

CME Group Exchange ADV Report - Monthly

June 2019

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	ADV JUN 2019	ADV JUN 2018	% CHG	ADV MAY 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
FX Futures								
AD/CD CROSS RATES	0	0.33	-70.0%	1.41	-92.9%	1	0	127.9%
AD/JY CROSS RATES	184	236.05	-21.9%	196.73	-6.3%	160	192	-16.7%
AD/NE CROSS RATES	7	3.14	106.8%	6.23	4.4%	4	4	13.3%
AUSTRALIAN DOLLAR	127,136	117,874.38	7.9%	99,673.23	27.6%	106,359	117,322	-9.3%
BP/JY CROSS RATES	210	128.9	62.5%	143.73	45.8%	125	167	-24.9%
BP/SF CROSS RATES	22	13.29	61.8%	26.73	-19.6%	20	16	25.6%
BRAZIL REAL	7,425	8,825.05	-15.9%	8,511.45	-12.8%	6,851	6,887	-0.5%
BRITISH POUND	119,932	143,984	-16.7%	106,397.64	12.7%	117,417	134,472	-12.7%
CANADIAN DOLLAR	96,966	101,594	-4.6%	78,866.95	22.9%	79,530	88,658	-10.3%
CD/JY CROSS RATES	0	0.67	-100.0%	2.45	-100.0%	1	8	-87.7%
CHINESE RENMINBI (CNH)	1,439	134.1	972.9%	1,439.5	-0.1%	1,255	117	969.6%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-
CZECK KORUNA (US)	0	0	-	0	-	0	0	-
EC/AD CROSS RATES	618	239.33	158.1%	153.5	302.4%	273	101	171.1%
EC/CD CROSS RATES	376	360.86	4.1%	101.45	270.2%	163	207	-20.9%
EC/NOK CROSS RATES	70	30.57	129.6%	33.18	111.6%	31	17	76.1%
EC/SEK CROSS RATES	100	110.33	-9.5%	16.91	490.8%	42	44	-5.6%
EFX/BP CROSS RATES	6,562	7,228.52	-9.2%	3,450.64	90.2%	4,624	4,312	7.2%
EFX/JY CROSS RATES	5,768	7,192.95	-19.8%	2,114.5	172.8%	3,377	4,613	-26.8%
EFX/SF CROSS RATES	2,954	1,997.86	47.8%	1,409.45	109.6%	1,725	1,493	15.6%
E-MICRO AUD/USD	4,227	4,301.14	-1.7%	4,958.32	-14.8%	5,608	4,781	17.3%
E-MICRO CAD/USD	962	1,040.33	-7.6%	883.82	8.8%	815	901	-9.5%
E-MICRO CHF/USD	136	78.29	73.7%	81.23	67.4%	94	66	42.7%
E-MICRO EUR/USD	12,985	19,987.33	-35.0%	10,366.82	25.3%	12,222	19,712	-38.0%
E-MICRO GBP/USD	1,550	1,999.57	-22.5%	1,381.5	12.2%	2,064	2,497	-17.3%
E-MICRO INR/USD	178	279.86	-36.5%	172.41	3.1%	223	196	13.8%
E-MICRO JPY/USD	1,390	1,355.81	2.5%	1,460.5	-4.8%	1,355	1,594	-15.0%
E-MINI EURO FX	7,231	7,357.05	-1.7%	4,124.41	75.3%	4,861	5,384	-9.7%
E-MINI JAPANESE YEN	495	844.48	-41.4%	390.14	26.9%	509	648	-21.4%
EURO FX	281,296	355,212.95	-20.8%	176,339.09	59.5%	212,961	293,062	-27.3%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	0	-	0.09	-100.0%	0	0	-
INDIAN RUPEE	3,094	4,857.9	-36.3%	2,308.09	34.0%	3,345	4,454	-24.9%
JAPANESE YEN	158,122	147,511.05	7.2%	146,500.45	7.9%	129,828	155,666	-16.6%
KOREAN WON	78	24.67	217.0%	37.95	106.0%	37	15	153.7%
MEXICAN PESO	82,214	87,392.29	-5.9%	62,797.5	30.9%	65,493	70,023	-6.5%
NEW ZEALND DOLLAR	36,436	31,113.43	17.1%	25,073.73	45.3%	28,980	32,680	-11.3%
NKR/USD CROSS RATE	513	338.52	51.6%	200.23	156.2%	244	223	9.4%
POLISH ZLOTY (EC)	0	0.52	-61.8%	0.36	-45.0%	4	1	496.8%
POLISH ZLOTY (US)	9	3.57	153.4%	2.73	231.8%	6	5	16.5%
RMB USD	0	0.05	-100.0%	0.14	-100.0%	0	0	-70.4%
RUSSIAN RUBLE	9,063	3,023.29	199.8%	2,036.32	345.1%	4,053	3,186	27.2%
S.AFRICAN RAND	3,286	2,821.43	16.5%	1,736.77	89.2%	2,146	2,247	-4.5%
SF/JY CROSS RATES	0	0	-	0	-	0	2	-96.3%
SHEKEL	0	36.86	-100.0%	0	-	0	20	-100.0%
SKR/USD CROSS RATES	315	367.81	-14.5%	102.91	205.7%	169	224	-24.7%
SWISS FRANC	40,482	33,306.62	21.5%	23,921.14	69.2%	27,015	29,728	-9.1%
TURKISH LIRA	186	580.33	-67.9%	5.45	3313.7%	64	262	-75.6%
USDZAR	0	0	-	0	-	0	0	303.3%

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FX Options								
AUD/USD PQO 2pm Fix	4,192	6,130.71	-31.6%	6,141.27	-31.7%	4,972	6,481	-23.3%
BRAZIL REAL	0	0	-	2.45	-95.9%	0	0	-
BRITISH POUND (EU)	0	0.62	-100.0%	0	-	0	2	-100.0%
CAD/USD PQO 2pm Fix	5,026	8,853.71	-43.2%	4,928.77	2.0%	5,149	8,508	-39.5%
CANADIAN DOLLAR (EU)	0	0	-	0	-	0	1	-100.0%
CHF/USD PQO 2pm Fix	228	258	-11.7%	99.23	129.6%	144	149	-3.3%
EFX/BP CROSS RATES	0	0	-	0	-	1	0	-
EFX/JY CROSS RATES	0	0	-	0	-	0	23	-100.0%
EURO FX (EU)	0	0.14	-100.0%	0	-	0	0	-100.0%
EUR/USD PQO 2pm Fix	27,291	35,746.05	-23.7%	24,127.73	13.1%	26,197	40,169	-34.8%
GBP/USD PQO 2pm Fix	4,319	11,045.24	-60.9%	6,999.77	-38.3%	8,540	11,941	-28.5%
JAPANESE YEN (EU)	0	0	-	0	-	0	0	-
JPY/USD PQO 2pm Fix	10,269	10,556.19	-2.7%	12,532.41	-18.1%	10,281	12,891	-20.2%
MEXICAN PESO	124	142.05	-12.4%	69.36	79.3%	82	109	-24.7%
NEW ZEALND DOLLAR	7	0	-	5.45	24.7%	21	0	-

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Equity Index Futures								
BITCOIN FUTURES	8,368	3,037	175.5%	13,604.09	-38.5%	7,591	2,736	177.4%
DJ US REAL ESTATE	4,680	4,808.57	-2.7%	874.59	435.1%	2,213	2,355	-6.0%
E-mini (\$5) Dow	211,225	217,071.62	-2.7%	267,708.45	-21.1%	217,324	252,790	-14.0%
E-MINI COM SERVICES SELECT SEC	526	0	-	207.14	154.0%	294	0	-
E-mini FTSE 100 (USD)	0	44.52	-100.0%	0	-	3	79	-96.6%
E-mini FTSE China 50	1	41.24	-98.4%	0.09	615.1%	6	60	-90.4%
E-MINI MIDCAP	21,591	23,742.43	-9.1%	13,980.36	54.4%	16,583	19,712	-15.9%
E-MINI NASDAQ 100	473,398	400,001.1	18.3%	582,404.91	-18.7%	482,190	443,742	8.7%
E-MINI RUSSELL 1000	1,081	1,451.9	-25.6%	338.18	219.6%	476	747	-36.3%
E-MINI RUSSELL 1000 GROWTH	639	841.76	-24.1%	228.64	179.4%	307	580	-47.0%
E-MINI RUSSELL 1000 VALUE	988	1,118.43	-11.7%	399.41	147.3%	803	759	5.7%
E-MINI RUSSELL 2000	183,196	187,859.1	-2.5%	146,331.5	25.2%	146,380	140,119	4.5%
E-MINI S&P500	1,822,551	1,712,156.48	6.4%	1,905,200.55	-4.3%	1,615,717	1,760,909	-8.2%
E-MINI S&P REAL ESTATE SELECT S	429	627.76	-31.6%	158.36	171.2%	225	391	-42.4%
FT-SE 100	0	44.76	-100.0%	0	-	3	65	-95.4%
FTSE Emerging	91	3.1	2833.6%	110	-17.5%	109	5	1882.2%
IBOVESPA INDEX	30	46.29	-36.0%	9.5	211.6%	31	56	-45.2%
MICRO E-MINI NASDAQ 100	151,453	0	-	136,106.68	11.3%	48,576	0	-
MICRO E-MINI RUSSELL 2000	18,782	0	-	24,693.5	-23.9%	7,410	0	-
MICRO E-MINI S&P500	226,481	0	-	219,019.18	3.4%	75,387	0	-
MICRO MINI \$5 DOW	40,012	0	-	42,866.64	-6.7%	14,059	0	-
NASDAQ BIOTECH	23	105.9	-77.9%	29.5	-20.7%	15	44	-65.7%
NIFTY 50	0	0	-	0	-	0	436	-100.0%
NIKKEI 225 (\$) STOCK	13,470	12,887.14	4.5%	11,690.59	15.2%	10,851	17,082	-36.5%
NIKKEI 225 (YEN) STOCK	44,704	36,501.38	22.5%	44,589.95	0.3%	37,185	45,710	-18.6%
S&P 500	6,206	7,523.14	-17.5%	2,972	108.8%	5,092	7,250	-29.8%
S&P 500 ANNUAL DIVIDEND INDEX F	1,406	654.38	114.8%	1,011.32	39.0%	1,182	657	79.7%
S&P 500/GI	1	1.24	-19.2%	0	-	0	0	-22.5%
S&P 500 QUARLY DIVIDEND INDEX F	0	0.95	-100.0%	0.91	-100.0%	4	4	13.7%
S&P 600 SMALLCAP EMINI	27	0	-	0	-	4	0	-
S&P CONSUMER DSCRTNRY SECTC	664	1,290.76	-48.5%	329.82	101.4%	490	934	-47.5%
S&P CONSUMER STAPLES SECTOR	2,022	1,346.19	50.2%	467.77	332.2%	1,072	1,192	-10.1%
S&P ENERGY SECTOR	1,312	3,564.38	-63.2%	495.05	165.0%	975	1,728	-43.6%
S&P FINANCIAL SECTOR	2,966	4,150.9	-28.5%	1,072.73	176.5%	1,707	2,466	-30.8%
S&P HEALTH CARE SECTOR	1,481	1,089.33	36.0%	400	270.4%	959	770	24.5%
S&P INDUSTRIAL SECTOR	672	782	-14.1%	311	116.0%	681	687	-0.7%
S&P MATERIALS SECTOR	641	782.9	-18.2%	434.64	47.4%	578	525	10.2%
S&P TECHNOLOGY SECTOR	1,208	1,784.29	-32.3%	540.18	123.7%	831	1,283	-35.2%
S&P UTILITIES SECTOR	2,516	3,632.86	-30.7%	1,141.68	120.4%	1,640	1,940	-15.5%
S&P VALUE INDEX FUTURES	1	1.33	-10.0%	0	-	0	0	-13.6%
YEN DENOMINATED TOPIX	1,023	40.14	2447.8%	1,441.18	-29.0%	833	18	4479.2%

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Equity Index Options								
E-mini (\$5) Dow	149	441.38	-66.2%	164.45	-9.3%	214	529	-59.6%
E-MINI NASDAQ 100	10,328	8,682.57	19.0%	11,291.23	-8.5%	9,990	11,860	-15.8%
E-MINI RUSSELL 2000	906	392.81	130.7%	844.68	7.3%	631	666	-5.3%
E-MINI S&P500	280,131	219,292.95	27.7%	328,398.68	-14.7%	238,832	298,465	-20.0%
EOM E-MINI RUSSELL 2000 END OF	533	281.05	89.8%	642.64	-17.0%	415	304	36.8%
EOM EMINI S&P	91,172	110,668.43	-17.6%	129,965.59	-29.8%	90,185	130,510	-30.9%
EOM S&P 500	7,357	9,528.95	-22.8%	6,375.59	15.4%	6,362	10,165	-37.4%
EOW1 E-MINI RUSSELL 2000 WEEKL	70	101.38	-30.7%	95.09	-26.1%	71	117	-39.2%
EOW1 E-MINI RUSSELL 2000 WEEKL	160	87.86	82.6%	88.45	81.4%	84	159	-46.8%
EOW1 EMINI S&P 500	65,102	31,900.19	104.1%	56,496.36	15.2%	45,751	53,753	-14.9%
EOW1 S&P 500	5,040	2,025.14	148.9%	1,039.14	385.1%	3,098	3,306	-6.3%
EOW2 E-MINI RUSSELL 2000 WEEKL	234	262.76	-11.1%	336.55	-30.6%	180	280	-35.8%
EOW2 EMINI S&P 500	49,023	31,810.9	54.1%	74,900.14	-34.5%	48,638	65,714	-26.0%
EOW2 S&P 500	3,129	6,396.86	-51.1%	6,445.91	-51.5%	5,958	7,204	-17.3%
EOW3 E-MINI RUSSELL 2000 WEEKL	425	848.1	-49.9%	694.64	-38.8%	502	1,160	-56.8%
EOW3 EMINI S&P 500	76,301	96,287.57	-20.8%	125,472.23	-39.2%	109,320	186,428	-41.4%
EOW3 S&P 500	4,572	4,446.67	2.8%	5,362.14	-14.7%	6,260	15,993	-60.9%
EOW4 E-MINI RUSSELL 2000 WEEKL	13	181.29	-92.8%	241.73	-94.6%	141	323	-56.2%
EOW4 EMINI S&P 500	2,329	40,410.71	-94.2%	50,432.18	-95.4%	39,102	60,200	-35.0%
S&P 500	14,966	16,201.19	-7.6%	9,025.95	65.8%	11,527	15,680	-26.5%
Interest Rate Futures								
10-YR NOTE	1,671,315	1,522,882.48	9.7%	2,587,245.95	-35.4%	1,818,448	1,846,706	-1.5%
10-YR SWAP RATE	7,133	3,914.29	82.2%	1,260.05	466.1%	3,197	2,462	29.9%
15-YR SWAP RATE	0	0	-	0	-	44	0	-
1-MONTH EURODOLLAR	2	376.52	-99.5%	1.41	24.2%	2	244	-99.4%
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	615,538	324,565.29	89.6%	1,169,082.45	-47.3%	713,149	555,396	28.4%
2-YR SWAP RATE	4,561	0	-	1,837.95	148.1%	2,345	0	-
30-YR BOND	300,283	288,028.71	4.3%	442,179.27	-32.1%	339,701	361,546	-6.0%
30-YR SWAP RATE	60	2.57	2231.4%	28.91	107.4%	38	8	384.8%
3-YR SWAP RATE	986	0	-	408.45	141.3%	544	0	-
4-YR SWAP RATE	747	0	-	1,289.5	-42.1%	609	0	-
5-YR NOTE	1,065,949	827,589.76	28.8%	1,780,552.09	-40.1%	1,207,608	1,149,660	5.0%
5-YR SWAP RATE	7,347	2,178.9	237.2%	3,326.59	120.9%	4,006	1,379	190.5%
7-YR SWAP RATE	463	0	-	335.95	37.7%	253	0	-
EURODOLLARS	3,919,641	2,534,638.43	54.6%	3,348,421.64	17.1%	3,056,655	3,390,580	-9.8%
FED FUND	587,943	277,113.71	112.2%	430,593.73	36.5%	354,859	279,723	26.9%
SOFR	27,947	1,548.14	1705.2%	32,038.95	-12.8%	28,451	529	5276.9%
SONIA	6,926	0	-	8,614.64	-19.6%	7,896	0	-
Ultra 10-Year Note	219,251	146,313.81	49.9%	327,207.05	-33.0%	219,753	191,604	14.7%
ULTRA T-BOND	146,225	131,914.71	10.8%	313,040.14	-53.3%	192,953	180,528	6.9%

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Interest Rate Options								
10-YR NOTE	652,964	627,581.52	4.0%	756,564.55	-13.7%	645,128	657,899	-1.9%
2-YR NOTE	30,453	27,878.1	9.2%	34,113.82	-10.7%	25,485	25,991	-1.9%
30-YR BOND	130,062	93,481.9	39.1%	164,052.23	-20.7%	133,662	126,615	5.6%
5-YR NOTE	275,870	179,444.76	53.7%	289,599.41	-4.7%	228,924	171,337	33.6%
EURODOLLARS	2,268,109	581,469.67	290.1%	1,192,476.36	90.2%	1,213,866	780,933	55.4%
EURO MIDCURVE	910,819	645,336.52	41.1%	941,024.36	-3.2%	765,067	817,387	-6.4%
FED FUND	50	0	-	0	-	12	136	-91.4%
Ultra 10-Year Note	67	0	-	196.86	-66.2%	137	0	60909.5%
ULTRA T-BOND	1,006	142.52	605.5%	1,209.77	-16.9%	765	335	128.2%
Energy Futures								
3.5% FUEL OIL CID MED SWA	0	0	-	2.86	-91.3%	1	4	-82.6%
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-	0	1	-78.8%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
AEP-DAYTON HUB MTHLY	0	0	-	0	-	0	0	-
AEP-DAYTON HUB OFF-PEAK M	0	0	-	0	-	0	0	-
ALGONQUIN CITYGATES BASIS	0	0	-	0	-	0	0	-
ANR OKLAHOMA	0	0	-	0	-	0	0	-
ARGUS LLS VS. WTI (ARG) T	295	1,188.52	-75.2%	207.5	42.2%	566	1,281	-55.8%
ARGUS PROPAN FAR EST INDE	284	165.33	71.7%	257.23	10.4%	303	291	4.0%
ARGUS PROPAN(SAUDI ARAMCO	100	63.57	56.9%	130.41	-23.5%	140	121	15.8%
AUSTRIALIAN COKE COAL	0	0	-	0	-	0	0	-100.0%
BRENT BALMO SWAP	10	0	-	0	-	7	0	1740.7%
BRENT CALENDAR SWAP	612	129.86	370.9%	519.55	17.7%	291	187	55.9%
BRENT CFD SWAP	0	0	-	0	-	0	2	-100.0%
BRENT FINANCIAL FUTURES	0	108.95	-100.0%	1	-100.0%	57	108	-47.1%
BRENT OIL LAST DAY	125,194	104,385.86	19.9%	143,536.09	-12.8%	105,753	89,594	18.0%
CANADIAN LIGHT SWEET OIL	0	0	-	0	-	0	0	-
CENTERPOINT BASIS SWAP	0	0	-	0	-	0	0	-100.0%
CHICAGO ETHANOL SWAP	4,842	3,938.19	23.0%	5,525.77	-12.4%	5,268	5,002	5.3%
CHICAGO ULSD PL VS HO SPR	34	31.52	6.6%	49.82	-32.6%	31	16	95.6%
CHICAGO UNL GAS PL VS RBO	10	4.76	110.0%	0	-	7	5	41.1%
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	22	76.38	-71.1%	23.82	-7.2%	26	61	-57.7%
CIN HUB 5MW REAL TIME O P	0	0	-	0	-	32	0	-
CIN HUB 5MW REAL TIME PK	0	0	-	0	-	3	0	-
COAL SWAP	0	5.71	-100.0%	0	-	0	3	-100.0%
COLUMB GULF MAINLINE NG B	0	0	-	0	-	3	0	-
CONWAY NATURAL GASOLINE (OPI	4	4.86	-22.8%	5.64	-33.5%	10	10	-2.6%
CONWAY NORMAL BUTANE (OPIS) S	50	77.71	-35.5%	28.86	73.7%	20	18	11.9%
CONWAY PROPANE 5 DECIMALS S	1,056	800.38	32.0%	776.23	36.1%	766	781	-1.8%
CRUDE OIL	120	309.52	-61.2%	136.36	-12.0%	278	313	-11.4%
CRUDE OIL OUTRIGHTS	2,697	2,773.86	-2.8%	3,346.41	-19.4%	3,216	3,206	0.3%

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	ADV JUN 2019	ADV JUN 2018	% CHG	ADV MAY 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Energy Futures								
CRUDE OIL PHY	1,172,413	1,360,838.24	-13.8%	1,297,728.73	-9.7%	1,227,473	1,342,372	-8.6%
CRUDE OIL SPRDS	1,141	1,812.05	-37.1%	1,379.41	-17.3%	1,105	2,527	-56.3%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
DAILY PJM	0	0	-	0	-	0	0	-
DATED TO FRONTLINE BRENT	0	18.57	-100.0%	4.55	-100.0%	8	24	-66.9%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-	0	0	-100.0%
DOMINION TRAN INC - APP I	0	0	-	0	-	0	0	-
DOMINION TRANSMISSION INC	0	0	-	0	-	0	1	-100.0%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	0	1	-100.0%
DUBAI CRUDE OIL CALENDAR	59	12.9	355.3%	4.77	1131.0%	137	96	43.8%
DUTCH TTF NATURAL GAS CAL MO	211	52.48	301.8%	292.91	-28.0%	338	54	530.3%
EASTERN RAIL DELIVERY CSX	0	2.14	-100.0%	0	-	0	2	-100.0%
EAST/WEST FUEL OIL SPREAD	1	0	-	0	-	0	1	-93.6%
EIA FLAT TAX ONHWAY DIESE	34	27.24	25.9%	22.73	50.9%	18	12	56.7%
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	157	-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	20.95	-100.0%	0	-	0	16	-100.0%
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	0	0	-
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	0	157	-100.0%
ERCOT NORTH ZMCPE 5MW PEAK	0	20.95	-100.0%	0	-	0	40	-100.0%
ETHANOL	348	445.05	-21.7%	433	-19.6%	454	452	0.5%
ETHANOL SWAP	0	4.29	-100.0%	7.05	-100.0%	4	1	303.2%
ETHANOL T2 FOB ROTT INCL DUTY	110	123.19	-10.4%	128.59	-14.2%	174	146	19.2%
EURO 1% FUEL OIL NEW BALM	0	0.14	-100.0%	0.14	-100.0%	0	0	-86.8%
EURO 3.5% FUEL OIL RDAM B	0	33.05	-99.1%	1.82	-83.5%	2	32	-94.5%
EURO 3.5% FUEL OIL SPREAD	1	6.19	-87.9%	1.59	-52.9%	1	6	-80.3%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	0	0	-
EURO GASOIL 10PPM VS ICE	0	0.24	-100.0%	0	-	0	3	-100.0%
EUROPE 1% FUEL OIL NWE CA	0	0	-	15.5	-98.1%	4	3	42.6%
EUROPE 1% FUEL OIL RDAM C	0	0	-	0	-	0	0	-100.0%
EUROPE 3.5% FUEL OIL MED	0	0	-	2.82	-91.1%	3	5	-47.0%
EUROPE 3.5% FUEL OIL RDAM	30	449.33	-93.3%	34.5	-12.5%	56	453	-87.7%
EUROPEAN GASOIL (ICE)	8	26.24	-70.3%	2.18	257.5%	5	24	-78.8%
EUROPEAN NAPHTHA BALMO	8	13.76	-42.2%	5	59.0%	9	13	-27.4%
EUROPEAN NAPHTHA CRACK SPR	215	447.48	-52.0%	176.64	21.7%	243	445	-45.5%
EUROPE DATED BRENT SWAP	29	0	-	11.82	143.3%	13	0	-
EUROPE JET KERO NWE CALSW	0	0	-	0	-	0	0	-66.4%
EUROPE NAPHTHA CALSWAP	62	155.57	-60.0%	97.05	-35.8%	106	156	-31.6%
EURO PROPANE CIF ARA SWA	96	66	45.5%	76.68	25.3%	98	91	8.0%
FREIGHT MARKETS	62	15.57	296.6%	41.68	48.1%	44	24	82.6%
FUEL OIL CRACK VS ICE	55	210.05	-73.8%	135.18	-59.3%	80	225	-64.3%
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-	0	1	-91.2%
FUEL OIL (PLATS) CAR CM	0	0	-	0	-	0	1	-96.1%
FUEL OIL (PLATS) CAR CN	0	0	-	0	-	0	1	-100.0%

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Energy Futures								
FUELOIL SWAP:CARGOES VS.B	9	4.24	117.1%	17.36	-47.0%	11	12	-7.9%
GAS EURO-BOB OXY NWE BARGES	221	414.67	-46.6%	214.55	3.2%	322	388	-16.9%
GAS EURO-BOB OXY NWE BARGES	368	769.24	-52.2%	398.14	-7.6%	466	1,011	-53.9%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-	0	0	-100.0%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0.23	-100.0%	0	0	-
GASOIL 0.1 RDAM BRGS VS I	0	0	-	0	-	0	0	323.5%
GASOIL 0.1 ROTTERDAM BARG	0	8.81	-100.0%	1.36	-100.0%	1	9	-91.0%
GASOIL 10PPM VS ICE SWAP	0	0	-	0.68	-100.0%	0	0	227.6%
GASOIL CALENDAR SWAP	1	0.57	5.0%	0.55	10.0%	1	0	63.8%
GASOIL CRACK SPREAD CALEN	164	144.67	13.1%	13.64	1099.7%	33	250	-87.0%
GASOIL MINI CALENDAR SWAP	13	10.43	27.5%	7.5	77.3%	10	7	44.6%
GERMAN POWER BASELOAD CAL M	43	0	-	135.73	-68.1%	99	17	496.9%
GROUP THREE ULSD (PLATTS)	0	1.43	-100.0%	0	-	0	1	-100.0%
GROUP THREE UNLEAD GAS (P	0	0	-	0	-	0	3	-100.0%
GRP THREE ULSD(PLT)VS HEA	145	173.29	-16.3%	322.32	-55.0%	164	182	-10.0%
GRP THREE UNL GS (PLT) VS	55	46.19	19.1%	112.23	-51.0%	145	93	56.1%
GULF COAST 3% FUEL OIL BA	19	46.14	-57.8%	17.5	11.1%	33	69	-51.8%
GULF COAST JET FUEL CLNDR	0	8.29	-100.0%	0	-	2	7	-68.5%
GULF COAST JET VS NYM 2 H	1,201	1,312.76	-8.5%	1,465.59	-18.1%	1,065	1,952	-45.5%
GULF COAST NO.6 FUEL OIL	962	3,104.19	-69.0%	1,086.5	-11.5%	1,197	3,135	-61.8%
GULF COAST ULSD CALENDAR	38	34.24	9.8%	24.36	54.3%	21	14	51.0%
GULF COAST ULSD CRACK SPR	0	0	-	0	-	0	10	-100.0%
HEATING OIL BALMO CLNDR S	24	7.95	201.8%	0	-	4	2	137.3%
HEATING OIL CRCK SPRD BAL	0	0	-	0.82	-100.0%	0	0	-
HEATING OIL PHY	168,542	178,002.1	-5.3%	182,355.91	-7.6%	163,188	193,789	-15.8%
HENRY HUB BASIS SWAP	93	59.05	57.5%	218.18	-57.4%	91	59	52.6%
HENRY HUB FINANCIAL LAST	0	210.57	-100.0%	0	-	0	118	-100.0%
HENRY HUB INDEX SWAP FUTU	93	59.05	57.5%	218.18	-57.4%	91	59	52.6%
HENRY HUB SWAP	4,868	7,152.52	-31.9%	5,036.09	-3.3%	5,681	8,077	-29.7%
HOUSTON SHIP CHANNEL BASI	0	0	-	0	-	6	0	-
HTG OIL	0	0	-	0	-	0	0	0.8%
ICE BRENT DUBAI SWAP	444	252.86	75.6%	295.82	50.1%	281	509	-44.8%
IN DELIVERY MONTH EUA	0	0	-	0	-	0	0	-
INDIANA MISO	0	0	-	0	-	0	0	-
INDONESIAN COAL ICI4	12	5.95	97.4%	16.82	-30.1%	18	4	316.4%
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	0	-	0	-	1	14	-89.9%
JAPAN C&F NAPHTHA SWAP	38	110.86	-65.8%	51.23	-25.9%	63	104	-38.9%
JAPAN NAPHTHA BALMO SWAP	0	1.1	-86.3%	0	-	2	2	30.2%
JET AV FUEL (P) CAR FM ICE GAS S	0	0	-	0	-	0	0	-100.0%
JET CIF NWE VS ICE	0	0	-	0	-	1	4	-85.7%
JET FUEL UP-DOWN BALMO CL	253	226.81	11.6%	311.59	-18.7%	213	311	-31.5%
JKM LNG Futures	12	46.43	-74.2%	130.91	-90.8%	74	40	87.9%
LA CARB DIESEL (OPIS) SWA	2	14.29	-89.5%	0.45	230.0%	3	14	-81.3%
LA CARBOB GASOLINE(OPIS)S	15	0	-	14.77	1.5%	19	31	-40.9%
LA JET (OPIS) SWAP	76	155.24	-51.4%	39.77	89.8%	64	121	-47.5%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
LLS (ARGUS) VS WTI SWAP	38	256.9	-85.2%	37.73	0.7%	125	335	-62.8%

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Energy Futures								
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	0	-
LTD NAT GAS	17,075	14,038.14	21.6%	12,743.64	34.0%	15,529	17,000	-8.7%
MARS (ARGUS) VS WTI SWAP	81	71.67	12.7%	81.82	-1.3%	92	148	-38.2%
MARS (ARGUS) VS WTI TRD M	938	1,107.57	-15.3%	659.09	42.3%	963	1,324	-27.3%
MARS BLEND CRUDE OIL	0	0	-	0	-	0	17	-100.0%
MCCLOSKEY ARA ARGS COAL	1,784	1,157.9	54.1%	1,296.41	37.6%	1,414	1,222	15.8%
MCCLOSKEY RCH BAY COAL	134	163.33	-18.0%	68.32	96.0%	121	167	-27.8%
MGF FUT	0	0	-	0	-	0	1	-100.0%
MGN1 SWAP FUT	6	1.9	215.0%	2.73	120.0%	3	4	-29.9%
MICHIGAN BASIS	0	0	-	0	-	0	0	-
MICHIGAN MISO	0	0	-	0	-	0	0	-
MINI GAS EUROBOB OXY NWE ARG	11	20.52	-45.7%	13.82	-19.3%	10	17	-41.9%
MINI RBOB V. EBOBARG NWE BRGS	28	21.24	31.8%	7.73	262.4%	28	14	95.0%
MINI RBOB V. EBOB(ARGUS) NWE B	119	96.67	23.2%	184.86	-35.6%	120	79	52.0%
MINY HTG OIL	0	0.14	5.0%	0.14	10.0%	0	0	12.0%
MINY NATURAL GAS	1,369	887.43	54.3%	1,101.5	24.3%	1,272	1,340	-5.1%
MINY RBOB GAS	0	0.19	83.7%	0.27	28.3%	0	0	96.3%
MINY WTI CRUDE OIL	29,542	18,134.81	62.9%	23,291.23	26.8%	21,439	15,815	35.6%
MJC FUT	0	5	-100.0%	1.82	-100.0%	1	10	-87.3%
MNC FUT	195	171.52	13.8%	188.05	3.8%	205	179	14.2%
MONT BELVIEU ETHANE 5 DECIMAL	924	730.57	26.4%	459.45	101.0%	680	752	-9.5%
MONT BELVIEU ETHANE OPIS BALM	11	3.81	195.3%	4.32	160.5%	9	7	24.7%
MONT BELVIEU LDH PROPANE 5 DE	7,534	4,443.86	69.5%	6,316.68	19.3%	6,856	6,066	13.0%
MONT BELVIEU LDH PROPANE OPIS	176	97.76	80.0%	181.73	-3.2%	165	145	13.4%
MONT BELVIEU NATURAL GASOLIN	340	344.38	-1.2%	374.73	-9.2%	385	434	-11.4%
MONT BELVIEU NATURAL GASOLIN	47	23.81	96.4%	18.41	154.0%	31	21	48.0%
MONT BELVIEU NORMAL BUTANE 5	2,767	1,544.05	79.2%	2,623.68	5.5%	2,120	1,490	42.2%
MONT BELVIEU NORMAL BUTANE B	26	33.9	-24.2%	83.59	-69.3%	66	42	57.3%
NAT GAS BASIS SWAP	0	0	-	0	-	0	0	-
NATURAL GAS	5,818	2,646.67	119.8%	4,845.59	20.1%	5,367	5,951	-9.8%
NATURAL GAS PEN SWP	1,685	701.76	140.1%	1,681.5	0.2%	1,464	1,827	-19.8%
NATURAL GAS PHY	417,211	381,448.33	9.4%	320,445.86	30.2%	362,192	436,731	-17.1%
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	0	469.43	-100.0%	0	-	134	671	-80.1%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-	0	0	-
NEPOOL RHD ISLD 5MW D AH	0	0	-	0	-	0	0	-
NEPOOL RHODE IL 5MW D AH	0	0	-	0	-	0	0	-
NEPOOL W CNT MASS 5MW D A	0	0	-	0	-	0	0	-
NEPOOL W CNTR M 5MW D AH	0	0	-	0	-	0	0	-
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-	0	0	-
NEW YORK ETHANOL SWAP	54	24.05	123.9%	38.86	38.6%	36	73	-50.4%
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	-	10	3	212.5%
NGPL TEX/OK	0	0	-	0	-	21	183	-88.6%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-

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Energy Futures								
NO 2 UP-DOWN SPREAD CALEN	0	6.9	-100.0%	4.55	-100.0%	5	17	-67.0%
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	-	25	0	-
N ROCKIES PIPE SWAP	0	0	-	0	-	0	0	-
NY1% VS GC SPREAD SWAP	9	145.9	-93.8%	32.27	-72.1%	21	85	-74.8%
NY 3.0% FUEL OIL (PLATTS	0	0	-	11.36	-100.0%	6	8	-21.9%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	118	40.95	187.8%	293	-59.8%	121	67	79.4%
NY HARBOR LOW SULPUR GAS 100C	0	2.14	-100.0%	0	-	3	22	-85.4%
NY HARBOR RESIDUAL FUEL 1	21	50.71	-57.9%	27.14	-21.3%	40	58	-31.1%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-	0	0	-
NYH NO 2 CRACK SPREAD CAL	32	29.29	7.6%	11.82	166.5%	18	56	-67.6%
NYISO CAPACITY	0	0.19	-100.0%	0	-	2	6	-60.8%
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	1,295.24	-100.0%	1,486.55	-100.0%	374	4,628	-91.9%
NYISO ZONE G 5MW D AH PK	0	71.9	-100.0%	81.77	-100.0%	15	146	-90.1%
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	-	12	0	-
NY ULSD (ARGUS) VS HEATING OIL	9	0	-	3.36	163.1%	11	1	966.7%
ONEOK OKLAHOMA NG BASIS	0	0	-	0	-	0	0	-
ONTARIO POWER SWAPS	0	0	-	4.55	-100.0%	1	0	908.1%
PANHANDLE BASIS SWAP FUTU	0	0	-	0	-	0	2	-100.0%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	0	-
PERMIAN BASIS SWAP	0	0	-	0	-	0	0	-
PETROCHEMICALS	177	199.67	-11.3%	152.09	16.5%	162	251	-35.4%
PETRO CRCKS & SPRDS ASIA	4	4.29	-12.5%	2.55	47.3%	2	5	-56.1%
PETRO CRCKS & SPRDS NA	1,811	2,775.9	-34.8%	1,664.64	8.8%	1,993	2,305	-13.5%
PETRO CRK&SPRD EURO	91	404.48	-77.6%	104.55	-13.2%	172	461	-62.6%
PETROLEUM PRODUCTS	105	131.24	-20.2%	159.55	-34.4%	154	227	-32.0%
PETROLEUM PRODUCTS ASIA	77	64.52	20.0%	87.5	-11.5%	81	104	-21.8%
PETRO OUTRIGHT EURO	173	226.76	-23.8%	214.14	-19.3%	192	256	-25.0%
PETRO OUTRIGHT NA	294	338.9	-13.3%	377.68	-22.2%	307	348	-11.7%
PJM AD HUB 5MW REAL TIME	1,185	0	-	1,120.23	5.8%	966	284	239.6%
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	-	1,120.23	-100.0%	199	41	387.1%

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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	627	-100.0%
PJM WESTHDA PEAK	0	0	-	0	-	0	34	-100.0%
PJM WESTH RT OFF-PEAK	1,185	1,104.76	7.3%	0	-	380	2,352	-83.9%
PJM WESTH RT PEAK	333	151.43	119.8%	906.41	-63.3%	376	315	19.3%
PLASTICS	22	24.86	-12.5%	34.55	-37.0%	37	20	87.3%
PREMIUM UNLND 10P FOB MED	2	4.52	-66.8%	2.27	-34.0%	6	12	-51.3%
PREMIUM UNLEAD 10PPM FOB	0	3.57	-100.0%	0	-	0	3	-94.4%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0	-	0	1	-74.8%
PREM UNL GAS 10PPM RDAM FOB S	0	0	-	0	-	0	1	-52.8%
PROPANE NON-LDH MB (OPIS) BAL	74	25	196.4%	3.41	2073.6%	78	25	208.4%
PROPANE NON-LDH MT. BEL (OPIS)	812	551.86	47.1%	723.55	12.2%	844	580	45.5%
RBOB CALENDAR SWAP	284	362.43	-21.8%	450.05	-37.0%	323	239	35.3%
RBOB CRACK SPREAD	76	48.33	57.2%	95.45	-20.4%	66	66	0.5%
RBOB CRACK SPREAD BALMO S	0	0	-	1.14	-100.0%	0	0	-
RBOB GAS	0	0	-	0	-	0	115	-99.6%
RBOB GASOLINE BALMO CLNDR	56	47.86	16.7%	36.59	52.6%	50	62	-19.5%
RBOB PHY	213,508	198,808.24	7.4%	219,704.36	-2.8%	217,621	199,279	9.2%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	0	0	-
RBOB VS HEATING OIL SWAP	0	39.29	-100.0%	0	-	1	16	-96.2%
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	1.9	-86.9%	0.45	-45.0%	1	3	-76.5%
SINGAPORE 380CST BALMO	1	10.24	-87.3%	1.18	10.0%	2	10	-79.1%
SINGAPORE 380CST FUEL OIL	165	640.62	-74.3%	164.55	0.1%	155	430	-63.9%
SINGAPORE FUEL 180CST CAL	13	32.38	-60.9%	9.36	35.1%	14	47	-69.3%
SINGAPORE FUEL OIL SPREAD	4	19.67	-77.9%	1.27	241.8%	3	42	-93.2%
SINGAPORE GASOIL	267	215.62	23.8%	232.68	14.7%	260	272	-4.2%
SINGAPORE GASOIL CALENDAR	5	4.76	10.3%	7.91	-33.6%	8	40	-80.6%
SINGAPORE GASOIL SWAP	55	200.95	-72.4%	25.36	118.6%	53	214	-75.1%
SINGAPORE GASOIL VS ICE	0	301.19	-100.0%	0	-	35	744	-95.3%
SINGAPORE JET KERO BALMO	0	2.38	-100.0%	0	-	0	2	-100.0%
SINGAPORE JET KERO GASOIL	0	110.71	-100.0%	0	-	1	199	-99.6%
SINGAPORE JET KEROSENE SW	44	75.95	-42.1%	18.18	142.0%	31	56	-44.3%
SINGAPORE JET KERO VS. GASOIL	0	0	-	0	-	0	0	-100.0%
SINGAPORE MOGAS 92 UNLEADED	3	11.9	-79.0%	0	-	11	21	-44.0%
SINGAPORE MOGAS 92 UNLEADED	245	855.05	-71.4%	206	18.7%	611	722	-15.3%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-	0	2	-100.0%
SING FUEL	0	0.71	-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	16	0	-	5.91	165.7%	11	4	162.0%
TC5 RAS TANURA TO YOKOHAM	10	0	-	10.23	0.7%	16	2	719.5%
TCO BASIS SWAP	0	0	-	0	-	0	0	-

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Energy Futures								
TD3 MEG TO JAPAN 250K MT	313	98.1	219.1%	317.05	-1.3%	228	40	472.4%
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	-59.7%
UK NBP NAT GAS CAL MTH FUT	0	439.95	-100.0%	0.91	-100.0%	25	264	-90.4%
ULSD 10PPM CIF MED VS ICE	0	0	-	0	-	0	0	-100.0%
ULSD UP-DOWN BALMO SWP	230	209.76	9.6%	203.41	13.1%	262	252	4.3%
UP DOWN GC ULSD VS NMX HO	1,608	1,171.14	37.3%	1,742.59	-7.7%	1,403	1,566	-10.4%
WAHA BASIS	0	0	-	6.82	-100.0%	5	26	-79.5%
WESTERN RAIL DELIVERY PRB	0	0	-	0	-	0	0	-100.0%
WTI-BRENT BULLET SWAP	0	16.67	-100.0%	0	-	7	53	-86.9%
WTI-BRENT CALENDAR SWAP	1,947	982.38	98.2%	1,855.55	5.0%	1,774	1,695	4.7%
WTI CALENDAR	1,418	1,070.48	32.5%	1,834.91	-22.7%	2,103	1,640	28.2%
WTS (ARGUS) VS WTI SWAP	205	380.81	-46.3%	626.32	-67.3%	249	386	-35.4%
WTS (ARGUS) VS WTI TRD MT	9	28	-68.8%	35.45	-75.3%	40	16	155.0%
Energy Options								
BRENT 1 MONTH CAL	0	0	-	0	-	0	24	-100.0%
BRENT CALENDAR SWAP	35	131.67	-73.8%	95.45	-63.9%	24	34	-29.0%
BRENT CRUDE OIL 12 M CSO	0	0	-	0	-	0	16	-100.0%
BRENT CRUDE OIL 1 M CSO	75	2,626.86	-97.1%	47.73	57.1%	263	2,972	-91.1%
BRENT CRUDE OIL 6 M CSO	0	0	-	0	-	0	8	-100.0%
BRENT OIL LAST DAY	6,456	8,793.57	-26.6%	10,320.77	-37.4%	7,278	7,363	-1.2%
COAL API2 INDEX	1	59.29	-97.9%	2.27	-45.0%	5	57	-90.5%
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	4,588	14,876.19	-69.2%	13,781.82	-66.7%	11,302	10,897	3.7%
CRUDE OIL APO	2,383	1,457.71	63.5%	1,262.91	88.7%	2,492	2,608	-4.4%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	2	1	18.6%
CRUDE OIL OUTRIGHTS	0	0	-	0	-	8	0	-
CRUDE OIL PHY	167,995	161,910.14	3.8%	168,854.64	-0.5%	135,064	181,091	-25.4%
ETHANOL	0	0	-	0	-	0	3	-100.0%
ETHANOL SWAP	489	437.29	11.8%	527.64	-7.3%	430	425	1.3%
HEATING OIL PHY	1,925	1,296	48.6%	1,850.64	4.0%	1,447	1,506	-3.9%
HENRY HUB FINANCIAL LAST	135	138.67	-2.6%	420.55	-67.9%	338	166	103.5%
HO 1 MONTH CLNDR OPTIONS	0	0	-	0	-	17	0	-
LLS CRUDE OIL	0	0	-	0	-	0	1	-100.0%
MCCLOSKEY ARA ARGS COAL	0	1.43	-100.0%	0	-	1	2	-48.6%
MCCLOSKEY RCH BAY COAL	15	0	-	4.55	230.0%	5	15	-64.0%
NATURAL GAS 1 M CSO FIN	665	700.14	-5.0%	885.23	-24.9%	1,672	1,901	-12.1%
NATURAL GAS 2 M CSO FIN	28	47.62	-42.2%	3.41	706.7%	19	8	139.4%

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Energy Options								
NATURAL GAS 3 M CSO FIN	1,933	259.52	644.6%	686.36	181.6%	680	279	143.7%
NATURAL GAS 5 M CSO FIN	43	0	-	11.36	274.0%	9	20	-56.5%
NATURAL GAS 6 M CSO FIN	63	95.24	-34.4%	186.36	-66.5%	272	541	-49.7%
NATURAL GAS OPTION ON CALEND	40	9.52	320.0%	27.27	46.7%	73	156	-53.0%
NATURAL GAS PHY	81,554	61,438.71	32.7%	64,027.59	27.4%	74,583	97,360	-23.4%
NATURAL GAS WINTER STRIP	0	0	-	59.09	-100.0%	10	0	-
N ROCKIES PIPE SWAP	27	10.67	155.9%	24.82	10.0%	17	8	122.4%
NY HARBOR HEAT OIL SWP	173	73.76	134.3%	304.14	-43.2%	121	137	-11.9%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	0	-	0	0	-
PANHANDLE PIPE SWAP	0	0	-	0	-	0	0	-
PETROCHEMICALS	136	25	442.2%	11.82	1047.0%	40	38	6.3%
PETRO OUTRIGHT EURO	0	0	-	0	-	0	0	-
PETRO OUTRIGHT NA	6	0	-	0	-	1	0	-
PJM WES HUB PEAK CAL MTH	19	2.86	565.0%	0	-	4	10	-54.3%
PJM WES HUB PEAK LMP 50MW	0	46.81	-100.0%	0	-	7	51	-86.7%
RBOB 1MO CAL SPD OPTIONS	0	9.52	-100.0%	0	-	1	6	-78.4%
RBOB CALENDAR SWAP	1	0	-	0	-	2	8	-72.7%
RBOB CRACK	0	0	-	0	-	0	0	-
RBOB PHY	868	685.62	26.6%	875.91	-0.9%	840	598	40.5%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	18	8.86	105.5%	41.36	-56.0%	10	11	-9.7%
SHORT TERM	15	44.38	-66.2%	0.77	1841.2%	17	47	-63.4%
SHORT TERM NATURAL GAS	33	169.57	-80.7%	27.45	19.3%	43	124	-65.7%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	0	0	-
SINGAPORE JET FUEL CALEND	0	0	-	0	-	0	0	-
WTI-BRENT BULLET SWAP	1,733	2,963	-41.5%	2,279.55	-24.0%	2,553	5,478	-53.4%
WTI CRUDE OIL 1 M CSO FI	2,778	4,347.62	-36.1%	2,200.68	26.2%	2,946	3,960	-25.6%

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Metals Futures								
ALUMINUM	142	428.33	-66.8%	514.32	-72.4%	477	781	-38.9%
COMEX COPPER	112,853	172,371.81	-34.5%	94,646.68	19.2%	103,132	140,369	-26.5%
COMEX E-Mini GOLD	1,237	246.43	401.9%	672.14	84.0%	551	325	69.2%
COMEX E-Mini SILVER	276	75.52	265.4%	264.68	4.3%	178	60	198.3%
COMEX GOLD	365,429	273,283.33	33.7%	324,668.68	12.6%	294,480	354,777	-17.0%
COMEX MINY COPPER	51	19.9	156.7%	19.77	158.4%	32	25	23.9%
COMEX SILVER	132,561	118,397.19	12.0%	67,102.95	97.5%	86,904	103,991	-16.4%
COPPER	5	24.57	-80.7%	91	-94.8%	46	85	-45.6%
E-MICRO GOLD	24,552	5,341.67	359.6%	7,913.59	210.3%	11,845	6,240	89.8%
FERROUS PRODUCTS	66	7.38	792.2%	41.95	57.0%	62	84	-26.1%
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	188	131.71	42.5%	258.14	-27.3%	313	180	73.6%
LNDN ZINC	2	53.14	-96.6%	4.91	-63.3%	10	10	-4.1%
NYMEX HOT ROLLED STEEL	702	248.86	181.9%	1,291.59	-45.7%	900	448	101.1%
NYMEX PLATINUM	29,678	31,088.71	-4.5%	18,855.64	57.4%	22,474	22,578	-0.5%
PALLADIUM	3,718	4,460.05	-16.6%	5,901.77	-37.0%	5,392	5,845	-7.8%
SILVER	929	463.24	100.5%	651.14	42.7%	770	356	116.1%
URANIUM	62	20.52	200.6%	53.41	15.5%	73	12	534.6%
Metals Options								
COMEX COPPER	3,335	1,581.95	110.8%	2,318.09	43.9%	3,015	1,094	175.6%
COMEX GOLD	105,121	45,701.57	130.0%	45,550.68	130.8%	55,239	46,201	19.6%
COMEX SILVER	9,324	9,134.86	2.1%	5,374.86	73.5%	6,457	7,394	-12.7%
COPPER	7	1.76	297.3%	13.09	-46.5%	5	0	1252.4%
GOLD	9,751	2,017.81	383.2%	4,987.41	95.5%	4,939	1,772	178.7%
HOT ROLLED COIL STEEL CALL OPT	0	0	-	0	-	5	0	-
IRON ORE 62 CHINA TSI CALL OPTIC	0	0	-	0	-	54	2	3256.9%
IRON ORE 62 CHINA TSI PUT OPTIO	0	9.52	-100.0%	0	-	29	10	183.5%
NYMEX PLATINUM	236	278.05	-15.1%	209.5	12.6%	193	173	11.6%
PALLADIUM	86	123.48	-30.7%	52.64	62.6%	67	153	-56.2%
SILVER	340	160.14	112.0%	197.5	71.9%	205	51	303.9%
Foreign Exchange Futures								
CHILEAN PESO	0	24.14	-100.0%	0.45	-100.0%	3	106	-96.9%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	19	49.57	-61.7%	44.64	-57.4%	43	39	10.7%
Ags Futures								
FERTILIZER PRODUCS	93	55.71	66.5%	68.18	36.0%	72	54	34.0%

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Ag Products Futures								
BUTTER CS	157	235.29	-33.4%	193.59	-19.0%	181	219	-17.0%
CASH-SETTLED CHEESE	490	713.57	-31.3%	414.18	18.4%	548	486	12.7%
CATTLE	56,635	55,729.76	1.6%	80,035.09	-29.2%	71,856	66,713	7.7%
CAT WEATHER EUROPEAN	0	0	-	54.55	-100.0%	26	0	-
CDD SEASONAL STRIP	0	26.19	-100.0%	0	-	4	5	-24.4%
CDD WEATHER	8	0	-	223.86	-96.6%	58	17	236.4%
CHI WHEAT	174,897	200,936.57	-13.0%	130,890.23	33.6%	140,218	164,688	-14.9%
CLASS IV MILK	98	32.14	204.4%	96.23	1.7%	127	29	336.7%
COCOA TAS	0	0	-	0	-	0	0	61.3%
CORN	659,753	546,942.19	20.6%	616,354.18	7.0%	494,577	447,583	10.5%
COTTON	0	0	-	0.27	10.0%	0	0	656.3%
DJ_UBS ROLL SELECT INDEX FUTU	180	281.05	-35.9%	5.09	3439.6%	60	84	-28.0%
DOW-UBS COMMOD INDEX	6,042	9,000.24	-32.9%	2,036.91	196.6%	2,597	4,320	-39.9%
DRY WHEY	59	86.1	-31.5%	67.36	-12.4%	67	63	6.7%
FEEDER CATTLE	13,947	11,623.48	20.0%	15,347.09	-9.1%	15,149	13,886	9.1%
FERTILIZER PRODUCTS	103	142.14	-27.9%	108.41	-5.5%	100	113	-11.9%
GOLDMAN SACHS	1,391	1,584.57	-12.2%	1,280.14	8.7%	1,399	1,533	-8.8%
GSCI EXCESS RETURN FUT	4,498	5,290.52	-15.0%	257.86	1644.2%	1,759	1,916	-8.2%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	17	4	319.2%
HDD WEATHER EUROPEAN	0	0	-	0	-	24	0	-
HOGS	70,857	62,501.81	13.4%	65,234.73	8.6%	64,652	52,720	22.6%
HOUSING INDEX	0	0.71	-86.0%	0.14	-26.7%	1	0	37.6%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	77,575	77,154.67	0.5%	63,267.77	22.6%	66,714	70,554	-5.4%
LUMBER	824	1,101.33	-25.2%	614.73	34.1%	707	961	-26.5%
MALAYSIAN PALM SWAP	38	539.52	-93.0%	239.09	-84.1%	124	228	-45.6%
MILK	1,102	1,576.95	-30.1%	1,121.32	-1.7%	1,199	1,066	12.4%
MINI CORN	1,366	575.05	137.6%	1,211.77	12.8%	683	523	30.6%
MINI SOYBEAN	1,037	952.81	8.8%	1,124.05	-7.8%	874	1,248	-30.0%
MINI WHEAT	430	601.67	-28.5%	322.05	33.7%	269	348	-22.7%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	272	201.52	34.9%	321.55	-15.4%	329	249	32.0%
OATS	1,106	791.24	39.8%	636.36	73.8%	750	758	-1.1%
ROUGH RICE	1,291	1,505.62	-14.3%	862.45	49.7%	1,000	972	2.8%
SOYBEAN	289,225	314,440.29	-8.0%	231,645.23	24.9%	217,512	271,742	-20.0%
SOYBEAN MEAL	140,596	155,628.95	-9.7%	121,262.55	15.9%	118,338	137,196	-13.7%
SOYBEAN OIL	138,132	165,797.43	-16.7%	109,344.86	26.3%	121,528	132,838	-8.5%
S&P GSCI ENHANCED ER SWAP	376	358.29	5.0%	0	-	181	211	-14.2%
SUGAR 11	1	0	-	0	-	0	0	-82.6%
USD CRUDE PALM OIL	52	28.57	82.0%	46.45	11.9%	63	24	167.5%
WHEAT	926	789.52	17.3%	550.59	68.2%	692	451	53.4%

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	ADV JUN 2019	ADV JUN 2018	% CHG	ADV MAY 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Ag Products Options								
BUTTER CS	91	289.43	-68.4%	236.55	-61.4%	192	196	-2.3%
CASH-SETTLED CHEESE	424	693.05	-38.8%	439.09	-3.4%	500	487	2.7%
CATTLE	8,010	8,711.9	-8.1%	11,946.05	-32.9%	10,009	12,835	-22.0%
CAT WEATHER EUROPEAN	0	0	-	0	-	16	0	-
CDD SEASONAL STRIP	0	4.76	-100.0%	0	-	40	6	620.0%
CHI WHEAT	37,614	40,287.67	-6.6%	39,086.77	-3.8%	35,444	39,699	-10.7%
CLASS IV MILK	188	38.48	389.5%	137.5	37.0%	206	44	369.8%
CORN	234,150	189,212.76	23.7%	261,581.05	-10.5%	147,910	116,131	27.4%
CORN NEARBY+2 CAL SPRD	584	2.38	24410.7%	316.14	84.6%	220	56	293.3%
DEC-DEC CORN CAL SPRD	80	91.48	-12.2%	230.32	-65.1%	76	61	23.8%
DEC-JULY CORN CAL SPRD	44	79.05	-43.8%	346.82	-87.2%	124	25	392.2%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
DRY WHEY	37	59.38	-38.2%	75.09	-51.1%	50	29	71.2%
FEEDER CATTLE	1,833	776.52	136.0%	2,177.23	-15.8%	1,583	1,492	6.1%
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	19,128	11,511.67	66.2%	16,732.86	14.3%	17,844	9,324	91.4%
HOUSING INDEX	0	0	-	0	-	0	0	-
Intercommodity Spread	0	71.9	-100.0%	14.55	-100.0%	8	76	-89.4%
JULY-DEC CORN CAL SPRD	172	20.33	744.7%	22.73	655.7%	93	80	17.4%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	5	50	-90.0%	0	-	12	19	-39.6%
JULY-NOV SOYBEAN CAL SPRD	0	10	-100.0%	89.32	-100.0%	49	401	-87.7%
KC WHEAT	5,592	3,543.62	57.8%	5,962.32	-6.2%	4,649	4,462	4.2%
LUMBER	95	95.76	-0.8%	70.18	35.3%	94	97	-2.7%
LV CATL CSO	2	0.24	740.0%	0.91	120.0%	4	1	347.1%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	2	-84.9%
MILK	1,714	2,155.62	-20.5%	1,856.41	-7.7%	1,813	1,498	21.1%
MLK MID OPTIONS	0	0.62	-59.6%	1.09	-77.1%	2	2	-34.5%
NFD MILK	220	258.33	-15.0%	203.95	7.7%	358	264	35.6%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	100	-100.0%	24	0	302320.0%
NOV-MAR SOYBEAN CSO	0	0.48	-100.0%	0.91	-100.0%	0	1	-74.8%
NOV-NOV SOYBEAN CAL SPRD	38	0	-	0	-	7	0	4738.8%
OATS	17	13.29	28.3%	14.05	21.4%	30	20	49.3%
ROUGH RICE	80	95	-16.3%	93.77	-15.2%	99	69	43.2%
SEP-DEC SOYBEAN MEAL CSO	0	17.43	-100.0%	0	-	0	9	-100.0%
SOYBEAN	68,547	111,770.24	-38.7%	93,162.68	-26.4%	60,038	89,516	-32.9%
SOYBEAN CRUSH	0	0.48	-100.0%	0	-	0	1	-96.9%
SOYBEAN MEAL	8,501	17,676	-51.9%	11,325.95	-24.9%	7,963	16,648	-52.2%
SOYBEAN OIL	4,923	5,323.33	-7.5%	6,521.45	-24.5%	5,444	5,795	-6.1%
SOYBN NEARBY+2 CAL SPRD	0	0.48	-100.0%	250	-100.0%	44	0	55343.5%
SOYMEAL NEARBY+2 CAL SPRD	0	95.24	-100.0%	0	-	4	19	-80.5%
WHEAT	180	2.81	6303.3%	447.77	-59.8%	251	7	3707.1%
WHEAT-CORN IC SO	3	19.05	-86.9%	1.82	37.5%	21	27	-22.2%
WHEAT NEARBY+2 CAL SPRD	0	125.71	-100.0%	0	-	18	80	-77.3%

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	ADV JUN 2019	ADV JUN 2018	% CHG	ADV MAY 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	8,582,317	6,061,067.33	41.6%	10,447,464.73	-17.9%	7,950,511	7,960,366	-0.1%
Equity Index Futures	3,245,866	2,629,035.29	23.5%	3,421,170.09	-5.1%	2,699,789	2,707,832	-0.3%
Metals Futures	672,450	606,662.38	10.8%	522,952.36	28.6%	527,638	636,167	-17.1%
Energy Futures	2,202,848	2,313,740.38	-4.8%	2,260,637.55	-2.6%	2,173,354	2,372,905	-8.4%
FX Futures	1,014,016	1,093,789.48	-7.3%	767,427.77	32.1%	824,053	986,208	-16.4%
Foreign Exchange Futures	0	24.14	-100.0%	0.45	-100.0%	3	106	-96.9%
Ags Futures	93	55.71	66.5%	68.18	36.0%	72	54	34.0%
Ag Products Futures	1,643,462	1,617,169.76	1.6%	1,445,170.73	13.7%	1,324,382	1,373,750	-3.6%
TOTAL FUTURES	17,361,052	14,321,544.48	21.2%	18,864,891.86	-8.0%	15,499,802.86	16,037,388.58	-3.4%
TOTAL OPTIONS GROUP								
Interest Rate Options	4,269,398	2,155,335	98.1%	3,379,237.36	26.3%	3,013,044	2,580,634	16.8%
Equity Index Options	611,941	580,248.76	5.5%	808,313.36	-24.3%	617,261	862,815	-28.5%
Metals Options	128,198	59,009.14	117.3%	58,703.77	118.4%	70,207	56,850	23.5%
Energy Options	274,226	262,667.24	4.4%	268,822.14	2.0%	242,600	317,932	-23.7%
FX Options	51,455	72,732.71	-29.3%	54,906.45	-6.3%	55,388	80,274	-31.0%
Ag Products Options	392,271	393,104.48	-0.2%	453,445.32	-13.5%	295,240	299,478	-1.4%
Foreign Exchange Options	19	49.57	-61.7%	44.64	-57.4%	43	39	10.7%
TOTAL OPTIONS	5,727,509	3,523,146.9	62.6%	5,023,473.05	14.0%	4,293,784.78	4,198,021.55	2.3%
TOTAL COMBINED								
FX	1,065,470	1,166,522.19	-8.7%	822,334.23	29.6%	879,442	1,066,482	-17.5%
Equity Index	3,857,807	3,209,284.05	20.2%	4,229,483.45	-8.8%	3,317,049	3,570,647	-7.1%
Interest Rate	12,851,716	8,216,402.33	56.4%	13,826,702.09	-7.1%	10,963,556	10,541,000	4.0%
Energy	2,477,074	2,576,407.62	-3.9%	2,529,459.68	-2.1%	2,415,955	2,690,837	-10.2%
Metals	800,649	665,671.52	20.3%	581,656.14	37.6%	597,846	693,017	-13.7%
Foreign Exchange	19	73.71	-74.2%	45.09	-57.9%	47	145	-67.8%
Ags	93	55.71	66.5%	68.18	36.0%	72	54	34.0%
Ag Products	2,035,734	2,010,274.24	1.3%	1,898,616.04	7.2%	1,619,622	1,673,228	-3.2%
GRAND TOTAL	23,088,561	17,844,691.38	29.4%	23,888,364.91	-3.3%	19,793,587.64	20,235,410.13	-2.2%

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