

22/07/2021

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	25,773			25,773	418,937	415,652	44,717	3,285	-18,944
1M Three Month SONIA Future	1,469			1,469	23,140	23,482	3,357	-342	-1,888
1M Three Month Sterling Future	3,531			3,531	34,598	33,131	5,327	1,467	-1,796
3M One Month SONIA Future					15	15		0	
One Month SONIA Future					0	0		0	
Three Month Euribor Future	3,619			3,619	131,433	131,619	3,327	-186	292
Three Month SONIA Future	6,519			6,519	39,710	38,800	18,438	910	-11,919
Three Month Sterling Future	10,635			10,635	190,041	188,605	14,268	1,436	-3,633
Total	25,773			25,773	418,937	415,652	44,717	3,285	-18,944

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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	112.2725									0	112.2600		0	0.0125	0
SCH1Z	8 Dec 2021	112.2050									0	112.1925		0	0.0125	0
SCH2H	8 Mar 2022	113.5675									0	113.5450		0	0.0225	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	175.9350									0	175.5200		0	0.4150	0
BND1Z	8 Dec 2021	173.0250									0	172.6100		0	0.4150	0
BND2H	8 Mar 2022	175.0700									0	174.7100		0	0.3600	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	135.0850									0	134.9700		0	0.1150	0
BBL1Z	8 Dec 2021	135.8300									0	135.7150		0	0.1150	0
BBL2H	8 Mar 2022	134.8300									0	134.7250		0	0.1050	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	129.6750									0	129.3850		0	0.2900	0
GLT1Z	29 Dec 2021	128.6500									0	128.3600		0	0.2900	0
GLT2H	29 Mar 2022	127.7750									0	127.4500		0	0.3250	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	100.5450									0	100.5400		0	0.0050	0
EUI1U	13 Sep 2021	100.5350		100.535	100.535	100.535	100.535	102			19,089	100.5300	183	19,272	0.0050	-183
EUI1V	18 Oct 2021	100.5400									0	100.5300		0	0.0100	0
EUI1X	15 Nov 2021	100.5350									0	100.5300		0	0.0050	0
EUI1Z	13 Dec 2021	100.5300		100.525	100.530	100.530	100.525	493			15,042	100.5250	176	15,016	0.0050	26
EUI2F	17 Jan 2022	100.5350									0	100.5200		0	0.0150	0
EUI2H	14 Mar 2022	100.5200		100.520	100.520	100.520	100.520	163			16,456	100.5100	180	16,456	0.0100	0
EUI2M	13 Jun 2022	100.5100		100.505	100.510	100.510	100.505	66			12,596	100.5000		12,596	0.0100	0
EUI2U	19 Sep 2022	100.4950		100.485	100.485	100.485	100.485	40			12,951	100.4800	189	12,892	0.0150	59
EUI2Z	19 Dec 2022	100.4750		100.460	100.465	100.465	100.460	923			11,993	100.4600	852	12,035	0.0150	-42
EUI3H	13 Mar 2023	100.4550		100.460	100.460	100.460	100.460	854			7,986	100.4400	612	8,086	0.0150	-100
EUI3M	19 Jun 2023	100.4400									11,412	100.4250	505	11,214	0.0150	198
EUI3U	18 Sep 2023	100.4200		100.405	100.405	100.405	100.405	102			7,994	100.4000	154	7,994	0.0200	0
EUI3Z	18 Dec 2023	100.4000		100.380	100.380	100.380	100.380	71			5,028	100.3800	148	5,103	0.0200	-75
EUI4H	18 Mar 2024	100.3700		100.350	100.360	100.360	100.350	278			6,796	100.3500	149	6,847	0.0200	-51
EUI4M	17 Jun 2024	100.3400		100.335	100.335	100.335	100.335	5			2,539	100.3200	35	2,539	0.0200	0
EUI4U	16 Sep 2024	100.3150		100.310	100.305	100.310	100.305	145			213	100.2950	42	243	0.0200	-30
EUI4Z	16 Dec 2024	100.2850		100.280	100.280	100.280	100.280	302			533	100.2650	60	533	0.0200	0
EUI5H	17 Mar 2025	100.2550									351	100.2300	42	339	0.0250	12
EUI5M	16 Jun 2025	100.2250		100.215	100.215	100.215	100.215	75			129	100.2000		129	0.0250	0
EUI5U	15 Sep 2025	100.1850									92	100.1650		92	0.0200	0
EUI5Z	15 Dec 2025	100.1450									124	100.1250		124	0.0200	0
EUI6H	16 Mar 2026	100.1100									60	100.0850		60	0.0250	0
EUI6M	15 Jun 2026	100.0750									49	100.0450		49	0.0300	0
EUI6U	14 Sep 2026	100.0350									0	100.0100		0	0.0250	0
EUI6Z	14 Dec 2026	100.0000									0	99.9750		0	0.0250	0
EUI7H	15 Mar 2027	99.9550									0	99.9350		0	0.0200	0
EUI7M	14 Jun 2027	99.9150									0	99.8950		0	0.0200	0
Total								3,619			131,433		3,327	131,619		-186

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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
STL1Q	18 Aug 2021	99.9150									0	99.9150		0	0.0000	0
STL1U	15 Sep 2021	99.9150		99.911	99.910	99.911	99.910	42			38,636	99.9150	18	38,654	0.0000	-18
STL1V	20 Oct 2021	99.8900									0			0	99.8900	0
STL1Z	15 Dec 2021	99.8650		99.855	99.855	99.855	99.855	327			21,460	99.8600	210	21,413	0.0050	47
STL2H	16 Mar 2022	99.7350		99.720	99.735	99.735	99.720	1,148			11,283	99.7200	1,721	10,444	0.0150	839
STL2M	15 Jun 2022	99.6550		99.641	99.641	99.641	99.641	1,488			10,239	99.6350	1,115	10,226	0.0200	13
STL2U	21 Sep 2022	99.5800		99.565	99.575	99.575	99.560	1,346			20,126	99.5650	1,904	20,022	0.0150	104
STL2Z	21 Dec 2022	99.5300		99.520	99.520	99.520	99.520	1,257			36,291	99.5150	1,708	36,617	0.0150	-326
STL3H	15 Mar 2023	99.4850		99.480	99.460	99.490	99.455	1,078			5,427	99.4700	1,031	5,241	0.0150	186
STL3M	21 Jun 2023	99.4350		99.430	99.435	99.440	99.430	577			11,879	99.4300	349	11,848	0.0050	31
STL3U	20 Sep 2023	99.3900		99.400	99.388	99.400	99.375	613			8,325	99.3900	190	8,291	0.0000	34
STL3Z	20 Dec 2023	99.3450		99.369	99.355	99.370	99.355	821			6,242	99.3450	181	6,242	0.0000	0
STL4H	20 Mar 2024	99.3250		99.340	99.320	99.340	99.308	788			6,020	99.3250	536	6,074	0.0000	-54
STL4M	19 Jun 2024	99.3050		99.290	99.295	99.295	99.290	501			2,871	99.2950	1,179	2,581	0.0100	290
STL4U	18 Sep 2024	99.2750						337			3,453	99.2700	1,899	3,275	0.0050	178
STL4Z	18 Dec 2024	99.2400						192			3,889	99.2450	1,492	3,919	-0.0050	-30
STL5H	19 Mar 2025	99.2300						90			1,805	99.2300	553	1,701	0.0000	104
STL5M	18 Jun 2025	99.2150						30			1,019	99.2150	80	1,019	0.0000	0
STL5U	17 Sep 2025	99.2000									395	99.1900		395	0.0100	0
STL5Z	17 Dec 2025	99.1750									137	99.1650	42	119	0.0100	18
STL6H	18 Mar 2026	99.1600									98	99.1400	40	78	0.0200	20
STL6M	17 Jun 2026	99.1400									86	99.1250	20	86	0.0150	0
STL6U	16 Sep 2026	99.1100									120	99.1050		120	0.0050	0
STL6Z	16 Dec 2026	99.0900									210	99.0850		210	0.0050	0
STL7H	17 Mar 2027	99.0550									30	99.0500		30	0.0050	0
STL7M	16 Jun 2027	99.0350									0	99.0300		0	0.0050	0
Total								10,635			190,041		14,268	188,605		1,436

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
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		99.940	99.940	99.940	99.940	4			2,618	99.9350	146	2,610	0.0050	8
SON1V	19 Jan 2022	99.9400									0			0	99.9400	0
SON1Z	16 Mar 2022	99.9100		99.905	99.910	99.910	99.900	273			2,385	99.9100	622	2,399	0.0000	-14
SON2H	15 Jun 2022	99.8550						380			1,898	99.8350	1,679	1,974	0.0200	-76
SON2M	21 Sep 2022	99.7700		99.760	99.765	99.765	99.755	730			1,005	99.7550	2,643	1,682	0.0150	-677
SON2U	21 Dec 2022	99.7000						825			6,693	99.6850	3,897	6,818	0.0150	-125
SON2Z	15 Mar 2023	99.6450		99.640	99.650	99.650	99.630	1,066			2,508	99.6350	2,634	2,172	0.0100	336
SON3H	21 Jun 2023	99.6000		99.600	99.595	99.600	99.585	1,243			3,332	99.5950	1,220	2,858	0.0050	474
SON3M	20 Sep 2023	99.5650		99.555	99.555	99.555	99.555	631			2,035	99.5500	636	2,281	0.0150	-246
SON3U	20 Dec 2023	99.5100		99.510	99.510	99.510	99.510	246			1,667	99.5100	622	1,881	0.0000	-214
SON3Z	20 Mar 2024	99.4700		99.490	99.476	99.490	99.476	264			3,143	99.4700	541	3,327	0.0000	-184
SON4H	19 Jun 2024	99.4500		99.445	99.450	99.450	99.430	265			1,701	99.4450	596	1,819	0.0050	-118
SON4M	18 Sep 2024	99.4250		99.430	99.420	99.430	99.400	102			2,139	99.4200	938	1,495	0.0050	644
SON4U	18 Dec 2024	99.3950		99.380	99.380	99.380	99.380	68			2,045	99.3900	1,238	1,057	0.0050	988
SON4Z	19 Mar 2025	99.3550						182			1,296	99.3650	818	1,120	-0.0100	176
SON5H	18 Jun 2025	99.3500						180			672	99.3500	206	732	0.0000	-60
SON5M	17 Sep 2025	99.3350						60			285	99.3300	2	287	0.0050	-2
SON5U	17 Dec 2025	99.3150									78	99.3100		78	0.0050	0
SON5Z	18 Mar 2026	99.2950									43	99.2850		43	0.0100	0
SON6H	17 Jun 2026	99.2750									37	99.2600		37	0.0150	0
SON6M	16 Sep 2026	99.2550									48	99.2450		48	0.0100	0
SON6U	16 Dec 2026	99.2300									66	99.2250		66	0.0050	0
SON6Z	17 Mar 2027	99.2100									20	99.2050		20	0.0050	0
SON7H	16 Jun 2027	99.1800									31	99.1700		31	0.0100	0
SON7M	15 Sep 2027	99.1550									0	99.1450		0	0.0100	0
Total								6,519			39,710		18,438	38,800		910

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
OSN1N	18 Aug 2021	99.9500									0	99.9500		0	0.0000	0
OSN1Q	15 Sep 2021	99.9500									0	99.9450		0	0.0050	0
OSN1U	20 Oct 2021	99.9450									0	99.9450		0	0.0000	0
OSN1V	17 Nov 2021	99.9450									0	99.9400		0	0.0050	0
OSN1X	15 Dec 2021	99.9400									0	99.9350		0	0.0050	0
OSN1Z	19 Jan 2022	99.9300									0	99.9300		0	0.0000	0
OSN2F	16 Feb 2022	99.9150									0	99.9050		0	0.0100	0
OSN2G	16 Mar 2022	99.8900									0	99.8900		0	0.0000	0
OSN2H	20 Apr 2022	99.8850									0	99.8750		0	0.0100	0
OSN2J	18 May 2022	99.8500									0	99.8350		0	0.0150	0
OSN2K	15 Jun 2022	99.8150									0	99.8050		0	0.0100	0
OSN2M	20 Jul 2022	99.8000									0	99.7900		0	0.0100	0
OSN2N	17 Aug 2022	99.7700									0			0	99.7700	0
Total											0			0		0

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
OSA1N	18 Aug 2021	99.9500									0	99.9500		0	0.0000	0
OSA1Q	15 Sep 2021	99.9500									0	99.9450		0	0.0050	0
OSA1U	20 Oct 2021	99.9450									0	99.9450		0	0.0000	0
OSA1V	17 Nov 2021	99.9450									0	99.9400		0	0.0050	0
OSA1X	15 Dec 2021	99.9400									15	99.9350		15	0.0050	0
OSA1Z	19 Jan 2022	99.9300									0	99.9300		0	0.0000	0
OSA2F	16 Feb 2022	99.9150									0	99.9050		0	0.0100	0
OSA2G	16 Mar 2022	99.8900									0	99.8900		0	0.0000	0
OSA2H	20 Apr 2022	99.8850									0	99.8750		0	0.0100	0
OSA2J	18 May 2022	99.8500									0	99.8350		0	0.0150	0
OSA2K	15 Jun 2022	99.8150									0	99.8050		0	0.0100	0
OSA2M	20 Jul 2022	99.8000									0	99.7900		0	0.0100	0
OSA2N	17 Aug 2022	99.7700									0			0	99.7700	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
STG1Q	18 Aug 2021	99.9150									0	99.9150		0	0.0000	0
STG1U	15 Sep 2021	99.9150						2			1,299	99.9150	9	1,308	0.0000	-9
STG1V	20 Oct 2021	99.8900									0			0	99.8900	0
STG1Z	15 Dec 2021	99.8650		99.855	99.855	99.855	99.855	286			2,878	99.8600	133	2,841	0.0050	37
STG2H	16 Mar 2022	99.7350						524			2,291	99.7200	387	2,423	0.0150	-132
STG2M	15 Jun 2022	99.6550		99.640	99.640	99.640	99.640	467			3,191	99.6350	228	3,116	0.0200	75
STG2U	21 Sep 2022	99.5800		99.565	99.565	99.565	99.565	540			1,240	99.5650	332	1,323	0.0150	-83
STG2Z	21 Dec 2022	99.5300						572			1,447	99.5150	372	1,558	0.0150	-111
STG3H	15 Mar 2023	99.4850						606			3,872	99.4700	314	4,043	0.0150	-171
STG3M	21 Jun 2023	99.4350		99.435	99.435	99.435	99.435	307			2,603	99.4300	140	2,572	0.0050	31
STG3U	20 Sep 2023	99.3900		99.390	99.390	99.390	99.390	77			3,556	99.3900	32	3,586	0.0000	-30
STG3Z	20 Dec 2023	99.3450						64			2,694	99.3450	57	2,749	0.0000	-55
STG4H	20 Mar 2024	99.3250						60			3,247	99.3250	309	3,051	0.0000	196
STG4M	19 Jun 2024	99.3050		99.295	99.295	99.295	99.295	26			2,185	99.2950	909	1,602	0.0100	583
STG4U	18 Sep 2024	99.2750									2,195	99.2700	1,221	1,455	0.0050	740
STG4Z	18 Dec 2024	99.2400									1,313	99.2450	714	961	-0.0050	352
STG5H	19 Mar 2025	99.2300									349	99.2300	156	317	0.0000	32
STG5M	18 Jun 2025	99.2150									29	99.2150	1	28	0.0000	1
STG5U	17 Sep 2025	99.2000									40	99.1900		40	0.0100	0
STG5Z	17 Dec 2025	99.1750									66	99.1650	13	55	0.0100	11
STG6H	18 Mar 2026	99.1600									12	99.1400		12	0.0200	0
STG6M	17 Jun 2026	99.1400									6	99.1250		6	0.0150	0
STG6U	16 Sep 2026	99.1100									0	99.1050		0	0.0050	0
STG6Z	16 Dec 2026	99.0900									75	99.0850		75	0.0050	0
STG7H	17 Mar 2027	99.0550									10	99.0500		10	0.0050	0
STG7M	16 Jun 2027	99.0350									0	99.0300		0	0.0050	0
Total								3,531			34,598		5,327	33,131		1,467

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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
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						2			529	99.9350	75	499	0.0050	30
SNA1V	19 Jan 2022	99.9400									0			0	99.9400	0
SNA1Z	16 Mar 2022	99.9100						37			921	99.9100	343	908	0.0000	13
SNA2H	15 Jun 2022	99.8550						315			5,796	99.8350	601	5,753	0.0200	43
SNA2M	21 Sep 2022	99.7700		99.750	99.750	99.750	99.750	360			2,305	99.7550	674	2,563	0.0150	-258
SNA2U	21 Dec 2022	99.7000						265			2,636	99.6850	603	2,794	0.0150	-158
SNA2Z	15 Mar 2023	99.6450						108			739	99.6350	382	855	0.0100	-116
SNA3H	21 Jun 2023	99.6000						38			1,377	99.5950	149	1,320	0.0050	57
SNA3M	20 Sep 2023	99.5650		99.565	99.555	99.565	99.555	48			343	99.5500	73	292	0.0150	51
SNA3U	20 Dec 2023	99.5100						26			951	99.5100	88	910	0.0000	41
SNA3Z	20 Mar 2024	99.4700		99.460	99.460	99.460	99.460	47			2,202	99.4700	87	2,237	0.0000	-35
SNA4H	19 Jun 2024	99.4500						40			1,463	99.4450	89	1,498	0.0050	-35
SNA4M	18 Sep 2024	99.4250						34			1,022	99.4200	102	1,008	0.0050	14
SNA4U	18 Dec 2024	99.3950						37			923	99.3900	69	914	0.0050	9
SNA4Z	19 Mar 2025	99.3550						52			809	99.3650	22	807	-0.0100	2
SNA5H	18 Jun 2025	99.3500						45			400	99.3500		400	0.0000	0
SNA5M	17 Sep 2025	99.3350						15			94	99.3300		94	0.0050	0
SNA5U	17 Dec 2025	99.3150									10	99.3100		10	0.0050	0
SNA5Z	18 Mar 2026	99.2950									6	99.2850		6	0.0100	0
SNA6H	17 Jun 2026	99.2750									0	99.2600		0	0.0150	0
SNA6M	16 Sep 2026	99.2550									7	99.2450		7	0.0100	0
SNA6U	16 Dec 2026	99.2300									6	99.2250		6	0.0050	0
SNA6Z	17 Mar 2027	99.2100									20	99.2050		20	0.0050	0
SNA7H	16 Jun 2027	99.1800									9	99.1700		9	0.0100	0
SNA7M	15 Sep 2027	99.1550									0	99.1450		0	0.0100	0
Total								1,469			23,140		3,357	23,482		-342

* 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
Calendar Spread	STL+2H-2M	16/03/2022	150
Calendar Spread	STL+1Z-2H	15/12/2021	50
Calendar Spread	STL+3U-4H	20/09/2023	28
Calendar Spread	STL+2Z-3M	21/12/2022	20
Calendar Spread	STL+2H-3H	16/03/2022	13
Calendar Spread	STL+2U-3U	21/09/2022	10
Calendar Spread	STL+2Z-3U	21/12/2022	9
Calendar Spread	STL+2U-3M	21/09/2022	7
Calendar Spread	STL+2M-2Z	15/06/2022	5
Calendar Spread	STL+3H-3Z	15/03/2023	1
Pack	STL+12U-32Z+33H-13M	21/09/2022	231
Pack	STL+12H-32M+32U-12Z	16/03/2022	211
Pack	STL+11Z-32H+32M-12U	15/12/2021	209
Pack	STL+13U-33Z+34H-14M	20/09/2023	180
Pack	STL+14H-34M+34U-14Z	20/03/2024	102
Pack	STL+13M-33U+33Z-14H	21/06/2023	81
Pack	STL+12M-32U+32Z-13H	15/06/2022	71
Pack	STL+12Z-33H+33M-13U	21/12/2022	70
Pack	STL+14U-34Z+35H-15M	18/09/2024	30
Pack	STL+11U-31Z+32H-12M	15/09/2021	1



Pack	STL+13H-33M+33U-13Z	15/03/2023	1
Pack	STL+13Z-34H+34M-14U	20/12/2023	1

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Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFR580	15/06/2022	50
Calendar Spread	SON+2Z-3H	15/03/2023	101
Calendar Spread	SON+2H-2U	15/06/2022	50
Calendar Spread	SON+2M-2U	21/09/2022	46
Calendar Spread	SON+2M-2Z	21/09/2022	18
Calendar Spread	SON+3M-3U	20/09/2023	10
Calendar Spread	SON+1U-1Z	15/12/2021	2
Calendar Spread	SON+1Z-2H	16/03/2022	2
Calendar Spread	SON+2U-2Z	21/12/2022	1
Pack	SON+12U-32Z+33H-13M	21/12/2022	207
Pack	SON+12Z-33H+33M-13U	15/03/2023	130
Pack	SON+12H-32M+32U-12Z	15/06/2022	128
Pack	SON+13U-33Z+34H-14M	20/12/2023	80
Pack	SON+14U-34Z+35H-15M	18/12/2024	60
Pack	SON+11Z-32H+32M-12U	16/03/2022	50
Pack	SON+12M-32U+32Z-13H	21/09/2022	5
Pack	SON+14H-34M+34U-14Z	19/06/2024	2
Pack	SON+13H-33M+33U-13Z	21/06/2023	1
Pack	SON+13M-33U+33Z-14H	20/09/2023	1
Pack	SON+13Z-34H+34M-14U	20/03/2024	1

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Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	EUI_FC_A4R751	13/12/2021	20
Calendar Spread	EUI+2Z-3H	19/12/2022	850
Calendar Spread	EUI+4U-4Z	16/09/2024	109
Calendar Spread	EUI+3U-3Z	18/09/2023	51
Calendar Spread	EUI+4M-4Z	17/06/2024	5
Calendar Spread	EUI+1U-2U	13/09/2021	1

Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_2Z	21/12/2022	49
Inter Commodity Spread	SON-STL_3M	21/06/2023	20
Inter Commodity Spread	SON-STL_3U	20/09/2023	20
Inter Commodity Spread	SON-STL_3Z	20/12/2023	19
Inter Commodity Spread	SON-STL_4H	20/03/2024	2

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