37,299	99.4750	393	37,107	0.0750	192
STL3H	15 Mar 2023	99.5100		99.410	99.540	99.540	99.410	1,550			5,297	99.4200	221	5,099	0.0900	198
STL3M	21 Jun 2023	99.4700		99.485	99.525	99.525	99.485	673			11,835	99.3800	214	11,927	0.0900	-92
STL3U	20 Sep 2023	99.4450		99.425	99.425	99.425	99.425	528			8,775	99.3350	503	8,820	0.1100	-45
STL3Z	20 Dec 2023	99.4100		99.380	99.390	99.410	99.380	740			6,660	99.2900	741	6,716	0.1200	-56
STL4H	20 Mar 2024	99.4000		99.310	99.385	99.385	99.310	591			5,142	99.2800	635	5,137	0.1200	5
STL4M	19 Jun 2024	99.3750		99.290	99.360	99.415	99.290	212			2,403	99.2550	235	2,390	0.1200	13
STL4U	18 Sep 2024	99.3500		99.360	99.360	99.360	99.360	104			3,443	99.2250	21	3,447	0.1250	-4
STL4Z	18 Dec 2024	99.3250		99.355	99.310	99.355	99.310	78			4,001	99.2100	22	4,011	0.1150	-10
STL5H	19 Mar 2025	99.3050						85			1,644	99.1950	9	1,643	0.1100	1
STL5M	18 Jun 2025	99.2850		99.190	99.285	99.325	99.190	92			1,005	99.1750		1,005	0.1100	0
STL5U	17 Sep 2025	99.2600		99.260	99.260	99.260	99.260	1			398	99.1550	2	398	0.1050	0
STL5Z	17 Dec 2025	99.2350		99.150	99.150	99.150	99.150	4			123	99.1250		123	0.1100	0
STL6H	18 Mar 2026	99.2100									78	99.0950	1	78	0.1150	0
STL6M	17 Jun 2026	99.1850									86	99.0800		86	0.1050	0
STL6U	16 Sep 2026	99.1550									120	99.0600		120	0.0950	0
STL6Z	16 Dec 2026	99.1350									210	99.0350		210	0.1000	0
STL7H	17 Mar 2027	99.1000									30	98.9950		30	0.1050	0
STL7M	16 Jun 2027	99.0750									0	98.9750		0	0.1000	0
Total								12,359			189,068		8,490	189,717		-649

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	99.9400		0	0.0050	0
SON1U	15 Dec 2021	99.9400		99.940	99.940	99.940	99.940	115			2,615	99.9350	597	2,824	0.0050	-209
SON1Z	16 Mar 2022	99.9150		99.885	99.915	99.915	99.885	471			2,468	99.8950	1,063	2,814	0.0200	-346
SON2H	15 Jun 2022	99.8500		99.840	99.840	99.840	99.840	892			3,156	99.8350	820	2,892	0.0150	264
SON2M	21 Sep 2022	99.7800		99.735	99.800	99.800	99.730	2,351			2,624	99.7450	1,438	2,171	0.0350	453
SON2U	21 Dec 2022	99.7050		99.640	99.705	99.705	99.635	3,001			6,329	99.6550	1,656	5,960	0.0500	369
SON2Z	15 Mar 2023	99.6600		99.655	99.655	99.655	99.655	2,570			3,702	99.5950	1,492	4,136	0.0650	-434
SON3H	21 Jun 2023	99.6350		99.530	99.610	99.610	99.530	2,054			3,635	99.5400	369	3,712	0.0950	-77
SON3M	20 Sep 2023	99.5950		99.570	99.647	99.647	99.570	1,569			2,060	99.5000	303	2,088	0.0950	-28
SON3U	20 Dec 2023	99.5650		99.535	99.590	99.590	99.535	1,597			1,864	99.4500	821	1,950	0.1150	-86
SON3Z	20 Mar 2024	99.5300		99.502	99.502	99.502	99.502	1,229			3,126	99.4100	1,151	3,230	0.1200	-104
SON4H	19 Jun 2024	99.5250		99.485	99.485	99.485	99.485	923			1,617	99.4000	772	1,536	0.1250	81
SON4M	18 Sep 2024	99.5000		99.470	99.465	99.538	99.465	701			847	99.3700	430	919	0.1300	-72
SON4U	18 Dec 2024	99.4700						543			312	99.3500	113	369	0.1200	-57
SON4Z	19 Mar 2025	99.4450		99.435	99.435	99.435	99.435	183			783	99.3350	20	773	0.1100	10
SON5H	18 Jun 2025	99.4250									378	99.3050	20	359	0.1200	19
SON5M	17 Sep 2025	99.4050									229	99.2900	1	229	0.1150	0
SON5U	17 Dec 2025	99.3800									78	99.2700		78	0.1100	0
SON5Z	18 Mar 2026	99.3550									43	99.2450		43	0.1100	0
SON6H	17 Jun 2026	99.3300									25	99.2200		25	0.1100	0
SON6M	16 Sep 2026	99.3050									48	99.1950		48	0.1100	0
SON6U	16 Dec 2026	99.2800									66	99.1750		66	0.1050	0
SON6Z	17 Mar 2027	99.2550									20	99.1500		20	0.1050	0
SON7H	16 Jun 2027	99.2200									29	99.1150		29	0.1050	0
SON7M	15 Sep 2027	99.1950									0	99.1000		0	0.0950	0
Total								18,199			40,019		11,066	40,236		-217

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	99.9400									0	99.9350		0	0.0050	0
OSN1X	15 Dec 2021	99.9300									0	99.9250		0	0.0050	0
OSN1Z	19 Jan 2022	99.9300									0	99.9200		0	0.0100	0
OSN2F	16 Feb 2022	99.9050									0	99.8950		0	0.0100	0
OSN2G	16 Mar 2022	99.8900									0	99.8650		0	0.0250	0
OSN2H	20 Apr 2022	99.8750									0	99.8550		0	0.0200	0
OSN2J	18 May 2022	99.8550									0	99.8300		0	0.0250	0
OSN2K	15 Jun 2022	99.8300									0	99.8000		0	0.0300	0
OSN2M	20 Jul 2022	99.8150									0	99.7900		0	0.0250	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	99.9400									0	99.9350		0	0.0050	0
OSA1X	15 Dec 2021	99.9300									15	99.9250		15	0.0050	0
OSA1Z	19 Jan 2022	99.9300									0	99.9200		0	0.0100	0
OSA2F	16 Feb 2022	99.9050									0	99.8950		0	0.0100	0
OSA2G	16 Mar 2022	99.8900									0	99.8650		0	0.0250	0
OSA2H	20 Apr 2022	99.8750									0	99.8550		0	0.0200	0
OSA2J	18 May 2022	99.8550									0	99.8300		0	0.0250	0
OSA2K	15 Jun 2022	99.8300									0	99.8000		0	0.0300	0
OSA2M	20 Jul 2022	99.8150									0	99.7900		0	0.0250	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	99.9250									0	99.9250		0	0.0000	0
STG1Q	18 Aug 2021	99.9200									0	99.9100		0	0.0100	0
STG1U	15 Sep 2021	99.9150									1,308	99.9050	58	1,303	0.0100	5
STG1Z	15 Dec 2021	99.8600		99.845	99.845	99.845	99.845	29			2,806	99.8450	214	2,806	0.0150	0
STG2H	16 Mar 2022	99.7300									2,418	99.7150	259	2,599	0.0150	-181
STG2M	15 Jun 2022	99.6600		99.655	99.655	99.670	99.655	81			3,117	99.6300	285	3,089	0.0300	28
STG2U	21 Sep 2022	99.5850						59			1,464	99.5400	378	1,185	0.0450	279
STG2Z	21 Dec 2022	99.5500						77			1,704	99.4750	363	1,546	0.0750	158
STG3H	15 Mar 2023	99.5100		99.540	99.540	99.540	99.540	144			4,114	99.4200	122	4,119	0.0900	-5
STG3M	21 Jun 2023	99.4700						201			2,822	99.3800	30	2,842	0.0900	-20
STG3U	20 Sep 2023	99.4450						324			3,682	99.3350	225	3,907	0.1100	-225
STG3Z	20 Dec 2023	99.4100						290			2,389	99.2900	251	2,188	0.1200	201
STG4H	20 Mar 2024	99.4000						152			2,900	99.2800	174	3,018	0.1200	-118
STG4M	19 Jun 2024	99.3750						175			1,432	99.2550	79	1,505	0.1200	-73
STG4U	18 Sep 2024	99.3500						150			1,253	99.2250	26	1,277	0.1250	-24
STG4Z	18 Dec 2024	99.3250						50			857	99.2100		857	0.1150	0
STG5H	19 Mar 2025	99.3050									297	99.1950		297	0.1100	0
STG5M	18 Jun 2025	99.2850									27	99.1750		27	0.1100	0
STG5U	17 Sep 2025	99.2600									40	99.1550		40	0.1050	0
STG5Z	17 Dec 2025	99.2350		99.150	99.225	99.225	99.150	3			57	99.1250	1	56	0.1100	1
STG6H	18 Mar 2026	99.2100									12	99.0950		12	0.1150	0
STG6M	17 Jun 2026	99.1850									6	99.0800		6	0.1050	0
STG6U	16 Sep 2026	99.1550									0	99.0600		0	0.0950	0
STG6Z	16 Dec 2026	99.1350									75	99.0350		75	0.1000	0
STG7H	17 Mar 2027	99.1000									10	98.9950		10	0.1050	0
STG7M	16 Jun 2027	99.0750									0	98.9750		0	0.1000	0
Total								1,735			32,790		2,465	32,764		26

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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	99.9400		0	0.0050	0
SNA1U	15 Dec 2021	99.9400						51			499	99.9350	5	494	0.0050	5
SNA1Z	16 Mar 2022	99.9150		99.895	99.910	99.910	99.895	252			901	99.8950	135	911	0.0200	-10
SNA2H	15 Jun 2022	99.8500						630			5,753	99.8350	359	5,753	0.0150	0
SNA2M	21 Sep 2022	99.7800						1,100			2,623	99.7450	541	2,325	0.0350	298
SNA2U	21 Dec 2022	99.7050						1,177			2,369	99.6550	524	2,065	0.0500	304
SNA2Z	15 Mar 2023	99.6600						944			1,205	99.5950	284	1,367	0.0650	-162
SNA3H	21 Jun 2023	99.6350						639			1,741	99.5400	42	1,768	0.0950	-27
SNA3M	20 Sep 2023	99.5950						463			547	99.5000	42	586	0.0950	-39
SNA3U	20 Dec 2023	99.5650						275			949	99.4500	155	993	0.1150	-44
SNA3Z	20 Mar 2024	99.5300						167			2,366	99.4100	401	2,511	0.1200	-145
SNA4H	19 Jun 2024	99.5250						139			1,691	99.4000	416	1,829	0.1250	-138
SNA4M	18 Sep 2024	99.5000		99.465	99.465	99.465	99.465	107			1,042	99.3700	49	1,017	0.1300	25
SNA4U	18 Dec 2024	99.4700						48			914	99.3500	24	914	0.1200	0
SNA4Z	19 Mar 2025	99.4450						5			807	99.3350	8	807	0.1100	0
SNA5H	18 Jun 2025	99.4250									341	99.3050	10	331	0.1200	10
SNA5M	17 Sep 2025	99.4050									70	99.2900		70	0.1150	0
SNA5U	17 Dec 2025	99.3800									20	99.2700		20	0.1100	0
SNA5Z	18 Mar 2026	99.3550									6	99.2450		6	0.1100	0
SNA6H	17 Jun 2026	99.3300									0	99.2200		0	0.1100	0
SNA6M	16 Sep 2026	99.3050									7	99.1950		7	0.1100	0
SNA6U	16 Dec 2026	99.2800									6	99.1750		6	0.1050	0
SNA6Z	17 Mar 2027	99.2550									20	99.1500		20	0.1050	0
SNA7H	16 Jun 2027	99.2200									9	99.1150		9	0.1050	0
SNA7M	15 Sep 2027	99.1950									0	99.1000		0	0.0950	0
Total								5,997			24,458		2,995	24,381		77

* 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_A5R3G0	21/09/2022	361
Butterfly	STL_FC_A5RBA0	15/09/2021	200
Butterfly	STL_FC_A5R0J0	21/12/2022	133
Butterfly	STL_FC_A5RB31	18/12/2024	40
Calendar Spread	STL+2U-2Z	21/09/2022	456
Calendar Spread	STL+2Z-3H	21/12/2022	92
Calendar Spread	STL+2U-3H	21/09/2022	89
Calendar Spread	STL+2M-2U	15/06/2022	80
Calendar Spread	STL+2H-2M	16/03/2022	72
Calendar Spread	STL+2Z-3M	21/12/2022	69
Calendar Spread	STL+2H-3H	16/03/2022	15
Calendar Spread	STL+2U-3U	21/09/2022	10
Calendar Spread	STL+1Z-2U	15/12/2021	9
Calendar Spread	STL+4H-5H	20/03/2024	5
Calendar Spread	STL+4M-5M	19/06/2024	5
Calendar Spread	STL+4M-4U	19/06/2024	1
Pack	STL+11Z-32H+32M-12U	15/12/2021	200
Pack	STL+12U-32Z+33H-13M	21/09/2022	160
Pack	STL+13M-33U+33Z-14H	21/06/2023	83
Pack	STL+13U-33Z+34H-14M	20/09/2023	62



Pack	STL+12M-32U+32Z-13H	15/06/2022	61
Pack	STL+12Z-33H+33M-13U	21/12/2022	35
Pack	STL+14H-34M+34U-14Z	20/03/2024	31
Pack	STL+13H-33M+33U-13Z	15/03/2023	24
Pack	STL+13Z-34H+34M-14U	20/12/2023	10

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Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFR780	21/12/2022	160
Butterfly	SON_FC_AFRND0	18/09/2024	40
Butterfly	SON_FC_AFRZB0	20/03/2024	40
Calendar Spread	SON+2U-2Z	21/12/2022	190
Calendar Spread	SON+2M-2U	21/09/2022	125
Calendar Spread	SON+3U-3Z	20/12/2023	103
Calendar Spread	SON+3M-3U	20/09/2023	71
Calendar Spread	SON+2Z-3H	15/03/2023	63
Calendar Spread	SON+2H-2M	15/06/2022	47
Calendar Spread	SON+2U-3H	21/12/2022	10
Pack	SON+12M-32U+32Z-13H	21/09/2022	279
Pack	SON+12H-32M+32U-12Z	15/06/2022	254
Pack	SON+13M-33U+33Z-14H	20/09/2023	226
Pack	SON+12Z-33H+33M-13U	15/03/2023	212
Pack	SON+12U-32Z+33H-13M	21/12/2022	198
Pack	SON+14H-34M+34U-14Z	19/06/2024	141
Pack	SON+13H-33M+33U-13Z	21/06/2023	129
Pack	SON+11U-31Z+32H-12M	15/12/2021	110
Pack	SON+11Z-32H+32M-12U	16/03/2022	86
Pack	SON+13U-33Z+34H-14M	20/12/2023	60
Pack	SON+13Z-34H+34M-14U	20/03/2024	40

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Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	EUI_FC_A4R661	13/06/2022	21
Calendar Spread	EUI+3M-3Z	19/06/2023	500
Calendar Spread	EUI+2M-3M	13/06/2022	100
Calendar Spread	EUI+3U-4H	18/09/2023	27

Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_2U	21/09/2022	216
Inter Commodity Spread	SON-STL_4H	20/03/2024	173
Inter Commodity Spread	SON-STL_3Z	20/12/2023	9
Inter Commodity Spread	SON-STL_1U	15/09/2021	5

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