

CME Group Exchange ADV Report - Monthly

January 2019

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	ADV JAN 2019	ADV JAN 2018	% CHG	ADV DEC 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
FX Futures								
AD/CD CROSS RATES	1	0.24	240.0%	0.05	1519.0%	1	0	240.0%
AD/JY CROSS RATES	123	161	-23.7%	198.9	-38.2%	123	161	-23.7%
AD/NE CROSS RATES	0	3.29	-95.7%	11.55	-98.8%	0	3	-95.7%
AUSTRALIAN DOLLAR	104,915	121,088.19	-13.4%	107,588.05	-2.5%	104,915	121,088	-13.4%
BP/JY CROSS RATES	114	220.43	-48.4%	147.3	-22.7%	114	220	-48.4%
BP/SF CROSS RATES	29	11.81	148.4%	6.45	354.8%	29	12	148.4%
BRAZIL REAL	5,039	5,201.1	-3.1%	3,973.25	26.8%	5,039	5,201	-3.1%
BRITISH POUND	113,687	139,545	-18.5%	127,754	-11.0%	113,687	139,545	-18.5%
CANADIAN DOLLAR	72,686	81,973.81	-11.3%	99,326.55	-26.8%	72,686	81,974	-11.3%
CD/JY CROSS RATES	0	19.05	-99.5%	5	-98.1%	0	19	-99.5%
CHINESE RENMINBI (CNH)	1,178	74.57	1479.9%	947.65	24.3%	1,178	75	1479.9%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-
CZECK KORUNA (US)	0	0	-	0.15	-100.0%	0	0	-
EC/AD CROSS RATES	142	45.76	211.2%	377.35	-62.3%	142	46	211.2%
EC/CD CROSS RATES	49	190.24	-74.0%	413.1	-88.0%	49	190	-74.0%
EC/NOK CROSS RATES	9	16.33	-42.0%	13.75	-31.1%	9	16	-42.0%
EC/SEK CROSS RATES	13	34.81	-63.6%	98.4	-87.1%	13	35	-63.6%
EFX/BP CROSS RATES	3,833	2,960.86	29.5%	6,711.55	-42.9%	3,833	2,961	29.5%
EFX/JY CROSS RATES	2,091	3,146.48	-33.5%	6,183.2	-66.2%	2,091	3,146	-33.5%
EFX/SF CROSS RATES	1,180	1,085.19	8.7%	2,329.85	-49.3%	1,180	1,085	8.7%
E-MICRO AUD/USD	6,347	5,641	12.5%	5,561.05	14.1%	6,347	5,641	12.5%
E-MICRO CAD/USD	704	1,240.9	-43.3%	864.7	-18.6%	704	1,241	-43.3%
E-MICRO CHF/USD	70	76.52	-8.5%	100.45	-30.3%	70	77	-8.5%
E-MICRO EUR/USD	14,568	21,416.29	-32.0%	14,291.65	1.9%	14,568	21,416	-32.0%
E-MICRO GBP/USD	2,280	3,504	-34.9%	1,820.85	25.2%	2,280	3,504	-34.9%
E-MICRO INR/USD	262	164.57	59.2%	405.45	-35.4%	262	165	59.2%
E-MICRO JPY/USD	1,869	1,543.33	21.1%	1,293	44.5%	1,869	1,543	21.1%
E-MINI EURO FX	4,000	6,833.67	-41.5%	5,114.6	-21.8%	4,000	6,834	-41.5%
E-MINI JAPANESE YEN	834	731	14.1%	1,099.35	-24.1%	834	731	14.1%
EURO FX	197,603	291,887.14	-32.3%	267,686.2	-26.2%	197,603	291,887	-32.3%
HUNGARIAN FORINT (EC)	0	0.86	-100.0%	0	-	0	1	-100.0%
HUNGARIAN FORINT (US)	0	0	-	0	-	0	0	-
INDIAN RUPEE	3,912	5,561.62	-29.7%	3,918.3	-0.2%	3,912	5,562	-29.7%
JAPANESE YEN	127,465	165,697.1	-23.1%	165,267.5	-22.9%	127,465	165,697	-23.1%
KOREAN WON	47	26.67	74.6%	43.95	6.0%	47	27	74.6%
MEXICAN PESO	58,404	59,078.43	-1.1%	69,028.45	-15.4%	58,404	59,078	-1.1%
NEW ZEALND DOLLAR	30,116	36,436.48	-17.3%	30,419.2	-1.0%	30,116	36,436	-17.3%
NKR/USD CROSS RATE	113	175.33	-35.6%	313.3	-63.9%	113	175	-35.6%
POLISH ZLOTY (EC)	4	1.1	252.2%	1.2	221.4%	4	1	252.2%
POLISH ZLOTY (US)	4	11.1	-66.5%	6.6	-43.7%	4	11	-66.5%
RMB USD	0	0.62	-92.3%	0	-	0	1	-92.3%
RUSSIAN RUBLE	2,793	1,270.33	119.9%	5,889.35	-52.6%	2,793	1,270	119.9%
S.AFRICAN RAND	1,908	1,839.71	3.7%	3,677.8	-48.1%	1,908	1,840	3.7%
SF/JY CROSS RATES	0	9.14	-97.4%	0	-	0	9	-97.4%
SHEKEL	0	3.24	-100.0%	0	-	0	3	-100.0%
SKR/USD CROSS RATES	99	143.81	-30.9%	324.05	-69.3%	99	144	-30.9%
SWISS FRANC	22,424	33,945.38	-33.9%	32,652.4	-31.3%	22,424	33,945	-33.9%
TURKISH LIRA	6	70.1	-91.2%	111.7	-94.5%	6	70	-91.2%
USDZAR	1	0	-	0	-	1	0	-

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FX Options								
AUD/USD PQO 2pm Fix	5,040	7,989.62	-36.9%	5,240.65	-3.8%	5,040	7,990	-36.9%
BRITISH POUND (EU)	0	2.14	-100.0%	0.05	-100.0%	0	2	-100.0%
CAD/USD PQO 2pm Fix	5,019	9,136.24	-45.1%	5,420.2	-7.4%	5,019	9,136	-45.1%
CANADIAN DOLLAR (EU)	0	0.57	-100.0%	0	-	0	1	-100.0%
CHF/USD PQO 2pm Fix	95	139.19	-31.8%	40	137.4%	95	139	-31.8%
EFX/BP CROSS RATES	1	0	-	0	-	1	0	-
EFX/JY CROSS RATES	0	68.33	-100.0%	0	-	0	68	-100.0%
EURO FX (EU)	0	0.52	-100.0%	0	-	0	1	-100.0%
EUR/USD PQO 2pm Fix	26,828	53,294.38	-49.7%	27,185.15	-1.3%	26,828	53,294	-49.7%
GBP/USD PQO 2pm Fix	11,219	15,129.71	-25.8%	9,859.8	13.8%	11,219	15,130	-25.8%
JAPANESE YEN (EU)	0	0	-	0	-	0	0	-
JPY/USD PQO 2pm Fix	8,768	13,607.33	-35.6%	12,167.95	-27.9%	8,768	13,607	-35.6%
MEXICAN PESO	67	49.95	34.3%	75.85	-11.5%	67	50	34.3%
NEW ZEALND DOLLAR	23	0	-	0.85	2583.5%	23	0	-

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Equity Index Futures								
BITCOIN FUTURES	4,340	1,358.38	219.5%	4,002.75	8.4%	4,340	1,358	219.5%
DJ US REAL ESTATE	1,605	1,407.1	14.0%	5,646.3	-71.6%	1,605	1,407	14.0%
E-mini (\$5) Dow	233,373	172,536.48	35.3%	346,485.65	-32.6%	233,373	172,536	35.3%
E-mini FTSE 100 (USD)	16	57.05	-72.0%	37.4	-57.2%	16	57	-72.0%
E-mini FTSE China 50	28	62.76	-55.4%	51.9	-46.1%	28	63	-55.4%
E-MINI MIDCAP	14,309	15,089.52	-5.2%	30,727.65	-53.4%	14,309	15,090	-5.2%
E-MINI NASDAQ 100	516,481	333,352.76	54.9%	732,848.55	-29.5%	516,481	333,353	54.9%
E-MINI RUSSELL 1000	148	565.57	-73.8%	1,361.7	-89.1%	148	566	-73.8%
E-MINI RUSSELL 1000 GROWTH	109	266.43	-59.2%	547.45	-80.2%	109	266	-59.2%
E-MINI RUSSELL 1000 VALUE	1,076	837.67	28.5%	1,789.85	-39.9%	1,076	838	28.5%
E-MINI RUSSELL 2000	138,765	107,795.19	28.7%	244,830.1	-43.3%	138,765	107,795	28.7%
E-MINI S&P500	1,618,258	1,388,257.9	16.6%	2,653,534.75	-39.0%	1,618,258	1,388,258	16.6%
E-MINI S&P REAL ESTATE SELECT S	383	174.38	119.8%	1,424.7	-73.1%	383	174	119.8%
FT-SE 100	18	56	-68.4%	49.45	-64.2%	18	56	-68.4%
FTSE Emerging	93	10.67	774.6%	176.4	-47.1%	93	11	774.6%
IBOVESPA INDEX	25	34.14	-27.6%	37.45	-34.0%	25	34	-27.6%
NASDAQ BIOTECH	0	48.38	-99.6%	83.4	-99.8%	0	48	-99.6%
NIFTY 50	0	1,713.62	-100.0%	0	-	0	1,714	-100.0%
NIKKEI 225 (\$) STOCK	10,160	16,106.19	-36.9%	19,247.45	-47.2%	10,160	16,106	-36.9%
NIKKEI 225 (YEN) STOCK	34,852	40,918.43	-14.8%	58,108.8	-40.0%	34,852	40,918	-14.8%
S&P 500	5,399	4,464.86	20.9%	7,222.05	-25.2%	5,399	4,465	20.9%
S&P 500/GI	0	0	-	1	-100.0%	0	0	-
S&P 500/VALUE	1,742	1,114.05	56.4%	1,082.15	61.0%	1,742	1,114	56.4%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-
S&P CONSUMER DSCRTNRY SECTC	842	672.33	25.3%	1,030.5	-18.3%	842	672	25.3%
S&P CONSUMER STAPLES SECTOR	729	416.33	75.1%	3,314.05	-78.0%	729	416	75.1%
S&P ENERGY SECTOR	1,084	810.67	33.8%	3,791.6	-71.4%	1,084	811	33.8%
S&P FINANCIAL SECTOR	1,284	1,035.38	24.1%	4,615.6	-72.2%	1,284	1,035	24.1%
S&P HEALTH CARE SECTOR	1,264	385.52	227.8%	4,463.25	-71.7%	1,264	386	227.8%
S&P INDUSTRIAL SECTOR	1,215	420.62	188.9%	3,833.25	-68.3%	1,215	421	188.9%
S&P MATERIALS SECTOR	448	708.57	-36.7%	1,507.95	-70.3%	448	709	-36.7%
S&P TECHNOLOGY SECTOR	1,158	610.19	89.7%	4,899.65	-76.4%	1,158	610	89.7%
S&P UTILITIES SECTOR	1,677	1,350.33	24.2%	3,354.9	-50.0%	1,677	1,350	24.2%
YEN DENOMINATED TOPIX	55	0	-	381.55	-85.6%	55	0	-

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Equity Index Options								
E-mini (\$5) Dow	349	474.43	-26.5%	932.9	-62.6%	349	474	-26.5%
E-MINI NASDAQ 100	13,194	16,599.57	-20.5%	9,757.6	35.2%	13,194	16,600	-20.5%
E-MINI RUSSELL 2000	199	351.67	-43.3%	515.95	-61.3%	199	352	-43.3%
E-MINI S&P500	200,950	259,957.05	-22.7%	414,467	-51.5%	200,950	259,957	-22.7%
EOM E-MINI RUSSELL 2000 END OF	122	157.1	-22.1%	150.95	-18.9%	122	157	-22.1%
EOM EMINI S&P	91,103	151,805	-40.0%	109,905	-17.1%	91,103	151,805	-40.0%
EOM S&P 500	7,098	17,557.81	-59.6%	8,903.15	-20.3%	7,098	17,558	-59.6%
EOW1 E-MINI RUSSELL 2000 WEEKL	19	88.19	-78.1%	64.6	-70.1%	19	88	-78.1%
EOW1 E-MINI RUSSELL 2000 WEEKL	19	156	-87.5%	91.75	-78.8%	19	156	-87.5%
EOW1 EMINI S&P 500	54,400	67,237.62	-19.1%	84,102.85	-35.3%	54,400	67,238	-19.1%
EOW1 S&P 500	5,045	5,684.67	-11.3%	6,597.3	-23.5%	5,045	5,685	-11.3%
EOW2 E-MINI RUSSELL 2000 WEEKL	63	162.86	-61.5%	225.2	-72.1%	63	163	-61.5%
EOW2 EMINI S&P 500	47,825	60,295.05	-20.7%	75,186.2	-36.4%	47,825	60,295	-20.7%
EOW2 S&P 500	9,520	11,268.05	-15.5%	14,520.35	-34.4%	9,520	11,268	-15.5%
EOW3 E-MINI RUSSELL 2000 WEEKL	296	957.24	-69.0%	346.3	-14.4%	296	957	-69.0%
EOW3 EMINI S&P 500	161,055	238,072.29	-32.4%	142,533.4	13.0%	161,055	238,072	-32.4%
EOW3 S&P 500	10,574	37,034.62	-71.4%	5,546.85	90.6%	10,574	37,035	-71.4%
EOW4 E-MINI RUSSELL 2000 WEEKL	51	255.62	-80.2%	142.65	-64.5%	51	256	-80.2%
EOW4 EMINI S&P 500	49,918	67,189.29	-25.7%	74,532.1	-33.0%	49,918	67,189	-25.7%
S&P 500	13,987	14,966.71	-6.5%	25,510	-45.2%	13,987	14,967	-6.5%
Interest Rate Futures								
10-YR NOTE	1,510,597	1,568,530.76	-3.7%	1,600,077.15	-5.6%	1,510,597	1,568,531	-3.7%
10-YR SWAP RATE	1,222	1,668.62	-26.8%	5,075.05	-75.9%	1,222	1,669	-26.8%
15-YR SWAP RATE	214	0	-	0	-	214	0	-
1-MONTH EURODOLLAR	3	94.38	-97.0%	29.75	-90.4%	3	94	-97.0%
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	483,394	391,763.71	23.4%	462,440.65	4.5%	483,394	391,764	23.4%
2-YR SWAP RATE	2,153	0	-	1,313.6	63.9%	2,153	0	-
30-YR BOND	306,757	316,591.05	-3.1%	349,220.15	-12.2%	306,757	316,591	-3.1%
30-YR SWAP RATE	21	16.19	28.5%	15	38.7%	21	16	28.5%
3-YR SWAP RATE	215	0	-	81.4	164.7%	215	0	-
4-YR SWAP RATE	173	0	-	150.8	14.9%	173	0	-
5-YR NOTE	1,014,146	871,543.24	16.4%	1,037,850.45	-2.3%	1,014,146	871,543	16.4%
5-YR SWAP RATE	2,832	1,335.19	112.1%	5,765.85	-50.9%	2,832	1,335	112.1%
7-YR SWAP RATE	60	0	-	170.2	-64.7%	60	0	-
EURODOLLARS	2,915,815	3,319,541.1	-12.2%	3,598,621.9	-19.0%	2,915,815	3,319,541	-12.2%
FED FUND	313,931	195,572.33	60.5%	399,768.7	-21.5%	313,931	195,572	60.5%
SOFR	18,385	0	-	14,808.2	24.2%	18,385	0	-
SONIA	6,164	0	-	5,614.35	9.8%	6,164	0	-
Ultra 10-Year Note	151,975	150,570.86	0.9%	188,300.4	-19.3%	151,975	150,571	0.9%
ULTRA T-BOND	133,788	130,208.81	2.7%	160,153.15	-16.5%	133,788	130,209	2.7%

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Interest Rate Options								
10-YR NOTE	636,839	633,564.05	0.5%	648,434.55	-1.8%	636,839	633,564	0.5%
2-YR NOTE	13,925	14,590	-4.6%	18,455.1	-24.5%	13,925	14,590	-4.6%
30-YR BOND	120,187	142,944.05	-15.9%	138,854.25	-13.4%	120,187	142,944	-15.9%
5-YR NOTE	186,557	152,076.29	22.7%	180,084.75	3.6%	186,557	152,076	22.7%
EURODOLLARS	1,024,208	806,425.71	27.0%	695,124.2	47.3%	1,024,208	806,426	27.0%
EURO MIDCURVE	739,811	986,426.48	-25.0%	723,416.35	2.3%	739,811	986,426	-25.0%
FED FUND	0	35.76	-100.0%	51.95	-100.0%	0	36	-100.0%
Ultra 10-Year Note	0	1.19	-96.0%	0	-	0	1	-96.0%
ULTRA T-BOND	1,148	176.71	549.8%	1,331	-13.7%	1,148	177	549.8%
Energy Futures								
3.5% FUEL OIL CID MED SWA	0	5.48	-100.0%	0.5	-100.0%	0	5	-100.0%
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-	0	0	-
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	737	2,003.57	-63.2%	786.95	-6.3%	737	2,004	-63.2%
ARGUS PROPAN FAR EST INDE	359	338.86	5.8%	153.55	133.6%	359	339	5.8%
ARGUS PROPAN(SAUDI ARAMCO	167	116.71	43.5%	88.9	88.3%	167	117	43.5%
AUSTRALIAN COKE COAL	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	0	0	-	0	-	0	0	-
BRENT CALENDAR SWAP	216	53.19	307.0%	79.4	172.6%	216	53	307.0%
BRENT CFD SWAP	0	0	-	0	-	0	0	-
BRENT FINANCIAL FUTURES	167	0	-	0	-	167	0	-
BRENT OIL LAST DAY	78,871	66,201.48	19.1%	83,045.7	-5.0%	78,871	66,201	19.1%
CANADIAN LIGHT SWEET OIL	0	0	-	0	-	0	0	-
CENTERPOINT BASIS SWAP	0	0	-	0	-	0	0	-
CEU ENERGY	271	25.43	965.0%	225.75	20.0%	271	25	965.0%
CHICAGO ETHANOL SWAP	4,825	5,865.62	-17.7%	3,950.85	22.1%	4,825	5,866	-17.7%
CHICAGO ULSD PL VS HO SPR	46	15.24	200.0%	41.55	10.0%	46	15	200.0%
CHICAGO UNL GAS PL VS RBO	5	7.14	-26.7%	6.25	-16.2%	5	7	-26.7%
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 O PK	0	0	-	0	-	0	0	-
CIN HUB 5MW D AH PK	51	62.48	-18.8%	62.7	-19.0%	51	62	-18.8%
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	0.71	-100.0%	0	-	0	1	-100.0%
COLUMB GULF MAINLINE NG B	0	0	-	10.7	-100.0%	0	0	-
CONWAY NATURAL GASOLINE (OPI	8	1.24	511.5%	8.85	-14.4%	8	1	511.5%
CONWAY NORMAL BUTANE (OPIS) S	2	3.81	-37.5%	0	-	2	4	-37.5%
CONWAY PROPANE 5 DECIMALS S	950	827.71	14.8%	580.7	63.6%	950	828	14.8%
CRUDE OIL	358	357.1	0.3%	220	62.8%	358	357	0.3%

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	ADV JAN 2019	ADV JAN 2018	% CHG	ADV DEC 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Energy Futures								
CRUDE OIL OUTRIGHTS	3,167	4,464	-29.0%	1,759.6	80.0%	3,167	4,464	-29.0%
CRUDE OIL PHY	1,237,471	1,357,325.9	-8.8%	1,146,161.95	8.0%	1,237,471	1,357,326	-8.8%
CRUDE OIL SPRDS	1,020	4,748.86	-78.5%	763.75	33.5%	1,020	4,749	-78.5%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
DAILY PJM	0	0	-	0	-	0	0	-
DATED TO FRONTLINE BRENT	29	38.57	-25.9%	0	-	29	39	-25.9%
DIESEL 10P BRG FOB RDM VS	0	0.24	-100.0%	0	-	0	0	-100.0%
DOMINION TRAN INC - APP I	0	0	-	0	-	0	0	-
DOMINION TRANSMISSION INC	0	0	-	0	-	0	0	-
DUBAI CRUDE OIL BALMO	0	0	-	0	-	0	0	-
DUBAI CRUDE OIL CALENDAR	254	229.76	10.7%	588.75	-56.8%	254	230	10.7%
EASTERN RAIL DELIVERY CSX	0	3.57	-100.0%	0	-	0	4	-100.0%
EAST/WEST FUEL OIL SPREAD	0	0	-	0	-	0	0	-
EIA FLAT TAX ONHWAY DIESE	30	12.67	136.5%	10.15	195.1%	30	13	136.5%
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	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 PEAK	0	0	-	0	-	0	0	-
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	0	0	-
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	0	0	-
ERCOT NORTH ZMCPE 5MW PEAK	0	116.19	-100.0%	0	-	0	116	-100.0%
ETHANOL	506	500.1	1.2%	552.8	-8.4%	506	500	1.2%
ETHANOL SWAP	0	0	-	1.5	-68.3%	0	0	-
ETHANOL T2 FOB ROTT INCL DUTY	239	154.9	54.3%	117.75	103.0%	239	155	54.3%
EURO 1% FUEL OIL NEW BALM	0	0	-	0	-	0	0	-
EURO 3.5% FUEL OIL RDAM B	2	30.29	-93.7%	2.9	-34.3%	2	30	-93.7%
EURO 3.5% FUEL OIL SPREAD	0	4.76	-100.0%	1	-100.0%	0	5	-100.0%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	0	0	-
EURO GASOIL 10PPM VS ICE	0	9.33	-100.0%	0	-	0	9	-100.0%
EUROPE 1% FUEL OIL NWE CA	4	6.86	-37.5%	1.2	257.1%	4	7	-37.5%
EUROPE 1% FUEL OIL RDAM C	0	0	-	0	-	0	0	-
EUROPE 3.5% FUEL OIL MED	7	5.48	34.8%	0.5	1376.2%	7	5	34.8%
EUROPE 3.5% FUEL OIL RDAM	90	377.43	-76.2%	80.35	11.7%	90	377	-76.2%
EUROPEAN GASOIL (ICE)	6	6	1.6%	8.8	-30.7%	6	6	1.6%
EUROPEAN NAPHTHA BALMO	13	17.29	-22.6%	2.4	457.5%	13	17	-22.6%
EUROPEAN NAPHTHA CRACK SPR	236	717.57	-67.1%	169.95	39.1%	236	718	-67.1%
EUROPE DATED BRENT SWAP	24	0	-	29	-16.9%	24	0	-
EUROPE JET KERO NWE CALSW	0	0.71	-100.0%	0	-	0	1	-100.0%
EUROPE NAPHTHA CALSWAP	85	262.57	-67.5%	83.45	2.1%	85	263	-67.5%
EURO PROPANE CIF ARA SWA	104	124.9	-16.4%	47.1	121.7%	104	125	-16.4%
FREIGHT MARKETS	96	46	107.7%	32.9	190.3%	96	46	107.7%
FUEL OIL CRACK VS ICE	53	186.76	-71.4%	55.4	-3.7%	53	187	-71.4%
FUEL OIL NWE CRACK VS ICE	1	7.43	-90.4%	0	-	1	7	-90.4%
FUEL OIL (PLATS) CAR CM	0	4.71	-100.0%	0	-	0	5	-100.0%
FUEL OIL (PLATS) CAR CN	0	2.14	-100.0%	0	-	0	2	-100.0%

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Energy Futures								
FUELOIL SWAP:CARGOES VS.B	8	18.95	-58.5%	21.2	-62.9%	8	19	-58.5%
GAS EURO-BOB OXY NWE BARGES	408	491	-16.9%	232.5	75.5%	408	491	-16.9%
GAS EURO-BOB OXY NWE BARGES	507	1,478	-65.7%	403.75	25.6%	507	1,478	-65.7%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-	0	0	-
GASOIL 0.1 RDAM BRGS VS I	0	0.24	-100.0%	0	-	0	0	-100.0%
GASOIL 0.1 ROTTERDAM BARG	1	1.19	-52.0%	0.5	14.3%	1	1	-52.0%
GASOIL 10PPM VS ICE SWAP	0	0	-	0.45	-4.8%	0	0	-
GASOIL CALENDAR SWAP	0	0	-	0	-	0	0	-
GASOIL CRACK SPREAD CALEN	0	658.33	-100.0%	59.4	-100.0%	0	658	-100.0%
GASOIL MINI CALENDAR SWAP	16	19.14	-15.2%	6	170.6%	16	19	-15.2%
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	179	222.86	-19.7%	163.4	9.5%	179	223	-19.7%
GRP THREE UNL GS (PLT) VS	166	106.05	56.4%	124.75	33.0%	166	106	56.4%
GULF COAST 3% FUEL OIL BA	71	156.52	-54.7%	22.3	218.0%	71	157	-54.7%
GULF COAST JET FUEL CLNDR	10	3	242.9%	10.2	0.8%	10	3	242.9%
GULF COAST JET VS NYM 2 H	837	2,171.19	-61.4%	826.25	1.3%	837	2,171	-61.4%
GULF COAST NO.6 FUEL OIL	1,670	3,532.52	-52.7%	1,578.75	5.8%	1,670	3,533	-52.7%
GULF COAST ULSD CALENDAR	28	18.1	56.1%	18.85	49.8%	28	18	56.1%
GULF COAST ULSD CRACK SPR	0	35.71	-100.0%	0	-	0	36	-100.0%
HEATING OIL BALMO CLNDR S	0	0.9	-100.0%	0	-	0	1	-100.0%
HEATING OIL PHY	163,254	216,313	-24.5%	161,949.95	0.8%	163,254	216,313	-24.5%
HENRY HUB BASIS SWAP	0	218.67	-100.0%	0	-	0	219	-100.0%
HENRY HUB FINANCIAL LAST	0	62.9	-100.0%	0	-	0	63	-100.0%
HENRY HUB INDEX SWAP FUTU	0	218.67	-100.0%	0	-	0	219	-100.0%
HENRY HUB SWAP	9,007	11,586.38	-22.3%	5,329.8	69.0%	9,007	11,586	-22.3%
HOUSTON SHIP CHANNEL BASI	0	0	-	0	-	0	0	-
HTG OIL	0	0	-	0	-	0	0	-
ICE BRENT DUBAI SWAP	437	686.19	-36.4%	127.5	242.5%	437	686	-36.4%
IN DELIVERY MONTH EUA	0	0	-	0	-	0	0	-
INDIANA MISO	0	0	-	0	-	0	0	-
INDONESIAN COAL ICI4	12	0	-	2	483.3%	12	0	-
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	0	15.24	-100.0%	0	-	0	15	-100.0%
JAPAN C&F NAPHTHA SWAP	67	123.52	-46.0%	41.45	61.1%	67	124	-46.0%
JAPAN NAPHTHA BALMO SWAP	7	0	-	0.45	1529.6%	7	0	-
JET AV FUEL (P) CAR FM ICE GAS S	0	0.24	-100.0%	0	-	0	0	-100.0%
JET CIF NWE VS ICE	3	11.19	-74.5%	1.75	63.3%	3	11	-74.5%
JET FUEL UP-DOWN BALMO CL	220	411.9	-46.6%	285.25	-22.9%	220	412	-46.6%
LA CARB DIESEL (OPIS) SWA	4	9.52	-57.5%	9.6	-57.8%	4	10	-57.5%
LA CARBOB GASOLINE(OPIS)S	38	54.76	-30.4%	8	376.2%	38	55	-30.4%
LA JET (OPIS) SWAP	76	108.33	-29.7%	29.75	156.1%	76	108	-29.7%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
LLS (ARGUS) VS WTI SWAP	199	201.67	-1.3%	59.75	233.0%	199	202	-1.3%
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	0	-
LTD NAT GAS	17,739	26,716.29	-33.6%	19,716.1	-10.0%	17,739	26,716	-33.6%
MARS (ARGUS) VS WTI SWAP	131	367.14	-64.3%	1.25	10376.2%	131	367	-64.3%
MARS (ARGUS) VS WTI TRD M	1,629	2,629.52	-38.0%	665	145.0%	1,629	2,630	-38.0%

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Energy Futures								
MARS BLEND CRUDE OIL	0	31.43	-100.0%	0	-	0	31	-100.0%
MCCLOSKEY ARA ARGV COAL	1,216	1,028.24	18.2%	576.55	110.9%	1,216	1,028	18.2%
MCCLOSKEY RCH BAY COAL	114	163.95	-30.8%	48.75	132.9%	114	164	-30.8%
MGF FUT	0	3.81	-100.0%	0	-	0	4	-100.0%
MGN1 SWAP FUT	5	4.76	10.0%	5.5	-4.8%	5	5	10.0%
MICHIGAN BASIS	0	0	-	0	-	0	0	-
MICHIGAN MISO	0	0	-	0	-	0	0	-
MINI GAS EUROBOB OXY NWE ARG	22	17.43	24.9%	5.2	318.5%	22	17	24.9%
MINI RBOB V. EBOBARG NWE BRGS	42	5.71	630.0%	17.9	133.0%	42	6	630.0%
MINI RBOB V. EBOB(ARGUS) NWE B	80	90.48	-11.8%	41.75	91.2%	80	90	-11.8%
MINY HTG OIL	0	0.19	-25.0%	0.15	-4.7%	0	0	-25.0%
MINY NATURAL GAS	2,036	3,068.9	-33.7%	2,278.9	-10.7%	2,036	3,069	-33.7%
MINY RBOB GAS	0	0.14	99.9%	0.2	42.9%	0	0	99.9%
MINY WTI CRUDE OIL	24,193	9,962.38	142.8%	30,884.55	-21.7%	24,193	9,962	142.8%
MJC FUT	2	15.71	-87.9%	0	-	2	16	-87.9%
MNC FUT	172	170.9	0.8%	142.7	20.7%	172	171	0.8%
MONT BELVIEU ETHANE 5 DECIMAL	917	1,241.48	-26.1%	855.6	7.2%	917	1,241	-26.1%
MONT BELVIEU ETHANE OPIS BALM	22	11.9	88.0%	10.5	113.2%	22	12	88.0%
MONT BELVIEU LDH PROPANE 5 DE	6,419	7,497.95	-14.4%	3,984.35	61.1%	6,419	7,498	-14.4%
MONT BELVIEU LDH PROPANE OPIS	295	314.52	-6.2%	147.8	99.6%	295	315	-6.2%
MONT BELVIEU NATURAL GASOLIN	351	607.76	-42.3%	290.5	20.7%	351	608	-42.3%
MONT BELVIEU NATURAL GASOLIN	58	28.33	104.4%	28.25	105.0%	58	28	104.4%
MONT BELVIEU NORMAL BUTANE 5	1,904	1,315.05	44.8%	1,359.8	40.0%	1,904	1,315	44.8%
MONT BELVIEU NORMAL BUTANE B	86	76.24	12.3%	45.8	86.9%	86	76	12.3%
NAT GAS BASIS SWAP	0	0	-	0	-	0	0	-
NATURAL GAS	6,178	11,852.81	-47.9%	4,675.3	32.1%	6,178	11,853	-47.9%
NATURAL GAS PEN SWP	1,384	3,220.29	-57.0%	1,612.05	-14.1%	1,384	3,220	-57.0%
NATURAL GAS PHY	436,655	675,649.62	-35.4%	392,563.7	11.2%	436,655	675,650	-35.4%
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	0	3,100.71	-100.0%	0	-	0	3,101	-100.0%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-	0	0	-
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	40	52.86	-24.3%	27.75	44.1%	40	53	-24.3%
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	40	19.05	110.0%	0	-	40	19	110.0%
NGPL TEX/OK	0	331.43	-100.0%	120	-100.0%	0	331	-100.0%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-
NO 2 UP-DOWN SPREAD CALEN	5	2.38	100.0%	7.5	-36.5%	5	2	100.0%
NORTHEN NATURAL GAS DEMAR	0	0	-	0	-	0	0	-
NORTHEN NATURAL GAS VENTU	0	4.76	-100.0%	0	-	0	5	-100.0%
NORTHWEST ROCKIES BASIS S	64	0	-	0	-	64	0	-

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Energy Futures								
N ROCKIES PIPE SWAP	0	0	-	0	-	0	0	-
NY1% VS GC SPREAD SWAP	27	110.24	-75.8%	73.25	-63.6%	27	110	-75.8%
NY 3.0% FUEL OIL (PLATTS	8	8.33	0.0%	5.5	51.5%	8	8	0.0%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	122	31.86	283.4%	83.85	45.7%	122	32	283.4%
NY HARBOR LOW SULPUR GAS 100C	15	0	-	0	-	15	0	-
NY HARBOR RESIDUAL FUEL 1	35	70.19	-49.5%	63.25	-43.9%	35	70	-49.5%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-	0	0	-
NYH NO 2 CRACK SPREAD CAL	19	41.43	-55.2%	3	519.0%	19	41	-55.2%
NYISO CAPACITY	11	7.14	60.0%	9	27.0%	11	7	60.0%
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	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH PK	0	20	-100.0%	0	-	0	20	-100.0%
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	-
NY ULSD (ARGUS) VS HEATING OIL	16	0	-	0	-	16	0	-
ONEOK OKLAHOMA NG BASIS	0	0	-	0	-	0	0	-
ONTARIO POWER SWAPS	0	0.48	-100.0%	0	-	0	0	-100.0%
PANHANDLE BASIS SWAP FUTU	0	0	-	0	-	0	0	-
PANHANDLE PIPE SWAP	0	0	-	0	-	0	0	-
PERMIAN BASIS SWAP	0	0	-	0	-	0	0	-
PETROCHEMICALS	237	226.14	4.8%	148	60.2%	237	226	4.8%
PETRO CRCKS & SPRDS ASIA	0	16.86	-100.0%	19.5	-100.0%	0	17	-100.0%
PETRO CRCKS & SPRDS NA	2,060	2,424.05	-15.0%	1,608.15	28.1%	2,060	2,424	-15.0%
PETRO CRK&SPRD EURO	264	504.57	-47.7%	130.75	101.8%	264	505	-47.7%
PETROLEUM PRODUCTS	180	386.05	-53.5%	140.6	27.7%	180	386	-53.5%
PETROLEUM PRODUCTS ASIA	84	169.95	-50.8%	70	19.5%	84	170	-50.8%
PETRO OUTRIGHT EURO	202	277.9	-27.2%	194.45	4.1%	202	278	-27.2%
PETRO OUTRIGHT NA	274	320.24	-14.5%	185.45	47.7%	274	320	-14.5%
PJM AD HUB 5MW REAL TIME	1,175	242.86	383.8%	414	183.8%	1,175	243	383.8%
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	0	242.86	-100.0%	42	-100.0%	0	243	-100.0%
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	-

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Energy Futures								
PJM PSEG DA PEAK	0	0	-	0	-	0	0	-
PJM WESTH DA OFF-PEAK	0	2,228.57	-100.0%	0	-	0	2,229	-100.0%
PJM WESTHDA PEAK	0	121.43	-100.0%	0	-	0	121	-100.0%
PJM WESTH RT OFF-PEAK	1,114	2,228.57	-50.0%	1,002	11.2%	1,114	2,229	-50.0%
PJM WESTH RT PEAK	124	602.38	-79.4%	143	-13.3%	124	602	-79.4%
PLASTICS	70	15.81	344.9%	26.85	161.9%	70	16	344.9%
PREMIUM UNLD 10P FOB MED	17	12.52	36.1%	16	6.5%	17	13	36.1%
PREMIUM UNLEAD 10PPM FOB	0	4.05	-100.0%	0	-	0	4	-100.0%
PREM UNL GAS 10PPM RDAM FOB B	1	0	-	0	-	1	0	-
PREM UNL GAS 10PPM RDAM FOB S	1	0	-	2	-64.3%	1	0	-
PROPANE NON-LDH MB (OPIS) BAL	132	12.38	964.6%	90.85	45.1%	132	12	964.6%
PROPANE NON-LDH MT. BEL (OPIS)	800	263.62	203.3%	583.3	37.1%	800	264	203.3%
RBOB CALENDAR SWAP	231	197.52	17.1%	160.05	44.5%	231	198	17.1%
RBOB CRACK SPREAD	32	76.9	-58.2%	3.75	757.1%	32	77	-58.2%
RBOB GAS	0	210.48	-100.0%	0	-	0	210	-100.0%
RBOB GASOLINE BALMO CLNDR	31	10.76	192.0%	25.45	23.5%	31	11	192.0%
RBOB PHY	187,041	204,311.29	-8.5%	170,235.05	9.9%	187,041	204,311	-8.5%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	0	0	-
RBOB VS HEATING OIL SWAP	0	19.05	-100.0%	0	-	0	19	-100.0%
SAN JUAN BASIS SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	0	0	-	0	-	0	0	-
SINGAPORE 180CST BALMO	0	2.86	-83.3%	0.8	-40.5%	0	3	-83.3%
SINGAPORE 380CST BALMO	1	2.62	-63.6%	8	-88.1%	1	3	-63.6%
SINGAPORE 380CST FUEL OIL	206	301.43	-31.5%	193.15	6.9%	206	301	-31.5%
SINGAPORE FUEL 180CST CAL	13	34.71	-63.5%	10.05	26.0%	13	35	-63.5%
SINGAPORE FUEL OIL SPREAD	5	13.1	-59.3%	3.75	42.2%	5	13	-59.3%
SINGAPORE GASOIL	301	396.1	-24.0%	284.55	5.8%	301	396	-24.0%
SINGAPORE GASOIL CALENDAR	12	203.52	-93.9%	14	-11.6%	12	204	-93.9%
SINGAPORE GASOIL SWAP	95	588.52	-83.9%	104.25	-9.2%	95	589	-83.9%
SINGAPORE GASOIL VS ICE	60	1,476.19	-95.9%	66.25	-9.1%	60	1,476	-95.9%
SINGAPORE JET KERO BALMO	0	0	-	0	-	0	0	-
SINGAPORE JET KERO GASOIL	5	380	-98.7%	26.25	-81.9%	5	380	-98.7%
SINGAPORE JET KEROSENE SW	35	50	-29.5%	8.75	302.7%	35	50	-29.5%
SINGAPORE JET KERO VS. GASOIL	0	1.19	-100.0%	0	-	0	1	-100.0%
SINGAPORE MOGAS 92 UNLEADED	5	31.19	-84.7%	14.8	-67.8%	5	31	-84.7%
SINGAPORE MOGAS 92 UNLEADED	703	1,116.62	-37.0%	506.3	38.9%	703	1,117	-37.0%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-	0	0	-
SING FUEL	0	0	-	0	-	0	0	-
SOUTH STAR TEX OKLHM KNS	0	0	-	0	-	0	0	-
Sumas Basis Swap	0	0	-	0	-	0	0	-
TC2 ROTTERDAM TO USAC 37K	6	5.71	0.0%	0	-	6	6	0.0%
TC5 RAS TANURA TO YOKOHAM	18	2.62	572.7%	24	-26.6%	18	3	572.7%
TCO BASIS SWAP	0	0	-	42.8	-100.0%	0	0	-
TD3 MEG TO JAPAN 250K MT	200	13.29	1403.6%	156.25	27.8%	200	13	1403.6%
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	-

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Energy Futures								
TRANSCO ZONE4 BASIS SWAP	0	0	-	0	-	0	0	-
TRANSCO ZONE 6 BASIS SWAP	0	0	-	0	-	0	0	-
UCM FUT	0	1.43	-100.0%	1	-100.0%	0	1	-100.0%
ULSD 10PPM CIF MED VS ICE	0	0.43	-100.0%	0	-	0	0	-100.0%
ULSD UP-DOWN BALMO SWP	407	312.86	30.0%	180	125.9%	407	313	30.0%
UP DOWN GC ULSD VS NMX HO	1,737	2,467.43	-29.6%	1,038.6	67.2%	1,737	2,467	-29.6%
WAHA BASIS	6	66.57	-91.1%	12.5	-52.4%	6	67	-91.1%
WESTERN RAIL DELIVERY PRB	0	0	-	0	-	0	0	-
WTI-BRENT BULLET SWAP	29	0	-	0	-	29	0	-
WTI-BRENT CALENDAR SWAP	968	2,474.81	-60.9%	671.95	44.0%	968	2,475	-60.9%
WTI CALENDAR	1,407	2,267.62	-38.0%	1,289.75	9.1%	1,407	2,268	-38.0%
WTS (ARGUS) VS WTI SWAP	387	515.71	-25.0%	128.7	200.4%	387	516	-25.0%
WTS (ARGUS) VS WTI TRD MT	65	0	-	6	979.4%	65	0	-
Energy Options								
BRENT 1 MONTH CAL	0	0	-	0	-	0	0	-
BRENT CALENDAR SWAP	0	54.29	-100.0%	150	-100.0%	0	54	-100.0%
BRENT CRUDE OIL 12 M CSO	0	95.24	-100.0%	0	-	0	95	-100.0%
BRENT CRUDE OIL 1 M CSO	714	0	-	600	19.0%	714	0	-
BRENT CRUDE OIL 6 M CSO	0	0	-	0	-	0	0	-
BRENT OIL LAST DAY	7,063	4,579.48	54.2%	8,176.7	-13.6%	7,063	4,579	54.2%
COAL API2 INDEX	8	36.19	-77.0%	2.5	233.3%	8	36	-77.0%
COAL API4 INDEX	0	4.05	-100.0%	0	-	0	4	-100.0%
COAL SWAP	0	0	-	0	-	0	0	-
CRUDE OIL 1MO	16,181	11,165.48	44.9%	8,975	80.3%	16,181	11,165	44.9%
CRUDE OIL APO	772	3,026.9	-74.5%	2,397.45	-67.8%	772	3,027	-74.5%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-
CRUDE OIL OUTRIGHTS	39	0	-	0	-	39	0	-
CRUDE OIL PHY	121,347	184,773.71	-34.3%	165,600.5	-26.7%	121,347	184,774	-34.3%
ETHANOL	0	0	-	0	-	0	0	-
ETHANOL SWAP	291	491.9	-40.9%	205.85	41.2%	291	492	-40.9%
HEATING OIL PHY	1,479	1,577.43	-6.3%	1,921.45	-23.0%	1,479	1,577	-6.3%
HENRY HUB FINANCIAL LAST	492	429.48	14.6%	224.75	119.0%	492	429	14.6%
HO 1 MONTH CLNDR OPTIONS	48	0	-	0	-	48	0	-
LLS CRUDE OIL	0	0	-	0	-	0	0	-
MCCLOSKEY ARA ARGS COAL	6	0	-	0	-	6	0	-
MCCLOSKEY RCH BAY COAL	0	14.29	-100.0%	0	-	0	14	-100.0%
NATURAL GAS 1 M CSO FIN	5,500	6,946.05	-20.8%	3,926.95	40.1%	5,500	6,946	-20.8%
NATURAL GAS 2 M CSO FIN	0	0	-	0	-	0	0	-
NATURAL GAS 3 M CSO FIN	0	47.67	-100.0%	0	-	0	48	-100.0%
NATURAL GAS 5 M CSO FIN	0	0	-	0	-	0	0	-
NATURAL GAS 6 M CSO FIN	404	697.62	-42.2%	317.5	27.1%	404	698	-42.2%
NATURAL GAS OPTION ON CALEND	43	524	-91.8%	149	-71.2%	43	524	-91.8%
NATURAL GAS PHY	117,881	221,962.86	-46.9%	93,702.85	25.8%	117,881	221,963	-46.9%
NATURAL GAS WINTER STRIP	0	0	-	0	-	0	0	-
N ROCKIES PIPE SWAP	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	107	102.05	4.9%	184	-41.8%	107	102	4.9%

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Energy Options								
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	0	-	0	0	-
PANHANDLE PIPE SWAP	0	0	-	0	-	0	0	-
PETROCHEMICALS	11	56.57	-81.1%	0	-	11	57	-81.1%
PETRO OUTRIGHT EURO	1	0	-	0	-	1	0	-
PETRO OUTRIGHT NA	0	0	-	12	-100.0%	0	0	-
PJM WES HUB PEAK CAL MTH	0	0	-	3	-100.0%	0	0	-
PJM WES HUB PEAK LMP 50MW	21	73.24	-71.4%	0	-	21	73	-71.4%
RBOB 1MO CAL SPD OPTIONS	7	0	-	0	-	7	0	-
RBOB CALENDAR SWAP	9	0	-	11.25	-23.8%	9	0	-
RBOB CRACK	0	0	-	0	-	0	0	-
RBOB PHY	390	723.48	-46.1%	440.4	-11.5%	390	723	-46.1%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	0	0	-	0	-	0	0	-
SHORT TERM	12	81.19	-85.3%	0	-	12	81	-85.3%
SHORT TERM NATURAL GAS	79	142.19	-44.7%	40	96.4%	79	142	-44.7%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	0	0	-
SINGAPORE JET FUEL CALEND	0	0	-	0	-	0	0	-
WTI-BRENT BULLET SWAP	4,103	5,089.43	-19.4%	879.25	366.6%	4,103	5,089	-19.4%
WTI CRUDE OIL 1 M CSO FI	2,879	3,645.24	-21.0%	1,345	114.0%	2,879	3,645	-21.0%
Metals Futures								
ALUMINUM	689	715.52	-3.7%	318.95	116.1%	689	716	-3.7%
COMEX COPPER	95,995	131,486.86	-27.0%	70,306.85	36.5%	95,995	131,487	-27.0%
COMEX E-Mini GOLD	297	387.19	-23.2%	232.55	27.8%	297	387	-23.2%
COMEX E-Mini SILVER	40	47.67	-16.8%	42.35	-6.3%	40	48	-16.8%
COMEX GOLD	297,420	436,279.71	-31.8%	206,600.45	44.0%	297,420	436,280	-31.8%
COMEX MINY COPPER	23	32.48	-30.4%	13.1	72.7%	23	32	-30.4%
COMEX SILVER	72,679	104,124.52	-30.2%	65,031	11.8%	72,679	104,125	-30.2%
COPPER	40	183.48	-78.4%	51.55	-23.2%	40	183	-78.4%
E-MICRO GOLD	9,943	6,792.19	46.4%	7,773.1	27.9%	9,943	6,792	46.4%
FERROUS PRODUCTS	47	69.86	-32.9%	60	-21.8%	47	70	-32.9%
Gold Kilo	0	0.19	-100.0%	0	-	0	0	-100.0%
IRON ORE 62 CHINA PLATTS FUTUR	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI FUTURES	632	151.33	317.6%	79.05	699.4%	632	151	317.6%
LNDN ZINC	27	1.38	1855.1%	29.1	-7.2%	27	1	1855.1%
NYMEX HOT ROLLED STEEL	1,033	496.9	108.0%	360.25	186.8%	1,033	497	108.0%
NYMEX PLATINUM	17,259	21,146.38	-18.4%	24,908.25	-30.7%	17,259	21,146	-18.4%
PALLADIUM	5,097	4,704.76	8.3%	3,744.4	36.1%	5,097	4,705	8.3%
SILVER	731	295.81	147.2%	536.5	36.3%	731	296	147.2%
URANIUM	74	30.95	139.7%	35.7	107.8%	74	31	139.7%

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Metals Options								
COMEX COPPER	2,406	956.52	151.6%	1,276.85	88.5%	2,406	957	151.6%
COMEX GOLD	48,933	45,596.67	7.3%	48,545.25	0.8%	48,933	45,597	7.3%
COMEX SILVER	7,533	7,537.33	-0.1%	5,736.85	31.3%	7,533	7,537	-0.1%
COPPER	1	0	-	1.7	-16.0%	1	0	-
GOLD	2,355	1,953.29	20.5%	2,978.45	-20.9%	2,355	1,953	20.5%
HOT ROLLED COIL STEEL CALL OPT	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI CALL OPTIC	6	0	-	0	-	6	0	-
IRON ORE 62 CHINA TSI PUT OPTIO	0	8.57	-100.0%	0	-	0	9	-100.0%
NYMEX PLATINUM	203	224	-9.3%	127.65	59.2%	203	224	-9.3%
PALLADIUM	63	153	-58.6%	42.25	49.9%	63	153	-58.6%
SILVER	135	4.38	2976.1%	155.7	-13.4%	135	4	2976.1%
Foreign Exchange Futures								
CHILEAN PESO	0	164.52	-100.0%	0	-	0	165	-100.0%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	25	8.62	187.8%	130.75	-81.0%	25	9	187.8%
Ags Futures								
FERTILIZER PRODUCS	88	107.14	-17.8%	40	120.2%	88	107	-17.8%

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Ag Products Futures								
BUTTER CS	227	266.62	-14.9%	224.4	1.1%	227	267	-14.9%
CASH-SETTLED CHEESE	737	683.81	7.8%	751.45	-1.9%	737	684	7.8%
CATTLE	78,930	71,116.19	11.0%	56,056.15	40.8%	78,930	71,116	11.0%
CDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CDD WEATHER	0	0	-	0	-	0	0	-
CHI WHEAT	91,645	128,558.48	-28.7%	74,345.65	23.3%	91,645	128,558	-28.7%
CLASS IV MILK	230	24.52	839.8%	118.75	94.1%	230	25	839.8%
COCOA TAS	0	0	-	0	-	0	0	-
CORN	286,126	308,311.48	-7.2%	216,382.65	32.2%	286,126	308,311	-7.2%
COTTON	0	0.1	50.1%	0.05	185.8%	0	0	50.1%
DJ_UBS ROLL SELECT INDEX FUTU	0	31.24	-100.0%	194.2	-100.0%	0	31	-100.0%
DOW-UBS COMMOD INDEX	1,087	3,633.62	-70.1%	5,258.85	-79.3%	1,087	3,634	-70.1%
DRY WHEY	85	81.57	4.5%	74.5	14.4%	85	82	4.5%
FEEDER CATTLE	12,376	12,049.52	2.7%	11,578.6	6.9%	12,376	12,050	2.7%
FERTILIZER PRODUCTS	124	70.24	76.3%	124.75	-0.8%	124	70	76.3%
GOLDMAN SACHS	1,497	1,462.38	2.3%	1,596.3	-6.2%	1,497	1,462	2.3%
GSCI EXCESS RETURN FUT	186	139.86	32.7%	5,918.1	-96.9%	186	140	32.7%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	52	6.67	685.7%	15	249.2%	52	7	685.7%
HDD WEATHER EUROPEAN	95	0	-	0	-	95	0	-
HOGS	52,971	47,257.86	12.1%	37,665.1	40.6%	52,971	47,258	12.1%
HOUSING INDEX	0	0.43	-66.7%	0.65	-78.0%	0	0	-66.7%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	44,226	61,742.81	-28.4%	31,319.85	41.2%	44,226	61,743	-28.4%
LUMBER	689	747.14	-7.8%	577.05	19.4%	689	747	-7.8%
MALAYSIAN PALM SWAP	81	235.24	-65.6%	343	-76.4%	81	235	-65.6%
MILK	1,316	1,124.29	17.1%	1,430.85	-8.0%	1,316	1,124	17.1%
MINI CORN	287	395.29	-27.4%	308.15	-6.8%	287	395	-27.4%
MINI SOYBEAN	801	1,019.24	-21.4%	1,034.05	-22.5%	801	1,019	-21.4%
MINI WHEAT	161	205.29	-21.5%	152.6	5.6%	161	205	-21.5%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	426	250.95	69.9%	180.75	135.9%	426	251	69.9%
OATS	500	744.43	-32.9%	359.75	38.9%	500	744	-32.9%
ROUGH RICE	516	799.1	-35.5%	1,123.95	-54.1%	516	799	-35.5%
SOYBEAN	154,528	193,662.29	-20.2%	213,232.15	-27.5%	154,528	193,662	-20.2%
SOYBEAN MEAL	87,522	118,210.62	-26.0%	105,286.2	-16.9%	87,522	118,211	-26.0%
SOYBEAN OIL	94,070	101,297.52	-7.1%	122,781.95	-23.4%	94,070	101,298	-7.1%
S&P GSCI ENHANCED ER SWAP	350	0	-	376.2	-7.0%	350	0	-
SUGAR 11	0	0	-	0	-	0	0	-
USD CRUDE PALM OIL	163	30.48	434.7%	34	379.3%	163	30	434.7%
WHEAT	470	177.62	164.5%	587	-20.0%	470	178	164.5%

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	ADV JAN 2019	ADV JAN 2018	% CHG	ADV DEC 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Ag Products Options								
BUTTER CS	333	107.57	209.4%	244	36.4%	333	108	209.4%
CASH-SETTLED CHEESE	676	866.86	-22.0%	777.8	-13.0%	676	867	-22.0%
CATTLE	7,781	12,391.81	-37.2%	7,287.6	6.8%	7,781	12,392	-37.2%
CDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CHI WHEAT	27,367	41,729.43	-34.4%	25,911.3	5.6%	27,367	41,729	-34.4%
CLASS IV MILK	282	45.14	525.4%	144.35	95.6%	282	45	525.4%
CORN	68,290	79,590.52	-14.2%	56,166.1	21.6%	68,290	79,591	-14.2%
CORN NEARBY+2 CAL SPRD	83	92.86	-10.3%	494.25	-83.1%	83	93	-10.3%
DEC-DEC CORN CAL SPRD	25	1	2376.2%	0	-	25	1	2376.2%
DEC-JULY CORN CAL SPRD	81	0	-	0	-	81	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
DRY WHEY	35	41.52	-15.5%	20.95	67.5%	35	42	-15.5%
FEEDER CATTLE	1,234	1,785.05	-30.9%	1,016.4	21.4%	1,234	1,785	-30.9%
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	12,004	6,866.14	74.8%	7,897	52.0%	12,004	6,866	74.8%
HOUSING INDEX	0	0	-	0	-	0	0	-
Intercommodity Spread	0	234.76	-100.0%	0	-	0	235	-100.0%
JULY-DEC CORN CAL SPRD	5	4.95	-3.8%	26	-81.7%	5	5	-3.8%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	29	0	-	0	-	29	0	-
JULY-NOV SOYBEAN CAL SPRD	87	146.33	-40.4%	23.7	267.9%	87	146	-40.4%
KC WHEAT	2,973	4,089.43	-27.3%	3,614.55	-17.7%	2,973	4,089	-27.3%
LUMBER	110	99	11.0%	103.5	6.2%	110	99	11.0%
LV CATL CSO	16	0	-	1.25	1210.5%	16	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	9.52	-100.0%	87.5	-100.0%	0	10	-100.0%
MILK	2,208	1,520.9	45.2%	2,030.7	8.7%	2,208	1,521	45.2%
MLK MID OPTIONS	3	1.81	44.7%	1.25	109.5%	3	2	44.7%
NFD MILK	800	186.57	328.7%	193.2	314.0%	800	187	328.7%
NOV-JULY SOYBEAN CAL SPRD	0	0.05	-100.0%	0	-	0	0	-100.0%
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
NOV-NOV SOYBEAN CAL SPRD	5	0.43	1011.0%	0	-	5	0	1011.0%
OATS	67	21.38	214.5%	19.6	243.1%	67	21	214.5%
ROUGH RICE	62	102.05	-39.0%	47.4	31.4%	62	102	-39.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
SOYBEAN	48,197	64,723.57	-25.5%	53,628.2	-10.1%	48,197	64,724	-25.5%
SOYBEAN CRUSH	0	0.48	-100.0%	0	-	0	0	-100.0%
SOYBEAN MEAL	7,761	12,923.48	-39.9%	4,927.65	57.5%	7,761	12,923	-39.9%
SOYBEAN OIL	5,469	5,733.81	-4.6%	4,786.6	14.3%	5,469	5,734	-4.6%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-
SOYMEAL NEARBY+2 CAL SPRD	21	0	-	0	-	21	0	-
WHEAT	102	16.05	532.6%	5	1930.5%	102	16	532.6%
WHEAT-CORN ICSO	29	32.86	-13.0%	0	-	29	33	-13.0%
WHEAT NEARBY+2 CAL SPRD	11	47.14	-76.8%	8	36.9%	11	47	-76.8%

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	ADV JAN 2019	ADV JAN 2018	% CHG	ADV DEC 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	6,861,844	6,947,436.24	-1.2%	7,829,456.75	-12.4%	6,861,844	6,947,436	-1.2%
Equity Index Futures	2,590,937	2,092,637.48	23.8%	4,140,489.2	-37.4%	2,590,937	2,092,637	23.8%
Metals Futures	502,027	706,947.19	-29.0%	380,123.15	32.1%	502,027	706,947	-29.0%
Energy Futures	2,210,488	2,661,973.81	-17.0%	2,051,432	7.8%	2,210,488	2,661,974	-17.0%
FX Futures	780,924	993,087.57	-21.4%	965,977.2	-19.2%	780,924	993,088	-21.4%
Foreign Exchange Futures	0	164.52	-100.0%	0	-	0	165	-100.0%
Ags Futures	88	107.14	-17.8%	40	120.2%	88	107	-17.8%
Ag Products Futures	912,474	1,054,336.86	-13.5%	889,432.65	2.6%	912,474	1,054,337	-13.5%
TOTAL FUTURES	13,858,781	14,456,690.81	-4.1%	16,256,950.95	-14.8%	13,858,781.38	14,456,690.81	-4.1%
TOTAL OPTIONS GROUP								
Interest Rate Options	2,722,676	2,736,240.24	-0.5%	2,405,752.15	13.2%	2,722,676	2,736,240	-0.5%
Equity Index Options	665,788	950,270.81	-29.9%	974,032.1	-31.6%	665,788	950,271	-29.9%
Metals Options	61,635	56,433.76	9.2%	58,864.7	4.7%	61,635	56,434	9.2%
Energy Options	279,884	446,340	-37.3%	289,265.4	-3.2%	279,884	446,340	-37.3%
FX Options	57,060	99,418	-42.6%	59,990.5	-4.9%	57,060	99,418	-42.6%
Ag Products Options	186,146	233,412.48	-20.3%	169,463.85	9.8%	186,146	233,412	-20.3%
Foreign Exchange Options	25	8.62	187.8%	130.75	-81.0%	25	9	187.8%
TOTAL OPTIONS	3,973,214	4,522,123.91	-12.1%	3,957,499.45	0.4%	3,973,213.81	4,522,123.91	-12.1%
TOTAL COMBINED								
FX	837,984	1,092,505.57	-23.3%	1,025,967.7	-18.3%	837,984	1,092,506	-23.3%
Equity Index	3,256,725	3,042,908.29	7.0%	5,114,521.3	-36.3%	3,256,725	3,042,908	7.0%
Interest Rate	9,584,520	9,683,676.48	-1.0%	10,235,208.9	-6.4%	9,584,520	9,683,676	-1.0%
Energy	2,490,372	3,108,313.81	-19.9%	2,340,697.4	6.4%	2,490,372	3,108,314	-19.9%
Metals	563,662	763,380.95	-26.2%	438,987.85	28.4%	563,662	763,381	-26.2%
Foreign Exchange	25	173.14	-85.7%	130.75	-81.0%	25	173	-85.7%
Ags	88	107.14	-17.8%	40	120.2%	88	107	-17.8%
Ag Products	1,098,620	1,287,749.33	-14.7%	1,058,896.5	3.8%	1,098,620	1,287,749	-14.7%
GRAND TOTAL	17,831,995	18,978,814.72	-6.0%	20,214,450.4	-11.8%	17,831,995.19	18,978,814.72	-6.0%

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