

CME Group Exchange ADV Report - Monthly

August 2019

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	ADV AUG 2019	ADV AUG 2018	% CHG	ADV JUL 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
FX Futures								
AD/CD CROSS RATES	0	0.39	-7.1%	0.23	60.0%	1	0	110.1%
AD/JY CROSS RATES	148	195.65	-24.3%	80.14	84.9%	148	200	-26.1%
AD/NE CROSS RATES	10	5.22	84.7%	10.68	-9.8%	6	4	44.5%
AUSTRALIAN DOLLAR	85,562	106,134.61	-19.4%	85,287.14	0.3%	100,876	112,905	-10.7%
BP/JY CROSS RATES	191	137.96	38.3%	152.45	25.1%	138	157	-12.4%
BP/SF CROSS RATES	11	19.83	-44.7%	38.5	-71.5%	21	17	22.4%
BRAZIL REAL	11,997	7,770.09	54.4%	5,374.59	123.2%	7,331	6,854	7.0%
BRITISH POUND	106,424	100,807.04	5.6%	94,633.14	12.5%	112,994	127,982	-11.7%
CANADIAN DOLLAR	75,073	71,274.3	5.3%	63,253.27	18.7%	76,815	83,620	-8.1%
CD/JY CROSS RATES	0	13.35	-99.7%	0.27	-83.3%	1	8	-90.2%
CHINESE RENMINBI (CNH)	1,707	892.61	91.3%	1,224.55	39.4%	1,310	226	480.2%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	807.6%
CZECK KORUNA (US)	0	1.83	-100.0%	0	-	0	0	-100.0%
EC/AD CROSS RATES	135	97.87	37.8%	158.64	-15.0%	240	94	154.2%
EC/CD CROSS RATES	74	51.96	43.3%	72.45	2.8%	140	166	-15.8%
EC/NOK CROSS RATES	33	21.65	51.6%	16.82	95.1%	29	18	65.1%
EC/SEK CROSS RATES	12	14.48	-18.1%	18.59	-36.2%	35	37	-4.6%
EFX/BP CROSS RATES	3,527	2,369.17	48.9%	3,629.59	-2.8%	4,350	3,854	12.9%
EFX/JY CROSS RATES	3,005	2,809.87	6.9%	1,864.77	61.1%	3,130	4,032	-22.4%
EFX/SF CROSS RATES	1,449	1,085.22	33.5%	1,261.82	14.8%	1,628	1,348	20.8%
E-MICRO AUD/USD	4,549	6,498.22	-30.0%	4,446.68	2.3%	5,318	5,008	6.2%
E-MICRO CAD/USD	867	816.96	6.2%	802.91	8.0%	820	862	-4.8%
E-MICRO CHF/USD	277	74.43	271.5%	195.09	41.8%	131	67	96.5%
E-MICRO EUR/USD	9,915	14,035.22	-29.4%	10,200.73	-2.8%	11,655	17,943	-35.0%
E-MICRO GBP/USD	2,101	1,568.22	34.0%	1,858.18	13.1%	2,042	2,260	-9.7%
E-MICRO INR/USD	301	268.26	12.2%	266.36	13.0%	239	207	15.5%
E-MICRO JPY/USD	1,979	1,210.17	63.5%	1,137	74.0%	1,408	1,493	-5.7%
E-MINI EURO FX	3,862	3,730.43	3.5%	3,826.82	0.9%	4,595	4,902	-6.3%
E-MINI JAPANESE YEN	1,962	538.3	264.6%	1,096.95	78.9%	776	643	20.8%
EURO FX	181,319	261,288.87	-30.6%	172,075.05	5.4%	203,463	279,110	-27.1%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	17.65	-100.0%	0	-	0	3	-98.2%
INDIAN RUPEE	4,496	3,199.61	40.5%	2,676.32	68.0%	3,408	4,116	-17.2%
JAPANESE YEN	153,533	109,664.65	40.0%	98,564.5	55.8%	128,838	146,488	-12.0%
KOREAN WON	36	16.83	112.1%	17.41	105.0%	34	18	87.5%
MEXICAN PESO	53,447	58,447.96	-8.6%	39,607.36	34.9%	60,526	67,217	-10.0%
NEW ZEALND DOLLAR	23,902	25,206.57	-5.2%	22,657.55	5.5%	27,487	30,740	-10.6%
NKR/USD CROSS RATE	284	243.7	16.4%	214.59	32.2%	245	218	12.2%
POLISH ZLOTY (EC)	1	2.78	-78.8%	0.5	18.2%	3	1	218.1%
POLISH ZLOTY (US)	3	4.57	-25.3%	5.55	-38.5%	6	5	21.6%
RMB USD	0	0.22	-79.1%	0	-	0	0	-73.8%
RUSSIAN RUBLE	3,428	1,989.39	72.3%	2,322.41	47.6%	3,745	2,765	35.4%
S.AFRICAN RAND	3,992	2,828.78	41.1%	2,632.55	51.6%	2,452	2,270	8.0%
SF/JY CROSS RATES	0	0	-	0	-	0	1	-96.3%
SHEKEL	0	1.04	-100.0%	0	-	0	15	-100.0%
SKR/USD CROSS RATES	119	185.3	-36.1%	109.09	8.6%	154	208	-26.0%
SWISS FRANC	28,355	27,538.91	3.0%	21,071.68	34.6%	26,412	28,711	-8.0%
TURKISH LIRA	8	42.65	-82.1%	6.41	19.1%	49	205	-76.1%
USDZAR	0	0	-	0	-	0	0	302.0%

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FX Options								
AUD/USD PQO 2pm Fix	4,280	5,819.57	-26.5%	3,214.86	33.1%	4,651	6,196	-24.9%
BRAZIL REAL	3	0	-	1.05	147.8%	1	0	-
BRITISH POUND (EU)	0	0.78	-100.0%	0	-	0	2	-100.0%
CAD/USD PQO 2pm Fix	4,161	5,706.96	-27.1%	3,100.82	34.2%	4,752	7,801	-39.1%
CANADIAN DOLLAR (EU)	0	0	-	0	-	0	0	-100.0%
CHF/USD PQO 2pm Fix	137	101.65	35.3%	118.41	16.1%	140	145	-3.6%
EFX/BP CROSS RATES	0	0	-	0	-	0	0	-
EFX/JY CROSS RATES	0	0	-	0	-	0	17	-100.0%
EURO FX (EU)	0	0.87	-100.0%	0	-	0	0	-100.0%
EUR/USD PQO 2pm Fix	27,239	33,739.3	-19.3%	25,362.59	7.4%	26,225	37,413	-29.9%
GBP/USD PQO 2pm Fix	4,660	13,318.96	-65.0%	6,586.86	-29.3%	7,776	11,982	-35.1%
JAPANESE YEN (EU)	0	0	-	0	-	0	0	-
JPY/USD PQO 2pm Fix	12,479	11,114.65	12.3%	7,510.64	66.1%	10,206	12,715	-19.7%
MEXICAN PESO	150	33.22	351.8%	54.32	176.3%	87	98	-11.5%
NEW ZEALND DOLLAR	24	0	-	23.77	2.7%	22	0	-

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Equity Index Futures								
BITCOIN FUTURES	4,536	5,517.74	-17.8%	6,949.91	-34.7%	7,107	3,540	100.7%
DJ US REAL ESTATE	1,555	1,189.74	30.7%	1,097.27	41.7%	1,980	2,048	-3.3%
E-mini (\$5) Dow	261,985	129,975	101.6%	162,103.91	61.6%	215,941	224,254	-3.7%
E-MINI COM SERVICES SELECT SEC	207	0	-	191.36	8.3%	269	0	-
E-mini FTSE 100 (USD)	0	29.65	-100.0%	0	-	2	68	-97.1%
E-mini FTSE China 50	0	40.17	-100.0%	0	-	4	54	-92.1%
E-MINI MIDCAP	14,917	9,881.57	51.0%	12,555.91	18.8%	15,838	17,515	-9.6%
E-MINI NASDAQ 100	608,959	330,116.3	84.5%	360,050.5	69.1%	482,796	416,238	16.0%
E-MINI RUSSELL 1000	148	272.65	-45.8%	92.73	59.4%	383	638	-40.0%
E-MINI RUSSELL 1000 GROWTH	196	280.74	-30.1%	39.36	398.8%	258	512	-49.6%
E-MINI RUSSELL 1000 VALUE	531	435.74	21.8%	125.36	323.4%	679	685	-0.9%
E-MINI RUSSELL 2000	159,671	96,246.22	65.9%	111,984.27	42.6%	143,617	130,062	10.4%
E-MINI S&P500	2,032,176	1,090,688.96	86.3%	1,157,956.05	75.5%	1,610,308	1,588,724	1.4%
E-MINI S&P REAL ESTATE SELECT S	150	274.65	-45.2%	152.68	-1.5%	206	351	-41.4%
FT-SE 100	0	64.35	-100.0%	0	-	2	63	-96.5%
FTSE Emerging	65	74.26	-12.2%	77.59	-15.9%	99	22	346.4%
IBOVESPA INDEX	41	67.83	-39.2%	15.36	168.3%	30	56	-46.1%
MICRO E-MINI NASDAQ 100	300,160	0	-	198,298.27	51.4%	101,128	0	-
MICRO E-MINI RUSSELL 2000	45,829	0	-	29,104.91	57.5%	15,282	0	-
MICRO E-MINI S&P500	434,248	0	-	207,425.86	109.4%	139,672	0	-
MICRO MINI \$5 DOW	73,332	0	-	48,494.45	51.2%	26,330	0	-
NASDAQ BIOTECH	9	0	-	16.23	-46.5%	14	32	-55.6%
NIFTY 50	0	0	-	0	-	0	322	-100.0%
NIKKEI 225 (\$) STOCK	12,979	7,533.17	72.3%	6,900.77	88.1%	10,613	14,742	-28.0%
NIKKEI 225 (YEN) STOCK	55,713	27,385.13	103.4%	32,357.68	72.2%	38,979	41,070	-5.1%
S&P 500	4,872	2,716.17	79.4%	2,533	92.3%	4,728	6,317	-25.2%
S&P 500 ANNUAL DIVIDEND INDEX F	907	315.48	187.6%	934.14	-2.9%	1,113	565	96.9%
S&P 500/GI	0	0.04	-100.0%	0	-	0	0	-24.1%
S&P 500 QUARLY DIVIDEND INDEX F	39	4.35	799.1%	2.73	1333.3%	9	3	157.9%
S&P 600 SMALLCAP EMINI	12	0	-	18.32	-35.7%	7	0	-
S&P CONSUMER DSCRTNRY SECTC	289	430	-32.7%	123.14	135.0%	416	801	-48.0%
S&P CONSUMER STAPLES SECTOR	368	537.22	-31.6%	506.36	-27.4%	905	1,073	-15.6%
S&P ENERGY SECTOR	505	1,412.22	-64.2%	353	43.2%	832	1,553	-46.4%
S&P FINANCIAL SECTOR	1,132	1,274.22	-11.2%	998.73	13.3%	1,539	2,208	-30.3%
S&P HEALTH CARE SECTOR	773	592	30.5%	490.64	57.4%	873	714	22.2%
S&P INDUSTRIAL SECTOR	450	831.74	-45.8%	224.45	100.7%	591	703	-15.9%
S&P MATERIALS SECTOR	393	355.52	10.6%	168.36	133.6%	501	472	6.1%
S&P TECHNOLOGY SECTOR	378	615.48	-38.5%	213.32	77.3%	691	1,143	-39.6%
S&P UTILITIES SECTOR	1,075	1,452.74	-26.0%	541.77	98.4%	1,422	1,769	-19.6%
S&P VALUE INDEX FUTURES	0	0	-	0	-	0	0	-13.8%
YEN DENOMINATED TOPIX	1,183	34.7	3309.5%	990.45	19.4%	899	23	3854.6%

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Equity Index Options								
E-mini (\$5) Dow	212	347.35	-39.0%	96.14	120.4%	198	476	-58.4%
E-MINI NASDAQ 100	13,423	8,966.09	49.7%	8,039.77	67.0%	10,184	11,408	-10.7%
E-MINI RUSSELL 2000	1,137	636.39	78.6%	271.18	319.2%	650	609	6.7%
E-MINI S&P500	429,561	252,750.83	70.0%	172,071.27	149.6%	255,066	273,467	-6.7%
EOM E-MINI RUSSELL 2000 END OF	601	281.74	113.3%	332.95	80.5%	429	276	55.4%
EOM EMINI S&P	151,534	112,445.3	34.8%	68,978.59	119.7%	95,442	121,924	-21.7%
EOM S&P 500	5,348	6,778.57	-21.1%	5,111.86	4.6%	6,066	8,990	-32.5%
EOW1 E-MINI RUSSELL 2000 WEEKL	51	32.7	56.1%	118.41	-56.9%	75	98	-23.6%
EOW1 E-MINI RUSSELL 2000 WEEKL	115	48.65	136.8%	111	3.8%	92	131	-30.0%
EOW1 EMINI S&P 500	54,832	41,837.87	31.1%	46,157.64	18.8%	46,993	51,255	-8.3%
EOW1 S&P 500	3,155	3,550.52	-11.1%	3,790.64	-16.8%	3,196	3,876	-17.5%
EOW2 E-MINI RUSSELL 2000 WEEKL	200	119.91	66.9%	589.95	-66.1%	236	241	-1.9%
EOW2 EMINI S&P 500	56,900	38,856.87	46.4%	36,176	57.3%	48,088	59,473	-19.1%
EOW2 S&P 500	5,430	8,071.48	-32.7%	5,519.32	-1.6%	5,832	7,558	-22.8%
EOW3 E-MINI RUSSELL 2000 WEEKL	674	578.61	16.4%	686.41	-1.9%	548	1,005	-45.4%
EOW3 EMINI S&P 500	139,687	117,931.7	18.4%	110,217.27	26.7%	113,414	171,976	-34.1%
EOW3 S&P 500	5,031	10,293.26	-51.1%	7,556.91	-33.4%	6,269	14,489	-56.7%
EOW4 E-MINI RUSSELL 2000 WEEKL	187	134.26	39.2%	172.64	8.3%	152	271	-44.1%
EOW4 EMINI S&P 500	59,804	43,124.35	38.7%	31,984.91	87.0%	40,881	56,193	-27.2%
S&P 500	13,202	12,455.7	6.0%	6,527.41	102.3%	11,092	14,308	-22.5%
Interest Rate Futures								
10-YR NOTE	2,570,859	1,923,208.26	33.7%	1,363,583.86	88.5%	1,857,412	1,778,558	4.4%
10-YR SWAP RATE	3,993	662.48	502.8%	1,360.86	193.4%	3,061	1,985	54.2%
15-YR SWAP RATE	0	0	-	0	-	33	0	-
1-MONTH EUROSOLLAR	9	2.65	256.5%	0.05	20679.1%	2	187	-98.7%
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	1,173,046	626,416.3	87.3%	505,732.55	131.9%	746,212	527,992	41.3%
2-YR SWAP RATE	2,460	0	-	2,661.05	-7.6%	2,401	0	-
30-YR BOND	558,484	377,283.48	48.0%	260,736.73	114.2%	358,011	349,793	2.3%
30-YR SWAP RATE	23	0	-	17.41	32.6%	33	6	474.9%
3-YR SWAP RATE	1,446	0	-	1,571.68	-8.0%	797	0	-
4-YR SWAP RATE	221	0	-	244	-9.4%	510	0	-
5-YR NOTE	1,834,341	1,319,735.96	39.0%	854,610.73	114.6%	1,243,455	1,113,896	11.6%
5-YR SWAP RATE	3,677	497.04	639.9%	2,988.41	23.1%	3,830	1,132	238.2%
7-YR SWAP RATE	65	0	-	185	-64.8%	219	0	-
EUROSOLLARS	3,322,778	1,902,537.39	74.6%	2,558,454.77	29.9%	3,026,264	2,996,231	1.0%
FED FUND	407,578	159,070.78	156.2%	450,037.59	-9.4%	374,226	243,750	53.5%
SOFR	39,925	6,091.96	555.4%	37,122.18	7.6%	31,089	1,646	1789.1%
SONIA	8,226	0	-	13,289.41	-38.1%	8,645	0	-
Ultra 10-Year Note	405,107	209,482.61	93.4%	171,388.64	136.4%	237,692	185,238	28.3%
ULTRA T-BOND	340,889	248,021.57	37.4%	114,434.64	197.9%	202,044	180,563	11.9%

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Interest Rate Options								
10-YR NOTE	773,750	551,594	40.3%	594,572.64	30.1%	655,351	613,901	6.8%
2-YR NOTE	22,084	27,991.96	-21.1%	21,669.77	1.9%	24,540	25,618	-4.2%
30-YR BOND	206,144	130,490.96	58.0%	115,175.64	79.0%	140,733	123,957	13.5%
5-YR NOTE	233,557	137,871.13	69.4%	228,473.68	2.2%	229,472	157,059	46.1%
EURODOLLARS	1,350,420	528,761.35	155.4%	1,093,278.09	23.5%	1,215,957	715,594	69.9%
EURO MIDCURVE	485,409	491,534.39	-1.2%	433,753.5	11.9%	685,059	719,491	-4.8%
FED FUND	66	21.52	207.1%	850.41	-92.2%	129	104	24.2%
Ultra 10-Year Note	425	0	-	23.18	1734.5%	160	0	96215.8%
ULTRA T-BOND	1,070	170.91	526.1%	1,407.86	-24.0%	889	285	211.6%

Energy Futures

3.5% FUEL OIL CID MED SWA	1	2.61	-72.1%	0.14	433.2%	1	3	-80.9%
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-	0	1	-78.8%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
AEP-DAYTON HUB MTHLY	0	0	-	0	-	0	0	-
AEP-DAYTON HUB OFF-PEAK M	0	0	-	0	-	0	0	-
ALGONQUIN CITYGATES BASIS	0	0	-	0	-	0	0	-
ANR OKLAHOMA	0	0	-	0	-	0	0	-
ARGUS LLS VS. WTI (ARG) T	33	652.61	-95.0%	113.86	-71.3%	437	1,107	-60.5%
ARGUS PROPAN FAR EST INDE	312	238.52	31.0%	247.45	26.2%	297	271	9.5%
ARGUS PROPAN(SAUDI ARAMCO	162	147.96	9.3%	114.64	41.1%	140	122	14.8%
AUSTRIALIAN COKE COAL	0	0	-	0	-	0	0	-100.0%
BRENT BALMO SWAP	16	0	-	2.27	604.0%	8	1	615.0%
BRENT CALENDAR SWAP	450	130.3	245.4%	555.64	-19.0%	346	166	109.1%
BRENT CFD SWAP	0	0	-	0	-	0	2	-100.0%
BRENT FINANCIAL FUTURES	20	43.48	-53.0%	10.77	89.9%	46	86	-46.5%
BRENT OIL LAST DAY	102,899	52,652.35	95.4%	91,245.09	12.8%	103,479	83,203	24.4%
CANADIAN LIGHT SWEET OIL	0	0	-	0	-	0	0	-
CENTERPOINT BASIS SWAP	0	0	-	0	-	0	0	-100.0%
CHICAGO ETHANOL SWAP	4,180	4,853.52	-13.9%	4,374.14	-4.4%	5,009	4,757	5.3%
CHICAGO ULSD PL VS HO SPR	12	25.48	-51.8%	16.59	-26.0%	27	18	44.6%
CHICAGO UNL GAS PL VS RBO	2	8.7	-73.9%	11.14	-79.6%	7	6	23.9%
CIG BASIS	0	0	-	0	-	0	1	-100.0%
CINERGY HUB OFF-PEAK MONT	0	0	-	0	-	0	0	-
CINERGY HUB PEAK MONTH	0	0	-	0	-	0	0	-
CIN HUB 5MW D AH O PK	0	0	-	0	-	0	0	-
CIN HUB 5MW D AH PK	19	52.78	-63.5%	31.27	-38.4%	26	59	-56.8%
CIN HUB 5MW REAL TIME O P	0	0	-	0	-	23	0	-
CIN HUB 5MW REAL TIME PK	0	0	-	0	-	2	1	42.1%
COAL SWAP	0	0.65	-100.0%	0	-	0	3	-100.0%
COLUMB GULF MAINLINE NG B	0	0	-	0	-	2	0	-
CONWAY NATURAL GASOLINE (OPI	26	7.96	225.6%	2.27	1040.0%	11	9	21.2%
CONWAY NORMAL BUTANE (OPIS) S	35	4.78	622.3%	15.23	126.9%	21	15	41.1%
CONWAY PROPANE 5 DECIMALS S	642	852.78	-24.7%	622.55	3.1%	731	772	-5.4%
CRUDE OIL	129	191.3	-32.6%	95.45	35.0%	234	317	-26.0%
CRUDE OIL OUTRIGHTS	1,863	1,704.26	9.3%	3,006.55	-38.0%	3,011	2,859	5.3%

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	ADV AUG 2019	ADV AUG 2018	% CHG	ADV JUL 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Energy Futures								
CRUDE OIL PHY	1,268,834	854,828.52	48.4%	1,038,098.64	22.2%	1,208,091	1,245,643	-3.0%
CRUDE OIL SPRDS	598	983.83	-39.2%	1,363.41	-56.2%	1,072	2,179	-50.8%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
DAILY PJM	0	0	-	0	-	0	0	-
DATED TO FRONTLINE BRENT	0	0	-	0	-	6	19	-67.9%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-	0	0	-100.0%
DOMINION TRAN INC - APP I	0	0	-	0	-	0	0	-
DOMINION TRANSMISSION INC	0	0	-	0	-	0	1	-100.0%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	0	1	-100.0%
DUBAI CRUDE OIL CALENDAR	6	38.04	-85.1%	22.27	-74.5%	105	88	19.2%
DUTCH TTF NATURAL GAS CAL MO	430	18.13	2271.5%	789.32	-45.5%	409	45	809.7%
EASTERN RAIL DELIVERY CSX	0	0	-	0	-	0	1	-100.0%
EAST/WEST FUEL OIL SPREAD	0	0	-	0.45	-100.0%	0	1	-89.2%
EIA FLAT TAX ONHWAY DIESE	5	8.96	-39.6%	17.68	-69.4%	16	10	64.7%
ELEC ERCOT DLY OFF PK	0	0	-	0	-	0	0	-
ELEC ERCOT DLY PEAK	0	0	-	0	-	0	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-	0	116	-100.0%
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	-
ERCOT HOUSTON Z MCPE 5MW PEA	0	0	-	0	-	0	12	-100.0%
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	0	0	-
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	0	116	-100.0%
ERCOT NORTH ZMCPE 5MW PEAK	0	0	-	0	-	0	30	-100.0%
ETHANOL	197	361.7	-45.5%	245.05	-19.6%	393	423	-7.0%
ETHANOL SWAP	1	0.87	4.5%	0.45	100.0%	3	2	104.9%
ETHANOL T2 FOB ROTT INCL DUTY	136	123.17	10.1%	85.41	58.8%	158	139	13.5%
EURO 1% FUEL OIL NEW BALM	0	0.09	-100.0%	0	-	0	0	-87.9%
EURO 3.5% FUEL OIL RDAM B	1	19.87	-97.5%	3.27	-84.7%	2	31	-94.1%
EURO 3.5% FUEL OIL SPREAD	0	5.43	-100.0%	0.55	-100.0%	1	5	-82.3%
EURO-DENOMINATED PETRO PROD	0	27.83	-100.0%	0	-	0	4	-100.0%
EURO GASOIL 10PPM VS ICE	0	0	-	0	-	0	2	-100.0%
EUROPE 1% FUEL OIL NWE CA	1	0	-	0	-	3	2	27.3%
EUROPE 1% FUEL OIL RDAM C	0	0	-	0	-	0	0	-100.0%
EUROPE 3.5% FUEL OIL MED	1	4.13	-80.2%	0.64	28.6%	2	5	-49.6%
EUROPE 3.5% FUEL OIL RDAM	35	175.96	-80.3%	17.27	100.5%	48	405	-88.2%
EUROPEAN GASOIL (ICE)	4	14.52	-73.7%	4.55	-16.0%	5	22	-77.5%
EUROPEAN NAPHTHA BALMO	0	12.04	-97.0%	8.23	-95.6%	8	14	-41.0%
EUROPEAN NAPHTHA CRACK SPR	93	387	-76.1%	96.55	-4.1%	204	429	-52.5%
EUROPE DATED BRENT SWAP	0	0	-	0	-	10	0	-
EUROPE JET KERO NWE CALSW	0	0.78	-100.0%	0	-	0	0	-87.1%
EUROPE NAPHTHA CALSWAP	23	164.35	-85.9%	76.45	-69.7%	92	162	-43.3%
EURO PROPANE CIF ARA SWA	76	62.74	21.1%	77.41	-1.9%	92	83	11.8%
FREIGHT MARKETS	31	22.91	33.3%	76.64	-60.1%	46	24	92.9%
FUEL OIL CRACK VS ICE	129	70.87	82.3%	55.18	134.2%	83	190	-56.1%
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-	0	1	-91.2%
FUEL OIL (PLATS) CAR CM	0	0	-	0	-	0	1	-96.1%
FUEL OIL (PLATS) CAR CN	0	0	-	0	-	0	1	-100.0%

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Energy Futures								
FUELOIL SWAP:CARGOES VS.B	0	7.17	-93.7%	1.64	-72.2%	8	11	-23.6%
GAS EURO-BOB OXY NWE BARGES	74	281.74	-73.8%	131.91	-44.1%	265	368	-28.0%
GAS EURO-BOB OXY NWE BARGES	176	571.96	-69.2%	239.95	-26.5%	398	904	-55.9%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-	0	0	-100.0%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-	0	0	-
GASOIL 0.1 RDAM BRGS VS I	0	0.22	-100.0%	0	-	0	0	111.1%
GASOIL 0.1 ROTTERDAM BARG	0	0.22	-100.0%	0	-	1	7	-91.8%
GASOIL 10PPM VS ICE SWAP	0	0	-	0	-	0	0	226.9%
GASOIL CALENDAR SWAP	2	0.26	579.5%	0.55	225.0%	1	0	140.3%
GASOIL CRACK SPREAD CALEN	5	123.13	-95.6%	43.64	-87.5%	30	210	-85.5%
GASOIL MINI CALENDAR SWAP	28	7.48	272.0%	19.41	43.3%	14	9	61.1%
GERMAN POWER BASELOAD CAL M	87	39.78	118.6%	233.77	-62.8%	115	18	550.7%
GROUP THREE ULSD (PLATTS)	0	0.87	-100.0%	0	-	0	1	-100.0%
GROUP THREE UNLEAD GAS (P	14	0	-	0	-	2	3	-29.0%
GRP THREE ULSD(PLT)VS HEA	149	125.22	18.7%	211.27	-29.6%	168	164	2.6%
GRP THREE UNL GS (PLT) VS	62	86.3	-27.8%	82.27	-24.3%	126	93	35.1%
GULF COAST 3% FUEL OIL BA	30	42.65	-29.3%	36.77	-18.0%	33	68	-50.9%
GULF COAST JET FUEL CLNDR	0	10.48	-100.0%	0	-	2	7	-76.8%
GULF COAST JET VS NYM 2 H	849	1,301.74	-34.7%	925.45	-8.2%	1,018	1,785	-42.9%
GULF COAST NO.6 FUEL OIL	962	2,039.39	-52.8%	839.73	14.5%	1,120	2,883	-61.2%
GULF COAST ULSD CALENDAR	9	9.35	-2.7%	12.59	-27.8%	18	12	51.1%
GULF COAST ULSD CRACK SPR	0	0	-	0	-	0	8	-100.0%
HEATING OIL BALMO CLNDR S	0	0	-	1.82	-100.0%	3	1	154.9%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	0	0	-
HEATING OIL PHY	153,597	155,045.57	-0.9%	140,103.32	9.6%	158,909	184,118	-13.7%
HENRY HUB BASIS SWAP	0	2.7	-100.0%	53.55	-100.0%	74	44	66.8%
HENRY HUB FINANCIAL LAST	0	195.52	-100.0%	0	-	0	138	-100.0%
HENRY HUB INDEX SWAP FUTU	0	2.7	-100.0%	53.55	-100.0%	74	44	66.8%
HENRY HUB SWAP	1,609	8,477.43	-81.0%	3,403.73	-52.7%	4,849	8,326	-41.8%
HOUSTON SHIP CHANNEL BASI	0	0	-	0	-	4	0	-
HTG OIL	0	0	-	2.18	-100.0%	1	0	15.0%
ICE BRENT DUBAI SWAP	92	497.96	-81.5%	194.36	-52.5%	245	491	-50.1%
IN DELIVERY MONTH EUA	0	0	-	0	-	0	0	-
INDIANA MISO	0	0	-	0	-	0	0	-
INDONESIAN COAL ICI4	9	9.13	2.1%	25	-62.7%	18	6	202.8%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-	0	0	-
ISO NEW ENGLAND PK LMP	0	0	-	0	-	0	0	-
JAPAN C&F NAPHTHA CRACK S	1	0	-	0	-	1	10	-88.3%
JAPAN C&F NAPHTHA SWAP	21	65.04	-67.2%	37.45	-43.1%	54	98	-44.2%
JAPAN NAPHTHA BALMO SWAP	2	4.22	-58.0%	0.45	290.0%	2	3	-33.7%
JET AV FUEL (P) CAR FM ICE GAS S	0	0	-	0	-	0	0	-100.0%
JET CIF NWE VS ICE	1	0	-	0	-	1	4	-84.0%
JET FUEL UP-DOWN BALMO CL	126	239.13	-47.3%	223.41	-43.5%	203	283	-28.2%
JKM LNG Futures	70	96	-27.3%	80	-12.8%	74	55	36.5%
LA CARB DIESEL (OPIS) SWA	2	4.57	-50.2%	0	-	2	16	-85.7%
LA CARBOB GASOLINE(OPIS)S	8	3.26	143.9%	17.05	-53.3%	17	25	-30.9%
LA JET (OPIS) SWAP	54	60.35	-11.2%	64.77	-17.3%	62	104	-40.2%
LLS (ARGUS) CALENDAR SWAP	0	26.39	-100.0%	0	-	0	4	-100.0%
LLS (ARGUS) VS WTI SWAP	3	99.65	-97.3%	49.09	-94.4%	99	276	-64.3%

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Energy Futures								
LOS ANGELES CARB GASOLINE	0	0	-	0.45	-100.0%	0	0	-
LTD NAT GAS	10,031	13,596.7	-26.2%	12,402.59	-19.1%	14,399	15,986	-9.9%
MARS (ARGUS) VS WTI SWAP	37	21.74	69.4%	65.45	-43.7%	81	114	-28.6%
MARS (ARGUS) VS WTI TRD M	790	430.91	83.2%	554.41	42.4%	887	1,074	-17.5%
MARS BLEND CRUDE OIL	0	0	-	0	-	0	14	-100.0%
MCCLOSKEY ARA ARGS COAL	1,150	827.83	38.9%	1,598.23	-28.0%	1,404	1,142	22.9%
MCCLOSKEY RCH BAY COAL	63	113.3	-44.8%	105.09	-40.5%	111	157	-29.2%
MGF FUT	0	3.83	-100.0%	0	-	0	1	-100.0%
MGN1 SWAP FUT	6	1.74	239.8%	0.45	1200.1%	3	3	-14.0%
MICHIGAN BASIS	0	0	-	0	-	0	0	-
MICHIGAN MISO	0	0	-	0	-	0	0	-
MINI GAS EUROBOB OXY NWE ARG	24	11.52	109.9%	5.18	366.7%	11	17	-36.0%
MINI RBOB V. EBOBARG NWE BRGS	0	16.3	-100.0%	0	-	21	18	16.0%
MINI RBOB V. EBOB(ARGUS) NWE B	29	91.65	-68.3%	92.82	-68.7%	104	80	29.9%
MINY HTG OIL	0	0.3	-55.2%	0.14	0.0%	0	0	-9.8%
MINY NATURAL GAS	1,586	744.91	112.9%	1,521.73	4.2%	1,346	1,202	11.9%
MINY RBOB GAS	1	0.22	171.8%	0.27	116.7%	0	0	101.1%
MINY WTI CRUDE OIL	24,109	13,492.3	78.7%	25,011.05	-3.6%	22,256	15,919	39.8%
MJC FUT	0	3.48	-100.0%	0	-	1	8	-88.6%
MNC FUT	129	204.87	-37.0%	146.91	-12.1%	187	183	2.4%
MONT BELVIEU ETHANE 5 DECIMAL	874	850.87	2.7%	950.32	-8.1%	741	740	0.1%
MONT BELVIEU ETHANE OPIS BALM	3	5.65	-51.7%	7.05	-61.3%	8	8	-0.3%
MONT BELVIEU LDH PROPANE 5 DE	7,157	4,861.61	47.2%	7,379.59	-3.0%	6,964	5,704	22.1%
MONT BELVIEU LDH PROPANE OPIS	125	42.91	190.9%	75.14	66.1%	148	128	15.5%
MONT BELVIEU NATURAL GASOLIN	281	223.04	26.0%	416.09	-32.4%	375	378	-0.8%
MONT BELVIEU NATURAL GASOLIN	18	16.61	10.8%	39.32	-53.2%	31	19	59.9%
MONT BELVIEU NORMAL BUTANE 5	2,372	2,028.35	16.9%	2,326.09	2.0%	2,180	1,612	35.2%
MONT BELVIEU NORMAL BUTANE B	70	48.04	45.0%	45.91	51.8%	64	51	24.9%
NAT GAS BASIS SWAP	0	0	-	0	-	0	0	-
NATURAL GAS	5,001	3,103.35	61.2%	4,582.77	9.1%	5,217	5,266	-0.9%
NATURAL GAS PEN SWP	1,085	1,314.61	-17.5%	955.68	13.5%	1,348	1,656	-18.6%
NATURAL GAS PHY	421,966	367,912.78	14.7%	410,780.05	2.7%	376,382	415,059	-9.3%
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-	0	0	-
NEPOOL INTR HUB 5MW D AH	2,502	0	-	0	-	426	496	-14.1%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-	0	0	-
NEPOOL RHD ISLD 5MW D AH	0	0	-	0	-	0	0	-
NEPOOL RHODE IL 5MW D AH	0	0	-	0	-	0	0	-
NEPOOL W CNT MASS 5MW D A	0	0	-	0	-	0	0	-
NEPOOL W CNTR M 5MW D AH	0	0	-	0	-	0	0	-
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-	0	0	-
NEW YORK ETHANOL SWAP	12	44.78	-72.4%	42.05	-70.6%	34	63	-46.0%
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	0	-	0	-	7	2	211.8%
NGPL TEX/OK	0	0	-	0	-	15	135	-88.7%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-

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Energy Futures								
NO 2 UP-DOWN SPREAD CALEN	0	17.39	-100.0%	0	-	4	15	-73.5%
NORTHEN NATURAL GAS DEMAR	0	0	-	0	-	0	0	-
NORTHEN NATURAL GAS VENTU	0	0	-	0	-	0	1	-100.0%
NORTHWEST ROCKIES BASIS S	0	0	-	0	-	18	0	-
N ROCKIES PIPE SWAP	0	2.57	-100.0%	0	-	0	0	-100.0%
NY1% VS GC SPREAD SWAP	32	16.3	96.3%	22.18	44.3%	23	77	-70.1%
NY 3.0% FUEL OIL (PLATTS	0	19.57	-100.0%	0	-	5	10	-52.8%
NY HARBOR 1% FUEL OIL BAL	0	2.17	-100.0%	1.14	-100.0%	0	0	-49.7%
NY HARBOR HEAT OIL SWP	77	244.09	-68.6%	22.64	238.4%	102	95	7.7%
NY HARBOR LOW SULPUR GAS 100C	0	6.52	-100.0%	0	-	2	17	-86.2%
NY HARBOR RESIDUAL FUEL 1	32	43	-24.6%	22.82	42.0%	37	54	-32.0%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-	0	0	-
NYH NO 2 CRACK SPREAD CAL	18	3.91	353.0%	0	-	16	44	-64.3%
NYISO CAPACITY	0	9.13	-100.0%	0	-	2	7	-73.4%
NYISO J	0	0	-	0	-	0	0	-
NYISO J OFF-PEAK	0	0	-	0	-	0	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	2,502	970.43	157.8%	0	-	604	3,555	-83.0%
NYISO ZONE G 5MW D AH PK	0	0	-	289.77	-100.0%	49	108	-55.0%
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	-	9	0	-
NY ULSD (ARGUS) VS HEATING OIL	5	0	-	3.5	29.9%	9	1	653.3%
ONEOK OKLAHOMA NG BASIS	0	63.65	-100.0%	0	-	0	9	-100.0%
ONTARIO POWER SWAPS	1	0	-	0	-	1	0	1156.8%
PANHANDLE BASIS SWAP FUTU	0	0	-	0	-	0	2	-100.0%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	0	-
PERMIAN BASIS SWAP	0	0	-	0	-	0	0	-
PETROCHEMICALS	143	143.65	-0.8%	132.05	7.9%	156	226	-31.1%
PETRO CRCKS & SPRDS ASIA	2	0	-	0.95	138.1%	2	4	-45.2%
PETRO CRCKS & SPRDS NA	1,422	1,693.26	-16.0%	1,386.27	2.5%	1,839	2,123	-13.4%
PETRO CRK&SPRD EURO	119	336.04	-64.6%	117.5	1.3%	158	435	-63.7%
PETROLEUM PRODUCTS	37	201.52	-81.8%	56.55	-35.0%	126	219	-42.6%
PETROLEUM PRODUCTS ASIA	45	70.22	-36.6%	78.68	-43.4%	76	95	-19.9%
PETRO OUTRIGHT EURO	173	144.91	19.1%	156.09	10.6%	185	226	-18.4%
PETRO OUTRIGHT NA	148	438.48	-66.2%	318.95	-53.5%	288	355	-19.0%
PJM AD HUB 5MW REAL TIME	0	0	-	0	-	713	241	196.1%
PJM ATSI ELEC	0	0	-	0	-	0	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	2,236	0	-	0	-	440	30	1356.6%

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Energy Futures								
PJM NILL DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM NILL DA PEAK	0	0	-	0	-	0	0	-100.0%
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	1,017.39	-100.0%	0	-	0	138	-100.0%
PJM PSEG DA PEAK	0	55.43	-100.0%	0	-	0	8	-100.0%
PJM WESTH DA OFF-PEAK	0	1,017.39	-100.0%	0	-	0	602	-100.0%
PJM WESTHDA PEAK	0	55.43	-100.0%	0	-	0	33	-100.0%
PJM WESTH RT OFF-PEAK	0	0	-	0	-	280	1,740	-83.9%
PJM WESTH RT PEAK	0	121.35	-100.0%	23.36	-100.0%	280	272	3.0%
PLASTICS	25	20.48	19.9%	28.18	-12.9%	34	18	90.8%
PREMIUM UNLD 10P FOB MED	1	7.57	-80.8%	1.5	-3.0%	5	12	-60.2%
PREMIUM UNLEAD 10PPM FOB	1	2.09	-30.3%	0.68	113.3%	0	2	-83.8%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0	-	0	0	-74.9%
PREM UNL GAS 10PPM RDAM FOB S	0	5.04	-100.0%	0	-	0	1	-83.8%
PROPANE NON-LDH MB (OPIS) BAL	45	30.74	45.7%	61.05	-26.7%	72	26	175.8%
PROPANE NON-LDH MT. BEL (OPIS)	504	548.57	-8.2%	1,367.91	-63.2%	868	555	56.5%
RBOB CALENDAR SWAP	169	264.87	-36.4%	185.59	-9.2%	285	273	4.5%
RBOB CRACK SPREAD	7	2.61	161.4%	25.45	-73.2%	53	55	-3.1%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	-
RBOB GAS	0	0	-	0.55	-100.0%	0	85	-99.5%
RBOB GASOLINE BALMO CLNDR	39	36.22	6.9%	37.32	3.8%	47	53	-11.7%
RBOB PHY	166,537	211,257.43	-21.2%	192,514.14	-13.5%	207,644	199,575	4.0%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	0	0	-
RBOB VS HEATING OIL SWAP	0	0	-	0	-	0	12	-96.2%
SAN JUAN BASIS SWAP	0	0	-	0	-	0	0	-100.0%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	2	-100.0%
SINGAPORE 180CST BALMO	1	2.09	-56.4%	0.68	33.3%	1	3	-74.0%
SINGAPORE 380CST BALMO	6	12.26	-54.4%	15.59	-64.1%	4	11	-60.2%
SINGAPORE 380CST FUEL OIL	102	459.04	-77.9%	120.41	-15.7%	144	428	-66.4%
SINGAPORE FUEL 180CST CAL	8	23.61	-64.4%	12.14	-30.7%	13	43	-68.8%
SINGAPORE FUEL OIL SPREAD	3	11.87	-77.0%	3.41	-20.0%	3	34	-91.3%
SINGAPORE GASOIL	346	182.61	89.5%	323.82	6.9%	280	254	10.3%
SINGAPORE GASOIL CALENDAR	10	2.17	370.5%	23.95	-57.3%	10	30	-65.9%
SINGAPORE GASOIL SWAP	37	286.52	-87.0%	41.27	-9.8%	49	211	-76.6%
SINGAPORE GASOIL VS ICE	0	251.09	-100.0%	6.82	-100.0%	27	634	-95.8%
SINGAPORE JET KERO BALMO	0	0	-	0	-	0	1	-100.0%
SINGAPORE JET KERO GASOIL	0	101.09	-100.0%	0	-	1	184	-99.7%
SINGAPORE JET KEROSENE SW	13	86.74	-85.6%	19.32	-35.3%	27	54	-49.3%
SINGAPORE JET KERO VS. GASOIL	0	16.3	-100.0%	0	-	0	2	-100.0%
SINGAPORE MOGAS 92 UNLEADED	0	77.96	-100.0%	2.27	-100.0%	9	29	-70.2%
SINGAPORE MOGAS 92 UNLEADED	72	419.09	-82.7%	266.68	-72.9%	496	658	-24.6%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-	0	1	-100.0%
SING FUEL	0	0	-	0	-	0	1	-100.0%
SOUTH STAR TEX OKLHM KNS	0	0	-	0	-	0	0	-
Sumas Basis Swap	0	0	-	0	-	0	1	-100.0%
TC2 ROTTERDAM TO USAC 37K	4	0	-	24.82	-83.3%	12	3	278.3%
TC5 RAS TANURA TO YOKOHAM	1	0	-	24.09	-96.2%	15	1	948.3%
TCO BASIS SWAP	0	0	-	0	-	0	0	-

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Energy Futures								
TD3 MEG TO JAPAN 250K MT	135	88.48	52.3%	307.27	-56.1%	226	51	341.0%
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-	0	0	-
Tetco STX Basis	0	0	-	0	-	0	0	-
TEXAS EASTERN ZONE M-3 BA	0	0	-	0	-	0	0	-
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-	0	0	-
Transco Zone 3 Basis	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	-66.5%
UK NBP NAT GAS CAL MTH FUT	53	58.09	-8.4%	6.82	680.0%	27	241	-89.0%
ULSD 10PPM CIF MED VS ICE	0	0	-	0	-	0	0	-100.0%
ULSD UP-DOWN BALMO SWP	116	210.3	-44.8%	230.45	-49.6%	239	239	0.1%
UP DOWN GC ULSD VS NMX HO	1,960	1,447.48	35.4%	1,263.5	55.1%	1,458	1,503	-3.0%
WAHA BASIS	0	0	-	0	-	4	19	-79.6%
WESTERN RAIL DELIVERY PRB	0	0	-	0	-	0	0	-100.0%
WTI-BRENT BULLET SWAP	2	0	-	25	-93.6%	9	39	-78.1%
WTI-BRENT CALENDAR SWAP	1,463	621.35	135.4%	1,647.64	-11.2%	1,717	1,484	15.7%
WTI CALENDAR	1,024	1,540.17	-33.5%	1,674.95	-38.9%	1,905	1,562	21.9%
WTS (ARGUS) VS WTI SWAP	102	590.57	-82.8%	170.45	-40.4%	220	405	-45.8%
WTS (ARGUS) VS WTI TRD MT	71	78.91	-10.1%	0	-	39	32	21.3%

Energy Options

BRENT 1 MONTH CAL	0	0	-	0	-	0	18	-100.0%
BRENT CALENDAR SWAP	35	42.17	-15.9%	0	-	23	34	-32.9%
BRENT CRUDE OIL 12 M CSO	0	0	-	0	-	0	12	-100.0%
BRENT CRUDE OIL 1 M CSO	0	500	-100.0%	115.45	-100.0%	209	2,283	-90.8%
BRENT CRUDE OIL 6 M CSO	0	0	-	0	-	0	6	-100.0%
BRENT OIL LAST DAY	4,541	5,900.91	-23.0%	4,518.09	0.5%	6,558	7,729	-15.1%
COAL API2 INDEX	5	26.52	-82.9%	9.09	-50.0%	6	52	-88.9%
COAL API4 INDEX	0	0	-	0	-	0	1	-100.0%
COAL SWAP	0	0	-	0	-	0	0	-
CRUDE OIL	0	0	-	0	-	1	0	-
CRUDE OIL 1MO	10,053	5,001.3	101.0%	11,405.68	-11.9%	11,152	10,166	9.7%
CRUDE OIL APO	1,481	1,379.91	7.3%	1,643.09	-9.8%	2,249	2,198	2.3%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	1	1	18.3%
CRUDE OIL OUTRIGHTS	0	0	-	0	-	6	0	-
CRUDE OIL PHY	136,131	130,977.78	3.9%	117,320.86	16.0%	132,880	170,117	-21.9%
ETHANOL	0	0	-	0	-	0	3	-100.0%
ETHANOL SWAP	1,024	164.39	523.2%	717.86	42.7%	546	358	52.5%
HEATING OIL PHY	1,174	1,034.52	13.4%	1,171.95	0.1%	1,375	1,422	-3.3%
HENRY HUB FINANCIAL LAST	122	222.48	-45.4%	186.36	-34.8%	290	192	51.4%
HO 1 MONTH CLNDR OPTIONS	0	0	-	0	-	13	0	-
LLS CRUDE OIL	0	0	-	0	-	0	1	-100.0%
MCCLOSKEY ARA ARGS COAL	0	0	-	0	-	1	2	-48.7%
MCCLOSKEY RCH BAY COAL	2	0	-	9.09	-75.0%	5	11	-51.4%
NATURAL GAS 1 M CSO FIN	6,552	1,332.39	391.8%	3,729.55	75.7%	2,580	1,694	52.3%
NATURAL GAS 2 M CSO FIN	23	0	-	56.82	-60.0%	25	7	245.8%

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Energy Options								
NATURAL GAS 3 M CSO FIN	2,698	239.13	1028.1%	1,575	71.3%	1,062	258	312.0%
NATURAL GAS 5 M CSO FIN	23	0	-	0	-	10	15	-36.9%
NATURAL GAS 6 M CSO FIN	252	73.91	241.3%	81.82	208.3%	244	420	-41.8%
NATURAL GAS OPTION ON CALEND	164	43.48	276.4%	284.55	-42.5%	113	132	-14.5%
NATURAL GAS PHY	68,045	73,852.39	-7.9%	75,850.14	-10.3%	73,893	89,920	-17.8%
NATURAL GAS WINTER STRIP	9	52.17	-82.6%	0	-	9	7	25.7%
N ROCKIES PIPE SWAP	25	30.78	-19.4%	43.64	-43.1%	22	11	104.8%
NY HARBOR HEAT OIL SWP	68	86.91	-21.4%	21	225.3%	101	119	-15.4%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	0	-	0	0	-
PANHANDLE PIPE SWAP	0	0	-	0	-	0	0	-
PETROCHEMICALS	8	111.87	-93.3%	1.73	336.9%	31	57	-46.1%
PETRO OUTRIGHT EURO	0	0	-	0	-	0	0	-
PETRO OUTRIGHT NA	0	0	-	5.45	-100.0%	1	0	-
PJM WES HUB PEAK CAL MTH	0	0.43	-100.0%	4.55	-100.0%	4	7	-46.3%
PJM WES HUB PEAK LMP 50MW	0	19.26	-100.0%	0	-	5	41	-87.7%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-	1	4	-78.4%
RBOB CALENDAR SWAP	0	0	-	5.45	-100.0%	2	6	-60.3%
RBOB CRACK	0	0	-	0	-	0	0	-
RBOB PHY	514	383.7	34.0%	554.55	-7.3%	760	547	39.0%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	50	5.39	820.7%	27.45	80.8%	18	11	58.8%
SHORT TERM	24	50.26	-52.1%	45.45	-47.0%	22	45	-50.9%
SHORT TERM NATURAL GAS	119	59.3	101.2%	63.64	87.5%	55	113	-51.0%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	0	0	-
SINGAPORE JET FUEL CALEND	0	0	-	0	-	0	0	-
WTI-BRENT BULLET SWAP	4,452	870.87	411.2%	1,340.91	232.0%	2,643	4,377	-39.6%
WTI CRUDE OIL 1 M CSO FI	2,083	2,067.39	0.8%	910.45	128.8%	2,566	3,528	-27.3%

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Metals Futures								
ALUMINUM	680	247.52	174.7%	726.77	-6.4%	536	665	-19.3%
COMEX COPPER	108,957	147,932.04	-26.3%	85,257.14	27.8%	101,554	140,720	-27.8%
COMEX E-Mini GOLD	2,042	337.48	505.0%	1,414.27	44.4%	859	355	142.1%
COMEX E-Mini SILVER	343	52.61	552.4%	197.68	73.6%	202	58	249.1%
COMEX GOLD	435,557	272,789.65	59.7%	431,379.27	1.0%	330,882	342,322	-3.3%
COMEX MINY COPPER	33	16.57	101.1%	31.95	4.3%	32	23	37.1%
COMEX SILVER	137,210	102,787.35	33.5%	94,862.41	44.6%	94,534	100,269	-5.7%
COPPER	8	21.74	-62.2%	5.77	42.5%	36	66	-45.3%
E-MICRO GOLD	40,446	7,136.61	466.7%	27,667.14	46.2%	17,662	6,336	178.7%
FERROUS PRODUCTS	21	86.09	-75.3%	30.36	-29.9%	52	78	-32.8%
Gold Kilo	0	0	-	0	-	0	1	-100.0%
IRON ORE 62 CHINA PLATTS FUTUR	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI FUTURES	142	224	-36.8%	174.32	-18.7%	272	192	41.5%
LNDN ZINC	0	62.39	-100.0%	0	-	7	25	-71.0%
NYMEX HOT ROLLED STEEL	232	749.35	-69.0%	623.41	-62.7%	776	497	56.1%
NYMEX PLATINUM	22,546	17,943.91	25.6%	20,190.36	11.7%	22,184	21,470	3.3%
PALLADIUM	6,059	7,656.87	-20.9%	3,620.55	67.4%	5,247	5,949	-11.8%
SILVER	2,548	410.22	521.1%	1,059.36	140.5%	1,041	359	190.2%
URANIUM	0	8.26	-100.0%	13.64	-100.0%	56	13	338.3%

Metals Options

COMEX COPPER	2,573	1,250.22	105.8%	2,251.68	14.3%	2,857	1,187	140.7%
COMEX GOLD	100,129	55,061.04	81.9%	70,296.77	42.4%	63,089	47,150	33.8%
COMEX SILVER	15,507	8,589.61	80.5%	11,352.73	36.6%	8,283	7,490	10.6%
COPPER	22	9.17	137.8%	5.95	266.4%	7	2	216.4%
GOLD	9,411	2,259.39	316.5%	8,248.55	14.1%	5,958	1,912	211.6%
HOT ROLLED COIL STEEL CALL OPT	0	0	-	13.64	-100.0%	5	0	-
IRON ORE 62 CHINA TSI CALL OPTIC	5	0	-	0	-	40	1	3300.2%
IRON ORE 62 CHINA TSI PUT OPTIO	0	0	-	0	-	21	8	182.9%
NYMEX PLATINUM	147	173.22	-15.1%	52.23	181.6%	168	191	-12.0%
PALLADIUM	52	144.74	-64.4%	21.32	142.0%	59	145	-59.3%
SILVER	393	167.39	135.0%	258.86	52.0%	237	81	192.1%

Foreign Exchange Futures

CHILEAN PESO	0	85.22	-100.0%	0	-	2	93	-97.4%
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Foreign Exchange Options

AUD/USD PQO 2pm Fix	26	77.48	-66.9%	25.14	2.0%	39	41	-5.5%
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Ags Futures

FERTILIZER PRODUCS	150	21.74	590.0%	127.73	17.4%	90	47	90.4%
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Ag Products Futures								
BUTTER CS	222	142.48	56.0%	259.14	-14.2%	197	202	-2.4%
CASH-SETTLED CHEESE	405	443	-8.6%	590.05	-31.4%	534	482	10.8%
CATTLE	60,847	52,412.65	16.1%	60,070.45	1.3%	68,871	65,216	5.6%
CAT WEATHER EUROPEAN	0	0	-	0	-	19	0	-
CDD SEASONAL STRIP	0	0	-	0	-	3	4	-24.6%
CDD WEATHER	9	0	-	72.73	-87.5%	53	13	319.9%
CHI WHEAT	130,786	181,636.3	-28.0%	103,252.82	26.7%	134,142	164,226	-18.3%
CLASS IV MILK	131	26.3	399.1%	61.82	112.4%	119	29	317.6%
COCOA TAS	0	0	-	0	-	0	0	60.8%
CORN	468,973	375,520.04	24.9%	365,520.14	28.3%	474,324	421,290	12.6%
COTTON	0	0.09	-47.7%	0.64	-92.9%	0	0	653.6%
DJ_UBS ROLL SELECT INDEX FUTU	0	3.57	-100.0%	20.55	-100.0%	47	65	-26.8%
DOW-UBS COMMOD INDEX	1,090	1,714.26	-36.4%	1,137.05	-4.1%	2,209	3,773	-41.5%
DRY WHEY	33	53.83	-38.0%	41.27	-19.2%	59	60	-1.3%
FEEDER CATTLE	16,541	16,190.52	2.2%	13,867.77	19.3%	15,163	14,475	4.8%
FERTILIZER PRODUCTS	28	121.09	-76.5%	38.64	-26.5%	82	110	-25.0%
GOLDMAN SACHS	1,222	1,321.83	-7.6%	1,249.23	-2.2%	1,356	1,501	-9.7%
GSCI EXCESS RETURN FUT	368	126.26	191.6%	17.27	2031.6%	1,349	1,439	-6.3%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	13	3	318.3%
HDD WEATHER EUROPEAN	0	782.61	-100.0%	0	-	18	107	-83.2%
HOGS	55,307	56,886.83	-2.8%	71,385.73	-22.5%	64,310	54,138	18.8%
HOUSING INDEX	0	0.35	30.7%	0.45	0.0%	1	0	40.9%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	74,122	73,581.57	0.7%	51,153.23	44.9%	65,646	68,534	-4.2%
LUMBER	615	868.83	-29.2%	567.18	8.4%	677	922	-26.6%
MALAYSIAN PALM SWAP	333	154.78	115.0%	417.27	-20.3%	190	222	-14.3%
MILK	1,120	1,209.96	-7.5%	1,188.82	-5.8%	1,187	1,093	8.6%
MINI CORN	954	442.04	115.8%	766	24.5%	729	497	46.9%
MINI SOYBEAN	854	739.61	15.4%	796.86	7.1%	861	1,126	-23.5%
MINI WHEAT	524	503.96	3.9%	420.73	24.4%	322	391	-17.6%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	280	208.04	34.3%	244.23	14.4%	311	248	25.3%
OATS	411	706.7	-41.9%	430	-4.5%	664	699	-5.0%
ROUGH RICE	1,455	1,188.74	22.4%	615.18	136.6%	1,009	945	6.9%
SOYBEAN	171,444	177,778.09	-3.6%	173,662.95	-1.3%	205,737	247,638	-16.9%
SOYBEAN MEAL	103,220	118,486.48	-12.9%	90,573.5	14.0%	112,722	131,906	-14.5%
SOYBEAN OIL	120,512	95,783.87	25.8%	101,444.91	18.8%	118,765	124,162	-4.3%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	133	156	-14.4%
SUGAR 11	0	0	-	0	-	0	0	-82.7%
USD CRUDE PALM OIL	45	31.74	40.3%	22.27	100.0%	56	36	54.8%
WHEAT	878	1,001.22	-12.3%	1,111.45	-21.0%	771	620	24.4%

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	ADV AUG 2019	ADV AUG 2018	% CHG	ADV JUL 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Ag Products Options								
BUTTER CS	74	164.22	-55.1%	103.5	-28.7%	165	184	-10.4%
CASH-SETTLED CHEESE	330	406.91	-18.8%	394.18	-16.2%	464	471	-1.5%
CATTLE	9,657	6,730.52	43.5%	6,006	60.8%	9,439	11,623	-18.8%
CAT WEATHER EUROPEAN	0	0	-	0	-	12	0	-
CDD SEASONAL STRIP	0	0	-	0	-	30	4	618.5%
CHI WHEAT	29,502	45,493.26	-35.2%	27,912.55	5.7%	33,679	40,931	-17.7%
CLASS IV MILK	136	97.78	39.2%	161.77	-15.9%	191	54	251.7%
CORN	148,798	104,677.7	42.1%	139,916.77	6.3%	146,980	115,927	26.8%
CORN NEARBY+2 CAL SPRD	328	397.39	-17.6%	386.64	-15.3%	256	101	153.8%
DEC-DEC CORN CAL SPRD	141	249.3	-43.3%	68	107.8%	83	93	-9.8%
DEC-JULY CORN CAL SPRD	23	215.22	-89.1%	136.45	-82.8%	113	85	31.9%
DEC-JULY WHEAT CAL SPRD	0	1.48	-100.0%	0	-	0	1	-100.0%
DRY WHEY	1	40.65	-97.1%	14.77	-92.0%	39	30	29.7%
FEEDER CATTLE	1,551	1,306.3	18.7%	1,323.41	17.2%	1,544	1,439	7.3%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	18	-100.0%
HDD WEATHER	0	0	-	0	-	0	0	-
HOGS	16,684	16,824.04	-0.8%	19,560.09	-14.7%	17,917	11,025	62.5%
HOUSING INDEX	0	0	-	0	-	0	0	-
Intercommodity Spread	0	20.87	-100.0%	0	-	6	59	-89.9%
JULY-DEC CORN CAL SPRD	8	26.09	-69.7%	31.5	-74.9%	74	62	18.7%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	7	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	9	14	-39.7%
JULY-NOV SOYBEAN CAL SPRD	5	84.78	-94.6%	0	-	37	308	-88.0%
KC WHEAT	4,914	5,265	-6.7%	4,278.73	14.8%	4,635	4,557	1.7%
LUMBER	66	52.74	25.1%	91.09	-27.5%	90	84	7.0%
LV CATL CSO	0	0	-	0	-	3	1	326.4%
MAR-JULY CORN CAL SPRD	1	0	-	0.91	0.0%	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	1	-84.9%
MILK	1,613	2,100.87	-23.2%	1,845.59	-12.6%	1,791	1,607	11.4%
MLK MID OPTIONS	0	3	-93.9%	0.95	-80.9%	1	2	-46.5%
NFD MILK	180	143.3	25.4%	231.18	-22.3%	318	240	32.8%
NOV-JULY SOYBEAN CAL SPRD	14	0	-	11.36	20.0%	21	0	358052.5%
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	1	-84.5%
NOV-NOV SOYBEAN CAL SPRD	0	4.35	-100.0%	46.36	-100.0%	11	1	1506.2%
OATS	9	34.26	-73.9%	7.18	24.7%	24	20	19.5%
ROUGH RICE	321	101.43	216.5%	162.59	97.5%	137	74	85.1%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	7	-100.0%
SOYBEAN	43,734	68,642.3	-36.3%	50,606.14	-13.6%	56,668	84,312	-32.8%
SOYBEAN CRUSH	0	0	-	0	-	0	1	-97.8%
SOYBEAN MEAL	6,618	11,813.7	-44.0%	7,418.05	-10.8%	7,716	15,050	-48.7%
SOYBEAN OIL	6,504	4,781	36.0%	4,219.95	54.1%	5,422	5,419	0.1%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-	33	0	55201.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	1.14	-100.0%	3	16	-81.4%
WHEAT	192	26.96	613.3%	132.5	45.1%	228	19	1085.8%
WHEAT-CORN ICSO	0	14.78	-100.0%	4.55	-100.0%	16	30	-47.3%
WHEAT NEARBY+2 CAL SPRD	5	52.04	-91.3%	9.09	-50.0%	15	73	-79.3%

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	ADV AUG 2019	ADV AUG 2018	% CHG	ADV JUL 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	10,673,128	6,773,010.48	57.6%	6,338,419.55	68.4%	8,095,937	7,380,979	9.7%
Equity Index Futures	4,019,784	1,710,645.74	135.0%	2,344,088.86	71.5%	2,826,066	2,458,342	15.0%
Metals Futures	756,824	558,462.65	35.5%	667,254.41	13.4%	575,934	619,398	-7.0%
Energy Futures	2,198,708	1,723,830.78	27.5%	1,960,764.14	12.1%	2,148,835	2,231,384	-3.7%
FX Futures	768,093	813,122.78	-5.5%	642,869.32	19.5%	792,999	937,000	-15.4%
Foreign Exchange Futures	0	85.22	-100.0%	0	-	2	93	-97.4%
Ags Futures	150	21.74	590.0%	127.73	17.4%	90	47	90.4%
Ag Products Futures	1,212,728	1,160,067.61	4.5%	1,041,000.32	16.5%	1,272,651	1,306,325	-2.6%
TOTAL FUTURES	19,629,415	12,739,247	54.1%	12,994,524.32	51.1%	15,712,513.21	14,933,566.98	5.2%
TOTAL OPTIONS GROUP								
Interest Rate Options	3,072,925	1,868,436.22	64.5%	2,489,204.77	23.5%	2,952,288	2,356,010	25.3%
Equity Index Options	941,084	659,242.13	42.8%	504,510.27	86.5%	644,901	798,024	-19.2%
Metals Options	128,239	67,654.78	89.5%	92,501.73	38.6%	80,726	58,168	38.8%
Energy Options	239,677	224,529.65	6.7%	221,699.68	8.1%	239,481	295,921	-19.1%
FX Options	53,133	69,835.96	-23.9%	45,973.32	15.6%	53,860	76,369	-29.5%
Ag Products Options	271,407	269,772.26	0.6%	265,083	2.4%	288,170	293,952	-2.0%
Foreign Exchange Options	26	77.48	-66.9%	25.14	2.0%	39	41	-5.5%
TOTAL OPTIONS	4,706,491	3,159,548.48	49.0%	3,618,997.91	30.0%	4,259,464.65	3,878,485.79	9.8%
TOTAL COMBINED								
FX	821,226	882,958.74	-7.0%	688,842.64	19.2%	846,859	1,013,369	-16.4%
Equity Index	4,960,868	2,369,887.87	109.3%	2,848,599.14	74.2%	3,470,967	3,256,365	6.6%
Interest Rate	13,746,053	8,641,446.7	59.1%	8,827,624.32	55.7%	11,048,225	9,736,988	13.5%
Energy	2,438,385	1,948,360.43	25.2%	2,182,463.82	11.7%	2,388,316	2,527,305	-5.5%
Metals	885,064	626,117.44	41.4%	759,756.14	16.5%	656,660	677,566	-3.1%
Foreign Exchange	26	162.7	-84.2%	25.14	2.0%	41	134	-69.4%
Ags	150	21.74	590.0%	127.73	17.4%	90	47	90.4%
Ag Products	1,484,135	1,429,839.87	3.8%	1,306,083.32	13.6%	1,560,821	1,600,278	-2.5%
GRAND TOTAL	24,335,906	15,898,795.48	53.1%	16,613,522.23	46.5%	19,971,977.87	18,812,052.77	6.2%

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