

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	125.6%	0.9	47.4%	1	0	156.3%
AD/JY CROSS RATES	197	137.09	44.0%	135.95	45.2%	155	183	-15.4%
AD/NE CROSS RATES	7	2.32	181.4%	5.19	25.7%	4	4	-1.1%
AUSTRALIAN DOLLAR	97,815	117,536.95	-16.8%	93,625.9	4.5%	102,010	117,210	-13.0%
BP/JY CROSS RATES	147	122	20.3%	94.43	55.4%	110	175	-37.3%
BP/SF CROSS RATES	27	23.77	13.0%	13.48	99.3%	19	16	19.5%
BRAZIL REAL	8,431	7,907.45	6.6%	7,116.57	18.5%	6,707	6,495	3.3%
BRITISH POUND	105,172	129,041.86	-18.5%	91,029.19	15.5%	116,786	132,552	-11.9%
CANADIAN DOLLAR	76,412	89,289.18	-14.4%	73,253.57	4.3%	75,650	86,046	-12.1%
CD/JY CROSS RATES	3	9.27	-72.3%	2.24	14.9%	1	9	-87.5%
CHINESE RENMINBI (CNH)	1,424	106.59	1236.4%	794.71	79.2%	1,214	114	965.9%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-
CZECK KORUNA (US)	0	0	-	0	-	0	0	-
EC/AD CROSS RATES	128	36.68	248.0%	119.86	6.5%	202	73	177.8%
EC/CD CROSS RATES	102	93.23	9.4%	81.9	24.5%	123	175	-30.0%
EC/NOK CROSS RATES	29	14.09	107.5%	18.19	60.7%	22	15	50.2%
EC/SEK CROSS RATES	16	8.27	96.3%	8.33	94.9%	31	31	-1.0%
EFX/BP CROSS RATES	3,386	2,546.95	32.9%	2,632.19	28.6%	4,246	3,723	14.1%
EFX/JY CROSS RATES	2,121	4,637.32	-54.3%	1,472.48	44.1%	2,926	4,092	-28.5%
EFX/SF CROSS RATES	1,419	1,575.09	-9.9%	1,419.48	-0.1%	1,492	1,391	7.3%
E-MICRO AUD/USD	4,993	4,898.82	1.9%	5,852.67	-14.7%	5,890	4,878	20.8%
E-MICRO CAD/USD	879	713.5	23.2%	718.14	22.4%	785	873	-10.1%
E-MICRO CHF/USD	80	65.36	22.7%	52.33	53.2%	86	64	35.3%
E-MICRO EUR/USD	10,289	21,774.23	-52.7%	12,535.19	-17.9%	12,076	19,656	-38.6%
E-MICRO GBP/USD	1,361	1,630.64	-16.5%	1,762.71	-22.8%	2,166	2,597	-16.6%
E-MICRO INR/USD	175	259.36	-32.3%	219.71	-20.1%	233	180	30.0%
E-MICRO JPY/USD	1,415	1,411.95	0.2%	928.52	52.4%	1,338	1,643	-18.5%
E-MINI EURO FX	4,152	5,559.68	-25.3%	4,147.57	0.1%	4,413	4,986	-11.5%
E-MINI JAPANESE YEN	384	529.5	-27.4%	349.1	10.1%	512	608	-15.8%
EURO FX	171,028	332,369.45	-48.5%	186,448.95	-8.3%	198,964	280,513	-29.1%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	0	0	-	0.1	0.0%	0	0	-
INDIAN RUPEE	2,307	4,747.14	-51.4%	2,778	-16.9%	3,403	4,373	-22.2%
JAPANESE YEN	141,642	147,643.45	-4.1%	101,264.38	39.9%	123,182	157,313	-21.7%
KOREAN WON	39	5.18	657.2%	9.95	294.3%	29	13	133.0%
MEXICAN PESO	57,143	75,790	-24.6%	47,082.38	21.4%	61,120	66,516	-8.1%
NEW ZEALND DOLLAR	24,476	35,817.27	-31.7%	25,034.1	-2.2%	27,448	32,997	-16.8%
NKR/USD CROSS RATE	201	206.95	-2.8%	174.48	15.3%	192	199	-3.7%
POLISH ZLOTY (EC)	0	0.73	-47.6%	7.57	-95.0%	4	1	594.2%
POLISH ZLOTY (US)	3	3.68	-22.4%	3.38	-15.5%	5	5	-0.1%
RMB USD	0	0.05	214.1%	0.05	200.2%	0	0	-68.5%
RUSSIAN RUBLE	2,039	2,072.18	-1.6%	1,639.33	24.4%	3,100	3,219	-3.7%
S.AFRICAN RAND	1,703	2,336.14	-27.1%	958.43	77.7%	1,922	2,131	-9.8%
SF/JY CROSS RATES	0	0	-	0	-	0	2	-96.3%
SHEKEL	0	1.82	-100.0%	0	-	0	17	-100.0%
SKR/USD CROSS RATES	98	182.23	-46.1%	105.86	-7.2%	140	195	-28.1%
SWISS FRANC	23,257	28,469.95	-18.3%	24,490.62	-5.0%	24,295	29,006	-16.2%
TURKISH LIRA	6	87.86	-93.5%	16.71	-65.8%	41	198	-79.4%
USDZAR	0	0	-	0	-	0	0	303.7%

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FX Options								
AUD/USD PQO 2pm Fix	6,070	5,545.45	9.5%	5,016.52	21.0%	5,098	6,552	-22.2%
BRAZIL REAL	3	0	-	0	-	1	0	-
BRITISH POUND (EU)	0	5.05	-100.0%	0	-	0	2	-100.0%
CAD/USD PQO 2pm Fix	4,785	8,151.36	-41.3%	5,643.81	-15.2%	5,146	8,438	-39.0%
CANADIAN DOLLAR (EU)	0	0	-	0	-	0	1	-100.0%
CHF/USD PQO 2pm Fix	61	220.32	-72.5%	185.33	-67.3%	121	127	-5.2%
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	23,714	46,000.59	-48.4%	27,573.19	-14.0%	25,921	41,062	-36.9%
GBP/USD PQO 2pm Fix	6,939	10,649.59	-34.8%	8,470.38	-18.1%	9,363	12,122	-22.8%
JAPANESE YEN (EU)	0	0	-	0	-	0	0	-
JPY/USD PQO 2pm Fix	12,313	11,811.27	4.2%	11,305.62	8.9%	10,217	13,362	-23.5%
MEXICAN PESO	62	94.59	-34.3%	48.52	28.2%	72	102	-29.1%
NEW ZEALND DOLLAR	6	0	-	8.9	-35.8%	24	0	-

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Equity Index Futures								
BITCOIN FUTURES	13,795	3,930.64	250.9%	9,907.43	39.2%	7,420	2,675	177.4%
DJ US REAL ESTATE	794	1,151.09	-31.0%	1,395.43	-43.1%	1,730	1,860	-7.0%
E-mini (\$5) Dow	267,262	200,256.86	33.5%	159,686.95	67.4%	217,928	260,002	-16.2%
E-MINI COM SERVICES SELECT SEC	217	0	-	83.76	158.6%	252	0	-
E-mini FTSE 100 (USD)	0	63.59	-100.0%	0	-	3	86	-96.2%
E-mini FTSE China 50	0	42.95	-99.8%	0.14	-33.4%	7	63	-89.3%
E-MINI MIDCAP	13,897	13,395.36	3.7%	10,798.24	28.7%	15,619	18,899	-17.4%
E-MINI NASDAQ 100	584,338	349,673.36	67.1%	388,432.76	50.4%	483,318	452,574	6.8%
E-MINI RUSSELL 1000	324	270.14	20.0%	159.95	102.7%	357	604	-40.9%
E-MINI RUSSELL 1000 GROWTH	231	262.82	-12.3%	113.19	103.7%	244	527	-53.7%
E-MINI RUSSELL 1000 VALUE	379	454.95	-16.6%	475.95	-20.3%	767	687	11.6%
E-MINI RUSSELL 2000	145,563	100,975.14	44.2%	106,771.76	36.3%	139,076	130,479	6.6%
E-MINI S&P500	1,888,757	1,314,296.14	43.7%	1,137,815.05	66.0%	1,569,392	1,770,753	-11.4%
E-MINI S&P REAL ESTATE SELECT S	162	121.05	33.9%	192.57	-15.9%	187	343	-45.5%
FT-SE 100	0	38.41	-100.0%	0	-	4	69	-94.8%
FTSE Emerging	115	5	2204.8%	117.95	-2.3%	114	6	1798.1%
IBOVESPA INDEX	10	23.82	-59.4%	30.81	-68.6%	31	58	-46.3%
MICRO E-MINI NASDAQ 100	132,977	0	-	0	-	27,112	0	-
MICRO E-MINI RUSSELL 2000	24,651	0	-	0	-	5,026	0	-
MICRO E-MINI S&P500	213,853	0	-	0	-	43,601	0	-
MICRO MINI \$5 DOW	41,898	0	-	0	-	8,542	0	-
NASDAQ BIOTECH	31	6	413.5%	19.67	56.7%	13	31	-56.6%
NIFTY 50	0	0	-	0	-	0	524	-100.0%
NIKKEI 225 (\$) STOCK	11,207	9,244.18	21.2%	7,106.57	57.7%	10,236	17,929	-42.9%
NIKKEI 225 (YEN) STOCK	43,389	32,057.05	35.3%	26,789.76	62.0%	35,409	47,570	-25.6%
S&P 500	2,831	4,937.77	-42.7%	3,776.71	-25.0%	4,868	7,195	-32.3%
S&P 500 ANNUAL DIVIDEND INDEX F	1,043	464.86	124.3%	1,159.52	-10.1%	1,146	658	74.2%
S&P 500/GI	0	0	-	0	-	0	0	-22.3%
S&P 500 QUARLY DIVIDEND INDEX F	1	12.73	-92.5%	7.62	-87.5%	5	4	19.0%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-
S&P CONSUMER DSCRTNRY SECTC	335	496.18	-32.6%	186.76	79.1%	459	862	-46.7%
S&P CONSUMER STAPLES SECTOR	484	666.41	-27.3%	365.71	32.4%	896	1,160	-22.8%
S&P ENERGY SECTOR	515	1,811.27	-71.6%	449.71	14.5%	918	1,358	-32.3%
S&P FINANCIAL SECTOR	1,038	949.5	9.3%	1,317.43	-21.2%	1,461	2,125	-31.2%
S&P HEALTH CARE SECTOR	412	607.82	-32.2%	605.1	-31.9%	865	706	22.6%
S&P INDUSTRIAL SECTOR	307	506.68	-39.4%	456.81	-32.7%	686	667	2.8%
S&P MATERIALS SECTOR	452	223.64	102.3%	711.71	-36.4%	571	473	20.8%
S&P TECHNOLOGY SECTOR	533	962.82	-44.6%	295	80.7%	759	1,182	-35.8%
S&P UTILITIES SECTOR	1,148	987.5	16.2%	1,129.71	1.6%	1,476	1,598	-7.6%
S&P VALUE INDEX FUTURES	0	0	-	0	-	0	0	-13.4%
YEN DENOMINATED TOPIX	1,472	17	8559.1%	894.86	64.5%	797	14	5689.5%

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Equity Index Options								
E-mini (\$5) Dow	165	405.5	-59.2%	124.57	32.8%	227	547	-58.5%
E-MINI NASDAQ 100	11,110	7,913.27	40.4%	8,090.95	37.3%	9,875	12,501	-21.0%
E-MINI RUSSELL 2000	858	506.95	69.3%	448.71	91.3%	578	721	-19.9%
E-MINI S&P500	320,726	234,082.73	37.0%	157,635.14	103.5%	228,379	314,452	-27.4%
EOM E-MINI RUSSELL 2000 END OF	627	168.73	271.8%	301.62	108.0%	387	308	25.6%
EOM EMINI S&P	125,478	70,826.32	77.2%	58,271.14	115.3%	88,692	134,516	-34.1%
EOM S&P 500	6,529	3,396.82	92.2%	5,833.1	11.9%	6,200	10,293	-39.8%
EOW1 E-MINI RUSSELL 2000 WEEKL	84	72.45	15.9%	102.95	-18.5%	69	121	-42.7%
EOW1 E-MINI RUSSELL 2000 WEEKL	80	173.77	-53.7%	101	-20.4%	68	173	-60.7%
EOW1 EMINI S&P 500	51,032	49,446.77	3.2%	38,747.14	31.7%	40,775	58,166	-29.9%
EOW1 S&P 500	1,044	4,310.95	-75.8%	3,323.38	-68.6%	2,741	3,564	-23.1%
EOW2 E-MINI RUSSELL 2000 WEEKL	343	285.45	20.1%	154.95	121.2%	169	284	-40.3%
EOW2 EMINI S&P 500	75,409	45,261	66.6%	29,172.52	158.5%	48,411	72,560	-33.3%
EOW2 S&P 500	6,717	5,589	20.2%	4,852.05	38.4%	6,558	7,366	-11.0%
EOW3 E-MINI RUSSELL 2000 WEEKL	701	741.09	-5.4%	718.9	-2.5%	516	1,223	-57.8%
EOW3 EMINI S&P 500	128,437	100,945.73	27.2%	100,593.67	27.7%	116,180	204,630	-43.2%
EOW3 S&P 500	5,494	8,966.95	-38.7%	6,385.9	-14.0%	6,623	18,324	-63.9%
EOW4 E-MINI RUSSELL 2000 WEEKL	253	155.32	63.0%	157.95	60.3%	168	352	-52.3%
EOW4 EMINI S&P 500	52,834	35,878.18	47.3%	32,027.38	65.0%	46,622	64,196	-27.4%
S&P 500	8,056	10,482.18	-23.1%	8,186.43	-1.6%	10,686	15,574	-31.4%
Interest Rate Futures								
10-YR NOTE	2,541,425	2,412,505	5.3%	1,298,185.24	95.8%	1,830,211	1,912,094	-4.3%
10-YR SWAP RATE	1,291	1,015.14	27.1%	1,291.05	0.0%	2,458	2,169	13.3%
15-YR SWAP RATE	0	0	-	0	-	53	0	-
1-MONTH EURODOLLAR	1	364.73	-99.6%	0.24	520.0%	1	217	-99.3%
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	1,173,781	815,402.86	44.0%	445,595.71	163.4%	728,634	602,006	21.0%
2-YR SWAP RATE	1,552	0	-	1,441.24	7.7%	1,861	0	-
30-YR BOND	433,594	455,688.95	-4.8%	227,804.62	90.3%	344,610	376,391	-8.4%
30-YR SWAP RATE	26	1.27	1905.5%	48.1	-46.9%	33	9	272.6%
3-YR SWAP RATE	411	0	-	354.19	16.0%	460	0	-
4-YR SWAP RATE	1,269	0	-	915.24	38.7%	571	0	-
5-YR NOTE	1,754,408	1,657,021.23	5.9%	762,802.1	130.0%	1,224,222	1,214,694	0.8%
5-YR SWAP RATE	3,168	453.59	598.3%	2,057.57	53.9%	3,332	1,218	173.6%
7-YR SWAP RATE	326	0	-	76.43	326.1%	209	0	-
EURODOLLARS	3,191,445	3,128,820.27	2.0%	2,392,626.52	33.4%	2,854,247	3,563,415	-19.9%
FED FUND	409,786	332,070.73	23.4%	287,444.29	42.6%	304,622	280,250	8.7%
SOFR	32,340	1,528.68	2015.5%	22,658.38	42.7%	28,575	323	8736.6%
SONIA	8,999	0	-	9,055.76	-0.6%	8,156	0	-
Ultra 10-Year Note	323,163	258,077.27	25.2%	155,002.62	108.5%	217,982	200,749	8.6%
ULTRA T-BOND	309,962	267,224.05	16.0%	117,312.71	164.2%	200,233	190,344	5.2%

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Interest Rate Options								
10-YR NOTE	720,894	706,187.36	2.1%	557,002	29.4%	635,251	664,021	-4.3%
2-YR NOTE	33,031	33,625.5	-1.8%	22,759.24	45.1%	24,215	25,610	-5.4%
30-YR BOND	158,224	125,932	25.6%	113,118.19	39.9%	132,878	133,306	-0.3%
5-YR NOTE	275,259	174,636.45	57.6%	210,258.38	30.9%	216,295	169,700	27.5%
EURODOLLARS	1,102,168	555,904.55	98.3%	821,394.43	34.2%	990,954	821,209	20.7%
EURO MIDCURVE	883,865	676,877.32	30.6%	604,711.43	46.2%	723,404	852,128	-15.1%
FED FUND	0	331.82	-100.0%	0	-	4	164	-97.3%
Ultra 10-Year Note	206	0	-	81.9	151.8%	152	0	56219.4%
ULTRA T-BOND	1,266	657.36	92.6%	215.43	487.6%	725	374	93.8%
Energy Futures								
3.5% FUEL OIL CID MED SWA	3	2.5	20.0%	0.24	1160.0%	1	4	-83.7%
3.5% FUEL OIL CIF BALMO S	0	0.23	-100.0%	0	-	0	1	-78.7%
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	217	1,170.77	-81.4%	583.38	-62.7%	625	1,300	-51.9%
ARGUS PROPAN FAR EST INDE	256	223.09	14.8%	320.86	-20.2%	307	316	-3.1%
ARGUS PROPAN(SAUDI ARAMCO	133	101.73	30.7%	167.43	-20.6%	149	133	12.1%
AUSTRIALIAN COKE COAL	0	0.91	-100.0%	0	-	0	0	-100.0%
BRENT BALMO SWAP	0	0	-	17.38	-100.0%	7	0	1339.7%
BRENT CALENDAR SWAP	527	593	-11.1%	101.81	417.8%	228	198	15.1%
BRENT CFD SWAP	0	0	-	0	-	0	3	-100.0%
BRENT FINANCIAL FUTURES	1	25.27	-95.9%	166.67	-99.4%	69	108	-36.2%
BRENT OIL LAST DAY	142,316	97,835.86	45.5%	114,065.43	24.8%	101,362	86,607	17.0%
CANADIAN LIGHT SWEET OIL	0	0	-	0	-	0	0	-
CENTERPOINT BASIS SWAP	0	0	-	0	-	0	0	-100.0%
CHICAGO ETHANOL SWAP	5,543	4,800.86	15.5%	5,245.19	5.7%	5,352	5,217	2.6%
CHICAGO ULSD PL VS HO SPR	52	7.73	575.4%	11.9	338.4%	31	13	142.7%
CHICAGO UNL GAS PL VS RBO	0	0	-	7.62	-100.0%	7	5	29.8%
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	25	62.36	-60.0%	0	-	27	57	-53.7%
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	5	26.14	-79.6%	6.67	-20.0%	11	11	-1.5%
CONWAY NORMAL BUTANE (OPIS) S	30	11.14	171.5%	14.76	104.8%	14	6	151.6%
CONWAY PROPANE 5 DECIMALS S	770	826.45	-6.8%	686.71	12.2%	708	777	-8.8%
CRUDE OIL	143	402.27	-64.5%	205.43	-30.5%	311	314	-1.0%
CRUDE OIL OUTRIGHTS	3,486	4,168.91	-16.4%	3,552.19	-1.9%	3,344	3,293	1.5%

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Energy Futures								
CRUDE OIL PHY	1,284,682	1,406,851.68	-8.7%	1,316,723.19	-2.4%	1,234,823	1,338,643	-7.8%
CRUDE OIL SPRDS	1,445	2,511.95	-42.5%	1,292.24	11.8%	1,109	2,671	-58.5%
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	-66.7%	10	26	-62.0%
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	-96.0%	22.38	-77.7%	154	112	37.2%
DUTCH TTF NATURAL GAS CAL MO	300	98.91	203.0%	185.14	61.9%	364	54	576.8%
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	20	9.59	112.5%	1.86	997.5%	15	8	72.1%
ELEC ERCOT DLY OFF PK	0	0	-	0	-	0	0	-
ELEC ERCOT DLY PEAK	0	0	-	0	-	0	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-	0	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	425	430.73	-1.4%	395.19	7.5%	473	453	4.5%
ETHANOL SWAP	7	0.45	1524.0%	7.38	0.0%	5	0	1212.7%
ETHANOL T2 FOB ROTT INCL DUTY	117	143.32	-18.6%	149	-21.7%	185	151	22.4%
EURO 1% FUEL OIL NEW BALM	0	0.68	-79.0%	0	-	0	0	-84.9%
EURO 3.5% FUEL OIL RDAM B	2	40.23	-95.3%	1.33	42.9%	2	32	-93.5%
EURO 3.5% FUEL OIL SPREAD	2	3.64	-54.2%	1.9	-12.5%	1	5	-78.4%
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	2274.7%	0.43	3677.5%	4	3	40.7%
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	6.5%	0.62	377.0%	3	6	-47.6%
EUROPE 3.5% FUEL OIL RDAM	35	659.41	-94.7%	57.05	-38.6%	61	454	-86.6%
EUROPEAN GASOIL (ICE)	2	35.73	-93.9%	0	-	5	24	-80.4%
EUROPEAN NAPHTHA BALMO	5	9.73	-46.2%	6.1	-14.1%	10	13	-23.5%
EUROPEAN NAPHTHA CRACK SPR	167	405.59	-58.8%	228.9	-27.0%	247	445	-44.5%
EUROPE DATED BRENT SWAP	12	0	-	2.38	420.0%	10	0	-
EUROPE JET KERO NWE CALSW	0	0	-	0.24	-100.0%	0	0	-66.4%
EUROPE NAPHTHA CALSWAP	101	114.64	-11.7%	121.33	-16.6%	116	156	-25.5%
EURO PROPANE CIF ARA SWA	79	70.59	11.6%	105.1	-25.1%	99	96	3.4%
FREIGHT MARKETS	43	32.91	29.8%	22.38	90.9%	41	26	57.8%
FUEL OIL CRACK VS ICE	129	236.82	-45.5%	92.86	39.0%	83	228	-63.4%
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-	0	2	-91.1%
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	13	8.91	46.5%	4.05	222.4%	11	14	-22.7%
GAS EURO-BOB OXY NWE BARGES	212	475.55	-55.4%	334.19	-36.5%	342	382	-10.5%
GAS EURO-BOB OXY NWE BARGES	417	779.95	-46.5%	504.86	-17.4%	490	1,060	-53.8%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-	0	0	-100.0%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0.24	0.0%	0	0	-
GASOIL 0.1 RDAM BRGS VS I	0	0	-	0	-	0	0	202.7%
GASOIL 0.1 ROTTERDAM BARG	1	27.73	-94.8%	2.33	-38.8%	1	9	-89.3%
GASOIL 10PPM VS ICE SWAP	1	0	-	0	-	0	0	228.1%
GASOIL CALENDAR SWAP	1	1.09	-47.6%	0	-	1	0	85.1%
GASOIL CRACK SPREAD CALEN	14	188.45	-92.4%	0	-	7	271	-97.3%
GASOIL MINI CALENDAR SWAP	6	5.95	8.0%	11.81	-45.6%	9	6	47.6%
GERMAN POWER BASELOAD CAL M	138	0	-	119.14	15.5%	110	20	451.0%
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	333	129.32	157.2%	81.67	307.3%	168	184	-8.5%
GRP THREE UNL GS (PLT) VS	115	78.36	47.1%	181.38	-36.5%	164	103	59.6%
GULF COAST 3% FUEL OIL BA	18	98.82	-81.4%	32.62	-43.8%	36	74	-50.8%
GULF COAST JET FUEL CLNDR	0	2.18	-100.0%	0	-	3	7	-60.4%
GULF COAST JET VS NYM 2 H	1,416	1,288.14	10.0%	949.76	49.1%	1,025	2,081	-50.8%
GULF COAST NO.6 FUEL OIL	1,021	3,506.23	-70.9%	1,163.1	-12.2%	1,231	3,141	-60.8%
GULF COAST ULSD CALENDAR	22	10.86	103.4%	7.81	182.9%	17	10	77.0%
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	-18.9%
HEATING OIL CRCK SPRD BAL	1	0	-	0	-	0	0	-
HEATING OIL PHY	181,680	197,027	-7.8%	142,807.57	27.2%	161,824	196,977	-17.8%
HENRY HUB BASIS SWAP	229	0	-	218.48	4.6%	91	60	53.1%
HENRY HUB FINANCIAL LAST	0	202.09	-100.0%	0	-	0	100	-100.0%
HENRY HUB INDEX SWAP FUTU	229	0	-	218.48	4.6%	91	60	53.1%
HENRY HUB SWAP	4,981	9,680.41	-48.5%	5,567.81	-10.5%	5,833	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	1.0%
ICE BRENT DUBAI SWAP	306	696.41	-56.0%	205.95	48.6%	251	561	-55.2%
IN DELIVERY MONTH EUA	0	0	-	0	-	0	0	-
INDIANA MISO	0	0	-	0	-	0	0	-
INDONESIAN COAL ICI4	17	7.95	115.5%	8.19	109.3%	19	4	383.9%
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	-89.9%
JAPAN C&F NAPHTHA SWAP	47	123.23	-61.9%	77.19	-39.2%	68	102	-33.9%
JAPAN NAPHTHA BALMO SWAP	0	2.41	-100.0%	0.24	-100.0%	3	2	44.4%
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	-85.6%
JET FUEL UP-DOWN BALMO CL	326	174.09	87.5%	230	41.9%	207	328	-36.8%
JKM LNG Futures	137	23.86	474.7%	37.71	263.6%	87	38	128.3%
LA CARB DIESEL (OPIS) SWA	0	20.45	-97.7%	0	-	3	14	-79.5%
LA CARBOB GASOLINE(OPIS)S	15	29.55	-47.6%	4.76	225.0%	19	38	-48.5%
LA JET (OPIS) SWAP	39	106.59	-63.1%	81.9	-52.0%	61	114	-46.3%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
LLS (ARGUS) VS WTI SWAP	40	785.14	-95.0%	222.9	-82.3%	143	351	-59.3%

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Energy Futures								
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	0	-
LTD NAT GAS	12,385	15,137.23	-18.2%	13,835.19	-10.5%	15,183	17,598	-13.7%
MARS (ARGUS) VS WTI SWAP	83	113.64	-27.1%	26.67	210.7%	94	164	-42.5%
MARS (ARGUS) VS WTI TRD M	660	1,253.41	-47.3%	1,037.71	-36.4%	971	1,367	-29.0%
MARS BLEND CRUDE OIL	0	27.27	-100.0%	0	-	0	20	-100.0%
MCCLOSKEY ARA ARGS COAL	1,288	984.18	30.9%	1,240.24	3.8%	1,342	1,235	8.7%
MCCLOSKEY RCH BAY COAL	71	155.18	-54.2%	110.81	-35.8%	119	168	-29.0%
MGF FUT	0	0	-	0	-	0	1	-100.0%
MGN1 SWAP FUT	3	3.64	-21.4%	0	-	2	4	-49.8%
MICHIGAN BASIS	0	0	-	0	-	0	0	-
MICHIGAN MISO	0	0	-	0	-	0	0	-
MINI GAS EUROBOB OXY NWE ARG	14	14.27	1.4%	3.19	353.7%	10	16	-40.3%
MINI RBOB V. EBOBARG NWE BRGS	8	14.09	-42.6%	55.9	-85.5%	29	13	117.8%
MINI RBOB V. EBOB(ARGUS) NWE B	186	72.64	156.3%	128.71	44.6%	119	75	58.9%
MINY HTG OIL	0	0.09	57.2%	0.19	-25.0%	0	0	14.4%
MINY NATURAL GAS	1,070	724.91	47.6%	988.62	8.2%	1,248	1,432	-12.8%
MINY RBOB GAS	0	0.14	109.5%	0.14	99.9%	0	0	102.0%
MINY WTI CRUDE OIL	22,530	18,580.55	21.3%	14,263.57	58.0%	19,692	15,346	28.3%
MJC FUT	2	5.45	-65.1%	0	-	1	10	-86.1%
MNC FUT	187	197.09	-5.1%	195.67	-4.4%	207	181	14.2%
MONT BELVIEU ETHANE 5 DECIMAL	440	783.95	-43.9%	712.57	-38.2%	631	756	-16.5%
MONT BELVIEU ETHANE OPIS BALM	5	5.68	-20.4%	7.1	-36.2%	8	8	8.6%
MONT BELVIEU LDH PROPANE 5 DE	6,212	5,801.32	7.1%	8,225.67	-24.5%	6,708	6,393	4.9%
MONT BELVIEU LDH PROPANE OPIS	190	93.5	103.6%	53.62	255.1%	164	155	6.0%
MONT BELVIEU NATURAL GASOLIN	378	379.95	-0.4%	391.76	-3.4%	394	452	-12.9%
MONT BELVIEU NATURAL GASOLIN	19	16.18	19.2%	14.76	30.6%	28	20	38.7%
MONT BELVIEU NORMAL BUTANE 5	2,663	1,651	61.3%	2,123	25.5%	1,997	1,479	35.0%
MONT BELVIEU NORMAL BUTANE B	88	30.95	182.9%	59.38	47.5%	74	43	71.0%
NAT GAS BASIS SWAP	0	0	-	0	-	0	0	-
NATURAL GAS	4,836	4,424.18	9.3%	5,052.9	-4.3%	5,283	6,618	-20.2%
NATURAL GAS PEN SWP	1,742	2,359.95	-26.2%	1,477.38	17.9%	1,432	2,054	-30.3%
NATURAL GAS PHY	311,978	374,614.05	-16.7%	330,666.71	-5.7%	350,188	447,894	-21.8%
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	-	161	712	-77.4%
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	31	55.45	-44.6%	14.52	111.5%	31	83	-62.3%
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	213.0%
NGPL TEX/OK	0	0	-	122.67	-100.0%	25	220	-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	5	17.41	-72.6%	0	-	7	18	-64.5%
NORTHERN NATURAL GAS DEMAR	0	0	-	0	-	0	0	-
NORTHERN 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	28	21.59	30.1%	7.14	293.3%	23	73	-68.6%
NY 3.0% FUEL OIL (PLATTS	12	1.14	947.6%	3.57	233.3%	8	10	-21.7%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	294	73.23	301.7%	23.33	1160.6%	120	73	65.1%
NY HARBOR LOW SULPUR GAS 100C	0	7.95	-100.0%	3.57	-100.0%	4	25	-85.1%
NY HARBOR RESIDUAL FUEL 1	27	76.68	-65.1%	51.57	-48.1%	44	60	-26.6%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-	0	0	-
NYH NO 2 CRACK SPREAD CAL	12	52.5	-76.4%	22.86	-45.8%	16	61	-74.4%
NYISO CAPACITY	0	9.55	-100.0%	0	-	3	7	-60.6%
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	1,557	7,226.55	-78.4%	388.57	300.8%	450	5,301	-91.5%
NYISO ZONE G 5MW D AH PK	86	512	-83.3%	0	-	17	161	-89.2%
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	4	6.09	-42.1%	35.71	-90.1%	12	1	835.1%
ONEOK OKLAHOMA NG BASIS	0	0	-	0	-	0	0	-
ONTARIO POWER SWAPS	5	0	-	0	-	1	0	909.3%
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	147	268.55	-45.3%	161.48	-9.0%	158	261	-39.4%
PETRO CRCKS & SPRDS ASIA	3	0	-	4.86	-45.1%	2	5	-63.1%
PETRO CRCKS & SPRDS NA	1,665	2,687.23	-38.0%	2,273.81	-26.8%	2,032	2,209	-8.0%
PETRO CRK&SPRD EURO	105	493.27	-78.8%	194.29	-46.2%	189	472	-60.0%
PETROLEUM PRODUCTS	158	124.36	26.7%	162.62	-3.1%	163	246	-33.7%
PETROLEUM PRODUCTS ASIA	87	81.09	7.2%	66.29	31.1%	82	112	-26.8%
PETRO OUTRIGHT EURO	208	241.45	-13.8%	179.43	16.0%	194	261	-25.8%
PETRO OUTRIGHT NA	389	323.95	20.1%	275.38	41.2%	311	349	-11.0%
PJM AD HUB 5MW REAL TIME	1,174	0	-	0	-	932	342	172.8%
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	1,174	0	-	0	-	239	49	387.9%

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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								
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	-	227	2,604	-91.3%
PJM WESTH RT PEAK	950	77.95	1118.1%	204.57	364.2%	388	348	11.4%
PLASTICS	36	18.64	94.2%	21.9	65.2%	40	19	115.6%
PREMIUM UNLD 10P FOB MED	1	5.09	-71.9%	5.62	-74.6%	7	14	-51.6%
PREMIUM UNLEAD 10PPM FOB	0	3.82	-100.0%	0	-	0	2	-92.7%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0	-	0	1	-74.8%
PREM UNL GAS 10PPM RDAM FOB S	0	2.45	-100.0%	0	-	0	1	-52.7%
PROPANE NON-LDH MB (OPIS) BAL	4	18.41	-80.6%	53.52	-93.3%	80	26	213.6%
PROPANE NON-LDH MT. BEL (OPIS)	644	829.64	-22.4%	857.19	-24.8%	835	586	42.6%
RBOB CALENDAR SWAP	404	216.68	86.6%	428.29	-5.6%	320	214	49.8%
RBOB CRACK SPREAD	100	123.18	-18.8%	95.95	4.2%	65	69	-6.5%
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	-47.0%	76.1	-51.7%	49	65	-24.5%
RBOB PHY	220,974	207,685.41	6.4%	249,707.81	-11.5%	218,659	199,374	9.7%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	0	0	-
RBOB VS HEATING OIL SWAP	0	0	-	0	-	1	11	-93.4%
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	-90.7%	1.24	-61.5%	1	3	-75.0%
SINGAPORE 380CST BALMO	1	26.32	-95.3%	3.95	-68.7%	2	10	-77.1%
SINGAPORE 380CST FUEL OIL	164	581.5	-71.8%	122.95	33.5%	153	388	-60.5%
SINGAPORE FUEL 180CST CAL	9	81.73	-88.6%	23.14	-59.7%	15	50	-70.3%
SINGAPORE FUEL OIL SPREAD	1	34.45	-96.1%	0.71	86.7%	3	47	-94.4%
SINGAPORE GASOIL	223	206.27	8.2%	230.76	-3.2%	257	283	-9.0%
SINGAPORE GASOIL CALENDAR	8	8.18	-4.6%	0.9	763.1%	8	47	-82.5%
SINGAPORE GASOIL SWAP	26	59.82	-56.4%	65.9	-60.4%	53	216	-75.4%
SINGAPORE GASOIL VS ICE	0	576.14	-100.0%	0	-	42	834	-94.9%
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	19	25	-23.8%	44.76	-57.4%	29	52	-44.1%
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	-40.0%
SINGAPORE MOGAS 92 UNLEADED	144	390	-63.0%	662.95	-78.2%	674	695	-3.0%
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	-48.0%	11	5	104.5%
TC5 RAS TANURA TO YOKOHAM	11	0	-	13.33	-19.6%	17	2	634.1%
TCO BASIS SWAP	0	0	-	0	-	0	0	-

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Energy Futures								
TD3 MEG TO JAPAN 250K MT	286	42.95	566.3%	143.57	99.3%	204	28	628.5%
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	-59.6%
UK NBP NAT GAS CAL MTH FUT	1	402.95	-99.8%	16.9	-94.4%	31	229	-86.6%
ULSD 10PPM CIF MED VS ICE	0	0	-	0	-	0	0	-100.0%
ULSD UP-DOWN BALMO SWP	213	330.68	-35.6%	161.9	31.6%	271	260	4.4%
UP DOWN GC ULSD VS NMX HO	1,662	1,467.91	13.3%	967.14	71.9%	1,344	1,646	-18.3%
WAHA BASIS	7	12.55	-43.1%	3.57	100.0%	6	31	-79.5%
WESTERN RAIL DELIVERY PRB	0	0	-	0	-	0	0	-100.0%
WTI-BRENT BULLET SWAP	0	0	-	12.57	-100.0%	8	61	-86.2%
WTI-BRENT CALENDAR SWAP	1,867	1,773.77	5.2%	2,920.86	-36.1%	1,742	1,838	-5.3%
WTI CALENDAR	1,848	1,316.95	40.3%	3,280.95	-43.7%	2,241	1,755	27.7%
WTS (ARGUS) VS WTI SWAP	656	199.68	228.6%	87.86	646.8%	261	387	-32.7%
WTS (ARGUS) VS WTI TRD MT	37	4.09	807.9%	46	-19.3%	46	13	252.7%

Energy Options

BRENT 1 MONTH CAL	0	0	-	0	-	0	29	-100.0%
BRENT CALENDAR SWAP	100	18.18	450.0%	11.43	775.0%	23	15	53.4%
BRENT CRUDE OIL 12 M CSO	0	0	-	0	-	0	19	-100.0%
BRENT CRUDE OIL 1 M CSO	36	2,801.36	-98.7%	428.57	-91.7%	300	3,042	-90.2%
BRENT CRUDE OIL 6 M CSO	0	0	-	0	-	0	10	-100.0%
BRENT OIL LAST DAY	10,232	8,801.82	16.2%	7,316.1	39.9%	7,390	7,074	4.5%
COAL API2 INDEX	2	83.86	-97.2%	1.67	42.9%	6	56	-88.9%
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	14,290	13,565.91	5.3%	15,150.33	-5.7%	12,685	10,093	25.7%
CRUDE OIL APO	1,287	3,022.5	-57.4%	3,865.71	-66.7%	2,530	2,840	-10.9%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	2	2	18.8%
CRUDE OIL OUTRIGHTS	0	0	-	0	-	9	0	-
CRUDE OIL PHY	157,354	183,431.86	-14.2%	137,936.29	14.1%	125,997	184,964	-31.9%
ETHANOL	0	6.82	-100.0%	0	-	0	4	-100.0%
ETHANOL SWAP	491	471.59	4.0%	521.76	-6.0%	411	422	-2.8%
HEATING OIL PHY	1,838	1,206.18	52.4%	967.86	89.9%	1,347	1,549	-13.0%
HENRY HUB FINANCIAL LAST	441	155.05	184.2%	568.14	-22.5%	381	172	121.8%
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	-41.7%
MCCLOSKEY RCH BAY COAL	5	6.82	-30.2%	2.38	100.0%	4	18	-80.1%
NATURAL GAS 1 M CSO FIN	927	465.91	99.0%	571.43	62.3%	1,883	2,144	-12.1%
NATURAL GAS 2 M CSO FIN	4	0	-	59.52	-94.0%	18	0	-

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Energy Options								
NATURAL GAS 3 M CSO FIN	514	688.64	-25.3%	1,214.29	-57.6%	402	283	42.0%
NATURAL GAS 5 M CSO FIN	12	0	-	0	-	2	25	-90.1%
NATURAL GAS 6 M CSO FIN	195	90.91	114.8%	538.1	-63.7%	315	631	-50.1%
NATURAL GAS OPTION ON CALEND	29	40.91	-30.2%	19.05	50.0%	81	186	-56.6%
NATURAL GAS PHY	60,277	77,573.23	-22.3%	64,469.52	-6.5%	72,567	104,613	-30.6%
NATURAL GAS WINTER STRIP	62	0	-	0	-	13	0	-
N ROCKIES PIPE SWAP	26	33.45	-22.3%	48.86	-46.8%	15	7	115.7%
NY HARBOR HEAT OIL SWP	296	177.05	67.4%	18.86	1472.0%	108	150	-28.3%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	0	-	0	0	-
PANHANDLE PIPE SWAP	0	0	-	0	-	0	0	-
PETROCHEMICALS	12	32.18	-61.5%	25.57	-51.6%	22	40	-45.5%
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	-85.7%
PJM WES HUB PEAK LMP 50MW	0	48.36	-100.0%	0	-	8	51	-84.2%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-	1	5	-69.7%
RBOB CALENDAR SWAP	0	2.5	-100.0%	0	-	2	9	-75.2%
RBOB CRACK	0	0	-	0	-	0	0	-
RBOB PHY	865	627.5	37.9%	1,585.1	-45.4%	832	580	43.4%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	43	15.27	183.7%	0	-	9	12	-25.7%
SHORT TERM	1	50.82	-98.4%	1.24	-34.6%	18	48	-62.5%
SHORT TERM NATURAL GAS	10	195.55	-95.0%	1.19	716.0%	41	115	-64.4%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	0	0	-
SINGAPORE JET FUEL CALEND	0	0	-	0	-	0	0	-
WTI-BRENT BULLET SWAP	2,360	4,363.23	-45.9%	2,203.57	7.1%	2,731	5,985	-54.4%
WTI CRUDE OIL 1 M CSO FI	2,305	3,759.09	-38.7%	5,283.33	-56.4%	3,007	3,882	-22.5%

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Metals Futures								
ALUMINUM	507	637.27	-20.4%	507.33	0.0%	540	852	-36.6%
COMEX COPPER	93,525	116,497.18	-19.7%	106,833.24	-12.5%	101,099	133,906	-24.5%
COMEX E-Mini GOLD	684	316.36	116.2%	438.76	55.9%	419	341	22.6%
COMEX E-Mini SILVER	269	40.82	560.0%	189.05	42.5%	159	56	181.6%
COMEX GOLD	323,068	394,390.27	-18.1%	242,683.14	33.1%	280,084	371,232	-24.6%
COMEX MINY COPPER	19	16.5	17.2%	37.1	-47.9%	28	27	4.5%
COMEX SILVER	65,662	77,372.95	-15.1%	91,443.1	-28.2%	77,937	101,083	-22.9%
COPPER	95	2.27	4094.7%	56.95	67.4%	55	97	-43.7%
E-MICRO GOLD	7,845	6,759.95	16.0%	8,804.29	-10.9%	9,401	6,422	46.4%
FERROUS PRODUCTS	43	50.27	-14.4%	118.1	-63.5%	61	99	-37.9%
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	269	243.14	10.7%	211	27.6%	340	190	78.9%
LNDN ZINC	5	6.23	-17.4%	5.57	-7.7%	12	2	581.1%
NYMEX HOT ROLLED STEEL	1,336	431.23	209.8%	906.24	47.4%	944	488	93.6%
NYMEX PLATINUM	18,835	17,833	5.6%	18,967.24	-0.7%	21,106	20,859	1.2%
PALLADIUM	5,934	5,785.09	2.6%	4,603.67	28.9%	5,718	6,125	-6.6%
SILVER	642	252.09	154.8%	753.86	-14.8%	739	335	120.7%
URANIUM	36	4.55	695.1%	47.62	-24.1%	72	10	641.7%

Metals Options

COMEX COPPER	2,221	968.18	129.4%	3,322.9	-33.1%	2,940	995	195.3%
COMEX GOLD	42,382	44,210.18	-4.1%	38,430.14	10.3%	45,001	46,301	-2.8%
COMEX SILVER	5,136	6,416.23	-20.0%	4,932.14	4.1%	5,862	7,042	-16.8%
COPPER	14	0.5	2642.9%	4.71	190.9%	5	0	4525.0%
GOLD	4,833	1,754.91	175.4%	4,245.43	13.8%	3,973	1,723	130.6%
HOT ROLLED COIL STEEL CALL OPT	0	0	-	0	-	6	0	-
IRON ORE 62 CHINA TSI CALL OPTIC	0	0	-	150	-100.0%	65	2	3262.3%
IRON ORE 62 CHINA TSI PUT OPTIO	0	0	-	85.71	-100.0%	35	10	236.6%
NYMEX PLATINUM	208	147.14	41.2%	201.62	3.1%	184	152	21.3%
PALLADIUM	54	100.55	-45.9%	72.76	-25.2%	64	159	-59.7%
SILVER	182	34.18	432.9%	210	-13.3%	176	29	513.5%

Foreign Exchange Futures

CHILEAN PESO	0	37.68	-98.7%	19.05	-97.5%	4	123	-96.8%
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Foreign Exchange Options

AUD/USD PQO 2pm Fix	38	81.73	-53.1%	57.9	-33.8%	47	37	26.2%
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Ags Futures

FERTILIZER PRODUCS	64	56.36	14.1%	71.43	-10.0%	67	54	26.1%
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Ag Products Futures								
BUTTER CS	200	172.77	15.7%	179.62	11.3%	187	215	-13.0%
CASH-SETTLED CHEESE	405	396.91	2.1%	471	-14.0%	558	440	26.9%
CATTLE	79,879	76,382.09	4.6%	68,598.24	16.4%	74,700	68,931	8.4%
CAT WEATHER EUROPEAN	57	0	-	95.24	-40.0%	31	0	-
CDD SEASONAL STRIP	0	2.27	-100.0%	16.67	-100.0%	4	0	808.7%
CDD WEATHER	235	47.73	391.4%	4.76	4825.0%	68	21	229.9%
CHI WHEAT	127,772	155,296.09	-17.7%	145,839.95	-12.4%	132,940	157,368	-15.5%
CLASS IV MILK	92	20.68	346.4%	169.71	-45.6%	132	28	364.3%
COCOA TAS	0	0	-	0	-	0	0	-100.0%
CORN	616,006	371,103.41	66.0%	492,763	25.0%	461,251	427,520	7.9%
COTTON	0	0	-	0	-	0	0	355.2%
DJ_UBS ROLL SELECT INDEX FUTU	5	0	-	0	-	38	44	-14.5%
DOW-UBS COMMOD INDEX	1,884	2,339.41	-19.5%	916.38	105.6%	1,903	3,376	-43.6%
DRY WHEY	70	59.59	17.4%	59.43	17.7%	69	58	18.9%
FEEDER CATTLE	14,969	12,250.41	22.2%	17,480.43	-14.4%	15,303	14,343	6.7%
FERTILIZER PRODUCTS	113	142.05	-20.4%	109.52	3.3%	100	108	-6.8%
GOLDMAN SACHS	1,338	1,530.59	-12.6%	1,307.9	2.3%	1,413	1,523	-7.2%
GSCI EXCESS RETURN FUT	211	55.5	280.9%	187.81	12.6%	1,233	1,234	-0.1%
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	20	5	319.9%
HDD WEATHER EUROPEAN	0	0	-	0	-	29	0	-
HOGS	65,463	56,185.55	16.5%	64,443.05	1.6%	63,488	50,745	25.1%
HOUSING INDEX	0	0.32	-55.1%	0.9	-84.2%	1	0	88.3%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	60,583	54,326.41	11.5%	73,809	-17.9%	64,091	69,221	-7.4%
LUMBER	605	1,009.59	-40.1%	831.29	-27.2%	683	933	-26.8%
MALAYSIAN PALM SWAP	239	126.36	89.2%	164.76	45.1%	140	166	-15.4%
MILK	1,143	973.86	17.4%	1,245.19	-8.2%	1,223	963	27.0%
MINI CORN	1,188	517.27	129.7%	445.1	167.0%	540	512	5.4%
MINI SOYBEAN	1,115	647.27	72.3%	659.52	69.1%	838	1,308	-35.9%
MINI WHEAT	315	332.18	-5.2%	215.76	45.9%	236	297	-20.7%
MLK MID OPTIONS	0	0	-	0	-	0	0	-
NFD MILK	304	190.86	59.3%	323.62	-6.0%	336	259	30.0%
OATS	618	499.77	23.6%	924.29	-33.2%	678	752	-9.8%
ROUGH RICE	849	745.41	13.9%	1,259.48	-32.6%	942	865	9.0%
SOYBEAN	232,019	208,762.23	11.1%	228,643.14	1.5%	203,527	263,120	-22.6%
SOYBEAN MEAL	120,571	103,428.91	16.6%	133,160.67	-9.5%	113,846	133,474	-14.7%
SOYBEAN OIL	108,324	95,330.32	13.6%	143,455.29	-24.5%	118,214	126,183	-6.3%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	144	181	-20.1%
SUGAR 11	0	0	-	0	-	0	1	-100.0%
USD CRUDE PALM OIL	20	40	-49.8%	31.24	-35.7%	60	23	165.9%
WHEAT	549	594.09	-7.6%	512.48	7.1%	647	383	69.1%

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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	247	234.18	5.3%	212.9	15.9%	213	177	20.0%
CASH-SETTLED CHEESE	455	357.64	27.3%	455.57	-0.1%	519	446	16.4%
CATTLE	11,441	13,928.09	-17.9%	11,315.86	1.1%	10,276	13,668	-24.8%
CAT WEATHER EUROPEAN	0	0	-	95.24	-100.0%	19	0	-
CDD SEASONAL STRIP	0	27.27	-100.0%	142.86	-100.0%	49	6	741.4%
CHI WHEAT	38,661	42,539.59	-9.1%	23,350.71	65.6%	34,900	39,580	-11.8%
CLASS IV MILK	119	42.27	182.6%	236	-49.4%	207	45	359.5%
CORN	257,839	120,768.09	113.5%	100,412.67	156.8%	129,298	101,374	27.5%
CORN NEARBY+2 CAL SPRD	331	10	3211.9%	5.95	5464.0%	151	67	126.6%
DEC-DEC CORN CAL SPRD	205	196.45	4.2%	103.52	97.7%	68	55	23.7%
DEC-JULY CORN CAL SPRD	363	68.18	432.5%	152.86	137.5%	141	14	878.3%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
DRY WHEY	79	30.68	156.4%	61.43	28.1%	53	23	129.9%
FEEDER CATTLE	2,100	1,222.27	71.8%	1,653.76	27.0%	1,513	1,637	-7.6%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	0	0	-
HOGS	16,482	7,202.14	128.9%	20,408.48	-19.2%	17,555	8,882	97.6%
HOUSING INDEX	0	0	-	0	-	0	0	-
Intercommodity Spread	15	29.05	-47.5%	4.76	220.0%	10	77	-87.4%
JULY-DEC CORN CAL SPRD	24	9.09	161.9%	126.67	-81.2%	79	92	-13.6%
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	-0.5%
JULY-NOV SOYBEAN CAL SPRD	90	172.68	-47.6%	19.76	357.8%	59	480	-87.7%
KC WHEAT	5,505	3,978.86	38.4%	2,873.57	91.6%	4,360	4,647	-6.2%
LUMBER	60	114.95	-48.1%	117.67	-49.3%	92	97	-5.0%
LV CATL CSO	1	3.77	-74.8%	0.48	100.0%	4	1	330.4%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	2	-84.9%
MILK	1,917	1,660.45	15.4%	2,037.52	-5.9%	1,844	1,365	35.1%
MLK MID OPTIONS	1	3.09	-63.0%	2.57	-55.6%	2	3	-33.2%
NFD MILK	202	165.18	22.1%	301.57	-33.1%	386	265	45.6%
NOV-JULY SOYBEAN CAL SPRD	81	0	-	35.71	126.7%	24	0	252732.3%
NOV-MAR SOYBEAN CSO	1	0	-	0	-	0	1	-71.1%
NOV-NOV SOYBEAN CAL SPRD	0	0.23	-100.0%	0	-	1	0	539.4%
OATS	12	14	-12.2%	27.9	-56.0%	32	21	50.5%
ROUGH RICE	97	85.64	13.3%	70.76	37.1%	104	64	61.8%
SEP-DEC SOYBEAN MEAL CSO	0	36.36	-100.0%	0	-	0	8	-100.0%
SOYBEAN	95,032	89,323.32	6.4%	51,139.57	85.8%	58,445	85,022	-31.3%
SOYBEAN CRUSH	0	1.77	-100.0%	0.19	-100.0%	0	1	-96.7%
SOYBEAN MEAL	11,382	15,731.05	-27.6%	7,113.62	60.0%	7,838	16,440	-52.3%
SOYBEAN OIL	6,606	4,776.59	38.3%	4,950.9	33.4%	5,552	5,891	-5.8%
SOYBN NEARBY+2 CAL SPRD	262	0	-	0	-	53	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0.71	-100.0%	5	4	17.4%
WHEAT	419	9.09	4510.1%	343.76	21.9%	257	7	3393.6%
WHEAT-CORN ICSO	2	27.27	-93.0%	30.48	-93.7%	25	28	-13.3%
WHEAT NEARBY+2 CAL SPRD	0	18.41	-100.0%	45.71	-100.0%	22	70	-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
TOTAL FUTURES GROUP								
Interest Rate Futures	10,186,945	9,330,173.77	9.2%	5,724,672	77.9%	7,750,472	8,343,878	-7.1%
Equity Index Futures	3,394,422	2,038,912.73	66.5%	1,861,254.62	82.4%	2,581,297	2,723,742	-5.2%
Metals Futures	518,776	620,639.18	-16.4%	476,606.24	8.8%	498,713	642,125	-22.3%
Energy Futures	2,237,440	2,398,944.36	-6.7%	2,242,685.71	-0.2%	2,162,050	2,384,852	-9.3%
FX Futures	744,510	1,019,665.86	-27.0%	688,404.81	8.2%	783,044	964,485	-18.8%
Foreign Exchange Futures	0	37.68	-98.7%	19.05	-97.5%	4	123	-96.8%
Ags Futures	64	56.36	14.1%	71.43	-10.0%	67	54	26.1%
Ag Products Futures	1,437,143	1,143,509.91	25.7%	1,378,324.43	4.3%	1,259,615	1,324,598	-4.9%
TOTAL FUTURES	18,519,301	16,551,939.86	11.9%	12,372,038.29	49.7%	15,035,264.17	16,383,857.1	-8.2%
TOTAL OPTIONS GROUP								
Interest Rate Options	3,174,913	2,274,152.36	39.6%	2,329,541	36.3%	2,723,879	2,666,512	2.2%
Equity Index Options	795,978	579,609.18	37.3%	455,229.48	74.9%	613,924	919,872	-33.3%
Metals Options	55,030	53,631.86	2.6%	51,655.43	6.5%	58,310	56,414	3.4%
Energy Options	254,015	301,742.68	-15.8%	242,866.52	4.6%	233,186	329,091	-29.1%
FX Options	53,952	82,478.55	-34.6%	58,252.29	-7.4%	55,962	81,796	-31.6%
Ag Products Options	450,031	302,817.27	48.6%	227,854.1	97.5%	274,167	280,573	-2.3%
Foreign Exchange Options	38	81.73	-53.1%	57.9	-33.8%	47	37	26.2%
TOTAL OPTIONS	4,783,957	3,594,513.64	33.1%	3,365,456.71	42.1%	3,959,474.08	4,334,294.32	-8.6%
TOTAL COMBINED								
FX	798,462	1,102,144.41	-27.6%	746,657.1	6.9%	839,007	1,046,281	-19.8%
Equity Index	4,190,400	2,618,521.91	60.0%	2,316,484.1	80.9%	3,195,221	3,643,614	-12.3%
Interest Rate	13,361,858	11,604,326.14	15.1%	8,054,213	65.9%	10,474,351	11,010,390	-4.9%
Energy	2,491,455	2,700,687.05	-7.7%	2,485,552.24	0.2%	2,395,237	2,713,943	-11.7%
Metals	573,806	674,271.05	-14.9%	528,261.67	8.6%	557,023	698,539	-20.3%
Foreign Exchange	39	119.41	-67.5%	76.95	-49.6%	51	160	-68.1%
Ags	64	56.36	14.1%	71.43	-10.0%	67	54	26.1%
Ag Products	1,887,174	1,446,327.18	30.5%	1,606,178.52	17.5%	1,533,782	1,605,171	-4.4%
GRAND TOTAL	23,303,258	20,146,453.5	15.7%	15,737,495	48.1%	18,994,738.25	20,718,151.42	-8.3%

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