

21/07/2021

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	44,717			44,717	415,652	418,853	30,921	-3,201	13,796
1M Three Month SONIA Future	3,357			3,357	23,482	24,895	4,344	-1,413	-987
1M Three Month Sterling Future	5,327			5,327	33,131	32,902	2,451	229	2,876
3M One Month SONIA Future					15	15		0	
One Month SONIA Future					0	0		0	
Three Month Euribor Future	3,327			3,327	131,619	131,531	5,612	88	-2,285
Three Month SONIA Future	18,438			18,438	38,800	40,504	12,198	-1,704	6,240
Three Month Sterling Future	14,268			14,268	188,605	189,006	6,316	-401	7,952
Total	44,717			44,717	415,652	418,853	30,921	-3,201	13,796

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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	112.2600									0	112.2675		0	-0.0075	0
SCH1Z	8 Dec 2021	112.1925									0	112.2000		0	-0.0075	0
SCH2H	8 Mar 2022	113.5450									0	113.5400		0	0.0050	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	175.8700		0	-0.3500	0
BND1Z	8 Dec 2021	172.6100									0	172.9600		0	-0.3500	0
BND2H	8 Mar 2022	174.7100									0	174.9300		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	134.9700									0	135.0300		0	-0.0600	0
BBL1Z	8 Dec 2021	135.7150									0	135.7750		0	-0.0600	0
BBL2H	8 Mar 2022	134.7250									0	134.7400		0	-0.0150	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	129.3850									0	129.9250		0	-0.5400	0
GLT1Z	29 Dec 2021	128.3600									0	128.9000		0	-0.5400	0
GLT2H	29 Mar 2022	127.4500									0	127.9700		0	-0.5200	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
EUI1Q	16 Aug 2021	100.5400									0	100.5450		0	-0.0050	0
EUI1U	13 Sep 2021	100.5300		100.530	100.530	100.530	100.530	183			19,272	100.5300	636	19,314	0.0000	-42
EUI1V	18 Oct 2021	100.5300									0	100.5350		0	-0.0050	0
EUI1X	15 Nov 2021	100.5300									0	100.5350		0	-0.0050	0
EUI1Z	13 Dec 2021	100.5250		100.525	100.525	100.525	100.525	176			15,016	100.5200	1,321	15,091	0.0050	-75
EUI2F	17 Jan 2022	100.5200									0	100.5250		0	-0.0050	0
EUI2H	14 Mar 2022	100.5100		100.510	100.510	100.510	100.510	180			16,456	100.5100	1,056	16,048	0.0000	408
EUI2M	13 Jun 2022	100.5000									12,596	100.5000	470	12,565	0.0000	31
EUI2U	19 Sep 2022	100.4800		100.480	100.475	100.480	100.475	189			12,892	100.4750	788	12,783	0.0050	109
EUI2Z	19 Dec 2022	100.4600		100.460	100.455	100.460	100.455	852			12,035	100.4650	45	12,035	-0.0050	0
EUI3H	13 Mar 2023	100.4400		100.445	100.445	100.445	100.440	612			8,086	100.4400	403	8,103	0.0000	-17
EUI3M	19 Jun 2023	100.4250		100.420	100.425	100.425	100.420	505			11,214	100.4250	287	11,168	0.0000	46
EUI3U	18 Sep 2023	100.4000		100.410	100.400	100.410	100.400	154			7,994	100.4050	258	8,150	-0.0050	-156
EUI3Z	18 Dec 2023	100.3800		100.385	100.380	100.385	100.380	148			5,103	100.3900	235	5,259	-0.0100	-156
EUI4H	18 Mar 2024	100.3500		100.350	100.350	100.350	100.350	149			6,847	100.3550	53	6,847	-0.0050	0
EUI4M	17 Jun 2024	100.3200						35			2,539	100.3350	60	2,599	-0.0150	-60
EUI4U	16 Sep 2024	100.2950		100.295	100.295	100.295	100.295	42			243	100.3100		243	-0.0150	0
EUI4Z	16 Dec 2024	100.2650						60			533	100.2850		533	-0.0200	0
EUI5H	17 Mar 2025	100.2300		100.230	100.230	100.230	100.230	42			339	100.2550		339	-0.0250	0
EUI5M	16 Jun 2025	100.2000									129	100.2250		129	-0.0250	0
EUI5U	15 Sep 2025	100.1650									92	100.1900		92	-0.0250	0
EUI5Z	15 Dec 2025	100.1250									124	100.1550		124	-0.0300	0
EUI6H	16 Mar 2026	100.0850									60	100.1200		60	-0.0350	0
EUI6M	15 Jun 2026	100.0450									49	100.0800		49	-0.0350	0
EUI6U	14 Sep 2026	100.0100									0	100.0450		0	-0.0350	0
EUI6Z	14 Dec 2026	99.9750									0	100.0050		0	-0.0300	0
EUI7H	15 Mar 2027	99.9350									0	99.9700		0	-0.0350	0
EUI7M	14 Jun 2027	99.8950									0	99.9300		0	-0.0350	0
Total								3,327			131,619		5,612	131,531		88

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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	99.9260	99.9260								0	99.9200		0	0.0060	0
STL1Q	18 Aug 2021	99.9150									0	99.9150		0	0.0000	0
STL1U	15 Sep 2021	99.9150						18			38,654	99.9150		38,654	0.0000	0
STL1V	20 Oct 2021										0					0
STL1Z	15 Dec 2021	99.8600		99.860	99.860	99.860	99.860	210			21,413	99.8600	83	21,439	0.0000	-26
STL2H	16 Mar 2022	99.7200		99.720	99.720	99.725	99.720	1,721			10,444	99.7300	430	10,616	-0.0100	-172
STL2M	15 Jun 2022	99.6350		99.645	99.636	99.655	99.636	1,115			10,226	99.6600	505	10,226	-0.0250	0
STL2U	21 Sep 2022	99.5650		99.575	99.565	99.595	99.565	1,904			20,022	99.5950	873	20,323	-0.0300	-301
STL2Z	21 Dec 2022	99.5150		99.530	99.540	99.550	99.530	1,708			36,617	99.5550	430	36,518	-0.0400	99
STL3H	15 Mar 2023	99.4700		99.510	99.500	99.510	99.500	1,031			5,241	99.5150	488	5,013	-0.0450	228
STL3M	21 Jun 2023	99.4300		99.455	99.460	99.460	99.455	349			11,848	99.4800	339	11,857	-0.0500	-9
STL3U	20 Sep 2023	99.3900		99.420	99.415	99.425	99.415	190			8,291	99.4350	687	8,615	-0.0450	-324
STL3Z	20 Dec 2023	99.3450		99.385	99.375	99.385	99.375	181			6,242	99.4050	804	6,569	-0.0600	-327
STL4H	20 Mar 2024	99.3250		99.370	99.370	99.370	99.350	536			6,074	99.3900	774	5,447	-0.0650	627
STL4M	19 Jun 2024	99.2950						1,179			2,581	99.3700	259	2,456	-0.0750	125
STL4U	18 Sep 2024	99.2700		99.305	99.305	99.305	99.305	1,899			3,275	99.3450	229	3,443	-0.0750	-168
STL4Z	18 Dec 2024	99.2450		99.280	99.290	99.290	99.280	1,492			3,919	99.3200	272	4,047	-0.0750	-128
STL5H	19 Mar 2025	99.2300		99.270	99.270	99.270	99.270	553			1,701	99.2950	112	1,729	-0.0650	-28
STL5M	18 Jun 2025	99.2150						80			1,019	99.2800	25	1,010	-0.0650	9
STL5U	17 Sep 2025	99.1900									395	99.2600	3	398	-0.0700	-3
STL5Z	17 Dec 2025	99.1650		99.225	99.225	99.225	99.225	42			119	99.2350	3	122	-0.0700	-3
STL6H	18 Mar 2026	99.1400		99.205	99.205	99.205	99.205	40			78	99.2100		78	-0.0700	0
STL6M	17 Jun 2026	99.1250		99.180	99.180	99.180	99.180	20			86	99.1850		86	-0.0600	0
STL6U	16 Sep 2026	99.1050									120	99.1650		120	-0.0600	0
STL6Z	16 Dec 2026	99.0850									210	99.1400		210	-0.0550	0
STL7H	17 Mar 2027	99.0500									30	99.1000		30	-0.0500	0
STL7M	16 Jun 2027	99.0300									0	99.0750		0	-0.0450	0
Total								14,268			188,605		6,316	189,006		-401

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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	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		99.945	99.945	99.945	99.945	146			2,610	99.9350	10	2,600	0.0000	10
SON1V	19 Jan 2022										0					0
SON1Z	16 Mar 2022	99.9100		99.905	99.905	99.905	99.905	622			2,399	99.9050	853	2,428	0.0050	-29
SON2H	15 Jun 2022	99.8350		99.840	99.835	99.845	99.835	1,679			1,974	99.8500	1,602	3,057	-0.0150	-1,083
SON2M	21 Sep 2022	99.7550		99.775	99.755	99.775	99.755	2,643			1,682	99.7700	1,939	2,956	-0.0150	-1,274
SON2U	21 Dec 2022	99.6850		99.710	99.705	99.715	99.705	3,897			6,818	99.7150	2,106	7,426	-0.0300	-608
SON2Z	15 Mar 2023	99.6350		99.655	99.660	99.660	99.655	2,634			2,172	99.6650	1,470	2,311	-0.0300	-139
SON3H	21 Jun 2023	99.5950		99.630	99.615	99.630	99.610	1,220			2,858	99.6350	771	2,869	-0.0400	-11
SON3M	20 Sep 2023	99.5500						636			2,281	99.6000	231	2,272	-0.0500	9
SON3U	20 Dec 2023	99.5100		99.545	99.545	99.545	99.545	622			1,881	99.5650	330	1,873	-0.0550	8
SON3Z	20 Mar 2024	99.4700		99.506	99.505	99.506	99.500	541			3,327	99.5350	465	3,282	-0.0650	45
SON4H	19 Jun 2024	99.4450		99.480	99.494	99.494	99.475	596			1,819	99.5100	425	1,749	-0.0650	70
SON4M	18 Sep 2024	99.4200		99.450	99.450	99.450	99.450	938			1,495	99.4950	229	1,337	-0.0750	158
SON4U	18 Dec 2024	99.3900						1,238			1,057	99.4750	450	690	-0.0850	367
SON4Z	19 Mar 2025	99.3650						818			1,120	99.4300	704	773	-0.0650	347
SON5H	18 Jun 2025	99.3500						206			732	99.4200	474	378	-0.0700	354
SON5M	17 Sep 2025	99.3300						2			287	99.4100	123	229	-0.0800	58
SON5U	17 Dec 2025	99.3100									78	99.3750		78	-0.0650	0
SON5Z	18 Mar 2026	99.2850									43	99.3500		43	-0.0650	0
SON6H	17 Jun 2026	99.2600									37	99.3250	12	25	-0.0650	12
SON6M	16 Sep 2026	99.2450									48	99.3050		48	-0.0600	0
SON6U	16 Dec 2026	99.2250									66	99.2850		66	-0.0600	0
SON6Z	17 Mar 2027	99.2050									20	99.2650		20	-0.0600	0
SON7H	16 Jun 2027	99.1700									31	99.2250	4	29	-0.0550	2
SON7M	15 Sep 2027	99.1450									0	99.2050		0	-0.0600	0
Total								18,438			38,800		12,198	40,504		-1,704

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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	99.9498	99.9498								0	99.9500		0	-0.0002	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	99.9350		0	0.0000	0
OSN1Z	19 Jan 2022	99.9300									0	99.9250		0	0.0050	0
OSN2F	16 Feb 2022	99.9050									0	99.8950		0	0.0100	0
OSN2G	16 Mar 2022	99.8900									0	99.8800		0	0.0100	0
OSN2H	20 Apr 2022	99.8750									0	99.8600		0	0.0150	0
OSN2J	18 May 2022	99.8350									0	99.8350		0	0.0000	0
OSN2K	15 Jun 2022	99.8050									0	99.8050		0	0.0000	0
OSN2M	20 Jul 2022	99.7900									0	99.8000		0	-0.0100	0
OSN2N	17 Aug 2022										0					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	99.9498	99.9498								0	99.9500		0	-0.0002	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	99.9350		15	0.0000	0
OSA1Z	19 Jan 2022	99.9300									0	99.9250		0	0.0050	0
OSA2F	16 Feb 2022	99.9050									0	99.8950		0	0.0100	0
OSA2G	16 Mar 2022	99.8900									0	99.8800		0	0.0100	0
OSA2H	20 Apr 2022	99.8750									0	99.8600		0	0.0150	0
OSA2J	18 May 2022	99.8350									0	99.8350		0	0.0000	0
OSA2K	15 Jun 2022	99.8050									0	99.8050		0	0.0000	0
OSA2M	20 Jul 2022	99.7900									0	99.8000		0	-0.0100	0
OSA2N	17 Aug 2022										0					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	99.9260	99.9260								0	99.9200		0	0.0060	0
STG1Q	18 Aug 2021	99.9150									0	99.9150		0	0.0000	0
STG1U	15 Sep 2021	99.9150						9			1,308	99.9150		1,308	0.0000	0
STG1V	20 Oct 2021										0					0
STG1Z	15 Dec 2021	99.8600		99.860	99.860	99.860	99.860	133			2,841	99.8600	206	2,831	0.0000	10
STG2H	16 Mar 2022	99.7200		99.720	99.720	99.720	99.720	387			2,423	99.7300	210	2,418	-0.0100	5
STG2M	15 Jun 2022	99.6350		99.660	99.660	99.660	99.660	228			3,116	99.6600	201	3,106	-0.0250	10
STG2U	21 Sep 2022	99.5650		99.575	99.585	99.585	99.575	332			1,323	99.5950	193	1,415	-0.0300	-92
STG2Z	21 Dec 2022	99.5150						372			1,558	99.5550	165	1,628	-0.0400	-70
STG3H	15 Mar 2023	99.4700						314			4,043	99.5150	209	4,035	-0.0450	8
STG3M	21 Jun 2023	99.4300						140			2,572	99.4800	181	2,702	-0.0500	-130
STG3U	20 Sep 2023	99.3900		99.410	99.410	99.410	99.410	32			3,586	99.4350	148	3,553	-0.0450	33
STG3Z	20 Dec 2023	99.3450		99.360	99.360	99.360	99.360	57			2,749	99.4050	406	2,509	-0.0600	240
STG4H	20 Mar 2024	99.3250		99.340	99.330	99.340	99.330	309			3,051	99.3900	357	2,978	-0.0650	73
STG4M	19 Jun 2024	99.2950						909			1,602	99.3700	25	1,587	-0.0750	15
STG4U	18 Sep 2024	99.2700		99.320	99.315	99.320	99.315	1,221			1,455	99.3450	52	1,403	-0.0750	52
STG4Z	18 Dec 2024	99.2450						714			961	99.3200	54	907	-0.0750	54
STG5H	19 Mar 2025	99.2300						156			317	99.2950	20	297	-0.0650	20
STG5M	18 Jun 2025	99.2150						1			28	99.2800	1	27	-0.0650	1
STG5U	17 Sep 2025	99.1900									40	99.2600	23	40	-0.0700	0
STG5Z	17 Dec 2025	99.1650		99.225	99.225	99.225	99.225	13			55	99.2350		55	-0.0700	0
STG6H	18 Mar 2026	99.1400									12	99.2100		12	-0.0700	0
STG6M	17 Jun 2026	99.1250									6	99.1850		6	-0.0600	0
STG6U	16 Sep 2026	99.1050									0	99.1650		0	-0.0600	0
STG6Z	16 Dec 2026	99.0850									75	99.1400		75	-0.0550	0
STG7H	17 Mar 2027	99.0500									10	99.1000		10	-0.0500	0
STG7M	16 Jun 2027	99.0300									0	99.0750		0	-0.0450	0
Total								5,327			33,131		2,451	32,902		229

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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	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						75			499	99.9350		499	0.0000	0
SNA1V	19 Jan 2022										0					0
SNA1Z	16 Mar 2022	99.9100						343			908	99.9050	181	913	0.0050	-5
SNA2H	15 Jun 2022	99.8350						601			5,753	99.8500	609	5,753	-0.0150	0
SNA2M	21 Sep 2022	99.7550						674			2,563	99.7700	878	3,118	-0.0150	-555
SNA2U	21 Dec 2022	99.6850						603			2,794	99.7150	868	3,161	-0.0300	-367
SNA2Z	15 Mar 2023	99.6350						382			855	99.6650	617	1,005	-0.0300	-150
SNA3H	21 Jun 2023	99.5950						149			1,320	99.6350	296	1,321	-0.0400	-1
SNA3M	20 Sep 2023	99.5500		99.580	99.590	99.590	99.580	73			292	99.6000	88	326	-0.0500	-34
SNA3U	20 Dec 2023	99.5100		99.530	99.530	99.530	99.530	88			910	99.5650	54	958	-0.0550	-48
SNA3Z	20 Mar 2024	99.4700		99.505	99.500	99.505	99.500	87			2,237	99.5350	188	2,383	-0.0650	-146
SNA4H	19 Jun 2024	99.4450		99.475	99.475	99.475	99.475	89			1,498	99.5100	181	1,653	-0.0650	-155
SNA4M	18 Sep 2024	99.4200		99.460	99.445	99.460	99.445	102			1,008	99.4950	81	1,033	-0.0750	-25
SNA4U	18 Dec 2024	99.3900						69			914	99.4750	63	914	-0.0850	0
SNA4Z	19 Mar 2025	99.3650						22			807	99.4300	111	807	-0.0650	0
SNA5H	18 Jun 2025	99.3500									400	99.4200	85	341	-0.0700	59
SNA5M	17 Sep 2025	99.3300									94	99.4100	24	70	-0.0800	24
SNA5U	17 Dec 2025	99.3100									10	99.3750	20	20	-0.0650	-10
SNA5Z	18 Mar 2026	99.2850									6	99.3500		6	-0.0650	0
SNA6H	17 Jun 2026	99.2600									0	99.3250		0	-0.0650	0
SNA6M	16 Sep 2026	99.2450									7	99.3050		7	-0.0600	0
SNA6U	16 Dec 2026	99.2250									6	99.2850		6	-0.0600	0
SNA6Z	17 Mar 2027	99.2050									20	99.2650		20	-0.0600	0
SNA7H	16 Jun 2027	99.1700									9	99.2250		9	-0.0550	0
SNA7M	15 Sep 2027	99.1450									0	99.2050		0	-0.0600	0
Total								3,357			23,482		4,344	24,895		-1,413

** 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_A5RVD0	15/06/2022	168
Butterfly	STL_FC_A5RMB0	16/03/2022	134
Butterfly	STL_FC_A5RB31	18/12/2024	80
Butterfly	STL_FC_A5R3G0	21/09/2022	45
Butterfly	STL_FC_A5REW0	20/03/2024	40
Butterfly	STL_FC_A5RNC1	17/12/2025	20
Butterfly	STL_FC_A5R0J0	21/12/2022	12
Butterfly	STL_FC_A5R5O0	21/06/2023	2
Calendar Spread	STL+2H-2U	16/03/2022	92
Calendar Spread	STL+2H-2M	16/03/2022	75
Calendar Spread	STL+3Z-4H	20/12/2023	75
Calendar Spread	STL+2U-2Z	21/09/2022	50
Calendar Spread	STL+3M-3U	21/06/2023	32
Calendar Spread	STL+2M-3H	15/06/2022	30
Calendar Spread	STL+2U-3H	21/09/2022	30
Calendar Spread	STL+2H-3H	16/03/2022	15
Calendar Spread	STL+2U-3U	21/09/2022	15
Calendar Spread	STL+2U-3M	21/09/2022	12
Calendar Spread	STL+2M-2U	15/06/2022	2
Pack	STL+14M-34U+34Z-15H	19/06/2024	391

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Pack	STL+12M-32U+32Z-13H	15/06/2022	241
Pack	STL+14H-34M+34U-14Z	20/03/2024	226
Pack	STL+12U-32Z+33H-13M	21/09/2022	175
Pack	STL+11Z-32H+32M-12U	15/12/2021	46
Pack	STL+13U-33Z+34H-14M	20/09/2023	30
Pack	STL+12Z-33H+33M-13U	21/12/2022	22
Pack	STL+12H-32M+32U-12Z	16/03/2022	20
Pack	STL+11U-31Z+32H-12M	15/09/2021	18
Pack	STL+13H-33M+33U-13Z	15/03/2023	10

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Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFR680	21/09/2022	1,120
Butterfly	SON_FC_AFR780	21/12/2022	20
Butterfly	SON_FC_AFR980	21/06/2023	20
Butterfly	SON_FC_AFRA80	20/09/2023	20
Butterfly	SON_FC_AFR480	16/03/2022	4
Calendar Spread	SON+2Z-3H	15/03/2023	282
Calendar Spread	SON+3U-3Z	20/12/2023	46
Calendar Spread	SON+2U-3H	21/12/2022	40
Calendar Spread	SON+3Z-4H	20/03/2024	20
Calendar Spread	SON+2U-2Z	21/12/2022	16
Pack	SON+14H-34M+34U-14Z	19/06/2024	212
Pack	SON+14M-34U+34Z-15H	18/09/2024	200
Pack	SON+12M-32U+32Z-13H	21/09/2022	178
Pack	SON+11Z-32H+32M-12U	16/03/2022	176
Pack	SON+12U-32Z+33H-13M	21/12/2022	156
Pack	SON+11U-31Z+32H-12M	15/12/2021	146
Pack	SON+13H-33M+33U-13Z	21/06/2023	110
Pack	SON+12H-32M+32U-12Z	15/06/2022	106
Pack	SON+13U-33Z+34H-14M	20/12/2023	101
Pack	SON+12Z-33H+33M-13U	15/03/2023	30
Pack	SON+14U-34Z+35H-15M	18/12/2024	2

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Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	EUI_FC_A4R751	13/12/2021	75
Butterfly	EUI_FC_A4RKD1	16/09/2024	30
Butterfly	EUI_FC_A4RXU0	19/12/2022	9
Butterfly	EUI_FC_A4RBX0	13/03/2023	1
Calendar Spread	EUI+2Z-3M	19/12/2022	324
Calendar Spread	EUI+2U-2Z	19/09/2022	50
Calendar Spread	EUI+4H-4M	18/03/2024	35
Calendar Spread	EUI+2U-3M	19/09/2022	30

Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_3U	20/09/2023	35
Inter Commodity Spread	SON-STL_2M	15/06/2022	32
Inter Commodity Spread	SON-STL_2U	21/09/2022	29
Inter Commodity Spread	SON-STL_3Z	20/12/2023	2

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