

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	30,921			30,921	418,853	417,421	40,807	1,432	-9,886
1M Three Month SONIA Future	4,344			4,344	24,895	24,458	5,997	437	-1,653
1M Three Month Sterling Future	2,451			2,451	32,902	32,790	1,735	112	716
3M One Month SONIA Future					15	15		0	
One Month SONIA Future					0	0		0	
Three Month Euribor Future	5,612			5,612	131,531	131,071	2,517	460	3,095
Three Month SONIA Future	12,198			12,198	40,504	40,019	18,199	485	-6,001
Three Month Sterling Future	6,316			6,316	189,006	189,068	12,359	-62	-6,043
Total	30,921			30,921	418,853	417,421	40,807	1,432	-9,886

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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	112.2675									0	112.2125		0	0.0550	0
SCH1Z	8 Dec 2021	112.2000									0	112.0650		0	0.1350	0
SCH2H	8 Mar 2022	113.5400									0	113.5025		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	175.8700									0	175.5200		0	0.3500	0
BND1Z	8 Dec 2021	172.9600									0	172.6300		0	0.3300	0
BND2H	8 Mar 2022	174.9300									0	174.7100		0	0.2200	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	135.0300									0	134.8450		0	0.1850	0
BBL1Z	8 Dec 2021	135.7750									0	135.5600		0	0.2150	0
BBL2H	8 Mar 2022	134.7400									0	134.5800		0	0.1600	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	129.9250									0	129.9650		0	-0.0400	0
GLT1Z	29 Dec 2021	128.9000									0	128.9400		0	-0.0400	0
GLT2H	29 Mar 2022	127.9700									0	128.1700		0	-0.2000	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
EUI1Q	16 Aug 2021	100.5450									0	100.5450		0	0.0000	0
EUI1U	13 Sep 2021	100.5300		100.535	100.530	100.535	100.530	636			19,314	100.5400		19,314	-0.0100	0
EUI1V	18 Oct 2021	100.5350									0	100.5350		0	0.0000	0
EUI1X	15 Nov 2021	100.5350									0	100.5300		0	0.0050	0
EUI1Z	13 Dec 2021	100.5200		100.525	100.520	100.525	100.520	1,321			15,091	100.5300		15,091	-0.0100	0
EUI2F	17 Jan 2022	100.5250									0			0	100.5250	0
EUI2H	14 Mar 2022	100.5100		100.515	100.510	100.515	100.510	1,056			16,048	100.5150		16,048	-0.0050	0
EUI2M	13 Jun 2022	100.5000		100.505	100.500	100.505	100.500	470			12,565	100.5050	385	12,243	-0.0050	322
EUI2U	19 Sep 2022	100.4750		100.485	100.480	100.485	100.480	788			12,783	100.4800	220	12,573	-0.0050	210
EUI2Z	19 Dec 2022	100.4650		100.465	100.465	100.465	100.465	45			12,035	100.4550	301	12,035	0.0100	0
EUI3H	13 Mar 2023	100.4400		100.445	100.445	100.445	100.445	403			8,103	100.4400		8,103	0.0000	0
EUI3M	19 Jun 2023	100.4250		100.425	100.425	100.425	100.425	287			11,168	100.4150	844	11,168	0.0100	0
EUI3U	18 Sep 2023	100.4050		100.405	100.405	100.405	100.405	258			8,150	100.3950	27	8,150	0.0100	0
EUI3Z	18 Dec 2023	100.3900		100.385	100.385	100.385	100.385	235			5,259	100.3750	517	5,259	0.0150	0
EUI4H	18 Mar 2024	100.3550		100.355	100.355	100.355	100.355	53			6,847	100.3450	202	6,898	0.0100	-51
EUI4M	17 Jun 2024	100.3350						60			2,599	100.3150	21	2,620	0.0200	-21
EUI4U	16 Sep 2024	100.3100									243	100.2950		243	0.0150	0
EUI4Z	16 Dec 2024	100.2850									533	100.2650		533	0.0200	0
EUI5H	17 Mar 2025	100.2550									339	100.2350		339	0.0200	0
EUI5M	16 Jun 2025	100.2250									129	100.2000		129	0.0250	0
EUI5U	15 Sep 2025	100.1900									92	100.1650		92	0.0250	0
EUI5Z	15 Dec 2025	100.1550									124	100.1300		124	0.0250	0
EUI6H	16 Mar 2026	100.1200									60	100.0950		60	0.0250	0
EUI6M	15 Jun 2026	100.0800									49	100.0600		49	0.0200	0
EUI6U	14 Sep 2026	100.0450									0	100.0250		0	0.0200	0
EUI6Z	14 Dec 2026	100.0050									0	99.9850		0	0.0200	0
EUI7H	15 Mar 2027	99.9700									0	99.9450		0	0.0250	0
EUI7M	14 Jun 2027	99.9300									0	99.9050		0	0.0250	0
Total								5,612			131,531		2,517	131,071		460

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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	99.9250		0	-0.0050	0
STL1Q	18 Aug 2021	99.9150									0	99.9200		0	-0.0050	0
STL1U	15 Sep 2021	99.9150									38,654	99.9150	220	38,864	0.0000	-210
STL1Z	15 Dec 2021	99.8600		99.860	99.860	99.860	99.860	83			21,439	99.8600	755	21,138	0.0000	301
STL2H	16 Mar 2022	99.7300		99.735	99.735	99.735	99.730	430			10,616	99.7300	963	10,344	0.0000	272
STL2M	15 Jun 2022	99.6600		99.665	99.645	99.670	99.645	505			10,226	99.6600	1,622	10,133	0.0000	93
STL2U	21 Sep 2022	99.5950		99.600	99.570	99.605	99.570	873			20,323	99.5850	1,937	20,040	0.0100	283
STL2Z	21 Dec 2022	99.5550		99.555	99.535	99.560	99.525	430			36,518	99.5500	2,204	37,299	0.0050	-781
STL3H	15 Mar 2023	99.5150		99.515	99.490	99.529	99.490	488			5,013	99.5100	1,550	5,297	0.0050	-284
STL3M	21 Jun 2023	99.4800		99.475	99.455	99.495	99.455	339			11,857	99.4700	673	11,835	0.0100	22
STL3U	20 Sep 2023	99.4350		99.445	99.418	99.460	99.418	687			8,615	99.4450	528	8,775	-0.0100	-160
STL3Z	20 Dec 2023	99.4050		99.405	99.415	99.415	99.405	804			6,569	99.4100	740	6,660	-0.0050	-91
STL4H	20 Mar 2024	99.3900		99.400	99.365	99.415	99.365	774			5,447	99.4000	591	5,142	-0.0100	305
STL4M	19 Jun 2024	99.3700		99.380	99.380	99.380	99.380	259			2,456	99.3750	212	2,403	-0.0050	53
STL4U	18 Sep 2024	99.3450						229			3,443	99.3500	104	3,443	-0.0050	0
STL4Z	18 Dec 2024	99.3200		99.325	99.295	99.330	99.295	272			4,047	99.3250	78	4,001	-0.0050	46
STL5H	19 Mar 2025	99.2950		99.320	99.315	99.320	99.315	112			1,729	99.3050	85	1,644	-0.0100	85
STL5M	18 Jun 2025	99.2800		99.300	99.290	99.300	99.280	25			1,010	99.2850	92	1,005	-0.0050	5
STL5U	17 Sep 2025	99.2600		99.280	99.280	99.280	99.280	3			398	99.2600	1	398	0.0000	0
STL5Z	17 Dec 2025	99.2350		99.225	99.220	99.225	99.220	3			122	99.2350	4	123	0.0000	-1
STL6H	18 Mar 2026	99.2100									78	99.2100		78	0.0000	0
STL6M	17 Jun 2026	99.1850									86	99.1850		86	0.0000	0
STL6U	16 Sep 2026	99.1650									120	99.1550		120	0.0100	0
STL6Z	16 Dec 2026	99.1400									210	99.1350		210	0.0050	0
STL7H	17 Mar 2027	99.1000									30	99.1000		30	0.0000	0
STL7M	16 Jun 2027	99.0750									0	99.0750		0	0.0000	0
Total								6,316			189,006		12,359	189,068		-62

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	99.9350						10			2,600	99.9400	115	2,615	-0.0050	-15
SON1Z	16 Mar 2022	99.9050		99.905	99.905	99.915	99.905	853			2,428	99.9150	471	2,468	-0.0100	-40
SON2H	15 Jun 2022	99.8500		99.855	99.840	99.855	99.840	1,602			3,057	99.8500	892	3,156	0.0000	-99
SON2M	21 Sep 2022	99.7700		99.780	99.785	99.790	99.780	1,939			2,956	99.7800	2,351	2,624	-0.0100	332
SON2U	21 Dec 2022	99.7150		99.720	99.690	99.725	99.690	2,106			7,426	99.7050	3,001	6,329	0.0100	1,097
SON2Z	15 Mar 2023	99.6650		99.685	99.685	99.685	99.685	1,470			2,311	99.6600	2,570	3,702	0.0050	-1,391
SON3H	21 Jun 2023	99.6350		99.647	99.650	99.650	99.640	771			2,869	99.6350	2,054	3,635	0.0000	-766
SON3M	20 Sep 2023	99.6000		99.600	99.610	99.610	99.600	231			2,272	99.5950	1,569	2,060	0.0050	212
SON3U	20 Dec 2023	99.5650		99.565	99.540	99.580	99.540	330			1,873	99.5650	1,597	1,864	0.0000	9
SON3Z	20 Mar 2024	99.5350		99.530	99.545	99.545	99.530	465			3,282	99.5300	1,229	3,126	0.0050	156
SON4H	19 Jun 2024	99.5100		99.520	99.510	99.540	99.510	425			1,749	99.5250	923	1,617	-0.0150	132
SON4M	18 Sep 2024	99.4950		99.500	99.503	99.503	99.490	229			1,337	99.5000	701	847	-0.0050	490
SON4U	18 Dec 2024	99.4750		99.485	99.475	99.485	99.475	450			690	99.4700	543	312	0.0050	378
SON4Z	19 Mar 2025	99.4300		99.440	99.430	99.455	99.430	704			773	99.4450	183	783	-0.0150	-10
SON5H	18 Jun 2025	99.4200						474			378	99.4250		378	-0.0050	0
SON5M	17 Sep 2025	99.4100		99.410	99.410	99.410	99.410	123			229	99.4050		229	0.0050	0
SON5U	17 Dec 2025	99.3750									78	99.3800		78	-0.0050	0
SON5Z	18 Mar 2026	99.3500									43	99.3550		43	-0.0050	0
SON6H	17 Jun 2026	99.3250		99.360	99.360	99.360	99.360	12			25	99.3300		25	-0.0050	0
SON6M	16 Sep 2026	99.3050									48	99.3050		48	0.0000	0
SON6U	16 Dec 2026	99.2850									66	99.2800		66	0.0050	0
SON6Z	17 Mar 2027	99.2650									20	99.2550		20	0.0100	0
SON7H	16 Jun 2027	99.2250		99.235	99.235	99.235	99.235	4			29	99.2200		29	0.0050	0
SON7M	15 Sep 2027	99.2050									0	99.1950		0	0.0100	0
Total								12,198			40,504		18,199	40,019		485

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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	99.9450									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	99.9400		0	0.0000	0
OSN1X	15 Dec 2021	99.9350									0	99.9300		0	0.0050	0
OSN1Z	19 Jan 2022	99.9250									0	99.9300		0	-0.0050	0
OSN2F	16 Feb 2022	99.8950									0	99.9050		0	-0.0100	0
OSN2G	16 Mar 2022	99.8800									0	99.8900		0	-0.0100	0
OSN2H	20 Apr 2022	99.8600									0	99.8750		0	-0.0150	0
OSN2J	18 May 2022	99.8350									0	99.8550		0	-0.0200	0
OSN2K	15 Jun 2022	99.8050									0	99.8300		0	-0.0250	0
OSN2M	20 Jul 2022	99.8000									0	99.8150		0	-0.0150	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	99.9400		0	0.0000	0
OSA1X	15 Dec 2021	99.9350									15	99.9300		15	0.0050	0
OSA1Z	19 Jan 2022	99.9250									0	99.9300		0	-0.0050	0
OSA2F	16 Feb 2022	99.8950									0	99.9050		0	-0.0100	0
OSA2G	16 Mar 2022	99.8800									0	99.8900		0	-0.0100	0
OSA2H	20 Apr 2022	99.8600									0	99.8750		0	-0.0150	0
OSA2J	18 May 2022	99.8350									0	99.8550		0	-0.0200	0
OSA2K	15 Jun 2022	99.8050									0	99.8300		0	-0.0250	0
OSA2M	20 Jul 2022	99.8000									0	99.8150		0	-0.0150	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	99.9250		0	-0.0050	0
STG1Q	18 Aug 2021	99.9150									0	99.9200		0	-0.0050	0
STG1U	15 Sep 2021	99.9150									1,308	99.9150		1,308	0.0000	0
STG1Z	15 Dec 2021	99.8600		99.860	99.860	99.860	99.860	206			2,831	99.8600	29	2,806	0.0000	25
STG2H	16 Mar 2022	99.7300		99.730	99.730	99.735	99.730	210			2,418	99.7300		2,418	0.0000	0
STG2M	15 Jun 2022	99.6600		99.665	99.645	99.665	99.645	201			3,106	99.6600	81	3,117	0.0000	-11
STG2U	21 Sep 2022	99.5950		99.600	99.570	99.600	99.570	193			1,415	99.5850	59	1,464	0.0100	-49
STG2Z	21 Dec 2022	99.5550		99.555	99.550	99.560	99.550	165			1,628	99.5500	77	1,704	0.0050	-76
STG3H	15 Mar 2023	99.5150		99.525	99.510	99.525	99.510	209			4,035	99.5100	144	4,114	0.0050	-79
STG3M	21 Jun 2023	99.4800		99.500	99.500	99.500	99.500	181			2,702	99.4700	201	2,822	0.0100	-120
STG3U	20 Sep 2023	99.4350		99.455	99.455	99.455	99.455	148			3,553	99.4450	324	3,682	-0.0100	-129
STG3Z	20 Dec 2023	99.4050		99.410	99.425	99.425	99.410	406			2,509	99.4100	290	2,389	-0.0050	120
STG4H	20 Mar 2024	99.3900		99.395	99.410	99.410	99.395	357			2,978	99.4000	152	2,900	-0.0100	78
STG4M	19 Jun 2024	99.3700						25			1,587	99.3750	175	1,432	-0.0050	155
STG4U	18 Sep 2024	99.3450						52			1,403	99.3500	150	1,253	-0.0050	150
STG4Z	18 Dec 2024	99.3200						54			907	99.3250	50	857	-0.0050	50
STG5H	19 Mar 2025	99.2950						20			297	99.3050		297	-0.0100	0
STG5M	18 Jun 2025	99.2800						1			27	99.2850		27	-0.0050	0
STG5U	17 Sep 2025	99.2600		99.280	99.280	99.280	99.280	23			40	99.2600		40	0.0000	0
STG5Z	17 Dec 2025	99.2350									55	99.2350	3	57	0.0000	-2
STG6H	18 Mar 2026	99.2100									12	99.2100		12	0.0000	0
STG6M	17 Jun 2026	99.1850									6	99.1850		6	0.0000	0
STG6U	16 Sep 2026	99.1650									0	99.1550		0	0.0100	0
STG6Z	16 Dec 2026	99.1400									75	99.1350		75	0.0050	0
STG7H	17 Mar 2027	99.1000									10	99.1000		10	0.0000	0
STG7M	16 Jun 2027	99.0750									0	99.0750		0	0.0000	0
Total								2,451			32,902		1,735	32,790		112

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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	99.9350									499	99.9400	51	499	-0.0050	0
SNA1Z	16 Mar 2022	99.9050						181			913	99.9150	252	901	-0.0100	12
SNA2H	15 Jun 2022	99.8500		99.850	99.840	99.855	99.840	609			5,753	99.8500	630	5,753	0.0000	0
SNA2M	21 Sep 2022	99.7700		99.785	99.785	99.785	99.785	878			3,118	99.7800	1,100	2,623	-0.0100	495
SNA2U	21 Dec 2022	99.7150		99.715	99.715	99.715	99.715	868			3,161	99.7050	1,177	2,369	0.0100	792
SNA2Z	15 Mar 2023	99.6650		99.685	99.685	99.685	99.685	617			1,005	99.6600	944	1,205	0.0050	-200
SNA3H	21 Jun 2023	99.6350						296			1,321	99.6350	639	1,741	0.0000	-420
SNA3M	20 Sep 2023	99.6000						88			326	99.5950	463	547	0.0050	-221
SNA3U	20 Dec 2023	99.5650		99.580	99.580	99.580	99.580	54			958	99.5650	275	949	0.0000	9
SNA3Z	20 Mar 2024	99.5350		99.545	99.545	99.545	99.545	188			2,383	99.5300	167	2,366	0.0050	17
SNA4H	19 Jun 2024	99.5100						181			1,653	99.5250	139	1,691	-0.0150	-38
SNA4M	18 Sep 2024	99.4950		99.495	99.495	99.495	99.495	81			1,033	99.5000	107	1,042	-0.0050	-9
SNA4U	18 Dec 2024	99.4750						63			914	99.4700	48	914	0.0050	0
SNA4Z	19 Mar 2025	99.4300						111			807	99.4450	5	807	-0.0150	0
SNA5H	18 Jun 2025	99.4200						85			341	99.4250		341	-0.0050	0
SNA5M	17 Sep 2025	99.4100						24			70	99.4050		70	0.0050	0
SNA5U	17 Dec 2025	99.3750						20			20	99.3800		20	-0.0050	0
SNA5Z	18 Mar 2026	99.3500									6	99.3550		6	-0.0050	0
SNA6H	17 Jun 2026	99.3250									0	99.3300		0	-0.0050	0
SNA6M	16 Sep 2026	99.3050									7	99.3050		7	0.0000	0
SNA6U	16 Dec 2026	99.2850									6	99.2800		6	0.0050	0
SNA6Z	17 Mar 2027	99.2650									20	99.2550		20	0.0100	0
SNA7H	16 Jun 2027	99.2250									9	99.2200		9	0.0050	0
SNA7M	15 Sep 2027	99.2050									0	99.1950		0	0.0100	0
Total								4,344			24,895		5,997	24,458		437

* 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	97
Butterfly	STL_FC_A5R0J0	21/12/2022	44
Butterfly	STL_FC_A5R3G0	21/09/2022	40
Calendar Spread	STL+2H-2U	16/03/2022	194
Calendar Spread	STL+2U-3H	21/09/2022	100
Calendar Spread	STL+3M-3U	21/06/2023	75
Calendar Spread	STL+2H-2M	16/03/2022	50
Calendar Spread	STL+2M-2U	15/06/2022	30
Calendar Spread	STL+2U-3U	21/09/2022	30
Calendar Spread	STL+2U-3M	21/09/2022	17
Calendar Spread	STL+2H-3H	16/03/2022	15
Calendar Spread	STL+3H-3U	15/03/2023	14
Calendar Spread	STL+3U-3Z	20/09/2023	12
Calendar Spread	STL+1Z-2U	15/12/2021	10
Calendar Spread	STL+2Z-3H	21/12/2022	9
Calendar Spread	STL+2M-3H	15/06/2022	8
Calendar Spread	STL+2Z-3M	21/12/2022	7
Calendar Spread	STL+4H-4Z	20/03/2024	1
Pack	STL+13U-33Z+34H-14M	20/09/2023	184
Pack	STL+12H-32M+32U-12Z	16/03/2022	80

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Pack	STL+14M-34U+34Z-15H	19/06/2024	72
Pack	STL+12M-32U+32Z-13H	15/06/2022	53
Pack	STL+12Z-33H+33M-13U	21/12/2022	20
Pack	STL+13M-33U+33Z-14H	21/06/2023	14
Pack	STL+14U-34Z+35H-15M	18/09/2024	12
Pack	STL+12U-32Z+33H-13M	21/09/2022	2
Pack	STL+13H-33M+33U-13Z	15/03/2023	1

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Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFR480	16/03/2022	162
Butterfly	SON_FC_AFR780	21/12/2022	140
Butterfly	SON_FC_AFR880	15/03/2023	99
Butterfly	SON_FC_AFR680	21/09/2022	34
Butterfly	SON_FC_AFRA80	20/09/2023	10
Calendar Spread	SON+2H-2U	15/06/2022	10
Calendar Spread	SON+1Z-2H	16/03/2022	3
Calendar Spread	SON+2U-2Z	21/12/2022	2
Calendar Spread	SON+2Z-3H	15/03/2023	1
Pack	SON+11Z-32H+32M-12U	16/03/2022	304
Pack	SON+12M-32U+32Z-13H	21/09/2022	246
Pack	SON+12H-32M+32U-12Z	15/06/2022	179
Pack	SON+14U-34Z+35H-15M	18/12/2024	122
Pack	SON+13U-33Z+34H-14M	20/12/2023	113
Pack	SON+14M-34U+34Z-15H	18/09/2024	108
Pack	SON+12U-32Z+33H-13M	21/12/2022	32
Pack	SON+13M-33U+33Z-14H	20/09/2023	28
Pack	SON+12Z-33H+33M-13U	15/03/2023	12
Pack	SON+11U-31Z+32H-12M	15/12/2021	10
Pack	SON+13H-33M+33U-13Z	21/06/2023	2

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Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	EUI_FC_A4R661	13/06/2022	60
Calendar Spread	EUI+2U-3H	19/09/2022	350
Calendar Spread	EUI+1U-2H	13/09/2021	236
Calendar Spread	EUI+2H-2U	14/03/2022	141
Calendar Spread	EUI+1Z-2H	13/12/2021	121
Calendar Spread	EUI+2M-2U	13/06/2022	50
Pack	EUI+13M-33U+33Z-14H	19/06/2023	52

Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_3H	15/03/2023	30
Inter Commodity Spread	SON-STL_3U	20/09/2023	24
Inter Commodity Spread	SON-STL_1Z	15/12/2021	22
Inter Commodity Spread	SON-STL_3Z	20/12/2023	10
Inter Commodity Spread	SON-STL_2Z	21/12/2022	9
Inter Commodity Spread	SON-STL_4H	20/03/2024	9
Inter Commodity Spread	SON-STL_2M	15/06/2022	2

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