

18/01/2021

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	69,924			69,924	385,708	387,896	106,294	-2,188	-36,370
1M Three Month SONIA Future	9,372			9,372	8,086	9,428	14,818	-1,342	-5,446
1M Three Month Sterling Future	9,066			9,066	27,268	26,860	14,372	408	-5,306
3M One Month SONIA Future					16	16		0	
One Month SONIA Future					0	0		0	
Three Month Euribor Future	4,828			4,828	146,070	143,810	8,596	2,260	-3,768
Three Month SONIA Future	22,141			22,141	29,863	32,275	33,093	-2,412	-10,952
Three Month Sterling Future	24,517			24,517	174,405	175,507	35,415	-1,102	-10,898
Total	69,924			69,924	385,708	387,896	106,294	-2,188	-36,370

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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	112.288									0	112.308		0	-0.020	0
SCH1M	8 Jun 2021	112.193									0	112.213		0	-0.020	0
SCH1U	8 Sep 2021	113.478									0	113.478		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	177.375									0	177.645		0	-0.270	0
BND1M	8 Jun 2021	174.490									0	174.760		0	-0.270	0
BND1U	8 Sep 2021	177.605									0	177.605		0	0.000	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	135.165									0	135.260		0	-0.095	0
BBL1M	8 Jun 2021	135.690									0	136.000		0	-0.310	0
BBL1U	8 Sep 2021	135.110									0	135.110		0	0.000	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	134.365									0	134.405		0	-0.040	0
GLT1M	28 Jun 2021	133.390									0	133.430		0	-0.040	0
GLT1U	28 Sep 2021	132.530									0	132.530		0	0.000	0
Total											0			0		0

Short Term Interest Rate Derivatives

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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	100.553	100.5530								0	100.555		0	-0.002	0
EUI1G	15 Feb 2021	100.550									0	100.550		0	0.000	0
EUI1H	15 Mar 2021	100.550		100.550	100.550	100.550	100.550	200			15,622	100.550	15	15,607	0.000	15
EUI1J	19 Apr 2021	100.555									0	100.555		0	0.000	0
EUI1K	17 May 2021	100.555									0	100.555		0	0.000	0
EUI1M	14 Jun 2021	100.555		100.555	100.555	100.555	100.555	467			26,357	100.555	30	26,327	0.000	30
EUI1N	19 Jul 2021										0					0
EUI1U	13 Sep 2021	100.560									15,923	100.555	287	16,051	0.005	-128
EUI1Z	13 Dec 2021	100.565		100.565	100.565	100.565	100.565	30			7,482	100.565		7,482	0.000	0
EUI2H	14 Mar 2022	100.560		100.560	100.560	100.560	100.560	74			10,372	100.560	154	10,376	0.000	-4
EUI2M	13 Jun 2022	100.555		100.560	100.555	100.560	100.555	695			8,940	100.555	432	8,740	0.000	200
EUI2U	19 Sep 2022	100.550						200			10,732	100.550	634	10,659	0.000	73
EUI2Z	19 Dec 2022	100.540		100.540	100.540	100.540	100.540	918			12,172	100.545		12,172	-0.005	0
EUI3H	13 Mar 2023	100.525									9,802	100.525	340	9,802	0.000	0
EUI3M	19 Jun 2023	100.505		100.510	100.505	100.510	100.505	1,813			7,589	100.510	197	7,609	-0.005	-20
EUI3U	18 Sep 2023	100.490		100.495	100.495	100.495	100.495	101			8,825	100.495	3,152	9,027	-0.005	-202
EUI3Z	18 Dec 2023	100.465		100.475	100.465	100.475	100.465	212			4,144	100.480	3,355	1,848	-0.015	2,296
EUI4H	18 Mar 2024	100.445									3,429	100.455		3,429	-0.010	0
EUI4M	17 Jun 2024	100.420									2,970	100.430		2,970	-0.010	0
EUI4U	16 Sep 2024	100.390		100.390	100.390	100.390	100.390	111			443	100.405		443	-0.015	0
EUI4Z	16 Dec 2024	100.365		100.365	100.365	100.365	100.365	7			610	100.380		610	-0.015	0
EUI5H	17 Mar 2025	100.335									255	100.350		255	-0.015	0
EUI5M	16 Jun 2025	100.310									192	100.325		192	-0.015	0
EUI5U	15 Sep 2025	100.280									91	100.295		91	-0.015	0
EUI5Z	15 Dec 2025	100.255									60	100.270		60	-0.015	0
EUI6H	16 Mar 2026	100.230									60	100.245		60	-0.015	0
EUI6M	15 Jun 2026	100.205									0	100.220		0	-0.015	0
EUI6U	14 Sep 2026	100.180									0	100.195		0	-0.015	0
EUI6Z	14 Dec 2026	100.150									0	100.165		0	-0.015	0
Total								4,828			146,070		8,596	143,810		2,260

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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	99.975									0	99.975		0	0.000	0
STL1G	17 Feb 2021	99.985									0	99.985		0	0.000	0
STL1H	17 Mar 2021	100.000		100.000	100.000	100.000	100.000	1,069			37,932	100.000	900	38,132	0.000	-200
STL1M	16 Jun 2021	100.040		100.040	100.040	100.040	100.040	1,976			16,462	100.040	1,475	16,452	0.000	10
STL1U	15 Sep 2021	100.060		100.065	100.065	100.065	100.065	4,658			20,611	100.060	3,452	20,611	0.000	0
STL1Z	15 Dec 2021	100.075		100.075	100.075	100.075	100.075	5,360			17,665	100.075	5,472	17,211	0.000	454
STL2H	16 Mar 2022	100.000		100.000	99.995	100.000	99.995	3,713			11,654	100.000	5,316	12,283	0.000	-629
STL2M	15 Jun 2022	99.985		99.980	99.980	99.980	99.980	2,146			15,740	99.980	4,125	16,960	0.005	-1,220
STL2U	21 Sep 2022	99.970		99.960	99.960	99.960	99.960	572			9,491	99.960	2,184	9,424	0.010	67
STL2Z	21 Dec 2022	99.950		99.945	99.950	99.950	99.945	797			7,130	99.940	1,136	7,326	0.010	-196
STL3H	15 Mar 2023	99.930		99.930	99.930	99.930	99.930	1,668			6,736	99.925	133	6,781	0.005	-45
STL3M	21 Jun 2023	99.905		99.905	99.905	99.905	99.905	1,722			8,078	99.900	276	8,080	0.005	-2
STL3U	20 Sep 2023	99.875						571			7,694	99.865	321	7,483	0.010	211
STL3Z	20 Dec 2023	99.840						113			6,922	99.830	1,635	6,252	0.010	670
STL4H	20 Mar 2024	99.810						97			4,375	99.805	3,149	4,643	0.005	-268
STL4M	19 Jun 2024	99.775		99.775	99.775	99.775	99.775	37			2,465	99.775	3,405	2,829	0.000	-364
STL4U	18 Sep 2024	99.745						3			796	99.735	1,926	538	0.010	258
STL4Z	18 Dec 2024	99.715						15			357	99.710	510	205	0.005	152
STL5H	19 Mar 2025	99.680									32	99.675		32	0.005	0
STL5M	18 Jun 2025	99.650									61	99.645		61	0.005	0
STL5U	17 Sep 2025	99.615									136	99.615		136	0.000	0
STL5Z	17 Dec 2025	99.585									47	99.580		47	0.005	0
STL6H	18 Mar 2026	99.555									7	99.550		7	0.005	0
STL6M	17 Jun 2026	99.525									14	99.525		14	0.000	0
STL6U	16 Sep 2026	99.500									0	99.480		0	0.020	0
STL6Z	16 Dec 2026	99.470									0	99.465		0	0.005	0
Total								24,517			174,405		35,415	175,507		-1,102

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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	99.960									3,060	99.960		3,060	0.000	0
SON1F	21 Apr 2021	99.970									0	99.970		0	0.000	0
SON1G	19 May 2021	99.980									0	99.980		0	0.000	0
SON1H	16 Jun 2021	99.995						850			3,609	100.000	1,217	3,651	-0.005	-42
SON1M	15 Sep 2021	100.035		100.035	100.035	100.035	100.035	1,697			3,433	100.040	1,405	3,405	-0.005	28
SON1U	15 Dec 2021	100.065						3,846			3,120	100.070	2,585	2,818	-0.005	302
SON1Z	16 Mar 2022	100.090		100.090	100.090	100.090	100.090	4,467			2,397	100.090	4,911	2,675	0.000	-278
SON2H	15 Jun 2022	100.100		100.105	100.105	100.105	100.105	3,245			2,862	100.100	4,815	3,512	0.000	-650
SON2M	21 Sep 2022	100.090		100.095	100.095	100.095	100.095	2,621			3,653	100.090	3,677	3,615	0.000	38
SON2U	21 Dec 2022	100.080		100.080	100.080	100.080	100.080	1,156			1,251	100.075	4,050	2,771	0.005	-1,520
SON2Z	15 Mar 2023	100.060						208			2,813	100.065	4,512	2,662	-0.005	151
SON3H	21 Jun 2023	100.045						2,062			1,052	100.035	3,382	1,436	0.010	-384
SON3M	20 Sep 2023	100.020						1,958			666	100.010	1,970	796	0.010	-130
SON3U	20 Dec 2023	99.985									639	99.985	165	597	0.000	42
SON3Z	20 Mar 2024	99.960						17			472	99.955	300	490	0.005	-18
SON4H	19 Jun 2024	99.925									301	99.920	43	301	0.005	0
SON4M	18 Sep 2024	99.895									235	99.890		235	0.005	0
SON4U	18 Dec 2024	99.865									158	99.855		158	0.010	0
SON4Z	19 Mar 2025	99.825						14			57	99.810	61	8	0.015	49
SON5H	18 Jun 2025	99.790									9	99.790		9	0.000	0
SON5M	17 Sep 2025	99.760									19	99.760		19	0.000	0
SON5U	17 Dec 2025	99.725									8	99.725		8	0.000	0
SON5Z	18 Mar 2026	99.695									13	99.690		13	0.005	0
SON6H	17 Jun 2026	99.665									19	99.660		19	0.005	0
SON6M	16 Sep 2026	99.640									17	99.635		17	0.005	0
SON6U	16 Dec 2026	99.610									0	99.605		0	0.005	0
SON6Z	17 Mar 2027	99.580									0	99.575		0	0.005	0
Total								22,141			29,863		33,093	32,275		-2,412

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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	99.955									0	99.955		0	0.000	0
OSN1G	17 Mar 2021	99.965									0	99.965		0	0.000	0
OSN1H	21 Apr 2021	99.980									0	99.980		0	0.000	0
OSN1J	19 May 2021	99.995									0	99.995		0	0.000	0
OSN1K	16 Jun 2021	100.010									0	100.015		0	-0.005	0
OSN1M	21 Jul 2021	100.015									0	100.020		0	-0.005	0
OSN1N	18 Aug 2021	100.030									0	100.035		0	-0.005	0
OSN1Q	15 Sep 2021	100.045									0	100.050		0	-0.005	0
OSN1U	20 Oct 2021	100.050									0	100.055		0	-0.005	0
OSN1V	17 Nov 2021	100.065									0	100.065		0	0.000	0
OSN1X	15 Dec 2021	100.075									0	100.080		0	-0.005	0
OSN1Z	19 Jan 2022	100.080									0	100.085		0	-0.005	0
Total											0			0		0



LSEDM: Interest Rate Derivatives Trading Summary

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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	99.955									1	99.955		1	0.000	0
OSA1G	17 Mar 2021	99.965									0	99.965		0	0.000	0
OSA1H	21 Apr 2021	99.980									0	99.980		0	0.000	0
OSA1J	19 May 2021	99.995									0	99.995		0	0.000	0
OSA1K	16 Jun 2021	100.010									0	100.015		0	-0.005	0
OSA1M	21 Jul 2021	100.015									0	100.020		0	-0.005	0
OSA1N	18 Aug 2021	100.030									0	100.035		0	-0.005	0
OSA1Q	15 Sep 2021	100.045									0	100.050		0	-0.005	0
OSA1U	20 Oct 2021	100.050									0	100.055		0	-0.005	0
OSA1V	17 Nov 2021	100.065									0	100.065		0	0.000	0
OSA1X	15 Dec 2021	100.075									15	100.080		15	-0.005	0
OSA1Z	19 Jan 2022	100.080									0	100.085		0	-0.005	0
Total											16			16		0



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	99.975									0	99.975		0	0.000	0
STG1G	17 Feb 2021	99.985									0	99.985		0	0.000	0
STG1H	17 Mar 2021	100.000						650			1,746	100.000	450	1,746	0.000	0
STG1M	16 Jun 2021	100.040		100.035	100.035	100.035	100.035	986			2,272	100.040	641	2,245	0.000	27
STG1U	15 Sep 2021	100.060						1,658			1,425	100.060	1,518	1,306	0.000	119
STG1Z	15 Dec 2021	100.075						1,933			1,568	100.075	2,342	1,154	0.000	414
STG2H	16 Mar 2022	100.000		99.995	99.995	99.995	99.995	1,294			1,911	100.000	2,272	2,268	0.000	-357
STG2M	15 Jun 2022	99.985		99.980	99.980	99.980	99.980	758			1,160	99.980	1,730	1,628	0.005	-468
STG2U	21 Sep 2022	99.970						143			2,470	99.960	937	2,287	0.010	183
STG2Z	21 Dec 2022	99.950						208			1,734	99.940	613	1,456	0.010	278
STG3H	15 Mar 2023	99.930		99.925	99.925	99.925	99.925	624			1,169	99.925	94	1,189	0.005	-20
STG3M	21 Jun 2023	99.905						611			1,997	99.900	25	1,997	0.005	0
STG3U	20 Sep 2023	99.875						197			2,578	99.865	110	2,478	0.010	100
STG3Z	20 Dec 2023	99.840		99.830	99.830	99.830	99.830	4			3,127	99.830	500	2,827	0.010	300
STG4H	20 Mar 2024	99.810									2,547	99.805	1,042	2,575	0.005	-28
STG4M	19 Jun 2024	99.775									1,267	99.775	1,198	1,351	0.000	-84
STG4U	18 Sep 2024	99.745									47	99.735	722	131	0.010	-84
STG4Z	18 Dec 2024	99.715									156	99.710	178	128	0.005	28
STG5H	19 Mar 2025	99.680									0	99.675		0	0.005	0
STG5M	18 Jun 2025	99.650									30	99.645		30	0.005	0
STG5U	17 Sep 2025	99.615									40	99.615		40	0.000	0
STG5Z	17 Dec 2025	99.585									20	99.580		20	0.005	0
STG6H	18 Mar 2026	99.555									4	99.550		4	0.005	0
STG6M	17 Jun 2026	99.525									0	99.525		0	0.000	0
STG6U	16 Sep 2026	99.500									0	99.480		0	0.020	0
STG6Z	16 Dec 2026	99.470									0	99.465		0	0.005	0
Total								9,066			27,268		14,372	26,860		408



LSEDM: Interest Rate Derivatives Trading Summary

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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	99.960									289	99.960		289	0.000	0
SNA1F	21 Apr 2021	99.970									0	99.970		0	0.000	0
SNA1G	19 May 2021	99.980									0	99.980		0	0.000	0
SNA1H	16 Jun 2021	99.995						375			736	100.000	526	760	-0.005	-24
SNA1M	15 Sep 2021	100.035		100.035	100.035	100.035	100.035	626			810	100.040	551	810	-0.005	0
SNA1U	15 Dec 2021	100.065						1,850			728	100.070	1,173	685	-0.005	43
SNA1Z	16 Mar 2022	100.090						2,100			1,448	100.090	2,411	1,085	0.000	363
SNA2H	15 Jun 2022	100.100						1,738			621	100.100	2,286	594	0.000	27
SNA2M	21 Sep 2022	100.090						1,151			757	100.090	1,632	838	0.000	-81
SNA2U	21 Dec 2022	100.080		100.075	100.075	100.075	100.075	449			485	100.075	1,915	1,165	0.005	-680
SNA2Z	15 Mar 2023	100.060						65			621	100.065	2,294	1,087	-0.005	-466
SNA3H	21 Jun 2023	100.045						521			339	100.035	1,433	708	0.010	-369
SNA3M	20 Sep 2023	100.020						495			440	100.010	544	560	0.010	-120
SNA3U	20 Dec 2023	99.985									264	99.985		264	0.000	0
SNA3Z	20 Mar 2024	99.960		99.960	99.960	99.960	99.960	2			114	99.955	53	149	0.005	-35
SNA4H	19 Jun 2024	99.925									100	99.920		100	0.005	0
SNA4M	18 Sep 2024	99.895									200	99.890		200	0.005	0
SNA4U	18 Dec 2024	99.865									100	99.855		100	0.010	0
SNA4Z	19 Mar 2025	99.825									0	99.810		0	0.015	0
SNA5H	18 Jun 2025	99.790									0	99.790		0	0.000	0
SNA5M	17 Sep 2025	99.760									30	99.760		30	0.000	0
SNA5U	17 Dec 2025	99.725									0	99.725		0	0.000	0
SNA5Z	18 Mar 2026	99.695									4	99.690		4	0.005	0
SNA6H	17 Jun 2026	99.665									0	99.660		0	0.005	0
SNA6M	16 Sep 2026	99.640									0	99.635		0	0.005	0
SNA6U	16 Dec 2026	99.610									0	99.605		0	0.005	0
SNA6Z	17 Mar 2027	99.580									0	99.575		0	0.005	0
Total								9,372			8,086		14,818	9,428		-1,342

* 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+1H-1M	17/03/2021	54
Calendar Spread	STL+2H-2Z	16/03/2022	12
Pack	STL+11M-31U+31Z-12H	16/06/2021	1,037
Pack	STL+12Z-33H+33M-13U	21/12/2022	539
Pack	STL+11Z-32H+32M-12U	15/12/2021	278
Pack	STL+11U-31Z+32H-12M	15/09/2021	204
Pack	STL+11H-31M+31U-11Z	17/03/2021	155
Pack	STL+12H-32M+32U-12Z	16/03/2022	73
Pack	STL+13U-33Z+34H-14M	20/09/2023	32
Pack	STL+14H-34M+34U-14Z	20/03/2024	1

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Three Month SONIA Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Butterfly	SON_FC_AFR180	16/06/2021	50
Butterfly	SON_FC_AFR480	16/03/2022	10
Calendar Spread	SON+3H-3M	21/06/2023	1,892
Calendar Spread	SON+2M-2U	21/09/2022	570
Calendar Spread	SON+1M-1U	15/09/2021	338
Calendar Spread	SON+1U-1Z	15/12/2021	300
Calendar Spread	SON+1Z-2H	16/03/2022	150
Calendar Spread	SON+1H-1M	16/06/2021	50
Pack	SON+11M-31U+31Z-12H	15/09/2021	801
Pack	SON+11Z-32H+32M-12U	16/03/2022	400
Pack	SON+12M-32U+32Z-13H	21/09/2022	42
Pack	SON+12U-32Z+33H-13M	21/12/2022	26
Pack	SON+12H-32M+32U-12Z	15/06/2022	4

Three Month Euribor Future Strategy

Strategy Type	Instrument	Expiration Date	Quantity Traded
Calendar Spread	EUI+2Z-3M	19/12/2022	250
Calendar Spread	EUI+2M-2U	13/06/2022	200
Calendar Spread	EUI+3M-3U	19/06/2023	101
Calendar Spread	EUI+3M-3Z	19/06/2023	51

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Inter Commodity Spread Futures

Strategy Type	Instrument	Expiration Date	Quantity Traded
Inter Commodity Spread	SON-STL_1Z	15/12/2021	1,200
Inter Commodity Spread	SON-STL_2H	16/03/2022	1,050
Inter Commodity Spread	SON-STL_2M	15/06/2022	779
Inter Commodity Spread	SON-STL_1U	15/09/2021	755
Inter Commodity Spread	SON-STL_1H	17/03/2021	750
Inter Commodity Spread	SON-STL_1M	16/06/2021	400
Inter Commodity Spread	SON-STL_3H	15/03/2023	50
Inter Commodity Spread	SON-STL_3M	21/06/2023	40
Inter Commodity Spread	SON-STL_2U	21/09/2022	20
Inter Commodity Spread	SON-STL_3Z	20/12/2023	17
Inter Commodity Spread	SON-STL_4Z	18/12/2024	14

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