

CME Group Exchange ADV Report - Monthly

January 2020

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	ADV JAN 2020	ADV JAN 2019	% CHG	ADV DEC 2019	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
FX Futures								
AD/CD CROSS RATES	0	0.81	-47.1%	4.81	-91.1%	0	1	-47.1%
AD/JY CROSS RATES	102	122.9	-17.0%	124.19	-17.9%	102	123	-17.0%
AD/NE CROSS RATES	36	0.14	24792.6%	11.76	202.4%	36	0	24792.6%
AUSTRALIAN DOLLAR	100,203	104,914.71	-4.5%	111,537.71	-10.2%	100,203	104,915	-4.5%
BP/JY CROSS RATES	136	113.81	19.5%	202.67	-32.9%	136	114	19.5%
BP/SF CROSS RATES	14	29.33	-52.4%	15	-7.0%	14	29	-52.4%
BRAZIL REAL	10,334	5,038.62	105.1%	10,388.05	-0.5%	10,334	5,039	105.1%
BRITISH POUND	94,261	113,687.24	-17.1%	154,473.43	-39.0%	94,261	113,687	-17.1%
CANADIAN DOLLAR	72,322	72,686	-0.5%	92,194.62	-21.6%	72,322	72,686	-0.5%
CD/JY CROSS RATES	5	0.1	5552.2%	4.29	25.6%	5	0	5552.2%
CHINESE RENMINBI (CNH)	831	1,178.19	-29.5%	949.76	-12.5%	831	1,178	-29.5%
CZECK KORUNA (EC)	0	0.19	-100.0%	0.57	-100.0%	0	0	-100.0%
EC/AD CROSS RATES	300	142.43	110.9%	341.38	-12.0%	300	142	110.9%
EC/CD CROSS RATES	68	49.43	38.3%	420.95	-83.8%	68	49	38.3%
EC/NOK CROSS RATES	5	9.48	-48.2%	37	-86.7%	5	9	-48.2%
EC/SEK CROSS RATES	21	12.67	66.2%	106.86	-80.3%	21	13	66.2%
EFX/BP CROSS RATES	2,489	3,833.29	-35.1%	6,083.95	-59.1%	2,489	3,833	-35.1%
EFX/JY CROSS RATES	2,033	2,091.14	-2.8%	5,873.86	-65.4%	2,033	2,091	-2.8%
EFX/SF CROSS RATES	1,286	1,180.1	9.0%	2,006.29	-35.9%	1,286	1,180	9.0%
E-MINI EURO FX	2,483	4,000.14	-37.9%	4,596.76	-46.0%	2,483	4,000	-37.9%
E-MINI JAPANESE YEN	533	834	-36.1%	589.67	-9.7%	533	834	-36.1%
EURO FX	171,071	197,603.05	-13.4%	272,656.24	-37.3%	171,071	197,603	-13.4%
HUNGARIAN FORINT (US)	0	0.19	125.0%	1.76	-75.7%	0	0	125.0%
INDIAN RUPEE	1,629	3,911.52	-58.3%	1,442	13.0%	1,629	3,912	-58.3%
JAPANESE YEN	137,854	127,464.67	8.2%	146,083.57	-5.6%	137,854	127,465	8.2%
KOREAN WON	22	46.57	-52.1%	86.76	-74.3%	22	47	-52.1%
MEXICAN PESO	49,625	58,404.33	-15.0%	67,106.86	-26.1%	49,625	58,404	-15.0%
MICRO AUD/USD	4,367	6,347.43	-31.2%	3,644	19.8%	4,367	6,347	-31.2%
MICRO CAD/USD	773	703.86	9.8%	786.24	-1.7%	773	704	9.8%
MICRO CHF/USD	265	70.05	278.5%	329.95	-19.7%	265	70	278.5%
MICRO EUR/USD	7,800	14,567.95	-46.5%	7,400.43	5.4%	7,800	14,568	-46.5%
MICRO GBP/USD	2,087	2,280.38	-8.5%	3,038.52	-31.3%	2,087	2,280	-8.5%
MICRO INR/USD	175	262	-33.0%	155.05	13.2%	175	262	-33.0%
MICRO JPY/USD	895	1,868.52	-52.1%	750.24	19.3%	895	1,869	-52.1%
NEW ZEALND DOLLAR	25,314	30,115.95	-15.9%	33,280.67	-23.9%	25,314	30,116	-15.9%
NKR/USD CROSS RATE	348	113	208.4%	553.33	-37.0%	348	113	208.4%
POLISH ZLOTY (EC)	0	3.86	-100.0%	0.1	-100.0%	0	4	-100.0%
POLISH ZLOTY (US)	18	3.71	383.3%	18.71	-4.1%	18	4	383.3%
RMB USD	0	0.05	-100.0%	0.05	-100.0%	0	0	-100.0%
RUSSIAN RUBLE	3,375	2,793.48	20.8%	7,981.05	-57.7%	3,375	2,793	20.8%
S.AFRICAN RAND	3,016	1,908.1	58.1%	4,921.05	-38.7%	3,016	1,908	58.1%
SF/JY CROSS RATES	2	0.24	600.0%	1.19	40.0%	2	0	600.0%
SHEKEL	1	0	-	0.95	20.0%	1	0	-
SKR/USD CROSS RATES	203	99.43	104.4%	445.24	-54.4%	203	99	104.4%
SWISS FRANC	27,372	22,423.62	22.1%	38,345.9	-28.6%	27,372	22,424	22.1%
TURKISH LIRA	7	6.19	7.7%	144.76	-95.4%	7	6	7.7%
USDZAR	0	0.95	-100.0%	0	-	0	1	-100.0%

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FX Options								
AUD/USD MONTHLY OPTIONS	3,935	3,533.29	11.4%	3,227.05	21.9%	3,935	3,533	11.4%
AUD/USD WKLY FRIDAY OPTIONS -	0	221.62	-100.0%	0	-	0	222	-100.0%
AUD/USD WKLY FRIDAY OPTIONS -	304	285.57	6.4%	477.57	-36.4%	304	286	6.4%
AUD/USD WKLY FRIDAY OPTIONS -	220	371.81	-40.9%	418.9	-47.5%	220	372	-40.9%
AUD/USD WKLY FRIDAY OPTIONS -	261	356.33	-26.8%	201.95	29.1%	261	356	-26.8%
AUD/USD WKLY FRIDAY OPTIONS -	229	0	-	2.9	7777.2%	229	0	-
AUD/USD WKLY WED OPTIONS - WK	69	43.29	60.2%	55.67	24.6%	69	43	60.2%
AUD/USD WKLY WED OPTIONS - WK	83	131.9	-37.3%	99.38	-16.8%	83	132	-37.3%
AUD/USD WKLY WED OPTIONS - WK	110	23.1	374.2%	23.05	375.2%	110	23	374.2%
AUD/USD WKLY WED OPTIONS - WK	60	41.29	44.6%	24.1	147.8%	60	41	44.6%
AUD/USD WKLY WED OPTIONS - WK	124	31.95	286.9%	0	-	124	32	286.9%
BRL/USD MONTHLY OPTIONS	2	0	-	0	-	2	0	-
CAD/USD MONTHLY OPTIONS	1,986	2,790.1	-28.8%	2,326.29	-14.6%	1,986	2,790	-28.8%
CAD/USD WKLY FRIDAY OPTIONS -	0	344.81	-100.0%	0	-	0	345	-100.0%
CAD/USD WKLY FRIDAY OPTIONS -	508	536.81	-5.4%	607.67	-16.4%	508	537	-5.4%
CAD/USD WKLY FRIDAY OPTIONS -	448	597.19	-25.0%	610.57	-26.6%	448	597	-25.0%
CAD/USD WKLY FRIDAY OPTIONS -	387	305.19	26.8%	542.95	-28.7%	387	305	26.8%
CAD/USD WKLY FRIDAY OPTIONS -	505	0	-	32.57	1450.9%	505	0	-
CAD/USD WKLY WED OPTIONS - WK	80	133.14	-40.0%	4.86	1544.1%	80	133	-40.0%
CAD/USD WKLY WED OPTIONS - WK	59	99.24	-40.4%	189.14	-68.7%	59	99	-40.4%
CAD/USD WKLY WED OPTIONS - WK	148	101.76	45.8%	187.57	-20.9%	148	102	45.8%
CAD/USD WKLY WED OPTIONS - WK	98	26.9	263.2%	172.71	-43.4%	98	27	263.2%
CAD/USD WKLY WED OPTIONS - WK	72	83.81	-14.6%	0	-	72	84	-14.6%
CHF/USD MONTHLY OPTIONS	335	80.86	314.4%	292.24	14.6%	335	81	314.4%
CHF/USD WKLY FRIDAY OPTIONS -	0	0.29	-100.0%	0	-	0	0	-100.0%
CHF/USD WKLY FRIDAY OPTIONS -	12	2.1	481.8%	8.24	48.0%	12	2	481.8%
CHF/USD WKLY FRIDAY OPTIONS -	1	6.71	-88.7%	17.9	-95.7%	1	7	-88.7%
CHF/USD WKLY FRIDAY OPTIONS -	6	5	16.2%	13.57	-57.2%	6	5	16.2%
CHF/USD WKLY FRIDAY OPTIONS -	40	0	-	0	-	40	0	-
EUR/GBP MONTHLY OPTIONS	0	1.43	-100.0%	0	-	0	1	-100.0%
EUR/USD MONTHLY OPTIONS	13,085	16,791.33	-22.1%	10,657.57	22.8%	13,085	16,791	-22.1%
EUR/USD WKLY FRIDAY OPTIONS -	0	1,522	-100.0%	0	-	0	1,522	-100.0%
EUR/USD WKLY FRIDAY OPTIONS -	1,068	1,265.14	-15.6%	1,826.05	-41.5%	1,068	1,265	-15.6%
EUR/USD WKLY FRIDAY OPTIONS -	1,422	1,472.57	-3.5%	1,244.33	14.2%	1,422	1,473	-3.5%
EUR/USD WKLY FRIDAY OPTIONS -	1,291	3,108.86	-58.5%	746.81	72.9%	1,291	3,109	-58.5%
EUR/USD WKLY FRIDAY OPTIONS -	1,068	0	-	5.86	18135.9%	1,068	0	-
EUR/USD WKLY WED OPTIONS - WK	323	278.57	15.8%	584.48	-44.8%	323	279	15.8%
EUR/USD WKLY WED OPTIONS - WK	326	525.05	-38.0%	615.95	-47.1%	326	525	-38.0%
EUR/USD WKLY WED OPTIONS - WK	291	701.48	-58.5%	583.38	-50.1%	291	701	-58.5%
EUR/USD WKLY WED OPTIONS - WK	450	577.57	-22.2%	463.38	-3.0%	450	578	-22.2%
EUR/USD WKLY WED OPTIONS - WK	454	585.14	-22.3%	0	-	454	585	-22.3%
GBP/USD MONTHLY OPTIONS	3,983	8,361.67	-52.4%	7,425.57	-46.4%	3,983	8,362	-52.4%
GBP/USD WKLY FRIDAY OPTIONS -	0	560.19	-100.0%	0	-	0	560	-100.0%
GBP/USD WKLY FRIDAY OPTIONS -	127	209.52	-39.4%	738.24	-82.8%	127	210	-39.4%
GBP/USD WKLY FRIDAY OPTIONS -	241	671.38	-64.2%	593.76	-59.5%	241	671	-64.2%
GBP/USD WKLY FRIDAY OPTIONS -	499	453.62	10.0%	214.57	132.6%	499	454	10.0%
GBP/USD WKLY FRIDAY OPTIONS -	292	0	-	1.19	24415.5%	292	0	-
GBP/USD WKLY WED OPTIONS - WK	156	167	-6.8%	49.95	211.6%	156	167	-6.8%
GBP/USD WKLY WED OPTIONS - WK	66	136.95	-52.1%	199.43	-67.1%	66	137	-52.1%

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GBP/USD WKLY WED OPTIONS - WK	121	162.95	-26.0%	82.1	46.9%	121	163	-26.0%
GBP/USD WKLY WED OPTIONS - WK	254	207.14	22.4%	120.05	111.2%	254	207	22.4%
GBP/USD WKLY WED OPTIONS - WK	210	288.57	-27.3%	0	-	210	289	-27.3%
JPY/USD MONTHLY OPTIONS	6,419	5,339.57	20.2%	4,554	40.9%	6,419	5,340	20.2%
JPY/USD WKLY FRIDAY OPTIONS -	0	748.29	-100.0%	0	-	0	748	-100.0%
JPY/USD WKLY FRIDAY OPTIONS -	909	582.48	56.1%	907.14	0.2%	909	582	56.1%
JPY/USD WKLY FRIDAY OPTIONS -	801	859.9	-6.9%	573.95	39.5%	801	860	-6.9%
JPY/USD WKLY FRIDAY OPTIONS -	429	723.67	-40.7%	389.14	10.3%	429	724	-40.7%
JPY/USD WKLY FRIDAY OPTIONS -	742	0	-	4.24	17407.8%	742	0	-
JPY/USD WKLY WED OPTIONS - WK	271	65.81	312.1%	233.86	16.0%	271	66	312.1%
JPY/USD WKLY WED OPTIONS - WK	158	189.48	-16.4%	319.19	-50.4%	158	189	-16.4%
JPY/USD WKLY WED OPTIONS - WK	178	84.86	110.2%	140.19	27.2%	178	85	110.2%
JPY/USD WKLY WED OPTIONS - WK	250	88.95	180.6%	120.81	106.6%	250	89	180.6%
JPY/USD WKLY WED OPTIONS - WK	263	85.1	209.1%	0	-	263	85	209.1%
MXN/USD MONTHLY OPTIONS	26	67.1	-61.3%	34.29	-24.3%	26	67	-61.3%
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-
MXN/USD WKLY FRIDAY OPTIONS -	28	0	-	0	-	28	0	-
MXN/USD WKLY FRIDAY OPTIONS -	2	0	-	0	-	2	0	-
NZD/USD MONTHLY OPTIONS	61	22.81	167.6%	68.52	-10.9%	61	23	167.6%
NZD/USD WKLY FRIDAY OPTIONS -	0	0	-	0.1	-100.0%	0	0	-
NZD/USD WKLY FRIDAY OPTIONS -	0	0	-	9.52	-100.0%	0	0	-
NZD/USD WKLY FRIDAY OPTIONS -	0	0	-	9.52	-100.0%	0	0	-
NZD/USD WKLY FRIDAY OPTIONS -	0	0	-	0	-	0	0	-

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Equity Index Futures								
BITCOIN FUTURES	10,761	4,340.38	147.9%	5,230.81	105.7%	10,761	4,340	147.9%
DJ US REAL ESTATE	1,847	1,604.71	15.1%	4,841.62	-61.9%	1,847	1,605	15.1%
E-mini (\$5) Dow	238,837	233,373.38	2.3%	171,097.24	39.6%	238,837	233,373	2.3%
E-MINI COM SERVICES SELECT SEC	199	216.19	-7.8%	671.19	-70.3%	199	216	-7.8%
E-mini FTSE 100 (USD)	0	16	-100.0%	0	-	0	16	-100.0%
E-mini FTSE China 50	0	28	-100.0%	0	-	0	28	-100.0%
E-MINI MIDCAP	15,809	14,308.9	10.5%	24,090.38	-34.4%	15,809	14,309	10.5%
E-MINI NASDAQ 100	576,329	516,481	11.6%	390,676.19	47.5%	576,329	516,481	11.6%
E-MINI RUSSELL 1000	115	148.1	-22.2%	965.05	-88.1%	115	148	-22.2%
E-MINI RUSSELL 1000 GROWTH	302	108.57	178.1%	555.57	-45.7%	302	109	178.1%
E-MINI RUSSELL 1000 VALUE	405	1,076.33	-62.4%	1,039.29	-61.0%	405	1,076	-62.4%
E-MINI RUSSELL 2000	156,832	138,764.71	13.0%	168,127.95	-6.7%	156,832	138,765	13.0%
E-MINI S&P500	1,763,356	1,618,258.14	9.0%	1,672,929.52	5.4%	1,763,356	1,618,258	9.0%
E-MINI S&P REAL ESTATE SELECT S	720	167.14	330.6%	823.05	-12.6%	720	167	330.6%
FT-SE 100	0	17.71	-100.0%	0	-	0	18	-100.0%
FTSE Emerging	116	93.29	24.2%	95.71	21.1%	116	93	24.2%
IBOVESPA INDEX	40	24.71	62.0%	28.62	39.9%	40	25	62.0%
MICRO E-MINI NASDAQ 100	276,825	0	-	150,865.62	83.5%	276,825	0	-
MICRO E-MINI RUSSELL 2000	39,221	0	-	26,411.71	48.5%	39,221	0	-
MICRO E-MINI S&P500	317,420	0	-	206,095.24	54.0%	317,420	0	-
MICRO MINI \$5 DOW	55,879	0	-	33,457.33	67.0%	55,879	0	-
NASDAQ BIOTECH	38	0.19	19672.5%	15.33	145.7%	38	0	19672.5%
Nearby BTIC+	0	0	-	0	-	0	0	-
NIKKEI 225 (\$) STOCK	9,748	10,159.76	-4.0%	11,366.71	-14.2%	9,748	10,160	-4.0%
NIKKEI 225 (YEN) STOCK	42,281	34,851.67	21.3%	38,883.48	8.7%	42,281	34,852	21.3%
S&P 500	4,835	5,398.9	-10.4%	5,566.38	-13.1%	4,835	5,399	-10.4%
S&P 500 ANNUAL DIVIDEND INDEX F	1,746	1,740.9	0.3%	1,284.71	35.9%	1,746	1,741	0.3%
S&P 500/GI	0	0	-	0.57	-100.0%	0	0	-
S&P 500 QUARLY DIVIDEND INDEX F	9	0.95	850.0%	2.38	280.0%	9	1	850.0%
S&P 600 SMALLCAP EMINI	0	0	-	45.76	-100.0%	0	0	-
S&P CONSUMER DSCRTNRY SECTC	391	842.29	-53.6%	657.81	-40.5%	391	842	-53.6%
S&P CONSUMER STAPLES SECTOR	1,010	729	38.6%	1,199.38	-15.8%	1,010	729	38.6%
S&P ENERGY SECTOR	871	1,084.29	-19.7%	1,768.76	-50.8%	871	1,084	-19.7%
S&P FINANCIAL SECTOR	1,113	1,284.43	-13.3%	3,195.24	-65.2%	1,113	1,284	-13.3%
S&P HEALTH CARE SECTOR	1,073	1,263.71	-15.1%	2,069.81	-48.2%	1,073	1,264	-15.1%
S&P INDUSTRIAL SECTOR	478	1,215.14	-60.7%	1,249.71	-61.8%	478	1,215	-60.7%
S&P MATERIALS SECTOR	460	448.29	2.6%	621.1	-25.9%	460	448	2.6%
S&P TECHNOLOGY SECTOR	476	1,157.81	-58.9%	1,401.95	-66.1%	476	1,158	-58.9%
S&P UTILITIES SECTOR	867	1,677.05	-48.3%	2,366.24	-63.4%	867	1,677	-48.3%
S&P VALUE INDEX FUTURES	0	0	-	0.76	-100.0%	0	0	-
YEN DENOMINATED TOPIX	685	54.95	1146.1%	580.38	18.0%	685	55	1146.1%

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Equity Index Options								
BITCOIN FUTURES	11	0	-	0	-	11	0	-
E-mini (\$5) Dow	120	348.71	-65.6%	448.38	-73.2%	120	349	-65.6%
E-MINI NASDAQ 100	17,930	13,193.67	35.9%	8,394.14	113.6%	17,930	13,194	35.9%
E-MINI RUSSELL 2000	498	199.43	149.7%	773.71	-35.6%	498	199	149.7%
E-MINI S&P500	273,108	200,949.57	35.9%	302,431.19	-9.7%	273,108	200,950	35.9%
EOM E-MINI RUSSELL 2000 END OF	361	122.38	195.1%	195.9	84.4%	361	122	195.1%
EOM EMINI S&P	132,515	91,103.33	45.5%	79,336.43	67.0%	132,515	91,103	45.5%
EOM S&P 500	5,838	7,097.57	-17.8%	5,039.14	15.8%	5,838	7,098	-17.8%
EOW1 E-MINI RUSSELL 2000 WEEKL	122	19.33	530.3%	67.38	80.8%	122	19	530.3%
EOW1 E-MINI RUSSELL 2000 WEEKL	125	19.43	544.1%	94.95	31.8%	125	19	544.1%
EOW1 EMINI S&P 500	49,559	54,400.24	-8.9%	58,199.29	-14.8%	49,559	54,400	-8.9%
EOW1 S&P 500	2,362	5,045.1	-53.2%	5,694.38	-58.5%	2,362	5,045	-53.2%
EOW2 E-MINI RUSSELL 2000 WEEKL	207	62.76	229.5%	176.48	17.2%	207	63	229.5%
EOW2 EMINI S&P 500	51,599	47,825.19	7.9%	58,991.1	-12.5%	51,599	47,825	7.9%
EOW2 S&P 500	5,870	9,520.14	-38.3%	8,703.86	-32.6%	5,870	9,520	-38.3%
EOW3 E-MINI RUSSELL 2000 WEEKL	1,233	296.33	316.2%	732.52	68.4%	1,233	296	316.2%
EOW3 EMINI S&P 500	132,758	161,055.48	-17.6%	76,942.81	72.5%	132,758	161,055	-17.6%
EOW3 S&P 500	6,025	10,573.62	-43.0%	1,906.9	215.9%	6,025	10,574	-43.0%
EOW4 E-MINI RUSSELL 2000 WEEKL	267	50.67	427.5%	165.14	61.9%	267	51	427.5%
EOW4 EMINI S&P 500	45,696	49,918.14	-8.5%	40,283.05	13.4%	45,696	49,918	-8.5%
S&P 500	11,822	13,986.86	-15.5%	16,684.95	-29.1%	11,822	13,987	-15.5%
Interest Rate Futures								
10-YR NOTE	1,808,434	1,510,596.57	19.7%	1,353,675.52	33.6%	1,808,434	1,510,597	19.7%
10-YR SWAP RATE	1,970	1,221.71	61.2%	8,522.52	-76.9%	1,970	1,222	61.2%
15-YR SWAP RATE	0	214.29	-100.0%	0	-	0	214	-100.0%
1-MONTH EUROSOLLAR	1	2.86	-63.3%	0.05	2100.8%	1	3	-63.3%
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	523,924	483,394.05	8.4%	454,473.24	15.3%	523,924	483,394	8.4%
2-YR SWAP RATE	866	2,153.24	-59.8%	2,295.57	-62.3%	866	2,153	-59.8%
30-YR BOND	353,785	306,756.76	15.3%	273,835.9	29.2%	353,785	306,757	15.3%
30-YR SWAP RATE	12	20.81	-43.2%	0.24	4859.9%	12	21	-43.2%
3-YR SWAP RATE	268	215.43	24.5%	731.48	-63.3%	268	215	24.5%
4-YR SWAP RATE	46	173.29	-73.5%	33.76	36.0%	46	173	-73.5%
5-YR NOTE	843,006	1,014,146.24	-16.9%	739,069.14	14.1%	843,006	1,014,146	-16.9%
5-YR SWAP RATE	2,067	2,831.81	-27.0%	3,998.33	-48.3%	2,067	2,832	-27.0%
7-YR SWAP RATE	120	60	99.8%	102.19	17.3%	120	60	99.8%
EUROSOLLARS	2,084,155	2,915,814.9	-28.5%	1,737,756.86	19.9%	2,084,155	2,915,815	-28.5%
FED FUND	287,724	313,931.19	-8.3%	170,946.52	68.3%	287,724	313,931	-8.3%
SOFR	40,770	18,384.52	121.8%	34,752.43	17.3%	40,770	18,385	121.8%
SONIA	10,051	6,163.57	63.1%	9,361.29	7.4%	10,051	6,164	63.1%
Ultra 10-Year Note	202,224	151,975.33	33.1%	167,381.1	20.8%	202,224	151,975	33.1%
ULTRA T-BOND	158,640	133,787.57	18.6%	120,209.52	32.0%	158,640	133,788	18.6%

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Interest Rate Options								
10-YR NOTE	865,502	636,838.71	35.9%	717,467.62	20.6%	865,502	636,839	35.9%
2-YR NOTE	10,548	13,647.05	-22.7%	14,951.29	-29.4%	10,548	13,647	-22.7%
30-YR BOND	178,804	120,187.38	48.8%	135,991.76	31.5%	178,804	120,187	48.8%
5-YR NOTE	163,077	186,835.29	-12.7%	151,336.76	7.8%	163,077	186,835	-12.7%
EURODOLLARS	969,338	1,024,208.29	-5.4%	727,899.9	33.2%	969,338	1,024,208	-5.4%
EURO MIDCURVE	401,269	739,810.81	-45.8%	263,420.05	52.3%	401,269	739,811	-45.8%
FED FUND	98	0	-	52.24	87.9%	98	0	-
SOFR	1	0	-	0	-	1	0	-
Ultra 10-Year Note	214	0.05	449579.8%	33.86	532.2%	214	0	449579.8%
ULTRA T-BOND	181	1,148.24	-84.3%	588.67	-69.3%	181	1,148	-84.3%

Energy Futures

3.5% FUEL OIL CID MED SWA	0	0	-	0	-	0	0	-
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-	0	0	-
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
ANR OKLAHOMA	0	0	-	0	-	0	0	-
ARGUS LLS VS. WTI (ARG) T	295	737.14	-60.0%	196.43	50.2%	295	737	-60.0%
ARGUS PROPAN FAR EST INDE	280	358.67	-21.9%	187.48	49.5%	280	359	-21.9%
ARGUS PROPAN(SAUDI ARAMCO	147	167.43	-12.4%	153.76	-4.6%	147	167	-12.4%
AUSTRIALIAN COKE COAL	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	9	0	-	0	-	9	0	-
BRENT CALENDAR SWAP	484	216.48	123.8%	180.95	167.7%	484	216	123.8%
BRENT FINANCIAL FUTURES	1	166.67	-99.6%	0	-	1	167	-99.6%
BRENT OIL LAST DAY	143,528	78,870.81	82.0%	84,813.19	69.2%	143,528	78,871	82.0%
CENTERPOINT BASIS SWAP	0	0	-	0	-	0	0	-
CHICAGO ETHANOL SWAP	3,637	4,825.38	-24.6%	2,895.9	25.6%	3,637	4,825	-24.6%
CHICAGO ULSD PL VS HO SPR	39	45.71	-14.5%	31.67	23.5%	39	46	-14.5%
CHICAGO UNL GAS PL VS RBO	8	5.24	50.0%	0	-	8	5	50.0%
CIG BASIS	0	0	-	0	-	0	0	-
CINERGY HUB OFF-PEAK MONT	0	0	-	0	-	0	0	-
CINERGY HUB PEAK MONTH	0	0	-	0	-	0	0	-
CIN HUB 5MW D AH PK	29	50.76	-43.7%	20.95	36.4%	29	51	-43.7%
CIN HUB 5MW REAL TIME O P	0	0	-	0	-	0	0	-
CIN HUB 5MW REAL TIME PK	0	0	-	0	-	0	0	-
COAL SWAP	0	0	-	0	-	0	0	-
COLUMB GULF MAINLINE NG B	0	0	-	0	-	0	0	-
CONWAY NATURAL GASOLINE (OPI	19	7.57	157.2%	31.62	-38.4%	19	8	157.2%
CONWAY NORMAL BUTANE (OPIS) S	10	2.38	326.0%	7.48	35.7%	10	2	326.0%
CONWAY PROPANE 5 DECIMALS S	790	950.14	-16.8%	493.95	60.0%	790	950	-16.8%
CRUDE OIL	79	358.1	-77.9%	11.9	564.8%	79	358	-77.9%
CRUDE OIL OUTRIGHTS	3,707	3,167.33	17.0%	3,692.52	0.4%	3,707	3,167	17.0%
CRUDE OIL PHY	1,242,388	1,237,470.81	0.4%	920,708.86	34.9%	1,242,388	1,237,471	0.4%
CRUDE OIL SPRDS	1,359	1,019.76	33.3%	756.76	79.6%	1,359	1,020	33.3%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
DAILY PJM	0	0	-	0	-	0	0	-
DATED TO FRONTLINE BRENT	0	28.57	-100.0%	0	-	0	29	-100.0%

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Energy Futures								
DOMINION TRAN INC - APP I	0	0	-	0	-	0	0	-
DOMINION TRANSMISSION INC	0	0	-	0	-	0	0	-
DUBAI CRUDE OIL CALENDAR	0	254.29	-100.0%	25.57	-100.0%	0	254	-100.0%
DUTCH TTF NATURAL GAS CAL MO	1,786	174.71	922.4%	1,004.1	77.9%	1,786	175	922.4%
EAST/WEST FUEL OIL SPREAD	0	0	-	0	-	0	0	-
EIA FLAT TAX ONHWAY DIESE	51	29.95	70.6%	10.33	394.5%	51	30	70.6%
ELEC FINSETTLED	0	0	-	0	-	0	0	-
ELEC MISO PEAK	0	0	-	0	-	0	0	-
ELEC NYISO OFF-PEAK	0	0	-	0	-	0	0	-
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ETHANOL	128	506.14	-74.7%	127.9	0.1%	128	506	-74.7%
ETHANOL SWAP	14	0.48	2929.9%	23.57	-38.8%	14	0	2929.9%
ETHANOL T2 FOB ROTT INCL DUTY	235	239.05	-1.8%	159.67	47.1%	235	239	-1.8%
EURO 1% FUEL OIL NEW BALM	0	0	-	0	-	0	0	-
EURO 3.5% FUEL OIL RDAM B	2	1.9	-12.5%	0	-	2	2	-12.5%
EURO 3.5% FUEL OIL SPREAD	0	0	-	0.76	-68.7%	0	0	-
EURO GASOIL 10PPM VS ICE	4	0	-	0.95	275.0%	4	0	-
EUROPE 1% FUEL OIL NWE CA	0	4.29	-100.0%	0.19	-100.0%	0	4	-100.0%
EUROPE 1% FUEL OIL RDAM C	0	0	-	0	-	0	0	-
EUROPE 3.5% FUEL OIL MED	1	7.38	-89.0%	1.33	-39.3%	1	7	-89.0%
EUROPE 3.5% FUEL OIL RDAM	18	89.76	-79.4%	21.1	-12.4%	18	90	-79.4%
EUROPEAN GASOIL (ICE)	7	6.1	10.9%	1.9	255.0%	7	6	10.9%
EUROPEAN NAPHTHA BALMO	0	13.38	-100.0%	0.71	-100.0%	0	13	-100.0%
EUROPEAN NAPHTHA CRACK SPR	79	236.38	-66.4%	51.9	53.0%	79	236	-66.4%
EUROPE DATED BRENT SWAP	0	24.1	-100.0%	0	-	0	24	-100.0%
EUROPE JET KERO NWE CALSW	0	0	-	0	-	0	0	-
EUROPE NAPHTHA CALSWAP	41	85.24	-52.3%	39	4.3%	41	85	-52.3%
EURO PROPANE CIF ARA SWA	114	104.43	8.8%	34.57	228.7%	114	104	8.8%
FREIGHT MARKETS	27	95.52	-72.2%	14.38	84.4%	27	96	-72.2%
FUEL OIL CRACK VS ICE	20	53.33	-62.9%	93.19	-78.7%	20	53	-62.9%
FUEL OIL NWE CRACK VS ICE	0	0.71	-100.0%	0	-	0	1	-100.0%
FUEL OIL (PLATS) CAR CM	0	0	-	0	-	0	0	-
FUEL OIL (PLATS) CAR CN	0	0	-	0	-	0	0	-
FUELOIL SWAP:CARGOES VS.B	1	7.86	-84.8%	2.38	-50.0%	1	8	-84.8%
GAS EURO-BOB OXY NWE BARGES	125	408.1	-69.3%	60.76	106.0%	125	408	-69.3%
GAS EURO-BOB OXY NWE BARGES	249	507.29	-50.9%	159.29	56.2%	249	507	-50.9%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-	0	0	-
GASOIL 0.1 RDAM BRGS VS I	0	0	-	0	-	0	0	-
GASOIL 0.1 ROTTERDAM BARG	1	0.57	66.7%	0.48	100.0%	1	1	66.7%
GASOIL 10PPM VS ICE SWAP	0	0.43	-100.0%	0	-	0	0	-100.0%
GASOIL CALENDAR SWAP	1	0.29	100.0%	1.43	-60.0%	1	0	100.0%
GASOIL CRACK SPREAD CALEN	402	0	-	9.71	4039.2%	402	0	-
GASOIL MINI CALENDAR SWAP	24	16.24	47.8%	42.48	-43.5%	24	16	47.8%
GERMAN POWER BASELOAD CAL M	361	40.14	800.2%	130.62	176.7%	361	40	800.2%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-	0	0	-
GROUP THREE UNLEAD GAS (P	0	0	-	0	-	0	0	-
GRP THREE ULSD(PLT)VS HEA	206	178.9	15.3%	101.33	103.6%	206	179	15.3%
GRP THREE UNL GS (PLT) VS	156	165.9	-5.7%	102.62	52.4%	156	166	-5.7%
GULF COAST 3% FUEL OIL BA	34	70.9	-52.5%	17.29	94.8%	34	71	-52.5%

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Energy Futures								
GULF COAST JET FUEL CLNDR	9	10.29	-11.1%	7.71	18.5%	9	10	-11.1%
GULF COAST JET VS NYM 2 H	1,133	837	35.4%	348.48	225.2%	1,133	837	35.4%
GULF COAST NO.6 FUEL OIL	765	1,669.57	-54.2%	841.24	-9.0%	765	1,670	-54.2%
GULF COAST ULSD CALENDAR	50	28.24	77.7%	11.29	344.7%	50	28	77.7%
GULF COAST ULSD CRACK SPR	0	0	-	0	-	0	0	-
HEATING OIL BALMO CLNDR S	3	0	-	1.9	50.0%	3	0	-
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	0	0	-
HEATING OIL PHY	269,293	163,254.29	65.0%	176,985.76	52.2%	269,293	163,254	65.0%
HENRY HUB BASIS SWAP	0	0	-	0	-	0	0	-
HENRY HUB INDEX SWAP FUTU	82	0	-	0	-	82	0	-
HENRY HUB SWAP	4,099	9,006.76	-54.5%	9,297.62	-55.9%	4,099	9,007	-54.5%
HOUSTON SHIP CHANNEL BASI	0	0	-	0	-	0	0	-
HTG OIL	0	0	-	0	-	0	0	-
ICE BRENT DUBAI SWAP	225	436.67	-48.4%	91.19	146.9%	225	437	-48.4%
INDIANA MISO	0	0	-	0	-	0	0	-
INDONESIAN COAL ICI4	2	11.67	-84.9%	9.81	-82.0%	2	12	-84.9%
JAPAN C&F NAPHTHA CRACK S	0	0	-	0	-	0	0	-
JAPAN C&F NAPHTHA SWAP	10	66.76	-85.5%	12.48	-22.5%	10	67	-85.5%
JAPAN NAPHTHA BALMO SWAP	1	7.33	-81.8%	1.33	0.0%	1	7	-81.8%
JET AV FUEL (P) CAR FM ICE GAS S	0	0	-	0	-	0	0	-
JET CIF NWE VS ICE	0	2.86	-100.0%	0	-	0	3	-100.0%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-	0	0	-
JET FUEL UP-DOWN BALMO CL	142	219.95	-35.6%	106.95	32.5%	142	220	-35.6%
JKM LNG Futures	75	25	201.0%	29.76	152.8%	75	25	201.0%
LA CARB DIESEL (OPIS) SWA	11	4.05	176.5%	0	-	11	4	176.5%
LA CARBOB GASOLINE(OPIS)S	10	38.1	-75.0%	4.76	100.0%	10	38	-75.0%
LA JET (OPIS) SWAP	76	76.19	-0.3%	42.86	77.2%	76	76	-0.3%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
LLS (ARGUS) VS WTI SWAP	48	198.95	-75.8%	0	-	48	199	-75.8%
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	0	-
LTD NAT GAS	11,831	17,738.71	-33.3%	11,854.71	-0.2%	11,831	17,739	-33.3%
MARS (ARGUS) VS WTI SWAP	116	130.95	-11.6%	60.71	90.6%	116	131	-11.6%
MARS (ARGUS) VS WTI TRD M	715	1,629	-56.1%	802.14	-10.9%	715	1,629	-56.1%
MCCLOSKEY ARA ARGS COAL	1,399	1,215.81	15.1%	975.43	43.4%	1,399	1,216	15.1%
MCCLOSKEY RCH BAY COAL	93	113.52	-17.8%	43	116.9%	93	114	-17.8%
MGF FUT	0	0	-	0	-	0	0	-
MGN1 SWAP FUT	2	5.24	-63.6%	1.43	33.3%	2	5	-63.6%
MICHIGAN BASIS	0	0	-	0	-	0	0	-
MICHIGAN MISO	0	0	-	0	-	0	0	-
MINI GAS EUROBOB OXY NWE ARG	0	21.76	-100.0%	4.29	-100.0%	0	22	-100.0%
MINI RBOB V. EBOBARG NWE BRGS	0	41.71	-100.0%	0	-	0	42	-100.0%
MINI RBOB V. EBOB(ARGUS) NWE B	67	79.81	-15.8%	31.76	111.5%	67	80	-15.8%
MINY HTG OIL	0	0.14	99.9%	0.1	200.1%	0	0	99.9%
MINY NATURAL GAS	2,390	2,035.67	17.4%	2,549.71	-6.3%	2,390	2,036	17.4%
MINY RBOB GAS	0	0.29	0.0%	0.19	50.0%	0	0	0.0%
MINY WTI CRUDE OIL	22,956	24,192.57	-5.1%	14,737.86	55.8%	22,956	24,193	-5.1%
MJC FUT	0	1.9	-100.0%	0	-	0	2	-100.0%
MNC FUT	103	172.24	-40.4%	68.14	50.6%	103	172	-40.4%
MONT BELVIEU ETHANE 5 DECIMAL	767	917.48	-16.4%	687.33	11.6%	767	917	-16.4%

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	ADV JAN 2020	ADV JAN 2019	% CHG	ADV DEC 2019	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Energy Futures								
MONT BELVIEU ETHANE OPIS BALM	4	22.38	-80.9%	16.52	-74.1%	4	22	-80.9%
MONT BELVIEU LDH PROPANE 5 DE	8,944	6,418.76	39.3%	6,184.57	44.6%	8,944	6,419	39.3%
MONT BELVIEU LDH PROPANE OPIS	208	294.95	-29.5%	44.95	362.4%	208	295	-29.5%
MONT BELVIEU NATURAL GASOLIN	586	350.52	67.3%	316.71	85.1%	586	351	67.3%
MONT BELVIEU NATURAL GASOLIN	7	57.9	-88.4%	29.76	-77.4%	7	58	-88.4%
MONT BELVIEU NORMAL BUTANE 5	3,190	1,904	67.5%	2,483.62	28.4%	3,190	1,904	67.5%
MONT BELVIEU NORMAL BUTANE B	72	85.62	-15.6%	67	7.9%	72	86	-15.6%
NAT GAS BASIS SWAP	0	0	-	0	-	0	0	-
NATURAL GAS	6,695	6,177.95	8.4%	5,464.81	22.5%	6,695	6,178	8.4%
NATURAL GAS PEN SWP	1,635	1,384.43	18.1%	779.43	109.7%	1,635	1,384	18.1%
NATURAL GAS PHY	543,078	436,655.24	24.4%	444,634.57	22.1%	543,078	436,655	24.4%
NEPOOL INTR HUB 5MW D AH	0	0	-	0	-	0	0	-
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-	0	0	-
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-	0	0	-
NEW YORK ETHANOL SWAP	60	40	50.4%	33.1	81.7%	60	40	50.4%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-
NGPL MID-CONTINENT	0	40	-100.0%	0	-	0	40	-100.0%
NGPL TEX/OK	0	0	-	0	-	0	0	-
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
NO 2 UP-DOWN SPREAD CALEN	8	4.76	75.0%	0	-	8	5	75.0%
NORTHEN NATURAL GAS DEMAR	0	0	-	0	-	0	0	-
NORTHEN NATURAL GAS VENTU	0	0	-	0	-	0	0	-
NORTHWEST ROCKIES BASIS S	0	63.62	-100.0%	0	-	0	64	-100.0%
N ROCKIES PIPE SWAP	0	0	-	0	-	0	0	-
NY1% VS GC SPREAD SWAP	15	26.67	-44.6%	21.9	-32.6%	15	27	-44.6%
NY 3.0% FUEL OIL (PLATTS	0	8.33	-100.0%	0	-	0	8	-100.0%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	226	122.14	85.1%	58.05	289.4%	226	122	85.1%
NY HARBOR LOW SULPUR GAS 100C	0	15	-100.0%	0	-	0	15	-100.0%
NY HARBOR RESIDUAL FUEL 1	83	35.48	135.3%	45.19	84.7%	83	35	135.3%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-	0	0	-
NYH NO 2 CRACK SPREAD CAL	39	18.57	111.5%	67.14	-41.5%	39	19	111.5%
NYISO CAPACITY	0	11.43	-100.0%	0	-	0	11	-100.0%
NYISO ZONE A 5MW D AH O P	0	0	-	0	-	0	0	-
NYISO ZONE A 5MW D AH PK	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH O P	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH PK	0	0	-	0	-	0	0	-
NYISO ZONE J 5MW D AH O P	0	0	-	0	-	0	0	-
NYISO ZONE J 5MW D AH PK	0	0	-	0	-	0	0	-
NYMEX ALUMINUM FUTURES	0	0	-	0	-	0	0	-
NYMEX ULSD VS NYMEX HO	0	0	-	0	-	0	0	-
NY ULSD (ARGUS) VS HEATING OIL	23	16.29	42.4%	30.71	-24.5%	23	16	42.4%
ONEOK OKLAHOMA NG BASIS	0	0	-	0	-	0	0	-
ONTARIO POWER SWAPS	0	0	-	0	-	0	0	-
PANHANDLE BASIS SWAP FUTU	0	0	-	0	-	0	0	-
PERMIAN BASIS SWAP	0	0	-	0	-	0	0	-
PETROCHEMICALS	169	212.1	-20.3%	101.38	66.8%	169	212	-20.3%

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Energy Futures								
PETRO CRCKS & SPRDS ASIA	0	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS NA	1,782	2,060.29	-13.5%	1,014.33	75.6%	1,782	2,060	-13.5%
PETRO CRK&SPRD EURO	125	263.9	-52.7%	46.19	170.0%	125	264	-52.7%
PETROLEUM PRODUCTS	138	179.52	-23.2%	47.86	188.0%	138	180	-23.2%
PETROLEUM PRODUCTS ASIA	31	83.67	-63.2%	13.81	123.1%	31	84	-63.2%
PETRO OUTRIGHT EURO	220	202.33	9.0%	228.71	-3.6%	220	202	9.0%
PETRO OUTRIGHT NA	190	273.86	-30.6%	94.29	101.7%	190	274	-30.6%
PJM AD HUB 5MW REAL TIME	0	1,175	-100.0%	0	-	0	1,175	-100.0%
PJM BGE DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM BGE DA PEAK	0	0	-	0	-	0	0	-
PJM COMED 5MW D AH O PK	0	0	-	0	-	0	0	-
PJM COMED 5MW D AH PK	0	0	-	0	-	0	0	-
PJM DAILY	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM DAYTON DA PEAK	0	0	-	0	-	0	0	-
PJM MONTHLY	0	0	-	0	-	0	0	-
PJM NI HUB 5MW REAL TIME	0	0	-	0	-	0	0	-
PJM NILL DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM NILL DA PEAK	0	0	-	0	-	0	0	-
PJM OFF-PEAK LMP SWAP FUT	0	0	-	0	-	0	0	-
PJM PECO ZONE5MW PEAK CAL MO	0	0	-	0	-	0	0	-
PJM PSEG DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM PSEG DA PEAK	0	0	-	0	-	0	0	-
PJM WESTH DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM WESTHDA PEAK	0	0	-	0	-	0	0	-
PJM WESTH RT OFF-PEAK	0	1,114.29	-100.0%	0	-	0	1,114	-100.0%
PJM WESTH RT PEAK	278	123.95	124.4%	293.71	-5.3%	278	124	124.4%
PLASTICS	35	70.33	-50.4%	18.1	92.6%	35	70	-50.4%
PREMIUM UNLD 10P FOB MED	3	17.05	-82.7%	0	-	3	17	-82.7%
PREMIUM UNLEAD 10PPM FOB	0	0	-	0	-	0	0	-
PREM UNL GAS 10PPM RDAM FOB B	0	0.95	-100.0%	0	-	0	1	-100.0%
PREM UNL GAS 10PPM RDAM FOB S	0	0.71	-100.0%	0	-	0	1	-100.0%
PROPANE NON-LDH MB (OPIS) BAL	157	131.81	19.4%	40.71	286.7%	157	132	19.4%
PROPANE NON-LDH MT. BEL (OPIS)	1,277	799.57	59.8%	912.81	39.9%	1,277	800	59.8%
RBOB CALENDAR SWAP	287	231.29	24.1%	207.81	38.2%	287	231	24.1%
RBOB CRACK SPREAD	45	32.14	38.5%	27.14	64.0%	45	32	38.5%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	-
RBOB GAS	0	0	-	0	-	0	0	-
RBOB GASOLINE BALMO CLNDR	0	31.43	-100.0%	33	-100.0%	0	31	-100.0%
RBOB PHY	216,985	187,041.38	16.0%	163,705.67	32.5%	216,985	187,041	16.0%
RBOB VS HEATING OIL SWAP	0	0	-	0	-	0	0	-
SAN JUAN BASIS SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	0	0	-	0	-	0	0	-
SINGAPORE 180CST BALMO	2	0.48	270.0%	0	-	2	0	270.0%
SINGAPORE 380CST BALMO	0	0.95	-70.0%	0.24	20.0%	0	1	-70.0%
SINGAPORE 380CST FUEL OIL	29	206.48	-85.9%	29.33	-1.0%	29	206	-85.9%
SINGAPORE FUEL 180CST CAL	5	12.67	-63.9%	3.86	18.5%	5	13	-63.9%
SINGAPORE FUEL OIL SPREAD	2	5.33	-55.4%	4.29	-44.4%	2	5	-55.4%
SINGAPORE GASOIL	52	300.95	-82.6%	81.52	-35.9%	52	301	-82.6%

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Energy Futures								
SINGAPORE GASOIL CALENDAR	52	12.38	323.1%	63.95	-18.1%	52	12	323.1%
SINGAPORE GASOIL SWAP	58	94.67	-38.6%	71.14	-18.3%	58	95	-38.6%
SINGAPORE GASOIL VS ICE	0	60.24	-100.0%	3.57	-100.0%	0	60	-100.0%
SINGAPORE JET KERO BALMO	0	0	-	0	-	0	0	-
SINGAPORE JET KERO GASOIL	0	4.76	-100.0%	0	-	0	5	-100.0%
SINGAPORE JET KEROSENE SW	30	35.24	-15.5%	67.33	-55.8%	30	35	-15.5%
SINGAPORE MOGAS 92 UNLEADED	0	4.76	-100.0%	0	-	0	5	-100.0%
SINGAPORE MOGAS 92 UNLEADED	260	703.33	-63.1%	325.48	-20.3%	260	703	-63.1%
SING FUEL	0	0	-	0	-	0	0	-
Sumas Basis Swap	0	0	-	0	-	0	0	-
TC2 ROTTERDAM TO USAC 37K	0	5.71	-100.0%	0.24	-100.0%	0	6	-100.0%
TC5 RAS TANURA TO YOKOHAM	3	17.62	-85.1%	9.29	-71.8%	3	18	-85.1%
TCO BASIS SWAP	0	0	-	0	-	0	0	-
TD3 MEG TO JAPAN 250K MT	190	199.76	-4.7%	114.71	65.9%	190	200	-4.7%
TEXAS EASTERN ZONE M-3 BA	0	0	-	0	-	0	0	-
TRANSCO ZONE4 BASIS SWAP	0	0	-	0	-	0	0	-
TRANSCO ZONE 6 BASIS SWAP	0	0	-	0	-	0	0	-
UCM FUT	0	0	-	0	-	0	0	-
UK NBP NAT GAS CAL MTH FUT	33	55.95	-40.4%	52.67	-36.7%	33	56	-40.4%
ULSD UP-DOWN BALMO SWP	542	406.67	33.3%	455.95	18.9%	542	407	33.3%
UP DOWN GC ULSD VS NMX HO	2,381	1,736.9	37.1%	1,379.1	72.6%	2,381	1,737	37.1%
WAHA BASIS	0	5.95	-100.0%	0	-	0	6	-100.0%
WTI-BRENT BULLET SWAP	0	28.57	-100.0%	11.9	-100.0%	0	29	-100.0%
WTI-BRENT CALENDAR SWAP	2,099	967.86	116.9%	1,509.95	39.0%	2,099	968	116.9%
WTI CALENDAR	2,198	1,406.57	56.2%	2,394.71	-8.2%	2,198	1,407	56.2%
WTS (ARGUS) VS WTI SWAP	785	386.57	103.1%	303.48	158.7%	785	387	103.1%
WTS (ARGUS) VS WTI TRD MT	9	64.76	-86.8%	0	-	9	65	-86.8%

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Energy Options								
BRENT CALENDAR SWAP	0	0	-	8.86	-100.0%	0	0	-
BRENT CRUDE OIL 1 M CSO	0	714.29	-100.0%	4.76	-100.0%	0	714	-100.0%
BRENT OIL LAST DAY	5,372	7,062.52	-23.9%	3,326.29	61.5%	5,372	7,063	-23.9%
COAL API2 INDEX	0	8.33	-100.0%	0	-	0	8	-100.0%
CRUDE OIL	0	0	-	0	-	0	0	-
CRUDE OIL 1MO	12,152	16,180.95	-24.9%	5,050.1	140.6%	12,152	16,181	-24.9%
CRUDE OIL APO	2,672	772.24	246.0%	4,719.67	-43.4%	2,672	772	246.0%
CRUDE OIL CALNDR STRIP	0	0	-	9.52	-100.0%	0	0	-
CRUDE OIL OUTRIGHTS	0	39.29	-100.0%	0	-	0	39	-100.0%
CRUDE OIL PHY	169,834	121,347	40.0%	101,228.57	67.8%	169,834	121,347	40.0%
ETHANOL SWAP	251	290.71	-13.8%	261.43	-4.1%	251	291	-13.8%
FREIGHT MARKETS	0	0	-	0	-	0	0	-
HEATING OIL PHY	1,350	1,478.62	-8.7%	584.57	130.9%	1,350	1,479	-8.7%
HENRY HUB FINANCIAL LAST	567	492.14	15.3%	292.29	94.1%	567	492	15.3%
HO 1 MONTH CLNDR OPTIONS	2	47.62	-95.0%	0	-	2	48	-95.0%
LLS CRUDE OIL	0	0	-	0	-	0	0	-
MCCLOSKEY ARA ARGS COAL	0	6.19	-100.0%	3.57	-100.0%	0	6	-100.0%
MCCLOSKEY RCH BAY COAL	0	0	-	0	-	0	0	-
NATURAL GAS 1 M CSO FIN	9,265	5,500	68.5%	13,504.76	-31.4%	9,265	5,500	68.5%
NATURAL GAS 2 M CSO FIN	71	0	-	480.95	-85.1%	71	0	-
NATURAL GAS 3 M CSO FIN	1,474	0	-	1,119.05	31.7%	1,474	0	-
NATURAL GAS 5 M CSO FIN	155	0	-	14.29	983.3%	155	0	-
NATURAL GAS 6 M CSO FIN	2,895	403.57	617.4%	1,397.62	107.2%	2,895	404	617.4%
NATURAL GAS OPTION ON CALEND	62	42.86	44.4%	114.29	-45.8%	62	43	44.4%
NATURAL GAS PHY	118,595	117,880.71	0.6%	92,774.95	27.8%	118,595	117,881	0.6%
NATURAL GAS WINTER STRIP	29	0	-	0	-	29	0	-
N ROCKIES PIPE SWAP	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	357	107	234.0%	60.48	491.0%	357	107	234.0%
PETROCHEMICALS	4	10.71	-64.4%	0	-	4	11	-64.4%
PETRO OUTRIGHT EURO	0	1.14	-100.0%	0	-	0	1	-100.0%
PETRO OUTRIGHT NA	10	0	-	5.71	83.3%	10	0	-
PJM WES HUB PEAK CAL MTH	12	0	-	9.52	30.0%	12	0	-
PJM WES HUB PEAK LMP 50MW	0	20.95	-100.0%	0	-	0	21	-100.0%
RBOB 1MO CAL SPD OPTIONS	0	7.14	-100.0%	0	-	0	7	-100.0%
RBOB CALENDAR SWAP	0	8.57	-100.0%	2.86	-100.0%	0	9	-100.0%
RBOB CRACK	0	0	-	0	-	0	0	-
RBOB PHY	478	389.62	22.6%	220.43	116.7%	478	390	22.6%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	0	-
SHORT TERM	19	11.9	60.0%	26.19	-27.3%	19	12	60.0%
SHORT TERM NATURAL GAS	80	78.57	1.5%	55.95	42.6%	80	79	1.5%
WTI-BRENT BULLET SWAP	1,790	4,102.62	-56.4%	896.43	99.7%	1,790	4,103	-56.4%
WTI CRUDE OIL 1 M CSO FI	4,295	2,878.57	49.2%	1,416.19	203.2%	4,295	2,879	49.2%

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Metals Futures								
ALUMINUM	1,183	689.33	71.6%	703.52	68.2%	1,183	689	71.6%
COMEX COPPER	98,666	95,995.33	2.8%	79,319.9	24.4%	98,666	95,995	2.8%
COMEX E-Mini GOLD	1,516	297.24	410.1%	746.57	103.1%	1,516	297	410.1%
COMEX E-Mini SILVER	164	39.67	314.5%	96.24	70.9%	164	40	314.5%
COMEX GOLD	467,960	297,419.57	57.3%	256,866.62	82.2%	467,960	297,420	57.3%
COMEX MINY COPPER	28	22.62	22.7%	15.24	82.2%	28	23	22.7%
COMEX SILVER	95,843	72,679.38	31.9%	73,463.14	30.5%	95,843	72,679	31.9%
COPPER	102	39.57	157.6%	59.24	72.1%	102	40	157.6%
FERROUS PRODUCTS	59	46.9	25.7%	16.95	247.8%	59	47	25.7%
GOLD	411	0	-	350.86	17.3%	411	0	-
IRON ORE 62 CHINA PLATTS FUTUR	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI FUTURES	84	631.95	-86.7%	74.57	12.3%	84	632	-86.7%
LNDN ZINC	0	27	-100.0%	0	-	0	27	-100.0%
MICRO GOLD	41,064	9,943.05	313.0%	24,425.29	68.1%	41,064	9,943	313.0%
NYMEX HOT ROLLED STEEL	731	1,033.33	-29.2%	433	68.9%	731	1,033	-29.2%
NYMEX PLATINUM	22,300	17,259.48	29.2%	28,009.38	-20.4%	22,300	17,259	29.2%
PALLADIUM	7,090	5,097.1	39.1%	3,954.71	79.3%	7,090	5,097	39.1%
SILVER	1,717	731.14	134.9%	1,321.81	29.9%	1,717	731	134.9%
URANIUM	0	74.19	-99.4%	0.95	-55.0%	0	74	-99.4%

Metals Options

ALUMINUM	7	0	-	0	-	7	0	-
COMEX COPPER	3,810	2,406.24	58.3%	2,554.76	49.1%	3,810	2,406	58.3%
COMEX GOLD	76,714	48,933.33	56.8%	40,822.1	87.9%	76,714	48,933	56.8%
COMEX SILVER	9,581	7,532.57	27.2%	7,613.19	25.8%	9,581	7,533	27.2%
COPPER	80	1.43	5480.3%	17.14	365.0%	80	1	5480.3%
GOLD	8,954	2,354.52	280.3%	7,147.95	25.3%	8,954	2,355	280.3%
HOT ROLLED COIL STEEL CALL OPT	0	0	-	0	-	0	0	-
HOT ROLLED COIL STEEL PUT OPTI	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI CALL OPTIC	0	5.71	-100.0%	0	-	0	6	-100.0%
IRON ORE 62 CHINA TSI PUT OPTIO	48	0	-	1.43	3233.3%	48	0	-
NYMEX PLATINUM	457	203.19	125.1%	197.71	131.4%	457	203	125.1%
PALLADIUM	130	63.33	105.7%	30.43	328.2%	130	63	105.7%
SILVER	684	134.76	407.2%	701	-2.5%	684	135	407.2%

Foreign Exchange Futures

CHILEAN PESO	0	0	-	0	-	0	0	-
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Foreign Exchange Options

AUD/USD WKLY WED OPTIONS - WK	24	24.81	-1.7%	44.57	-45.3%	24	25	-1.7%
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	ADV JAN 2020	ADV JAN 2019	% CHG	ADV DEC 2019	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Ags Futures								
FERTILIZER PRODUCTS	141	88.1	60.3%	100.48	40.5%	141	88	60.3%

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	ADV JAN 2020	ADV JAN 2019	% CHG	ADV DEC 2019	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Ag Products Futures								
BUTTER CS	412	226.76	81.5%	252.43	63.1%	412	227	81.5%
CASH-SETTLED CHEESE	497	737	-32.6%	607.1	-18.2%	497	737	-32.6%
CATTLE	76,555	78,930.05	-3.0%	45,979.29	66.5%	76,555	78,930	-3.0%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
CDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CDD WEATHER	0	0	-	0	-	0	0	-
CHI WHEAT	120,192	91,644.76	31.1%	84,016.57	43.1%	120,192	91,645	31.1%
CLASS IV MILK	179	230.48	-22.5%	101.48	76.1%	179	230	-22.5%
COCOA TAS	0	0	-	0	-	0	0	-
COFFEE	0	0	-	0	-	0	0	-
CORN	298,610	286,125.9	4.4%	179,732.57	66.1%	298,610	286,126	4.4%
COTTON	0	0.14	66.6%	0.05	400.2%	0	0	66.6%
DJ_UBS ROLL SELECT INDEX FUTU	0	0	-	128.29	-100.0%	0	0	-
DOW-UBS COMMOD INDEX	655	1,087.05	-39.7%	2,549.67	-74.3%	655	1,087	-39.7%
DRY WHEY	63	85.24	-26.0%	63.05	0.1%	63	85	-26.0%
FEEDER CATTLE	14,616	12,375.81	18.1%	11,609.62	25.9%	14,616	12,376	18.1%
FERTILIZER PRODUCTS	10	123.81	-92.3%	1.43	566.7%	10	124	-92.3%
GOLDMAN SACHS	894	1,496.67	-40.3%	971.05	-8.0%	894	1,497	-40.3%
GSCI EXCESS RETURN FUT	97	185.62	-47.7%	3,122.86	-96.9%	97	186	-47.7%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	154	52.38	193.2%	145.24	5.7%	154	52	193.2%
HDD WEATHER EUROPEAN	48	95.24	-50.0%	0	-	48	95	-50.0%
HOGS	64,342	52,971	21.5%	42,207.24	52.4%	64,342	52,971	21.5%
HOUSING INDEX	1	0.14	433.5%	0.29	166.6%	1	0	433.5%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	52,113	44,225.76	17.8%	44,135.86	18.1%	52,113	44,226	17.8%
LUMBER	547	688.76	-20.6%	565.38	-3.3%	547	689	-20.6%
MALAYSIAN PALM SWAP	182	80.95	125.3%	120	52.0%	182	81	125.3%
MILK	1,400	1,316.1	6.4%	1,603.62	-12.7%	1,400	1,316	6.4%
MINI CORN	520	287.05	81.3%	471.1	10.5%	520	287	81.3%
MINI SOYBEAN	964	801.43	20.2%	1,118.9	-13.9%	964	801	20.2%
MINI WHEAT	302	161.19	87.6%	230.19	31.4%	302	161	87.6%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	410	426.43	-3.8%	304.19	34.8%	410	426	-3.8%
OATS	480	499.71	-3.9%	454.67	5.7%	480	500	-3.9%
ROUGH RICE	891	515.76	72.8%	1,485.29	-40.0%	891	516	72.8%
SOYBEAN	177,138	154,527.9	14.6%	237,826.76	-25.5%	177,138	154,528	14.6%
SOYBEAN MEAL	106,756	87,522	22.0%	142,780.38	-25.2%	106,756	87,522	22.0%
SOYBEAN OIL	132,338	94,070.29	40.7%	153,007.38	-13.5%	132,338	94,070	40.7%
S&P GSCI ENHANCED ER SWAP	0	349.81	-100.0%	358.29	-100.0%	0	350	-100.0%
SUGAR 11	0	0	-	0	-	0	0	-
USD CRUDE PALM OIL	195	162.95	19.8%	162.33	20.2%	195	163	19.8%
WHEAT	998	469.76	112.4%	510.86	95.3%	998	470	112.4%

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	ADV JAN 2020	ADV JAN 2019	% CHG	ADV DEC 2019	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Ag Products Options								
BUTTER CS	167	332.86	-49.9%	86.14	93.6%	167	333	-49.9%
CASH-SETTLED CHEESE	454	676.38	-32.8%	509.57	-10.8%	454	676	-32.8%
CATTLE	10,540	7,781.38	35.4%	6,702.81	57.2%	10,540	7,781	35.4%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
CDD SEASONAL STRIP	48	0	-	0	-	48	0	-
CHI WHEAT	29,051	27,367.19	6.2%	23,968.52	21.2%	29,051	27,367	6.2%
CLASS IV MILK	210	282.33	-25.7%	113.86	84.3%	210	282	-25.7%
CORN	79,870	68,290.24	17.0%	50,667.52	57.6%	79,870	68,290	17.0%
CORN NEARBY+2 CAL SPRD	219	83.33	162.9%	88.1	148.6%	219	83	162.9%
DEC-DEC CORN CAL SPRD	0	24.76	-100.0%	0	-	0	25	-100.0%
DEC-JULY CORN CAL SPRD	0	80.95	-100.0%	0	-	0	81	-100.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
DRY WHEY	5	35.1	-86.4%	7.71	-38.3%	5	35	-86.4%
FEEDER CATTLE	1,381	1,233.81	11.9%	824.33	67.5%	1,381	1,234	11.9%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	0	0	-
HOGS	18,543	12,004.19	54.5%	11,771.48	57.5%	18,543	12,004	54.5%
HOUSING INDEX	0	0	-	0	-	0	0	-
Intercommodity Spread	274	0	-	347.43	-21.1%	274	0	-
JULY-DEC CORN CAL SPRD	375	4.76	7780.0%	120	212.7%	375	5	7780.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	38	28.57	33.3%	33.33	14.3%	38	29	33.3%
JULY-JULY WHEAT CAL SPRD	2	0	-	0	-	2	0	-
JULY-NOV SOYBEAN CAL SPRD	63	87.19	-28.2%	151.76	-58.7%	63	87	-28.2%
KC WHEAT	5,223	2,973.24	75.7%	5,538	-5.7%	5,223	2,973	75.7%
LUMBER	48	109.9	-56.4%	50.38	-4.8%	48	110	-56.4%
LV CATL CSO	0	16.38	-100.0%	1.9	-100.0%	0	16	-100.0%
MAR-DEC CORN CAL SPRD	24	0	-	17.86	33.3%	24	0	-
MAR-JULY CORN CAL SPRD	100	0	-	0	-	100	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
MILK	1,823	2,207.76	-17.4%	1,749.38	4.2%	1,823	2,208	-17.4%
MLK MID OPTIONS	0	2.62	-90.9%	0.71	-66.7%	0	3	-90.9%
NFD MILK	364	799.81	-54.5%	140.1	159.9%	364	800	-54.5%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
NOV-NOV SOYBEAN CAL SPRD	0	4.76	-100.0%	0	-	0	5	-100.0%
OATS	41	67.24	-39.1%	1.1	3639.3%	41	67	-39.1%
ROUGH RICE	182	62.29	191.4%	47.33	283.5%	182	62	191.4%
SOYBEAN	54,501	48,197.19	13.1%	52,613.95	3.6%	54,501	48,197	13.1%
SOYBEAN CRUSH	29	0	-	1.33	2078.6%	29	0	-
SOYBEAN MEAL	8,649	7,760.62	11.4%	9,068.29	-4.6%	8,649	7,761	11.4%
SOYBEAN OIL	12,946	5,468.76	136.7%	10,772.14	20.2%	12,946	5,469	136.7%
SOYBN NEARBY+2 CAL SPRD	0	0	-	42.86	-98.9%	0	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	21.43	-100.0%	0	-	0	21	-100.0%
WHEAT	93	101.52	-8.0%	489.14	-80.9%	93	102	-8.0%
WHEAT-CORN ICSO	2	28.57	-93.3%	0	-	2	29	-93.3%
WHEAT NEARBY+2 CAL SPRD	29	10.95	160.9%	17.86	60.0%	29	11	160.9%

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TOTAL FUTURES GROUP								
Interest Rate Futures	6,318,060	6,861,844.14	-7.9%	5,077,145.67	24.4%	6,318,060	6,861,844	-7.9%
Equity Index Futures	3,521,092	2,590,936.62	35.9%	2,930,278.57	20.2%	3,521,092	2,590,937	35.9%
Metals Futures	738,920	502,026.86	47.2%	469,858	57.3%	738,920	502,027	47.2%
Energy Futures	2,512,698	2,210,487.95	13.7%	1,869,979.19	34.4%	2,512,698	2,210,488	13.7%
FX Futures	723,685	780,923.81	-7.3%	979,138.19	-26.1%	723,685	780,924	-7.3%
Foreign Exchange Futures	0	0	-	0	-	0	0	-
Ags Futures	141	88.1	60.3%	100.48	40.5%	141	88	60.3%
Ag Products Futures	1,052,559	912,473.9	15.4%	956,623.38	10.0%	1,052,559	912,474	15.4%
TOTAL FUTURES	14,867,155	13,858,781.38	7.3%	12,283,123.48	21.0%	14,867,154.62	13,858,781.38	7.3%
TOTAL OPTIONS GROUP								
Interest Rate Options	2,589,031	2,722,675.81	-4.9%	2,011,742.14	28.7%	2,589,031	2,722,676	-4.9%
Equity Index Options	738,027	665,787.95	10.9%	665,261.71	10.9%	738,027	665,788	10.9%
Metals Options	100,465	61,635.1	63.0%	59,085.71	70.0%	100,465	61,635	63.0%
Energy Options	331,792	279,883.86	18.5%	227,589.29	45.8%	331,792	279,884	18.5%
FX Options	46,341	57,060.19	-18.8%	43,054	7.6%	46,341	57,060	-18.8%
Ag Products Options	225,293	186,146.1	21.0%	175,944.9	28.0%	225,293	186,146	21.0%
Foreign Exchange Options	24	24.81	-1.7%	44.57	-45.3%	24	25	-1.7%
TOTAL OPTIONS	4,030,973	3,973,213.81	1.5%	3,182,722.33	26.7%	4,030,972.86	3,973,213.81	1.5%
TOTAL COMBINED								
FX	770,025	837,984	-8.1%	1,022,192.19	-24.7%	770,025	837,984	-8.1%
Equity Index	4,259,119	3,256,724.57	30.8%	3,595,540.29	18.5%	4,259,119	3,256,725	30.8%
Interest Rate	8,907,091	9,584,519.95	-7.1%	7,088,887.81	25.6%	8,907,091	9,584,520	-7.1%
Energy	2,844,490	2,490,371.81	14.2%	2,097,568.48	35.6%	2,844,490	2,490,372	14.2%
Metals	839,385	563,661.95	48.9%	528,943.71	58.7%	839,385	563,662	48.9%
Foreign Exchange	24	24.81	-1.7%	44.57	-45.3%	24	25	-1.7%
Ags	141	88.1	60.3%	100.48	40.5%	141	88	60.3%
Ag Products	1,277,852	1,098,620	16.3%	1,132,568.29	12.8%	1,277,852	1,098,620	16.3%
GRAND TOTAL	18,898,127	17,831,995.19	6.0%	15,465,845.81	22.2%	18,898,127.48	17,831,995.19	6.0%

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