

CME Group Exchange ADV Report - Monthly

March 2018

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	ADV MAR 2018	ADV MAR 2017	% CHG	ADV FEB 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
FX Futures								
TURKISH LIRA	740	119	521.7%	63.16	1071.4%	299	63	373.2%
JAPANESE YEN	170,198	175,836.96	-3.2%	181,993.53	-6.5%	172,323	171,422	0.5%
KOREAN WON	7	4.48	66.9%	16.89	-55.7%	17	2	670.1%
CD/JY CROSS RATES	5	12	-59.5%	2.11	130.7%	9	4	98.2%
CANADIAN DOLLAR	100,476	75,047.26	33.9%	85,383.32	17.7%	89,405	68,156	31.2%
AD/NE CROSS RATES	6	1.7	251.0%	4.16	43.2%	4	1	275.0%
BRITISH POUND	143,816	135,232.13	6.3%	144,172.84	-0.2%	142,457	122,207	16.6%
RUSSIAN RUBLE	5,688	3,873.57	46.8%	2,874.37	97.9%	3,291	2,181	50.9%
SWISS FRANC	31,010	26,019.57	19.2%	27,465.95	12.9%	30,917	23,303	32.7%
NEW ZEALND DOLLAR	30,411	27,738.61	9.6%	34,468.42	-11.8%	33,749	25,712	31.3%
BP/JY CROSS RATES	204	133.43	52.8%	189.89	7.4%	205	109	87.5%
SHEKEL	72	0	-	4	1703.6%	27	0	-
E-MICRO GBP/USD	2,633	2,680.7	-1.8%	3,172.68	-17.0%	3,101	3,155	-1.7%
E-MICRO EUR/USD	17,846	11,679.43	52.8%	20,207.53	-11.7%	19,811	13,385	48.0%
E-MICRO AUD/USD	4,501	4,342.22	3.7%	5,348.89	-15.9%	5,158	4,224	22.1%
AUSTRALIAN DOLLAR	122,862	100,759.52	21.9%	133,938.11	-8.3%	125,701	90,670	38.6%
E-MINI JAPANESE YEN	591	1,592.17	-62.9%	723.63	-18.4%	680	1,586	-57.1%
EFX/JY CROSS RATES	5,929	3,763.09	57.6%	4,530.89	30.9%	4,536	2,445	85.5%
RMB USD	0	3.09	-98.5%	0.05	-9.5%	0	3	-90.4%
EFX/BP CROSS RATES	6,816	5,324.48	28.0%	3,625.84	88.0%	4,495	3,185	41.1%
EFX/SF CROSS RATES	2,141	3,202.91	-33.1%	1,443.63	48.3%	1,560	1,785	-12.6%
INDIAN RUPEE	3,067	1,600.61	91.6%	5,254.42	-41.6%	4,607	1,367	237.1%
EC/SEK CROSS RATES	88	42.13	107.7%	17.84	390.5%	48	18	168.2%
S.AFRICAN RAND	2,700	3,939.91	-31.5%	2,107.11	28.1%	2,219	2,661	-16.6%
MEXICAN PESO	78,068	57,534.17	35.7%	61,714.53	26.5%	66,437	50,536	31.5%
EURO FX	301,725	252,648.35	19.4%	262,376.89	15.0%	286,082	222,683	28.5%
SF/JY CROSS RATES	0	0	-	0	-	3	1	509.9%
EC/CD CROSS RATES	407	273.78	48.6%	87.58	364.4%	233	165	41.4%
EC/NOK CROSS RATES	20	1.57	1199.1%	8.16	149.2%	15	2	717.5%
EC/AD CROSS RATES	195	441.87	-55.9%	51.63	277.3%	99	178	-44.5%
BP/SF CROSS RATES	21	0.87	2271.1%	11.11	85.7%	15	0	4432.9%
E-MINI EURO FX	4,746	4,448.87	6.7%	4,725.84	0.4%	5,458	4,205	29.8%
POLISH ZLOTY (EC)	0	0.43	9.5%	0.58	-17.7%	1	1	-30.1%
AD/JY CROSS RATES	234	213.35	9.8%	261.95	-10.5%	218	127	71.8%
AD/CD CROSS RATES	0	0.39	-100.0%	0.89	-100.0%	0	0	49.1%
POLISH ZLOTY (US)	6	53.74	-88.0%	2.63	144.3%	7	42	-83.6%
SKR/USD CROSS RATES	353	244.7	44.3%	121.79	189.9%	209	122	70.8%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-
NKR/USD CROSS RATE	319	259.17	23.2%	121.37	163.1%	208	122	71.0%
BRAZIL REAL	5,286	3,699.04	42.9%	6,784.37	-22.1%	5,724	4,285	33.6%
CHINESE RENMINBI (CNH)	155	64.78	138.5%	153.32	0.8%	127	86	47.2%
USDZAR	0	0	-	0.21	-77.4%	0	0	-
E-MICRO INR/USD	185	111.48	66.1%	121.37	52.5%	158	109	45.2%
E-MICRO JPY/USD	1,946	1,905.91	2.1%	1,761.21	10.5%	1,750	2,608	-32.9%
E-MICRO CAD/USD	1,027	734.57	39.8%	718.58	42.9%	1,004	699	43.7%
BDI	0	69.52	-100.0%	0	-	0	68	-100.0%
E-MICRO CHF/USD	63	50.13	25.6%	64.37	-2.2%	68	44	53.3%

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FX Options								
AUSTRALIAN DLR (EU)	0	0	-	0	-	0	0	-100.0%
JAPANESE YEN	0	4,066.35	-100.0%	0	-	0	6,070	-100.0%
EURO FX (EU)	0	5.3	-95.5%	0.26	-9.5%	0	3	-89.6%
CANADIAN DOLLAR	0	1,216.39	-100.0%	0	-	0	1,756	-100.0%
BRITISH POUND	0	1,664.61	-100.0%	0	-	0	3,677	-100.0%
CANADIAN DOLLAR (EU)	0	0.39	-87.8%	2.63	-98.2%	1	1	56.2%
SWISS FRANC (EU)	0	0.04	-100.0%	0	-	0	0	-100.0%
SWISS FRANC	0	24.74	-100.0%	0	-	0	59	-100.0%
BRITISH POUND (EU)	0	7.26	-95.4%	3.26	-89.8%	2	10	-81.5%
AUSTRALIAN DOLLAR	0	2,006.26	-100.0%	0	-	0	2,157	-100.0%
EFX/JY CROSS RATES	0	0	-	75.53	-100.0%	47	0	-
MEXICAN PESO	68	52.26	29.3%	42.37	59.5%	54	274	-80.4%
EURO FX	0	8,404.35	-100.0%	0	-	0	10,442	-100.0%
JAPANESE YEN (EU)	0	0.52	-100.0%	0	-	0	2	-100.0%
CAD/USD PQO 2pm Fix	8,161	4,123.57	97.9%	8,836.47	-7.6%	8,707	3,675	136.9%
AUD/USD PQO 2pm Fix	5,883	4,976.09	18.2%	7,614.16	-22.7%	7,147	3,615	97.7%
JPY/USD PQO 2pm Fix	13,815	13,065.04	5.7%	15,561.89	-11.2%	14,288	11,047	29.3%
CHF/USD PQO 2pm Fix	50	93.13	-45.9%	51.47	-2.1%	81	111	-26.5%
EUR/USD PQO 2pm Fix	33,594	22,148.74	51.7%	44,485.84	-24.5%	43,769	17,221	154.2%
GBP/USD PQO 2pm Fix	11,194	7,741.61	44.6%	13,857.11	-19.2%	13,378	6,465	106.9%

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Equity Index Futures								
E-MINI RUSSELL 2000	183,588	0	-	158,105.79	16.1%	149,558	0	-
E-MINI RUSSELL 1000	1,297	90.17	1338.4%	462.16	180.7%	785	54	1348.0%
DJ US REAL ESTATE	3,385	2,180.7	55.2%	2,542.63	33.1%	2,442	1,276	91.4%
E-MINI NASDAQ 100	583,036	247,771.04	135.3%	531,579	9.7%	481,052	205,295	134.3%
S&P ENERGY SECTOR	1,861	1,310.83	42.0%	921.89	101.9%	1,207	866	39.5%
S&P MATERIALS SECTOR	738	691.91	6.6%	350.53	110.5%	607	402	51.0%
S&P FINANCIAL SECTOR	4,471	2,045.04	118.6%	1,277.58	250.0%	2,294	1,170	96.0%
S&P HEALTH CARE SECTOR	1,376	1,237.3	11.2%	639.74	115.0%	806	794	1.4%
S&P INDUSTRIAL SECTOR	1,129	497.96	126.7%	400.79	181.6%	658	368	79.0%
S&P UTILITIES SECTOR	3,104	1,935.22	60.4%	1,170.37	165.3%	1,898	1,173	61.9%
S&P TECHNOLOGY SECTOR	2,345	702.04	234.0%	941.63	149.0%	1,311	413	217.3%
S&P CONSUMER DSCRTNRY SECTC	1,368	761.26	79.7%	886.89	54.2%	979	519	88.5%
S&P 500	11,227	11,088.17	1.3%	9,126	23.0%	8,245	7,498	10.0%
E-MINI MIDCAP	28,131	25,780.7	9.1%	22,655.42	24.2%	21,936	19,425	12.9%
NIKKEI 225 (\$) STOCK	25,256	15,660.13	61.3%	28,930.58	-12.7%	23,250	14,538	59.9%
NIKKEI 225 (YEN) STOCK	61,150	45,301.65	35.0%	70,606.21	-13.4%	57,130	47,836	19.4%
IBOVESPA INDEX	29	28.7	0.4%	120.53	-76.1%	59	34	73.2%
S&P CONSUMER STAPLES SECTOR	2,714	1,114.39	143.5%	1,159.89	134.0%	1,439	583	146.8%
E-MINI S&P500	2,259,509	1,880,364.52	20.2%	2,260,334.58	0.0%	1,959,827	1,593,256	23.0%
S&P 500/VALUE	622	784	-20.7%	692	-10.2%	813	715	13.7%
S&P 500 GROWTH	1	1.61	-23.0%	0	-	0	1	-49.2%
FT-SE 100	116	7.57	1430.8%	62.11	86.5%	78	12	557.6%
NIFTY 50	36	264.43	-86.3%	931.47	-96.1%	893	223	300.5%
E-MINI RUSSELL 1000 GROWTH	774	28.83	2585.7%	435.74	77.7%	494	21	2204.4%
E-MINI RUSSELL 1000 VALUE	1,251	197.13	534.7%	508.79	145.9%	878	115	663.6%
NASDAQ BIOTECH	99	28.17	250.9%	0	-	51	14	274.1%
YEN DENOMINATED TOPIX	19	0	-	32.26	-42.1%	16	0	-
BITCOIN FUTURES	2,578	0	-	1,601	61.0%	1,854	0	-
E-mini FTSE 100 (USD)	119	0	-	134.16	-11.1%	102	0	26376.8%
E-mini FTSE China 50	46	38.65	18.8%	116.16	-60.5%	74	73	1.2%
E-MINI S&P REAL ESTATE SELECT S	816	350.7	132.8%	180.11	353.3%	397	208	91.0%
FTSE Emerging	4	1.96	119.0%	9.11	-52.9%	8	1	587.5%
E-mini (\$5) Dow	330,467	169,213.96	95.3%	346,951.95	-4.8%	281,232	141,147	99.2%

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Equity Index Options								
E-MINI RUSSELL 2000	1,205	0	-	1,369.42	-12.0%	963	0	-
E-MINI NASDAQ 100	11,095	9,579.83	15.8%	15,122.05	-26.6%	14,244	8,865	60.7%
S&P 500	20,338	18,851.43	7.9%	23,868.89	-14.8%	19,589	15,740	24.4%
EOW4 EMINI S&P 500	80,286	65,542.09	22.5%	82,185.16	-2.3%	76,369	55,727	37.0%
EOW2 S&P 500	6,083	9,748.39	-37.6%	7,441.32	-18.3%	8,291	8,830	-6.1%
EOW1 EMINI S&P 500	47,850	58,052.43	-17.6%	66,836.42	-28.4%	60,438	56,360	7.2%
EOW1 S&P 500	1,170	3,383.83	-65.4%	3,024.16	-61.3%	3,302	3,387	-2.5%
EOM S&P 500	6,347	9,473.39	-33.0%	21,425.74	-70.4%	14,903	9,226	61.5%
EOM EMINI S&P	154,255	124,700.57	23.7%	216,429.42	-28.7%	172,777	99,994	72.8%
EOW2 EMINI S&P 500	49,824	50,106.3	-0.6%	133,710.68	-62.7%	79,557	55,556	43.2%
E-MINI S&P500	336,402	231,863.43	45.1%	535,010.68	-37.1%	371,947	206,879	79.8%
EOW3 EMINI S&P 500	157,079	166,563.78	-5.7%	322,127.89	-51.2%	236,370	181,971	29.9%
EOW3 S&P 500	6,814	17,782.65	-61.7%	23,711.21	-71.3%	22,481	17,917	25.5%
EOW1 E-MINI RUSSELL 2000 WEEKL	197	0	-	195.53	1.0%	183	0	-
EOW4 E-MINI RUSSELL 2000 WEEKL	788	0	-	390.42	101.7%	481	0	-
EOW1 E-MINI RUSSELL 2000 WEEKL	166	0	-	168.05	-1.0%	140	0	-
EOW2 E-MINI RUSSELL 2000 WEEKL	359	0	-	403	-10.9%	305	0	-
EOM E-MINI RUSSELL 2000 END OF	693	0	-	447.11	55.0%	432	0	-
EOW3 E-MINI RUSSELL 2000 WEEKL	2,100	0	-	1,267.21	65.7%	1,447	0	-
E-mini (\$5) Dow	674	296.57	127.3%	806.26	-16.4%	647	301	114.8%
Interest Rate Futures								
5-YR SWAP RATE	2,721	3,649.3	-25.4%	946.58	187.5%	1,691	3,099	-45.4%
10-YR SWAP RATE	4,727	4,198.52	12.6%	2,390.84	97.7%	2,946	2,719	8.4%
1-MONTH EURODOLLAR	264	91.65	188.5%	299.74	-11.8%	217	129	68.5%
EURODOLLARS	4,158,536	3,171,077.91	31.1%	4,770,265.58	-12.8%	4,060,240	3,106,830	30.7%
30-YR BOND	303,807	252,966.3	20.1%	556,521.53	-45.4%	386,922	292,479	32.3%
5-YR NOTE	951,173	761,297.87	24.9%	1,862,559.63	-48.9%	1,207,634	969,747	24.5%
10-YR NOTE	1,611,292	1,287,341.91	25.2%	2,713,444.74	-40.6%	1,939,864	1,560,975	24.3%
2-YR NOTE	459,631	299,720.39	53.4%	1,018,380.74	-54.9%	610,304	378,984	61.0%
30-YR SWAP RATE	15	116.87	-87.1%	8.84	70.7%	14	82	-83.5%
ULTRA T-BOND	132,627	100,353.96	32.2%	318,049.05	-58.3%	189,549	130,596	45.1%
FED FUND	290,824	260,551.39	11.6%	371,278.74	-21.7%	283,092	251,769	12.4%
Ultra 10-Year Note	168,251	79,854	110.7%	310,179.53	-45.8%	206,371	103,573	99.3%
Interest Rate Options								
EURO MIDCURVE	866,884	862,770.57	0.5%	1,183,037.63	-26.7%	1,006,512	838,813	20.0%
EURODOLLARS	849,418	862,778.91	-1.5%	1,321,816.68	-35.7%	981,758	771,879	27.2%
30-YR BOND	108,762	94,813.22	14.7%	180,929.84	-39.9%	143,008	96,294	48.5%
5-YR NOTE	159,679	167,507.61	-4.7%	255,572.26	-37.5%	186,930	146,274	27.8%
10-YR NOTE	622,639	487,277.39	27.8%	917,331.11	-32.1%	718,189	509,872	40.9%
2-YR NOTE	21,153	5,147.3	311.0%	32,390.32	-34.7%	22,394	4,657	380.9%
ULTRA T-BOND	243	82.17	195.3%	247	-1.8%	221	81	173.8%
FED FUND	287	70.78	305.7%	146.63	95.8%	157	137	14.3%
Ultra 10-Year Note	0	232.52	-99.9%	0	-	0	111	-99.6%

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Energy Futures								
CAISO SP15 EZGNHUB5 MW P	0	0	-	0	-	0	128	-100.0%
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	0	0	-
RBOB GAS	91	66.09	38.3%	255.79	-64.3%	184	82	125.0%
ELEC ERCOT DLY PEAK	0	0	-	0	-	0	0	-
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	0	0	-
ERCOT NORTH ZMCPE 5MW PEAK	30	17.39	72.5%	81.05	-63.0%	76	13	464.5%
ERCOT HOUSTON Z MCPE 5MW PEAK	30	0	-	46.32	-35.2%	25	0	-
SINGAPORE JET KERO VS. GASOIL	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	256	358.74	-28.7%	235.58	8.6%	257	386	-33.4%
MONT BELVIEU LDH PROPANE OPIS	131	33.65	290.0%	126.74	3.6%	193	124	55.1%
MONT BELVIEU ETHANE OPIS BALM	1	3.26	-78.1%	15.79	-95.5%	9	28	-66.7%
CONWAY NATURAL GASOLINE (OPI	2	26.61	-91.4%	22.42	-89.8%	8	14	-40.3%
PETROCHEMICALS	303	177.83	70.3%	286.74	5.6%	271	167	62.3%
CONWAY PROPANE 5 DECIMALS S	851	357.43	138.1%	598.89	42.1%	764	425	79.7%
CONWAY NORMAL BUTANE (OPIS) S	5	70.96	-92.6%	0	-	3	39	-92.0%
MONT BELVIEU NORMAL BUTANE B	49	76.09	-35.5%	21.42	129.2%	50	61	-18.7%
MONT BELVIEU NATURAL GASOLIN	32	9.13	246.8%	15	111.1%	25	20	29.1%
IN DELIVERY MONTH EUA	0	0	-	0	-	0	0	-
WTS (ARGUS) VS WTI SWAP	516	161.09	220.4%	554.21	-6.9%	528	168	215.0%
ISO NEW ENGLAND PK LMP	0	0	-	0	-	0	0	-100.0%
ELEC NYISO OFF-PEAK	0	0	-	0	-	0	0	-
ELEC MISO PEAK	0	0	-	0	-	0	0	-
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-	0	0	-
COLUMB GULF MAINLINE NG B	0	0	-	0	-	0	0	-
HENRY HUB FINANCIAL LAST	87	0	-	79.53	9.6%	76	0	-
ONEOK OKLAHOMA NG BASIS	0	0	-	0	-	0	0	-
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-	0	0	-
NYISO ZONE C 5MW D AH O P	0	0	-	0	-	0	0	-
PJM NI HUB 5MW REAL TIME	0	5,508.7	-100.0%	0	-	84	15,240	-99.5%
NYISO ZONE J 5MW D AH O P	0	0	-	0	-	0	1,768	-100.0%
NYISO ZONE J 5MW D AH PK	0	101.74	-100.0%	0	-	0	123	-100.0%
NEPOOL W CNT MASS 5MW D A	0	0	-	0	-	0	0	-
PJM COMED 5MW D AH PK	0	0	-	0	-	0	34	-100.0%
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-	0	0	-
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-	0	0	-
NYISO ZONE C 5MW D AH PK	0	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS NA	1,836	1,752.04	4.8%	1,595.89	15.1%	1,964	2,047	-4.1%
SINGAPORE GASOIL	275	257.65	6.7%	290.74	-5.5%	322	280	14.6%
PETRO OUTRIGHT NA	353	939.26	-62.4%	466.58	-24.3%	377	915	-58.8%
CRUDE OIL SPRDS	1,752	213.26	721.7%	2,273.58	-22.9%	2,946	262	1022.7%
RBOB GASOLINE BALMO CLNDR	29	14.91	96.7%	34.79	-15.7%	25	31	-21.3%
ALGON CITY GATES NAT GAS	0	0	-	0	-	0	0	-
NATURAL GAS PHY	347,023	397,314.39	-12.7%	444,954.11	-22.0%	490,660	429,548	14.2%
CRUDE OIL OUTRIGHTS	2,583	600.87	329.9%	2,575.79	0.3%	3,228	772	318.3%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ELEC FINSETTLED	0	0	-	0	-	0	0	-

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Energy Futures								
PETRO CRK&SPRD EURO	394	452.35	-12.8%	494.68	-20.3%	464	476	-2.7%
FREIGHT MARKETS	14	4.61	198.6%	5.58	146.7%	22	5	385.4%
PLASTICS	12	15.87	-25.0%	36.84	-67.7%	21	23	-6.6%
NYH NO 2 CRACK SPREAD CAL	41	97.39	-57.6%	80.79	-48.9%	54	96	-44.4%
TRANSCO ZONE 6 BASIS SWAP	0	13.13	-100.0%	0	-	0	46	-100.0%
NYISO A	0	0	-	0	-	0	0	-
MINY NATURAL GAS	950	1,201.09	-20.9%	1,617.95	-41.3%	1,887	1,686	11.9%
HEATING OIL PHY	176,945	152,061.7	16.4%	201,379.89	-12.1%	198,109	163,752	21.0%
DOMINION TRANSMISSION INC	0	353.35	-100.0%	0	-	0	578	-100.0%
TCO BASIS SWAP	0	63.78	-100.0%	0	-	0	38	-100.0%
PJM MONTHLY	0	5.22	-100.0%	0	-	0	2	-100.0%
WAHA INDEX SWAP FUTURE	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	44	88.74	-50.3%	148.89	-70.4%	73	110	-33.9%
EASTERN RAIL DELIVERY CSX	1	32.57	-97.8%	1.58	-54.8%	2	49	-96.0%
HTG OIL	0	0	-	0	-	0	0	-
EUROPE 3.5% FUEL OIL MED	5	8.35	-43.5%	15	-68.6%	8	17	-50.9%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
PJM OFF-PEAK LMP SWAP FUT	0	0	-	0	-	0	0	-
AEP-DAYTON HUB OFF-PEAK M	0	0	-	0	-	0	0	-
DOMINION TRAN INC - APP I	0	0	-	0	-	0	0	-
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-	0	0	-
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-
TD3 MEG TO JAPAN 250K MT	49	0	-	26.11	87.9%	30	0	-
FUELOIL SWAP:CARGOES VS.B	13	12	8.3%	15.95	-18.5%	16	16	2.3%
MINY HTG OIL	0	0.09	64.3%	0.16	-9.5%	0	0	1.6%
BRENT CALENDAR SWAP	38	117.57	-67.8%	57.32	-33.9%	49	170	-71.1%
EURO GASOIL 10PPM VS ICE	0	0.65	-41.6%	7.95	-95.2%	6	3	82.2%
WTI-BRENT CALENDAR SWAP	1,657	176.17	840.5%	1,554.84	6.6%	1,907	446	327.8%
CENTERPOINT BASIS SWAP	0	0	-	1.89	-100.0%	1	9	-93.1%
PJM NILL DA OFF-PEAK	0	429.17	-100.0%	0	-	0	2,485	-100.0%
PJM NILL DA PEAK	0	22.35	-100.0%	0	-	0	272	-100.0%
CIN HUB 5MW REAL TIME PK	0	145.43	-100.0%	0	-	0	234	-100.0%
MINY WTI CRUDE OIL	14,692	13,298.61	10.5%	16,610.58	-11.6%	13,661	11,698	16.8%
JAPAN C&F NAPHTHA SWAP	73	60.87	19.7%	95.21	-23.5%	97	63	55.3%
LLS (ARGUS) VS WTI SWAP	320	95.87	233.4%	115.21	177.5%	215	250	-13.8%
RBOB PHY	190,136	190,449.52	-0.2%	200,791.42	-5.3%	198,335	202,621	-2.1%
NEPOOL RHD ISLD 5MW D AH	0	0	-	0	-	0	0	-
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-	0	0	-
CIN HUB 5MW REAL TIME O P	0	3,052.17	-100.0%	0	-	0	2,178	-100.0%
LTD NAT GAS	14,685	12,415.74	18.3%	19,152.26	-23.3%	20,218	14,952	35.2%
NORTHWEST ROCKIES BASIS S	0	2.7	-100.0%	0	-	0	4	-100.0%
SINGAPORE 380CST BALMO	6	6.87	-7.8%	5.32	19.1%	5	9	-45.6%
PJM BGE DA OFF-PEAK	0	0	-	0	-	0	0	-
ULSD 10PPM CIF MED VS ICE	0	0	-	0.26	-100.0%	0	0	137.1%
GULF COAST JET FUEL CLNDR	2	6	-66.7%	10.11	-80.2%	5	4	21.7%
SINGAPORE GASOIL SWAP	63	670.39	-90.7%	97.53	-35.8%	255	584	-56.4%
CHICAGO ULSD PL VS HO SPR	9	4.57	87.8%	30.21	-71.6%	18	11	60.3%
CIN HUB 5MW D AH PK	50	0	-	59.79	-15.9%	57	91	-37.1%
PJM AD HUB 5MW REAL TIME	1,450	240	504.1%	0	-	583	4,521	-87.1%

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Energy Futures								
TC5 RAS TANURA TO YOKOHAM	1	0	-	7.63	-87.5%	4	0	-
Sumas Basis Swap	0	65.04	-100.0%	4.79	-100.0%	1	48	-96.9%
RBOB CRACK SPREAD	26	14.57	77.2%	21.84	18.2%	42	26	61.5%
NGPL TEX/OK	4	34.78	-89.6%	35.79	-89.9%	126	13	880.3%
HENRY HUB INDEX SWAP FUTU	17	418.7	-95.9%	0	-	81	379	-78.6%
WTI-BRENT BULLET SWAP	0	8.7	-100.0%	0	-	0	7	-100.0%
NYISO J OFF-PEAK	0	0	-	0	-	0	0	-
EAST/WEST FUEL OIL SPREAD	1	0	-	6.58	-91.3%	2	14	-84.5%
TENNESSEE 500 LEG BASIS S	0	18.61	-100.0%	0	-	0	7	-100.0%
NORTHEN NATURAL GAS DEMAR	0	0	-	0	-	0	0	-
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-	0	0	-
WTI CALENDAR	1,410	1,420.83	-0.8%	1,748.42	-19.4%	1,811	1,819	-0.5%
CINERGY HUB PEAK MONTH	0	0	-	0	-	0	0	-
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-	0	0	-
RBOB CALENDAR SWAP	194	240.74	-19.3%	195.37	-0.6%	196	357	-45.2%
AEP-DAYTON HUB MTHLY	0	0	-	0	-	0	0	-
CRUDE OIL PHY	1,190,641	1,148,573.52	3.7%	1,409,668.21	-15.5%	1,316,246	1,118,945	17.6%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-
NEW YORK ETHANOL SWAP	100	30.87	223.9%	144	-30.6%	97	30	222.3%
LA CARB DIESEL (OPIS)	0	0	-	0	-	0	0	-
GASOIL BULLET SWAP	0	0	-	0	-	0	0	-
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	0	0	-
EURO PROPANE CIF ARA SWA	94	55.91	68.5%	112.53	-16.3%	110	63	74.4%
LA CARBOB GASOLINE(OPIS)S	23	10.87	108.1%	10.53	114.9%	30	10	185.4%
MCCLOSKEY ARA ARG S COAL	1,192	2,165.39	-45.0%	1,961.42	-39.2%	1,375	2,812	-51.1%
MCCLOSKEY RCH BAY COAL	150	245.65	-39.0%	266.11	-43.7%	191	328	-41.9%
MGF FUT	0	7.04	-100.0%	0	-	1	3	-49.8%
MNC FUT	181	248.91	-27.1%	192.05	-5.6%	181	219	-17.5%
MGN1 SWAP FUT	4	5.22	-15.1%	8.42	-47.4%	6	7	-20.6%
UCM FUT	1	1.3	-27.0%	0	-	1	1	-16.7%
MJC FUT	10	6.52	53.3%	12.63	-20.8%	13	4	204.9%
UP DOWN GC ULSD VS NMX HO	1,473	1,789.61	-17.7%	1,550.21	-5.0%	1,839	2,270	-19.0%
HOUSTON SHIP CHANNEL BASI	0	0	-	0	-	0	0	-
FUEL OIL CRACK VS ICE	344	249.61	37.9%	180.58	90.6%	239	199	19.8%
NATURAL GAS	4,836	7,379.52	-34.5%	7,552.68	-36.0%	8,098	7,632	6.1%
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-	0	0	-
N ROCKIES PIPE SWAP	0	0	-	0	-	0	0	-
SOCAL PIPE SWAP	0	0	-	0	-	0	0	-
PANHANDLE PIPE SWAP	0	37.57	-100.0%	0	-	0	14	-100.0%
GAS EURO-BOB OXY NWE BARGES	1,047	1,077.7	-2.9%	891.68	17.4%	1,147	1,067	7.5%
MONT BELVIEU NATURAL GASOLIN	445	189.04	135.3%	391.79	13.5%	484	263	84.5%
ETHANOL SWAP	0	0	-	0	-	0	0	-
ONTARIO POWER SWAPS	0	0.43	-100.0%	0	-	0	6	-97.1%
DAILY PJM	0	0	-	0	-	0	0	-
BRENT OIL LAST DAY	86,720	93,692	-7.4%	88,155.26	-1.6%	80,103	96,045	-16.6%
SINGAPORE GASOIL CALENDAR	5	32.17	-83.7%	10.53	-50.2%	75	19	296.9%
MARS (ARGUS) VS WTI TRD M	1,081	1,096.39	-1.4%	899.47	20.2%	1,557	1,295	20.3%
MARS (ARGUS) VS WTI SWAP	108	64.13	68.9%	54.21	99.8%	181	180	0.6%
SINGAPORE JET KERO BALMO	0	0	-	8.68	-100.0%	3	4	-34.7%

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Energy Futures								
WTS (ARGUS) VS WTI TRD MT	3	25.65	-86.6%	7.89	-56.6%	4	39	-90.6%
DUBAI CRUDE OIL BALMO	6	0	-	0	-	2	0	-
EURO 1% FUEL OIL NEW BALM	0	0	-	0.26	-100.0%	0	0	1.7%
BRENT CFD SWAP	14	0	-	0	-	5	0	-
PREMIUM UNLD 10P FOB MED	13	2.7	368.1%	41.21	-69.4%	21	4	502.9%
3.5% FUEL OIL CID MED SWA	2	4.91	-62.2%	10.26	-81.9%	6	14	-58.1%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-	0	0	-100.0%
ARGUS PROPAN FAR EST INDE	347	64.65	436.5%	302.11	14.8%	330	70	369.3%
NYISO ZONE G 5MW D AH PK	111	359.78	-69.0%	33.42	233.4%	56	348	-84.0%
NYMEX ULSD VS NYMEX HO	0	0	-	0	-	0	0	-
RBOB VS HEATING OIL SWAP	7	64.13	-88.9%	0	-	9	145	-93.8%
GULF COAST ULSD CRACK SPR	5	43.48	-89.0%	18.16	-73.8%	20	16	21.5%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-	0	0	-
TENNESSEE 800 LEG NG BASI	0	0	-	0	-	0	0	-
NEPOOL W CNTR M 5MW D AH	0	0	-	0	-	0	0	-
DATED TO FRONTLINE BRENT	19	0	-	44.74	-57.4%	34	61	-45.0%
PJM APS ZONE DA PEAK	0	0	-	0	-	0	0	-
PJM BGE DA PEAK	0	0	-	0	-	0	0	-
PJM PPL DA PEAK	0	0	-	0	-	0	0	-
PJM JCPL DA PEAK	0	0	-	0	-	0	0	-
PJM PSEG DA PEAK	0	0	-	0	-	0	0	-
PJM PSEG DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM WESTH RT PEAK	426	554.13	-23.1%	157.89	169.7%	403	878	-54.1%
ALGONQUIN CITYGATES BASIS	0	0	-	0	-	0	0	-
GASOIL 0.1 CIF MED SWAP	0	0	-	0	-	0	0	-
ICE GASOIL BALMO SWAP	0	0	-	0	-	0	0	-
ULSD 10PPM CIF MED SWAP	0	0.43	-100.0%	0	-	0	0	-100.0%
EUROPE 1% FUEL OIL NWE CA	4	3.91	9.5%	1.26	239.3%	4	6	-34.4%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-
GULF COAST NO.6 FUEL OIL	3,172	2,778.96	14.2%	2,358.53	34.5%	3,043	3,217	-5.4%
SINGAPORE FUEL 180CST CAL	26	34.91	-25.5%	40.26	-35.4%	33	66	-49.3%
SINGAPORE FUEL OIL SPREAD	76	30.7	148.8%	38.74	97.2%	43	47	-8.8%
NORTHERN ILLINOIS OFF-PEA	0	0	-	0	-	0	0	-
PJM ATSI ELEC	0	0	-	0	-	0	796	-100.0%
SING FUEL	0	0.65	-100.0%	0	-	0	0	-100.0%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	0	15	-100.0%
DATED BRENT (PLATTS) DAILY SWA	0	0	-	0	-	0	0	-
GAS EURO-BOB OXY NWE BARGES	346	356.74	-2.9%	309.89	11.7%	385	381	1.0%
MINY RBOB GAS	0	0.17	-45.3%	0.21	-54.8%	0	0	-46.2%
LA JET FUEL VS NYM NO 2 H	0	0	-	0	-	0	0	-100.0%
ANR OKLAHOMA	0	0	-	0	-	0	0	-
MICHIGAN BASIS	0	0	-	0	-	0	42	-100.0%
TEXAS EASTERN ZONE M-3 BA	0	37.22	-100.0%	0	-	0	122	-100.0%
NORTHERN NATURAL GAS VENTU	0	0	-	0	-	2	0	-
CIG BASIS	0	8.09	-100.0%	7.37	-100.0%	2	3	-23.5%
PJM DAILY	0	0	-	0	-	0	0	-
COLUMBIA GULF ONSHORE	0	0	-	0	-	0	0	-
Tetco STX Basis	0	0	-	0	-	0	0	-
Transco Zone 3 Basis	0	0	-	0	-	0	0	-

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Energy Futures								
GULF COAST ULSD CALENDAR	4	9.3	-59.1%	4.95	-23.0%	9	17	-45.3%
LA CARB DIESEL (OPIS) SWA	11	5.87	82.5%	13.16	-18.6%	11	9	28.2%
EURO 3.5% FUEL OIL RDAM B	21	24.22	-11.7%	32.68	-34.6%	28	31	-10.0%
EUROPEAN NAPHTHA BALMO	10	18.26	-44.2%	16.79	-39.3%	15	18	-20.5%
GASOIL MINI CALENDAR SWAP	0	11.78	-100.0%	1.26	-100.0%	7	9	-25.0%
NY ULSD (ARGUS) VS HEATING OIL	0	46.09	-100.0%	0	-	0	109	-100.0%
EUROPE 1% FUEL OIL RDAM C	0	0.43	-100.0%	0	-	0	0	-100.0%
SAN JUAN BASIS SWAP	0	0	-	1.63	-100.0%	1	0	-
GULF COAST JET VS NYM 2 H	2,259	2,519.83	-10.4%	3,331.11	-32.2%	2,563	2,407	6.5%
NYMEX ALUMINUM FUTURES	0	0	-	0	-	0	0	-
EURO 3.5% FUEL OIL SPREAD	8	24.83	-67.2%	1.05	673.6%	5	27	-82.0%
GASOIL CALENDAR SWAP	0	0	-	0.32	-9.5%	0	0	-32.2%
BRENT FINANCIAL FUTURES	310	96.52	220.7%	210.53	47.0%	172	182	-5.4%
ICE BRENT DUBAI SWAP	472	332.61	41.9%	286.84	64.6%	488	394	23.9%
GASOIL CRACK SPREAD CALEN	99	251.3	-60.5%	347.79	-71.5%	369	388	-5.0%
EUROPEAN NAPHTHA CRACK SPR	309	354	-12.8%	387.95	-20.4%	474	383	23.9%
CRUDE OIL	262	623.04	-58.0%	329.74	-20.6%	316	627	-49.6%
NEPOOL INTR HUB 5MW D AH	0	341.74	-100.0%	11.58	-100.0%	1,071	2,641	-59.4%
PJM DAYTON DA OFF-PEAK	0	0	-	0	-	0	3,419	-100.0%
PJM JCPL DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM WESTH RT OFF-PEAK	0	8,348.04	-100.0%	1,231.58	-100.0%	1,151	9,086	-87.3%
CHICAGO ETHANOL SWAP	5,300	7,111.52	-25.5%	5,079.79	4.3%	5,426	6,288	-13.7%
HENRY HUB BASIS SWAP	17	511.65	-96.6%	0	-	81	405	-79.9%
HENRY HUB SWAP	6,293	7,611.35	-17.3%	7,364.21	-14.5%	8,449	7,405	14.1%
PREM UNL GAS 10PPM RDAM FOB B	0	0.3	-100.0%	4.21	-100.0%	1	0	1061.6%
PREM UNL GAS 10PPM RDAM FOB S	0	0.48	-100.0%	0.53	-100.0%	0	1	-68.2%
MONT BELVIEU NORMAL BUTANE 5	1,250	1,629.7	-23.3%	1,138.47	9.8%	1,237	1,522	-18.7%
MONT BELVIEU ETHANE 5 DECIMAL	707	976.7	-27.6%	467.16	51.4%	816	1,850	-55.9%
MONT BELVIEU LDH PROPANE 5 DE	5,774	4,871.61	18.5%	6,330.68	-8.8%	6,541	5,070	29.0%
SINGAPORE 180CST BALMO	1	2.61	-54.4%	1.84	-35.4%	2	2	-7.6%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	0	-
GRP THREE UNL GS (PLT) VS	95	40.22	135.6%	93.21	1.7%	98	28	250.0%
SINGAPORE GASOIL VS ICE	705	757.78	-6.9%	995.79	-29.2%	1,061	636	66.9%
NATURAL GAS PEN SWP	1,256	5,198.35	-75.8%	1,941	-35.3%	2,146	5,784	-62.9%
WESTERN RAIL DELIVERY PRB	0	5.22	-100.0%	0.79	-100.0%	0	9	-97.2%
EUROPE DATED BRENT SWAP	0	16.26	-100.0%	0	-	0	7	-100.0%
SINGAPORE JET KERO GASOIL	115	91.96	25.6%	406.05	-71.6%	297	118	152.1%
TETCO M-3 INDEX	0	0	-	0	-	0	0	-
PJM AECO DA PEAK	0	0	-	0	-	0	0	-
WAHA BASIS	0	0	-	36.21	-100.0%	34	12	190.0%
LA JET (OPIS) SWAP	99	58.7	68.3%	134.21	-26.4%	113	102	11.1%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-	0	0	-
GASOIL 10PPM VS ICE SWAP	1	5.22	-89.0%	0	-	0	7	-97.3%
NYISO ZONE G 5MW D AH O P	12,596	1,340.87	839.4%	4,302.63	192.8%	5,677	3,426	65.7%
EUROPEAN GASOIL (ICE)	19	164.3	-88.4%	21.47	-11.3%	15	145	-89.5%
ULSD UP-DOWN BALMO SWP	167	166.74	0.0%	219.47	-24.1%	233	232	0.6%
JET FUEL UP-DOWN BALMO CL	505	647	-22.0%	343.68	46.9%	423	380	11.1%
EIA FLAT TAX ONHWAY DIESE	4	32.04	-87.2%	4.63	-11.6%	7	43	-83.3%
NY 2.2% FUEL OIL (PLATTS)	0	0	-	0	-	0	0	-

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	ADV MAR 2018	ADV MAR 2017	% CHG	ADV FEB 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Energy Futures								
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	-
HEATING OIL BALMO CLNDR S	0	7.61	-100.0%	1.95	-100.0%	1	3	-67.5%
INDIANA MISO	0	0	-	0	-	0	0	-
PETROLEUM PRODUCTS ASIA	76	93.52	-18.3%	102.89	-25.7%	117	88	33.4%
AUSTRIALIAN COKE COAL	0	5.91	-100.0%	0	-	0	13	-100.0%
PETROLEUM PRODUCTS	164	110.87	47.5%	394.63	-58.6%	312	171	82.2%
COAL SWAP	6	17.83	-63.9%	0	-	2	11	-77.1%
TC2 ROTTERDAM TO USAC 37K	8	0	-	11.89	-31.1%	8	0	-
NYISO A OFF-PEAK	0	0	-	0	-	0	0	-
NYISO G OFF-PEAK	0	0	-	0	-	0	0	-
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-	0	0	-
SINGAPORE 380CST FUEL OIL	354	513.57	-31.0%	228.11	55.3%	297	654	-54.6%
SINGAPORE JET KEROSENE SW	27	40.87	-34.2%	106.32	-74.7%	60	75	-20.4%
SINGAPORE NAPHTHA SWAP	0	0	-	10.53	-100.0%	3	0	-
FLORIDA GAS ZONE3 BASIS S	0	0	-	0	-	0	0	-
TRANSCO ZONE4 BASIS SWAP	0	27.91	-100.0%	0	-	0	89	-100.0%
ANR LOUISIANA BASIS SWAP	0	0	-	0	-	0	0	-
CINERGY HUB OFF-PEAK MONT	0	0	-	0	-	0	0	-
DUBAI CRUDE OIL CALENDAR	36	238.7	-84.9%	114.58	-68.5%	127	407	-68.7%
PANHANDLE BASIS SWAP FUTU	0	0	-	14.47	-100.0%	5	1	482.3%
SONAT BASIS SWAP FUTURE	0	0	-	0	-	0	0	-
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-	0	0	-
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-	3	0	-
EUROPE 3.5% FUEL OIL RDM	392	480.52	-18.5%	249.42	57.0%	342	524	-34.7%
GULF COAST 3% FUEL OIL BA	38	23.61	60.6%	24.53	54.5%	75	56	32.5%
NY1% VS GC SPREAD SWAP	128	76.52	67.4%	66.05	93.9%	103	143	-28.4%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-	0	0	-
JET CIF NWE VS ICE	0	9.57	-100.0%	8.68	-100.0%	7	5	40.2%
EUROPE JET KERO NWE CALSW	0	1.57	-100.0%	0	-	0	1	-57.6%
JAPAN NAPHTHA BALMO SWAP	1	1.3	-45.2%	4.63	-84.6%	2	2	-17.6%
ARGUS PROPAN(SAUDI ARAMCO	137	42.65	221.2%	139.53	-1.8%	131	54	141.2%
NYISO G	0	0	-	0	-	0	0	-
NYISO J	0	0	-	0	-	0	0	-
NGPL MID-CONTINENT	0	0	-	0	-	7	12	-45.4%
BRENT BALMO SWAP	0	0	-	2.63	-100.0%	1	0	103.3%
EUROPE NAPHTHA CALSWAP	106	128.91	-17.4%	185.21	-42.5%	185	134	37.8%
NY HARBOR RESIDUAL FUEL 1	64	227.17	-71.8%	57.79	10.8%	64	176	-63.5%
PERMIAN BASIS SWAP	0	0	-	0	-	0	0	-
JAPAN C&F NAPHTHA CRACK S	6	22.48	-71.4%	12.37	-48.0%	11	23	-50.0%
NATURAL GAS INDEX	0	26.09	-100.0%	0	-	0	11	-100.0%
PETRO CRCKS & SPRDS ASIA	0	2.78	-100.0%	2.89	-100.0%	7	6	12.7%
NYISO CAPACITY	12	43.74	-72.6%	1.05	1040.0%	7	35	-80.3%
GASOIL 0.1 ROTTERDAM BARG	0	0.22	9.5%	0.79	-69.8%	1	1	14.3%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-	0	0	-100.0%
GRP THREE ULSD(PLT)VS HEA	120	81.52	47.8%	268.95	-55.2%	202	103	95.8%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-	0	1	-79.7%
PJM AECO DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM PPL DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM DAYTON DA PEAK	0	8.7	-100.0%	0	-	0	85	-100.0%

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Energy Futures								
PREMIUM UNLEAD 10PPM FOB	0	0.22	119.0%	3.68	-87.1%	3	0	698.6%
PJM WESTH DA OFF-PEAK	0	0	-	0	-	767	121	534.2%
GASOIL 0.1 RDAM BRGS VS I	0	0	-	0	-	0	0	-
GASOIL 10P CRG CIF NW VS	0	0	-	0	-	0	0	-
PJM WESTHDA PEAK	0	0	-	0	-	42	7	463.4%
NEPOOL RHODE IL 5MW D AH	0	0	-	0	-	0	0	-
CHICAGO UNL GAS PL VS RBO	11	0	-	7.89	35.7%	9	0	-
ETHANOL	413	809	-48.9%	484.89	-14.7%	466	857	-45.7%
NYISO ZONE A 5MW D AH O P	0	0	-	0	-	0	151	-100.0%
CIN HUB 5MW D AH O PK	0	3,052.17	-100.0%	0	-	0	2,214	-100.0%
PJM COMED 5MW D AH O PK	0	0	-	0	-	0	622	-100.0%
NYISO ZONE A 5MW D AH PK	0	0	-	0	-	0	108	-100.0%
SOUTH STAR TEX OKLHM KNS	0	0	-	0	-	0	0	-
NY 3.0% FUEL OIL (PLATTS	13	12.39	5.7%	17.11	-23.4%	13	24	-46.0%
ARGUS LLS VS. WTI (ARG) T	884	136.74	546.8%	1,514.11	-41.6%	1,466	358	309.8%
NO 2 UP-DOWN SPREAD CALEN	13	13.04	0.4%	47.89	-72.7%	20	36	-43.2%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
PROPANE NON-LDH MT. BEL (OPIS)	707	436.3	62.0%	501.84	40.9%	490	507	-3.3%
PROPANE NON-LDH MB (OPIS) BAL	49	22.61	118.0%	24.68	99.7%	29	54	-46.1%
JET AV FUEL (P) CAR FM ICE GAS S	0	0	-	0	-	0	0	-
SINGAPORE MOGAS 92 UNLEADED	641	238.35	168.7%	828.68	-22.7%	863	433	99.1%
SINGAPORE MOGAS 92 UNLEADED	11	0	-	25.42	-57.9%	22	2	1194.7%
ETHANOL T2 FOB ROTT INCL DUTY	152	126.83	20.1%	140.84	8.1%	150	182	-17.9%
FUEL OIL (PLATS) CAR CM	2	0	-	0.26	804.6%	3	0	-
FUEL OIL (PLATS) CAR CN	0	0	-	0	-	1	0	-
GROUP THREE ULSD (PLATTS)	0	0	-	6.05	-100.0%	2	0	-
MICHIGAN MISO	0	0	-	0	-	0	1,004	-100.0%
INDONESIAN COAL	0	0	-	0	-	0	0	-100.0%
NATURAL GAS FIXED PRICE SWAP F	0	0	-	0	-	0	0	-
NAT GAS BASIS SWAP	0	0	-	0	-	0	21	-100.0%
SUMAS NAT GAS PLATTS FIXED PRI	0	0	-	0	-	0	0	-
ELEC WEST POWER PEAK	0	0	-	0	-	0	25	-100.0%
ELEC WEST POWER OFF-PEAK	0	0	-	0	-	0	0	-
NY HARBOR LOW SULPUR GAS 100C	74	42.39	74.1%	43.42	70.0%	39	29	32.1%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
MINI RBOB V. EBOB(ARGUS) NWE B	61	80.61	-24.9%	53.95	12.2%	69	105	-34.5%
CANADIAN LIGHT SWEET OIL	0	15.65	-100.0%	0	-	0	37	-100.0%
MINI RBOB V. EBOBARG NWE BRGS	3	0	-	0	-	3	15	-79.5%
MINI GAS EUROBOB OXY NWE ARG	14	20.13	-32.3%	12.37	10.1%	15	18	-20.6%
MARS BLEND CRUDE OIL	19	16.04	15.5%	6.32	193.3%	19	84	-77.1%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-	0	24	-100.0%
3.5% FUEL OIL CIF BALMO S	0	0.22	-100.0%	0	-	0	2	-100.0%
CIG ROCKIES NG INDEX SWA	0	31.3	-100.0%	0	-	0	12	-100.0%
TRANSCO ZONE 6 INDEX	0	0	-	0	-	0	14	-100.0%
CAISO SP15 EZGNHUB5 PEAK	0	0	-	0	-	0	0	-
TCO NG INDEX SWAP	0	0	-	0	-	0	0	-
CEU ENERGY	328	0	-	346.16	-5.3%	229	0	-
INDONESIAN COAL ICI4	4	0	-	1.58	171.4%	2	0	-
ERCOT DAILY 5MW PEAK	0	0	-	0	-	0	0	-

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Energy Futures								
ELECTRICITY ERCOT PEAK	0	0	-	0	-	0	0	-
DIESEL 10PPM BARGES FOB B	0	0	-	0	-	0	0	-
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-	0	0	-
TRANSCO ZONE 3 NG INDEX S	0	0	-	0	-	0	0	-
Energy Options								
PETRO OUTRIGHT EURO	0	0	-	0	-	0	5	-100.0%
PETROCHEMICALS	0	17.26	-100.0%	94.47	-100.0%	49	60	-18.2%
NATURAL GAS OPTION ON CALEND	63	137.39	-54.2%	78.95	-20.4%	227	59	281.8%
ELEC MISO PEAK	0	35.65	-100.0%	0	-	0	13	-100.0%
HENRY HUB FINANCIAL LAST	80	119.74	-33.5%	124.84	-36.3%	214	204	4.9%
PETRO OUTRIGHT NA	0	0	-	0	-	0	0	-
NATURAL GAS PHY	56,530	112,085.04	-49.6%	100,957.11	-44.0%	127,320	129,496	-1.7%
CRUDE OIL OUTRIGHTS	0	0	-	0	-	0	0	-
EUROPEAN JET KEROSENE NWE (P	0	0	-	0	-	0	0	-
HEATING OIL PHY	1,120	1,289.83	-13.1%	2,753.32	-59.3%	1,786	1,291	38.3%
NY HARBOR HEAT OIL SWP	109	108.87	0.0%	287.21	-62.1%	162	146	11.0%
BRENT CALENDAR SWAP	0	0	-	0	-	19	32	-40.9%
NATURAL GAS 3 M CSO FIN	1	378.26	-99.6%	286.84	-99.5%	106	224	-52.6%
RBOB PHY	401	1,055.3	-62.0%	768.63	-47.9%	626	932	-32.8%
SAN JUAN PIPE SWAP	0	11.74	-100.0%	0	-	0	10	-100.0%
NATURAL GAS 2 M CSO FIN	0	86.96	-100.0%	0	-	0	44	-100.0%
SINGAPORE JET FUEL CALEND	0	0	-	0	-	0	0	-
WTI-BRENT BULLET SWAP	7,469	1,721.74	333.8%	6,420.63	16.3%	6,323	2,578	145.2%
BRENT 1 MONTH CAL	0	0	-	157.89	-100.0%	49	0	-
CRUDE OIL APO	3,167	975.78	224.5%	2,205.37	43.6%	2,819	1,576	78.9%
WTI CRUDE OIL 1 M CSO FI	4,125	3,117.39	32.3%	2,125	94.1%	3,337	2,776	20.2%
NATURAL GAS 6 M CSO FIN	1,152	874.78	31.7%	1,252.63	-8.0%	1,027	546	88.0%
RBOB CALENDAR SWAP	7	4.57	56.5%	15.79	-54.8%	7	25	-70.8%
CRUDE OIL PHY	162,656	227,993.3	-28.7%	215,775.26	-24.6%	186,816	178,715	4.5%
RBOB 1MO CAL SPD OPTIONS	14	0	-	10.53	35.7%	8	0	-
MCCLOSKEY ARA ARGS COAL	0	23.48	-100.0%	4.74	-100.0%	1	9	-83.1%
MCCLOSKEY RCH BAY COAL	32	0	-	28.95	11.0%	25	0	-
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	0	-	0	320	-100.0%
NATURAL GAS	0	0	-	0	-	0	0	-
N ROCKIES PIPE SWAP	0	19.57	-100.0%	0	-	0	17	-100.0%
SOCAL PIPE SWAP	0	0	-	0	-	0	0	-
PANHANDLE PIPE SWAP	0	125.22	-100.0%	0	-	0	46	-100.0%
ETHANOL SWAP	344	229.87	49.8%	422.68	-18.6%	420	267	57.0%
SHORT TERM NATURAL GAS	51	319.56	-84.1%	96.84	-47.4%	97	396	-75.6%
BRENT OIL LAST DAY	7,512	1,111.83	575.7%	5,546.79	35.4%	5,890	1,048	462.0%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	0	0	-
HEATING OIL CRACK OPTIONS	0	0	-	0	-	0	0	-
HEATING OIL CRK SPD AVG PRICE	0	0	-	0	-	0	0	-
HO 1 MONTH CLNDR OPTIONS	0	0	-	0	-	0	0	-
CRUDE OIL 1MO	4,345	9,395.7	-53.8%	9,224.21	-52.9%	8,213	8,709	-5.7%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-	0	0	-

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Energy Options								
SHORT TERM	19	61.96	-69.3%	40.53	-53.0%	47	103	-54.2%
COAL SWAP	0	1.96	-100.0%	0	-	0	4	-100.0%
NATURAL GAS 5 M CSO FIN	69	51.09	35.2%	0	-	24	52	-54.3%
NYMEX EUROPEAN GASOIL APO	0	0	-	0	-	0	0	-
COAL API2 INDEX	63	76.09	-16.8%	68.42	-7.4%	56	73	-23.7%
COAL API4 INDEX	0	0	-	0	-	1	0	-
NATURAL GAS 1 M CSO FIN	0	769.57	-100.0%	3,509.21	-100.0%	3,484	903	285.8%
ETHANOL	5	1.52	212.9%	0	-	2	6	-71.0%
PJM WES HUB PEAK CAL MTH	3	9.57	-70.1%	47.37	-94.0%	16	33	-52.6%
PJM WES HUB PEAK LMP 50MW	36	74.35	-51.1%	36.37	0.0%	49	132	-62.8%
GASOLINE	0	0	-	0	-	0	0	-
LLS CRUDE OIL	0	78.26	-100.0%	5.26	-100.0%	2	82	-98.0%
12 MO GASOIL CAL SWAP SPR	0	0	-	0	-	0	0	-
BRENT CRUDE OIL 1 M CSO	5,819	0	-	0	-	2,003	0	-
BRENT CRUDE OIL 12 M CSO	0	0	-	0	-	33	0	-
Metals Futures								
PALLADIUM	4,823	4,274.26	12.8%	8,656.63	-44.3%	5,976	5,676	5.3%
NYMEX PLATINUM	26,796	22,417.09	19.5%	18,237.21	46.9%	22,185	18,518	19.8%
NYMEX HOT ROLLED STEEL	460	125.96	265.0%	477.47	-3.7%	478	182	163.0%
URANIUM	10	32.35	-70.6%	1.84	417.0%	15	37	-60.8%
COMEX SILVER	87,730	65,038.48	34.9%	113,457.53	-22.7%	101,387	76,117	33.2%
COMEX GOLD	382,671	266,059.43	43.8%	319,924.63	19.6%	381,582	265,978	43.5%
COMEX COPPER	119,550	79,265.48	50.8%	157,926	-24.3%	135,613	94,653	43.3%
COMEX MINY COPPER	19	44.78	-57.3%	41.26	-53.6%	31	46	-32.8%
COPPER	183	6.13	2888.2%	88.53	106.9%	154	10	1448.0%
E-MICRO GOLD	5,579	4,309.09	29.5%	6,629.58	-15.9%	6,324	4,198	50.6%
SILVER	245	194.26	26.2%	451.11	-45.6%	327	243	34.6%
FERROUS PRODUCTS	37	0.65	5587.7%	287.42	-87.1%	126	3	4134.2%
ALUMINUM	965	449.26	114.7%	1,143.32	-15.6%	934	864	8.2%
GOLD	0	0	-	0	-	0	0	-
Gold Kilo	2	14.04	-88.1%	1.95	-14.4%	1	23	-94.5%
LNDN ZINC	0	0	-	0.21	-100.0%	1	0	67.7%
IRON ORE 62 CHINA PLATTS FUTUR	0	13.04	-100.0%	0	-	0	21	-100.0%
IRON ORE 62 CHINA TSI FUTURES	280	570.22	-51.0%	93.53	198.9%	177	527	-66.3%
COMEX E-Mini GOLD	324	477.43	-32.2%	348.68	-7.1%	353	500	-29.3%
COMEX E-Mini SILVER	60	37.39	60.2%	78.89	-24.1%	62	43	42.2%

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Metals Options								
PALLADIUM	152	91.09	66.5%	177.63	-14.6%	160	143	11.7%
NYMEX PLATINUM	166	52.7	214.2%	179.58	-7.8%	190	125	51.9%
COMEX SILVER	5,988	5,637	6.2%	6,840.21	-12.5%	6,787	4,917	38.0%
COMEX GOLD	44,790	40,277.65	11.2%	51,856.26	-13.6%	47,269	37,907	24.7%
COMEX COPPER	848	179.48	372.3%	1,050.74	-19.3%	948	193	392.3%
SILVER	48	6.04	690.3%	27.84	71.5%	27	8	252.7%
GOLD	1,644	599.65	174.1%	1,613.26	1.9%	1,741	471	269.4%
IRON ORE 62 CHINA TSI PUT OPTIO	17	297.39	-94.2%	28.42	-39.7%	18	197	-91.0%
IRON ORE 62 CHINA TSI CALL OPTIC	10	65.22	-85.4%	0	-	3	74	-95.6%
HOT ROLLED COIL STEEL CALL OPT	0	0	-	0	-	0	0	-
Foreign Exchange Futures								
CHILEAN PESO	169	13.35	1162.9%	168.84	-0.2%	167	13	1191.4%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	16	0	-	52.21	-69.6%	25	0	-
Ags Futures								
FERTILIZER PRODUCS	21	0	-	51.32	-58.2%	60	0	-

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Ag Products Futures								
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CDD SEASONAL STRIP	0	10.87	-100.0%	0	-	0	4	-100.0%
CDD WEATHER	0	1,086.96	-100.0%	0	-	0	403	-100.0%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	6	-100.0%
HDD WEATHER	0	0	-	19.21	-100.0%	8	15	-46.0%
HOUSING INDEX	0	0.61	-29.6%	0.16	171.4%	0	1	-54.6%
USD CRUDE PALM OIL	19	22.61	-15.8%	6.32	201.6%	19	16	17.4%
MILK	829	1,468.43	-43.5%	983.26	-15.6%	979	1,439	-32.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	313	689.04	-54.5%	425.21	-26.3%	476	597	-20.3%
LIVE CATTLE	77,223	67,486.13	14.4%	56,768.11	36.0%	68,749	61,474	11.8%
BUTTER CS	153	181.52	-15.8%	340.58	-55.1%	250	148	69.0%
LUMBER	731	649.65	12.5%	1,117.11	-34.6%	857	749	14.4%
DRY WHEY	32	117.74	-72.4%	76.21	-57.4%	63	138	-54.5%
CLASS IV MILK	25	75.09	-66.8%	48.26	-48.3%	32	80	-59.9%
NFD MILK	267	232.35	14.8%	250.05	6.6%	256	311	-17.6%
GSCI EXCESS RETURN FUT	5,626	4,249.13	32.4%	234.47	2299.6%	2,058	1,639	25.6%
LEAN HOGS	54,758	41,877.09	30.8%	49,286.79	11.1%	50,472	41,176	22.6%
FEEDER CATTLE	16,177	13,210.91	22.5%	15,245.37	6.1%	14,466	11,885	21.7%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,633	1,557.78	4.8%	1,523.84	7.1%	1,540	1,705	-9.7%
COCOA TAS	0	1.39	-100.0%	0	-	0	1	-100.0%
SUGAR 11	0	0.04	-100.0%	0	-	0	0	-100.0%
COFFEE	0	0	-	0	-	0	0	-
COTTON	0	0.09	-100.0%	0	-	0	0	-32.2%
MINI WHEAT	347	181.7	90.8%	337.26	2.8%	295	261	13.2%
CORN	416,886	260,945.87	59.8%	569,410.47	-26.8%	427,016	327,294	30.5%
SOYBEAN MEAL	109,283	80,625.87	35.5%	182,469.32	-40.1%	135,152	94,678	42.7%
SOYBEAN OIL	104,061	105,288.48	-1.2%	184,373.16	-43.6%	128,125	115,497	10.9%
ROUGH RICE	422	531.48	-20.6%	1,177.21	-64.1%	787	1,002	-21.4%
DOW-UBS COMMOD INDEX	6,350	5,935	7.0%	3,007.79	111.1%	4,374	2,784	57.1%
MINI SOYBEAN	1,585	618	156.5%	2,014.32	-21.3%	1,524	903	68.8%
WHEAT	525	443.43	18.4%	300.11	75.0%	335	499	-32.7%
OATS	701	573.04	22.3%	784.89	-10.7%	742	726	2.2%
SOYBEAN	243,629	166,825.39	46.0%	357,868.53	-31.9%	262,010	206,368	27.0%
MINI CORN	569	317.13	79.4%	551	3.2%	504	423	19.0%
FERTILIZER PRODUCTS	117	72.39	61.5%	126.05	-7.3%	104	75	37.4%
S&P GSCI ENHANCED ER SWAP	358	1,481.13	-75.8%	592.95	-39.6%	308	549	-43.9%
KC WHEAT	64,807	36,192.04	79.1%	98,659	-34.3%	74,296	44,205	68.1%
MALAYSIAN PALM SWAP	182	379.13	-52.0%	102.11	78.2%	175	467	-62.4%
DJ_UBS ROLL SELECT INDEX FUTU	78	93.04	-15.8%	4.32	1716.1%	39	42	-7.9%
CHI WHEAT	145,015	99,736.04	45.4%	196,380	-26.2%	155,349	126,925	22.4%

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Ag Products Options								
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CDD SEASONAL STRIP	0	43.48	-100.0%	0	-	0	16	-100.0%
CDD WEATHER	0	2,043.48	-100.0%	0	-	0	758	-100.0%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	24	-100.0%
HDD WEATHER	0	0	-	0	-	0	20	-100.0%
HOUSING INDEX	0	0.26	-100.0%	0	-	0	0	-100.0%
LV CATL CSO	0	2.57	-90.7%	0.26	-9.5%	0	14	-98.8%
MILK	1,076	2,014.83	-46.6%	1,191.84	-9.8%	1,265	1,874	-32.5%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	273	281.26	-2.9%	319.63	-14.6%	492	378	30.3%
LIVE CATTLE	15,751	13,465.17	17.0%	11,690.89	34.7%	13,330	12,606	5.7%
BUTTER CS	83	35.22	134.9%	217.53	-62.0%	133	60	120.5%
LUMBER	74	43.3	70.6%	104.89	-29.6%	92	55	67.1%
DRY WHEY	17	18.61	-9.4%	14	20.4%	24	21	18.0%
CLASS IV MILK	14	57.65	-76.1%	82.58	-83.3%	46	72	-36.3%
NFD MILK	288	189.91	51.6%	251.58	14.4%	242	277	-12.8%
LEAN HOGS	10,642	8,665.48	22.8%	9,831.32	8.2%	9,090	8,575	6.0%
FEEDER CATTLE	2,165	1,971.3	9.8%	1,380.21	56.8%	1,790	1,517	17.9%
MLK MID	2	3	-38.1%	2.42	-23.3%	2	5	-59.7%
JULY-DEC WHEAT CAL SPRD	11	34.78	-69.2%	13.16	-18.6%	8	19	-58.0%
CORN	120,535	89,289.74	35.0%	76,142.68	58.3%	92,612	85,207	8.7%
SOYBEAN MEAL	16,927	9,173.83	84.5%	21,380.58	-20.8%	16,936	8,852	91.3%
SOYBEAN OIL	6,775	10,163.09	-33.3%	7,131.16	-5.0%	6,528	8,577	-23.9%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
DEC-JULY CORN CAL SPRD	0	143.48	-100.0%	0	-	0	63	-100.0%
DEC-DEC CORN CAL SPRD	36	1.61	2131.9%	15.84	126.6%	18	19	-8.1%
NOV-JULY SOYBEAN CAL SPRD	0	1.09	-100.0%	0	-	0	0	-95.9%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-85.7%
ROUGH RICE	38	36.43	4.0%	52.37	-27.6%	64	57	12.3%
WHEAT	5	3.17	50.0%	6.68	-28.8%	9	1	685.3%
WHEAT-CORN IC SO	0	0	-	71.32	-100.0%	34	40	-15.2%
CORN NEARBY+2 CAL SPRD	136	0.43	31091.1%	100	35.6%	110	39	180.2%
SOYBN NEARBY+2 CAL SPRD	0	4.35	-100.0%	0	-	0	12	-100.0%
WHEAT NEARBY+2 CAL SPRD	44	40.78	8.6%	238.74	-81.4%	106	61	74.9%
JULY-DEC CORN CAL SPRD	200	104.35	91.7%	16.58	1106.3%	76	53	42.3%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
JULY-NOV SOYBEAN CAL SPRD	926	845.83	9.5%	707.89	30.8%	590	692	-14.7%
OATS	33	49.26	-32.7%	20.21	64.0%	25	60	-57.9%
SOYBEAN	85,772	68,811	24.6%	97,096.05	-11.7%	82,053	63,731	28.7%
JULY-DEC SOY OIL CAL SPRD	0	4.35	-100.0%	0	-	0	7	-100.0%
SOYBEAN CRUSH	1	3.7	-60.1%	1.63	-9.5%	1	3	-61.5%
Intercommodity Spread	32	0	-	84.11	-62.0%	118	3	3540.9%
KC WHEAT	5,760	1,667.91	245.4%	4,895.42	17.7%	4,916	1,626	202.3%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	3	22	-85.2%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-
CHI WHEAT	40,014	27,358.74	46.3%	36,224.74	10.5%	39,424	29,480	33.7%

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TOTAL FUTURES GROUP								
Interest Rate Futures	8,083,869	6,221,220.09	29.9%	11,924,325.53	-32.2%	8,888,846	6,800,982	30.7%
Equity Index Futures	3,512,661	2,409,478.74	45.8%	3,443,867.05	2.0%	3,002,373	2,038,030	47.3%
Metals Futures	629,731	443,329.35	42.0%	627,845.79	0.3%	655,726	467,636	40.2%
Energy Futures	2,096,316	2,098,755.09	-0.1%	2,455,579.95	-14.6%	2,402,953	2,163,696	11.1%
FX Futures	1,046,564	905,705.65	15.6%	996,097.63	5.1%	1,012,435	823,728	22.9%
Foreign Exchange Futures	169	13.35	1162.9%	168.84	-0.2%	167	13	1191.4%
Ags Futures	21	0	-	51.32	-58.2%	60	0	-
Ag Products Futures	1,252,703	893,156.61	40.3%	1,724,483.42	-27.4%	1,331,361	1,044,487	27.5%
TOTAL FUTURES	16,622,033	12,971,658.87	28.1%	21,172,419.53	-21.5%	17,293,920.9	13,338,571.48	29.7%
TOTAL OPTIONS GROUP								
Interest Rate Options	2,629,065	2,480,680.48	6.0%	3,891,471.47	-32.4%	3,059,170	2,368,116	29.2%
Equity Index Options	883,725	765,944.7	15.4%	1,455,940.63	-39.3%	1,084,865	720,754	50.5%
Metals Options	53,661	47,206.22	13.7%	61,773.95	-13.1%	57,142	44,035	29.8%
Energy Options	255,195	362,363.17	-29.6%	352,345.84	-27.6%	351,259	330,933	6.1%
FX Options	72,765	69,596.65	4.6%	90,531	-19.6%	87,474	66,586	31.4%
Ag Products Options	307,628	236,573.44	30.0%	269,286.32	14.2%	270,136	224,899	20.1%
Foreign Exchange Options	16	0	-	52.21	-69.6%	25	0	-
TOTAL OPTIONS	4,202,055	3,962,364.65	6.0%	6,121,401.42	-31.4%	4,910,071.87	3,755,323.6	30.7%
TOTAL COMBINED								
FX	1,119,329	975,302.3	14.8%	1,086,628.63	3.0%	1,099,909	890,313	23.5%
Equity Index	4,396,386	3,175,423.44	38.5%	4,899,807.68	-10.3%	4,087,238	2,758,784	48.2%
Interest Rate	10,712,934	8,701,900.57	23.1%	15,815,797	-32.3%	11,948,016	9,169,098	30.3%
Energy	2,351,510	2,461,118.26	-4.5%	2,807,925.79	-16.3%	2,754,211	2,494,629	10.4%
Metals	683,392	490,535.57	39.3%	689,619.74	-0.9%	712,869	511,672	39.3%
Foreign Exchange	184	13.35	1281.7%	221.05	-16.6%	192	13	1382.1%
Ags	21	0	-	51.32	-58.2%	60	0	-
Ag Products	1,560,331	1,129,730.04	38.1%	1,993,769.74	-21.7%	1,601,497	1,269,386	26.2%
GRAND TOTAL	20,824,088	16,934,023.52	23.0%	27,293,820.95	-23.7%	22,203,992.77	17,093,895.08	29.9%

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