

CME Group Exchange ADV Report - Monthly

February 2019

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	ADV FEB 2019	ADV FEB 2018	% CHG	ADV JAN 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
FX Futures								
AD/CD CROSS RATES	1	0.89	5.9%	0.81	17.0%	1	1	59.1%
AD/JY CROSS RATES	120	261.95	-54.1%	122.9	-2.3%	122	209	-41.8%
AD/NE CROSS RATES	0	4.16	-94.9%	0.14	47.3%	0	4	-95.3%
AUSTRALIAN DOLLAR	105,745	133,938.11	-21.0%	104,914.71	0.8%	105,309	127,192	-17.2%
BP/JY CROSS RATES	49	189.89	-74.1%	113.81	-56.8%	83	206	-59.6%
BP/SF CROSS RATES	7	11.11	-35.5%	29.33	-75.6%	19	11	63.8%
BRAZIL REAL	4,834	6,784.37	-28.8%	5,038.62	-4.1%	4,941	5,953	-17.0%
BRITISH POUND	113,344	144,172.84	-21.4%	113,687.24	-0.3%	113,524	141,743	-19.9%
CANADIAN DOLLAR	66,087	85,383.32	-22.6%	72,686	-9.1%	69,551	83,593	-16.8%
CD/JY CROSS RATES	0	2.11	-100.0%	0.1	-100.0%	0	11	-99.5%
CHINESE RENMINBI (CNH)	1,745	153.32	1038.0%	1,178.19	48.1%	1,447	112	1192.5%
CZECK KORUNA (EC)	0	0	-	0.19	-44.7%	0	0	-
CZECK KORUNA (US)	0	0	-	0	-	0	0	-
EC/AD CROSS RATES	106	51.63	105.6%	142.43	-25.5%	125	49	157.9%
EC/CD CROSS RATES	29	87.58	-66.8%	49.43	-41.1%	40	141	-71.9%
EC/NOK CROSS RATES	6	8.16	-27.7%	9.48	-37.8%	8	12	-37.6%
EC/SEK CROSS RATES	24	17.84	36.0%	12.67	91.6%	18	27	-32.1%
EFX/BP CROSS RATES	3,304	3,625.84	-8.9%	3,833.29	-13.8%	3,582	3,277	9.3%
EFX/JY CROSS RATES	1,538	4,530.89	-66.1%	2,091.14	-26.5%	1,828	3,804	-51.9%
EFX/SF CROSS RATES	912	1,443.63	-36.8%	1,180.1	-22.7%	1,053	1,255	-16.1%
E-MICRO AUD/USD	6,454	5,348.89	20.7%	6,347.43	1.7%	6,398	5,502	16.3%
E-MICRO CAD/USD	775	718.58	7.8%	703.86	10.0%	737	993	-25.7%
E-MICRO CHF/USD	96	64.37	49.2%	70.05	37.1%	82	71	16.5%
E-MICRO EUR/USD	10,727	20,207.53	-46.9%	14,567.95	-26.4%	12,744	20,842	-38.9%
E-MICRO GBP/USD	1,740	3,172.68	-45.2%	2,280.38	-23.7%	2,024	3,347	-39.5%
E-MICRO INR/USD	307	121.37	152.9%	262	17.2%	283	144	96.7%
E-MICRO JPY/USD	1,282	1,761.21	-27.2%	1,868.52	-31.4%	1,590	1,647	-3.5%
E-MINI EURO FX	3,761	4,725.84	-20.4%	4,000.14	-6.0%	3,886	5,832	-33.4%
E-MINI JAPANESE YEN	444	723.63	-38.6%	834	-46.8%	649	728	-10.8%
EURO FX	174,680	262,376.89	-33.4%	197,603.05	-11.6%	186,714	277,870	-32.8%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	0	-	0.19	-100.0%	0	0	-
INDIAN RUPEE	4,702	5,254.42	-10.5%	3,911.52	20.2%	4,287	5,416	-20.8%
JAPANESE YEN	105,964	181,993.53	-41.8%	127,464.67	-16.9%	117,252	173,438	-32.4%
KOREAN WON	15	16.89	-14.0%	46.57	-68.8%	31	22	42.3%
MEXICAN PESO	53,682	61,714.53	-13.0%	58,404.33	-8.1%	56,161	60,331	-6.9%
NEW ZEALND DOLLAR	26,604	34,468.42	-22.8%	30,115.95	-11.7%	28,448	35,502	-19.9%
NKR/USD CROSS RATE	108	121.37	-11.1%	113	-4.5%	111	150	-26.1%
POLISH ZLOTY (EC)	2	0.58	190.9%	3.86	-56.3%	3	1	232.4%
POLISH ZLOTY (US)	7	2.63	162.0%	3.71	85.6%	5	7	-26.1%
RMB USD	0	0.05	-100.0%	0.05	-100.0%	0	0	-92.9%
RUSSIAN RUBLE	2,193	2,874.37	-23.7%	2,793.48	-21.5%	2,508	2,032	23.4%
S.AFRICAN RAND	2,085	2,107.11	-1.0%	1,908.1	9.3%	1,992	1,967	1.3%
SF/JY CROSS RATES	0	0	-	0.24	-55.8%	0	5	-96.4%
SHEKEL	0	4	-100.0%	0	-	0	4	-100.0%
SKR/USD CROSS RATES	121	121.79	-0.8%	99.43	21.5%	110	133	-17.8%
SWISS FRANC	17,918	27,465.95	-34.8%	22,423.62	-20.1%	20,284	30,868	-34.3%
TURKISH LIRA	18	63.16	-71.4%	6.19	191.6%	12	67	-82.3%
USDZAR	0	0.21	-100.0%	0.95	-100.0%	1	0	400.0%

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FX Options								
AUD/USD PQO 2pm Fix	4,361	7,614.16	-42.7%	5,040.14	-13.5%	4,718	7,811	-39.6%
BRITISH POUND (EU)	0	3.26	-100.0%	0	-	0	3	-100.0%
CAD/USD PQO 2pm Fix	4,755	8,836.47	-46.2%	5,018.95	-5.3%	4,894	8,994	-45.6%
CANADIAN DOLLAR (EU)	0	2.63	-100.0%	0	-	0	2	-100.0%
CHF/USD PQO 2pm Fix	96	51.47	86.0%	94.95	0.8%	95	98	-2.3%
EFX/BP CROSS RATES	1	0	-	1.43	-7.9%	1	0	-
EFX/JY CROSS RATES	0	75.53	-100.0%	0	-	0	72	-100.0%
EURO FX (EU)	0	0.26	-100.0%	0	-	0	0	-100.0%
EUR/USD PQO 2pm Fix	23,896	44,485.84	-46.3%	26,827.71	-10.9%	25,435	49,110	-48.2%
GBP/USD PQO 2pm Fix	8,765	13,857.11	-36.7%	11,219	-21.9%	10,053	14,525	-30.8%
JAPANESE YEN (EU)	0	0	-	0	-	0	0	-
JPY/USD PQO 2pm Fix	8,617	15,561.89	-44.6%	8,768.1	-1.7%	8,696	14,536	-40.2%
MEXICAN PESO	94	42.37	121.0%	67.1	39.6%	80	46	72.0%
NEW ZEALND DOLLAR	84	0	-	22.81	269.9%	52	0	-

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Equity Index Futures								
BITCOIN FUTURES	5,274	1,601	229.4%	4,340.38	21.5%	4,784	1,474	224.6%
DJ US REAL ESTATE	895	2,542.63	-64.8%	1,604.71	-44.2%	1,268	1,946	-34.9%
E-mini (\$5) Dow	192,207	346,951.95	-44.6%	233,373.38	-17.6%	213,819	255,384	-16.3%
E-mini FTSE 100 (USD)	0	134.16	-100.0%	16	-100.0%	8	94	-91.0%
E-mini FTSE China 50	3	116.16	-97.6%	28	-90.0%	16	88	-81.8%
E-MINI MIDCAP	14,884	22,655.42	-34.3%	14,308.9	4.0%	14,582	18,683	-22.0%
E-MINI NASDAQ 100	405,691	531,579	-23.7%	516,481	-21.5%	463,856	427,510	8.5%
E-MINI RUSSELL 1000	143	462.16	-69.0%	148.1	-3.3%	146	516	-71.8%
E-MINI RUSSELL 1000 GROWTH	76	435.74	-82.5%	108.57	-29.7%	93	347	-73.1%
E-MINI RUSSELL 1000 VALUE	623	508.79	22.4%	1,076.33	-42.1%	861	681	26.3%
E-MINI RUSSELL 2000	104,884	158,105.79	-33.7%	138,764.71	-24.4%	122,672	131,693	-6.9%
E-MINI S&P500	1,341,631	2,260,334.58	-40.6%	1,618,258.14	-17.1%	1,486,860	1,802,494	-17.5%
E-MINI S&P REAL ESTATE SELECT S	310	180.11	72.4%	383.33	-19.0%	349	177	96.9%
FT-SE 100	0	62.11	-100.0%	17.71	-100.0%	9	59	-84.2%
FTSE Emerging	153	9.11	1582.7%	93.29	64.2%	122	10	1126.7%
IBOVESPA INDEX	69	120.53	-42.5%	24.71	180.3%	46	75	-39.0%
NASDAQ BIOTECH	4	0	-	0.19	2055.0%	2	25	-91.9%
NIFTY 50	0	931.47	-100.0%	0	-	0	1,342	-100.0%
NIKKEI 225 (\$) STOCK	8,637	28,930.58	-70.1%	10,159.76	-15.0%	9,437	22,198	-57.5%
NIKKEI 225 (YEN) STOCK	31,429	70,606.21	-55.5%	34,851.67	-9.8%	33,226	55,020	-39.6%
S&P 500	3,965	9,126	-56.5%	5,398.9	-26.6%	4,718	6,679	-29.4%
S&P 500/GI	0	0	-	0	-	0	0	-
S&P 500/VALUE	896	692	29.5%	1,741.86	-48.6%	1,340	914	46.7%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-
S&P CONSUMER DSCRTNRY SECTC	338	886.89	-61.9%	842.29	-59.8%	603	774	-22.1%
S&P CONSUMER STAPLES SECTOR	1,018	1,159.89	-12.2%	729	39.6%	866	770	12.6%
S&P ENERGY SECTOR	456	921.89	-50.6%	1,084.29	-58.0%	786	864	-9.0%
S&P FINANCIAL SECTOR	588	1,277.58	-54.0%	1,284.43	-54.2%	954	1,150	-17.1%
S&P HEALTH CARE SECTOR	436	639.74	-31.9%	1,263.71	-65.5%	871	506	71.9%
S&P INDUSTRIAL SECTOR	442	400.79	10.3%	1,215.14	-63.6%	848	411	106.2%
S&P MATERIALS SECTOR	283	350.53	-19.4%	448.29	-37.0%	370	539	-31.4%
S&P TECHNOLOGY SECTOR	529	941.63	-43.8%	1,157.81	-54.3%	859	768	11.9%
S&P UTILITIES SECTOR	1,012	1,170.37	-13.5%	1,677.05	-39.6%	1,361	1,265	7.6%
YEN DENOMINATED TOPIX	509	32.26	1478.1%	54.95	826.5%	271	15	1666.4%

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Equity Index Options								
E-mini (\$5) Dow	250	806.26	-69.0%	348.71	-28.2%	302	632	-52.2%
E-MINI NASDAQ 100	7,986	15,122.05	-47.2%	13,193.67	-39.5%	10,720	15,898	-32.6%
E-MINI RUSSELL 2000	897	1,369.42	-34.5%	199.43	349.6%	531	835	-36.5%
E-MINI S&P500	228,173	535,010.68	-57.4%	200,949.57	13.5%	213,881	390,608	-45.2%
EOM E-MINI RUSSELL 2000 END OF	189	447.11	-57.6%	122.38	54.7%	154	295	-47.7%
EOM EMINI S&P	72,360	216,429.42	-66.6%	91,103.33	-20.6%	82,200	182,502	-55.0%
EOM S&P 500	4,611	21,425.74	-78.5%	7,097.57	-35.0%	5,916	19,395	-69.5%
EOW1 E-MINI RUSSELL 2000 WEEKL	29	168.05	-82.6%	19.33	51.1%	24	126	-81.0%
EOW1 E-MINI RUSSELL 2000 WEEKL	46	195.53	-76.5%	19.43	136.8%	32	175	-81.7%
EOW1 EMINI S&P 500	30,262	66,836.42	-54.7%	54,400.24	-44.4%	42,934	67,047	-36.0%
EOW1 S&P 500	3,255	3,024.16	7.6%	5,045.1	-35.5%	4,195	4,421	-5.1%
EOW2 E-MINI RUSSELL 2000 WEEKL	73	403	-82.0%	62.76	15.8%	67	277	-75.6%
EOW2 EMINI S&P 500	44,798	133,710.68	-66.5%	47,825.19	-6.3%	46,387	95,167	-51.3%
EOW2 S&P 500	6,543	7,441.32	-12.1%	9,520.14	-31.3%	8,106	9,450	-14.2%
EOW3 E-MINI RUSSELL 2000 WEEKL	312	1,267.21	-75.4%	296.33	5.4%	304	1,104	-72.5%
EOW3 EMINI S&P 500	94,284	322,127.89	-70.7%	161,055.48	-41.5%	129,339	277,999	-53.5%
EOW3 S&P 500	8,226	23,711.21	-65.3%	10,573.62	-22.2%	9,458	30,706	-69.2%
EOW4 E-MINI RUSSELL 2000 WEEKL	128	390.42	-67.3%	50.67	152.2%	87	320	-72.7%
EOW4 EMINI S&P 500	46,539	82,185.16	-43.4%	49,918.14	-6.8%	48,313	74,312	-35.0%
S&P 500	9,750	23,868.89	-59.2%	13,986.86	-30.3%	11,974	19,195	-37.6%
Interest Rate Futures								
10-YR NOTE	2,192,314	2,713,444.74	-19.2%	1,510,596.57	45.1%	1,834,412	2,112,365	-13.2%
10-YR SWAP RATE	1,380	2,390.84	-42.3%	1,221.71	13.0%	1,297	2,012	-35.5%
15-YR SWAP RATE	53	0	-	214.29	-75.4%	138	0	-
1-MONTH EUROSOLLAR	0	299.74	-99.9%	2.86	-90.8%	2	192	-99.2%
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	1,075,166	1,018,380.74	5.6%	483,394.05	122.4%	764,486	689,407	10.9%
2-YR SWAP RATE	1,767	0	-	2,153.24	-18.0%	1,970	0	-
30-YR BOND	442,362	556,521.53	-20.5%	306,756.76	44.2%	371,169	430,558	-13.8%
30-YR SWAP RATE	33	8.84	275.6%	20.81	59.6%	27	13	110.2%
3-YR SWAP RATE	431	0	-	215.43	100.0%	318	0	-
4-YR SWAP RATE	69	0	-	173.29	-60.3%	124	0	-
5-YR NOTE	1,647,292	1,862,559.63	-11.6%	1,014,146.24	62.4%	1,314,890	1,342,276	-2.0%
5-YR SWAP RATE	1,698	946.58	79.4%	2,831.81	-40.0%	2,293	1,151	99.3%
7-YR SWAP RATE	225	0	-	60	275.7%	139	0	-
EUROSOLLARS	2,427,846	4,770,265.58	-49.1%	2,915,814.9	-16.7%	2,684,030	4,008,635	-33.0%
FED FUND	200,810	371,278.74	-45.9%	313,931.19	-36.0%	260,199	279,033	-6.7%
SOFR	31,212	0	-	18,384.52	69.8%	24,478	0	-
SONIA	8,600	0	-	6,163.57	39.5%	7,321	0	-
Ultra 10-Year Note	258,834	310,179.53	-16.6%	151,975.33	70.3%	202,733	226,385	-10.4%
ULTRA T-BOND	303,891	318,049.05	-4.5%	133,787.57	127.1%	214,587	219,433	-2.2%

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Interest Rate Options								
10-YR NOTE	543,766	917,331.11	-40.7%	636,838.71	-14.6%	592,629	768,353	-22.9%
2-YR NOTE	14,455	32,390.32	-55.4%	13,924.86	3.8%	14,177	23,045	-38.5%
30-YR BOND	110,073	180,929.84	-39.2%	120,187.38	-8.4%	115,383	160,987	-28.3%
5-YR NOTE	180,705	255,572.26	-29.3%	186,557.48	-3.1%	183,778	201,237	-8.7%
EURODOLLARS	878,804	1,321,816.68	-33.5%	1,024,208.29	-14.2%	955,141	1,051,236	-9.1%
EURO MIDCURVE	697,796	1,183,037.63	-41.0%	739,810.81	-5.7%	719,854	1,079,817	-33.3%
FED FUND	11	146.63	-92.8%	0	-	5	88	-94.3%
Ultra 10-Year Note	3	0	-	0.05	5428.6%	1	1	104.0%
ULTRA T-BOND	640	247	159.2%	1,148.24	-44.2%	907	210	331.7%
Energy Futures								
3.5% FUEL OIL CID MED SWA	0	10.26	-100.0%	0	-	0	8	-100.0%
3.5% FUEL OIL CIF BALMO S	1	0	-	0	-	1	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	901	1,514.11	-40.5%	737.14	22.2%	815	1,771	-54.0%
ARGUS PROPAN FAR EST INDE	277	302.11	-8.2%	358.67	-22.7%	320	321	-0.4%
ARGUS PROPAN(SAUDI ARAMCO	140	139.53	0.5%	167.43	-16.3%	155	128	21.1%
AUSTRIALIAN COKE COAL	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	7	2.63	150.0%	0	-	3	1	150.0%
BRENT CALENDAR SWAP	212	57.32	270.2%	216.48	-2.0%	214	55	288.8%
BRENT CFD SWAP	0	0	-	0	-	0	0	-
BRENT FINANCIAL FUTURES	0	210.53	-100.0%	166.67	-100.0%	88	100	-12.5%
BRENT OIL LAST DAY	80,126	88,155.26	-9.1%	78,870.81	1.6%	79,467	76,630	3.7%
CANADIAN LIGHT SWEET OIL	0	0	-	0	-	0	0	-
CENTERPOINT BASIS SWAP	0	1.89	-100.0%	0	-	0	1	-100.0%
CHICAGO ETHANOL SWAP	4,847	5,079.79	-4.6%	4,825.38	0.4%	4,836	5,492	-12.0%
CHICAGO ULSD PL VS HO SPR	38	30.21	25.6%	45.71	-17.0%	42	22	88.0%
CHICAGO UNL GAS PL VS RBO	21	7.89	170.0%	5.24	306.9%	13	8	71.7%
CIG BASIS	0	7.37	-100.0%	0	-	0	4	-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	47	59.79	-21.7%	50.76	-7.7%	49	61	-20.1%
CIN HUB 5MW REAL TIME O P	0	0	-	0	-	0	0	-
CIN HUB 5MW REAL TIME PK	17	0	-	0	-	8	0	-
COAL SWAP	0	0	-	0	-	0	0	-100.0%
COLUMB GULF MAINLINE NG B	0	0	-	0	-	0	0	-
CONWAY NATURAL GASOLINE (OPI	32	22.42	40.8%	7.57	317.1%	19	11	67.9%
CONWAY NORMAL BUTANE (OPIS) S	7	0	-	2.38	209.5%	5	2	137.5%
CONWAY PROPANE 5 DECIMALS S	592	598.89	-1.1%	950.14	-37.7%	780	719	8.5%
CRUDE OIL	398	329.74	20.8%	358.1	11.2%	377	344	9.6%
CRUDE OIL OUTRIGHTS	2,982	2,575.79	15.8%	3,167.33	-5.9%	3,079	3,567	-13.7%

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Energy Futures								
CRUDE OIL PHY	1,195,955	1,409,668.21	-15.2%	1,237,470.81	-3.4%	1,217,751	1,382,189	-11.9%
CRUDE OIL SPRDS	1,158	2,273.58	-49.1%	1,019.76	13.6%	1,086	3,573	-69.6%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
DAILY PJM	0	0	-	0	-	0	0	-
DATED TO FRONTLINE BRENT	0	44.74	-100.0%	28.57	-100.0%	15	42	-63.9%
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	0	-
DUBAI CRUDE OIL BALMO	0	0	-	0	-	0	0	-
DUBAI CRUDE OIL CALENDAR	478	114.58	317.3%	254.29	88.0%	361	175	106.0%
DUTCH TTF NATURAL GAS CAL MO	639	36.58	1647.8%	174.71	265.9%	395	29	1246.0%
EASTERN RAIL DELIVERY CSX	0	1.58	-100.0%	0	-	0	3	-100.0%
EAST/WEST FUEL OIL SPREAD	0	6.58	-100.0%	0	-	0	3	-100.0%
EIA FLAT TAX ONHWAY DIESE	19	4.63	308.0%	29.95	-36.9%	25	9	179.1%
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 PEA	0	46.32	-100.0%	0	-	0	22	-100.0%
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	81.05	-100.0%	0	-	0	100	-100.0%
ETHANOL	540	484.89	11.4%	506.14	6.7%	522	493	6.0%
ETHANOL SWAP	7	0	-	0.48	1336.8%	4	0	-
ETHANOL T2 FOB ROTT INCL DUTY	176	140.84	25.1%	239.05	-26.3%	209	148	41.2%
EURO 1% FUEL OIL NEW BALM	0	0.26	-100.0%	0	-	0	0	-100.0%
EURO 3.5% FUEL OIL RDAM B	0	32.68	-100.0%	1.9	-100.0%	1	31	-96.8%
EURO 3.5% FUEL OIL SPREAD	0	1.05	-100.0%	0	-	0	3	-100.0%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	0	0	-
EURO GASOIL 10PPM VS ICE	0	7.95	-100.0%	0	-	0	9	-100.0%
EUROPE 1% FUEL OIL NWE CA	0	1.26	-83.3%	4.29	-95.1%	2	4	-44.0%
EUROPE 1% FUEL OIL RDAM C	0	0	-	0	-	0	0	-
EUROPE 3.5% FUEL OIL MED	2	15	-86.0%	7.38	-71.5%	5	10	-51.3%
EUROPE 3.5% FUEL OIL RDAM	32	249.42	-87.1%	89.76	-64.2%	62	317	-80.3%
EUROPEAN GASOIL (ICE)	4	21.47	-80.4%	6.1	-30.9%	5	13	-61.0%
EUROPEAN NAPHTHA BALMO	10	16.79	-41.1%	13.38	-26.1%	12	17	-31.2%
EUROPEAN NAPHTHA CRACK SPR	302	387.95	-22.1%	236.38	27.9%	268	561	-52.3%
EUROPE DATED BRENT SWAP	3	0	-	24.1	-85.6%	14	0	-
EUROPE JET KERO NWE CALSW	0	0	-	0	-	0	0	-100.0%
EUROPE NAPHTHA CALSWAP	129	185.21	-30.2%	85.24	51.8%	106	226	-53.0%
EURO PROPANE CIF ARA SWA	65	112.53	-42.4%	104.43	-38.0%	86	119	-28.1%
FREIGHT MARKETS	9	5.58	69.8%	95.52	-90.1%	55	27	103.9%
FUEL OIL CRACK VS ICE	52	180.58	-71.5%	53.33	-3.4%	52	184	-71.5%
FUEL OIL NWE CRACK VS ICE	0	0	-	0.71	-100.0%	0	4	-90.4%
FUEL OIL (PLATS) CAR CM	0	0.26	-100.0%	0	-	0	3	-100.0%
FUEL OIL (PLATS) CAR CN	0	0	-	0	-	0	1	-100.0%

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Energy Futures								
FUELOIL SWAP:CARGOES VS.B	21	15.95	29.7%	7.86	163.3%	14	18	-20.4%
GAS EURO-BOB OXY NWE BARGES	308	309.89	-0.6%	408.1	-24.5%	361	405	-11.0%
GAS EURO-BOB OXY NWE BARGES	396	891.68	-55.6%	507.29	-21.9%	455	1,200	-62.1%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-	0	0	-
GASOIL 0.1 RDAM BRGS VS I	1	0	-	0	-	0	0	200.0%
GASOIL 0.1 ROTTERDAM BARG	0	0.79	-100.0%	0.57	-100.0%	0	1	-70.0%
GASOIL 10PPM VS ICE SWAP	0	0	-	0.43	-100.0%	0	0	-
GASOIL CALENDAR SWAP	3	0.32	700.0%	0.29	784.2%	1	0	800.0%
GASOIL CRACK SPREAD CALEN	16	347.79	-95.3%	0	-	8	511	-98.5%
GASOIL MINI CALENDAR SWAP	6	1.26	370.8%	16.24	-63.4%	11	11	6.6%
GERMAN POWER BASELOAD CAL M	8	72.16	-89.1%	40.14	-80.3%	25	34	-27.6%
GROUP THREE ULSD (PLATTS)	0	6.05	-100.0%	0	-	0	3	-100.0%
GROUP THREE UNLEAD GAS (P	0	0	-	0	-	0	0	-
GRP THREE ULSD(PLT)VS HEA	121	268.95	-54.8%	178.9	-32.1%	152	245	-38.0%
GRP THREE UNL GS (PLT) VS	119	93.21	27.6%	165.9	-28.3%	144	100	43.7%
GULF COAST 3% FUEL OIL BA	4	24.53	-82.4%	70.9	-93.9%	39	94	-58.1%
GULF COAST JET FUEL CLNDR	0	10.11	-100.0%	10.29	-100.0%	5	6	-15.3%
GULF COAST JET VS NYM 2 H	947	3,331.11	-71.6%	837	13.2%	889	2,722	-67.3%
GULF COAST NO.6 FUEL OIL	1,202	2,358.53	-49.0%	1,669.57	-28.0%	1,448	2,975	-51.3%
GULF COAST ULSD CALENDAR	18	4.95	258.5%	28.24	-37.2%	23	12	96.2%
GULF COAST ULSD CRACK SPR	0	18.16	-100.0%	0	-	0	27	-100.0%
HEATING OIL BALMO CLNDR S	1	1.95	-73.0%	0	-	0	1	-82.1%
HEATING OIL PHY	160,161	201,379.89	-20.5%	163,254.29	-1.9%	161,785	209,220	-22.7%
HENRY HUB BASIS SWAP	0	0	-	0	-	0	115	-100.0%
HENRY HUB FINANCIAL LAST	0	79.53	-100.0%	0	-	0	71	-100.0%
HENRY HUB INDEX SWAP FUTU	0	0	-	0	-	0	115	-100.0%
HENRY HUB SWAP	6,853	7,364.21	-6.9%	9,006.76	-23.9%	7,984	9,581	-16.7%
HOUSTON SHIP CHANNEL BASI	0	0	-	0	-	0	0	-
HTG OIL	0	0	-	0	-	0	0	-
ICE BRENT DUBAI SWAP	260	286.84	-9.4%	436.67	-40.5%	353	497	-29.0%
IN DELIVERY MONTH EUA	0	0	-	0	-	0	0	-
INDIANA MISO	0	0	-	0	-	0	0	-
INDONESIAN COAL ICI4	7	1.58	350.0%	11.67	-39.1%	10	1	1166.7%
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	12.37	-100.0%	0	-	0	14	-100.0%
JAPAN C&F NAPHTHA SWAP	67	95.21	-30.0%	66.76	-0.1%	67	110	-39.4%
JAPAN NAPHTHA BALMO SWAP	1	4.63	-71.6%	7.33	-82.1%	4	2	103.4%
JET AV FUEL (P) CAR FM ICE GAS S	0	0	-	0	-	0	0	-100.0%
JET CIF NWE VS ICE	1	8.68	-93.9%	2.86	-81.6%	2	10	-82.5%
JET FUEL UP-DOWN BALMO CL	121	343.68	-64.9%	219.95	-45.2%	173	380	-54.5%
JKM LNG Futures	45	1.58	2733.4%	25	78.9%	34	7	366.1%
LA CARB DIESEL (OPIS) SWA	4	13.16	-70.0%	4.05	-2.5%	4	11	-64.4%
LA CARBOB GASOLINE(OPIS)S	21	10.53	100.0%	38.1	-44.7%	30	34	-11.1%
LA JET (OPIS) SWAP	61	134.21	-54.9%	76.19	-20.6%	69	121	-43.0%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
LLS (ARGUS) VS WTI SWAP	58	115.21	-49.7%	198.95	-70.9%	132	161	-17.8%
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	0	-
LTD NAT GAS	19,152	19,152.26	0.0%	17,738.71	8.0%	18,410	23,123	-20.4%

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Energy Futures								
MARS (ARGUS) VS WTI SWAP	53	54.21	-2.9%	130.95	-59.8%	94	219	-57.1%
MARS (ARGUS) VS WTI TRD M	996	899.47	10.7%	1,629	-38.9%	1,328	1,808	-26.5%
MARS BLEND CRUDE OIL	0	6.32	-100.0%	0	-	0	20	-100.0%
MCCLOSKEY ARA ARGS COAL	1,345	1,961.42	-31.4%	1,215.81	10.6%	1,277	1,472	-13.2%
MCCLOSKEY RCH BAY COAL	189	266.11	-29.2%	113.52	66.1%	149	212	-29.8%
MGF FUT	0	0	-	0	-	0	2	-100.0%
MGN1 SWAP FUT	1	8.42	-93.8%	5.24	-90.0%	3	7	-53.8%
MICHIGAN BASIS	0	0	-	0	-	0	0	-
MICHIGAN MISO	0	0	-	0	-	0	0	-
MINI GAS EUROBOB OXY NWE ARG	7	12.37	-42.6%	21.76	-67.3%	15	15	-1.5%
MINI RBOB V. EBOBARG NWE BRGS	26	0	-	41.71	-38.2%	34	3	1038.3%
MINI RBOB V. EBOB(ARGUS) NWE B	108	53.95	100.8%	79.81	35.7%	93	73	27.7%
MINY HTG OIL	0	0.16	0.0%	0.14	10.5%	0	0	-14.3%
MINY NATURAL GAS	1,176	1,617.95	-27.3%	2,035.67	-42.2%	1,627	2,380	-31.6%
MINY RBOB GAS	0	0.21	50.0%	0.29	10.5%	0	0	71.4%
MINY WTI CRUDE OIL	20,030	16,610.58	20.6%	24,192.57	-17.2%	22,215	13,120	69.3%
MJC FUT	2	12.63	-83.3%	1.9	10.5%	2	14	-86.0%
MNC FUT	224	192.05	16.7%	172.24	30.1%	197	181	8.8%
MONT BELVIEU ETHANE 5 DECIMAL	470	467.16	0.5%	917.48	-48.8%	705	874	-19.3%
MONT BELVIEU ETHANE OPIS BALM	4	15.79	-75.0%	22.38	-82.4%	14	14	-0.9%
MONT BELVIEU LDH PROPANE 5 DE	6,083	6,330.68	-3.9%	6,418.76	-5.2%	6,259	6,944	-9.9%
MONT BELVIEU LDH PROPANE OPIS	159	126.74	25.7%	294.95	-46.0%	231	225	2.3%
MONT BELVIEU NATURAL GASOLIN	494	391.79	26.0%	350.52	40.8%	418	505	-17.2%
MONT BELVIEU NATURAL GASOLIN	15	15	-2.5%	57.9	-74.7%	37	22	69.8%
MONT BELVIEU NORMAL BUTANE 5	1,511	1,138.47	32.7%	1,904	-20.6%	1,717	1,231	39.5%
MONT BELVIEU NORMAL BUTANE B	69	21.42	220.9%	85.62	-19.7%	78	50	54.6%
NAT GAS BASIS SWAP	0	0	-	0	-	0	0	-
NATURAL GAS	6,588	7,552.68	-12.8%	6,177.95	6.6%	6,373	9,810	-35.0%
NATURAL GAS PEN SWP	1,577	1,941	-18.7%	1,384.43	13.9%	1,476	2,613	-43.5%
NATURAL GAS PHY	385,752	444,954.11	-13.3%	436,655.24	-11.7%	412,476	566,069	-27.1%
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	872	11.58	7427.3%	0	-	414	1,633	-74.7%
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	16	144	-88.9%	40	-59.9%	29	96	-70.2%
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	21	0	-	40	-47.4%	31	10	210.0%
NGPL TEX/OK	0	35.79	-100.0%	0	-	0	191	-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	13	47.89	-72.5%	4.76	176.3%	9	24	-63.5%
NORTEN NATURAL GAS DEMAR	0	0	-	0	-	0	0	-

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Energy Futures								
NORTHERN NATURAL GAS VENTU	0	0	-	0	-	0	3	-100.0%
NORTHWEST ROCKIES BASIS S	93	0	-	63.62	46.4%	78	0	-
N ROCKIES PIPE SWAP	0	0	-	0	-	0	0	-
NY1% VS GC SPREAD SWAP	37	66.05	-44.6%	26.67	37.2%	31	89	-64.8%
NY 3.0% FUEL OIL (PLATTS	4	17.11	-76.9%	8.33	-52.6%	6	13	-50.0%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	114	148.89	-23.3%	122.14	-6.5%	118	87	35.3%
NY HARBOR LOW SULPUR GAS 100C	0	43.42	-100.0%	15	-100.0%	8	21	-61.8%
NY HARBOR RESIDUAL FUEL 1	61	57.79	5.1%	35.48	71.2%	47	64	-26.2%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-	0	0	-
NYH NO 2 CRACK SPREAD CAL	11	80.79	-86.3%	18.57	-40.5%	15	60	-75.1%
NYISO CAPACITY	3	1.05	200.0%	11.43	-72.4%	8	4	76.5%
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	291	4,302.63	-93.2%	0	-	138	2,044	-93.2%
NYISO ZONE G 5MW D AH PK	0	33.42	-100.0%	0	-	0	26	-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	-
NYMEX ULSD VS NYMEX HO	39	0	-	0	-	19	0	-
NY ULSD (ARGUS) VS HEATING OIL	3	0	-	16.29	-84.5%	10	0	-
ONEOK OKLAHOMA NG BASIS	0	0	-	0	-	0	0	-
ONTARIO POWER SWAPS	0	0	-	0	-	0	0	-100.0%
PANHANDLE BASIS SWAP FUTU	0	14.47	-100.0%	0	-	0	7	-100.0%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	0	-
PERMIAN BASIS SWAP	0	0	-	0	-	0	0	-
PETROCHEMICALS	151	285.16	-47.0%	212.1	-28.8%	183	248	-26.0%
PETRO CRCKS & SPRDS ASIA	0	2.89	-100.0%	0	-	0	10	-100.0%
PETRO CRCKS & SPRDS NA	2,006	1,595.89	25.7%	2,060.29	-2.7%	2,034	2,031	0.2%
PETRO CRK&SPRD EURO	167	494.68	-66.3%	263.9	-36.8%	218	500	-56.4%
PETROLEUM PRODUCTS	227	394.63	-42.6%	179.52	26.2%	202	390	-48.3%
PETROLEUM PRODUCTS ASIA	89	102.89	-13.8%	83.67	6.0%	86	138	-37.7%
PETRO OUTRIGHT EURO	187	235.58	-20.8%	202.33	-7.8%	195	258	-24.4%
PETRO OUTRIGHT NA	298	466.58	-36.1%	273.86	8.8%	285	390	-26.8%
PJM AD HUB 5MW REAL TIME	2,459	0	-	1,175	109.3%	1,785	128	1299.9%
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	0	-	0	-	0	128	-100.0%
PJM NILL DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM NILL DA PEAK	0	0	-	0	-	0	0	-

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Energy Futures								
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	1,170	-100.0%
PJM WESTHDA PEAK	0	0	-	0	-	0	64	-100.0%
PJM WESTH RT OFF-PEAK	0	1,231.58	-100.0%	1,114.29	-100.0%	585	1,755	-66.7%
PJM WESTH RT PEAK	152	157.89	-4.0%	123.95	22.3%	137	391	-65.0%
PLASTICS	49	36.84	34.0%	70.33	-29.8%	60	26	134.0%
PREMIUM UNLD 10P FOB MED	8	41.21	-80.8%	17.05	-53.7%	13	26	-51.4%
PREMIUM UNLEAD 10PPM FOB	1	3.68	-74.3%	0	-	0	4	-88.4%
PREM UNL GAS 10PPM RDAM FOB B	0	4.21	-100.0%	0.95	-100.0%	1	2	-75.0%
PREM UNL GAS 10PPM RDAM FOB S	1	0.53	50.0%	0.71	10.5%	1	0	200.0%
PROPANE NON-LDH MB (OPIS) BAL	154	24.68	523.2%	131.81	16.7%	142	18	680.7%
PROPANE NON-LDH MT. BEL (OPIS)	929	501.84	85.2%	799.57	16.2%	861	377	128.6%
RBOB CALENDAR SWAP	323	195.37	65.2%	231.29	39.5%	275	197	39.8%
RBOB CRACK SPREAD	35	21.84	59.0%	32.14	8.1%	33	51	-34.2%
RBOB GAS	0	255.79	-100.0%	0	-	0	232	-100.0%
RBOB GASOLINE BALMO CLNDR	81	34.79	131.8%	31.43	156.6%	55	22	147.1%
RBOB PHY	192,652	200,791.42	-4.1%	187,041.38	3.0%	189,707	202,639	-6.4%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	0	0	-
RBOB VS HEATING OIL SWAP	4	0	-	0	-	2	10	-81.3%
SAN JUAN BASIS SWAP	0	1.63	-100.0%	0	-	0	1	-100.0%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	0	-
SINGAPORE 180CST BALMO	1	1.84	-71.4%	0.48	10.5%	1	2	-78.9%
SINGAPORE 380CST BALMO	0	5.32	-95.0%	0.95	-72.4%	1	4	-84.0%
SINGAPORE 380CST FUEL OIL	135	228.11	-40.7%	206.48	-34.5%	173	267	-35.2%
SINGAPORE FUEL 180CST CAL	11	40.26	-73.7%	12.67	-16.5%	12	37	-68.7%
SINGAPORE FUEL OIL SPREAD	3	38.74	-91.4%	5.33	-37.8%	4	25	-82.7%
SINGAPORE GASOIL	258	290.74	-11.2%	300.95	-14.3%	281	346	-18.9%
SINGAPORE GASOIL CALENDAR	5	10.53	-55.0%	12.38	-61.7%	9	112	-92.2%
SINGAPORE GASOIL SWAP	45	97.53	-53.5%	94.67	-52.1%	71	355	-80.0%
SINGAPORE GASOIL VS ICE	0	995.79	-100.0%	60.24	-100.0%	32	1,248	-97.5%
SINGAPORE JET KERO BALMO	0	8.68	-100.0%	0	-	0	4	-100.0%
SINGAPORE JET KERO GASOIL	0	406.05	-100.0%	4.76	-100.0%	3	392	-99.4%
SINGAPORE JET KEROSENE SW	21	106.32	-80.7%	35.24	-41.7%	28	77	-63.2%
SINGAPORE JET KERO VS. GASOIL	0	0	-	0	-	0	1	-100.0%
SINGAPORE MOGAS 92 UNLEADED	20	25.42	-22.4%	4.76	314.5%	12	28	-58.3%
SINGAPORE MOGAS 92 UNLEADED	1,019	828.68	23.0%	703.33	44.9%	853	980	-12.9%
SINGAPORE NAPHTHA SWAP	0	10.53	-100.0%	0	-	0	5	-100.0%
SING FUEL	0	0	-	0	-	0	0	-
SOUTH STAR TEX OKLHM KNS	0	0	-	0	-	0	0	-
Sumas Basis Swap	0	4.79	-100.0%	0	-	0	2	-100.0%
TC2 ROTTERDAM TO USAC 37K	13	11.89	6.2%	5.71	121.1%	9	9	4.0%
TC5 RAS TANURA TO YOKOHAM	20	7.63	165.5%	17.62	15.0%	19	5	277.5%
TCO BASIS SWAP	0	0	-	0	-	0	0	-
TD3 MEG TO JAPAN 250K MT	212	26.11	710.5%	199.76	5.9%	205	19	960.0%
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-	0	0	-
Tetco STX Basis	0	0	-	0	-	0	0	-

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Energy Futures								
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	1	0	-	0	-	1	1	-33.3%
UK NBP NAT GAS CAL MTH FUT	37	237.42	-84.4%	55.95	-33.7%	47	114	-58.8%
ULSD 10PPM CIF MED VS ICE	0	0.26	-100.0%	0	-	0	0	-100.0%
ULSD UP-DOWN BALMO SWP	283	219.47	29.1%	406.67	-30.3%	348	269	29.7%
UP DOWN GC ULSD VS NMX HO	1,232	1,550.21	-20.6%	1,736.9	-29.1%	1,497	2,032	-26.3%
WAHA BASIS	0	36.21	-100.0%	5.95	-100.0%	3	52	-94.0%
WESTERN RAIL DELIVERY PRB	0	0.79	-100.0%	0	-	0	0	-100.0%
WTI-BRENT BULLET SWAP	0	0	-	28.57	-100.0%	15	0	-
WTI-BRENT CALENDAR SWAP	1,470	1,554.84	-5.4%	967.86	51.9%	1,207	2,038	-40.8%
WTI CALENDAR	2,115	1,748.42	21.0%	1,406.57	50.3%	1,743	2,021	-13.8%
WTS (ARGUS) VS WTI SWAP	11	554.21	-98.0%	386.57	-97.1%	208	534	-61.0%
WTS (ARGUS) VS WTI TRD MT	32	7.89	300.0%	64.76	-51.2%	49	4	1206.7%

Energy Options

BRENT 1 MONTH CAL	0	157.89	-100.0%	0	-	0	75	-100.0%
BRENT CALENDAR SWAP	0	0	-	0	-	0	29	-100.0%
BRENT CRUDE OIL 12 M CSO	0	0	-	0	-	0	50	-100.0%
BRENT CRUDE OIL 1 M CSO	158	0	-	714.29	-77.9%	450	0	-
BRENT CRUDE OIL 6 M CSO	0	0	-	0	-	0	0	-
BRENT OIL LAST DAY	6,426	5,546.79	15.9%	7,062.52	-9.0%	6,760	5,039	34.2%
COAL API2 INDEX	2	68.42	-97.3%	8.33	-77.9%	5	52	-89.8%
COAL API4 INDEX	0	0	-	0	-	0	2	-100.0%
COAL SWAP	0	0	-	0	-	0	0	-
CRUDE OIL 1MO	7,432	9,224.21	-19.4%	16,180.95	-54.1%	12,025	10,243	17.4%
CRUDE OIL APO	2,232	2,205.37	1.2%	772.24	189.0%	1,465	2,637	-44.4%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-
CRUDE OIL OUTRIGHTS	7	0	-	39.29	-81.9%	24	0	-
CRUDE OIL PHY	111,165	215,775.26	-48.5%	121,347	-8.4%	116,510	199,499	-41.6%
ETHANOL	0	0	-	0	-	0	0	-
ETHANOL SWAP	327	422.68	-22.6%	290.71	12.5%	308	459	-32.9%
HEATING OIL PHY	1,458	2,753.32	-47.0%	1,478.62	-1.4%	1,469	2,136	-31.2%
HENRY HUB FINANCIAL LAST	155	124.84	24.2%	492.14	-68.5%	332	285	16.6%
HO 1 MONTH CLNDR OPTIONS	0	0	-	47.62	-100.0%	25	0	-
LLS CRUDE OIL	0	5.26	-100.0%	0	-	0	3	-100.0%
MCCLOSKEY ARA ARGS COAL	0	4.74	-100.0%	6.19	-100.0%	3	2	44.4%
MCCLOSKEY RCH BAY COAL	12	28.95	-60.0%	0	-	6	21	-74.1%
NATURAL GAS 1 M CSO FIN	2,061	3,509.21	-41.3%	5,500	-62.5%	3,866	5,314	-27.2%
NATURAL GAS 2 M CSO FIN	0	0	-	0	-	0	0	-
NATURAL GAS 3 M CSO FIN	29	286.84	-89.9%	0	-	14	161	-91.5%
NATURAL GAS 5 M CSO FIN	0	0	-	0	-	0	0	-
NATURAL GAS 6 M CSO FIN	432	1,252.63	-65.5%	403.57	6.9%	417	961	-56.6%
NATURAL GAS OPTION ON CALEND	189	78.95	140.0%	42.86	342.1%	113	313	-64.0%

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Energy Options								
NATURAL GAS PHY	73,292	100,957.11	-27.4%	117,880.71	-37.8%	96,701	164,485	-41.2%
NATURAL GAS WINTER STRIP	0	0	-	0	-	0	0	-
N ROCKIES PIPE SWAP	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	42	287.21	-85.4%	107	-60.7%	76	190	-59.9%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	0	-	0	0	-
PANHANDLE PIPE SWAP	0	0	-	0	-	0	0	-
PETROCHEMICALS	64	94.47	-32.6%	10.71	494.4%	36	75	-51.9%
PETRO OUTRIGHT EURO	0	0	-	1.14	-100.0%	1	0	-
PETRO OUTRIGHT NA	0	0	-	0	-	0	0	-
PJM WES HUB PEAK CAL MTH	1	47.37	-97.8%	0	-	1	23	-97.8%
PJM WES HUB PEAK LMP 50MW	0	36.37	-100.0%	20.95	-100.0%	11	56	-80.3%
RBOB 1MO CAL SPD OPTIONS	0	10.53	-100.0%	7.14	-100.0%	4	5	-25.0%
RBOB CALENDAR SWAP	0	15.79	-100.0%	8.57	-100.0%	5	8	-40.0%
RBOB CRACK	0	0	-	0	-	0	0	-
RBOB PHY	826	768.63	7.4%	389.62	111.9%	597	745	-19.9%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	0	0	-	0	-	0	0	-
SHORT TERM	82	40.53	101.3%	11.9	585.3%	45	62	-27.3%
SHORT TERM NATURAL GAS	101	96.84	4.6%	78.57	28.9%	89	121	-25.9%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	0	0	-
SINGAPORE JET FUEL CALEND	0	0	-	0	-	0	0	-
WTI-BRENT BULLET SWAP	3,982	6,420.63	-38.0%	4,102.62	-3.0%	4,045	5,722	-29.3%
WTI CRUDE OIL 1 M CSO FI	1,687	2,125	-20.6%	2,878.57	-41.4%	2,313	2,923	-20.9%

Metals Futures

ALUMINUM	515	1,143.32	-55.0%	689.33	-25.3%	607	919	-34.0%
COMEX COPPER	128,505	157,926	-18.6%	95,995.33	33.9%	111,437	144,045	-22.6%
COMEX E-Mini GOLD	268	348.68	-23.3%	297.24	-10.0%	283	369	-23.3%
COMEX E-Mini SILVER	146	78.89	85.1%	39.67	268.2%	90	63	44.3%
COMEX GOLD	211,081	319,924.63	-34.0%	297,419.57	-29.0%	256,409	381,011	-32.7%
COMEX MINY COPPER	35	41.26	-15.3%	22.62	54.5%	28	37	-22.3%
COMEX SILVER	93,872	113,457.53	-17.3%	72,679.38	29.2%	82,746	108,558	-23.8%
COPPER	63	88.53	-28.8%	39.57	59.2%	51	138	-63.4%
E-MICRO GOLD	8,704	6,629.58	31.3%	9,943.05	-12.5%	9,355	6,715	39.3%
FERROUS PRODUCTS	73	287.42	-74.7%	46.9	55.2%	59	173	-65.8%
Gold Kilo	0	1.95	-100.0%	0	-	0	1	-100.0%
IRON ORE 62 CHINA PLATTS FUTUR	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI FUTURES	286	93.53	205.6%	631.95	-54.8%	468	124	277.4%
LNDN ZINC	15	0.21	6900.9%	27	-45.4%	21	1	2466.7%
NYMEX HOT ROLLED STEEL	804	477.47	68.4%	1,033.33	-22.2%	925	488	89.6%
NYMEX PLATINUM	20,234	18,237.21	10.9%	17,259.48	17.2%	18,672	19,765	-5.5%
PALLADIUM	7,760	8,656.63	-10.4%	5,097.1	52.2%	6,362	6,582	-3.3%
SILVER	922	451.11	104.4%	731.14	26.1%	822	370	122.4%
URANIUM	53	1.84	2757.2%	74.19	-29.1%	64	17	273.4%

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Metals Options								
COMEX COPPER	3,700	1,050.74	252.1%	2,406.24	53.7%	3,021	1,001	201.7%
COMEX GOLD	38,292	51,856.26	-26.2%	48,933.33	-21.7%	43,879	48,570	-9.7%
COMEX SILVER	5,755	6,840.21	-15.9%	7,532.57	-23.6%	6,688	7,206	-7.2%
COPPER	2	0	-	1.43	32.6%	2	0	-
GOLD	3,097	1,613.26	92.0%	2,354.52	31.5%	2,707	1,792	51.1%
HOT ROLLED COIL STEEL CALL OPT	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI CALL OPTIC	8	0	-	5.71	38.2%	7	0	-
IRON ORE 62 CHINA TSI PUT OPTIO	0	28.42	-100.0%	0	-	0	18	-100.0%
NYMEX PLATINUM	218	179.58	21.1%	203.19	7.1%	210	203	3.5%
PALLADIUM	55	177.63	-69.3%	63.33	-13.9%	59	165	-64.1%
SILVER	127	27.84	354.6%	134.76	-6.1%	131	16	743.0%
Foreign Exchange Futures								
CHILEAN PESO	0	168.84	-100.0%	0	-	0	167	-100.0%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	45	52.21	-14.2%	24.81	80.5%	34	29	17.0%
Ags Futures								
FERTILIZER PRODUCS	71	51.32	38.5%	88.1	-19.3%	80	81	-0.8%

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Ag Products Futures								
BUTTER CS	158	340.58	-53.5%	226.76	-30.2%	194	302	-35.6%
CASH-SETTLED CHEESE	623	425.21	46.6%	737	-15.4%	683	561	21.8%
CATTLE	59,984	56,768.11	5.7%	78,930.05	-24.0%	69,931	64,301	8.8%
CDD SEASONAL STRIP	5	0	-	0	-	3	0	-
CDD WEATHER	0	0	-	0	-	0	0	-
CHI WHEAT	180,956	196,380	-7.9%	91,644.76	97.5%	134,068	160,774	-16.6%
CLASS IV MILK	71	48.26	47.4%	230.48	-69.1%	155	36	332.4%
COCOA TAS	0	0	-	0	-	0	0	-
CORN	540,565	569,410.47	-5.1%	286,125.9	88.9%	406,985	432,334	-5.9%
COTTON	0	0	-	0.14	-100.0%	0	0	50.0%
DJ_UBS ROLL SELECT INDEX FUTU	0	4.32	-100.0%	0	-	0	18	-100.0%
DOW-UBS COMMOD INDEX	873	3,007.79	-71.0%	1,087.05	-19.7%	985	3,336	-70.5%
DRY WHEY	84	76.21	10.0%	85.24	-1.6%	85	79	7.0%
FEEDER CATTLE	13,960	15,245.37	-8.4%	12,375.81	12.8%	13,128	13,568	-3.2%
FERTILIZER PRODUCS	101	126.05	-20.0%	123.81	-18.6%	113	97	16.7%
GOLDMAN SACHS	1,658	1,523.84	8.8%	1,496.67	10.8%	1,573	1,492	5.5%
GSCI EXCESS RETURN FUT	111	234.47	-52.6%	185.62	-40.2%	150	185	-18.7%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	53	19.21	174.0%	52.38	0.5%	53	13	315.8%
HDD WEATHER EUROPEAN	0	0	-	95.24	-100.0%	50	0	-
HOGS	51,725	49,286.79	4.9%	52,971	-2.4%	52,379	48,222	8.6%
HOUSING INDEX	0	0.16	-33.4%	0.14	-26.3%	0	0	-58.3%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	91,436	98,659	-7.3%	44,225.76	106.7%	66,651	79,278	-15.9%
LUMBER	768	1,117.11	-31.3%	688.76	11.5%	726	923	-21.3%
MALAYSIAN PALM SWAP	118	102.11	15.5%	80.95	45.6%	99	172	-42.7%
MILK	1,318	983.26	34.1%	1,316.1	0.2%	1,317	1,057	24.6%
MINI CORN	393	551	-28.7%	287.05	36.8%	337	469	-28.1%
MINI SOYBEAN	1,128	2,014.32	-44.0%	801.43	40.8%	957	1,492	-35.9%
MINI WHEAT	237	337.26	-29.7%	161.19	47.1%	197	268	-26.4%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	304	250.05	21.4%	426.43	-28.8%	368	251	46.9%
OATS	882	784.89	12.4%	499.71	76.6%	681	764	-10.8%
ROUGH RICE	1,447	1,177.21	22.9%	515.76	180.5%	958	979	-2.1%
SOYBEAN	246,989	357,868.53	-31.0%	154,527.9	59.8%	198,447	271,660	-27.0%
SOYBEAN MEAL	141,515	182,469.32	-22.4%	87,522	61.7%	113,169	148,734	-23.9%
SOYBEAN OIL	152,112	184,373.16	-17.5%	94,070.29	61.7%	121,640	140,758	-13.6%
S&P GSCI ENHANCED ER SWAP	0	592.95	-100.0%	349.81	-100.0%	184	282	-34.8%
SUGAR 11	0	0	-	0	-	0	0	-
USD CRUDE PALM OIL	39	6.32	525.0%	162.95	-75.8%	104	19	448.9%
WHEAT	720	300.11	139.9%	469.76	53.2%	589	236	149.6%

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	ADV FEB 2019	ADV FEB 2018	% CHG	ADV JAN 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Ag Products Options								
BUTTER CS	131	217.53	-39.8%	332.86	-60.7%	237	160	48.3%
CASH-SETTLED CHEESE	603	319.63	88.6%	676.38	-10.9%	641	607	5.7%
CATTLE	8,553	11,690.89	-26.8%	7,781.38	9.9%	8,148	12,059	-32.4%
CDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CHI WHEAT	45,189	36,224.74	24.7%	27,367.19	65.1%	35,832	39,115	-8.4%
CLASS IV MILK	199	82.58	141.0%	282.33	-29.5%	243	63	285.8%
CORN	99,845	76,142.68	31.1%	68,290.24	46.2%	83,279	77,953	6.8%
CORN NEARBY+2 CAL SPRD	271	100	171.1%	83.33	225.3%	173	96	79.2%
DEC-DEC CORN CAL SPRD	2	15.84	-87.4%	24.76	-91.9%	14	8	73.3%
DEC-JULY CORN CAL SPRD	11	0	-	80.95	-87.0%	48	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
DRY WHEY	39	14	180.8%	35.1	12.0%	37	28	30.4%
FEEDER CATTLE	931	1,380.21	-32.5%	1,233.81	-24.5%	1,090	1,593	-31.6%
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	12,190	9,831.32	24.0%	12,004.19	1.6%	12,093	8,275	46.1%
HOUSING INDEX	0	0	-	0	-	0	0	-
Intercommodity Spread	17	84.11	-80.2%	0	-	8	163	-95.1%
JULY-DEC CORN CAL SPRD	184	16.58	1012.7%	4.76	3774.0%	90	10	760.4%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	37	13.16	180.0%	28.57	28.9%	33	6	420.0%
JULY-NOV SOYBEAN CAL SPRD	61	707.89	-91.3%	87.19	-29.5%	75	413	-81.8%
KC WHEAT	5,341	4,895.42	9.1%	2,973.24	79.6%	4,098	4,472	-8.4%
LUMBER	62	104.89	-40.7%	109.9	-43.4%	87	102	-14.3%
LV CATL CSO	2	0.26	599.9%	16.38	-88.8%	9	0	7480.0%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	2	0	-	0	-	1	5	-85.0%
MILK	1,662	1,191.84	39.4%	2,207.76	-24.7%	1,948	1,365	42.8%
MLK MID OPTIONS	1	2.42	-71.7%	2.62	-73.9%	2	2	-19.0%
NFD MILK	347	251.58	37.8%	799.81	-56.6%	585	217	168.9%
NOV-JULY SOYBEAN CAL SPRD	3	0	-	0	-	1	0	4900.0%
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
NOV-NOV SOYBEAN CAL SPRD	1	0	-	4.76	-84.5%	3	0	1166.7%
OATS	38	20.21	87.5%	67.24	-43.6%	53	21	155.9%
ROUGH RICE	197	52.37	275.4%	62.29	215.6%	126	78	60.7%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
SOYBEAN	53,979	97,096.05	-44.4%	48,197.19	12.0%	50,943	80,101	-36.4%
SOYBEAN CRUSH	0	1.63	-100.0%	0	-	0	1	-100.0%
SOYBEAN MEAL	6,786	21,380.58	-68.3%	7,760.62	-12.6%	7,298	16,941	-56.9%
SOYBEAN OIL	6,372	7,131.16	-10.7%	5,468.76	16.5%	5,898	6,398	-7.8%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	21.43	-100.0%	11	0	-
WHEAT	36	6.68	433.9%	101.52	-64.9%	70	12	505.6%
WHEAT-CORN ICSO	0	71.32	-100.0%	28.57	-100.0%	15	51	-70.7%
WHEAT NEARBY+2 CAL SPRD	55	238.74	-77.1%	10.95	399.8%	32	138	-77.0%

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	ADV FEB 2019	ADV FEB 2018	% CHG	ADV JAN 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	8,593,983	11,924,325.53	-27.9%	6,861,844.14	25.2%	7,684,610	9,311,459	-17.5%
Equity Index Futures	2,117,387	3,443,867.05	-38.5%	2,590,936.62	-18.3%	2,366,001	2,734,472	-13.5%
Metals Futures	473,334	627,845.79	-24.6%	502,026.86	-5.7%	488,398	669,374	-27.0%
Energy Futures	2,115,575	2,455,579.95	-13.8%	2,210,487.95	-4.3%	2,165,404	2,563,937	-15.5%
FX Futures	711,535	996,097.63	-28.6%	780,923.81	-8.9%	747,964	994,517	-24.8%
Foreign Exchange Futures	0	168.84	-100.0%	0	-	0	167	-100.0%
Ags Futures	71	51.32	38.5%	88.1	-19.3%	80	81	-0.8%
Ag Products Futures	1,490,334	1,724,483.42	-13.6%	912,473.9	63.3%	1,186,957	1,372,656	-13.5%
TOTAL FUTURES	15,502,219	21,172,419.53	-26.8%	13,858,781.38	11.9%	14,639,414.28	17,646,661.95	-17.0%
TOTAL OPTIONS GROUP								
Interest Rate Options	2,426,253	3,891,471.47	-37.7%	2,722,675.81	-10.9%	2,581,875	3,284,975	-21.4%
Equity Index Options	558,711	1,455,940.63	-61.6%	665,787.95	-16.1%	614,926	1,190,464	-48.3%
Metals Options	51,253	61,773.95	-17.0%	61,635.1	-16.8%	56,703	58,970	-3.8%
Energy Options	212,159	352,345.84	-39.8%	279,883.86	-24.2%	247,715	401,693	-38.3%
FX Options	50,669	90,531	-44.0%	57,060.19	-11.2%	54,025	95,197	-43.2%
Ag Products Options	243,144	269,286.32	-9.7%	186,146.1	30.6%	213,220	250,453	-14.9%
Foreign Exchange Options	45	52.21	-14.2%	24.81	80.5%	34	29	17.0%
TOTAL OPTIONS	3,542,233	6,121,401.42	-42.1%	3,973,213.81	-10.8%	3,768,498.1	5,281,780.73	-28.7%
TOTAL COMBINED								
FX	762,204	1,086,628.63	-29.9%	837,984	-9.0%	801,989	1,089,714	-26.4%
Equity Index	2,676,098	4,899,807.68	-45.4%	3,256,724.57	-17.8%	2,980,927	3,924,936	-24.1%
Interest Rate	11,020,237	15,815,797	-30.3%	9,584,519.95	15.0%	10,266,485	12,596,434	-18.5%
Energy	2,327,734	2,807,925.79	-17.1%	2,490,371.81	-6.5%	2,413,119	2,965,630	-18.6%
Metals	524,587	689,619.74	-23.9%	563,661.95	-6.9%	545,101	728,344	-25.2%
Foreign Exchange	45	221.05	-79.7%	24.81	80.5%	34	196	-82.5%
Ags	71	51.32	38.5%	88.1	-19.3%	80	81	-0.8%
Ag Products	1,733,477	1,993,769.74	-13.1%	1,098,620	57.8%	1,400,177	1,623,109	-13.7%
GRAND TOTAL	19,044,452	27,293,820.95	-30.2%	17,831,995.19	6.8%	18,407,912.38	22,928,442.68	-19.7%

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