

04/01/2021

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	74,643			74,643	359,645	361,291	24,598	-1,646	50,045
1M Three Month SONIA Future	4,611			4,611	8,567	8,561	896	6	3,715
1M Three Month Sterling Future	17,728			17,728	24,644	24,686	5,578	-42	12,150
3M One Month SONIA Future					16	16		0	
One Month SONIA Future					0	0		0	
Three Month Euribor Future	2,725			2,725	138,399	138,439	40	-40	2,685
Three Month SONIA Future	12,949			12,949	25,587	27,214	5,352	-1,627	7,597
Three Month Sterling Future	36,630			36,630	162,432	162,375	12,732	57	23,898
Total	74,643			74,643	359,645	361,291	24,598	-1,646	50,045

04/01/2021

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
SCH1H	8 Mar 2021	112.313									0	112.275		0	0.037	0
SCH1M	8 Jun 2021	112.218									0	112.180		0	0.037	0
SCH1U	8 Sep 2021	113.485									0	113.483		0	0.002	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
BND1H	8 Mar 2021	178.105									0	177.830		0	0.275	0
BND1M	8 Jun 2021	175.220									0	174.945		0	0.275	0
BND1U	8 Sep 2021	178.010									0	177.545		0	0.465	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
BBL1H	8 Mar 2021	135.325									0	135.215		0	0.110	0
BBL1M	8 Jun 2021	135.615									0	135.505		0	0.110	0
BBL1U	8 Sep 2021	138.405									0	138.265		0	0.140	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
GLT1H	29 Mar 2021	135.595									0	135.475		0	0.120	0
GLT1M	28 Jun 2021	134.585									0	134.465		0	0.120	0
GLT1U	28 Sep 2021	133.765									0	133.580		0	0.185	0
Total											0			0		0

04/01/2021

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
EUI1F	18 Jan 2021	100.555									0	100.545		0	0.010	0
EUI1G	15 Feb 2021	100.555									0	100.545		0	0.010	0
EUI1H	15 Mar 2021	100.555		100.550	100.550	100.550	100.550	298			16,419	100.545		16,419	0.010	0
EUI1J	19 Apr 2021	100.560									0	100.550		0	0.010	0
EUI1K	17 May 2021	100.560									0	100.550		0	0.010	0
EUI1M	14 Jun 2021	100.560		100.560	100.560	100.560	100.560	304			21,844	100.550	40	21,884	0.010	-40
EUI1U	13 Sep 2021	100.560		100.560	100.560	100.560	100.560	500			15,736	100.550		15,736	0.010	0
EUI1Z	13 Dec 2021	100.570		100.570	100.570	100.570	100.570	495			8,256	100.560		8,256	0.010	0
EUI2H	14 Mar 2022	100.570						75			9,624	100.550		9,624	0.020	0
EUI2M	13 Jun 2022	100.565		100.565	100.565	100.565	100.565	261			8,921	100.550		8,921	0.015	0
EUI2U	19 Sep 2022	100.555		100.555	100.565	100.565	100.555	374			11,571	100.545		11,571	0.010	0
EUI2Z	19 Dec 2022	100.550		100.540	100.540	100.540	100.540	101			12,008	100.530		12,008	0.020	0
EUI3H	13 Mar 2023	100.535		100.530	100.540	100.540	100.530	163			10,210	100.520		10,210	0.015	0
EUI3M	19 Jun 2023	100.520		100.515	100.520	100.520	100.515	51			7,580	100.505		7,580	0.015	0
EUI3U	18 Sep 2023	100.505		100.505	100.505	100.505	100.505	102			9,292	100.490		9,292	0.015	0
EUI3Z	18 Dec 2023	100.490		100.490	100.490	100.490	100.490	1			1,767	100.475		1,767	0.015	0
EUI4H	18 Mar 2024	100.470									1,466	100.455		1,466	0.015	0
EUI4M	17 Jun 2024	100.455									819	100.440		819	0.015	0
EUI4U	16 Sep 2024	100.435									795	100.420		795	0.015	0
EUI4Z	16 Dec 2024	100.410									1,261	100.395		1,261	0.015	0
EUI5H	17 Mar 2025	100.390									562	100.370		562	0.020	0
EUI5M	16 Jun 2025	100.365									102	100.350		102	0.015	0
EUI5U	15 Sep 2025	100.345									46	100.330		46	0.015	0
EUI5Z	15 Dec 2025	100.325									60	100.300		60	0.025	0
EUI6H	16 Mar 2026	100.300									60	100.280		60	0.020	0
EUI6M	15 Jun 2026	100.275									0	100.255		0	0.020	0
EUI6U	14 Sep 2026	100.250									0	100.230		0	0.020	0
EUI6Z	14 Dec 2026	100.220									0	100.205		0	0.015	0
Total								2,725			138,399		40	138,439		-40

04/01/2021

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
STL1F	20 Jan 2021	99.985									0	99.980		0	0.005	0
STL1G	17 Feb 2021	100.000									0	99.985		0	0.015	0
STL1H	17 Mar 2021	100.010		99.995	100.010	100.010	99.995	1,759			37,184	99.995	252	37,184	0.015	0
STL1M	16 Jun 2021	100.045		100.030	100.050	100.050	100.030	2,162			16,396	100.020	1,072	16,444	0.025	-48
STL1U	15 Sep 2021	100.075		100.060	100.085	100.085	100.060	3,105			20,454	100.050	1,660	20,104	0.025	350
STL1Z	15 Dec 2021	100.090		100.075	100.090	100.090	100.075	4,137			17,587	100.065	2,024	17,699	0.025	-112
STL2H	16 Mar 2022	100.030		100.015	100.045	100.045	100.015	4,460			9,193	99.995	1,254	9,193	0.035	0
STL2M	15 Jun 2022	100.025		100.005	100.020	100.020	100.005	3,486			16,432	99.990	964	16,670	0.035	-238
STL2U	21 Sep 2022	100.015						3,080			7,377	99.980	760	7,153	0.035	224
STL2Z	21 Dec 2022	100.005						2,869			7,643	99.965	1,125	8,252	0.040	-609
STL3H	15 Mar 2023	99.990						2,590			5,696	99.955	1,205	5,691	0.035	5
STL3M	21 Jun 2023	99.975		99.964	99.965	99.965	99.964	2,115			7,864	99.935	946	7,746	0.040	118
STL3U	20 Sep 2023	99.945						1,769			6,342	99.910	785	6,330	0.035	12
STL3Z	20 Dec 2023	99.925						2,006			5,016	99.890	685	4,661	0.035	355
STL4H	20 Mar 2024	99.900						1,949			2,805	99.865		2,805	0.035	0
STL4M	19 Jun 2024	99.875						927			1,315	99.840		1,315	0.035	0
STL4U	18 Sep 2024	99.840						187			694	99.820		694	0.020	0
STL4Z	18 Dec 2024	99.815						29			137	99.790		137	0.025	0
STL5H	19 Mar 2025	99.790									32	99.765		32	0.025	0
STL5M	18 Jun 2025	99.765									61	99.735		61	0.030	0
STL5U	17 Sep 2025	99.730									136	99.705		136	0.025	0
STL5Z	17 Dec 2025	99.700									47	99.675		47	0.025	0
STL6H	18 Mar 2026	99.670									7	99.645		7	0.025	0
STL6M	17 Jun 2026	99.630									14	99.605		14	0.025	0
STL6U	16 Sep 2026	99.605									0	99.580		0	0.025	0
STL6Z	16 Dec 2026	99.580									0	99.540		0	0.040	0
Total								36,630			162,432		12,732	162,375		57

04/01/2021

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
SON0V	20 Jan 2021	99.950									0	99.950		0	0.000	0
SON0X	17 Feb 2021	99.955									0	99.955		0	0.000	0
SON0Z	17 Mar 2021	99.975									3,094	99.960		3,094	0.015	0
SON1F	21 Apr 2021	99.975									0	99.965		0	0.010	0
SON1G	19 May 2021	99.990									0	99.975		0	0.015	0
SON1H	16 Jun 2021	100.005		99.990	99.990	99.990	99.990	558			3,976	99.990	432	4,077	0.015	-101
SON1M	15 Sep 2021	100.040						1,469			4,090	100.020	858	4,166	0.020	-76
SON1U	15 Dec 2021	100.070		100.070	100.070	100.070	100.070	1,519			1,948	100.050	734	2,022	0.020	-74
SON1Z	16 Mar 2022	100.100		100.080	100.080	100.080	100.080	1,421			2,721	100.070	993	3,405	0.030	-684
SON2H	15 Jun 2022	100.130		100.105	100.110	100.110	100.105	1,611			1,286	100.100	416	1,634	0.030	-348
SON2M	21 Sep 2022	100.125						1,039			1,353	100.095	400	1,373	0.030	-20
SON2U	21 Dec 2022	100.120						932			891	100.090	300	880	0.030	11
SON2Z	15 Mar 2023	100.115						2,163			1,980	100.080	456	2,266	0.035	-286
SON3H	21 Jun 2023	100.105						1,993			1,013	100.070	703	1,062	0.035	-49
SON3M	20 Sep 2023	100.085		100.075	100.075	100.075	100.075	237			1,203	100.050		1,203	0.035	0
SON3U	20 Dec 2023	100.060						7			797	100.025	60	797	0.035	0
SON3Z	20 Mar 2024	100.040									528	100.005		528	0.035	0
SON4H	19 Jun 2024	100.010									245	99.980		245	0.030	0
SON4M	18 Sep 2024	99.985									185	99.955		185	0.030	0
SON4U	18 Dec 2024	99.960									170	99.930		170	0.030	0
SON4Z	19 Mar 2025	99.930									22	99.900		22	0.030	0
SON5H	18 Jun 2025	99.900									9	99.870		9	0.030	0
SON5M	17 Sep 2025	99.870									19	99.845		19	0.025	0
SON5U	17 Dec 2025	99.840									8	99.815		8	0.025	0
SON5Z	18 Mar 2026	99.810									13	99.785		13	0.025	0
SON6H	17 Jun 2026	99.785									19	99.755		19	0.030	0
SON6M	16 Sep 2026	99.745									17	99.715		17	0.030	0
SON6U	16 Dec 2026	99.720									0	99.690		0	0.030	0
SON6Z	17 Mar 2027	99.690									0	99.650		0	0.040	0
Total								12,949			25,587		5,352	27,214		-1,627



LSEDM: Interest Rate Derivatives Trading Summary

04/01/2021

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
OSN0Z	20 Jan 2021	99.955									0	99.955		0	0.000	0
OSN1F	17 Feb 2021	99.965									0	99.960		0	0.005	0
OSN1G	17 Mar 2021	99.980									0	99.965		0	0.015	0
OSN1H	21 Apr 2021	99.985									0	99.970		0	0.015	0
OSN1J	19 May 2021	100.000									0	99.980		0	0.020	0
OSN1K	16 Jun 2021	100.020									0	99.990		0	0.030	0
OSN1M	21 Jul 2021	100.025									0	99.995		0	0.030	0
OSN1N	18 Aug 2021	100.035									0	100.010		0	0.025	0
OSN1Q	15 Sep 2021	100.050									0	100.015		0	0.035	0
OSN1U	20 Oct 2021	100.060									0	100.020		0	0.040	0
OSN1V	17 Nov 2021	100.075									0	100.035		0	0.040	0
OSN1X	15 Dec 2021	100.085									0	100.035		0	0.050	0
OSN1Z	19 Jan 2022	100.090									0	100.040		0	0.050	0
Total											0			0		0



LSEDM: Interest Rate Derivatives Trading Summary

04/01/2021

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
OSA0Z	20 Jan 2021	99.955									0	99.955		0	0.000	0
OSA1F	17 Feb 2021	99.965									1	99.960		1	0.005	0
OSA1G	17 Mar 2021	99.980									0	99.965		0	0.015	0
OSA1H	21 Apr 2021	99.985									0	99.970		0	0.015	0
OSA1J	19 May 2021	100.000									0	99.980		0	0.020	0
OSA1K	16 Jun 2021	100.020									0	99.990		0	0.030	0
OSA1M	21 Jul 2021	100.025									0	99.995		0	0.030	0
OSA1N	18 Aug 2021	100.035									0	100.010		0	0.025	0
OSA1Q	15 Sep 2021	100.050									0	100.015		0	0.035	0
OSA1U	20 Oct 2021	100.060									0	100.020		0	0.040	0
OSA1V	17 Nov 2021	100.075									0	100.035		0	0.040	0
OSA1X	15 Dec 2021	100.085									15	100.035		15	0.050	0
OSA1Z	19 Jan 2022	100.090									0	100.040		0	0.050	0
Total											16			16		0



LSEDM: Interest Rate Derivatives Trading Summary

04/01/2021

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
STG1F	20 Jan 2021	99.985									0	99.980		0	0.005	0
STG1G	17 Feb 2021	100.000									0	99.985		0	0.015	0
STG1H	17 Mar 2021	100.010		100.010	100.010	100.010	100.010	355			1,840	99.995	225	1,840	0.015	0
STG1M	16 Jun 2021	100.045		100.030	100.040	100.040	100.030	1,099			2,141	100.020	610	2,101	0.025	40
STG1U	15 Sep 2021	100.075		100.060	100.080	100.080	100.060	1,506			1,357	100.050	620	1,483	0.025	-126
STG1Z	15 Dec 2021	100.090		100.075	100.090	100.090	100.075	1,960			1,958	100.065	753	2,188	0.025	-230
STG2H	16 Mar 2022	100.030		100.015	100.045	100.045	100.015	2,237			1,839	99.995	411	1,820	0.035	19
STG2M	15 Jun 2022	100.025		100.005	100.025	100.025	100.005	1,695			2,036	99.990	427	2,078	0.035	-42
STG2U	21 Sep 2022	100.015		100.000	99.995	100.000	99.995	1,476			1,448	99.980	376	1,270	0.035	178
STG2Z	21 Dec 2022	100.005		99.990	100.000	100.000	99.990	1,422			1,441	99.965	482	1,477	0.040	-36
STG3H	15 Mar 2023	99.990		99.980	100.000	100.000	99.980	1,456			915	99.955	612	915	0.035	0
STG3M	21 Jun 2023	99.975		99.965	99.980	99.980	99.964	1,218			1,932	99.935	492	1,787	0.040	145
STG3U	20 Sep 2023	99.945		99.935	99.935	99.935	99.935	840			2,473	99.910	350	2,473	0.035	0
STG3Z	20 Dec 2023	99.925		99.910	99.915	99.915	99.910	1,018			2,736	99.890	160	2,736	0.035	0
STG4H	20 Mar 2024	99.900						972			1,709	99.865		1,709	0.035	0
STG4M	19 Jun 2024	99.875						424			430	99.840		430	0.035	0
STG4U	18 Sep 2024	99.840						50			200	99.820	60	190	0.020	10
STG4Z	18 Dec 2024	99.815									95	99.790		95	0.025	0
STG5H	19 Mar 2025	99.790									0	99.765		0	0.025	0
STG5M	18 Jun 2025	99.765									30	99.735		30	0.030	0
STG5U	17 Sep 2025	99.730									40	99.705		40	0.025	0
STG5Z	17 Dec 2025	99.700									20	99.675		20	0.025	0
STG6H	18 Mar 2026	99.670									4	99.645		4	0.025	0
STG6M	17 Jun 2026	99.630									0	99.605		0	0.025	0
STG6U	16 Sep 2026	99.605									0	99.580		0	0.025	0
STG6Z	16 Dec 2026	99.580									0	99.540		0	0.040	0
Total								17,728			24,644		5,578	24,686		-42

04/01/2021

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
SNA0V	20 Jan 2021	99.950									0	99.950		0	0.000	0
SNA0X	17 Feb 2021	99.955									0	99.955		0	0.000	0
SNA0Z	17 Mar 2021	99.975									289	99.960		289	0.015	0
SNA1F	21 Apr 2021	99.975									0	99.965		0	0.010	0
SNA1G	19 May 2021	99.990									0	99.975		0	0.015	0
SNA1H	16 Jun 2021	100.005						151			798	99.990	88	810	0.015	-12
SNA1M	15 Sep 2021	100.040						551			357	100.020	163	394	0.020	-37
SNA1U	15 Dec 2021	100.070						700			805	100.050	56	799	0.020	6
SNA1Z	16 Mar 2022	100.100		100.085	100.080	100.085	100.080	619			1,322	100.070	75	1,297	0.030	25
SNA2H	15 Jun 2022	100.130		100.110	100.110	100.110	100.110	504			741	100.100		741	0.030	0
SNA2M	21 Sep 2022	100.125						200			826	100.095	115	811	0.030	15
SNA2U	21 Dec 2022	100.120						350			689	100.090	40	689	0.030	0
SNA2Z	15 Mar 2023	100.115						750			454	100.080	100	504	0.035	-50
SNA3H	21 Jun 2023	100.105		100.120	100.120	100.120	100.120	656			474	100.070	250	424	0.035	50
SNA3M	20 Sep 2023	100.085		100.075	100.075	100.075	100.075	130			830	100.050		830	0.035	0
SNA3U	20 Dec 2023	100.060									395	100.025		395	0.035	0
SNA3Z	20 Mar 2024	100.040									153	100.005	9	144	0.035	9
SNA4H	19 Jun 2024	100.010									100	99.980		100	0.030	0
SNA4M	18 Sep 2024	99.985									200	99.955		200	0.030	0
SNA4U	18 Dec 2024	99.960									100	99.930		100	0.030	0
SNA4Z	19 Mar 2025	99.930									0	99.900		0	0.030	0
SNA5H	18 Jun 2025	99.900									0	99.870		0	0.030	0
SNA5M	17 Sep 2025	99.870									30	99.845		30	0.025	0
SNA5U	17 Dec 2025	99.840									0	99.815		0	0.025	0
SNA5Z	18 Mar 2026	99.810									4	99.785		4	0.025	0
SNA6H	17 Jun 2026	99.785									0	99.755		0	0.030	0
SNA6M	16 Sep 2026	99.745									0	99.715		0	0.030	0
SNA6U	16 Dec 2026	99.720									0	99.690		0	0.030	0
SNA6Z	17 Mar 2027	99.690									0	99.650		0	0.040	0
Total								4,611			8,567		896	8,561		6

* Please note that Open Interest statistics are reported with one day lag



Please note that open interest statistics are reported with one day lag.

This report is for information only. London Stock Exchange Group has made reasonable efforts to ensure that the information contained in this report is correct at the time of printing, but shall not be liable for any decisions made in reliance on it. It does not constitute investment advice, nor is it intended to constitute an invitation or inducement to engage in any investment activity.

04/01/2021

Strategy Instruments

Three Month Sterling Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	STL_FC_A5RCA0	15/12/2021	80
Calendar Spread	STL+3M-3Z	21/06/2023	12
Calendar Spread	STL+2M-2Z	15/06/2022	1
Pack	STL+13U-33Z+34H-14M	20/09/2023	540
Pack	STL+11M-31U+31Z-12H	16/06/2021	500
Pack	STL+11U-31Z+32H-12M	15/09/2021	500
Pack	STL+11Z-32H+32M-12U	15/12/2021	460
Pack	STL+12M-32U+32Z-13H	15/06/2022	460
Pack	STL+12Z-33H+33M-13U	21/12/2022	407
Pack	STL+12H-32M+32U-12Z	16/03/2022	280
Pack	STL+13H-33M+33U-13Z	15/03/2023	274
Pack	STL+11H-31M+31U-11Z	17/03/2021	200
Pack	STL+13Z-34H+34M-14U	20/12/2023	100
Pack	STL+14H-34M+34U-14Z	20/03/2024	29

04/01/2021

Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFR580	15/06/2022	24
Calendar Spread	SON+2Z-3H	15/03/2023	758
Calendar Spread	SON+2H-2M	15/06/2022	360
Calendar Spread	SON+1H-1M	16/06/2021	355
Calendar Spread	SON+1M-1U	15/09/2021	302
Calendar Spread	SON+1Z-2H	16/03/2022	205
Calendar Spread	SON+2M-2U	21/09/2022	200
Calendar Spread	SON+1U-1Z	15/12/2021	15
Calendar Spread	SON+3M-3U	20/09/2023	7
Calendar Spread	SON+2U-2Z	21/12/2022	2
Pack	SON+11M-31U+31Z-12H	15/09/2021	300
Pack	SON+12U-32Z+33H-13M	21/12/2022	200
Pack	SON+11Z-32H+32M-12U	16/03/2022	100
Pack	SON+12H-32M+32U-12Z	15/06/2022	2

Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Calendar Spread	EUI+1M-1Z	14/06/2021	300
Calendar Spread	EUI+1H-1U	15/03/2021	100
Calendar Spread	EUI+1Z-2H	13/12/2021	75
Calendar Spread	EUI+2M-3H	13/06/2022	60

04/01/2021

Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_2Z	21/12/2022	801
Inter Commodity Spread	SON-STL_3H	15/03/2023	635
Inter Commodity Spread	SON-STL_1M	16/06/2021	512
Inter Commodity Spread	SON-STL_2H	16/03/2022	413
Inter Commodity Spread	SON-STL_2U	21/09/2022	400
Inter Commodity Spread	SON-STL_1U	15/09/2021	300
Inter Commodity Spread	SON-STL_1H	17/03/2021	201
Inter Commodity Spread	SON-STL_1Z	15/12/2021	201
Inter Commodity Spread	SON-STL_2M	15/06/2022	125
Inter Commodity Spread	SON-STL_3M	21/06/2023	30

This report is for information only. London Stock Exchange Group has made reasonable efforts to ensure that the information contained in this report is correct at the time of printing, but shall not be liable for any decisions made in reliance on it. It does not constitute investment advice, nor is it intended to constitute an invitation or inducement to engage in any investment activity.