

CME Group Exchange ADV Report - Monthly

February 2020

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	ADV FEB 2020	ADV FEB 2019	% CHG	ADV JAN 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
FX Futures								
AD/CD CROSS RATES	1	0.95	-38.9%	0.43	35.1%	1	1	-42.9%
AD/JY CROSS RATES	120	120.11	-0.1%	101.95	17.7%	111	122	-9.1%
AD/NE CROSS RATES	9	0.21	4025.5%	35.57	-75.6%	23	0	12928.6%
AUSTRALIAN DOLLAR	122,741	105,745.05	16.1%	100,202.95	22.5%	110,908	105,309	5.3%
BP/JY CROSS RATES	132	49.16	167.7%	136.05	-3.3%	134	83	61.2%
BP/SF CROSS RATES	23	7.16	222.1%	13.95	65.2%	18	19	-2.8%
BRAZIL REAL	12,925	4,833.58	167.4%	10,334.33	25.1%	11,565	4,941	134.0%
BRITISH POUND	119,389	113,343.89	5.3%	94,260.95	26.7%	106,197	113,524	-6.5%
CANADIAN DOLLAR	93,052	66,086.84	40.8%	72,322.05	28.7%	82,169	69,551	18.1%
CD/JY CROSS RATES	2	0	-	5.38	-57.0%	4	0	7750.0%
CHINESE RENMINBI (CNH)	1,007	1,744.74	-42.3%	831.19	21.1%	915	1,447	-36.8%
CZECK KORUNA (EC)	0	0.11	150.0%	0	-	0	0	-16.7%
EC/AD CROSS RATES	408	106.16	284.3%	300.33	35.8%	351	125	180.7%
EC/CD CROSS RATES	100	29.11	243.9%	68.38	46.4%	83	40	109.8%
EC/NOK CROSS RATES	11	5.89	81.3%	4.9	117.8%	8	8	-1.6%
EC/SEK CROSS RATES	23	24.26	-5.0%	21.05	9.5%	22	18	21.0%
EFX/BP CROSS RATES	3,341	3,303.84	1.1%	2,489.43	34.2%	2,894	3,582	-19.2%
EFX/JY CROSS RATES	3,883	1,537.53	152.6%	2,032.52	91.0%	2,912	1,828	59.3%
EFX/SF CROSS RATES	1,394	912.42	52.7%	1,286.33	8.3%	1,337	1,053	27.0%
E-MINI EURO FX	4,821	3,760.74	28.2%	2,483.38	94.1%	3,594	3,886	-7.5%
E-MINI JAPANESE YEN	1,258	444.05	183.2%	532.76	136.1%	877	649	35.2%
EURO FX	234,753	174,679.58	34.4%	171,070.62	37.2%	201,320	186,714	7.8%
HUNGARIAN FORINT (US)	0	0	-	0.43	-87.7%	0	0	150.0%
INDIAN RUPEE	1,813	4,702.47	-61.4%	1,629.43	11.3%	1,717	4,287	-60.0%
JAPANESE YEN	190,605	105,963.95	79.9%	137,854.14	38.3%	162,911	117,252	38.9%
KOREAN WON	82	14.53	462.3%	22.29	266.5%	51	31	61.1%
MEXICAN PESO	69,122	53,682.16	28.8%	49,625.38	39.3%	58,886	56,161	4.9%
MICRO AUD/USD	5,000	6,454.16	-22.5%	4,366.57	14.5%	4,668	6,398	-27.0%
MICRO CAD/USD	946	774.58	22.1%	772.95	22.4%	855	737	16.0%
MICRO CHF/USD	200	96.05	108.5%	265.1	-24.4%	234	82	184.4%
MICRO EUR/USD	10,420	10,727.47	-2.9%	7,799.71	33.6%	9,044	12,744	-29.0%
MICRO GBP/USD	2,528	1,739.84	45.3%	2,086.9	21.1%	2,296	2,024	13.5%
MICRO INR/USD	197	306.95	-35.7%	175.48	12.5%	186	283	-34.4%
MICRO JPY/USD	1,338	1,281.53	4.4%	895.33	49.5%	1,106	1,590	-30.4%
NEW ZEALND DOLLAR	33,462	26,603.68	25.8%	25,313.76	32.2%	29,184	28,448	2.6%
NKR/USD CROSS RATE	412	107.95	281.8%	348.48	18.3%	379	111	242.4%
POLISH ZLOTY (EC)	0	1.68	-100.0%	0	-	0	3	-100.0%
POLISH ZLOTY (US)	25	6.89	255.7%	17.95	36.6%	21	5	303.3%
RMB USD	0	0	-	0	-	0	0	100.0%
RUSSIAN RUBLE	5,582	2,193	154.5%	3,375.1	65.4%	4,423	2,508	76.3%
S.AFRICAN RAND	3,007	2,085.37	44.2%	3,016.33	-0.3%	3,012	1,992	51.2%
SF/JY CROSS RATES	5	0.11	4648.3%	1.67	200.0%	3	0	1757.1%
SHEKEL	3	0	-	1.14	180.9%	2	0	-
SKR/USD CROSS RATES	202	120.84	67.2%	203.19	-0.6%	203	110	84.9%
SWISS FRANC	33,928	17,918.21	89.3%	27,372.24	23.9%	30,486	20,284	50.3%
TURKISH LIRA	8	18.05	-55.4%	6.67	20.8%	7	12	-38.1%
USDZAR	0	0	-	0	-	0	1	-100.0%

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FX Options								
AUD/USD MONDAY OPTION WEEK1	27	0	-	0	-	13	0	-
AUD/USD MONTHLY OPTIONS	5,686	3,335.58	70.5%	3,935.1	44.5%	4,767	3,439	38.6%
AUD/USD WKLY FRIDAY OPTIONS -	0	168.47	-100.0%	0	-	0	196	-100.0%
AUD/USD WKLY FRIDAY OPTIONS -	490	0	-	303.76	61.4%	392	150	161.7%
AUD/USD WKLY FRIDAY OPTIONS -	378	247.84	52.5%	219.86	71.9%	295	313	-5.8%
AUD/USD WKLY FRIDAY OPTIONS -	419	287.58	45.6%	260.71	60.6%	336	324	3.7%
AUD/USD WKLY FRIDAY OPTIONS -	0	90.11	-100.0%	228.81	-100.0%	120	43	180.7%
AUD/USD WKLY WED OPTIONS - WK	112	78.84	42.5%	69.33	62.0%	90	60	49.1%
AUD/USD WKLY WED OPTIONS - WK	93	66.26	40.8%	82.67	12.9%	88	101	-12.9%
AUD/USD WKLY WED OPTIONS - WK	93	24.05	288.2%	109.52	-14.8%	102	24	332.5%
AUD/USD WKLY WED OPTIONS - WK	259	62.32	316.0%	59.71	334.2%	155	51	201.3%
AUD/USD WKLY WED OPTIONS - WK	0	0	-	123.62	-100.0%	65	17	286.9%
BRL/USD MONTHLY OPTIONS	2	0	-	2.38	-31.5%	2	0	-
CAD/USD MONDAY OPTIONS WEEK2	0	0	-	0	-	0	0	-
CAD/USD MONDAY OPTIONS WEEK3	5	0	-	0	-	2	0	-
CAD/USD MONTHLY OPTIONS	3,520	2,749.16	28.0%	1,985.62	77.3%	2,714	2,771	-2.0%
CAD/USD WKLY FRIDAY OPTIONS -	0	552.68	-100.0%	0	-	0	444	-100.0%
CAD/USD WKLY FRIDAY OPTIONS -	510	0	-	507.86	0.5%	509	282	80.6%
CAD/USD WKLY FRIDAY OPTIONS -	423	373.95	13.2%	448.1	-5.5%	436	491	-11.2%
CAD/USD WKLY FRIDAY OPTIONS -	577	561.32	2.8%	386.9	49.1%	477	427	11.8%
CAD/USD WKLY FRIDAY OPTIONS -	0	11.21	-100.0%	505.14	-100.0%	265	5	4880.3%
CAD/USD WKLY WED OPTIONS - WK	141	63.89	121.1%	79.86	76.9%	109	100	8.8%
CAD/USD WKLY WED OPTIONS - WK	72	209.95	-65.7%	59.19	21.7%	65	152	-57.0%
CAD/USD WKLY WED OPTIONS - WK	131	100.74	30.4%	148.38	-11.5%	140	101	38.5%
CAD/USD WKLY WED OPTIONS - WK	163	132.32	23.5%	97.71	67.3%	129	77	67.5%
CAD/USD WKLY WED OPTIONS - WK	0	0	-	71.57	-100.0%	38	44	-14.6%
CHF/USD MONTHLY OPTIONS	277	87.53	216.5%	335.05	-17.3%	307	84	265.9%
CHF/USD WKLY FRIDAY OPTIONS -	0	5.37	-100.0%	0	-	0	3	-100.0%
CHF/USD WKLY FRIDAY OPTIONS -	11	0	-	12.19	-13.2%	11	1	938.6%
CHF/USD WKLY FRIDAY OPTIONS -	17	1.47	1035.7%	0.76	2096.7%	8	4	97.6%
CHF/USD WKLY FRIDAY OPTIONS -	7	1.37	380.7%	5.81	13.2%	6	3	88.5%
CHF/USD WKLY FRIDAY OPTIONS -	0	0	-	40.05	-100.0%	21	0	-
EUR/GBP MONTHLY OPTIONS	0	1.32	-100.0%	0	-	0	1	-100.0%
EUR/USD MONDAY OPTION WEEK1	57	0	-	0	-	27	0	-
EUR/USD MONDAY OPTION WEEK2	3	0	-	0	-	1	0	-
EUR/USD MONDAY OPTION WEEK3	18	0	-	0	-	8	0	-
EUR/USD MONDAY OPTION WEEK4	3	0	-	0	-	1	0	-
EUR/USD MONTHLY OPTIONS	24,198	17,292.84	39.9%	13,084.62	84.9%	18,363	17,030	7.8%
EUR/USD WKLY FRIDAY OPTIONS -	0	1,263.26	-100.0%	0	-	0	1,399	-100.0%
EUR/USD WKLY FRIDAY OPTIONS -	2,096	0	-	1,068.05	96.2%	1,556	664	134.3%
EUR/USD WKLY FRIDAY OPTIONS -	1,701	1,722.37	-1.2%	1,421.52	19.7%	1,554	1,591	-2.3%
EUR/USD WKLY FRIDAY OPTIONS -	2,529	1,695.89	49.1%	1,291.14	95.9%	1,879	2,438	-22.9%
EUR/USD WKLY FRIDAY OPTIONS -	0	62.37	-100.0%	1,068.1	-100.0%	561	30	1792.8%
EUR/USD WKLY WED OPTIONS - WK	792	503	57.5%	322.62	145.6%	546	385	41.7%
EUR/USD WKLY WED OPTIONS - WK	799	375.84	112.5%	325.57	145.3%	550	454	21.2%
EUR/USD WKLY WED OPTIONS - WK	781	553.89	41.0%	291.24	168.1%	524	631	-17.0%
EUR/USD WKLY WED OPTIONS - WK	648	426.63	52.0%	449.57	44.2%	544	506	7.5%
EUR/USD WKLY WED OPTIONS - WK	0	0	-	454.38	-100.0%	239	307	-22.3%
GBP/USD MONDAY OPTION WEEK1	33	0	-	0	-	15	0	-

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FX Options								
GBP/USD MONTHLY OPTIONS	6,428	6,598.26	-2.6%	3,982.95	61.4%	5,144	7,524	-31.6%
GBP/USD WKLY FRIDAY OPTIONS -	0	563.84	-100.0%	0	-	0	562	-100.0%
GBP/USD WKLY FRIDAY OPTIONS -	463	0	-	127.05	264.3%	287	110	160.5%
GBP/USD WKLY FRIDAY OPTIONS -	205	340.05	-39.9%	240.62	-15.0%	223	514	-56.5%
GBP/USD WKLY FRIDAY OPTIONS -	150	492.42	-69.5%	499.1	-69.9%	333	472	-29.4%
GBP/USD WKLY FRIDAY OPTIONS -	0	65.37	-100.0%	291.86	-100.0%	153	31	393.5%
GBP/USD WKLY WED OPTIONS - WK	146	109.53	33.1%	155.67	-6.3%	151	140	8.1%
GBP/USD WKLY WED OPTIONS - WK	32	118.74	-73.0%	65.62	-51.2%	50	128	-61.3%
GBP/USD WKLY WED OPTIONS - WK	170	205.79	-17.4%	120.62	40.9%	144	183	-21.4%
GBP/USD WKLY WED OPTIONS - WK	18	270.84	-93.2%	253.57	-92.8%	142	237	-40.3%
GBP/USD WKLY WED OPTIONS - WK	0	0	-	209.67	-100.0%	110	152	-27.3%
JPY/USD MONDAY OPTION WEEK1	107	0	-	0	-	51	0	-
JPY/USD MONDAY OPTION WEEK2	30	0	-	0	-	14	0	-
JPY/USD MONDAY OPTION WEEK4	5	0	-	0	-	2	0	-
JPY/USD MONTHLY OPTIONS	12,070	5,914.37	104.1%	6,418.62	88.0%	9,103	5,613	62.2%
JPY/USD WKLY FRIDAY OPTIONS -	0	659.26	-100.0%	0	-	0	706	-100.0%
JPY/USD WKLY FRIDAY OPTIONS -	1,096	0	-	909	20.5%	998	306	226.2%
JPY/USD WKLY FRIDAY OPTIONS -	1,031	718.58	43.5%	800.81	28.7%	910	793	14.8%
JPY/USD WKLY FRIDAY OPTIONS -	1,437	628.11	128.7%	429.14	234.8%	908	678	33.8%
JPY/USD WKLY FRIDAY OPTIONS -	0	70.26	-100.0%	742	-100.0%	390	33	1067.2%
JPY/USD WKLY WED OPTIONS - WK	884	137.89	540.8%	271.19	225.9%	562	100	461.8%
JPY/USD WKLY WED OPTIONS - WK	330	126.84	160.2%	158.33	108.5%	240	160	50.2%
JPY/USD WKLY WED OPTIONS - WK	319	158.32	101.2%	178.38	78.6%	245	120	104.6%
JPY/USD WKLY WED OPTIONS - WK	438	203.58	114.9%	249.57	75.3%	339	143	136.3%
JPY/USD WKLY WED OPTIONS - WK	0	0	-	263.05	-100.0%	138	45	209.1%
MXN/USD MONTHLY OPTIONS	348	93.63	271.2%	25.95	1239.3%	179	80	124.2%
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	27.86	-100.0%	15	0	-
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	2.38	-100.0%	1	0	-
NZD/USD MONTHLY OPTIONS	127	73.53	72.4%	61.05	107.7%	92	47	96.7%
NZD/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
NZD/USD WKLY FRIDAY OPTIONS -	0	10.84	-100.0%	0	-	0	5	-100.0%
NZD/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
NZD/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-

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Equity Index Futures								
BITCOIN FUTURES	10,153	5,273.63	92.5%	10,760.81	-5.6%	10,472	4,784	118.9%
DJ US REAL ESTATE	1,624	895.42	81.4%	1,846.76	-12.1%	1,741	1,268	37.3%
E-mini (\$5) Dow	333,411	192,206.79	73.5%	238,836.81	39.6%	283,760	213,819	32.7%
E-MINI COM SERVICES SELECT SEC	120	174.42	-31.1%	199.43	-39.7%	162	196	-17.6%
E-mini FTSE 100 (USD)	0	0	-	0	-	0	8	-100.0%
E-mini FTSE China 50	0	2.79	-100.0%	0	-	0	16	-100.0%
E-MINI MIDCAP	19,507	14,883.63	31.1%	15,808.57	23.4%	17,565	14,582	20.5%
E-MINI NASDAQ 100	814,449	405,691.11	100.8%	576,328.52	41.3%	689,436	463,856	48.6%
E-MINI RUSSELL 1000	390	143.26	172.1%	115.29	238.1%	246	146	68.5%
E-MINI RUSSELL 1000 GROWTH	309	76.37	304.3%	301.95	2.2%	305	93	227.2%
E-MINI RUSSELL 1000 VALUE	328	623	-47.4%	405.05	-19.1%	368	861	-57.2%
E-MINI RUSSELL 2000	193,493	104,884.37	84.5%	156,832.29	23.4%	174,246	122,672	42.0%
E-MINI S&P500	2,424,030	1,341,631	80.7%	1,763,355.95	37.5%	2,077,176	1,486,860	39.7%
E-MINI S&P REAL ESTATE SELECT S	939	136	590.3%	719.67	30.4%	824	152	440.7%
FT-SE 100	0	0	-	0	-	0	9	-100.0%
FTSE Emerging	54	153.21	-64.7%	115.9	-53.3%	87	122	-28.9%
IBOVESPA INDEX	43	69.26	-37.5%	40.05	8.2%	42	46	-9.3%
MICRO E-MINI NASDAQ 100	494,016	0	-	276,825.1	78.5%	379,991	0	-
MICRO E-MINI RUSSELL 2000	69,317	0	-	39,220.81	76.7%	53,517	0	-
MICRO E-MINI S&P500	570,552	0	-	317,419.57	79.7%	437,658	0	-
MICRO MINI \$5 DOW	118,500	0	-	55,878.9	112.1%	85,624	0	-
NASDAQ BIOTECH	50	4.11	1112.8%	37.67	32.2%	43	2	2018.3%
Nearby BTIC+	11	0	-	0	-	5	0	-
NIKKEI 225 (\$) STOCK	18,035	8,637.21	108.8%	9,748.38	85.0%	13,684	9,437	45.0%
NIKKEI 225 (YEN) STOCK	74,102	31,429.21	135.8%	42,280.95	75.3%	57,396	33,226	72.7%
S&P 500	7,115	3,965.47	79.4%	4,835.48	47.1%	5,918	4,718	25.4%
S&P 500 ANNUAL DIVIDEND INDEX F	4,873	893.79	445.2%	1,745.52	179.2%	3,231	1,339	141.4%
S&P 500/GI	0	0	-	0	-	0	0	-
S&P 500 QUARLY DIVIDEND INDEX F	28	2.11	1225.0%	9.05	208.3%	18	2	1100.0%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-
S&P CONSUMER DSCRTNRY SECTC	485	338.26	43.5%	391.24	24.1%	436	603	-27.7%
S&P CONSUMER STAPLES SECTOR	1,229	1,018	20.8%	1,010.14	21.7%	1,114	866	28.6%
S&P ENERGY SECTOR	1,319	455.53	189.6%	870.71	51.5%	1,084	786	38.0%
S&P FINANCIAL SECTOR	1,456	587.89	147.7%	1,113.29	30.8%	1,276	954	33.8%
S&P HEALTH CARE SECTOR	626	435.95	43.7%	1,073.05	-41.6%	861	871	-1.1%
S&P INDUSTRIAL SECTOR	578	442.05	30.9%	477.81	21.1%	526	848	-38.0%
S&P MATERIALS SECTOR	496	282.63	75.4%	459.95	7.8%	477	370	29.0%
S&P TECHNOLOGY SECTOR	822	528.84	55.5%	475.9	72.8%	640	859	-25.5%
S&P UTILITIES SECTOR	1,671	1,012.42	65.1%	866.81	92.8%	1,249	1,361	-8.3%
S&P VALUE INDEX FUTURES	0	0	-	0	-	0	0	-
YEN DENOMINATED TOPIX	239	509.16	-53.0%	684.76	-65.1%	473	271	74.8%

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	ADV FEB 2020	ADV FEB 2019	% CHG	ADV JAN 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Equity Index Options								
BITCOIN FUTURES	21	0	-	10.81	95.2%	16	0	-
E-mini (\$5) Dow	213	250.26	-14.9%	120.05	77.4%	164	302	-45.6%
E-MINI NASDAQ 100	27,584	7,985.79	245.4%	17,930.48	53.8%	22,516	10,720	110.0%
E-MINI RUSSELL 2000	1,698	896.68	89.4%	498	241.0%	1,068	531	101.3%
E-MINI S&P500	522,026	228,173.26	128.8%	273,108.24	91.1%	391,344	213,881	83.0%
EOM E-MINI RUSSELL 2000 END OF	471	189.37	148.9%	361.19	30.5%	414	154	168.2%
EOM EMINI S&P	194,651	72,360.42	169.0%	132,514.95	46.9%	162,030	82,200	97.1%
EOM S&P 500	9,159	4,610.53	98.7%	5,837.67	56.9%	7,415	5,916	25.3%
EOW1 E-MINI RUSSELL 2000 WEEKL	422	75.21	461.4%	247	71.0%	330	56	488.9%
EOW1 EMINI S&P 500	79,612	30,261.58	163.1%	49,558.71	60.6%	63,834	42,934	48.7%
EOW1 S&P 500	3,272	3,255	0.5%	2,361.81	38.6%	2,794	4,195	-33.4%
EOW2 E-MINI RUSSELL 2000 WEEKL	335	72.68	361.3%	206.81	62.1%	268	67	297.0%
EOW2 EMINI S&P 500	70,349	44,798.16	57.0%	51,599.29	36.3%	60,505	46,387	30.4%
EOW2 S&P 500	3,449	6,542.68	-47.3%	5,870.29	-41.3%	4,720	8,106	-41.8%
EOW3 E-MINI RUSSELL 2000 WEEKL	1,192	312.26	281.6%	1,233.38	-3.4%	1,214	304	299.3%
EOW3 EMINI S&P 500	138,741	94,284.47	47.2%	132,757.57	4.5%	135,600	129,339	4.8%
EOW3 S&P 500	5,951	8,225.84	-27.6%	6,024.57	-1.2%	5,990	9,458	-36.7%
EOW4 E-MINI RUSSELL 2000 WEEKL	17	127.79	-87.0%	267.29	-93.8%	148	87	69.8%
EOW4 EMINI S&P 500	5,687	46,538.84	-87.8%	45,696.33	-87.6%	26,692	48,313	-44.8%
S&P 500	14,571	9,749.84	49.5%	11,822.19	23.3%	13,128	11,974	9.6%
Interest Rate Futures								
10-YR NOTE	3,407,607	2,192,313.68	55.4%	1,808,433.95	88.4%	2,568,041	1,834,412	40.0%
10-YR SWAP RATE	1,667	1,380.32	20.8%	1,969.71	-15.4%	1,826	1,297	40.8%
15-YR SWAP RATE	0	52.63	-100.0%	0	-	0	138	-100.0%
1-MONTH EURODOLLAR	0	0.26	-100.0%	1.05	-100.0%	1	2	-66.2%
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	1,396,728	1,075,166.16	29.9%	523,924.1	166.6%	938,506	764,486	22.8%
2-YR SWAP RATE	1,182	1,766.63	-33.1%	865.62	36.6%	1,016	1,970	-48.4%
30-YR BOND	675,783	442,362	52.8%	353,784.52	91.0%	506,734	371,169	36.5%
30-YR SWAP RATE	29	33.21	-11.7%	11.81	148.2%	20	27	-24.6%
3-YR SWAP RATE	243	430.89	-43.6%	268.29	-9.4%	256	318	-19.4%
4-YR SWAP RATE	71	68.74	3.1%	45.9	54.3%	58	124	-53.3%
5-YR NOTE	2,100,401	1,647,291.89	27.5%	843,005.52	149.2%	1,440,269	1,314,890	9.5%
5-YR SWAP RATE	2,387	1,697.74	40.6%	2,066.52	15.5%	2,219	2,293	-3.3%
7-YR SWAP RATE	138	225.42	-38.7%	119.86	15.2%	129	139	-7.3%
EURODOLLARS	3,712,144	2,427,846.32	52.9%	2,084,154.95	78.1%	2,857,450	2,684,030	6.5%
FED FUND	560,121	200,809.95	178.9%	287,724	94.7%	417,113	260,199	60.3%
SOFR	66,981	31,212.16	114.6%	40,769.67	64.3%	53,220	24,478	117.4%
SONIA	10,204	8,599.74	18.7%	10,050.76	1.5%	10,124	7,321	38.3%
Ultra 10-Year Note	427,359	258,834.11	65.1%	202,224.05	111.3%	309,163	202,733	52.5%
ULTRA T-BOND	395,147	303,891.47	30.0%	158,639.62	149.1%	270,981	214,587	26.3%

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Interest Rate Options								
10-YR NOTE	1,040,371	543,765.58	91.3%	865,501.95	20.2%	948,565	592,629	60.1%
2-YR NOTE	22,451	13,487.05	66.5%	10,548.19	112.8%	16,202	13,571	19.4%
30-YR BOND	205,123	110,073.47	86.4%	178,803.71	14.7%	191,306	115,383	65.8%
5-YR NOTE	215,607	181,673.32	18.7%	163,076.57	32.2%	188,029	184,383	2.0%
EURODOLLARS	2,254,526	878,804.47	156.5%	969,337.57	132.6%	1,579,802	955,141	65.4%
EURO MIDCURVE	555,219	697,795.89	-20.4%	401,269.38	38.4%	474,395	719,854	-34.1%
FED FUND	342	10.53	3151.0%	98.14	248.7%	214	5	4181.5%
SOFR	1	0	-	1.05	-9.6%	1	0	-
Ultra 10-Year Note	599	2.63	22663.8%	214.05	179.9%	397	1	31031.4%
ULTRA T-BOND	378	640.26	-41.0%	180.71	108.9%	274	907	-69.8%
Energy Futures								
3.5% FUEL OIL CID MED SWA	1	0	-	0.48	10.5%	1	0	-
3.5% FUEL OIL CIF BALMO S	0	1.05	-100.0%	0	-	0	1	-100.0%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
ANR OKLAHOMA	0	0	-	0	-	0	0	-
ARGUS LLS VS. WTI (ARG) T	299	900.79	-66.8%	295.05	1.4%	297	815	-63.5%
ARGUS PROPAN FAR EST INDE	268	277.42	-3.3%	280.19	-4.3%	275	320	-14.2%
ARGUS PROPAN(SAUDI ARAMCO	122	140.21	-12.7%	146.67	-16.5%	135	155	-12.5%
AUSTRIALIAN COKE COAL	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	8	6.58	20.0%	9.05	-12.7%	9	3	172.0%
BRENT CALENDAR SWAP	357	212.21	68.3%	484.38	-26.3%	424	214	97.7%
BRENT FINANCIAL FUTURES	6	0	-	0.71	784.2%	3	88	-96.1%
BRENT OIL LAST DAY	151,491	80,126.11	89.1%	143,527.62	5.5%	147,310	79,467	85.4%
CENTERPOINT BASIS SWAP	0	0	-	0	-	0	0	-
CHICAGO ETHANOL SWAP	4,385	4,846.95	-9.5%	3,637.05	20.6%	3,992	4,836	-17.4%
CHICAGO ULSD PL VS HO SPR	53	37.95	38.6%	39.1	34.5%	46	42	8.3%
CHICAGO UNL GAS PL VS RBO	0	21.32	-100.0%	7.86	-100.0%	4	13	-68.0%
CIG BASIS	0	0	-	0	-	0	0	-
CINERGY HUB OFF-PEAK MONT	0	0	-	0	-	0	0	-
CINERGY HUB PEAK MONTH	0	0	-	0	-	0	0	-
CIN HUB 5MW D AH PK	28	46.84	-40.7%	28.57	-2.7%	28	49	-42.3%
CIN HUB 5MW REAL TIME O P	0	0	-	0	-	0	0	-
CIN HUB 5MW REAL TIME PK	0	17.11	-100.0%	0	-	0	8	-100.0%
COAL SWAP	0	0	-	0	-	0	0	-
COLUMB GULF MAINLINE NG B	0	0	-	0	-	0	0	-
CONWAY NATURAL GASOLINE (OPI	30	31.58	-6.0%	19.48	52.4%	24	19	28.2%
CONWAY NORMAL BUTANE (OPIS) S	17	7.37	128.6%	10.14	66.0%	13	5	180.5%
CONWAY PROPANE 5 DECIMALS S	772	592.11	30.4%	790.33	-2.3%	782	780	0.2%
CRUDE OIL	16	398.37	-96.0%	79.14	-80.0%	49	377	-87.0%
CRUDE OIL OUTRIGHTS	3,387	2,982	13.6%	3,706.86	-8.6%	3,555	3,079	15.4%
CRUDE OIL PHY	1,481,231	1,195,954.58	23.9%	1,242,387.9	19.2%	1,355,838	1,217,751	11.3%
CRUDE OIL SPRDS	1,443	1,158.26	24.6%	1,359.33	6.2%	1,399	1,086	28.9%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
DAILY PJM	0	0	-	0	-	0	0	-
DATED TO FRONTLINE BRENT	0	0	-	0	-	0	15	-100.0%

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Energy Futures								
DOMINION TRAN INC - APP I	0	0	-	0	-	0	0	-
DOMINION TRANSMISSION INC	0	0	-	0	-	0	0	-
DUBAI CRUDE OIL CALENDAR	0	478.16	-100.0%	0	-	0	361	-100.0%
DUTCH TTF NATURAL GAS CAL MO	1,009	639.32	57.9%	1,786.29	-43.5%	1,417	395	258.4%
EAST/WEST FUEL OIL SPREAD	0	0	-	0	-	0	0	-
EIA FLAT TAX ONHWAY DIESE	83	18.89	337.9%	51.1	61.9%	66	25	167.7%
ELEC FINSETTLED	0	0	-	0	-	0	0	-
ELEC MISO PEAK	0	0	-	0	-	0	0	-
ELEC NYISO OFF-PEAK	0	0	-	0	-	0	0	-
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ETHANOL	121	540.11	-77.7%	128	-5.8%	124	522	-76.2%
ETHANOL SWAP	0	6.84	-100.0%	14.43	-100.0%	8	4	116.4%
ETHANOL T2 FOB ROTT INCL DUTY	234	176.26	33.0%	234.81	-0.2%	235	209	12.1%
EURO 1% FUEL OIL NEW BALM	0	0	-	0	-	0	0	-
EURO 3.5% FUEL OIL RDAM B	0	0	-	1.67	-100.0%	1	1	-12.5%
EURO 3.5% FUEL OIL SPREAD	1	0	-	0.24	165.3%	0	0	-
EURO GASOIL 10PPM VS ICE	0	0	-	3.57	-100.0%	2	0	-
EUROPE 1% FUEL OIL NWE CA	0	0.21	-100.0%	0	-	0	2	-100.0%
EUROPE 1% FUEL OIL RDAM C	0	0	-	0	-	0	0	-
EUROPE 3.5% FUEL OIL MED	1	2.11	-50.0%	0.81	30.0%	1	5	-81.0%
EUROPE 3.5% FUEL OIL RDAM	22	32.11	-32.8%	18.48	16.8%	20	62	-68.0%
EUROPEAN GASOIL (ICE)	3	4.21	-33.7%	6.76	-58.7%	5	5	-6.3%
EUROPEAN NAPHTHA BALMO	1	9.89	-94.7%	0	-	0	12	-97.9%
EUROPEAN NAPHTHA CRACK SPR	105	302.37	-65.3%	79.43	31.9%	91	268	-65.8%
EUROPE DATED BRENT SWAP	0	3.47	-100.0%	0	-	0	14	-100.0%
EUROPE JET KERO NWE CALSW	0	0	-	0	-	0	0	-
EUROPE NAPHTHA CALSWAP	32	129.37	-75.3%	40.67	-21.3%	37	106	-65.6%
EURO PROPANE CIF ARA SWA	115	64.79	77.7%	113.62	1.4%	114	86	33.6%
FREIGHT MARKETS	7	9.47	-30.0%	26.52	-75.0%	17	55	-68.8%
FUEL OIL CRACK VS ICE	32	51.53	-38.0%	19.81	61.3%	26	52	-51.3%
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-	0	0	-100.0%
FUEL OIL (PLATS) CAR CM	0	0	-	0	-	0	0	-
FUEL OIL (PLATS) CAR CN	0	0	-	0	-	0	0	-
FUELOIL SWAP:CARGOES VS.B	1	20.68	-96.7%	1.19	-42.5%	1	14	-93.2%
GAS EURO-BOB OXY NWE BARGES	93	308.11	-69.7%	125.14	-25.4%	110	361	-69.5%
GAS EURO-BOB OXY NWE BARGES	568	396.21	43.4%	248.86	128.2%	400	455	-11.9%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-	0	0	-
GASOIL 0.1 RDAM BRGS VS I	0	0.79	-100.0%	0	-	0	0	-100.0%
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0.95	-72.4%	1	0	108.3%
GASOIL 10PPM VS ICE SWAP	0	0	-	0	-	0	0	-100.0%
GASOIL CALENDAR SWAP	2	2.53	-37.5%	0.57	176.3%	1	1	-22.2%
GASOIL CRACK SPREAD CALEN	144	16.42	774.0%	402.1	-64.3%	279	8	3480.4%
GASOIL MINI CALENDAR SWAP	41	5.95	593.8%	24	71.9%	32	11	183.7%
GERMAN POWER BASELOAD CAL M	27	7.89	236.0%	361.38	-92.7%	202	25	715.0%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-	0	0	-
GROUP THREE UNLEAD GAS (P	0	0	-	0	-	0	0	-
GRP THREE ULSD(PLT)VS HEA	179	121.47	47.7%	206.29	-13.0%	194	152	27.7%
GRP THREE UNL GS (PLT) VS	184	118.95	55.0%	156.43	17.9%	170	144	18.2%
GULF COAST 3% FUEL OIL BA	50	4.32	1052.4%	33.67	47.7%	41	39	5.2%

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Energy Futures								
GULF COAST JET FUEL CLNDR	2	0	-	9.14	-77.5%	6	5	6.9%
GULF COAST JET VS NYM 2 H	911	947.32	-3.8%	1,133.24	-19.6%	1,028	889	15.5%
GULF COAST NO.6 FUEL OIL	1,090	1,202.26	-9.3%	765.29	42.4%	920	1,448	-36.5%
GULF COAST ULSD CALENDAR	34	17.74	89.6%	50.19	-33.0%	42	23	82.0%
GULF COAST ULSD CRACK SPR	43	0	-	0	-	21	0	-
HEATING OIL BALMO CLNDR S	1	0.53	50.0%	2.86	-72.4%	2	0	650.0%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	0	0	-
HEATING OIL PHY	221,392	160,160.84	38.2%	269,293.24	-17.8%	246,540	161,785	52.4%
HENRY HUB BASIS SWAP	0	0	-	0	-	0	0	-
HENRY HUB INDEX SWAP FUTU	0	0	-	81.52	-100.0%	43	0	-
HENRY HUB SWAP	4,588	6,853.11	-33.1%	4,099.43	11.9%	4,331	7,984	-45.7%
HOUSTON SHIP CHANNEL BASI	0	0	-	0	-	0	0	-
HTG OIL	0	0	-	0	-	0	0	-
ICE BRENT DUBAI SWAP	246	260	-5.3%	225.19	9.4%	235	353	-33.3%
INDIANA MISO	0	0	-	0	-	0	0	-
INDONESIAN COAL ICI4	8	7.11	14.1%	1.76	360.0%	5	10	-49.7%
JAPAN C&F NAPHTHA CRACK S	0	0	-	0	-	0	0	-
JAPAN C&F NAPHTHA SWAP	13	66.68	-81.0%	9.67	31.2%	11	67	-83.4%
JAPAN NAPHTHA BALMO SWAP	0	1.32	-100.0%	1.33	-100.0%	1	4	-84.4%
JET AV FUEL (P) CAR FM ICE GAS S	0	0	-	0	-	0	0	-
JET CIF NWE VS ICE	0	0.53	-100.0%	0	-	0	2	-100.0%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-	0	0	-
JET FUEL UP-DOWN BALMO CL	119	120.53	-1.5%	141.67	-16.2%	131	173	-24.3%
JKM LNG Futures	42	44.74	-6.5%	75.24	-44.4%	59	34	72.7%
LA CARB DIESEL (OPIS) SWA	19	3.95	393.3%	11.19	74.0%	15	4	278.1%
LA CARBOB GASOLINE(OPIS)S	5	21.05	-75.0%	9.52	-44.7%	8	30	-75.0%
LA JET (OPIS) SWAP	45	60.53	-26.1%	75.95	-41.1%	61	69	-11.1%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
LLS (ARGUS) VS WTI SWAP	20	57.89	-65.0%	48.1	-57.9%	35	132	-73.6%
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	0	-
LTD NAT GAS	12,917	19,152.11	-32.6%	11,831.24	9.2%	12,347	18,410	-32.9%
MARS (ARGUS) VS WTI SWAP	3	52.63	-95.0%	115.71	-97.7%	62	94	-33.9%
MARS (ARGUS) VS WTI TRD M	617	995.74	-38.0%	715.1	-13.7%	669	1,328	-49.7%
MCCLOSKEY ARA ARGS COAL	1,424	1,344.74	5.9%	1,399.1	1.8%	1,411	1,277	10.5%
MCCLOSKEY RCH BAY COAL	69	188.53	-63.3%	93.29	-25.8%	82	149	-45.1%
MGF FUT	0	0	-	0	-	0	0	-
MGN1 SWAP FUT	5	0.53	900.0%	1.9	176.3%	4	3	16.7%
MICHIGAN BASIS	0	0	-	0	-	0	0	-
MICHIGAN MISO	0	0	-	0	-	0	0	-
MINI GAS EUROBOB OXY NWE ARG	2	7.11	-76.3%	0	-	1	15	-94.6%
MINI RBOB V. EBOBARG NWE BRGS	17	25.79	-34.7%	0	-	8	34	-76.6%
MINI RBOB V. EBOB(ARGUS) NWE B	31	108.32	-71.4%	67.19	-53.9%	50	93	-46.5%
MINY HTG OIL	0	0.16	100.0%	0.29	10.5%	0	0	100.0%
MINY NATURAL GAS	2,048	1,175.74	74.2%	2,389.95	-14.3%	2,228	1,627	36.9%
MINY RBOB GAS	0	0.32	0.0%	0.29	10.5%	0	0	0.0%
MINY WTI CRUDE OIL	32,354	20,029.79	61.5%	22,956.38	40.9%	27,420	22,215	23.4%
MJC FUT	0	2.11	-100.0%	0	-	0	2	-100.0%
MNC FUT	66	224.11	-70.4%	102.62	-35.4%	85	197	-56.6%
MONT BELVIEU ETHANE 5 DECIMAL	904	469.53	92.5%	767.19	17.8%	832	705	18.1%

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Energy Futures								
MONT BELVIEU ETHANE OPIS BALM	1	3.95	-66.7%	4.29	-69.3%	3	14	-78.9%
MONT BELVIEU LDH PROPANE 5 DE	9,126	6,082.74	50.0%	8,944.14	2.0%	9,030	6,259	44.3%
MONT BELVIEU LDH PROPANE OPIS	135	159.32	-15.4%	207.86	-35.2%	173	231	-24.9%
MONT BELVIEU NATURAL GASOLIN	1,998	493.53	304.8%	586.33	240.7%	1,257	418	200.3%
MONT BELVIEU NATURAL GASOLIN	63	14.63	332.4%	6.71	842.2%	34	37	-10.1%
MONT BELVIEU NORMAL BUTANE 5	3,753	1,511.21	148.4%	3,190.14	17.7%	3,458	1,717	101.3%
MONT BELVIEU NORMAL BUTANE B	42	68.74	-38.6%	72.29	-41.6%	58	78	-25.3%
NAT GAS BASIS SWAP	0	0	-	0	-	0	0	-
NATURAL GAS	7,764	6,587.84	17.9%	6,694.76	16.0%	7,203	6,373	13.0%
NATURAL GAS PEN SWP	1,926	1,577.11	22.1%	1,634.81	17.8%	1,773	1,476	20.1%
NATURAL GAS PHY	632,919	385,751.68	64.1%	543,078.38	16.5%	585,752	412,476	42.0%
NEPOOL INTR HUB 5MW D AH	777	871.58	-10.9%	0	-	369	414	-10.9%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-	0	0	-
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-	0	0	-
NEW YORK ETHANOL SWAP	29	16.05	80.3%	60.14	-51.9%	45	29	58.3%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-
NGPL MID-CONTINENT	0	21.05	-100.0%	0	-	0	31	-100.0%
NGPL TEX/OK	0	0	-	0	-	0	0	-
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
NO 2 UP-DOWN SPREAD CALEN	3	13.16	-80.0%	8.33	-68.4%	6	9	-35.7%
NORTHEN NATURAL GAS DEMAR	0	0	-	0	-	0	0	-
NORTHEN NATURAL GAS VENTU	0	0	-	0	-	0	0	-
NORTHWEST ROCKIES BASIS S	0	93.16	-100.0%	0	-	0	78	-100.0%
N ROCKIES PIPE SWAP	0	0	-	0	-	0	0	-
NY1% VS GC SPREAD SWAP	20	36.58	-46.6%	14.76	32.3%	17	31	-45.7%
NY 3.0% FUEL OIL (PLATTS	0	3.95	-100.0%	0	-	0	6	-100.0%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	209	114.16	82.8%	226.05	-7.7%	218	118	84.0%
NY HARBOR LOW SULPUR GAS 100C	0	0	-	0	-	0	8	-100.0%
NY HARBOR RESIDUAL FUEL 1	57	60.74	-5.5%	83.48	-31.2%	71	47	49.8%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-	0	0	-
NYH NO 2 CRACK SPREAD CAL	87	11.05	686.2%	39.29	121.2%	62	15	312.7%
NYISO CAPACITY	0	3.16	-100.0%	0	-	0	8	-100.0%
NYISO ZONE A 5MW D AH O P	0	0	-	0	-	0	0	-
NYISO ZONE A 5MW D AH PK	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH O P	0	290.53	-100.0%	0	-	0	138	-100.0%
NYISO ZONE G 5MW D AH PK	0	0	-	0	-	0	0	-
NYISO ZONE J 5MW D AH O P	0	0	-	0	-	0	0	-
NYISO ZONE J 5MW D AH PK	0	0	-	0	-	0	0	-
NYMEX ALUMINUM FUTURES	0	0	-	0	-	0	0	-
NYMEX ULSD VS NYMEX HO	16	39.47	-60.0%	0	-	8	19	-60.0%
NY ULSD (ARGUS) VS HEATING OIL	0	2.53	-100.0%	23.19	-100.0%	12	10	24.9%
ONEOK OKLAHOMA NG BASIS	0	0	-	0	-	0	0	-
ONTARIO POWER SWAPS	0	0	-	0	-	0	0	-
PANHANDLE BASIS SWAP FUTU	0	0	-	0	-	0	0	-
PERMIAN BASIS SWAP	0	0	-	0	-	0	0	-
PETROCHEMICALS	136	151	-9.9%	169.14	-19.6%	153	183	-16.2%

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Energy Futures								
PETRO CRCKS & SPRDS ASIA	8	0	-	0	-	4	0	-
PETRO CRCKS & SPRDS NA	1,843	2,005.53	-8.1%	1,781.62	3.4%	1,811	2,034	-11.0%
PETRO CRK&SPRD EURO	75	166.84	-55.2%	124.71	-40.1%	101	218	-53.6%
PETROLEUM PRODUCTS	121	226.53	-46.6%	137.81	-12.2%	130	202	-35.7%
PETROLEUM PRODUCTS ASIA	28	88.68	-68.8%	30.81	-10.3%	29	86	-66.0%
PETRO OUTRIGHT EURO	286	186.53	53.1%	220.48	29.6%	251	195	29.1%
PETRO OUTRIGHT NA	118	298	-60.5%	190.14	-38.0%	156	285	-45.4%
PJM AD HUB 5MW REAL TIME	0	2,458.95	-100.0%	0	-	0	1,785	-100.0%
PJM BGE DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM BGE DA PEAK	0	0	-	0	-	0	0	-
PJM COMED 5MW D AH O PK	0	0	-	0	-	0	0	-
PJM COMED 5MW D AH PK	0	0	-	0	-	0	0	-
PJM DAILY	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM DAYTON DA PEAK	0	0	-	0	-	0	0	-
PJM MONTHLY	0	0	-	0	-	0	0	-
PJM NI HUB 5MW REAL TIME	0	0	-	0	-	0	0	-
PJM NILL DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM NILL DA PEAK	0	0	-	0	-	0	0	-
PJM OFF-PEAK LMP SWAP FUT	0	0	-	0	-	0	0	-
PJM PECO ZONE5MW PEAK CAL MO	0	0	-	0	-	0	0	-
PJM PSEG DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM PSEG DA PEAK	0	0	-	0	-	0	0	-
PJM WESTH DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM WESTHDA PEAK	0	0	-	0	-	0	0	-
PJM WESTH RT OFF-PEAK	0	0	-	0	-	0	585	-100.0%
PJM WESTH RT PEAK	161	151.58	6.3%	278.19	-42.1%	223	137	62.4%
PLASTICS	40	49.37	-19.4%	34.86	14.2%	37	60	-38.4%
PREMIUM UNLND 10P FOB MED	1	7.89	-92.0%	2.95	-78.6%	2	13	-85.4%
PREMIUM UNLEAD 10PPM FOB	0	0.95	-100.0%	0	-	0	0	-100.0%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0	-	0	1	-100.0%
PREM UNL GAS 10PPM RDAM FOB S	0	0.79	-100.0%	0	-	0	1	-100.0%
PROPANE NON-LDH MB (OPIS) BAL	92	153.84	-40.4%	157.43	-41.7%	126	142	-11.3%
PROPANE NON-LDH MT. BEL (OPIS)	1,344	929.42	44.6%	1,277.38	5.2%	1,309	861	52.0%
RBOB CALENDAR SWAP	231	322.74	-28.4%	287.1	-19.5%	261	275	-5.2%
RBOB CRACK SPREAD	130	34.74	273.5%	44.52	191.4%	85	33	154.7%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	-
RBOB GAS	0	0	-	0	-	0	0	-
RBOB GASOLINE BALMO CLNDR	30	80.63	-62.8%	0	-	14	55	-74.0%
RBOB PHY	255,868	192,652.16	32.8%	216,984.71	17.9%	235,454	189,707	24.1%
RBOB VS HEATING OIL SWAP	16	3.95	300.0%	0	-	8	2	300.0%
SAN JUAN BASIS SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	0	0	-	0	-	0	0	-
SINGAPORE 180CST BALMO	0	0.53	-60.0%	1.76	-88.1%	1	1	105.0%
SINGAPORE 380CST BALMO	2	0.26	519.9%	0.29	471.1%	1	1	48.0%
SINGAPORE 380CST FUEL OIL	11	135.32	-92.0%	29.05	-62.7%	20	173	-88.2%
SINGAPORE FUEL 180CST CAL	1	10.58	-88.6%	4.57	-73.5%	3	12	-74.5%
SINGAPORE FUEL OIL SPREAD	2	3.32	-52.4%	2.38	-33.7%	2	4	-54.3%
SINGAPORE GASOIL	43	258.05	-83.2%	52.24	-17.1%	48	281	-82.9%

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Energy Futures								
SINGAPORE GASOIL CALENDAR	67	4.74	1318.9%	52.38	28.3%	59	9	579.1%
SINGAPORE GASOIL SWAP	98	45.32	115.6%	58.14	68.0%	77	71	8.0%
SINGAPORE GASOIL VS ICE	0	0	-	0	-	0	32	-100.0%
SINGAPORE JET KERO BALMO	13	0	-	0	-	6	0	-
SINGAPORE JET KERO GASOIL	0	0	-	0	-	0	3	-100.0%
SINGAPORE JET KEROSENE SW	115	20.53	458.5%	29.76	285.2%	70	28	148.1%
SINGAPORE MOGAS 92 UNLEADED	1	19.74	-93.3%	0	-	1	12	-94.7%
SINGAPORE MOGAS 92 UNLEADED	236	1,019.16	-76.9%	259.52	-9.2%	248	853	-70.9%
SING FUEL	0	0	-	0	-	0	0	-
Sumas Basis Swap	0	0	-	0	-	0	0	-
TC2 ROTTERDAM TO USAC 37K	0	12.63	-100.0%	0	-	0	9	-100.0%
TC5 RAS TANURA TO YOKOHAM	3	20.26	-84.4%	2.62	20.6%	3	19	-84.8%
TCO BASIS SWAP	0	0	-	0	-	0	0	-
TD3 MEG TO JAPAN 250K MT	127	211.58	-40.1%	190.33	-33.4%	160	205	-22.0%
TEXAS EASTERN ZONE M-3 BA	0	0	-	0	-	0	0	-
TRANSCO ZONE4 BASIS SWAP	0	0	-	0	-	0	0	-
TRANSCO ZONE 6 BASIS SWAP	0	0	-	0	-	0	0	-
UCM FUT	0	1.05	-100.0%	0	-	0	1	-100.0%
UK NBP NAT GAS CAL MTH FUT	19	37.11	-47.5%	33.33	-41.6%	27	47	-43.1%
ULSD UP-DOWN BALMO SWP	433	283.42	52.9%	542.14	-20.1%	491	348	40.9%
UP DOWN GC ULSD VS NMX HO	2,219	1,231.63	80.2%	2,380.52	-6.8%	2,304	1,497	53.9%
WAHA BASIS	0	0	-	0	-	0	3	-100.0%
WTI-BRENT BULLET SWAP	0	0	-	0	-	0	15	-100.0%
WTI-BRENT CALENDAR SWAP	3,181	1,470.26	116.4%	2,099.05	51.5%	2,613	1,207	116.6%
WTI CALENDAR	2,061	2,114.74	-2.5%	2,197.52	-6.2%	2,133	1,743	22.4%
WTI MIDLAND CRUDE OIL	16	0	-	0	-	8	0	-
WTS (ARGUS) VS WTI SWAP	66	11.05	500.0%	785.19	-91.6%	444	208	113.1%
WTS (ARGUS) VS WTI TRD MT	171	31.58	440.0%	8.57	1889.5%	86	49	74.5%

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Energy Options								
BRENT CALENDAR SWAP	0	0	-	0	-	0	0	-
BRENT CRUDE OIL 1 M CSO	958	157.89	506.7%	0	-	455	450	1.1%
BRENT OIL LAST DAY	4,158	6,426.37	-35.3%	5,371.95	-22.6%	4,795	6,760	-29.1%
COAL API2 INDEX	0	1.84	-100.0%	0	-	0	5	-100.0%
CRUDE OIL	0	0	-	0	-	0	0	-
CRUDE OIL 1MO	11,826	7,431.58	59.1%	12,152.38	-2.7%	11,998	12,025	-0.2%
CRUDE OIL APO	2,159	2,231.53	-3.2%	2,672.19	-19.2%	2,428	1,465	65.7%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-
CRUDE OIL OUTRIGHTS	0	7.11	-100.0%	0	-	0	24	-100.0%
CRUDE OIL PHY	169,497	111,164.68	52.5%	169,834.05	-0.2%	169,674	116,510	45.6%
ETHANOL SWAP	80	327.05	-75.5%	250.67	-68.0%	170	308	-44.9%
FREIGHT MARKETS	0	0	-	0	-	0	0	-
HEATING OIL PHY	1,297	1,458.16	-11.1%	1,349.95	-3.9%	1,325	1,469	-9.8%
HENRY HUB FINANCIAL LAST	124	155.11	-20.2%	567.24	-78.2%	357	332	7.4%
HO 1 MONTH CLNDR OPTIONS	3	0	-	2.38	10.5%	3	25	-90.0%
LLS CRUDE OIL	0	0	-	0	-	0	0	-
MCCLOSKEY ARA ARGS COAL	75	0	-	0	-	36	3	996.2%
MCCLOSKEY RCH BAY COAL	8	11.58	-31.8%	0	-	4	6	-31.8%
NATURAL GAS 1 M CSO FIN	4,399	2,060.53	113.5%	9,265.48	-52.5%	6,954	3,866	79.9%
NATURAL GAS 2 M CSO FIN	92	0	-	71.43	28.9%	81	0	-
NATURAL GAS 3 M CSO FIN	2,059	28.95	7013.6%	1,473.81	39.7%	1,752	14	12640.9%
NATURAL GAS 5 M CSO FIN	11	0	-	154.76	-93.2%	86	0	-
NATURAL GAS 6 M CSO FIN	1,384	431.58	220.7%	2,895.24	-52.2%	2,178	417	422.3%
NATURAL GAS OPTION ON CALEND	334	189.47	76.1%	61.9	439.0%	191	113	69.8%
NATURAL GAS PHY	123,251	73,291.68	68.2%	118,594.9	3.9%	120,807	96,701	24.9%
NATURAL GAS WINTER STRIP	0	0	-	28.57	-100.0%	15	0	-
N ROCKIES PIPE SWAP	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	90	42.05	114.1%	357.43	-74.8%	230	76	202.6%
PETROCHEMICALS	1	63.68	-98.8%	3.81	-79.3%	2	36	-93.4%
PETRO OUTRIGHT EURO	0	0	-	0	-	0	1	-75.0%
PETRO OUTRIGHT NA	14	0	-	10.48	33.1%	12	0	-
PJM WES HUB PEAK CAL MTH	4	1.05	300.0%	12.38	-66.0%	9	1	1600.0%
PJM WES HUB PEAK LMP 50MW	0	0	-	0	-	0	11	-100.0%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-	0	4	-100.0%
RBOB CALENDAR SWAP	8	0	-	0	-	4	5	-16.7%
RBOB CRACK	0	0	-	0	-	0	0	-
RBOB PHY	468	825.79	-43.4%	477.57	-2.1%	473	597	-20.8%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	0	-
SHORT TERM	29	81.58	-64.5%	19.05	52.0%	24	45	-47.2%
SHORT TERM NATURAL GAS	96	101.32	-5.2%	79.76	20.4%	88	89	-2.1%
WTI-BRENT BULLET SWAP	8,518	3,981.58	113.9%	1,790.48	375.8%	4,986	4,045	23.3%
WTI CRUDE OIL 1 M CSO FI	6,036	1,686.84	257.8%	4,294.52	40.6%	5,122	2,313	121.5%

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Metals Futures								
ALUMINUM	1,297	515	151.9%	1,183	9.7%	1,237	607	104.0%
COMEX COPPER	148,623	128,504.89	15.7%	98,665.9	50.6%	122,396	111,437	9.8%
COMEX E-Mini GOLD	1,632	267.53	510.2%	1,516.33	7.7%	1,571	283	455.0%
COMEX E-Mini SILVER	171	146.05	17.3%	164.43	4.2%	168	90	85.9%
COMEX GOLD	417,705	211,080.95	97.9%	467,960.33	-10.7%	444,089	256,409	73.2%
COMEX MINY COPPER	36	34.95	2.0%	27.76	28.3%	32	28	10.6%
COMEX SILVER	132,385	93,871.58	41.0%	95,842.67	38.1%	113,200	82,746	36.8%
COPPER	124	63	96.1%	101.95	21.2%	112	51	121.3%
FERROUS PRODUCTS	50	72.79	-31.2%	58.95	-15.1%	55	59	-7.6%
GOLD	997	0	-	411.48	142.3%	690	0	-
IRON ORE 62 CHINA PLATTS FUTUR	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI FUTURES	160	285.79	-43.8%	83.76	91.6%	120	468	-74.3%
LNDN ZINC	0	14.74	-100.0%	0	-	0	21	-100.0%
MICRO GOLD	45,499	8,704.26	422.7%	41,064.43	10.8%	43,171	9,355	361.5%
NYMEX HOT ROLLED STEEL	630	804.26	-21.6%	731.38	-13.8%	683	925	-26.1%
NYMEX PLATINUM	24,923	20,233.89	23.2%	22,299.9	11.8%	23,546	18,672	26.1%
PALLADIUM	6,714	7,759.63	-13.5%	7,090.29	-5.3%	6,911	6,362	8.6%
SILVER	2,143	921.95	132.4%	1,717.19	24.8%	1,919	822	133.6%
URANIUM	63	52.63	20.0%	0.43	14635.9%	30	64	-52.7%

Metals Options

ALUMINUM	0	0	-	7.14	-100.0%	4	0	-
COMEX COPPER	5,104	3,699.58	38.0%	3,810.1	34.0%	4,425	3,021	46.5%
COMEX GOLD	93,554	38,292.05	144.3%	76,714.05	22.0%	84,713	43,879	93.1%
COMEX SILVER	13,231	5,755.26	129.9%	9,580.52	38.1%	11,315	6,688	69.2%
COPPER	81	1.89	4155.6%	79.71	1.2%	80	2	4757.6%
GOLD	12,315	3,097.32	297.6%	8,954.29	37.5%	10,550	2,707	289.7%
HOT ROLLED COIL STEEL CALL OPT	4	0	-	0	-	2	0	-
HOT ROLLED COIL STEEL PUT OPTI	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI CALL OPTIC	17	7.89	120.0%	0	-	8	7	22.2%
IRON ORE 62 CHINA TSI PUT OPTIO	155	0	-	47.62	224.9%	99	0	-
NYMEX PLATINUM	230	217.53	5.6%	457.43	-49.8%	349	210	66.3%
PALLADIUM	48	54.53	-12.5%	130.29	-63.4%	91	59	54.0%
SILVER	969	126.58	665.4%	683.57	41.7%	819	131	525.9%

Foreign Exchange Futures

CHILEAN PESO	0	0	-	0	-	0	0	-
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Foreign Exchange Options

AUD/USD WKLY WED OPTIONS - WK	110	44.79	145.0%	24.38	350.1%	65	34	89.3%
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	ADV FEB 2020	ADV FEB 2019	% CHG	ADV JAN 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Ags Futures								
FERTILIZER PRODUCTS	104	71.05	45.9%	141.19	-26.6%	123	80	54.2%

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Ag Products Futures								
BUTTER CS	425	158.21	168.6%	411.67	3.2%	418	194	115.2%
CASH-SETTLED CHEESE	640	623.42	2.6%	496.81	28.8%	565	683	-17.3%
CATTLE	76,454	59,983.63	27.5%	76,555.14	-0.1%	76,507	69,931	9.4%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
CDD SEASONAL STRIP	32	5.26	500.0%	0	-	15	3	500.0%
CDD WEATHER	53	0	-	0	-	25	0	-
CHI WHEAT	179,155	180,956.05	-1.0%	120,191.67	49.1%	148,199	134,068	10.5%
CLASS IV MILK	286	71.16	302.4%	178.71	60.2%	230	155	48.5%
COCOA TAS	0	0	-	0	-	0	0	-
COFFEE	0	0	-	0	-	0	0	-
CORN	438,941	540,565.11	-18.8%	298,610	47.0%	365,267	406,985	-10.3%
COTTON	0	0	-	0.24	-55.8%	0	0	133.3%
DJ_UBS ROLL SELECT INDEX FUTU	0	0	-	0	-	0	0	-
DOW-UBS COMMOD INDEX	1,589	873	82.0%	655.24	142.5%	1,099	985	11.5%
DRY WHEY	115	83.84	36.7%	63.1	81.7%	88	85	3.5%
FEEDER CATTLE	18,190	13,960.21	30.3%	14,616.19	24.5%	16,314	13,128	24.3%
FERTILIZER PRODUCTS	6	100.79	-93.7%	9.52	-33.7%	8	113	-92.9%
GOLDMAN SACHS	984	1,658	-40.6%	893.62	10.1%	937	1,573	-40.5%
GSCI EXCESS RETURN FUT	319	111.05	186.8%	97.14	227.9%	202	150	34.7%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	176	52.63	235.0%	153.57	14.8%	164	53	213.1%
HDD WEATHER EUROPEAN	0	0	-	47.62	-100.0%	25	50	-50.0%
HOGS	51,442	51,725.21	-0.5%	64,341.52	-20.0%	58,214	52,379	11.1%
HOUSING INDEX	2	0.11	1801.3%	0.76	162.6%	1	0	980.0%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	70,750	91,436.26	-22.6%	52,113.19	35.8%	60,965	66,651	-8.5%
LUMBER	1,054	767.79	37.2%	547	92.6%	788	726	8.5%
MALAYSIAN PALM SWAP	107	117.89	-8.9%	182.38	-41.1%	147	99	49.0%
MILK	1,569	1,318.37	19.0%	1,400.1	12.1%	1,480	1,317	12.4%
MINI CORN	559	392.68	42.4%	520.43	7.4%	539	337	59.8%
MINI SOYBEAN	1,094	1,128.21	-3.0%	963.67	13.5%	1,026	957	7.2%
MINI WHEAT	334	237.16	40.7%	302.38	10.4%	317	197	60.8%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	870	303.58	186.4%	410.14	112.0%	628	368	70.7%
OATS	934	882.37	5.9%	480.38	94.5%	696	681	2.1%
ROUGH RICE	1,969	1,446.68	36.1%	891.14	121.0%	1,403	958	46.5%
SOYBEAN	290,156	246,988.58	17.5%	177,138	63.8%	230,821	198,447	16.3%
SOYBEAN MEAL	174,940	141,514.68	23.6%	106,756.14	63.9%	139,143	113,169	23.0%
SOYBEAN OIL	175,474	152,112.42	15.4%	132,338.48	32.6%	152,828	121,640	25.6%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	0	184	-100.0%
SUGAR 11	0	0	-	0	-	0	0	-
USD CRUDE PALM OIL	213	39.47	439.7%	195.14	9.2%	204	104	95.3%
WHEAT	1,002	719.84	39.2%	997.71	0.4%	1,000	589	69.9%

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	ADV FEB 2020	ADV FEB 2019	% CHG	ADV JAN 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Ag Products Options								
BUTTER CS	223	130.95	70.7%	166.76	34.0%	194	237	-18.3%
CASH-SETTLED CHEESE	628	602.74	4.2%	454.48	38.2%	537	641	-16.3%
CATTLE	15,097	8,552.84	76.5%	10,539.81	43.2%	12,705	8,148	55.9%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
CDD SEASONAL STRIP	53	0	-	47.62	10.5%	50	0	-
CHI WHEAT	33,394	45,188.68	-26.1%	29,051.05	14.9%	31,114	35,832	-13.2%
CLASS IV MILK	416	199.05	108.8%	209.81	98.0%	308	243	26.7%
CORN	62,103	99,845.47	-37.8%	79,869.81	-22.2%	71,430	83,279	-14.2%
CORN NEARBY+2 CAL SPRD	321	271.05	18.4%	219.05	46.6%	268	173	55.1%
DEC-DEC CORN CAL SPRD	0	2	-100.0%	0	-	0	14	-100.0%
DEC-JULY CORN CAL SPRD	9	10.53	-12.5%	0	-	4	48	-90.8%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
DRY WHEY	30	39.32	-24.1%	4.76	526.7%	17	37	-55.1%
FEEDER CATTLE	1,805	931.11	93.9%	1,380.71	30.8%	1,582	1,090	45.2%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	0	0	-
HOGS	15,370	12,190.37	26.1%	18,542.71	-17.1%	17,036	12,093	40.9%
HOUSING INDEX	0	0	-	0	-	0	0	-
Intercommodity Spread	7	16.68	-56.5%	274	-97.3%	147	8	1758.7%
JULY-DEC CORN CAL SPRD	149	184.47	-19.3%	375.24	-60.3%	268	90	197.1%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	31	36.84	-15.0%	38.1	-17.8%	35	33	7.3%
JULY-JULY WHEAT CAL SPRD	0	0	-	2.38	-100.0%	1	0	-
JULY-NOV SOYBEAN CAL SPRD	85	61.47	37.7%	62.62	35.2%	73	75	-2.5%
KC WHEAT	4,251	5,340.63	-20.4%	5,222.67	-18.6%	4,761	4,098	16.2%
LUMBER	89	62.21	42.5%	47.95	84.8%	67	87	-22.9%
LV CATL CSO	0	1.84	-100.0%	0	-	0	9	-100.0%
MAR-DEC CORN CAL SPRD	0	0	-	23.81	-98.9%	13	0	-
MAR-JULY CORN CAL SPRD	21	0	-	100	-78.9%	63	0	-
MAR-JULY WHEAT CAL SPRD	0	1.58	-100.0%	0	-	0	1	-100.0%
MILK	2,110	1,661.89	27.0%	1,822.67	15.8%	1,959	1,948	0.6%
MLK MID OPTIONS	1	0.68	0.0%	0.24	187.4%	0	2	-73.5%
NFD MILK	926	346.79	166.9%	364.1	154.2%	631	585	7.9%
NOV-JULY SOYBEAN CAL SPRD	0	2.63	-100.0%	0	-	0	1	-100.0%
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0.74	-100.0%	0	-	0	3	-100.0%
OATS	22	37.89	-41.0%	40.95	-45.4%	32	53	-39.7%
ROUGH RICE	163	196.58	-16.8%	181.52	-9.9%	173	126	37.2%
SOYBEAN	42,957	53,978.74	-20.4%	54,501.29	-21.2%	49,018	50,943	-3.8%
SOYBEAN CRUSH	11	0	-	29.05	-63.8%	20	0	-
SOYBEAN MEAL	9,188	6,785.68	35.4%	8,649.14	6.2%	8,905	7,298	22.0%
SOYBEAN OIL	11,220	6,371.68	76.1%	12,946.29	-13.3%	12,126	5,898	105.6%
SOYBN NEARBY+2 CAL SPRD	1	0	-	0.48	176.3%	1	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	11	-100.0%
WHEAT	59	35.68	64.9%	93.38	-37.0%	77	70	9.6%
WHEAT-CORN ICSO	1	0	-	1.9	-44.7%	2	15	-90.0%
WHEAT NEARBY+2 CAL SPRD	36	54.74	-35.0%	28.57	24.5%	32	32	0.5%

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TOTAL FUTURES GROUP								
Interest Rate Futures	12,758,192	8,593,983.32	48.5%	6,318,059.9	101.9%	9,377,123	7,684,610	22.0%
Equity Index Futures	5,164,373	2,117,386.9	143.9%	3,521,092.14	46.7%	4,301,650	2,366,001	81.8%
Metals Futures	783,152	473,333.89	65.5%	738,920.19	6.0%	759,930	488,398	55.6%
Energy Futures	2,854,336	2,115,575.37	34.9%	2,512,697.62	13.6%	2,674,976	2,165,404	23.5%
FX Futures	958,275	711,534.84	34.7%	723,684.76	32.4%	835,115	747,964	11.7%
Foreign Exchange Futures	0	0	-	0	-	0	0	-
Ags Futures	104	71.05	45.9%	141.19	-26.6%	123	80	54.2%
Ag Products Futures	1,489,831	1,490,333.68	0.0%	1,052,558.81	41.5%	1,260,263	1,186,957	6.2%
TOTAL FUTURES	24,008,263	15,502,219.05	54.9%	14,867,154.62	61.5%	19,209,181.15	14,639,414.28	31.2%
TOTAL OPTIONS GROUP								
Interest Rate Options	4,294,616	2,426,253.21	77.0%	2,589,031.33	65.9%	3,399,184	2,581,875	31.7%
Equity Index Options	1,079,422	558,710.68	93.2%	738,026.62	46.3%	900,189	614,926	46.4%
Metals Options	125,708	51,252.63	145.3%	100,464.71	25.1%	112,455	56,703	98.3%
Energy Options	336,979	212,159	58.8%	331,792.38	1.6%	334,256	247,715	34.9%
FX Options	72,899	50,669.47	43.9%	46,340.52	57.3%	58,956	54,025	9.1%
Ag Products Options	200,778	243,143.58	-17.4%	225,292.9	-10.9%	213,648	213,220	0.2%
Foreign Exchange Options	110	44.79	145.0%	24.38	350.1%	65	34	89.3%
TOTAL OPTIONS	6,110,511	3,542,233.37	72.5%	4,030,972.86	51.6%	5,018,753.53	3,768,498.1	33.2%
TOTAL COMBINED								
FX	1,031,175	762,204.32	35.3%	770,025.29	33.9%	894,071	801,989	11.5%
Equity Index	6,243,795	2,676,097.58	133.3%	4,259,118.76	46.6%	5,201,840	2,980,927	74.5%
Interest Rate	17,052,808	11,020,236.53	54.7%	8,907,091.24	91.5%	12,776,307	10,266,485	24.4%
Energy	3,191,315	2,327,734.37	37.1%	2,844,490	12.2%	3,009,232	2,413,119	24.7%
Metals	908,859	524,586.53	73.3%	839,384.9	8.3%	872,385	545,101	60.0%
Foreign Exchange	110	44.79	145.0%	24.38	350.1%	65	34	89.3%
Ags	104	71.05	45.9%	141.19	-26.6%	123	80	54.2%
Ag Products	1,690,609	1,733,477.26	-2.5%	1,277,851.71	32.3%	1,473,912	1,400,177	5.3%
GRAND TOTAL	30,118,774	19,044,452.42	58.1%	18,898,127.48	59.4%	24,227,934.68	18,407,912.38	31.6%

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