

26/07/2021

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	35,862			35,862	423,100	418,131	49,749	4,969	-13,887
1M Three Month SONIA Future	5,225			5,225	22,564	23,080	3,683	-516	1,542
1M Three Month Sterling Future	4,321			4,321	36,491	34,235	9,494	2,256	-5,173
3M One Month SONIA Future					15	15		0	
One Month SONIA Future					0	0		0	
Three Month Euribor Future	3,036			3,036	131,664	131,698	5,529	-34	-2,493
Three Month SONIA Future	10,786			10,786	42,281	40,559	14,510	1,722	-3,724
Three Month Sterling Future	12,494			12,494	190,085	188,544	16,533	1,541	-4,039
Total	35,862			35,862	423,100	418,131	49,749	4,969	-13,887

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Long Term Interest Rate Derivatives
Schatz Future

												Previous Business Day				
Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	Basis Trade Volume	Open Interest *	DSP	Volume	Open Interest *	DSP Change	OI Change
SCH1U	8 Sep 2021	112.2950									0	112.2875		0	0.0075	0
SCH1Z	8 Dec 2021	112.2275									0	112.2200		0	0.0075	0
SCH2H	8 Mar 2022	113.5900									0	113.5775		0	0.0125	0
Total											0			0		0

Bund Future

												Previous Business Day				
Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	Basis Trade Volume	Open Interest *	DSP	Volume	Open Interest *	DSP Change	OI Change
BND1U	8 Sep 2021	175.8400									0	175.8150		0	0.0250	0
BND1Z	8 Dec 2021	172.9300									0	172.9050		0	0.0250	0
BND2H	8 Mar 2022	174.9900									0	174.9700		0	0.0200	0
Total											0			0		0

Bobl Future

												Previous Business Day				
Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	Basis Trade Volume	Open Interest *	DSP	Volume	Open Interest *	DSP Change	OI Change
BBL1U	8 Sep 2021	135.0950									0	135.0600		0	0.0350	0
BBL1Z	8 Dec 2021	135.8400									0	135.8050		0	0.0350	0
BBL2H	8 Mar 2022	134.8300									0	134.8250		0	0.0050	0
Total											0			0		0

Long Gilt Future

												Previous Business Day				
Instrument	Expiration Date	DSP	EDSP	Open	Last	High	Low	Total Volume	Block Volume	Basis Trade Volume	Open Interest *	DSP	Volume	Open Interest *	DSP Change	OI Change
GLT1U	28 Sep 2021	129.6750									0	129.5150		0	0.1600	0
GLT1Z	29 Dec 2021	128.6500									0	128.4900		0	0.1600	0
GLT2H	29 Mar 2022	127.7750									0	127.6050		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	100.5400									0	100.5450		0	-0.0050	0
EUI1U	13 Sep 2021	100.5400									19,557	100.5400	1,750	18,987	0.0000	570
EUI1V	18 Oct 2021	100.5400									0	100.5400		0	0.0000	0
EUI1X	15 Nov 2021	100.5400									0	100.5400		0	0.0000	0
EUI1Z	13 Dec 2021	100.5400						51			14,322	100.5350	1,550	15,022	0.0050	-700
EUI2F	17 Jan 2022	100.5350									0	100.5350		0	0.0000	0
EUI2H	14 Mar 2022	100.5300		100.530	100.530	100.530	100.530	814			16,456	100.5250	153	16,456	0.0050	0
EUI2M	13 Jun 2022	100.5200		100.525	100.525	100.525	100.525	352			12,440	100.5150	209	12,643	0.0050	-203
EUI2U	19 Sep 2022	100.5100		100.510	100.505	100.510	100.505	408			13,090	100.5000	526	12,951	0.0100	139
EUI2Z	19 Dec 2022	100.4900		100.495	100.495	100.495	100.495	332			11,868	100.4800	474	11,919	0.0100	-51
EUI3H	13 Mar 2023	100.4700		100.475	100.470	100.475	100.470	293			8,214	100.4600	400	7,990	0.0100	224
EUI3M	19 Jun 2023	100.4450		100.450	100.445	100.455	100.445	635			11,412	100.4450		11,412	0.0000	0
EUI3U	18 Sep 2023	100.4250		100.425	100.425	100.425	100.425	51			8,096	100.4200		8,096	0.0050	0
EUI3Z	18 Dec 2023	100.4000									5,098	100.3950	51	5,048	0.0050	50
EUI4H	18 Mar 2024	100.3700									6,847	100.3650	81	6,796	0.0050	51
EUI4M	17 Jun 2024	100.3450						100			2,396	100.3350	253	2,539	0.0100	-143
EUI4U	16 Sep 2024	100.3150									252	100.3100	1	253	0.0050	-1
EUI4Z	16 Dec 2024	100.2800									722	100.2800		722	0.0000	0
EUI5H	17 Mar 2025	100.2500									381	100.2500	81	351	0.0000	30
EUI5M	16 Jun 2025	100.2150									188	100.2150		188	0.0000	0
EUI5U	15 Sep 2025	100.1750									92	100.1800		92	-0.0050	0
EUI5Z	15 Dec 2025	100.1350									124	100.1400		124	-0.0050	0
EUI6H	16 Mar 2026	100.0900									60	100.1000		60	-0.0100	0
EUI6M	15 Jun 2026	100.0500									49	100.0550		49	-0.0050	0
EUI6U	14 Sep 2026	100.0150									0	100.0150		0	0.0000	0
EUI6Z	14 Dec 2026	99.9800									0	99.9800		0	0.0000	0
EUI7H	15 Mar 2027	99.9350									0	99.9400		0	-0.0050	0
EUI7M	14 Jun 2027	99.8950									0	99.9000		0	-0.0050	0
Total								3,036			131,664		5,529	131,698		-34

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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	99.9200		0	0.0000	0
STL1U	15 Sep 2021	99.9200						106			38,679	99.9200	28	38,651	0.0000	28
STL1V	20 Oct 2021	99.9000									0	99.9000		0	0.0000	0
STL1Z	15 Dec 2021	99.8800		99.875	99.875	99.875	99.875	735			20,969	99.8750	590	21,396	0.0050	-427
STL2H	16 Mar 2022	99.7500		99.750	99.745	99.750	99.745	1,783			10,403	99.7400	2,457	10,793	0.0100	-390
STL2M	15 Jun 2022	99.6650		99.665	99.665	99.670	99.665	1,977			10,266	99.6550	2,628	10,244	0.0100	22
STL2U	21 Sep 2022	99.5900		99.600	99.595	99.600	99.595	1,447			20,017	99.5900	1,508	20,029	0.0000	-12
STL2Z	21 Dec 2022	99.5400						1,380			35,830	99.5400	648	36,009	0.0000	-179
STL3H	15 Mar 2023	99.4950						1,392			5,674	99.4950	535	5,713	0.0000	-39
STL3M	21 Jun 2023	99.4450		99.455	99.455	99.455	99.455	1,213			11,938	99.4450	432	11,933	0.0000	5
STL3U	20 Sep 2023	99.4000						756			8,011	99.4000	1,059	8,115	0.0000	-104
STL3Z	20 Dec 2023	99.3600						477			7,033	99.3550	2,629	6,106	0.0050	927
STL4H	20 Mar 2024	99.3350		99.335	99.335	99.335	99.335	578			7,625	99.3300	2,750	6,180	0.0050	1,445
STL4M	19 Jun 2024	99.3050						464			3,029	99.3000	1,093	2,657	0.0050	372
STL4U	18 Sep 2024	99.2800						158			3,069	99.2700	139	3,150	0.0100	-81
STL4Z	18 Dec 2024	99.2500		99.275	99.250	99.280	99.250	23			3,730	99.2450	34	3,758	0.0050	-28
STL5H	19 Mar 2025	99.2300						5			1,716	99.2300	1	1,715	0.0000	1
STL5M	18 Jun 2025	99.2150									1,019	99.2050		1,019	0.0100	0
STL5U	17 Sep 2025	99.1900									395	99.1800		395	0.0100	0
STL5Z	17 Dec 2025	99.1700									137	99.1600		137	0.0100	0
STL6H	18 Mar 2026	99.1400									99	99.1450	2	98	-0.0050	1
STL6M	17 Jun 2026	99.1250									86	99.1150		86	0.0100	0
STL6U	16 Sep 2026	99.1050									120	99.0900		120	0.0150	0
STL6Z	16 Dec 2026	99.0850									210	99.0750		210	0.0100	0
STL7H	17 Mar 2027	99.0550									30	99.0350		30	0.0200	0
STL7M	16 Jun 2027	99.0350									0	99.0150		0	0.0200	0
Total								12,494			190,085		16,533	188,544		1,541

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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									3,815	99.9500	150	3,965	0.0000	-150
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	99.9450									2,496	99.9400	232	2,618	0.0050	-122
SON1V	19 Jan 2022	99.9400									0	99.9400		0	0.0000	0
SON1Z	16 Mar 2022	99.9200		99.920	99.920	99.920	99.920	331			2,090	99.9150	375	2,429	0.0050	-339
SON2H	15 Jun 2022	99.8700		99.865	99.865	99.865	99.865	264			1,712	99.8550	1,565	1,986	0.0150	-274
SON2M	21 Sep 2022	99.7850		99.785	99.785	99.790	99.785	796			1,136	99.7700	1,629	1,229	0.0150	-93
SON2U	21 Dec 2022	99.7150		99.720	99.715	99.725	99.715	1,569			6,876	99.7000	1,473	6,845	0.0150	31
SON2Z	15 Mar 2023	99.6600		99.665	99.665	99.665	99.665	1,856			2,675	99.6600	913	2,595	0.0000	80
SON3H	21 Jun 2023	99.6100						1,597			4,177	99.6150	771	3,738	-0.0050	439
SON3M	20 Sep 2023	99.5650		99.595	99.595	99.595	99.595	1,013			2,111	99.5700	539	2,090	-0.0050	21
SON3U	20 Dec 2023	99.5200		99.550	99.550	99.550	99.550	438			2,003	99.5150	946	1,601	0.0050	402
SON3Z	20 Mar 2024	99.4800						521			4,121	99.4750	2,317	2,891	0.0050	1,230
SON4H	19 Jun 2024	99.4550		99.475	99.460	99.475	99.460	1,092			2,173	99.4500	2,411	1,630	0.0050	543
SON4M	18 Sep 2024	99.4250		99.430	99.430	99.430	99.430	989			1,993	99.4150	970	2,186	0.0100	-193
SON4U	18 Dec 2024	99.3950						300			2,228	99.3900	169	2,082	0.0050	146
SON4Z	19 Mar 2025	99.3650						15			1,415	99.3600	50	1,414	0.0050	1
SON5H	18 Jun 2025	99.3500						5			672	99.3450		672	0.0050	0
SON5M	17 Sep 2025	99.3350									265	99.3250		265	0.0100	0
SON5U	17 Dec 2025	99.3100									78	99.3000		78	0.0100	0
SON5Z	18 Mar 2026	99.2900									43	99.2800		43	0.0100	0
SON6H	17 Jun 2026	99.2600									37	99.2550		37	0.0050	0
SON6M	16 Sep 2026	99.2450									48	99.2350		48	0.0100	0
SON6U	16 Dec 2026	99.2250									66	99.2100		66	0.0150	0
SON6Z	17 Mar 2027	99.2100									20	99.1900		20	0.0200	0
SON7H	16 Jun 2027	99.1750									31	99.1600		31	0.0150	0
SON7M	15 Sep 2027	99.1550									0	99.1350		0	0.0200	0
Total								10,786			42,281		14,510	40,559		1,722

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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
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	99.9350		0	0.0000	0
OSN2F	16 Feb 2022	99.9200									0	99.9200		0	0.0000	0
OSN2G	16 Mar 2022	99.9050									0	99.9000		0	0.0050	0
OSN2H	20 Apr 2022	99.9000									0	99.8900		0	0.0100	0
OSN2J	18 May 2022	99.8650									0	99.8600		0	0.0050	0
OSN2K	15 Jun 2022	99.8300									0	99.8250		0	0.0050	0
OSN2M	20 Jul 2022	99.8150									0	99.8100		0	0.0050	0
OSN2N	17 Aug 2022	99.7850									0	99.7750		0	0.0100	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	99.9350		0	0.0000	0
OSA2F	16 Feb 2022	99.9200									0	99.9200		0	0.0000	0
OSA2G	16 Mar 2022	99.9050									0	99.9000		0	0.0050	0
OSA2H	20 Apr 2022	99.9000									0	99.8900		0	0.0100	0
OSA2J	18 May 2022	99.8650									0	99.8600		0	0.0050	0
OSA2K	15 Jun 2022	99.8300									0	99.8250		0	0.0050	0
OSA2M	20 Jul 2022	99.8150									0	99.8100		0	0.0050	0
OSA2N	17 Aug 2022	99.7850									0	99.7750		0	0.0100	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	99.9200		0	0.0000	0
STG1U	15 Sep 2021	99.9200						53			1,299	99.9200	100	1,299	0.0000	0
STG1V	20 Oct 2021	99.9000									0	99.9000		0	0.0000	0
STG1Z	15 Dec 2021	99.8800		99.875	99.875	99.875	99.875	460			2,618	99.8750	599	2,822	0.0050	-204
STG2H	16 Mar 2022	99.7500		99.750	99.750	99.750	99.750	835			2,064	99.7400	1,250	2,109	0.0100	-45
STG2M	15 Jun 2022	99.6650		99.670	99.660	99.670	99.660	854			3,058	99.6550	1,071	3,058	0.0100	0
STG2U	21 Sep 2022	99.5900		99.595	99.595	99.595	99.595	322			983	99.5900	388	1,190	0.0000	-207
STG2Z	21 Dec 2022	99.5400		99.555	99.545	99.555	99.540	253			1,460	99.5400	70	1,507	0.0000	-47
STG3H	15 Mar 2023	99.4950						269			3,839	99.4950	141	3,839	0.0000	0
STG3M	21 Jun 2023	99.4450						183			2,564	99.4450	141	2,564	0.0000	0
STG3U	20 Sep 2023	99.4000		99.405	99.400	99.405	99.400	111			3,822	99.4000	731	3,511	0.0000	311
STG3Z	20 Dec 2023	99.3600		99.380	99.380	99.380	99.380	158			3,697	99.3550	2,049	2,743	0.0050	954
STG4H	20 Mar 2024	99.3350						354			4,297	99.3300	2,100	3,292	0.0050	1,005
STG4M	19 Jun 2024	99.3050		99.315	99.315	99.315	99.315	353			2,617	99.3000	776	2,206	0.0050	411
STG4U	18 Sep 2024	99.2800						116			2,258	99.2700	63	2,195	0.0100	63
STG4Z	18 Dec 2024	99.2500									1,328	99.2450	15	1,313	0.0050	15
STG5H	19 Mar 2025	99.2300									349	99.2300		349	0.0000	0
STG5M	18 Jun 2025	99.2150									29	99.2050		29	0.0100	0
STG5U	17 Sep 2025	99.1900									40	99.1800		40	0.0100	0
STG5Z	17 Dec 2025	99.1700									66	99.1600		66	0.0100	0
STG6H	18 Mar 2026	99.1400									12	99.1450		12	-0.0050	0
STG6M	17 Jun 2026	99.1250									6	99.1150		6	0.0100	0
STG6U	16 Sep 2026	99.1050									0	99.0900		0	0.0150	0
STG6Z	16 Dec 2026	99.0850									75	99.0750		75	0.0100	0
STG7H	17 Mar 2027	99.0550									10	99.0350		10	0.0200	0
STG7M	16 Jun 2027	99.0350									0	99.0150		0	0.0200	0
Total								4,321			36,491		9,494	34,235		2,256

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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	99.9450									503	99.9400	27	530	0.0050	-27
SNA1V	19 Jan 2022	99.9400									0	99.9400		0	0.0000	0
SNA1Z	16 Mar 2022	99.9200		99.920	99.920	99.920	99.920	18			924	99.9150	188	914	0.0050	10
SNA2H	15 Jun 2022	99.8700						287			5,753	99.8550	629	5,753	0.0150	0
SNA2M	21 Sep 2022	99.7850		99.790	99.785	99.790	99.785	737			2,256	99.7700	753	2,450	0.0150	-194
SNA2U	21 Dec 2022	99.7150		99.720	99.710	99.720	99.710	1,563			2,625	99.7000	748	2,637	0.0150	-12
SNA2Z	15 Mar 2023	99.6600		99.675	99.665	99.675	99.660	765			623	99.6600	377	695	0.0000	-72
SNA3H	21 Jun 2023	99.6100		99.630	99.620	99.630	99.615	332			1,388	99.6150	149	1,379	-0.0050	9
SNA3M	20 Sep 2023	99.5650		99.590	99.570	99.590	99.570	150			273	99.5700	37	307	-0.0050	-34
SNA3U	20 Dec 2023	99.5200		99.545	99.520	99.550	99.520	101			897	99.5150	118	925	0.0050	-28
SNA3Z	20 Mar 2024	99.4800		99.500	99.475	99.500	99.475	526			2,070	99.4750	266	2,171	0.0050	-101
SNA4H	19 Jun 2024	99.4550		99.460	99.460	99.460	99.460	578			1,366	99.4500	300	1,443	0.0050	-77
SNA4M	18 Sep 2024	99.4250		99.455	99.430	99.455	99.415	149			1,039	99.4150	89	1,031	0.0100	8
SNA4U	18 Dec 2024	99.3950		99.400	99.400	99.400	99.400	17			932	99.3900	2	930	0.0050	2
SNA4Z	19 Mar 2025	99.3650									811	99.3600		811	0.0050	0
SNA5H	18 Jun 2025	99.3500									385	99.3450		385	0.0050	0
SNA5M	17 Sep 2025	99.3350		99.365	99.340	99.365	99.340	2			89	99.3250		89	0.0100	0
SNA5U	17 Dec 2025	99.3100									10	99.3000		10	0.0100	0
SNA5Z	18 Mar 2026	99.2900									6	99.2800		6	0.0100	0
SNA6H	17 Jun 2026	99.2600									0	99.2550		0	0.0050	0
SNA6M	16 Sep 2026	99.2450									7	99.2350		7	0.0100	0
SNA6U	16 Dec 2026	99.2250									6	99.2100		6	0.0150	0
SNA6Z	17 Mar 2027	99.2100									20	99.1900		20	0.0200	0
SNA7H	16 Jun 2027	99.1750									9	99.1600		9	0.0150	0
SNA7M	15 Sep 2027	99.1550									0	99.1350		0	0.0200	0
Total								5,225			22,564		3,683	23,080		-516

* 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	67
Calendar Spread	STL+3Z-4H	20/12/2023	54
Calendar Spread	STL+1Z-2M	15/12/2021	25
Calendar Spread	STL+2H-2U	16/03/2022	19
Calendar Spread	STL+2U-3U	21/09/2022	12
Calendar Spread	STL+2M-3H	15/06/2022	10
Calendar Spread	STL+2H-3H	16/03/2022	7
Pack	STL+11Z-32H+32M-12U	15/12/2021	380
Pack	STL+12M-32U+32Z-13H	15/06/2022	210
Pack	STL+13H-33M+33U-13Z	15/03/2023	190
Pack	STL+12U-32Z+33H-13M	21/09/2022	181
Pack	STL+12Z-33H+33M-13U	21/12/2022	144
Pack	STL+13Z-34H+34M-14U	20/12/2023	143
Pack	STL+11U-31Z+32H-12M	15/09/2021	106
Pack	STL+12H-32M+32U-12Z	16/03/2022	63
Pack	STL+13U-33Z+34H-14M	20/09/2023	30
Pack	STL+14M-34U+34Z-15H	19/06/2024	5

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Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Calendar Spread	SON+4H-4M	19/06/2024	80
Calendar Spread	SON+2H-2U	15/06/2022	71
Calendar Spread	SON+2U-2Z	21/12/2022	69
Calendar Spread	SON+3H-3M	21/06/2023	52
Calendar Spread	SON+2M-2U	21/09/2022	16
Pack	SON+13Z-34H+34M-14U	20/03/2024	285
Pack	SON+12U-32Z+33H-13M	21/12/2022	278
Pack	SON+12M-32U+32Z-13H	21/09/2022	223
Pack	SON+12Z-33H+33M-13U	15/03/2023	136
Pack	SON+12H-32M+32U-12Z	15/06/2022	128
Pack	SON+13H-33M+33U-13Z	21/06/2023	80
Pack	SON+13U-33Z+34H-14M	20/12/2023	49
Pack	SON+11Z-32H+32M-12U	16/03/2022	20
Pack	SON+14M-34U+34Z-15H	18/09/2024	5
Pack	SON+13M-33U+33Z-14H	20/09/2023	3

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Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	EUI_FC_A4R661	13/06/2022	100
Butterfly	EUI_FC_A4RDM0	13/12/2021	51
Calendar Spread	EUI+2U-2Z	19/09/2022	130
Calendar Spread	EUI+2U-3M	19/09/2022	30

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