

CME Group Exchange ADV Report - Monthly

January 2024

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	ADV JAN 2024	ADV JAN 2023	% CHG	ADV DEC 2023	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
FX Futures								
AD/CD CROSS RATES	0	1.95	-90.2%	0	-	0	2	-90.2%
AD/JY CROSS RATES	47	61.4	-23.7%	193.25	-75.8%	47	61	-23.7%
AD/NE CROSS RATES	35	131.35	-73.1%	928.15	-96.2%	35	131	-73.1%
AUSTRALIAN DOLLAR	98,668	86,048.4	14.7%	115,676.85	-14.7%	98,668	86,048	14.7%
BP/JY CROSS RATES	126	151.8	-16.9%	411	-69.3%	126	152	-16.9%
BP/SF CROSS RATES	223	146.2	52.7%	341.95	-34.7%	223	146	52.7%
BRAZIL REAL	20,456	15,008.3	36.3%	18,659.7	9.6%	20,456	15,008	36.3%
BRITISH POUND	96,648	85,992.5	12.4%	114,409.8	-15.5%	96,648	85,993	12.4%
CANADIAN DOLLAR	74,158	70,121.9	5.8%	102,312.8	-27.5%	74,158	70,122	5.8%
CD/JY CROSS RATES	3	0.15	1646.0%	3.45	-24.1%	3	0	1646.0%
CHILEAN PESO	0	0.15	-100.0%	0	-	0	0	-100.0%
CHINESE RENMINBI (CNH)	3,496	1,067.45	227.5%	3,206.4	9.0%	3,496	1,067	227.5%
CZECK KORUNA (EC)	0	0.1	-100.0%	0	-	0	0	-100.0%
CZECK KORUNA (US)	18	7.8	135.7%	13.25	38.7%	18	8	135.7%
EC/AD CROSS RATES	54	98.9	-45.4%	482.9	-88.8%	54	99	-45.4%
EC/CD CROSS RATES	98	173.75	-43.8%	792.05	-87.7%	98	174	-43.8%
EC/NOK CROSS RATES	16	65.95	-75.1%	313.4	-94.8%	16	66	-75.1%
EC/SEK CROSS RATES	18	110.65	-83.7%	180.85	-90.0%	18	111	-83.7%
EFX/BP CROSS RATES	2,602	1,534.3	69.6%	6,358.65	-59.1%	2,602	1,534	69.6%
EFX/JY CROSS RATES	2,392	1,370.85	74.5%	5,454.4	-56.1%	2,392	1,371	74.5%
EFX/SF CROSS RATES	1,340	730.6	83.5%	2,894.4	-53.7%	1,340	731	83.5%
E-MICRO USD/CAD	1	13.7	-94.1%	9.55	-91.5%	1	14	-94.1%
E-MICRO USD/CHF	0	12.05	-96.8%	5.2	-92.7%	0	12	-96.8%
E-MICRO USD/JPY	81	91.65	-11.2%	59.9	35.9%	81	92	-11.2%
E-MINI EURO FX	5,654	7,485.25	-24.5%	5,284.55	7.0%	5,654	7,485	-24.5%
E-MINI JAPANESE YEN	789	635.45	24.1%	848.75	-7.1%	789	635	24.1%
EURO FX	214,852	197,228.4	8.9%	295,375.45	-27.3%	214,852	197,228	8.9%
HUNGARIAN FORINT (EC)	0	0.05	90.4%	0.55	-82.7%	0	0	90.4%
HUNGARIAN FORINT (US)	40	0.45	8810.1%	25.75	55.7%	40	0	8810.1%
INDIAN RUPEE	841	2,418.2	-65.2%	1,197.35	-29.8%	841	2,418	-65.2%
JAPANESE YEN	162,960	148,156.6	10.0%	214,144.15	-23.9%	162,960	148,157	10.0%
KOREAN WON	127	11.05	1051.5%	135.8	-6.3%	127	11	1051.5%
MEXICAN PESO	60,051	43,286.75	38.7%	94,791.35	-36.6%	60,051	43,287	38.7%
MICRO AUD/USD	14,080	15,303.8	-8.0%	13,601.9	3.5%	14,080	15,304	-8.0%
MICRO CAD/USD	2,483	3,257.45	-23.8%	2,478.05	0.2%	2,483	3,257	-23.8%
MICRO CHF/USD	667	998	-33.1%	981.95	-32.1%	667	998	-33.1%
MICRO EUR/USD	31,301	38,601.5	-18.9%	29,000.8	7.9%	31,301	38,602	-18.9%
MICRO GBP/USD	4,577	3,893.55	17.6%	3,848.6	18.9%	4,577	3,894	17.6%
MICRO INR/USD	7	37.1	-81.6%	8.9	-23.5%	7	37	-81.6%
NEW ZEALND DOLLAR	33,068	25,380.2	30.3%	35,916.15	-7.9%	33,068	25,380	30.3%
NKR/USD CROSS RATE	131	127.8	2.5%	313.65	-58.2%	131	128	2.5%
POLISH ZLOTY (EC)	1	1	-42.9%	6.4	-91.1%	1	1	-42.9%
POLISH ZLOTY (US)	57	44.25	29.6%	133.3	-57.0%	57	44	29.6%
RMB USD	0	0.25	-100.0%	0	-	0	0	-100.0%
S.AFRICAN RAND	3,552	2,689.5	32.1%	3,932.2	-9.7%	3,552	2,690	32.1%
SF/JY CROSS RATES	19	13.9	35.7%	194.6	-90.3%	19	14	35.7%
SHEKEL	15	0.6	2320.6%	7.25	100.3%	15	1	2320.6%
SKR/USD CROSS RATES	211	212.3	-0.8%	314.65	-33.1%	211	212	-0.8%
SWISS FRANC	22,178	19,557.25	13.4%	34,640.2	-36.0%	22,178	19,557	13.4%

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	ADV JAN 2024	ADV JAN 2023	% CHG	ADV DEC 2023	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
FX Futures								
TURKISH LIRA	0	0	-	5.3	-100.0%	0	0	-
USDZAR	0	0	-	0	-	0	0	-
FX Options								
AUD/USD MONDAY OPTION WEEK1	2	1.3	17.2%	5	-69.5%	2	1	17.2%
AUD/USD MONDAY OPTION WEEK2	4	21	-83.2%	14.1	-75.0%	4	21	-83.2%
AUD/USD MONDAY OPTION WEEK3	0	0	-	2.25	-100.0%	0	0	-
AUD/USD MONDAY OPTION WEEK4	9	38.15	-75.2%	0.2	4638.1%	9	38	-75.2%
AUD/USD MONDAY OPTION WEEK5	7	15.75	-53.4%	1.5	388.9%	7	16	-53.4%
AUD/USD MONTHLY OPTIONS	3,564	1,683.15	111.8%	2,698.15	32.1%	3,564	1,683	111.8%
AUD/USD THURSDAY WKLY OPT WE	3	0.95	240.9%	8.4	-61.5%	3	1	240.9%
AUD/USD THURSDAY WKLY OPT WE	27	0.45	5804.8%	5.6	374.5%	27	0	5804.8%
AUD/USD THURSDAY WKLY OPT WE	1	3.3	-74.0%	2.45	-65.0%	1	3	-74.0%
AUD/USD THURSDAY WKLY OPT WE	1	2.35	-61.5%	0.3	201.6%	1	2	-61.5%
AUD/USD THURSDAY WKLY OPT WE	0	0	-	0	-	0	0	-
AUD/USD TUESDAY WKLY OPT WEE	1	0.4	90.5%	5.65	-86.5%	1	0	90.5%
AUD/USD TUESDAY WKLY OPT WEE	1	27.55	-95.7%	7.65	-84.4%	1	28	-95.7%
AUD/USD TUESDAY WKLY OPT WEE	8	3.7	112.4%	10.7	-26.6%	8	4	112.4%
AUD/USD TUESDAY WKLY OPT WEE	1	2.75	-48.1%	2.15	-33.6%	1	3	-48.1%
AUD/USD TUESDAY WKLY OPT WEE	9	5.25	68.7%	0	-	9	5	68.7%
AUD/USD WKLY FRIDAY OPTIONS -	77	0	-	0.35	21804.8%	77	0	-
AUD/USD WKLY FRIDAY OPTIONS -	9	55.7	-84.4%	39.35	-77.9%	9	56	-84.4%
AUD/USD WKLY FRIDAY OPTIONS -	129	139.4	-7.4%	64.3	100.8%	129	139	-7.4%
AUD/USD WKLY FRIDAY OPTIONS -	65	116.65	-44.0%	63.85	2.3%	65	117	-44.0%
AUD/USD WKLY FRIDAY OPTIONS -	0	0	-	15.45	-100.0%	0	0	-
AUD/USD WKLY WED OPTIONS - WK	1	7.65	-90.7%	53.9	-98.7%	1	8	-90.7%
AUD/USD WKLY WED OPTIONS - WK	4	12.5	-69.9%	3.15	19.4%	4	13	-69.9%
AUD/USD WKLY WED OPTIONS - WK	20	33.1	-39.9%	18.35	8.5%	20	33	-39.9%
AUD/USD WKLY WED OPTIONS - WK	43	33.15	29.0%	0.65	6478.8%	43	33	29.0%
AUD/USD WKLY WED OPTIONS - WK	2	0	-	0	-	2	0	-
BRL/USD MONTHLY OPTIONS	0	0.2	-100.0%	1	-100.0%	0	0	-100.0%
CAD/USD MONDAY OPTIONS WEEK1	11	6.25	73.7%	37.4	-71.0%	11	6	73.7%
CAD/USD MONDAY OPTIONS WEEK2	30	42.45	-29.8%	66.3	-55.0%	30	42	-29.8%
CAD/USD MONDAY OPTIONS WEEK3	0	0	-	66.3	-100.0%	0	0	-
CAD/USD MONDAY OPTIONS WEEK4	65	50.6	28.5%	48.2	34.9%	65	51	28.5%
CAD/USD MONDAY OPTIONS WEEK5	25	12.35	104.4%	14.5	74.1%	25	12	104.4%
CAD/USD MONTHLY OPTIONS	1,326	3,731.2	-64.5%	1,424.25	-6.9%	1,326	3,731	-64.5%
CAD/USD THURSDAY WKLY OPT WE	41	1.5	2620.6%	78.85	-48.2%	41	2	2620.6%
CAD/USD THURSDAY WKLY OPT WE	6	0.45	1318.0%	12	-46.8%	6	0	1318.0%
CAD/USD THURSDAY WKLY OPT WE	24	0.5	4766.7%	108.55	-77.6%	24	1	4766.7%
CAD/USD THURSDAY WKLY OPT WE	59	6.35	836.6%	25.25	135.5%	59	6	836.6%
CAD/USD THURSDAY WKLY OPT WE	0	0	-	0	-	0	0	-
CAD/USD TUESDAY WKLY OPT WEE	5	0.25	2033.3%	15.35	-65.3%	5	0	2033.3%
CAD/USD TUESDAY WKLY OPT WEE	12	1	1066.7%	42.7	-72.7%	12	1	1066.7%
CAD/USD TUESDAY WKLY OPT WEE	5	7.9	-36.7%	11.85	-57.8%	5	8	-36.7%
CAD/USD TUESDAY WKLY OPT WEE	32	5.75	454.9%	58.05	-45.0%	32	6	454.9%
CAD/USD TUESDAY WKLY OPT WEE	9	3.8	125.6%	0	-	9	4	125.6%

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FX Options								
CAD/USD WKLY FRIDAY OPTIONS -	98	0	-	42.6	130.5%	98	0	-
CAD/USD WKLY FRIDAY OPTIONS -	85	182.25	-53.3%	74.1	14.9%	85	182	-53.3%
CAD/USD WKLY FRIDAY OPTIONS -	105	121.95	-14.1%	109.95	-4.8%	105	122	-14.1%
CAD/USD WKLY FRIDAY OPTIONS -	142	179.6	-21.2%	175.95	-19.5%	142	180	-21.2%
CAD/USD WKLY FRIDAY OPTIONS -	0	0	-	47.35	-100.0%	0	0	-
CAD/USD WKLY WED OPTIONS - WK	8	70.9	-89.0%	112.65	-93.1%	8	71	-89.0%
CAD/USD WKLY WED OPTIONS - WK	36	36	-0.5%	59.55	-39.9%	36	36	-0.5%
CAD/USD WKLY WED OPTIONS - WK	41	33.45	22.6%	33.2	23.5%	41	33	22.6%
CAD/USD WKLY WED OPTIONS - WK	8	114.15	-93.0%	62.55	-87.2%	8	114	-93.0%
CAD/USD WKLY WED OPTIONS - WK	49	0	-	0	-	49	0	-
CHF/USD MONTHLY OPTIONS	490	311.2	57.3%	925.3	-47.1%	490	311	57.3%
CHF/USD WKLY FRIDAY OPTIONS -	9	0	-	0.6	1439.7%	9	0	-
CHF/USD WKLY FRIDAY OPTIONS -	15	5.3	181.2%	98.55	-84.9%	15	5	181.2%
CHF/USD WKLY FRIDAY OPTIONS -	223	9.55	2239.1%	331.85	-32.7%	223	10	2239.1%
CHF/USD WKLY FRIDAY OPTIONS -	208	31.85	554.4%	43.75	376.4%	208	32	554.4%
CHF/USD WKLY FRIDAY OPTIONS -	0	0	-	220.2	-100.0%	0	0	-
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-	0	0	-
EUR/USD MONDAY OPTION WEEK1	124	50	147.7%	10.35	1096.7%	124	50	147.7%
EUR/USD MONDAY OPTION WEEK2	38	119.45	-68.1%	111.9	-66.0%	38	119	-68.1%
EUR/USD MONDAY OPTION WEEK3	0	0	-	76.7	-100.0%	0	0	-
EUR/USD MONDAY OPTION WEEK4	187	57.1	228.0%	28.25	563.0%	187	57	228.0%
EUR/USD MONDAY OPTION WEEK5	74	47.75	54.8%	99.35	-25.6%	74	48	54.8%
EUR/USD MONTHLY OPTIONS	11,819	10,093.4	17.1%	13,161.85	-10.2%	11,819	10,093	17.1%
EUR/USD THURSDAY WKLY OPT WE	142	5.2	2628.9%	183.75	-22.8%	142	5	2628.9%
EUR/USD THURSDAY WKLY OPT WE	9	10.05	-14.7%	251.9	-96.6%	9	10	-14.7%
EUR/USD THURSDAY WKLY OPT WE	7	1.75	310.9%	48.85	-85.3%	7	2	310.9%
EUR/USD THURSDAY WKLY OPT WE	40	4.1	882.6%	60.9	-33.8%	40	4	882.6%
EUR/USD THURSDAY WKLY OPT WE	0	0	-	0	-	0	0	-
EUR/USD TUESDAY WKLY OPT WEE	21	4.45	376.2%	85.65	-75.3%	21	4	376.2%
EUR/USD TUESDAY WKLY OPT WEE	21	3	609.5%	42.6	-50.0%	21	3	609.5%
EUR/USD TUESDAY WKLY OPT WEE	36	11.85	203.0%	4.6	680.5%	36	12	203.0%
EUR/USD TUESDAY WKLY OPT WEE	30	4.5	562.4%	7.85	279.7%	30	5	562.4%
EUR/USD TUESDAY WKLY OPT WEE	38	6.4	490.8%	0	-	38	6	490.8%
EUR/USD WKLY FRIDAY OPTIONS -	608	0	-	10.65	5608.5%	608	0	-
EUR/USD WKLY FRIDAY OPTIONS -	927	1,143.95	-19.0%	380.2	143.8%	927	1,144	-19.0%
EUR/USD WKLY FRIDAY OPTIONS -	1,309	1,008.05	29.9%	719	82.1%	1,309	1,008	29.9%
EUR/USD WKLY FRIDAY OPTIONS -	419	557.1	-24.9%	686.5	-39.0%	419	557	-24.9%
EUR/USD WKLY FRIDAY OPTIONS -	0	0	-	1,020.5	-100.0%	0	0	-
EUR/USD WKLY WED OPTIONS - WK	223	144.95	54.1%	199.3	12.1%	223	145	54.1%
EUR/USD WKLY WED OPTIONS - WK	242	253.7	-4.4%	246.2	-1.5%	242	254	-4.4%
EUR/USD WKLY WED OPTIONS - WK	133	171.5	-22.3%	363	-63.3%	133	172	-22.3%
EUR/USD WKLY WED OPTIONS - WK	162	175.9	-7.9%	245.95	-34.1%	162	176	-7.9%
EUR/USD WKLY WED OPTIONS - WK	277	0	-	0	-	277	0	-
EVENT CONTRACT EUR/USD	184	172.8	6.6%	228.6	-19.4%	184	173	6.6%
GBP/USD MONDAY OPTION WEEK1	135	48.95	175.5%	20.85	546.8%	135	49	175.5%
GBP/USD MONDAY OPTION WEEK2	14	87.9	-84.0%	1.85	659.3%	14	88	-84.0%
GBP/USD MONDAY OPTION WEEK3	0	0	-	45.4	-100.0%	0	0	-
GBP/USD MONDAY OPTION WEEK4	87	11.85	632.2%	12.25	608.3%	87	12	632.2%

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FX Options								
GBP/USD MONDAY OPTION WEEK5	67	20	235.2%	22.85	193.4%	67	20	235.2%
GBP/USD MONTHLY OPTIONS	1,938	3,317.1	-41.6%	2,245.2	-13.7%	1,938	3,317	-41.6%
GBP/USD THURSDAY WKLY OPT WE	4	9.05	-50.5%	3.2	39.9%	4	9	-50.5%
GBP/USD THURSDAY WKLY OPT WE	2	4.2	-56.9%	2.2	-17.7%	2	4	-56.9%
GBP/USD THURSDAY WKLY OPT WE	3	12.6	-78.1%	80	-96.5%	3	13	-78.1%
GBP/USD THURSDAY WKLY OPT WE	1	10.45	-90.4%	1.9	-47.4%	1	10	-90.4%
GBP/USD THURSDAY WKLY OPT WE	0	0	-	0	-	0	0	-
GBP/USD TUESDAY WKLY OPT WEE	0	2.8	-84.7%	10.2	-95.8%	0	3	-84.7%
GBP/USD TUESDAY WKLY OPT WEE	1	5.65	-75.6%	2.25	-38.6%	1	6	-75.6%
GBP/USD TUESDAY WKLY OPT WEE	4	13.45	-72.4%	8.15	-54.4%	4	13	-72.4%
GBP/USD TUESDAY WKLY OPT WEE	1	12.25	-93.4%	2.65	-69.4%	1	12	-93.4%
GBP/USD TUESDAY WKLY OPT WEE	1	11.25	-88.6%	0	-	1	11	-88.6%
GBP/USD WKLY FRIDAY OPTIONS -	112	0	-	0.2	55995.3%	112	0	-
GBP/USD WKLY FRIDAY OPTIONS -	84	164.25	-48.9%	45.15	85.7%	84	164	-48.9%
GBP/USD WKLY FRIDAY OPTIONS -	96	89.25	7.7%	102.25	-6.0%	96	89	7.7%
GBP/USD WKLY FRIDAY OPTIONS -	95	77.6	23.0%	93.45	2.2%	95	78	23.0%
GBP/USD WKLY FRIDAY OPTIONS -	0	0	-	171	-100.0%	0	0	-
GBP/USD WKLY WED OPTIONS - WK	1	24.55	-94.4%	19.95	-93.1%	1	25	-94.4%
GBP/USD WKLY WED OPTIONS - WK	23	108.6	-78.9%	37.8	-39.4%	23	109	-78.9%
GBP/USD WKLY WED OPTIONS - WK	6	56.3	-89.1%	68.45	-91.0%	6	56	-89.1%
GBP/USD WKLY WED OPTIONS - WK	17	24.2	-28.4%	10.6	63.5%	17	24	-28.4%
GBP/USD WKLY WED OPTIONS - WK	82	0	-	0	-	82	0	-
JPY/USD MONDAY OPTION WEEK1	74	8.35	785.1%	8.75	744.6%	74	8	785.1%
JPY/USD MONDAY OPTION WEEK2	34	45.4	-25.1%	217.95	-84.4%	34	45	-25.1%
JPY/USD MONDAY OPTION WEEK3	0	0	-	121.6	-100.0%	0	0	-
JPY/USD MONDAY OPTION WEEK4	10	67.45	-85.0%	37.4	-72.9%	10	67	-85.0%
JPY/USD MONDAY OPTION WEEK5	11	52.35	-78.6%	9.05	23.7%	11	52	-78.6%
JPY/USD MONTHLY OPTIONS	4,448	5,601.65	-20.6%	6,822.2	-34.8%	4,448	5,602	-20.6%
JPY/USD THURSDAY WKLY OPT WE	275	0.2	137376.2%	20.35	1251.1%	275	0	137376.2%
JPY/USD THURSDAY WKLY OPT WE	28	1.6	1635.1%	36	-22.9%	28	2	1635.1%
JPY/USD THURSDAY WKLY OPT WE	19	4.95	290.6%	69.35	-72.1%	19	5	290.6%
JPY/USD THURSDAY WKLY OPT WE	90	0.05	179138.0%	0.95	9333.6%	90	0	179138.0%
JPY/USD THURSDAY WKLY OPT WE	0	0	-	0	-	0	0	-
JPY/USD TUESDAY WKLY OPT WEE	0	0	-	52.85	-99.5%	0	0	-
JPY/USD TUESDAY WKLY OPT WEE	3	3.4	0.8%	69.85	-95.1%	3	3	0.8%
JPY/USD TUESDAY WKLY OPT WEE	4	2.4	62.7%	86.35	-95.5%	4	2	62.7%
JPY/USD TUESDAY WKLY OPT WEE	87	30	188.7%	34.45	151.4%	87	30	188.7%
JPY/USD TUESDAY WKLY OPT WEE	29	0.25	11385.7%	0	-	29	0	11385.7%
JPY/USD WKLY FRIDAY OPTIONS -	311	0	-	0.8	38822.6%	311	0	-
JPY/USD WKLY FRIDAY OPTIONS -	301	322.25	-6.7%	170.1	76.7%	301	322	-6.7%
JPY/USD WKLY FRIDAY OPTIONS -	398	529.8	-25.0%	618.25	-35.7%	398	530	-25.0%
JPY/USD WKLY FRIDAY OPTIONS -	597	333.15	79.1%	691.85	-13.8%	597	333	79.1%
JPY/USD WKLY FRIDAY OPTIONS -	0	0	-	261.6	-100.0%	0	0	-
JPY/USD WKLY WED OPTIONS - WK	347	135.95	155.6%	188.3	84.5%	347	136	155.6%
JPY/USD WKLY WED OPTIONS - WK	123	168.1	-27.0%	216.55	-43.3%	123	168	-27.0%
JPY/USD WKLY WED OPTIONS - WK	179	211.75	-15.6%	578.55	-69.1%	179	212	-15.6%
JPY/USD WKLY WED OPTIONS - WK	233	229.45	1.7%	303.6	-23.1%	233	229	1.7%
JPY/USD WKLY WED OPTIONS - WK	123	0	-	0	-	123	0	-

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	ADV JAN 2024	ADV JAN 2023	% CHG	ADV DEC 2023	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
FX Options								
MXN/USD MONTHLY OPTIONS	22	10.2	114.3%	95.1	-77.0%	22	10	114.3%
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
NZD/USD MONTHLY OPTIONS	0	1,424.95	-100.0%	0.15	58.7%	0	1,425	-100.0%
NZD/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
USD/CNH MONTHLY OPTIONS	0	0	-	0	-	0	0	-
USD/CNH WEEKLY FRIDAY OPTIO W	0	0	-	0	-	0	0	-
ZAR/USD MONTHLY OPTIONS	0	17	-100.0%	0	-	0	17	-100.0%
Equity Index Futures								
AIR	9,788	3,160.35	209.7%	9,340.35	4.8%	9,788	3,160	209.7%
BITCOIN	16,343	9,916.7	64.8%	12,177.5	34.2%	16,343	9,917	64.8%
DJ US REAL ESTATE SECTOR	2,556	2,082.6	22.7%	8,498.5	-69.9%	2,556	2,083	22.7%
E-mini (\$5) Dow	145,875	171,615.6	-15.0%	139,733.1	4.4%	145,875	171,616	-15.0%
E-mini FTSE China 50	0	2.2	-100.0%	0	-	0	2	-100.0%
E-MINI MIDCAP	12,733	11,344.75	12.2%	18,591.3	-31.5%	12,733	11,345	12.2%
E-MINI NASDAQ 100	661,369	617,168.4	7.2%	636,646.65	3.9%	661,369	617,168	7.2%
E-MINI RUSSELL 1000	153	670.55	-77.2%	802.75	-81.0%	153	671	-77.2%
E-MINI RUSSELL 1000 GROWTH	209	93.3	124.1%	1,050	-80.1%	209	93	124.1%
E-MINI RUSSELL 1000 VALUE	685	371.4	84.3%	3,419.25	-80.0%	685	371	84.3%
E-MINI RUSSELL 2000	221,407	188,615.4	17.4%	312,805.35	-29.2%	221,407	188,615	17.4%
E-MINI S&P500	1,568,515	1,703,857.1	-7.9%	1,925,936.35	-18.6%	1,568,515	1,703,857	-7.9%
E-MINI S&P500 ESG	651	731.75	-11.1%	3,293.65	-80.2%	651	732	-11.1%
ETHER FUTURES	6,604	5,414.8	22.0%	6,315.7	4.6%	6,604	5,415	22.0%
FT-SE 100	0	0	-	1.7	-100.0%	0	0	-
IBOVESPA INDEX	1	1.05	-27.4%	1.65	-53.8%	1	1	-27.4%
MICRO BITCOIN	23,677	7,181.35	229.7%	14,132.1	67.5%	23,677	7,181	229.7%
MICRO E-MINI NASDAQ 100	1,167,879	1,153,354.1	1.3%	959,816.7	21.7%	1,167,879	1,153,354	1.3%
MICRO E-MINI RUSSELL 2000	99,336	84,979.55	16.9%	94,776.85	4.8%	99,336	84,980	16.9%
MICRO E-MINI S&P500	791,836	1,318,381.55	-39.9%	710,234.3	11.5%	791,836	1,318,382	-39.9%
MICRO ETHER	21,382	10,608.5	101.6%	17,121.5	24.9%	21,382	10,609	101.6%
MICRO MINI \$5 DOW	83,462	141,114.05	-40.9%	59,288.75	40.8%	83,462	141,114	-40.9%
NASDAQ-100 VOLATILITY	0	133.8	-100.0%	0	-	0	134	-100.0%
NASDAQ BIOTECH SECTOR	1	10.2	-94.4%	1	-42.9%	1	10	-94.4%
NIKKEI 225 (\$) STOCK	7,810	4,697.35	66.3%	7,881.4	-0.9%	7,810	4,697	66.3%
NIKKEI 225 (YEN) STOCK	27,936	27,952.8	-0.1%	31,554.95	-11.5%	27,936	27,953	-0.1%
PHLX SEMICONDUCTOR SECTOR	13	7.75	67.1%	144.4	-91.0%	13	8	67.1%
S&P 500	82	483.1	-83.0%	423.2	-80.6%	82	483	-83.0%
S&P 500 ANNUAL DIVIDEND INDEX F	2,860	3,390	-15.6%	2,927.05	-2.3%	2,860	3,390	-15.6%
S&P 500 QUARLY DIVIDEND INDEX F	779	716.9	8.7%	930.45	-16.3%	779	717	8.7%
S&P 600 SMALLCAP EMINI	3	0	-	87.35	-96.6%	3	0	-
S&P BIOTECHNOLOGY SECTOR	21	16.35	26.4%	63.55	-67.5%	21	16	26.4%
S&P COMMUNICATION SERVICES S	133	78.65	69.0%	1,066.95	-87.5%	133	79	69.0%
S&P CONSUMER DISCRETIONARY S	387	246.2	57.3%	1,059.55	-63.4%	387	246	57.3%
S&P CONSUMER STAPLES SECTOR	1,375	1,446.5	-5.0%	3,551.85	-61.3%	1,375	1,447	-5.0%
S&P ENERGY SECTOR	1,198	1,102.8	8.6%	5,467.65	-78.1%	1,198	1,103	8.6%
S&P FINANCIAL SECTOR	1,200	664.65	80.5%	4,595.3	-73.9%	1,200	665	80.5%

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Equity Index Futures								
S&P HEALTH CARE SECTOR	580	411	41.2%	1,696.9	-65.8%	580	411	41.2%
S&P INDUSTRIAL SECTOR	1,021	922.95	10.6%	2,946.7	-65.3%	1,021	923	10.6%
S&P MATERIALS SECTOR	412	259	59.1%	1,706.3	-75.8%	412	259	59.1%
S&P OIL & GAS EXPLORATION AND	19	6.85	175.3%	37.1	-49.2%	19	7	175.3%
S&P REAL ESTATE SECTOR	865	529.7	63.3%	1,887.25	-54.2%	865	530	63.3%
S&P REGIONAL BANKS SECTOR	28	10.1	173.5%	145.8	-81.1%	28	10	173.5%
S&P RETAIL SECTOR	16	6.45	150.3%	31.35	-48.5%	16	6	150.3%
S&P TECHNOLOGY SECTOR	619	519.55	19.1%	1,827.65	-66.2%	619	520	19.1%
S&P UTILITIES SECTOR	1,959	1,163.05	68.4%	3,918.05	-50.0%	1,959	1,163	68.4%
TOPIX (USD)	4	0	-	5.25	-30.2%	4	0	-
TOPIX (YEN)	34	11.7	191.4%	26.55	28.4%	34	12	191.4%
WATER INDEX FUTURES	2	1.85	-17.6%	0.1	1423.8%	2	2	-17.6%

Equity Index Options

BITCOIN OPTIONS	327	422.6	-22.7%	489.85	-33.3%	327	423	-22.7%
DJIA	47	198.05	-76.1%	85.95	-45.0%	47	198	-76.1%
E-mini (\$5) Dow	17	85.45	-80.6%	16.2	2.3%	17	85	-80.6%
E-MINI NASDAQ 100	86,293	42,702.25	102.1%	69,935.05	23.4%	86,293	42,702	102.1%
E-MINI RUSSELL 2000	15,464	4,785.1	223.2%	19,721.9	-21.6%	15,464	4,785	223.2%
E-MINI S&P500	1,540,937	1,148,162.6	34.2%	1,479,795.2	4.1%	1,540,937	1,148,163	34.2%
ETHER OPTIONS	172	43.55	295.7%	174.25	-1.1%	172	44	295.7%
EVENT CONTRACT S&P 500	150	0	-	87.85	70.6%	150	0	-
MICRO BITCOIN	415	664	-37.5%	701	-40.8%	415	664	-37.5%
MICRO E-MINI NASDAQ 100	3,237	2,695.05	20.1%	2,196.5	47.4%	3,237	2,695	20.1%
Micro E-mini S&P 500	16,308	14,065.45	15.9%	12,406.55	31.4%	16,308	14,065	15.9%
MICRO ETHER	1,640	156.45	948.2%	1,544.25	6.2%	1,640	156	948.2%
S&P 500	204	0	-	0	-	204	0	-

Interest Rate Futures

10-YR Eris LIBOR	0	220.2	-100.0%	0	-	0	220	-100.0%
10-YR Eris SOFR	1,504	18.45	8053.1%	1,804.35	-16.6%	1,504	18	8053.1%
10-YR MAC LIBOR	0	270.65	-100.0%	0	-	0	271	-100.0%
10-YR MAC SOFR	0	0	-	0	-	0	0	-
10-YR NOTE	1,922,861	1,546,440.4	24.3%	1,602,696.2	20.0%	1,922,861	1,546,440	24.3%
10Y YIELD	5,389	1,369.35	293.6%	5,563.05	-3.1%	5,389	1,369	293.6%
13-Week U.S. T-Bill Futures	1,253	0	-	453	176.7%	1,253	0	-
1-MONTH EURODOLLAR	0	0	-	0	-	0	0	-
1-YR Eris SOFR	72	3.45	1984.2%	130.5	-44.9%	72	3	1984.2%
20-YR BOND	0	29.55	-100.0%	0	-	0	30	-100.0%
2-YR Eris LIBOR	0	760.75	-100.0%	0	-	0	761	-100.0%
2-YR Eris SOFR	369	197.9	86.6%	1,870.95	-80.3%	369	198	86.6%
2-YR NOTE	741,369	492,361.3	50.6%	695,470.2	6.6%	741,369	492,361	50.6%
2Y YIELD	224	250.85	-10.8%	205.05	9.2%	224	251	-10.8%
30-Year UMBS TBA Futures - 2.5% Co	0	3.45	-100.0%	0	-	0	3	-100.0%

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	ADV JAN 2024	ADV JAN 2023	% CHG	ADV DEC 2023	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
Interest Rate Futures								
30-Year UMBS TBA Futures - 3.0% Co	64	12.2	426.2%	55.5	15.7%	64	12	426.2%
30-Year UMBS TBA Futures - 3.5% Co	43	8.95	385.2%	58.8	-26.1%	43	9	385.2%
30-Year UMBS TBA Futures - 4.0% Co	65	3.55	1727.0%	55	17.9%	65	4	1727.0%
30-Year UMBS TBA Futures - 4.5% Co	71	6.3	1030.8%	54.3	31.2%	71	6	1030.8%
30-Year UMBS TBA Futures - 5.0% Co	140	12.5	1018.5%	124.6	12.2%	140	13	1018.5%
30-Year UMBS TBA Futures - 5.5% Co	153	14.25	975.7%	160	-4.2%	153	14	975.7%
30-Year UMBS TBA Futures - 6.0% Co	147	6.05	2334.5%	204.65	-28.0%	147	6	2334.5%
30-YR BOND	465,987	320,735.75	45.3%	432,240.9	7.8%	465,987	320,736	45.3%
30-YR Eris LIBOR	0	0	-	0	-	0	0	-
30-YR SWAP RATE	0	0	-	0	-	0	0	-
30Y YIELD	12	91.2	-86.4%	15.6	-20.3%	12	91	-86.4%
3-YR Eris LIBOR	0	113	-100.0%	0	-	0	113	-100.0%
3-YR Eris SOFR	370	414.2	-10.6%	511.5	-27.6%	370	414	-10.6%
3-YR NOTE	9,921	4,833.55	105.3%	7,263.4	36.6%	9,921	4,834	105.3%
4-YR Eris LIBOR	0	31.15	-100.0%	0	-	0	31	-100.0%
4-YR Eris SOFR	80	91.05	-11.7%	243.15	-66.9%	80	91	-11.7%
5-YR Eris LIBOR	0	426.6	-100.0%	0	-	0	427	-100.0%
5-YR Eris SOFR	2,362	73.7	3104.8%	4,942.7	-52.2%	2,362	74	3104.8%
5-YR MAC LIBOR	0	854.85	-100.0%	0	-	0	855	-100.0%
5-YR MAC SOFR	0	0	-	0.1	-100.0%	0	0	-
5-YR NOTE	1,291,351	1,013,074.7	27.5%	1,143,846.4	12.9%	1,291,351	1,013,075	27.5%
5Y YIELD	0	9.4	-98.5%	0	-	0	9	-98.5%
7-YR Eris LIBOR	0	55.4	-100.0%	0	-	0	55	-100.0%
7-YR Eris SOFR	88	25.5	246.0%	209.75	-57.9%	88	26	246.0%
BSBY 3-MONTH FUTURES	20	161.8	-87.6%	13.9	44.9%	20	162	-87.6%
ESTR Basis Spread Futures	672	77	772.5%	216.3	210.6%	672	77	772.5%
ESTR Futures	11,854	1,321.2	797.2%	12,558.25	-5.6%	11,854	1,321	797.2%
EURODOLLARS	0	426,331	-100.0%	0	-	0	426,331	-100.0%
FED FUND	490,328	383,498.4	27.9%	313,727.05	56.3%	490,328	383,498	27.9%
FTIIE	10	7	42.9%	0	-	10	7	42.9%
SOFR	3,782,740	2,603,799.3	45.3%	3,518,625.65	7.5%	3,782,740	2,603,799	45.3%
SONIA	3	2.1	58.7%	0.25	1233.3%	3	2	58.7%
UBSBM	34	0	-	46.5	-26.1%	34	0	-
Ultra 10-Year Note	580,479	345,856.6	67.8%	500,686.6	15.9%	580,479	345,857	67.8%
ULTRA T-BOND	326,147	179,116.7	82.1%	304,065.15	7.3%	326,147	179,117	82.1%

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Interest Rate Options								
10-YR NOTE	666,505	689,301.2	-3.3%	706,957.2	-5.7%	666,505	689,301	-3.3%
2-YR NOTE	21,871	12,385.65	76.6%	16,884.2	29.5%	21,871	12,386	76.6%
30-YR BOND	140,870	115,158.4	22.3%	148,662.95	-5.2%	140,870	115,158	22.3%
5-YR NOTE	211,148	211,689.85	-0.3%	189,964.15	11.2%	211,148	211,690	-0.3%
EURODOLLARS	0	136,287.7	-100.0%	0	-	0	136,288	-100.0%
EURO MIDCURVE	0	13,821.65	-100.0%	0	-	0	13,822	-100.0%
FED FUND	0	0	-	0	-	0	0	-
SOFR	2,091,917	1,497,517.35	39.7%	1,483,109.15	41.0%	2,091,917	1,497,517	39.7%
SOFR MIDCURVE	361,359	344,680.8	4.8%	333,103.2	8.5%	361,359	344,681	4.8%
SOFR MISCURVE	0	35	-100.0%	0	-	0	35	-100.0%
Ultra 10-Year Note	499	10.95	4453.2%	468.6	6.4%	499	11	4453.2%
ULTRA 10-YEAR NOTE	3	0	-	19.5	-84.9%	3	0	-
ULTRA T-BOND	853	39	2087.4%	1,100.1	-22.5%	853	39	2087.4%
Energy Futures								
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
ARGUS LLS VS. WTI (ARG) T	68	58	17.8%	207	-67.0%	68	58	17.8%
ARGUS PROPAN FAR EST INDE	477	560.65	-14.8%	297.9	60.3%	477	561	-14.8%
ARGUS PROPAN(SAUDI ARAMCO	128	180.35	-29.1%	81.8	56.4%	128	180	-29.1%
BRENT BALMO SWAP	1	0	-	0	-	1	0	-
BRENT CALENDAR SWAP	160	785.1	-79.6%	21.15	657.0%	160	785	-79.6%
BRENT FINANCIAL FUTURES	0	7	-100.0%	0	-	0	7	-100.0%
BRENT OIL LAST DAY	62,729	57,697.15	8.7%	54,151.25	15.8%	62,729	57,697	8.7%
CAR VINTAGE	894	1,178.05	-24.1%	1,031.9	-13.4%	894	1,178	-24.1%
CEU ENERGY	229	0	-	244.85	-6.6%	229	0	-
CHICAGO ETHANOL SWAP	4,631	2,838.6	63.1%	3,793.4	22.1%	4,631	2,839	63.1%
CHICAGO ULSD PL VS HO SPR	32	18	78.6%	49.5	-35.1%	32	18	78.6%
CHICAGO UNL GAS PL VS RBO	0	0	-	5	-100.0%	0	0	-
CONWAY NATURAL GASOLINE (OPI	8	6	27.0%	16.7	-54.4%	8	6	27.0%
CONWAY NORMAL BUTANE (OPIS) S	7	10.25	-32.6%	14.75	-53.2%	7	10	-32.6%
CONWAY PROPANE 5 DECIMALS S	821	820.75	0.0%	545.3	50.6%	821	821	0.0%
CRUDE OIL LAST DAY	46	33.7	36.5%	112.35	-59.1%	46	34	36.5%
CRUDE OIL OUTRIGHTS	10,119	7,232	39.9%	7,459.9	35.7%	10,119	7,232	39.9%
CRUDE OIL PHY	918,159	900,356.15	2.0%	781,472.55	17.5%	918,159	900,356	2.0%
CRUDE OIL SPRDS	3,356	3,275.8	2.5%	2,138.95	56.9%	3,356	3,276	2.5%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
DAILY PJM	0	0	-	0	-	0	0	-
DATED TO FRONTLINE BRENT	0	0	-	0	-	0	0	-
DUBAI CRUDE OIL CALENDAR	12	0	-	15	-20.6%	12	0	-
DUTCH TTF NATURAL GAS CAL MO	933	6.6	14040.7%	1,253.8	-25.6%	933	7	14040.7%
EIA FLAT TAX ONHWAY DIESE	6	6.2	1.4%	0.9	598.4%	6	6	1.4%
EMMISSIONS	24	117.35	-79.2%	55.5	-56.0%	24	117	-79.2%
ETHANOL	0	0	-	0	-	0	0	-
ETHANOL SWAP	11	22	-50.2%	4	173.8%	11	22	-50.2%
ETHANOL T2 FOB ROTT INCL DUTY	225	221.65	1.7%	81.55	176.3%	225	222	1.7%
EURO 3.5% FUEL OIL RDAM B	0	0	-	0	-	0	0	-

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	ADV JAN 2024	ADV JAN 2023	% CHG	ADV DEC 2023	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
Energy Futures								
EURO GASOIL 10 CAL SWAP	0	0	-	0	-	0	0	-
EURO GASOIL 10PPM VS ICE	0	0	-	0	-	0	0	-
EUROPE 1% FUEL OIL NWE CA	0	0	-	0	-	0	0	-
EUROPE 3.5% FUEL OIL RDAM	1	0	-	2.55	-51.4%	1	0	-
EUROPEAN GASOIL (ICE)	28	5.2	444.9%	26.75	5.9%	28	5	444.9%
EUROPEAN NAPHTHA BALMO	0	0.5	-100.0%	0	-	0	1	-100.0%
EUROPEAN NAPHTHA CRACK SPR	168	60.9	176.3%	134.45	25.1%	168	61	176.3%
EUROPE NAPHTHA CALSWAP	11	61.05	-81.7%	19	-41.1%	11	61	-81.7%
EURO PROPANE CIF ARA SWA	78	109.25	-28.3%	40.6	93.1%	78	109	-28.3%
FREIGHT MARKETS	2	40.5	-96.2%	37.45	-95.9%	2	41	-96.2%
FUEL OIL CRACK VS ICE	21	0	-	14.7	42.5%	21	0	-
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-	0	0	-
GAS EURO-BOB OXY NWE BARGES	21	1.95	974.5%	12.9	62.4%	21	2	974.5%
GAS EURO-BOB OXY NWE BARGES	142	112.05	26.3%	44.1	221.0%	142	112	26.3%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-	0	0	-
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0	-	0	0	-
GASOIL 10PPM VS ICE SWAP	0	0	-	0	-	0	0	-
GASOIL CALENDAR SWAP	3	0.3	757.1%	0.3	757.1%	3	0	757.1%
GASOIL CRACK SPREAD CALEN	7	0	-	3.75	90.5%	7	0	-
GASOIL MINI CALENDAR SWAP	13	16.25	-19.4%	7.3	79.4%	13	16	-19.4%
GERMAN POWER BASELOAD CAL M	0	0	-	0	-	0	0	-
GRP THREE ULSD(PLT)VS HEA	459	152	202.2%	237.5	93.4%	459	152	202.2%
GRP THREE UNL GS (PLT) VS	262	205	27.8%	216.75	20.8%	262	205	27.8%
GULF COAST 3% FUEL OIL BA	2	0	-	0	-	2	0	-
GULF COAST JET VS NYM 2 H	563	387.35	45.3%	268.7	109.5%	563	387	45.3%
GULF COAST NO.6 FUEL OIL	947	1,029.1	-8.0%	605.8	56.4%	947	1,029	-8.0%
GULF COAST ULSD CALENDAR	6	9.5	-33.8%	5	25.7%	6	10	-33.8%
HEATING OIL BALMO CLNDR S	85	36.95	129.3%	157.1	-46.1%	85	37	129.3%
HEATING OIL PHY	189,950	169,564.35	12.0%	133,653.5	42.1%	189,950	169,564	12.0%
HENRY HUB SWAP	1,541	1,738.05	-11.3%	985.95	56.3%	1,541	1,738	-11.3%
HTG OIL	0	0	-	0	-	0	0	-
ICE BRENT DUBAI SWAP	0	0	-	0	-	0	0	-
JAPAN C&F NAPHTHA CRACK S	0	0	-	0	-	0	0	-
JAPAN C&F NAPHTHA SWAP	16	5.25	202.9%	3.1	413.1%	16	5	202.9%
JAPAN NAPHTHA BALMO SWAP	0	0.2	-100.0%	0	-	0	0	-100.0%
JET CIF NWE VS ICE	3	2.85	10.3%	0.6	423.8%	3	3	10.3%
JET FUEL UP-DOWN BALMO CL	131	59.3	121.2%	26.25	399.8%	131	59	121.2%
JKM LNG Futures	0	0	-	0	-	0	0	-
LA CARB DIESEL (OPIS) SWA	76	42.75	78.3%	5.5	1286.1%	76	43	78.3%
LA CARBOB GASOLINE(OPIS)S	0	11.25	-100.0%	0	-	0	11	-100.0%
LA JET (OPIS) SWAP	201	30.25	565.1%	14.5	1287.5%	201	30	565.1%
LLS (ARGUS) VS WTI SWAP	0	0	-	0	-	0	0	-
LTD NAT GAS	23,072	20,013.9	15.3%	22,950.45	0.5%	23,072	20,014	15.3%
MARS (ARGUS) VS WTI SWAP	0	0	-	0	-	0	0	-
MARS (ARGUS) VS WTI TRD M	732	1,658.5	-55.8%	513	42.8%	732	1,659	-55.8%
MCCLOSKEY ARA ARGS COAL	13	41	-67.9%	8.25	59.3%	13	41	-67.9%
MCCLOSKEY RCH BAY COAL	0	0	-	0	-	0	0	-
MINI GAS EUROBOB OXY NWE ARG	0	0.5	-100.0%	0	-	0	1	-100.0%

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Energy Futures								
MINI RBOB V. EBOBARG NWE BRGS	0	0	-	0	-	0	0	-
MINI RBOB V. EBOB(ARGUS) NWE B	8	9.75	-22.8%	3.55	111.9%	8	10	-22.8%
MINY HTG OIL	0	0.65	-56.0%	0.35	-18.4%	0	1	-56.0%
MINY NATURAL GAS	13,153	21,655.4	-39.3%	8,240.05	59.6%	13,153	21,655	-39.3%
MINY RBOB GAS	0	0.8	-70.2%	0.35	-32.0%	0	1	-70.2%
MINY WTI CRUDE OIL	12,754	17,123.95	-25.5%	10,886.25	17.2%	12,754	17,124	-25.5%
MJC FUT	1	0	-	0	-	1	0	-
MNC FUT	21	63.65	-66.6%	11.85	79.6%	21	64	-66.6%
MONT BELVIEU ETHANE 5 DECIMAL	1,123	2,416.4	-53.5%	1,560.1	-28.0%	1,123	2,416	-53.5%
MONT BELVIEU ETHANE OPIS BALM	27	107.75	-75.0%	25.25	6.6%	27	108	-75.0%
MONT BELVIEU LDH PROPANE 5 DE	14,344	12,863.4	11.5%	7,997.75	79.3%	14,344	12,863	11.5%
MONT BELVIEU LDH PROPANE OPIS	122	112.85	8.4%	105.4	16.0%	122	113	8.4%
MONT BELVIEU NATURAL GASOLIN	852	873.8	-2.5%	480.3	77.4%	852	874	-2.5%
MONT BELVIEU NATURAL GASOLIN	56	78.8	-29.3%	22.2	151.0%	56	79	-29.3%
MONT BELVIEU NORMAL BUTANE 5	3,957	3,158.6	25.3%	3,109	27.3%	3,957	3,159	25.3%
MONT BELVIEU NORMAL BUTANE B	69	69.85	-1.4%	77.6	-11.2%	69	70	-1.4%
NATURAL GAS	12,894	9,163.05	40.7%	9,764.95	32.0%	12,894	9,163	40.7%
NATURAL GAS PEN SWP	1,953	1,321.85	47.7%	1,533.9	27.3%	1,953	1,322	47.7%
NATURAL GAS PHY	579,043	390,855.55	48.1%	498,274.35	16.2%	579,043	390,856	48.1%
NEW YORK ETHANOL SWAP	36	21.75	64.2%	49.5	-27.8%	36	22	64.2%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	93	42.6	118.9%	366.65	-74.6%	93	43	118.9%
NY HARBOR LOW SULPUR GAS 100C	0	0	-	0	-	0	0	-
NY HARBOR RESIDUAL FUEL 1	0	8.75	-100.0%	0	-	0	9	-100.0%
NYH NO 2 CRACK SPREAD CAL	34	40.25	-16.1%	43.35	-22.1%	34	40	-16.1%
NY ULSD (ARGUS) VS HEATING OIL	20	15.75	25.5%	8	147.0%	20	16	25.5%
PETROCHEMICALS	179	249.75	-28.2%	162	10.8%	179	250	-28.2%
PETRO CRCKS & SPRDS NA	1,334	965.4	38.2%	941.8	41.6%	1,334	965	38.2%
PETRO CRK&SPRD EURO	8	25.85	-70.7%	36.3	-79.1%	8	26	-70.7%
PETROLEUM PRODUCTS	66	109.3	-39.4%	18.45	258.8%	66	109	-39.4%
PETROLEUM PRODUCTS ASIA	13	21.2	-38.7%	2.75	372.7%	13	21	-38.7%
PETRO OUTRIGHT EURO	449	494.65	-9.3%	275.9	62.6%	449	495	-9.3%
PETRO OUTRIGHT NA	261	123.75	111.0%	73.95	253.1%	261	124	111.0%
PJM DAILY	0	0	-	0	-	0	0	-
PJM WESTH RT PEAK	0	0	-	0	-	0	0	-
PLASTICS	71	53.15	33.4%	96.7	-26.7%	71	53	33.4%
PREMIUM UNLD 10P FOB MED	0	0	-	0	-	0	0	-
PROPANE NON-LDH MB (OPIS) BAL	68	53.25	27.6%	59.7	13.8%	68	53	27.6%
PROPANE NON-LDH MT. BEL (OPIS)	629	912.9	-31.1%	879.75	-28.5%	629	913	-31.1%
RBOB CALENDAR SWAP	253	411	-38.5%	259.5	-2.6%	253	411	-38.5%
RBOB CRACK SPREAD	27	58	-52.8%	26.75	2.4%	27	58	-52.8%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	-
RBOB GAS	0	0	-	0	-	0	0	-
RBOB GASOLINE BALMO CLNDR	69	77.25	-11.1%	23.6	191.0%	69	77	-11.1%
RBOB PHY	175,992	158,992.6	10.7%	143,032.8	23.0%	175,992	158,993	10.7%
RBOB VS HEATING OIL SWAP	0	1.5	-100.0%	0	-	0	2	-100.0%
SINGAPORE 180CST BALMO	0	0.15	-36.5%	0.2	-52.4%	0	0	-36.5%
SINGAPORE 380CST FUEL OIL	20	5.3	275.6%	1.1	1709.5%	20	5	275.6%

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Energy Futures								
SINGAPORE FUEL 180CST CAL	0	0	-	0.2	66.7%	0	0	-
SINGAPORE FUEL OIL SPREAD	0	0.9	-100.0%	0	-	0	1	-100.0%
SINGAPORE GASOIL	4	24.7	-81.9%	6.65	-32.7%	4	25	-81.9%
SINGAPORE GASOIL CALENDAR	7	1	561.9%	2.6	154.6%	7	1	561.9%
SINGAPORE GASOIL SWAP	29	57	-49.5%	0	-	29	57	-49.5%
SINGAPORE GASOIL VS ICE	0	0	-	0	-	0	0	-
SINGAPORE JET KERO GASOIL	0	0	-	0	-	0	0	-
SINGAPORE MOGAS 92 UNLEADED	0	0	-	0	-	0	0	-
SINGAPORE MOGAS 92 UNLEADED	10	1.25	661.9%	0	-	10	1	661.9%
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-	0	0	-
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-	0	0	-
TD3 MEG TO JAPAN 250K MT	0	0	-	0	-	0	0	-
ULSD UP-DOWN BALMO SWP	449	389.45	15.2%	205	118.8%	449	389	15.2%
UP DOWN GC ULSD VS NMX HO	1,655	1,201.35	37.7%	1,860.9	-11.1%	1,655	1,201	37.7%
WTI-BRENT BULLET SWAP	0	0	-	0	-	0	0	-
WTI-BRENT CALENDAR SWAP	2,104	2,145.2	-1.9%	1,878	12.0%	2,104	2,145	-1.9%
WTI CALENDAR	3,552	3,216.95	10.4%	3,988.15	-10.9%	3,552	3,217	10.4%
WTI MIDLAND CRUDE OIL	98	0	-	0	-	98	0	-
WTS (ARGUS) VS WTI SWAP	66	5.25	1157.1%	348.9	-81.1%	66	5	1157.1%
WTS (ARGUS) VS WTI TRD MT	0	2.25	-100.0%	1.4	-100.0%	0	2	-100.0%

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Energy Options								
BRENT CALENDAR SWAP	18	9	94.7%	2.1	734.5%	18	9	94.7%
BRENT CRUDE OIL 1 M CSO	33	0	-	40	-16.7%	33	0	-
BRENT OIL LAST DAY	816	1,057.7	-22.8%	257.6	216.9%	816	1,058	-22.8%
COAL API2 INDEX	0	0.75	-100.0%	0	-	0	1	-100.0%
CRUDE OIL 1MO	2,733	2,682.5	1.9%	1,771.25	54.3%	2,733	2,683	1.9%
CRUDE OIL APO	871	1,221.9	-28.7%	990	-12.0%	871	1,222	-28.7%
CRUDE OIL OUTRIGHTS	275	217.75	26.4%	149.05	84.6%	275	218	26.4%
CRUDE OIL PHY	138,935	101,702.45	36.6%	119,877.8	15.9%	138,935	101,702	36.6%
ETHANOL SWAP	149	132	12.7%	29.35	407.0%	149	132	12.7%
HEATING OIL CRK SPD AVG PRICE	0	0	-	0	-	0	0	-
HEATING OIL PHY	476	716	-33.5%	392	21.4%	476	716	-33.5%
HENRY HUB FINANCIAL LAST	1,569	1,062.1	47.7%	3,443.6	-54.4%	1,569	1,062	47.7%
HO 1 MONTH CLNDR OPTIONS	187	45	315.3%	65	187.5%	187	45	315.3%
LLS CRUDE OIL	0	90	-100.0%	0	-	0	90	-100.0%
MCCLOSKEY ARA ARGS COAL	0	0	-	0	-	0	0	-
NATURAL GAS	264	0	-	306.5	-14.0%	264	0	-
NATURAL GAS 1 M CSO FIN	13,110	5,837.5	124.6%	3,400	285.6%	13,110	5,838	124.6%
NATURAL GAS 2 M CSO FIN	381	0	-	0	-	381	0	-
NATURAL GAS 3 M CSO FIN	4,340	285	1423.0%	412.5	952.2%	4,340	285	1423.0%
NATURAL GAS 5 M CSO FIN	381	0	-	0	-	381	0	-
NATURAL GAS 6 M CSO FIN	764	1,248.75	-38.8%	87.5	773.5%	764	1,249	-38.8%
NATURAL GAS OPT	0	0	-	0	-	0	0	-
NATURAL GAS OPTION ON CALEND	21	0	-	0	-	21	0	-
NATURAL GAS PHY	279,888	110,556.8	153.2%	161,189.55	73.6%	279,888	110,557	153.2%
NY HARBOR HEAT OIL SWP	86	50.2	70.6%	632.9	-86.5%	86	50	70.6%
PETROCHEMICALS	2	13.5	-85.9%	0	-	2	14	-85.9%
PETRO OUTRIGHT NA	0	0	-	0	-	0	0	-
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-	0	0	-
RBOB CALENDAR SWAP	0	0	-	0.6	-100.0%	0	0	-
RBOB PHY	63	60.6	3.7%	49.7	26.5%	63	61	3.7%
SHORT TERM	5	12.5	-61.9%	27.5	-82.7%	5	13	-61.9%
SHORT TERM NATURAL GAS	95	45	111.6%	5	1804.8%	95	45	111.6%
WTI-BRENT BULLET SWAP	286	981.25	-70.9%	23.75	1103.0%	286	981	-70.9%
WTI CRUDE OIL 1 M CSO FI	5,342	2,215	141.2%	6,380	-16.3%	5,342	2,215	141.2%

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Metals Futures								
ALUMINUM	10,188	4,346.2	134.4%	10,294.4	-1.0%	10,188	4,346	134.4%
COBALT METAL FUTURES	95	256.35	-62.9%	76.25	24.7%	95	256	-62.9%
COMEX COPPER	113,998	99,322.2	14.8%	91,352.3	24.8%	113,998	99,322	14.8%
COMEX E-Mini GOLD	792	2,214.75	-64.2%	950	-16.6%	792	2,215	-64.2%
COMEX E-Mini SILVER	270	371.65	-27.3%	303.95	-11.1%	270	372	-27.3%
COMEX GOLD	261,049	264,462.7	-1.3%	187,337.85	39.3%	261,049	264,463	-1.3%
COMEX MINY COPPER	166	211.8	-21.8%	170.25	-2.7%	166	212	-21.8%
COMEX SILVER	62,326	68,302.25	-8.7%	62,863.7	-0.9%	62,326	68,302	-8.7%
COPPER	4,448	5,624.05	-20.9%	3,991.5	11.4%	4,448	5,624	-20.9%
FERROUS PRODUCTS	143	67.35	112.5%	98.55	45.2%	143	67	112.5%
GOLD	353	0.3	117709.5%	338.4	4.4%	353	0	117709.5%
HOT ROLLED COIL STEEL FUTURES	251	514.65	-51.2%	231.45	8.4%	251	515	-51.2%
IRON ORE CHINA	0	20.5	-100.0%	5.3	-100.0%	0	21	-100.0%
LITHIUM CARBONATE FUTURES	0	0	-	11.25	-100.0%	0	0	-
METALS	380	4.05	9276.8%	175.75	116.1%	380	4	9276.8%
MICRO GOLD	67,390	62,637.8	7.6%	67,397.7	0.0%	67,390	62,638	7.6%
MOLYBDENUM OXIDE FUTURES	25	0	-	19.75	24.2%	25	0	-
NYMEX HOT ROLLED STEEL	1,451	1,349.15	7.5%	886.55	63.6%	1,451	1,349	7.5%
NYMEX PLATINUM	25,053	19,401.8	29.1%	34,937.25	-28.3%	25,053	19,402	29.1%
PALLADIUM	3,912	2,212.3	76.8%	3,746.9	4.4%	3,912	2,212	76.8%
SILVER	7,016	11,423.5	-38.6%	9,956.45	-29.5%	7,016	11,424	-38.6%
URANIUM	0	0	-	0	-	0	0	-
Metals Options								
ALUMINUM	38	30.5	25.8%	134.9	-71.5%	38	31	25.8%
COMEX COPPER	6,808	9,769.2	-30.3%	3,896.1	74.7%	6,808	9,769	-30.3%
COMEX GOLD	47,288	47,409.4	-0.3%	49,653.3	-4.8%	47,288	47,409	-0.3%
COMEX SILVER	6,830	7,935.15	-13.9%	6,061.9	12.7%	6,830	7,935	-13.9%
COPPER	510	384.8	32.6%	446.15	14.4%	510	385	32.6%
GOLD	14,849	14,166.75	4.8%	18,067.8	-17.8%	14,849	14,167	4.8%
IRON ORE CHINA	0	0	-	0	-	0	0	-
NYMEX HOT ROLLED STEEL	308	192.5	59.8%	129.3	137.9%	308	193	59.8%
NYMEX PLATINUM	230	113.45	103.1%	559.95	-58.8%	230	113	103.1%
PALLADIUM	53	26.05	104.7%	49.65	7.4%	53	26	104.7%
SILVER	1,987	2,079.1	-4.4%	2,367.35	-16.1%	1,987	2,079	-4.4%

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Ag Products Futures								
BLOCK CHEESE	20	8.55	131.7%	19.9	-0.5%	20	9	131.7%
BUTTER CS	248	166.8	48.6%	209.25	18.5%	248	167	48.6%
CASH-SETTLED CHEESE	788	580.65	35.6%	800.6	-1.6%	788	581	35.6%
CATTLE	63,813	71,840.95	-11.2%	49,686.3	28.4%	63,813	71,841	-11.2%
CDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CDD WEATHER	0	0	-	0	-	0	0	-
CHI WHEAT	95,932	79,205.65	21.1%	99,508.7	-3.6%	95,932	79,206	21.1%
CLASS IV MILK	120	51.7	132.6%	81.05	48.4%	120	52	132.6%
CORN	316,074	284,066.5	11.3%	197,149.3	60.3%	316,074	284,067	11.3%
DJ_UBS ROLL SELECT INDEX FUTU	59	126.7	-53.8%	1,130.4	-94.8%	59	127	-53.8%
DOW-UBS COMMOD INDEX	1,747	1,929.5	-9.4%	5,854.8	-70.2%	1,747	1,930	-9.4%
DOW-UBS COMMOD INDEX SWAP	0	0	-	3,025.6	-100.0%	0	0	-
DRY WHEY	36	46.55	-22.3%	83.7	-56.8%	36	47	-22.3%
FEEDER CATTLE	14,565	13,618.4	7.0%	16,852.95	-13.6%	14,565	13,618	7.0%
FERTILIZER PRODUCS	94	97.85	-3.6%	39.75	137.3%	94	98	-3.6%
GOLDMAN SACHS	77	134.15	-42.4%	98.65	-21.6%	77	134	-42.4%
GSCI EXCESS RETURN FUT	160	41.4	285.3%	3,562.45	-95.5%	160	41	285.3%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	126	42.5	196.9%	52.5	140.4%	126	43	196.9%
HDD WEATHER EUROPEAN	31	375	-91.7%	140	-77.9%	31	375	-91.7%
HOGS	60,133	50,795.4	18.4%	39,665.4	51.6%	60,133	50,795	18.4%
HOUSING INDEX	1	0.6	58.7%	0.3	217.4%	1	1	58.7%
KC WHEAT	51,731	37,402.65	38.3%	43,296.1	19.5%	51,731	37,403	38.3%
LUMBER	917	624.35	46.9%	828.9	10.6%	917	624	46.9%
MILK	1,986	1,382	43.7%	1,834.4	8.2%	1,986	1,382	43.7%
MINI CORN	1,088	1,107.15	-1.8%	874.25	24.4%	1,088	1,107	-1.8%
MINI SOYBEAN	1,843	1,725.7	6.8%	2,123.05	-13.2%	1,843	1,726	6.8%
MINI WHEAT	642	846.55	-24.2%	870.95	-26.3%	642	847	-24.2%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	247	340.4	-27.5%	169.2	45.9%	247	340	-27.5%
OATS	498	423.85	17.6%	393.9	26.5%	498	424	17.6%
OTC SP GSCI ER SWAP	856	2.5	34149.5%	0	-	856	3	34149.5%
PORK CUTOOUT	28	52.35	-46.9%	5.3	424.7%	28	52	-46.9%
ROUGH RICE	904	555.55	62.7%	1,518.7	-40.5%	904	556	62.7%
SOYBEAN	233,872	206,993.6	13.0%	255,406.8	-8.4%	233,872	206,994	13.0%
SOYBEAN MEAL	165,538	112,272.5	47.4%	149,261.05	10.9%	165,538	112,273	47.4%
SOYBEAN OIL	136,513	115,502.4	18.2%	140,639.15	-2.9%	136,513	115,502	18.2%
USD CRUDE PALM OIL	923	1,353.45	-31.8%	647.3	42.6%	923	1,353	-31.8%
WHEAT	14	67.5	-78.8%	5	185.7%	14	68	-78.8%

Ag Products Options

AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
BLOCK CHEESE	46	1.35	3293.3%	62.8	-27.1%	46	1	3293.3%
BUTTER CS	274	73.45	272.8%	89.2	207.0%	274	73	272.8%
CASH-SETTLED CHEESE	383	280.65	36.6%	376	1.9%	383	281	36.6%

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Ag Products Options								
CATTLE	25,148	10,515.05	139.2%	16,975.3	48.1%	25,148	10,515	139.2%
CDD SEASONAL STRIP	0	0	-	250	-100.0%	0	0	-
CDD WEATHER	0	0	-	1,000	-100.0%	0	0	-
CHI WHEAT	26,900	21,087.7	27.6%	26,371.65	2.0%	26,900	21,088	27.6%
CLASS IV MILK	382	368.05	3.8%	398.75	-4.2%	382	368	3.8%
CORN	110,075	87,112.9	26.4%	49,908.05	120.6%	110,075	87,113	26.4%
CORN NEARBY+2 CAL SPRD	24	820.9	-97.1%	115	-79.3%	24	821	-97.1%
DEC-DEC CORN CAL SPRD	0	0	-	0	-	0	0	-
DEC-JUL SOYBEAN MEAL CSO	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	26	1.15	2160.9%	8.4	209.5%	26	1	2160.9%
FEEDER CATTLE	3,326	2,524.8	31.7%	3,561.15	-6.6%	3,326	2,525	31.7%
HDD EURO SEASONAL STRIP	48	0	-	0	-	48	0	-
HDD SEASONAL STRIP	220	0	-	100	120.1%	220	0	-
HDD WEATHER	976	910	7.3%	1,650	-40.8%	976	910	7.3%
HDD WEATHER EUROPEAN	0	500	-100.0%	900	-100.0%	0	500	-100.0%
HOGS	22,365	13,140.05	70.2%	14,005.35	59.7%	22,365	13,140	70.2%
JULY-DEC CORN CAL SPRD	55	327.4	-83.1%	8.2	576.5%	55	327	-83.1%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC SOY OIL CAL SPRD	0	82.5	-100.0%	0	-	0	83	-100.0%
JULY-DEC WHEAT CAL SPRD	19	0	-	0	-	19	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
JULY-NOV SOYBEAN CAL SPRD	279	568.55	-51.0%	259.4	7.4%	279	569	-51.0%
KC WHEAT	2,355	2,470.8	-4.7%	1,757.65	34.0%	2,355	2,471	-4.7%
LUMBER	24	16.6	44.6%	30.35	-20.9%	24	17	44.6%
LV CATL CSO	0	1.25	-100.0%	0	-	0	1	-100.0%
MAR-JULY CORN CAL SPRD	182	293.05	-38.0%	133.5	36.2%	182	293	-38.0%
MAR-JULY SOYBEAN CAL SPRD	0	1.5	-100.0%	0	-	0	2	-100.0%
MAR-JULY WHEAT CAL SPRD	42	0	-	3	1295.2%	42	0	-
MILK	927	1,151.35	-19.5%	1,185.35	-21.8%	927	1,151	-19.5%
MLK MID OPTIONS	0	0.15	-100.0%	0.3	-100.0%	0	0	-100.0%
NFD MILK	164	253.2	-35.1%	153.15	7.4%	164	253	-35.1%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
OATS	10	6.8	45.0%	7	40.8%	10	7	45.0%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
PORK CUTOUT	0	0.1	-100.0%	0	-	0	0	-100.0%
ROUGH RICE	60	63.7	-6.3%	28.5	109.5%	60	64	-6.3%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
SOYBEAN	98,709	56,298.3	75.3%	62,698.3	57.4%	98,709	56,298	75.3%
SOYBEAN CRUSH	0	0.25	-100.0%	0.4	-100.0%	0	0	-100.0%
SOYBEAN MEAL	28,561	15,965.9	78.9%	22,908.6	24.7%	28,561	15,966	78.9%
SOYBEAN OIL	10,595	9,072.35	16.8%	8,524.3	24.3%	10,595	9,072	16.8%
SOYBN NEARBY+2 CAL SPRD	107	196.75	-45.5%	94.5	13.4%	107	197	-45.5%
SOYMEAL NEARBY+2 CAL SPRD	19	60	-67.9%	108.25	-82.2%	19	60	-67.9%
SOY OIL NEARBY+2 CAL SPRD	204	1.25	16185.7%	0	-	204	1	16185.7%
WHEAT	26	49.85	-48.0%	54.85	-52.8%	26	50	-48.0%

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Ag Products Options								
WHEAT-CORN ICSSO	0	0	-	0	-	0	0	-
WHEAT NEARBY+2 CAL SPRD	417	98.65	322.6%	9	4532.3%	417	99	322.6%
TOTAL FUTURES GROUP								
Interest Rate Futures	9,636,187	7,322,991.25	31.6%	8,548,119.3	12.7%	9,636,187	7,322,991	31.6%
Equity Index Futures	4,883,817	5,475,454.3	-10.8%	5,007,967.65	-2.5%	4,883,817	5,475,454	-10.8%
Metals Futures	559,306	542,743.35	3.1%	475,145.5	17.7%	559,306	542,743	3.1%
Energy Futures	2,049,606	1,800,432.85	13.8%	1,709,794.55	19.9%	2,049,606	1,800,433	13.8%
FX Futures	858,139	772,282.5	11.1%	1,109,895.5	-22.7%	858,139	772,283	11.1%
Ag Products Futures	1,151,624	983,781.35	17.1%	1,015,835.65	13.4%	1,151,624	983,781	17.1%
TOTAL FUTURES	19,138,678	16,897,685.6	13.3%	17,866,758.15	7.1%	19,138,678.1	16,897,685.6	13.3%
TOTAL OPTIONS GROUP								
Interest Rate Options	3,495,025	3,020,927.55	15.7%	2,880,269.05	21.3%	3,495,025	3,020,928	15.7%
Equity Index Options	1,665,210	1,213,980.55	37.2%	1,587,154.55	4.9%	1,665,210	1,213,981	37.2%
Metals Options	78,902	82,106.9	-3.9%	81,366.4	-3.0%	78,902	82,107	-3.9%
Energy Options	451,090	230,243.25	95.9%	299,533.25	50.6%	451,090	230,243	95.9%
FX Options	34,747	34,530.8	0.6%	39,366.3	-11.7%	34,747	34,531	0.6%
Ag Products Options	332,948	224,316.3	48.4%	213,736.25	55.8%	332,948	224,316	48.4%
TOTAL OPTIONS	6,057,922	4,806,105.35	26.0%	5,101,425.8	18.7%	6,057,922.05	4,806,105.35	26.0%
TOTAL COMBINED								
FX	892,886	806,813.3	10.7%	1,149,261.8	-22.3%	892,886	806,813	10.7%
Equity Index	6,549,027	6,689,434.85	-2.1%	6,595,122.2	-0.7%	6,549,027	6,689,435	-2.1%
Interest Rate	13,131,212	10,343,918.8	26.9%	11,428,388.35	14.9%	13,131,212	10,343,919	26.9%
Energy	2,500,696	2,030,676.1	23.1%	2,009,327.8	24.5%	2,500,696	2,030,676	23.1%
Metals	638,208	624,850.25	2.1%	556,511.9	14.7%	638,208	624,850	2.1%
Ag Products	1,484,571	1,208,097.65	22.9%	1,229,571.9	20.7%	1,484,571	1,208,098	22.9%
GRAND TOTAL	25,196,600	21,703,790.95	16.1%	22,968,183.95	9.7%	25,196,600.15	21,703,790.95	16.1%

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