

05/01/2021

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	69,049		6,403	75,452	366,208	359,645	74,643	6,563	809
1M Three Month SONIA Future	2,516			2,516	10,137	8,567	4,611	1,570	-2,095
1M Three Month Sterling Future	17,434			17,434	25,103	24,644	17,728	459	-294
3M One Month SONIA Future					16	16		0	
One Month SONIA Future					0	0		0	
Three Month Euribor Future	3,204		1,000	4,204	137,833	138,399	2,725	-566	1,479
Three Month SONIA Future	9,643			9,643	28,688	25,587	12,949	3,101	-3,306
Three Month Sterling Future	36,252		5,403	41,655	164,431	162,432	36,630	1,999	5,025
Total	69,049		6,403	75,452	366,208	359,645	74,643	6,563	809

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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
SCH1H	8 Mar 2021	112.315									0	112.313		0	0.003	0
SCH1M	8 Jun 2021	112.220									0	112.218		0	0.002	0
SCH1U	8 Sep 2021	113.485									0	113.485		0	0.000	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	177.905									0	178.105		0	-0.200	0
BND1M	8 Jun 2021	175.020									0	175.220		0	-0.200	0
BND1U	8 Sep 2021	177.755									0	178.010		0	-0.255	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	135.295									0	135.325		0	-0.030	0
BBL1M	8 Jun 2021	135.790									0	135.615		0	0.175	0
BBL1U	8 Sep 2021	138.340									0	138.405		0	-0.065	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	135.325									0	135.595		0	-0.270	0
GLT1M	28 Jun 2021	134.330									0	134.585		0	-0.255	0
GLT1U	28 Sep 2021	133.370									0	133.765		0	-0.395	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
EUI1F	18 Jan 2021	100.550									0	100.555		0	-0.005	0
EUI1G	15 Feb 2021	100.555									0	100.555		0	0.000	0
EUI1H	15 Mar 2021	100.555		100.555	100.555	100.555	100.555	1,420	1,000		16,319	100.555	298	16,419	0.000	-100
EUI1J	19 Apr 2021	100.560									0	100.560		0	0.000	0
EUI1K	17 May 2021	100.560									0	100.560		0	0.000	0
EUI1M	14 Jun 2021	100.560		100.565	100.560	100.565	100.560	627			21,698	100.560	304	21,844	0.000	-146
EUI1U	13 Sep 2021	100.565						200			15,736	100.560	500	15,736	0.005	0
EUI1Z	13 Dec 2021	100.580		100.575	100.575	100.575	100.575	1,408			8,136	100.570	495	8,256	0.010	-120
EUI2H	14 Mar 2022	100.575									9,699	100.570	75	9,624	0.005	75
EUI2M	13 Jun 2022	100.575		100.570	100.570	100.570	100.570	315			8,720	100.565	261	8,921	0.010	-201
EUI2U	19 Sep 2022	100.565						68			11,343	100.555	374	11,571	0.010	-228
EUI2Z	19 Dec 2022	100.555						13			12,109	100.550	101	12,008	0.005	101
EUI3H	13 Mar 2023	100.545		100.540	100.540	100.540	100.540	101			10,263	100.535	163	10,210	0.010	53
EUI3M	19 Jun 2023	100.530									7,580	100.520	51	7,580	0.010	0
EUI3U	18 Sep 2023	100.515									9,292	100.505	102	9,292	0.010	0
EUI3Z	18 Dec 2023	100.495		100.500	100.495	100.500	100.495	52			1,767	100.490	1	1,767	0.005	0
EUI4H	18 Mar 2024	100.475									1,466	100.470		1,466	0.005	0
EUI4M	17 Jun 2024	100.455									819	100.455		819	0.000	0
EUI4U	16 Sep 2024	100.435									795	100.435		795	0.000	0
EUI4Z	16 Dec 2024	100.415									1,261	100.410		1,261	0.005	0
EUI5H	17 Mar 2025	100.390									562	100.390		562	0.000	0
EUI5M	16 Jun 2025	100.365									102	100.365		102	0.000	0
EUI5U	15 Sep 2025	100.345									46	100.345		46	0.000	0
EUI5Z	15 Dec 2025	100.320									60	100.325		60	-0.005	0
EUI6H	16 Mar 2026	100.300									60	100.300		60	0.000	0
EUI6M	15 Jun 2026	100.275									0	100.275		0	0.000	0
EUI6U	14 Sep 2026	100.250									0	100.250		0	0.000	0
EUI6Z	14 Dec 2026	100.225									0	100.220		0	0.005	0
Total								4,204	1,000		137,833		2,725	138,399		-566

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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
STL1F	20 Jan 2021	99.985									0	99.985		0	0.000	0
STL1G	17 Feb 2021	100.005									0	100.000		0	0.005	0
STL1H	17 Mar 2021	100.015		100.015	100.010	100.015	100.010	5,805	5,403		37,877	100.010	1,759	37,184	0.005	693
STL1M	16 Jun 2021	100.055						2,016			15,892	100.045	2,162	16,396	0.010	-504
STL1U	15 Sep 2021	100.080		100.080	100.075	100.080	100.075	4,744			20,399	100.075	3,105	20,454	0.005	-55
STL1Z	15 Dec 2021	100.100		100.100	100.100	100.100	100.100	6,078			17,707	100.090	4,137	17,587	0.010	120
STL2H	16 Mar 2022	100.035		100.040	100.030	100.040	100.030	5,238			9,193	100.030	4,460	9,193	0.005	0
STL2M	15 Jun 2022	100.025		100.015	100.015	100.015	100.015	3,179			16,026	100.025	3,486	16,432	0.000	-406
STL2U	21 Sep 2022	100.015		100.025	100.025	100.025	100.025	1,767			7,891	100.015	3,080	7,377	0.000	514
STL2Z	21 Dec 2022	100.005						1,171			7,880	100.005	2,869	7,643	0.000	237
STL3H	15 Mar 2023	99.985		100.000	99.985	100.000	99.985	1,497			5,930	99.990	2,590	5,696	-0.005	234
STL3M	21 Jun 2023	99.970		99.965	99.965	99.965	99.965	2,741			7,859	99.975	2,115	7,864	-0.005	-5
STL3U	20 Sep 2023	99.940		99.955	99.935	99.955	99.935	3,853			6,391	99.945	1,769	6,342	-0.005	49
STL3Z	20 Dec 2023	99.920		99.925	99.910	99.925	99.910	2,510			5,042	99.925	2,006	5,016	-0.005	26
STL4H	20 Mar 2024	99.885						832			3,401	99.900	1,949	2,805	-0.015	596
STL4M	19 Jun 2024	99.860						184			1,715	99.875	927	1,315	-0.015	400
STL4U	18 Sep 2024	99.840						40			794	99.840	187	694	0.000	100
STL4Z	18 Dec 2024	99.800									137	99.815	29	137	-0.015	0
STL5H	19 Mar 2025	99.775									32	99.790		32	-0.015	0
STL5M	18 Jun 2025	99.745									61	99.765		61	-0.020	0
STL5U	17 Sep 2025	99.715									136	99.730		136	-0.015	0
STL5Z	17 Dec 2025	99.685									47	99.700		47	-0.015	0
STL6H	18 Mar 2026	99.660									7	99.670		7	-0.010	0
STL6M	17 Jun 2026	99.625									14	99.630		14	-0.005	0
STL6U	16 Sep 2026	99.600									0	99.605		0	-0.005	0
STL6Z	16 Dec 2026	99.575									0	99.580		0	-0.005	0
Total								41,655	5,403		164,431		36,630	162,432		1,999

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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
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	99.970		99.970	99.970	99.970	99.970	34			3,094	99.975		3,094	-0.005	0
SON1F	21 Apr 2021	99.985									0	99.975		0	0.010	0
SON1G	19 May 2021	100.000									0	99.990		0	0.010	0
SON1H	16 Jun 2021	100.010						900			3,973	100.005	558	3,976	0.005	-3
SON1M	15 Sep 2021	100.045						1,505			4,389	100.040	1,469	4,090	0.005	299
SON1U	15 Dec 2021	100.080						1,490			2,807	100.070	1,519	1,948	0.010	859
SON1Z	16 Mar 2022	100.110		100.110	100.110	100.115	100.110	1,435			3,893	100.100	1,421	2,721	0.010	1,172
SON2H	15 Jun 2022	100.135		100.140	100.141	100.141	100.140	1,637			1,578	100.130	1,611	1,286	0.005	292
SON2M	21 Sep 2022	100.130		100.135	100.135	100.135	100.135	1,382			1,657	100.125	1,039	1,353	0.005	304
SON2U	21 Dec 2022	100.125		100.130	100.135	100.135	100.130	527			891	100.120	932	891	0.005	0
SON2Z	15 Mar 2023	100.120		100.125	100.125	100.125	100.125	328			1,904	100.115	2,163	1,980	0.005	-76
SON3H	21 Jun 2023	100.105		100.115	100.115	100.115	100.115	318			1,417	100.105	1,993	1,013	0.000	404
SON3M	20 Sep 2023	100.085		100.085	100.085	100.085	100.085	14			1,053	100.085	237	1,203	0.000	-150
SON3U	20 Dec 2023	100.055		100.070	100.055	100.070	100.055	64			797	100.060	7	797	-0.005	0
SON3Z	20 Mar 2024	100.030		100.045	100.045	100.045	100.045	9			528	100.040		528	-0.010	0
SON4H	19 Jun 2024	100.000									245	100.010		245	-0.010	0
SON4M	18 Sep 2024	99.970									185	99.985		185	-0.015	0
SON4U	18 Dec 2024	99.950									170	99.960		170	-0.010	0
SON4Z	19 Mar 2025	99.915									22	99.930		22	-0.015	0
SON5H	18 Jun 2025	99.885									9	99.900		9	-0.015	0
SON5M	17 Sep 2025	99.855									19	99.870		19	-0.015	0
SON5U	17 Dec 2025	99.825									8	99.840		8	-0.015	0
SON5Z	18 Mar 2026	99.795									13	99.810		13	-0.015	0
SON6H	17 Jun 2026	99.765									19	99.785		19	-0.020	0
SON6M	16 Sep 2026	99.735									17	99.745		17	-0.010	0
SON6U	16 Dec 2026	99.710									0	99.720		0	-0.010	0
SON6Z	17 Mar 2027	99.685									0	99.690		0	-0.005	0
Total								9,643			28,688		12,949	25,587		3,101

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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
OSN0Z	20 Jan 2021	99.955									0	99.955		0	0.000	0
OSN1F	17 Feb 2021	99.965									0	99.965		0	0.000	0
OSN1G	17 Mar 2021	99.980									0	99.980		0	0.000	0
OSN1H	21 Apr 2021	99.995									0	99.985		0	0.010	0
OSN1J	19 May 2021	100.015									0	100.000		0	0.015	0
OSN1K	16 Jun 2021	100.035									0	100.020		0	0.015	0
OSN1M	21 Jul 2021	100.040									0	100.025		0	0.015	0
OSN1N	18 Aug 2021	100.050									0	100.035		0	0.015	0
OSN1Q	15 Sep 2021	100.060									0	100.050		0	0.010	0
OSN1U	20 Oct 2021	100.065									0	100.060		0	0.005	0
OSN1V	17 Nov 2021	100.080									0	100.075		0	0.005	0
OSN1X	15 Dec 2021	100.090									0	100.085		0	0.005	0
OSN1Z	19 Jan 2022	100.100									0	100.090		0	0.010	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
OSA0Z	20 Jan 2021	99.955									0	99.955		0	0.000	0
OSA1F	17 Feb 2021	99.965									1	99.965		1	0.000	0
OSA1G	17 Mar 2021	99.980									0	99.980		0	0.000	0
OSA1H	21 Apr 2021	99.995									0	99.985		0	0.010	0
OSA1J	19 May 2021	100.015									0	100.000		0	0.015	0
OSA1K	16 Jun 2021	100.035									0	100.020		0	0.015	0
OSA1M	21 Jul 2021	100.040									0	100.025		0	0.015	0
OSA1N	18 Aug 2021	100.050									0	100.035		0	0.015	0
OSA1Q	15 Sep 2021	100.060									0	100.050		0	0.010	0
OSA1U	20 Oct 2021	100.065									0	100.060		0	0.005	0
OSA1V	17 Nov 2021	100.080									0	100.075		0	0.005	0
OSA1X	15 Dec 2021	100.090									15	100.085		15	0.005	0
OSA1Z	19 Jan 2022	100.100									0	100.090		0	0.010	0
Total											16			16		0



LSEDM: Interest Rate Derivatives Trading Summary

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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
STG1F	20 Jan 2021	99.985									0	99.985		0	0.000	0
STG1G	17 Feb 2021	100.005									0	100.000		0	0.005	0
STG1H	17 Mar 2021	100.015		100.015	100.015	100.015	100.015	265			1,840	100.010	355	1,840	0.005	0
STG1M	16 Jun 2021	100.055						1,130			2,258	100.045	1,099	2,141	0.010	117
STG1U	15 Sep 2021	100.080						2,415			1,425	100.075	1,506	1,357	0.005	68
STG1Z	15 Dec 2021	100.100		100.105	100.105	100.105	100.105	3,075			2,070	100.090	1,960	1,958	0.010	112
STG2H	16 Mar 2022	100.035		100.040	100.025	100.040	100.025	2,562			1,588	100.030	2,237	1,839	0.005	-251
STG2M	15 Jun 2022	100.025		100.030	100.020	100.030	100.020	1,471			1,570	100.025	1,695	2,036	0.000	-466
STG2U	21 Sep 2022	100.015		100.025	100.025	100.025	100.025	898			1,666	100.015	1,476	1,448	0.000	218
STG2Z	21 Dec 2022	100.005		100.010	100.015	100.015	100.010	683			1,548	100.005	1,422	1,441	0.000	107
STG3H	15 Mar 2023	99.985		100.000	99.985	100.005	99.985	841			1,176	99.990	1,456	915	-0.005	261
STG3M	21 Jun 2023	99.970		99.965	99.965	99.965	99.965	1,293			1,992	99.975	1,218	1,932	-0.005	60
STG3U	20 Sep 2023	99.940		99.955	99.955	99.955	99.955	1,541			2,490	99.945	840	2,473	-0.005	17
STG3Z	20 Dec 2023	99.920		99.930	99.910	99.930	99.910	928			2,721	99.925	1,018	2,736	-0.005	-15
STG4H	20 Mar 2024	99.885						264			1,803	99.900	972	1,709	-0.015	94
STG4M	19 Jun 2024	99.860						58			527	99.875	424	430	-0.015	97
STG4U	18 Sep 2024	99.840						10			240	99.840	50	200	0.000	40
STG4Z	18 Dec 2024	99.800									95	99.815		95	-0.015	0
STG5H	19 Mar 2025	99.775									0	99.790		0	-0.015	0
STG5M	18 Jun 2025	99.745									30	99.765		30	-0.020	0
STG5U	17 Sep 2025	99.715									40	99.730		40	-0.015	0
STG5Z	17 Dec 2025	99.685									20	99.700		20	-0.015	0
STG6H	18 Mar 2026	99.660									4	99.670		4	-0.010	0
STG6M	17 Jun 2026	99.625									0	99.630		0	-0.005	0
STG6U	16 Sep 2026	99.600									0	99.605		0	-0.005	0
STG6Z	16 Dec 2026	99.575									0	99.580		0	-0.005	0
Total								17,434			25,103		17,728	24,644		459

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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
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	99.970									289	99.975		289	-0.005	0
SNA1F	21 Apr 2021	99.985									0	99.975		0	0.010	0
SNA1G	19 May 2021	100.000									0	99.990		0	0.010	0
SNA1H	16 Jun 2021	100.010						300			847	100.005	151	798	0.005	49
SNA1M	15 Sep 2021	100.045						550			556	100.040	551	357	0.005	199
SNA1U	15 Dec 2021	100.080						448			1,255	100.070	700	805	0.010	450
SNA1Z	16 Mar 2022	100.110		100.115	100.115	100.115	100.115	338			1,820	100.100	619	1,322	0.010	498
SNA2H	15 Jun 2022	100.135						218			1,043	100.130	504	741	0.005	302
SNA2M	21 Sep 2022	100.130		100.140	100.140	100.140	100.140	287			926	100.125	200	826	0.005	100
SNA2U	21 Dec 2022	100.125						100			639	100.120	350	689	0.005	-50
SNA2Z	15 Mar 2023	100.120						100			322	100.115	750	454	0.005	-132
SNA3H	21 Jun 2023	100.105		100.115	100.120	100.120	100.115	175			628	100.105	656	474	0.000	154
SNA3M	20 Sep 2023	100.085									830	100.085	130	830	0.000	0
SNA3U	20 Dec 2023	100.055									395	100.060		395	-0.005	0
SNA3Z	20 Mar 2024	100.030									153	100.040		153	-0.010	0
SNA4H	19 Jun 2024	100.000									100	100.010		100	-0.010	0
SNA4M	18 Sep 2024	99.970									200	99.985		200	-0.015	0
SNA4U	18 Dec 2024	99.950									100	99.960		100	-0.010	0
SNA4Z	19 Mar 2025	99.915									0	99.930		0	-0.015	0
SNA5H	18 Jun 2025	99.885									0	99.900		0	-0.015	0
SNA5M	17 Sep 2025	99.855									30	99.870		30	-0.015	0
SNA5U	17 Dec 2025	99.825									0	99.840		0	-0.015	0
SNA5Z	18 Mar 2026	99.795									4	99.810		4	-0.015	0
SNA6H	17 Jun 2026	99.765									0	99.785		0	-0.020	0
SNA6M	16 Sep 2026	99.735									0	99.745		0	-0.010	0
SNA6U	16 Dec 2026	99.710									0	99.720		0	-0.010	0
SNA6Z	17 Mar 2027	99.685									0	99.690		0	-0.005	0
Total								2,516			10,137		4,611	8,567		1,570

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



LSEDM: Interest Rate Derivatives Trading Summary

05/01/2021

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
Pack	STL+11M-31U+31Z-12H	16/06/2021	800
Pack	STL+11U-31Z+32H-12M	15/09/2021	800
Pack	STL+13H-33M+33U-13Z	15/03/2023	700
Pack	STL+13M-33U+33Z-14H	21/06/2023	520
Pack	STL+11Z-32H+32M-12U	15/12/2021	320
Pack	STL+11H-31M+31U-11Z	17/03/2021	200
Pack	STL+12H-32M+32U-12Z	16/03/2022	190
Pack	STL+12M-32U+32Z-13H	15/06/2022	180
Pack	STL+12U-32Z+33H-13M	21/09/2022	80
Pack	STL+13U-33Z+34H-14M	20/09/2023	64
Pack	STL+13Z-34H+34M-14U	20/12/2023	40

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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+1H-1M	16/06/2021	700
Calendar Spread	SON+1U-1Z	15/12/2021	500
Calendar Spread	SON+2H-2M	15/06/2022	380
Calendar Spread	SON+1Z-2H	16/03/2022	200
Calendar Spread	SON+1M-1U	15/09/2021	189
Calendar Spread	SON+2Z-3H	15/03/2023	1
Pack	SON+11Z-32H+32M-12U	16/03/2022	80

Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Calendar Spread	EUI+1Z-2M	13/12/2021	247
Calendar Spread	EUI+1H-1U	15/03/2021	200
Calendar Spread	EUI+2M-2U	13/06/2022	68
Calendar Spread	EUI+1Z-2Z	13/12/2021	13

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Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_1U	15/09/2021	801
Inter Commodity Spread	SON-STL_2H	16/03/2022	745
Inter Commodity Spread	SON-STL_2M	15/06/2022	619
Inter Commodity Spread	SON-STL_1Z	15/12/2021	618
Inter Commodity Spread	SON-STL_1M	16/06/2021	616
Inter Commodity Spread	SON-STL_3H	15/03/2023	309
Inter Commodity Spread	SON-STL_2U	21/09/2022	237
Inter Commodity Spread	SON-STL_2Z	21/12/2022	201
Inter Commodity Spread	SON-STL_1H	17/03/2021	200
Inter Commodity Spread	SON-STL_3U	20/09/2023	12
Inter Commodity Spread	SON-STL_3M	21/06/2023	4
Inter Commodity Spread	SON-STL_3Z	20/12/2023	4

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