

CME Group Exchange ADV Report - Monthly

July 2019

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	ADV JUL 2019	ADV JUL 2018	% CHG	ADV JUN 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
FX Futures								
AD/CD CROSS RATES	0	0.05	377.5%	0.1	127.3%	1	0	131.9%
AD/JY CROSS RATES	80	253.48	-68.4%	184.25	-56.5%	148	200	-26.4%
AD/NE CROSS RATES	11	4.43	141.2%	6.5	64.3%	5	4	36.3%
AUSTRALIAN DOLLAR	85,287	94,031.43	-9.3%	127,136.1	-32.9%	103,184	113,972	-9.5%
BP/JY CROSS RATES	152	118.24	28.9%	209.5	-27.2%	129	160	-19.1%
BP/SF CROSS RATES	39	23.1	66.7%	21.5	79.1%	23	17	34.5%
BRAZIL REAL	5,375	5,659.14	-5.0%	7,424.95	-27.6%	6,628	6,710	-1.2%
BRITISH POUND	94,633	119,113.43	-20.6%	119,932.2	-21.1%	113,984	132,263	-13.8%
CANADIAN DOLLAR	63,253	67,157.24	-5.8%	96,965.95	-34.8%	77,077	85,565	-9.9%
CD/JY CROSS RATES	0	0.19	43.1%	0	-	1	7	-87.3%
CHINESE RENMINBI (CNH)	1,225	141.33	766.4%	1,438.65	-14.9%	1,250	121	935.3%
CZECK KORUNA (EC)	0	0.1	-100.0%	0.4	-100.0%	0	0	800.0%
CZECK KORUNA (US)	0	1.43	-100.0%	0	-	0	0	-100.0%
EC/AD CROSS RATES	159	52.95	199.6%	617.7	-74.3%	255	94	172.6%
EC/CD CROSS RATES	72	49.52	46.3%	375.6	-80.7%	150	184	-18.7%
EC/NOK CROSS RATES	17	14.67	14.7%	70.2	-76.0%	29	17	67.9%
EC/SEK CROSS RATES	19	14.62	27.2%	99.9	-81.4%	38	40	-4.3%
EFX/BP CROSS RATES	3,630	2,752.52	31.9%	6,562.05	-44.7%	4,474	4,088	9.5%
EFX/JY CROSS RATES	1,865	1,910.52	-2.4%	5,768.05	-67.7%	3,149	4,224	-25.5%
EFX/SF CROSS RATES	1,262	772.86	63.3%	2,953.6	-57.3%	1,656	1,389	19.2%
E-MICRO AUD/USD	4,447	4,725.95	-5.9%	4,226.5	5.2%	5,433	4,773	13.8%
E-MICRO CAD/USD	803	679.05	18.2%	961.55	-16.5%	813	869	-6.4%
E-MICRO CHF/USD	195	63.14	209.0%	136	43.4%	109	66	66.7%
E-MICRO EUR/USD	10,201	11,697	-12.8%	12,984.55	-21.4%	11,917	18,559	-35.8%
E-MICRO GBP/USD	1,858	1,607.95	15.6%	1,550.05	19.9%	2,033	2,369	-14.2%
E-MICRO INR/USD	266	203.33	31.0%	177.75	49.9%	230	197	16.5%
E-MICRO JPY/USD	1,137	1,201.14	-5.3%	1,390.05	-18.2%	1,323	1,538	-14.0%
E-MINI EURO FX	3,827	3,312.52	15.5%	7,231.15	-47.1%	4,705	5,086	-7.5%
E-MINI JAPANESE YEN	1,097	726.76	50.9%	495.2	121.5%	598	659	-9.3%
EURO FX	172,075	215,581.1	-20.2%	281,296.45	-38.8%	206,800	281,918	-26.6%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	1.48	-100.0%	0	-	0	0	-74.2%
INDIAN RUPEE	2,676	3,105.24	-13.8%	3,093.9	-13.5%	3,244	4,260	-23.9%
JAPANESE YEN	98,565	132,185.52	-25.4%	158,122.4	-37.7%	125,117	152,289	-17.8%
KOREAN WON	17	41.71	-58.3%	78.2	-77.7%	34	18	84.0%
MEXICAN PESO	39,607	60,118.1	-34.1%	82,214.15	-51.8%	61,593	68,599	-10.2%
NEW ZEALND DOLLAR	22,658	25,252.19	-10.3%	36,435.5	-37.8%	28,027	31,612	-11.3%
NKR/USD CROSS RATE	215	165.1	30.0%	513.05	-58.2%	239	214	11.6%
POLISH ZLOTY (EC)	1	0.43	16.7%	0.2	150.0%	3	1	441.7%
POLISH ZLOTY (US)	6	1.43	288.2%	9.05	-38.7%	6	5	28.6%
RMB USD	0	0.05	-100.0%	0	-	0	0	-72.3%
RUSSIAN RUBLE	2,322	1,107.86	109.6%	9,063.4	-74.4%	3,792	2,887	31.3%
S.AFRICAN RAND	2,633	1,797.33	46.5%	3,286.05	-19.9%	2,220	2,182	1.7%
SF/JY CROSS RATES	0	0	-	0	-	0	1	-96.4%
SHEKEL	0	1.14	-100.0%	0	-	0	18	-100.0%
SKR/USD CROSS RATES	109	141.71	-23.0%	314.6	-65.3%	160	212	-24.7%
SWISS FRANC	21,072	23,937.24	-12.0%	40,482.45	-47.9%	26,120	28,895	-9.6%
TURKISH LIRA	6	41.81	-84.7%	186.2	-96.6%	55	231	-76.0%
USDZAR	0	0	-	0	-	0	0	300.6%

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FX Options								
AUD/USD PQO 2pm Fix	3,215	4,907.43	-34.5%	4,191.65	-23.3%	4,707	6,255	-24.7%
BRAZIL REAL	1	0	-	0.1	945.5%	1	0	-
BRITISH POUND (EU)	0	0.62	-100.0%	0	-	0	2	-100.0%
CAD/USD PQO 2pm Fix	3,101	5,886.33	-47.3%	5,025.85	-38.3%	4,841	8,131	-40.5%
CANADIAN DOLLAR (EU)	0	0	-	0	-	0	0	-100.0%
CHF/USD PQO 2pm Fix	118	169.1	-30.0%	227.85	-48.0%	141	152	-7.7%
EFX/BP CROSS RATES	0	0	-	0	-	1	0	-
EFX/JY CROSS RATES	0	0	-	0	-	0	20	-100.0%
EURO FX (EU)	0	0.24	-100.0%	0	-	0	0	-100.0%
EUR/USD PQO 2pm Fix	25,363	25,037	1.3%	27,290.65	-7.1%	26,072	37,992	-31.4%
GBP/USD PQO 2pm Fix	6,587	10,758.24	-38.8%	4,318.55	52.5%	8,246	11,771	-29.9%
JAPANESE YEN (EU)	0	0	-	0	-	0	0	-
JPY/USD PQO 2pm Fix	7,511	13,416.19	-44.0%	10,268.9	-26.9%	9,864	12,967	-23.9%
MEXICAN PESO	54	110.1	-50.7%	124.4	-56.3%	78	109	-28.6%
NEW ZEALND DOLLAR	24	0	-	6.8	249.6%	21	0	-

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Equity Index Futures								
BITCOIN FUTURES	6,950	6,163	12.8%	8,368.1	-16.9%	7,494	3,229	132.1%
DJ US REAL ESTATE	1,097	1,158.1	-5.3%	4,680.1	-76.6%	2,045	2,183	-6.3%
E-mini (\$5) Dow	162,104	157,655.62	2.8%	211,225.25	-23.3%	209,003	239,106	-12.6%
E-MINI COM SERVICES SELECT SEC	191	0	-	526.05	-63.6%	278	0	-
E-mini FTSE 100 (USD)	0	42.14	-100.0%	0	-	2	74	-96.9%
E-mini FTSE China 50	0	34.05	-100.0%	0.65	-100.0%	5	56	-91.3%
E-MINI MIDCAP	12,556	12,799.57	-1.9%	21,591.15	-41.8%	15,976	18,718	-14.6%
E-MINI NASDAQ 100	360,051	346,846.76	3.8%	473,398.4	-23.9%	463,786	429,805	7.9%
E-MINI RUSSELL 1000	93	393.05	-76.4%	1,080.9	-91.4%	418	696	-39.9%
E-MINI RUSSELL 1000 GROWTH	39	357.52	-89.0%	638.75	-93.8%	267	548	-51.3%
E-MINI RUSSELL 1000 VALUE	125	512.57	-75.5%	987.9	-87.3%	701	724	-3.2%
E-MINI RUSSELL 2000	111,984	107,236.43	4.4%	183,196.15	-38.9%	141,197	135,389	4.3%
E-MINI S&P500	1,157,956	1,109,285.1	4.4%	1,822,551.3	-36.5%	1,546,739	1,667,182	-7.2%
E-MINI S&P REAL ESTATE SELECT S	153	200.14	-23.7%	429.45	-64.4%	214	363	-41.0%
FT-SE 100	0	48.1	-100.0%	0	-	3	63	-95.9%
FTSE Emerging	78	64.62	20.1%	90.8	-14.5%	104	14	644.4%
IBOVESPA INDEX	15	41.67	-63.1%	29.6	-48.1%	28	54	-47.4%
MICRO E-MINI NASDAQ 100	198,298	0	-	151,453.2	30.9%	71,137	0	-
MICRO E-MINI RUSSELL 2000	29,105	0	-	18,781.5	55.0%	10,679	0	-
MICRO E-MINI S&P500	207,426	0	-	226,481.15	-8.4%	95,284	0	-
MICRO MINI \$5 DOW	48,494	0	-	40,012.15	21.2%	19,248	0	-
NASDAQ BIOTECH	16	0	-	23.4	-30.7%	15	37	-59.4%
NIFTY 50	0	0	-	0	-	0	373	-100.0%
NIKKEI 225 (\$) STOCK	6,901	8,707.19	-20.7%	13,469.55	-48.8%	10,256	15,877	-35.4%
NIKKEI 225 (YEN) STOCK	32,358	28,437.57	13.8%	44,704.45	-27.6%	36,458	43,226	-15.7%
S&P 500	2,533	4,705.38	-46.2%	6,206.15	-59.2%	4,707	6,884	-31.6%
S&P 500 ANNUAL DIVIDEND INDEX F	934	291.14	220.9%	1,405.65	-33.5%	1,144	605	89.2%
S&P 500/GI	0	0	-	1	-100.0%	0	0	-23.1%
S&P 500 QUARLY DIVIDEND INDEX F	3	0	-	0	-	4	3	25.8%
S&P 600 SMALLCAP EMINI	18	0	-	26.9	-31.9%	6	0	-
S&P CONSUMER DSCRTNRY SECTC	123	412.29	-70.1%	664.25	-81.5%	435	859	-49.4%
S&P CONSUMER STAPLES SECTOR	506	954.33	-46.9%	2,021.6	-75.0%	986	1,158	-14.8%
S&P ENERGY SECTOR	353	659.81	-46.5%	1,311.9	-73.1%	881	1,575	-44.0%
S&P FINANCIAL SECTOR	999	1,700.29	-41.3%	2,966.25	-66.3%	1,600	2,355	-32.1%
S&P HEALTH CARE SECTOR	491	514.67	-4.7%	1,481.4	-66.9%	888	733	21.1%
S&P INDUSTRIAL SECTOR	224	661.43	-66.1%	671.8	-66.6%	613	683	-10.3%
S&P MATERIALS SECTOR	168	283	-40.5%	640.75	-73.7%	517	490	5.4%
S&P TECHNOLOGY SECTOR	213	885.86	-75.9%	1,208.45	-82.3%	738	1,226	-39.8%
S&P UTILITIES SECTOR	542	1,098.24	-50.7%	2,516	-78.5%	1,475	1,819	-18.9%
S&P VALUE INDEX FUTURES	0	0	-	1.2	-100.0%	0	0	-14.3%
YEN DENOMINATED TOPIX	990	36.76	2594.2%	1,022.75	-3.2%	857	21	4006.7%

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Equity Index Options								
E-mini (\$5) Dow	96	298.48	-67.8%	149.2	-35.6%	196	496	-60.5%
E-MINI NASDAQ 100	8,040	11,395.62	-29.4%	10,328.35	-22.2%	9,696	11,793	-17.8%
E-MINI RUSSELL 2000	271	240.33	12.8%	906.3	-70.1%	577	605	-4.7%
E-MINI S&P500	172,071	147,353.29	16.8%	280,130.8	-38.6%	228,772	276,730	-17.3%
EOM E-MINI RUSSELL 2000 END OF	333	104.38	219.0%	533.4	-37.6%	403	275	46.5%
EOM EMINI S&P	68,979	81,195.71	-15.0%	91,172.05	-24.3%	86,989	123,417	-29.5%
EOM S&P 500	5,112	4,421.57	15.6%	7,357	-30.5%	6,174	9,338	-33.9%
EOW1 E-MINI RUSSELL 2000 WEEKL	118	53.76	120.2%	70.25	68.6%	79	108	-27.5%
EOW1 E-MINI RUSSELL 2000 WEEKL	111	59.76	85.7%	160.45	-30.8%	88	144	-38.8%
EOW1 EMINI S&P 500	46,158	46,702.19	-1.2%	65,101.9	-29.1%	45,812	52,739	-13.1%
EOW1 S&P 500	3,791	7,627.33	-50.3%	5,040.45	-24.8%	3,202	3,927	-18.5%
EOW2 E-MINI RUSSELL 2000 WEEKL	590	138.57	325.7%	233.7	152.4%	242	260	-7.0%
EOW2 EMINI S&P 500	36,176	44,901.48	-19.4%	49,022.55	-26.2%	46,760	62,721	-25.4%
EOW2 S&P 500	5,519	9,102.76	-39.4%	3,128.95	76.4%	5,892	7,477	-21.2%
EOW3 E-MINI RUSSELL 2000 WEEKL	686	550.52	24.7%	424.8	61.6%	529	1,072	-50.6%
EOW3 EMINI S&P 500	110,217	145,142.29	-24.1%	76,300.55	44.5%	109,456	180,490	-39.4%
EOW3 S&P 500	7,557	10,134.71	-25.4%	4,572.45	65.3%	6,455	15,150	-57.4%
EOW4 E-MINI RUSSELL 2000 WEEKL	173	110.62	56.1%	13.05	1222.9%	146	293	-50.1%
EOW4 EMINI S&P 500	31,985	46,651.95	-31.4%	2,329.3	1273.2%	38,030	58,251	-34.7%
S&P 500	6,527	8,174.43	-20.1%	14,965.7	-56.4%	10,774	14,600	-26.2%
Interest Rate Futures								
10-YR NOTE	1,363,584	1,214,488.57	12.3%	1,671,315.25	-18.4%	1,749,907	1,755,771	-0.3%
10-YR SWAP RATE	1,361	596.24	128.2%	7,133.4	-80.9%	2,921	2,194	33.1%
15-YR SWAP RATE	0	0	-	0	-	38	0	-
1-MONTH EURODOLLAR	0	53.52	-99.9%	1.75	-97.4%	1	216	-99.4%
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	505,733	257,070.48	96.7%	615,537.6	-17.8%	681,894	512,486	33.1%
2-YR SWAP RATE	2,661	0	-	4,560.8	-41.7%	2,393	0	-
30-YR BOND	260,737	249,731.14	4.4%	300,283.1	-13.2%	327,802	345,463	-5.1%
30-YR SWAP RATE	17	0	-	59.95	-71.0%	35	7	419.8%
3-YR SWAP RATE	1,572	0	-	985.65	59.5%	699	0	-
4-YR SWAP RATE	244	0	-	747.2	-67.3%	554	0	-
5-YR NOTE	854,611	675,572.71	26.5%	1,065,948.9	-19.8%	1,154,417	1,081,470	6.7%
5-YR SWAP RATE	2,988	358.71	733.1%	7,346.9	-59.3%	3,853	1,232	212.6%
7-YR SWAP RATE	185	0	-	462.75	-60.0%	243	0	-
EURODOLLARS	2,558,455	1,846,766.05	38.5%	3,919,641.05	-34.7%	2,981,584	3,168,525	-5.9%
FED FUND	450,038	122,369.43	267.8%	587,943.2	-23.5%	369,201	257,090	43.6%
SOFR	37,122	3,422.57	984.6%	27,947.15	32.8%	29,758	945	3047.9%
SONIA	13,289	0	-	6,925.9	91.9%	8,709	0	-
Ultra 10-Year Note	171,389	120,794.71	41.9%	219,251.35	-21.8%	212,465	181,419	17.1%
ULTRA T-BOND	114,435	106,889.1	7.1%	146,225.45	-21.7%	181,122	169,936	6.6%

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Interest Rate Options								
10-YR NOTE	594,573	420,250.9	41.5%	652,963.9	-8.9%	637,510	623,717	2.2%
2-YR NOTE	21,670	20,799.14	4.2%	30,452.85	-28.8%	24,910	25,244	-1.3%
30-YR BOND	115,176	100,980.71	14.1%	130,061.85	-11.4%	130,877	122,928	6.5%
5-YR NOTE	228,474	93,084.9	145.4%	275,869.65	-17.2%	228,856	160,082	43.0%
EURODOLLARS	1,093,278	531,297.81	105.8%	2,268,109.1	-51.8%	1,195,695	745,027	60.5%
EURO MIDCURVE	433,753	386,444.43	12.2%	910,818.8	-52.4%	715,143	755,402	-5.3%
FED FUND	850	0.051786473.7%		50	1600.8%	138	117	18.5%
Ultra 10-Year Note	23	0	-	66.5	-65.1%	120	0	62269.2%
ULTRA T-BOND	1,408	113.33	1142.2%	1,005.5	40.0%	862	303	184.1%
Energy Futures								
3.5% FUEL OIL CID MED SWA	0	0	-	0.25	-45.4%	1	3	-82.1%
3.5% FUEL OIL CIF BALMO S	0	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	114	570	-80.0%	295	-61.4%	498	1,179	-57.7%
ARGUS PROPAN FAR EST INDE	247	186.57	32.6%	283.9	-12.8%	294	276	6.6%
ARGUS PROPAN(SAUDI ARAMCO	115	96.38	18.9%	99.75	14.9%	136	117	16.1%
AUSTRIALIAN COKE COAL	0	0	-	0	-	0	0	-100.0%
BRENT BALMO SWAP	2	6.43	-64.6%	10	-77.3%	7	1	420.6%
BRENT CALENDAR SWAP	556	79.48	599.1%	611.55	-9.1%	331	171	93.2%
BRENT CFD SWAP	0	0	-	0	-	0	2	-100.0%
BRENT FINANCIAL FUTURES	11	6.05	78.1%	0	-	50	93	-46.2%
BRENT OIL LAST DAY	91,245	78,620.33	16.1%	125,193.9	-27.1%	103,567	88,015	17.7%
CANADIAN LIGHT SWEET OIL	0	0	-	0	-	0	0	-
CENTERPOINT BASIS SWAP	0	0	-	0	-	0	0	-100.0%
CHICAGO ETHANOL SWAP	4,374	3,188.24	37.2%	4,842.15	-9.7%	5,134	4,741	8.3%
CHICAGO ULSD PL VS HO SPR	17	26.19	-36.7%	33.6	-50.6%	29	17	66.3%
CHICAGO UNL GAS PL VS RBO	11	5.95	87.1%	10	11.4%	8	5	49.3%
CIG BASIS	0	0	-	0	-	0	1	-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	31	57.9	-46.0%	22.1	41.5%	27	60	-56.0%
CIN HUB 5MW REAL TIME O P	0	0	-	0	-	27	0	-
CIN HUB 5MW REAL TIME PK	0	10.95	-100.0%	0	-	2	2	41.3%
COAL SWAP	0	1.43	-100.0%	0	-	0	3	-100.0%
COLUMB GULF MAINLINE NG B	0	0	-	0	-	2	0	-
CONWAY NATURAL GASOLINE (OPI	2	4.24	-46.4%	3.75	-39.4%	8	9	-6.2%
CONWAY NORMAL BUTANE (OPIS) S	15	9.95	53.0%	50.15	-69.6%	19	17	15.3%
CONWAY PROPANE 5 DECIMALS S	623	636.38	-2.2%	1,056.3	-41.1%	744	760	-2.0%
CRUDE OIL	95	473.81	-79.9%	120	-20.5%	250	336	-25.6%
CRUDE OIL OUTRIGHTS	3,007	2,058.38	46.1%	2,697.25	11.5%	3,184	3,041	4.7%

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Energy Futures								
CRUDE OIL PHY	1,038,099	1,097,915.52	-5.4%	1,172,412.7	-11.5%	1,198,937	1,307,210	-8.3%
CRUDE OIL SPRDS	1,363	1,415.52	-3.7%	1,140.5	19.5%	1,144	2,367	-51.7%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
DAILY PJM	0	0	-	0	-	0	0	-
DATED TO FRONTLINE BRENT	0	4.05	-100.0%	0	-	7	21	-68.1%
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	22	98.81	-77.5%	58.75	-62.1%	120	96	25.0%
DUTCH TTF NATURAL GAS CAL MO	789	22.95	3338.9%	210.85	274.4%	406	49	725.1%
EASTERN RAIL DELIVERY CSX	0	0.71	-100.0%	0	-	0	2	-100.0%
EAST/WEST FUEL OIL SPREAD	0	1.43	-68.2%	0.5	-9.1%	0	1	-89.3%
EIA FLAT TAX ONHWAY DIESE	18	1.48	1097.8%	34.3	-48.4%	18	10	78.5%
ELEC ERCOT DLY OFF PK	0	0	-	0	-	0	0	-
ELEC ERCOT DLY PEAK	0	0	-	0	-	0	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-	0	134	-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	13	-100.0%
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	0	0	-
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	0	134	-100.0%
ERCOT NORTH ZMCPE 5MW PEAK	0	0	-	0	-	0	35	-100.0%
ETHANOL	245	318.19	-23.0%	348.25	-29.6%	423	432	-2.3%
ETHANOL SWAP	0	5.71	-92.0%	0	-	4	2	112.0%
ETHANOL T2 FOB ROTT INCL DUTY	85	111.38	-23.3%	110.35	-22.6%	161	141	13.9%
EURO 1% FUEL OIL NEW BALM	0	0	-	0	-	0	0	-87.0%
EURO 3.5% FUEL OIL RDAM B	3	33.38	-90.2%	0.3	990.9%	2	32	-93.8%
EURO 3.5% FUEL OIL SPREAD	1	0.81	-32.6%	0.75	-27.3%	1	5	-79.3%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	0	0	-
EURO GASOIL 10PPM VS ICE	0	0	-	0	-	0	3	-100.0%
EUROPE 1% FUEL OIL NWE CA	0	2.29	-100.0%	0.3	-100.0%	3	3	23.0%
EUROPE 1% FUEL OIL RDAM C	0	0	-	0	-	0	0	-100.0%
EUROPE 3.5% FUEL OIL MED	1	0.1	568.5%	0.25	154.6%	3	5	-45.5%
EUROPE 3.5% FUEL OIL RDAM	17	366.52	-95.3%	30.2	-42.8%	50	441	-88.7%
EUROPEAN GASOIL (ICE)	5	15.14	-70.0%	7.8	-41.7%	5	23	-77.9%
EUROPEAN NAPHTHA BALMO	8	19.52	-57.9%	7.95	3.5%	9	14	-33.6%
EUROPEAN NAPHTHA CRACK SPR	97	377.38	-74.4%	215	-55.1%	221	436	-49.3%
EUROPE DATED BRENT SWAP	0	0	-	28.75	-100.0%	11	0	-
EUROPE JET KERO NWE CALSW	0	0.29	-100.0%	0	-	0	0	-76.2%
EUROPE NAPHTHA CALSWAP	76	194.29	-60.6%	62.3	22.7%	102	161	-36.7%
EURO PROPANE CIF ARA SWA	77	56.62	36.7%	96.05	-19.4%	95	86	10.6%
FREIGHT MARKETS	58	25.57	125.0%	61.75	-6.8%	46	24	89.4%
FUEL OIL CRACK VS ICE	55	110.1	-49.9%	55	0.3%	76	209	-63.3%
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-	0	1	-91.2%
FUEL OIL (PLATS) CAR CM	0	0	-	0.3	-100.0%	0	1	-96.1%
FUEL OIL (PLATS) CAR CN	0	2.29	-100.0%	0	-	0	1	-100.0%

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Energy Futures								
FUELOIL SWAP:CARGOES VS.B	2	9.67	-83.1%	9.2	-82.2%	10	12	-17.3%
GAS EURO-BOB OXY NWE BARGES	132	343.29	-61.6%	221.4	-40.4%	293	381	-23.0%
GAS EURO-BOB OXY NWE BARGES	240	626.33	-61.7%	367.9	-34.8%	432	956	-54.8%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-	0	0	-100.0%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-	0	0	-
GASOIL 0.1 RDAM BRGS VS I	0	0	-	0.3	-100.0%	0	0	320.5%
GASOIL 0.1 ROTTERDAM BARG	0	4.52	-100.0%	0	-	1	9	-91.8%
GASOIL 10PPM VS ICE SWAP	0	0	-	0	-	0	0	224.9%
GASOIL CALENDAR SWAP	1	0	-	0.6	-9.1%	1	0	87.5%
GASOIL CRACK SPREAD CALEN	44	72.57	-39.9%	163.6	-73.3%	34	224	-84.7%
GASOIL MINI CALENDAR SWAP	19	18.29	6.1%	13.3	45.9%	12	9	33.7%
GERMAN POWER BASELOAD CAL M	234	0	-	43.35	439.3%	119	14	739.8%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-	0	1	-100.0%
GROUP THREE UNLEAD GAS (P	0	0	-	0	-	0	3	-100.0%
GRP THREE ULSD(PLT)VS HEA	211	98.1	115.4%	145.05	45.7%	171	170	0.6%
GRP THREE UNL GS (PLT) VS	82	102.86	-20.0%	55	49.6%	136	94	43.7%
GULF COAST 3% FUEL OIL BA	37	87.9	-58.2%	19.45	89.1%	34	72	-52.9%
GULF COAST JET FUEL CLNDR	0	2.86	-100.0%	0	-	2	6	-70.8%
GULF COAST JET VS NYM 2 H	925	1,315.62	-29.7%	1,200.8	-22.9%	1,044	1,861	-43.9%
GULF COAST NO.6 FUEL OIL	840	2,309.52	-63.6%	961.5	-12.7%	1,144	3,016	-62.1%
GULF COAST ULSD CALENDAR	13	4.67	169.8%	37.6	-66.5%	19	12	57.0%
GULF COAST ULSD CRACK SPR	0	0	-	0	-	0	9	-100.0%
HEATING OIL BALMO CLNDR S	2	0	-	24	-92.4%	4	2	153.4%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	0	0	-
HEATING OIL PHY	140,103	158,391.19	-11.5%	168,542.3	-16.9%	159,709	188,697	-15.4%
HENRY HUB BASIS SWAP	54	0	-	93	-42.4%	85	51	67.2%
HENRY HUB FINANCIAL LAST	0	192.57	-100.0%	0	-	0	129	-100.0%
HENRY HUB INDEX SWAP FUTU	54	0	-	93	-42.4%	85	51	67.2%
HENRY HUB SWAP	3,404	9,641	-64.7%	4,868.4	-30.1%	5,338	8,302	-35.7%
HOUSTON SHIP CHANNEL BASI	0	0	-	0	-	5	0	-
HTG OIL	2	1.71	27.3%	0	-	1	1	14.3%
ICE BRENT DUBAI SWAP	194	373.81	-48.0%	444	-56.2%	268	490	-45.3%
IN DELIVERY MONTH EUA	0	0	-	0	-	0	0	-
INDIANA MISO	0	0	-	0	-	0	0	-
INDONESIAN COAL ICI4	25	11.43	118.7%	11.75	112.8%	19	5	256.1%
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	12	-90.0%
JAPAN C&F NAPHTHA SWAP	37	97	-61.4%	37.95	-1.3%	59	103	-42.1%
JAPAN NAPHTHA BALMO SWAP	0	8.81	-94.8%	0.15	203.0%	2	3	-27.9%
JET AV FUEL (P) CAR FM ICE GAS S	0	0	-	0	-	0	0	-100.0%
JET CIF NWE VS ICE	0	6.57	-100.0%	0	-	0	4	-88.9%
JET FUEL UP-DOWN BALMO CL	223	162.86	37.2%	253.2	-11.8%	214	289	-25.9%
JKM LNG Futures	80	98.33	-18.6%	12	566.7%	75	48	56.6%
LA CARB DIESEL (OPIS) SWA	0	36.9	-100.0%	1.5	-100.0%	2	17	-87.1%
LA CARBOB GASOLINE(OPIS)S	17	7.14	138.6%	15	13.6%	18	28	-34.4%
LA JET (OPIS) SWAP	65	53.1	22.0%	75.5	-14.2%	64	111	-42.8%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
LLS (ARGUS) VS WTI SWAP	49	120.48	-59.3%	38	29.2%	113	304	-62.8%

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Energy Futures								
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	0	-
LTD NAT GAS	12,403	12,572.81	-1.4%	17,074.65	-27.4%	15,058	16,363	-8.0%
MARS (ARGUS) VS WTI SWAP	65	7.14	816.4%	80.75	-18.9%	88	128	-31.4%
MARS (ARGUS) VS WTI TRD M	554	293.57	88.8%	937.6	-40.9%	901	1,176	-23.3%
MARS BLEND CRUDE OIL	0	9.52	-100.0%	0	-	0	16	-100.0%
MCCLOSKEY ARA ARGS COAL	1,598	1,015.24	57.4%	1,784.1	-10.4%	1,442	1,192	21.0%
MCCLOSKEY RCH BAY COAL	105	143.48	-26.8%	133.9	-21.5%	118	164	-27.7%
MGF FUT	0	0	-	0	-	0	1	-100.0%
MGN1 SWAP FUT	0	1.43	-68.2%	6	-92.4%	2	4	-32.5%
MICHIGAN BASIS	0	0	-	0	-	0	0	-
MICHIGAN MISO	0	0	-	0	-	0	0	-
MINI GAS EUROBOB OXY NWE ARG	5	26.29	-80.3%	11.15	-53.5%	9	18	-50.0%
MINI RBOB V. EBOBARG NWE BRGS	0	40.52	-100.0%	28	-100.0%	24	18	31.6%
MINI RBOB V. EBOB(ARGUS) NWE B	93	76.86	20.8%	119.05	-22.0%	116	78	47.3%
MINY HTG OIL	0	0.19	-28.4%	0.15	-9.1%	0	0	4.5%
MINY NATURAL GAS	1,522	879.05	73.1%	1,369.2	11.1%	1,309	1,274	2.8%
MINY RBOB GAS	0	0.19	43.1%	0.35	-22.1%	0	0	87.0%
MINY WTI CRUDE OIL	25,011	19,197.67	30.3%	29,541.55	-15.3%	21,977	16,301	34.8%
MJC FUT	0	2.38	-100.0%	0	-	1	9	-88.0%
MNC FUT	147	180.57	-18.6%	195.2	-24.7%	196	180	9.2%
MONT BELVIEU ETHANE 5 DECIMAL	950	548.14	73.4%	923.65	2.9%	721	723	-0.2%
MONT BELVIEU ETHANE OPIS BALM	7	14.29	-50.7%	11.25	-37.4%	8	8	5.1%
MONT BELVIEU LDH PROPANE 5 DE	7,380	4,475.67	64.9%	7,533.65	-2.0%	6,935	5,837	18.8%
MONT BELVIEU LDH PROPANE OPIS	75	117.71	-36.2%	176	-57.3%	151	141	7.0%
MONT BELVIEU NATURAL GASOLIN	416	215.62	93.0%	340.35	22.3%	389	403	-3.3%
MONT BELVIEU NATURAL GASOLIN	39	10.24	284.0%	46.75	-15.9%	32	19	66.1%
MONT BELVIEU NORMAL BUTANE 5	2,326	1,882.38	23.6%	2,767.05	-15.9%	2,151	1,547	39.1%
MONT BELVIEU NORMAL BUTANE B	46	108.76	-57.8%	25.7	78.6%	63	51	22.0%
NAT GAS BASIS SWAP	0	0	-	0	-	0	0	-
NATURAL GAS	4,583	3,564.05	28.6%	5,818.25	-21.2%	5,249	5,607	-6.4%
NATURAL GAS PEN SWP	956	1,017.14	-6.0%	1,685.15	-43.3%	1,388	1,710	-18.9%
NATURAL GAS PHY	410,780	337,695.81	21.6%	417,210.5	-1.5%	369,513	422,486	-12.5%
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	0	-	0	-	113	575	-80.3%
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	42	21.43	96.2%	53.85	-21.9%	37	66	-43.5%
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	-	0	-	8	3	210.0%
NGPL TEX/OK	0	0	-	0	-	18	156	-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	0	4.52	-100.0%	0	-	5	15	-68.7%
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	-	21	0	-
N ROCKIES PIPE SWAP	0	0	-	0	-	0	0	-
NY1% VS GC SPREAD SWAP	22	91.33	-75.7%	9	146.5%	22	86	-75.0%
NY 3.0% FUEL OIL (PLATTS	0	9.52	-100.0%	0	-	5	8	-35.4%
NY HARBOR 1% FUEL OIL BAL	1	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	23	95.19	-76.2%	117.85	-80.8%	106	71	48.6%
NY HARBOR LOW SULPUR GAS 100C	0	0	-	0	-	3	18	-85.5%
NY HARBOR RESIDUAL FUEL 1	23	42.24	-46.0%	21.35	6.9%	38	56	-32.9%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-	0	0	-
NYH NO 2 CRACK SPREAD CAL	0	17.14	-100.0%	31.5	-100.0%	15	50	-69.4%
NYISO CAPACITY	0	7.33	-100.0%	0	-	2	6	-67.6%
NYISO J	0	0	-	0	-	0	0	-
NYISO J OFF-PEAK	0	0	-	0	-	0	0	-
NYISO ZONE A 5MW D AH O P	0	0	-	0	-	0	0	-
NYISO ZONE A 5MW D AH PK	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH O P	0	0	-	0	-	318	3,963	-92.0%
NYISO ZONE G 5MW D AH PK	290	0	-	0	-	56	125	-55.3%
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	-	10	0	-
NY ULSD (ARGUS) VS HEATING OIL	4	3.76	-7.0%	8.85	-60.5%	10	1	601.9%
ONEOK OKLAHOMA NG BASIS	0	0	-	0	-	0	0	-
ONTARIO POWER SWAPS	0	0	-	0	-	1	0	899.9%
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	132	166	-20.5%	177.15	-25.5%	158	239	-34.0%
PETRO CRCKS & SPRDS ASIA	1	0.48	100.4%	3.75	-74.5%	2	4	-53.7%
PETRO CRCKS & SPRDS NA	1,386	1,508.57	-8.1%	1,811.05	-23.5%	1,902	2,190	-13.2%
PETRO CRK&SPRD EURO	117	393.57	-70.1%	90.75	29.5%	164	451	-63.6%
PETROLEUM PRODUCTS	57	193.71	-70.8%	104.7	-46.0%	139	222	-37.2%
PETROLEUM PRODUCTS ASIA	79	69.43	13.3%	77.4	1.7%	81	99	-18.3%
PETRO OUTRIGHT EURO	156	139.14	12.2%	172.75	-9.6%	186	239	-22.0%
PETRO OUTRIGHT NA	319	307.95	3.6%	293.9	8.5%	309	342	-9.7%
PJM AD HUB 5MW REAL TIME	0	244.76	-100.0%	1,185	-100.0%	820	279	194.3%
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	-	169	35	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	537	-100.0%
PJM WESTHDA PEAK	0	0	-	0	-	0	29	-100.0%
PJM WESTH RT OFF-PEAK	0	0	-	1,185	-100.0%	323	2,014	-84.0%
PJM WESTH RT PEAK	23	182.38	-87.2%	332.8	-93.0%	323	296	9.1%
PLASTICS	28	4.29	557.6%	21.75	29.6%	35	17	103.6%
PREMIUM UNLND 10P FOB MED	2	15.52	-90.3%	1.5	0.0%	5	13	-58.4%
PREMIUM UNLEAD 10PPM FOB	1	1.48	-53.8%	0	-	0	2	-90.7%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0	-	0	1	-75.0%
PREM UNL GAS 10PPM RDAM FOB S	0	0.29	-100.0%	0	-	0	0	-57.1%
PROPANE NON-LDH MB (OPIS) BAL	61	24.29	151.4%	74.1	-17.6%	76	25	200.0%
PROPANE NON-LDH MT. BEL (OPIS)	1,368	409.52	234.0%	811.65	68.5%	923	556	66.1%
RBOB CALENDAR SWAP	186	482.43	-61.5%	283.55	-34.5%	303	274	10.4%
RBOB CRACK SPREAD	25	45.71	-44.3%	76	-66.5%	60	63	-4.7%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	-
RBOB GAS	1	1.71	-68.2%	0	-	0	98	-99.5%
RBOB GASOLINE BALMO CLNDR	37	17.81	109.5%	55.85	-33.2%	48	56	-13.8%
RBOB PHY	192,514	188,542.95	2.1%	213,507.65	-9.8%	213,838	197,735	8.1%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	0	0	-
RBOB VS HEATING OIL SWAP	0	0	-	0	-	1	14	-96.2%
SAN JUAN BASIS SWAP	0	1.29	-100.0%	0	-	0	0	-100.0%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	2	-100.0%
SINGAPORE 180CST BALMO	1	2.62	-74.0%	0.25	172.7%	1	3	-76.2%
SINGAPORE 380CST BALMO	16	15.38	1.4%	1.3	1099.3%	4	10	-61.1%
SINGAPORE 380CST FUEL OIL	120	380.76	-68.4%	164.65	-26.9%	150	423	-64.5%
SINGAPORE FUEL 180CST CAL	12	38.67	-68.6%	12.65	-4.1%	14	46	-69.2%
SINGAPORE FUEL OIL SPREAD	3	6.67	-48.9%	4.35	-21.6%	3	37	-92.0%
SINGAPORE GASOIL	324	225.86	43.4%	266.95	21.3%	270	265	1.8%
SINGAPORE GASOIL CALENDAR	24	0	-	5.25	356.3%	10	34	-70.2%
SINGAPORE GASOIL SWAP	41	114.29	-63.9%	55.45	-25.6%	51	199	-74.2%
SINGAPORE GASOIL VS ICE	7	399.1	-98.3%	0	-	31	695	-95.6%
SINGAPORE JET KERO BALMO	0	0	-	0	-	0	1	-100.0%
SINGAPORE JET KERO GASOIL	0	190.48	-100.0%	0	-	1	198	-99.7%
SINGAPORE JET KEROSENE SW	19	3.57	440.9%	44	-56.1%	29	48	-39.3%
SINGAPORE JET KERO VS. GASOIL	0	0	-	0	-	0	0	-100.0%
SINGAPORE MOGAS 92 UNLEADED	2	29.52	-92.3%	2.5	-9.1%	10	22	-53.7%
SINGAPORE MOGAS 92 UNLEADED	267	538.1	-50.4%	244.6	9.0%	560	695	-19.5%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-	0	1	-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	25	0	-	15.7	58.1%	13	4	259.5%
TC5 RAS TANURA TO YOKOHAM	24	0	-	10.3	133.9%	17	2	933.8%
TCO BASIS SWAP	0	0	-	0	-	0	0	-

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Energy Futures								
TD3 MEG TO JAPAN 250K MT	307	78.57	291.1%	313	-1.8%	240	45	428.4%
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	0.48	-100.0%	0	-	0	0	-66.7%
UK NBP NAT GAS CAL MTH FUT	7	302	-97.7%	0	-	23	270	-91.6%
ULSD 10PPM CIF MED VS ICE	0	0	-	0	-	0	0	-100.0%
ULSD UP-DOWN BALMO SWP	230	194.29	18.6%	230	0.2%	258	243	5.9%
UP DOWN GC ULSD VS NMX HO	1,264	1,186.52	6.5%	1,607.9	-21.4%	1,382	1,511	-8.5%
WAHA BASIS	0	0	-	0	-	4	22	-79.7%
WESTERN RAIL DELIVERY PRB	0	0.48	-100.0%	0	-	0	0	-100.0%
WTI-BRENT BULLET SWAP	25	0	-	0	-	10	46	-78.7%
WTI-BRENT CALENDAR SWAP	1,648	1,175.57	40.2%	1,947.45	-15.4%	1,755	1,620	8.3%
WTI CALENDAR	1,675	1,124.43	49.0%	1,418.35	18.1%	2,038	1,566	30.2%
WTS (ARGUS) VS WTI SWAP	170	317.24	-46.3%	204.5	-16.6%	237	376	-36.9%
WTS (ARGUS) VS WTI TRD MT	0	77.14	-100.0%	8.75	-100.0%	34	24	38.2%
Energy Options								
BRENT 1 MONTH CAL	0	0	-	0	-	0	21	-100.0%
BRENT CALENDAR SWAP	0	20.95	-100.0%	34.5	-100.0%	21	33	-36.1%
BRENT CRUDE OIL 12 M CSO	0	0	-	0	-	0	14	-100.0%
BRENT CRUDE OIL 1 M CSO	115	133.33	-13.4%	75	53.9%	241	2,564	-90.6%
BRENT CRUDE OIL 6 M CSO	0	0	-	0	-	0	7	-100.0%
BRENT OIL LAST DAY	4,518	11,908	-62.1%	6,456.1	-30.0%	6,862	8,017	-14.4%
COAL API2 INDEX	9	52.62	-82.7%	1.25	627.3%	6	56	-89.4%
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	11,406	11,471.43	-0.6%	4,587.5	148.6%	11,317	10,980	3.1%
CRUDE OIL APO	1,643	654.38	151.1%	2,382.85	-31.0%	2,364	2,327	1.6%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	1	1	17.6%
CRUDE OIL OUTRIGHTS	0	0	-	0	-	7	0	-
CRUDE OIL PHY	117,321	147,666.67	-20.6%	167,994.65	-30.2%	132,391	176,283	-24.9%
ETHANOL	0	0	-	0	-	0	3	-100.0%
ETHANOL SWAP	718	170.95	319.9%	488.9	46.8%	474	388	22.0%
HEATING OIL PHY	1,172	1,342.76	-12.7%	1,925.25	-39.1%	1,405	1,483	-5.2%
HENRY HUB FINANCIAL LAST	186	308.43	-39.6%	135.05	38.0%	315	187	68.9%
HO 1 MONTH CLNDR OPTIONS	0	0	-	0	-	15	0	-
LLS CRUDE OIL	0	0	-	0	-	0	1	-100.0%
MCCLOSKEY ARA ARGS COAL	0	0	-	0	-	1	2	-49.0%
MCCLOSKEY RCH BAY COAL	9	1.43	536.4%	15	-39.4%	6	13	-54.3%
NATURAL GAS 1 M CSO FIN	3,730	858.9	334.2%	665	460.8%	1,982	1,751	13.2%
NATURAL GAS 2 M CSO FIN	57	9.52	496.6%	27.5	106.6%	25	8	202.1%

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Energy Options								
NATURAL GAS 3 M CSO FIN	1,575	150	950.0%	1,932.5	-18.5%	815	261	212.8%
NATURAL GAS 5 M CSO FIN	0	0	-	42.5	-100.0%	8	17	-56.9%
NATURAL GAS 6 M CSO FIN	82	76.19	7.4%	62.5	30.9%	243	474	-48.7%
NATURAL GAS OPTION ON CALEND	285	85.71	232.0%	40	611.4%	105	146	-27.9%
NATURAL GAS PHY	75,850	63,229	20.0%	81,553.5	-7.0%	74,774	92,451	-19.1%
NATURAL GAS WINTER STRIP	0	0	-	0	-	9	0	-
N ROCKIES PIPE SWAP	44	5.33	718.2%	27.3	59.8%	21	7	187.1%
NY HARBOR HEAT OIL SWP	21	47.67	-55.9%	172.85	-87.9%	106	125	-14.9%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	0	-	0	0	-
PANHANDLE PIPE SWAP	0	0	-	0	-	0	0	-
PETROCHEMICALS	2	113.1	-98.5%	135.55	-98.7%	34	49	-29.3%
PETRO OUTRIGHT EURO	0	0	-	0	-	0	0	-
PETRO OUTRIGHT NA	5	0	-	6	-9.1%	2	0	-
PJM WES HUB PEAK CAL MTH	5	0	-	19	-76.1%	4	8	-46.2%
PJM WES HUB PEAK LMP 50MW	0	4.38	-100.0%	0	-	6	44	-87.0%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-	1	5	-78.6%
RBOB CALENDAR SWAP	5	0	-	1.2	354.5%	3	7	-60.5%
RBOB CRACK	0	0	-	0	-	0	0	-
RBOB PHY	555	421.43	31.6%	868.25	-36.1%	797	573	39.2%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	27	16	71.6%	18.2	50.8%	13	12	6.8%
SHORT TERM	45	22.62	101.0%	15	203.0%	22	44	-50.7%
SHORT TERM NATURAL GAS	64	105.19	-39.5%	32.75	94.3%	46	122	-62.3%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	0	0	-
SINGAPORE JET FUEL CALEND	0	0	-	0	-	0	0	-
WTI-BRENT BULLET SWAP	1,341	1,669.76	-19.7%	1,732.5	-22.6%	2,370	4,930	-51.9%
WTI CRUDE OIL 1 M CSO FI	910	2,550	-64.3%	2,777.5	-67.2%	2,639	3,758	-29.8%

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Metals Futures								
ALUMINUM	727	427.9	69.8%	142.15	411.3%	515	730	-29.5%
COMEX COPPER	85,257	134,914.05	-36.8%	112,853.2	-24.5%	100,439	139,584	-28.0%
COMEX E-Mini GOLD	1,414	548.38	157.9%	1,236.75	14.4%	681	358	90.4%
COMEX E-Mini SILVER	198	53.48	269.7%	276	-28.4%	181	59	207.9%
COMEX GOLD	431,379	344,341.38	25.3%	365,429.15	18.0%	315,109	353,276	-10.8%
COMEX MINY COPPER	32	17.14	86.4%	51.1	-37.5%	32	24	30.3%
COMEX SILVER	94,862	75,352.67	25.9%	132,561	-28.4%	88,104	99,872	-11.8%
COPPER	6	0	-	4.75	21.5%	40	73	-44.8%
E-MICRO GOLD	27,667	6,031	358.7%	24,552.4	12.7%	14,229	6,210	129.1%
FERROUS PRODUCTS	30	35.43	-14.3%	65.85	-53.9%	57	77	-25.6%
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	174	230.57	-24.4%	187.75	-7.2%	292	187	55.7%
LNDN ZINC	0	73.24	-100.0%	1.8	-100.0%	8	19	-56.6%
NYMEX HOT ROLLED STEEL	623	517.19	20.5%	701.55	-11.1%	858	458	87.6%
NYMEX PLATINUM	20,190	18,738.9	7.7%	29,677.6	-32.0%	22,130	22,025	0.5%
PALLADIUM	3,621	4,695.76	-22.9%	3,718.4	-2.6%	5,125	5,680	-9.8%
SILVER	1,059	316.43	234.8%	929	14.0%	814	351	132.1%
URANIUM	14	24.81	-45.0%	61.7	-77.9%	64	13	377.8%
Metals Options								
COMEX COPPER	2,252	1,673.33	34.6%	3,334.65	-32.5%	2,900	1,177	146.3%
COMEX GOLD	70,297	44,139	59.3%	105,120.75	-33.1%	57,508	45,904	25.3%
COMEX SILVER	11,353	6,856.14	65.6%	9,324.35	21.8%	7,195	7,316	-1.7%
COPPER	6	6.67	-10.7%	7	-14.9%	5	1	312.3%
GOLD	8,249	2,364.52	248.8%	9,750.6	-15.4%	5,438	1,858	192.7%
HOT ROLLED COIL STEEL CALL OPT	14	0	-	0	-	6	0	-
IRON ORE 62 CHINA TSI CALL OPTIC	0	0	-	0	-	46	1	3229.9%
IRON ORE 62 CHINA TSI PUT OPTIO	0	0	-	0	-	25	9	181.3%
NYMEX PLATINUM	52	321.71	-83.8%	235.95	-77.9%	172	194	-11.6%
PALLADIUM	21	97.86	-78.2%	85.6	-75.1%	60	145	-58.5%
SILVER	259	166.71	55.3%	339.55	-23.8%	213	67	216.0%
Foreign Exchange Futures								
CHILEAN PESO	0	28.24	-100.0%	0	-	3	95	-97.0%
Foreign Exchange Options								
AUD/USD PQO 2pm Fix	25	11.38	120.9%	19	32.3%	41	35	15.5%
Ags Futures								
FERTILIZER PRODUCS	128	34.52	270.0%	92.75	37.7%	81	51	57.7%

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Ag Products Futures								
BUTTER CS	259	166.52	55.6%	156.8	65.3%	193	211	-8.5%
CASH-SETTLED CHEESE	590	504.57	16.9%	490.3	20.3%	554	489	13.4%
CATTLE	60,070	70,327.48	-14.6%	56,634.65	6.1%	70,080	67,233	4.2%
CAT WEATHER EUROPEAN	0	0	-	0	-	22	0	-
CDD SEASONAL STRIP	0	0	-	0	-	3	4	-25.0%
CDD WEATHER	73	0	-	7.5	869.7%	60	15	308.1%
CHI WHEAT	103,253	142,405.57	-27.5%	174,896.75	-41.0%	134,648	161,483	-16.6%
CLASS IV MILK	62	27.48	125.0%	97.85	-36.8%	117	29	306.2%
COCOA TAS	0	0	-	0.4	-100.0%	0	0	60.2%
CORN	365,520	314,917.14	16.1%	659,753.35	-44.6%	475,130	428,501	10.9%
COTTON	1	0	-	0.3	112.1%	0	0	1349.6%
DJ_UBS ROLL SELECT INDEX FUTU	21	15.86	29.6%	180.2	-88.6%	54	74	-26.6%
DOW-UBS COMMOD INDEX	1,137	2,769.52	-58.9%	6,041.7	-81.2%	2,377	4,097	-42.0%
DRY WHEY	41	50.24	-17.8%	59	-30.0%	63	61	3.5%
FEEDER CATTLE	13,868	16,098.24	-13.9%	13,946.8	-0.6%	14,956	14,204	5.3%
FERTILIZER PRODUCTS	39	77.14	-49.9%	102.5	-62.3%	91	108	-16.2%
GOLDMAN SACHS	1,249	1,502.9	-16.9%	1,391.15	-10.2%	1,376	1,529	-10.0%
GSCI EXCESS RETURN FUT	17	39.29	-56.0%	4,497.65	-99.6%	1,497	1,646	-9.1%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	14	3	315.8%
HDD WEATHER EUROPEAN	0	0	-	0	-	21	0	-
HOGS	71,386	59,566.29	19.8%	70,856.7	0.7%	65,667	53,705	22.3%
HOUSING INDEX	0	0.24	90.9%	0.1	354.5%	1	0	42.1%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	51,153	50,986.57	0.3%	77,574.6	-34.1%	64,369	67,739	-5.0%
LUMBER	567	749.1	-24.3%	824.2	-31.2%	686	931	-26.3%
MALAYSIAN PALM SWAP	417	254.48	64.0%	38	998.1%	168	232	-27.4%
MILK	1,189	1,120.86	6.1%	1,101.7	7.9%	1,197	1,074	11.5%
MINI CORN	766	399.38	91.8%	1,366.3	-43.9%	695	505	37.7%
MINI SOYBEAN	797	823.76	-3.3%	1,036.9	-23.1%	862	1,187	-27.4%
MINI WHEAT	421	523.19	-19.6%	430.45	-2.3%	292	374	-21.8%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	244	288.05	-15.2%	271.9	-10.2%	316	255	24.1%
OATS	430	336.19	27.9%	1,106.1	-61.1%	702	698	0.6%
ROUGH RICE	615	511.19	20.3%	1,290.9	-52.3%	942	906	4.0%
SOYBEAN	173,663	180,678.86	-3.9%	289,224.6	-40.0%	210,905	258,644	-18.5%
SOYBEAN MEAL	90,573	115,116.52	-21.3%	140,595.9	-35.6%	114,154	134,020	-14.8%
SOYBEAN OIL	101,445	103,597.05	-2.1%	138,132.35	-26.6%	118,502	128,632	-7.9%
S&P GSCI ENHANCED ER SWAP	0	0	-	376.2	-100.0%	153	180	-14.9%
SUGAR 11	0	0	-	0.5	-100.0%	0	0	-82.8%
USD CRUDE PALM OIL	22	112.86	-80.3%	52	-57.2%	57	37	56.5%
WHEAT	1,111	1,205.71	-7.8%	925.95	20.0%	755	560	34.9%

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	ADV JUL 2019	ADV JUL 2018	% CHG	ADV JUN 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Ag Products Options								
BUTTER CS	104	132.29	-21.8%	91.35	13.3%	179	187	-4.6%
CASH-SETTLED CHEESE	394	447.33	-11.9%	424.3	-7.1%	484	481	0.6%
CATTLE	6,006	9,770.52	-38.5%	8,010.4	-25.0%	9,406	12,394	-24.1%
CAT WEATHER EUROPEAN	0	0	-	0	-	14	0	-
CDD SEASONAL STRIP	0	0	-	0	-	34	5	614.3%
CHI WHEAT	27,913	43,265.95	-35.5%	37,613.75	-25.8%	34,309	40,212	-14.7%
CLASS IV MILK	162	69.24	133.6%	188.35	-14.1%	200	48	319.8%
CORN	139,917	127,032.24	10.1%	234,149.55	-40.2%	146,706	117,699	24.6%
CORN NEARBY+2 CAL SPRD	387	42.86	802.2%	583.6	-33.7%	245	54	353.5%
DEC-DEC CORN CAL SPRD	68	106.33	-36.1%	80.3	-15.3%	75	68	10.2%
DEC-JULY CORN CAL SPRD	136	301.62	-54.8%	44.4	207.3%	126	65	94.1%
DEC-JULY WHEAT CAL SPRD	0	5.24	-100.0%	0	-	0	1	-100.0%
DRY WHEY	15	23.48	-37.1%	36.7	-59.7%	45	28	57.4%
FEEDER CATTLE	1,323	1,270.24	4.2%	1,832.5	-27.8%	1,544	1,460	5.7%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	142.86	-100.0%	0	-	0	21	-100.0%
HDD WEATHER	0	0	-	0	-	0	0	-
HOGS	19,560	14,794.33	32.2%	19,127.6	2.3%	18,103	10,111	79.0%
HOUSING INDEX	0	0	-	0.35	-100.0%	0	0	-
Intercommodity Spread	0	0	-	0	-	7	65	-89.5%
JULY-DEC CORN CAL SPRD	32	0	-	171.75	-81.7%	84	68	23.4%
JULY-DEC SOYMEAL CAL SPRD	0	57.14	-100.0%	0	-	0	8	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	5	-100.0%	10	17	-40.1%
JULY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	42	343	-87.8%
KC WHEAT	4,279	4,344.81	-1.5%	5,592	-23.5%	4,593	4,445	3.3%
LUMBER	91	43.95	107.2%	94.95	-4.1%	94	89	5.1%
LV CATL CSO	0	0.24	-100.0%	2	-100.0%	3	1	323.9%
MAR-JULY CORN CAL SPRD	1	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	1	-85.0%
MILK	1,846	1,720.33	7.3%	1,714.35	7.7%	1,818	1,530	18.8%
MLK MID OPTIONS	1	2	-52.3%	0.25	281.8%	1	2	-36.9%
NFD MILK	231	200	15.6%	219.7	5.2%	339	255	33.0%
NOV-JULY SOYBEAN CAL SPRD	11	0	-	0	-	22	0	327257.4%
NOV-MAR SOYBEAN CSO	0	2.38	-100.0%	0	-	0	1	-84.6%
NOV-NOV SOYBEAN CAL SPRD	46	0	-	37.5	23.6%	13	0	10365.6%
OATS	7	5.86	22.6%	17.05	-57.9%	26	18	47.1%
ROUGH RICE	163	70.14	131.8%	79.5	104.5%	109	70	56.7%
SEP-DEC SOYBEAN MEAL CSO	0	0.19	-100.0%	0	-	0	8	-100.0%
SOYBEAN	50,606	70,501.38	-28.2%	68,547.2	-26.2%	58,617	86,781	-32.5%
SOYBEAN CRUSH	0	2.57	-100.0%	0	-	0	1	-97.8%
SOYBEAN MEAL	7,418	9,084.43	-18.3%	8,501.3	-12.7%	7,881	15,560	-49.3%
SOYBEAN OIL	4,220	3,881.1	8.7%	4,923.2	-14.3%	5,259	5,520	-4.7%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-	38	0	54894.5%
SOYMEAL NEARBY+2 CAL SPRD	1	11.9	-90.5%	0	-	3	18	-81.5%
WHEAT	133	85.71	54.6%	179.9	-26.3%	233	18	1196.1%
WHEAT-CORN IC SO	5	68.33	-93.3%	2.5	81.8%	18	33	-43.9%
WHEAT NEARBY+2 CAL SPRD	9	58.33	-84.4%	0	-	17	76	-78.1%

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	ADV JUL 2019	ADV JUL 2018	% CHG	ADV JUN 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	6,338,420	4,598,113.24	37.8%	8,582,317.35	-26.1%	7,707,593	7,476,754	3.1%
Equity Index Futures	2,344,089	1,792,186.38	30.8%	3,245,866	-27.8%	2,646,190	2,576,129	2.7%
Metals Futures	667,254	586,318.33	13.8%	672,450.15	-0.8%	548,676	628,997	-12.8%
Energy Futures	1,960,745	1,944,882.71	0.8%	2,202,847.9	-11.0%	2,141,317	2,311,340	-7.4%
FX Futures	642,869	779,767.52	-17.6%	1,014,015.6	-36.6%	796,751	956,514	-16.7%
Foreign Exchange Futures	0	28.24	-100.0%	0	-	3	95	-97.0%
Ags Futures	128	34.52	270.0%	92.75	37.7%	81	51	57.7%
Ag Products Futures	1,041,000	1,065,172.24	-2.3%	1,643,462.25	-36.7%	1,281,680	1,329,366	-3.6%
TOTAL FUTURES	12,994,505	10,766,503.19	20.7%	17,361,052	-25.2%	15,122,292.25	15,279,247.53	-1.0%
TOTAL OPTIONS GROUP								
Interest Rate Options	2,489,205	1,552,971.29	60.3%	4,269,398.15	-41.7%	2,934,110	2,432,820	20.6%
Equity Index Options	504,510	564,359.76	-10.6%	611,941.2	-17.6%	600,271	819,887	-26.8%
Metals Options	92,502	55,625.95	66.3%	128,198.45	-27.8%	73,567	56,674	29.8%
Energy Options	221,700	243,095.76	-8.8%	274,225.65	-19.2%	239,451	307,168	-22.0%
FX Options	45,973	60,285.24	-23.7%	51,454.75	-10.7%	53,970	77,399	-30.3%
Ag Products Options	265,083	287,545.33	-7.8%	392,271.3	-32.4%	290,696	297,762	-2.4%
Foreign Exchange Options	25	11.38	120.9%	19	32.3%	41	35	15.5%
TOTAL OPTIONS	3,618,998	2,763,894.71	30.9%	5,727,508.5	-36.8%	4,192,104.57	3,991,743.03	5.0%
TOTAL COMBINED								
FX	688,843	840,052.76	-18.0%	1,065,470.35	-35.3%	850,721	1,033,913	-17.7%
Equity Index	2,848,599	2,356,546.14	20.9%	3,857,807.2	-26.2%	3,246,461	3,396,016	-4.4%
Interest Rate	8,827,624	6,151,084.52	43.5%	12,851,715.5	-31.3%	10,641,703	9,909,574	7.4%
Energy	2,182,445	2,187,978.48	-0.3%	2,477,073.55	-11.9%	2,380,768	2,618,508	-9.1%
Metals	759,756	641,944.29	18.4%	800,648.6	-5.1%	622,243	685,671	-9.3%
Foreign Exchange	25	39.62	-36.6%	19	32.3%	43	130	-66.6%
Ags	128	34.52	270.0%	92.75	37.7%	81	51	57.7%
Ag Products	1,306,083	1,352,717.57	-3.4%	2,035,733.55	-35.8%	1,572,376	1,627,128	-3.4%
GRAND TOTAL	16,613,503	13,530,397.91	22.8%	23,088,560.5	-28.0%	19,314,396.82	19,270,990.56	0.2%

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