

CME Group Exchange ADV Report - Monthly

May 2021

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	ADV MAY 2021	ADV MAY 2020	% CHG	ADV APR 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
FX Futures								
AD/CD CROSS RATES	4	5.75	-27.0%	0.95	341.0%	1	2	-19.2%
AD/JY CROSS RATES	98	113.45	-13.6%	66.24	48.0%	113	135	-16.2%
AD/NE CROSS RATES	6	4.8	21.9%	7.29	-19.7%	9	21	-57.1%
AUSTRALIAN DOLLAR	87,367	86,644.1	0.8%	82,802.57	5.5%	103,497	105,775	-2.2%
BP/JY CROSS RATES	104	223.05	-53.5%	85.48	21.3%	111	186	-40.3%
BP/SF CROSS RATES	24	14.25	71.6%	39.05	-37.4%	41	23	75.9%
BRAZIL REAL	12,577	8,536.65	47.3%	11,031.76	14.0%	12,151	10,390	17.0%
BRITISH POUND	89,354	81,779.1	9.3%	77,479.24	15.3%	90,281	104,793	-13.8%
CANADIAN DOLLAR	71,368	55,935.6	27.6%	71,550.57	-0.3%	77,526	81,166	-4.5%
CD/JY CROSS RATES	0	6.5	-93.8%	0.52	-23.6%	5	4	28.4%
CHINESE RENMINBI (CNH)	855	803.1	6.5%	451.95	89.2%	746	911	-18.1%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-85.6%
CZECK KORUNA (US)	0	0	-	0.05	-100.0%	0	0	-
EC/AD CROSS RATES	116	147.35	-21.5%	119.52	-3.2%	219	333	-34.0%
EC/CD CROSS RATES	171	76.2	124.3%	184.9	-7.5%	277	194	42.6%
EC/NOK CROSS RATES	11	2.5	344.0%	14.33	-22.6%	32	14	131.2%
EC/SEK CROSS RATES	24	5.7	321.9%	12.43	93.5%	29	31	-8.3%
EFX/BP CROSS RATES	1,125	1,812.8	-37.9%	1,174.48	-4.2%	2,322	3,545	-34.5%
EFX/JY CROSS RATES	981	1,464.1	-33.0%	965.81	1.6%	1,573	3,249	-51.6%
EFX/SF CROSS RATES	582	1,906.65	-69.5%	579.62	0.4%	946	2,251	-58.0%
E-MINI EURO FX	4,839	6,594.8	-26.6%	4,343.19	11.4%	6,521	6,908	-5.6%
E-MINI JAPANESE YEN	324	659.55	-50.9%	334.43	-3.3%	460	1,410	-67.4%
EURO FX	164,415	152,381.15	7.9%	160,281.19	2.6%	193,227	213,143	-9.3%
HUNGARIAN FORINT (EC)	0	0.4	-100.0%	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	1	0.2	175.0%	0.05	1055.5%	1	1	-28.7%
INDIAN RUPEE	468	1,011.95	-53.7%	587	-20.2%	750	1,375	-45.5%
JAPANESE YEN	98,060	73,264.6	33.8%	105,113.52	-6.7%	103,778	139,668	-25.7%
KOREAN WON	82	48.5	69.1%	82.05	-0.1%	108	48	122.8%
MEXICAN PESO	43,343	40,317.65	7.5%	36,045.48	20.2%	51,680	61,079	-15.4%
MICRO AUD/USD	9,158	13,004.8	-29.6%	9,437.19	-3.0%	11,546	10,566	9.3%
MICRO CAD/USD	2,821	1,193.25	136.4%	2,339.52	20.6%	2,414	1,203	100.6%
MICRO CHF/USD	395	91.6	330.7%	320.62	23.0%	457	165	177.2%
MICRO EUR/USD	20,062	19,404.2	3.4%	19,381.57	3.5%	24,953	18,668	33.7%
MICRO GBP/USD	3,373	3,264.5	3.3%	3,302.29	2.1%	3,412	2,504	36.2%
MICRO INR/USD	83	77.85	6.6%	99.71	-16.8%	107	126	-15.1%
MICRO JPY/USD	1,572	943.8	66.5%	1,465.81	7.2%	1,502	1,554	-3.4%
MICRO USD/CNH	1	0	-	0.14	354.9%	0	0	-
NEW ZEALND DOLLAR	24,721	25,105.85	-1.5%	21,911.9	12.8%	29,275	30,686	-4.6%
NKR/USD CROSS RATE	222	136.3	62.6%	240	-7.6%	284	305	-6.7%
POLISH ZLOTY (EC)	1	0.05	2300.0%	2.24	-46.4%	6	2	252.2%
POLISH ZLOTY (US)	9	17.2	-49.4%	18.1	-51.9%	44	31	41.9%
RMB USD	0	0	-	0	-	0	0	-100.0%
RUSSIAN RUBLE	2,817	4,243.65	-33.6%	3,986.76	-29.3%	4,363	5,712	-23.6%
S.AFRICAN RAND	2,422	3,481.5	-30.4%	1,625.86	49.0%	2,526	3,631	-30.4%
SF/JY CROSS RATES	1	1.4	-42.9%	1.9	-58.0%	3	2	70.4%
SHEKEL	0	0	-	0.05	5.0%	0	1	-89.0%
SKR/USD CROSS RATES	218	125.2	74.2%	217	0.5%	253	216	17.3%
SWISS FRANC	20,527	19,994.35	2.7%	18,930.81	8.4%	22,682	30,961	-26.7%
TURKISH LIRA	1	111.6	-99.6%	0.76	-34.4%	3	50	-94.5%

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FX Futures								
USDZAR	0	0	-	0.19	-100.0%	0	0	-
FX Options								
AUD/USD MONDAY OPTION WEEK1	25	43.7	-43.1%	31.29	-20.6%	24	19	26.1%
AUD/USD MONDAY OPTION WEEK2	10	29.8	-64.9%	4.71	121.7%	17	10	71.1%
AUD/USD MONDAY OPTION WEEK3	5	19.85	-74.1%	9.71	-47.0%	19	8	143.7%
AUD/USD MONDAY OPTION WEEK4	14	0	-	31.48	-54.4%	21	2	1100.0%
AUD/USD MONDAY OPTION WEEK5	0	0	-	0	-	0	1	-77.5%
AUD/USD MONTHLY OPTIONS	6,239	4,147.1	50.4%	3,285.86	89.9%	3,643	4,589	-20.6%
AUD/USD WKLY FRIDAY OPTIONS -	0	6.9	-100.0%	6.48	-100.0%	9	31	-69.3%
AUD/USD WKLY FRIDAY OPTIONS -	98	89.85	9.5%	58.05	69.5%	84	264	-68.2%
AUD/USD WKLY FRIDAY OPTIONS -	175	192.8	-9.3%	87.19	100.5%	133	222	-39.8%
AUD/USD WKLY FRIDAY OPTIONS -	101	235.4	-57.3%	156.52	-35.8%	159	236	-32.6%
AUD/USD WKLY FRIDAY OPTIONS -	0	254.15	-100.0%	70.57	-100.0%	30	105	-71.4%
AUD/USD WKLY WED OPTIONS - WK	123	121.6	1.4%	51.29	140.3%	64	85	-24.0%
AUD/USD WKLY WED OPTIONS - WK	38	129.8	-70.5%	24.62	55.8%	39	81	-52.2%
AUD/USD WKLY WED OPTIONS - WK	11	43.45	-75.8%	6.33	65.8%	23	59	-61.2%
AUD/USD WKLY WED OPTIONS - WK	54	74.35	-27.8%	25.76	108.4%	55	91	-40.0%
AUD/USD WKLY WED OPTIONS - WK	0	0	-	0	-	6	35	-84.3%
BRL/USD MONTHLY OPTIONS	7	11.7	-37.2%	30.48	-75.9%	17	3	426.6%
CAD/USD MONDAY OPTIONS WEEK1	35	57.2	-39.2%	32.95	5.5%	41	16	158.2%
CAD/USD MONDAY OPTIONS WEEK2	117	0.05	233700.0%	32.1	264.2%	49	1	4827.2%
CAD/USD MONDAY OPTIONS WEEK3	13	11.45	11.4%	14.52	-12.2%	15	6	146.9%
CAD/USD MONDAY OPTIONS WEEK4	78	0	-	16.33	378.5%	35	2	1374.0%
CAD/USD MONDAY OPTIONS WEEK5	0	0	-	0	-	6	1	505.9%
CAD/USD MONTHLY OPTIONS	3,523	2,475.25	42.3%	2,894.57	21.7%	2,762	2,648	4.3%
CAD/USD WKLY FRIDAY OPTIONS -	0	3.25	-100.0%	0.62	-100.0%	62	59	6.6%
CAD/USD WKLY FRIDAY OPTIONS -	372	82.05	352.9%	59.86	520.8%	188	297	-36.5%
CAD/USD WKLY FRIDAY OPTIONS -	323	335.9	-3.8%	249.19	29.7%	289	318	-8.9%
CAD/USD WKLY FRIDAY OPTIONS -	290	383.9	-24.6%	281.33	2.9%	332	356	-7.0%
CAD/USD WKLY FRIDAY OPTIONS -	0	382.65	-100.0%	188.95	-100.0%	97	185	-47.8%
CAD/USD WKLY WED OPTIONS - WK	59	204.35	-71.3%	26.86	118.7%	50	109	-54.2%
CAD/USD WKLY WED OPTIONS - WK	64	103.25	-38.5%	31.48	101.9%	61	104	-41.6%
CAD/USD WKLY WED OPTIONS - WK	151	68	121.4%	28.52	427.8%	81	96	-14.8%
CAD/USD WKLY WED OPTIONS - WK	59	225	-73.6%	98.95	-40.0%	47	137	-65.6%
CAD/USD WKLY WED OPTIONS - WK	0	0	-	0	-	12	53	-77.2%
CHF/USD MONTHLY OPTIONS	325	141.85	128.8%	339.81	-4.5%	234	182	28.8%
CHF/USD WKLY FRIDAY OPTIONS -	0	0	-	0.95	-100.0%	1	0	52.8%
CHF/USD WKLY FRIDAY OPTIONS -	39	8.6	357.0%	0.86	4485.2%	14	8	77.2%
CHF/USD WKLY FRIDAY OPTIONS -	1	0.1	750.0%	32.29	-97.4%	11	7	70.9%
CHF/USD WKLY FRIDAY OPTIONS -	1	11.35	-89.4%	20	-94.0%	19	7	158.7%
CHF/USD WKLY FRIDAY OPTIONS -	0	0.55	-100.0%	0.81	-100.0%	0	8	-97.4%
EUR/GBP WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
EUR/USD MONDAY OPTION WEEK1	31	60.6	-48.5%	80.62	-61.3%	66	31	112.4%
EUR/USD MONDAY OPTION WEEK2	241	45.35	432.1%	81.76	195.1%	94	22	326.5%
EUR/USD MONDAY OPTION WEEK3	123	59.2	107.5%	27.24	351.0%	36	32	14.3%
EUR/USD MONDAY OPTION WEEK4	71	88.95	-20.6%	73.33	-3.7%	106	34	208.5%

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FX Options								
EUR/USD MONDAY OPTION WEEK5	0	0	-	0	-	16	16	-0.4%
EUR/USD MONTHLY OPTIONS	8,480	10,433.3	-18.7%	9,444.29	-10.2%	9,953	16,099	-38.2%
EUR/USD WKLY FRIDAY OPTIONS -	0	24.55	-100.0%	9.52	-100.0%	117	108	8.5%
EUR/USD WKLY FRIDAY OPTIONS -	1,538	245.9	525.6%	100.14	1436.3%	706	1,006	-29.9%
EUR/USD WKLY FRIDAY OPTIONS -	889	857.65	3.7%	825.57	7.7%	969	1,097	-11.7%
EUR/USD WKLY FRIDAY OPTIONS -	1,140	949.45	20.1%	731.67	55.8%	862	1,155	-25.4%
EUR/USD WKLY FRIDAY OPTIONS -	0	934	-100.0%	821.52	-100.0%	328	407	-19.4%
EUR/USD WKLY WED OPTIONS - WK	381	437.35	-13.0%	521.71	-27.0%	330	454	-27.2%
EUR/USD WKLY WED OPTIONS - WK	359	269	33.4%	294.76	21.8%	351	423	-17.0%
EUR/USD WKLY WED OPTIONS - WK	250	221	13.1%	504.62	-50.5%	369	373	-0.9%
EUR/USD WKLY WED OPTIONS - WK	334	241.45	38.4%	402.43	-17.0%	410	377	8.9%
EUR/USD WKLY WED OPTIONS - WK	0	0	-	0	-	55	139	-60.1%
GBP/USD MONDAY OPTION WEEK1	3	73.95	-96.5%	23.57	-89.0%	12	22	-44.9%
GBP/USD MONDAY OPTION WEEK2	126	43.6	189.1%	62.14	102.8%	41	13	216.9%
GBP/USD MONDAY OPTION WEEK3	5	83.9	-94.0%	6	-15.8%	12	21	-44.9%
GBP/USD MONDAY OPTION WEEK4	3	81.65	-96.9%	0	-	10	25	-58.8%
GBP/USD MONDAY OPTION WEEK5	0	0	-	0	-	22	4	454.0%
GBP/USD MONTHLY OPTIONS	3,998	3,269.4	22.3%	2,989.71	33.7%	3,711	4,457	-16.7%
GBP/USD WKLY FRIDAY OPTIONS -	0	0.6	-100.0%	1	-100.0%	17	32	-45.4%
GBP/USD WKLY FRIDAY OPTIONS -	163	160.55	1.4%	63.57	156.0%	115	188	-38.9%
GBP/USD WKLY FRIDAY OPTIONS -	101	230.3	-56.3%	140.76	-28.4%	130	165	-21.3%
GBP/USD WKLY FRIDAY OPTIONS -	186	235.25	-21.0%	125	48.8%	163	217	-25.0%
GBP/USD WKLY FRIDAY OPTIONS -	0	81.65	-100.0%	101.81	-100.0%	37	81	-54.1%
GBP/USD WKLY WED OPTIONS - WK	108	108.7	-0.5%	111.57	-3.0%	70	112	-37.5%
GBP/USD WKLY WED OPTIONS - WK	37	107.8	-65.5%	22.86	62.8%	40	57	-28.7%
GBP/USD WKLY WED OPTIONS - WK	23	93.4	-75.9%	45.95	-51.0%	31	87	-64.3%
GBP/USD WKLY WED OPTIONS - WK	44	219.15	-79.7%	121.71	-63.5%	53	102	-48.0%
GBP/USD WKLY WED OPTIONS - WK	0	0	-	0	-	16	50	-67.8%
JPY/USD MONDAY OPTION WEEK1	17	10.55	64.0%	13.14	31.6%	19	24	-19.2%
JPY/USD MONDAY OPTION WEEK2	39	88	-55.9%	8	385.0%	18	29	-37.0%
JPY/USD MONDAY OPTION WEEK3	12	27.6	-56.3%	5.14	134.3%	11	15	-31.6%
JPY/USD MONDAY OPTION WEEK4	18	0	-	0	-	9	12	-28.0%
JPY/USD MONDAY OPTION WEEK5	0	0	-	0	-	3	1	107.9%
JPY/USD MONTHLY OPTIONS	3,551	3,653.05	-2.8%	3,195	11.1%	4,018	7,535	-46.7%
JPY/USD WKLY FRIDAY OPTIONS -	0	0.25	-100.0%	0.14	-100.0%	80	59	35.4%
JPY/USD WKLY FRIDAY OPTIONS -	460	124.4	269.7%	76.81	498.7%	258	636	-59.5%
JPY/USD WKLY FRIDAY OPTIONS -	294	575.9	-49.0%	296	-0.7%	435	749	-41.9%
JPY/USD WKLY FRIDAY OPTIONS -	488	624.65	-21.9%	331	47.3%	395	640	-38.3%
JPY/USD WKLY FRIDAY OPTIONS -	0	472.45	-100.0%	391.38	-100.0%	162	251	-35.7%
JPY/USD WKLY WED OPTIONS - WK	101	180.1	-43.8%	152.86	-33.8%	114	310	-63.4%
JPY/USD WKLY WED OPTIONS - WK	156	88.3	77.0%	144	8.5%	140	228	-38.5%
JPY/USD WKLY WED OPTIONS - WK	172	139.6	23.5%	118.52	45.5%	144	290	-50.4%
JPY/USD WKLY WED OPTIONS - WK	147	219.2	-33.0%	116.33	26.2%	134	331	-59.6%
JPY/USD WKLY WED OPTIONS - WK	0	0	-	0	-	44	74	-40.3%
MXN/USD MONTHLY OPTIONS	134	63.65	109.7%	14	853.6%	56	90	-37.8%
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTIONS -	17	0	-	0	-	3	0	-
MXN/USD WKLY FRIDAY OPTIONS -	3	0.05	5800.0%	0	-	1	0	2881.4%

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FX Options								
MXN/USD WKLY FRIDAY OPTIONS -	10	11.25	-14.2%	0	-	2	8	-75.9%
MXN/USD WKLY FRIDAY OPTIONS -	0	4.65	-100.0%	0	-	0	1	-100.0%
NZD/USD MONTHLY OPTIONS	12	0.3	4033.3%	1.29	864.5%	5	42	-87.5%
NZD/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-100.0%
NZD/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	4	-100.0%
RUB/USD MONTHLY OPTIONS	0	0	-	0	-	1	0	-

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Equity Index Futures								
BITCOIN FUTURES	41,917	8,568.45	389.2%	9,336.19	349.0%	18,196	8,542	113.0%
DJ US REAL ESTATE	1,271	3,429.3	-62.9%	2,145.67	-40.8%	2,136	3,836	-44.3%
E-mini (\$5) Dow	171,929	217,856.15	-21.1%	139,385.9	23.3%	184,545	276,595	-33.3%
E-MINI COM SERVICES SELECT SEC	153	71.5	113.7%	195.33	-21.8%	205	226	-9.1%
E-mini FTSE China 50	0	0	-	0	-	0	0	-
E-MINI MIDCAP	10,687	11,212.5	-4.7%	9,218.52	15.9%	12,049	18,824	-36.0%
E-MINI NASDAQ 100	528,942	457,779.75	15.5%	503,304.9	5.1%	569,747	615,814	-7.5%
E-MINI RUSSELL 1000	197	95.2	106.6%	73.48	167.6%	336	399	-15.8%
E-MINI RUSSELL 1000 GROWTH	190	56.1	239.3%	70.52	169.9%	217	269	-19.3%
E-MINI RUSSELL 1000 VALUE	422	169.85	148.6%	553.95	-23.8%	1,133	396	185.8%
E-MINI RUSSELL 2000	177,020	203,364.65	-13.0%	170,457.71	3.8%	203,194	214,056	-5.1%
E-MINI S&P500	1,628,846	1,765,635.05	-7.7%	1,360,227.19	19.7%	1,688,638	2,285,958	-26.1%
E-MINI S&P500 ESG	591	596.65	-0.9%	487.24	21.3%	823	530	55.1%
E-MINI S&P REAL ESTATE SELECT S	274	193.95	41.4%	449	-38.9%	310	645	-51.8%
ETHER FUTURES	5,895	0	-	2,397.19	145.9%	1,935	0	-
FT-SE 100	0	0	-	0	-	0	0	-
FTSE Emerging	0	2.5	-100.0%	0	-	0	43	-99.9%
IBOVESPA INDEX	4	19.4	-77.3%	4.62	-4.7%	10	30	-66.1%
MICRO E-MINI NASDAQ 100	1,039,172	656,136.35	58.4%	880,481.76	18.0%	1,038,229	571,818	81.6%
MICRO E-MINI RUSSELL 2000	146,995	112,512.3	30.6%	133,708.86	9.9%	167,985	87,448	92.1%
MICRO E-MINI S&P500	931,007	984,234.95	-5.4%	782,889.95	18.9%	973,992	797,302	22.2%
MICRO MINI \$5 DOW	121,643	128,569.5	-5.4%	92,460.9	31.6%	138,132	134,992	2.3%
NASDAQ-100 VOLATILITY	1	0	-	0.38	188.7%	0	0	-
NASDAQ BIOTECH	30	7.6	294.7%	4.43	577.4%	33	30	9.8%
Nearby BTIC+	0	0	-	2.38	-100.0%	1	11	-91.1%
NIKKEI 225 (\$) STOCK	5,079	5,492.55	-7.5%	4,713.24	7.8%	6,340	11,835	-46.4%
NIKKEI 225 (YEN) STOCK	29,371	34,257.45	-14.3%	24,299.67	20.9%	31,704	59,588	-46.8%
S&P 500	3,204	4,784.6	-33.0%	6,478.57	-50.5%	6,102	7,877	-22.5%
S&P 500 ANNUAL DIVIDEND INDEX F	2,570	1,808.95	42.1%	4,364.43	-41.1%	3,081	3,382	-8.9%
S&P 500/GI	0	0	-	0	-	0	0	-
S&P 500 QUARLY DIVIDEND INDEX F	3	152.95	-98.0%	14.29	-79.0%	68	60	13.6%
S&P 600 SMALLCAP EMINI	0	37.95	-100.0%	0	-	0	13	-100.0%
S&P CONSUMER DSCRTNRY SECTO	477	151	215.8%	209.95	127.1%	636	470	35.2%
S&P CONSUMER STAPLES SECTOR	728	738.6	-1.4%	746.62	-2.5%	1,223	1,122	8.9%
S&P ENERGY SECTOR	1,830	794	130.4%	1,178.24	55.3%	2,290	1,339	71.0%
S&P FINANCIAL SECTOR	1,301	574.4	126.5%	958.38	35.8%	2,961	1,408	110.3%
S&P HEALTH CARE SECTOR	571	436.8	30.8%	496.43	15.1%	818	876	-6.6%
S&P INDUSTRIAL SECTOR	704	440.6	59.8%	341.57	106.2%	1,142	645	77.2%
S&P MATERIALS SECTOR	441	249.1	77.1%	231.67	90.4%	554	416	33.0%
S&P TECHNOLOGY SECTOR	555	327.5	69.4%	355.95	55.8%	695	753	-7.7%
S&P UTILITIES SECTOR	759	693	9.5%	655.67	15.7%	1,214	1,264	-3.9%
S&P VALUE INDEX FUTURES	0	0	-	0	-	4	0	-
WATER INDEX FUTURES	3	0	-	10.52	-67.7%	7	0	-
YEN DENOMINATED TOPIX	48	254.1	-81.0%	67.38	-28.5%	67	401	-83.4%

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	ADV MAY 2021	ADV MAY 2020	% CHG	ADV APR 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Equity Index Options								
BITCOIN FUTURES	81	299.3	-72.8%	79.67	2.1%	78	75	3.2%
E-mini (\$5) Dow	90	146.15	-38.1%	47.48	90.4%	80	168	-52.4%
E-MINI NASDAQ 100	29,183	12,365	136.0%	21,314.67	36.9%	25,401	16,321	55.6%
E-MINI RUSSELL 2000	1,439	1,413.9	1.8%	864.86	66.4%	1,487	961	54.8%
E-MINI S&P500	322,011	299,646.4	7.5%	209,057.95	54.0%	277,810	409,662	-32.2%
EOM E-MINI RUSSELL 2000 END OF	905	639	41.7%	881.24	2.7%	1,032	417	147.6%
EOM EMINI S&P	93,183	83,485.8	11.6%	83,011.33	12.3%	89,875	115,261	-22.0%
EOM S&P 500	2,472	2,056.4	20.2%	2,396.86	3.1%	2,353	4,185	-43.8%
EOW1 E-MINI RUSSELL 2000 WEEKL	568	128	343.4%	282.81	100.7%	452	261	72.8%
EOW1 EMINI S&P 500	65,903	26,654.35	147.2%	21,730.9	203.3%	46,282	54,170	-14.6%
EOW1 S&P 500	2,047	860	138.0%	702.38	191.4%	1,539	2,307	-33.3%
EOW2 E-MINI RUSSELL 2000 WEEKL	725	227.65	218.5%	344.71	110.3%	626	176	255.6%
EOW2 EMINI S&P 500	78,988	36,237.25	118.0%	37,929.76	108.2%	53,322	52,637	1.3%
EOW2 S&P 500	2,189	3,531.25	-38.0%	2,563.67	-14.6%	2,505	4,354	-42.5%
EOW3 E-MINI RUSSELL 2000 WEEKL	1,283	585.05	119.3%	1,056.48	21.4%	1,324	1,005	31.7%
EOW3 EMINI S&P 500	115,107	95,483.6	20.6%	98,654.29	16.7%	102,176	134,086	-23.8%
EOW3 S&P 500	2,219	2,591.35	-14.4%	2,234.95	-0.7%	1,982	4,425	-55.2%
EOW4 E-MINI RUSSELL 2000 WEEKL	26	252.45	-89.7%	1,088.95	-97.6%	557	147	279.7%
EOW4 EMINI S&P 500	3,193	47,131.7	-93.2%	45,362.62	-93.0%	29,305	38,955	-24.8%
MICRO E-MINI NASDAQ 100	2,572	0	-	1,520.81	69.1%	1,360	0	-
MICRO E-MINI S&P500	8,023	0	-	5,803.67	38.2%	6,666	0	-
S&P 500	8,855	3,293.6	168.9%	4,173.48	112.2%	7,473	8,514	-12.2%

Interest Rate Futures

10-YR NOTE	2,399,109	1,767,647.15	35.7%	1,487,615.57	61.3%	2,095,091	2,044,327	2.5%
10-YR SWAP RATE	2,190	2,024.5	8.2%	3,795.76	-42.3%	5,770	4,215	36.9%
15-YR SWAP RATE	0	0	-	0	-	0	0	-
1-MONTH EURODOLLAR	0	5.4	-100.0%	0	-	0	4	-100.0%
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	693,521	722,227.55	-4.0%	269,900.81	157.0%	491,531	770,779	-36.2%
2-YR SWAP RATE	4,196	151.85	2663.3%	4,304.95	-2.5%	4,454	1,099	305.4%
30-YR BOND	581,586	399,516.8	45.6%	355,838.14	63.4%	506,102	413,887	22.3%
30-YR SWAP RATE	0	5	-100.0%	0	-	6	11	-44.4%
3-YR NOTE	9,185	0	-	7,114.57	29.1%	8,687	0	-
3-YR SWAP RATE	188	9.75	1828.2%	184.43	1.9%	437	216	101.6%
4-YR SWAP RATE	76	26.15	192.2%	21.48	255.7%	88	68	29.3%
5-YR NOTE	1,518,359	1,303,174.95	16.5%	746,486.57	103.4%	1,231,299	1,266,329	-2.8%
5-YR SWAP RATE	1,973	2,493.05	-20.9%	2,051.24	-3.8%	4,035	3,484	15.8%
7-YR SWAP RATE	144	49.3	192.6%	102.43	40.8%	137	118	15.8%
EURODOLLARS	2,060,035	1,743,310.3	18.2%	1,829,722.38	12.6%	2,404,476	2,896,528	-17.0%
FED FUND	79,970	206,531.6	-61.3%	80,721	-0.9%	92,345	383,579	-75.9%
SOFR	115,563	32,357.95	257.1%	111,546.19	3.6%	112,327	46,003	144.2%
SONIA	4,392	7,972	-44.9%	4,393.52	0.0%	6,296	6,631	-5.0%
TIIE	3	0	-	0	-	0	0	-
Ultra 10-Year Note	517,331	319,248	62.0%	250,219.81	106.8%	399,243	293,847	35.9%
ULTRA T-BOND	333,003	284,231.85	17.2%	164,696.52	102.2%	252,973	239,734	5.5%

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Interest Rate Options								
10-YR NOTE	708,308	315,652.8	124.4%	613,666.57	15.4%	705,635	657,201	7.4%
2-YR NOTE	121	10,426.25	-98.8%	735.48	-83.6%	680	17,005	-96.0%
30-YR BOND	105,298	82,041.35	28.3%	105,718.62	-0.4%	135,193	134,610	0.4%
5-YR NOTE	130,086	130,601.85	-0.4%	135,522.86	-4.0%	158,688	203,266	-21.9%
EURODOLLARS	201,208	560,164.8	-64.1%	157,033.76	28.1%	216,526	1,502,278	-85.6%
EURO MIDCURVE	726,960	298,357.95	143.7%	729,064.33	-0.3%	809,064	407,005	98.8%
FED FUND	0	2.5	-100.0%	0	-	0	106	-100.0%
SOFR	80	14.75	442.4%	0.48	16699.7%	43	8	455.0%
Ultra 10-Year Note	0	0	-	0	-	0	155	-100.0%
ULTRA T-BOND	26	26.1	-1.0%	25.76	0.3%	26	124	-78.9%

Energy Futures

3.5% FUEL OIL CID MED SWA	0	0	-	0	-	0	0	-100.0%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
ARGUS LLS VS. WTI (ARG) T	495	191.45	158.6%	595.24	-16.8%	405	319	27.1%
ARGUS PROPAN FAR EST INDE	268	178.9	49.7%	232.67	15.1%	282	263	7.4%
ARGUS PROPAN(SAUDI ARAMCO	66	107	-38.2%	52.43	26.1%	96	129	-25.7%
AUSTRIALIAN COKE COAL	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	8	0	-	0	-	7	10	-29.9%
BRENT CALENDAR SWAP	466	230.3	102.3%	464.29	0.4%	387	501	-22.8%
BRENT FINANCIAL FUTURES	0	0	-	47.62	-100.0%	40	2	2120.5%
BRENT OIL LAST DAY	80,907	101,667.15	-20.4%	93,783.95	-13.7%	104,850	143,816	-27.1%
CAR VINTAGE	2	0	-	3.81	-51.4%	2	0	-
CHICAGO ETHANOL SWAP	3,993	3,481.45	14.7%	3,628.95	10.0%	3,850	4,226	-8.9%
CHICAGO ULSD PL VS HO SPR	19	24	-22.9%	12.62	46.6%	27	54	-50.3%
CHICAGO UNL GAS PL VS RBO	0	21.25	-100.0%	0	-	4	7	-41.6%
CIG BASIS	0	0	-	0	-	0	0	-
CIN HUB 5MW D AH PK	0	0	-	0	-	0	11	-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	0	23.35	-100.0%	10.71	-100.0%	6	20	-68.6%
CONWAY NORMAL BUTANE (OPIS) S	10	25.75	-60.2%	7.33	39.8%	7	12	-44.5%
CONWAY PROPANE 5 DECIMALS S	801	932	-14.0%	650.24	23.2%	615	933	-34.1%
CRUDE OIL	0	59.25	-100.0%	0	-	32	70	-54.8%
CRUDE OIL LAST DAY	19	0	-	13.33	42.1%	20	0	-
CRUDE OIL OUTRIGHTS	2,625	3,840.15	-31.6%	3,234.29	-18.8%	3,419	5,073	-32.6%
CRUDE OIL PHY	954,329	1,066,290.95	-10.5%	895,946.81	6.5%	1,029,237	1,512,905	-32.0%
CRUDE OIL SPRDS	1,417	465.2	204.6%	555.81	154.9%	1,490	1,454	2.5%
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	6	-100.0%
DATED TO FRONTLINE BRENT	28	0	-	0	-	12	2	402.8%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-	0	0	-
DOMINION TRANSMISSION INC	0	0	-	0	-	0	0	-

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Energy Futures								
DUBAI CRUDE OIL BALMO	0	0	-	0	-	0	3	-100.0%
DUBAI CRUDE OIL CALENDAR	0	0	-	0	-	0	103	-100.0%
DUTCH TTF NATURAL GAS CAL MO	3,620	1,835.65	97.2%	3,672.43	-1.4%	2,876	1,780	61.6%
EAST/WEST FUEL OIL SPREAD	0	0	-	0	-	0	0	-
EIA FLAT TAX ONHWAY DIESE	21	41.65	-50.8%	47.48	-56.8%	29	49	-40.5%
ELEC FINSETTLED	0	0	-	0	-	0	0	-
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ETHANOL	4	56.9	-92.6%	3	40.0%	2	108	-97.8%
ETHANOL SWAP	10	1.5	550.0%	2.86	241.3%	6	5	12.3%
ETHANOL T2 FOB ROTT INCL DUTY	162	142.05	14.3%	195	-16.7%	184	250	-26.3%
EURO 3.5% FUEL OIL RDAM B	0	1.5	-100.0%	0	-	0	1	-100.0%
EURO 3.5% FUEL OIL SPREAD	0	0	-	0	-	0	0	-100.0%
EURO GASOIL 10PPM VS ICE	0	0	-	0	-	8	1	981.1%
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	-	0	-	0	0	-100.0%
EUROPE 3.5% FUEL OIL RDAM	0	20.45	-100.0%	0.05	-100.0%	2	19	-89.0%
EUROPEAN GASOIL (ICE)	5	0.1	4800.0%	0.48	929.0%	43	3	1344.2%
EUROPEAN NAPHTHA BALMO	0	1.15	-100.0%	0.38	-100.0%	0	0	-59.6%
EUROPEAN NAPHTHA CRACK SPR	17	38.6	-55.1%	33.52	-48.2%	31	88	-64.3%
EUROPE DATED BRENT SWAP	0	0	-	0	-	7	0	-
EUROPE JET KERO NWE CALSW	0	0	-	0	-	0	0	-
EUROPE NAPHTHA CALSWAP	16	18.1	-13.8%	18.71	-16.6%	22	30	-25.6%
EURO PROPANE CIF ARA SWA	43	69.95	-38.1%	61.81	-29.9%	72	99	-27.4%
FREIGHT MARKETS	2	27	-92.8%	4.29	-54.5%	9	33	-71.1%
FUEL OIL CRACK VS ICE	0	1.7	-100.0%	0	-	13	18	-29.3%
FUEL OIL NWE CRACK VS ICE	4	0	-	0	-	1	0	-
FUEL OIL (PLATS) CAR CM	0	0	-	0	-	0	0	-
FUELOIL SWAP:CARGOES VS.B	0	0	-	0	-	0	0	-100.0%
GAS EURO-BOB OXY NWE BARGES	6	97.8	-93.8%	12.19	-50.0%	23	110	-78.9%
GAS EURO-BOB OXY NWE BARGES	130	286.05	-54.6%	58.29	122.9%	220	373	-41.0%
GASOIL 0.1CIF MED VS ICE	3	0	-	0	-	1	0	-
GASOIL 0.1 RDAM BRGS VS I	0	0	-	0	-	0	0	-
GASOIL 0.1 ROTTERDAM BARG	0	1	-100.0%	0.24	-100.0%	0	1	-32.7%
GASOIL 10PPM VS ICE SWAP	0	0	-	0	-	0	0	-
GASOIL CALENDAR SWAP	2	0.9	133.3%	9.52	-77.9%	6	2	200.2%
GASOIL CRACK SPREAD CALEN	31	27	16.1%	0	-	43	114	-62.5%
GASOIL MINI CALENDAR SWAP	23	19.35	16.8%	20.24	11.7%	21	33	-37.0%
GERMAN POWER BASELOAD CAL M	0	11.1	-100.0%	0	-	0	88	-99.5%
GROUP THREE UNLEAD GAS (P	0	0	-	0	-	0	0	-
GRP THREE ULSD(PLT)VS HEA	253	195.95	29.2%	205.48	23.3%	245	217	13.1%
GRP THREE UNL GS (PLT) VS	120	142	-15.7%	36.19	230.9%	136	167	-18.4%
GULF COAST 3% FUEL OIL BA	0	0	-	0	-	0	20	-100.0%
GULF COAST JET FUEL CLNDR	0	3.6	-100.0%	0	-	0	9	-100.0%
GULF COAST JET VS NYM 2 H	794	685.7	15.9%	1,060.33	-25.1%	1,071	1,019	5.1%
GULF COAST NO.6 FUEL OIL	130	344.25	-62.2%	66.52	95.8%	135	812	-83.4%
GULF COAST ULSD CALENDAR	21	43.65	-51.7%	44.76	-52.9%	28	53	-47.3%
GULF COAST ULSD CRACK SPR	0	0	-	0	-	0	10	-100.0%

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Energy Futures								
HEATING OIL BALMO CLNDR S	27	2.25	1106.7%	0	-	17	11	52.2%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	24	0	-
HEATING OIL PHY	141,413	167,356.5	-15.5%	119,552.43	18.3%	153,792	215,445	-28.6%
HENRY HUB BASIS SWAP	0	120	-100.0%	0	-	0	65	-100.0%
HENRY HUB FINANCIAL LAST	0	0	-	0	-	0	0	-
HENRY HUB INDEX SWAP FUTU	0	120	-100.0%	0	-	0	81	-100.0%
HENRY HUB SWAP	1,596	6,844.5	-76.7%	1,482.52	7.7%	1,293	4,493	-71.2%
HOUSTON SHIP CHANNEL BASI	0	0	-	0	-	0	0	-
HTG OIL	0	0	-	2.86	-100.0%	1	0	26.2%
ICE BRENT DUBAI SWAP	25	183.75	-86.2%	36	-29.6%	38	280	-86.3%
ICE GASOIL BALMO SWAP	0	0	-	0.95	-100.0%	0	0	-
INDIANA MISO	0	0	-	0	-	0	0	-
INDONESIAN COAL ICI4	8	10.05	-25.4%	16.9	-55.6%	10	10	6.3%
JAPAN C&F NAPHTHA CRACK S	0	0	-	0	-	0	1	-100.0%
JAPAN C&F NAPHTHA SWAP	4	4.45	-20.2%	4.62	-23.1%	3	9	-60.4%
JAPAN NAPHTHA BALMO SWAP	0	0	-	0	-	0	0	-100.0%
JET CIF NWE VS ICE	11	0	-	5.57	93.8%	7	0	-
JET FUEL UP-DOWN BALMO CL	66	61.75	7.3%	52.38	26.5%	48	104	-53.5%
JKM LNG Futures	21	17.1	24.6%	18.52	15.0%	21	26	-22.4%
LA CARB DIESEL (OPIS) SWA	18	8.85	100.6%	2.38	645.5%	10	23	-54.9%
LA CARBOB GASOLINE(OPIS)S	6	3.75	66.7%	4.76	31.3%	2	6	-63.6%
LA JET (OPIS) SWAP	8	13.75	-41.8%	9.52	-16.0%	13	38	-65.1%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
LLS (ARGUS) VS WTI SWAP	0	2.5	-100.0%	17.14	-100.0%	10	63	-84.8%
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	0	-
LTD NAT GAS	14,370	13,749.05	4.5%	12,026.38	19.5%	13,469	12,408	8.6%
MARS (ARGUS) VS WTI SWAP	0	0	-	7.14	-100.0%	13	24	-47.1%
MARS (ARGUS) VS WTI TRD M	963	750.6	28.3%	974.76	-1.2%	951	780	22.0%
MARS BLEND CRUDE OIL	0	5	-100.0%	0	-	0	1	-100.0%
MCCLOSKEY ARA ARGS COAL	441	766.85	-42.5%	408.24	7.9%	673	1,166	-42.3%
MCCLOSKEY RCH BAY COAL	27	55	-50.6%	30.52	-11.1%	43	68	-36.9%
MGN1 SWAP FUT	0	0	-	0	-	0	2	-100.0%
MICHIGAN BASIS	0	0	-	0	-	0	0	-
MINI GAS EUROBOB OXY NWE ARG	0	0	-	2.14	-100.0%	1	1	-11.9%
MINI RBOB V. EBOBARG NWE BRGS	4	0	-	0	-	2	8	-72.2%
MINI RBOB V. EBOB(ARGUS) NWE B	28	35.15	-19.2%	38.62	-26.5%	33	37	-12.3%
MINY HTG OIL	0	0.05	400.0%	0.43	-41.7%	0	0	58.7%
MINY NATURAL GAS	3,176	8,788.95	-63.9%	3,137.43	1.2%	5,311	4,498	18.1%
MINY RBOB GAS	0	0.5	-20.0%	0.62	-35.4%	0	0	16.9%
MINY WTI CRUDE OIL	19,938	31,113.15	-35.9%	20,942.95	-4.8%	19,537	46,767	-58.2%
MJC FUT	0	0	-	0.95	-100.0%	0	0	-
MNC FUT	23	30.3	-24.9%	25	-9.0%	20	78	-73.9%
MONT BELVIEU ETHANE 5 DECIMAL	1,012	1,763.85	-42.6%	1,088.19	-7.0%	1,170	1,019	14.8%
MONT BELVIEU ETHANE OPIS BALM	18	2.5	630.0%	6.9	164.3%	19	4	386.3%
MONT BELVIEU LDH PROPANE 5 DE	7,764	8,377.75	-7.3%	8,231.86	-5.7%	8,622	9,403	-8.3%
MONT BELVIEU LDH PROPANE OPIS	45	79.7	-43.9%	269.33	-83.4%	171	143	20.2%
MONT BELVIEU NATURAL GASOLIN	628	1,330.8	-52.8%	362.81	73.1%	649	1,865	-65.2%
MONT BELVIEU NATURAL GASOLIN	23	60.25	-61.4%	22.62	2.8%	26	46	-43.0%

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Energy Futures								
MONT BELVIEU NORMAL BUTANE 5	2,389	3,212.85	-25.7%	1,862.19	28.3%	2,233	3,626	-38.4%
MONT BELVIEU NORMAL BUTANE B	70	43.2	61.1%	36.95	88.4%	69	70	-2.0%
NATURAL GAS	4,821	9,026.7	-46.6%	3,985.76	20.9%	5,465	8,200	-33.4%
NATURAL GAS PEN SWP	1,616	5,268.2	-69.3%	1,450.24	11.5%	2,413	3,216	-25.0%
NATURAL GAS PHY	300,925	492,645.65	-38.9%	326,684.95	-7.9%	377,077	548,330	-31.2%
NEPOOL INTR HUB 5MW D AH	0	0	-	0	-	0	143	-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	3	70.15	-96.4%	16.67	-85.0%	7	44	-83.8%
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	0	-	0	-	0	2	-100.0%
NORTHWEST ROCKIES BASIS S	0	0	-	0	-	0	0	-
NY1% VS GC SPREAD SWAP	0	26.5	-100.0%	0	-	0	25	-100.0%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	21	76.55	-72.3%	36.95	-42.6%	46	208	-77.9%
NY HARBOR LOW SULPUR GAS 100C	0	0	-	14.29	-100.0%	15	0	-
NY HARBOR RESIDUAL FUEL 1	8	35	-78.6%	10.71	-30.0%	9	62	-85.4%
NYH NO 2 CRACK SPREAD CAL	80	18.5	330.8%	134.29	-40.6%	94	62	52.5%
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	10	-100.0%	0	-	0	7	-100.0%
NY ULSD (ARGUS) VS HEATING OIL	0	37.7	-100.0%	0	-	0	34	-98.5%
PANHANDLE BASIS SWAP FUTU	0	0	-	0	-	0	0	-
PERMIAN BASIS SWAP	0	0	-	0	-	0	0	-
PETROCHEMICALS	134	239.4	-44.2%	188.57	-29.1%	153	167	-8.6%
PETRO CRCKS & SPRDS ASIA	0	0	-	0	-	0	1	-100.0%
PETRO CRCKS & SPRDS NA	937	1,498.75	-37.5%	1,132.1	-17.2%	1,316	1,851	-28.9%
PETRO CRK&SPRD EURO	32	12.7	153.5%	25.29	27.3%	32	62	-48.8%
PETROLEUM PRODUCTS	80	25.95	209.1%	33	143.0%	33	99	-66.8%
PETROLEUM PRODUCTS ASIA	4	23.85	-82.2%	9.52	-55.4%	6	25	-76.7%
PETRO OUTRIGHT EURO	302	253	19.3%	281.14	7.3%	337	247	36.4%
PETRO OUTRIGHT NA	176	190.9	-7.8%	142.38	23.6%	160	165	-2.9%
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	-

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Energy Futures								
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	0	-
PJM WESTH RT PEAK	0	0	-	0	-	0	86	-100.0%
PLASTICS	15	33	-54.7%	41.38	-63.9%	83	45	87.6%
PREMIUM UNLD 10P FOB MED	0	0	-	0	-	0	2	-100.0%
PROPANE NON-LDH MB (OPIS) BAL	59	50.15	17.6%	96.05	-38.6%	77	91	-15.8%
PROPANE NON-LDH MT. BEL (OPIS)	512	1,799.65	-71.6%	511.57	0.1%	876	1,251	-30.0%
RBOB CALENDAR SWAP	373	210.1	77.4%	455.24	-18.1%	298	270	10.4%
RBOB CRACK SPREAD	110	48	129.3%	198.57	-44.6%	121	75	62.9%
RBOB GAS	0	0	-	2.86	-100.0%	1	1	1.0%
RBOB GASOLINE BALMO CLNDR	47	17.8	163.5%	17.71	164.8%	19	28	-30.3%
RBOB PHY	197,552	162,213.05	21.8%	177,771.24	11.1%	197,445	215,769	-8.5%
RBOB VS HEATING OIL SWAP	0	65	-100.0%	0	-	4	36	-88.9%
SAN JUAN BASIS SWAP	0	0	-	0	-	0	0	-
SINGAPORE 180CST BALMO	0	0	-	0	-	0	0	-100.0%
SINGAPORE 380CST BALMO	0	0	-	0	-	0	0	-100.0%
SINGAPORE 380CST FUEL OIL	16	8.15	92.6%	15.19	3.4%	10	16	-35.2%
SINGAPORE FUEL 180CST CAL	0	1.4	-100.0%	0	-	0	2	-100.0%
SINGAPORE FUEL OIL SPREAD	0	0	-	0	-	0	1	-100.0%
SINGAPORE GASOIL	17	24.15	-31.5%	26.57	-37.7%	26	39	-32.6%
SINGAPORE GASOIL CALENDAR	24	50.3	-51.7%	12.71	91.1%	37	49	-23.6%
SINGAPORE GASOIL SWAP	45	30.6	45.6%	62.29	-28.5%	79	62	27.8%
SINGAPORE GASOIL VS ICE	30	1.5	1900.0%	0	-	35	3	1171.5%
SINGAPORE JET KERO BALMO	0	0	-	0	-	0	3	-100.0%
SINGAPORE JET KERO GASOIL	0	0	-	0	-	3	0	-
SINGAPORE JET KEROSENE SW	20	19.25	3.9%	4.76	320.0%	8	48	-83.1%
SINGAPORE MOGAS 92 UNLEADED	0	0	-	0	-	3	0	1111.9%
SINGAPORE MOGAS 92 UNLEADED	4	33.5	-87.8%	29.62	-86.2%	19	179	-89.1%
Sumas Basis Swap	0	0	-	0	-	0	0	-
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-	1	0	-
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-	1	1	-2.6%
TCO BASIS SWAP	0	0	-	0	-	0	0	-
TD3 MEG TO JAPAN 250K MT	22	38.45	-42.8%	122.62	-82.1%	89	148	-39.7%
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	3.5	-100.0%	0	-	24	18	38.6%
ULSD UP-DOWN BALMO SWP	372	237.6	56.5%	146.19	154.3%	281	348	-19.1%
UP DOWN GC ULSD VS NMX HO	1,315	3,300.65	-60.2%	1,079.05	21.9%	1,423	2,803	-49.2%
WAHA BASIS	0	0	-	0	-	0	0	-
WTI-BRENT BULLET SWAP	0	0	-	0	-	0	0	-
WTI-BRENT CALENDAR SWAP	1,630	2,154.6	-24.4%	1,774.24	-8.1%	1,904	2,463	-22.7%
WTI CALENDAR	2,848	2,837.6	0.4%	2,045.43	39.2%	2,630	3,677	-28.5%
WTI MIDLAND CRUDE OIL	0	0	-	0	-	17	3	490.7%
WTS (ARGUS) VS WTI SWAP	89	51.75	71.8%	34.14	160.4%	176	340	-48.2%

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Energy Futures								
WTS (ARGUS) VS WTI TRD MT	98	47.25	106.3%	0	-	46	86	-45.9%
Energy Options								
BRENT CALENDAR SWAP	0	46.05	-100.0%	0	-	7	9	-22.8%
BRENT CRUDE OIL 1 M CSO	25	75	-66.7%	47.62	-47.5%	691	226	205.2%
BRENT OIL LAST DAY	1,333	2,069.2	-35.6%	3,211	-58.5%	2,774	4,592	-39.6%
COAL API2 INDEX	24	0	-	8.1	196.5%	14	0	-
CRUDE OIL	0	0	-	0	-	0	0	-
CRUDE OIL 1MO	6,691	15,884.1	-57.9%	6,673.81	0.3%	7,370	13,283	-44.5%
CRUDE OIL APO	1,947	539.9	260.7%	2,000.1	-2.6%	1,797	3,032	-40.7%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-
CRUDE OIL PHY	100,991	88,978.05	13.5%	93,235.62	8.3%	113,177	160,974	-29.7%
ELEC FINSETTLED	0	0	-	0	-	0	0	-
ETHANOL SWAP	160	178.2	-10.1%	131.67	21.7%	123	157	-21.5%
HEATING OIL CRK SPD AVG PRICE	0	0	-	0	-	3	0	-
HEATING OIL PHY	259	312.4	-17.2%	195.86	32.0%	276	877	-68.5%
HENRY HUB FINANCIAL LAST	334	186.9	78.9%	372.05	-10.1%	556	300	85.1%
HO 1 MONTH CLNDR OPTIONS	0	0	-	0	-	0	1	-100.0%
LLS CRUDE OIL	0	0	-	0	-	0	0	-
MCCLOSKEY ARA ARGS COAL	0	53.55	-100.0%	0	-	3	29	-90.0%
MCCLOSKEY RCH BAY COAL	0	3.75	-100.0%	0	-	0	3	-100.0%
NATURAL GAS 1 M CSO FIN	1,160	2,980	-61.1%	1,502.38	-22.8%	1,961	4,116	-52.4%
NATURAL GAS 2 M CSO FIN	0	125	-100.0%	0	-	57	61	-6.3%
NATURAL GAS 3 M CSO FIN	1,100	1,380	-20.3%	1,113.95	-1.3%	859	1,675	-48.7%
NATURAL GAS 5 M CSO FIN	100	0	-	119.05	-16.0%	109	101	7.7%
NATURAL GAS 6 M CSO FIN	0	0	-	0	-	664	1,285	-48.4%
NATURAL GAS OPT	2,317	2,735	-15.3%	1,035.24	123.8%	1,274	560	127.4%
NATURAL GAS OPTION ON CALEND	50	77	-35.1%	257.14	-80.6%	159	155	2.2%
NATURAL GAS PHY	79,197	128,089.2	-38.2%	64,456.14	22.9%	94,493	130,748	-27.7%
NATURAL GAS SUMMER STRIP	0	0	-	0	-	0	0	-
NATURAL GAS WINTER STRIP	0	0	-	0	-	0	6	-100.0%
N ROCKIES PIPE SWAP	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	48	14.4	231.6%	46.71	2.2%	41	126	-67.7%
PETROCHEMICALS	107	17.8	503.7%	19.71	445.0%	42	7	508.1%
PETRO OUTRIGHT EURO	0	0	-	0	-	0	0	-100.0%
PETRO OUTRIGHT NA	3	0	-	4.29	-30.0%	8	9	-14.4%
PJM WES HUB PEAK CAL MTH	0	0	-	0	-	0	6	-100.0%
PJM WES HUB PEAK LMP 50MW	0	0	-	0	-	0	0	-
RBOB CALENDAR SWAP	0	0	-	19.9	-100.0%	11	1	654.0%
RBOB PHY	269	303.8	-11.4%	468.1	-42.5%	350	489	-28.3%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	0	-
SHORT TERM	0	22.5	-100.0%	13.1	-100.0%	8	17	-53.7%
SHORT TERM NATURAL GAS	10	80	-87.5%	29.76	-66.4%	18	73	-74.8%
WTI-BRENT BULLET SWAP	466	950.5	-50.9%	1,919.05	-75.7%	1,411	3,836	-63.2%
WTI CRUDE OIL 1 M CSO FI	2,046	6,308.75	-67.6%	5,108.33	-59.9%	3,658	5,189	-29.5%

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Metals Futures								
ALUMINUM	1,088	775.85	40.2%	910.48	19.5%	922	1,232	-25.2%
COBALT METAL FUTURES	12	0	-	12.14	-1.2%	11	0	-
COMEX COPPER	109,629	62,611.1	75.1%	115,196.43	-4.8%	115,041	99,359	15.8%
COMEX E-Mini GOLD	1,018	1,172.8	-13.2%	854.14	19.2%	1,159	1,850	-37.3%
COMEX E-Mini SILVER	267	190.9	39.6%	215.19	23.8%	385	217	77.8%
COMEX GOLD	315,542	257,770.3	22.4%	170,973.76	84.6%	263,742	364,679	-27.7%
COMEX MINY COPPER	245	15.6	1470.5%	194.71	25.8%	190	25	658.0%
COMEX SILVER	75,787	60,544.4	25.2%	83,934	-9.7%	92,973	90,988	2.2%
COPPER	133	60	121.5%	204.29	-34.9%	143	129	11.0%
FERROUS PRODUCTS	64	77.9	-18.5%	69.38	-8.5%	85	124	-31.6%
GOLD	158	88.55	77.9%	105.67	49.1%	189	441	-57.2%
HOT ROLLED COIL STEEL FUTURES	21	15	40.7%	53.14	-60.3%	44	8	421.4%
IRON ORE 62 CHINA TSI FUTURES	0	75.7	-100.0%	0	-	0	127	-100.0%
IRON ORE CHINA	48	0	-	31.9	49.0%	49	0	-
METALS	0	0	-	0	-	0	0	-
MICRO GOLD	59,285	68,836.75	-13.9%	43,565.33	36.1%	63,982	62,740	2.0%
NYMEX HOT ROLLED STEEL	1,049	875.15	19.8%	1,045.43	0.3%	1,074	878	22.4%
NYMEX PLATINUM	15,032	12,145.65	23.8%	13,127.76	14.5%	17,170	20,792	-17.4%
PALLADIUM	3,260	1,989.8	63.8%	1,588.38	105.3%	2,465	4,043	-39.0%
SILVER	10,063	3,046.7	230.3%	6,405.48	57.1%	12,161	2,386	409.8%
URANIUM	23	0.05	45900.0%	0	-	8	18	-52.7%
Metals Options								
ALUMINUM	0	0	-	28.57	-100.0%	12	1	707.8%
COMEX COPPER	4,899	529.95	824.4%	3,787.29	29.3%	3,255	2,797	16.4%
COMEX GOLD	33,861	36,291.95	-6.7%	27,548.29	22.9%	37,880	67,902	-44.2%
COMEX SILVER	7,807	7,561.25	3.2%	5,399.76	44.6%	8,799	9,792	-10.1%
COPPER	1	0	-	0.9	27.1%	1	35	-97.4%
GOLD	8,826	4,227.95	108.8%	6,719.71	31.3%	8,164	7,731	5.6%
HOT ROLLED COIL STEEL CALL OPT	0	0	-	0	-	0	1	-100.0%
HOT ROLLED COIL STEEL PUT OPTI	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI CALL OPTIC	0	115.5	-100.0%	0	-	0	36	-100.0%
IRON ORE 62 CHINA TSI PUT OPTIO	0	17.2	-100.0%	0	-	0	62	-100.0%
IRON ORE CHINA	21	0	-	2.86	642.0%	7	0	-
NYMEX HOT ROLLED STEEL	1	0	-	14.29	-91.2%	13	0	-
NYMEX PLATINUM	108	68	58.6%	535.86	-79.9%	165	215	-22.9%
PALLADIUM	30	3.5	744.3%	57.29	-48.4%	34	54	-37.0%
SILVER	478	152.2	214.0%	353.38	35.3%	432	517	-16.4%
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS - WK	32	73.4	-56.9%	6.95	355.2%	34	50	-33.3%

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	ADV MAY 2021	ADV MAY 2020	% CHG	ADV APR 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Ags Futures								
FERTILIZER PRODUCTS	224	90.85	147.1%	119.05	88.5%	176	131	34.8%

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Ag Products Futures								
BUTTER CS	223	210.7	5.6%	183.19	21.5%	223	347	-35.7%
CASH-SETTLED CHEESE	573	645.8	-11.3%	604.86	-5.3%	635	738	-13.9%
CAT ASIA WEATHER	0	195	-100.0%	0	-	12	76	-84.5%
CATTLE	58,961	74,947.95	-21.3%	54,435.43	8.3%	60,035	77,270	-22.3%
CDD SEASONAL STRIP	109	0	-	26.19	315.2%	51	7	603.5%
CDD WEATHER	155	47.5	226.3%	88.1	75.9%	50	50	0.5%
CHI WHEAT	109,124	93,508.75	16.7%	173,930.86	-37.3%	130,137	134,374	-3.2%
CLASS IV MILK	48	98	-50.6%	39	24.2%	34	183	-81.2%
COFFEE	0	0	-	0	-	0	0	-
CORN	395,670	228,079.35	73.5%	478,332.9	-17.3%	407,085	340,450	19.6%
COTTON	0	0.4	-100.0%	0	-	0	0	-100.0%
DJ_UBS ROLL SELECT INDEX FUTU	33	22.9	42.8%	10.38	215.0%	70	35	99.1%
DOW-UBS COMMOD INDEX	1,953	310.65	528.7%	844	131.4%	2,175	1,407	54.6%
DRY WHEY	140	49.5	183.0%	147.14	-4.8%	123	78	57.7%
FEEDER CATTLE	10,069	9,061.3	11.1%	13,648.29	-26.2%	11,826	14,019	-15.6%
FERTILIZER PRODUCS	0	7	-100.0%	0	-	0	9	-100.0%
GOLDMAN SACHS	472	701.3	-32.7%	450.9	4.7%	588	864	-32.0%
GSCI EXCESS RETURN FUT	252	326.75	-22.8%	204.29	23.4%	1,339	957	39.9%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	111	66	67.9%
HDD WEATHER EUROPEAN	0	0	-	0	-	16	10	61.6%
HOGS	52,209	49,782.35	4.9%	41,362.05	26.2%	46,441	57,311	-19.0%
HOUSING INDEX	1	0.6	-8.3%	1	-45.0%	1	2	-67.9%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	48,941	39,211.5	24.8%	66,153.62	-26.0%	53,895	57,340	-6.0%
LUMBER	638	372.4	71.3%	573.86	11.2%	503	608	-17.3%
MALAYSIAN PALM SWAP	341	119	186.6%	339.05	0.6%	363	150	142.3%
MILK	1,131	1,945.4	-41.9%	1,178.62	-4.0%	1,182	1,701	-30.5%
MINI CORN	5,731	847.65	576.1%	3,988.24	43.7%	3,644	934	290.2%
MINI SOYBEAN	3,115	949.05	228.2%	2,826.1	10.2%	3,379	1,213	178.4%
MINI WHEAT	1,160	694.5	67.0%	1,116.19	3.9%	995	628	58.5%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	279	299.6	-6.8%	259.29	7.7%	308	520	-40.8%
OATS	483	535.1	-9.8%	603.1	-19.9%	479	596	-19.6%
PACIFIC RIM DAT SS WTHR	0	65	-100.0%	0	-	0	13	-100.0%
PORK CUTOUT	98	0	-	91.38	7.4%	173	0	-
ROUGH RICE	707	570.6	23.9%	1,176.48	-39.9%	815	1,242	-34.4%
SOYBEAN	189,238	167,091	13.3%	263,285.43	-28.1%	237,019	221,204	7.1%
SOYBEAN MEAL	95,621	74,480.05	28.4%	124,741.62	-23.3%	103,495	119,206	-13.2%
SOYBEAN OIL	114,144	88,610.25	28.8%	145,542.24	-21.6%	133,943	136,799	-2.1%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	20	73	-73.1%
SUGAR 11	0	0	-	0	-	0	0	-
USD CRUDE PALM OIL	240	95.4	151.5%	164.95	45.4%	239	146	64.4%
WHEAT	1,585	741.3	113.9%	1,272.19	24.6%	1,118	1,090	2.6%

Ag Products Options

AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
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Ag Products Options								
BUTTER CS	56	194.85	-71.4%	148.29	-62.5%	124	206	-39.7%
CASH-SETTLED CHEESE	295	489.25	-39.8%	299.1	-1.5%	431	633	-32.0%
CATTLE	8,117	13,758.75	-41.0%	10,064.81	-19.4%	9,511	13,560	-29.9%
CDD SEASONAL STRIP	38	0	-	104.76	-64.2%	49	19	149.9%
CDD WEATHER	25	0	-	0	-	27	0	-
CHI WHEAT	23,116	25,038	-7.7%	29,792.81	-22.4%	23,610	31,826	-25.8%
CLASS IV MILK	168	180.3	-7.0%	157.43	6.5%	153	337	-54.8%
CORN	205,513	64,082.3	220.7%	181,091.19	13.5%	158,347	78,100	102.7%
CORN NEARBY+2 CAL SPRD	940	40.75	2207.1%	486	93.4%	491	196	151.2%
DEC-DEC CORN CAL SPRD	52	2.3	2139.1%	9.52	440.8%	12	15	-18.5%
DEC-JULY CORN CAL SPRD	5	2.55	96.1%	0	-	1	2	-55.3%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
DRY WHEY	9	30.65	-70.0%	35.43	-74.0%	14	32	-56.7%
FEEDER CATTLE	1,189	1,156.4	2.8%	1,295.9	-8.2%	1,065	1,526	-30.2%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	49	0	-
HDD WEATHER	0	0	-	0	-	61	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-	12	0	-
HOGS	10,580	11,131.5	-5.0%	7,537.95	40.4%	9,141	15,501	-41.0%
HOUSING INDEX	0	0	-	0	-	0	0	-
Intercommodity Spread	0	2.25	-97.8%	0.1	-47.5%	3	81	-96.7%
JAN-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	304	30.75	888.6%	262.38	15.9%	251	164	52.4%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	0	17.8	-100.0%	2.38	-100.0%	1	31	-96.9%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	1	-100.0%
JULY-NOV SOYBEAN CAL SPRD	3	41	-93.9%	40.62	-93.8%	14	72	-79.8%
KC WHEAT	2,677	3,752.8	-28.7%	3,203.24	-16.4%	2,713	4,856	-44.1%
LUMBER	54	12.45	331.3%	43.48	23.5%	42	49	-14.1%
LV CATL CSO	0	0	-	0	-	0	0	-
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	5	-100.0%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	24	-100.0%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
MILK	803	3,024.9	-73.5%	1,210.67	-33.7%	1,320	2,459	-46.3%
MLK MID OPTIONS	0	0.2	-50.0%	0.29	-65.0%	0	0	-76.9%
NFD MILK	262	180.45	45.1%	209.33	25.1%	226	524	-56.9%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
NOV-MAR SOYBEAN CSO	0	2.5	-100.0%	0	-	0	9	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
OATS	10	4.35	133.3%	4.76	113.2%	6	14	-55.5%
PORK CUTOFF	4	0	-	3.62	21.6%	7	0	-
ROUGH RICE	65	195.7	-67.0%	28.19	129.0%	49	166	-70.5%
SOYBEAN	91,839	38,681.2	137.4%	81,361.52	12.9%	87,499	47,708	83.4%
SOYBEAN CRUSH	0	7.25	-100.0%	15.52	-100.0%	8	13	-34.2%
SOYBEAN MEAL	12,771	6,200	106.0%	10,786.57	18.4%	11,543	10,082	14.5%
SOYBEAN OIL	14,163	5,533	156.0%	16,472.14	-14.0%	15,986	9,246	72.9%
SOYBN NEARBY+2 CAL SPRD	10	0	-	52.05	-80.8%	69	9	705.7%

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Ag Products Options								
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	2	-100.0%
WHEAT	51	98.25	-47.8%	29.76	72.4%	42	78	-46.1%
WHEAT-CORN ICSD	11	30	-63.7%	4.76	128.9%	8	17	-52.9%
WHEAT NEARBY+2 CAL SPRD	0	50	-100.0%	3.52	-100.0%	15	31	-52.6%
TOTAL FUTURES GROUP								
Interest Rate Futures	8,320,824	6,790,983.15	22.5%	5,318,715.38	56.4%	7,615,298	8,370,859	-9.0%
Equity Index Futures	4,854,832	4,601,705.25	5.5%	4,132,978.67	17.5%	5,060,755	5,109,214	-0.9%
Metals Futures	592,722	470,292.2	26.0%	438,487.62	35.2%	571,794	650,035	-12.0%
Energy Futures	1,759,324	2,109,304	-16.6%	1,694,069.76	3.9%	1,951,231	2,768,999	-29.5%
FX Futures	664,702	604,957.55	9.9%	636,636.09	4.4%	750,235	843,039	-11.0%
Ags Futures	224	90.85	147.1%	119.05	88.5%	176	131	34.8%
Ag Products Futures	1,093,443	834,623.6	31.0%	1,377,620.9	-20.6%	1,202,520	1,171,714	2.6%
TOTAL FUTURES	17,286,072	15,411,956.6	12.2%	13,598,627.48	27.1%	17,152,008.78	18,913,990.53	-9.3%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,872,086	1,397,288.35	34.0%	1,741,767.86	7.5%	2,025,855	2,921,759	-30.7%
Equity Index Options	741,059	617,028.2	20.1%	541,103.52	37.0%	653,687	848,086	-22.9%
Metals Options	56,031	48,967.5	14.4%	44,448.19	26.1%	58,762	89,142	-34.1%
Energy Options	198,638	251,411.05	-21.0%	181,988.67	9.1%	231,915	331,946	-30.1%
FX Options	36,613	35,836.8	2.2%	30,829.76	18.8%	34,051	49,176	-30.8%
Ag Products Options	373,128	173,972.45	114.5%	344,758.1	8.2%	322,901	217,596	48.4%
Foreign Exchange Options	32	73.4	-56.9%	6.95	355.2%	34	50	-33.3%
TOTAL OPTIONS	3,277,587	2,524,577.75	29.8%	2,884,903.05	13.6%	3,327,204.31	4,457,755.4	-25.4%
TOTAL COMBINED								
FX	701,315	640,794.35	9.4%	667,465.86	5.1%	784,287	892,215	-12.1%
Equity Index	5,595,892	5,218,733.45	7.2%	4,674,082.19	19.7%	5,714,442	5,957,300	-4.1%
Interest Rate	10,192,911	8,188,271.5	24.5%	7,060,483.24	44.4%	9,641,152	11,292,617	-14.6%
Energy	1,957,962	2,360,715.05	-17.1%	1,876,058.43	4.4%	2,183,146	3,100,946	-29.6%
Metals	648,753	519,259.7	24.9%	482,935.81	34.3%	630,556	739,177	-14.7%
Foreign Exchange	32	73.4	-56.9%	6.95	355.2%	34	50	-33.3%
Ags	224	90.85	147.1%	119.05	88.5%	176	131	34.8%
Ag Products	1,466,571	1,008,596.05	45.4%	1,722,379	-14.9%	1,525,421	1,389,310	9.8%
GRAND TOTAL	20,563,659	17,936,534.35	14.6%	16,483,530.52	24.8%	20,479,213.1	23,371,745.93	-12.4%

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