

CME Group Exchange ADV Report - Monthly

June 2021

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	ADV JUN 2021	ADV JUN 2020	% CHG	ADV MAY 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
FX Futures								
AD/CD CROSS RATES	0	1.82	-85.0%	4.2	-93.5%	1	2	-32.5%
AD/JY CROSS RATES	121	262.36	-53.7%	98	23.9%	115	157	-27.2%
AD/NE CROSS RATES	9	9.64	-7.5%	5.85	52.3%	9	19	-52.6%
AUSTRALIAN DOLLAR	110,265	119,126.05	-7.4%	87,367.15	26.2%	104,698	108,125	-3.2%
BP/JY CROSS RATES	224	237.82	-5.7%	103.7	116.3%	131	195	-32.8%
BP/SF CROSS RATES	71	33.05	114.2%	24.45	189.5%	46	25	85.0%
BRAZIL REAL	13,334	10,746.77	24.1%	12,576.65	6.0%	12,361	10,453	18.3%
BRITISH POUND	115,758	117,844.5	-1.8%	89,354.05	29.5%	94,801	107,090	-11.5%
CANADIAN DOLLAR	90,513	80,455.18	12.5%	71,367.5	26.8%	79,830	81,041	-1.5%
CD/JY CROSS RATES	14	4.82	191.5%	0.4	3411.4%	7	4	60.7%
CHINESE RENMINBI (CNH)	1,034	791.23	30.7%	855.15	20.9%	797	890	-10.5%
CZECK KORUNA (EC)	0	0.32	-100.0%	0	-	0	0	-90.4%
CZECK KORUNA (US)	0	0	-	0	-	0	0	-
EC/AD CROSS RATES	465	623.32	-25.4%	115.65	302.2%	263	384	-31.5%
EC/CD CROSS RATES	698	420.73	66.0%	170.95	308.5%	352	234	50.2%
EC/NOK CROSS RATES	82	4.27	1828.7%	11.1	642.4%	41	12	236.3%
EC/SEK CROSS RATES	64	65.59	-2.2%	24.05	166.7%	35	37	-6.3%
EFX/BP CROSS RATES	4,898	4,777.95	2.5%	1,125.35	335.2%	2,779	3,762	-26.1%
EFX/JY CROSS RATES	3,991	4,672	-14.6%	981.35	306.6%	2,002	3,499	-42.8%
EFX/SF CROSS RATES	2,087	2,731.18	-23.6%	581.7	258.8%	1,149	2,335	-50.8%
E-MINI EURO FX	6,922	8,336.55	-17.0%	4,839.1	43.0%	6,592	7,159	-7.9%
E-MINI JAPANESE YEN	356	1,031.5	-65.5%	323.55	10.1%	441	1,344	-67.2%
EURO FX	249,039	255,270.23	-2.4%	164,415.4	51.5%	203,129	220,557	-7.9%
HUNGARIAN FORINT (EC)	0	0.05	399.6%	0	-	0	0	-44.0%
HUNGARIAN FORINT (US)	2	1.91	21.4%	0.55	321.5%	1	1	-13.9%
INDIAN RUPEE	566	1,490.68	-62.0%	468.4	20.8%	717	1,395	-48.6%
JAPANESE YEN	113,992	106,999	6.5%	98,059.85	16.2%	105,591	133,918	-21.2%
KOREAN WON	133	57	133.8%	82	62.5%	112	50	125.1%
MEXICAN PESO	68,716	61,845.82	11.1%	43,343.4	58.5%	54,702	61,214	-10.6%
MICRO AUD/USD	7,668	18,010.23	-57.4%	9,157.7	-16.3%	10,858	11,876	-8.6%
MICRO CAD/USD	2,841	1,253.86	126.6%	2,821.2	0.7%	2,490	1,212	105.4%
MICRO CHF/USD	448	138.36	223.7%	394.5	13.5%	455	160	184.3%
MICRO EUR/USD	22,368	25,995.64	-14.0%	20,062	11.5%	24,494	19,957	22.7%
MICRO GBP/USD	3,591	3,342.82	7.4%	3,372.95	6.5%	3,444	2,652	29.8%
MICRO INR/USD	60	87.68	-31.8%	82.95	-27.9%	99	119	-17.3%
MICRO JPY/USD	1,681	1,527.32	10.1%	1,571.5	7.0%	1,534	1,550	-1.0%
MICRO USD/CNH	1	0	-	0.65	11.9%	0	0	-
NEW ZEALND DOLLAR	27,759	33,520.36	-17.2%	24,720.95	12.3%	29,006	31,185	-7.0%
NKR/USD CROSS RATE	359	382.36	-6.1%	221.65	62.0%	298	318	-6.5%
POLISH ZLOTY (EC)	15	10.5	38.5%	1.2	1112.1%	7	3	128.9%
POLISH ZLOTY (US)	63	62.41	0.2%	8.7	618.9%	47	37	29.5%
RMB USD	0	0	-	0	-	0	0	-49.7%
RUSSIAN RUBLE	7,362	6,270.18	17.4%	2,817.2	161.3%	4,895	5,810	-15.7%
S.AFRICAN RAND	3,923	5,304.64	-26.1%	2,422.1	62.0%	2,774	3,926	-29.3%
SF/JY CROSS RATES	1	2.5	-74.5%	0.8	-20.5%	3	2	39.6%
SHEKEL	0	0.09	50.1%	0.05	172.8%	0	1	-86.5%
SKR/USD CROSS RATES	379	399	-4.9%	218.15	73.9%	276	248	11.1%
SWISS FRANC	27,271	26,271.59	3.8%	20,527.45	32.9%	23,497	30,136	-22.0%
TURKISH LIRA	10	14.59	-30.8%	0.5	1918.2%	4	44	-90.7%

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FX Futures								
USDZAR	1	0	-	0	-	0	0	-
FX Options								
AUD/USD MONDAY OPTION WEEK1	13	14.32	-7.9%	24.85	-47.0%	22	18	21.3%
AUD/USD MONDAY OPTION WEEK2	2	2.68	-15.3%	10.45	-78.3%	14	9	66.2%
AUD/USD MONDAY OPTION WEEK3	43	26.36	62.4%	5.15	731.4%	23	11	110.0%
AUD/USD MONDAY OPTION WEEK4	26	28.32	-10.0%	14.35	77.7%	22	6	239.0%
AUD/USD MONDAY OPTION WEEK5	0	27.55	-100.0%	0	-	0	6	-96.7%
AUD/USD MONTHLY OPTIONS	5,112	2,542	101.1%	6,239.1	-18.1%	3,904	4,229	-7.7%
AUD/USD WKLY FRIDAY OPTIONS -	121	0	-	0	-	29	25	15.6%
AUD/USD WKLY FRIDAY OPTIONS -	54	257.86	-79.2%	98.4	-45.4%	79	263	-70.1%
AUD/USD WKLY FRIDAY OPTIONS -	141	166.73	-15.6%	174.8	-19.5%	135	212	-36.5%
AUD/USD WKLY FRIDAY OPTIONS -	120	196.09	-38.6%	100.55	19.8%	152	229	-33.5%
AUD/USD WKLY FRIDAY OPTIONS -	14	8.64	66.8%	0	-	27	88	-69.1%
AUD/USD WKLY WED OPTIONS - WK	36	34.77	4.4%	123.25	-70.5%	59	76	-21.8%
AUD/USD WKLY WED OPTIONS - WK	17	136.91	-87.6%	38.35	-55.7%	35	91	-61.6%
AUD/USD WKLY WED OPTIONS - WK	5	38.95	-87.3%	10.5	-52.8%	20	55	-64.5%
AUD/USD WKLY WED OPTIONS - WK	35	48.95	-28.8%	53.7	-35.1%	51	84	-38.9%
AUD/USD WKLY WED OPTIONS - WK	38	0	-	0	-	11	29	-60.8%
BRL/USD MONTHLY OPTIONS	0	14.68	-97.5%	7.35	-95.1%	14	5	170.8%
CAD/USD MONDAY OPTIONS WEEK1	6	4.09	46.7%	34.75	-82.7%	35	14	152.1%
CAD/USD MONDAY OPTIONS WEEK2	80	13.82	481.9%	116.9	-31.2%	54	3	1575.0%
CAD/USD MONDAY OPTIONS WEEK3	44	63.14	-31.0%	12.75	241.5%	20	16	24.1%
CAD/USD MONDAY OPTIONS WEEK4	142	51.91	173.5%	78.15	81.6%	54	11	387.6%
CAD/USD MONDAY OPTIONS WEEK5	0	34.5	-100.0%	0	-	5	7	-28.3%
CAD/USD MONTHLY OPTIONS	3,478	2,790.91	24.6%	3,523.15	-1.3%	2,889	2,673	8.1%
CAD/USD WKLY FRIDAY OPTIONS -	351	0	-	0	-	114	48	135.5%
CAD/USD WKLY FRIDAY OPTIONS -	340	547.64	-37.9%	371.6	-8.5%	215	341	-36.8%
CAD/USD WKLY FRIDAY OPTIONS -	374	294.36	26.9%	323.1	15.6%	304	314	-3.0%
CAD/USD WKLY FRIDAY OPTIONS -	317	373.09	-15.1%	289.6	9.4%	329	359	-8.5%
CAD/USD WKLY FRIDAY OPTIONS -	5	16.55	-68.4%	0	-	81	156	-48.2%
CAD/USD WKLY WED OPTIONS - WK	46	189.64	-75.5%	58.75	-21.0%	49	123	-60.0%
CAD/USD WKLY WED OPTIONS - WK	81	78.27	3.5%	63.55	27.5%	64	99	-35.3%
CAD/USD WKLY WED OPTIONS - WK	58	124.77	-53.6%	150.55	-61.6%	77	101	-23.3%
CAD/USD WKLY WED OPTIONS - WK	181	49	270.3%	59.4	205.5%	71	122	-41.7%
CAD/USD WKLY WED OPTIONS - WK	92	0	-	0	-	26	43	-39.7%
CHF/USD MONTHLY OPTIONS	238	111.18	113.8%	324.55	-26.8%	235	169	38.7%
CHF/USD WKLY FRIDAY OPTIONS -	7	0	-	0	-	2	0	483.0%
CHF/USD WKLY FRIDAY OPTIONS -	4	20.82	-80.3%	39.3	-89.6%	12	10	21.1%
CHF/USD WKLY FRIDAY OPTIONS -	3	6.45	-60.6%	0.85	199.5%	10	7	48.3%
CHF/USD WKLY FRIDAY OPTIONS -	15	0.32	4585.4%	1.2	1142.4%	18	6	200.0%
CHF/USD WKLY FRIDAY OPTIONS -	2	2.27	0.0%	0	-	1	7	-92.0%
EUR/GBP WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
EUR/USD MONDAY OPTION WEEK1	56	136.32	-59.0%	31.2	79.2%	64	50	29.5%
EUR/USD MONDAY OPTION WEEK2	59	57.32	3.4%	241.3	-75.4%	88	28	211.2%
EUR/USD MONDAY OPTION WEEK3	132	122.14	7.7%	122.85	7.0%	53	48	11.6%
EUR/USD MONDAY OPTION WEEK4	150	132.45	13.5%	70.6	113.0%	114	52	120.6%

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FX Options								
EUR/USD MONDAY OPTION WEEK5	0	177.5	-100.0%	0	-	13	44	-71.0%
EUR/USD MONTHLY OPTIONS	11,306	12,497.09	-9.5%	8,480.2	33.3%	10,193	15,465	-34.1%
EUR/USD WKLY FRIDAY OPTIONS -	821	0	-	0	-	242	89	172.7%
EUR/USD WKLY FRIDAY OPTIONS -	827	1,223.59	-32.4%	1,538.45	-46.3%	727	1,044	-30.4%
EUR/USD WKLY FRIDAY OPTIONS -	975	871.73	11.9%	889.05	9.7%	970	1,057	-8.2%
EUR/USD WKLY FRIDAY OPTIONS -	908	1,165.91	-22.2%	1,140.1	-20.4%	870	1,157	-24.8%
EUR/USD WKLY FRIDAY OPTIONS -	5	9.86	-48.4%	0	-	271	337	-19.7%
EUR/USD WKLY WED OPTIONS - WK	268	703.05	-61.9%	380.6	-29.5%	319	497	-35.9%
EUR/USD WKLY WED OPTIONS - WK	322	354.55	-9.1%	358.9	-10.2%	346	411	-15.8%
EUR/USD WKLY WED OPTIONS - WK	381	532.64	-28.5%	249.95	52.4%	371	401	-7.4%
EUR/USD WKLY WED OPTIONS - WK	404	302.5	33.5%	334.15	20.9%	409	364	12.5%
EUR/USD WKLY WED OPTIONS - WK	318	0	-	0	-	102	114	-10.8%
GBP/USD MONDAY OPTION WEEK1	0	15.68	-100.0%	2.6	-100.0%	10	21	-52.3%
GBP/USD MONDAY OPTION WEEK2	31	44.27	-30.1%	126.05	-75.4%	39	19	112.8%
GBP/USD MONDAY OPTION WEEK3	13	76.64	-83.6%	5.05	148.4%	12	31	-61.7%
GBP/USD MONDAY OPTION WEEK4	52	106.18	-51.0%	2.5	1981.8%	18	39	-54.9%
GBP/USD MONDAY OPTION WEEK5	0	34.59	-100.0%	0	-	18	9	90.9%
GBP/USD MONTHLY OPTIONS	2,772	3,741.68	-25.9%	3,997.75	-30.7%	3,545	4,331	-18.2%
GBP/USD WKLY FRIDAY OPTIONS -	224	0	-	0	-	54	26	106.7%
GBP/USD WKLY FRIDAY OPTIONS -	93	216.68	-57.2%	162.75	-43.0%	111	193	-42.6%
GBP/USD WKLY FRIDAY OPTIONS -	237	222.68	6.3%	100.75	135.0%	149	175	-15.1%
GBP/USD WKLY FRIDAY OPTIONS -	216	120.23	79.4%	185.95	16.0%	173	200	-13.9%
GBP/USD WKLY FRIDAY OPTIONS -	29	21.82	31.9%	0	-	36	70	-49.4%
GBP/USD WKLY WED OPTIONS - WK	40	38.77	2.3%	108.2	-63.3%	64	99	-34.7%
GBP/USD WKLY WED OPTIONS - WK	16	40	-60.2%	37.2	-57.2%	36	54	-32.9%
GBP/USD WKLY WED OPTIONS - WK	44	95.73	-54.2%	22.5	94.9%	33	89	-62.4%
GBP/USD WKLY WED OPTIONS - WK	93	22.14	317.9%	44.4	108.3%	60	88	-31.7%
GBP/USD WKLY WED OPTIONS - WK	11	0	-	0	-	15	42	-63.1%
JPY/USD MONDAY OPTION WEEK1	18	82.41	-77.8%	17.3	5.9%	19	34	-44.0%
JPY/USD MONDAY OPTION WEEK2	12	142.73	-91.8%	38.8	-69.8%	17	49	-65.2%
JPY/USD MONDAY OPTION WEEK3	34	74.59	-54.4%	12.05	182.2%	15	26	-43.1%
JPY/USD MONDAY OPTION WEEK4	7	29.86	-78.2%	18.2	-64.3%	8	15	-45.4%
JPY/USD MONDAY OPTION WEEK5	0	55.05	-100.0%	0	-	3	11	-76.9%
JPY/USD MONTHLY OPTIONS	3,938	4,501.5	-12.5%	3,550.8	10.9%	4,004	7,001	-42.8%
JPY/USD WKLY FRIDAY OPTIONS -	533	0	-	0	-	160	49	229.4%
JPY/USD WKLY FRIDAY OPTIONS -	399	726.82	-45.2%	459.85	-13.3%	283	652	-56.6%
JPY/USD WKLY FRIDAY OPTIONS -	507	432.05	17.4%	293.9	72.6%	448	693	-35.4%
JPY/USD WKLY FRIDAY OPTIONS -	384	638.05	-39.8%	487.7	-21.2%	393	640	-38.5%
JPY/USD WKLY FRIDAY OPTIONS -	4	32	-88.4%	0	-	134	213	-37.2%
JPY/USD WKLY WED OPTIONS - WK	123	215.18	-42.9%	101.25	21.4%	115	294	-60.7%
JPY/USD WKLY WED OPTIONS - WK	129	291.82	-55.7%	156.3	-17.2%	138	240	-42.2%
JPY/USD WKLY WED OPTIONS - WK	150	217.36	-31.1%	172.4	-13.1%	145	277	-47.8%
JPY/USD WKLY WED OPTIONS - WK	118	171.59	-31.3%	146.8	-19.7%	131	303	-56.8%
JPY/USD WKLY WED OPTIONS - WK	139	0	-	0	-	61	61	0.1%
MXN/USD MONTHLY OPTIONS	29	83.82	-65.2%	133.5	-78.1%	51	89	-42.4%
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTIONS -	12	10.23	15.6%	17.2	-31.3%	5	2	170.6%
MXN/USD WKLY FRIDAY OPTIONS -	22	45.5	-50.7%	2.95	659.6%	4	8	-44.5%

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FX Options								
MXN/USD WKLY FRIDAY OPTIONS -	6	16.86	-62.8%	9.65	-35.0%	3	9	-71.7%
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	1	-100.0%
NZD/USD MONTHLY OPTIONS	18	5.23	250.4%	12.4	47.7%	8	36	-78.7%
NZD/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-100.0%
NZD/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	3	-100.0%
RUB/USD MONTHLY OPTIONS	0	0	-	0	-	1	0	-

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Equity Index Futures								
BITCOIN FUTURES	28,880	5,973.59	383.5%	41,917.15	-31.1%	20,092	8,090	148.3%
DJ US REAL ESTATE	5,080	6,371.86	-20.3%	1,270.85	299.7%	2,658	4,282	-37.9%
E-mini (\$5) Dow	156,402	273,868	-42.9%	171,929.45	-9.0%	179,552	276,115	-35.0%
E-MINI COM SERVICES SELECT SEC	249	500.45	-50.2%	152.8	63.1%	213	274	-22.3%
E-mini FTSE China 50	1	0	-	0	-	0	0	-
E-MINI MIDCAP	15,620	24,989.14	-37.5%	10,686.8	46.2%	12,683	19,909	-36.3%
E-MINI NASDAQ 100	482,987	538,296.36	-10.3%	528,942	-8.7%	554,354	602,171	-7.9%
E-MINI RUSSELL 1000	1,080	961.73	12.3%	196.65	449.0%	468	498	-6.0%
E-MINI RUSSELL 1000 GROWTH	478	351.5	36.1%	190.35	151.4%	263	283	-7.0%
E-MINI RUSSELL 1000 VALUE	3,884	774.95	401.1%	422.3	819.6%	1,621	463	250.1%
E-MINI RUSSELL 2000	200,890	272,308.32	-26.2%	177,020.1	13.5%	202,785	224,309	-9.6%
E-MINI S&P500	1,477,193	2,405,922.27	-38.6%	1,628,845.7	-9.3%	1,651,123	2,307,072	-28.4%
E-MINI S&P500 ESG	1,612	704.5	128.8%	591.2	172.6%	963	561	71.6%
E-MINI S&P REAL ESTATE SELECT S	1,202	310.18	287.5%	274.25	338.3%	469	586	-20.0%
ETHER FUTURES	3,063	0	-	5,894.85	-48.0%	2,135	0	-
FT-SE 100	8	0	-	0.2	3786.4%	1	0	-
FTSE Emerging	0	2.73	-100.0%	0	-	0	36	-99.9%
IBOVESPA INDEX	5	16.59	-67.7%	4.4	21.9%	9	28	-66.3%
MICRO E-MINI NASDAQ 100	678,129	614,360.68	10.4%	1,039,172.45	-34.7%	974,341	579,305	68.2%
MICRO E-MINI RUSSELL 2000	96,933	138,356.73	-29.9%	146,994.75	-34.1%	155,379	96,408	61.2%
MICRO E-MINI S&P500	634,473	1,107,676.73	-42.7%	931,006.9	-31.9%	913,755	851,928	7.3%
MICRO MINI \$5 DOW	92,693	163,351.82	-43.3%	121,643.2	-23.8%	130,070	139,983	-7.1%
NASDAQ-100 VOLATILITY	1	0	-	1.1	-29.8%	0	0	-
NASDAQ BIOTECH	73	44.73	64.0%	30	144.5%	40	33	23.1%
Nearby BTIC+	9	0	-	0	-	2	9	-73.8%
NIKKEI 225 (\$) STOCK	6,048	9,669.82	-37.5%	5,079.3	19.1%	6,288	11,454	-45.1%
NIKKEI 225 (YEN) STOCK	29,381	45,930.68	-36.0%	29,370.95	0.0%	31,292	57,184	-45.3%
S&P 500	7,009	9,570.68	-26.8%	3,203.7	118.8%	6,263	8,175	-23.4%
S&P 500 ANNUAL DIVIDEND INDEX F	4,995	4,927.27	1.4%	2,570.45	94.3%	3,420	3,654	-6.4%
S&P 500/GI	0	0	-	0	-	0	0	-
S&P 500 QUARLY DIVIDEND INDEX F	127	126.45	0.3%	3	4127.3%	79	72	9.6%
S&P 600 SMALLCAP EMINI	0	16.73	-100.0%	0	-	0	14	-100.0%
S&P CONSUMER DSCRTNRY SECTC	609	470.32	29.6%	476.9	27.8%	631	470	34.2%
S&P CONSUMER STAPLES SECTOR	4,038	1,680	140.3%	728.25	454.4%	1,722	1,221	41.1%
S&P ENERGY SECTOR	4,224	1,674.68	152.2%	1,829.6	130.9%	2,633	1,398	88.3%
S&P FINANCIAL SECTOR	7,354	1,700.77	332.4%	1,301.1	465.2%	3,740	1,459	156.3%
S&P HEALTH CARE SECTOR	1,600	1,127.55	41.9%	571.2	180.1%	957	920	4.0%
S&P INDUSTRIAL SECTOR	2,385	1,717.59	38.9%	704.2	238.7%	1,363	834	63.5%
S&P MATERIALS SECTOR	1,492	771.09	93.5%	441.1	238.2%	720	479	50.4%
S&P TECHNOLOGY SECTOR	1,188	995.77	19.3%	554.75	114.1%	783	796	-1.7%
S&P UTILITIES SECTOR	1,766	1,868.32	-5.5%	758.8	132.7%	1,312	1,370	-4.3%
S&P VALUE INDEX FUTURES	41	0	-	0	-	10	0	-
WATER INDEX FUTURES	3	0	-	3.4	-15.8%	6	0	-
YEN DENOMINATED TOPIX	42	299.45	-86.0%	48.2	-13.2%	62	384	-83.8%

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Equity Index Options								
BITCOIN FUTURES	52	386.55	-86.6%	81.35	-36.4%	73	130	-43.8%
E-mini (\$5) Dow	60	187.77	-68.0%	90.4	-33.5%	77	172	-55.5%
E-MINI NASDAQ 100	24,503	13,137.27	86.5%	29,182.8	-16.0%	25,242	15,760	60.2%
E-MINI RUSSELL 2000	1,082	1,084.05	-0.2%	1,439.2	-24.8%	1,416	983	44.1%
E-MINI S&P500	272,234	365,605.14	-25.5%	322,010.95	-15.5%	276,820	401,908	-31.1%
EOM E-MINI RUSSELL 2000 END OF	541	461.45	17.2%	905.2	-40.3%	945	425	122.5%
EOM EMINI S&P	68,479	68,976.09	-0.7%	93,182.8	-26.5%	86,079	107,115	-19.6%
EOM S&P 500	1,148	1,380.05	-16.8%	2,471.55	-53.6%	2,140	3,691	-42.0%
EOW1 E-MINI RUSSELL 2000 WEEKL	417	219.09	90.4%	567.5	-26.5%	446	254	75.5%
EOW1 EMINI S&P 500	48,916	47,802.77	2.3%	65,902.75	-25.8%	46,750	53,050	-11.9%
EOW1 S&P 500	1,506	2,034.82	-26.0%	2,046.5	-26.4%	1,533	2,259	-32.1%
EOW2 E-MINI RUSSELL 2000 WEEKL	457	217.36	110.1%	725	-37.0%	596	183	225.1%
EOW2 EMINI S&P 500	45,113	63,606.77	-29.1%	78,987.55	-42.9%	51,866	54,567	-5.0%
EOW2 S&P 500	2,711	4,364.32	-37.9%	2,188.9	23.8%	2,542	4,356	-41.7%
EOW3 E-MINI RUSSELL 2000 WEEKL	1,048	852.68	22.9%	1,282.75	-18.3%	1,275	979	30.3%
EOW3 EMINI S&P 500	60,165	83,650.77	-28.1%	115,107.2	-47.7%	94,722	125,210	-24.3%
EOW3 S&P 500	474	859.32	-44.9%	2,218.55	-78.7%	1,715	3,797	-54.8%
EOW4 E-MINI RUSSELL 2000 WEEKL	540	183.14	195.0%	25.95	1981.6%	554	153	261.8%
EOW4 EMINI S&P 500	43,741	44,475.68	-1.7%	3,192.65	1270.1%	31,867	39,927	-20.2%
MICRO E-MINI NASDAQ 100	1,731	0	-	2,571.85	-32.7%	1,426	0	-
MICRO E-MINI S&P500	6,102	0	-	8,022.55	-23.9%	6,566	0	-
S&P 500	7,398	6,165.23	20.0%	8,855.35	-16.5%	7,460	8,101	-7.9%
Interest Rate Futures								
10-YR NOTE	1,523,624	1,165,435.14	30.7%	2,399,109.05	-36.5%	1,993,702	1,889,642	5.5%
10-YR SWAP RATE	11,166	7,483.41	49.2%	2,190.25	409.8%	6,727	4,790	40.4%
15-YR SWAP RATE	0	0	-	0	-	0	0	-
1-MONTH EURODOLLAR	0	2.14	-100.0%	0	-	0	4	-100.0%
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	331,313	301,684.77	9.8%	693,520.65	-52.2%	463,105	688,218	-32.7%
2-YR SWAP RATE	3,497	2,263.41	54.5%	4,196.1	-16.7%	4,284	1,304	228.7%
30-YR BOND	353,620	261,242.23	35.4%	581,586.3	-39.2%	479,049	387,021	23.8%
30-YR SWAP RATE	45	3.27	1288.9%	0	-	13	10	34.6%
3-YR NOTE	8,620	0	-	9,185.15	-6.2%	8,675	0	-
3-YR SWAP RATE	1,945	523.36	271.6%	188	934.4%	704	270	160.3%
4-YR SWAP RATE	235	176.86	32.8%	76.4	207.5%	114	87	30.8%
5-YR NOTE	868,507	652,771.18	33.0%	1,518,359.2	-42.8%	1,166,933	1,158,343	0.7%
5-YR SWAP RATE	5,273	3,169.86	66.4%	1,973.05	167.3%	4,255	3,429	24.1%
7-YR SWAP RATE	200	108.77	83.9%	144.25	38.6%	148	117	27.1%
EURODOLLARS	2,753,253	1,580,802.23	74.2%	2,060,035.05	33.7%	2,466,356	2,664,960	-7.5%
FED FUND	111,662	147,991.5	-24.5%	79,970.3	39.6%	95,772	342,115	-72.0%
SOFR	127,118	39,874.5	218.8%	115,562.5	10.0%	114,951	44,925	155.9%
SONIA	1,794	6,168.68	-70.9%	4,392	-59.2%	5,497	6,549	-16.1%
TIIE	1	0	-	2.5	-58.2%	1	0	-
Ultra 10-Year Note	291,942	180,576.73	61.7%	517,330.6	-43.6%	380,206	273,911	38.8%
ULTRA T-BOND	174,833	151,764.41	15.2%	333,002.95	-47.5%	239,109	224,251	6.6%

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Interest Rate Options								
10-YR NOTE	607,066	465,951	30.3%	708,307.5	-14.3%	688,147	623,541	10.4%
2-YR NOTE	1,008	5,112.68	-80.3%	120.8	734.7%	738	14,912	-95.1%
30-YR BOND	133,217	93,411.32	42.6%	105,298.35	26.5%	134,843	127,359	5.9%
5-YR NOTE	174,381	116,268.59	50.0%	130,086	34.1%	161,472	187,954	-14.1%
EURODOLLARS	193,758	236,332.41	-18.0%	201,208.1	-3.7%	212,486	1,279,472	-83.4%
EURO MIDCURVE	888,583	368,050.64	141.4%	726,959.6	22.2%	823,172	400,149	105.7%
FED FUND	0	0	-	0	-	0	87	-100.0%
SOFR	180	1.14	15743.5%	80	125.1%	67	7	922.9%
Ultra 10-Year Note	0	0	-	0	-	0	128	-100.0%
ULTRA T-BOND	40	11.41	250.6%	25.85	54.7%	29	104	-72.6%
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	739	275.73	168.1%	495	49.3%	464	311	49.2%
ARGUS PROPAN FAR EST INDE	252	208.91	20.4%	267.9	-6.1%	277	253	9.3%
ARGUS PROPAN(SAUDI ARAMCO	72	105.14	-31.8%	66.1	8.5%	92	125	-26.6%
AUSTRIALIAN COKE COAL	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	0	11.36	-100.0%	7.5	-100.0%	6	11	-43.2%
BRENT CALENDAR SWAP	399	317.64	25.5%	466	-14.5%	389	469	-17.0%
BRENT FINANCIAL FUTURES	0	11.82	-100.0%	0	-	33	4	821.5%
BRENT OIL LAST DAY	77,522	89,112.32	-13.0%	80,906.85	-4.2%	100,001	134,188	-25.5%
CAR VINTAGE	8	0	-	1.85	342.3%	3	0	-
CHICAGO ETHANOL SWAP	3,041	2,579.36	17.9%	3,993.35	-23.9%	3,707	3,936	-5.8%
CHICAGO ULSD PL VS HO SPR	10	42.05	-76.2%	18.5	-45.9%	24	52	-54.0%
CHICAGO UNL GAS PL VS RBO	0	7.27	-100.0%	0	-	3	7	-52.1%
CIG BASIS	0	0	-	0	-	0	0	-
CIN HUB 5MW D AH PK	0	9.91	-100.0%	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	10	0	-	0	-	7	17	-58.3%
CONWAY NORMAL BUTANE (OPIS) S	25	44.77	-45.1%	10.25	139.9%	10	18	-44.6%
CONWAY PROPANE 5 DECIMALS S	821	654.09	25.6%	801.25	2.5%	652	884	-26.3%
CRUDE OIL	0	0	-	0	-	26	58	-54.9%
CRUDE OIL LAST DAY	7	10.14	-31.8%	18.95	-63.5%	18	2	892.2%
CRUDE OIL OUTRIGHTS	3,247	2,914.32	11.4%	2,624.9	23.7%	3,389	4,693	-27.8%
CRUDE OIL PHY	921,170	871,494.14	5.7%	954,328.55	-3.5%	1,010,064	1,400,017	-27.9%
CRUDE OIL SPRDS	927	739.36	25.4%	1,417	-34.6%	1,390	1,328	4.6%
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	5	-100.0%
DATED TO FRONTLINE BRENT	0	0	-	27.75	-100.0%	10	2	402.0%
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	2	-100.0%
DUBAI CRUDE OIL CALENDAR	0	0	-	0	-	0	85	-100.0%
DUTCH TTF NATURAL GAS CAL MO	1,957	2,187.18	-10.5%	3,620.4	-45.9%	2,713	1,851	46.5%
EAST/WEST FUEL OIL SPREAD	0	0	-	0	-	0	0	-
EIA FLAT TAX ONHWAY DIESE	5	7.36	-38.9%	20.5	-78.0%	25	42	-40.6%
ELEC FINSETTLED	0	0	-	0	-	0	0	-
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ETHANOL	1	27.32	-94.7%	4.2	-65.4%	2	94	-97.7%
ETHANOL SWAP	10	16.14	-40.8%	9.75	-2.1%	6	7	-8.8%
ETHANOL T2 FOB ROTT INCL DUTY	131	98.64	32.9%	162.35	-19.3%	175	223	-21.8%
EURO 3.5% FUEL OIL RDAM B	0	0	-	0	-	0	1	-100.0%
EURO 3.5% FUEL OIL SPREAD	0	0	-	0	-	0	0	-100.0%
EURO GASOIL 10PPM VS ICE	6	0	-	0	-	8	1	1167.5%
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	1	0	-	0	-	0	0	-64.6%
EUROPE 3.5% FUEL OIL RDAM	1	6.14	-90.4%	0	-	2	17	-89.1%
EUROPEAN GASOIL (ICE)	1	0.09	1100.1%	4.9	-77.7%	35	2	1340.2%
EUROPEAN NAPHTHA BALMO	0	0.45	-100.0%	0	-	0	0	-67.8%
EUROPEAN NAPHTHA CRACK SPR	32	44.91	-29.3%	17.35	83.1%	31	80	-60.9%
EUROPE DATED BRENT SWAP	0	3.18	-100.0%	0	-	6	1	922.5%
EUROPE JET KERO NWE CALSW	0	0	-	0	-	0	0	-
EUROPE NAPHTHA CALSWAP	32	12.05	166.4%	15.6	105.7%	24	27	-10.3%
EURO PROPANE CIF ARA SWA	51	50	1.6%	43.3	17.4%	68	91	-24.6%
FREIGHT MARKETS	11	70.64	-83.8%	1.95	487.4%	10	39	-75.1%
FUEL OIL CRACK VS ICE	0	5.73	-100.0%	0	-	10	16	-33.9%
FUEL OIL NWE CRACK VS ICE	0	0	-	3.6	-100.0%	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	64	31.36	104.6%	6.1	952.2%	31	96	-68.3%
GAS EURO-BOB OXY NWE BARGES	211	311.55	-32.4%	129.9	62.2%	219	362	-39.7%
GASOIL 0.1CIF MED VS ICE	0	0	-	3	-100.0%	0	0	-
GASOIL 0.1 RDAM BRGS VS I	0	0	-	0	-	0	0	-
GASOIL 0.1 ROTTERDAM BARG	1	0.23	400.0%	0	-	1	1	-5.5%
GASOIL 10PPM VS ICE SWAP	0	0	-	0	-	0	0	-
GASOIL CALENDAR SWAP	7	0	-	2.1	229.0%	6	2	269.6%
GASOIL CRACK SPREAD CALEN	77	23.86	224.6%	31.35	147.1%	49	98	-50.2%
GASOIL MINI CALENDAR SWAP	12	24.36	-50.9%	22.6	-47.1%	19	31	-39.0%
GERMAN POWER BASELOAD CAL M	0	0	-	0	-	0	73	-99.5%
GROUP THREE UNLEAD GAS (P	0	0	-	0	-	0	0	-
GRP THREE ULSD(PLT)VS HEA	131	175	-25.3%	253.25	-48.4%	225	209	7.4%
GRP THREE UNL GS (PLT) VS	82	120.91	-32.3%	119.75	-31.7%	126	159	-20.4%
GULF COAST 3% FUEL OIL BA	0	6.18	-100.0%	0	-	0	18	-100.0%
GULF COAST JET FUEL CLNDR	0	0	-	0	-	0	8	-100.0%
GULF COAST JET VS NYM 2 H	966	705.09	37.0%	794.45	21.6%	1,052	964	9.2%
GULF COAST NO.6 FUEL OIL	155	362.86	-57.4%	130.25	18.7%	138	733	-81.1%
GULF COAST ULSD CALENDAR	4	13.59	-71.6%	21.1	-81.7%	24	46	-48.6%
GULF COAST ULSD CRACK SPR	0	0	-	0	-	0	9	-100.0%

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Energy Futures								
HEATING OIL BALMO CLNDR S	4	6.82	-36.0%	27.15	-83.9%	15	10	41.9%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	20	0	-
HEATING OIL PHY	123,830	126,027.64	-1.7%	141,412.9	-12.4%	148,476	199,707	-25.7%
HENRY HUB BASIS SWAP	0	0	-	0	-	0	53	-100.0%
HENRY HUB FINANCIAL LAST	0	0	-	0	-	0	0	-
HENRY HUB INDEX SWAP FUTU	0	0	-	0	-	0	67	-100.0%
HENRY HUB SWAP	3,510	2,424.82	44.7%	1,596.45	119.8%	1,686	4,129	-59.2%
HOUSTON SHIP CHANNEL BASI	0	0	-	0	-	0	0	-
HTG OIL	2	2.18	8.3%	0	-	1	1	17.6%
ICE BRENT DUBAI SWAP	11	69.55	-84.1%	25.35	-56.2%	34	243	-86.2%
ICE GASOIL BALMO SWAP	0	0	-	0	-	0	0	-
INDIANA MISO	0	0	-	0	-	0	0	-
INDONESIAN COAL ICI4	3	11.41	-74.5%	7.5	-61.2%	9	10	-10.2%
JAPAN C&F NAPHTHA CRACK S	0	0	-	0	-	0	1	-100.0%
JAPAN C&F NAPHTHA SWAP	3	7.82	-64.5%	3.55	-21.9%	3	8	-61.1%
JAPAN NAPHTHA BALMO SWAP	0	0	-	0	-	0	0	-100.0%
JET CIF NWE VS ICE	3	0	-	10.8	-69.7%	6	0	-
JET FUEL UP-DOWN BALMO CL	66	61.73	7.5%	66.25	0.2%	51	96	-46.6%
JKM LNG Futures	41	71.59	-42.1%	21.3	94.6%	24	34	-29.5%
LA CARB DIESEL (OPIS) SWA	13	2.73	375.0%	17.75	-27.0%	11	19	-44.2%
LA CARBOB GASOLINE(OPIS)S	0	0	-	6.25	-100.0%	2	5	-63.7%
LA JET (OPIS) SWAP	23	17.05	32.0%	8	181.3%	15	34	-56.5%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
LLS (ARGUS) VS WTI SWAP	22	16.36	33.3%	0	-	12	55	-78.6%
LOS ANGELES CARB GASOLINE	0	0.68	-100.0%	0	-	0	0	-100.0%
LTD NAT GAS	17,391	10,272.55	69.3%	14,370.1	21.0%	14,165	12,032	17.7%
MARS (ARGUS) VS WTI SWAP	0	0	-	0	-	10	20	-47.2%
MARS (ARGUS) VS WTI TRD M	1,026	872.73	17.6%	962.75	6.6%	965	796	21.2%
MARS BLEND CRUDE OIL	0	0	-	0	-	0	1	-100.0%
MCCLOSKEY ARA ARGS COAL	437	811.64	-46.1%	440.6	-0.8%	631	1,104	-42.8%
MCCLOSKEY RCH BAY COAL	56	18.36	205.4%	27.15	106.6%	45	59	-23.6%
MGN1 SWAP FUT	0	0	-	0	-	0	2	-100.0%
MICHIGAN BASIS	0	0	-	0	-	0	0	-
MINI GAS EUROBOB OXY NWE ARG	0	11.77	-96.1%	0	-	1	3	-75.2%
MINI RBOB V. EBOBARG NWE BRGS	3	6.91	-60.5%	3.5	-22.1%	2	8	-70.4%
MINI RBOB V. EBOB(ARGUS) NWE B	23	45.68	-49.5%	28.4	-18.7%	31	39	-20.1%
MINY HTG OIL	0	0.23	0.0%	0.25	-9.1%	0	0	47.4%
MINY NATURAL GAS	4,585	5,882.86	-22.1%	3,175.65	44.4%	5,182	4,742	9.3%
MINY RBOB GAS	1	0.27	83.4%	0.4	25.0%	0	0	26.0%
MINY WTI CRUDE OIL	19,269	20,439.55	-5.7%	19,937.85	-3.4%	19,489	42,134	-53.7%
MJC FUT	0	0	-	0	-	0	0	-
MNC FUT	60	41.68	44.5%	22.75	164.7%	28	72	-61.8%
MONT BELVIEU ETHANE 5 DECIMAL	1,222	1,330.18	-8.1%	1,011.85	20.8%	1,179	1,074	9.8%
MONT BELVIEU ETHANE OPIS BALM	14	12.27	15.6%	18.25	-22.3%	18	5	238.5%
MONT BELVIEU LDH PROPANE 5 DE	7,259	6,576.41	10.4%	7,764.3	-6.5%	8,380	8,906	-5.9%
MONT BELVIEU LDH PROPANE OPIS	52	36.64	43.2%	44.7	17.3%	150	124	21.3%
MONT BELVIEU NATURAL GASOLIN	727	1,545.73	-53.0%	628.05	15.8%	663	1,809	-63.4%
MONT BELVIEU NATURAL GASOLIN	27	50.91	-46.4%	23.25	17.3%	26	47	-43.6%

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Energy Futures								
MONT BELVIEU NORMAL BUTANE 5	2,452	2,836.5	-13.6%	2,388.65	2.6%	2,272	3,487	-34.8%
MONT BELVIEU NORMAL BUTANE B	57	47.68	18.8%	69.6	-18.6%	67	66	0.6%
NATURAL GAS	7,354	6,575.73	11.8%	4,820.5	52.5%	5,800	7,914	-26.7%
NATURAL GAS PEN SWP	2,659	2,006.77	32.5%	1,616.35	64.5%	2,457	3,003	-18.2%
NATURAL GAS PHY	409,822	437,771.73	-6.4%	300,924.95	36.2%	382,886	528,872	-27.6%
NEPOOL INTR HUB 5MW D AH	0	0	-	0	-	0	118	-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	28.18	-90.3%	2.5	9.1%	6	42	-84.6%
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	0	-	0	-	0	21	-100.0%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	38	121.27	-68.7%	21.2	79.0%	45	193	-76.9%
NY HARBOR LOW SULPUR GAS 100C	0	0	-	0	-	13	0	-
NY HARBOR RESIDUAL FUEL 1	8	12.45	-36.1%	7.5	6.1%	9	53	-83.4%
NYH NO 2 CRACK SPREAD CAL	76	2.05	3606.6%	79.7	-4.9%	91	51	77.3%
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	6	-100.0%
NY ULSD (ARGUS) VS HEATING OIL	0	15	-100.0%	0	-	0	30	-98.7%
PANHANDLE BASIS SWAP FUTU	0	0	-	0	-	0	0	-
PERMIAN BASIS SWAP	0	0	-	0	-	0	0	-
PETROCHEMICALS	177	147.91	19.9%	133.7	32.7%	157	164	-4.1%
PETRO CRCKS & SPRDS ASIA	0	6.82	-100.0%	0	-	0	2	-100.0%
PETRO CRCKS & SPRDS NA	905	1,353.41	-33.1%	937.25	-3.5%	1,243	1,763	-29.5%
PETRO CRK&SPRD EURO	54	23.91	124.3%	32.2	66.6%	36	56	-35.7%
PETROLEUM PRODUCTS	39	20.64	87.4%	80.2	-51.8%	34	85	-60.2%
PETROLEUM PRODUCTS ASIA	21	78.64	-73.9%	4.25	383.4%	9	35	-75.5%
PETRO OUTRIGHT EURO	395	244.41	61.8%	301.75	31.1%	347	246	40.9%
PETRO OUTRIGHT NA	87	128.27	-31.8%	176	-50.3%	147	158	-7.1%
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	314.18	-100.0%	0	-	0	127	-100.0%
PLASTICS	42	60	-30.4%	14.95	179.4%	76	47	61.1%
PREMIUM UNLND 10P FOB MED	0	0	-	0	-	0	1	-96.8%
PROPANE NON-LDH MB (OPIS) BAL	38	78	-51.9%	59	-36.4%	70	89	-21.4%
PROPANE NON-LDH MT. BEL (OPIS)	558	951.95	-41.4%	511.9	9.0%	819	1,199	-31.7%
RBOB CALENDAR SWAP	350	312.23	12.0%	372.75	-6.2%	307	277	10.7%
RBOB CRACK SPREAD	137	85.91	59.6%	110.05	24.6%	124	77	62.3%
RBOB GAS	0	0.55	-100.0%	0	-	0	1	-16.0%
RBOB GASOLINE BALMO CLNDR	54	30.64	75.5%	46.9	14.7%	26	28	-10.1%
RBOB PHY	176,522	158,897.45	11.1%	197,551.9	-10.6%	193,733	205,760	-5.8%
RBOB VS HEATING OIL SWAP	5	4.55	0.0%	0	-	4	30	-86.6%
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	10	13.59	-28.4%	15.7	-38.0%	10	15	-34.1%
SINGAPORE FUEL 180CST CAL	0	1.41	-100.0%	0	-	0	2	-100.0%
SINGAPORE FUEL OIL SPREAD	0	0	-	0	-	0	1	-100.0%
SINGAPORE GASOIL	30	16.86	79.0%	16.55	82.4%	27	35	-23.2%
SINGAPORE GASOIL CALENDAR	10	16.09	-38.4%	24.3	-59.2%	32	43	-24.7%
SINGAPORE GASOIL SWAP	57	24.68	130.8%	44.55	27.8%	75	55	35.8%
SINGAPORE GASOIL VS ICE	48	0	-	30	59.1%	37	2	1544.7%
SINGAPORE JET KERO BALMO	0	0	-	0	-	0	3	-100.0%
SINGAPORE JET KERO GASOIL	0	0	-	0	-	2	0	-
SINGAPORE JET KEROSENE SW	0	12.73	-100.0%	20	-100.0%	7	42	-84.0%
SINGAPORE MOGAS 92 UNLEADED	0	0	-	0	-	2	0	1109.7%
SINGAPORE MOGAS 92 UNLEADED	14	211.82	-93.6%	4.1	232.6%	18	185	-90.0%
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	-2.8%
TCO BASIS SWAP	0	0	-	0	-	0	0	-
TD3 MEG TO JAPAN 250K MT	8	51.82	-84.2%	22	-62.8%	75	131	-42.9%
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	2	6.14	-63.0%	0	-	20	16	31.4%
ULSD UP-DOWN BALMO SWP	217	95.86	126.4%	371.75	-41.6%	270	303	-11.1%
UP DOWN GC ULSD VS NMX HO	1,526	1,734.59	-12.0%	1,315	16.0%	1,441	2,615	-44.9%
WAHA BASIS	0	0	-	0	-	0	0	-
WTI-BRENT BULLET SWAP	0	0	-	0	-	0	0	-
WTI-BRENT CALENDAR SWAP	2,253	679.68	231.4%	1,629.7	38.2%	1,966	2,150	-8.5%
WTI CALENDAR	2,596	2,794.5	-7.1%	2,848.1	-8.8%	2,624	3,522	-25.5%
WTI MIDLAND CRUDE OIL	0	0	-	0	-	14	2	489.7%
WTS (ARGUS) VS WTI SWAP	320	94.36	239.3%	88.9	260.2%	202	297	-32.1%

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Energy Futures								
WTS (ARGUS) VS WTI TRD MT	0	0	-	97.5	-100.0%	38	71	-46.0%
Energy Options								
BRENT CALENDAR SWAP	82	168.82	-51.5%	0	-	20	37	-45.5%
BRENT CRUDE OIL 1 M CSO	23	502.27	-95.5%	25	-9.1%	573	275	108.2%
BRENT OIL LAST DAY	1,214	2,729.09	-55.5%	1,333.2	-9.0%	2,497	4,264	-41.4%
COAL API2 INDEX	6	0	-	24	-75.4%	13	0	-
CRUDE OIL	0	0	-	0	-	0	0	-
CRUDE OIL 1MO	4,877	3,206.82	52.1%	6,691.25	-27.1%	6,927	11,510	-39.8%
CRUDE OIL APO	1,922	3,249.09	-40.9%	1,947.2	-1.3%	1,819	3,070	-40.7%
CRUDE OIL CALNDR STRIP	0	2.27	-100.0%	0	-	0	0	-100.0%
CRUDE OIL PHY	123,167	99,135.14	24.2%	100,990.6	22.0%	114,949	150,090	-23.4%
ELEC FINSETTLED	0	0	-	0	-	0	0	-
ETHANOL SWAP	169	149.14	13.4%	160.25	5.6%	131	156	-15.5%
HEATING OIL CRK SPD AVG PRICE	27	0	-	0	-	8	0	-
HEATING OIL PHY	263	466.55	-43.7%	258.55	1.5%	274	805	-66.0%
HENRY HUB FINANCIAL LAST	567	62	813.8%	334.35	69.4%	558	258	115.9%
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	75.55	-100.0%	0	-	2	38	-93.6%
MCCLOSKEY RCH BAY COAL	0	6.82	-100.0%	0	-	0	3	-100.0%
NATURAL GAS 1 M CSO FIN	2,455	3,127.27	-21.5%	1,160	111.6%	2,048	3,942	-48.0%
NATURAL GAS 2 M CSO FIN	0	147.73	-100.0%	0	-	47	76	-38.5%
NATURAL GAS 3 M CSO FIN	1,313	3,481.82	-62.3%	1,100	19.3%	940	1,993	-52.9%
NATURAL GAS 5 M CSO FIN	0	0	-	100	-100.0%	90	84	7.6%
NATURAL GAS 6 M CSO FIN	23	0	-	0	-	550	1,059	-48.1%
NATURAL GAS OPT	865	3,643.64	-76.3%	2,317	-62.7%	1,201	1,103	8.9%
NATURAL GAS OPTION ON CALEND	914	36.36	2412.5%	50	1727.3%	293	134	117.8%
NATURAL GAS PHY	105,253	92,517.68	13.8%	79,196.8	32.9%	96,402	124,020	-22.3%
NATURAL GAS SUMMER STRIP	0	0	-	0	-	0	0	-
NATURAL GAS WINTER STRIP	0	0	-	0	-	0	5	-100.0%
N ROCKIES PIPE SWAP	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	62	32.14	91.9%	47.75	29.2%	44	110	-59.5%
PETROCHEMICALS	99	2.14	4517.2%	107.45	-8.2%	52	6	756.1%
PETRO OUTRIGHT EURO	0	0	-	0	-	0	0	-100.0%
PETRO OUTRIGHT NA	4	13.18	-69.0%	3	36.4%	7	10	-27.1%
PJM WES HUB PEAK CAL MTH	0	6.82	-100.0%	0	-	0	6	-100.0%
PJM WES HUB PEAK LMP 50MW	0	0	-	0	-	0	0	-
RBOB CALENDAR SWAP	0	9.82	-100.0%	0	-	9	3	208.5%
RBOB PHY	356	377.64	-5.8%	269.1	32.2%	351	469	-25.1%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	0	-
SHORT TERM	0	4.55	-100.0%	0	-	7	15	-56.2%
SHORT TERM NATURAL GAS	30	9.09	225.0%	10	195.5%	20	62	-66.9%
WTI-BRENT BULLET SWAP	793	1,095.45	-27.6%	466.25	70.1%	1,301	3,354	-61.2%
WTI CRUDE OIL 1 M CSO FI	4,496	3,240.23	38.8%	2,046.25	119.7%	3,807	4,846	-21.5%

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Metals Futures								
ALUMINUM	1,427	820.59	74.0%	1,088.1	31.2%	1,011	1,159	-12.8%
COBALT METAL FUTURES	61	0	-	12	409.1%	19	0	-
COMEX COPPER	117,414	101,295.86	15.9%	109,629.3	7.1%	115,462	99,700	15.8%
COMEX E-Mini GOLD	884	840.73	5.1%	1,018.15	-13.2%	1,110	1,673	-33.6%
COMEX E-Mini SILVER	248	194.36	27.5%	266.5	-7.0%	361	213	69.6%
COMEX GOLD	218,186	201,254	8.4%	315,541.7	-30.9%	255,659	335,916	-23.9%
COMEX MINY COPPER	235	24.68	850.6%	245	-4.2%	198	25	691.7%
COMEX SILVER	91,057	83,940.86	8.5%	75,787.15	20.1%	92,633	89,748	3.2%
COPPER	63	243.5	-74.1%	132.9	-52.6%	129	149	-13.5%
FERROUS PRODUCTS	49	59.68	-18.4%	63.5	-23.3%	78	113	-30.4%
GOLD	203	144.45	40.3%	157.5	28.7%	191	389	-50.8%
HOT ROLLED COIL STEEL FUTURES	90	12.5	616.7%	21.1	324.6%	52	9	468.8%
IRON ORE 62 CHINA TSI FUTURES	0	59.95	-100.0%	0	-	0	115	-100.0%
IRON ORE CHINA	46	0	-	47.55	-2.3%	48	0	-
METALS	0	1.36	-100.0%	0.25	-100.0%	0	0	61.3%
MICRO GOLD	56,323	71,258.27	-21.0%	59,284.55	-5.0%	62,623	64,239	-2.5%
NYMEX HOT ROLLED STEEL	828	839.23	-1.3%	1,048.8	-21.1%	1,030	871	18.3%
NYMEX PLATINUM	22,427	15,928.36	40.8%	15,031.85	49.2%	18,103	19,936	-9.2%
PALLADIUM	1,440	1,070.09	34.6%	3,260.2	-55.8%	2,283	3,520	-35.1%
SILVER	8,859	5,184.05	70.9%	10,062.6	-12.0%	11,575	2,878	302.2%
URANIUM	0	0.82	-72.2%	23	-99.0%	7	15	-53.0%
Metals Options								
ALUMINUM	48	0	-	0	-	18	1	1412.1%
COMEX COPPER	4,143	757.64	446.8%	4,898.7	-15.4%	3,413	2,438	40.0%
COMEX GOLD	31,893	35,947.36	-11.3%	33,860.9	-5.8%	36,818	62,278	-40.9%
COMEX SILVER	8,793	5,221.05	68.4%	7,806.95	12.6%	8,798	8,987	-2.1%
COPPER	1	0	-	1.15	-36.8%	1	29	-97.0%
GOLD	9,138	5,159.73	77.1%	8,825.9	3.5%	8,337	7,278	14.5%
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	0	-	0	-	0	30	-100.0%
IRON ORE 62 CHINA TSI PUT OPTIO	0	0	-	0	-	0	51	-100.0%
IRON ORE CHINA	59	0	-	21.2	178.7%	16	0	-
NYMEX HOT ROLLED STEEL	15	0	-	1.25	1100.0%	13	0	-
NYMEX PLATINUM	149	26.77	456.5%	107.85	38.2%	163	182	-10.5%
PALLADIUM	43	3.32	1194.6%	29.55	45.4%	36	45	-21.1%
SILVER	742	297.23	149.6%	477.95	55.2%	487	479	1.8%
Foreign Exchange Options								
AUD/USD WKLY WED OPTIONS - WK	4	30.95	-86.5%	31.65	-86.8%	28	47	-39.5%

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	ADV JUN 2021	ADV JUN 2020	% CHG	ADV MAY 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Ags Futures								
FERTILIZER PRODUCS	219	140.68	55.7%	224.45	-2.4%	184	132	38.8%

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Ag Products Futures								
BUTTER CS	205	208.05	-1.7%	222.6	-8.1%	220	322	-31.9%
CASH-SETTLED CHEESE	566	543.45	4.1%	572.55	-1.2%	623	704	-11.4%
CAT ASIA WEATHER	0	0	-	0	-	10	62	-84.5%
CATTLE	46,231	45,346.86	1.9%	58,960.6	-21.6%	57,586	71,651	-19.6%
CAT WEATHER EUROPEAN	23	0	-	0	-	4	0	-
CDD SEASONAL STRIP	48	0	-	108.75	-56.1%	51	6	743.4%
CDD WEATHER	75	86.36	-13.2%	155	-51.6%	55	56	-3.1%
CHI WHEAT	150,201	153,153.41	-1.9%	109,124.4	37.6%	133,697	137,679	-2.9%
CLASS IV MILK	75	53.91	38.3%	48.45	53.9%	42	160	-74.1%
COFFEE	0	0	-	0	-	0	0	-
CORN	455,482	465,216.05	-2.1%	395,669.6	15.1%	415,672	362,409	14.7%
COTTON	0	0	-	0	-	0	0	-100.0%
DJ_UBS ROLL SELECT INDEX FUTU	475	143.5	231.3%	32.7	1354.0%	142	54	161.9%
DOW-UBS COMMOD INDEX	5,302	3,132.41	69.3%	1,953	171.5%	2,730	1,710	59.6%
DRY WHEY	114	34.77	228.4%	140.1	-18.5%	122	71	72.4%
FEEDER CATTLE	9,908	8,180.82	21.1%	10,069.25	-1.6%	11,485	12,991	-11.6%
FERTILIZER PRODUCS	0	2.05	-100.0%	0	-	0	8	-100.0%
GOLDMAN SACHS	520	537	-3.2%	472.25	10.1%	576	806	-28.6%
GSCI EXCESS RETURN FUT	5,487	3,662.59	49.8%	252.1	2076.5%	2,075	1,433	44.8%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	92	55	67.6%
HDD WEATHER EUROPEAN	0	0	-	0	-	13	8	61.3%
HOGS	59,143	47,584.82	24.3%	52,208.55	13.3%	48,694	55,599	-12.4%
HOUSING INDEX	0	0.95	-52.4%	0.55	-17.3%	1	2	-66.4%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	61,269	63,094.73	-2.9%	48,941.45	25.2%	55,203	58,353	-5.4%
LUMBER	637	536.73	18.7%	638.05	-0.1%	527	596	-11.6%
MALAYSIAN PALM SWAP	1,262	166.36	658.5%	341	270.0%	522	153	242.2%
MILK	996	1,856.91	-46.4%	1,131.1	-12.0%	1,149	1,728	-33.5%
MINI CORN	4,163	985	322.6%	5,730.75	-27.4%	3,736	943	296.2%
MINI SOYBEAN	2,860	1,211.82	136.0%	3,115.2	-8.2%	3,287	1,213	170.9%
MINI WHEAT	1,139	574.05	98.4%	1,159.95	-1.8%	1,021	618	65.0%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	213	319.77	-33.3%	279.2	-23.6%	291	485	-39.9%
OATS	700	820.91	-14.7%	482.85	44.9%	518	636	-18.5%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	10	-100.0%
PORK CUTOUT	76	0	-	98.1	-22.2%	156	0	-
ROUGH RICE	1,022	1,234.09	-17.2%	707.25	44.6%	852	1,241	-31.3%
SOYBEAN	254,583	252,852.45	0.7%	189,238.25	34.5%	240,136	226,774	5.9%
SOYBEAN MEAL	126,160	125,443.23	0.6%	95,620.75	31.9%	107,516	120,304	-10.6%
SOYBEAN OIL	179,512	126,600.95	41.8%	114,143.5	57.3%	142,028	135,004	5.2%
S&P GSCI ENHANCED ER SWAP	91	342	-73.4%	0	-	32	120	-73.2%
SUGAR 11	0	0	-	0	-	0	0	-
USD CRUDE PALM OIL	282	108.41	160.2%	239.9	17.6%	247	139	77.6%
WHEAT	1,576	825.77	90.9%	1,585.4	-0.6%	1,199	1,044	14.9%

Ag Products Options

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0.09	-100.0%	0	-	0	0	-100.0%
BUTTER CS	120	124.45	-3.5%	55.65	115.8%	124	192	-35.5%
CASH-SETTLED CHEESE	345	522.32	-34.0%	294.55	17.0%	416	614	-32.3%
CATTLE	8,647	7,135.64	21.2%	8,117	6.5%	9,358	12,429	-24.7%
CDD SEASONAL STRIP	159	0	-	37.5	324.2%	68	16	325.9%
CDD WEATHER	0	0	-	25	-100.0%	22	0	-
CHI WHEAT	18,183	26,186	-30.6%	23,116.3	-21.3%	22,647	30,833	-26.5%
CLASS IV MILK	142	225.55	-37.2%	167.65	-15.5%	151	318	-52.6%
CORN	165,009	94,270.91	75.0%	205,513.4	-19.7%	159,529	80,946	97.1%
CORN NEARBY+2 CAL SPRD	1,475	564.55	161.3%	940.15	56.9%	666	260	155.6%
DEC-DEC CORN CAL SPRD	5	22.73	-78.6%	51.5	-90.6%	11	16	-33.4%
DEC-JULY CORN CAL SPRD	0	45.45	-100.0%	5	-100.0%	1	10	-91.8%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
DRY WHEY	0	7.27	-100.0%	9.2	-100.0%	11	28	-58.8%
FEEDER CATTLE	1,034	664.41	55.6%	1,189.35	-13.1%	1,059	1,375	-22.9%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	40	0	-
HDD WEATHER	0	0	-	0	-	50	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-	10	0	-
HOGS	12,938	11,008.55	17.5%	10,579.9	22.3%	9,815	14,711	-33.3%
HOUSING INDEX	0	0	-	0	-	0	0	-
Intercommodity Spread	0	120.23	-99.9%	0.05	82.0%	2	88	-97.5%
JAN-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	136	0	-	304	-55.3%	230	135	70.0%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	0	18.86	-100.0%	0	-	1	29	-97.2%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	1	-100.0%
JULY-NOV SOYBEAN CAL SPRD	43	298.86	-85.6%	2.5	1618.2%	20	112	-82.5%
KC WHEAT	2,321	3,641.32	-36.3%	2,676.95	-13.3%	2,643	4,642	-43.1%
LUMBER	43	22.68	88.2%	53.7	-20.5%	42	44	-4.8%
LV CATL CSO	0	0	-	0	-	0	0	-
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	4	-100.0%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	20	-100.0%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
MILK	1,262	2,999.45	-57.9%	802.55	57.3%	1,310	2,554	-48.7%
MLK MID OPTIONS	0	1.73	-100.0%	0.1	-100.0%	0	1	-87.1%
NFD MILK	302	127	137.9%	261.9	15.4%	239	454	-47.3%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
NOV-MAR SOYBEAN CSO	0	3.86	-100.0%	0	-	0	8	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
OATS	17	7.5	127.9%	10.15	68.4%	8	13	-37.1%
PORK CUTOFF	1	0	-	4.4	-80.4%	6	0	-
ROUGH RICE	39	222.5	-82.4%	64.55	-39.3%	47	176	-73.2%
SOYBEAN	96,297	50,891.18	89.2%	91,838.65	4.9%	89,060	48,268	84.5%
SOYBEAN CRUSH	7	13.18	-48.3%	0	-	8	13	-36.8%
SOYBEAN MEAL	12,507	8,406.36	48.8%	12,770.55	-2.1%	11,714	9,787	19.7%
SOYBEAN OIL	17,936	5,451.95	229.0%	14,163.4	26.6%	16,332	8,579	90.4%

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Ag Products Options								
SOYBN NEARBY+2 CAL SPRD	140	0	-	10	1300.0%	81	7	1057.1%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	2	-100.0%
WHEAT	91	78.27	16.7%	51.3	78.1%	51	78	-35.0%
WHEAT-CORN IC50	0	0.91	-100.0%	10.9	-100.0%	7	14	-53.5%
WHEAT NEARBY+2 CAL SPRD	14	54.77	-74.2%	0	-	15	35	-58.5%
TOTAL FUTURES GROUP								
Interest Rate Futures	6,568,649	4,502,042.45	45.9%	8,320,824.3	-21.1%	7,429,602	7,689,947	-3.4%
Equity Index Futures	3,953,247	5,637,690.05	-29.9%	4,854,832.35	-18.6%	4,864,261	5,202,226	-6.5%
Metals Futures	519,840	483,173.36	7.6%	592,721.7	-12.3%	562,576	620,667	-9.4%
Energy Futures	1,800,823	1,767,430.82	1.9%	1,759,324.4	2.4%	1,924,546	2,592,723	-25.8%
FX Futures	889,156	900,435.45	-1.3%	664,701.7	33.8%	774,883	853,141	-9.2%
Ags Futures	219	140.68	55.7%	224.45	-2.4%	184	132	38.8%
Ag Products Futures	1,370,397	1,304,860.18	5.0%	1,093,443.15	25.3%	1,232,305	1,195,148	3.1%
TOTAL FUTURES	15,102,330	14,595,773	3.5%	17,286,072.05	-12.6%	16,788,356.02	18,153,984.25	-7.5%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,998,233	1,285,139.18	55.5%	1,872,086.2	6.7%	2,020,954	2,633,714	-23.3%
Equity Index Options	588,416	705,650.32	-16.6%	741,059.3	-20.6%	642,106	823,018	-22.0%
Metals Options	55,023	47,413.09	16.1%	56,031.4	-1.8%	58,099	81,798	-29.0%
Energy Options	248,976	217,499.09	14.5%	198,638	25.3%	234,942	311,804	-24.7%
FX Options	39,023	39,173.91	-0.4%	36,613.05	6.6%	34,933	47,415	-26.3%
Ag Products Options	339,213	213,138.54	59.2%	373,127.8	-9.1%	325,795	216,811	50.3%
Foreign Exchange Options	4	30.95	-86.5%	31.65	-86.8%	28	47	-39.5%
TOTAL OPTIONS	3,268,888	2,508,045.09	30.3%	3,277,587.4	-0.3%	3,316,857.89	4,114,606.38	-19.4%
TOTAL COMBINED								
FX	928,179	939,609.36	-1.2%	701,314.75	32.3%	809,816	900,556	-10.1%
Equity Index	4,541,663	6,343,340.36	-28.4%	5,595,891.65	-18.8%	5,506,368	6,025,243	-8.6%
Interest Rate	8,566,882	5,787,181.64	48.0%	10,192,910.5	-16.0%	9,450,556	10,323,661	-8.5%
Energy	2,049,798	1,984,929.91	3.3%	1,957,962.4	4.7%	2,159,488	2,904,527	-25.7%
Metals	574,863	530,586.45	8.3%	648,753.1	-11.4%	620,675	702,465	-11.6%
Foreign Exchange	4	30.95	-86.5%	31.65	-86.8%	28	47	-39.5%
Ags	219	140.68	55.7%	224.45	-2.4%	184	132	38.8%
Ag Products	1,709,609	1,517,998.73	12.6%	1,466,570.95	16.6%	1,558,099	1,411,959	10.4%
GRAND TOTAL	18,371,218	17,103,818.09	7.4%	20,563,659.45	-10.7%	20,105,213.9	22,268,590.63	-9.7%

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