

CME Exchange ADV Report - Monthly

November 2024

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	ADV NOV 2024	ADV NOV 2023	% CHG	ADV OCT 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
Interest Rate Futures								
13-Week U.S. T-Bill Futures	1,323	762.57	73.4%	1,549.35	-14.6%	1,214	151	705.1%
1-MONTH EURODOLLAR	0	0	-	0	-	0	4	-100.0%
BSBY 3-MONTH FUTURES	0	9.29	-100.0%	0	-	4	141	-97.3%
ESTR	12,141	13,137.9	-7.6%	13,781.26	-11.9%	14,530	5,794	150.7%
ESTR Basis Spread Futures	1,720	59.62	2784.9%	71.26	2313.6%	264	65	303.8%
EURODOLLARS	0	0	-	0	-	0	123,130	-100.0%
FTIE	5	0	-	0.22	2084.9%	9	8	11.5%
SOFR	4,060,232	3,964,619.62	2.4%	3,439,914.26	18.0%	3,648,579	3,384,785	7.8%
SONIA	0	1.19	-100.0%	1.43	-100.0%	2	7	-67.4%
Interest Rate Options								
EURODOLLARS	0	0	-	0	-	0	41,597	-100.0%
EURO MIDCURVE	0	0	-	0	-	0	2,599	-100.0%
SOFR	992,289	1,381,204.62	-28.2%	1,060,009.26	-6.4%	1,295,982	1,386,262	-6.5%
SOFR MIDCURVE	368,625	466,577.48	-21.0%	477,949.13	-22.9%	326,672	332,277	-1.7%
SOFR MISCURVE	0	0	-	0	-	3	3	6.7%

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Equity Index Futures								
AIR	21,652	6,167.38	251.1%	14,112.57	53.4%	11,821	4,338	172.5%
BITCOIN	33,452	13,363.71	150.3%	26,153.39	27.9%	17,835	11,127	60.3%
E-mini FTSE China 50	0	0	-	0	-	0	0	-100.0%
E-MINI MIDCAP	9,394	14,516.43	-35.3%	8,865.57	6.0%	12,200	13,435	-9.2%
E-MINI NASDAQ 100	532,590	601,685.33	-11.5%	495,119.09	7.6%	629,826	670,619	-6.1%
E-MINI RUSSELL 1000	120	383.29	-68.8%	74.87	59.7%	293	420	-30.4%
E-MINI RUSSELL 1000 GROWTH	242	225.52	7.3%	327.65	-26.2%	444	261	70.1%
E-MINI RUSSELL 1000 VALUE	663	552.48	19.9%	1,672.43	-60.4%	1,479	808	83.1%
E-MINI RUSSELL 2000	178,711	222,310.19	-19.6%	138,451.17	29.1%	208,260	222,645	-6.5%
E-MINI S&P500	1,461,315	1,509,390.81	-3.2%	1,252,804.78	16.6%	1,615,463	1,800,797	-10.3%
E-MINI S&P 500 Equal Weight	422	0	-	219.09	92.7%	330	0	-
E-MINI S&P500 ESG	512	767.05	-33.3%	353.39	44.9%	1,069	1,151	-7.1%
ETHER FUTURES	10,492	6,611.33	58.7%	5,185.57	102.3%	5,852	5,024	16.5%
FT-SE 100	0	0	-	0	-	0	4	-100.0%
IBOVESPA INDEX	0	0.1	5.0%	0	-	0	1	-86.7%
MICRO BITCOIN	106,883	12,511.48	754.3%	49,935.78	114.0%	44,625	9,966	347.8%
MICRO E-MINI NASDAQ 100	1,272,456	1,000,769.14	27.1%	1,226,313.3	3.8%	1,354,544	1,103,865	22.7%
MICRO E-MINI RUSSELL 2000	85,332	72,601.95	17.5%	70,270.04	21.4%	80,727	76,337	5.8%
MICRO E-MINI S&P500	878,532	777,118.67	13.0%	867,909.48	1.2%	919,263	1,017,685	-9.7%
MICRO ETHER	83,813	10,433.19	703.3%	33,024.83	153.8%	34,482	8,709	295.9%
NASDAQ-100 VOLATILITY	0	0	-	0	-	0	14	-100.0%
NASDAQ BIOTECH SECTOR	0	0.19	-21.3%	3.7	-95.9%	2	6	-64.8%
NIKKEI 225 (\$) STOCK	6,404	5,701.43	12.3%	5,387.48	18.9%	9,265	6,723	37.8%
NIKKEI 225 (YEN) STOCK	27,200	29,480.48	-7.7%	19,991.17	36.1%	29,376	30,943	-5.1%
PHLX SEMICONDUCTOR SECTO	141	130.9	7.8%	156.3	-9.7%	126	48	163.0%
S&P 500	39	631.86	-93.8%	87.87	-55.2%	165	656	-74.9%
S&P 500 ANNUAL DIVIDEND IND	3,698	3,932.76	-6.0%	4,554.87	-18.8%	3,898	3,702	5.3%
S&P 500 QUARLY DIVIDEND IND	402	882.48	-54.4%	375.3	7.2%	498	697	-28.5%
S&P 600 SMALLCAP EMINI	56	6.52	760.7%	86.65	-35.2%	83	11	662.4%
S&P BIOTECHNOLOGY SECTOR	40	40.1	-0.1%	14.78	170.9%	62	48	28.2%
S&P COMMUNICATION SERVICE	154	86.76	77.0%	192.7	-20.3%	513	285	80.1%
S&P CONSUMER DISCRETIONAR	417	349.29	19.4%	362.48	15.0%	604	518	16.5%
S&P CONSUMER STAPLES SECT	1,510	670.38	125.2%	1,064.91	41.8%	1,904	1,577	20.8%
S&P ENERGY SECTOR	1,212	2,105.14	-42.4%	1,431.04	-15.3%	2,063	2,220	-7.1%
S&P FINANCIAL SECTOR	1,484	680.48	118.1%	1,067.87	39.0%	2,400	2,086	15.1%
S&P HEALTH CARE SECTOR	775	478.33	62.0%	555.65	39.5%	963	1,039	-7.3%
S&P INDUSTRIAL SECTOR	696	594.52	17.1%	475.7	46.3%	867	995	-12.9%
S&P MATERIALS SECTOR	733	434.43	68.7%	343.17	113.6%	836	783	6.7%
S&P OIL & GAS EXPLORATION A	6	22.19	-75.2%	15.39	-64.3%	10	16	-33.8%
S&P REAL ESTATE SECTOR	533	277.43	92.3%	286.65	86.1%	764	495	54.3%
S&P REGIONAL BANKS SECTOR	817	119.86	581.6%	200.22	308.1%	151	79	90.6%
S&P RETAIL SECTOR	16	31.24	-48.5%	47.35	-66.0%	29	27	5.8%
S&P TECHNOLOGY SECTOR	567	599.62	-5.4%	584.26	-2.9%	1,000	880	13.6%
S&P UTILITIES SECTOR	1,447	2,047.29	-29.3%	1,166.52	24.0%	2,374	2,434	-2.5%
TOPIX (USD)	0	2.86	-100.0%	0	-	2	4	-41.7%
TOPIX (YEN)	0	23.52	-98.3%	2.22	-82.0%	40	15	174.0%
WATER INDEX FUTURES	1	0.86	-41.7%	0	-	1	1	4.9%

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Equity Index Options								
BITCOIN OPTIONS	599	285.38	109.7%	249.74	139.7%	331	329	0.7%
E-MINI NASDAQ 100	84,303	66,802	26.2%	86,926	-3.0%	87,195	66,874	30.4%
E-MINI RUSSELL 2000	18,786	15,069.62	24.7%	13,966.74	34.5%	16,862	7,481	125.4%
E-MINI S&P500	1,326,939	1,441,702.52	-8.0%	1,356,991	-2.2%	1,482,879	1,326,886	11.8%
ETHER OPTIONS	195	193.1	1.0%	67.09	190.7%	166	123	35.1%
EVENT CONTRACT S&P 500	155	220.24	-29.8%	47.61	224.5%	75	306	-75.4%
MICRO BITCOIN	1,738	997.57	74.2%	1,151.13	51.0%	736	623	18.1%
MICRO E-MINI NASDAQ 100	5,864	2,643.33	121.9%	5,278.52	11.1%	4,631	2,737	69.2%
Micro E-mini S&P 500	11,037	17,675.48	-37.6%	12,361.83	-10.7%	14,484	12,585	15.1%
MICRO ETHER	1,213	4,495.33	-73.0%	460.26	163.6%	800	1,303	-38.6%
S&P 500	324	0	-	812.65	-60.1%	698	0	-
FX Futures								
AD/CD CROSS RATES	0	0	-	0.26	15.0%	0	1	-67.8%
AD/JY CROSS RATES	131	78.95	65.7%	322.96	-59.5%	262	81	224.4%
AD/NE CROSS RATES	504	419	20.2%	185.09	172.1%	388	235	64.8%
AUSTRALIAN DOLLAR	93,435	114,783.76	-18.6%	85,589.65	9.2%	109,553	101,186	8.3%
BP/JY CROSS RATES	99	87.76	13.0%	129.13	-23.2%	207	158	30.6%
BP/SF CROSS RATES	156	166.38	-6.4%	141.7	9.8%	258	177	45.4%
BRAZIL REAL	29,826	19,099.38	56.2%	18,404.09	62.1%	23,314	14,803	57.5%
BRITISH POUND	110,500	108,383.86	2.0%	93,529.57	18.1%	114,767	106,687	7.6%
CANADIAN DOLLAR	91,943	77,257.86	19.0%	80,014.43	14.9%	97,942	83,834	16.8%
CD/JY CROSS RATES	1	1.33	-58.7%	1.48	-62.8%	16	3	447.6%
CHILEAN PESO	0	0	-	0	-	0	0	-100.0%
CHINESE RENMINBI (CNH)	4,505	4,055.33	11.1%	3,966.61	13.6%	3,501	1,735	101.8%
CZECK KORUNA (EC)	0	0	-	0.09	72.4%	0	0	1276.6%
CZECK KORUNA (US)	2	5.19	-62.4%	1.61	21.2%	7	2	330.3%
EC/AD CROSS RATES	177	62.1	185.7%	130.91	35.5%	192	269	-28.6%
EC/CD CROSS RATES	64	157.76	-59.5%	79.57	-19.6%	239	284	-15.7%
EC/NOK CROSS RATES	54	54.33	-0.3%	42.65	27.0%	105	109	-3.8%
EC/SEK CROSS RATES	85	118.81	-28.3%	67.87	25.5%	109	250	-56.5%
EFX/BP CROSS RATES	2,938	2,712.62	8.3%	2,608.04	12.6%	3,444	3,415	0.9%
EFX/JY CROSS RATES	2,919	1,798.62	62.3%	2,566.87	13.7%	3,546	2,509	41.3%
EFX/SF CROSS RATES	1,185	964.05	22.9%	899.26	31.8%	1,793	1,203	49.0%
E-MICRO USD/CAD	0	1	-100.0%	0	-	0	5	-93.8%
E-MICRO USD/CHF	0	2.24	-100.0%	0	-	1	6	-88.5%
E-MICRO USD/JPY	0	51.19	-100.0%	0	-	19	155	-87.6%
E-MINI EURO FX	7,130	4,822.29	47.9%	3,569.3	99.8%	4,598	5,628	-18.3%
E-MINI JAPANESE YEN	817	638.86	27.9%	843.26	-3.1%	941	585	60.8%
EURO FX	247,450	209,899.95	17.9%	175,164.52	41.3%	233,128	228,202	2.2%
HUNGARIAN FORINT (EC)	1	0	-	0.96	-0.7%	1	0	720.6%
HUNGARIAN FORINT (US)	10	16.86	-41.6%	7.52	31.0%	19	2	869.4%
INDIAN RUPEE	687	993.9	-30.9%	504.65	36.1%	921	1,201	-23.3%
JAPANESE YEN	164,231	187,148.48	-12.2%	137,447.74	19.5%	183,255	173,836	5.4%
KOREAN WON	67	131.1	-49.1%	33.04	101.9%	69	50	36.6%
MEXICAN PESO	61,996	61,586.67	0.7%	43,655.52	42.0%	73,503	64,622	13.7%
MICRO AUD/USD	11,723	15,054.67	-22.1%	11,147.87	5.2%	12,081	13,369	-9.6%

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FX Futures								
MICRO CAD/USD	3,390	2,672.48	26.8%	2,468.65	37.3%	2,785	2,495	11.6%
MICRO CHF/USD	935	582.29	60.6%	959.91	-2.6%	882	731	20.6%
MICRO EUR/USD	36,646	27,688.71	32.4%	22,124.57	65.6%	24,617	29,149	-15.5%
MICRO GBP/USD	3,223	3,479.1	-7.4%	3,674.35	-12.3%	3,877	3,306	17.3%
MICRO INR/USD	2	10.38	-81.7%	1.78	6.6%	4	19	-80.2%
MICRO JPY/USD	238	0	-	192.52	23.6%	132	0	-
MICRO USD/CNH	0	0	-	0	-	0	0	-
NEW ZEALND DOLLAR	34,135	33,240.52	2.7%	30,795.13	10.8%	35,880	31,958	12.3%
NKR/USD CROSS RATE	495	126.81	290.4%	443.35	11.7%	436	210	107.4%
POLISH ZLOTY (EC)	1	0.14	704.8%	2.3	-50.1%	4	3	21.7%
POLISH ZLOTY (US)	29	86.57	-66.2%	82.26	-64.4%	104	66	56.1%
RMB USD	0	0	-	0	-	0	0	99.5%
S.AFRICAN RAND	5,344	4,052.67	31.9%	5,445.13	-1.9%	6,085	4,218	44.3%
SF/JY CROSS RATES	32	45.9	-31.2%	19.39	63.0%	87	50	74.5%
SHEKEL	5	11.86	-59.1%	5.65	-14.2%	9	7	34.1%
SKR/USD CROSS RATES	806	261.9	207.9%	601.83	34.0%	576	267	116.0%
SWISS FRANC	29,748	20,616.24	44.3%	21,721.7	37.0%	32,553	21,827	49.1%
TURKISH LIRA	0	0	-	0	-	1	2	-24.1%
USDZAR	0	0.71	-100.0%	0	-	0	1	-100.0%
FX Options								
AUD/USD MONDAY OPTION WEE	59	7.48	683.2%	4.87	1102.4%	12	9	33.9%
AUD/USD MONDAY OPTION WEE	13	2.38	464.9%	8.13	65.4%	15	17	-12.8%
AUD/USD MONDAY OPTION WEE	3	2.33	45.7%	57.48	-94.1%	16	9	74.8%
AUD/USD MONDAY OPTION WEE	46	3.95	1072.7%	33.35	39.0%	22	14	55.0%
AUD/USD MONDAY OPTION WEE	0	0	-	0	-	11	3	242.3%
AUD/USD MONTHLY OPTIONS	3,546	4,600	-22.9%	5,220.09	-32.1%	4,172	3,220	29.6%
AUD/USD THURSDAY WKLY OPT	23	24.57	-6.0%	2.52	816.0%	10	7	41.9%
AUD/USD THURSDAY WKLY OPT	4	0.67	507.6%	0.35	1064.5%	5	4	32.5%
AUD/USD THURSDAY WKLY OPT	34	0.57	5841.5%	10.26	230.9%	17	6	204.1%
AUD/USD THURSDAY WKLY OPT	0	0	-	13.04	-100.0%	14	7	102.8%
AUD/USD THURSDAY WKLY OPT	0	3.29	-100.0%	29.48	-100.0%	6	2	129.5%
AUD/USD TUESDAY WKLY OPT	38	9.19	308.0%	8.57	337.8%	19	9	116.1%
AUD/USD TUESDAY WKLY OPT	45	5.1	784.1%	1.09	4044.4%	7	9	-20.0%
AUD/USD TUESDAY WKLY OPT	13	5.62	135.8%	1	1225.0%	17	6	175.7%
AUD/USD TUESDAY WKLY OPT	24	0.9	2574.6%	17.39	39.2%	13	6	125.2%
AUD/USD TUESDAY WKLY OPT	0	0	-	53.22	-100.0%	9	2	305.9%
AUD/USD WKLY FRIDAY OPTION	1	68	-99.1%	85.52	-99.3%	25	26	-5.3%
AUD/USD WKLY FRIDAY OPTION	114	51.29	122.2%	61.3	85.9%	88	66	33.1%
AUD/USD WKLY FRIDAY OPTION	119	96.05	24.1%	161.35	-26.2%	111	84	32.9%
AUD/USD WKLY FRIDAY OPTION	140	63.1	121.6%	133.61	4.6%	103	82	25.9%
AUD/USD WKLY FRIDAY OPTION	171	36.48	369.6%	13.17	1200.3%	45	21	111.3%
AUD/USD WKLY WED OPTIONS -	79	3.48	2159.7%	66.35	18.4%	41	19	108.3%
AUD/USD WKLY WED OPTIONS -	75	16.43	355.3%	72.7	2.9%	33	14	136.9%
AUD/USD WKLY WED OPTIONS -	68	162.67	-58.5%	55.22	22.2%	26	28	-9.4%
AUD/USD WKLY WED OPTIONS -	106	26.24	305.3%	60.22	76.6%	46	14	228.1%
AUD/USD WKLY WED OPTIONS -	0	16.95	-100.0%	69.78	-100.0%	11	7	56.3%
BRL/USD MONTHLY OPTIONS	0	0	-	0	-	0	2	-98.6%

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FX Options								
CAD/USD MONDAY OPTIONS WE	64	113.95	-43.6%	12.87	399.2%	33	41	-19.1%
CAD/USD MONDAY OPTIONS WE	38	74.38	-49.4%	19.57	92.4%	31	48	-36.1%
CAD/USD MONDAY OPTIONS WE	27	100.14	-72.6%	50.91	-46.1%	33	40	-18.7%
CAD/USD MONDAY OPTIONS WE	47	99.1	-53.0%	61.7	-24.5%	52	53	-0.8%
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-	27	2	1344.9%
CAD/USD MONTHLY OPTIONS	2,772	1,953.81	41.9%	1,489.7	86.1%	1,678	2,440	-31.2%
CAD/USD THURSDAY WKLY OPT	45	74.86	-39.7%	6.3	616.2%	35	24	43.4%
CAD/USD THURSDAY WKLY OPT	24	28.48	-16.4%	18.3	30.0%	23	16	44.1%
CAD/USD THURSDAY WKLY OPT	48	14.95	219.0%	8.78	443.1%	23	20	14.0%
CAD/USD THURSDAY WKLY OPT	0	0	-	11.48	-100.0%	32	22	47.3%
CAD/USD THURSDAY WKLY OPT	0	36.19	-100.0%	5.48	-100.0%	16	13	16.7%
CAD/USD TUESDAY WKLY OPT	21	11.24	89.1%	5.43	291.0%	15	21	-31.2%
CAD/USD TUESDAY WKLY OPT	73	5.38	1253.8%	13.52	438.8%	22	34	-36.1%
CAD/USD TUESDAY WKLY OPT	5	51.76	-89.8%	33.04	-84.0%	28	29	-3.9%
CAD/USD TUESDAY WKLY OPT	18	8.71	111.7%	6.57	181.0%	18	18	-2.6%
CAD/USD TUESDAY WKLY OPT	0	0	-	7.78	-100.0%	4	5	-19.1%
CAD/USD WKLY FRIDAY OPTION	1	191.52	-99.5%	220.74	-99.5%	91	69	31.5%
CAD/USD WKLY FRIDAY OPTION	164	161.67	1.6%	98.39	66.9%	121	111	9.0%
CAD/USD WKLY FRIDAY OPTION	231	220.24	5.1%	97.3	137.8%	159	136	17.1%
CAD/USD WKLY FRIDAY OPTION	254	160.57	58.2%	134.39	89.1%	162	153	6.2%
CAD/USD WKLY FRIDAY OPTION	186	18.05	927.8%	32.83	465.1%	82	52	57.8%
CAD/USD WKLY WED OPTIONS -	135	82.19	64.3%	106.43	26.9%	80	68	17.3%
CAD/USD WKLY WED OPTIONS -	96	83.05	15.4%	69.35	38.2%	43	54	-19.1%
CAD/USD WKLY WED OPTIONS -	60	81.67	-26.7%	44.7	33.9%	54	53	3.1%
CAD/USD WKLY WED OPTIONS -	98	40.81	140.8%	72.48	35.6%	70	60	16.7%
CAD/USD WKLY WED OPTIONS -	0	62.29	-100.0%	86.48	-100.0%	20	21	-4.0%
CHF/USD MONTHLY OPTIONS	410	556.86	-26.3%	433.17	-5.3%	733	380	93.0%
CHF/USD WKLY FRIDAY OPTION	0	5.9	-98.3%	68.65	-99.9%	10	10	4.5%
CHF/USD WKLY FRIDAY OPTION	98	10.52	832.6%	43.74	124.4%	30	26	17.6%
CHF/USD WKLY FRIDAY OPTION	13	116.29	-88.8%	9.26	40.4%	70	44	59.6%
CHF/USD WKLY FRIDAY OPTION	16	112.24	-86.2%	41.35	-62.5%	56	80	-30.0%
CHF/USD WKLY FRIDAY OPTION	83	28.57	188.9%	0.22	37871.5%	19	18	8.4%
EUR/CHF MONTHLY OPTIONS	0	0	-	0	-	17	0	-
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-	0	0	-
EUR/USD MONDAY OPTION WEE	149	47.95	210.2%	143.04	4.0%	170	72	137.5%
EUR/USD MONDAY OPTION WEE	499	52.76	845.9%	92.91	437.1%	226	85	164.7%
EUR/USD MONDAY OPTION WEE	163	138.81	17.7%	107.91	51.4%	157	81	93.1%
EUR/USD MONDAY OPTION WEE	479	34.1	1305.8%	141.65	238.4%	151	80	88.5%
EUR/USD MONDAY OPTION WEE	0	0	-	0	-	69	14	391.6%
EUR/USD MONTHLY OPTIONS	21,951	11,412.29	92.3%	13,032.13	68.4%	13,130	13,125	0.0%
EUR/USD THURSDAY WKLY OPT	178	197.38	-9.9%	51.22	247.1%	81	52	57.6%
EUR/USD THURSDAY WKLY OPT	93	6.19	1394.2%	51.83	78.5%	53	32	66.2%
EUR/USD THURSDAY WKLY OPT	213	148.33	43.6%	62.91	238.6%	86	38	127.1%
EUR/USD THURSDAY WKLY OPT	0	0	-	108.3	-100.0%	67	41	63.0%
EUR/USD THURSDAY WKLY OPT	0	25.71	-100.0%	67.48	-100.0%	32	4	702.2%
EUR/USD TUESDAY WKLY OPT	155	100.9	53.9%	11	1311.4%	103	27	288.2%
EUR/USD TUESDAY WKLY OPT	386	33.1	1065.7%	172.52	123.6%	79	30	159.1%
EUR/USD TUESDAY WKLY OPT	104	52.38	98.9%	58	79.7%	101	33	207.4%
EUR/USD TUESDAY WKLY OPT	296	43.62	577.8%	134.09	120.5%	77	29	164.4%

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FX Options								
EUR/USD TUESDAY WKLY OPT	0	0	-	131.43	-100.0%	25	13	91.1%
EUR/USD WKLY FRIDAY OPTION	13	460.95	-97.1%	750.3	-98.2%	351	170	107.2%
EUR/USD WKLY FRIDAY OPTION	600	390.38	53.6%	416.74	43.9%	795	825	-3.6%
EUR/USD WKLY FRIDAY OPTION	1,609	2,493.86	-35.5%	948.48	69.6%	1,133	1,332	-14.9%
EUR/USD WKLY FRIDAY OPTION	975	829.14	17.5%	984.35	-1.0%	947	1,257	-24.6%
EUR/USD WKLY FRIDAY OPTION	2,006	20.48	9696.0%	102.78	1851.5%	472	154	207.4%
EUR/USD WKLY WED OPTIONS -	672	236.95	183.6%	344.04	95.3%	347	252	37.8%
EUR/USD WKLY WED OPTIONS -	483	217.62	122.1%	167.3	188.9%	251	296	-15.0%
EUR/USD WKLY WED OPTIONS -	358	276.76	29.4%	281.96	27.0%	244	244	0.0%
EUR/USD WKLY WED OPTIONS -	728	316.71	129.8%	294.3	147.3%	327	239	37.0%
EUR/USD WKLY WED OPTIONS -	0	319.24	-100.0%	391.7	-100.0%	92	94	-1.5%
EVENT CONTRACT EUR/USD	165	101.76	62.5%	80.04	106.6%	103	254	-59.4%
GBP/USD MONDAY OPTION WEE	199	24.71	704.2%	109.65	81.3%	69	30	127.8%
GBP/USD MONDAY OPTION WEE	166	54.71	202.5%	29.3	464.8%	55	45	23.3%
GBP/USD MONDAY OPTION WEE	30	19.76	50.3%	47.04	-36.9%	38	25	54.0%
GBP/USD MONDAY OPTION WEE	100	114.81	-12.5%	156.61	-35.9%	74	41	80.0%
GBP/USD MONDAY OPTION WEE	0	0	-	0	-	43	4	884.7%
GBP/USD MONTHLY OPTIONS	3,529	2,496.38	41.4%	2,800.3	26.0%	3,185	3,112	2.3%
GBP/USD THURSDAY WKLY OPT	102	5.05	1915.8%	37.22	173.4%	28	11	141.8%
GBP/USD THURSDAY WKLY OPT	56	1.19	4579.1%	6.04	821.7%	15	8	77.0%
GBP/USD THURSDAY WKLY OPT	79	24.71	219.9%	38.35	106.1%	26	13	104.1%
GBP/USD THURSDAY WKLY OPT	0	0	-	57.61	-100.0%	28	6	378.8%
GBP/USD THURSDAY WKLY OPT	0	3.81	-100.0%	69.3	-100.0%	15	2	703.7%
GBP/USD TUESDAY WKLY OPT	170	1.57	10712.0%	61.09	178.1%	39	7	436.5%
GBP/USD TUESDAY WKLY OPT	10	2.86	232.5%	2.39	297.3%	7	13	-45.6%
GBP/USD TUESDAY WKLY OPT	71	5.05	1309.6%	1.83	3796.3%	15	11	31.0%
GBP/USD TUESDAY WKLY OPT	67	1.33	4921.4%	65.13	2.8%	29	10	200.2%
GBP/USD TUESDAY WKLY OPT	0	0	-	51.7	-100.0%	11	2	340.4%
GBP/USD WKLY FRIDAY OPTION	4	58.33	-93.4%	147.13	-97.4%	59	34	71.1%
GBP/USD WKLY FRIDAY OPTION	86	91.71	-6.2%	22.04	290.1%	97	139	-30.0%
GBP/USD WKLY FRIDAY OPTION	102	62.1	64.8%	234.35	-56.3%	264	170	55.5%
GBP/USD WKLY FRIDAY OPTION	296	115.14	156.6%	127.83	131.2%	310	126	145.5%
GBP/USD WKLY FRIDAY OPTION	317	28.95	994.0%	19.22	1548.2%	128	33	292.1%
GBP/USD WKLY WED OPTIONS -	156	19.48	699.4%	49.35	215.5%	69	38	84.8%
GBP/USD WKLY WED OPTIONS -	38	5.1	643.8%	36.04	5.2%	33	42	-21.7%
GBP/USD WKLY WED OPTIONS -	89	34	162.4%	16.87	428.8%	81	53	50.6%
GBP/USD WKLY WED OPTIONS -	127	30	324.0%	54.61	132.9%	68	32	109.8%
GBP/USD WKLY WED OPTIONS -	0	3.48	-100.0%	119.22	-100.0%	25	7	276.5%
JPY/USD MONDAY OPTION WEE	198	77.95	153.9%	33.35	493.4%	120	43	177.2%
JPY/USD MONDAY OPTION WEE	22	83.05	-73.8%	20.09	8.3%	95	64	47.1%
JPY/USD MONDAY OPTION WEE	34	95.19	-64.2%	35.61	-4.4%	63	32	96.0%
JPY/USD MONDAY OPTION WEE	27	31.48	-13.0%	149.13	-81.6%	71	35	102.6%
JPY/USD MONDAY OPTION WEE	0	0	-	0	-	37	28	31.6%
JPY/USD MONTHLY OPTIONS	4,646	8,918.67	-47.9%	4,140.61	12.2%	5,895	5,268	11.9%
JPY/USD THURSDAY WKLY OPT	52	10.71	381.6%	6.22	729.9%	64	12	413.4%
JPY/USD THURSDAY WKLY OPT	9	0.1	9353.8%	11.83	-23.9%	30	4	606.4%
JPY/USD THURSDAY WKLY OPT	28	5.57	401.7%	56.13	-50.2%	30	2	1176.5%
JPY/USD THURSDAY WKLY OPT	0	0	-	95.61	-100.0%	45	5	894.6%
JPY/USD THURSDAY WKLY OPT	0	63.38	-100.0%	151.39	-100.0%	23	7	223.4%

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FX Options								
JPY/USD TUESDAY WKLY OPT W	106	7.33	1344.8%	3.35	3064.7%	38	7	443.5%
JPY/USD TUESDAY WKLY OPT W	21	7.38	179.8%	7.74	166.8%	20	18	6.7%
JPY/USD TUESDAY WKLY OPT W	11	32.81	-65.9%	80.83	-86.1%	40	14	196.7%
JPY/USD TUESDAY WKLY OPT W	54	0.14	37890.2%	32.35	67.7%	54	15	254.4%
JPY/USD TUESDAY WKLY OPT W	0	0	-	87.35	-100.0%	26	12	119.5%
JPY/USD WKLY FRIDAY OPTION	2	314.52	-99.2%	562.87	-99.6%	237	73	223.1%
JPY/USD WKLY FRIDAY OPTION	219	391.1	-44.0%	255.3	-14.3%	451	344	31.2%
JPY/USD WKLY FRIDAY OPTION	252	539.48	-53.3%	332.43	-24.2%	531	396	34.0%
JPY/USD WKLY FRIDAY OPTION	502	288.05	74.2%	367.22	36.7%	556	410	35.7%
JPY/USD WKLY FRIDAY OPTION	301	21.29	1314.3%	5.43	5439.3%	174	85	105.6%
JPY/USD WKLY WED OPTIONS -	293	121.14	141.6%	144.39	102.7%	299	171	74.9%
JPY/USD WKLY WED OPTIONS -	152	323.95	-53.1%	250.26	-39.2%	221	150	48.0%
JPY/USD WKLY WED OPTIONS -	145	182.67	-20.8%	89.35	62.0%	204	150	36.3%
JPY/USD WKLY WED OPTIONS -	239	135.57	76.4%	103	132.2%	288	112	156.7%
JPY/USD WKLY WED OPTIONS -	0	167.76	-100.0%	539.87	-100.0%	118	44	171.4%
MXN/USD MONTHLY OPTIONS	428	860.14	-50.3%	580.13	-26.3%	671	174	285.0%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-80.2%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	2	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
NZD/USD MONTHLY OPTIONS	2	0.71	110.0%	1.83	-17.9%	3	328	-99.2%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-	0	0	-
USD/CNH MONTHLY OPTIONS	325	3.33	9638.1%	889.13	-63.5%	423	4	10814.4%
USD/CNH WEEKLY FRIDAY OPTI	0	0	-	0	-	0	0	-
USD/CNH WEEKLY FRIDAY OPTI	0	0	-	0	-	0	0	-100.0%
ZAR/USD MONTHLY OPTIONS	0	0	-	0	-	0	3	-99.9%

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Ag Products Futures								
BLOCK CHEESE	34	8.33	309.8%	9.91	244.5%	25	24	3.0%
BUTTER CS	285	206.19	38.1%	353.78	-19.5%	248	186	33.4%
CASH-SETTLED CHEESE	800	684.62	16.9%	653.17	22.5%	650	642	1.2%
CAT EURO SEASONAL STRIP	0	0	-	0	-	2	0	-
CATTLE	69,160	73,622.24	-6.1%	52,982.91	30.5%	64,016	66,764	-4.1%
CDD SEASONAL STRIP	0	0	-	0	-	24	18	37.7%
CDD WEATHER	0	0	-	0	-	160	74	117.2%
CLASS IV MILK	70	103.67	-32.1%	71.35	-1.4%	84	73	14.3%
DRY WHEY	44	87.9	-49.7%	29.7	48.8%	45	56	-19.8%
FEEDER CATTLE	15,032	17,869.38	-15.9%	16,574.57	-9.3%	16,890	17,641	-4.3%
GOLDMAN SACHS	126	85.1	47.5%	124.7	0.6%	97	97	-0.1%
GSCI EXCESS RETURN FUT	78	107.67	-27.2%	73.91	6.0%	992	1,023	-3.0%
HDD EURO SEASONAL STRIP	0	0	-	21.74	-100.0%	6	0	-
HDD SEASONAL STRIP	96	0	-	58.91	63.4%	16	0	-
HDD WEATHER	470	150	213.3%	84.78	454.4%	74	30	149.2%
HDD WEATHER EUROPEAN	0	203.57	-100.0%	21.74	-100.0%	37	52	-28.8%
HOGS	67,981	55,973.62	21.5%	53,477.87	27.1%	59,871	52,171	14.8%
HOUSING INDEX	1	0.48	68.0%	0.43	84.0%	1	1	17.6%
LUMBER	1,058	1,038.9	1.8%	1,399.78	-24.4%	1,216	750	62.2%
MILK	2,251	1,663.14	35.3%	2,177.13	3.4%	2,123	1,577	34.7%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	158	201.71	-21.4%	170.09	-6.8%	216	246	-12.1%
OTC SP GSCI ER SWAP	0	974.67	-100.0%	0	-	577	669	-13.7%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
PORK CUTOFF	3	12.67	-77.5%	2.48	15.0%	6	65	-90.2%
USD CRUDE PALM OIL	1,640	877.67	86.8%	1,155.04	42.0%	1,243	1,233	0.8%

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Ag Products Options								
BLOCK CHEESE	12	64.76	-82.1%	8.35	39.0%	41	27	55.2%
BUTTER CS	225	41.52	440.8%	110.52	103.2%	151	92	64.7%
CASH-SETTLED CHEESE	440	286.71	53.4%	533.35	-17.5%	333	355	-6.1%
CAT EURO SEASONAL STRIP	0	0	-	0	-	28	0	-
CATTLE	17,523	25,465.1	-31.2%	21,771.39	-19.5%	22,511	16,358	37.6%
CDD SEASONAL STRIP	0	0	-	0	-	227	357	-36.4%
CDD WEATHER	0	0	-	0	-	119	504	-76.4%
CLASS IV MILK	315	552.29	-43.0%	239.22	31.7%	277	364	-23.8%
DRY WHEY	0	18.14	-99.7%	0	-	9	11	-20.4%
FEEDER CATTLE	4,166	5,134.14	-18.9%	2,789.57	49.3%	3,586	3,215	11.5%
HDD EURO SEASONAL STRIP	0	0	-	0	-	13	122	-89.3%
HDD SEASONAL STRIP	75	166.67	-55.0%	195.65	-61.7%	169	254	-33.7%
HDD WEATHER	125	619.05	-79.8%	0	-	156	301	-48.2%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	87	-100.0%
HOGS	17,169	15,194.19	13.0%	18,589.65	-7.6%	17,166	15,310	12.1%
LUMBER	37	44.43	-16.9%	30.39	21.4%	44	25	78.4%
LV CATL CSO	0	0	-	0	-	11	0	4131.1%
MILK	1,901	1,805.05	5.3%	1,577.26	20.5%	1,383	1,234	12.1%
MLK MID OPTIONS	0	0.14	-65.0%	0.04	14.9%	0	0	-16.4%
NFD MILK	258	296.24	-12.8%	156.17	65.5%	175	266	-34.2%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	39	-100.0%
PORK CUTOUT	0	0	-	0	-	0	0	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	4,075,421	3,978,590.19	2.4%	3,455,317.78	17.9%	3,664,601	3,514,084	4.3%
Equity Index Futures	4,724,928	4,298,738.95	9.9%	4,229,247.26	11.7%	4,996,511	5,003,495	-0.1%
FX Futures	947,663	903,430.57	4.9%	749,594.74	26.4%	976,211	898,912	8.6%
Ag Products Futures	159,288	153,871.52	3.5%	129,444	23.1%	148,621	143,389	3.6%
TOTAL FUTURES	9,907,299	9,334,631.24	6.1%	8,563,603.78	15.7%	9,785,943.49	9,559,880.39	2.4%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,360,914	1,847,782.1	-26.3%	1,537,958.39	-11.5%	1,622,658	1,762,739	-7.9%
Equity Index Options	1,451,153	1,550,084.57	-6.4%	1,478,312.57	-1.8%	1,608,857	1,419,246	13.4%
FX Options	55,881	43,557.19	28.3%	42,072.39	32.8%	44,096	38,752	13.8%
Ag Products Options	42,245	49,688.43	-15.0%	46,001.57	-8.2%	46,400	38,920	19.2%
TOTAL OPTIONS	2,910,193	3,491,112.28	-16.6%	3,104,344.91	-6.3%	3,322,010.68	3,259,657.49	1.9%
TOTAL COMBINED								
Interest Rate	5,436,334	5,826,372.29	-6.7%	4,993,276.17	8.9%	5,287,259	5,276,824	0.2%
Equity Index	6,176,082	5,848,823.52	5.6%	5,707,559.83	8.2%	6,605,368	6,422,741	2.8%
FX	1,003,544	946,987.76	6.0%	791,667.13	26.8%	1,020,306	937,664	8.8%
Ag Products	201,533	203,559.95	-1.0%	175,445.57	14.9%	195,021	182,309	7.0%
GRAND TOTAL	12,817,493	12,825,743.52	-0.1%	11,667,948.7	9.9%	13,107,954.16	12,819,537.88	2.2%