

CME Exchange ADV Report - Monthly

February 2024

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	ADV FEB 2024	ADV FEB 2023	% CHG	ADV JAN 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
Interest Rate Futures								
13-Week U.S. T-Bill Futures	1,859	0	-	1,253.48	48.3%	1,549	0	-
1-MONTH EURODOLLAR	0	0.32	-100.0%	0	-	0	0	-100.0%
BSBY 3-MONTH FUTURES	0	399.68	-99.9%	20.14	-99.0%	10	278	-96.2%
ESTR Basis Spread Futures	229	82.53	177.4%	671.81	-65.9%	456	80	471.9%
ESTR Futures	11,383	2,326.63	389.2%	11,854.05	-4.0%	11,624	1,811	541.9%
EURODOLLARS	0	403,806.79	-100.0%	0	-	0	415,358	-100.0%
FTIIE	19	14.37	30.5%	10	87.5%	14	11	34.7%
SOFR	3,748,633	3,766,067.05	-0.5%	3,782,740.1	-0.9%	3,766,102	3,170,032	18.8%
SONIA	13	62.74	-79.0%	3.33	296.0%	8	32	-74.3%
Interest Rate Options								
EURODOLLARS	0	160,946.37	-100.0%	0	-	0	148,301	-100.0%
EURO MIDCURVE	0	11,220.79	-100.0%	0	-	0	12,555	-100.0%
SOFR	1,811,173	1,874,920.47	-3.4%	2,091,916.76	-13.4%	1,954,969	1,681,380	16.3%
SOFR MIDCURVE	351,206	547,971.63	-35.9%	361,359.43	-2.8%	356,406	443,720	-19.7%
SOFR MISCURVE	0	0	-	0	-	0	18	-100.0%

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	ADV FEB 2024	ADV FEB 2023	% CHG	ADV JAN 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
Equity Index Futures								
AIR	4,631	5,393.11	-14.1%	9,788.43	-52.7%	7,273	4,248	71.2%
BITCOIN	14,181	11,176.89	26.9%	16,343.43	-13.2%	15,288	10,531	45.2%
E-mini FTSE China 50	0	0	-	0	-	0	1	-100.0%
E-MINI MIDCAP	11,226	11,343.53	-1.0%	12,732.86	-11.8%	11,998	11,344	5.8%
E-MINI NASDAQ 100	658,889	644,604.26	2.2%	661,369.29	-0.4%	660,159	630,535	4.7%
E-MINI RUSSELL 1000	107	43.26	147.3%	152.86	-30.0%	130	365	-64.2%
E-MINI RUSSELL 1000 GROWTH	310	169.53	82.9%	209.05	48.3%	258	130	98.0%
E-MINI RUSSELL 1000 VALUE	550	420.79	30.6%	684.62	-19.7%	619	395	56.5%
E-MINI RUSSELL 2000	224,969	199,502.42	12.8%	221,406.81	1.6%	223,144	193,919	15.1%
E-MINI S&P500	1,466,632	1,925,966.32	-23.8%	1,568,514.71	-6.5%	1,518,816	1,812,064	-16.2%
E-MINI S&P500 ESG	674	646.42	4.3%	650.67	3.6%	662	690	-4.1%
ETHER FUTURES	6,009	6,522.53	-7.9%	6,604.43	-9.0%	6,314	5,954	6.0%
FT-SE 100	0	7.63	-100.0%	0	-	0	4	-100.0%
IBOVESPA INDEX	1	4.26	-69.5%	0.76	70.6%	1	3	-60.8%
MICRO BITCOIN	24,551	10,635.74	130.8%	23,677.29	3.7%	24,103	8,864	171.9%
MICRO E-MINI NASDAQ 100	1,226,880	1,133,650.95	8.2%	1,167,879.48	5.1%	1,196,660	1,143,755	4.6%
MICRO E-MINI RUSSELL 2000	93,132	79,296.68	17.4%	99,336.29	-6.2%	96,310	82,211	17.1%
MICRO E-MINI S&P500	766,277	1,222,847.53	-37.3%	791,836	-3.2%	779,368	1,271,839	-38.7%
MICRO ETHER	19,919	10,966.37	81.6%	21,381.86	-6.8%	20,668	10,783	91.7%
NASDAQ-100 VOLATILITY	0	26.21	-100.0%	0	-	0	81	-100.0%
NASDAQ BIOTECH SECTOR	0	19.42	-98.2%	0.57	-38.7%	0	15	-96.8%
NIKKEI 225 (\$) STOCK	8,100	3,868.37	109.4%	7,810.1	3.7%	7,952	4,293	85.2%
NIKKEI 225 (YEN) STOCK	31,190	24,352.63	28.1%	27,935.76	11.7%	29,523	26,199	12.7%
PHLX SEMICONDUCTOR SECTO	21	11.37	88.7%	12.95	65.6%	17	10	79.7%
S&P 500	212	193.11	9.6%	82.05	158.0%	145	342	-57.5%
S&P 500 ANNUAL DIVIDEND IND	3,514	2,974.16	18.1%	2,860.33	22.8%	3,179	3,187	-0.3%
S&P 500 QUARLY DIVIDEND IND	418	867.37	-51.9%	779.14	-46.4%	603	790	-23.7%
S&P 600 SMALLCAP EMINI	61	0	-	3	1921.7%	31	0	-
S&P BIOTECHNOLOGY SECTOR	22	21.95	-0.2%	20.67	6.0%	21	19	11.5%
S&P COMMUNICATION SERVICE	423	165.95	154.9%	132.9	218.3%	274	121	126.5%
S&P CONSUMER DISCRETIONAR	444	322.37	37.7%	387.38	14.6%	415	283	46.5%
S&P CONSUMER STAPLES SECT	1,205	1,242.37	-3.0%	1,374.57	-12.4%	1,292	1,347	-4.1%
S&P ENERGY SECTOR	1,393	1,224.79	13.8%	1,197.95	16.3%	1,293	1,162	11.3%
S&P FINANCIAL SECTOR	638	1,250.95	-49.0%	1,199.52	-46.8%	926	950	-2.6%
S&P HEALTH CARE SECTOR	548	813.53	-32.7%	580.43	-5.6%	564	607	-7.0%
S&P INDUSTRIAL SECTOR	438	550.68	-20.4%	1,021.19	-57.1%	737	742	-0.7%
S&P MATERIALS SECTOR	477	452	5.5%	412.1	15.7%	444	353	25.7%
S&P OIL & GAS EXPLORATION A	5	5.58	-9.5%	18.86	-73.2%	12	6	94.5%
S&P REAL ESTATE SECTOR	740	589.11	25.6%	865.24	-14.5%	804	559	43.9%
S&P REGIONAL BANKS SECTOR	38	9.21	314.2%	27.62	38.1%	33	10	238.9%
S&P RETAIL SECTOR	15	48.74	-69.4%	16.14	-7.7%	16	27	-42.6%
S&P TECHNOLOGY SECTOR	432	556.37	-22.3%	618.62	-30.1%	528	537	-1.8%
S&P UTILITIES SECTOR	1,832	1,682.16	8.9%	1,958.67	-6.5%	1,897	1,416	34.0%
TOPIX (USD)	10	0	-	3.67	185.0%	7	0	-
TOPIX (YEN)	56	8.74	543.8%	34.1	65.0%	45	10	337.8%
WATER INDEX FUTURES	0	0.84	-64.4%	1.52	-80.3%	1	1	-31.8%

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Equity Index Options								
BITCOIN OPTIONS	319	280.53	13.8%	326.62	-2.3%	323	353	-8.6%
E-MINI NASDAQ 100	81,004	56,083.58	44.4%	86,292.71	-6.1%	83,713	49,221	70.1%
E-MINI RUSSELL 2000	15,963	5,854.79	172.7%	15,464.24	3.2%	15,708	5,306	196.0%
E-MINI S&P500	1,720,725	1,234,786.89	39.4%	1,540,937.24	11.7%	1,628,639	1,190,364	36.8%
ETHER OPTIONS	222	66.63	233.5%	172.33	28.9%	197	55	258.9%
EVENT CONTRACT S&P 500	34	0	-	149.9	-77.2%	93	0	-
MICRO BITCOIN	334	250.42	33.4%	415.14	-19.5%	376	463	-18.8%
MICRO E-MINI NASDAQ 100	3,046	2,960.47	2.9%	3,236.67	-5.9%	3,144	2,824	11.3%
Micro E-mini S&P 500	15,345	14,930.16	2.8%	16,308.24	-5.9%	15,839	14,487	9.3%
MICRO ETHER	614	632	-2.9%	1,639.95	-62.6%	1,139	388	193.5%
S&P 500	830	0	-	203.57	307.5%	509	0	-
FX Futures								
AD/CD CROSS RATES	0	0.68	-78.1%	0.19	-21.3%	0	1	-87.2%
AD/JY CROSS RATES	58	67.21	-13.7%	46.86	23.8%	52	64	-18.6%
AD/NE CROSS RATES	118	68.84	70.7%	35.29	233.0%	75	101	-25.3%
AUSTRALIAN DOLLAR	92,859	92,141.63	0.8%	98,667.9	-5.9%	95,834	89,017	7.7%
BP/JY CROSS RATES	70	112.95	-38.2%	126.19	-44.7%	99	133	-25.7%
BP/SF CROSS RATES	121	121.47	-0.3%	223.29	-45.8%	173	134	29.3%
BRAZIL REAL	17,643	16,032.42	10.0%	20,455.81	-13.7%	19,084	15,507	23.1%
BRITISH POUND	97,941	96,139.26	1.9%	96,647.9	1.3%	97,279	90,936	7.0%
CANADIAN DOLLAR	74,297	80,698.26	-7.9%	74,157.52	0.2%	74,226	75,274	-1.4%
CD/JY CROSS RATES	1	0.11	992.1%	2.62	-56.1%	2	0	1383.9%
CHILEAN PESO	0	0	-	0	-	0	0	-100.0%
CHINESE RENMINBI (CNH)	2,913	1,610.47	80.9%	3,496.14	-16.7%	3,212	1,332	141.1%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-100.0%
CZECK KORUNA (US)	17	2.63	528.9%	18.38	-10.0%	17	5	231.1%
EC/AD CROSS RATES	81	69.11	16.9%	53.95	49.7%	67	84	-20.6%
EC/CD CROSS RATES	67	89.74	-25.7%	97.57	-31.6%	83	133	-37.9%
EC/NOK CROSS RATES	18	74.26	-76.0%	16.43	8.3%	17	70	-75.6%
EC/SEK CROSS RATES	33	133.32	-74.9%	18	85.6%	26	122	-79.0%
EFX/BP CROSS RATES	2,273	1,777.79	27.9%	2,601.62	-12.6%	2,442	1,653	47.7%
EFX/JY CROSS RATES	1,691	1,513.05	11.8%	2,392.14	-29.3%	2,050	1,440	42.4%
EFX/SF CROSS RATES	1,436	450.37	218.9%	1,340.43	7.2%	1,387	594	133.5%
E-MICRO USD/CAD	0	6.32	-93.7%	0.81	-50.6%	1	10	-94.0%
E-MICRO USD/CHF	4	2.42	50.8%	0.38	858.0%	2	7	-73.2%
E-MICRO USD/JPY	75	26.47	181.4%	81.38	-8.5%	78	60	30.3%
E-MINI EURO FX	4,928	6,772.79	-27.2%	5,654	-12.8%	5,300	7,138	-25.8%
E-MINI JAPANESE YEN	569	629.74	-9.7%	788.71	-27.9%	682	633	7.7%
EURO FX	210,918	210,243.63	0.3%	214,851.57	-1.8%	212,933	203,569	4.6%
HUNGARIAN FORINT (EC)	0	0.32	-68.3%	0.1	5.0%	0	0	-45.6%
HUNGARIAN FORINT (US)	47	0.63	7309.8%	40.1	16.7%	43	1	7953.1%
INDIAN RUPEE	936	1,727.11	-45.8%	841	11.3%	887	2,082	-57.4%
JAPANESE YEN	141,342	139,736.37	1.1%	162,960.05	-13.3%	152,415	144,054	5.8%
KOREAN WON	97	9.11	965.9%	127.24	-23.7%	113	10	1013.7%
MEXICAN PESO	59,140	48,791.32	21.2%	60,050.71	-1.5%	59,606	45,968	29.7%
MICRO AUD/USD	12,888	14,609.95	-11.8%	14,080	-8.5%	13,499	14,966	-9.8%

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FX Futures								
MICRO CAD/USD	2,423	3,257.68	-25.6%	2,482.52	-2.4%	2,453	3,258	-24.7%
MICRO CHF/USD	657	755.21	-13.0%	667.19	-1.5%	662	880	-24.7%
MICRO EUR/USD	26,227	33,157.21	-20.9%	31,300.67	-16.2%	28,825	35,949	-19.8%
MICRO GBP/USD	3,998	3,893.47	2.7%	4,576.95	-12.7%	4,294	3,894	10.3%
MICRO INR/USD	6	29.37	-80.8%	6.81	-17.0%	6	33	-81.3%
MICRO JPY/USD	1	0	-	0	-	0	0	-
NEW ZEALND DOLLAR	31,460	29,672.47	6.0%	33,068.1	-4.9%	32,284	27,471	17.5%
NKR/USD CROSS RATE	177	166.42	6.3%	131	35.0%	153	147	4.6%
POLISH ZLOTY (EC)	1	1.37	-5.0%	0.57	127.5%	1	1	-21.4%
POLISH ZLOTY (US)	50	30.47	65.2%	57.33	-12.2%	54	38	43.7%
RMB USD	0	0	-	0	-	0	0	-100.0%
S.AFRICAN RAND	3,491	3,252.58	7.3%	3,551.62	-1.7%	3,522	2,964	18.8%
SF/JY CROSS RATES	28	23.11	19.2%	18.86	46.1%	23	18	25.6%
SHEKEL	12	3.68	218.9%	14.52	-19.1%	13	2	526.4%
SKR/USD CROSS RATES	273	238.79	14.3%	210.62	29.6%	241	225	7.0%
SWISS FRANC	23,655	18,048.74	31.1%	22,178.1	6.7%	22,899	18,822	21.7%
TURKISH LIRA	0	0	-	0	-	0	0	-
USDZAR	0	2.11	-100.0%	0	-	0	1	-100.0%

FX Options

AUD/USD MONDAY OPTION WEE	10	3.26	191.1%	1.52	523.4%	5	2	140.0%
AUD/USD MONDAY OPTION WEE	4	7.95	-55.3%	3.52	0.7%	4	15	-75.8%
AUD/USD MONDAY OPTION WEE	1	0.42	101.9%	0	-	0	0	102.0%
AUD/USD MONDAY OPTION WEE	1	1.63	-44.8%	9.48	-90.5%	5	20	-74.0%
AUD/USD MONDAY OPTION WEE	0	0	-	7.33	-100.0%	4	8	-53.5%
AUD/USD MONTHLY OPTIONS	3,340	2,014.89	65.7%	3,564.38	-6.3%	3,455	1,845	87.3%
AUD/USD THURSDAY WKLY OPT	1	0.74	-11.8%	3.24	-79.9%	2	1	133.5%
AUD/USD THURSDAY WKLY OPT	1	1.53	-27.9%	26.57	-95.9%	14	1	1352.0%
AUD/USD THURSDAY WKLY OPT	1	28.68	-95.8%	0.86	40.0%	1	16	-93.5%
AUD/USD THURSDAY WKLY OPT	1	5.79	-81.0%	0.9	21.6%	1	4	-75.2%
AUD/USD THURSDAY WKLY OPT	0	0	-	0	-	0	0	-
AUD/USD TUESDAY WKLY OPT	1	2.74	-72.6%	0.76	-1.6%	1	2	-50.9%
AUD/USD TUESDAY WKLY OPT	1	4.68	-78.7%	1.19	-16.0%	1	16	-93.3%
AUD/USD TUESDAY WKLY OPT	2	5.74	-63.4%	7.86	-73.3%	5	5	7.6%
AUD/USD TUESDAY WKLY OPT	5	0.42	1134.9%	1.43	264.0%	3	2	102.3%
AUD/USD TUESDAY WKLY OPT	0	0	-	8.86	-100.0%	5	3	68.5%
AUD/USD WKLY FRIDAY OPTION	25	0	-	76.67	-67.0%	52	0	-
AUD/USD WKLY FRIDAY OPTION	0	160.16	-100.0%	8.71	-100.0%	4	107	-95.8%
AUD/USD WKLY FRIDAY OPTION	75	80.63	-6.6%	129.14	-41.7%	103	111	-7.1%
AUD/USD WKLY FRIDAY OPTION	101	53.89	87.4%	65.33	54.6%	83	86	-3.9%
AUD/USD WKLY FRIDAY OPTION	30	16.74	81.6%	0	-	15	8	81.9%
AUD/USD WKLY WED OPTIONS -	2	11.79	-84.7%	0.71	152.0%	1	10	-87.1%
AUD/USD WKLY WED OPTIONS -	1	5.21	-81.8%	3.76	-74.7%	2	9	-73.3%
AUD/USD WKLY WED OPTIONS -	9	5.05	85.0%	19.9	-53.0%	15	19	-24.1%
AUD/USD WKLY WED OPTIONS -	4	13.63	-73.2%	42.76	-91.5%	24	24	0.2%
AUD/USD WKLY WED OPTIONS -	0	0	-	1.62	-100.0%	1	0	-
BRL/USD MONTHLY OPTIONS	0	0.05	-4.9%	0	-	0	0	-81.0%
CAD/USD MONDAY OPTIONS WE	103	33.79	205.9%	10.86	851.9%	56	20	184.6%

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FX Options								
CAD/USD MONDAY OPTIONS WE	19	101.89	-81.4%	29.81	-36.3%	25	71	-65.6%
CAD/USD MONDAY OPTIONS WE	21	0.42	4851.3%	0	-	10	0	4858.9%
CAD/USD MONDAY OPTIONS WE	45	35	27.7%	65	-31.2%	55	43	28.1%
CAD/USD MONDAY OPTIONS WE	0	0	-	25.24	-100.0%	13	6	104.1%
CAD/USD MONTHLY OPTIONS	1,763	2,833.89	-37.8%	1,325.76	32.9%	1,539	3,294	-53.3%
CAD/USD THURSDAY WKLY OPT	9	19.79	-52.5%	40.81	-77.0%	25	10	144.8%
CAD/USD THURSDAY WKLY OPT	10	7.63	31.7%	6.38	57.5%	8	4	106.9%
CAD/USD THURSDAY WKLY OPT	60	0.11	57212.4%	24.33	148.0%	42	0	13517.9%
CAD/USD THURSDAY WKLY OPT	31	18.79	65.5%	59.48	-47.7%	46	12	267.7%
CAD/USD THURSDAY WKLY OPT	32	0	-	0	-	15	0	-
CAD/USD TUESDAY WKLY OPT	16	2.68	484.9%	5.33	194.4%	10	1	623.6%
CAD/USD TUESDAY WKLY OPT	6	10.58	-43.8%	11.67	-49.0%	9	6	56.7%
CAD/USD TUESDAY WKLY OPT	12	16.16	-25.1%	5	142.0%	8	12	-29.0%
CAD/USD TUESDAY WKLY OPT	16	4.21	271.7%	31.9	-50.9%	24	5	379.5%
CAD/USD TUESDAY WKLY OPT	0	0	-	8.57	-100.0%	4	2	125.3%
CAD/USD WKLY FRIDAY OPTION	534	0	-	98.19	443.7%	311	0	-
CAD/USD WKLY FRIDAY OPTION	0	199.47	-100.0%	85.14	-100.0%	44	191	-77.1%
CAD/USD WKLY FRIDAY OPTION	121	161.95	-25.3%	104.71	15.5%	113	141	-20.4%
CAD/USD WKLY FRIDAY OPTION	138	129.05	7.0%	141.57	-2.5%	140	155	-9.8%
CAD/USD WKLY FRIDAY OPTION	129	18.21	607.3%	0	-	63	9	608.2%
CAD/USD WKLY WED OPTIONS -	40	11.37	255.4%	7.81	417.3%	24	42	-43.4%
CAD/USD WKLY WED OPTIONS -	42	24.89	68.1%	35.81	16.9%	39	31	26.7%
CAD/USD WKLY WED OPTIONS -	105	136.47	-23.2%	41	155.7%	72	84	-13.7%
CAD/USD WKLY WED OPTIONS -	24	15.95	50.5%	8	200.0%	16	66	-76.2%
CAD/USD WKLY WED OPTIONS -	0	0	-	48.95	-100.0%	25	0	-
CHF/USD MONTHLY OPTIONS	497	203.26	144.5%	489.52	1.5%	493	259	90.7%
CHF/USD WKLY FRIDAY OPTION	10	0	-	9.24	7.7%	10	0	-
CHF/USD WKLY FRIDAY OPTION	0	10.63	-100.0%	14.9	-100.0%	8	8	-3.3%
CHF/USD WKLY FRIDAY OPTION	224	9.63	2227.8%	223.38	0.4%	224	10	2233.5%
CHF/USD WKLY FRIDAY OPTION	11	116.11	-90.4%	208.43	-94.7%	112	73	53.9%
CHF/USD WKLY FRIDAY OPTION	0	0.32	-36.7%	0	-	0	0	-36.5%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-	0	0	-
EUR/USD MONDAY OPTION WEE	309	214.21	44.2%	123.86	149.3%	214	130	64.7%
EUR/USD MONDAY OPTION WEE	280	83.26	236.7%	38.1	635.9%	156	102	53.5%
EUR/USD MONDAY OPTION WEE	120	72.68	64.7%	0	-	58	35	64.9%
EUR/USD MONDAY OPTION WEE	77	162.05	-52.5%	187.29	-58.9%	133	108	23.3%
EUR/USD MONDAY OPTION WEE	0	0	-	73.9	-100.0%	38	24	54.6%
EUR/USD MONTHLY OPTIONS	12,030	14,978	-19.7%	11,819.14	1.8%	11,922	12,473	-4.4%
EUR/USD THURSDAY WKLY OPT	14	13.26	4.4%	141.9	-90.2%	79	9	770.3%
EUR/USD THURSDAY WKLY OPT	15	59.95	-75.6%	8.57	70.3%	12	34	-66.5%
EUR/USD THURSDAY WKLY OPT	9	3.11	177.0%	7.19	19.6%	8	2	226.8%
EUR/USD THURSDAY WKLY OPT	41	65.11	-37.4%	40.29	1.2%	41	34	19.8%
EUR/USD THURSDAY WKLY OPT	38	0	-	0	-	19	0	-
EUR/USD TUESDAY WKLY OPT	38	17.05	119.9%	21.19	77.0%	29	11	175.2%
EUR/USD TUESDAY WKLY OPT	23	9.05	157.4%	21.29	9.5%	22	6	274.3%
EUR/USD TUESDAY WKLY OPT	20	88.32	-77.5%	35.9	-44.6%	28	49	-42.8%
EUR/USD TUESDAY WKLY OPT	58	16.53	247.9%	29.81	92.9%	43	10	318.2%
EUR/USD TUESDAY WKLY OPT	0	0	-	37.81	-100.0%	19	3	490.1%
EUR/USD WKLY FRIDAY OPTION	726	0	-	607.95	19.4%	666	0	-

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FX Options								
EUR/USD WKLY FRIDAY OPTION	0	862	-100.0%	927.1	-100.0%	475	1,007	-52.8%
EUR/USD WKLY FRIDAY OPTION	1,405	1,902.32	-26.2%	1,309.43	7.3%	1,356	1,444	-6.1%
EUR/USD WKLY FRIDAY OPTION	1,422	729.26	95.0%	418.52	239.8%	908	641	41.7%
EUR/USD WKLY FRIDAY OPTION	23	12.68	84.1%	0	-	11	6	84.3%
EUR/USD WKLY WED OPTIONS -	271	191.89	41.1%	223.38	21.2%	246	168	46.9%
EUR/USD WKLY WED OPTIONS -	299	445.21	-32.9%	242.48	23.1%	270	347	-22.2%
EUR/USD WKLY WED OPTIONS -	292	441.26	-33.8%	133.29	119.0%	211	303	-30.5%
EUR/USD WKLY WED OPTIONS -	315	303.63	3.6%	162	94.2%	236	238	-0.7%
EUR/USD WKLY WED OPTIONS -	0	0	-	277.29	-100.0%	142	0	-
EVENT CONTRACT EUR/USD	81	220.21	-63.4%	184.29	-56.3%	134	196	-31.8%
GBP/USD MONDAY OPTION WEE	59	59.89	-1.3%	134.86	-56.2%	98	54	80.4%
GBP/USD MONDAY OPTION WEE	69	79.53	-12.6%	14.05	394.7%	41	84	-51.0%
GBP/USD MONDAY OPTION WEE	4	43.05	-90.1%	0	-	2	21	-90.1%
GBP/USD MONDAY OPTION WEE	42	10.26	312.6%	86.76	-51.2%	65	11	487.7%
GBP/USD MONDAY OPTION WEE	0	0	-	67.05	-100.0%	34	10	234.8%
GBP/USD MONTHLY OPTIONS	3,174	3,318.47	-4.3%	1,938.43	63.7%	2,541	3,318	-23.4%
GBP/USD THURSDAY WKLY OPT	22	15.53	40.4%	4.48	387.0%	13	12	5.9%
GBP/USD THURSDAY WKLY OPT	8	14.58	-45.1%	1.81	342.1%	5	9	-47.8%
GBP/USD THURSDAY WKLY OPT	4	10.11	-60.4%	2.76	44.8%	3	11	-70.4%
GBP/USD THURSDAY WKLY OPT	3	5.95	-50.4%	1	195.0%	2	8	-76.4%
GBP/USD THURSDAY WKLY OPT	2	0	-	0	-	1	0	-
GBP/USD TUESDAY WKLY OPT	2	21.89	-92.7%	0.43	273.3%	1	12	-91.7%
GBP/USD TUESDAY WKLY OPT	22	18.21	19.4%	1.38	1475.1%	11	12	-3.8%
GBP/USD TUESDAY WKLY OPT	4	12.89	-70.1%	3.71	3.7%	4	13	-71.3%
GBP/USD TUESDAY WKLY OPT	1	14.89	-94.3%	0.81	5.0%	1	14	-93.9%
GBP/USD TUESDAY WKLY OPT	0	0	-	1.29	-100.0%	1	6	-88.6%
GBP/USD WKLY FRIDAY OPTION	143	0	-	112.19	27.9%	127	0	-
GBP/USD WKLY FRIDAY OPTION	0	202.95	-100.0%	83.86	-100.0%	43	183	-76.5%
GBP/USD WKLY FRIDAY OPTION	136	226.47	-40.2%	96.14	40.9%	115	156	-26.1%
GBP/USD WKLY FRIDAY OPTION	278	108.79	155.2%	95.48	190.8%	184	93	98.7%
GBP/USD WKLY FRIDAY OPTION	3	33.58	-90.0%	0	-	2	16	-90.0%
GBP/USD WKLY WED OPTIONS -	111	10.79	932.5%	1.38	7966.6%	55	18	208.5%
GBP/USD WKLY WED OPTIONS -	21	125.95	-83.6%	22.9	-9.6%	22	117	-81.4%
GBP/USD WKLY WED OPTIONS -	16	22.42	-27.1%	6.14	166.2%	11	40	-72.1%
GBP/USD WKLY WED OPTIONS -	10	18.16	-45.2%	17.33	-42.6%	14	21	-35.4%
GBP/USD WKLY WED OPTIONS -	0	0	-	82.05	-100.0%	42	0	-
JPY/USD MONDAY OPTION WEE	143	117.32	21.6%	73.9	93.0%	107	61	74.8%
JPY/USD MONDAY OPTION WEE	96	146.16	-34.3%	34	182.4%	64	94	-32.0%
JPY/USD MONDAY OPTION WEE	13	3.53	274.3%	0	-	6	2	274.8%
JPY/USD MONDAY OPTION WEE	23	2.84	705.7%	10.14	125.8%	16	36	-54.5%
JPY/USD MONDAY OPTION WEE	0	0	-	11.19	-100.0%	6	27	-78.6%
JPY/USD MONTHLY OPTIONS	6,010	4,508.95	33.3%	4,448.19	35.1%	5,210	5,069	2.8%
JPY/USD THURSDAY WKLY OPT	1	0.63	10.8%	274.95	-99.7%	141	0	34315.1%
JPY/USD THURSDAY WKLY OPT	8	0.47	1683.8%	27.76	-69.6%	18	1	1644.6%
JPY/USD THURSDAY WKLY OPT	7	0.42	1491.4%	19.33	-65.3%	13	3	380.1%
JPY/USD THURSDAY WKLY OPT	2	1.11	112.6%	89.62	-97.4%	47	1	8240.5%
JPY/USD THURSDAY WKLY OPT	1	0	-	0	-	1	0	-
JPY/USD TUESDAY WKLY OPT W	22	0.16	13927.9%	0.29	7650.2%	11	0	14140.8%
JPY/USD TUESDAY WKLY OPT W	19	42.53	-55.3%	3.43	454.2%	11	22	-50.9%

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FX Options								
JPY/USD TUESDAY WKLY OPT W	11	1.21	800.5%	3.9	179.1%	7	2	301.9%
JPY/USD TUESDAY WKLY OPT W	0	9.42	-97.9%	86.62	-99.8%	44	20	122.6%
JPY/USD TUESDAY WKLY OPT W	0	0	-	28.71	-100.0%	15	0	11372.2%
JPY/USD WKLY FRIDAY OPTION	674	0	-	311.38	116.4%	488	0	-
JPY/USD WKLY FRIDAY OPTION	0	433.21	-100.0%	300.62	-100.0%	154	376	-59.1%
JPY/USD WKLY FRIDAY OPTION	252	568.11	-55.7%	397.52	-36.7%	326	548	-40.5%
JPY/USD WKLY FRIDAY OPTION	551	245.53	124.2%	596.67	-7.7%	574	290	97.7%
JPY/USD WKLY FRIDAY OPTION	23	0.11	21315.0%	0	-	11	0	21342.5%
JPY/USD WKLY WED OPTIONS -	409	216.95	88.4%	347.48	17.6%	377	175	115.1%
JPY/USD WKLY WED OPTIONS -	132	114.05	15.9%	122.76	7.7%	127	142	-10.2%
JPY/USD WKLY WED OPTIONS -	143	221.58	-35.4%	178.71	-19.8%	161	217	-25.5%
JPY/USD WKLY WED OPTIONS -	129	148.47	-13.5%	233.33	-44.9%	182	190	-4.1%
JPY/USD WKLY WED OPTIONS -	0	0	-	123.1	-100.0%	63	0	-
MXN/USD MONTHLY OPTIONS	430	9.42	4460.0%	21.86	1865.5%	221	10	2147.9%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0.05	-100.0%	0	0	-
NZD/USD MONTHLY OPTIONS	9	2,365.58	-99.6%	0.24	3616.9%	4	1,883	-99.8%
NZD/USD WKLY FRIDAY OPTION	0	0.05	-100.0%	0	-	0	0	-100.0%
USD/CNH MONTHLY OPTIONS	2	0	-	0	-	1	0	-
USD/CNH WEEKLY FRIDAY OPTI	0	0	-	0	-	0	0	-
ZAR/USD MONTHLY OPTIONS	0	20.53	-100.0%	0	-	0	19	-100.0%
Ag Products Futures								
BLOCK CHEESE	41	16.63	143.8%	19.81	104.7%	30	12	139.7%
BUTTER CS	279	188.95	47.4%	247.86	12.4%	263	178	48.0%
CASH-SETTLED CHEESE	776	557.68	39.1%	787.52	-1.5%	782	569	37.3%
CATTLE	59,487	54,196.63	9.8%	63,813.48	-6.8%	61,703	63,245	-2.4%
CDD SEASONAL STRIP	8	0	-	0	-	4	0	-
CDD WEATHER	0	0	-	0	-	0	0	-
CLASS IV MILK	106	31.26	237.8%	120.24	-12.2%	113	42	170.9%
DRY WHEY	95	47.05	100.8%	36.19	161.1%	65	47	38.1%
FEEDER CATTLE	18,307	16,370.79	11.8%	14,565.48	25.7%	16,390	14,959	9.6%
GOLDMAN SACHS	79	124.42	-36.9%	77.33	1.6%	78	129	-39.8%
GSCI EXCESS RETURN FUT	64	112.89	-43.8%	159.52	-60.2%	113	76	47.8%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	125	60.53	106.5%	126.19	-0.9%	126	51	144.9%
HDD WEATHER EUROPEAN	250	0	-	30.95	707.7%	138	192	-28.3%
HOGS	53,380	45,018.47	18.6%	60,132.76	-11.2%	56,839	47,981	18.5%
HOUSING INDEX	2	1.21	52.8%	0.95	94.3%	1	1	54.9%
LUMBER	925	653.74	41.5%	916.95	0.9%	921	639	44.2%
MILK	1,832	1,139.53	60.8%	1,985.52	-7.7%	1,911	1,264	51.2%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	273	285.58	-4.5%	246.86	10.5%	260	314	-17.3%
OTC SP GSCI ER SWAP	1,023	1,708.68	-40.1%	856.24	19.5%	938	834	12.5%
PORK CUTOUT	10	63.21	-84.8%	27.81	-65.5%	19	58	-67.2%
USD CRUDE PALM OIL	1,092	1,573.42	-30.6%	923.33	18.3%	1,006	1,461	-31.2%

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Ag Products Options								
BLOCK CHEESE	41	8.58	376.8%	45.81	-10.7%	43	5	791.1%
BUTTER CS	230	80.42	186.1%	273.81	-16.0%	252	77	228.5%
CASH-SETTLED CHEESE	320	231.68	38.0%	383.24	-16.6%	352	257	37.2%
CATTLE	25,197	11,980.63	110.3%	25,147.9	0.2%	25,172	11,229	124.2%
CDD SEASONAL STRIP	700	947.37	-26.1%	0	-	341	462	-26.0%
CDD WEATHER	0	2,526.32	-100.0%	0	-	0	1,231	-100.0%
CLASS IV MILK	326	335.79	-2.9%	382	-14.6%	355	352	0.7%
DRY WHEY	9	0.26	3148.5%	26	-67.1%	17	1	2336.0%
FEEDER CATTLE	3,473	2,501.84	38.8%	3,326.29	4.4%	3,398	2,514	35.2%
HDD EURO SEASONAL STRIP	100	0	-	47.62	110.0%	73	0	-
HDD SEASONAL STRIP	375	0	-	220.1	70.4%	296	0	-
HDD WEATHER	125	605.26	-79.3%	976.19	-87.2%	561	762	-26.3%
HDD WEATHER EUROPEAN	0	526.32	-100.0%	0	-	0	513	-100.0%
HOGS	17,662	12,756.68	38.5%	22,364.81	-21.0%	20,071	12,953	54.9%
LUMBER	44	12.16	258.6%	24	81.7%	34	14	132.5%
LV CATL CSO	0	0.26	-100.0%	0	-	0	1	-100.0%
MILK	1,065	967.89	10.1%	926.81	14.9%	994	1,062	-6.4%
MLK MID OPTIONS	0	0.32	-84.2%	0	-	0	0	-89.4%
NFD MILK	206	269.95	-23.9%	164.43	25.0%	184	261	-29.4%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
PORK CUTOUT	0	0	-	0	-	0	0	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	3,762,135	4,172,760.11	-9.8%	3,796,552.9	-0.9%	3,779,764	3,587,601	5.4%
Equity Index Futures	4,571,170	5,304,456.16	-13.8%	4,651,923.86	-1.7%	4,612,532	5,230,705	-11.8%
FX Futures	815,038	806,192.42	1.1%	858,139.14	-5.0%	837,114	788,803	6.1%
Ag Products Futures	138,150	122,150.68	13.1%	145,075	-4.8%	141,697	132,052	7.3%
TOTAL FUTURES	9,286,492	10,405,559.37	-10.8%	9,451,690.91	-1.7%	9,371,106.27	9,739,160.54	-3.8%
TOTAL OPTIONS GROUP								
Interest Rate Options	2,162,379	2,595,059.26	-16.7%	2,453,276.19	-11.9%	2,311,375	2,285,974	1.1%
Equity Index Options	1,838,437	1,315,845.47	39.7%	1,665,146.62	10.4%	1,749,678	1,263,462	38.5%
FX Options	38,778	40,991.63	-5.4%	34,747.33	11.6%	36,713	37,678	-2.6%
Ag Products Options	49,872	33,751.74	47.8%	54,309	-8.2%	52,145	31,693	64.5%
TOTAL OPTIONS	4,089,465	3,985,648.11	2.6%	4,207,479.14	-2.8%	4,149,911.2	3,618,806.79	14.7%
TOTAL COMBINED								
Interest Rate	5,924,514	6,767,819.37	-12.5%	6,249,829.1	-5.2%	6,091,139	5,873,575	3.7%
Equity Index	6,409,606	6,620,301.63	-3.2%	6,317,070.48	1.5%	6,362,210	6,494,167	-2.0%
FX	853,815	847,184.05	0.8%	892,886.48	-4.4%	873,827	826,481	5.7%
Ag Products	188,021	155,902.42	20.6%	199,384	-5.7%	193,841	163,745	18.4%
GRAND TOTAL	13,375,957	14,391,207.47	-7.1%	13,659,170.05	-2.1%	13,521,017.46	13,357,967.33	1.2%