

CME Group Exchange ADV Report - Monthly

February 2021

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	ADV FEB 2021	ADV FEB 2020	% CHG	ADV JAN 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
FX Futures								
AD/CD CROSS RATES	0	0.58	-45.4%	0.32	0.0%	0	1	-36.8%
AD/JY CROSS RATES	133	120	10.7%	121	9.8%	127	111	14.8%
AD/NE CROSS RATES	9	8.68	5.5%	5.58	64.2%	7	23	-67.7%
AUSTRALIAN DOLLAR	113,302	122,740.58	-7.7%	115,745.89	-2.1%	114,524	110,908	3.3%
BP/JY CROSS RATES	123	131.58	-6.6%	100.32	22.5%	112	134	-16.7%
BP/SF CROSS RATES	41	23.05	75.8%	14.79	174.0%	28	18	51.3%
BRAZIL REAL	11,004	12,924.63	-14.9%	13,809.37	-20.3%	12,407	11,565	7.3%
BRITISH POUND	93,841	119,389.26	-21.4%	88,758.37	5.7%	91,300	106,197	-14.0%
CANADIAN DOLLAR	76,413	93,051.84	-17.9%	73,140.05	4.5%	74,777	82,169	-9.0%
CD/JY CROSS RATES	1	2.32	-70.5%	15.79	-95.7%	8	4	109.9%
CHINESE RENMINBI (CNH)	679	1,006.95	-32.5%	898.42	-24.4%	789	915	-13.8%
CZECK KORUNA (EC)	0	0.26	-100.0%	0	-	0	0	-100.0%
CZECK KORUNA (US)	0	0	-	0	-	0	0	-
EC/AD CROSS RATES	160	408	-60.8%	173.79	-8.1%	167	351	-52.6%
EC/CD CROSS RATES	109	100.11	8.8%	132.37	-17.7%	121	83	44.6%
EC/NOK CROSS RATES	24	10.68	125.1%	4.79	402.2%	14	8	88.5%
EC/SEK CROSS RATES	16	23.05	-29.9%	15.79	2.3%	16	22	-27.4%
EFX/BP CROSS RATES	2,075	3,340.58	-37.9%	2,049.16	1.3%	2,062	2,894	-28.7%
EFX/JY CROSS RATES	981	3,883.11	-74.7%	944.53	3.9%	963	2,912	-66.9%
EFX/SF CROSS RATES	984	1,393.53	-29.4%	572.74	71.9%	779	1,337	-41.8%
E-MINI EURO FX	7,675	4,820.53	59.2%	8,596.32	-10.7%	8,135	3,594	126.4%
E-MINI JAPANESE YEN	631	1,257.74	-49.8%	568.89	10.9%	600	877	-31.6%
EURO FX	195,615	234,753.42	-16.7%	177,514.11	10.2%	186,564	201,320	-7.3%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-
HUNGARIAN FORINT (US)	0	0.05	600.4%	0.26	40.0%	0	0	26.3%
INDIAN RUPEE	934	1,813.21	-48.5%	1,134	-17.6%	1,034	1,717	-39.8%
JAPANESE YEN	99,437	190,604.63	-47.8%	90,591.21	9.8%	95,014	162,911	-41.7%
KOREAN WON	91	81.68	11.9%	97.68	-6.5%	95	51	87.2%
MEXICAN PESO	52,691	69,121.89	-23.8%	56,143.68	-6.1%	54,418	58,886	-7.6%
MICRO AUD/USD	11,625	5,000.11	132.5%	15,734.63	-26.1%	13,680	4,668	193.1%
MICRO CAD/USD	2,521	945.95	166.5%	2,025	24.5%	2,273	855	165.8%
MICRO CHF/USD	540	200.32	169.6%	389.84	38.5%	465	234	98.4%
MICRO EUR/USD	27,950	10,420.11	168.2%	32,943.79	-15.2%	30,447	9,044	236.6%
MICRO GBP/USD	3,414	2,527.95	35.0%	3,853.58	-11.4%	3,634	2,296	58.2%
MICRO INR/USD	107	197.47	-45.9%	119.74	-10.9%	113	186	-39.1%
MICRO JPY/USD	1,492	1,338.16	11.5%	1,319.89	13.1%	1,406	1,106	27.2%
MICRO USD/CNH	0	0	-	0	-	0	0	-
NEW ZEALND DOLLAR	34,267	33,461.58	2.4%	31,869.74	7.5%	33,068	29,184	13.3%
NKR/USD CROSS RATE	284	412.16	-31.0%	227.05	25.2%	256	379	-32.5%
POLISH ZLOTY (EC)	3	0	-	1.26	158.3%	2	0	-
POLISH ZLOTY (US)	14	24.53	-44.4%	102.16	-86.7%	58	21	174.7%
RMB USD	0	0.11	-100.0%	0	-	0	0	-100.0%
RUSSIAN RUBLE	3,955	5,581.63	-29.1%	3,665.89	7.9%	3,810	4,423	-13.9%
S.AFRICAN RAND	2,201	3,007.42	-26.8%	2,627.74	-16.2%	2,414	3,012	-19.8%
SF/JY CROSS RATES	10	5	93.7%	0.74	1214.4%	5	3	60.3%
SHEKEL	0	3.21	-96.7%	0.05	100.2%	0	2	-96.3%
SKR/USD CROSS RATES	186	202	-8.1%	231.63	-19.8%	209	203	3.0%
SWISS FRANC	25,006	33,927.68	-26.3%	20,242.53	23.5%	22,624	30,486	-25.8%
TURKISH LIRA	2	8.05	-70.6%	1.16	104.5%	2	7	-75.9%

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FX Options								
AUD/USD MONDAY OPTION WEEK1	23	26.79	-13.8%	14	65.0%	19	13	45.8%
AUD/USD MONDAY OPTION WEEK2	12	0	-	61.37	-80.8%	37	0	-
AUD/USD MONDAY OPTION WEEK3	44	0	-	0	-	22	0	-
AUD/USD MONDAY OPTION WEEK4	15	0	-	11.84	23.1%	13	0	-
AUD/USD MONDAY OPTION WEEK5	0	0	-	0	-	0	0	-
AUD/USD MONTHLY OPTIONS	2,331	5,685.68	-59.0%	4,908.68	-52.5%	3,620	4,767	-24.1%
AUD/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
AUD/USD WKLY FRIDAY OPTIONS -	115	490.26	-76.5%	84.11	37.2%	100	392	-74.6%
AUD/USD WKLY FRIDAY OPTIONS -	85	377.84	-77.4%	171	-50.2%	128	295	-56.6%
AUD/USD WKLY FRIDAY OPTIONS -	148	418.58	-64.6%	272.79	-45.6%	211	336	-37.3%
AUD/USD WKLY FRIDAY OPTIONS -	0	0	-	61.79	-100.0%	31	120	-74.3%
AUD/USD WKLY WED OPTIONS - WK	39	112.32	-64.9%	74.53	-47.0%	57	90	-36.5%
AUD/USD WKLY WED OPTIONS - WK	30	93.32	-68.1%	85.53	-65.2%	58	88	-34.3%
AUD/USD WKLY WED OPTIONS - WK	27	93.37	-71.2%	64.11	-58.0%	46	102	-55.3%
AUD/USD WKLY WED OPTIONS - WK	50	259.26	-80.6%	79.05	-36.3%	65	155	-58.1%
AUD/USD WKLY WED OPTIONS - WK	0	0	-	0	-	0	65	-100.0%
BRL/USD MONTHLY OPTIONS	5	1.63	222.6%	0.68	669.2%	3	2	46.8%
CAD/USD MONDAY OPTIONS WEEK1	50	0	-	44.63	12.6%	47	0	-
CAD/USD MONDAY OPTIONS WEEK2	54	0.05	103161.8%	23.68	129.3%	39	0	155900.0%
CAD/USD MONDAY OPTIONS WEEK3	3	4.95	-41.5%	0	-	1	2	-38.4%
CAD/USD MONDAY OPTIONS WEEK4	63	0	-	24.84	154.2%	44	0	-
CAD/USD MONDAY OPTIONS WEEK5	0	0	-	0	-	0	0	-
CAD/USD MONTHLY OPTIONS	2,808	3,519.58	-20.2%	2,094.74	34.0%	2,451	2,714	-9.7%
CAD/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
CAD/USD WKLY FRIDAY OPTIONS -	261	510.37	-48.9%	131	99.0%	196	509	-61.5%
CAD/USD WKLY FRIDAY OPTIONS -	265	423.26	-37.3%	312.16	-15.0%	289	436	-33.8%
CAD/USD WKLY FRIDAY OPTIONS -	670	577	16.0%	266.63	151.1%	468	477	-1.9%
CAD/USD WKLY FRIDAY OPTIONS -	0	0	-	309.05	-100.0%	155	265	-41.7%
CAD/USD WKLY WED OPTIONS - WK	75	141.26	-46.7%	47.84	57.4%	62	109	-43.5%
CAD/USD WKLY WED OPTIONS - WK	67	72.05	-7.5%	43.79	52.3%	55	65	-15.4%
CAD/USD WKLY WED OPTIONS - WK	111	131.32	-15.4%	23.63	370.2%	67	140	-52.0%
CAD/USD WKLY WED OPTIONS - WK	37	163.47	-77.4%	10.26	260.5%	24	129	-81.7%
CAD/USD WKLY WED OPTIONS - WK	0	0	-	0	-	0	38	-100.0%
CHF/USD MONTHLY OPTIONS	162	277	-41.3%	169.16	-4.0%	166	307	-46.1%
CHF/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
CHF/USD WKLY FRIDAY OPTIONS -	20	10.58	87.1%	11.74	68.6%	16	11	38.0%
CHF/USD WKLY FRIDAY OPTIONS -	10	16.74	-40.9%	3.42	189.2%	7	8	-20.3%
CHF/USD WKLY FRIDAY OPTIONS -	10	6.58	56.8%	29.84	-65.4%	20	6	225.2%
CHF/USD WKLY FRIDAY OPTIONS -	0	0	-	0.26	-100.0%	0	21	-99.4%
EUR/GBP WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
EUR/USD MONDAY OPTION WEEK1	162	57	184.2%	8.79	1743.1%	85	27	215.4%
EUR/USD MONDAY OPTION WEEK2	24	2.63	808.0%	109.68	-78.2%	67	1	5243.2%
EUR/USD MONDAY OPTION WEEK3	12	17.74	-31.5%	0	-	6	8	-27.8%
EUR/USD MONDAY OPTION WEEK4	26	2.58	904.1%	211.74	-87.8%	119	1	9599.2%
EUR/USD MONDAY OPTION WEEK5	0	0	-	0	-	0	0	-
EUR/USD MONTHLY OPTIONS	11,213	24,197.53	-53.7%	10,613.68	5.6%	10,913	18,363	-40.6%
EUR/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-

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FX Options								
EUR/USD WKLY FRIDAY OPTIONS -	1,003	2,096	-52.1%	183.68	446.2%	594	1,556	-61.9%
EUR/USD WKLY FRIDAY OPTIONS -	1,309	1,701.05	-23.0%	897.26	45.9%	1,103	1,554	-29.0%
EUR/USD WKLY FRIDAY OPTIONS -	891	2,528.79	-64.8%	879.16	1.4%	885	1,879	-52.9%
EUR/USD WKLY FRIDAY OPTIONS -	0	0	-	851.95	-100.0%	426	561	-24.0%
EUR/USD WKLY WED OPTIONS - WK	345	792.42	-56.4%	243.32	41.8%	294	546	-46.1%
EUR/USD WKLY WED OPTIONS - WK	390	798.74	-51.2%	366.84	6.3%	378	550	-31.2%
EUR/USD WKLY WED OPTIONS - WK	412	780.84	-47.3%	445.47	-7.6%	429	524	-18.2%
EUR/USD WKLY WED OPTIONS - WK	463	648.37	-28.5%	613.74	-24.5%	539	544	-1.0%
EUR/USD WKLY WED OPTIONS - WK	0	0	-	0	-	0	239	-100.0%
GBP/USD MONDAY OPTION WEEK1	29	32.58	-11.0%	0	-	15	15	-6.3%
GBP/USD MONDAY OPTION WEEK2	0	0	-	10.74	-100.0%	5	0	-
GBP/USD MONDAY OPTION WEEK3	5	0	-	0	-	3	0	-
GBP/USD MONDAY OPTION WEEK4	32	0	-	17.95	80.9%	25	0	-
GBP/USD MONDAY OPTION WEEK5	0	0	-	0	-	0	0	-
GBP/USD MONTHLY OPTIONS	5,276	6,427.89	-17.9%	2,977.68	77.2%	4,127	5,144	-19.8%
GBP/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
GBP/USD WKLY FRIDAY OPTIONS -	250	462.84	-46.1%	65.68	280.1%	158	287	-45.0%
GBP/USD WKLY FRIDAY OPTIONS -	120	204.53	-41.5%	184.58	-35.2%	152	223	-31.9%
GBP/USD WKLY FRIDAY OPTIONS -	320	150.05	113.3%	112.63	184.1%	216	333	-35.1%
GBP/USD WKLY FRIDAY OPTIONS -	0	0	-	55.95	-100.0%	28	153	-81.7%
GBP/USD WKLY WED OPTIONS - WK	70	145.79	-52.0%	38.16	83.3%	54	151	-64.2%
GBP/USD WKLY WED OPTIONS - WK	4	32	-86.7%	42.32	-89.9%	23	50	-53.1%
GBP/USD WKLY WED OPTIONS - WK	46	170	-72.7%	5.58	731.1%	26	144	-82.0%
GBP/USD WKLY WED OPTIONS - WK	10	18.32	-44.3%	59.95	-83.0%	35	142	-75.3%
GBP/USD WKLY WED OPTIONS - WK	0	0	-	0	-	0	110	-100.0%
JPY/USD MONDAY OPTION WEEK1	44	106.53	-58.3%	7.89	463.3%	26	51	-48.3%
JPY/USD MONDAY OPTION WEEK2	24	29.53	-19.8%	3.63	552.2%	14	14	-2.6%
JPY/USD MONDAY OPTION WEEK3	22	0	-	0	-	11	0	-
JPY/USD MONDAY OPTION WEEK4	1	5.05	-88.5%	0	-	0	2	-87.9%
JPY/USD MONDAY OPTION WEEK5	0	0	-	0	-	0	0	-
JPY/USD MONTHLY OPTIONS	5,603	12,069.95	-53.6%	3,486.63	60.7%	4,545	9,103	-50.1%
JPY/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
JPY/USD WKLY FRIDAY OPTIONS -	469	1,095.63	-57.2%	40.95	1044.2%	255	998	-74.5%
JPY/USD WKLY FRIDAY OPTIONS -	430	1,030.95	-58.2%	479.58	-10.3%	455	910	-50.0%
JPY/USD WKLY FRIDAY OPTIONS -	423	1,436.58	-70.6%	461.32	-8.4%	442	908	-51.3%
JPY/USD WKLY FRIDAY OPTIONS -	0	0	-	429.26	-100.0%	215	390	-44.9%
JPY/USD WKLY WED OPTIONS - WK	117	883.68	-86.8%	59.53	95.9%	88	562	-84.3%
JPY/USD WKLY WED OPTIONS - WK	107	330.11	-67.7%	197.47	-46.0%	152	240	-36.6%
JPY/USD WKLY WED OPTIONS - WK	104	318.58	-67.5%	232.05	-55.4%	168	245	-31.5%
JPY/USD WKLY WED OPTIONS - WK	113	437.58	-74.1%	174.05	-34.8%	144	339	-57.6%
JPY/USD WKLY WED OPTIONS - WK	0	0	-	0	-	0	138	-100.0%
MXN/USD MONTHLY OPTIONS	24	347.58	-93.1%	99	-75.7%	62	179	-65.6%
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	-	0	-	0	15	-100.0%
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	1	-100.0%
NZD/USD MONTHLY OPTIONS	4	126.79	-97.1%	6.16	-39.3%	5	92	-94.6%

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NZD/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
NZD/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
RUB/USD MONTHLY OPTIONS	1	0	-	3.05	-82.8%	2	0	-

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Equity Index Futures								
BITCOIN FUTURES	13,414	10,152.89	32.1%	17,548.89	-23.6%	15,481	10,472	47.8%
DJ US REAL ESTATE	1,256	1,623.95	-22.6%	1,772.11	-29.1%	1,514	1,741	-13.0%
E-mini (\$5) Dow	183,840	333,411.47	-44.9%	197,952.84	-7.1%	190,896	283,760	-32.7%
E-MINI COM SERVICES SELECT SEC	112	120.16	-6.8%	92.16	21.5%	102	162	-36.9%
E-mini FTSE China 50	0	0	-	0	-	0	0	-
E-MINI MIDCAP	9,879	19,506.79	-49.4%	14,499.53	-31.9%	12,189	17,565	-30.6%
E-MINI NASDAQ 100	570,351	814,449.32	-30.0%	537,044.11	6.2%	553,698	689,436	-19.7%
E-MINI RUSSELL 1000	236	389.79	-39.5%	127	85.7%	181	246	-26.2%
E-MINI RUSSELL 1000 GROWTH	143	308.74	-53.7%	122.21	17.0%	133	305	-56.5%
E-MINI RUSSELL 1000 VALUE	547	327.79	67.0%	229.42	138.6%	388	368	5.4%
E-MINI RUSSELL 2000	195,035	193,493.21	0.8%	204,378.42	-4.6%	199,707	174,246	14.6%
E-MINI S&P500	1,577,295	2,424,030.47	-34.9%	1,591,810.21	-0.9%	1,584,552	2,077,176	-23.7%
E-MINI S&P REAL ESTATE SELECT S	144	938.79	-84.7%	169.53	-15.1%	157	824	-81.0%
ETHER FUTURES	612	0	-	0	-	306	0	-
FT-SE 100	0	0	-	0	-	0	0	-
FTSE Emerging	0	54.16	-99.5%	0	-	0	87	-99.8%
IBOVESPA INDEX	14	43.32	-67.3%	22.53	-37.1%	18	42	-55.9%
MICRO E-MINI NASDAQ 100	994,717	494,016	101.4%	910,978.11	9.2%	952,848	379,991	150.8%
MICRO E-MINI RUSSELL 2000	165,651	69,317.21	139.0%	189,051.84	-12.4%	177,351	53,517	231.4%
MICRO E-MINI S&P500	953,936	570,552.32	67.2%	996,581.79	-4.3%	975,259	437,658	122.8%
MICRO MINI \$5 DOW	130,211	118,499.84	9.9%	185,985.58	-30.0%	158,098	85,624	84.6%
NASDAQ BIOTECH	26	49.79	-47.4%	54.58	-52.0%	40	43	-7.0%
Nearby BTIC+	0	10.53	-98.0%	0	-	0	5	-97.9%
NIKKEI 225 (\$) STOCK	6,135	18,034.74	-66.0%	6,734.11	-8.9%	6,435	13,684	-53.0%
NIKKEI 225 (YEN) STOCK	29,776	74,101.63	-59.8%	34,330.37	-13.3%	32,053	57,396	-44.2%
S&P 500	6,095	7,115.16	-14.3%	4,638.84	31.4%	5,367	5,918	-9.3%
S&P 500 ANNUAL DIVIDEND INDEX F	1,830	4,873.26	-62.4%	4,070.63	-55.0%	2,951	3,231	-8.7%
S&P 500/GI	0	0	-	0	-	0	0	-
S&P 500 QUARLY DIVIDEND INDEX F	0	27.89	-100.0%	23.26	-100.0%	12	18	-35.4%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-
S&P CONSUMER DSCRTNRY SECTC	544	485.47	12.1%	515.05	5.7%	530	436	21.5%
S&P CONSUMER STAPLES SECTOR	793	1,229.37	-35.5%	992.16	-20.1%	893	1,114	-19.9%
S&P ENERGY SECTOR	1,569	1,319.32	18.9%	1,437.16	9.2%	1,503	1,084	38.7%
S&P FINANCIAL SECTOR	1,771	1,456.11	21.7%	2,789.79	-36.5%	2,281	1,276	78.7%
S&P HEALTH CARE SECTOR	465	626.47	-25.8%	595.47	-21.9%	530	861	-38.4%
S&P INDUSTRIAL SECTOR	615	578.47	6.2%	857.74	-28.3%	736	526	40.1%
S&P MATERIALS SECTOR	506	495.74	2.0%	532.63	-5.1%	519	477	8.8%
S&P TECHNOLOGY SECTOR	476	822.16	-42.1%	539.79	-11.8%	508	640	-20.7%
S&P UTILITIES SECTOR	874	1,671.21	-47.7%	867.58	0.7%	871	1,249	-30.3%
S&P VALUE INDEX FUTURES	0	0	-	20	-100.0%	10	0	-
WATER INDEX FUTURES	13	0	-	4.53	196.5%	9	0	-
YEN DENOMINATED TOPIX	71	239.32	-70.2%	75.11	-5.0%	73	473	-84.5%

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Equity Index Options								
BITCOIN FUTURES	67	32.11	109.8%	102.47	-34.3%	85	25	236.3%
E-mini (\$5) Dow	64	212.95	-69.7%	92.74	-30.5%	79	164	-52.1%
E-MINI NASDAQ 100	25,388	27,583.74	-8.0%	19,641.58	29.3%	22,515	22,516	0.0%
E-MINI RUSSELL 2000	1,975	1,698.26	16.3%	1,394.32	41.6%	1,685	1,068	57.7%
E-MINI S&P500	297,590	522,025.63	-43.0%	272,656	9.1%	285,123	391,344	-27.1%
EOM E-MINI RUSSELL 2000 END OF	1,131	471.42	139.9%	1,260.58	-10.3%	1,196	414	189.1%
EOM EMINI S&P	103,068	194,650.89	-47.1%	102,679.89	0.4%	102,874	162,030	-36.5%
EOM S&P 500	3,271	9,159.26	-64.3%	3,160.16	3.5%	3,216	7,415	-56.6%
EOW1 E-MINI RUSSELL 2000 WEEKL	552	422.26	30.8%	401.84	37.5%	477	330	44.5%
EOW1 EMINI S&P 500	54,188	79,612.42	-31.9%	24,727.47	119.1%	39,458	63,834	-38.2%
EOW1 S&P 500	3,400	3,272.47	3.9%	1,358.37	150.3%	2,379	2,794	-14.9%
EOW2 E-MINI RUSSELL 2000 WEEKL	759	335.32	126.4%	449.32	69.0%	604	268	125.6%
EOW2 EMINI S&P 500	47,378	70,349.05	-32.7%	54,117.05	-12.5%	50,747	60,505	-16.1%
EOW2 S&P 500	2,433	3,448.68	-29.4%	4,187.16	-41.9%	3,310	4,720	-29.9%
EOW3 E-MINI RUSSELL 2000 WEEKL	1,567	1,191.53	31.5%	1,630.58	-3.9%	1,599	1,214	31.8%
EOW3 EMINI S&P 500	110,550	138,740.89	-20.3%	127,106.47	-13.0%	118,828	135,600	-12.4%
EOW3 S&P 500	3,238	5,951.42	-45.6%	4,414.16	-26.6%	3,826	5,990	-36.1%
EOW4 E-MINI RUSSELL 2000 WEEKL	137	16.63	724.0%	711.63	-80.7%	424	148	186.3%
EOW4 EMINI S&P 500	3,129	5,686.53	-45.0%	47,120.37	-93.4%	25,125	26,692	-5.9%
EOW4 S&P 500	86	0	-	1,015.84	-91.5%	551	0	-
MICRO E-MINI NASDAQ 100	125	0	-	39.68	213.8%	82	0	-
MICRO E-MINI S&P500	1,239	0	-	798.05	55.3%	1,019	0	-
S&P 500	7,621	14,571.32	-47.7%	8,233.42	-7.4%	7,927	13,128	-39.6%

Interest Rate Futures

10-YR NOTE	2,967,082	3,407,607.32	-12.9%	1,718,981.37	72.6%	2,343,032	2,568,041	-8.8%
10-YR SWAP RATE	3,031	1,667.05	81.8%	3,142.37	-3.5%	3,087	1,826	69.1%
15-YR SWAP RATE	0	0	-	0	-	0	0	-
1-MONTH EUROSOLLAR	0	0	-	0	-	0	1	-100.0%
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	828,056	1,396,727.74	-40.7%	310,844.26	166.4%	569,450	938,506	-39.3%
2-YR SWAP RATE	7,166	1,182.16	506.2%	2,297.42	211.9%	4,732	1,016	365.7%
30-YR BOND	707,331	675,783.21	4.7%	422,713.68	67.3%	565,022	506,734	11.5%
30-YR SWAP RATE	28	29.32	-4.1%	5.26	434.0%	17	20	-17.1%
3-YR NOTE	11,325	0	-	7,945.95	42.5%	9,636	0	-
3-YR SWAP RATE	98	243	-59.8%	413.89	-76.4%	256	256	-0.2%
4-YR SWAP RATE	213	70.84	201.3%	7.63	2697.2%	111	58	91.4%
5-YR NOTE	1,950,485	2,100,401.32	-7.1%	910,548.79	114.2%	1,430,517	1,440,269	-0.7%
5-YR SWAP RATE	5,496	2,386.53	130.3%	3,652	50.5%	4,574	2,219	106.2%
7-YR SWAP RATE	147	138.11	6.7%	127.53	15.6%	137	129	7.0%
EUROSOLLARS	3,044,965	3,712,143.53	-18.0%	2,216,374.47	37.4%	2,630,670	2,857,450	-7.9%
FED FUND	108,583	560,121.05	-80.6%	94,259.21	15.2%	101,421	417,113	-75.7%
SOFR	122,872	66,980.89	83.4%	98,130.89	25.2%	110,501	53,220	107.6%
SONIA	7,828	10,203.89	-23.3%	7,750.26	1.0%	7,789	10,124	-23.1%
Ultra 10-Year Note	593,558	427,359.32	38.9%	301,365.79	97.0%	447,462	309,163	44.7%
ULTRA T-BOND	389,434	395,146.95	-1.4%	180,250.89	116.1%	284,842	270,981	5.1%

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Interest Rate Options								
10-YR NOTE	789,713	1,040,370.68	-24.1%	772,871.53	2.2%	781,292	948,565	-17.6%
2-YR NOTE	492	22,450.68	-97.8%	509.89	-3.5%	501	16,202	-96.9%
30-YR BOND	183,138	205,123.37	-10.7%	153,099.32	19.6%	168,119	191,306	-12.1%
5-YR NOTE	230,860	215,607	7.1%	88,384	161.2%	159,622	188,029	-15.1%
EURODOLLARS	280,111	2,254,525.58	-87.6%	237,115.84	18.1%	258,613	1,579,802	-83.6%
EURO MIDCURVE	1,014,448	555,218.68	82.7%	640,382.11	58.4%	827,415	474,395	74.4%
FED FUND	0	342.21	-100.0%	0	-	0	214	-100.0%
SOFR	5	0.95	455.5%	2.63	100.0%	4	1	294.7%
Ultra 10-Year Note	0	599.05	-100.0%	0	-	0	397	-100.0%
ULTRA T-BOND	18	377.58	-95.1%	15.58	18.6%	17	274	-93.8%
Energy Futures								
3.5% FUEL OIL CID MED SWA	0	0.53	-100.0%	0	-	0	1	-100.0%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
ARGUS LLS VS. WTI (ARG) T	182	299.21	-39.3%	270	-32.7%	226	297	-24.0%
ARGUS PROPAN FAR EST INDE	328	268.21	22.2%	359.74	-8.9%	344	275	25.2%
ARGUS PROPAN(SAUDI ARAMCO	97	122.47	-20.7%	184.89	-47.5%	141	135	4.3%
AUSTRIALIAN COKE COAL	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	0	7.89	-100.0%	0	-	0	9	-100.0%
BRENT CALENDAR SWAP	425	357.16	18.9%	51.89	718.6%	238	424	-43.8%
BRENT FINANCIAL FUTURES	158	6.32	2400.0%	3.58	4311.8%	81	3	2292.2%
BRENT OIL LAST DAY	111,031	151,490.95	-26.7%	102,919.05	7.9%	106,975	147,310	-27.4%
CHICAGO ETHANOL SWAP	4,109	4,385.16	-6.3%	4,509.79	-8.9%	4,310	3,992	7.9%
CHICAGO ULSD PL VS HO SPR	37	52.58	-30.4%	61.16	-40.2%	49	46	7.4%
CHICAGO UNL GAS PL VS RBO	9	0	-	0	-	4	4	8.5%
CIG BASIS	0	0	-	0	-	0	0	-
CIN HUB 5MW D AH PK	0	27.79	-100.0%	0	-	0	28	-100.0%
CIN HUB 5MW REAL TIME O P	0	0	-	0	-	0	0	-
CIN HUB 5MW REAL TIME PK	0	0	-	0	-	0	0	-
COLUMB GULF MAINLINE NG B	0	0	-	0	-	0	0	-
CONWAY NATURAL GASOLINE (OPI	1	29.68	-96.5%	8.16	-87.1%	5	24	-81.1%
CONWAY NORMAL BUTANE (OPIS) S	1	16.84	-92.2%	11.05	-88.1%	6	13	-53.6%
CONWAY PROPANE 5 DECIMALS S	436	772.37	-43.5%	734.95	-40.6%	586	782	-25.1%
CRUDE OIL	42	15.79	166.7%	126.32	-66.7%	84	49	71.7%
CRUDE OIL LAST DAY	26	0	-	21	23.6%	23	0	-
CRUDE OIL OUTRIGHTS	3,735	3,386.68	10.3%	4,762.26	-21.6%	4,249	3,555	19.5%
CRUDE OIL PHY	1,163,528	1,481,230.63	-21.4%	996,314.95	16.8%	1,079,921	1,355,838	-20.4%
CRUDE OIL SPRDS	2,226	1,443	54.3%	2,238.68	-0.5%	2,233	1,399	59.6%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
DAILY PJM	0	0	-	0	-	0	0	-
DATED BRENT (PLATTS) DAILY SWA	0	0	-	0	-	0	0	-
DATED TO FRONTLINE BRENT	12	0	-	0	-	6	0	-
DIESEL 10P BRG FOB RDM VS	2	0	-	0	-	1	0	-
DOMINION TRANSMISSION INC	0	0	-	0	-	0	0	-
DUBAI CRUDE OIL BALMO	0	0	-	0	-	0	0	-

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Energy Futures								
DUBAI CRUDE OIL CALENDAR	0	0	-	0	-	0	0	-
DUTCH TTF NATURAL GAS CAL MO	2,754	1,009.47	172.8%	1,237.16	122.6%	1,996	1,417	40.8%
EAST/WEST FUEL OIL SPREAD	0	0	-	0	-	0	0	-
EIA FLAT TAX ONHWAY DIESE	12	82.74	-85.4%	26.05	-53.5%	19	66	-71.1%
ELEC FINSETTLED	0	0	-	0	-	0	0	-
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ETHANOL	1	120.58	-99.5%	2.05	-71.8%	1	124	-98.9%
ETHANOL SWAP	1	0	-	7.89	-86.7%	4	8	-40.9%
ETHANOL T2 FOB ROTT INCL DUTY	198	234.42	-15.6%	277.26	-28.6%	238	235	1.2%
EURO 3.5% FUEL OIL RDAM B	0	0	-	0	-	0	1	-100.0%
EURO 3.5% FUEL OIL SPREAD	0	0.63	-100.0%	0	-	0	0	-100.0%
EURO GASOIL 10PPM VS ICE	42	0	-	0	-	21	2	1010.2%
EUROPE 1% FUEL OIL NWE CA	1	0	-	0	-	0	0	-
EUROPE 1% FUEL OIL RDAM C	0	0	-	0	-	0	0	-
EUROPE 3.5% FUEL OIL MED	0	1.05	-100.0%	0	-	0	1	-100.0%
EUROPE 3.5% FUEL OIL RDAM	3	21.58	-87.8%	7.89	-66.7%	5	20	-73.6%
EUROPEAN GASOIL (ICE)	1	2.79	-69.8%	2.84	-70.4%	2	5	-62.2%
EUROPEAN NAPHTHA BALMO	0	0.53	-100.0%	0.42	-100.0%	0	0	-15.8%
EUROPEAN NAPHTHA CRACK SPR	52	104.79	-50.2%	32.79	59.2%	43	91	-53.5%
EUROPE DATED BRENT SWAP	0	0	-	0	-	0	0	-
EUROPE JET KERO NWE CALSW	0	0	-	0	-	0	0	-
EUROPE NAPHTHA CALSWAP	37	32	16.0%	21.74	70.7%	29	37	-19.5%
EURO PROPANE CIF ARA SWA	111	115.16	-3.3%	91.74	21.4%	102	114	-11.2%
FREIGHT MARKETS	6	6.63	-13.5%	15.68	-63.4%	11	17	-37.3%
FUEL OIL CRACK VS ICE	53	31.95	64.9%	1.68	3028.1%	27	26	6.3%
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-	0	0	-
FUEL OIL (PLATS) CAR CM	0	0	-	0	-	0	0	-
FUELOIL SWAP:CARGOES VS.B	0	0.68	-100.0%	0	-	0	1	-100.0%
GAS EURO-BOB OXY NWE BARGES	39	93.32	-57.8%	22.74	73.4%	31	110	-71.8%
GAS EURO-BOB OXY NWE BARGES	455	568	-19.8%	156.32	191.4%	306	400	-23.6%
GASOIL 0.1 RDAM BRGS VS I	2	0	-	0	-	1	0	-
GASOIL 0.1 ROTTERDAM BARG	2	0.26	599.9%	0.53	250.0%	1	1	89.5%
GASOIL 10PPM VS ICE SWAP	0	0	-	0	-	0	0	-
GASOIL CALENDAR SWAP	9	1.58	466.7%	1.68	431.3%	5	1	406.3%
GASOIL CRACK SPREAD CALEN	54	143.53	-62.6%	25.26	112.5%	39	279	-85.9%
GASOIL MINI CALENDAR SWAP	24	41.26	-41.7%	5.37	348.0%	15	32	-54.3%
GERMAN POWER BASELOAD CAL M	3	26.53	-90.5%	0	-	1	202	-99.4%
GROUP THREE UNLEAD GAS (P	0	0	-	0	-	0	0	-
GRP THREE ULSD(PLT)VS HEA	366	179.47	103.7%	176.05	107.6%	271	194	39.9%
GRP THREE UNL GS (PLT) VS	188	184.37	1.8%	162.89	15.2%	175	170	3.3%
GULF COAST 3% FUEL OIL BA	0	49.74	-100.0%	0	-	0	41	-100.0%
GULF COAST JET FUEL CLNDR	0	2.05	-100.0%	0	-	0	6	-100.0%
GULF COAST JET VS NYM 2 H	1,064	911	16.8%	1,425.37	-25.3%	1,245	1,028	21.1%
GULF COAST NO.6 FUEL OIL	124	1,089.95	-88.6%	229.47	-45.9%	177	920	-80.8%
GULF COAST ULSD CALENDAR	13	33.63	-59.9%	18.26	-26.2%	16	42	-62.5%
GULF COAST ULSD CRACK SPR	0	43.42	-100.0%	0	-	0	21	-100.0%
HEATING OIL BALMO CLNDR S	26	0.79	3239.9%	0	-	13	2	603.2%
HEATING OIL CRCK SPRD BAL	129	0	-	0	-	64	0	-

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Energy Futures								
HEATING OIL PHY	191,787	221,391.89	-13.4%	155,034	23.7%	173,410	246,540	-29.7%
HENRY HUB BASIS SWAP	0	0	-	0	-	0	0	-
HENRY HUB FINANCIAL LAST	0	0	-	0	-	0	0	-
HENRY HUB INDEX SWAP FUTU	0	0	-	0	-	0	43	-100.0%
HENRY HUB SWAP	1,476	4,587.74	-67.8%	965.47	52.8%	1,221	4,331	-71.8%
HOUSTON SHIP CHANNEL BASI	0	0	-	0	-	0	0	-
HTG OIL	0	0	-	0	-	0	0	-
ICE BRENT DUBAI SWAP	36	246.32	-85.4%	21.05	71.0%	29	235	-87.9%
INDIANA MISO	0	0	-	0	-	0	0	-
INDONESIAN COAL ICI4	3	8.11	-64.3%	10	-71.1%	6	5	35.0%
JAPAN C&F NAPHTHA CRACK S	0	0	-	0	-	0	0	-
JAPAN C&F NAPHTHA SWAP	5	12.68	-60.2%	0.16	3099.9%	3	11	-76.5%
JAPAN NAPHTHA BALMO SWAP	0	0	-	0	-	0	1	-100.0%
JET CIF NWE VS ICE	11	0	-	0.95	1100.0%	6	0	-
JET FUEL UP-DOWN BALMO CL	64	118.68	-46.3%	54.05	17.8%	59	131	-55.0%
JKM LNG Futures	4	41.84	-91.2%	1.58	133.3%	3	59	-95.6%
LA CARB DIESEL (OPIS) SWA	16	19.47	-17.6%	12.63	27.1%	14	15	-5.2%
LA CARBOB GASOLINE(OPIS)S	0	5.26	-100.0%	0	-	0	8	-100.0%
LA JET (OPIS) SWAP	7	44.74	-84.7%	30.26	-77.4%	19	61	-69.6%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
LLS (ARGUS) VS WTI SWAP	16	20.26	-19.5%	3.16	416.7%	10	35	-72.1%
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	0	-
LTD NAT GAS	17,488	12,917.05	35.4%	13,120.63	33.3%	15,304	12,347	24.0%
MARS (ARGUS) VS WTI SWAP	26	2.63	900.0%	0	-	13	62	-78.8%
MARS (ARGUS) VS WTI TRD M	1,096	617.11	77.6%	1,048	4.6%	1,072	669	60.3%
MARS BLEND CRUDE OIL	0	0	-	0	-	0	0	-
MCCLOSKEY ARA ARGS COAL	766	1,424.32	-46.2%	1,055.89	-27.5%	911	1,411	-35.5%
MCCLOSKEY RCH BAY COAL	76	69.26	9.0%	20.84	262.4%	48	82	-41.1%
MGN1 SWAP FUT	0	5.26	-100.0%	0	-	0	4	-100.0%
MICHIGAN BASIS	0	0	-	0	-	0	0	-
MINI GAS EUROBOB OXY NWE ARG	0	1.68	-100.0%	1.05	-100.0%	1	1	-34.2%
MINI RBOB V. EBOBARG NWE BRGS	0	16.84	-98.1%	2.63	-88.0%	1	8	-81.6%
MINI RBOB V. EBOB(ARGUS) NWE B	40	30.95	28.9%	25.42	56.9%	33	50	-34.7%
MINY HTG OIL	0	0.32	-16.7%	0.42	-37.5%	0	0	14.0%
MINY NATURAL GAS	9,510	2,048.16	364.3%	8,089.21	17.6%	8,800	2,228	295.0%
MINY RBOB GAS	0	0.32	0.0%	0.37	-14.3%	0	0	14.0%
MINY WTI CRUDE OIL	15,569	32,354.42	-51.9%	14,271.84	9.1%	14,921	27,420	-45.6%
MJC FUT	0	0	-	0	-	0	0	-
MNC FUT	14	66.26	-78.7%	26.95	-47.7%	21	85	-76.0%
MONT BELVIEU ETHANE 5 DECIMAL	977	903.89	8.0%	1,493.42	-34.6%	1,235	832	48.4%
MONT BELVIEU ETHANE OPIS BALM	8	1.32	540.0%	41.84	-79.9%	25	3	774.1%
MONT BELVIEU LDH PROPANE 5 DE	7,850	9,125.68	-14.0%	11,439.11	-31.4%	9,645	9,030	6.8%
MONT BELVIEU LDH PROPANE OPIS	141	134.79	4.3%	231.47	-39.3%	186	173	7.4%
MONT BELVIEU NATURAL GASOLIN	596	1,997.68	-70.2%	823.58	-27.6%	710	1,257	-43.5%
MONT BELVIEU NATURAL GASOLIN	17	63.26	-73.7%	26.05	-36.2%	21	34	-36.4%
MONT BELVIEU NORMAL BUTANE 5	2,333	3,753.47	-37.8%	2,644.74	-11.8%	2,489	3,458	-28.0%
MONT BELVIEU NORMAL BUTANE B	44	42.21	4.0%	84.21	-47.9%	64	58	10.4%
NATURAL GAS	7,865	7,764.05	1.3%	5,328.32	47.6%	6,597	7,203	-8.4%

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Energy Futures								
NATURAL GAS PEN SWP	4,358	1,925.63	126.3%	2,886.32	51.0%	3,622	1,773	104.3%
NATURAL GAS PHY	575,167	632,918.53	-9.1%	417,412.95	37.8%	496,290	585,752	-15.3%
NEPOOL INTR HUB 5MW D AH	0	776.84	-100.0%	0	-	0	369	-100.0%
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	8	28.95	-72.7%	1.05	650.0%	4	45	-90.1%
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	0	-	0	-	0	0	-
NGPL TEX/OK	0	0	-	0	-	0	0	-
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
NO 2 UP-DOWN SPREAD CALEN	0	2.63	-100.0%	0	-	0	6	-100.0%
NORTHWEST ROCKIES BASIS S	0	0	-	0	-	0	0	-
NY1% VS GC SPREAD SWAP	0	19.53	-100.0%	0	-	0	17	-100.0%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	42	208.63	-80.1%	65.79	-36.8%	54	218	-75.3%
NY HARBOR LOW SULPUR GAS 100C	21	0	-	28.95	-29.1%	25	0	-
NY HARBOR RESIDUAL FUEL 1	12	57.42	-79.5%	11.84	-0.4%	12	71	-83.4%
NYH NO 2 CRACK SPREAD CAL	92	86.89	5.7%	103.26	-11.1%	98	62	57.6%
NYISO CAPACITY	0	0	-	0	-	0	0	-
NYISO ZONE A 5MW D AH O P	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH O P	0	0	-	0	-	0	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	0	15.79	-100.0%	0	-	0	8	-100.0%
NY ULSD (ARGUS) VS HEATING OIL	0	0	-	2.63	-100.0%	1	12	-89.2%
PANHANDLE BASIS SWAP FUTU	0	0	-	0	-	0	0	-
PERMIAN BASIS SWAP	0	0	-	0	-	0	0	-
PETROCHEMICALS	181	136.05	32.8%	172.47	4.8%	177	153	15.1%
PETRO CRCKS & SPRDS ASIA	0	7.89	-100.0%	0	-	0	4	-100.0%
PETRO CRCKS & SPRDS NA	1,785	1,842.63	-3.1%	1,174.11	52.0%	1,479	1,811	-18.3%
PETRO CRK&SPRD EURO	27	74.74	-64.2%	28.47	-5.9%	28	101	-72.6%
PETROLEUM PRODUCTS	17	121	-85.8%	3.84	346.6%	10	130	-91.9%
PETROLEUM PRODUCTS ASIA	2	27.63	-92.4%	2.63	-20.0%	2	29	-91.9%
PETRO OUTRIGHT EURO	391	285.63	36.9%	349.11	12.0%	370	251	47.2%
PETRO OUTRIGHT NA	245	117.84	107.6%	67.05	264.8%	156	156	0.0%
PJM AD HUB 5MW REAL TIME	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 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	-

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Energy Futures								
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	0	-
PJM WESTH RT PEAK	0	161.05	-100.0%	0	-	0	223	-100.0%
PLASTICS	125	39.79	214.6%	158.74	-21.2%	142	37	281.6%
PREMIUM UNLD 10P FOB MED	0	0.63	-100.0%	0	-	0	2	-100.0%
PROPANE NON-LDH MB (OPIS) BAL	99	91.74	8.0%	83.47	18.7%	91	126	-27.7%
PROPANE NON-LDH MT. BEL (OPIS)	963	1,343.84	-28.3%	1,708.11	-43.6%	1,336	1,309	2.0%
RBOB CALENDAR SWAP	194	231.21	-16.1%	124.16	56.3%	159	261	-38.9%
RBOB CRACK SPREAD	83	129.74	-36.1%	131.68	-37.1%	107	85	26.2%
RBOB GAS	0	0	-	0	-	0	0	-
RBOB GASOLINE BALMO CLNDR	19	30	-38.1%	15.37	20.9%	17	14	19.1%
RBOB PHY	219,227	255,867.63	-14.3%	198,532.05	10.4%	208,880	235,454	-11.3%
RBOB VS HEATING OIL SWAP	0	15.79	-100.0%	0	-	0	8	-100.0%
SAN JUAN BASIS SWAP	0	0	-	0	-	0	0	-
SINGAPORE 180CST BALMO	0	0.21	-100.0%	0	-	0	1	-100.0%
SINGAPORE 380CST BALMO	0	1.63	-100.0%	0	-	0	1	-100.0%
SINGAPORE 380CST FUEL OIL	4	10.84	-62.6%	5.84	-30.6%	5	20	-75.7%
SINGAPORE FUEL 180CST CAL	0	1.21	-100.0%	0	-	0	3	-100.0%
SINGAPORE FUEL OIL SPREAD	0	1.58	-100.0%	0	-	0	2	-100.0%
SINGAPORE GASOIL	34	43.32	-22.6%	18.16	84.6%	26	48	-46.2%
SINGAPORE GASOIL CALENDAR	60	67.21	-10.3%	60.37	-0.1%	60	59	1.5%
SINGAPORE GASOIL SWAP	151	97.68	54.7%	107.63	40.4%	129	77	68.2%
SINGAPORE GASOIL VS ICE	56	0	-	31.58	78.3%	44	0	-
SINGAPORE JET KERO BALMO	0	13.32	-100.0%	0	-	0	6	-100.0%
SINGAPORE JET KERO GASOIL	0	0	-	0	-	0	0	-
SINGAPORE JET KEROSENE SW	0	114.63	-100.0%	0	-	0	70	-100.0%
SINGAPORE MOGAS 92 UNLEADED	0	1.32	-100.0%	0	-	0	1	-100.0%
SINGAPORE MOGAS 92 UNLEADED	8	235.53	-96.5%	15.79	-48.3%	12	248	-95.2%
Sumas Basis Swap	0	0	-	0	-	0	0	-
TC2 ROTTERDAM TO USAC 37K	1	0	-	0	-	0	0	-
TC5 RAS TANURA TO YOKOHAM	5	3.16	50.0%	0	-	2	3	-17.6%
TCO BASIS SWAP	0	0	-	0	-	0	0	-
TD3 MEG TO JAPAN 250K MT	138	126.68	9.1%	73.95	86.8%	106	160	-33.8%
TEXAS EASTERN ZONE M-3 BA	0	0	-	0	-	0	0	-
TRANSCO ZONE4 BASIS SWAP	0	0	-	0	-	0	0	-
UK NBP NAT GAS CAL MTH FUT	0	19.47	-100.0%	130.79	-100.0%	65	27	144.5%
ULSD UP-DOWN BALMO SWP	411	433.42	-5.2%	150.53	172.9%	281	491	-42.8%
UP DOWN GC ULSD VS NMX HO	1,682	2,219.05	-24.2%	1,609.74	4.5%	1,646	2,304	-28.6%
WAHA BASIS	0	0	-	0	-	0	0	-
WTI-BRENT BULLET SWAP	0	0	-	0	-	0	0	-
WTI-BRENT CALENDAR SWAP	1,850	3,181	-41.8%	1,199.68	54.2%	1,525	2,613	-41.6%
WTI CALENDAR	3,262	2,061.32	58.2%	2,028.74	60.8%	2,645	2,133	24.0%
WTI MIDLAND CRUDE OIL	92	15.79	485.0%	0	-	46	8	515.8%
WTS (ARGUS) VS WTI SWAP	570	66.32	759.1%	14.53	3822.1%	292	444	-34.2%
WTS (ARGUS) VS WTI TRD MT	0	170.53	-100.0%	52.11	-100.0%	26	86	-69.5%

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Energy Options								
BRENT CALENDAR SWAP	27	0	-	10	170.5%	19	0	-
BRENT CRUDE OIL 1 M CSO	1,263	957.89	31.9%	1,894.74	-33.3%	1,579	455	247.0%
BRENT OIL LAST DAY	2,735	4,158.26	-34.2%	3,462.16	-21.0%	3,099	4,795	-35.4%
COAL API2 INDEX	11	0	-	16.84	-34.4%	14	0	-
CRUDE OIL	0	0	-	0	-	0	0	-
CRUDE OIL 1MO	5,796	11,826.32	-51.0%	11,102.63	-47.8%	8,449	11,998	-29.6%
CRUDE OIL APO	2,330	2,159.05	7.9%	1,174.16	98.5%	1,752	2,428	-27.8%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-
CRUDE OIL PHY	136,104	169,497.05	-19.7%	103,526.63	31.5%	119,815	169,674	-29.4%
ELEC FINSETTLED	0	0	-	0	-	0	0	-
ETHANOL SWAP	70	80.26	-12.5%	131.89	-46.7%	101	170	-40.4%
HEATING OIL CRK SPD AVG PRICE	0	0	-	17.37	-100.0%	9	0	-
HEATING OIL PHY	357	1,296.68	-72.5%	265.63	34.2%	311	1,325	-76.5%
HENRY HUB FINANCIAL LAST	396	123.79	219.8%	1,406.42	-71.9%	901	357	152.7%
HO 1 MONTH CLNDR OPTIONS	0	2.63	-100.0%	0	-	0	3	-100.0%
LLS CRUDE OIL	0	0	-	0	-	0	0	-
MCCLOSKEY ARA ARGS COAL	16	75	-78.9%	0	-	8	36	-77.8%
MCCLOSKEY RCH BAY COAL	0	7.89	-100.0%	0	-	0	4	-100.0%
NATURAL GAS 1 M CSO FIN	4,472	4,398.74	1.7%	2,235.74	100.0%	3,354	6,954	-51.8%
NATURAL GAS 2 M CSO FIN	0	92.11	-100.0%	0	-	0	81	-100.0%
NATURAL GAS 3 M CSO FIN	941	2,059.21	-54.3%	421.05	123.4%	681	1,752	-61.1%
NATURAL GAS 5 M CSO FIN	0	10.53	-100.0%	0	-	0	86	-100.0%
NATURAL GAS 6 M CSO FIN	2,134	1,384.21	54.2%	1,036.84	105.8%	1,586	2,178	-27.2%
NATURAL GAS OPT	1,024	0	-	865.26	18.4%	945	0	-
NATURAL GAS OPTION ON CALEND	11	333.68	-96.8%	131.58	-92.0%	71	191	-62.8%
NATURAL GAS PHY	156,617	123,250.95	27.1%	108,793.05	44.0%	132,705	120,807	9.8%
NATURAL GAS SUMMER STRIP	0	0	-	0	-	0	0	-
NATURAL GAS WINTER STRIP	0	0	-	0	-	0	15	-100.0%
N ROCKIES PIPE SWAP	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	19	90.05	-79.1%	39.79	-52.6%	29	230	-87.3%
PETROCHEMICALS	16	0.79	1899.9%	43.53	-63.7%	30	2	1148.8%
PETRO OUTRIGHT EURO	0	0.32	-100.0%	0	-	0	0	-100.0%
PETRO OUTRIGHT NA	13	13.95	-9.4%	17.37	-27.3%	15	12	23.7%
PJM WES HUB PEAK CAL MTH	0	4.21	-100.0%	0	-	0	9	-100.0%
PJM WES HUB PEAK LMP 50MW	0	0	-	0	-	0	0	-
RBOB CALENDAR SWAP	17	7.89	120.0%	15.79	10.0%	17	4	342.1%
RBOB PHY	296	467.58	-36.7%	294.32	0.6%	295	473	-37.6%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	0	-
SHORT TERM	18	28.95	-36.4%	5.26	250.0%	12	24	-50.1%
SHORT TERM NATURAL GAS	43	96.05	-54.8%	0	-	22	88	-75.2%
WTI-BRENT BULLET SWAP	2,118	8,518.42	-75.1%	2,190.79	-3.3%	2,155	4,986	-56.8%
WTI CRUDE OIL 1 M CSO FI	4,729	6,036.05	-21.7%	2,960.53	59.7%	3,845	5,122	-24.9%

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Metals Futures								
ALUMINUM	749	1,297.26	-42.3%	535.89	39.8%	642	1,237	-48.1%
COBALT METAL FUTURES	3	0	-	8.53	-69.1%	6	0	-
COMEX COPPER	154,905	148,623.16	4.2%	97,200.05	59.4%	126,053	122,396	3.0%
COMEX E-Mini GOLD	1,406	1,632.42	-13.9%	1,345.11	4.5%	1,376	1,571	-12.5%
COMEX E-Mini SILVER	863	171.37	403.5%	393.21	119.4%	628	168	274.4%
COMEX GOLD	240,493	417,704.84	-42.4%	324,464.58	-25.9%	282,479	444,089	-36.4%
COMEX MINY COPPER	186	35.63	420.8%	134.58	37.9%	160	32	408.2%
COMEX SILVER	136,628	132,384.58	3.2%	106,757.74	28.0%	121,693	113,200	7.5%
COPPER	126	123.53	2.1%	165.84	-23.9%	146	112	30.1%
FERROUS PRODUCTS	61	50.05	22.1%	160.26	-61.9%	111	55	102.3%
GOLD	228	996.95	-77.1%	244.05	-6.6%	236	690	-65.8%
HOT ROLLED COIL STEEL FUTURES	31	0	-	68.74	-54.7%	50	0	-
IRON ORE 62 CHINA TSI FUTURES	0	160.47	-100.0%	0	-	0	120	-100.0%
IRON ORE CHINA	51	0	-	69.79	-26.4%	61	0	-
METALS	0	0	-	2.26	-100.0%	1	0	-
MICRO GOLD	76,843	45,498.63	68.9%	86,799.89	-11.5%	81,821	43,171	89.5%
NYMEX HOT ROLLED STEEL	1,140	630.47	80.9%	1,276.32	-10.7%	1,208	683	76.8%
NYMEX PLATINUM	19,746	24,922.68	-20.8%	15,129.95	30.5%	17,438	23,546	-25.9%
PALLADIUM	3,630	6,713.68	-45.9%	2,027.37	79.0%	2,829	6,911	-59.1%
SILVER	18,895	2,142.84	781.8%	12,142.32	55.6%	15,518	1,919	708.5%
URANIUM	0	63.16	-100.0%	0	-	0	30	-100.0%
Metals Options								
ALUMINUM	0	0	-	0	-	0	4	-100.0%
COMEX COPPER	3,105	5,104.32	-39.2%	1,753.11	77.1%	2,429	4,425	-45.1%
COMEX GOLD	45,491	93,554.42	-51.4%	47,824.37	-4.9%	46,658	84,713	-44.9%
COMEX SILVER	13,457	13,231.47	1.7%	11,362.74	18.4%	12,410	11,315	9.7%
COPPER	1	80.63	-98.2%	0.26	459.9%	1	80	-98.9%
GOLD	9,384	12,314.53	-23.8%	8,598.58	9.1%	8,991	10,550	-14.8%
HOT ROLLED COIL STEEL CALL OPT	0	3.95	-100.0%	0	-	0	2	-100.0%
HOT ROLLED COIL STEEL PUT OPTI	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI CALL OPTIC	0	17.37	-100.0%	0	-	0	8	-100.0%
IRON ORE 62 CHINA TSI PUT OPTIO	0	154.74	-100.0%	0	-	0	99	-100.0%
IRON ORE CHINA	0	0	-	6.32	-100.0%	3	0	-
NYMEX HOT ROLLED STEEL	0	0	-	23.68	-100.0%	12	0	-
NYMEX PLATINUM	73	229.63	-68.3%	64.47	13.1%	69	349	-80.3%
PALLADIUM	11	47.74	-77.9%	23.05	-54.3%	17	91	-81.6%
SILVER	541	968.89	-44.1%	442.63	22.3%	492	819	-39.9%
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS - WK	53	109.74	-51.7%	54.84	-3.4%	54	65	-16.9%

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	ADV FEB 2021	ADV FEB 2020	% CHG	ADV JAN 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Ags Futures								
FERTILIZER PRODUCS	144	103.68	38.8%	308.89	-53.4%	226	123	83.5%

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	ADV FEB 2021	ADV FEB 2020	% CHG	ADV JAN 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Ag Products Futures								
BUTTER CS	179	424.89	-58.0%	351.95	-49.2%	265	418	-36.5%
CASH-SETTLED CHEESE	541	639.84	-15.5%	779.32	-30.6%	660	565	16.9%
CAT ASIA WEATHER	53	0	-	10.53	400.0%	32	0	-
CATTLE	54,758	76,453.58	-28.4%	74,710.37	-26.7%	64,734	76,507	-15.4%
CDD SEASONAL STRIP	0	31.58	-100.0%	0	-	0	15	-100.0%
CDD WEATHER	0	52.63	-100.0%	0	-	0	25	-100.0%
CHI WHEAT	152,994	179,155.32	-14.6%	128,455.79	19.1%	140,725	148,199	-5.0%
CLASS IV MILK	19	286.37	-93.3%	36.42	-47.0%	28	230	-87.9%
COFFEE	0	0	-	0.11	-100.0%	0	0	-
CORN	450,950	438,940.68	2.7%	459,700.79	-1.9%	455,326	365,267	24.7%
COTTON	0	0.11	-100.0%	0	-	0	0	-100.0%
DJ_UBS ROLL SELECT INDEX FUTU	17	0	-	5.74	200.0%	11	0	-
DOW-UBS COMMOD INDEX	1,992	1,589.11	25.4%	1,457.05	36.7%	1,725	1,099	57.0%
DRY WHEY	116	114.63	1.5%	102.63	13.3%	109	88	25.0%
FEEDER CATTLE	10,263	18,189.89	-43.6%	12,270.58	-16.4%	11,267	16,314	-30.9%
FERTILIZER PRODUCS	0	6.32	-100.0%	0	-	0	8	-100.0%
GOLDMAN SACHS	640	984.21	-35.0%	782.63	-18.3%	711	937	-24.1%
GSCI EXCESS RETURN FUT	339	318.53	6.5%	266.74	27.2%	303	202	49.8%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	292	176.32	65.7%	181.58	60.9%	237	164	44.1%
HDD WEATHER EUROPEAN	0	0	-	5.26	-100.0%	3	25	-89.5%
HOGS	43,547	51,441.79	-15.3%	48,244.11	-9.7%	45,896	58,214	-21.2%
HOUSING INDEX	0	2	-78.9%	0.79	-46.7%	1	1	-55.2%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	69,820	70,749.53	-1.3%	43,618.42	60.1%	56,719	60,965	-7.0%
LUMBER	518	1,053.74	-50.9%	449.89	15.1%	484	788	-38.6%
MALAYSIAN PALM SWAP	324	107.37	201.8%	569.47	-43.1%	447	147	204.4%
MILK	1,070	1,569.26	-31.8%	1,637.42	-34.7%	1,354	1,480	-8.6%
MINI CORN	3,078	559.11	450.6%	3,788.95	-18.8%	3,434	539	537.3%
MINI SOYBEAN	3,264	1,093.95	198.4%	4,950.11	-34.1%	4,107	1,026	300.5%
MINI WHEAT	968	333.68	190.2%	1,167.74	-17.1%	1,068	317	236.6%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	406	869.53	-53.3%	353.26	14.9%	380	628	-39.6%
OATS	605	934.16	-35.3%	398.32	51.8%	501	696	-27.9%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
PORK CUTOFF	236	0	-	179.11	31.9%	208	0	-
ROUGH RICE	1,343	1,969.16	-31.8%	564.58	137.8%	954	1,403	-32.0%
SOYBEAN	269,352	290,155.53	-7.2%	284,236	-5.2%	276,794	230,821	19.9%
SOYBEAN MEAL	111,133	174,939.63	-36.5%	101,470.53	9.5%	106,302	139,143	-23.6%
SOYBEAN OIL	136,125	175,473.79	-22.4%	138,717.68	-1.9%	137,421	152,828	-10.1%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	0	0	-
SUGAR 11	0	0	-	0	-	0	0	-
USD CRUDE PALM OIL	194	213.05	-9.0%	101.16	91.7%	148	204	-27.6%
WHEAT	1,042	1,002	4.0%	1,235.89	-15.7%	1,139	1,000	13.9%

Ag Products Options

AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
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Ag Products Options								
BUTTER CS	84	223.47	-62.5%	133.42	-37.2%	109	194	-43.9%
CASH-SETTLED CHEESE	369	628.26	-41.3%	621.84	-40.7%	495	537	-7.8%
CATTLE	8,831	15,097.42	-41.5%	11,496.84	-23.2%	10,164	12,705	-20.0%
CDD SEASONAL STRIP	0	52.63	-100.0%	0	-	0	50	-100.0%
CHI WHEAT	20,656	33,393.63	-38.1%	30,645.84	-32.6%	25,651	31,114	-17.6%
CLASS IV MILK	96	415.53	-76.8%	171.21	-43.7%	134	308	-56.5%
CORN	117,963	62,102.74	89.9%	201,880.89	-41.6%	159,922	71,430	123.9%
CORN NEARBY+2 CAL SPRD	598	321.05	86.2%	350.58	70.5%	474	268	77.3%
DEC-DEC CORN CAL SPRD	0	0	-	0	-	0	0	-
DEC-JULY CORN CAL SPRD	0	9.21	-100.0%	0	-	0	4	-100.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
DRY WHEY	18	29.84	-40.2%	1.89	841.7%	10	17	-40.8%
FEEDER CATTLE	633	1,805.47	-65.0%	1,132	-44.1%	882	1,582	-44.2%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	132	0	-	131.58	0.0%	132	0	-
HDD WEATHER	171	0	-	131.58	30.0%	151	0	-
HDD WEATHER EUROPEAN	26	0	-	39.47	-33.3%	33	0	-
HOGS	11,228	15,370.37	-26.9%	7,890.11	42.3%	9,559	17,036	-43.9%
HOUSING INDEX	0	0	-	0	-	0	0	-
Intercommodity Spread	0	7.26	-100.0%	13.95	-100.0%	7	147	-95.3%
JAN-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	332	148.95	122.6%	333.42	-0.6%	333	268	24.2%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	3	31.32	-91.6%	0	-	1	35	-96.2%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	1	-100.0%
JULY-NOV SOYBEAN CAL SPRD	0	84.63	-100.0%	5.26	-100.0%	3	73	-96.4%
KC WHEAT	2,539	4,251.32	-40.3%	3,020.21	-15.9%	2,780	4,761	-41.6%
LUMBER	43	88.63	-51.9%	27.42	55.5%	35	67	-47.9%
LV CATL CSO	0	0	-	0	-	0	0	-
MAR-DEC CORN CAL SPRD	0	0.26	-100.0%	0	-	0	13	-100.0%
MAR-JULY CORN CAL SPRD	0	21.05	-100.0%	0	-	0	63	-100.0%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
MILK	1,479	2,110.26	-29.9%	1,801.47	-17.9%	1,640	1,959	-16.3%
MLK MID OPTIONS	0	0.68	-100.0%	0	-	0	0	-100.0%
NFD MILK	291	925.68	-68.6%	244.21	19.0%	267	631	-57.6%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
OATS	2	22.37	-89.2%	8.37	-71.1%	5	32	-83.2%
PORK CUTOUT	18	0	-	8.05	119.6%	13	0	-
ROUGH RICE	57	163.47	-65.4%	27.11	108.7%	42	173	-75.8%
SOYBEAN	76,970	42,956.74	79.2%	134,533.47	-42.8%	105,752	49,018	115.7%
SOYBEAN CRUSH	7	10.53	-35.0%	9.47	-27.8%	8	20	-59.7%
SOYBEAN MEAL	10,943	9,188.37	19.1%	15,070.89	-27.4%	13,007	8,905	46.1%
SOYBEAN OIL	13,340	11,220.16	18.9%	16,220.63	-17.8%	14,780	12,126	21.9%
SOYBN NEARBY+2 CAL SPRD	14	1.32	980.0%	170.53	-91.7%	92	1	10456.4%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-

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Ag Products Options								
WHEAT	60	58.84	2.7%	52.68	14.7%	57	77	-26.5%
WHEAT-CORN IC50	5	1.05	400.0%	3.32	58.7%	4	2	186.0%
WHEAT NEARBY+2 CAL SPRD	9	35.58	-75.1%	59.79	-85.2%	34	32	7.6%
TOTAL FUTURES GROUP								
Interest Rate Futures	10,747,699	12,758,192.21	-15.8%	6,278,811.68	71.2%	8,513,255	9,377,123	-9.2%
Equity Index Futures	4,848,956	5,164,372.84	-6.1%	4,907,445.05	-1.2%	4,878,201	4,301,650	13.4%
Metals Futures	655,984	783,151.74	-16.2%	648,926.47	1.1%	652,455	759,930	-14.1%
Energy Futures	2,361,374	2,854,336	-17.3%	1,960,999.42	20.4%	2,161,186	2,674,976	-19.2%
FX Futures	770,548	958,275.37	-19.6%	746,505.63	3.2%	758,527	835,115	-9.2%
Ags Futures	144	103.68	38.8%	308.89	-53.4%	226	123	83.5%
Ag Products Futures	1,316,179	1,489,831.26	-11.7%	1,310,800.89	0.4%	1,313,490	1,260,263	4.2%
TOTAL FUTURES	20,700,884	24,008,263.11	-13.8%	15,853,798.05	30.6%	18,277,340.97	19,209,181.15	-4.9%
TOTAL OPTIONS GROUP								
Interest Rate Options	2,498,786	4,294,615.79	-41.8%	1,892,380.9	32.0%	2,195,583	3,399,184	-35.4%
Equity Index Options	668,958	1,079,432.79	-38.0%	677,299.16	-1.2%	673,128	900,199	-25.2%
Metals Options	72,063	125,707.68	-42.7%	70,099.21	2.8%	71,081	112,455	-36.8%
Energy Options	321,573	336,978.53	-4.6%	242,059.37	32.8%	281,816	334,256	-15.7%
FX Options	37,488	72,899.47	-48.6%	34,113.26	9.9%	35,801	58,956	-39.3%
Ag Products Options	266,915	200,778.11	32.9%	426,237.53	-37.4%	346,576	213,648	62.2%
Foreign Exchange Options	53	109.74	-51.7%	54.84	-3.4%	54	65	-16.9%
TOTAL OPTIONS	3,865,837	6,110,522.11	-36.7%	3,342,244.26	15.7%	3,604,040.47	5,018,763.08	-28.2%
TOTAL COMBINED								
FX	808,037	1,031,174.84	-21.6%	780,618.9	3.5%	794,328	894,071	-11.2%
Equity Index	5,517,914	6,243,805.63	-11.6%	5,584,744.21	-1.2%	5,551,329	5,201,849	6.7%
Interest Rate	13,246,485	17,052,808	-22.3%	8,171,192.58	62.1%	10,708,839	12,776,307	-16.2%
Energy	2,682,947	3,191,314.53	-15.9%	2,203,058.79	21.8%	2,443,003	3,009,232	-18.8%
Metals	728,047	908,859.42	-19.9%	719,025.68	1.3%	723,537	872,385	-17.1%
Foreign Exchange	53	109.74	-51.7%	54.84	-3.4%	54	65	-16.9%
Ags	144	103.68	38.8%	308.89	-53.4%	226	123	83.5%
Ag Products	1,583,094	1,690,609.37	-6.4%	1,737,038.42	-8.9%	1,660,066	1,473,912	12.6%
GRAND TOTAL	24,566,721	30,118,785.21	-18.4%	19,196,042.32	28.0%	21,881,381.45	24,227,944.23	-9.7%

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