

CME Group Exchange ADV Report - Monthly

January 2018

Page 1 of 16

	ADV JAN 2018	ADV JAN 2017	% CHG	ADV DEC 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Commodities and Alternative Investments Futures								
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CDD WEATHER	0	0	-	0	-	0	0	-
HDD WEATHER EUROPEAN	0	15	-100.0%	0	-	0	15	-100.0%
HDD WEATHER	7	40	-83.3%	376.95	-98.2%	7	40	-83.3%
HOUSING INDEX	0	1.25	-65.7%	0.15	185.7%	0	1	-65.7%
USD CRUDE PALM OIL	30	22.2	37.3%	65.5	-53.5%	30	22	37.3%
MILK	1,124	1,371.95	-18.1%	1,270.1	-11.5%	1,124	1,372	-18.1%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	684	453.7	50.7%	643.25	6.3%	684	454	50.7%
LIVE CATTLE	71,116	65,043.35	9.3%	49,521.95	43.6%	71,116	65,043	9.3%
BUTTER CS	267	119.65	122.8%	201.25	32.5%	267	120	122.8%
LUMBER	747	570	31.1%	919.3	-18.7%	747	570	31.1%
DRY WHEY	82	142	-42.6%	81.45	0.1%	82	142	-42.6%
CLASS IV MILK	25	31.7	-22.6%	16.15	51.9%	25	32	-22.6%
NFD MILK	251	249.6	0.5%	265.75	-5.6%	251	250	0.5%
GSCI EXCESS RETURN FUT	140	79.5	75.9%	5,698.25	-97.5%	140	80	75.9%
LEAN HOGS	47,258	42,364.9	11.5%	36,562.5	29.3%	47,258	42,365	11.5%
FEEDER CATTLE	12,050	10,195.45	18.2%	13,744.95	-12.3%	12,050	10,195	18.2%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,462	1,836.55	-20.4%	1,411.4	3.6%	1,462	1,837	-20.4%
COCOA TAS	0	0.3	-100.0%	0.25	-100.0%	0	0	-100.0%
SUGAR 11	0	0.7	-100.0%	0	-	0	1	-100.0%
COFFEE	0	0	-	0	-	0	0	-
COTTON	0	0.05	90.4%	0.05	90.4%	0	0	90.4%
MINI WHEAT	205	264.35	-22.3%	137.95	48.8%	205	264	-22.3%
CORN	308,311	295,561.1	4.3%	193,961.5	59.0%	308,311	295,561	4.3%
SOYBEAN MEAL	118,211	92,924.95	27.2%	124,538.15	-5.1%	118,211	92,925	27.2%
SOYBEAN OIL	101,298	100,081.45	1.2%	135,143.35	-25.0%	101,298	100,081	1.2%
ROUGH RICE	799	604.5	32.2%	1,204	-33.6%	799	605	32.2%
DOW-UBS COMMOD INDEX	3,634	987.85	267.8%	8,174.6	-55.5%	3,634	988	267.8%
MINI SOYBEAN	1,019	1,061.35	-4.0%	927.35	9.9%	1,019	1,061	-4.0%
WHEAT	178	682.45	-74.0%	20	788.1%	178	682	-74.0%
OATS	744	756.45	-1.6%	511.95	45.4%	744	756	-1.6%
SOYBEAN	193,662	188,034.65	3.0%	260,696.9	-25.7%	193,662	188,035	3.0%
MINI CORN	395	411.45	-3.9%	275.85	43.3%	395	411	-3.9%
FERTILIZER PRODUCS	70	81	-13.3%	108.5	-35.3%	70	81	-13.3%
S&P GSCI ENHANCED ER SWAP	0	0	-	1,502.8	-100.0%	0	0	-
KC WHEAT	61,743	42,604.65	44.9%	33,036.75	86.9%	61,743	42,605	44.9%
MALAYSIAN PALM SWAP	235	374.6	-37.2%	202	16.5%	235	375	-37.2%
DJ_UBS ROLL SELECT INDEX FUTU	31	16.4	90.5%	65.9	-52.6%	31	16	90.5%
CHI WHEAT	128,558	119,226.05	7.8%	80,969.7	58.8%	128,558	119,226	7.8%

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January 2018

Page 2 of 16

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HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CDD WEATHER	0	0	-	0	-	0	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-	0	0	-
HDD WEATHER	0	12.5	-100.0%	0	-	0	13	-100.0%
HOUSING INDEX	0	0	-	0	-	0	0	-
LV CATL CSO	0	18.45	-100.0%	0	-	0	18	-100.0%
MILK	1,521	1,772.8	-14.2%	1,423.85	6.8%	1,521	1,773	-14.2%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	867	413.95	109.4%	807.3	7.4%	867	414	109.4%
LIVE CATTLE	12,392	12,985.35	-4.6%	9,559.95	29.6%	12,392	12,985	-4.6%
BUTTER CS	108	105.6	1.9%	113.65	-5.3%	108	106	1.9%
LUMBER	99	54.8	80.7%	80.45	23.1%	99	55	80.7%
DRY WHEY	42	33.05	25.6%	42.35	-2.0%	42	33	25.6%
CLASS IV MILK	45	48.1	-6.1%	49.25	-8.3%	45	48	-6.1%
NFD MILK	187	246.95	-24.4%	243.6	-23.4%	187	247	-24.4%
LEAN HOGS	6,866	6,883.4	-0.3%	6,948.05	-1.2%	6,866	6,883	-0.3%
FEEDER CATTLE	1,785	1,444.5	23.6%	1,722.1	3.7%	1,785	1,445	23.6%
MLK MID	2	9.8	-81.5%	3.9	-53.6%	2	10	-81.5%
JULY-DEC WHEAT CAL SPRD	0	17.5	-100.0%	0	-	0	18	-100.0%
CORN	79,591	69,746.2	14.1%	45,363.05	75.5%	79,591	69,746	14.1%
SOYBEAN MEAL	12,923	9,680.75	33.5%	12,661.5	2.1%	12,923	9,681	33.5%
SOYBEAN OIL	5,734	7,140.2	-19.7%	5,861.55	-2.2%	5,734	7,140	-19.7%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
DEC-JULY CORN CAL SPRD	0	30	-100.0%	0	-	0	30	-100.0%
DEC-DEC CORN CAL SPRD	1	57.15	-98.3%	3.8	-73.7%	1	57	-98.3%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
NOV-NOV SOYBEAN CAL SPRD	0	3.2	-86.6%	0	-	0	3	-86.6%
ROUGH RICE	102	77.15	32.3%	46.2	120.9%	102	77	32.3%
WHEAT	16	0	-	17.5	-8.3%	16	0	-
WHEAT-CORN ICSO	33	34.85	-5.7%	114.5	-71.3%	33	35	-5.7%
CORN NEARBY+2 CAL SPRD	93	72	29.0%	5	1757.1%	93	72	29.0%
SOYBN NEARBY+2 CAL SPRD	0	22.5	-100.0%	0	-	0	23	-100.0%
WHEAT NEARBY+2 CAL SPRD	47	58.3	-19.1%	30.5	54.6%	47	58	-19.1%
JULY-DEC CORN CAL SPRD	5	15	-67.0%	20	-75.2%	5	15	-67.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
JULY-NOV SOYBEAN CAL SPRD	146	665.35	-78.0%	27.25	437.0%	146	665	-78.0%
OATS	21	80.3	-73.4%	30.9	-30.8%	21	80	-73.4%
SOYBEAN	64,724	60,391.75	7.2%	57,998.7	11.6%	64,724	60,392	7.2%
JULY-DEC SOY OIL CAL SPRD	0	11.75	-100.0%	0	-	0	12	-100.0%
SOYBEAN CRUSH	0	5	-90.5%	1.25	-61.9%	0	5	-90.5%
Intercommodity Spread	235	5.05	4548.8%	0	-	235	5	4548.8%
KC WHEAT	4,089	1,564.65	161.4%	1,645.25	148.6%	4,089	1,565	161.4%
MAR-JULY WHEAT CAL SPRD	10	39.85	-76.1%	32.25	-70.5%	10	40	-76.1%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-
CHI WHEAT	41,729	28,748.65	45.2%	21,422.3	94.8%	41,729	28,749	45.2%

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January 2018

Page 3 of 16

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FX Futures								
TURKISH LIRA	70	54	29.8%	438.6	-84.0%	70	54	29.8%
JAPANESE YEN	165,697	192,200.15	-13.8%	156,630.7	5.8%	165,697	192,200	-13.8%
KOREAN WON	27	0.1	26566.7%	16.15	65.1%	27	0	26566.7%
CD/JY CROSS RATES	19	0.1	18947.6%	0	-	19	0	18947.6%
CANADIAN DOLLAR	81,974	70,287.65	16.6%	87,063.75	-5.8%	81,974	70,288	16.6%
AD/NE CROSS RATES	3	0.5	557.1%	3.3	-0.4%	3	1	557.1%
BRITISH POUND	139,545	124,568.05	12.0%	154,283.05	-9.6%	139,545	124,568	12.0%
RUSSIAN RUBLE	1,270	1,241.5	2.3%	7,068.9	-82.0%	1,270	1,242	2.3%
SWISS FRANC	33,945	23,716.35	43.1%	35,776.4	-5.1%	33,945	23,716	43.1%
NEW ZEALND DOLLAR	36,436	26,875	35.6%	27,920.55	30.5%	36,436	26,875	35.6%
BP/JY CROSS RATES	220	123.25	78.8%	257.35	-14.3%	220	123	78.8%
SHEKEL	3	0	-	49.1	-93.4%	3	0	-
E-MICRO GBP/USD	3,504	3,889.85	-9.9%	2,473.6	41.7%	3,504	3,890	-9.9%
E-MICRO EUR/USD	21,416	16,135.3	32.7%	10,875.5	96.9%	21,416	16,135	32.7%
E-MICRO AUD/USD	5,641	3,959.25	42.5%	3,281.65	71.9%	5,641	3,959	42.5%
AUSTRALIAN DOLLAR	121,088	89,998.05	34.5%	98,319.6	23.2%	121,088	89,998	34.5%
E-MINI JAPANESE YEN	731	1,857.05	-60.6%	432.65	69.0%	731	1,857	-60.6%
EFX/JY CROSS RATES	3,146	1,628.2	93.2%	6,130.35	-48.7%	3,146	1,628	93.2%
RMB USD	1	2.6	-76.2%	1.2	-48.4%	1	3	-76.2%
EFX/BP CROSS RATES	2,961	2,069.7	43.1%	8,121.9	-63.5%	2,961	2,070	43.1%
EFX/SF CROSS RATES	1,085	942.85	15.1%	3,153.35	-65.6%	1,085	943	15.1%
INDIAN RUPEE	5,562	1,114.65	399.0%	2,226.5	149.8%	5,562	1,115	399.0%
EC/SEK CROSS RATES	35	3.5	894.6%	79.5	-56.2%	35	4	894.6%
S.AFRICAN RAND	1,840	1,740.65	5.7%	3,507	-47.5%	1,840	1,741	5.7%
MEXICAN PESO	59,078	54,634.65	8.1%	68,799.4	-14.1%	59,078	54,635	8.1%
EURO FX	291,887	216,420.6	34.9%	273,104.65	6.9%	291,887	216,421	34.9%
SF/JY CROSS RATES	9	1.6	471.4%	0	-	9	2	471.4%
EC/CD CROSS RATES	190	117	62.6%	460.15	-58.7%	190	117	62.6%
EC/NOK CROSS RATES	16	1.9	759.6%	12.65	29.1%	16	2	759.6%
EC/AD CROSS RATES	46	17.05	168.4%	315.2	-85.5%	46	17	168.4%
BP/SF CROSS RATES	12	0	-	9.55	23.7%	12	0	-
E-MINI EURO FX	6,834	4,410.75	54.9%	5,334.4	28.1%	6,834	4,411	54.9%
POLISH ZLOTY (EC)	1	2.55	-57.1%	1.85	-40.8%	1	3	-57.1%
AD/JY CROSS RATES	161	84.3	91.0%	192	-16.1%	161	84	91.0%
AD/CD CROSS RATES	0	0.25	-4.8%	0	-	0	0	-4.8%
POLISH ZLOTY (US)	11	37.45	-70.4%	20.55	-46.0%	11	37	-70.4%
SKR/USD CROSS RATES	144	55.05	161.2%	351	-59.0%	144	55	161.2%
HUNGARIAN FORINT (EC)	1	0	-	0	-	1	0	-
NKR/USD CROSS RATE	175	38.7	353.1%	157.65	11.2%	175	39	353.1%
BRAZIL REAL	5,201	4,423.8	17.6%	4,656.1	11.7%	5,201	4,424	17.6%
CHINESE RENMINBI (CNH)	75	104	-28.3%	112.35	-33.6%	75	104	-28.3%
USDZAR	0	0	-	0.05	-100.0%	0	0	-
E-MICRO INR/USD	165	132.3	24.4%	99.25	65.8%	165	132	24.4%
E-MICRO JPY/USD	1,543	3,409	-54.7%	1,126.05	37.1%	1,543	3,409	-54.7%
E-MICRO CAD/USD	1,241	730.7	69.8%	1,075.25	15.4%	1,241	731	69.8%
BDI	0	100.1	-100.0%	0	-	0	100	-100.0%
E-MICRO CHF/USD	77	44.3	72.7%	46.8	63.5%	77	44	72.7%

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January 2018

Page 4 of 16

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FX Options								
AUSTRALIAN DLR (EU)	0	0.1	-100.0%	0	-	0	0	-100.0%
JAPANESE YEN	0	5,821.5	-100.0%	0	-	0	5,822	-100.0%
EURO FX (EU)	1	2.75	-81.0%	0.2	161.9%	1	3	-81.0%
CANADIAN DOLLAR	0	2,186.45	-100.0%	0	-	0	2,186	-100.0%
BRITISH POUND	0	4,308.35	-100.0%	0	-	0	4,308	-100.0%
CANADIAN DOLLAR (EU)	1	0.9	-36.5%	0.5	14.3%	1	1	-36.5%
SWISS FRANC (EU)	0	0	-	0	-	0	0	-
SWISS FRANC	0	65.1	-100.0%	0	-	0	65	-100.0%
BRITISH POUND (EU)	2	3.45	-37.9%	9	-76.2%	2	3	-37.9%
AUSTRALIAN DOLLAR	0	2,197.35	-100.0%	0	-	0	2,197	-100.0%
EFX/JY CROSS RATES	68	0	-	0	-	68	0	-
MEXICAN PESO	50	596.3	-91.6%	41	21.8%	50	596	-91.6%
EURO FX	0	10,792.8	-100.0%	0	-	0	10,793	-100.0%
JAPANESE YEN (EU)	0	4.45	-100.0%	0	-	0	4	-100.0%
CAD/USD PQO 2pm Fix	9,136	4,026.25	126.9%	8,494.5	7.6%	9,136	4,026	126.9%
AUD/USD PQO 2pm Fix	7,990	2,920.35	173.6%	3,735.15	113.9%	7,990	2,920	173.6%
JPY/USD PQO 2pm Fix	13,607	12,439.95	9.4%	8,991.9	51.3%	13,607	12,440	9.4%
CHF/USD PQO 2pm Fix	139	149.55	-6.9%	77.5	79.6%	139	150	-6.9%
EUR/USD PQO 2pm Fix	53,294	16,582.85	221.4%	30,706.7	73.6%	53,294	16,583	221.4%
GBP/USD PQO 2pm Fix	15,130	6,784.15	123.0%	11,004.55	37.5%	15,130	6,784	123.0%

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Page 5 of 16

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Equity Index Futures								
E-MINI RUSSELL 2000	107,795	0	-	177,446.25	-39.3%	107,795	0	-
E-MINI RUSSELL 1000	566	29.15	1840.2%	1,197.75	-52.8%	566	29	1840.2%
DJ US REAL ESTATE	1,407	894.25	57.3%	3,166.15	-55.6%	1,407	894	57.3%
E-MINI NASDAQ 100	333,353	181,327.75	83.8%	326,306.75	2.2%	333,353	181,328	83.8%
S&P ENERGY SECTOR	811	466.9	73.6%	1,493.15	-45.7%	811	467	73.6%
S&P MATERIALS SECTOR	709	224.65	215.4%	732.8	-3.3%	709	225	215.4%
S&P FINANCIAL SECTOR	1,035	675.1	53.4%	4,317.95	-76.0%	1,035	675	53.4%
S&P HEALTH CARE SECTOR	386	469.9	-18.0%	1,045.5	-63.1%	386	470	-18.0%
S&P INDUSTRIAL SECTOR	421	239.45	75.7%	707.4	-40.5%	421	239	75.7%
S&P UTILITIES SECTOR	1,350	627.2	115.3%	3,235.6	-58.3%	1,350	627	115.3%
S&P TECHNOLOGY SECTOR	610	184.8	230.2%	1,615.8	-62.2%	610	185	230.2%
S&P CONSUMER DISCRETNRY SECTC	672	468.5	43.5%	875.45	-23.2%	672	469	43.5%
S&P 500	4,465	5,524.05	-19.2%	9,727.15	-54.1%	4,465	5,524	-19.2%
E-MINI MIDCAP	15,090	17,807.65	-15.3%	22,858.45	-34.0%	15,090	17,808	-15.3%
NIKKEI 225 (\$) STOCK	16,106	14,228.75	13.2%	17,417.4	-7.5%	16,106	14,229	13.2%
NIKKEI 225 (YEN) STOCK	40,918	55,115.8	-25.8%	37,687.85	8.6%	40,918	55,116	-25.8%
IBOVESPA INDEX	34	16.65	105.1%	65.5	-47.9%	34	17	105.1%
S&P CONSUMER STAPLES SECTOR	416	251.7	65.4%	2,322.7	-82.1%	416	252	65.4%
E-MINI S&P500	1,388,258	1,433,141.1	-3.1%	1,530,198.05	-9.3%	1,388,258	1,433,141	-3.1%
S&P 500/VALUE	1,114	633.45	75.9%	824.6	35.1%	1,114	633	75.9%
S&P 500 GROWTH	0	0.4	-100.0%	1.7	-100.0%	0	0	-100.0%
FT-SE 100	56	16.65	236.3%	56.3	-0.5%	56	17	236.3%
NIFTY 50	1,714	162.8	952.6%	564.4	203.6%	1,714	163	952.6%
E-MINI RUSSELL 1000 GROWTH	266	14.8	1700.2%	1,028.65	-74.1%	266	15	1700.2%
E-MINI RUSSELL 1000 VALUE	838	59.45	1309.0%	1,501.45	-44.2%	838	59	1309.0%
NASDAQ BIOTECH	48	9.6	404.0%	9.9	388.7%	48	10	404.0%
BITCOIN FUTURES	1,358	0	-	475.15	185.9%	1,358	0	-
E-mini FTSE 100 (USD)	57	1.2	4654.0%	47.9	19.1%	57	1	4654.0%
E-mini FTSE China 50	63	111.95	-43.9%	121.1	-48.2%	63	112	-43.9%
E-MINI S&P REAL ESTATE SELECT S	174	34.4	406.9%	540.25	-67.7%	174	34	406.9%
FTSE Emerging	11	1.35	690.1%	10.75	-0.8%	11	1	690.1%
E-mini (\$5) Dow	172,536	125,781.3	37.2%	142,452.6	21.1%	172,536	125,781	37.2%

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CME Group Exchange ADV Report - Monthly

January 2018

Page 6 of 16

	ADV JAN 2018	ADV JAN 2017	% CHG	ADV DEC 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Equity Index Options								
E-MINI RUSSELL 2000	352	0	-	327.15	7.5%	352	0	-
E-MINI NASDAQ 100	16,600	8,585.4	93.3%	9,092.4	82.6%	16,600	8,585	93.3%
S&P 500	14,967	8,130.25	84.1%	15,937.55	-6.1%	14,967	8,130	84.1%
EOW4 EMINI S&P 500	67,189	52,668.7	27.6%	44,900.6	49.6%	67,189	52,669	27.6%
EOW2 S&P 500	11,268	6,875.2	63.9%	9,273.4	21.5%	11,268	6,875	63.9%
EOW1 EMINI S&P 500	67,238	51,687.25	30.1%	43,187.25	55.7%	67,238	51,687	30.1%
EOW1 S&P 500	5,685	2,977.2	90.9%	5,499.25	3.4%	5,685	2,977	90.9%
EOM S&P 500	17,558	9,440.3	86.0%	11,851.3	48.2%	17,558	9,440	86.0%
EOM EMINI S&P	151,805	87,881.3	72.7%	127,777.95	18.8%	151,805	87,881	72.7%
EOW2 EMINI S&P 500	60,295	58,727.4	2.7%	45,163	33.5%	60,295	58,727	2.7%
E-MINI S&P500	259,957	148,878.15	74.6%	213,085.55	22.0%	259,957	148,878	74.6%
EOW3 EMINI S&P 500	238,072	199,095.65	19.6%	113,146.35	110.4%	238,072	199,096	19.6%
EOW3 S&P 500	37,035	18,609.15	99.0%	15,503.85	138.9%	37,035	18,609	99.0%
EOW1 E-MINI RUSSELL 2000 WEEKL	156	0	-	36.25	330.3%	156	0	-
EOW4 E-MINI RUSSELL 2000 WEEKL	256	0	-	251.55	1.6%	256	0	-
EOW1 E-MINI RUSSELL 2000 WEEKL	88	0	-	42.2	109.0%	88	0	-
EOW2 E-MINI RUSSELL 2000 WEEKL	163	0	-	117.6	38.5%	163	0	-
EOM E-MINI RUSSELL 2000 END OF	157	0	-	351.55	-55.3%	157	0	-
EOW3 E-MINI RUSSELL 2000 WEEKL	957	0	-	482.85	98.2%	957	0	-
E-mini (\$5) Dow	474	314.7	50.8%	514.4	-7.8%	474	315	50.8%
Interest Rate Futures								
5-YR SWAP RATE	1,335	3,064.05	-56.4%	3,176.4	-58.0%	1,335	3,064	-56.4%
10-YR SWAP RATE	1,669	1,706.25	-2.2%	3,811.25	-56.2%	1,669	1,706	-2.2%
1-MONTH EURODOLLAR	94	166.7	-43.4%	587.35	-83.9%	94	167	-43.4%
EURODOLLARS	3,319,541	3,127,143.25	6.2%	2,341,586.95	41.8%	3,319,541	3,127,143	6.2%
30-YR BOND	316,591	258,292.35	22.6%	255,768.15	23.8%	316,591	258,292	22.6%
5-YR NOTE	871,543	781,182.9	11.6%	726,342.4	20.0%	871,543	781,183	11.6%
10-YR NOTE	1,568,531	1,427,623.15	9.9%	1,168,890.8	34.2%	1,568,531	1,427,623	9.9%
2-YR NOTE	391,764	287,651.1	36.2%	310,603.7	26.1%	391,764	287,651	36.2%
30-YR SWAP RATE	16	72.9	-77.8%	18.8	-13.9%	16	73	-77.8%
ULTRA T-BOND	130,209	98,862.95	31.7%	105,201.65	23.8%	130,209	98,863	31.7%
FED FUND	195,572	163,541.25	19.6%	146,159.1	33.8%	195,572	163,541	19.6%
Ultra 10-Year Note	150,571	99,056.7	52.0%	120,393.4	25.1%	150,571	99,057	52.0%
Interest Rate Options								
EURO MIDCURVE	986,426	785,458.45	25.6%	593,562.6	66.2%	986,426	785,458	25.6%
EURODOLLARS	806,426	600,739.2	34.2%	537,791.25	50.0%	806,426	600,739	34.2%
30-YR BOND	142,944	92,222.1	55.0%	106,408.75	34.3%	142,944	92,222	55.0%
5-YR NOTE	152,076	124,774.85	21.9%	87,014.15	74.8%	152,076	124,775	21.9%
10-YR NOTE	633,564	536,689	18.1%	381,713.15	66.0%	633,564	536,689	18.1%
2-YR NOTE	14,590	2,731.5	434.1%	13,428.25	8.7%	14,590	2,732	434.1%
ULTRA T-BOND	177	101.3	74.4%	287.7	-38.6%	177	101	74.4%
FED FUND	36	225	-84.1%	0	-	36	225	-84.1%
Ultra 10-Year Note	1	21.25	-94.4%	0	-	1	21	-94.4%

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CME Group Exchange ADV Report - Monthly

January 2018

Page 7 of 16

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Energy Futures								
CAISO SP15 EZGNHUB5 MW P	0	397	-100.0%	0	-	0	397	-100.0%
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	0	0	-
RBOB GAS	210	90.5	132.6%	95.5	120.4%	210	91	132.6%
ELEC ERCOT DLY PEAK	0	0	-	0	-	0	0	-
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	3,816	-100.0%	0	0	-
ERCOT NORTH ZMCPE 5MW PEAK	116	21.5	440.4%	0	-	116	22	440.4%
ERCOT HOUSTON Z MCPE 5MW PEAK	0	0	-	0	-	0	0	-
SINGAPORE JET KERO VS. GASOIL	1	0	-	0	-	1	0	-
PETRO OUTRIGHT EURO	278	444.9	-37.5%	210.9	31.8%	278	445	-37.5%
MONT BELVIEU LDH PROPANE OPIS	315	168.35	86.8%	75.1	318.8%	315	168	86.8%
MONT BELVIEU ETHANE OPIS BALM	12	49.5	-75.9%	16.75	-28.9%	12	50	-75.9%
CONWAY NATURAL GASOLINE (OPI	1	4.25	-70.9%	1.7	-27.2%	1	4	-70.9%
PETROCHEMICALS	226	179.7	25.8%	142.1	59.1%	226	180	25.8%
CONWAY PROPANE 5 DECIMALS S	828	520.75	58.9%	538.85	53.6%	828	521	58.9%
CONWAY NORMAL BUTANE (OPIS) S	4	5.1	-25.3%	12.95	-70.6%	4	5	-25.3%
MONT BELVIEU NORMAL BUTANE B	76	61.2	24.6%	34.8	119.1%	76	61	24.6%
MONT BELVIEU NATURAL GASOLIN	28	42.3	-33.0%	16.15	75.4%	28	42	-33.0%
IN DELIVERY MONTH EUA	0	0	-	0	-	0	0	-
WTS (ARGUS) VS WTI SWAP	516	257.7	100.1%	676	-23.7%	516	258	100.1%
ISO NEW ENGLAND PK LMP	0	0.5	-100.0%	0	-	0	1	-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	63	0	-	68.15	-7.7%	63	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	243	35,169.25	-99.3%	0	-	243	35,169	-99.3%
NYISO ZONE J 5MW D AH O P	0	0	-	0	-	0	0	-
NYISO ZONE J 5MW D AH PK	0	10	-100.0%	127.5	-100.0%	0	10	-100.0%
NEPOOL W CNT MASS 5MW D A	0	0	-	0	-	0	0	-
PJM COMED 5MW D AH PK	0	106.25	-100.0%	0	-	0	106	-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	2,424	2,508.25	-3.4%	1,187.5	104.1%	2,424	2,508	-3.4%
SINGAPORE GASOIL	396	246.85	60.5%	267.95	47.8%	396	247	60.5%
PETRO OUTRIGHT NA	320	858.25	-62.7%	207.05	54.7%	320	858	-62.7%
CRUDE OIL SPRDS	4,749	459.25	934.0%	2,572.9	84.6%	4,749	459	934.0%
RBOB GASOLINE BALMO CLNDR	11	70.75	-84.8%	94	-88.6%	11	71	-84.8%
ALGON CITY GATES NAT GAS	0	0	-	0	-	0	0	-
NATURAL GAS PHY	675,650	442,928.65	52.5%	525,030.4	28.7%	675,650	442,929	52.5%
CRUDE OIL OUTRIGHTS	4,464	1,244.55	258.7%	2,763.15	61.6%	4,464	1,245	258.7%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ELEC FINSETTLED	0	0	-	0	-	0	0	-

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CME Group Exchange ADV Report - Monthly

January 2018

Page 8 of 16

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Energy Futures								
PETRO CRK&SPRD EURO	505	555.8	-9.2%	316.3	59.5%	505	556	-9.2%
FREIGHT MARKETS	46	6.25	636.0%	11.25	308.9%	46	6	636.0%
PLASTICS	16	23	-31.3%	14	12.9%	16	23	-31.3%
NYH NO 2 CRACK SPREAD CAL	41	177.05	-76.6%	10.5	294.6%	41	177	-76.6%
TRANSCO ZONE 6 BASIS SWAP	0	107	-100.0%	0	-	0	107	-100.0%
NYISO A	0	0	-	0	-	0	0	-
MINY NATURAL GAS	3,069	2,252.85	36.2%	2,017.25	52.1%	3,069	2,253	36.2%
HEATING OIL PHY	216,313	166,126.85	30.2%	175,220.75	23.5%	216,313	166,127	30.2%
DOMINION TRANSMISSION INC	0	988.85	-100.0%	0	-	0	989	-100.0%
TCO BASIS SWAP	0	7.55	-100.0%	0	-	0	8	-100.0%
PJM MONTHLY	0	0	-	0	-	0	0	-
WAHA INDEX SWAP FUTURE	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	32	86.35	-63.1%	62.75	-49.2%	32	86	-63.1%
EASTERN RAIL DELIVERY CSX	4	78.75	-95.5%	0.75	376.2%	4	79	-95.5%
HTG OIL	0	0	-	0	-	0	0	-
EUROPE 3.5% FUEL OIL MED	5	39.1	-86.0%	2.15	154.7%	5	39	-86.0%
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	13	0	-	18	-26.2%	13	0	-
FUELOIL SWAP:CARGOES VS.B	19	20.75	-8.7%	5.6	238.4%	19	21	-8.7%
MINY HTG OIL	0	0.2	-4.8%	0.15	27.0%	0	0	-4.8%
BRENT CALENDAR SWAP	53	169	-68.5%	212.35	-75.0%	53	169	-68.5%
EURO GASOIL 10PPM VS ICE	9	8.4	11.1%	0	-	9	8	11.1%
WTI-BRENT CALENDAR SWAP	2,475	766.95	222.7%	2,100.5	17.8%	2,475	767	222.7%
CENTERPOINT BASIS SWAP	0	0	-	0	-	0	0	-
PJM NILL DA OFF-PEAK	0	7,211.1	-100.0%	0	-	0	7,211	-100.0%
PJM NILL DA PEAK	0	383.75	-100.0%	0	-	0	384	-100.0%
CIN HUB 5MW REAL TIME PK	0	526.25	-100.0%	0	-	0	526	-100.0%
MINY WTI CRUDE OIL	9,962	11,243.25	-11.4%	8,382.25	18.9%	9,962	11,243	-11.4%
JAPAN C&F NAPHTHA SWAP	124	59.1	109.0%	81.7	51.2%	124	59	109.0%
LLS (ARGUS) VS WTI SWAP	202	321.75	-37.3%	451.5	-55.3%	202	322	-37.3%
RBOB PHY	204,311	187,425.05	9.0%	168,423.65	21.3%	204,311	187,425	9.0%
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	902	-100.0%	0	-	0	902	-100.0%
LTD NAT GAS	26,716	14,672.15	82.1%	15,779.4	69.3%	26,716	14,672	82.1%
NORTHWEST ROCKIES BASIS S	0	0	-	0	-	0	0	-
SINGAPORE 380CST BALMO	3	3.45	-24.1%	8.25	-68.3%	3	3	-24.1%
PJM BGE DA OFF-PEAK	0	0	-	0	-	0	0	-
ULSD 10PPM CIF MED VS ICE	0	0	-	0	-	0	0	-
GULF COAST JET FUEL CLNDR	3	5.5	-45.5%	14.1	-78.7%	3	6	-45.5%
SINGAPORE GASOIL SWAP	589	544.35	8.1%	82.7	611.6%	589	544	8.1%
CHICAGO ULSD PL VS HO SPR	15	13.25	15.0%	28.5	-46.5%	15	13	15.0%
CIN HUB 5MW D AH PK	62	53.4	17.0%	61	2.4%	62	53	17.0%
PJM AD HUB 5MW REAL TIME	243	12,800.75	-98.1%	0	-	243	12,801	-98.1%

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CME Group Exchange ADV Report - Monthly

January 2018

Page 9 of 16

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Energy Futures								
TC5 RAS TANURA TO YOKOHAM	3	0	-	3.75	-30.2%	3	0	-
Sumas Basis Swap	0	24.4	-100.0%	0	-	0	24	-100.0%
RBOB CRACK SPREAD	77	42.7	80.1%	27.75	177.1%	77	43	80.1%
NGPL TEX/OK	331	0	-	0	-	331	0	-
HENRY HUB INDEX SWAP FUTU	219	315	-30.6%	0	-	219	315	-30.6%
WTI-BRENT BULLET SWAP	0	10.2	-100.0%	12.5	-100.0%	0	10	-100.0%
NYISO J OFF-PEAK	0	0	-	0	-	0	0	-
EAST/WEST FUEL OIL SPREAD	0	42.05	-100.0%	0	-	0	42	-100.0%
TENNESSEE 500 LEG BASIS S	0	0	-	0	-	0	0	-
NORTHERN NATURAL GAS DEMAR	0	0	-	0	-	0	0	-
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-	0	0	-
WTI CALENDAR	2,268	2,022.85	12.1%	2,107.25	7.6%	2,268	2,023	12.1%
CINERGY HUB PEAK MONTH	0	0	-	0	-	0	0	-
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-	0	0	-
RBOB CALENDAR SWAP	198	563	-64.9%	194.05	1.8%	198	563	-64.9%
AEP-DAYTON HUB MTHLY	0	0	-	0	-	0	0	-
CRUDE OIL PHY	1,357,326	1,121,482.15	21.0%	1,010,235.25	34.4%	1,357,326	1,121,482	21.0%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-
NEW YORK ETHANOL SWAP	53	45.75	15.5%	78.5	-32.7%	53	46	15.5%
LA CARB DIESEL (OPIS)	0	0	-	0	-	0	0	-
GASOIL BULLET SWAP	0	0	-	16.5	-100.0%	0	0	-
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	0	0	-
EURO PROPANE CIF ARA SWA	125	72.9	71.3%	51.8	141.1%	125	73	71.3%
LA CARBOB GASOLINE(OPIS)S	55	12.5	338.1%	22.5	143.4%	55	13	338.1%
MCCLOSKEY ARA ARGS COAL	1,028	3,859	-73.4%	954.9	7.7%	1,028	3,859	-73.4%
MCCLOSKEY RCH BAY COAL	164	533.5	-69.3%	128.2	27.9%	164	534	-69.3%
MGF FUT	4	0	-	0	-	4	0	-
MNC FUT	171	189.35	-9.7%	92.25	85.3%	171	189	-9.7%
MGN1 SWAP FUT	5	9.85	-51.7%	2.6	83.2%	5	10	-51.7%
UCM FUT	1	1	42.9%	0	-	1	1	42.9%
MJC FUT	16	4	292.9%	11.75	33.7%	16	4	292.9%
UP DOWN GC ULSD VS NMX HO	2,467	2,808.6	-12.1%	1,745.9	41.3%	2,467	2,809	-12.1%
HOUSTON SHIP CHANNEL BASI	0	0	-	0	-	0	0	-
FUEL OIL CRACK VS ICE	187	172.55	8.2%	81.55	129.0%	187	173	8.2%
NATURAL GAS	11,853	6,830.15	73.5%	7,611.4	55.7%	11,853	6,830	73.5%
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	0	-	0	-	0	0	-
GAS EURO-BOB OXY NWE BARGES	1,478	1,058.15	39.7%	730.55	102.3%	1,478	1,058	39.7%
MONT BELVIEU NATURAL GASOLIN	608	402.65	50.9%	1,085	-44.0%	608	403	50.9%
ONTARIO POWER SWAPS	0	9.25	-94.9%	0.25	90.5%	0	9	-94.9%
DAILY PJM	0	0	-	0	-	0	0	-
BRENT OIL LAST DAY	66,201	97,049.6	-31.8%	64,730.4	2.3%	66,201	97,050	-31.8%
SINGAPORE GASOIL CALENDAR	204	9.2	2112.2%	24.9	717.4%	204	9	2112.2%
MARS (ARGUS) VS WTI TRD M	2,630	1,076.8	144.2%	1,264.5	107.9%	2,630	1,077	144.2%
MARS (ARGUS) VS WTI SWAP	367	242.3	51.5%	126	191.4%	367	242	51.5%
SINGAPORE JET KERO BALMO	0	0	-	0	-	0	0	-
WTS (ARGUS) VS WTI TRD MT	0	77.5	-100.0%	0	-	0	78	-100.0%

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CME Group Exchange ADV Report - Monthly

January 2018

Page 10 of 16

	ADV JAN 2018	ADV JAN 2017	% CHG	ADV DEC 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Energy Futures								
DUBAI CRUDE OIL BALMO	0	0	-	2.5	-100.0%	0	0	-
EURO 1% FUEL OIL NEW BALM	0	0	-	0	-	0	0	-
PREMIUM UNLD 10P FOB MED	13	5.45	129.8%	2.5	401.0%	13	5	129.8%
3.5% FUEL OIL CID MED SWA	5	36.7	-85.1%	0	-	5	37	-85.1%
JET FUEL CRG CIF NEW VS I	0	0.5	-100.0%	0	-	0	1	-100.0%
ARGUS PROPAN FAR EST INDE	339	64.25	427.4%	193.85	74.8%	339	64	427.4%
NYISO ZONE G 5MW D AH PK	20	371.75	-94.6%	153.2	-86.9%	20	372	-94.6%
NYMEX ULSD VS NYMEX HO	0	0	-	0	-	0	0	-
RBOB VS HEATING OIL SWAP	19	137.5	-86.1%	32.5	-41.4%	19	138	-86.1%
GULF COAST ULSD CRACK SPR	36	0	-	0	-	36	0	-
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	39	175.5	-78.0%	0	-	39	176	-78.0%
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	602	1,098.25	-45.2%	736.25	-18.2%	602	1,098	-45.2%
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	-	0	-	0	0	-
EUROPE 1% FUEL OIL NWE CA	7	10.2	-32.8%	2.8	144.9%	7	10	-32.8%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-
GULF COAST NO.6 FUEL OIL	3,533	3,673.35	-3.8%	3,049.7	15.8%	3,533	3,673	-3.8%
SINGAPORE FUEL 180CST CAL	35	71.4	-51.4%	36.65	-5.3%	35	71	-51.4%
SINGAPORE FUEL OIL SPREAD	13	60.3	-78.3%	4.75	175.7%	13	60	-78.3%
NORTHERN ILLINOIS OFF-PEA	0	0	-	0	-	0	0	-
PJM ATSI ELEC	0	0	-	0	-	0	0	-
SING FUEL	0	0.5	-100.0%	0	-	0	1	-100.0%
EURO-DENOMINATED PETRO PROD	0	25	-100.0%	0	-	0	25	-100.0%
DATED BRENT (PLATTS) DAILY SWA	0	0	-	0	-	0	0	-
GAS EURO-BOB OXY NWE BARGES	491	401.25	22.4%	178.25	175.5%	491	401	22.4%
MINY RBOB GAS	0	0.45	-68.2%	0.2	-28.6%	0	0	-68.2%
LA JET FUEL VS NYM NO 2 H	0	0	-	0	-	0	0	-
ANR OKLAHOMA	0	0	-	0	-	0	0	-
MICHIGAN BASIS	0	129.6	-100.0%	0	-	0	130	-100.0%
TEXAS EASTERN ZONE M-3 BA	0	334.55	-100.0%	0	-	0	335	-100.0%
NORTHERN NATURAL GAS VENTU	5	0	-	0	-	5	0	-
CIG BASIS	0	0	-	0	-	0	0	-
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	-
GULF COAST ULSD CALENDAR	18	20.25	-10.6%	18.95	-4.5%	18	20	-10.6%
LA CARB DIESEL (OPIS) SWA	10	13.75	-30.7%	5	90.5%	10	14	-30.7%

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CME Group Exchange ADV Report - Monthly

January 2018

Page 11 of 16

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Energy Futures								
EURO 3.5% FUEL OIL RDAM B	30	42.95	-29.5%	8.55	254.2%	30	43	-29.5%
EUROPEAN NAPHTHA BALMO	17	21.3	-18.8%	13.35	29.5%	17	21	-18.8%
GASOIL MINI CALENDAR SWAP	19	6.8	181.5%	7.2	165.9%	19	7	181.5%
NY ULSD (ARGUS) VS HEATING OIL	0	272.75	-100.0%	0	-	0	273	-100.0%
EUROPE 1% FUEL OIL RDAM C	0	0	-	0	-	0	0	-
SAN JUAN BASIS SWAP	0	0	-	0	-	0	0	-
GULF COAST JET VS NYM 2 H	2,171	2,157.45	0.6%	1,250.4	73.6%	2,171	2,157	0.6%
NYMEX ALUMINUM FUTURES	0	0	-	0	-	0	0	-
EURO 3.5% FUEL OIL SPREAD	5	39.85	-88.1%	0	-	5	40	-88.1%
GASOIL CALENDAR SWAP	0	0.6	-100.0%	0	-	0	1	-100.0%
BRENT FINANCIAL FUTURES	0	442.5	-100.0%	4.8	-100.0%	0	443	-100.0%
ICE BRENT DUBAI SWAP	686	589.6	16.4%	113.35	505.4%	686	590	16.4%
GASOIL CRACK SPREAD CALEN	658	449.4	46.5%	119.7	450.0%	658	449	46.5%
EUROPEAN NAPHTHA CRACK SPR	718	453.05	58.4%	270.8	165.0%	718	453	58.4%
CRUDE OIL	357	846.5	-57.8%	261.5	36.6%	357	847	-57.8%
NEPOOL INTR HUB 5MW D AH	3,101	5	61914.3%	0	-	3,101	5	61914.3%
PJM DAYTON DA OFF-PEAK	0	7,416.75	-100.0%	0	-	0	7,417	-100.0%
PJM JCPL DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM WESTH RT OFF-PEAK	2,229	14,652	-84.8%	1,168	90.8%	2,229	14,652	-84.8%
CHICAGO ETHANOL SWAP	5,866	7,051.55	-16.8%	4,780.2	22.7%	5,866	7,052	-16.8%
HENRY HUB BASIS SWAP	219	287	-23.8%	0	-	219	287	-23.8%
HENRY HUB SWAP	11,586	7,304.95	58.6%	11,261.55	2.9%	11,586	7,305	58.6%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0	-	0	0	-
PREM UNL GAS 10PPM RDAM FOB S	0	0	-	0	-	0	0	-
MONT BELVIEU NORMAL BUTANE 5	1,315	1,437.5	-8.5%	938.7	40.1%	1,315	1,438	-8.5%
MONT BELVIEU ETHANE 5 DECIMAL	1,241	2,383.25	-47.9%	736.7	68.5%	1,241	2,383	-47.9%
MONT BELVIEU LDH PROPANE 5 DE	7,498	5,309.05	41.2%	5,026.1	49.2%	7,498	5,309	41.2%
SINGAPORE 180CST BALMO	3	0	-	4.5	-36.5%	3	0	-
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	0	-
GRP THREE UNL GS (PLT) VS	106	22.2	377.7%	75.25	40.9%	106	22	377.7%
SINGAPORE GASOIL VS ICE	1,476	484.75	204.5%	30.9	4677.3%	1,476	485	204.5%
NATURAL GAS PEN SWP	3,220	6,071.45	-47.0%	2,378.6	35.4%	3,220	6,071	-47.0%
WESTERN RAIL DELIVERY PRB	0	9.75	-100.0%	0	-	0	10	-100.0%
EUROPE DATED BRENT SWAP	0	2.1	-100.0%	0	-	0	2	-100.0%
SINGAPORE JET KERO GASOIL	380	184.5	106.0%	21.25	1688.2%	380	185	106.0%
TETCO M-3 INDEX	0	0	-	0	-	0	0	-
PJM AECO DA PEAK	0	0	-	0	-	0	0	-
WAHA BASIS	67	36.55	82.1%	36.15	84.2%	67	37	82.1%
LA JET (OPIS) SWAP	108	137.25	-21.1%	62.75	72.6%	108	137	-21.1%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-	0	0	-
GASOIL 10PPM VS ICE SWAP	0	9.75	-100.0%	0	-	0	10	-100.0%
NYISO ZONE G 5MW D AH O P	0	3,598	-100.0%	467.2	-100.0%	0	3,598	-100.0%
EUROPEAN GASOIL (ICE)	6	124.25	-95.2%	30.05	-80.0%	6	124	-95.2%
ULSD UP-DOWN BALMO SWP	313	380.25	-17.7%	452.5	-30.9%	313	380	-17.7%
JET FUEL UP-DOWN BALMO CL	412	268.9	53.2%	222.25	85.3%	412	269	53.2%
EIA FLAT TAX ONHWAY DIESE	13	74.3	-83.0%	15.05	-15.8%	13	74	-83.0%
NY 2.2% FUEL OIL (PLATTS	0	0	-	0	-	0	0	-
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	-
HEATING OIL BALMO CLNDR S	1	0	-	11.35	-92.0%	1	0	-

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CME Group Exchange ADV Report - Monthly

January 2018

Page 12 of 16

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Energy Futures								
INDIANA MISO	0	0	-	0	-	0	0	-
PETROLEUM PRODUCTS ASIA	170	81.85	107.6%	71.9	136.4%	170	82	107.6%
AUSTRALIAN COKE COAL	0	15.45	-100.0%	6	-100.0%	0	15	-100.0%
PETROLEUM PRODUCTS	386	255.45	51.1%	136.15	183.5%	386	255	51.1%
COAL SWAP	1	5.5	-87.0%	2.25	-68.3%	1	6	-87.0%
TC2 ROTTERDAM TO USAC 37K	6	0	-	7	-18.4%	6	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	301	873.6	-65.5%	535.1	-43.7%	301	874	-65.5%
SINGAPORE JET KEROSENE SW	50	61.6	-18.8%	0	-	50	62	-18.8%
FLORIDA GAS ZONE3 BASIS S	0	0	-	0	-	0	0	-
TRANSCO ZONE4 BASIS SWAP	0	199.5	-100.0%	0	-	0	200	-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	230	824.95	-72.1%	95.5	140.6%	230	825	-72.1%
PANHANDLE BASIS SWAP FUTU	0	2.4	-100.0%	0	-	0	2	-100.0%
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	7	0	-	0	-	7	0	-
EUROPE 3.5% FUEL OIL RDM	377	619.6	-39.1%	365.45	3.3%	377	620	-39.1%
GULF COAST 3% FUEL OIL BA	157	15.55	906.6%	212.75	-26.4%	157	16	906.6%
NY1% VS GC SPREAD SWAP	110	231.4	-52.4%	119	-7.4%	110	231	-52.4%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-	0	0	-
JET CIF NWE VS ICE	11	3.5	219.7%	3.5	219.7%	11	4	219.7%
EUROPE JET KERO NWE CALSW	1	0	-	0	-	1	0	-
JAPAN NAPHTHA BALMO SWAP	0	2.5	-100.0%	0.4	-100.0%	0	3	-100.0%
ARGUS PROPAN(SAUDI ARAMCO	117	64.1	82.1%	69.7	67.5%	117	64	82.1%
NYISO G	0	0	-	0	-	0	0	-
NYISO J	0	0	-	0	-	0	0	-
NGPL MID-CONTINENT	19	0	-	0	-	19	0	-
BRENT BALMO SWAP	0	1.25	-100.0%	0	-	0	1	-100.0%
EUROPE NAPHTHA CALSWAP	263	138.15	90.1%	111.7	135.1%	263	138	90.1%
NY HARBOR RESIDUAL FUEL 1	70	167.5	-58.1%	124.05	-43.4%	70	168	-58.1%
PERMIAN BASIS SWAP	0	0	-	0	-	0	0	-
JAPAN C&F NAPHTHA CRACK S	15	37.35	-59.2%	37.75	-59.6%	15	37	-59.2%
NATURAL GAS INDEX	0	2.8	-100.0%	0	-	0	3	-100.0%
PETRO CRCKS & SPRDS ASIA	17	15.25	10.5%	39.6	-57.4%	17	15	10.5%
NYISO CAPACITY	7	17.6	-59.4%	0	-	7	18	-59.4%
GASOIL 0.1 ROTTERDAM BARG	1	1.25	-4.8%	0.75	58.7%	1	1	-4.8%
GASOIL 0.1 CIF VS ICE GAS	0	1	-100.0%	0	-	0	1	-100.0%
GRP THREE ULSD(PLT)VS HEA	223	138.95	60.4%	269.5	-17.3%	223	139	60.4%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-	0	0	-
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	76.5	-100.0%	0	-	0	77	-100.0%
PREMIUM UNLEAD 10PPM FOB	4	0.3	1249.2%	0	-	4	0	1249.2%
PJM WESTH DA OFF-PEAK	2,229	0	-	0	-	2,229	0	-
GASOIL 0.1 RDM BRGS VS I	0	0	-	3	-92.1%	0	0	-

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CME Group Exchange ADV Report - Monthly

January 2018

Page 13 of 16

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Energy Futures								
GASOIL 10P CRG CIF NW VS	0	0	-	0	-	0	0	-
PJM WESTHDA PEAK	121	0	-	0	-	121	0	-
NEPOOL RHODE IL 5MW D AH	0	0	-	0	-	0	0	-
CHICAGO UNL GAS PL VS RBO	7	0	-	0	-	7	0	-
ETHANOL	500	945.1	-47.1%	533.5	-6.3%	500	945	-47.1%
NYISO ZONE A 5MW D AH O P	0	468	-100.0%	0	-	0	468	-100.0%
CIN HUB 5MW D AH O PK	0	0	-	0	-	0	0	-
PJM COMED 5MW D AH O PK	0	1,929.5	-100.0%	0	-	0	1,930	-100.0%
NYISO ZONE A 5MW D AH PK	0	302	-100.0%	21	-100.0%	0	302	-100.0%
SOUTH STAR TEX OKLHM KNS	0	0	-	0	-	0	0	-
NY 3.0% FUEL OIL (PLATTS	8	43.75	-81.0%	7.5	11.1%	8	44	-81.0%
ARGUS LLS VS. WTI (ARG) T	2,004	448.7	346.5%	1,517.75	32.0%	2,004	449	346.5%
NO 2 UP-DOWN SPREAD CALEN	2	61.75	-96.1%	5	-52.4%	2	62	-96.1%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
PROPANE NON-LDH MT. BEL (OPIS)	264	670.35	-60.7%	426.5	-38.2%	264	670	-60.7%
PROPANE NON-LDH MB (OPIS) BAL	12	90.2	-86.3%	16.25	-23.8%	12	90	-86.3%
JET AV FUEL (P) CAR FM ICE GAS S	0	0	-	0	-	0	0	-
SINGAPORE MOGAS 92 UNLEADED	1,117	825.1	35.3%	188	493.9%	1,117	825	35.3%
SINGAPORE MOGAS 92 UNLEADED	31	1.25	2395.2%	14	122.8%	31	1	2395.2%
ETHANOL T2 FOB ROTT INCL DUTY	155	221.7	-30.1%	81.8	89.4%	155	222	-30.1%
FUEL OIL (PLATS) CAR CM	5	0	-	0	-	5	0	-
FUEL OIL (PLATS) CAR CN	2	0	-	0	-	2	0	-
GROUP THREE ULSD (PLATTS)	0	0	-	0	-	0	0	-
MICHIGAN MISO	0	0	-	0	-	0	0	-
INDONESIAN COAL	0	0	-	0	-	0	0	-
NATURAL GAS FIXED PRICE SWAP F	0	0	-	0	-	0	0	-
NAT GAS BASIS SWAP	0	21.4	-100.0%	0	-	0	21	-100.0%
SUMAS NAT GAS PLATTS FIXED PRI	0	0	-	0	-	0	0	-
ELEC WEST POWER PEAK	0	77	-100.0%	0	-	0	77	-100.0%
ELEC WEST POWER OFF-PEAK	0	0	-	0	-	0	0	-
NY HARBOR LOW SULPUR GAS 100C	0	32.9	-100.0%	0	-	0	33	-100.0%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
MINI RBOB V. EBOB(ARGUS) NWE B	90	143.55	-37.0%	70.6	28.2%	90	144	-37.0%
CANADIAN LIGHT SWEET OIL	0	64.5	-100.0%	0	-	0	65	-100.0%
MINI RBOB V. EBOBARG NWE BRGS	6	35.8	-84.0%	6	-4.8%	6	36	-84.0%
MINI GAS EUROBOB OXY NWE ARG	17	23.35	-25.4%	33.4	-47.8%	17	23	-25.4%
MARS BLEND CRUDE OIL	31	175.85	-82.1%	160.45	-80.4%	31	176	-82.1%
DY EURO 3.5% FUEL OI RDA	0	75	-100.0%	0	-	0	75	-100.0%
3.5% FUEL OIL CIF BALMO S	0	1.25	-100.0%	0	-	0	1	-100.0%
CIG ROCKIES NG INDEX SWA	0	0	-	0	-	0	0	-
TRANSCO ZONE 6 INDEX	0	0	-	0	-	0	0	-
CAISO SP15 EZGNHUB5 PEAK	0	0	-	0	-	0	0	-
TCO NG INDEX SWAP	0	0	-	0	-	0	0	-
CEU ENERGY	25	0	-	0	-	25	0	-
ERCOT DAILY 5MW PEAK	0	0	-	0	-	0	0	-
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	-

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CME Group Exchange ADV Report - Monthly

January 2018

Page 14 of 16

	ADV JAN 2018	ADV JAN 2017	% CHG	ADV DEC 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Energy Options								
PETRO OUTRIGHT EURO	0	0	-	0	-	0	0	-
PETROCHEMICALS	57	105	-46.1%	17.25	228.0%	57	105	-46.1%
NATURAL GAS OPTION ON CALEND	524	20	2520.0%	100	424.0%	524	20	2520.0%
ELEC MISO PEAK	0	0	-	0	-	0	0	-
HENRY HUB FINANCIAL LAST	429	196.7	118.3%	319.65	34.4%	429	197	118.3%
PETRO OUTRIGHT NA	0	0	-	0	-	0	0	-
NATURAL GAS PHY	221,963	146,434.55	51.6%	190,291.25	16.6%	221,963	146,435	51.6%
CRUDE OIL OUTRIGHTS	0	0	-	0	-	0	0	-
EUROPEAN JET KEROSENE NWE (P	0	0	-	0	-	0	0	-
HEATING OIL PHY	1,577	1,145.65	37.7%	1,916.9	-17.7%	1,577	1,146	37.7%
NY HARBOR HEAT OIL SWP	102	213.25	-52.1%	75.6	35.0%	102	213	-52.1%
BRENT CALENDAR SWAP	54	0	-	0	-	54	0	-
NATURAL GAS 3 M CSO FIN	48	46.25	3.1%	670	-92.9%	48	46	3.1%
RBOB PHY	723	809.8	-10.7%	526.95	37.3%	723	810	-10.7%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	0	-
NATURAL GAS 2 M CSO FIN	0	25	-100.0%	170	-100.0%	0	25	-100.0%
SINGAPORE JET FUEL CALEND	0	0	-	0	-	0	0	-
WTI-BRENT BULLET SWAP	5,089	4,417	15.2%	2,948.8	72.6%	5,089	4,417	15.2%
CRUDE OIL APO	3,027	1,707.65	77.3%	4,744.65	-36.2%	3,027	1,708	77.3%
WTI CRUDE OIL 1 M CSO FI	3,645	2,615	39.4%	3,521.5	3.5%	3,645	2,615	39.4%
NATURAL GAS 6 M CSO FIN	698	297.5	134.5%	652.5	6.9%	698	298	134.5%
RBOB CALENDAR SWAP	0	58	-100.0%	0	-	0	58	-100.0%
CRUDE OIL PHY	184,774	154,244.3	19.8%	119,293.7	54.9%	184,774	154,244	19.8%
RBOB 1MO CAL SPD OPTIONS	0	0	-	2.5	-100.0%	0	0	-
MCCLOSKEY ARA ARGS COAL	0	0	-	0	-	0	0	-
MCCLOSKEY RCH BAY COAL	14	0	-	13.75	3.9%	14	0	-
NYISO ZONE G 5MW PEAK OPTIONS	0	561.5	-100.0%	0	-	0	562	-100.0%
NATURAL GAS	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	0	-	0	-	0	0	-
ETHANOL SWAP	492	352	39.7%	326.8	50.5%	492	352	39.7%
SHORT TERM NATURAL GAS	142	363.75	-60.9%	328.85	-56.8%	142	364	-60.9%
BRENT OIL LAST DAY	4,579	771.75	493.4%	3,775.05	21.3%	4,579	772	493.4%
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	11,165	10,154.1	10.0%	5,205.9	114.5%	11,165	10,154	10.0%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-	0	0	-
SHORT TERM	81	116.75	-30.5%	199.3	-59.3%	81	117	-30.5%
COAL SWAP	0	6	-100.0%	0	-	0	6	-100.0%
NATURAL GAS 5 M CSO FIN	0	0	-	0	-	0	0	-
NYMEX EUROPEAN GASOIL APO	0	0	-	0	-	0	0	-
COAL API2 INDEX	36	69.75	-48.1%	3.75	865.1%	36	70	-48.1%
COAL API4 INDEX	4	0	-	0	-	4	0	-
NATURAL GAS 1 M CSO FIN	6,946	1,375	405.2%	2,801.1	148.0%	6,946	1,375	405.2%
ETHANOL	0	0.75	-100.0%	0	-	0	1	-100.0%

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CME Group Exchange ADV Report - Monthly

January 2018

Page 15 of 16

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Energy Options								
PJM WES HUB PEAK CAL MTH	0	62	-100.0%	7	-100.0%	0	62	-100.0%
PJM WES HUB PEAK LMP 50MW	73	66.1	10.8%	22	232.9%	73	66	10.8%
GASOLINE	0	0	-	0	-	0	0	-
LLS CRUDE OIL	0	0	-	0	-	0	0	-
12 MO GASOIL CAL SWAP SPR	0	0	-	0	-	0	0	-
BRENT CRUDE OIL 12 M CSO	95	0	-	0	-	95	0	-
Metals Futures								
PALLADIUM	4,705	5,597.95	-16.0%	3,644.5	29.1%	4,705	5,598	-16.0%
NYMEX PLATINUM	21,146	17,280.95	22.4%	28,476.75	-25.7%	21,146	17,281	22.4%
NYMEX HOT ROLLED STEEL	497	275.05	80.7%	276.55	79.7%	497	275	80.7%
URANIUM	31	18.5	67.3%	47.05	-34.2%	31	19	67.3%
COMEX SILVER	104,125	70,702.4	47.3%	69,405	50.0%	104,125	70,702	47.3%
COMEX GOLD	436,280	298,944.6	45.9%	259,329.35	68.2%	436,280	298,945	45.9%
COMEX COPPER	131,487	84,862.95	54.9%	117,658.15	11.8%	131,487	84,863	54.9%
COMEX MINY COPPER	32	30.15	7.7%	31.35	3.6%	32	30	7.7%
COPPER	183	3	6015.9%	197.25	-7.0%	183	3	6015.9%
E-MICRO GOLD	6,792	3,837.4	77.0%	4,152.1	63.6%	6,792	3,837	77.0%
SILVER	296	290.1	2.0%	242.4	22.0%	296	290	2.0%
FERROUS PRODUCTS	70	0	-	3.75	1762.9%	70	0	-
ALUMINUM	716	1,394.45	-48.7%	816.8	-12.4%	716	1,394	-48.7%
GOLD	0	0	-	0	-	0	0	-
Gold Kilo	0	39.3	-99.5%	5.2	-96.3%	0	39	-99.5%
LNDN ZINC	1	0.25	452.4%	0.8	72.6%	1	0	452.4%
IRON ORE 62 CHINA PLATTS FUTUR	0	2	-100.0%	0	-	0	2	-100.0%
IRON ORE 62 CHINA TSI FUTURES	151	531.85	-71.5%	145.45	4.0%	151	532	-71.5%
COMEX E-Mini GOLD	387	608.6	-36.4%	249.6	55.1%	387	609	-36.4%
COMEX E-Mini SILVER	48	44.5	7.1%	40.7	17.1%	48	45	7.1%
Metals Options								
PALLADIUM	153	234.4	-34.7%	82.75	84.9%	153	234	-34.7%
NYMEX PLATINUM	224	221.4	1.2%	315.25	-28.9%	224	221	1.2%
COMEX SILVER	7,537	4,722.1	59.6%	5,599.25	34.6%	7,537	4,722	59.6%
COMEX GOLD	45,597	34,888.15	30.7%	37,361.7	22.0%	45,597	34,888	30.7%
COMEX COPPER	957	207.65	360.6%	1,006.45	-5.0%	957	208	360.6%
SILVER	4	2.25	94.7%	6.95	-37.0%	4	2	94.7%
GOLD	1,953	278.4	601.6%	1,555.6	25.6%	1,953	278	601.6%
IRON ORE 62 CHINA TSI PUT OPTIO	9	98.25	-91.3%	0	-	9	98	-91.3%
IRON ORE 62 CHINA TSI CALL OPTIC	0	43.6	-100.0%	0	-	0	44	-100.0%
HOT ROLLED COIL STEEL CALL OPT	0	0	-	60	-100.0%	0	0	-

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CME Group Exchange ADV Report - Monthly

January 2018

Page 16 of 16

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Foreign Exchange Futures								
CHILEAN PESO	165	5.05	3157.9%	204.05	-19.4%	165	5	3157.9%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	9	0	-	6.9	24.9%	9	0	-
Ags Futures								
FERTILIZER PRODUCS	107	0	-	37.5	185.7%	107	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	6,947,436	6,248,363.55	11.2%	5,182,539.95	34.1%	6,947,436	6,248,364	11.2%
Equity Index Futures	2,092,637	1,838,520.7	13.8%	2,290,052.4	-8.6%	2,092,637	1,838,521	13.8%
Metals Futures	706,947	484,464	45.9%	484,722.75	45.8%	706,947	484,464	45.9%
Energy Futures	2,661,974	2,212,109.2	20.3%	2,042,079.35	30.4%	2,661,974	2,212,109	20.3%
FX Futures	993,088	847,174.35	17.2%	963,985.55	3.0%	993,088	847,174	17.2%
Commodities and Alternative Invest	1,054,337	966,211.1	9.1%	952,256.45	10.7%	1,054,337	966,211	9.1%
Foreign Exchange Futures	165	5.05	3157.9%	204.05	-19.4%	165	5	3157.9%
Ags Futures	107	0	-	37.5	185.7%	107	0	-
TOTAL FUTURES	14,456,691	12,596,847.95	14.8%	11,915,878	21.3%	14,456,690.81	12,596,847.95	14.8%
TOTAL OPTIONS GROUP								
Interest Rate Options	2,736,240	2,142,962.65	27.7%	1,720,205.85	59.1%	2,736,240	2,142,963	27.7%
Equity Index Options	950,271	653,870.65	45.3%	656,542	44.7%	950,271	653,871	45.3%
Metals Options	56,434	40,696.2	38.7%	45,987.95	22.7%	56,434	40,696	38.7%
Energy Options	446,340	326,235.1	36.8%	337,934.75	32.1%	446,340	326,235	36.8%
FX Options	99,418	68,882.6	44.3%	63,061	57.7%	99,418	68,883	44.3%
Commodities and Alternative Invest	233,412	202,496.4	15.3%	166,275.95	40.4%	233,412	202,496	15.3%
Foreign Exchange Options	9	0	-	6.9	24.9%	9	0	-
TOTAL OPTIONS	4,522,124	3,435,143.6	31.6%	2,990,014.4	51.2%	4,522,123.91	3,435,143.6	31.6%
TOTAL COMBINED								
Commodities and Alternative Invest	1,287,749	1,168,707.5	10.2%	1,118,532.4	15.1%	1,287,749	1,168,708	10.2%
FX	1,092,506	916,056.95	19.3%	1,027,046.55	6.4%	1,092,506	916,057	19.3%
Equity Index	3,042,908	2,492,391.35	22.1%	2,946,594.4	3.3%	3,042,908	2,492,391	22.1%
Interest Rate	9,683,676	8,391,326.2	15.4%	6,902,745.8	40.3%	9,683,676	8,391,326	15.4%
Energy	3,108,314	2,538,344.3	22.5%	2,380,014.1	30.6%	3,108,314	2,538,344	22.5%
Metals	763,381	525,160.2	45.4%	530,710.7	43.8%	763,381	525,160	45.4%
Foreign Exchange	173	5.05	3328.6%	210.95	-17.9%	173	5	3328.6%
Ags	107	0	-	37.5	185.7%	107	0	-
GRAND TOTAL	18,978,815	16,031,991.55	18.4%	14,905,892.4	27.3%	18,978,814.72	16,031,991.55	18.4%

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