

CME Group Exchange ADV Report - Monthly

January 2021

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	ADV JAN 2021	ADV JAN 2020	% CHG	ADV DEC 2020	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
FX Futures								
AD/CD CROSS RATES	0	0.43	-26.3%	0.55	-42.1%	0	0	-26.3%
AD/JY CROSS RATES	121	101.95	18.7%	85.14	42.1%	121	102	18.7%
AD/NE CROSS RATES	6	35.57	-84.3%	12.64	-55.9%	6	36	-84.3%
AUSTRALIAN DOLLAR	115,746	100,202.95	15.5%	106,241.41	8.9%	115,746	100,203	15.5%
BP/JY CROSS RATES	100	136.05	-26.3%	139.41	-28.0%	100	136	-26.3%
BP/SF CROSS RATES	15	13.95	6.0%	31.59	-53.2%	15	14	6.0%
BRAZIL REAL	13,809	10,334.33	33.6%	9,330.91	48.0%	13,809	10,334	33.6%
BRITISH POUND	88,758	94,260.95	-5.8%	151,158.64	-41.3%	88,758	94,261	-5.8%
CANADIAN DOLLAR	73,140	72,322.05	1.1%	86,145.09	-15.1%	73,140	72,322	1.1%
CD/JY CROSS RATES	16	5.38	193.4%	0.5	3057.9%	16	5	193.4%
CHINESE RENMINBI (CNH)	898	831.19	8.1%	1,633.41	-45.0%	898	831	8.1%
CZECK KORUNA (EC)	0	0	-	0.18	-100.0%	0	0	-
CZECK KORUNA (US)	0	0	-	0	-	0	0	-
EC/AD CROSS RATES	174	300.33	-42.1%	673.45	-74.2%	174	300	-42.1%
EC/CD CROSS RATES	132	68.38	93.6%	437.95	-69.8%	132	68	93.6%
EC/NOK CROSS RATES	5	4.9	-2.4%	25.41	-81.2%	5	5	-2.4%
EC/SEK CROSS RATES	16	21.05	-25.0%	63.82	-75.3%	16	21	-25.0%
EFX/BP CROSS RATES	2,049	2,489.43	-17.7%	5,474.41	-62.6%	2,049	2,489	-17.7%
EFX/JY CROSS RATES	945	2,032.52	-53.5%	3,519.5	-73.2%	945	2,033	-53.5%
EFX/SF CROSS RATES	573	1,286.33	-55.5%	1,996.77	-71.3%	573	1,286	-55.5%
E-MINI EURO FX	8,596	2,483.38	246.2%	9,937.18	-13.5%	8,596	2,483	246.2%
E-MINI JAPANESE YEN	569	532.76	6.8%	414.95	37.1%	569	533	6.8%
EURO FX	177,514	171,070.62	3.8%	266,857.09	-33.5%	177,514	171,071	3.8%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-
HUNGARIAN FORINT (US)	0	0.43	-38.6%	1.14	-76.8%	0	0	-38.6%
INDIAN RUPEE	1,134	1,629.43	-30.4%	956.27	18.6%	1,134	1,629	-30.4%
JAPANESE YEN	90,591	137,854.14	-34.3%	118,058.09	-23.3%	90,591	137,854	-34.3%
KOREAN WON	98	22.29	338.3%	141.14	-30.8%	98	22	338.3%
MEXICAN PESO	56,144	49,625.38	13.1%	68,131.05	-17.6%	56,144	49,625	13.1%
MICRO AUD/USD	15,735	4,366.57	260.3%	11,891.68	32.3%	15,735	4,367	260.3%
MICRO CAD/USD	2,025	772.95	162.0%	1,466.68	38.1%	2,025	773	162.0%
MICRO CHF/USD	390	265.1	47.1%	460.27	-15.3%	390	265	47.1%
MICRO EUR/USD	32,944	7,799.71	322.4%	27,916	18.0%	32,944	7,800	322.4%
MICRO GBP/USD	3,854	2,086.9	84.7%	6,952.59	-44.6%	3,854	2,087	84.7%
MICRO INR/USD	120	175.48	-31.8%	100.55	19.1%	120	175	-31.8%
MICRO JPY/USD	1,320	895.33	47.4%	1,319.95	0.0%	1,320	895	47.4%
NEW ZEALND DOLLAR	31,870	25,313.76	25.9%	32,303.64	-1.3%	31,870	25,314	25.9%
NKR/USD CROSS RATE	227	348.48	-34.8%	533.45	-57.4%	227	348	-34.8%
POLISH ZLOTY (EC)	1	0	-	6.73	-81.2%	1	0	-
POLISH ZLOTY (US)	102	17.95	469.0%	61.09	67.2%	102	18	469.0%
RMB USD	0	0	-	0	-	0	0	-
RUSSIAN RUBLE	3,666	3,375.1	8.6%	7,595.09	-51.7%	3,666	3,375	8.6%
S.AFRICAN RAND	2,628	3,016.33	-12.9%	3,982.23	-34.0%	2,628	3,016	-12.9%
SF/JY CROSS RATES	1	1.67	-55.8%	0.18	305.3%	1	2	-55.8%
SHEKEL	0	1.14	-95.4%	0.45	-88.4%	0	1	-95.4%
SKR/USD CROSS RATES	232	203.19	14.0%	494.73	-53.2%	232	203	14.0%
SWISS FRANC	20,243	27,372.24	-26.0%	28,147.95	-28.1%	20,243	27,372	-26.0%
TURKISH LIRA	1	6.67	-82.6%	2.36	-51.0%	1	7	-82.6%

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FX Options								
AUD/USD MONDAY OPTION WEEK1	14	0	-	43.23	-67.6%	14	0	-
AUD/USD MONDAY OPTION WEEK2	61	0	-	55.45	10.7%	61	0	-
AUD/USD MONDAY OPTION WEEK3	0	0	-	0	-	0	0	-
AUD/USD MONDAY OPTION WEEK4	12	0	-	3.86	206.5%	12	0	-
AUD/USD MONDAY OPTION WEEK5	0	0	-	0	-	0	0	-
AUD/USD MONTHLY OPTIONS	4,909	3,935.1	24.7%	1,940.82	152.9%	4,909	3,935	24.7%
AUD/USD WKLY FRIDAY OPTIONS -	0	0	-	25.5	-100.0%	0	0	-
AUD/USD WKLY FRIDAY OPTIONS -	84	303.76	-72.3%	105.32	-20.1%	84	304	-72.3%
AUD/USD WKLY FRIDAY OPTIONS -	171	219.86	-22.2%	120.14	42.3%	171	220	-22.2%
AUD/USD WKLY FRIDAY OPTIONS -	273	260.71	4.6%	61.18	345.9%	273	261	4.6%
AUD/USD WKLY FRIDAY OPTIONS -	62	228.81	-73.0%	12.32	401.6%	62	229	-73.0%
AUD/USD WKLY WED OPTIONS - WK	75	69.33	7.5%	23.68	214.7%	75	69	7.5%
AUD/USD WKLY WED OPTIONS - WK	86	82.67	3.5%	41.27	107.2%	86	83	3.5%
AUD/USD WKLY WED OPTIONS - WK	64	109.52	-41.5%	38.27	67.5%	64	110	-41.5%
AUD/USD WKLY WED OPTIONS - WK	79	59.71	32.4%	57.32	37.9%	79	60	32.4%
AUD/USD WKLY WED OPTIONS - WK	0	123.62	-100.0%	41.45	-100.0%	0	124	-100.0%
BRL/USD MONTHLY OPTIONS	1	2.38	-71.3%	1	-31.6%	1	2	-71.3%
CAD/USD MONDAY OPTIONS WEEK1	45	0	-	94.64	-52.8%	45	0	-
CAD/USD MONDAY OPTIONS WEEK2	24	0	-	4.55	421.0%	24	0	-
CAD/USD MONDAY OPTIONS WEEK3	0	0	-	5.91	-100.0%	0	0	-
CAD/USD MONDAY OPTIONS WEEK4	25	0	-	38.64	-35.7%	25	0	-
CAD/USD MONDAY OPTIONS WEEK5	0	0	-	0	-	0	0	-
CAD/USD MONTHLY OPTIONS	2,095	1,985.62	5.5%	1,749.68	19.7%	2,095	1,986	5.5%
CAD/USD WKLY FRIDAY OPTIONS -	0	0	-	135.32	-100.0%	0	0	-
CAD/USD WKLY FRIDAY OPTIONS -	131	507.86	-74.2%	171.05	-23.4%	131	508	-74.2%
CAD/USD WKLY FRIDAY OPTIONS -	312	448.1	-30.3%	373.73	-16.5%	312	448	-30.3%
CAD/USD WKLY FRIDAY OPTIONS -	267	386.9	-31.1%	197.64	34.9%	267	387	-31.1%
CAD/USD WKLY FRIDAY OPTIONS -	309	505.14	-38.8%	14.64	2011.5%	309	505	-38.8%
CAD/USD WKLY WED OPTIONS - WK	48	79.86	-40.1%	69.59	-31.3%	48	80	-40.1%
CAD/USD WKLY WED OPTIONS - WK	44	59.19	-26.0%	21.09	107.6%	44	59	-26.0%
CAD/USD WKLY WED OPTIONS - WK	24	148.38	-84.1%	37.05	-36.2%	24	148	-84.1%
CAD/USD WKLY WED OPTIONS - WK	10	97.71	-89.5%	41.82	-75.5%	10	98	-89.5%
CAD/USD WKLY WED OPTIONS - WK	0	71.57	-100.0%	59.05	-100.0%	0	72	-100.0%
CHF/USD MONTHLY OPTIONS	169	335.05	-49.5%	110.68	52.8%	169	335	-49.5%
CHF/USD WKLY FRIDAY OPTIONS -	0	0	-	1	-100.0%	0	0	-
CHF/USD WKLY FRIDAY OPTIONS -	12	12.19	-3.7%	0.41	2768.9%	12	12	-3.7%
CHF/USD WKLY FRIDAY OPTIONS -	3	0.76	349.0%	2.68	27.6%	3	1	349.0%
CHF/USD WKLY FRIDAY OPTIONS -	30	5.81	413.7%	0.32	9278.4%	30	6	413.7%
CHF/USD WKLY FRIDAY OPTIONS -	0	40.05	-99.3%	0	-	0	40	-99.3%
EUR/GBP WKLY FRIDAY OPTIONS -	0	0	-	11.36	-100.0%	0	0	-
EUR/USD MONDAY OPTION WEEK1	9	0	-	180.18	-95.1%	9	0	-
EUR/USD MONDAY OPTION WEEK2	110	0	-	195.09	-43.8%	110	0	-
EUR/USD MONDAY OPTION WEEK3	0	0	-	235.91	-100.0%	0	0	-
EUR/USD MONDAY OPTION WEEK4	212	0	-	34.14	520.3%	212	0	-
EUR/USD MONDAY OPTION WEEK5	0	0	-	0	-	0	0	-
EUR/USD MONTHLY OPTIONS	10,614	13,084.62	-18.9%	9,033.36	17.5%	10,614	13,085	-18.9%
EUR/USD WKLY FRIDAY OPTIONS -	0	0	-	288.14	-100.0%	0	0	-
EUR/USD WKLY FRIDAY OPTIONS -	184	1,068.05	-82.8%	681.86	-73.1%	184	1,068	-82.8%

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FX Options								
EUR/USD WKLY FRIDAY OPTIONS -	897	1,421.52	-36.9%	924.09	-2.9%	897	1,422	-36.9%
EUR/USD WKLY FRIDAY OPTIONS -	879	1,291.14	-31.9%	457.59	92.1%	879	1,291	-31.9%
EUR/USD WKLY FRIDAY OPTIONS -	852	1,068.1	-20.2%	23.68	3497.5%	852	1,068	-20.2%
EUR/USD WKLY WED OPTIONS - WK	243	322.62	-24.6%	254.05	-4.2%	243	323	-24.6%
EUR/USD WKLY WED OPTIONS - WK	367	325.57	12.7%	363.27	1.0%	367	326	12.7%
EUR/USD WKLY WED OPTIONS - WK	445	291.24	53.0%	501.64	-11.2%	445	291	53.0%
EUR/USD WKLY WED OPTIONS - WK	614	449.57	36.5%	430.86	42.4%	614	450	36.5%
EUR/USD WKLY WED OPTIONS - WK	0	454.38	-100.0%	449.14	-100.0%	0	454	-100.0%
GBP/USD MONDAY OPTION WEEK1	0	0	-	257.68	-100.0%	0	0	-
GBP/USD MONDAY OPTION WEEK2	11	0	-	21.09	-49.1%	11	0	-
GBP/USD MONDAY OPTION WEEK3	0	0	-	19.59	-100.0%	0	0	-
GBP/USD MONDAY OPTION WEEK4	18	0	-	20.73	-13.4%	18	0	-
GBP/USD MONDAY OPTION WEEK5	0	0	-	0	-	0	0	-
GBP/USD MONTHLY OPTIONS	2,978	3,982.95	-25.2%	6,558.91	-54.6%	2,978	3,983	-25.2%
GBP/USD WKLY FRIDAY OPTIONS -	0	0	-	90.41	-100.0%	0	0	-
GBP/USD WKLY FRIDAY OPTIONS -	66	127.05	-48.3%	147.45	-55.5%	66	127	-48.3%
GBP/USD WKLY FRIDAY OPTIONS -	185	240.62	-23.3%	408.41	-54.8%	185	241	-23.3%
GBP/USD WKLY FRIDAY OPTIONS -	113	499.1	-77.4%	167.23	-32.6%	113	499	-77.4%
GBP/USD WKLY FRIDAY OPTIONS -	56	291.86	-80.8%	0.18	30674.0%	56	292	-80.8%
GBP/USD WKLY WED OPTIONS - WK	38	155.67	-75.5%	0.68	5495.8%	38	156	-75.5%
GBP/USD WKLY WED OPTIONS - WK	42	65.62	-35.5%	110.45	-61.7%	42	66	-35.5%
GBP/USD WKLY WED OPTIONS - WK	6	120.62	-95.4%	28.82	-80.6%	6	121	-95.4%
GBP/USD WKLY WED OPTIONS - WK	60	253.57	-76.4%	109.14	-45.1%	60	254	-76.4%
GBP/USD WKLY WED OPTIONS - WK	0	209.67	-100.0%	21.86	-100.0%	0	210	-100.0%
JPY/USD MONDAY OPTION WEEK1	8	0	-	43.36	-81.8%	8	0	-
JPY/USD MONDAY OPTION WEEK2	4	0	-	33.36	-89.1%	4	0	-
JPY/USD MONDAY OPTION WEEK3	0	0	-	21.14	-100.0%	0	0	-
JPY/USD MONDAY OPTION WEEK4	0	0	-	27.45	-100.0%	0	0	-
JPY/USD MONDAY OPTION WEEK5	0	0	-	0	-	0	0	-
JPY/USD MONTHLY OPTIONS	3,487	6,418.62	-45.7%	2,686.82	29.8%	3,487	6,419	-45.7%
JPY/USD WKLY FRIDAY OPTIONS -	0	0	-	137.86	-100.0%	0	0	-
JPY/USD WKLY FRIDAY OPTIONS -	41	909	-95.5%	303.64	-86.5%	41	909	-95.5%
JPY/USD WKLY FRIDAY OPTIONS -	480	800.81	-40.1%	586.5	-18.2%	480	801	-40.1%
JPY/USD WKLY FRIDAY OPTIONS -	461	429.14	7.5%	272	69.6%	461	429	7.5%
JPY/USD WKLY FRIDAY OPTIONS -	429	742	-42.1%	17	2425.1%	429	742	-42.1%
JPY/USD WKLY WED OPTIONS - WK	60	271.19	-78.0%	29	105.3%	60	271	-78.0%
JPY/USD WKLY WED OPTIONS - WK	197	158.33	24.7%	100.59	96.3%	197	158	24.7%
JPY/USD WKLY WED OPTIONS - WK	232	178.38	30.1%	69.64	233.2%	232	178	30.1%
JPY/USD WKLY WED OPTIONS - WK	174	249.57	-30.3%	147.5	18.0%	174	250	-30.3%
JPY/USD WKLY WED OPTIONS - WK	0	263.05	-100.0%	38.32	-100.0%	0	263	-100.0%
MXN/USD MONTHLY OPTIONS	99	25.95	281.5%	18.05	448.6%	99	26	281.5%
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	22.09	-100.0%	0	0	-
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTIONS -	0	27.86	-100.0%	0	-	0	28	-100.0%
MXN/USD WKLY FRIDAY OPTIONS -	0	2.38	-100.0%	0	-	0	2	-100.0%
NZD/USD MONTHLY OPTIONS	6	61.05	-89.9%	0.86	613.1%	6	61	-89.9%
NZD/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-

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NZD/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
RUB/USD MONTHLY OPTIONS	3	0	-	3.05	0.2%	3	0	-
Equity Index Futures								
BITCOIN FUTURES	17,549	10,760.81	63.1%	11,178.59	57.0%	17,549	10,761	63.1%
DJ US REAL ESTATE	1,772	1,846.76	-4.0%	4,103.05	-56.8%	1,772	1,847	-4.0%
E-mini (\$5) Dow	197,953	238,836.81	-17.1%	155,482	27.3%	197,953	238,837	-17.1%
E-MINI COM SERVICES SELECT SEC	92	199.43	-53.8%	305.64	-69.8%	92	199	-53.8%
E-mini FTSE China 50	0	0	-	0	-	0	0	-
E-MINI MIDCAP	14,500	15,808.57	-8.3%	22,222.77	-34.8%	14,500	15,809	-8.3%
E-MINI NASDAQ 100	537,044	576,328.52	-6.8%	453,962.68	18.3%	537,044	576,329	-6.8%
E-MINI RUSSELL 1000	127	115.29	10.2%	823.09	-84.6%	127	115	10.2%
E-MINI RUSSELL 1000 GROWTH	122	301.95	-59.5%	438.5	-72.1%	122	302	-59.5%
E-MINI RUSSELL 1000 VALUE	229	405.05	-43.4%	1,976.91	-88.4%	229	405	-43.4%
E-MINI RUSSELL 2000	204,378	156,832.29	30.3%	213,651.91	-4.3%	204,378	156,832	30.3%
E-MINI S&P500	1,591,810	1,763,355.95	-9.7%	1,556,004.55	2.3%	1,591,810	1,763,356	-9.7%
E-MINI S&P REAL ESTATE SELECT S	170	719.67	-76.4%	496.18	-65.8%	170	720	-76.4%
FT-SE 100	0	0	-	0.05	-100.0%	0	0	-
FTSE Emerging	0	115.9	-100.0%	1.14	-100.0%	0	116	-100.0%
IBOVESPA INDEX	23	40.05	-43.8%	8.5	165.0%	23	40	-43.8%
MICRO E-MINI NASDAQ 100	910,978	276,825.1	229.1%	739,804.23	23.1%	910,978	276,825	229.1%
MICRO E-MINI RUSSELL 2000	189,052	39,220.81	382.0%	90,120.86	109.8%	189,052	39,221	382.0%
MICRO E-MINI S&P500	996,582	317,419.57	214.0%	741,727.86	34.4%	996,582	317,420	214.0%
MICRO MINI \$5 DOW	185,986	55,878.9	232.8%	126,313.73	47.2%	185,986	55,879	232.8%
NASDAQ BIOTECH	55	37.67	44.9%	12.95	321.3%	55	38	44.9%
Nearby BTIC+	0	0	-	0	-	0	0	-
NIKKEI 225 (\$) STOCK	6,734	9,748.38	-30.9%	6,137	9.7%	6,734	9,748	-30.9%
NIKKEI 225 (YEN) STOCK	34,330	42,280.95	-18.8%	29,180.18	17.6%	34,330	42,281	-18.8%
S&P 500	4,639	4,835.48	-4.1%	6,467.41	-28.3%	4,639	4,835	-4.1%
S&P 500 ANNUAL DIVIDEND INDEX F	4,071	1,745.52	133.2%	1,340.41	203.7%	4,071	1,746	133.2%
S&P 500/GI	0	0	-	0	-	0	0	-
S&P 500 QUARLY DIVIDEND INDEX F	23	9.05	157.1%	85.91	-72.9%	23	9	157.1%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-
S&P CONSUMER DSCRTNRY SECTC	515	391.24	31.6%	949.91	-45.8%	515	391	31.6%
S&P CONSUMER STAPLES SECTOR	992	1,010.14	-1.8%	1,720.5	-42.3%	992	1,010	-1.8%
S&P ENERGY SECTOR	1,437	870.71	65.1%	3,005.68	-52.2%	1,437	871	65.1%
S&P FINANCIAL SECTOR	2,790	1,113.29	150.6%	3,784.5	-26.3%	2,790	1,113	150.6%
S&P HEALTH CARE SECTOR	595	1,073.05	-44.5%	1,424.86	-58.2%	595	1,073	-44.5%
S&P INDUSTRIAL SECTOR	858	477.81	79.5%	2,367.91	-63.8%	858	478	79.5%
S&P MATERIALS SECTOR	533	459.95	15.8%	1,158.27	-54.0%	533	460	15.8%
S&P TECHNOLOGY SECTOR	540	475.9	13.4%	1,232.82	-56.2%	540	476	13.4%
S&P UTILITIES SECTOR	868	866.81	0.1%	2,233	-61.1%	868	867	0.1%
S&P VALUE INDEX FUTURES	20	0	-	0	-	20	0	-
WATER INDEX FUTURES	5	0	-	4.27	5.9%	5	0	-
YEN DENOMINATED TOPIX	75	684.76	-89.0%	76	-1.2%	75	685	-89.0%

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	ADV JAN 2021	ADV JAN 2020	% CHG	ADV DEC 2020	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Equity Index Options								
BITCOIN FUTURES	102	19.05	438.0%	158	-35.1%	102	19	438.0%
E-mini (\$5) Dow	93	120.05	-22.8%	66.77	38.9%	93	120	-22.8%
E-MINI NASDAQ 100	19,642	17,930.48	9.5%	11,923.95	64.7%	19,642	17,930	9.5%
E-MINI RUSSELL 2000	1,394	498	180.0%	761.5	83.1%	1,394	498	180.0%
E-MINI S&P500	272,656	273,108.24	-0.2%	268,976.86	1.4%	272,656	273,108	-0.2%
EOM E-MINI RUSSELL 2000 END OF	1,261	361.19	249.0%	879.68	43.3%	1,261	361	249.0%
EOM EMINI S&P	102,680	132,514.95	-22.5%	57,212.23	79.5%	102,680	132,515	-22.5%
EOM S&P 500	3,160	5,837.67	-45.9%	2,270.91	39.2%	3,160	5,838	-45.9%
EOW1 E-MINI RUSSELL 2000 WEEKL	402	247	62.7%	109.36	267.4%	402	247	62.7%
EOW1 EMINI S&P 500	24,727	49,558.71	-50.1%	17,849.36	38.5%	24,727	49,559	-50.1%
EOW1 S&P 500	1,358	2,361.81	-42.5%	1,032.64	31.5%	1,358	2,362	-42.5%
EOW2 E-MINI RUSSELL 2000 WEEKL	449	206.81	117.3%	358.55	25.3%	449	207	117.3%
EOW2 EMINI S&P 500	54,117	51,599.29	4.9%	42,772.86	26.5%	54,117	51,599	4.9%
EOW2 S&P 500	4,187	5,870.29	-28.7%	3,043.55	37.6%	4,187	5,870	-28.7%
EOW3 E-MINI RUSSELL 2000 WEEKL	1,631	1,233.38	32.2%	667.23	144.4%	1,631	1,233	32.2%
EOW3 EMINI S&P 500	127,106	132,757.57	-4.3%	56,195.77	126.2%	127,106	132,758	-4.3%
EOW3 S&P 500	4,414	6,024.57	-26.7%	1,071.55	311.9%	4,414	6,025	-26.7%
EOW4 E-MINI RUSSELL 2000 WEEKL	712	267.29	166.2%	282.73	151.7%	712	267	166.2%
EOW4 EMINI S&P 500	47,120	45,696.33	3.1%	26,766	76.0%	47,120	45,696	3.1%
EOW4 S&P 500	1,016	0	-	706.45	43.8%	1,016	0	-
MICRO E-MINI NASDAQ 100	40	0	-	111.82	-64.5%	40	0	-
MICRO E-MINI S&P500	798	0	-	1,010.59	-21.0%	798	0	-
S&P 500	8,233	11,822.19	-30.4%	7,381.27	11.5%	8,233	11,822	-30.4%
Interest Rate Futures								
10-YR NOTE	1,718,981	1,808,433.95	-4.9%	1,094,560.32	57.0%	1,718,981	1,808,434	-4.9%
10-YR SWAP RATE	3,142	1,969.71	59.5%	10,949	-71.3%	3,142	1,970	59.5%
15-YR SWAP RATE	0	0	-	0	-	0	0	-
1-MONTH EURODOLLAR	0	1.05	-100.0%	0	-	0	1	-100.0%
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	310,844	523,924.1	-40.7%	206,553.5	50.5%	310,844	523,924	-40.7%
2-YR SWAP RATE	2,297	865.62	165.4%	3,063.5	-25.0%	2,297	866	165.4%
30-YR BOND	422,714	353,784.52	19.5%	312,630.5	35.2%	422,714	353,785	19.5%
30-YR SWAP RATE	5	11.81	-55.4%	1.36	286.0%	5	12	-55.4%
3-YR NOTE	7,946	0	-	4,629.77	71.6%	7,946	0	-
3-YR SWAP RATE	414	268.29	54.3%	388.77	6.5%	414	268	54.3%
4-YR SWAP RATE	8	45.9	-83.4%	34.91	-78.1%	8	46	-83.4%
5-YR NOTE	910,549	843,005.52	8.0%	631,857.55	44.1%	910,549	843,006	8.0%
5-YR SWAP RATE	3,652	2,066.52	76.7%	3,026.59	20.7%	3,652	2,067	76.7%
7-YR SWAP RATE	128	119.86	6.4%	230.86	-44.8%	128	120	6.4%
EURODOLLARS	2,216,374	2,084,154.95	6.3%	1,404,225.09	57.8%	2,216,374	2,084,155	6.3%
FED FUND	94,259	287,724	-67.2%	70,577.95	33.6%	94,259	287,724	-67.2%
SOFR	98,131	40,769.67	140.7%	66,430.77	47.7%	98,131	40,770	140.7%
SONIA	7,750	10,050.76	-22.9%	6,026.27	28.6%	7,750	10,051	-22.9%
Ultra 10-Year Note	301,366	202,224.05	49.0%	188,483.64	59.9%	301,366	202,224	49.0%
ULTRA T-BOND	180,251	158,639.62	13.6%	128,398.86	40.4%	180,251	158,640	13.6%

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Interest Rate Options								
10-YR NOTE	772,872	865,501.95	-10.7%	345,743.95	123.5%	772,872	865,502	-10.7%
2-YR NOTE	510	10,548.19	-95.2%	380.64	34.0%	510	10,548	-95.2%
30-YR BOND	153,099	178,803.71	-14.4%	121,847.05	25.6%	153,099	178,804	-14.4%
5-YR NOTE	88,384	163,076.57	-45.8%	52,898.05	67.1%	88,384	163,077	-45.8%
EURODOLLARS	237,116	969,337.57	-75.5%	172,086.23	37.8%	237,116	969,338	-75.5%
EURO MIDCURVE	640,382	401,269.38	59.6%	219,645.18	191.6%	640,382	401,269	59.6%
FED FUND	0	98.14	-100.0%	0.05	-100.0%	0	98	-100.0%
SOFR	3	1.05	151.2%	272.73	-99.0%	3	1	151.2%
Ultra 10-Year Note	0	214.05	-100.0%	0	-	0	214	-100.0%
ULTRA T-BOND	16	180.71	-91.4%	26.77	-41.8%	16	181	-91.4%
Energy Futures								
3.5% FUEL OIL CID MED SWA	0	0.48	-100.0%	0	-	0	0	-100.0%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
ARGUS LLS VS. WTI (ARG) T	270	295.05	-8.5%	92.27	192.6%	270	295	-8.5%
ARGUS PROPAN FAR EST INDE	360	280.19	28.4%	226.82	58.6%	360	280	28.4%
ARGUS PROPAN(SAUDI ARAMCO	185	146.67	26.1%	84.68	118.3%	185	147	26.1%
AUSTRIALIAN COKE COAL	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	0	9.05	-100.0%	9.09	-100.0%	0	9	-100.0%
BRENT CALENDAR SWAP	52	484.38	-89.3%	282.86	-81.7%	52	484	-89.3%
BRENT FINANCIAL FUTURES	4	0.71	401.0%	0	-	4	1	401.0%
BRENT OIL LAST DAY	102,919	143,527.62	-28.3%	68,471.41	50.3%	102,919	143,528	-28.3%
CHICAGO ETHANOL SWAP	4,510	3,637.05	24.0%	2,680.64	68.2%	4,510	3,637	24.0%
CHICAGO ULSD PL VS HO SPR	61	39.1	56.4%	7.27	740.9%	61	39	56.4%
CHICAGO UNL GAS PL VS RBO	0	7.86	-100.0%	28.41	-100.0%	0	8	-100.0%
CIG BASIS	0	0	-	0	-	0	0	-
CIN HUB 5MW D AH PK	0	28.57	-100.0%	0	-	0	29	-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	8	19.48	-58.1%	10.55	-22.6%	8	19	-58.1%
CONWAY NORMAL BUTANE (OPIS) S	11	10.14	9.0%	17.05	-35.2%	11	10	9.0%
CONWAY PROPANE 5 DECIMALS S	735	790.33	-7.0%	415.68	76.8%	735	790	-7.0%
CRUDE OIL	126	79.14	59.6%	0	-	126	79	59.6%
CRUDE OIL LAST DAY	21	0	-	1.95	974.4%	21	0	-
CRUDE OIL OUTRIGHTS	4,762	3,706.86	28.5%	3,204.23	48.6%	4,762	3,707	28.5%
CRUDE OIL PHY	996,315	1,242,387.9	-19.8%	701,744.68	42.0%	996,315	1,242,388	-19.8%
CRUDE OIL SPRDS	2,239	1,359.33	64.7%	1,275.86	75.5%	2,239	1,359	64.7%
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	0	0	-	0	-	0	0	-
DOMINION TRANSMISSION INC	0	0	-	0	-	0	0	-
DUBAI CRUDE OIL BALMO	0	0	-	0	-	0	0	-
DUBAI CRUDE OIL CALENDAR	0	0	-	0	-	0	0	-

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Energy Futures								
DUTCH TTF NATURAL GAS CAL MO	1,237	1,786.29	-30.7%	611	102.5%	1,237	1,786	-30.7%
EAST/WEST FUEL OIL SPREAD	0	0	-	0	-	0	0	-
EIA FLAT TAX ONHWAY DIESE	26	51.1	-49.0%	11.45	127.4%	26	51	-49.0%
ELEC FINSETTLED	0	0	-	0	-	0	0	-
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ETHANOL	2	128	-98.4%	11.09	-81.5%	2	128	-98.4%
ETHANOL SWAP	8	14.43	-45.3%	5	57.9%	8	14	-45.3%
ETHANOL T2 FOB ROTT INCL DUTY	277	234.81	18.1%	120.73	129.7%	277	235	18.1%
EURO 3.5% FUEL OIL RDAM B	0	1.67	-100.0%	0	-	0	2	-100.0%
EURO 3.5% FUEL OIL SPREAD	0	0.24	-100.0%	0	-	0	0	-100.0%
EURO GASOIL 10PPM VS ICE	0	3.57	-100.0%	0	-	0	4	-100.0%
EUROPE 1% FUEL OIL NWE CA	0	0	-	0	-	0	0	-
EUROPE 1% FUEL OIL RDAM C	0	0	-	0	-	0	0	-
EUROPE 3.5% FUEL OIL MED	0	0.81	-100.0%	0	-	0	1	-100.0%
EUROPE 3.5% FUEL OIL RDAM	8	18.48	-57.3%	0.55	1347.2%	8	18	-57.3%
EUROPEAN GASOIL (ICE)	3	6.76	-58.0%	1.73	64.5%	3	7	-58.0%
EUROPEAN NAPHTHA BALMO	0	0	-	0	-	0	0	-
EUROPEAN NAPHTHA CRACK SPR	33	79.43	-58.7%	5.27	521.9%	33	79	-58.7%
EUROPE DATED BRENT SWAP	0	0	-	0	-	0	0	-
EUROPE JET KERO NWE CALSW	0	0	-	0	-	0	0	-
EUROPE NAPHTHA CALSWAP	22	40.67	-46.5%	15.82	37.4%	22	41	-46.5%
EURO PROPANE CIF ARA SWA	92	113.62	-19.3%	47.14	94.6%	92	114	-19.3%
FREIGHT MARKETS	16	26.52	-40.9%	18.45	-15.0%	16	27	-40.9%
FUEL OIL CRACK VS ICE	2	19.81	-91.5%	0	-	2	20	-91.5%
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	1.19	-100.0%	0	-	0	1	-100.0%
GAS EURO-BOB OXY NWE BARGES	23	125.14	-81.8%	7.18	216.6%	23	125	-81.8%
GAS EURO-BOB OXY NWE BARGES	156	248.86	-37.2%	53.73	190.9%	156	249	-37.2%
GASOIL 0.1 RDAM BRGS VS I	0	0	-	0	-	0	0	-
GASOIL 0.1 ROTTERDAM BARG	1	0.95	-44.7%	1	-47.4%	1	1	-44.7%
GASOIL 10PPM VS ICE SWAP	0	0	-	0	-	0	0	-
GASOIL CALENDAR SWAP	2	0.57	194.7%	0.55	208.7%	2	1	194.7%
GASOIL CRACK SPREAD CALEN	25	402.1	-93.7%	0	-	25	402	-93.7%
GASOIL MINI CALENDAR SWAP	5	24	-77.6%	13.55	-60.4%	5	24	-77.6%
GERMAN POWER BASELOAD CAL M	0	361.38	-100.0%	0	-	0	361	-100.0%
GROUP THREE UNLEAD GAS (P	0	0	-	0	-	0	0	-
GRP THREE ULSD(PLT)VS HEA	176	206.29	-14.7%	100.68	74.9%	176	206	-14.7%
GRP THREE UNL GS (PLT) VS	163	156.43	4.1%	82.05	98.5%	163	156	4.1%
GULF COAST 3% FUEL OIL BA	0	33.67	-100.0%	2.05	-100.0%	0	34	-100.0%
GULF COAST JET FUEL CLNDR	0	9.14	-100.0%	0	-	0	9	-100.0%
GULF COAST JET VS NYM 2 H	1,425	1,133.24	25.8%	513.82	177.4%	1,425	1,133	25.8%
GULF COAST NO.6 FUEL OIL	229	765.29	-70.0%	173.82	32.0%	229	765	-70.0%
GULF COAST ULSD CALENDAR	18	50.19	-63.6%	8.18	123.2%	18	50	-63.6%
GULF COAST ULSD CRACK SPR	0	0	-	0	-	0	0	-
HEATING OIL BALMO CLNDR S	0	2.86	-100.0%	0	-	0	3	-100.0%
HEATING OIL PHY	155,034	269,293.24	-42.4%	135,269.59	14.6%	155,034	269,293	-42.4%
HENRY HUB BASIS SWAP	0	0	-	0	-	0	0	-

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Energy Futures								
HENRY HUB FINANCIAL LAST	0	0	-	0	-	0	0	-
HENRY HUB INDEX SWAP FUTU	0	81.52	-100.0%	0	-	0	82	-100.0%
HENRY HUB SWAP	965	4,099.43	-76.4%	949.91	1.6%	965	4,099	-76.4%
HOUSTON SHIP CHANNEL BASI	0	0	-	0	-	0	0	-
HTG OIL	0	0	-	0	-	0	0	-
ICE BRENT DUBAI SWAP	21	225.19	-90.7%	15.45	36.2%	21	225	-90.7%
INDIANA MISO	0	0	-	0	-	0	0	-
INDONESIAN COAL ICI4	10	1.76	467.6%	1.59	528.6%	10	2	467.6%
JAPAN C&F NAPHTHA CRACK S	0	0	-	0	-	0	0	-
JAPAN C&F NAPHTHA SWAP	0	9.67	-98.4%	0.59	-73.3%	0	10	-98.4%
JAPAN NAPHTHA BALMO SWAP	0	1.33	-100.0%	0	-	0	1	-100.0%
JET CIF NWE VS ICE	1	0	-	0	-	1	0	-
JET FUEL UP-DOWN BALMO CL	54	141.67	-61.8%	66.14	-18.3%	54	142	-61.8%
JKM LNG Futures	2	75.24	-97.9%	0	-	2	75	-97.9%
LA CARB DIESEL (OPIS) SWA	13	11.19	12.9%	1.14	1011.5%	13	11	12.9%
LA CARBOB GASOLINE(OPIS)S	0	9.52	-100.0%	0	-	0	10	-100.0%
LA JET (OPIS) SWAP	30	75.95	-60.2%	23.18	30.5%	30	76	-60.2%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
LLS (ARGUS) VS WTI SWAP	3	48.1	-93.4%	0.23	1289.3%	3	48	-93.4%
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	0	-
LTD NAT GAS	13,121	11,831.24	10.9%	14,814.68	-11.4%	13,121	11,831	10.9%
MARS (ARGUS) VS WTI SWAP	0	115.71	-100.0%	0	-	0	116	-100.0%
MARS (ARGUS) VS WTI TRD M	1,048	715.1	46.6%	905.91	15.7%	1,048	715	46.6%
MARS BLEND CRUDE OIL	0	0	-	0	-	0	0	-
MCCLOSKEY ARA ARGS COAL	1,056	1,399.1	-24.5%	564.32	87.1%	1,056	1,399	-24.5%
MCCLOSKEY RCH BAY COAL	21	93.29	-77.7%	18.95	10.0%	21	93	-77.7%
MGN1 SWAP FUT	0	1.9	-100.0%	0	-	0	2	-100.0%
MICHIGAN BASIS	0	0	-	0	-	0	0	-
MINI GAS EUROBOB OXY NWE ARG	1	0	-	0	-	1	0	-
MINI RBOB V. EBOBARG NWE BRGS	3	0	-	2.27	15.8%	3	0	-
MINI RBOB V. EBOB(ARGUS) NWE B	25	67.19	-62.2%	14.55	74.8%	25	67	-62.2%
MINY HTG OIL	0	0.29	47.4%	0.27	54.4%	0	0	47.4%
MINY NATURAL GAS	8,089	2,389.95	238.5%	8,988.86	-10.0%	8,089	2,390	238.5%
MINY RBOB GAS	0	0.29	28.9%	0.32	15.8%	0	0	28.9%
MINY WTI CRUDE OIL	14,272	22,956.38	-37.8%	12,703.18	12.3%	14,272	22,956	-37.8%
MJC FUT	0	0	-	0	-	0	0	-
MNC FUT	27	102.62	-73.7%	8.27	225.7%	27	103	-73.7%
MONT BELVIEU ETHANE 5 DECIMAL	1,493	767.19	94.7%	1,524.77	-2.1%	1,493	767	94.7%
MONT BELVIEU ETHANE OPIS BALM	42	4.29	876.3%	51.82	-19.3%	42	4	876.3%
MONT BELVIEU LDH PROPANE 5 DE	11,439	8,944.14	27.9%	8,874.23	28.9%	11,439	8,944	27.9%
MONT BELVIEU LDH PROPANE OPIS	231	207.86	11.4%	99.64	132.3%	231	208	11.4%
MONT BELVIEU NATURAL GASOLIN	824	586.33	40.5%	934.73	-11.9%	824	586	40.5%
MONT BELVIEU NATURAL GASOLIN	26	6.71	288.0%	37.5	-30.5%	26	7	288.0%
MONT BELVIEU NORMAL BUTANE 5	2,645	3,190.14	-17.1%	2,487.18	6.3%	2,645	3,190	-17.1%
MONT BELVIEU NORMAL BUTANE B	84	72.29	16.5%	42.09	100.1%	84	72	16.5%
NATURAL GAS	5,328	6,694.76	-20.4%	5,864.36	-9.1%	5,328	6,695	-20.4%
NATURAL GAS PEN SWP	2,886	1,634.81	76.6%	7,009.73	-58.8%	2,886	1,635	76.6%
NATURAL GAS PHY	417,413	543,078.38	-23.1%	429,765.95	-2.9%	417,413	543,078	-23.1%

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Energy Futures								
NEPOOL INTR HUB 5MW D AH	0	0	-	0	-	0	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	1	60.14	-98.2%	0	-	1	60	-98.2%
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	8.33	-100.0%	0	-	0	8	-100.0%
NORTHWEST ROCKIES BASIS S	0	0	-	0	-	0	0	-
NY1% VS GC SPREAD SWAP	0	14.76	-100.0%	4.55	-100.0%	0	15	-100.0%
NY HARBOR 1% FUEL OIL BAL	0	0	-	4.32	-100.0%	0	0	-
NY HARBOR HEAT OIL SWP	66	226.05	-70.9%	55.36	18.8%	66	226	-70.9%
NY HARBOR LOW SULPUR GAS 100C	29	0	-	0	-	29	0	-
NY HARBOR RESIDUAL FUEL 1	12	83.48	-85.8%	25.86	-54.2%	12	83	-85.8%
NYH NO 2 CRACK SPREAD CAL	103	39.29	162.9%	27.27	278.6%	103	39	162.9%
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	0	-	0	-	0	0	-
NY ULSD (ARGUS) VS HEATING OIL	3	23.19	-88.7%	4.27	-38.4%	3	23	-88.7%
PANHANDLE BASIS SWAP FUTU	0	0	-	0	-	0	0	-
PERMIAN BASIS SWAP	0	0	-	0	-	0	0	-
PETROCHEMICALS	172	169.14	2.0%	122.77	40.5%	172	169	2.0%
PETRO CRCKS & SPRDS ASIA	0	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS NA	1,174	1,781.62	-34.1%	579.86	102.5%	1,174	1,782	-34.1%
PETRO CRK&SPRD EURO	28	124.71	-77.2%	21.41	33.0%	28	125	-77.2%
PETROLEUM PRODUCTS	4	137.81	-97.2%	11.32	-66.1%	4	138	-97.2%
PETROLEUM PRODUCTS ASIA	3	30.81	-91.5%	4.41	-40.3%	3	31	-91.5%
PETRO OUTRIGHT EURO	349	220.48	58.3%	282.86	23.4%	349	220	58.3%
PETRO OUTRIGHT NA	67	190.14	-64.7%	61.14	9.7%	67	190	-64.7%
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	-
PJM WESTH DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM WESTHDA PEAK	0	0	-	0	-	0	0	-

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Energy Futures								
PJM WESTH RT OFF-PEAK	0	0	-	0	-	0	0	-
PJM WESTH RT PEAK	0	278.19	-100.0%	0	-	0	278	-100.0%
PLASTICS	159	34.86	355.4%	46.95	238.1%	159	35	355.4%
PREMIUM UNLND 10P FOB MED	0	2.95	-100.0%	0	-	0	3	-100.0%
PROPANE NON-LDH MB (OPIS) BAL	83	157.43	-47.0%	20.77	301.8%	83	157	-47.0%
PROPANE NON-LDH MT. BEL (OPIS)	1,708	1,277.38	33.7%	1,174.82	45.4%	1,708	1,277	33.7%
RBOB CALENDAR SWAP	124	287.1	-56.8%	265.36	-53.2%	124	287	-56.8%
RBOB CRACK SPREAD	132	44.52	195.8%	37.5	251.2%	132	45	195.8%
RBOB GAS	0	0	-	0	-	0	0	-
RBOB GASOLINE BALMO CLNDR	15	0	-	15.05	2.1%	15	0	-
RBOB PHY	198,532	216,984.71	-8.5%	156,299.14	27.0%	198,532	216,985	-8.5%
RBOB VS HEATING OIL SWAP	0	0	-	0	-	0	0	-
SAN JUAN BASIS SWAP	0	0	-	0	-	0	0	-
SINGAPORE 180CST BALMO	0	1.76	-100.0%	0	-	0	2	-100.0%
SINGAPORE 380CST BALMO	0	0.29	-100.0%	0	-	0	0	-100.0%
SINGAPORE 380CST FUEL OIL	6	29.05	-79.9%	4.14	41.2%	6	29	-79.9%
SINGAPORE FUEL 180CST CAL	0	4.57	-100.0%	0	-	0	5	-100.0%
SINGAPORE FUEL OIL SPREAD	0	2.38	-100.0%	0	-	0	2	-100.0%
SINGAPORE GASOIL	18	52.24	-65.2%	27.41	-33.8%	18	52	-65.2%
SINGAPORE GASOIL CALENDAR	60	52.38	15.2%	24.09	150.6%	60	52	15.2%
SINGAPORE GASOIL SWAP	108	58.14	85.1%	189.27	-43.1%	108	58	85.1%
SINGAPORE GASOIL VS ICE	32	0	-	0	-	32	0	-
SINGAPORE JET KERO BALMO	0	0	-	0	-	0	0	-
SINGAPORE JET KERO GASOIL	0	0	-	0	-	0	0	-
SINGAPORE JET KEROSENE SW	0	29.76	-100.0%	28.18	-100.0%	0	30	-100.0%
SINGAPORE MOGAS 92 UNLEADED	0	0	-	0	-	0	0	-
SINGAPORE MOGAS 92 UNLEADED	16	259.52	-93.9%	7.95	98.5%	16	260	-93.9%
Sumas Basis Swap	0	0	-	0	-	0	0	-
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-	0	0	-
TC5 RAS TANURA TO YOKOHAM	0	2.62	-100.0%	0	-	0	3	-100.0%
TCO BASIS SWAP	0	0	-	0	-	0	0	-
TD3 MEG TO JAPAN 250K MT	74	190.33	-61.1%	13.82	435.1%	74	190	-61.1%
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	131	33.33	292.4%	82.73	58.1%	131	33	292.4%
ULSD UP-DOWN BALMO SWP	151	542.14	-72.2%	186.82	-19.4%	151	542	-72.2%
UP DOWN GC ULSD VS NMX HO	1,610	2,380.52	-32.4%	1,252.23	28.5%	1,610	2,381	-32.4%
WAHA BASIS	0	0	-	0	-	0	0	-
WTI-BRENT BULLET SWAP	0	0	-	0	-	0	0	-
WTI-BRENT CALENDAR SWAP	1,200	2,099.05	-42.8%	1,253.68	-4.3%	1,200	2,099	-42.8%
WTI CALENDAR	2,029	2,197.52	-7.7%	1,961.05	3.5%	2,029	2,198	-7.7%
WTI MIDLAND CRUDE OIL	0	0	-	0	-	0	0	-
WTS (ARGUS) VS WTI SWAP	15	785.19	-98.1%	65.91	-78.0%	15	785	-98.1%
WTS (ARGUS) VS WTI TRD MT	52	8.57	507.9%	31.14	67.3%	52	9	507.9%

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Energy Options								
BRENT CALENDAR SWAP	10	0	-	4.5	122.2%	10	0	-
BRENT CRUDE OIL 1 M CSO	1,895	0	-	0	-	1,895	0	-
BRENT OIL LAST DAY	3,462	5,371.95	-35.6%	2,981.5	16.1%	3,462	5,372	-35.6%
COAL API2 INDEX	17	0	-	0	-	17	0	-
CRUDE OIL	0	0	-	0	-	0	0	-
CRUDE OIL 1MO	11,103	12,152.38	-8.6%	5,252.27	111.4%	11,103	12,152	-8.6%
CRUDE OIL APO	1,174	2,672.19	-56.1%	2,939.91	-60.1%	1,174	2,672	-56.1%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-
CRUDE OIL PHY	103,527	169,834.05	-39.0%	77,042.55	34.4%	103,527	169,834	-39.0%
ELEC FINSETTLED	0	0	-	0	-	0	0	-
ETHANOL SWAP	132	250.67	-47.4%	130.23	1.3%	132	251	-47.4%
HEATING OIL CRK SPD AVG PRICE	17	0	-	81.82	-78.8%	17	0	-
HEATING OIL PHY	266	1,349.95	-80.3%	304.14	-12.7%	266	1,350	-80.3%
HENRY HUB FINANCIAL LAST	1,406	567.24	147.9%	248.86	465.1%	1,406	567	147.9%
HO 1 MONTH CLNDR OPTIONS	0	2.38	-100.0%	0	-	0	2	-100.0%
LLS CRUDE OIL	0	0	-	0	-	0	0	-
MCCLOSKEY ARA ARGS COAL	0	0	-	129.82	-100.0%	0	0	-
MCCLOSKEY RCH BAY COAL	0	0	-	0	-	0	0	-
NATURAL GAS 1 M CSO FIN	2,236	9,265.48	-75.9%	1,652.27	35.3%	2,236	9,265	-75.9%
NATURAL GAS 2 M CSO FIN	0	71.43	-100.0%	377.27	-100.0%	0	71	-100.0%
NATURAL GAS 3 M CSO FIN	421	1,473.81	-71.4%	281.82	49.4%	421	1,474	-71.4%
NATURAL GAS 5 M CSO FIN	0	154.76	-100.0%	45.45	-100.0%	0	155	-100.0%
NATURAL GAS 6 M CSO FIN	1,037	2,895.24	-64.2%	27.27	3701.8%	1,037	2,895	-64.2%
NATURAL GAS OPT	865	0	-	40.91	2015.1%	865	0	-
NATURAL GAS OPTION ON CALEND	132	61.9	112.6%	250	-47.4%	132	62	112.6%
NATURAL GAS PHY	108,793	118,594.9	-8.3%	103,133.77	5.5%	108,793	118,595	-8.3%
NATURAL GAS SUMMER STRIP	0	0	-	0	-	0	0	-
NATURAL GAS WINTER STRIP	0	28.57	-100.0%	0	-	0	29	-100.0%
N ROCKIES PIPE SWAP	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	40	357.43	-88.9%	63.45	-37.3%	40	357	-88.9%
PETROCHEMICALS	44	3.81	1042.5%	0.18	23841.9%	44	4	1042.5%
PETRO OUTRIGHT EURO	0	0	-	0	-	0	0	-
PETRO OUTRIGHT NA	17	10.48	65.8%	10.23	69.8%	17	10	65.8%
PJM WES HUB PEAK CAL MTH	0	12.38	-100.0%	0	-	0	12	-100.0%
PJM WES HUB PEAK LMP 50MW	0	0	-	0	-	0	0	-
RBOB CALENDAR SWAP	16	0	-	0	-	16	0	-
RBOB PHY	294	477.57	-38.4%	195.18	50.8%	294	478	-38.4%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	0	-
SHORT TERM	5	19.05	-72.4%	13.64	-61.4%	5	19	-72.4%
SHORT TERM NATURAL GAS	0	79.76	-100.0%	9.09	-100.0%	0	80	-100.0%
WTI-BRENT BULLET SWAP	2,191	1,790.48	22.4%	1,052.27	108.2%	2,191	1,790	22.4%
WTI CRUDE OIL 1 M CSO FI	2,961	4,294.52	-31.1%	854.55	246.4%	2,961	4,295	-31.1%

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Metals Futures								
ALUMINUM	536	1,183	-54.7%	438.95	22.1%	536	1,183	-54.7%
COBALT METAL FUTURES	9	0	-	0.14	6151.0%	9	0	-
COMEX COPPER	97,200	98,665.9	-1.5%	70,532.18	37.8%	97,200	98,666	-1.5%
COMEX E-Mini GOLD	1,345	1,516.33	-11.3%	1,112	21.0%	1,345	1,516	-11.3%
COMEX E-Mini SILVER	393	164.43	139.1%	290.59	35.3%	393	164	139.1%
COMEX GOLD	324,465	467,960.33	-30.7%	183,427.95	76.9%	324,465	467,960	-30.7%
COMEX MINY COPPER	135	27.76	384.8%	88.91	51.4%	135	28	384.8%
COMEX SILVER	106,758	95,842.67	11.4%	76,455.45	39.6%	106,758	95,843	11.4%
COPPER	166	101.95	62.7%	107.36	54.5%	166	102	62.7%
FERROUS PRODUCTS	160	58.95	171.9%	137.82	16.3%	160	59	171.9%
GOLD	244	411.48	-40.7%	117.5	107.7%	244	411	-40.7%
HOT ROLLED COIL STEEL FUTURES	69	0	-	33.55	104.9%	69	0	-
IRON ORE 62 CHINA TSI FUTURES	0	83.76	-100.0%	0	-	0	84	-100.0%
IRON ORE CHINA	70	0	-	78.09	-10.6%	70	0	-
METALS	2	0	-	6.82	-66.8%	2	0	-
MICRO GOLD	86,800	41,064.43	111.4%	72,719.55	19.4%	86,800	41,064	111.4%
NYMEX HOT ROLLED STEEL	1,276	731.38	74.5%	768.23	66.1%	1,276	731	74.5%
NYMEX PLATINUM	15,130	22,299.9	-32.2%	21,185.45	-28.6%	15,130	22,300	-32.2%
PALLADIUM	2,027	7,090.29	-71.4%	1,452.32	39.6%	2,027	7,090	-71.4%
SILVER	12,142	1,717.19	607.1%	13,754.95	-11.7%	12,142	1,717	607.1%
URANIUM	0	0.43	-100.0%	0	-	0	0	-100.0%
Metals Options								
ALUMINUM	0	7.14	-100.0%	0	-	0	7	-100.0%
COMEX COPPER	1,753	3,810.1	-54.0%	1,050.82	66.8%	1,753	3,810	-54.0%
COMEX GOLD	47,824	76,714.05	-37.7%	26,917.09	77.7%	47,824	76,714	-37.7%
COMEX SILVER	11,363	9,580.52	18.6%	5,329.18	113.2%	11,363	9,581	18.6%
COPPER	0	79.71	-99.7%	0	-	0	80	-99.7%
GOLD	8,599	8,954.29	-4.0%	6,239.45	37.8%	8,599	8,954	-4.0%
HOT ROLLED COIL STEEL CALL OPT	0	0	-	0	-	0	0	-
HOT ROLLED COIL STEEL PUT OPTI	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI CALL OPTIC	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI PUT OPTIO	0	47.62	-100.0%	0	-	0	48	-100.0%
IRON ORE CHINA	6	0	-	5.45	15.8%	6	0	-
NYMEX HOT ROLLED STEEL	24	0	-	13.64	73.7%	24	0	-
NYMEX PLATINUM	64	457.43	-85.9%	71.27	-9.5%	64	457	-85.9%
PALLADIUM	23	130.29	-82.3%	3.95	482.9%	23	130	-82.3%
SILVER	443	683.57	-35.2%	289.86	52.7%	443	684	-35.2%
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS - WK	55	24.38	124.9%	16.95	223.5%	55	24	124.9%

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	ADV JAN 2021	ADV JAN 2020	% CHG	ADV DEC 2020	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Ags Futures								
FERTILIZER PRODUCS	309	141.19	118.8%	74.05	317.2%	309	141	118.8%

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	ADV JAN 2021	ADV JAN 2020	% CHG	ADV DEC 2020	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Ag Products Futures								
BUTTER CS	352	411.67	-14.5%	285.23	23.4%	352	412	-14.5%
CASH-SETTLED CHEESE	779	496.81	56.9%	771.18	1.1%	779	497	56.9%
CAT ASIA WEATHER	11	0	-	0	-	11	0	-
CATTLE	74,710	76,555.14	-2.4%	41,177.5	81.4%	74,710	76,555	-2.4%
CDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CDD WEATHER	0	0	-	0	-	0	0	-
CHI WHEAT	128,456	120,191.67	6.9%	93,618.91	37.2%	128,456	120,192	6.9%
CLASS IV MILK	36	178.71	-79.6%	34.86	4.5%	36	179	-79.6%
COFFEE	0	0	-	0	-	0	0	-
CORN	459,701	298,610	53.9%	238,440.73	92.8%	459,701	298,610	53.9%
COTTON	0	0.24	-100.0%	0.09	-100.0%	0	0	-100.0%
DJ_UBS ROLL SELECT INDEX FUTU	6	0	-	217.82	-97.4%	6	0	-
DOW-UBS COMMOD INDEX	1,457	655.24	122.4%	2,560.86	-43.1%	1,457	655	122.4%
DRY WHEY	103	63.1	62.7%	125.55	-18.3%	103	63	62.7%
FEEDER CATTLE	12,271	14,616.19	-16.0%	11,158.86	10.0%	12,271	14,616	-16.0%
FERTILIZER PRODUCS	0	9.52	-100.0%	0	-	0	10	-100.0%
GOLDMAN SACHS	783	893.62	-12.4%	581.68	34.5%	783	894	-12.4%
GSCI EXCESS RETURN FUT	267	97.14	174.6%	4,296.05	-93.8%	267	97	174.6%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	182	153.57	18.2%	211.36	-14.1%	182	154	18.2%
HDD WEATHER EUROPEAN	5	47.62	-88.9%	72.73	-92.8%	5	48	-88.9%
HOGS	48,244	64,341.52	-25.0%	31,036.68	55.4%	48,244	64,342	-25.0%
HOUSING INDEX	1	0.76	3.6%	0.27	189.5%	1	1	3.6%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	43,618	52,113.19	-16.3%	30,674.59	42.2%	43,618	52,113	-16.3%
LUMBER	450	547	-17.8%	642.55	-30.0%	450	547	-17.8%
MALAYSIAN PALM SWAP	569	182.38	212.2%	212.73	167.7%	569	182	212.2%
MILK	1,637	1,400.1	17.0%	1,780.86	-8.1%	1,637	1,400	17.0%
MINI CORN	3,789	520.43	628.0%	1,577.77	140.1%	3,789	520	628.0%
MINI SOYBEAN	4,950	963.67	413.7%	3,100.32	59.7%	4,950	964	413.7%
MINI WHEAT	1,168	302.38	286.2%	847.32	37.8%	1,168	302	286.2%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	353	410.14	-13.9%	232	52.3%	353	410	-13.9%
OATS	398	480.38	-17.1%	407.36	-2.2%	398	480	-17.1%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
PORK CUTOUT	179	0	-	93.45	91.6%	179	0	-
ROUGH RICE	565	891.14	-36.6%	1,352.5	-58.3%	565	891	-36.6%
SOYBEAN	284,236	177,138	60.5%	277,379.86	2.5%	284,236	177,138	60.5%
SOYBEAN MEAL	101,471	106,756.14	-5.0%	113,990.91	-11.0%	101,471	106,756	-5.0%
SOYBEAN OIL	138,718	132,338.48	4.8%	131,758.45	5.3%	138,718	132,338	4.8%
S&P GSCI ENHANCED ER SWAP	0	0	-	216.5	-100.0%	0	0	-
SUGAR 11	0	0	-	0	-	0	0	-
USD CRUDE PALM OIL	101	195.14	-48.2%	186.77	-45.8%	101	195	-48.2%
WHEAT	1,236	997.71	23.9%	1,108.14	11.5%	1,236	998	23.9%

Ag Products Options

AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
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	ADV JAN 2021	ADV JAN 2020	% CHG	ADV DEC 2020	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Ag Products Options								
BUTTER CS	133	166.76	-20.0%	103.45	29.0%	133	167	-20.0%
CASH-SETTLED CHEESE	622	454.48	36.8%	620.23	0.3%	622	454	36.8%
CATTLE	11,497	10,539.81	9.1%	7,990.18	43.9%	11,497	10,540	9.1%
CDD SEASONAL STRIP	0	47.62	-100.0%	0	-	0	48	-100.0%
CHI WHEAT	30,646	29,051.05	5.5%	21,251.23	44.2%	30,646	29,051	5.5%
CLASS IV MILK	171	209.81	-18.4%	68	151.8%	171	210	-18.4%
CORN	201,881	79,869.81	152.8%	110,344.64	83.0%	201,881	79,870	152.8%
CORN NEARBY+2 CAL SPRD	351	219.05	60.0%	12.05	2810.5%	351	219	60.0%
DEC-DEC CORN CAL SPRD	0	0	-	0	-	0	0	-
DEC-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
DRY WHEY	2	4.76	-60.2%	23.59	-92.0%	2	5	-60.2%
FEEDER CATTLE	1,132	1,380.71	-18.0%	841.27	34.6%	1,132	1,381	-18.0%
HDD EURO SEASONAL STRIP	0	0	-	45.45	-100.0%	0	0	-
HDD SEASONAL STRIP	132	0	-	113.64	15.8%	132	0	-
HDD WEATHER	132	0	-	34.09	286.0%	132	0	-
HDD WEATHER EUROPEAN	39	0	-	22.73	73.7%	39	0	-
HOGS	7,890	18,542.71	-57.4%	5,187.32	52.1%	7,890	18,543	-57.4%
HOUSING INDEX	0	0	-	0	-	0	0	-
Intercommodity Spread	14	274	-94.9%	0	-	14	274	-94.9%
JAN-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	333	375.24	-11.1%	40	733.6%	333	375	-11.1%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	0	38.1	-100.0%	0	-	0	38	-100.0%
JULY-JULY WHEAT CAL SPRD	0	2.38	-100.0%	1.36	-100.0%	0	2	-100.0%
JULY-NOV SOYBEAN CAL SPRD	5	62.62	-91.6%	40.91	-87.1%	5	63	-91.6%
KC WHEAT	3,020	5,222.67	-42.2%	1,919.77	57.3%	3,020	5,223	-42.2%
LUMBER	27	47.95	-42.8%	45.95	-40.3%	27	48	-42.8%
LV CATL CSO	0	0	-	0	-	0	0	-
MAR-DEC CORN CAL SPRD	0	23.81	-100.0%	1.36	-100.0%	0	24	-100.0%
MAR-JULY CORN CAL SPRD	0	100	-100.0%	0	-	0	100	-100.0%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	4.55	-100.0%	0	0	-
MILK	1,801	1,822.67	-1.2%	1,487.91	21.1%	1,801	1,823	-1.2%
MLK MID OPTIONS	0	0.24	-100.0%	0.55	-100.0%	0	0	-100.0%
NFD MILK	244	364.1	-32.9%	174.36	40.1%	244	364	-32.9%
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	8	40.95	-79.6%	5.27	58.7%	8	41	-79.6%
PORK CUTOUT	8	0	-	8.09	-0.5%	8	0	-
ROUGH RICE	27	181.52	-85.1%	44.27	-38.8%	27	182	-85.1%
SOYBEAN	134,533	54,501.29	146.8%	101,884.14	32.0%	134,533	54,501	146.8%
SOYBEAN CRUSH	9	29.05	-67.4%	8.18	15.8%	9	29	-67.4%
SOYBEAN MEAL	15,071	8,649.14	74.2%	12,357.32	22.0%	15,071	8,649	74.2%
SOYBEAN OIL	16,221	12,946.29	25.3%	20,759.18	-21.9%	16,221	12,946	25.3%
SOYBN NEARBY+2 CAL SPRD	171	0.48	35709.8%	9.09	1775.8%	171	0	35709.8%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-

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Ag Products Options								
WHEAT	53	93.38	-43.6%	82.32	-36.0%	53	93	-43.6%
WHEAT-CORN ICSCO	3	1.9	74.1%	1.32	151.5%	3	2	74.1%
WHEAT NEARBY+2 CAL SPRD	60	28.57	109.3%	0	-	60	29	109.3%
TOTAL FUTURES GROUP								
Interest Rate Futures	6,278,812	6,318,059.9	-0.6%	4,132,069.23	52.0%	6,278,812	6,318,060	-0.6%
Equity Index Futures	4,907,445	3,521,092.14	39.4%	4,179,803.82	17.4%	4,907,445	3,521,092	39.4%
Metals Futures	648,926	738,920.19	-12.2%	442,707.82	46.6%	648,926	738,920	-12.2%
Energy Futures	1,960,999	2,512,697.62	-22.0%	1,575,593.09	24.5%	1,960,999	2,512,698	-22.0%
FX Futures	746,506	723,684.76	3.2%	954,703.32	-21.8%	746,506	723,685	3.2%
Ags Futures	309	141.19	118.8%	74.05	317.2%	309	141	118.8%
Ag Products Futures	1,310,801	1,052,558.81	24.5%	990,152.45	32.4%	1,310,801	1,052,559	24.5%
TOTAL FUTURES	15,853,798	14,867,154.62	6.6%	12,275,103.77	29.2%	15,853,798.05	14,867,154.62	6.6%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,892,381	2,589,031.33	-26.9%	912,900.64	107.3%	1,892,381	2,589,031	-26.9%
Equity Index Options	677,299	738,034.86	-8.2%	501,609.64	35.0%	677,299	738,035	-8.2%
Metals Options	70,099	100,464.71	-30.2%	39,920.73	75.6%	70,099	100,465	-30.2%
Energy Options	242,059	331,792.38	-27.0%	197,122.95	22.8%	242,059	331,792	-27.0%
FX Options	34,113	46,340.52	-26.4%	32,285.5	5.7%	34,113	46,341	-26.4%
Ag Products Options	426,238	225,292.9	89.2%	285,533.77	49.3%	426,238	225,293	89.2%
Foreign Exchange Options	55	24.38	124.9%	16.95	223.5%	55	24	124.9%
TOTAL OPTIONS	3,342,244	4,030,981.1	-17.1%	1,969,390.18	69.7%	3,342,244.26	4,030,981.1	-17.1%
TOTAL COMBINED								
FX	780,619	770,025.29	1.4%	986,988.82	-20.9%	780,619	770,025	1.4%
Equity Index	5,584,744	4,259,127	31.1%	4,681,413.45	19.3%	5,584,744	4,259,127	31.1%
Interest Rate	8,171,193	8,907,091.24	-8.3%	5,044,969.86	62.0%	8,171,193	8,907,091	-8.3%
Energy	2,203,059	2,844,490	-22.5%	1,772,716.05	24.3%	2,203,059	2,844,490	-22.5%
Metals	719,026	839,384.9	-14.3%	482,628.55	49.0%	719,026	839,385	-14.3%
Foreign Exchange	55	24.38	124.9%	16.95	223.5%	55	24	124.9%
Ags	309	141.19	118.8%	74.05	317.2%	309	141	118.8%
Ag Products	1,737,038	1,277,851.71	35.9%	1,275,686.23	36.2%	1,737,038	1,277,852	35.9%
GRAND TOTAL	19,196,042	18,898,135.71	1.6%	14,244,493.95	34.8%	19,196,042.32	18,898,135.71	1.6%

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