

CME Group Exchange ADV Report - Monthly

June 2016

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	ADV JUN 2016	ADV JUN 2015	% CHG	ADV MAY 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Commodities and Alternative Investments Futures								
HDD SEASONAL STRIP	0	4.55	-100.0%	0	-	0	4	-100.0%
CDD SEASONAL STRIP	8	4.55	75.0%	9.52	-16.5%	12	6	112.6%
CDD WEATHER	25	38.64	-35.3%	16.67	50.0%	8	24	-66.2%
HDD WEATHER EUROPEAN	0	0	-	0	-	5	0	2329.1%
HDD WEATHER	0	2.27	-100.0%	0	-	3	33	-89.7%
HOUSING INDEX	0	0.09	49.9%	0.76	-82.1%	0	0	17.5%
CAT EURO SEASONAL STRIP	0	0	-	0	-	2	0	-
MILK	2,021	984.05	105.4%	1,301.05	55.3%	1,242	1,089	14.1%
HDD EURO SEASONAL STRIP	0	4.55	-100.0%	0	-	0	0	1.2%
CASH-SETTLED CHEESE	703	540.73	30.0%	584.86	20.2%	566	486	16.4%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
LIVE CATTLE	38,749	43,423.36	-10.8%	58,801.95	-34.1%	50,954	53,126	-4.1%
BUTTER CS	115	117.45	-2.0%	101.86	13.0%	149	122	21.9%
LUMBER	764	880.64	-13.3%	616.81	23.8%	723	796	-9.2%
DRY WHEY	59	66.45	-11.4%	60.43	-2.6%	56	85	-33.7%
CLASS IV MILK	83	42.91	93.8%	54.9	51.4%	47	48	-1.1%
NFD MILK	197	168.14	17.2%	216.81	-9.1%	258	200	28.8%
GSCI EXCESS RETURN FUT	3,652	2,518.36	45.0%	112.1	3158.2%	1,308	1,004	30.2%
LEAN HOGS	42,627	43,731.82	-2.5%	34,594.19	23.2%	34,890	37,849	-7.8%
FEEDER CATTLE	6,999	7,138.36	-1.9%	8,690.43	-19.5%	9,644	9,854	-2.1%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,202	1,218.95	-1.4%	1,306.48	-8.0%	1,316	1,401	-6.1%
COCOA TAS	11	10.68	7.2%	10.14	12.9%	11	7	48.8%
SUGAR 11	2	2.18	-12.5%	1.9	0.2%	3	6	-58.2%
COFFEE	2	2.36	0.0%	0.33	609.2%	1	3	-58.2%
COTTON	2	1.18	46.2%	0.67	159.1%	3	2	19.7%
MINI WHEAT	440	547.82	-19.6%	260.81	68.8%	299	328	-8.8%
CORN	514,637	490,701.64	4.9%	329,011.71	56.4%	396,315	328,436	20.7%
SOYBEAN MEAL	135,072	130,084.32	3.8%	122,099.14	10.6%	112,996	96,108	17.6%
SOYBEAN OIL	128,304	147,115.86	-12.8%	117,934.67	8.8%	116,774	114,218	2.2%
ROUGH RICE	1,560	1,380.68	13.0%	916.52	70.2%	1,294	1,250	3.5%
DOW-UBS COMMOD INDEX	2,785	2,763.32	0.8%	851.86	227.0%	1,673	1,460	14.6%
MINI SOYBEAN	1,619	1,182.91	36.8%	1,558.67	3.9%	1,258	906	38.9%
OATS	1,566	987.91	58.5%	702.95	122.7%	1,050	769	36.6%
SOYBEAN	324,317	285,643.09	13.5%	295,801.38	9.6%	281,855	213,814	31.8%
MINI CORN	1,240	710.09	74.6%	589.95	110.2%	622	524	18.6%
ETHANOL	910	793.91	14.6%	645.19	41.0%	704	742	-5.0%
FERTILIZER PRODUCS	90	67.5	33.3%	92.14	-2.3%	110	107	2.1%
S&P GSCI ENHANCED ER SWAP	1,188	1,188.36	0.0%	0	-	418	413	1.2%
KC WHEAT	56,087	40,114.45	39.8%	30,851.48	81.8%	39,166	29,091	34.6%
Intercommodity Spread	0	0	-	0	-	0	0	-
MALAYSIAN PALM SWAP	622	134.55	362.2%	378.1	64.5%	481	215	123.9%
DJ_UBS ROLL SELECT INDEX FUTU	41	102.32	-59.6%	3.95	946.5%	14	32	-56.1%
PALM OIL	0	0	-	0	-	0	1	-100.0%
CHI WHEAT	167,874	185,807.82	-9.7%	112,148.05	49.7%	134,319	122,927	9.3%

Commodities and Alternative Investments Options

HDD SEASONAL STRIP	0	0	-	0	-	0	68	-100.0%
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Commodities and Alternative Investments Options								
CDD SEASONAL STRIP	34	90.91	-62.5%	47.62	-28.4%	234	265	-11.6%
CDD WEATHER	0	6.82	-100.0%	0	-	0	1	-100.0%
HDD WEATHER EUROPEAN	0	0	-	0	-	44	12	271.1%
HDD WEATHER	0	0	-	0	-	0	11	-100.0%
HOUSING INDEX	0	0	-	0	-	0	0	-
LV CATL CSO	0	0.45	-40.0%	10.38	-97.4%	2	0	522.1%
MILK	1,963	928.32	111.4%	1,460.71	34.4%	1,286	1,049	22.6%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	30	-100.0%
CASH-SETTLED CHEESE	469	300.23	56.3%	438.86	6.9%	344	316	8.8%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	12	-100.0%
LIVE CATTLE	12,836	11,292.14	13.7%	21,963.86	-41.6%	18,811	15,709	19.7%
BUTTER CS	43	55.36	-23.2%	42.95	-0.9%	63	48	30.8%
LUMBER	32	47.86	-33.6%	42.1	-24.5%	44	53	-16.1%
DRY WHEY	0	12.64	-98.9%	9.14	-98.5%	5	12	-57.2%
CLASS IV MILK	97	65.09	49.4%	13.81	604.4%	30	33	-9.4%
NFD MILK	102	154.05	-33.9%	222.48	-54.2%	184	182	1.0%
LEAN HOGS	8,162	11,448.95	-28.7%	8,603.1	-5.1%	7,394	11,216	-34.1%
FEEDER CATTLE	1,357	1,357.27	-0.1%	1,589.05	-14.6%	1,637	1,728	-5.3%
MLK MID	4	0.73	437.5%	0.19	1952.0%	2	2	-16.8%
JULY-DEC WHEAT CAL SPRD	211	199.45	5.9%	454.48	-53.5%	267	62	330.3%
CORN	186,399	142,771	30.6%	96,707.57	92.7%	103,384	95,455	8.3%
SOYBEAN MEAL	10,388	16,864.91	-38.4%	15,267.76	-32.0%	10,821	11,501	-5.9%
SOYBEAN OIL	9,598	8,223	16.7%	10,164.95	-5.6%	9,752	8,534	14.3%
AUG-NOV SOYBEAN CAL SPRD	1	0	-	0	-	0	0	-
DEC-JULY CORN CAL SPRD	9	169.09	-94.6%	0	-	2	40	-96.0%
DEC-DEC CORN CAL SPRD	283	20.27	1298.0%	102.67	176.0%	90	17	434.7%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
JULY-JULY WHEAT CAL SPRD	2	0	-	10.95	-86.3%	4	0	-
NOV-NOV SOYBEAN CAL SPRD	9	0	-	7.67	13.8%	4	1	317.4%
ROUGH RICE	64	97.45	-34.2%	110.76	-42.1%	98	92	6.3%
WHEAT	0	0	-	0	-	0	3	-100.0%
WHEAT-CORN ICSO	24	53.18	-54.3%	9.52	155.3%	49	81	-39.6%
CORN NEARBY+2 CAL SPRD	467	601.32	-22.4%	446.29	4.6%	218	208	4.8%
SOYBN NEARBY+2 CAL SPRD	0	8.18	-100.0%	0	-	3	1	153.0%
WHEAT NEARBY+2 CAL SPRD	159	380.41	-58.2%	93	71.0%	209	535	-60.9%
SOY OIL NEARBY+2 CAL SPRD	0	3.41	-100.0%	0	-	0	0	-100.0%
SOYMEAL NEARBY+2 CAL SPRD	19	0	-	38.1	-51.1%	30	1	2453.6%
JULY-DEC CORN CAL SPRD	180	534.91	-66.4%	344.62	-47.8%	281	143	96.5%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-100.0%
JULY-NOV SOYBEAN CAL SPRD	949	237.68	299.3%	478.86	98.2%	487	147	230.9%
OATS	50	89.59	-44.3%	47.52	5.0%	56	83	-32.6%
SOYBEAN	107,583	103,157.27	4.3%	109,350.95	-1.6%	94,340	73,768	27.9%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-100.0%
SOYBEAN CRUSH	31	0.73	4125.4%	33.71	-8.9%	35	11	228.8%
SEP-DEC SOYBEAN MEAL CSO	0	45.45	-100.0%	0	-	0	4	-100.0%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
KC WHEAT	2,961	2,899	2.1%	1,305.71	126.7%	1,789	1,839	-2.7%
Intercommodity Spread	63	1.14	5479.8%	7.14	787.7%	27	4	616.5%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	21	-100.0%

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MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	13	48	-72.3%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	19	11	76.9%
CHI WHEAT	33,794	55,262.86	-38.8%	28,258.86	19.6%	32,512	29,389	10.6%
FX Futures								
TURKISH LIRA	0	0.45	-100.0%	0.14	-100.0%	0	0	-87.2%
TURKISH LIRA (EU)	0	0	-	0	-	0	0	-100.0%
JAPANESE YEN	161,254	160,863.18	0.2%	101,994.19	58.1%	152,668	143,006	6.8%
KOREAN WON	2	3.64	-46.3%	0.05	4006.1%	1	3	-71.2%
CD/JY CROSS RATES	0	1.36	-100.0%	0	-	0	1	-93.0%
CANADIAN DOLLAR	75,694	72,531.68	4.4%	70,306.76	7.7%	77,228	68,387	12.9%
AD/NE CROSS RATES	5	1.45	265.6%	6.57	-19.1%	5	2	94.4%
BRITISH POUND	183,363	107,921.32	69.9%	93,012.43	97.1%	115,781	95,433	21.3%
RUSSIAN RUBLE	2,568	1,934.45	32.7%	913.71	181.0%	1,649	1,579	4.4%
SWISS FRANC	29,573	23,325.32	26.8%	18,757.33	57.7%	23,530	22,270	5.7%
NEW ZEALND DOLLAR	27,136	23,880.32	13.6%	22,292.62	21.7%	22,039	19,921	10.6%
BP/JY CROSS RATES	117	79.73	46.2%	35.48	228.6%	76	61	24.2%
SHEKEL	0	0.14	-100.0%	0	-	0	0	-100.0%
E-MICRO USD/CAD	0	0	-	0	-	0	0	271.3%
E-MICRO GBP/USD	5,401	2,190.05	146.6%	2,344.76	130.3%	3,086	1,929	60.0%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-77.5%
E-MICRO EUR/USD	12,284	21,036.73	-41.6%	8,981.33	36.8%	14,770	17,098	-13.6%
E-MICRO USD/JPY	0	1.82	-100.0%	0	-	0	0	-92.8%
E-MICRO AUD/USD	4,991	2,342.36	113.1%	4,045.48	23.4%	4,343	2,579	68.4%
AUSTRALIAN DOLLAR	115,631	91,896.86	25.8%	103,068.67	12.2%	105,406	92,421	14.0%
E-MINI JAPANESE YEN	1,713	1,020.05	67.9%	1,176.38	45.6%	1,724	841	105.0%
EFX/JY CROSS RATES	3,554	3,227.45	10.1%	886.19	301.1%	2,329	2,195	6.1%
RMB USD	22	4.68	377.7%	3.52	534.6%	22	21	5.7%
EFX/BP CROSS RATES	6,922	4,433.91	56.1%	2,010.52	244.3%	4,228	3,055	38.4%
EFX/SF CROSS RATES	3,852	2,326.41	65.6%	757.05	408.8%	1,968	1,625	21.1%
INDIAN RUPEE	941	466.36	101.8%	646.1	45.7%	611	515	18.6%
EC/SEK CROSS RATES	33	44.23	-26.1%	8.48	285.6%	14	20	-28.0%
S.AFRICAN RAND	1,084	1,434.36	-24.4%	666	62.8%	725	855	-15.3%
MEXICAN PESO	56,095	48,639.82	15.3%	51,345.43	9.2%	54,343	43,287	25.5%
EURO FX	227,092	317,310.45	-28.4%	152,028.19	49.4%	207,738	258,324	-19.6%
EC/CD CROSS RATES	168	157.27	6.6%	65.38	156.4%	126	126	0.0%
EC/NOK CROSS RATES	0	0.77	-88.2%	0	-	0	3	-98.2%
EC/AD CROSS RATES	126	175.82	-28.1%	65.24	93.8%	91	98	-6.8%
BP/SF CROSS RATES	3	5.68	-39.2%	0.19	1713.4%	1	6	-84.2%
E-MINI EURO FX	4,225	7,436.5	-43.2%	2,559.76	65.0%	4,115	5,855	-29.7%
MICRO CHF/USD	101	87.77	14.7%	66.86	50.5%	107	111	-3.7%
POLISH ZLOTY (EC)	55	0	-	105.9	-48.5%	158	26	517.4%
AD/JY CROSS RATES	246	252.09	-2.4%	193.1	27.4%	241	195	23.8%
AD/CD CROSS RATES	0	0.59	-92.3%	0	-	0	1	-68.0%
HUNGARIAN FORINT (US)	0	0	-	0	-	0	0	-100.0%
POLISH ZLOTY (US)	113	1.14	9855.7%	6.57	1621.6%	41	33	22.0%
SKR/USD CROSS RATES	206	114.82	79.5%	45.67	351.4%	93	61	53.5%

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FX Futures								
NKR/USD CROSS RATE	144	91.23	57.5%	64.57	122.6%	81	57	43.2%
BRAZIL REAL	3,720	1,669.77	122.8%	4,035.86	-7.8%	4,082	2,781	46.8%
CHINESE RENMINBI (CNH)	82	9.32	784.9%	39.33	109.6%	81	52	55.4%
FCXRX	10	0	-	2.48	316.7%	2	0	-
USDZAR	0	0.09	-100.0%	0	-	0	2	-98.6%
E-MICRO INR/USD	198	5.68	3392.0%	86.9	128.3%	70	10	590.4%
E-MICRO USD/CNH	0	0.59	-92.3%	0	-	0	1	-66.4%
E-MICRO JPY/USD	1,518	570.64	166.1%	997.05	52.3%	1,348	594	126.8%
E-MICRO CAD/USD	994	448.14	121.7%	1,138.62	-12.7%	973	625	55.7%
FX Options								
AUSTRALIAN DLR (EU)	0	7.45	-100.0%	3.52	-100.0%	8	5	63.7%
JAPANESE YEN	16,984	12,073.82	40.7%	14,047.43	20.9%	16,061	11,451	40.3%
EURO FX (EU)	253	281.64	-10.2%	125.57	101.5%	191	237	-19.4%
CANADIAN DOLLAR	5,701	4,128.45	38.1%	6,446.1	-11.6%	7,671	5,563	37.9%
BRITISH POUND	9,296	8,961.68	3.7%	10,214.14	-9.0%	10,412	10,158	2.5%
RUSSIAN RUBLE	0	0	-	0	-	11	2	411.8%
CANADIAN DOLLAR (EU)	2	0	-	3.71	-36.4%	13	6	111.3%
SWISS FRANC	241	346.05	-30.5%	344.62	-30.2%	346	676	-48.8%
BRITISH POUND (EU)	32	13.73	133.8%	31	3.5%	61	30	101.2%
NEW ZEALND DOLLAR	0	0	-	0	-	0	0	-100.0%
AUSTRALIAN DOLLAR	7,363	4,766.27	54.5%	8,232.14	-10.6%	7,121	6,066	17.4%
MEXICAN PESO	147	44.36	231.3%	72.71	102.1%	116	70	66.3%
EURO FX	39,194	56,778.82	-31.0%	30,480.14	28.6%	38,613	48,879	-21.0%
JAPANESE YEN (EU)	55	21.45	158.3%	46.14	20.1%	39	18	119.4%

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Equity Index Futures								
E-MINI RUSSELL 1000	17	0	-	13.95	18.9%	29	12	150.8%
DJ US REAL ESTATE	1,402	947.41	48.0%	438.43	219.8%	865	702	23.2%
E-MINI NASDAQ 100	274,771	251,927	9.1%	229,227.95	19.9%	293,414	266,049	10.3%
S&P ENERGY SECTOR	688	378.95	81.6%	264.76	160.0%	454	375	21.1%
S&P MATERIALS SECTOR	399	159.36	150.3%	182	119.2%	254	165	54.6%
S&P FINANCIAL SECTOR	799	419.32	90.5%	222.05	259.8%	646	252	156.7%
S&P HEALTH CARE SECTOR	1,454	802.36	81.2%	369.62	293.4%	627	571	9.8%
S&P INDUSTRIAL SECTOR	998	256.55	289.2%	128.29	678.3%	409	171	139.4%
S&P UTILITIES SECTOR	2,749	481.36	471.1%	826.62	232.6%	1,258	547	130.2%
S&P TECHNOLOGY SECTOR	804	490.18	64.1%	213.95	275.9%	329	239	37.9%
S&P CONSUMER DISCRETNRY SECTC	1,113	1,354.55	-17.9%	301.38	269.1%	581	530	9.6%
S&P 500	15,660	20,700.86	-24.4%	5,112.62	206.3%	10,237	12,028	-14.9%
E-MICRO NIFTY	0	0	-	0	-	0	4	-100.0%
NASDAQ	0	561.23	-100.0%	0	-	0	360	-100.0%
E-MINI MIDCAP	29,728	25,213.5	17.9%	16,563.29	79.5%	23,463	21,269	10.3%
NIKKEI 225 (\$) STOCK	21,864	21,295.64	2.7%	12,954.81	68.8%	20,708	16,746	23.7%
NIKKEI 225 (YEN) STOCK	64,816	56,945	13.8%	45,352.19	42.9%	67,458	52,777	27.8%
IBOVESPA INDEX	47	19.55	138.4%	44.67	4.3%	34	20	70.2%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-100.0%
S&P CONSUMER STAPLES SECTOR	3,685	1,486.23	147.9%	628.1	486.7%	1,569	610	157.1%
E-MINI S&P500	2,208,316	1,774,390.91	24.5%	1,573,774.48	40.3%	2,011,349	1,698,827	18.4%
S&P 500/VALUE	680	4.5	15017.2%	622.33	9.3%	665	24	2656.7%
S&P 500 GROWTH	2	3.77	-41.0%	0.48	367.7%	1	2	-21.8%
S&P 400 MIDCAP	0	32.23	-100.0%	0	-	0	27	-100.0%
MINI \$5 DOW	188,729	161,210.73	17.1%	146,827.76	28.5%	185,422	160,479	15.5%
DJIA	0	122.5	-100.0%	0	-	0	147	-100.0%
FT-SE 100	121	0	-	46.95	157.8%	86	18	380.7%
E-MINI RUSSELL 1000 GROWTH	7	0	-	4.67	59.7%	17	7	145.6%
E-MINI RUSSELL 1000 VALUE	95	0	-	4.67	1937.6%	47	7	589.0%
NASDAQ BIOTECH	0	23.82	-100.0%	0	-	0	7	-100.0%

Equity Index Options

E-MINI NASDAQ 100	9,495	5,037.36	88.5%	10,554.67	-10.0%	11,388	6,069	87.6%
S&P 500	14,205	36,761.32	-61.4%	28,790.38	-50.7%	34,312	35,968	-4.6%
EOW4 EMINI S&P 500	78,022	45,478.45	71.6%	43,183.57	80.7%	52,001	46,423	12.0%
EOW2 S&P 500	10,536	3,029.45	247.8%	7,080.33	48.8%	6,207	3,764	64.9%
EOW1 EMINI S&P 500	60,322	55,230.09	9.2%	43,138.95	39.8%	45,483	45,661	-0.4%
NASDAQ	0	0	-	0	-	0	0	-100.0%
EOW1 S&P 500	3,429	1,323.82	159.1%	3,214.57	6.7%	2,634	1,508	74.7%
E-MINI MIDCAP	0	0.32	-100.0%	0.19	-100.0%	0	0	-50.8%
EOM S&P 500	9,636	3,268.68	194.8%	6,268.38	53.7%	7,778	5,061	53.7%
EOM EMINI S&P	100,752	41,918.32	140.4%	62,700.19	60.7%	71,919	52,482	37.0%
EOW2 EMINI S&P 500	55,830	48,851.18	14.3%	46,607.43	19.8%	48,654	49,638	-2.0%
E-MINI S&P500	174,526	300,303.23	-41.9%	250,423.24	-30.3%	294,153	307,383	-4.3%
MINI \$5 DOW	425	320.36	32.7%	603.62	-29.6%	690	548	26.0%
DJIA	0	0.45	-100.0%	0	-	0	0	-100.0%
EOW3 EMINI S&P 500	165,633	0	-	57,266.71	189.2%	42,114	0	-
EOW5 S&P 500	32,630	0	-	5,949.14	448.5%	7,687	0	-

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Interest Rate Futures								
5-YR SWAP RATE	4,160	4,405.14	-5.6%	2,213.38	87.9%	3,155	2,752	14.6%
2-YR SWAP RATE	1	280.77	-99.8%	0.71	-17.3%	35	152	-76.8%
10-YR SWAP RATE	4,191	5,901.95	-29.0%	1,574.29	166.2%	2,449	2,990	-18.1%
1-MONTH EURODOLLAR	96	353.09	-73.0%	172.38	-44.6%	67	251	-73.3%
EURODOLLARS	2,571,123	2,501,009.86	2.8%	2,194,562.1	17.2%	2,537,172	2,319,815	9.4%
7-YR SWAP	0	0	-	0	-	24	31	-21.1%
30-YR BOND	260,752	259,468.5	0.5%	298,895.62	-12.8%	281,575	284,196	-0.9%
5-YR NOTE	692,978	694,979.91	-0.3%	1,051,413.57	-34.1%	796,898	753,785	5.7%
10-YR NOTE	1,289,297	1,354,790.91	-4.8%	1,551,006.62	-16.9%	1,410,756	1,297,791	8.7%
2-YR NOTE	277,047	297,986.73	-7.0%	424,146.14	-34.7%	320,778	328,224	-2.3%
30-YR SWAP RATE	129	169.64	-24.0%	64.95	98.5%	92	141	-35.0%
ULTRA T-BOND	97,444	99,217.05	-1.8%	142,513.9	-31.6%	112,246	115,151	-2.5%
FED FUND	184,294	73,895.45	149.4%	137,467.1	34.1%	132,044	80,031	65.0%
Ultra 10-Year Note	67,556	0	-	70,941.71	-4.8%	48,868	0	-
EURO 5YR BUNDLE	0	0	-	0	-	0	0	-100.0%
3YR BUNDLE	0	1.14	-100.0%	0	-	0	1	-100.0%
2YR BUNDLE	0	1.14	-100.0%	0	-	0	2	-100.0%

Interest Rate Options

EURO MIDCURVE	482,282	542,080.36	-11.0%	448,289	7.6%	560,999	519,266	8.0%
EURODOLLARS	648,976	365,473.14	77.6%	643,404.14	0.9%	714,995	443,788	61.1%
30-YR BOND	101,653	107,320.27	-5.3%	59,772.14	70.1%	84,124	83,189	1.1%
5-YR NOTE	133,435	90,368.86	47.7%	85,737.1	55.6%	103,552	90,026	15.0%
10-YR NOTE	497,050	535,393.82	-7.2%	332,736.33	49.4%	375,905	386,648	-2.8%
2-YR NOTE	9,059	15,352.36	-41.0%	9,209.95	-1.6%	7,057	9,534	-26.0%
ULTRA T-BOND	311	227.32	36.8%	250	24.4%	247	417	-40.7%
FED FUND	461	577.32	-20.2%	404.48	13.9%	415	1,343	-69.1%
Ultra 10-Year Note	11	0	-	53.48	-79.3%	15	0	-

Energy Futures

ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	0	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-	0	69	-100.0%
RBOB GAS	45	43.64	2.5%	47.62	-6.1%	59	71	-17.4%
ELEC ERCOT DLY PEAK	0	0	-	0	-	0	5	-100.0%
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	34	114	-69.9%
ERCOT NORTH ZMCPE 5MW PEAK	0	0	-	0	-	2	12	-84.4%
SINGAPORE JET KERO VS. GASOIL	0	0	-	0	-	0	0	-100.0%
PETRO OUTRIGHT EURO	520	296.36	75.4%	356.33	45.9%	443	414	6.9%
MONT BELVIEU LDH PROPANE OPIS	103	48.86	109.8%	37.62	172.5%	40	31	29.5%
MONT BELVIEU ETHANE OPIS BALM	3	12.73	-78.6%	0	-	4	11	-60.5%
CONWAY NATURAL GASOLINE (OPI	7	0	-	3.57	97.3%	9	4	132.4%
PETROCHEMICALS	278	126.91	118.7%	322.76	-14.0%	247	182	35.7%
CONWAY PROPANE 5 DECIMALS S	213	181.14	17.7%	185.14	15.1%	276	220	25.3%
CONWAY NORMAL BUTANE (OPIS) S	3	16.14	-83.1%	3.57	-23.6%	3	8	-57.3%

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Energy Futures								
MONT BELVIEU NORMAL BUTANE B	61	40.59	49.2%	28.9	109.5%	35	21	61.2%
MONT BELVIEU NATURAL GASOLIN	18	22.27	-20.4%	4.76	272.3%	11	16	-35.4%
IN DELIVERY MONTH EUA	141	544.5	-74.1%	401.19	-64.9%	207	413	-50.0%
WTS (ARGUS) VS WTI SWAP	17	176.86	-90.4%	111.43	-84.8%	55	241	-77.0%
ISO NEW ENGLAND PK LMP	0	0	-	0	-	0	0	102.3%
ELEC NYISO OFF-PEAK	0	0	-	0	-	0	172	-100.0%
ELEC MISO PEAK	0	0	-	0	-	0	14	-100.0%
TRANSCO ZONE 4 NAT GAS IN	10	22.55	-56.3%	0	-	6	5	16.4%
COLUMB GULF MAINLINE NG B	30	2.82	980.6%	0	-	113	102	11.6%
ONEOK OKLAHOMA NG BASIS	0	16.59	-100.0%	0	-	8	12	-36.1%
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-	0	64	-100.0%
NYISO ZONE C 5MW D AH O P	2,468	0	-	0	-	434	0	-
PJM NI HUB 5MW REAL TIME	11,663	0	-	7,212.38	61.7%	7,855	7,702	2.0%
NYISO ZONE J 5MW D AH O P	0	0	-	0	-	824	252	226.2%
NYISO ZONE J 5MW D AH PK	0	0	-	0	-	62	37	65.8%
NEPOOL W CNT MASS 5MW D A	0	242.18	-100.0%	0	-	32	175	-81.8%
PJM COMED 5MW D AH PK	0	0	-	0	-	82	28	188.7%
PJM DUQUS 5MW D AH O PK	0	0	-	0	-	0	0	-
NEPOOL SE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-	95	0	-
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-	5	0	-
NEPOOL NE MASS 5MW D AH P	0	25.68	-100.0%	0	-	5	5	-6.5%
NYISO ZONE C 5MW D AH PK	69	0	-	0	-	12	0	-
PETRO CRCKS & SPRDS NA	1,325	1,167.18	13.5%	1,585.71	-16.4%	1,535	1,367	12.3%
SINGAPORE GASOIL	192	97.55	96.6%	201.86	-5.0%	180	127	41.8%
PETRO OUTRIGHT NA	780	541.82	43.9%	556.14	40.2%	624	524	19.0%
CRUDE OIL SPRDS	194	8.18	2272.2%	18.57	945.1%	76	31	146.0%
RBOB GASOLINE BALMO CLNDR	13	132.59	-89.9%	53.62	-75.1%	29	52	-44.2%
GASOLINE UP-DOWN BALMO SW	0	5.23	-100.0%	0	-	6	24	-73.3%
COLUMBIA GULF MAIN NAT G	0	0	-	0	-	18	13	32.3%
ALGON CITY GATES NAT GAS	0	0	-	116.57	-100.0%	33	0	-
SOUTHERN NAT LA NAT GAS	0	0	-	0	-	4	17	-75.3%
TENN 800 LEG NAT GAS INDE	11	0	-	0	-	10	13	-18.5%
NATURAL GAS PHY	403,417	350,268.23	15.2%	337,621.67	19.5%	363,533	323,211	12.5%
CRUDE OIL OUTRIGHTS	134	242.18	-44.9%	327.62	-59.3%	299	428	-30.3%
ELECTRICITY OFF PEAK	0	530.91	-100.0%	0	-	188	250	-24.9%
ELEC FINSETTLED	0	0	-	0	-	10	11	-8.5%
PETRO CRK&SPRD EURO	294	197.68	48.8%	244.95	20.1%	311	270	15.2%
FREIGHT MARKETS	13	0.27	4683.8%	14.76	-11.6%	12	3	282.5%
PLASTICS	14	49.77	-71.7%	0	-	17	42	-59.6%
NYH NO 2 CRACK SPREAD CAL	32	69.5	-54.0%	252.48	-87.3%	88	123	-29.1%
TRANSCO ZONE 6 BASIS SWAP	30	7.05	331.6%	15.81	92.3%	41	42	-1.9%
NYISO A	0	0	-	0	-	0	4	-100.0%
MINY NATURAL GAS	1,158	1,105.95	4.7%	1,082.38	7.0%	1,195	1,305	-8.5%
HEATING OIL PHY	155,957	135,533.45	15.1%	164,390	-5.1%	156,591	146,036	7.2%
DOMINION TRANSMISSION INC	1,078	110.23	877.7%	993.24	8.5%	990	348	184.5%
TCO BASIS SWAP	111	250.64	-55.8%	2.86	3778.7%	129	156	-17.4%
PJM MONTHLY	8	21.82	-62.5%	93.33	-91.2%	23	29	-21.5%
EL PASO PERMIAN INDEX SWA	28	0	-	0	-	8	0	-

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Energy Futures								
WAHA INDEX SWAP FUTURE	83	0	-	46.29	79.5%	59	7	765.4%
NY HARBOR HEAT OIL SWP	138	212.32	-35.2%	76.86	79.1%	132	213	-37.9%
EASTERN RAIL DELIVERY CSX	106	366.14	-70.9%	58.57	81.6%	61	160	-62.1%
HTG OIL	4	0	-	1.71	122.7%	42	8	398.5%
EUROPE 3.5% FUEL OIL MED	9	1.36	526.7%	14.38	-40.6%	18	6	226.1%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
PJM OFF-PEAK LMP SWAP FUT	0	0	-	6.67	-100.0%	1	7	-84.8%
AEP-DAYTON HUB OFF-PEAK M	0	0	-	0	-	0	4	-100.0%
DOMINION TRAN INC - APP I	143	0	-	139.05	2.7%	137	10	1252.0%
TENNESSEE ZONE 0 BASIS SW	55	0	-	0	-	16	4	291.5%
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-
FUELOIL SWAP:CARGOES VS.B	1	7.27	-88.1%	15.29	-94.4%	20	18	10.5%
MINY HTG OIL	1	0.27	83.4%	0.33	50.0%	0	0	5.3%
BRENT CALENDAR SWAP	94	531.64	-82.3%	78.52	19.7%	112	234	-52.2%
EURO GASOIL 10PPM VS ICE	3	1.14	200.0%	0.24	1331.8%	3	4	-28.7%
WTI-BRENT CALENDAR SWAP	598	970.55	-38.3%	596.43	0.3%	553	1,097	-49.6%
CENTERPOINT BASIS SWAP	3	16.59	-80.3%	81.05	-96.0%	72	90	-19.5%
PJM NILL DA OFF-PEAK	8,737	71.68	12088.7%	351.76	2383.8%	3,988	2,003	99.0%
PANHANDLE INDEX SWAP FUTU	87	0	-	0	-	20	10	90.3%
PJM NILL DA PEAK	470	3	15577.3%	26.05	1705.6%	191	94	103.5%
CIN HUB 5MW REAL TIME PK	259	0	-	151.43	70.8%	449	82	448.1%
MINY WTI CRUDE OIL	11,719	9,016.41	30.0%	14,942.1	-21.6%	14,642	12,449	17.6%
JAPAN C&F NAPHTHA SWAP	60	60.95	-2.4%	56.38	5.5%	57	47	23.3%
LLS (ARGUS) VS WTI SWAP	63	393	-84.0%	737.19	-91.5%	337	435	-22.5%
RBOB PHY	198,288	175,863.05	12.8%	184,482.33	7.5%	181,686	159,297	14.1%
NEPOOL RHD ISLD 5MW D AH	0	68.36	-100.0%	0	-	0	44	-100.0%
NEPOOL NE MASS 5MW D AH O	0	178.18	-100.0%	0	-	0	15	-100.0%
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-	0	0	-
CIN HUB 5MW REAL TIME O P	5,171	0	-	4,464.76	15.8%	6,386	3,114	105.1%
LTD NAT GAS	10,738	10,598.77	1.3%	8,487.95	26.5%	11,456	11,453	0.0%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	0	-
NORTHWEST ROCKIES BASIS S	521	30.82	1588.9%	1,355.86	-61.6%	968	537	80.2%
SINGAPORE 380CST BALMO	7	3.41	106.7%	7.81	-9.8%	7	5	39.0%
PJM BGE DA OFF-PEAK	0	0	-	0	-	187	0	-
ULSD 10PPM CIF MED VS ICE	0	2.05	-100.0%	1.57	-100.0%	1	4	-80.5%
GULF COAST JET FUEL CLNDR	16	6.18	158.8%	2.67	500.0%	8	14	-48.1%
HEATING OIL CRCK SPRD BAL	0	0	-	0.95	-100.0%	0	0	-
SINGAPORE GASOIL SWAP	181	40.73	343.4%	215.57	-16.2%	182	111	64.4%
CHICAGO ULSD PL VS HO SPR	4	10.59	-63.5%	0	-	11	17	-36.7%
CIN HUB 5MW D AH PK	249	19.55	1171.6%	18.1	1273.5%	135	42	222.3%
PJM AD HUB 5MW REAL TIME	4,123	0	-	9,450.62	-56.4%	8,167	7,011	16.5%
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-	0	0	1.2%
Sumas Basis Swap	38	16.64	126.0%	378.71	-90.1%	104	57	83.2%
RBOB CRACK SPREAD	16	84.55	-81.5%	95.19	-83.6%	82	51	62.1%
NGPL TEX/OK	43	1,368.18	-96.8%	24.43	77.0%	172	333	-48.3%
EURO GASOIL 10 CAL SWAP	0	0	-	0	-	0	0	-56.6%
HENRY HUB INDEX SWAP FUTU	242	622.86	-61.1%	718.9	-66.3%	1,051	439	139.3%
WTI-BRENT BULLET SWAP	0	0	-	0	-	0	0	-
NYISO J OFF-PEAK	0	0	-	0	-	1	2	-72.6%

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Energy Futures								
EAST/WEST FUEL OIL SPREAD	3	8.09	-69.1%	0.95	162.5%	1	9	-90.4%
TENNESSEE 500 LEG BASIS S	0	0	-	18.71	-100.0%	3	22	-85.6%
NORTHERN NATURAL GAS DEMAR	0	27.64	-100.0%	26.1	-100.0%	13	23	-45.4%
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-	0	0	-
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-	0	1	-100.0%
ROCKIES KERN OPAL - NW IN	0	0	-	0	-	6	7	-20.8%
APPALACHIAN COAL (PHY)	0	8.09	-100.0%	1.19	-100.0%	1	10	-90.1%
WTI CALENDAR	1,283	1,709.55	-24.9%	1,504.14	-14.7%	1,531	1,600	-4.3%
CINERGY HUB PEAK MONTH	0	0	-	0	-	0	0	-100.0%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-	0	0	-
RBOB CALENDAR SWAP	328	382.82	-14.4%	267.33	22.5%	274	336	-18.5%
AEP-DAYTON HUB MTHLY	0	0	-	0	-	0	3	-100.0%
CRUDE OIL PHY	945,005	636,128.05	48.6%	1,023,524.62	-7.7%	1,089,354	799,219	36.3%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-100.0%
NEW YORK ETHANOL SWAP	51	31.82	60.7%	27.86	83.6%	84	48	76.9%
LA CARB DIESEL (OPIS)	0	0	-	0	-	0	1	-100.0%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	0	0	-100.0%
EURO PROPANE CIF ARA SWA	78	24.91	215.0%	60.86	28.9%	57	20	193.7%
LA CARBOB GASOLINE(OPIS)S	41	40.91	0.0%	16.67	145.5%	42	24	78.6%
MCCLOSKEY ARA ARGUS COAL	9,220	5,884.32	56.7%	7,593.38	21.4%	9,501	8,426	12.8%
MCCLOSKEY RCH BAY COAL	828	1,174.55	-29.5%	443.57	86.6%	1,038	1,122	-7.5%
MGF FUT	0	0	-	0	-	1	0	135.4%
MNC FUT	152	219.64	-30.7%	122.9	23.9%	179	201	-11.2%
MGN1 SWAP FUT	4	2.27	70.0%	7	-44.8%	7	8	-5.6%
UCM FUT	3	4.09	-37.8%	2.14	18.8%	2	2	-22.6%
MJC FUT	0	3.18	-100.0%	3.86	-100.0%	4	3	16.5%
HEATING OIL VS ICE GASOIL	0	0	-	0	-	0	0	-
UP DOWN GC ULSD VS NMX HO	2,140	2,178.55	-1.8%	2,236.62	-4.3%	2,447	1,975	23.9%
HOUSTON SHIP CHANNEL BASI	123	61.45	100.5%	345.19	-64.3%	182	192	-4.8%
FUEL OIL CRACK VS ICE	147	151.59	-2.8%	163.9	-10.1%	188	176	7.1%
NGPL TEXOK INDEX	0	0	-	2.86	-100.0%	0	5	-89.4%
NATURAL GAS	8,396	3,260.18	157.5%	5,045.05	66.4%	5,767	4,221	36.6%
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-	0	16	-100.0%
N ROCKIES PIPE SWAP	0	0	-	0	-	0	4	-100.0%
SOCAL PIPE SWAP	0	0	-	0	-	45	2	2222.6%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	1	-100.0%
GAS EURO-BOB OXY NWE BARGES	641	772.86	-17.1%	525.48	22.0%	705	813	-13.3%
MONT BELVIEU NATURAL GASOLIN	332	226.36	46.5%	433.86	-23.6%	427	257	66.3%
ONTARIO POWER SWAPS	5	0.45	900.1%	1.19	281.8%	37	669	-94.5%
DAILY PJM	0	0	-	129.52	-100.0%	22	32	-31.4%
BRENT OIL LAST DAY	78,130	85,266.91	-8.4%	84,680.81	-7.7%	100,682	103,759	-3.0%
SINGAPORE GASOIL CALENDAR	7	0	-	0	-	3	27	-89.8%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-	0	0	-100.0%
GC ULSD VS GC JET SPREAD	0	0	-	0	-	0	0	-
MARS (ARGUS) VS WTI TRD M	493	66.82	637.9%	420.95	17.1%	445	67	562.4%
MARS (ARGUS) VS WTI SWAP	87	273.59	-68.3%	229.52	-62.2%	259	293	-11.7%
SINGAPORE JET KERO BALMO	0	0	-	0	-	0	2	-79.4%
WTS (ARGUS) VS WTI TRD MT	22	65.36	-65.9%	139.05	-83.9%	54	77	-30.1%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	0	0	-100.0%

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	ADV JUN 2016	ADV JUN 2015	% CHG	ADV MAY 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures								
EURO 1% FUEL OIL NEW BALM	0	0.18	-100.0%	0	-	2	1	224.4%
BRENT CFD SWAP	0	0	-	0	-	0	4	-100.0%
PREMIUM UNLD 10P FOB MED	12	12.95	-8.4%	3.81	211.4%	15	13	11.1%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	1.3%
3.5% FUEL OIL CID MED SWA	6	1.36	336.7%	9.95	-40.2%	13	4	268.2%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-	0	0	29.2%
ARGUS PROPAN FAR EST INDE	78	19.36	302.1%	97.1	-19.8%	75	23	225.8%
ULSD 10PPM CIF VS ICE GAS	0	0	-	0	-	0	0	183.4%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH PK	308	81.82	276.7%	162.86	89.2%	176	140	25.7%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-	0	0	21.5%
NYMEX ULSD VS NYMEX HO	0	8.32	-100.0%	0	-	0	5	-100.0%
RBOB VS HEATING OIL SWAP	102	43.18	135.4%	81.19	25.2%	72	48	47.6%
GULF COAST ULSD CRACK SPR	79	23.86	229.7%	35.86	119.4%	47	16	203.1%
USGC UNL 87 CRACK SPREAD	0	6.82	-100.0%	0	-	1	14	-90.0%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-	0	0	-89.9%
TENNESSEE 800 LEG NG BASI	3	0	-	14.57	-80.7%	6	15	-58.8%
NEPOOL W CNTR M 5MW D AH	0	0	-	0	-	13	7	100.6%
DATED TO FRONTLINE BRENT	73	124.55	-41.6%	59.52	22.2%	78	137	-43.2%
PJM APS ZONE DA PEAK	0	0	-	0	-	0	0	-
PJM BGE DA PEAK	0	0	-	0	-	10	0	-
PJM PPL DA PEAK	0	0	-	0	-	0	13	-100.0%
PJM JCPL DA PEAK	0	29.55	-100.0%	0	-	0	3	-100.0%
PJM PSEG DA PEAK	0	0	-	0	-	41	0	9283.6%
PJM PSEG DA OFF-PEAK	0	0	-	0	-	1,310	8	16814.9%
PJM WESTH RT PEAK	2,627	0	-	2,000.24	31.3%	3,116	992	214.0%
ALGONQUIN CITYGATES BASIS	24	1.45	1575.0%	14.38	69.4%	31	6	446.2%
GASOIL 0.1 CIF MED SWAP	0	0	-	0.71	-100.0%	1	0	203.6%
ULSD 10PPM CIF MED SWAP	0	0	-	0.14	-100.0%	0	0	-
Tetco ELA Basis	0	0	-	0	-	0	5	-100.0%
EUROPE 1% FUEL OIL NWE CA	1	12.59	-92.8%	3.48	-73.8%	6	8	-18.1%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-
GULF COAST NO.6 FUEL OIL	1,982	3,288.41	-39.7%	2,568.81	-22.8%	2,795	3,277	-14.7%
SINGAPORE FUEL 180CST CAL	43	67.86	-36.3%	73.24	-41.0%	60	88	-31.1%
SINGAPORE FUEL OIL SPREAD	41	16.14	154.6%	43.67	-5.9%	26	23	16.1%
NORTHERN ILLINOIS OFF-PEA	0	0	-	0	-	0	0	-100.0%
PJM ATSI ELEC	0	0	-	0	-	0	98	-100.0%
SING FUEL	0	0.23	-100.0%	0	-	0	0	1.3%
EURO-DENOMINATED PETRO PROD	0	27.32	-100.0%	0	-	1	11	-94.7%
DATED BRENT (PLATTS) DAILY SWA	0	0	-	0	-	0	94	-100.0%
GAS EURO-BOB OXY NWE BARGES	291	365.14	-20.3%	374.81	-22.3%	364	318	14.4%
MINY RBOB GAS	0	0.18	0.0%	0.14	27.2%	0	0	-14.8%
RBOB UP-DOWN CALENDAR SWA	0	550	-100.0%	0	-	74	483	-84.7%
LA JET FUEL VS NYM NO 2 H	0	0	-	3.1	-85.3%	6	2	184.9%
ANR OKLAHOMA	6	20.86	-73.2%	11.43	-51.1%	26	46	-42.1%
MICHIGAN BASIS	40	0	-	240.29	-83.3%	108	26	315.8%
TEXAS EASTERN ZONE M-3 BA	254	13.82	1737.2%	317.95	-20.2%	378	99	280.9%
NORTHERN NATURAL GAS VENTU	26	62.18	-58.8%	54.86	-53.3%	46	23	104.9%
CIG BASIS	272	30.91	779.4%	786.43	-65.4%	387	189	104.6%

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Energy Futures								
PJM DAILY	0	0	-	61.9	-100.0%	10	0	-
COLUMBIA GULF ONSHORE	0	0	-	0	-	25	18	36.1%
Tetco STX Basis	0	77.82	-100.0%	0	-	7	18	-61.8%
Transco Zone 3 Basis	0	13.82	-100.0%	5.71	-100.0%	5	28	-82.3%
GULF COAST GASOLINE CLNDR	0	18.18	-100.0%	0	-	10	29	-63.8%
CENTERPOINT EAST INDEX	0	0	-	0	-	0	3	-100.0%
GULF COAST ULSD CALENDAR	21	2.45	746.3%	29.71	-30.1%	40	34	15.5%
LA CARB DIESEL (OPIS) SWA	33	48.45	-31.5%	48.1	-31.0%	39	30	29.2%
EURO 3.5% FUEL OIL RDM B	12	6.73	77.0%	11.38	4.6%	16	25	-38.3%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
SINGAPORE GASOIL BALMO	13	0	-	0	-	9	5	81.3%
EUROPEAN NAPHTHA BALMO	8	3.95	94.3%	4.33	77.3%	7	4	84.3%
GASOIL MINI CALENDAR SWAP	15	10	51.4%	17.48	-13.4%	14	13	3.4%
NY ULSD (ARGUS) VS HEATING OIL	1	68.27	-98.0%	6.48	-78.9%	22	131	-83.5%
PJM PECO ZONE5MW PEAK CAL MO	0	29.55	-100.0%	0	-	0	3	-100.0%
EUROPE 1% FUEL OIL RDM C	0	0	-	0	-	1	1	39.0%
SAN JUAN BASIS SWAP	200	75.36	165.4%	724.38	-72.4%	325	118	175.3%
SOCAL BASIS SWAP	0	0	-	0	-	0	0	-100.0%
GULF COAST JET VS NYM 2 H	1,692	810.73	108.7%	1,544.1	9.6%	1,586	1,066	48.8%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-	0	0	-100.0%
NYMEX ALUMINUM FUTURES	0	0	-	0	-	0	0	-
EURO 3.5% FUEL OIL SPREAD	29	26.45	7.9%	25	14.2%	29	43	-31.9%
GASOIL CALENDAR SWAP	1	0.14	299.9%	1.52	-64.2%	2	1	87.8%
BRENT FINANCIAL FUTURES	5	76.18	-93.9%	7.71	-39.9%	28	298	-90.4%
ICE BRENT DUBAI SWAP	0	0	-	0	-	0	50	-99.8%
GASOIL CRACK SPREAD CALEN	376	44.23	749.9%	615.38	-38.9%	229	154	49.3%
EUROPEAN NAPHTHA CRACK SPR	317	340.5	-7.0%	287.57	10.2%	218	308	-29.4%
CRUDE OIL	384	346.68	10.7%	229.52	67.2%	859	915	-6.2%
NEPOOL INTR HUB 5MW D AH	1,353	1,216.55	11.2%	2,411.43	-43.9%	1,127	1,342	-16.0%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	0	0	-	0	-	170	942	-81.9%
PJM JCPL DA OFF-PEAK	0	530.91	-100.0%	0	-	0	61	-100.0%
PJM WESTH RT OFF-PEAK	21,172	0	-	26,549.05	-20.3%	35,730	14,351	149.0%
CHICAGO ETHANOL SWAP	5,660	4,446.09	27.3%	4,232.67	33.7%	4,615	3,957	16.6%
HENRY HUB BASIS SWAP	258	622.86	-58.6%	718.9	-64.1%	1,111	584	90.1%
HENRY HUB SWAP	16,248	12,806.14	26.9%	15,709.38	3.4%	22,523	21,070	6.9%
PREM UNL GAS 10PPM RDM FOB B	0	0	-	0	-	0	0	-95.2%
PREM UNL GAS 10PPM RDM FOB S	1	0.64	7.1%	1.29	-47.0%	2	1	11.9%
MONT BELVIEU NORMAL BUTANE 5	898	755.59	18.8%	871.29	3.0%	1,092	828	31.9%
MONT BELVIEU ETHANE 5 DECIMAL	2,059	112.05	1738.0%	2,328.81	-11.6%	1,914	367	422.2%
MONT BELVIEU LDH PROPANE 5 DE	7,154	1,620.86	341.4%	5,620.95	27.3%	5,008	2,437	105.5%
SINGAPORE 180CST BALMO	2	3	-42.4%	1.19	45.1%	3	2	62.2%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	0	-
GRP THREE UNL GS (PLT) VS	102	76.14	34.3%	41.67	145.5%	63	74	-15.3%
JET BARGES VS ICE GASOIL	0	0.68	-100.0%	0	-	0	0	196.8%
SINGAPORE GASOIL VS ICE	59	28.64	106.3%	216.19	-72.7%	84	24	254.2%
NATURAL GAS PEN SWP	5,783	8,344.09	-30.7%	4,467.24	29.4%	5,288	8,696	-39.2%
WESTERN RAIL DELIVERY PRB	72	125.68	-42.6%	15.71	358.8%	56	104	-45.9%
EUROPE DATED BRENT SWAP	391	364.77	7.2%	115.71	237.8%	183	154	18.5%

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Energy Futures								
SINGAPORE JET KERO GASOIL	10	18.18	-43.7%	2.38	329.5%	26	14	83.8%
TETCO M-3 INDEX	8	0	-	139.81	-94.0%	57	44	31.4%
PJM AECO DA PEAK	0	6	-100.0%	0	-	0	1	-100.0%
GASOIL 10PPM CARGOES CIF	0	0	-	0	-	0	0	-81.6%
WAHA BASIS	366	30.64	1095.8%	290.9	25.9%	230	162	42.5%
LA JET (OPIS) SWAP	118	67.95	73.9%	75.48	56.6%	91	43	112.3%
NY HARBOR 1% FUEL OIL BAL	0	2.27	-100.0%	0	-	0	2	-88.6%
GASOIL 10PPM VS ICE SWAP	13	16.82	-20.5%	3.81	250.8%	3	6	-40.7%
NY H OIL PLATTS VS NYMEX	0	0	-	0	-	0	4	-100.0%
PJM PEPCO DA OFF-PEAK	0	170.91	-100.0%	0	-	0	29	-100.0%
NYISO ZONE G 5MW D AH O P	175	2,138.18	-91.8%	0	-	2,277	1,013	124.8%
EUROPEAN GASOIL (ICE)	6,996	427.18	1537.8%	4,653.43	50.3%	12,158	3,047	299.1%
ULSD UP-DOWN BALMO SWP	242	216.59	11.8%	195.86	23.6%	180	179	0.6%
JET FUEL UP-DOWN BALMO CL	52	137.05	-61.9%	155.19	-66.3%	162	152	6.4%
EIA FLAT TAX ONHWAY DIESE	22	0	-	31.38	-30.6%	55	37	47.9%
NY 2.2% FUEL OIL (PLATTS	10	0	-	0	-	3	4	-15.5%
RBOB CRACK SPREAD BALMO S	0	0	-	1.19	-100.0%	0	0	68.6%
HEATING OIL BALMO CLNDR S	0	1.36	-100.0%	3.57	-100.0%	2	7	-67.1%
INDIANA MISO	0	0	-	5.33	-100.0%	1	9	-89.9%
PETROLEUM PRODUCTS ASIA	64	87.91	-27.1%	60.71	5.6%	62	79	-21.4%
AUSTRIALIAN COKE COAL	9	11.23	-18.6%	53.81	-83.0%	22	7	193.6%
PETROLEUM PRODUCTS	7	2.73	141.7%	31.43	-79.0%	20	2	947.2%
COAL SWAP	0	20.45	-100.0%	1.43	-100.0%	14	29	-49.8%
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-	0	0	-100.0%
NYISO A OFF-PEAK	0	0	-	0	-	0	2	-100.0%
NYISO G OFF-PEAK	0	0	-	0	-	0	1	-100.0%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-	0	0	-
SINGAPORE 380CST FUEL OIL	363	206.32	76.1%	248.38	46.2%	290	251	15.4%
SINGAPORE JET KEROSENE SW	7	56.77	-88.0%	7.14	-4.5%	21	65	-68.0%
SINGAPORE NAPHTHA SWAP	0	2.27	-100.0%	0	-	0	5	-100.0%
FLORIDA GAS ZONE3 BASIS S	22	22.55	-2.8%	4.29	411.2%	10	57	-81.8%
TRANSCO ZONE4 BASIS SWAP	98	328.36	-70.3%	85.19	14.6%	117	300	-60.9%
ANR LOUISIANA BASIS SWAP	0	0	-	0	-	0	12	-100.0%
CINERGY HUB OFF-PEAK MONT	0	0	-	0	-	0	2	-80.7%
DUBAI CRUDE OIL CALENDAR	71	150	-52.9%	45.43	55.6%	53	187	-71.7%
NGPL MIDCONTINENT INDEX	66	0	-	41.43	59.9%	53	1	4357.4%
PANHANDLE BASIS SWAP FUTU	192	296.82	-35.2%	703.19	-72.6%	411	521	-21.1%
SONAT BASIS SWAP FUTURE	0	0	-	0	-	3	58	-94.9%
DIESEL 10P BRG FOB RDM VS	0	0	-	0.48	-100.0%	0	0	102.5%
FUEL OIL NWE CRACK VS ICE	0	0	-	1.52	-100.0%	0	1	-78.8%
EUROPE 3.5% FUEL OIL RDAM	354	202.09	75.0%	288.48	22.6%	322	389	-17.3%
GULF COAST 3% FUEL OIL BA	9	19.55	-55.3%	41.14	-78.8%	41	49	-16.8%
NY1% VS GC SPREAD SWAP	77	64.59	19.6%	165.71	-53.4%	105	109	-3.5%
GASOIL 0.1 CIF NWE VS ISE	0	4.36	-100.0%	0	-	0	1	-100.0%
JET CIF NWE VS ICE	8	10.05	-18.6%	6.48	26.3%	5	5	-2.2%
EUROPE JET KERO NWE CALSW	0	2.41	-100.0%	0	-	0	2	-84.6%
JAPAN NAPHTHA BALMO SWAP	0	2.55	-100.0%	0.14	-100.0%	2	2	16.2%
ARGUS PROPAN(SAUDI ARAMCO	58	20.59	181.7%	58.76	-1.3%	50	28	75.7%
NYISO G	0	0	-	0	-	0	2	-100.0%

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	ADV JUN 2016	ADV JUN 2015	% CHG	ADV MAY 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures								
NYISO J	0	13.55	-100.0%	0	-	1	13	-89.3%
NGPL MID-CONTINENT	53	1,000.59	-94.7%	94.67	-44.0%	176	200	-12.1%
BRENT BALMO SWAP	0	108.59	-100.0%	1.9	-100.0%	6	19	-67.9%
ULSD 10PPM CIF MED BALMO	0	0	-	0.14	-100.0%	0	0	-
HENRY HUB SWING FUTURE	0	0	-	0	-	2	5	-51.1%
EUROPE NAPHTHA CALSWAP	75	82.05	-8.3%	51.71	45.5%	59	59	-0.4%
NY HARBOR RESIDUAL FUEL 1	84	191.18	-56.1%	106.1	-20.8%	181	245	-26.2%
PERMIAN BASIS SWAP	183	9.73	1777.6%	209.95	-13.0%	180	146	23.5%
JAPAN C&F NAPHTHA CRACK S	5	0	-	0	-	18	13	40.9%
EMMISSIONS	0	0	-	0	-	0	2	-100.0%
NATURAL GAS INDEX	0	0	-	208.57	-100.0%	40	0	-
PETRO CRCKS & SPRDS ASIA	0	0	-	3.05	-100.0%	9	8	5.4%
NYISO CAPACITY	46	34.36	32.8%	35.62	28.1%	25	35	-30.0%
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0	-	0	0	-100.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-	0	0	-
GRP THREE ULSD(PLT)VS HEA	126	291.36	-56.7%	85.71	47.3%	109	182	-40.3%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-	1	1	-34.2%
PJM AECO DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM PPL DA OFF-PEAK	0	0	-	0	-	0	242	-100.0%
PJM DAYTON DA PEAK	347	0	-	0	-	67	65	3.1%
PREMIUM UNLEAD 10PPM FOB	4	6.5	-32.2%	0.14	2985.4%	2	3	-24.3%
PJM WESTH DA OFF-PEAK	1,447	0	-	0	-	3,595	3,193	12.6%
GASOIL 0.1 RDAM BRGS VS I	0	0	-	0.29	-100.0%	0	1	-38.2%
GASOIL 10P CRG CIF NW VS	0	0	-	0	-	0	0	-59.5%
PJM WESTHDA PEAK	60	0	-	0	-	178	167	7.0%
NEPOOL RHODE IL 5MW D AH	0	888.73	-100.0%	0	-	0	433	-100.0%
CHICAGO UNL GAS PL VS RBO	0	0	-	8.33	-100.0%	13	1	838.7%
NYISO ZONE A 5MW D AH O P	724	2,138.18	-66.2%	1,051.43	-31.2%	1,852	1,712	8.1%
CIN HUB 5MW D AH O PK	0	0	-	0	-	1,303	706	84.7%
PJM COMED 5MW D AH O PK	0	0	-	0	-	1,498	342	338.3%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-	0	1	-100.0%
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-	0	0	-
NYISO ZONE A 5MW D AH PK	0	0	-	0	-	5	76	-93.3%
SOUTH STAR TEX OKLHM KNS	0	38.91	-100.0%	0	-	2	29	-92.6%
NY 3.0% FUEL OIL (PLATTS	14	11.36	20.0%	3.57	281.8%	9	21	-57.6%
ARGUS LLS VS. WTI (ARG) T	640	255.23	150.7%	905.38	-29.3%	667	388	72.0%
NO 2 UP-DOWN SPREAD CALEN	0	1.14	-100.0%	0	-	19	16	19.2%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
PROPANE NON-LDH MT. BEL (OPIS)	384	283.32	35.4%	748.95	-48.8%	474	359	32.0%
PROPANE NON-LDH MB (OPIS) BAL	36	19.82	83.0%	25.24	43.7%	18	10	83.4%
JET AV FUEL (P) CAR FM ICE GAS S	0	0.73	-100.0%	1.71	-100.0%	1	1	-42.0%
SINGAPORE MOGAS 92 UNLEADED	425	132.59	220.9%	150.14	183.4%	325	318	2.2%
NY JET FUEL (PLATTS) HEAT OIL SV	0	4.77	-100.0%	0	-	0	7	-100.0%
SINGAPORE MOGAS 92 UNLEADED	1	17.86	-96.2%	27.05	-97.5%	23	14	57.6%
ETHANOL T2 FOB ROTT INCL DUTY	90	176.27	-48.8%	142.24	-36.5%	109	116	-6.5%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-	0	0	-
FUEL OIL (PLATS) CAR CM	0	0	-	0	-	1	1	23.4%
FUEL OIL (PLATS) CAR CN	0	0	-	0	-	0	1	-46.9%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-	0	1	-100.0%

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Energy Futures								
MICHIGAN MISO	0	0	-	0	-	1,079	507	112.9%
INDONESIAN COAL	4	9.09	-57.5%	0.48	711.3%	1	7	-82.6%
ETHANOL FWD	31	31.73	-2.9%	41.52	-25.8%	32	37	-14.4%
NATURAL GAS FIXED PRICE SWAP F	0	0	-	0	-	0	51	-100.0%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-	0	0	-100.0%
DIESEL 10PPM BARG VS ICE LS	0	0	-	0	-	0	0	-
EU LOW SULPHUR GASOIL CRACK	0	0	-	0	-	0	0	-
NAT GAS BASIS SWAP	401	54.91	630.2%	159.43	151.5%	178	21	752.1%
COLUMBIA GULF NAT GAS FIXED PF	0	0	-	0	-	0	2	-100.0%
VENTURA NAT GAS PLATTS FIXED F	0	0	-	0	-	0	0	-100.0%
SUMAS NAT GAS PLATTS FIXED PRI	0	0	-	0	-	0	11	-100.0%
CENTER POINT NAT GAS FIXED PRI	0	0	-	0	-	0	0	-100.0%
NY HARBOR LOW SULPUR GAS 100C	26	47.73	-45.2%	39.57	-34.0%	34	16	113.1%
MINI RBOB V. EBOB(ARGUS) NWE B	38	39.32	-3.1%	70.29	-45.8%	54	35	55.5%
CANADIAN LIGHT SWEET OIL	108	6.82	1476.7%	340.24	-68.4%	105	58	81.1%
MINI RBOB V. EBOBARG NWE BRGS	0	50.68	-100.0%	0	-	6	19	-70.7%
MINI GAS EUROBOB OXY NWE ARG	17	12.82	31.6%	14.05	20.0%	18	14	29.3%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
MARS BLEND CRUDE OIL	216	0	-	111.67	93.8%	92	0	-
MJB FUT	0	0	-	0	-	0	0	-100.0%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-	0	3	-100.0%
3.5% FUEL OIL CIF BALMO S	0	0	-	1.43	-100.0%	1	1	118.3%
FL GAS ZONE 3 NAT GAS IND	378	0	-	0	-	66	0	-
GASOIL 0.1 CIF MED BALMO	0	0.23	-100.0%	0	-	0	0	-100.0%
CIG ROCKIES NG INDEX SWA	0	0	-	0	-	7	0	-
TRANSCO ZONE 6 INDEX	0	0	-	40.76	-100.0%	43	0	14307.5%
NGPL MIDCONTINENT SWING S	28	0	-	0	-	5	0	-
DEMARC INDEX FUTURE	28	0	-	8.57	228.8%	6	0	-
TCO NG INDEX SWAP	0	0	-	0	-	0	15	-100.0%
ELEC ERCOT DLY OFF PK	0	0	-	0	-	0	0	-

Energy Options

PETRO OUTRIGHT EURO	0	0	-	0	-	0	1	-100.0%
PETROCHEMICALS	61	48.55	25.0%	80.14	-24.3%	103	60	71.7%
NATURAL GAS OPTION ON CALEND	27	34.55	-21.1%	23.81	14.5%	100	51	94.0%
ELEC MISO PEAK	117	0	-	0	-	21	10	105.6%
HENRY HUB FINANCIAL LAST	309	147.91	108.8%	70.43	338.5%	107	94	14.1%
NATURAL GAS PHY	127,130	99,572.68	27.7%	82,287.71	54.5%	106,374	90,496	17.5%
CRUDE OIL OUTRIGHTS	0	0	-	47.62	-100.0%	9	89	-89.7%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ELEC FINSETTLED	1	0	-	1.62	-49.5%	1	0	746.2%
APPALACHIAN COAL	0	0	-	0	-	0	0	-100.0%
EUROPEAN JET KEROSENE NWE (P	0	0	-	0	-	0	0	-
HEATING OIL PHY	2,781	1,403	98.2%	2,769.1	0.4%	2,781	2,422	14.8%
PJM MONTHLY	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	285	905.73	-68.5%	227.95	25.0%	283	656	-56.8%
BRENT CALENDAR SWAP	35	551.82	-93.7%	181.19	-80.9%	85	605	-86.0%
NATURAL GAS 3 M CSO FIN	1,417	404.55	250.3%	2,396.43	-40.9%	1,117	259	332.0%

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Energy Options								
RBOB PHY	1,847	1,613.09	14.5%	1,853.24	-0.3%	2,124	1,396	52.1%
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	125	49.64	152.7%	81.43	54.1%	45	20	122.3%
NATURAL GAS 2 M CSO FIN	0	88.64	-100.0%	0	-	8	20	-59.1%
SINGAPORE JET FUEL CALEND	0	0	-	0	-	0	6	-100.0%
WTI-BRENT BULLET SWAP	350	1,075	-67.4%	442.86	-21.0%	980	1,061	-7.6%
WTI 12 MONTH CALENDAR OPT	0	0	-	0	-	0	8	-100.0%
CRUDE OIL APO	1,577	1,858.27	-15.1%	1,475.76	6.9%	1,226	2,857	-57.1%
WTI CRUDE OIL 1 M CSO FI	9,169	2,731.82	235.6%	5,575.81	64.4%	8,547	7,295	17.2%
NATURAL GAS 6 M CSO FIN	0	0	-	0	-	33	185	-82.3%
RBOB CALENDAR SWAP	55	74.32	-26.6%	115.52	-52.8%	46	86	-45.8%
CRUDE OIL PHY	148,672	111,818.27	33.0%	164,093.14	-9.4%	182,687	159,263	14.7%
RBOB 1MO CAL SPD OPTIONS	0	0	-	80.95	-100.0%	27	0	-
MCCLOSKEY ARA ARGS COAL	10	2.73	250.0%	71.19	-86.6%	70	36	95.6%
MCCLOSKEY RCH BAY COAL	0	0	-	49.29	-100.0%	19	7	157.5%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	20	-100.0%	3	2	54.6%
NATURAL GAS	0	0	-	0	-	4	0	-
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-	0	15	-100.0%
N ROCKIES PIPE SWAP	33	45.27	-27.7%	34.29	-4.5%	22	25	-12.2%
SOCAL PIPE SWAP	0	0	-	0	-	80	0	-
ETHANOL SWAP	324	257	26.1%	243.38	33.1%	290	304	-4.8%
SHORT TERM NATURAL GAS	283	193.18	46.5%	264.29	7.1%	320	209	52.6%
SHORT TERM CRUDE OIL	0	0	-	0	-	0	0	-
BRENT OIL LAST DAY	1,884	476.73	295.2%	1,151.57	63.6%	841	429	96.0%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	0	1	-100.0%
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-	0	0	-
DAILY CRUDE OIL	0	0	-	0	-	0	32	-100.0%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	0	0	-100.0%
GASOIL CRACK SPREAD AVG PRICE	0	0	-	0	-	0	0	-
HO 1 MONTH CLNDR OPTIONS	0	9.09	-100.0%	0	-	46	14	229.6%
CRUDE OIL 1MO	15,393	8,098.41	90.1%	10,279.33	49.7%	11,157	9,325	19.6%
ROTTERDAM 3.5%FUEL OIL CL	5	0	-	0	-	3	2	31.6%
NATURAL GAS 12 M CSO FIN	0	0	-	0	-	0	10	-100.0%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-
PJM CALENDAR STRIP	0	0	-	0	-	0	6	-100.0%
SHORT TERM	108	177.95	-39.2%	80	35.2%	143	82	74.1%
COAL SWAP	2	0	-	0	-	4	18	-79.1%
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	-	0	1	-100.0%
NATURAL GAS 5 M CSO FIN	0	22.73	-100.0%	0	-	10	11	-10.0%
NYMEX EUROPEAN GASOIL APO	0	0	-	0	-	0	6	-100.0%
COAL API2 INDEX	469	301.14	55.6%	751.19	-37.6%	1,132	660	71.5%
COAL API4 INDEX	0	6.82	-100.0%	0	-	11	8	39.7%
NATURAL GAS 1 M CSO FIN	107	113.64	-6.0%	15.48	590.2%	268	1,074	-75.0%
ETHANOL	0	0	-	0	-	0	0	-
PJM WES HUB PEAK CAL MTH	0	0	-	0	-	84	1	10465.5%
PJM WES HUB PEAK LMP 50MW	6	0	-	9.76	-41.3%	14	0	-
GASOLINE	0	0	-	0	-	7	0	1311.9%
PJM ELECTRIC	0	0	-	0	-	0	0	-
LLS CRUDE OIL	0	0	-	200	-100.0%	70	16	333.1%

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Energy Options								
1 MO GASOIL CAL SWAP SPR	0	0	-	0	-	0	0	-100.0%
NG HH 3 MONTH CAL	0	0	-	11.9	-100.0%	4	0	-

Metals Futures

PALLADIUM	4,315	4,138.36	4.3%	6,789.76	-36.4%	5,357	5,314	0.8%
NYMEX PLATINUM	19,774	19,744.27	0.1%	11,898.14	66.2%	15,150	14,392	5.3%
NYMEX HOT ROLLED STEEL	202	140.14	44.5%	109.67	84.6%	238	232	2.5%
URANIUM	18	52.45	-65.3%	50.19	-63.8%	52	18	189.0%
COMEX SILVER	83,104	68,161.41	21.9%	56,361.48	47.4%	70,824	53,179	33.2%
COMEX GOLD	224,378	129,818.5	72.8%	280,005.57	-19.9%	231,285	165,404	39.8%
COMEX COPPER	97,670	74,483.23	31.1%	72,521	34.7%	83,046	67,139	23.7%
COMEX MINY COPPER	25	29.05	-12.4%	18.67	36.4%	30	36	-16.5%
COPPER	30	5.91	400.8%	1.9	1453.5%	22	26	-13.1%
E-MICRO GOLD	5,269	945.68	457.2%	4,943.24	6.6%	4,561	1,611	183.1%
SILVER	435	291.86	49.1%	331.48	31.3%	377	355	6.1%
FERROUS PRODUCTS	4	0	-	1.43	186.4%	4	2	85.0%
METALS	0	0	-	0	-	0	0	-
ALUMINUM	180	26.36	581.4%	117	53.5%	130	34	279.4%
IRON ORE 58 CHINA TSI FUTURES	0	0	-	0	-	0	0	-
Gold Kilo	191	167.36	13.9%	176.76	7.8%	258	203	27.0%
LNDN ZINC	2	0.05	3496.5%	1.71	-4.5%	1	2	-20.8%
Aluminium MW Trans Prem Platts	345	321.64	7.4%	196.76	75.6%	298	148	101.1%
IRON ORE 62 CHINA PLATTS FUTUR	0	57.27	-100.0%	60.95	-100.0%	20	10	91.3%
IRON ORE 62 CHINA TSI FUTURES	408	586.64	-30.4%	566.67	-27.9%	886	538	64.7%
COMEX E-Mini GOLD	545	160.55	239.3%	548.9	-0.8%	519	264	96.7%
COMEX E-Mini SILVER	72	46.86	52.6%	58.52	22.2%	51	39	31.5%

Metals Options

PALLADIUM	84	202.73	-58.8%	80.95	3.1%	129	170	-24.2%
NYMEX PLATINUM	48	189.59	-74.8%	268.48	-82.2%	200	230	-13.1%
COMEX SILVER	4,493	5,628.09	-20.2%	4,826.1	-6.9%	5,328	4,841	10.1%
COMEX GOLD	40,599	27,279.82	48.8%	38,938	4.3%	41,587	29,781	39.6%
COMEX COPPER	111	71.55	55.2%	155	-28.4%	108	107	1.0%
COPPER	0	0.45	-100.0%	0	-	0	0	-100.0%
SILVER	0	0.27	-100.0%	0	-	0	5	-94.2%
GOLD	184	123.82	48.5%	190.67	-3.5%	189	94	100.7%
IRON ORE 62 CHINA TSI CALL OPTIC	18	35.45	-50.0%	26.19	-32.3%	256	96	165.6%
IRON ORE 62 CHINA TSI PUT OPTIO	95	54.55	75.0%	137.81	-30.7%	146	194	-25.0%

Foreign Exchange Futures

CHILEAN PESO	0	0	-	0	-	0	0	-72.3%
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TOTAL FUTURES GROUP								
Interest Rate Futures	5,449,067	5,292,461.27	3.0%	5,874,972.48	-7.2%	5,646,160	5,185,312	8.9%
Equity Index Futures	2,818,946	2,319,227.5	21.5%	2,034,126	38.6%	2,619,922	2,232,969	17.3%
Metals Futures	436,967	299,177.59	46.1%	434,759.81	0.5%	413,111	308,948	33.7%
Energy Futures	1,956,243	1,479,268.41	32.2%	1,957,321.52	-0.1%	2,103,062	1,689,427	24.5%
FX Futures	931,236	897,946.5	3.7%	644,760.86	44.4%	805,896	786,070	2.5%
Commodities and Alternative Invest	1,435,573	1,390,228.82	3.3%	1,120,328.43	28.1%	1,190,551	1,017,489	17.0%
Foreign Exchange Futures	0	0	-	0	-	0	0	-72.3%
TOTAL FUTURES	13,028,032	11,678,310.09	11.6%	12,066,269.1	8.0%	12,778,702.32	11,220,214.88	13.9%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,873,237	1,656,793.45	13.1%	1,579,856.62	18.6%	1,847,310	1,534,210	20.4%
Equity Index Options	715,441	541,523.05	32.1%	565,781.38	26.5%	625,019	554,506	12.7%
Metals Options	45,632	33,586.32	35.9%	44,623.19	2.3%	47,942	35,518	35.0%
Energy Options	312,580	232,082.5	34.7%	274,986.38	13.7%	321,305	279,235	15.1%
FX Options	79,268	87,423.73	-9.3%	70,047.24	13.2%	80,664	83,161	-3.0%
Commodities and Alternative Invest	378,342	357,381.14	5.9%	297,685.33	27.1%	284,570	252,745	12.6%
TOTAL OPTIONS	3,404,501	2,908,790.18	17.0%	2,832,980.14	20.2%	3,206,810.2	2,739,375.25	17.1%
TOTAL COMBINED								
Commodities and Alternative Invest	1,813,915	1,747,609.95	3.8%	1,418,013.76	27.9%	1,475,120	1,270,235	16.1%
FX	1,010,504	985,370.23	2.6%	714,808.1	41.4%	886,560	869,232	2.0%
Equity Index	3,534,387	2,860,750.55	23.5%	2,599,907.38	35.9%	3,244,941	2,787,474	16.4%
Interest Rate	7,322,305	6,949,254.73	5.4%	7,454,829.1	-1.8%	7,493,469	6,719,522	11.5%
Energy	2,268,823	1,711,350.91	32.6%	2,232,307.91	1.6%	2,424,368	1,968,661	23.1%
Metals	482,599	332,763.91	45.0%	479,383	0.7%	461,054	344,466	33.8%
Foreign Exchange	0	0	-	0	-	0	0	-72.3%
GRAND TOTAL	16,432,532	14,587,100.28	12.7%	14,899,249.24	10.3%	15,985,512.52	13,959,590.14	14.5%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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