

CME Group Exchange ADV Report - Monthly

March 2019

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	ADV MAR 2019	ADV MAR 2018	% CHG	ADV FEB 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
FX Futures								
AD/CD CROSS RATES	1	0	-	0.95	-14.6%	1	0	136.3%
AD/JY CROSS RATES	193	234.33	-17.7%	120.11	60.7%	146	218	-32.9%
AD/NE CROSS RATES	6	5.95	0.0%	0.21	2727.7%	2	4	-51.6%
AUSTRALIAN DOLLAR	108,307	122,862.1	-11.8%	105,745.05	2.4%	106,341	125,701	-15.4%
BP/JY CROSS RATES	138	203.86	-32.4%	49.16	180.1%	102	205	-50.3%
BP/SF CROSS RATES	19	20.62	-7.4%	7.16	166.8%	19	15	29.3%
BRAZIL REAL	7,935	5,286.24	50.1%	4,833.58	64.2%	5,972	5,724	4.3%
BRITISH POUND	160,368	143,816.19	11.5%	113,343.89	41.5%	129,651	142,457	-9.0%
CANADIAN DOLLAR	88,900	100,475.62	-11.5%	66,086.84	34.5%	76,213	89,405	-14.8%
CD/JY CROSS RATES	1	4.86	-84.3%	0	-	0	9	-96.7%
CHINESE RENMINBI (CNH)	981	154.52	534.7%	1,744.74	-43.8%	1,287	127	916.2%
CZECK KORUNA (EC)	0	0	-	0.11	80.9%	0	0	-
CZECK KORUNA (US)	0	0	-	0	-	0	0	-
EC/AD CROSS RATES	502	194.81	157.9%	106.16	373.3%	255	99	157.9%
EC/CD CROSS RATES	343	406.71	-15.7%	29.11	1077.5%	144	233	-38.1%
EC/NOK CROSS RATES	47	20.33	129.3%	5.89	690.9%	21	15	39.5%
EC/SEK CROSS RATES	92	87.52	4.6%	24.26	277.4%	43	48	-8.9%
EFX/BP CROSS RATES	7,987	6,815.81	17.2%	3,303.84	141.7%	5,098	4,495	13.4%
EFX/JY CROSS RATES	7,276	5,929.05	22.7%	1,537.53	373.2%	3,704	4,536	-18.3%
EFX/SF CROSS RATES	2,473	2,141.19	15.5%	912.42	171.1%	1,542	1,560	-1.2%
E-MICRO AUD/USD	5,857	4,500.95	30.1%	6,454.16	-9.3%	6,212	5,158	20.4%
E-MICRO CAD/USD	849	1,026.57	-17.3%	774.58	9.6%	776	1,004	-22.8%
E-MICRO CHF/USD	133	62.95	110.8%	96.05	38.2%	100	68	46.5%
E-MICRO EUR/USD	12,130	17,845.9	-32.0%	10,727.47	13.1%	12,532	19,811	-36.7%
E-MICRO GBP/USD	3,645	2,633.05	38.4%	1,739.84	109.5%	2,582	3,101	-16.7%
E-MICRO INR/USD	210	185.14	13.5%	306.95	-31.6%	258	158	63.2%
E-MICRO JPY/USD	1,193	1,946.33	-38.7%	1,281.53	-6.9%	1,453	1,750	-17.0%
E-MINI EURO FX	5,944	4,745.95	25.2%	3,760.74	58.0%	4,595	5,458	-15.8%
E-MINI JAPANESE YEN	540	590.71	-8.5%	444.05	21.7%	611	680	-10.1%
EURO FX	262,750	301,725.29	-12.9%	174,679.58	50.4%	212,890	286,082	-25.6%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	0	-	0	-	0	0	-
INDIAN RUPEE	3,440	3,067.1	12.2%	4,702.47	-26.8%	3,996	4,607	-13.3%
JAPANESE YEN	137,935	170,198.24	-19.0%	105,963.95	30.2%	124,372	172,323	-27.8%
KOREAN WON	34	7.48	355.4%	14.53	134.4%	32	17	89.7%
MEXICAN PESO	88,579	78,067.71	13.5%	53,682.16	65.0%	67,321	66,437	1.3%
NEW ZEALND DOLLAR	30,931	30,410.62	1.7%	26,603.68	16.3%	29,302	33,749	-13.2%
NKR/USD CROSS RATE	355	319.38	11.1%	107.95	228.8%	195	208	-6.4%
POLISH ZLOTY (EC)	8	0.48	1500.0%	1.68	352.4%	4	1	520.5%
POLISH ZLOTY (US)	11	6.43	63.7%	6.89	52.6%	7	7	2.9%
RMB USD	0	0.05	-100.0%	0	-	0	0	-93.3%
RUSSIAN RUBLE	6,750	5,688.19	18.7%	2,193	207.8%	3,969	3,291	20.6%
S.AFRICAN RAND	2,971	2,700.05	10.0%	2,085.37	42.5%	2,329	2,219	5.0%
SF/JY CROSS RATES	0	0	-	0.11	-100.0%	0	3	-96.4%
SHEKEL	0	72.14	-100.0%	0	-	0	27	-100.0%
SKR/USD CROSS RATES	274	353.05	-22.3%	120.84	127.0%	166	209	-20.4%
SWISS FRANC	32,778	31,010.14	5.7%	17,918.21	82.9%	24,585	30,917	-20.5%
TURKISH LIRA	155	739.86	-79.0%	18.05	760.4%	61	299	-79.5%
USDZAR	0	0.05	-100.0%	0	-	0	0	299.9%

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FX Options								
AUD/USD PQO 2pm Fix	4,931	5,882.81	-16.2%	4,361.05	13.1%	4,791	7,147	-33.0%
BRITISH POUND (EU)	0	0.33	-100.0%	0	-	0	2	-100.0%
CAD/USD PQO 2pm Fix	5,491	8,161.43	-32.7%	4,755.21	15.5%	5,099	8,707	-41.4%
CANADIAN DOLLAR (EU)	0	0.05	-100.0%	0	-	0	1	-100.0%
CHF/USD PQO 2pm Fix	165	50.38	227.4%	95.74	72.3%	119	81	46.7%
EFX/BP CROSS RATES	1	0	-	1.32	-31.2%	1	0	-
EFX/JY CROSS RATES	0	0	-	0	-	0	47	-100.0%
EURO FX (EU)	0	0.24	-100.0%	0	-	0	0	-100.0%
EUR/USD PQO 2pm Fix	27,401	33,593.86	-18.4%	23,896.11	14.7%	26,112	43,769	-40.3%
GBP/USD PQO 2pm Fix	11,363	11,193.86	1.5%	8,764.84	29.6%	10,504	13,378	-21.5%
JAPANESE YEN (EU)	0	0	-	0	-	0	0	-
JPY/USD PQO 2pm Fix	9,928	13,814.67	-28.1%	8,617.21	15.2%	9,120	14,288	-36.2%
MEXICAN PESO	91	67.57	35.2%	93.63	-2.4%	84	54	56.0%
NEW ZEALND DOLLAR	3	0	-	84.37	-96.4%	35	0	-

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Equity Index Futures								
BITCOIN FUTURES	3,579	2,578.1	38.8%	5,273.63	-32.1%	4,369	1,854	135.7%
DJ US REAL ESTATE	3,882	3,384.52	14.7%	895.42	333.5%	2,168	2,442	-11.2%
E-mini (\$5) Dow	234,663	330,467	-29.0%	192,206.79	22.1%	220,995	281,232	-21.4%
E-mini FTSE 100 (USD)	0	119.29	-100.0%	0	-	6	102	-94.6%
E-mini FTSE China 50	2	45.9	-94.6%	2.79	-11.2%	11	74	-84.6%
E-MINI MIDCAP	24,138	28,131.38	-14.2%	14,883.63	62.2%	17,872	21,936	-18.5%
E-MINI NASDAQ 100	514,257	583,035.76	-11.8%	405,691.11	26.8%	481,207	481,052	0.0%
E-MINI RUSSELL 1000	989	1,297.05	-23.8%	143.26	590.2%	436	785	-44.5%
E-MINI RUSSELL 1000 GROWTH	677	774.19	-12.6%	76.37	786.1%	294	494	-40.5%
E-MINI RUSSELL 1000 VALUE	1,266	1,251.19	1.2%	623	103.3%	1,001	878	14.0%
E-MINI RUSSELL 2000	196,138	183,587.62	6.8%	104,884.37	87.0%	147,963	149,558	-1.1%
E-MINI S&P500	1,838,805	2,259,508.95	-18.6%	1,341,631	37.1%	1,608,022	1,959,827	-18.0%
E-MINI S&P REAL ESTATE SELECT S	832	816.43	1.9%	310.42	168.0%	515	397	29.7%
FT-SE 100	0	115.81	-100.0%	0	-	6	78	-92.2%
FTSE Emerging	92	4.29	2040.0%	153.21	-40.1%	111	8	1295.5%
IBOVESPA INDEX	24	28.81	-16.0%	69.26	-65.1%	38	59	-35.1%
NASDAQ BIOTECH	12	98.86	-88.2%	4.11	183.0%	5	51	-89.5%
NIFTY 50	0	36.19	-100.0%	0	-	0	893	-100.0%
NIKKEI 225 (\$) STOCK	13,918	25,255.67	-44.9%	8,637.21	61.1%	10,979	23,250	-52.8%
NIKKEI 225 (YEN) STOCK	40,205	61,149.81	-34.3%	31,429.21	27.9%	35,629	57,130	-37.6%
S&P 500	8,280	11,226.9	-26.2%	3,965.47	108.8%	5,944	8,245	-27.9%
S&P 500/GI	1	1.24	-23.1%	0	-	0	0	-23.1%
S&P 500/VALUE	884	621.71	42.3%	895.89	-1.3%	1,183	813	45.5%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-
S&P CONSUMER DSCRTNRY SECTC	583	1,367.9	-57.4%	338.26	72.3%	596	979	-39.1%
S&P CONSUMER STAPLES SECTOR	1,896	2,713.62	-30.1%	1,018	86.3%	1,221	1,439	-15.1%
S&P ENERGY SECTOR	2,043	1,861.38	9.8%	455.53	348.6%	1,219	1,207	1.0%
S&P FINANCIAL SECTOR	2,995	4,471.05	-33.0%	587.89	409.5%	1,657	2,294	-27.8%
S&P HEALTH CARE SECTOR	1,568	1,375.62	14.0%	435.95	259.7%	1,111	806	37.9%
S&P INDUSTRIAL SECTOR	986	1,128.71	-12.6%	442.05	123.1%	896	658	36.1%
S&P MATERIALS SECTOR	934	737.81	26.6%	282.63	230.6%	564	607	-7.1%
S&P TECHNOLOGY SECTOR	1,258	2,344.76	-46.4%	528.84	137.8%	996	1,311	-24.0%
S&P UTILITIES SECTOR	2,370	3,104.43	-23.7%	1,012.42	134.1%	1,709	1,898	-10.0%
YEN DENOMINATED TOPIX	1,025	18.67	5389.3%	509.16	101.2%	530	16	3118.5%

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Equity Index Options								
E-mini (\$5) Dow	247	674.14	-63.3%	250.26	-1.2%	283	647	-56.2%
E-MINI NASDAQ 100	8,816	11,095.1	-20.5%	7,985.79	10.4%	10,064	14,244	-29.3%
E-MINI RUSSELL 2000	517	1,205.48	-57.1%	896.68	-42.4%	526	963	-45.4%
E-MINI S&P500	234,389	336,402.48	-30.3%	228,173.26	2.7%	220,941	371,947	-40.6%
EOM E-MINI RUSSELL 2000 END OF	675	692.95	-2.6%	189.37	256.3%	333	432	-22.8%
EOM EMINI S&P	94,692	154,254.62	-38.6%	72,360.42	30.9%	86,501	172,777	-49.9%
EOM S&P 500	6,779	6,346.95	6.8%	4,610.53	47.0%	6,213	14,903	-58.3%
EOW1 E-MINI RUSSELL 2000 WEEKL	107	166.33	-35.8%	29.21	265.3%	52	140	-62.5%
EOW1 E-MINI RUSSELL 2000 WEEKL	90	197.48	-54.3%	46	96.3%	52	183	-71.5%
EOW1 EMINI S&P 500	28,432	47,849.62	-40.6%	30,261.58	-6.0%	37,942	60,438	-37.2%
EOW1 S&P 500	1,088	1,170.1	-7.0%	3,255	-66.6%	3,125	3,302	-5.4%
EOW2 E-MINI RUSSELL 2000 WEEKL	204	359.19	-43.2%	72.68	180.6%	114	305	-62.5%
EOW2 EMINI S&P 500	44,509	49,824.19	-10.7%	44,798.16	-0.6%	45,741	79,557	-42.5%
EOW2 S&P 500	5,156	6,083.05	-15.2%	6,542.68	-21.2%	7,090	8,291	-14.5%
EOW3 E-MINI RUSSELL 2000 WEEKL	532	2,099.9	-74.7%	312.26	70.3%	382	1,447	-73.6%
EOW3 EMINI S&P 500	94,442	157,078.62	-39.9%	94,284.47	0.2%	117,326	236,370	-50.4%
EOW3 S&P 500	2,588	6,814.1	-62.0%	8,225.84	-68.5%	7,093	22,481	-68.4%
EOW4 E-MINI RUSSELL 2000 WEEKL	245	787.62	-68.8%	127.79	92.0%	142	481	-70.5%
EOW4 EMINI S&P 500	51,785	80,285.81	-35.5%	46,538.84	11.3%	49,508	76,369	-35.2%
S&P 500	13,361	20,337.71	-34.3%	9,749.84	37.0%	12,452	19,589	-36.4%
Interest Rate Futures								
10-YR NOTE	1,643,020	1,611,291.95	2.0%	2,192,313.68	-25.1%	1,768,523	1,939,864	-8.8%
10-YR SWAP RATE	7,005	4,727.1	48.2%	1,380.32	407.5%	3,262	2,946	10.7%
15-YR SWAP RATE	0	0	-	52.63	-100.0%	90	0	-
1-MONTH EURODOLLAR	2	264.38	-99.1%	0.26	804.6%	2	217	-99.1%
20-YR SWAP RATE	2	0	-	0	-	1	0	-
2-YR NOTE	498,235	459,630.9	8.4%	1,075,166.16	-53.7%	672,826	610,304	10.2%
2-YR SWAP RATE	2,384	0	-	1,766.63	35.0%	2,112	0	-
30-YR BOND	321,840	303,807.19	5.9%	442,362	-27.2%	354,187	386,922	-8.5%
30-YR SWAP RATE	39	15.1	156.8%	33.21	16.7%	31	14	128.1%
3-YR SWAP RATE	888	0	-	430.89	106.2%	514	0	-
4-YR SWAP RATE	381	0	-	68.74	454.1%	212	0	-
5-YR NOTE	982,755	951,173.43	3.3%	1,647,291.89	-40.3%	1,200,549	1,207,634	-0.6%
5-YR SWAP RATE	6,748	2,721.19	148.0%	1,697.74	297.5%	3,827	1,691	126.3%
7-YR SWAP RATE	359	0	-	225.42	59.4%	215	0	-
EURODOLLARS	3,302,894	4,158,535.71	-20.6%	2,427,846.32	36.0%	2,897,081	4,060,240	-28.6%
FED FUND	301,252	290,824.19	3.6%	200,809.95	50.0%	274,332	283,092	-3.1%
SOFR	38,533	0	-	31,212.16	23.5%	29,316	0	-
SONIA	8,002	0	-	8,599.74	-7.0%	7,555	0	-
Ultra 10-Year Note	204,827	168,250.52	21.7%	258,834.11	-20.9%	203,454	206,371	-1.4%
ULTRA T-BOND	146,085	132,627.43	10.1%	303,891.47	-51.9%	191,004	189,549	0.8%

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Interest Rate Options								
10-YR NOTE	709,044	622,638.57	13.9%	543,765.58	30.4%	632,706	718,189	-11.9%
2-YR NOTE	35,977	21,153.33	70.1%	14,455.16	148.9%	21,682	22,394	-3.2%
30-YR BOND	160,616	108,762.43	47.7%	110,073.47	45.9%	130,955	143,008	-8.4%
5-YR NOTE	225,306	159,678.67	41.1%	180,705.21	24.7%	198,074	186,930	6.0%
EURODOLLARS	1,117,512	849,417.9	31.6%	878,804.47	27.2%	1,011,040	981,758	3.0%
EURO MIDCURVE	688,396	866,884.05	-20.6%	697,795.89	-1.3%	709,024	1,006,512	-29.6%
FED FUND	12	287.14	-95.8%	10.53	14.0%	7	157	-95.3%
Ultra 10-Year Note	453	0.14	316938.3%	2.63	17115.7%	157	0	34061.9%
ULTRA T-BOND	347	242.67	43.2%	640.26	-45.7%	714	221	222.8%
Energy Futures								
3.5% FUEL OIL CID MED SWA	0	1.86	-87.2%	0	-	0	6	-98.6%
3.5% FUEL OIL CIF BALMO S	0	0	-	1.05	-100.0%	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	711	884.38	-19.6%	900.79	-21.1%	779	1,466	-46.8%
ARGUS PROPAN FAR EST INDE	317	346.86	-8.6%	277.42	14.3%	319	330	-3.4%
ARGUS PROPAN(SAUDI ARAMCO	134	137	-1.9%	140.21	-4.2%	148	131	12.8%
AUSTRIALIAN COKE COAL	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	11	0	-	6.58	61.4%	6	1	596.0%
BRENT CALENDAR SWAP	80	37.9	111.4%	212.21	-62.2%	168	49	241.8%
BRENT CFD SWAP	0	14.29	-100.0%	0	-	0	5	-100.0%
BRENT FINANCIAL FUTURES	3	309.52	-99.1%	0	-	58	172	-66.1%
BRENT OIL LAST DAY	89,409	86,719.86	3.1%	80,126.11	11.6%	82,890	80,103	3.5%
CANADIAN LIGHT SWEET OIL	0	0	-	0	-	0	0	-
CENTERPOINT BASIS SWAP	0	0	-	0	-	0	1	-100.0%
CHICAGO ETHANOL SWAP	6,252	5,300.05	18.0%	4,846.95	29.0%	5,323	5,426	-1.9%
CHICAGO ULSD PL VS HO SPR	7	8.57	-16.7%	37.95	-81.2%	30	18	70.5%
CHICAGO UNL GAS PL VS RBO	0	10.71	-100.0%	21.32	-100.0%	8	9	-1.9%
CIG BASIS	0	0	-	0	-	0	2	-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	12	50.29	-75.4%	46.84	-73.6%	36	57	-36.8%
CIN HUB 5MW REAL TIME O P	187	0	-	0	-	64	0	-
CIN HUB 5MW REAL TIME PK	0	0	-	17.11	-100.0%	5	0	-
COAL SWAP	0	6.43	-100.0%	0	-	0	2	-100.0%
COLUMB GULF MAINLINE NG B	0	0	-	0	-	0	0	-
CONWAY NATURAL GASOLINE (OPI	4	2.29	77.1%	31.58	-87.2%	14	8	68.8%
CONWAY NORMAL BUTANE (OPIS) S	15	5.24	193.6%	7.37	108.7%	8	3	170.0%
CONWAY PROPANE 5 DECIMALS S	532	851.05	-37.5%	592.11	-10.2%	695	764	-9.1%
CRUDE OIL	458	261.9	74.8%	398.37	14.9%	405	316	28.2%
CRUDE OIL OUTRIGHTS	3,496	2,583.1	35.3%	2,982	17.2%	3,223	3,228	-0.2%

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	ADV MAR 2019	ADV MAR 2018	% CHG	ADV FEB 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Energy Futures								
CRUDE OIL PHY	1,135,581	1,190,641.24	-4.6%	1,195,954.58	-5.0%	1,189,463	1,316,246	-9.6%
CRUDE OIL SPRDS	633	1,752.43	-63.9%	1,158.26	-45.4%	930	2,946	-68.4%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
DAILY PJM	0	0	-	0	-	0	0	-
DATED TO FRONTLINE BRENT	0	19.05	-100.0%	0	-	10	34	-70.9%
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	5.95	-100.0%	0	-	0	2	-100.0%
DUBAI CRUDE OIL CALENDAR	42	36.1	15.2%	478.16	-91.3%	251	127	97.1%
DUTCH TTF NATURAL GAS CAL MO	548	58.57	835.9%	639.32	-14.3%	448	39	1036.3%
EASTERN RAIL DELIVERY CSX	0	0.71	-100.0%	0	-	0	2	-100.0%
EAST/WEST FUEL OIL SPREAD	0	0.57	-100.0%	0	-	0	2	-100.0%
EIA FLAT TAX ONHWAY DIESE	2	4.1	-53.5%	18.89	-89.9%	17	7	133.6%
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	30	-100.0%	0	-	0	25	-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	30	-100.0%	0	-	0	76	-100.0%
ETHANOL	506	413.48	22.4%	540.11	-6.3%	517	466	11.0%
ETHANOL SWAP	3	0.48	600.0%	6.84	-51.3%	3	0	2000.4%
ETHANOL T2 FOB ROTT INCL DUTY	241	152.29	58.4%	176.26	36.8%	220	150	47.2%
EURO 1% FUEL OIL NEW BALM	0	0	-	0	-	0	0	-100.0%
EURO 3.5% FUEL OIL RDAM B	5	21.38	-76.6%	0	-	2	28	-91.5%
EURO 3.5% FUEL OIL SPREAD	2	8.14	-73.7%	0	-	1	5	-84.5%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	0	0	-
EURO GASOIL 10PPM VS ICE	0	0.38	-100.0%	0	-	0	6	-100.0%
EUROPE 1% FUEL OIL NWE CA	0	4.29	-100.0%	0.21	-100.0%	2	4	-63.6%
EUROPE 1% FUEL OIL RDAM C	0	0	-	0	-	0	0	-
EUROPE 3.5% FUEL OIL MED	4	4.71	-21.2%	2.11	76.4%	4	8	-45.3%
EUROPE 3.5% FUEL OIL RDAM	87	391.71	-77.7%	32.11	172.5%	71	342	-79.3%
EUROPEAN GASOIL (ICE)	10	19.05	-45.0%	4.21	148.8%	7	15	-54.2%
EUROPEAN NAPHTHA BALMO	14	10.19	34.6%	9.89	38.6%	12	15	-15.5%
EUROPEAN NAPHTHA CRACK SPR	305	308.71	-1.3%	302.37	0.8%	280	474	-40.9%
EUROPE DATED BRENT SWAP	8	0	-	3.47	141.3%	12	0	-
EUROPE JET KERO NWE CALSW	0	0	-	0	-	0	0	-100.0%
EUROPE NAPHTHA CALSWAP	144	106.43	35.3%	129.37	11.3%	119	185	-35.5%
EURO PROPANE CIF ARA SWA	138	94.24	46.4%	64.79	112.9%	104	110	-6.2%
FREIGHT MARKETS	29	13.76	114.2%	9.47	211.1%	46	22	106.1%
FUEL OIL CRACK VS ICE	87	344.24	-74.7%	51.53	69.2%	64	239	-73.0%
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-	0	3	-90.4%
FUEL OIL (PLATS) CAR CM	0	2.38	-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	8	13	-37.4%	20.68	-60.6%	12	16	-25.2%
GAS EURO-BOB OXY NWE BARGES	445	346.24	28.5%	308.11	44.4%	390	385	1.3%
GAS EURO-BOB OXY NWE BARGES	614	1,046.67	-41.4%	396.21	54.9%	509	1,147	-55.6%
GASOIL 0.1CIF MED VS ICE	0	0.48	-100.0%	0	-	0	0	-100.0%
GASOIL 0.1 RDAM BRGS VS I	0	0	-	0.79	-100.0%	0	0	199.9%
GASOIL 0.1 ROTTERDAM BARG	1	0.24	140.0%	0	-	0	1	-46.7%
GASOIL 10PPM VS ICE SWAP	1	0.57	25.0%	0	-	0	0	100.0%
GASOIL CALENDAR SWAP	0	0.29	-100.0%	2.53	-100.0%	1	0	350.0%
GASOIL CRACK SPREAD CALEN	7	99.24	-92.8%	16.42	-56.5%	8	369	-97.9%
GASOIL MINI CALENDAR SWAP	7	0	-	5.95	10.5%	10	7	39.0%
GERMAN POWER BASELOAD CAL M	235	23.86	886.8%	7.89	2882.1%	97	31	217.1%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-	0	2	-100.0%
GROUP THREE UNLEAD GAS (P	0	0	-	0	-	0	0	-
GRP THREE ULSD(PLT)VS HEA	123	120.48	1.8%	121.47	0.9%	142	202	-29.9%
GRP THREE UNL GS (PLT) VS	233	94.76	145.5%	118.95	95.6%	174	98	77.5%
GULF COAST 3% FUEL OIL BA	52	37.9	38.1%	4.32	1112.6%	44	75	-41.3%
GULF COAST JET FUEL CLNDR	2	2	21.4%	0	-	4	5	-10.1%
GULF COAST JET VS NYM 2 H	965	2,258.71	-57.3%	947.32	1.9%	916	2,563	-64.3%
GULF COAST NO.6 FUEL OIL	1,096	3,172.33	-65.4%	1,202.26	-8.8%	1,327	3,043	-56.4%
GULF COAST ULSD CALENDAR	9	3.81	128.8%	17.74	-50.9%	18	9	100.9%
GULF COAST ULSD CRACK SPR	0	4.76	-100.0%	0	-	0	20	-100.0%
HEATING OIL BALMO CLNDR S	0	0	-	0.53	-100.0%	0	1	-82.1%
HEATING OIL PHY	161,061	176,944.71	-9.0%	160,160.84	0.6%	161,536	198,109	-18.5%
HENRY HUB BASIS SWAP	0	17.14	-100.0%	0	-	0	81	-100.0%
HENRY HUB FINANCIAL LAST	0	87.19	-100.0%	0	-	0	76	-100.0%
HENRY HUB INDEX SWAP FUTU	0	17.14	-100.0%	0	-	0	81	-100.0%
HENRY HUB SWAP	2,856	6,293.1	-54.6%	6,853.11	-58.3%	6,218	8,449	-26.4%
HOUSTON SHIP CHANNEL BASI	0	0	-	0	-	0	0	-
HTG OIL	0	0	-	0	-	0	0	-
ICE BRENT DUBAI SWAP	48	472.1	-89.8%	260	-81.4%	248	488	-49.2%
IN DELIVERY MONTH EUA	0	0	-	0	-	0	0	-
INDIANA MISO	0	0	-	0	-	0	0	-
INDONESIAN COAL ICI4	50	4.29	1070.0%	7.11	605.7%	23	2	1094.2%
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	6.43	-100.0%	0	-	0	11	-100.0%
JAPAN C&F NAPHTHA SWAP	80	72.86	10.0%	66.68	20.2%	71	97	-26.6%
JAPAN NAPHTHA BALMO SWAP	4	0.71	513.3%	1.32	233.0%	4	2	163.1%
JET AV FUEL (P) CAR FM ICE GAS S	0	0	-	0	-	0	0	-100.0%
JET CIF NWE VS ICE	0	0	-	0.53	-100.0%	1	7	-82.5%
JET FUEL UP-DOWN BALMO CL	130	504.95	-74.2%	120.53	8.3%	158	423	-62.6%
JKM LNG Futures	187	54.76	241.7%	44.74	318.2%	87	24	267.1%
LA CARB DIESEL (OPIS) SWA	6	10.71	-44.4%	3.95	50.8%	5	11	-57.8%
LA CARBOB GASOLINE(OPIS)S	18	22.62	-21.1%	21.05	-15.2%	26	30	-13.7%
LA JET (OPIS) SWAP	49	98.81	-50.6%	60.53	-19.4%	62	113	-45.3%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
LLS (ARGUS) VS WTI SWAP	186	319.67	-41.8%	57.89	221.6%	151	215	-30.1%
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	0	-
LTD NAT GAS	13,180	14,685.1	-10.2%	19,152.11	-31.2%	16,610	20,218	-17.8%

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Energy Futures								
MARS (ARGUS) VS WTI SWAP	174	108.33	60.7%	52.63	230.7%	121	181	-32.8%
MARS (ARGUS) VS WTI TRD M	534	1,080.76	-50.6%	995.74	-46.4%	1,055	1,557	-32.3%
MARS BLEND CRUDE OIL	0	18.52	-100.0%	0	-	0	19	-100.0%
MCCLOSKEY ARA ARGS COAL	1,622	1,192.05	36.1%	1,344.74	20.6%	1,396	1,375	1.5%
MCCLOSKEY RCH BAY COAL	118	149.86	-21.3%	188.53	-37.4%	138	191	-27.5%
MGF FUT	0	0	-	0	-	0	1	-100.0%
MGN1 SWAP FUT	2	4.43	-46.2%	0.53	352.4%	3	6	-51.8%
MICHIGAN BASIS	0	0	-	0	-	0	0	-
MICHIGAN MISO	0	0	-	0	-	0	0	-
MINI GAS EUROBOB OXY NWE ARG	2	13.62	-84.6%	7.11	-70.5%	10	15	-28.3%
MINI RBOB V. EBOBARG NWE BRGS	11	3.38	223.9%	25.79	-57.5%	26	3	735.6%
MINI RBOB V. EBOB(ARGUS) NWE B	93	60.52	53.8%	108.32	-14.1%	93	69	35.6%
MINY HTG OIL	0	0.14	33.3%	0.16	20.6%	0	0	0.0%
MINY NATURAL GAS	964	949.57	1.5%	1,175.74	-18.0%	1,399	1,887	-25.9%
MINY RBOB GAS	0	0.1	350.2%	0.32	35.7%	0	0	133.4%
MINY WTI CRUDE OIL	17,476	14,691.52	19.0%	20,029.79	-12.7%	20,584	13,661	50.7%
MJC FUT	1	10	-85.7%	2.11	-32.1%	2	13	-85.9%
MNC FUT	256	181.33	41.2%	224.11	14.2%	217	181	20.0%
MONT BELVIEU ETHANE 5 DECIMAL	602	707.1	-14.9%	469.53	28.2%	669	816	-18.0%
MONT BELVIEU ETHANE OPIS BALM	2	0.71	233.3%	3.95	-39.7%	10	9	5.3%
MONT BELVIEU LDH PROPANE 5 DE	6,542	5,773.67	13.3%	6,082.74	7.5%	6,356	6,541	-2.8%
MONT BELVIEU LDH PROPANE OPIS	122	131.24	-7.4%	159.32	-23.7%	193	193	0.0%
MONT BELVIEU NATURAL GASOLIN	365	444.86	-18.0%	493.53	-26.0%	400	484	-17.4%
MONT BELVIEU NATURAL GASOLIN	34	31.67	7.5%	14.63	132.7%	36	25	43.0%
MONT BELVIEU NORMAL BUTANE 5	1,738	1,249.52	39.1%	1,511.21	15.0%	1,724	1,237	39.4%
MONT BELVIEU NORMAL BUTANE B	68	49.1	38.7%	68.74	-0.9%	74	50	49.2%
NAT GAS BASIS SWAP	0	0	-	0	-	0	0	-
NATURAL GAS	3,884	4,836.19	-19.7%	6,587.84	-41.0%	5,516	8,098	-31.9%
NATURAL GAS PEN SWP	991	1,255.81	-21.1%	1,577.11	-37.2%	1,309	2,146	-39.0%
NATURAL GAS PHY	289,273	347,023.19	-16.6%	385,751.68	-25.0%	370,062	490,660	-24.6%
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	0	-	871.58	-100.0%	271	1,071	-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	54	100	-45.6%	16.05	238.8%	37	97	-61.5%
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	-	21.05	-100.0%	20	7	210.0%
NGPL TEX/OK	0	3.62	-100.0%	0	-	0	126	-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	11	13.1	-18.2%	13.16	-18.6%	9	20	-53.4%
NORTHEN NATURAL GAS DEMAR	0	0	-	0	-	0	0	-

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Energy Futures								
NORTHEN NATURAL GAS VENTU	0	0	-	0	-	0	2	-100.0%
NORTHWEST ROCKIES BASIS S	0	0	-	93.16	-100.0%	51	0	-
N ROCKIES PIPE SWAP	0	0	-	0	-	0	0	-
NY1% VS GC SPREAD SWAP	17	128.1	-86.6%	36.58	-53.1%	26	103	-74.2%
NY 3.0% FUEL OIL (PLATTS	10	13.1	-27.3%	3.95	141.3%	7	13	-41.9%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	45	44.1	3.0%	114.16	-60.2%	93	73	28.6%
NY HARBOR LOW SULPUR GAS 100C	0	73.81	-100.0%	0	-	5	39	-86.7%
NY HARBOR RESIDUAL FUEL 1	47	64.05	-27.4%	60.74	-23.4%	47	64	-26.6%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-	0	0	-
NYH NO 2 CRACK SPREAD CAL	13	41.29	-69.4%	11.05	14.2%	14	54	-73.6%
NYISO CAPACITY	0	12	-100.0%	3.16	-100.0%	5	7	-28.9%
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	12,596.19	-100.0%	290.53	-100.0%	90	5,677	-98.4%
NYISO ZONE G 5MW D AH PK	0	111.43	-100.0%	0	-	0	56	-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	33	0	-	39.47	-15.6%	24	0	-
NY ULSD (ARGUS) VS HEATING OIL	1	0	-	2.53	-49.1%	7	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	0	-	0	-	0	5	-100.0%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	0	-
PERMIAN BASIS SWAP	0	0	-	0	-	0	0	-
PETROCHEMICALS	119	248.05	-52.1%	151	-21.3%	161	248	-35.0%
PETRO CRCKS & SPRDS ASIA	1	0	-	0	-	0	7	-93.2%
PETRO CRCKS & SPRDS NA	2,153	1,836.19	17.2%	2,005.53	7.3%	2,075	1,964	5.7%
PETRO CRK&SPRD EURO	212	394.38	-46.2%	166.84	27.3%	216	464	-53.4%
PETROLEUM PRODUCTS	95	163.52	-41.8%	226.53	-58.0%	165	312	-47.1%
PETROLEUM PRODUCTS ASIA	85	76.43	10.7%	88.68	-4.6%	86	117	-26.8%
PETRO OUTRIGHT EURO	193	255.86	-24.6%	186.53	3.4%	194	257	-24.5%
PETRO OUTRIGHT NA	317	353.24	-10.3%	298	6.4%	296	377	-21.5%
PJM AD HUB 5MW REAL TIME	0	1,449.76	-100.0%	2,458.95	-100.0%	1,170	583	100.9%
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	84	-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	767	-100.0%
PJM WESTHDA PEAK	0	0	-	0	-	0	42	-100.0%
PJM WESTH RT OFF-PEAK	0	0	-	0	-	384	1,151	-66.7%
PJM WESTH RT PEAK	486	425.9	14.0%	151.58	220.4%	257	403	-36.2%
PLASTICS	23	11.9	96.0%	49.37	-52.7%	48	21	126.6%
PREMIUM UNLND 10P FOB MED	2	12.62	-87.2%	7.89	-79.5%	9	21	-58.7%
PREMIUM UNLEAD 10PPM FOB	0	0.48	-100.0%	0.95	-100.0%	0	3	-89.1%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0	-	0	1	-75.0%
PREM UNL GAS 10PPM RDAM FOB S	0	0	-	0.79	-100.0%	0	0	200.1%
PROPANE NON-LDH MB (OPIS) BAL	65	49.29	31.3%	153.84	-57.9%	116	29	299.7%
PROPANE NON-LDH MT. BEL (OPIS)	956	706.9	35.2%	929.42	2.8%	894	490	82.2%
RBOB CALENDAR SWAP	216	194.29	11.1%	322.74	-33.1%	254	196	30.0%
RBOB CRACK SPREAD	57	25.81	120.5%	34.74	63.8%	41	42	-1.6%
RBOB GAS	0	91.43	-100.0%	0	-	0	184	-100.0%
RBOB GASOLINE BALMO CLNDR	24	29.33	-17.0%	80.63	-69.8%	44	25	79.8%
RBOB PHY	240,441	190,136.29	26.5%	192,652.16	24.8%	207,172	198,335	4.5%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	0	0	-
RBOB VS HEATING OIL SWAP	0	7.14	-100.0%	3.95	-100.0%	1	9	-86.4%
SAN JUAN BASIS SWAP	0	0	-	0	-	0	1	-100.0%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	0	-
SINGAPORE 180CST BALMO	1	1.19	-32.0%	0.53	53.8%	1	2	-69.2%
SINGAPORE 380CST BALMO	4	6.33	-32.3%	0.26	1528.3%	2	5	-60.2%
SINGAPORE 380CST FUEL OIL	136	354.24	-61.7%	135.32	0.4%	160	297	-46.1%
SINGAPORE FUEL 180CST CAL	18	26	-32.6%	10.58	65.6%	14	33	-59.1%
SINGAPORE FUEL OIL SPREAD	3	76.38	-96.6%	3.32	-21.0%	4	43	-91.2%
SINGAPORE GASOIL	274	274.81	-0.1%	258.05	6.4%	278	322	-13.4%
SINGAPORE GASOIL CALENDAR	15	5.24	190.9%	4.74	221.7%	11	75	-85.4%
SINGAPORE GASOIL SWAP	33	62.62	-47.7%	45.32	-27.7%	58	255	-77.2%
SINGAPORE GASOIL VS ICE	146	705.48	-79.2%	0	-	71	1,061	-93.3%
SINGAPORE JET KERO BALMO	0	0	-	0	-	0	3	-100.0%
SINGAPORE JET KERO GASOIL	0	115.48	-100.0%	0	-	2	297	-99.4%
SINGAPORE JET KEROSENE SW	25	26.9	-8.8%	20.53	19.5%	27	60	-54.7%
SINGAPORE JET KERO VS. GASOIL	0	0	-	0	-	0	0	-100.0%
SINGAPORE MOGAS 92 UNLEADED	21	10.71	100.0%	19.74	8.6%	15	22	-32.1%
SINGAPORE MOGAS 92 UNLEADED	874	640.52	36.4%	1,019.16	-14.3%	860	863	-0.3%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-	0	3	-100.0%
SING FUEL	0	0	-	0	-	0	0	-
SOUTH STAR TEX OKLHM KNS	0	0	-	0	-	0	0	-
Sumas Basis Swap	0	0	-	0	-	0	1	-100.0%
TC2 ROTTERDAM TO USAC 37K	18	8.19	115.1%	12.63	39.5%	12	8	40.9%
TC5 RAS TANURA TO YOKOHAM	23	0.95	2324.9%	20.26	14.0%	20	4	463.6%
TCO BASIS SWAP	0	0	-	0	-	0	0	-
TD3 MEG TO JAPAN 250K MT	179	49.05	264.7%	211.58	-15.5%	196	30	563.2%
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	0	0.95	-100.0%	1.05	-100.0%	0	1	-60.0%
UK NBP NAT GAS CAL MTH FUT	43	245.24	-82.6%	37.11	14.7%	45	159	-71.4%
ULSD 10PPM CIF MED VS ICE	0	0	-	0	-	0	0	-100.0%
ULSD UP-DOWN BALMO SWP	293	166.67	75.6%	283.42	3.2%	329	233	40.9%
UP DOWN GC ULSD VS NMX HO	1,110	1,472.67	-24.6%	1,231.63	-9.9%	1,364	1,839	-25.9%
WAHA BASIS	14	0	-	0	-	7	34	-79.6%
WESTERN RAIL DELIVERY PRB	0	0	-	0	-	0	0	-100.0%
WTI-BRENT BULLET SWAP	0	0	-	0	-	10	0	-
WTI-BRENT CALENDAR SWAP	1,458	1,656.95	-12.0%	1,470.26	-0.9%	1,293	1,907	-32.2%
WTI CALENDAR	2,541	1,409.57	80.3%	2,114.74	20.2%	2,018	1,811	11.4%
WTS (ARGUS) VS WTI SWAP	137	516.1	-73.4%	11.05	1140.8%	184	528	-65.2%
WTS (ARGUS) VS WTI TRD MT	50	3.43	1361.1%	31.58	58.6%	49	4	1256.8%
Energy Options								
BRENT 1 MONTH CAL	0	0	-	0	-	0	49	-100.0%
BRENT CALENDAR SWAP	0	0	-	0	-	0	19	-100.0%
BRENT CRUDE OIL 12 M CSO	0	0	-	0	-	0	33	-100.0%
BRENT CRUDE OIL 1 M CSO	148	5,819.05	-97.5%	157.89	-6.5%	346	2,003	-82.7%
BRENT CRUDE OIL 6 M CSO	0	0	-	0	-	0	0	-
BRENT OIL LAST DAY	5,819	7,512.24	-22.5%	6,426.37	-9.5%	6,436	5,890	9.3%
COAL API2 INDEX	17	63.33	-73.7%	1.84	804.8%	9	56	-83.5%
COAL API4 INDEX	0	0	-	0	-	0	1	-100.0%
COAL SWAP	0	0	-	0	-	0	0	-
CRUDE OIL	7	0	-	0	-	2	0	-
CRUDE OIL 1MO	9,872	4,345.24	127.2%	7,431.58	32.8%	11,284	8,213	37.4%
CRUDE OIL APO	4,467	3,166.76	41.1%	2,231.53	100.2%	2,499	2,819	-11.4%
CRUDE OIL CALNDR STRIP	10	0	-	0	-	3	0	-
CRUDE OIL OUTRIGHTS	0	0	-	7.11	-100.0%	16	0	-
CRUDE OIL PHY	100,771	162,656.38	-38.0%	111,164.68	-9.4%	111,092	186,816	-40.5%
ETHANOL	0	4.76	-100.0%	0	-	0	2	-100.0%
ETHANOL SWAP	415	344.24	20.5%	327.05	26.9%	345	420	-17.8%
HEATING OIL PHY	1,005	1,120.29	-10.2%	1,458.16	-31.0%	1,309	1,786	-26.7%
HENRY HUB FINANCIAL LAST	227	79.57	184.7%	155.11	46.0%	296	214	38.1%
HO 1 MONTH CLNDR OPTIONS	0	0	-	0	-	16	0	-
LLS CRUDE OIL	0	0	-	0	-	0	2	-100.0%
MCCLOSKEY ARA ARGS COAL	0	0	-	0	-	2	1	44.4%
MCCLOSKEY RCH BAY COAL	0	32.14	-100.0%	11.58	-100.0%	4	25	-85.6%
NATURAL GAS 1 M CSO FIN	374	0	-	2,060.53	-81.9%	2,664	3,484	-23.5%
NATURAL GAS 2 M CSO FIN	24	0	-	0	-	8	0	-
NATURAL GAS 3 M CSO FIN	217	1.43	15066.4%	28.95	648.5%	84	106	-21.3%
NATURAL GAS 5 M CSO FIN	0	69.05	-100.0%	0	-	0	24	-100.0%
NATURAL GAS 6 M CSO FIN	19	1,152.38	-98.3%	431.58	-95.6%	280	1,027	-72.7%

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Energy Options								
NATURAL GAS OPTION ON CALEND	133	62.86	112.1%	189.47	-29.6%	120	227	-47.2%
NATURAL GAS PHY	46,985	56,530.29	-16.9%	73,291.68	-35.9%	79,586	127,320	-37.5%
NATURAL GAS WINTER STRIP	0	0	-	0	-	0	0	-
N ROCKIES PIPE SWAP	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	68	108.9	-37.4%	42.05	62.2%	73	162	-54.7%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	0	-	0	0	-
PANHANDLE PIPE SWAP	0	0	-	0	-	0	0	-
PETROCHEMICALS	2	0	-	63.68	-97.6%	24	49	-50.8%
PETRO OUTRIGHT EURO	0	0	-	0	-	0	0	-
PETRO OUTRIGHT NA	0	0	-	0	-	0	0	-
PJM WES HUB PEAK CAL MTH	5	2.86	66.7%	1.05	352.4%	2	16	-87.5%
PJM WES HUB PEAK LMP 50MW	19	36.38	-48.2%	0	-	14	49	-72.1%
RBOB 1MO CAL SPD OPTIONS	0	14.29	-100.0%	0	-	2	8	-70.0%
RBOB CALENDAR SWAP	3	7.14	-62.0%	0	-	4	7	-47.3%
RBOB CRACK	0	0	-	0	-	0	0	-
RBOB PHY	496	400.57	23.8%	825.79	-40.0%	562	626	-10.3%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	0	0	-	0	-	0	0	-
SHORT TERM	0	19.05	-100.0%	81.58	-100.0%	30	47	-37.4%
SHORT TERM NATURAL GAS	20	50.95	-60.3%	101.32	-80.0%	66	97	-32.2%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	0	0	-
SINGAPORE JET FUEL CALEND	0	0	-	0	-	0	0	-
WTI-BRENT BULLET SWAP	1,129	7,469.43	-84.9%	3,981.58	-71.7%	3,041	6,323	-51.9%
WTI CRUDE OIL 1 M CSO FI	2,755	4,125	-33.2%	1,686.84	63.3%	2,465	3,337	-26.1%
Metals Futures								
ALUMINUM	480	964.52	-50.2%	515	-6.7%	563	934	-39.7%
COMEX COPPER	83,245	119,550.05	-30.4%	128,504.89	-35.2%	101,732	135,613	-25.0%
COMEX E-Mini GOLD	391	323.86	20.7%	267.53	46.1%	320	353	-9.4%
COMEX E-Mini SILVER	148	59.9	146.6%	146.05	1.1%	110	62	78.6%
COMEX GOLD	319,596	382,670.57	-16.5%	211,080.95	51.4%	278,162	381,582	-27.1%
COMEX MINY COPPER	25	19.14	32.8%	34.95	-27.2%	27	31	-10.4%
COMEX SILVER	67,549	87,729.57	-23.0%	93,871.58	-28.0%	77,514	101,387	-23.5%
COPPER	20	183.19	-89.0%	63	-68.0%	40	154	-73.9%
E-MICRO GOLD	11,644	5,578.52	108.7%	8,704.26	33.8%	10,143	6,324	60.4%
FERROUS PRODUCTS	28	37.1	-25.7%	72.79	-62.1%	48	126	-61.8%
Gold Kilo	0	1.67	-100.0%	0	-	0	1	-100.0%
IRON ORE 62 CHINA PLATTS FUTUR	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI FUTURES	296	279.52	6.0%	285.79	3.7%	409	177	130.2%
LNDN ZINC	6	0	-	14.74	-60.6%	16	1	2836.3%
NYMEX HOT ROLLED STEEL	627	459.76	36.4%	804.26	-22.1%	822	478	72.0%
NYMEX PLATINUM	30,151	26,796.19	12.5%	20,233.89	49.0%	22,624	22,185	2.0%
PALLADIUM	5,390	4,822.71	11.8%	7,759.63	-30.5%	6,027	5,976	0.9%
SILVER	662	245.24	169.9%	921.95	-28.2%	767	327	134.6%
URANIUM	148	9.52	1458.5%	52.63	182.0%	93	15	541.2%

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Metals Options								
COMEX COPPER	3,120	847.67	268.1%	3,699.58	-15.7%	3,055	948	222.1%
COMEX GOLD	56,328	44,789.71	25.8%	38,292.05	47.1%	48,164	47,269	1.9%
COMEX SILVER	5,943	5,987.86	-0.7%	5,755.26	3.3%	6,432	6,787	-5.2%
COPPER	2	0	-	1.89	28.2%	2	0	-
GOLD	5,253	1,643.71	219.6%	3,097.32	69.6%	3,584	1,741	105.9%
HOT ROLLED COIL STEEL CALL OPT	29	0	-	0	-	10	0	-
IRON ORE 62 CHINA TSI CALL OPTIC	154	9.52	1520.0%	7.89	1854.3%	58	3	1655.0%
IRON ORE 62 CHINA TSI PUT OPTIO	86	17.14	400.0%	0	-	30	18	66.7%
NYMEX PLATINUM	93	165.57	-43.7%	217.53	-57.2%	170	190	-10.7%
PALLADIUM	75	151.62	-50.7%	54.53	37.2%	65	160	-59.7%
SILVER	221	47.76	361.7%	126.58	74.2%	162	27	507.5%
Foreign Exchange Futures								
CHILEAN PESO	0	168.57	-100.0%	0	-	0	167	-100.0%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	68	15.86	331.2%	44.79	52.7%	46	25	86.5%
Ags Futures								
FERTILIZER PRODUCS	43	21.43	100.0%	71.05	-39.7%	67	60	11.6%

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Ag Products Futures								
BUTTER CS	169	152.81	10.5%	158.21	6.8%	185	250	-25.9%
CASH-SETTLED CHEESE	560	313.24	78.8%	623.42	-10.2%	641	476	34.7%
CATTLE	84,709	77,223	9.7%	59,983.63	41.2%	75,018	68,749	9.1%
CDD SEASONAL STRIP	0	0	-	5.26	-100.0%	2	0	-
CDD WEATHER	95	0	-	0	-	33	0	-
CHI WHEAT	123,058	145,014.9	-15.1%	180,956.05	-32.0%	130,277	155,349	-16.1%
CLASS IV MILK	92	24.95	266.8%	71.16	28.6%	133	32	314.8%
COCOA TAS	0	0	-	0	-	0	0	-
CORN	378,347	416,886.43	-9.2%	540,565.11	-30.0%	397,126	427,016	-7.0%
COTTON	0	0	-	0	-	0	0	50.0%
DJ_UBS ROLL SELECT INDEX FUTU	180	78.38	129.4%	0	-	62	39	58.4%
DOW-UBS COMMOD INDEX	4,656	6,349.52	-26.7%	873	433.3%	2,249	4,374	-48.6%
DRY WHEY	50	32.48	52.5%	83.84	-40.9%	73	63	15.1%
FEEDER CATTLE	17,602	16,176.9	8.8%	13,960.21	26.1%	14,668	14,466	1.4%
FERTILIZER PRODUCS	54	116.9	-54.2%	100.79	-46.8%	92	104	-10.8%
GOLDMAN SACHS	1,287	1,632.62	-21.2%	1,658	-22.4%	1,475	1,540	-4.2%
GSCI EXCESS RETURN FUT	5,362	5,626.38	-4.7%	111.05	4728.0%	1,944	2,058	-5.5%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	52.63	-100.0%	34	8	315.8%
HDD WEATHER EUROPEAN	48	0	-	0	-	49	0	-
HOGS	81,717	54,757.67	49.2%	51,725.21	58.0%	62,479	50,472	23.8%
HOUSING INDEX	2	0.43	366.7%	0.11	1801.0%	1	0	123.9%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	53,005	64,807.33	-18.2%	91,436.26	-42.0%	61,953	74,296	-16.6%
LUMBER	530	731.14	-27.4%	767.79	-30.9%	659	857	-23.1%
MALAYSIAN PALM SWAP	95	181.9	-47.6%	117.89	-19.2%	97	175	-44.5%
MILK	1,099	829.48	32.5%	1,318.37	-16.6%	1,242	979	26.9%
MINI CORN	374	568.86	-34.2%	392.68	-4.7%	350	504	-30.5%
MINI SOYBEAN	513	1,585.38	-67.6%	1,128.21	-54.5%	804	1,524	-47.2%
MINI WHEAT	251	346.62	-27.7%	237.16	5.7%	216	295	-26.9%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	320	266.67	20.1%	303.58	5.5%	352	256	37.3%
OATS	486	700.9	-30.7%	882.37	-44.9%	614	742	-17.2%
ROUGH RICE	688	422.19	63.0%	1,446.68	-52.4%	865	787	9.9%
SOYBEAN	159,594	243,629.43	-34.5%	246,988.58	-35.4%	185,071	262,010	-29.4%
SOYBEAN MEAL	89,098	109,283.24	-18.5%	141,514.68	-37.0%	104,882	135,152	-22.4%
SOYBEAN OIL	96,337	104,060.67	-7.4%	152,112.42	-36.7%	112,929	128,125	-11.9%
S&P GSCI ENHANCED ER SWAP	358	358.29	0.0%	0	-	244	308	-20.9%
SUGAR 11	0	0	-	0	-	0	0	-
USD CRUDE PALM OIL	46	19.05	141.0%	39.47	16.3%	84	19	342.8%
WHEAT	992	525.24	88.8%	719.84	37.8%	727	335	116.8%

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	ADV MAR 2019	ADV MAR 2018	% CHG	ADV FEB 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Ag Products Options								
BUTTER CS	134	82.71	61.7%	130.95	2.1%	201	133	51.2%
CASH-SETTLED CHEESE	413	273.1	51.1%	602.74	-31.5%	563	492	14.4%
CATTLE	12,124	15,751.38	-23.0%	8,552.84	41.8%	9,517	13,330	-28.6%
CDD SEASONAL STRIP	95	0	-	0	-	33	0	-
CHI WHEAT	40,913	40,013.62	2.2%	45,188.68	-9.5%	37,582	39,424	-4.7%
CLASS IV MILK	197	13.76	1331.8%	199.05	-1.0%	227	46	393.5%
CORN	117,298	120,534.81	-2.7%	99,845.47	17.5%	94,991	92,612	2.6%
CORN NEARBY+2 CAL SPRD	75	135.62	-44.8%	271.05	-72.4%	139	110	26.5%
DEC-DEC CORN CAL SPRD	1	35.9	-98.0%	2	-64.3%	9	18	-46.7%
DEC-JULY CORN CAL SPRD	86	0	-	10.53	714.3%	61	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
DRY WHEY	49	16.86	188.7%	39.32	23.8%	41	24	68.0%
FEEDER CATTLE	1,589	2,164.62	-26.6%	931.11	70.6%	1,262	1,790	-29.5%
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	26,177	10,641.86	146.0%	12,190.37	114.7%	16,941	9,090	86.4%
HOUSING INDEX	0	0	-	0	-	0	0	-
Intercommodity Spread	13	32	-60.9%	16.68	-24.9%	10	118	-91.9%
JULY-DEC CORN CAL SPRD	66	200	-67.1%	184.47	-64.4%	82	76	7.9%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	0	10.71	-100.0%	36.84	-100.0%	21	8	173.7%
JULY-NOV SOYBEAN CAL SPRD	35	925.9	-96.2%	61.47	-42.5%	61	590	-89.6%
KC WHEAT	5,201	5,760.29	-9.7%	5,340.63	-2.6%	4,478	4,916	-8.9%
LUMBER	107	73.86	45.1%	62.21	72.2%	94	92	2.1%
LV CATL CSO	1	0.24	500.0%	1.84	-22.4%	7	0	3990.8%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	1.58	-100.0%	0	3	-85.0%
MILK	1,378	1,075.57	28.1%	1,661.89	-17.1%	1,752	1,265	38.5%
MLK MID OPTIONS	2	1.86	-2.6%	0.68	164.5%	2	2	-13.8%
NFD MILK	276	287.9	-4.1%	346.79	-20.3%	478	242	98.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	2.63	-100.0%	1	0	4898.2%
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0.74	-100.0%	2	0	1167.0%
OATS	15	33.14	-55.9%	37.89	-61.4%	40	25	59.5%
ROUGH RICE	102	37.9	169.8%	196.58	-48.0%	118	64	82.8%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
SOYBEAN	43,453	85,772.24	-49.3%	53,978.74	-19.5%	48,365	82,053	-41.1%
SOYBEAN CRUSH	0	1.48	-100.0%	0	-	0	1	-100.0%
SOYBEAN MEAL	6,045	16,926.81	-64.3%	6,785.68	-10.9%	6,866	16,936	-59.5%
SOYBEAN OIL	4,438	6,775.29	-34.5%	6,371.68	-30.3%	5,395	6,528	-17.3%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	7	0	-
WHEAT	362	4.76	7504.0%	35.68	914.7%	171	9	1746.5%
WHEAT-CORN ICSO	60	0	-	0	-	30	34	-9.5%
WHEAT NEARBY+2 CAL SPRD	0	44.29	-98.9%	54.74	-99.1%	21	106	-80.2%

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	ADV MAR 2019	ADV MAR 2018	% CHG	ADV FEB 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	7,465,252	8,083,869.1	-7.7%	8,593,983.32	-13.1%	7,609,094	8,888,846	-14.4%
Equity Index Futures	2,898,304	3,512,660.62	-17.5%	2,117,386.9	36.9%	2,549,253	3,002,373	-15.1%
Metals Futures	520,406	629,731.05	-17.4%	473,333.89	9.9%	499,417	655,726	-23.8%
Energy Futures	1,999,637	2,096,315.91	-4.6%	2,115,575.37	-5.5%	2,108,337	2,402,953	-12.3%
FX Futures	983,038	1,046,563.52	-6.1%	711,534.84	38.2%	828,891	1,012,435	-18.1%
Foreign Exchange Futures	0	168.57	-100.0%	0	-	0	167	-100.0%
Ags Futures	43	21.43	100.0%	71.05	-39.7%	67	60	11.6%
Ag Products Futures	1,101,772	1,252,703	-12.0%	1,490,333.68	-26.1%	1,157,631	1,331,361	-13.0%
TOTAL FUTURES	14,968,453	16,622,033.19	-9.9%	15,502,219.05	-3.4%	14,752,689.98	17,293,920.9	-14.7%
TOTAL OPTIONS GROUP								
Interest Rate Options	2,937,665	2,629,064.9	11.7%	2,426,253.21	21.1%	2,704,360	3,059,170	-11.6%
Equity Index Options	588,654	883,725.43	-33.4%	558,710.68	5.4%	605,882	1,084,865	-44.2%
Metals Options	71,304	53,660.57	32.9%	51,252.63	39.1%	61,730	57,142	8.0%
Energy Options	175,003	255,194.57	-31.4%	212,159	-17.5%	222,683	351,259	-36.6%
FX Options	59,374	72,765.19	-18.4%	50,669.47	17.2%	55,866	87,474	-36.1%
Ag Products Options	260,705	307,628.48	-15.3%	243,143.58	7.2%	229,567	270,136	-15.0%
Foreign Exchange Options	68	15.86	331.2%	44.79	52.7%	46	25	86.5%
TOTAL OPTIONS	4,092,772	4,202,055	-2.6%	3,542,233.37	15.5%	3,880,133.52	4,910,071.87	-21.0%
TOTAL COMBINED								
FX	1,042,412	1,119,328.71	-6.9%	762,204.32	36.8%	884,757	1,099,909	-19.6%
Equity Index	3,486,958	4,396,386.05	-20.7%	2,676,097.58	30.3%	3,155,134	4,087,238	-22.8%
Interest Rate	10,402,917	10,712,934	-2.9%	11,020,236.53	-5.6%	10,313,454	11,948,016	-13.7%
Energy	2,174,641	2,351,510.48	-7.5%	2,327,734.37	-6.6%	2,331,020	2,754,211	-15.4%
Metals	591,710	683,391.62	-13.4%	524,586.53	12.8%	561,147	712,869	-21.3%
Foreign Exchange	68	184.43	-62.9%	44.79	52.7%	46	192	-76.0%
Ags	43	21.43	100.0%	71.05	-39.7%	67	60	11.6%
Ag Products	1,362,477	1,560,331.48	-12.7%	1,733,477.26	-21.4%	1,387,198	1,601,497	-13.4%
GRAND TOTAL	19,061,226	20,824,088.19	-8.5%	19,044,452.42	0.1%	18,632,823.51	22,203,992.77	-16.1%

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