

CME Group Exchange ADV Report - Monthly

May 2019

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	ADV MAY 2019	ADV MAY 2018	% CHG	ADV APR 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
FX Futures								
AD/CD CROSS RATES	1	0.59	138.5%	0.9	55.7%	1	0	161.5%
AD/JY CROSS RATES	197	137.09	43.5%	135.95	44.7%	155	183	-15.2%
AD/NE CROSS RATES	6	2.32	168.6%	5.19	20.0%	4	4	-2.1%
AUSTRALIAN DOLLAR	99,673	117,536.95	-15.2%	93,625.9	6.5%	102,363	117,210	-12.7%
BP/JY CROSS RATES	144	122	17.8%	94.43	52.2%	109	175	-37.5%
BP/SF CROSS RATES	27	23.77	12.4%	13.48	98.3%	19	16	19.8%
BRAZIL REAL	8,511	7,907.45	7.6%	7,116.57	19.6%	6,740	6,495	3.8%
BRITISH POUND	106,398	129,041.86	-17.5%	91,029.19	16.9%	116,933	132,552	-11.8%
CANADIAN DOLLAR	78,867	89,289.18	-11.7%	73,253.57	7.7%	76,177	86,046	-11.5%
CD/JY CROSS RATES	2	9.27	-73.5%	2.24	9.7%	1	9	-87.7%
CHINESE RENMINBI (CNH)	1,440	106.59	1250.5%	794.71	81.1%	1,220	114	970.4%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-
CZECK KORUNA (US)	0	0	-	0	-	0	0	-
EC/AD CROSS RATES	154	36.68	318.5%	119.86	28.1%	206	73	184.4%
EC/CD CROSS RATES	101	93.23	8.8%	81.9	23.9%	123	175	-30.2%
EC/NOK CROSS RATES	33	14.09	135.5%	18.19	82.4%	23	15	56.3%
EC/SEK CROSS RATES	17	8.27	104.4%	8.33	102.9%	31	31	-1.0%
EFX/BP CROSS RATES	3,451	2,546.95	35.5%	2,632.19	31.1%	4,252	3,723	14.2%
EFX/JY CROSS RATES	2,115	4,637.32	-54.4%	1,472.48	43.6%	2,917	4,092	-28.7%
EFX/SF CROSS RATES	1,409	1,575.09	-10.5%	1,419.48	-0.7%	1,489	1,391	7.1%
E-MICRO AUD/USD	4,958	4,898.82	1.2%	5,852.67	-15.3%	5,874	4,878	20.4%
E-MICRO CAD/USD	884	713.5	23.9%	718.14	23.1%	787	873	-9.9%
E-MICRO CHF/USD	81	65.36	24.3%	52.33	55.2%	86	64	35.6%
E-MICRO EUR/USD	10,367	21,774.23	-52.4%	12,535.19	-17.3%	12,075	19,656	-38.6%
E-MICRO GBP/USD	1,382	1,630.64	-15.3%	1,762.71	-21.6%	2,163	2,597	-16.7%
E-MICRO INR/USD	172	259.36	-33.5%	219.71	-21.5%	232	180	29.3%
E-MICRO JPY/USD	1,461	1,411.95	3.4%	928.52	57.3%	1,349	1,643	-17.9%
E-MINI EURO FX	4,124	5,559.68	-25.8%	4,147.57	-0.6%	4,405	4,986	-11.7%
E-MINI JAPANESE YEN	390	529.5	-26.3%	349.1	11.8%	512	608	-15.8%
EURO FX	176,339	332,369.45	-46.9%	186,448.95	-5.4%	199,819	280,513	-28.8%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	0	-	0.1	-4.5%	0	0	-
INDIAN RUPEE	2,308	4,747.14	-51.4%	2,778	-16.9%	3,393	4,373	-22.4%
JAPANESE YEN	146,500	147,643.45	-0.8%	101,264.38	44.7%	124,387	157,313	-20.9%
KOREAN WON	38	5.18	632.5%	9.95	281.4%	29	13	131.6%
MEXICAN PESO	62,798	75,790	-17.1%	47,082.38	33.4%	62,278	66,516	-6.4%
NEW ZEALND DOLLAR	25,074	35,817.27	-30.0%	25,034.1	0.2%	27,546	32,997	-16.5%
NKR/USD CROSS RATE	200	206.95	-3.3%	174.48	14.8%	192	199	-3.8%
POLISH ZLOTY (EC)	0	0.73	-50.0%	7.57	-95.2%	4	1	587.5%
POLISH ZLOTY (US)	3	3.68	-25.9%	3.38	-19.3%	5	5	-1.1%
RMB USD	0	0.05	199.8%	0.05	186.6%	0	0	-68.7%
RUSSIAN RUBLE	2,036	2,072.18	-1.7%	1,639.33	24.2%	3,090	3,219	-4.0%
S.AFRICAN RAND	1,737	2,336.14	-25.7%	958.43	81.2%	1,927	2,131	-9.6%
SF/JY CROSS RATES	0	0	-	0	-	0	2	-96.4%
SHEKEL	0	1.82	-100.0%	0	-	0	17	-100.0%
SKR/USD CROSS RATES	103	182.23	-43.5%	105.86	-2.8%	141	195	-27.8%
SWISS FRANC	23,921	28,469.95	-16.0%	24,490.62	-2.3%	24,425	29,006	-15.8%
TURKISH LIRA	5	87.86	-93.8%	16.71	-67.4%	40	198	-79.6%
USDZAR	0	0	-	0	-	0	0	299.8%

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FX Options								
AUD/USD PQO 2pm Fix	6,141	5,545.45	10.7%	5,016.52	22.4%	5,122	6,552	-21.8%
BRAZIL REAL	2	0	-	0	-	1	0	-
BRITISH POUND (EU)	0	5.05	-100.0%	0	-	0	2	-100.0%
CAD/USD PQO 2pm Fix	4,929	8,151.36	-39.5%	5,643.81	-12.7%	5,173	8,438	-38.7%
CANADIAN DOLLAR (EU)	0	0	-	0	-	0	1	-100.0%
CHF/USD PQO 2pm Fix	99	220.32	-55.0%	185.33	-46.5%	128	127	0.8%
EFX/BP CROSS RATES	0	0	-	0	-	1	0	-
EFX/JY CROSS RATES	0	0	-	0	-	0	28	-100.0%
EURO FX (EU)	0	0.32	-100.0%	0	-	0	0	-100.0%
EUR/USD PQO 2pm Fix	24,128	46,000.59	-47.5%	27,573.19	-12.5%	25,987	41,062	-36.7%
GBP/USD PQO 2pm Fix	7,000	10,649.59	-34.3%	8,470.38	-17.4%	9,352	12,122	-22.9%
JAPANESE YEN (EU)	0	0	-	0	-	0	0	-
JPY/USD PQO 2pm Fix	12,532	11,811.27	6.1%	11,305.62	10.9%	10,283	13,362	-23.0%
MEXICAN PESO	69	94.59	-26.7%	48.52	42.9%	74	102	-27.7%
NEW ZEALND DOLLAR	5	0	-	8.9	-38.7%	24	0	-

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Equity Index Futures								
BITCOIN FUTURES	13,604	3,930.64	246.1%	9,907.43	37.3%	7,441	2,675	178.2%
DJ US REAL ESTATE	875	1,151.09	-24.0%	1,395.43	-37.3%	1,738	1,860	-6.5%
E-mini (\$5) Dow	267,708	200,256.86	33.7%	159,686.95	67.6%	218,497	260,002	-16.0%
E-MINI COM SERVICES SELECT SEC	207	0	-	83.76	147.3%	249	0	-
E-mini FTSE 100 (USD)	0	63.59	-100.0%	0	-	3	86	-96.3%
E-mini FTSE China 50	0	42.95	-99.8%	0.14	-36.4%	7	63	-89.4%
E-MINI MIDCAP	13,980	13,395.36	4.4%	10,798.24	29.5%	15,620	18,899	-17.3%
E-MINI NASDAQ 100	582,405	349,673.36	66.6%	388,432.76	49.9%	483,881	452,574	6.9%
E-MINI RUSSELL 1000	338	270.14	25.2%	159.95	111.4%	360	604	-40.5%
E-MINI RUSSELL 1000 GROWTH	229	262.82	-13.0%	113.19	102.0%	244	527	-53.8%
E-MINI RUSSELL 1000 VALUE	399	454.95	-12.2%	475.95	-16.1%	767	687	11.7%
E-MINI RUSSELL 2000	146,332	100,975.14	44.9%	106,771.76	37.1%	139,301	130,479	6.8%
E-MINI S&P500	1,905,201	1,314,296.14	45.0%	1,137,815.05	67.4%	1,575,941	1,770,753	-11.0%
E-MINI S&P REAL ESTATE SELECT S	158	121.05	30.8%	192.57	-17.8%	186	343	-45.8%
FT-SE 100	0	38.41	-100.0%	0	-	4	69	-94.8%
FTSE Emerging	110	5	2100.0%	117.95	-6.7%	112	6	1779.9%
IBOVESPA INDEX	10	23.82	-60.1%	30.81	-69.2%	31	58	-46.7%
MICRO E-MINI NASDAQ 100	136,107	0	-	0	-	28,792	0	-
MICRO E-MINI RUSSELL 2000	24,694	0	-	0	-	5,224	0	-
MICRO E-MINI S&P500	219,019	0	-	0	-	46,331	0	-
MICRO MINI \$5 DOW	42,867	0	-	0	-	9,068	0	-
NASDAQ BIOTECH	30	6	391.7%	19.67	50.0%	13	31	-56.9%
NIFTY 50	0	0	-	0	-	0	524	-100.0%
NIKKEI 225 (\$) STOCK	11,691	9,244.18	26.5%	7,106.57	64.5%	10,348	17,929	-42.3%
NIKKEI 225 (YEN) STOCK	44,590	32,057.05	39.1%	26,789.76	66.4%	35,739	47,570	-24.9%
S&P 500	2,972	4,937.77	-39.8%	3,776.71	-21.3%	4,878	7,195	-32.2%
S&P 500 ANNUAL DIVIDEND INDEX F	1,011	464.86	117.6%	1,159.52	-12.8%	1,139	658	73.0%
S&P 500/GI	0	0	-	0	-	0	0	-23.1%
S&P 500 QUARLY DIVIDEND INDEX F	1	12.73	-92.9%	7.62	-88.1%	5	4	17.9%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-
S&P CONSUMER DSCRTNRY SECTC	330	496.18	-33.5%	186.76	76.6%	457	862	-47.0%
S&P CONSUMER STAPLES SECTOR	468	666.41	-29.8%	365.71	27.9%	889	1,160	-23.4%
S&P ENERGY SECTOR	495	1,811.27	-72.7%	449.71	10.1%	910	1,358	-32.9%
S&P FINANCIAL SECTOR	1,073	949.5	13.0%	1,317.43	-18.6%	1,465	2,125	-31.1%
S&P HEALTH CARE SECTOR	400	607.82	-34.2%	605.1	-33.9%	858	706	21.6%
S&P INDUSTRIAL SECTOR	311	506.68	-38.6%	456.81	-31.9%	683	667	2.4%
S&P MATERIALS SECTOR	435	223.64	94.3%	711.71	-38.9%	566	473	19.8%
S&P TECHNOLOGY SECTOR	540	962.82	-43.9%	295	83.1%	758	1,182	-35.8%
S&P UTILITIES SECTOR	1,142	987.5	15.6%	1,129.71	1.1%	1,472	1,598	-7.9%
S&P VALUE INDEX FUTURES	0	0	-	0	-	0	0	-14.3%
YEN DENOMINATED TOPIX	1,441	17	8377.5%	894.86	61.1%	797	14	5689.2%

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Equity Index Options								
E-mini (\$5) Dow	164	405.5	-59.4%	124.57	32.0%	226	547	-58.7%
E-MINI NASDAQ 100	11,291	7,913.27	42.7%	8,090.95	39.6%	9,925	12,501	-20.6%
E-MINI RUSSELL 2000	845	506.95	66.6%	448.71	88.2%	578	721	-19.9%
E-MINI S&P500	328,399	234,082.73	40.3%	157,635.14	108.3%	230,890	314,452	-26.6%
EOM E-MINI RUSSELL 2000 END OF	643	168.73	280.9%	301.62	113.1%	392	308	27.4%
EOM EMINI S&P	129,966	70,826.32	83.5%	58,271.14	123.0%	89,995	134,516	-33.1%
EOM S&P 500	6,376	3,396.82	87.7%	5,833.1	9.3%	6,171	10,293	-40.0%
EOW1 E-MINI RUSSELL 2000 WEEKL	95	72.45	31.2%	102.95	-7.6%	72	121	-40.6%
EOW1 E-MINI RUSSELL 2000 WEEKL	88	173.77	-49.1%	101	-12.4%	70	173	-59.7%
EOW1 EMINI S&P 500	56,496	49,446.77	14.3%	38,747.14	45.8%	42,029	58,166	-27.7%
EOW1 S&P 500	1,039	4,310.95	-75.9%	3,323.38	-68.7%	2,724	3,564	-23.6%
EOW2 E-MINI RUSSELL 2000 WEEKL	337	285.45	17.9%	154.95	117.2%	170	284	-40.2%
EOW2 EMINI S&P 500	74,900	45,261	65.5%	29,172.52	156.7%	48,563	72,560	-33.1%
EOW2 S&P 500	6,446	5,589	15.3%	4,852.05	32.8%	6,502	7,366	-11.7%
EOW3 E-MINI RUSSELL 2000 WEEKL	695	741.09	-6.3%	718.9	-3.4%	516	1,223	-57.8%
EOW3 EMINI S&P 500	125,472	100,945.73	24.3%	100,593.67	24.7%	115,670	204,630	-43.5%
EOW3 S&P 500	5,362	8,966.95	-40.2%	6,385.9	-16.0%	6,584	18,324	-64.1%
EOW4 E-MINI RUSSELL 2000 WEEKL	242	155.32	55.6%	157.95	53.0%	166	352	-52.8%
EOW4 EMINI S&P 500	50,432	35,878.18	40.6%	32,027.38	57.5%	46,174	64,196	-28.1%
S&P 500	9,026	10,482.18	-13.9%	8,186.43	10.3%	10,866	15,574	-30.2%
Interest Rate Futures								
10-YR NOTE	2,587,246	2,412,505	7.2%	1,298,185.24	99.3%	1,846,742	1,912,094	-3.4%
10-YR SWAP RATE	1,260	1,015.14	24.1%	1,291.05	-2.4%	2,441	2,169	12.5%
15-YR SWAP RATE	0	0	-	0	-	53	0	-
1-MONTH EURODOLLAR	1	364.73	-99.6%	0.24	491.8%	1	217	-99.3%
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	1,169,082	815,402.86	43.4%	445,595.71	162.4%	731,920	602,006	21.6%
2-YR SWAP RATE	1,838	0	-	1,441.24	27.5%	1,919	0	-
30-YR BOND	442,179	455,688.95	-3.0%	227,804.62	94.1%	347,281	376,391	-7.7%
30-YR SWAP RATE	29	1.27	2171.5%	48.1	-39.9%	34	9	279.8%
3-YR SWAP RATE	408	0	-	354.19	15.3%	460	0	-
4-YR SWAP RATE	1,290	0	-	915.24	40.9%	582	0	-
5-YR NOTE	1,780,552	1,657,021.23	7.5%	762,802.1	133.4%	1,234,851	1,214,694	1.7%
5-YR SWAP RATE	3,327	453.59	633.4%	2,057.57	61.7%	3,364	1,218	176.2%
7-YR SWAP RATE	336	0	-	76.43	339.6%	212	0	-
EURODOLLARS	3,348,422	3,128,820.27	7.0%	2,392,626.52	39.9%	2,890,696	3,563,415	-18.9%
FED FUND	430,594	332,070.73	29.7%	287,444.29	49.8%	310,035	280,250	10.6%
SOFR	32,039	1,528.68	1995.9%	22,658.38	41.4%	28,548	323	8728.1%
SONIA	8,615	0	-	9,055.76	-4.9%	8,082	0	-
Ultra 10-Year Note	327,207	258,077.27	26.8%	155,002.62	111.1%	219,849	200,749	9.5%
ULTRA T-BOND	313,040	267,224.05	17.1%	117,312.71	166.8%	201,940	190,344	6.1%

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Interest Rate Options								
10-YR NOTE	756,565	706,187.36	7.1%	557,002	35.8%	643,621	664,021	-3.1%
2-YR NOTE	34,114	33,625.5	1.5%	22,759.24	49.9%	24,529	25,610	-4.2%
30-YR BOND	164,052	125,932	30.3%	113,118.19	45.0%	134,355	133,306	0.8%
5-YR NOTE	289,599	174,636.45	65.8%	210,258.38	37.7%	219,896	169,700	29.6%
EURODOLLARS	1,192,476	555,904.55	114.5%	821,394.43	45.2%	1,011,127	821,209	23.1%
EURO MIDCURVE	941,024	676,877.32	39.0%	604,711.43	55.6%	737,038	852,128	-13.5%
FED FUND	0	331.82	-100.0%	0	-	4	164	-97.3%
Ultra 10-Year Note	197	0	-	81.9	140.4%	150	0	55677.8%
ULTRA T-BOND	1,210	657.36	84.0%	215.43	461.6%	718	374	92.1%
Energy Futures								
3.5% FUEL OIL CID MED SWA	3	2.5	14.5%	0.24	1102.7%	1	4	-83.9%
3.5% FUEL OIL CIF BALMO S	0	0.23	-100.0%	0	-	0	1	-78.9%
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	208	1,170.77	-82.3%	583.38	-64.4%	619	1,300	-52.4%
ARGUS PROPAN FAR EST INDE	257	223.09	15.3%	320.86	-19.8%	306	316	-3.2%
ARGUS PROPAN(SAUDI ARAMCO	130	101.73	28.2%	167.43	-22.1%	148	133	11.6%
AUSTRIALIAN COKE COAL	0	0.91	-100.0%	0	-	0	0	-100.0%
BRENT BALMO SWAP	0	0	-	17.38	-100.0%	7	0	1325.9%
BRENT CALENDAR SWAP	520	593	-12.4%	101.81	410.3%	229	198	15.7%
BRENT CFD SWAP	0	0	-	0	-	0	3	-100.0%
BRENT FINANCIAL FUTURES	1	25.27	-96.0%	166.67	-99.4%	68	108	-36.8%
BRENT OIL LAST DAY	143,536	97,835.86	46.7%	114,065.43	25.8%	102,014	86,607	17.8%
CANADIAN LIGHT SWEET OIL	0	0	-	0	-	0	0	-
CENTERPOINT BASIS SWAP	0	0	-	0	-	0	0	-100.0%
CHICAGO ETHANOL SWAP	5,526	4,800.86	15.1%	5,245.19	5.3%	5,350	5,217	2.6%
CHICAGO ULSD PL VS HO SPR	50	7.73	544.7%	11.9	318.5%	31	13	140.3%
CHICAGO UNL GAS PL VS RBO	0	0	-	7.62	-100.0%	6	5	28.6%
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	24	62.36	-61.8%	0	-	26	57	-54.1%
CIN HUB 5MW REAL TIME O P	0	0	-	0	-	38	0	-
CIN HUB 5MW REAL TIME PK	0	0	-	0	-	3	0	-
COAL SWAP	0	5.23	-100.0%	0	-	0	3	-100.0%
COLUMB GULF MAINLINE NG B	0	0	-	17.33	-100.0%	4	0	-
CONWAY NATURAL GASOLINE (OPI	6	26.14	-78.4%	6.67	-15.5%	11	11	-1.3%
CONWAY NORMAL BUTANE (OPIS) S	29	11.14	159.2%	14.76	95.5%	14	6	149.2%
CONWAY PROPANE 5 DECIMALS S	776	826.45	-6.1%	686.71	13.0%	710	777	-8.5%
CRUDE OIL	136	402.27	-66.1%	205.43	-33.6%	308	314	-1.9%
CRUDE OIL OUTRIGHTS	3,346	4,168.91	-19.7%	3,552.19	-5.8%	3,315	3,293	0.7%

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	ADV MAY 2019	ADV MAY 2018	% CHG	ADV APR 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Energy Futures								
CRUDE OIL PHY	1,297,729	1,406,851.68	-7.8%	1,316,723.19	-1.4%	1,238,062	1,338,643	-7.5%
CRUDE OIL SPRDS	1,379	2,511.95	-45.1%	1,292.24	6.7%	1,098	2,671	-58.9%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
DAILY PJM	0	0	-	0	-	0	0	-
DATED TO FRONTLINE BRENT	5	0	-	14.29	-68.2%	10	26	-62.4%
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	5.73	-100.0%	0	-	0	1	-100.0%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	0	1	-100.0%
DUBAI CRUDE OIL CALENDAR	5	124.41	-96.2%	22.38	-78.7%	153	112	35.9%
DUTCH TTF NATURAL GAS CAL MO	293	98.91	196.1%	185.14	58.2%	362	54	573.0%
EASTERN RAIL DELIVERY CSX	0	1.59	-100.0%	0	-	0	2	-100.0%
EAST/WEST FUEL OIL SPREAD	0	0	-	0	-	0	2	-100.0%
EIA FLAT TAX ONHWAY DIESE	23	9.59	137.0%	1.86	1123.8%	15	8	78.7%
ELEC ERCOT DLY OFF PK	0	0	-	0	-	0	0	-
ELEC ERCOT DLY PEAK	0	0	-	0	-	0	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-	0	188	-100.0%
ELEC FINSETTLED	0	0	-	0	-	0	0	-
ELEC MISO PEAK	0	0	-	0	-	0	0	-
ELEC NYISO OFF-PEAK	0	0	-	0	-	0	0	-
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ERCOT HOUSTON Z MCPE 5MW PEA	0	0	-	0	-	0	15	-100.0%
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	0	0	-
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	0	188	-100.0%
ERCOT NORTH ZMCPE 5MW PEAK	0	0	-	0	-	0	44	-100.0%
ETHANOL	433	430.73	0.5%	395.19	9.6%	474	453	4.7%
ETHANOL SWAP	7	0.45	1450.2%	7.38	-4.5%	5	0	1200.1%
ETHANOL T2 FOB ROTT INCL DUTY	129	143.32	-10.3%	149	-13.7%	186	151	23.6%
EURO 1% FUEL OIL NEW BALM	0	0.68	-80.0%	0	-	0	0	-85.0%
EURO 3.5% FUEL OIL RDAM B	2	40.23	-95.5%	1.33	36.4%	2	32	-93.6%
EURO 3.5% FUEL OIL SPREAD	2	3.64	-56.3%	1.9	-16.5%	1	5	-78.6%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	0	0	-
EURO GASOIL 10PPM VS ICE	0	0.45	-100.0%	0	-	0	4	-100.0%
EUROPE 1% FUEL OIL NWE CA	16	0.68	2173.4%	0.43	3516.4%	4	3	39.6%
EUROPE 1% FUEL OIL RDAM C	0	0.14	-100.0%	0	-	0	0	-100.0%
EUROPE 3.5% FUEL OIL MED	3	2.77	1.6%	0.62	355.3%	3	6	-48.1%
EUROPE 3.5% FUEL OIL RDAM	35	659.41	-94.8%	57.05	-39.5%	60	454	-86.7%
EUROPEAN GASOIL (ICE)	2	35.73	-93.9%	0	-	5	24	-80.6%
EUROPEAN NAPHTHA BALMO	5	9.73	-48.6%	6.1	-18.0%	10	13	-24.2%
EUROPEAN NAPHTHA CRACK SPR	177	405.59	-56.4%	228.9	-22.8%	248	445	-44.2%
EUROPE DATED BRENT SWAP	12	0	-	2.38	396.4%	10	0	-
EUROPE JET KERO NWE CALSW	0	0	-	0.24	-100.0%	0	0	-66.6%
EUROPE NAPHTHA CALSWAP	97	114.64	-15.3%	121.33	-20.0%	115	156	-26.1%
EURO PROPANE CIF ARA SWA	77	70.59	8.6%	105.1	-27.0%	98	96	2.7%
FREIGHT MARKETS	42	32.91	26.7%	22.38	86.2%	40	26	57.1%
FUEL OIL CRACK VS ICE	135	236.82	-42.9%	92.86	45.6%	85	228	-62.7%
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-	0	2	-91.2%
FUEL OIL (PLATS) CAR CM	0	0	-	0	-	0	1	-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	17	8.91	94.9%	4.05	329.0%	12	14	-15.8%
GAS EURO-BOB OXY NWE BARGES	215	475.55	-54.9%	334.19	-35.8%	341	382	-10.7%
GAS EURO-BOB OXY NWE BARGES	398	779.95	-49.0%	504.86	-21.1%	485	1,060	-54.3%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-	0	0	-100.0%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0.24	-4.5%	0	0	-
GASOIL 0.1 RDM BRS VS I	0	0	-	0	-	0	0	199.8%
GASOIL 0.1 ROTTERDAM BARG	1	27.73	-95.1%	2.33	-41.6%	1	9	-89.4%
GASOIL 10PPM VS ICE SWAP	1	0	-	0	-	0	0	225.0%
GASOIL CALENDAR SWAP	1	1.09	-50.0%	0	-	1	0	83.3%
GASOIL CRACK SPREAD CALEN	14	188.45	-92.8%	0	-	7	271	-97.3%
GASOIL MINI CALENDAR SWAP	8	5.95	26.0%	11.81	-36.5%	10	6	50.7%
GERMAN POWER BASELOAD CAL M	136	0	-	119.14	13.9%	110	20	450.3%
GROUP THREE ULSD (PLATTS)	0	1.82	-100.0%	0	-	0	1	-100.0%
GROUP THREE UNLEAD GAS (P	0	19.32	-100.0%	0	-	0	4	-100.0%
GRP THREE ULSD(PLT)VS HEA	322	129.32	149.2%	81.67	294.7%	168	184	-8.8%
GRP THREE UNL GS (PLT) VS	112	78.36	43.2%	181.38	-38.1%	163	103	58.6%
GULF COAST 3% FUEL OIL BA	18	98.82	-82.3%	32.62	-46.4%	36	74	-51.2%
GULF COAST JET FUEL CLNDR	0	2.18	-100.0%	0	-	3	7	-60.8%
GULF COAST JET VS NYM 2 H	1,466	1,288.14	13.8%	949.76	54.3%	1,039	2,081	-50.1%
GULF COAST NO.6 FUEL OIL	1,087	3,506.23	-69.0%	1,163.1	-6.6%	1,243	3,141	-60.4%
GULF COAST ULSD CALENDAR	24	10.86	124.3%	7.81	212.0%	17	10	82.6%
GULF COAST ULSD CRACK SPR	0	0	-	0	-	0	12	-100.0%
HEATING OIL BALMO CLNDR S	0	0	-	1.67	-100.0%	0	1	-19.6%
HEATING OIL CRCK SPRD BAL	1	0	-	0	-	0	0	-
HEATING OIL PHY	182,356	197,027	-7.4%	142,807.57	27.7%	162,158	196,977	-17.7%
HENRY HUB BASIS SWAP	218	0	-	218.48	-0.1%	90	60	51.6%
HENRY HUB FINANCIAL LAST	0	202.09	-100.0%	0	-	0	100	-100.0%
HENRY HUB INDEX SWAP FUTU	218	0	-	218.48	-0.1%	90	60	51.6%
HENRY HUB SWAP	5,036	9,680.41	-48.0%	5,567.81	-9.5%	5,837	8,264	-29.4%
HOUSTON SHIP CHANNEL BASI	0	0	-	35.05	-100.0%	7	0	-
HTG OIL	0	0	-	2.29	-100.0%	0	0	0.0%
ICE BRENT DUBAI SWAP	296	696.41	-57.5%	205.95	43.6%	250	561	-55.5%
IN DELIVERY MONTH EUA	0	0	-	0	-	0	0	-
INDIANA MISO	0	0	-	0	-	0	0	-
INDONESIAN COAL ICI4	17	7.95	111.4%	8.19	105.3%	19	4	381.7%
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	3.68	-100.0%	8.05	-100.0%	2	16	-90.0%
JAPAN C&F NAPHTHA SWAP	51	123.23	-58.4%	77.19	-33.6%	68	102	-33.2%
JAPAN NAPHTHA BALMO SWAP	0	2.41	-100.0%	0.24	-100.0%	3	2	43.0%
JET AV FUEL (P) CAR FM ICE GAS S	0	0	-	0	-	0	0	-100.0%
JET CIF NWE VS ICE	0	0.82	-100.0%	0	-	1	5	-85.8%
JET FUEL UP-DOWN BALMO CL	312	174.09	79.0%	230	35.5%	205	328	-37.4%
JKM LNG Futures	131	23.86	448.6%	37.71	247.1%	86	38	126.1%
LA CARB DIESEL (OPIS) SWA	0	20.45	-97.8%	0	-	3	14	-79.7%
LA CARBOB GASOLINE(OPIS)S	15	29.55	-50.0%	4.76	210.2%	19	38	-49.0%
LA JET (OPIS) SWAP	40	106.59	-62.7%	81.9	-51.4%	61	114	-46.4%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
LLS (ARGUS) VS WTI SWAP	38	785.14	-95.2%	222.9	-83.1%	141	351	-59.7%

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Energy Futures								
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	0	-
LTD NAT GAS	12,744	15,137.23	-15.8%	13,835.19	-7.9%	15,232	17,598	-13.4%
MARS (ARGUS) VS WTI SWAP	82	113.64	-28.0%	26.67	206.8%	94	164	-42.7%
MARS (ARGUS) VS WTI TRD M	659	1,253.41	-47.4%	1,037.71	-36.5%	968	1,367	-29.2%
MARS BLEND CRUDE OIL	0	27.27	-100.0%	0	-	0	20	-100.0%
MCCLOSKEY ARA ARGS COAL	1,296	984.18	31.7%	1,240.24	4.5%	1,343	1,235	8.8%
MCCLOSKEY RCH BAY COAL	68	155.18	-56.0%	110.81	-38.3%	118	168	-29.6%
MGF FUT	0	0	-	0	-	0	1	-100.0%
MGN1 SWAP FUT	3	3.64	-25.0%	0	-	2	4	-50.3%
MICHIGAN BASIS	0	0	-	0	-	0	0	-
MICHIGAN MISO	0	0	-	0	-	0	0	-
MINI GAS EUROBOB OXY NWE ARG	14	14.27	-3.2%	3.19	333.1%	10	16	-40.9%
MINI RBOB V. EBOBARG NWE BRGS	8	14.09	-45.2%	55.9	-86.2%	28	13	115.7%
MINI RBOB V. EBOB(ARGUS) NWE B	185	72.64	154.5%	128.71	43.6%	120	75	59.4%
MINY HTG OIL	0	0.09	50.1%	0.19	-28.4%	0	0	13.4%
MINY NATURAL GAS	1,102	724.91	52.0%	988.62	11.4%	1,253	1,432	-12.5%
MINY RBOB GAS	0	0.14	99.9%	0.14	90.8%	0	0	100.1%
MINY WTI CRUDE OIL	23,291	18,580.55	25.4%	14,263.57	63.3%	19,880	15,346	29.5%
MJC FUT	2	5.45	-66.7%	0	-	1	10	-86.2%
MNC FUT	188	197.09	-4.6%	195.67	-3.9%	207	181	14.2%
MONT BELVIEU ETHANE 5 DECIMAL	459	783.95	-41.4%	712.57	-35.5%	634	756	-16.2%
MONT BELVIEU ETHANE OPIS BALM	4	5.68	-24.0%	7.1	-39.1%	8	8	7.6%
MONT BELVIEU LDH PROPANE 5 DE	6,317	5,801.32	8.9%	8,225.67	-23.2%	6,725	6,393	5.2%
MONT BELVIEU LDH PROPANE OPIS	182	93.5	94.4%	53.62	238.9%	162	155	5.0%
MONT BELVIEU NATURAL GASOLIN	375	379.95	-1.4%	391.76	-4.3%	393	452	-13.1%
MONT BELVIEU NATURAL GASOLIN	18	16.18	13.8%	14.76	24.7%	28	20	37.3%
MONT BELVIEU NORMAL BUTANE 5	2,624	1,651	58.9%	2,123	23.6%	1,995	1,479	34.9%
MONT BELVIEU NORMAL BUTANE B	84	30.95	170.0%	59.38	40.8%	73	43	69.3%
NAT GAS BASIS SWAP	0	0	-	0	-	0	0	-
NATURAL GAS	4,846	4,424.18	9.5%	5,052.9	-4.1%	5,281	6,618	-20.2%
NATURAL GAS PEN SWP	1,682	2,359.95	-28.7%	1,477.38	13.8%	1,422	2,054	-30.8%
NATURAL GAS PHY	320,446	374,614.05	-14.5%	330,666.71	-3.1%	351,611	447,894	-21.5%
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	395.59	-100.0%	0	-	159	712	-77.6%
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	39	55.45	-29.9%	14.52	167.6%	33	83	-60.3%
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	0	0	-	0	-	12	4	210.0%
NGPL TEX/OK	0	0	-	122.67	-100.0%	25	220	-88.7%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-

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Energy Futures								
NO 2 UP-DOWN SPREAD CALEN	5	17.41	-73.9%	0	-	6	18	-64.8%
NORTHEN NATURAL GAS DEMAR	0	0	-	0	-	0	0	-
NORTHEN NATURAL GAS VENTU	0	0	-	0	-	0	1	-100.0%
NORTHWEST ROCKIES BASIS S	0	0	-	0	-	30	0	-
N ROCKIES PIPE SWAP	0	0	-	0	-	0	0	-
NY1% VS GC SPREAD SWAP	32	21.59	49.5%	7.14	351.8%	24	73	-67.3%
NY 3.0% FUEL OIL (PLATTS	11	1.14	900.0%	3.57	218.2%	7	10	-22.5%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	293	73.23	300.1%	23.33	1155.7%	121	73	67.1%
NY HARBOR LOW SULPUR GAS 100C	0	7.95	-100.0%	3.57	-100.0%	4	25	-85.3%
NY HARBOR RESIDUAL FUEL 1	27	76.68	-64.6%	51.57	-47.4%	44	60	-26.8%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-	0	0	-
NYH NO 2 CRACK SPREAD CAL	12	52.5	-77.5%	22.86	-48.3%	15	61	-74.7%
NYISO CAPACITY	0	9.55	-100.0%	0	-	3	7	-60.9%
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	1,487	7,226.55	-79.4%	388.57	282.6%	446	5,301	-91.6%
NYISO ZONE G 5MW D AH PK	82	512	-84.0%	0	-	17	161	-89.3%
NYISO ZONE J 5MW D AH O P	0	0	-	0	-	0	0	-
NYISO ZONE J 5MW D AH PK	0	0	-	0	-	0	0	-
NYMEX ALUMINUM FUTURES	0	0	-	0	-	0	0	-
NYMEX ULSD VS NYMEX HO	0	0	-	0	-	14	0	-
NY ULSD (ARGUS) VS HEATING OIL	3	6.09	-44.8%	35.71	-90.6%	12	1	826.1%
ONEOK OKLAHOMA NG BASIS	0	0	-	0	-	0	0	-
ONTARIO POWER SWAPS	5	0	-	0	-	1	0	899.5%
PANHANDLE BASIS SWAP FUTU	0	0	-	0	-	0	3	-100.0%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	0	-
PERMIAN BASIS SWAP	0	0	-	0	-	0	0	-
PETROCHEMICALS	152	268.55	-43.4%	161.48	-5.8%	159	261	-39.0%
PETRO CRCKS & SPRDS ASIA	3	0	-	4.86	-47.6%	2	5	-63.5%
PETRO CRCKS & SPRDS NA	1,665	2,687.23	-38.1%	2,273.81	-26.8%	2,028	2,209	-8.2%
PETRO CRK&SPRD EURO	105	493.27	-78.8%	194.29	-46.2%	188	472	-60.2%
PETROLEUM PRODUCTS	160	124.36	28.3%	162.62	-1.9%	163	246	-33.5%
PETROLEUM PRODUCTS ASIA	88	81.09	7.9%	66.29	32.0%	82	112	-26.7%
PETRO OUTRIGHT EURO	214	241.45	-11.3%	179.43	19.3%	195	261	-25.3%
PETRO OUTRIGHT NA	378	323.95	16.6%	275.38	37.1%	309	349	-11.5%
PJM AD HUB 5MW REAL TIME	1,120	0	-	0	-	923	342	170.2%
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	1,120	0	-	0	-	237	49	383.2%

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Energy Futures								
PJM NILL DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM NILL DA PEAK	0	0	-	0	-	0	0	-100.0%
PJM OFF-PEAK LMP SWAP FUT	0	0	-	0	-	0	0	-
PJM PECO ZONE5MW PEAK CAL MO	0	0	-	0	-	0	0	-
PJM PSEG DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM PSEG DA PEAK	0	0	-	0	-	0	0	-
PJM WESTH DA OFF-PEAK	0	0	-	0	-	0	754	-100.0%
PJM WESTHDA PEAK	0	0	-	0	-	0	41	-100.0%
PJM WESTH RT OFF-PEAK	0	4,441.82	-100.0%	0	-	225	2,604	-91.4%
PJM WESTH RT PEAK	906	77.95	1062.7%	204.57	343.1%	384	348	10.4%
PLASTICS	35	18.64	85.4%	21.9	57.7%	40	19	113.5%
PREMIUM UNLND 10P FOB MED	2	5.09	-55.4%	5.62	-59.6%	7	14	-50.6%
PREMIUM UNLEAD 10PPM FOB	0	3.82	-100.0%	0	-	0	2	-92.8%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0	-	0	1	-75.0%
PREM UNL GAS 10PPM RDAM FOB S	0	2.45	-100.0%	0	-	0	1	-53.1%
PROPANE NON-LDH MB (OPIS) BAL	3	18.41	-81.5%	53.52	-93.6%	79	26	210.6%
PROPANE NON-LDH MT. BEL (OPIS)	724	829.64	-12.8%	857.19	-15.6%	850	586	45.1%
RBOB CALENDAR SWAP	450	216.68	107.7%	428.29	5.1%	331	214	54.7%
RBOB CRACK SPREAD	95	123.18	-22.5%	95.95	-0.5%	64	69	-7.4%
RBOB CRACK SPREAD BALMO S	1	0	-	0	-	0	0	-
RBOB GAS	0	45.91	-100.0%	2.86	-100.0%	1	138	-99.6%
RBOB GASOLINE BALMO CLNDR	37	69.36	-47.2%	76.1	-51.9%	49	65	-24.8%
RBOB PHY	219,704	207,685.41	5.8%	249,707.81	-12.0%	218,412	199,374	9.5%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	0	0	-
RBOB VS HEATING OIL SWAP	0	0	-	0	-	1	11	-93.5%
SAN JUAN BASIS SWAP	0	0	-	0	-	0	0	-100.0%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	3	-100.0%
SINGAPORE 180CST BALMO	0	5.14	-91.2%	1.24	-63.3%	1	3	-75.3%
SINGAPORE 380CST BALMO	1	26.32	-95.5%	3.95	-70.1%	2	10	-77.3%
SINGAPORE 380CST FUEL OIL	165	581.5	-71.7%	122.95	33.8%	153	388	-60.4%
SINGAPORE FUEL 180CST CAL	9	81.73	-88.5%	23.14	-59.5%	15	50	-70.4%
SINGAPORE FUEL OIL SPREAD	1	34.45	-96.3%	0.71	78.2%	3	47	-94.4%
SINGAPORE GASOIL	233	206.27	12.8%	230.76	0.8%	259	283	-8.4%
SINGAPORE GASOIL CALENDAR	8	8.18	-3.3%	0.9	774.1%	8	47	-82.5%
SINGAPORE GASOIL SWAP	25	59.82	-57.6%	65.9	-61.5%	53	216	-75.6%
SINGAPORE GASOIL VS ICE	0	576.14	-100.0%	0	-	42	834	-95.0%
SINGAPORE JET KERO BALMO	0	0	-	0	-	0	2	-100.0%
SINGAPORE JET KERO GASOIL	0	146.59	-100.0%	0	-	1	217	-99.6%
SINGAPORE JET KEROSENE SW	18	25	-27.3%	44.76	-59.4%	29	52	-44.7%
SINGAPORE JET KERO VS. GASOIL	0	0	-	0	-	0	0	-100.0%
SINGAPORE MOGAS 92 UNLEADED	0	29.55	-100.0%	21.43	-100.0%	13	22	-40.6%
SINGAPORE MOGAS 92 UNLEADED	206	390	-47.2%	662.95	-68.9%	682	695	-1.9%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-	0	2	-100.0%
SING FUEL	0	0.45	-100.0%	0	-	0	1	-100.0%
SOUTH STAR TEX OKLHM KNS	0	0	-	0	-	0	0	-
Sumas Basis Swap	0	0	-	0	-	0	1	-100.0%
TC2 ROTTERDAM TO USAC 37K	6	0	-	11.9	-50.4%	11	5	102.6%
TC5 RAS TANURA TO YOKOHAM	10	0	-	13.33	-23.3%	17	2	627.1%
TCO BASIS SWAP	0	0	-	0	-	0	0	-

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Energy Futures								
TD3 MEG TO JAPAN 250K MT	317	42.95	638.1%	143.57	120.8%	211	28	654.7%
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-	0	0	-
Tetco STX Basis	0	0	-	0	-	0	0	-
TEXAS EASTERN ZONE M-3 BA	0	0	-	0	-	0	0	-
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-	0	0	-
Transco Zone 3 Basis	0	0	-	0	-	0	0	-
TRANSCO ZONE4 BASIS SWAP	0	0	-	0	-	0	0	-
TRANSCO ZONE 6 BASIS SWAP	0	0	-	0	-	0	0	-
UCM FUT	0	0	-	0	-	0	0	-60.0%
UK NBP NAT GAS CAL MTH FUT	1	402.95	-99.8%	16.9	-94.6%	30	229	-86.8%
ULSD 10PPM CIF MED VS ICE	0	0	-	0	-	0	0	-100.0%
ULSD UP-DOWN BALMO SWP	203	330.68	-38.5%	161.9	25.6%	269	260	3.3%
UP DOWN GC ULSD VS NMX HO	1,743	1,467.91	18.7%	967.14	80.2%	1,364	1,646	-17.1%
WAHA BASIS	7	12.55	-45.7%	3.57	90.9%	6	31	-79.7%
WESTERN RAIL DELIVERY PRB	0	0	-	0	-	0	0	-100.0%
WTI-BRENT BULLET SWAP	0	0	-	12.57	-100.0%	8	61	-86.3%
WTI-BRENT CALENDAR SWAP	1,856	1,773.77	4.6%	2,920.86	-36.5%	1,741	1,838	-5.3%
WTI CALENDAR	1,835	1,316.95	39.3%	3,280.95	-44.1%	2,234	1,755	27.3%
WTS (ARGUS) VS WTI SWAP	626	199.68	213.7%	87.86	612.9%	258	387	-33.4%
WTS (ARGUS) VS WTI TRD MT	35	4.09	766.7%	46	-22.9%	46	13	249.3%
Energy Options								
BRENT 1 MONTH CAL	0	0	-	0	-	0	29	-100.0%
BRENT CALENDAR SWAP	95	18.18	425.0%	11.43	735.2%	23	15	51.9%
BRENT CRUDE OIL 12 M CSO	0	0	-	0	-	0	19	-100.0%
BRENT CRUDE OIL 1 M CSO	48	2,801.36	-98.3%	428.57	-88.9%	300	3,042	-90.2%
BRENT CRUDE OIL 6 M CSO	0	0	-	0	-	0	10	-100.0%
BRENT OIL LAST DAY	10,321	8,801.82	17.3%	7,316.1	41.1%	7,436	7,074	5.1%
COAL API2 INDEX	2	83.86	-97.3%	1.67	36.4%	6	56	-89.0%
COAL API4 INDEX	0	0	-	0	-	0	1	-100.0%
COAL SWAP	0	0	-	0	-	0	0	-
CRUDE OIL	0	0	-	0	-	1	0	-
CRUDE OIL 1MO	13,782	13,565.91	1.6%	15,150.33	-9.0%	12,593	10,093	24.8%
CRUDE OIL APO	1,263	3,022.5	-58.2%	3,865.71	-67.3%	2,513	2,840	-11.5%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	2	2	17.6%
CRUDE OIL OUTRIGHTS	0	0	-	0	-	9	0	-
CRUDE OIL PHY	168,855	183,431.86	-7.9%	137,936.29	22.4%	128,731	184,964	-30.4%
ETHANOL	0	6.82	-100.0%	0	-	0	4	-100.0%
ETHANOL SWAP	528	471.59	11.9%	521.76	1.1%	419	422	-0.7%
HEATING OIL PHY	1,851	1,206.18	53.4%	967.86	91.2%	1,355	1,549	-12.5%
HENRY HUB FINANCIAL LAST	421	155.05	171.2%	568.14	-26.0%	377	172	119.6%
HO 1 MONTH CLNDR OPTIONS	0	0	-	54.76	-100.0%	21	0	-
LLS CRUDE OIL	0	0	-	0	-	0	1	-100.0%
MCCLOSKEY ARA ARGS COAL	0	6.14	-100.0%	0	-	1	2	-42.2%
MCCLOSKEY RCH BAY COAL	5	6.82	-33.3%	2.38	90.9%	4	18	-80.3%
NATURAL GAS 1 M CSO FIN	885	465.91	90.0%	571.43	54.9%	1,865	2,144	-13.0%
NATURAL GAS 2 M CSO FIN	3	0	-	59.52	-94.3%	18	0	-

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Energy Options								
NATURAL GAS 3 M CSO FIN	686	688.64	-0.3%	1,214.29	-43.5%	439	283	55.2%
NATURAL GAS 5 M CSO FIN	11	0	-	0	-	2	25	-90.2%
NATURAL GAS 6 M CSO FIN	186	90.91	105.0%	538.1	-65.4%	312	631	-50.5%
NATURAL GAS OPTION ON CALEND	27	40.91	-33.3%	19.05	43.2%	80	186	-57.0%
NATURAL GAS PHY	64,028	77,573.23	-17.5%	64,469.52	-0.7%	73,242	104,613	-30.0%
NATURAL GAS WINTER STRIP	59	0	-	0	-	13	0	-
N ROCKIES PIPE SWAP	25	33.45	-25.8%	48.86	-49.2%	15	7	113.6%
NY HARBOR HEAT OIL SWP	304	177.05	71.8%	18.86	1512.8%	111	150	-26.0%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	0	-	0	0	-
PANHANDLE PIPE SWAP	0	0	-	0	-	0	0	-
PETROCHEMICALS	12	32.18	-63.3%	25.57	-53.8%	22	40	-46.0%
PETRO OUTRIGHT EURO	0	0	-	0	-	0	0	-
PETRO OUTRIGHT NA	0	0	-	0	-	0	0	-
PJM WES HUB PEAK CAL MTH	0	0	-	1.9	-100.0%	2	11	-85.8%
PJM WES HUB PEAK LMP 50MW	0	48.36	-100.0%	0	-	8	51	-84.3%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-	1	5	-70.0%
RBOB CALENDAR SWAP	0	2.5	-100.0%	0	-	2	9	-75.4%
RBOB CRACK	0	0	-	0	-	0	0	-
RBOB PHY	876	627.5	39.6%	1,585.1	-44.7%	835	580	43.9%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	41	15.27	170.8%	0	-	9	12	-26.4%
SHORT TERM	1	50.82	-98.5%	1.24	-37.6%	18	48	-62.9%
SHORT TERM NATURAL GAS	27	195.55	-86.0%	1.19	2206.1%	45	115	-61.4%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	0	0	-
SINGAPORE JET FUEL CALEND	0	0	-	0	-	0	0	-
WTI-BRENT BULLET SWAP	2,280	4,363.23	-47.8%	2,203.57	3.4%	2,711	5,985	-54.7%
WTI CRUDE OIL 1 M CSO FI	2,201	3,759.09	-41.5%	5,283.33	-58.3%	2,978	3,882	-23.3%

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Metals Futures								
ALUMINUM	514	637.27	-19.3%	507.33	1.4%	541	852	-36.5%
COMEX COPPER	94,647	116,497.18	-18.8%	106,833.24	-11.4%	101,263	133,906	-24.4%
COMEX E-Mini GOLD	672	316.36	112.5%	438.76	53.2%	419	341	22.6%
COMEX E-Mini SILVER	265	40.82	548.4%	189.05	40.0%	159	56	181.8%
COMEX GOLD	324,669	394,390.27	-17.7%	242,683.14	33.8%	280,836	371,232	-24.4%
COMEX MINY COPPER	20	16.5	19.8%	37.1	-46.7%	28	27	4.5%
COMEX SILVER	67,103	77,372.95	-13.3%	91,443.1	-26.6%	78,124	101,083	-22.7%
COPPER	91	2.27	3904.0%	56.95	59.8%	54	97	-44.2%
E-MICRO GOLD	7,914	6,759.95	17.1%	8,804.29	-10.1%	9,401	6,422	46.4%
FERROUS PRODUCTS	42	50.27	-16.5%	118.1	-64.5%	61	99	-38.3%
Gold Kilo	0	0	-	0	-	0	1	-100.0%
IRON ORE 62 CHINA PLATTS FUTUR	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI FUTURES	258	243.14	6.2%	211	22.3%	337	190	77.3%
LNDN ZINC	5	6.23	-21.2%	5.57	-11.9%	11	2	574.6%
NYMEX HOT ROLLED STEEL	1,292	431.23	199.5%	906.24	42.5%	938	488	92.4%
NYMEX PLATINUM	18,856	17,833	5.7%	18,967.24	-0.6%	21,088	20,859	1.1%
PALLADIUM	5,902	5,785.09	2.0%	4,603.67	28.2%	5,713	6,125	-6.7%
SILVER	651	252.09	158.3%	753.86	-13.6%	740	335	121.0%
URANIUM	53	4.55	1075.0%	47.62	12.2%	75	10	675.7%
Metals Options								
COMEX COPPER	2,318	968.18	139.4%	3,322.9	-30.2%	2,953	995	196.7%
COMEX GOLD	45,551	44,210.18	3.0%	38,430.14	18.5%	45,646	46,301	-1.4%
COMEX SILVER	5,375	6,416.23	-16.2%	4,932.14	9.0%	5,905	7,042	-16.1%
COPPER	13	0.5	2518.2%	4.71	177.7%	5	0	4480.5%
GOLD	4,987	1,754.91	184.2%	4,245.43	17.5%	4,014	1,723	133.0%
HOT ROLLED COIL STEEL CALL OPT	0	0	-	0	-	6	0	-
IRON ORE 62 CHINA TSI CALL OPTIC	0	0	-	150	-100.0%	64	2	3230.0%
IRON ORE 62 CHINA TSI PUT OPTIO	0	0	-	85.71	-100.0%	35	10	233.3%
NYMEX PLATINUM	210	147.14	42.4%	201.62	3.9%	185	152	21.7%
PALLADIUM	53	100.55	-47.6%	72.76	-27.7%	64	159	-60.0%
SILVER	198	34.18	477.8%	210	-6.0%	179	29	525.1%
Foreign Exchange Futures								
CHILEAN PESO	0	37.68	-98.8%	19.05	-97.6%	4	123	-96.8%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	45	81.73	-45.4%	57.9	-22.9%	48	37	29.6%
Ags Futures								
FERTILIZER PRODUCS	68	56.36	21.0%	71.43	-4.5%	68	54	27.6%

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Ag Products Futures								
BUTTER CS	194	172.77	12.0%	179.62	7.8%	186	215	-13.5%
CASH-SETTLED CHEESE	414	396.91	4.4%	471	-12.1%	559	440	27.0%
CATTLE	80,035	76,382.09	4.8%	68,598.24	16.7%	74,783	68,931	8.5%
CAT WEATHER EUROPEAN	55	0	-	95.24	-42.7%	31	0	-
CDD SEASONAL STRIP	0	2.27	-100.0%	16.67	-100.0%	4	0	799.9%
CDD WEATHER	224	47.73	369.0%	4.76	4601.1%	68	21	226.7%
CHI WHEAT	130,890	155,296.09	-15.7%	145,839.95	-10.3%	133,549	157,368	-15.1%
CLASS IV MILK	96	20.68	365.3%	169.71	-43.3%	133	28	365.9%
COCOA TAS	0	0	-	0	-	0	0	-100.0%
CORN	616,354	371,103.41	66.1%	492,763	25.1%	462,812	427,520	8.3%
COTTON	0	0	-	0	-	0	0	350.5%
DJ_UBS ROLL SELECT INDEX FUTU	5	0	-	0	-	37	44	-15.4%
DOW-UBS COMMOD INDEX	2,037	2,339.41	-12.9%	916.38	122.3%	1,935	3,376	-42.7%
DRY WHEY	67	59.59	13.0%	59.43	13.4%	69	58	18.0%
FEEDER CATTLE	15,347	12,250.41	25.3%	17,480.43	-12.2%	15,380	14,343	7.2%
FERTILIZER PRODUCTS	108	142.05	-23.7%	109.52	-1.0%	99	108	-7.6%
GOLDMAN SACHS	1,280	1,530.59	-16.4%	1,307.9	-2.1%	1,400	1,523	-8.1%
GSCI EXCESS RETURN FUT	258	55.5	364.6%	187.81	37.3%	1,233	1,234	-0.1%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	20	5	315.8%
HDD WEATHER EUROPEAN	0	0	-	0	-	29	0	-
HOGS	65,235	56,185.55	16.1%	64,443.05	1.2%	63,459	50,745	25.1%
HOUSING INDEX	0	0.32	-57.1%	0.9	-84.9%	1	0	86.6%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	63,268	54,326.41	16.5%	73,809	-14.3%	64,625	69,221	-6.6%
LUMBER	615	1,009.59	-39.1%	831.29	-26.1%	684	933	-26.6%
MALAYSIAN PALM SWAP	239	126.36	89.2%	164.76	45.1%	141	166	-14.9%
MILK	1,121	973.86	15.1%	1,245.19	-9.9%	1,217	963	26.4%
MINI CORN	1,212	517.27	134.3%	445.1	172.3%	551	512	7.6%
MINI SOYBEAN	1,124	647.27	73.7%	659.52	70.4%	843	1,308	-35.6%
MINI WHEAT	322	332.18	-3.1%	215.76	49.3%	238	297	-19.9%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	322	190.86	68.5%	323.62	-0.6%	340	259	31.3%
OATS	636	499.77	27.3%	924.29	-31.2%	681	752	-9.3%
ROUGH RICE	862	745.41	15.7%	1,259.48	-31.5%	944	865	9.2%
SOYBEAN	231,645	208,762.23	11.0%	228,643.14	1.3%	203,722	263,120	-22.6%
SOYBEAN MEAL	121,263	103,428.91	17.2%	133,160.67	-8.9%	114,057	133,474	-14.5%
SOYBEAN OIL	109,345	95,330.32	14.7%	143,455.29	-23.8%	118,335	126,183	-6.2%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	143	181	-20.9%
SUGAR 11	0	0	-	0	-	0	1	-100.0%
USD CRUDE PALM OIL	46	40	16.1%	31.24	48.7%	66	23	188.7%
WHEAT	551	594.09	-7.3%	512.48	7.4%	647	383	69.0%

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	ADV MAY 2019	ADV MAY 2018	% CHG	ADV APR 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Ag Products Options								
BUTTER CS	237	234.18	1.0%	212.9	11.1%	211	177	19.0%
CASH-SETTLED CHEESE	439	357.64	22.8%	455.57	-3.6%	515	446	15.5%
CATTLE	11,946	13,928.09	-14.2%	11,315.86	5.6%	10,394	13,668	-24.0%
CAT WEATHER EUROPEAN	0	0	-	95.24	-100.0%	19	0	-
CDD SEASONAL STRIP	0	27.27	-100.0%	142.86	-100.0%	48	6	733.3%
CHI WHEAT	39,087	42,539.59	-8.1%	23,350.71	67.4%	35,026	39,580	-11.5%
CLASS IV MILK	138	42.27	225.3%	236	-41.7%	210	45	366.1%
CORN	261,581	120,768.09	116.6%	100,412.67	160.5%	131,326	101,374	29.5%
CORN NEARBY+2 CAL SPRD	316	10	3061.4%	5.95	5211.1%	150	67	124.5%
DEC-DEC CORN CAL SPRD	230	196.45	17.2%	103.52	122.5%	75	55	35.9%
DEC-JULY CORN CAL SPRD	347	68.18	408.7%	152.86	126.9%	140	14	869.3%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
DRY WHEY	75	30.68	144.7%	61.43	22.2%	52	23	127.7%
FEEDER CATTLE	2,177	1,222.27	78.1%	1,653.76	31.7%	1,535	1,637	-6.2%
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	16,733	7,202.14	132.3%	20,408.48	-18.0%	17,597	8,882	98.1%
HOUSING INDEX	0	0	-	0	-	0	0	-
Intercommodity Spread	15	29.05	-49.9%	4.76	205.5%	10	77	-87.5%
JULY-DEC CORN CAL SPRD	23	9.09	150.0%	126.67	-82.1%	78	92	-14.4%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	0	29.55	-100.0%	2.38	-100.0%	13	13	-1.5%
JULY-NOV SOYBEAN CAL SPRD	89	172.68	-48.3%	19.76	352.0%	59	480	-87.7%
KC WHEAT	5,962	3,978.86	49.8%	2,873.57	107.5%	4,468	4,647	-3.9%
LUMBER	70	114.95	-38.9%	117.67	-40.4%	94	97	-3.0%
LV CATL CSO	1	3.77	-75.9%	0.48	90.9%	4	1	326.2%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	2	-85.0%
MILK	1,856	1,660.45	11.8%	2,037.52	-8.9%	1,832	1,365	34.2%
MLK MID OPTIONS	1	3.09	-64.7%	2.57	-57.6%	2	3	-33.8%
NFD MILK	204	165.18	23.5%	301.57	-32.4%	385	265	45.1%
NOV-JULY SOYBEAN CAL SPRD	100	0	-	35.71	180.0%	29	0	300380.2%
NOV-MAR SOYBEAN CSO	1	0	-	0	-	0	1	-71.4%
NOV-NOV SOYBEAN CAL SPRD	0	0.23	-100.0%	0	-	1	0	533.2%
OATS	14	14	0.3%	27.9	-49.7%	32	21	51.3%
ROUGH RICE	94	85.64	9.5%	70.76	32.5%	103	64	60.7%
SEP-DEC SOYBEAN MEAL CSO	0	36.36	-100.0%	0	-	0	8	-100.0%
SOYBEAN	93,163	89,323.32	4.3%	51,139.57	82.2%	58,402	85,022	-31.3%
SOYBEAN CRUSH	0	1.77	-100.0%	0.19	-100.0%	0	1	-96.7%
SOYBEAN MEAL	11,326	15,731.05	-28.0%	7,113.62	59.2%	7,860	16,440	-52.2%
SOYBEAN OIL	6,521	4,776.59	36.5%	4,950.9	31.7%	5,544	5,891	-5.9%
SOYBN NEARBY+2 CAL SPRD	250	0	-	0	-	53	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0.71	-100.0%	4	4	16.2%
WHEAT	448	9.09	4825.5%	343.76	30.3%	264	7	3497.4%
WHEAT-CORN IC50	2	27.27	-93.3%	30.48	-94.0%	24	28	-14.1%
WHEAT NEARBY+2 CAL SPRD	0	18.41	-100.0%	45.71	-100.0%	22	70	-69.3%

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	ADV MAY 2019	ADV MAY 2018	% CHG	ADV APR 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	10,447,465	9,330,173.77	12.0%	5,724,672	82.5%	7,829,010	8,343,878	-6.2%
Equity Index Futures	3,421,170	2,038,912.73	67.8%	1,861,254.62	83.8%	2,594,774	2,723,742	-4.7%
Metals Futures	522,952	620,639.18	-15.7%	476,606.24	9.7%	499,790	642,125	-22.2%
Energy Futures	2,260,638	2,398,944.36	-5.8%	2,242,685.71	0.8%	2,167,683	2,384,852	-9.1%
FX Futures	767,428	1,019,665.86	-24.7%	688,404.81	11.5%	787,522	964,485	-18.3%
Foreign Exchange Futures	0	37.68	-98.8%	19.05	-97.6%	4	123	-96.8%
Ags Futures	68	56.36	21.0%	71.43	-4.5%	68	54	27.6%
Ag Products Futures	1,445,171	1,143,509.91	26.4%	1,378,324.43	4.8%	1,263,020	1,324,598	-4.6%
TOTAL FUTURES	18,864,892	16,551,939.86	14.0%	12,372,038.29	52.5%	15,141,870.33	16,383,857.1	-7.6%
TOTAL OPTIONS GROUP								
Interest Rate Options	3,379,237	2,274,152.36	48.6%	2,329,541	45.1%	2,771,438	2,666,512	3.9%
Equity Index Options	808,313	579,609.18	39.5%	455,229.48	77.6%	618,284	919,872	-32.8%
Metals Options	58,704	53,631.86	9.5%	51,655.43	13.6%	59,055	56,414	4.7%
Energy Options	268,822	301,742.68	-10.9%	242,866.52	10.7%	236,519	329,091	-28.1%
FX Options	54,906	82,478.55	-33.4%	58,252.29	-5.7%	56,145	81,796	-31.4%
Ag Products Options	453,445	302,817.27	49.7%	227,854.1	99.0%	276,580	280,573	-1.4%
Foreign Exchange Options	45	81.73	-45.4%	57.9	-22.9%	48	37	29.6%
TOTAL OPTIONS	5,023,473	3,594,513.64	39.8%	3,365,456.71	49.3%	4,018,068.68	4,334,294.32	-7.3%
TOTAL COMBINED								
FX	822,334	1,102,144.41	-25.4%	746,657.1	10.1%	843,667	1,046,281	-19.4%
Equity Index	4,229,483	2,618,521.91	61.5%	2,316,484.1	82.6%	3,213,058	3,643,614	-11.8%
Interest Rate	13,826,702	11,604,326.14	19.2%	8,054,213	71.7%	10,600,448	11,010,390	-3.7%
Energy	2,529,460	2,700,687.05	-6.3%	2,485,552.24	1.8%	2,404,201	2,713,943	-11.4%
Metals	581,656	674,271.05	-13.7%	528,261.67	10.1%	558,845	698,539	-20.0%
Foreign Exchange	45	119.41	-62.2%	76.95	-41.4%	52	160	-67.4%
Ags	68	56.36	21.0%	71.43	-4.5%	68	54	27.6%
Ag Products	1,898,616	1,446,327.18	31.3%	1,606,178.52	18.2%	1,539,600	1,605,171	-4.1%
GRAND TOTAL	23,888,365	20,146,453.5	18.6%	15,737,495	51.8%	19,159,939.01	20,718,151.42	-7.5%

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