

23/07/2021

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	49,749			49,749	418,131	418,937	25,773	-806	23,976
1M Three Month SONIA Future	3,683			3,683	23,080	23,140	1,469	-60	2,214
1M Three Month Sterling Future	9,494			9,494	34,235	34,598	3,531	-363	5,963
3M One Month SONIA Future					15	15		0	
One Month SONIA Future					0	0		0	
Three Month Euribor Future	5,529			5,529	131,698	131,433	3,619	265	1,910
Three Month SONIA Future	14,510			14,510	40,559	39,710	6,519	849	7,991
Three Month Sterling Future	16,533			16,533	188,544	190,041	10,635	-1,497	5,898
Total	49,749			49,749	418,131	418,937	25,773	-806	23,976

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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	112.2875									0	112.2725		0	0.0150	0
SCH1Z	8 Dec 2021	112.2200									0	112.2050		0	0.0150	0
SCH2H	8 Mar 2022	113.5775									0	113.5675		0	0.0100	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	175.8150									0	175.9350		0	-0.1200	0
BND1Z	8 Dec 2021	172.9050									0	173.0250		0	-0.1200	0
BND2H	8 Mar 2022	174.9700									0	175.0700		0	-0.1000	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	135.0600									0	135.0850		0	-0.0250	0
BBL1Z	8 Dec 2021	135.8050									0	135.8300		0	-0.0250	0
BBL2H	8 Mar 2022	134.8250									0	134.8300		0	-0.0050	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	129.5150									0	129.6750		0	-0.1600	0
GLT1Z	29 Dec 2021	128.4900									0	128.6500		0	-0.1600	0
GLT2H	29 Mar 2022	127.6050									0	127.7750		0	-0.1700	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	100.5450		0	0.0000	0
EUI1U	13 Sep 2021	100.5400		100.535	100.535	100.535	100.535	1,750			18,987	100.5350	102	19,089	0.0050	-102
EUI1V	18 Oct 2021	100.5400									0	100.5400		0	0.0000	0
EUI1X	15 Nov 2021	100.5400									0	100.5350		0	0.0050	0
EUI1Z	13 Dec 2021	100.5350						1,550			15,022	100.5300	493	15,042	0.0050	-20
EUI2F	17 Jan 2022	100.5350									0	100.5350		0	0.0000	0
EUI2H	14 Mar 2022	100.5250		100.525	100.525	100.525	100.525	153			16,456	100.5200	163	16,456	0.0050	0
EUI2M	13 Jun 2022	100.5150		100.515	100.515	100.515	100.515	209			12,643	100.5100	66	12,596	0.0050	47
EUI2U	19 Sep 2022	100.5000		100.500	100.500	100.500	100.500	526			12,951	100.4950	40	12,951	0.0050	0
EUI2Z	19 Dec 2022	100.4800		100.485	100.480	100.485	100.480	474			11,919	100.4750	923	11,993	0.0050	-74
EUI3H	13 Mar 2023	100.4600		100.460	100.460	100.460	100.460	400			7,990	100.4550	854	7,986	0.0050	4
EUI3M	19 Jun 2023	100.4450									11,412	100.4400		11,412	0.0050	0
EUI3U	18 Sep 2023	100.4200									8,096	100.4200	102	7,994	0.0000	102
EUI3Z	18 Dec 2023	100.3950		100.395	100.395	100.395	100.395	51			5,048	100.4000	71	5,028	-0.0050	20
EUI4H	18 Mar 2024	100.3650		100.360	100.360	100.360	100.360	81			6,796	100.3700	278	6,796	-0.0050	0
EUI4M	17 Jun 2024	100.3350		100.340	100.335	100.340	100.335	253			2,539	100.3400	5	2,539	-0.0050	0
EUI4U	16 Sep 2024	100.3100		100.310	100.310	100.310	100.310	1			253	100.3150	145	213	-0.0050	40
EUI4Z	16 Dec 2024	100.2800									722	100.2850	302	533	-0.0050	189
EUI5H	17 Mar 2025	100.2500		100.240	100.240	100.240	100.240	81			351	100.2550		351	-0.0050	0
EUI5M	16 Jun 2025	100.2150									188	100.2250	75	129	-0.0100	59
EUI5U	15 Sep 2025	100.1800									92	100.1850		92	-0.0050	0
EUI5Z	15 Dec 2025	100.1400									124	100.1450		124	-0.0050	0
EUI6H	16 Mar 2026	100.1000									60	100.1100		60	-0.0100	0
EUI6M	15 Jun 2026	100.0550									49	100.0750		49	-0.0200	0
EUI6U	14 Sep 2026	100.0150									0	100.0350		0	-0.0200	0
EUI6Z	14 Dec 2026	99.9800									0	100.0000		0	-0.0200	0
EUI7H	15 Mar 2027	99.9400									0	99.9550		0	-0.0150	0
EUI7M	14 Jun 2027	99.9000									0	99.9150		0	-0.0150	0
Total								5,529			131,698		3,619	131,433		265

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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	99.9200									0	99.9150		0	0.0050	0
STL1U	15 Sep 2021	99.9200						28			38,651	99.9150	42	38,636	0.0050	15
STL1V	20 Oct 2021	99.9000									0	99.8900		0	0.0100	0
STL1Z	15 Dec 2021	99.8750						590			21,396	99.8650	327	21,460	0.0100	-64
STL2H	16 Mar 2022	99.7400		99.740	99.740	99.740	99.740	2,457			10,793	99.7350	1,148	11,283	0.0050	-490
STL2M	15 Jun 2022	99.6550		99.645	99.655	99.655	99.645	2,628			10,244	99.6550	1,488	10,239	0.0000	5
STL2U	21 Sep 2022	99.5900		99.580	99.580	99.580	99.580	1,508			20,029	99.5800	1,346	20,126	0.0100	-97
STL2Z	21 Dec 2022	99.5400		99.520	99.535	99.535	99.520	648			36,009	99.5300	1,257	36,291	0.0100	-282
STL3H	15 Mar 2023	99.4950		99.485	99.485	99.485	99.485	535			5,713	99.4850	1,078	5,427	0.0100	286
STL3M	21 Jun 2023	99.4450						432			11,933	99.4350	577	11,879	0.0100	54
STL3U	20 Sep 2023	99.4000		99.400	99.400	99.400	99.400	1,059			8,115	99.3900	613	8,325	0.0100	-210
STL3Z	20 Dec 2023	99.3550						2,629			6,106	99.3450	821	6,242	0.0100	-136
STL4H	20 Mar 2024	99.3300						2,750			6,180	99.3250	788	6,020	0.0050	160
STL4M	19 Jun 2024	99.3000						1,093			2,657	99.3050	501	2,871	-0.0050	-214
STL4U	18 Sep 2024	99.2700						139			3,150	99.2750	337	3,453	-0.0050	-303
STL4Z	18 Dec 2024	99.2450		99.245	99.250	99.250	99.245	34			3,758	99.2400	192	3,889	0.0050	-131
STL5H	19 Mar 2025	99.2300		99.230	99.230	99.230	99.230	1			1,715	99.2300	90	1,805	0.0000	-90
STL5M	18 Jun 2025	99.2050									1,019	99.2150	30	1,019	-0.0100	0
STL5U	17 Sep 2025	99.1800									395	99.2000		395	-0.0200	0
STL5Z	17 Dec 2025	99.1600									137	99.1750		137	-0.0150	0
STL6H	18 Mar 2026	99.1450		99.145	99.145	99.145	99.145	2			98	99.1600		98	-0.0150	0
STL6M	17 Jun 2026	99.1150									86	99.1400		86	-0.0250	0
STL6U	16 Sep 2026	99.0900									120	99.1100		120	-0.0200	0
STL6Z	16 Dec 2026	99.0750									210	99.0900		210	-0.0150	0
STL7H	17 Mar 2027	99.0350									30	99.0550		30	-0.0200	0
STL7M	16 Jun 2027	99.0150									0	99.0350		0	-0.0200	0
Total								16,533			188,544		10,635	190,041		-1,497

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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
SON1K	18 Aug 2021	99.9500									0	99.9500		0	0.0000	0
SON1M	15 Sep 2021	99.9500						150			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						232			2,618	99.9400	4	2,618	0.0000	0
SON1V	19 Jan 2022	99.9400									0	99.9400		0	0.0000	0
SON1Z	16 Mar 2022	99.9150		99.915	99.915	99.915	99.915	375			2,429	99.9100	273	2,385	0.0050	44
SON2H	15 Jun 2022	99.8550		99.855	99.855	99.855	99.850	1,565			1,986	99.8550	380	1,898	0.0000	88
SON2M	21 Sep 2022	99.7700		99.765	99.765	99.770	99.765	1,629			1,229	99.7700	730	1,005	0.0000	224
SON2U	21 Dec 2022	99.7000		99.695	99.695	99.695	99.695	1,473			6,845	99.7000	825	6,693	0.0000	152
SON2Z	15 Mar 2023	99.6600		99.655	99.655	99.655	99.655	913			2,595	99.6450	1,066	2,508	0.0150	87
SON3H	21 Jun 2023	99.6150						771			3,738	99.6000	1,243	3,332	0.0150	406
SON3M	20 Sep 2023	99.5700		99.555	99.555	99.555	99.555	539			2,090	99.5650	631	2,035	0.0050	55
SON3U	20 Dec 2023	99.5150		99.525	99.515	99.525	99.515	946			1,601	99.5100	246	1,667	0.0050	-66
SON3Z	20 Mar 2024	99.4750		99.480	99.470	99.480	99.470	2,317			2,891	99.4700	264	3,143	0.0050	-252
SON4H	19 Jun 2024	99.4500		99.450	99.445	99.460	99.440	2,411			1,630	99.4500	265	1,701	0.0000	-71
SON4M	18 Sep 2024	99.4150		99.425	99.415	99.430	99.410	970			2,186	99.4250	102	2,139	-0.0100	47
SON4U	18 Dec 2024	99.3900						169			2,082	99.3950	68	2,045	-0.0050	37
SON4Z	19 Mar 2025	99.3600						50			1,414	99.3550	182	1,296	0.0050	118
SON5H	18 Jun 2025	99.3450									672	99.3500	180	672	-0.0050	0
SON5M	17 Sep 2025	99.3250									265	99.3350	60	285	-0.0100	-20
SON5U	17 Dec 2025	99.3000									78	99.3150		78	-0.0150	0
SON5Z	18 Mar 2026	99.2800									43	99.2950		43	-0.0150	0
SON6H	17 Jun 2026	99.2550									37	99.2750		37	-0.0200	0
SON6M	16 Sep 2026	99.2350									48	99.2550		48	-0.0200	0
SON6U	16 Dec 2026	99.2100									66	99.2300		66	-0.0200	0
SON6Z	17 Mar 2027	99.1900									20	99.2100		20	-0.0200	0
SON7H	16 Jun 2027	99.1600									31	99.1800		31	-0.0200	0
SON7M	15 Sep 2027	99.1350									0	99.1550		0	-0.0200	0
Total								14,510			40,559		6,519	39,710		849

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	99.9500		0	0.0000	0
OSN1U	20 Oct 2021	99.9450									0	99.9450		0	0.0000	0
OSN1V	17 Nov 2021	99.9450									0	99.9450		0	0.0000	0
OSN1X	15 Dec 2021	99.9400									0	99.9400		0	0.0000	0
OSN1Z	19 Jan 2022	99.9350									0	99.9300		0	0.0050	0
OSN2F	16 Feb 2022	99.9200									0	99.9150		0	0.0050	0
OSN2G	16 Mar 2022	99.9000									0	99.8900		0	0.0100	0
OSN2H	20 Apr 2022	99.8900									0	99.8850		0	0.0050	0
OSN2J	18 May 2022	99.8600									0	99.8500		0	0.0100	0
OSN2K	15 Jun 2022	99.8250									0	99.8150		0	0.0100	0
OSN2M	20 Jul 2022	99.8100									0	99.8000		0	0.0100	0
OSN2N	17 Aug 2022	99.7750									0	99.7700		0	0.0050	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
OSA1N	18 Aug 2021	99.9500									0	99.9500		0	0.0000	0
OSA1Q	15 Sep 2021	99.9500									0	99.9500		0	0.0000	0
OSA1U	20 Oct 2021	99.9450									0	99.9450		0	0.0000	0
OSA1V	17 Nov 2021	99.9450									0	99.9450		0	0.0000	0
OSA1X	15 Dec 2021	99.9400									15	99.9400		15	0.0000	0
OSA1Z	19 Jan 2022	99.9350									0	99.9300		0	0.0050	0
OSA2F	16 Feb 2022	99.9200									0	99.9150		0	0.0050	0
OSA2G	16 Mar 2022	99.9000									0	99.8900		0	0.0100	0
OSA2H	20 Apr 2022	99.8900									0	99.8850		0	0.0050	0
OSA2J	18 May 2022	99.8600									0	99.8500		0	0.0100	0
OSA2K	15 Jun 2022	99.8250									0	99.8150		0	0.0100	0
OSA2M	20 Jul 2022	99.8100									0	99.8000		0	0.0100	0
OSA2N	17 Aug 2022	99.7750									0	99.7700		0	0.0050	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	99.9200									0	99.9150		0	0.0050	0
STG1U	15 Sep 2021	99.9200						100			1,299	99.9150	2	1,299	0.0050	0
STG1V	20 Oct 2021	99.9000									0	99.8900		0	0.0100	0
STG1Z	15 Dec 2021	99.8750						599			2,822	99.8650	286	2,878	0.0100	-56
STG2H	16 Mar 2022	99.7400		99.735	99.740	99.740	99.735	1,250			2,109	99.7350	524	2,291	0.0050	-182
STG2M	15 Jun 2022	99.6550		99.645	99.645	99.645	99.645	1,071			3,058	99.6550	467	3,191	0.0000	-133
STG2U	21 Sep 2022	99.5900						388			1,190	99.5800	540	1,240	0.0100	-50
STG2Z	21 Dec 2022	99.5400						70			1,507	99.5300	572	1,447	0.0100	60
STG3H	15 Mar 2023	99.4950						141			3,839	99.4850	606	3,872	0.0100	-33
STG3M	21 Jun 2023	99.4450						141			2,564	99.4350	307	2,603	0.0100	-39
STG3U	20 Sep 2023	99.4000		99.395	99.395	99.395	99.395	731			3,511	99.3900	77	3,556	0.0100	-45
STG3Z	20 Dec 2023	99.3550						2,049			2,743	99.3450	64	2,694	0.0100	49
STG4H	20 Mar 2024	99.3300						2,100			3,292	99.3250	60	3,247	0.0050	45
STG4M	19 Jun 2024	99.3000						776			2,206	99.3050	26	2,185	-0.0050	21
STG4U	18 Sep 2024	99.2700						63			2,195	99.2750		2,195	-0.0050	0
STG4Z	18 Dec 2024	99.2450						15			1,313	99.2400		1,313	0.0050	0
STG5H	19 Mar 2025	99.2300									349	99.2300		349	0.0000	0
STG5M	18 Jun 2025	99.2050									29	99.2150		29	-0.0100	0
STG5U	17 Sep 2025	99.1800									40	99.2000		40	-0.0200	0
STG5Z	17 Dec 2025	99.1600									66	99.1750		66	-0.0150	0
STG6H	18 Mar 2026	99.1450									12	99.1600		12	-0.0150	0
STG6M	17 Jun 2026	99.1150									6	99.1400		6	-0.0250	0
STG6U	16 Sep 2026	99.0900									0	99.1100		0	-0.0200	0
STG6Z	16 Dec 2026	99.0750									75	99.0900		75	-0.0150	0
STG7H	17 Mar 2027	99.0350									10	99.0550		10	-0.0200	0
STG7M	16 Jun 2027	99.0150									0	99.0350		0	-0.0200	0
Total								9,494			34,235		3,531	34,598		-363

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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						27			530	99.9400	2	529	0.0000	1
SNA1V	19 Jan 2022	99.9400									0	99.9400		0	0.0000	0
SNA1Z	16 Mar 2022	99.9150						188			914	99.9100	37	921	0.0050	-7
SNA2H	15 Jun 2022	99.8550		99.855	99.855	99.855	99.855	629			5,753	99.8550	315	5,796	0.0000	-43
SNA2M	21 Sep 2022	99.7700		99.765	99.765	99.765	99.765	753			2,450	99.7700	360	2,305	0.0000	145
SNA2U	21 Dec 2022	99.7000		99.695	99.695	99.695	99.695	748			2,637	99.7000	265	2,636	0.0000	1
SNA2Z	15 Mar 2023	99.6600						377			695	99.6450	108	739	0.0150	-44
SNA3H	21 Jun 2023	99.6150		99.610	99.610	99.610	99.610	149			1,379	99.6000	38	1,377	0.0150	2
SNA3M	20 Sep 2023	99.5700		99.555	99.555	99.555	99.555	37			307	99.5650	48	343	0.0050	-36
SNA3U	20 Dec 2023	99.5150		99.525	99.519	99.525	99.519	118			925	99.5100	26	951	0.0050	-26
SNA3Z	20 Mar 2024	99.4750		99.470	99.470	99.470	99.470	266			2,171	99.4700	47	2,202	0.0050	-31
SNA4H	19 Jun 2024	99.4500		99.460	99.450	99.460	99.450	300			1,443	99.4500	40	1,463	0.0000	-20
SNA4M	18 Sep 2024	99.4150		99.410	99.415	99.415	99.410	89			1,031	99.4250	34	1,022	-0.0100	9
SNA4U	18 Dec 2024	99.3900						2			930	99.3950	37	923	-0.0050	7
SNA4Z	19 Mar 2025	99.3600									811	99.3550	52	809	0.0050	2
SNA5H	18 Jun 2025	99.3450									385	99.3500	45	400	-0.0050	-15
SNA5M	17 Sep 2025	99.3250									89	99.3350	15	94	-0.0100	-5
SNA5U	17 Dec 2025	99.3000									10	99.3150		10	-0.0150	0
SNA5Z	18 Mar 2026	99.2800									6	99.2950		6	-0.0150	0
SNA6H	17 Jun 2026	99.2550									0	99.2750		0	-0.0200	0
SNA6M	16 Sep 2026	99.2350									7	99.2550		7	-0.0200	0
SNA6U	16 Dec 2026	99.2100									6	99.2300		6	-0.0200	0
SNA6Z	17 Mar 2027	99.1900									20	99.2100		20	-0.0200	0
SNA7H	16 Jun 2027	99.1600									9	99.1800		9	-0.0200	0
SNA7M	15 Sep 2027	99.1350									0	99.1550		0	-0.0200	0
Total								3,683			23,080		1,469	23,140		-60

* 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-3H	16/03/2022	15
Calendar Spread	STL+2H-2M	16/03/2022	7
Pack	STL+13U-33Z+34H-14M	20/09/2023	856
Pack	STL+11Z-32H+32M-12U	15/12/2021	590
Pack	STL+12H-32M+32U-12Z	16/03/2022	209
Pack	STL+12Z-33H+33M-13U	21/12/2022	131
Pack	STL+12M-32U+32Z-13H	15/06/2022	80
Pack	STL+13Z-34H+34M-14U	20/12/2023	49
Pack	STL+14H-34M+34U-14Z	20/03/2024	30
Pack	STL+12U-32Z+33H-13M	21/09/2022	11
Pack	STL+13H-33M+33U-13Z	15/03/2023	9
Pack	STL+13M-33U+33Z-14H	21/06/2023	1

Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFR580	15/06/2022	50
Butterfly	SON_FC_AFR680	21/09/2022	20
Calendar Spread	SON+2H-2U	15/06/2022	189
Calendar Spread	SON+1M-1U	15/09/2021	150
Calendar Spread	SON+2Z-3H	15/03/2023	100

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Calendar Spread	SON+2H-2M	15/06/2022	61
Calendar Spread	SON+2U-2Z	21/12/2022	48
Calendar Spread	SON+2M-2U	21/09/2022	9
Calendar Spread	SON+3Z-4H	20/03/2024	4
Calendar Spread	SON+2U-3H	21/12/2022	2
Calendar Spread	SON+4H-4M	19/06/2024	2
Calendar Spread	SON+3U-3Z	20/12/2023	1
Pack	SON+13U-33Z+34H-14M	20/12/2023	750
Pack	SON+12H-32M+32U-12Z	15/06/2022	222
Pack	SON+11Z-32H+32M-12U	16/03/2022	184
Pack	SON+12Z-33H+33M-13U	15/03/2023	144
Pack	SON+12M-32U+32Z-13H	21/09/2022	63
Pack	SON+12U-32Z+33H-13M	21/12/2022	55
Pack	SON+11U-31Z+32H-12M	15/12/2021	54
Pack	SON+14H-34M+34U-14Z	19/06/2024	50
Pack	SON+13Z-34H+34M-14U	20/03/2024	19
Pack	SON+13H-33M+33U-13Z	21/06/2023	9
Pack	SON+13M-33U+33Z-14H	20/09/2023	4

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Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	EUI_FC_A4R751	13/12/2021	50
Calendar Spread	EUI+1U-1Z	13/09/2021	1,500
Calendar Spread	EUI+2Z-3H	19/12/2022	370
Calendar Spread	EUI+1U-2H	13/09/2021	50
Calendar Spread	EUI+4H-5H	18/03/2024	30
Calendar Spread	EUI+3Z-4U	18/12/2023	1
Pack	EUI+12H-32M+32U-12Z	14/03/2022	2

Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_2M	15/06/2022	83
Inter Commodity Spread	SON-STL_1U	15/09/2021	28
Inter Commodity Spread	SON-STL_2Z	21/12/2022	25
Inter Commodity Spread	SON-STL_4H	20/03/2024	4
Inter Commodity Spread	SON-STL_3U	20/09/2023	2

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