

CME Group Exchange ADV Report - Monthly

March 2017

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	ADV MAR 2017	ADV MAR 2016	% CHG	ADV FEB 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Commodities and Alternative Investments Futures								
HDD SEASONAL STRIP	0	0	-	0	-	0	1	-100.0%
CDD SEASONAL STRIP	11	34.09	-68.1%	0	-	4	6	-35.5%
CDD WEATHER	1,087	0	-	0	-	403	13	2910.8%
HDD WEATHER EUROPEAN	0	4.55	-100.0%	5.26	-100.0%	6	3	150.1%
HDD WEATHER	0	0	-	7.89	-100.0%	15	25	-37.8%
HOUSING INDEX	1	0.09	569.7%	0.42	44.6%	1	1	30.9%
USD CRUDE PALM OIL	23	0	-	2.11	973.9%	16	12	30.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	1	-100.0%
MILK	1,468	887.86	65.4%	1,473.74	-0.4%	1,439	1,278	12.6%
HDD EURO SEASONAL STRIP	0	2.27	-100.0%	0	-	0	1	-100.0%
CASH-SETTLED CHEESE	689	546	26.2%	636.42	8.3%	597	468	27.6%
LIVE CATTLE	67,486	53,972.18	25.0%	50,439.84	33.8%	61,474	52,075	18.1%
BUTTER CS	182	149.95	21.1%	138	31.5%	148	155	-4.6%
LUMBER	650	769.68	-15.6%	1,058.68	-38.6%	749	694	7.9%
DRY WHEY	118	31.91	269.0%	159.74	-26.3%	138	64	117.5%
CLASS IV MILK	75	9.45	694.2%	136.89	-45.1%	80	57	41.0%
NFD MILK	232	315.91	-26.5%	469.74	-50.5%	311	220	41.4%
GSCI EXCESS RETURN FUT	4,249	3,466.32	22.6%	121.58	3395.0%	1,639	1,368	19.8%
LEAN HOGS	41,877	36,227.55	15.6%	39,075.16	7.2%	41,176	36,488	12.8%
FEEDER CATTLE	13,211	11,145.59	18.5%	12,057.53	9.6%	11,885	10,071	18.0%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,558	1,243.86	25.2%	1,745.68	-10.8%	1,705	1,429	19.4%
COCOA TAS	1	2.77	-49.8%	0.63	120.3%	1	10	-92.2%
SUGAR 11	0	0.55	-92.0%	0.16	-72.5%	0	2	-82.5%
COFFEE	0	0.95	-100.0%	0	-	0	1	-100.0%
COTTON	0	0.27	-68.1%	0	-	0	2	-97.9%
MINI WHEAT	182	240.91	-24.6%	352.47	-48.5%	261	296	-12.1%
CORN	260,946	275,505.41	-5.3%	441,013.89	-40.8%	327,294	339,783	-3.7%
SOYBEAN MEAL	80,626	77,111.77	4.6%	113,534.37	-29.0%	94,678	102,992	-8.1%
SOYBEAN OIL	105,288	84,819.05	24.1%	144,081.68	-26.9%	115,497	116,783	-1.1%
ROUGH RICE	531	729.55	-27.1%	1,988.47	-73.3%	1,002	1,210	-17.3%
DOW-UBS COMMOD INDEX	5,935	2,827.5	109.9%	860.68	589.6%	2,784	1,656	68.1%
MINI SOYBEAN	618	892.73	-30.8%	1,080.11	-42.8%	903	1,176	-23.2%
OATS	573	666.5	-14.0%	878.47	-34.8%	726	894	-18.8%
SOYBEAN	166,825	202,514.45	-17.6%	273,532.16	-39.0%	206,368	244,963	-15.8%
MINI CORN	317	387.41	-18.1%	564.16	-43.8%	423	571	-25.8%
ETHANOL	809	697.05	16.1%	822.63	-1.7%	857	685	25.1%
FERTILIZER PRODUCS	72	86.59	-16.4%	73.42	-1.4%	75	91	-16.7%
S&P GSCI ENHANCED ER SWAP	1,481	1,188.36	24.6%	0	-	549	462	18.9%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	36,192	28,247.05	28.1%	55,588.58	-34.9%	44,205	38,456	14.9%
MALAYSIAN PALM SWAP	379	678.18	-44.1%	669.05	-43.3%	467	466	0.1%
DJ_UBS ROLL SELECT INDEX FUTU	93	30.18	208.3%	8.63	977.9%	42	20	112.4%
PALM OIL	0	0	-	0	-	0	0	-
CHI WHEAT	99,736	94,750.91	5.3%	167,943	-40.6%	126,925	123,253	3.0%

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Commodities and Alternative Investments Options								
HDD SEASONAL STRIP	0	0	-	0	-	0	80	-100.0%
CDD SEASONAL STRIP	43	613.64	-92.9%	0	-	16	116	-86.1%
CDD WEATHER	2,043	0	-	0	-	758	4	19003.0%
HDD WEATHER EUROPEAN	0	0	-	78.95	-100.0%	24	22	10.9%
HDD WEATHER	0	0	-	52.63	-100.0%	20	8	154.0%
HOUSING INDEX	0	0	-	0.95	-72.5%	0	0	442.2%
LV CATL CSO	3	0	-	22.47	-88.6%	14	3	308.4%
MILK	2,015	1,003.86	100.7%	1,809.95	11.3%	1,874	1,522	23.1%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	10	-100.0%
CASH-SETTLED CHEESE	281	292.27	-3.8%	456.16	-38.3%	378	364	3.9%
LIVE CATTLE	13,465	19,758.18	-31.9%	11,167.37	20.6%	12,606	16,004	-21.2%
BUTTER CS	35	37.82	-6.9%	43.42	-18.9%	60	63	-3.9%
LUMBER	43	43.55	-0.6%	69.95	-38.1%	55	50	11.0%
DRY WHEY	19	2.95	529.8%	10.32	80.4%	21	5	294.2%
CLASS IV MILK	58	14.95	285.5%	115.05	-49.9%	72	55	31.1%
NFD MILK	190	109.91	72.8%	415	-54.2%	277	137	103.1%
LEAN HOGS	8,665	5,831.18	48.6%	10,247.58	-15.4%	8,575	8,764	-2.2%
FEEDER CATTLE	1,971	1,708.5	15.4%	1,044.68	88.7%	1,517	1,626	-6.7%
MLK MID	3	1.77	69.2%	2.37	26.7%	5	4	36.4%
JULY-DEC WHEAT CAL SPRD	35	59	-41.0%	0	-	19	133	-86.1%
CORN	89,290	80,538.27	10.9%	96,539.95	-7.5%	85,207	90,454	-5.8%
SOYBEAN MEAL	9,174	7,615.68	20.5%	7,589	20.9%	8,852	9,005	-1.7%
SOYBEAN OIL	10,163	12,271.09	-17.2%	8,168.21	24.4%	8,577	9,120	-6.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
DEC-JULY CORN CAL SPRD	143	0	-	0	-	63	105	-40.3%
DEC-DEC CORN CAL SPRD	2	49	-96.7%	0.53	205.7%	19	75	-74.2%
NOV-JULY SOYBEAN CAL SPRD	1	0	-	0	-	0	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	2	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	5.86	-100.0%	0	-	1	12	-91.3%
ROUGH RICE	36	89.59	-59.3%	62.16	-41.4%	57	78	-26.8%
WHEAT	3	0	-	0	-	1	0	-
WHEAT-CORN ICSO	0	0	-	92.32	-100.0%	40	70	-43.9%
CORN NEARBY+2 CAL SPRD	0	43.18	-99.0%	51.58	-99.2%	39	146	-73.1%
SOYBN NEARBY+2 CAL SPRD	4	13.64	-68.1%	11.05	-60.7%	12	7	81.6%
WHEAT NEARBY+2 CAL SPRD	41	301.18	-86.5%	86.74	-53.0%	61	218	-72.3%
SOYMEAL NEARBY+2 CAL SPRD	0	112.5	-100.0%	0	-	0	15	-100.0%
JULY-DEC CORN CAL SPRD	104	275	-62.1%	31.58	230.4%	53	146	-63.6%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	2	-100.0%
JULY-NOV SOYBEAN CAL SPRD	846	143.55	489.2%	532.53	58.8%	692	262	164.0%
OATS	49	61.41	-19.8%	50.26	-2.0%	60	74	-19.2%
SOYBEAN	68,811	83,651.09	-17.7%	61,097.37	12.6%	63,731	79,800	-20.1%
JULY-DEC SOY OIL CAL SPRD	4	0	-	5	-13.0%	7	4	71.3%
SOYBEAN CRUSH	4	24.82	-85.1%	0.26	1304.1%	3	19	-84.0%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-100.0%
Intercommodity Spread	0	0	-	5.26	-100.0%	3	16	-79.8%
KC WHEAT	1,668	1,645.86	1.3%	1,640.26	1.7%	1,626	1,376	18.2%
MAR-JULY WHEAT CAL SPRD	0	0	-	30.11	-100.0%	22	13	74.3%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	10	-100.0%
CHI WHEAT	27,359	32,421.05	-15.6%	32,818.58	-16.6%	29,480	27,688	6.5%

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FX Futures								
TURKISH LIRA	119	0.09	130813.1%	4.95	2305.4%	63	2	3685.0%
JAPANESE YEN	175,837	137,378.32	28.0%	144,205.84	21.9%	171,422	145,194	18.1%
KOREAN WON	4	2.23	101.1%	1.68	165.9%	2	1	169.0%
CD/JY CROSS RATES	12	0.14	8697.7%	0	-	4	0	7436.0%
CANADIAN DOLLAR	75,047	79,458.82	-5.6%	57,571.32	30.4%	68,156	74,196	-8.1%
AD/NE CROSS RATES	2	5.18	-67.3%	1.32	28.9%	1	3	-59.0%
BRITISH POUND	135,232	117,016.77	15.6%	103,953.21	30.1%	122,207	115,579	5.7%
RUSSIAN RUBLE	3,874	2,123.59	82.4%	1,120.68	245.6%	2,181	1,911	14.1%
SWISS FRANC	26,020	24,146.82	7.8%	19,580.21	32.9%	23,303	23,686	-1.6%
NEW ZEALND DOLLAR	27,739	22,470.91	23.4%	22,033.68	25.9%	25,712	23,565	9.1%
BP/JY CROSS RATES	133	60.64	120.1%	65.79	102.8%	109	90	21.9%
E-MICRO USD/CAD	0	0.59	-100.0%	0	-	0	0	-100.0%
E-MICRO GBP/USD	2,681	2,527.73	6.1%	2,956.68	-9.3%	3,155	4,121	-23.4%
E-MICRO USD/CHF	0	0.05	-100.0%	0	-	0	0	-100.0%
E-MICRO EUR/USD	11,679	15,817.41	-26.2%	12,556.11	-7.0%	13,385	13,381	0.0%
E-MICRO USD/JPY	0	0.09	-100.0%	0	-	0	0	-100.0%
E-MICRO AUD/USD	4,342	4,173.18	4.1%	4,360.89	-0.4%	4,224	4,835	-12.6%
AUSTRALIAN DOLLAR	100,760	104,037.45	-3.2%	79,162.74	27.3%	90,670	100,411	-9.7%
E-MINI JAPANESE YEN	1,592	1,312.64	21.3%	1,292.58	23.2%	1,586	1,560	1.7%
EFX/JY CROSS RATES	3,763	3,268.55	15.1%	1,708.37	120.3%	2,445	2,152	13.6%
RMB USD	3	45.64	-93.2%	1.89	62.9%	3	15	-83.0%
EFX/BP CROSS RATES	5,324	6,132.09	-13.2%	1,769.63	200.9%	3,185	3,794	-16.0%
EFX/SF CROSS RATES	3,203	2,314.82	38.4%	954.47	235.6%	1,785	1,896	-5.8%
INDIAN RUPEE	1,601	443.36	261.0%	1,348.84	18.7%	1,367	636	114.9%
EC/SEK CROSS RATES	42	32.41	30.0%	3.32	1170.6%	18	14	27.0%
S.AFRICAN RAND	3,940	929.27	324.0%	2,081.42	89.3%	2,661	961	176.8%
MEXICAN PESO	57,534	48,445.86	18.8%	37,750.11	52.4%	50,536	55,851	-9.5%
EURO FX	252,648	247,903.27	1.9%	193,002.26	30.9%	222,683	196,254	13.5%
SF/JY CROSS RATES	0	0	-	0	-	1	0	-
EC/CD CROSS RATES	274	147.82	85.2%	82.68	231.1%	165	134	23.0%
EC/NOK CROSS RATES	2	0.09	1621.9%	2.16	-27.5%	2	0	4144.4%
EC/AD CROSS RATES	442	94.91	365.6%	29	1423.7%	178	87	104.9%
BP/SF CROSS RATES	1	0.41	112.6%	0	-	0	2	-83.0%
E-MINI EURO FX	4,449	4,404.95	1.0%	3,692.21	20.5%	4,205	3,767	11.6%
MICRO CHF/USD	50	196.91	-74.5%	37.58	33.4%	44	87	-48.7%
POLISH ZLOTY (EC)	0	224.27	-99.8%	0.16	175.4%	1	79	-98.7%
AD/JY CROSS RATES	213	193.59	10.2%	66.42	221.2%	127	207	-38.8%
AD/CD CROSS RATES	0	0.27	43.5%	0.05	643.9%	0	0	-11.7%
POLISH ZLOTY (US)	54	21.64	148.4%	31.95	68.2%	42	91	-54.3%
SKR/USD CROSS RATES	245	134.05	82.5%	45	443.8%	122	104	17.5%
NKR/USD CROSS RATE	259	134.5	92.7%	42.63	507.9%	122	95	28.3%
BRAZIL REAL	3,699	5,970.09	-38.0%	4,847.89	-23.7%	4,285	3,988	7.5%
FCXRX	70	0	-	31.63	119.8%	68	54	26.2%
CHINESE RENMINBI (CNH)	65	78.41	-17.4%	92.74	-30.1%	86	84	2.8%
USDZAR	0	0	-	0	-	0	0	-100.0%
E-MICRO INR/USD	111	40.36	176.2%	81.32	37.1%	109	119	-8.4%
E-MICRO USD/CNH	0	0.45	-100.0%	0	-	0	0	-100.0%
E-MICRO JPY/USD	1,906	1,116.23	70.7%	2,615.63	-27.1%	2,608	1,575	65.6%
E-MICRO CAD/USD	735	896.41	-18.1%	623.05	17.9%	699	976	-28.4%

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FX Options								
AUSTRALIAN DLR (EU)	0	0	-	0	-	0	5	-99.3%
JAPANESE YEN	4,066	12,847.18	-68.3%	8,758.58	-53.6%	6,070	13,575	-55.3%
EURO FX (EU)	5	122.36	-95.7%	1.53	247.5%	3	114	-97.1%
CANADIAN DOLLAR	1,216	6,443.23	-81.1%	1,955.58	-37.8%	1,756	5,775	-69.6%
BRITISH POUND	1,665	9,155.86	-81.8%	5,449.05	-69.5%	3,677	9,066	-59.4%
RUSSIAN RUBLE	0	0	-	0	-	0	5	-100.0%
CANADIAN DOLLAR (EU)	0	20.82	-98.1%	0.74	-46.9%	1	7	-90.8%
SWISS FRANC (EU)	0	0	-	0	-	0	0	-
SWISS FRANC	25	260.18	-90.5%	95.05	-74.0%	59	283	-79.0%
BRITISH POUND (EU)	7	75.91	-90.4%	20.47	-64.5%	10	37	-72.6%
AUSTRALIAN DOLLAR	2,006	6,552.95	-69.4%	2,295.47	-12.6%	2,157	5,883	-63.3%
MEXICAN PESO	52	62.82	-16.8%	203.84	-74.4%	274	202	35.7%
EURO FX	8,404	39,909.68	-78.9%	12,540.42	-33.0%	10,442	30,210	-65.4%
JAPANESE YEN (EU)	1	15.05	-96.5%	0.21	147.9%	2	24	-93.0%
CAD/USD PQO 2pm Fix	4,124	0	-	2,763	49.2%	3,675	694	429.7%
AUD/USD PQO 2pm Fix	4,976	0	-	2,698.26	84.4%	3,615	678	432.9%
JPY/USD PQO 2pm Fix	13,065	0	-	7,139.11	83.0%	11,047	1,569	604.3%
CHF/USD PQO 2pm Fix	93	0	-	90.95	2.4%	111	52	112.5%
EUR/USD PQO 2pm Fix	22,149	0	-	11,927.53	85.7%	17,221	2,925	488.8%
GBP/USD PQO 2pm Fix	7,742	0	-	4,583.89	68.9%	6,465	877	637.6%

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Equity Index Futures								
E-MINI RUSSELL 1000	90	25.82	249.3%	37.11	143.0%	54	21	162.1%
DJ US REAL ESTATE	2,531	1,404.45	80.2%	799.84	216.5%	1,484	1,015	46.2%
E-MINI NASDAQ 100	247,771	262,208.95	-5.5%	179,105.53	38.3%	205,295	260,913	-21.3%
S&P ENERGY SECTOR	1,311	508.45	157.8%	746.11	75.7%	866	562	53.9%
S&P MATERIALS SECTOR	692	348.27	98.7%	238	190.7%	402	340	18.2%
S&P FINANCIAL SECTOR	2,045	1,453.36	40.7%	631.74	223.7%	1,170	692	69.0%
S&P HEALTH CARE SECTOR	1,237	663.18	86.6%	599.37	106.4%	794	583	36.3%
S&P INDUSTRIAL SECTOR	498	693.5	-28.2%	345.21	44.2%	368	530	-30.6%
S&P UTILITIES SECTOR	1,935	2,031.45	-4.7%	823.84	134.9%	1,173	1,184	-1.0%
S&P TECHNOLOGY SECTOR	702	426.09	64.8%	303.53	131.3%	413	323	27.9%
S&P CONSUMER DSCRTNRY SECTC	761	685.77	11.0%	279.42	172.4%	519	599	-13.3%
S&P 500	11,088	15,128.64	-26.7%	5,228.63	112.1%	7,498	8,880	-15.6%
E-MINI MIDCAP	25,781	28,810.95	-10.5%	13,432.47	91.9%	19,425	21,451	-9.4%
NIKKEI 225 (\$) STOCK	15,660	17,890.05	-12.5%	13,506.11	15.9%	14,538	17,018	-14.6%
NIKKEI 225 (YEN) STOCK	45,302	59,139.73	-23.4%	43,241.42	4.8%	47,836	58,752	-18.6%
IBOVESPA INDEX	29	29.86	-3.9%	59.32	-51.6%	34	35	-2.9%
S&P CONSUMER STAPLES SECTOR	1,114	2,706.73	-58.8%	288.42	286.4%	583	1,253	-53.5%
E-MINI S&P500	1,880,365	2,028,561.27	-7.3%	1,414,246.42	33.0%	1,593,256	1,875,709	-15.1%
S&P 500/VALUE	784	358.18	118.9%	718.21	9.2%	715	530	34.8%
S&P 500 GROWTH	2	2.59	-37.9%	0.37	336.7%	1	1	-27.1%
MINI \$5 DOW	169,214	150,026.68	12.8%	123,346	37.2%	141,147	168,872	-16.4%
FT-SE 100	48	93.45	-48.5%	84.84	-43.2%	86	83	4.1%
NIFTY 50	264	345.73	-23.5%	235.68	12.2%	223	465	-52.0%
E-MINI RUSSELL 1000 GROWTH	29	26.45	9.0%	19.47	48.0%	21	14	58.2%
E-MINI RUSSELL 1000 VALUE	197	29.23	574.5%	73.84	167.0%	115	42	172.2%
NASDAQ BIOTECH	28	0	-	0	-	14	9	47.7%

Equity Index Options

E-MINI NASDAQ 100	9,580	8,255	16.0%	8,294.42	15.5%	8,865	10,191	-13.0%
S&P 500	18,851	41,794.32	-54.9%	19,984.79	-5.7%	15,740	22,517	-30.1%
EOW4 EMINI S&P 500	65,542	31,605.27	107.4%	47,064.95	39.3%	55,727	51,285	8.7%
EOW2 S&P 500	9,748	6,361.14	53.2%	9,775.95	-0.3%	8,830	6,110	44.5%
EOW1 EMINI S&P 500	58,052	45,654.5	27.2%	59,228.63	-2.0%	56,360	46,471	21.3%
EOW1 S&P 500	3,384	2,131.68	58.7%	3,823.21	-11.5%	3,387	2,804	20.8%
E-MINI MIDCAP	0	0.18	-100.0%	0	-	0	0	-100.0%
EOM S&P 500	9,473	8,036	17.9%	8,700.32	8.9%	9,226	8,213	12.3%
EOM EMINI S&P	124,701	49,165	153.6%	82,837.16	50.5%	99,994	82,929	20.6%
EOW2 EMINI S&P 500	50,106	48,302	3.7%	58,816.05	-14.8%	55,556	51,559	7.8%
E-MINI S&P500	231,863	296,068.77	-21.7%	237,689.32	-2.5%	206,879	233,682	-11.5%
MINI \$5 DOW	297	519.73	-42.9%	292.11	1.5%	301	506	-40.5%
EOW3 EMINI S&P 500	166,564	1,809.68	9104.0%	182,596.47	-8.8%	181,971	107,592	69.1%
EOW3 S&P 500	17,783	1,889.14	841.3%	17,349.95	2.5%	17,917	12,525	43.1%

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	ADV MAR 2017	ADV MAR 2016	% CHG	ADV FEB 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Interest Rate Futures								
5-YR SWAP RATE	3,649	4,818.73	-24.3%	2,470.16	47.7%	3,099	3,146	-1.5%
2-YR SWAP RATE	0	128.18	-100.0%	0	-	0	18	-100.0%
10-YR SWAP RATE	4,199	3,787.59	10.8%	1,993.37	110.6%	2,719	2,505	8.5%
1-MONTH EURODOLLAR	92	35.86	155.6%	133.63	-31.4%	129	78	64.8%
EURODOLLARS	3,171,078	2,448,068.55	29.5%	3,007,672.32	5.4%	3,106,830	2,598,997	19.5%
7-YR SWAP	0	32.23	-100.0%	0	-	0	12	-100.0%
30-YR BOND	252,966	227,295.09	11.3%	376,296.58	-32.8%	292,479	278,584	5.0%
5-YR NOTE	761,298	601,328.18	26.6%	1,420,569.53	-46.4%	969,747	801,209	21.0%
10-YR NOTE	1,287,342	1,112,763.86	15.7%	2,032,587	-36.7%	1,560,975	1,391,913	12.1%
2-YR NOTE	299,720	250,970.05	19.4%	571,075.16	-47.5%	378,984	324,898	16.6%
30-YR SWAP RATE	117	119.59	-2.3%	49.11	138.0%	82	84	-2.8%
ULTRA T-BOND	100,354	81,829.05	22.6%	200,607.05	-50.0%	130,596	112,817	15.8%
FED FUND	260,551	116,167.82	124.3%	334,010.37	-22.0%	251,769	132,141	90.5%
Ultra 10-Year Note	79,854	45,592	75.1%	137,039.32	-41.7%	103,573	67,379	53.7%

Interest Rate Options

EURO MIDCURVE	862,771	455,454.64	89.4%	865,973.05	-0.4%	838,813	557,656	50.4%
EURODOLLARS	862,779	543,906.64	58.6%	841,988.58	2.5%	771,879	667,675	15.6%
30-YR BOND	94,813	76,408	24.1%	102,371.16	-7.4%	96,294	84,303	14.2%
5-YR NOTE	167,508	85,968.32	94.8%	143,200.74	17.0%	146,274	94,764	54.4%
10-YR NOTE	487,277	324,153.86	50.3%	508,993.68	-4.3%	509,872	390,891	30.4%
2-YR NOTE	5,147	5,424.41	-5.1%	6,090.16	-15.5%	4,657	6,682	-30.3%
ULTRA T-BOND	82	229	-64.1%	57.63	42.6%	81	342	-76.4%
FED FUND	71	593.55	-88.1%	125.05	-43.4%	137	376	-63.5%
Ultra 10-Year Note	233	18.18	1178.9%	56.74	309.8%	111	170	-34.9%

Energy Futures

CAISO SP15 EZGNHUB5 MW P	0	0	-	0	-	128	71	80.0%
ERCOT NORTH ZMCP 5MW OFFPE	0	0	-	0	-	0	0	-
RBOB GAS	66	77.05	-14.2%	91.05	-27.4%	82	77	6.1%
ELEC ERCOT DLY PEAK	0	0	-	0	-	0	0	-
ERCOT NORTH ZMCP 5MW OFFPE	0	0	-	0	-	0	17	-100.0%
ERCOT NORTH ZMCP 5MW PEAK	17	0	-	0	-	13	1	1335.6%
SINGAPORE JET KERO VS. GASOIL	0	0	-	0	-	0	0	-100.0%
PETRO OUTRIGHT EURO	359	459.95	-22.0%	356.74	0.6%	386	450	-14.3%
MONT BELVIEU LDH PROPANE OPIS	34	50.82	-33.8%	187.84	-82.1%	124	48	159.7%
MONT BELVIEU ETHANE OPIS BALM	3	6.82	-52.2%	34.74	-90.6%	28	8	265.2%
CONWAY NATURAL GASOLINE (OPI	27	0.82	3152.1%	8.11	228.3%	14	7	104.5%
PETROCHEMICALS	178	343.95	-48.3%	141.16	26.0%	167	249	-32.7%
CONWAY PROPANE 5 DECIMALS S	357	252.45	41.6%	407.42	-12.3%	425	350	21.4%
CONWAY NORMAL BUTANE (OPIS) S	71	0	-	36.58	94.0%	39	11	257.7%
MONT BELVIEU NORMAL BUTANE B	76	22.36	240.2%	43.32	75.7%	61	29	114.0%
MONT BELVIEU NATURAL GASOLIN	9	12.36	-26.2%	8.42	8.4%	20	8	149.5%
IN DELIVERY MONTH EUA	0	90.91	-100.0%	0	-	0	148	-100.0%
WTS (ARGUS) VS WTI SWAP	161	19.32	733.9%	80.53	100.0%	168	221	-24.2%

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Energy Futures								
ISO NEW ENGLAND PK LMP	0	0.91	-100.0%	0	-	0	0	103.1%
ELEC NYISO OFF-PEAK	0	0	-	0	-	0	0	-
ELEC MISO PEAK	0	0	-	0	-	0	1	-100.0%
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-	0	6	-100.0%
COLUMB GULF MAINLINE NG B	0	347.27	-100.0%	0	-	0	87	-100.0%
ONEOK OKLAHOMA NG BASIS	0	13.91	-100.0%	0	-	0	6	-100.0%
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-	0	1	-100.0%
NYISO ZONE C 5MW D AH O P	0	0	-	0	-	0	215	-100.0%
PJM NI HUB 5MW REAL TIME	5,509	6,127.5	-10.1%	6,043.16	-8.8%	15,240	10,820	40.9%
NYISO ZONE J 5MW D AH O P	0	0	-	5,768.42	-100.0%	1,768	776	127.9%
NYISO ZONE J 5MW D AH PK	102	48.86	108.2%	268.42	-62.1%	123	57	115.2%
NEPOOL W CNT MASS 5MW D A	0	181.82	-100.0%	0	-	0	16	-100.0%
PJM COMED 5MW D AH PK	0	231.82	-100.0%	0	-	34	58	-41.0%
NEPOOL SE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-	0	47	-100.0%
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-	0	3	-100.0%
NEPOOL NE MASS 5MW D AH P	0	29.09	-100.0%	0	-	0	3	-100.0%
NYISO ZONE C 5MW D AH PK	0	0	-	0	-	0	6	-100.0%
PETRO CRCKS & SPRDS NA	1,752	1,454.32	20.5%	1,918.16	-8.7%	2,047	1,684	21.6%
SINGAPORE GASOIL	258	169.36	52.1%	343.42	-25.0%	280	196	42.9%
PETRO OUTRIGHT NA	939	536.27	75.1%	944.16	-0.5%	915	791	15.7%
CRUDE OIL SPRDS	213	68.86	209.7%	114.74	85.9%	262	184	42.5%
RBOB GASOLINE BALMO CLNDR	15	7.27	105.1%	9.68	54.0%	31	44	-28.8%
GASOLINE UP-DOWN BALMO SW	0	11.36	-100.0%	0	-	0	3	-100.0%
COLUMBIA GULF MAIN NAT G	0	0	-	0	-	0	9	-100.0%
ALGON CITY GATES NAT GAS	0	0	-	0	-	0	25	-100.0%
SOUTHERN NAT LA NAT GAS	0	0	-	0	-	0	2	-100.0%
TENN 800 LEG NAT GAS INDE	0	47.14	-100.0%	0	-	0	5	-100.0%
NATURAL GAS PHY	397,314	347,704.41	14.3%	454,481.26	-12.6%	429,548	386,828	11.0%
CRUDE OIL OUTRIGHTS	601	226.41	165.4%	480.89	24.9%	772	350	120.8%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	93	-100.0%
ELEC FINSETTLED	0	0	-	0	-	0	5	-100.0%
PETRO CRK&SPRD EURO	452	263.14	71.9%	421.95	7.2%	476	357	33.4%
FREIGHT MARKETS	5	2.18	111.2%	2.84	62.2%	5	10	-54.7%
PLASTICS	16	17.73	-10.5%	30	-47.1%	23	20	10.5%
NYH NO 2 CRACK SPREAD CAL	97	54.36	79.1%	10.53	825.2%	96	90	7.3%
TRANSCO ZONE 6 BASIS SWAP	13	99.41	-86.8%	22.53	-41.7%	46	59	-21.6%
NYISO A	0	0	-	0	-	0	0	-
MINY NATURAL GAS	1,201	1,311.27	-8.4%	1,677.21	-28.4%	1,686	1,345	25.4%
HEATING OIL PHY	152,062	130,081.77	16.9%	175,405	-13.3%	163,752	156,307	4.8%
DOMINION TRANSMISSION INC	353	703.95	-49.8%	416.89	-15.2%	578	914	-36.8%
TCO BASIS SWAP	64	182.59	-65.1%	38.42	66.0%	38	136	-72.2%
PJM MONTHLY	5	1.82	187.0%	0	-	2	12	-83.4%
EL PASO PERMIAN INDEX SWA	0	0	-	0	-	0	6	-100.0%
WAHA INDEX SWAP FUTURE	0	38.18	-100.0%	0	-	0	35	-100.0%
NY HARBOR HEAT OIL SWP	89	210.68	-57.9%	159.53	-44.4%	110	116	-5.7%
EASTERN RAIL DELIVERY CSX	33	44.86	-27.4%	36.32	-10.3%	49	59	-18.2%
HTG OIL	0	37.32	-100.0%	0	-	0	22	-100.0%
EUROPE 3.5% FUEL OIL MED	8	16.27	-48.7%	3.16	164.3%	17	18	-7.7%

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Energy Futures								
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
PJM OFF-PEAK LMP SWAP FUT	0	0	-	0	-	0	1	-100.0%
AEP-DAYTON HUB OFF-PEAK M	0	0	-	0	-	0	0	-
DOMINION TRAN INC - APP I	0	326.91	-100.0%	0	-	0	79	-100.0%
TENNESSEE ZONE 0 BASIS SW	0	19.45	-100.0%	0	-	0	12	-100.0%
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-
FUELOIL SWAP:CARGOES VS.B	12	15.73	-23.7%	14.58	-17.7%	16	16	-2.3%
MINY HTG OIL	0	0.41	-78.7%	0.21	-58.7%	0	0	-61.3%
BRENT CALENDAR SWAP	118	203.18	-42.1%	235	-50.0%	170	88	94.1%
EURO GASOIL 10PPM VS ICE	1	4.09	-84.1%	0.79	-17.4%	3	3	1.1%
WTI-BRENT CALENDAR SWAP	176	318.5	-44.7%	433.74	-59.4%	446	545	-18.2%
CENTERPOINT BASIS SWAP	0	0	-	28.11	-100.0%	9	52	-83.5%
PJM NILL DA OFF-PEAK	429	4,552.45	-90.6%	0	-	2,485	4,709	-47.2%
PANHANDLE INDEX SWAP FUTU	0	0	-	0	-	0	14	-100.0%
PJM NILL DA PEAK	22	250.95	-91.1%	457.53	-95.1%	272	193	41.2%
CIN HUB 5MW REAL TIME PK	145	732.32	-80.1%	33.16	338.6%	234	271	-13.6%
MINY WTI CRUDE OIL	13,299	12,176.64	9.2%	10,240.47	29.9%	11,698	13,417	-12.8%
JAPAN C&F NAPHTHA SWAP	61	55.64	9.4%	68.53	-11.2%	63	62	1.7%
LLS (ARGUS) VS WTI SWAP	96	370.14	-74.1%	360.26	-73.4%	250	283	-11.6%
RBOB PHY	190,450	169,254.18	12.5%	233,350.05	-18.4%	202,621	180,272	12.4%
NEPOOL RHD ISLD 5MW D AH	0	0	-	0	-	0	0	-
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-	0	0	-
CIN HUB 5MW REAL TIME O P	3,052	9,462.91	-67.7%	2,463.16	23.9%	2,178	4,827	-54.9%
LTD NAT GAS	12,416	13,224.77	-6.1%	18,318.11	-32.2%	14,952	11,739	27.4%
NORTHWEST ROCKIES BASIS S	3	707.55	-99.6%	9.68	-72.2%	4	725	-99.5%
SINGAPORE 380CST BALMO	7	17.05	-59.7%	16.47	-58.3%	9	8	13.5%
PJM BGE DA OFF-PEAK	0	0	-	0	-	0	93	-100.0%
ULSD 10PPM CIF MED VS ICE	0	2.18	-100.0%	0.32	-100.0%	0	1	-87.7%
GULF COAST JET FUEL CLNDR	6	0	-	0	-	4	8	-47.6%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	0	0	-100.0%
SINGAPORE GASOIL SWAP	670	60.14	1014.8%	520.89	28.7%	584	324	80.1%
CHICAGO ULSD PL VS HO SPR	5	11.36	-59.8%	16.37	-72.1%	11	11	-4.2%
CIN HUB 5MW D AH PK	0	0	-	241.95	-100.0%	91	88	4.0%
PJM AD HUB 5MW REAL TIME	240	18,255.27	-98.7%	986.84	-75.7%	4,521	6,498	-30.4%
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-	0	0	-100.0%
Sumas Basis Swap	65	23.41	177.9%	51.05	27.4%	48	72	-33.5%
RBOB CRACK SPREAD	15	36.05	-59.6%	22.63	-35.6%	26	75	-65.0%
NGPL TEX/OK	35	49.41	-29.6%	0	-	13	134	-90.4%
EURO GASOIL 10 CAL SWAP	0	0	-	0	-	0	0	-100.0%
HENRY HUB INDEX SWAP FUTU	419	847.91	-50.6%	399.74	4.7%	379	722	-47.4%
WTI-BRENT BULLET SWAP	9	0	-	0	-	7	2	228.4%
NYISO J OFF-PEAK	0	1.82	-100.0%	0	-	0	0	-100.0%
EAST/WEST FUEL OIL SPREAD	0	0	-	2.89	-100.0%	14	2	815.0%
TENNESSEE 500 LEG BASIS S	19	0	-	0	-	7	6	6.7%
NORTHERN NATURAL GAS DEMAR	0	12.55	-100.0%	0	-	0	16	-100.0%
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	-	0	4	-100.0%

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Energy Futures								
APPALACHIAN COAL (PHY)	0	3.18	-100.0%	0	-	0	1	-100.0%
WTI CALENDAR	1,421	1,634.27	-13.1%	2,086.11	-31.9%	1,819	1,539	18.2%
CINERGY HUB PEAK MONTH	0	0	-	0	-	0	0	-
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-	0	0	-
RBOB CALENDAR SWAP	241	178.32	35.0%	281.26	-14.4%	357	320	11.5%
AEP-DAYTON HUB MTHLY	0	0	-	0	-	0	1	-100.0%
CRUDE OIL PHY	1,148,574	1,043,364.55	10.1%	1,080,406.74	6.3%	1,118,945	1,098,287	1.9%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-
RBOB (PLATTS) CAL SWAP	0	0	-	0	-	0	1	-100.0%
NEW YORK ETHANOL SWAP	31	95.45	-67.7%	13.16	134.6%	30	71	-57.4%
LA CARB DIESEL (OPIS)	0	0	-	0	-	0	0	-100.0%
GASOIL BULLET SWAP	0	0	-	0	-	0	0	-
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	0	0	-
EURO PROPANE CIF ARA SWA	56	42.14	32.7%	62.37	-10.4%	63	63	1.0%
LA CARBOB GASOLINE(OPIS)S	11	47.73	-77.2%	7.89	37.7%	10	24	-55.6%
MCCLOSKEY ARA ARGS COAL	2,165	8,702.14	-75.1%	2,491.74	-13.1%	2,812	7,118	-60.5%
MCCLOSKEY RCH BAY COAL	246	1,109.73	-77.9%	212.53	15.6%	328	760	-56.8%
MGF FUT	7	0	-	0	-	3	0	558.5%
MNC FUT	249	194.18	28.2%	215.21	15.7%	219	190	15.6%
DLY GAS EURO-BOB OXY	0	0	-	0	-	0	0	-100.0%
MGN1 SWAP FUT	5	4.68	11.4%	7.11	-26.6%	7	7	8.8%
UCM FUT	1	1.14	14.8%	0.58	125.3%	1	1	-29.8%
MJC FUT	7	4.55	43.5%	1.58	313.1%	4	4	18.1%
UP DOWN GC ULSD VS NMX HO	1,790	2,197.14	-18.5%	2,286.05	-21.7%	2,270	2,460	-7.7%
HOUSTON SHIP CHANNEL BASI	0	47.36	-100.0%	0	-	0	126	-100.0%
FUEL OIL CRACK VS ICE	250	206.32	21.0%	167.16	49.3%	199	203	-1.8%
NGPL TEXOK INDEX	0	0	-	0	-	0	1	-100.0%
NATURAL GAS	7,380	5,284.59	39.6%	8,780.11	-16.0%	7,632	6,261	21.9%
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-	0	0	-
N ROCKIES PIPE SWAP	0	0	-	0	-	0	0	-
SOCAL PIPE SWAP	0	0	-	0	-	0	23	-100.0%
PANHANDLE PIPE SWAP	38	0	-	0	-	14	0	-
GAS EURO-BOB OXY NWE BARGES	1,078	599.14	79.9%	1,062.68	1.4%	1,067	701	52.1%
MONT BELVIEU NATURAL GASOLIN	189	379	-50.1%	204.11	-7.4%	263	363	-27.7%
ONTARIO POWER SWAPS	0	0.91	-52.2%	8.16	-94.7%	6	20	-71.2%
DAILY PJM	0	0	-	0	-	0	11	-100.0%
BRENT OIL LAST DAY	93,692	88,670.77	5.7%	97,836.42	-4.2%	96,045	94,100	2.1%
SINGAPORE GASOIL CALENDAR	32	2.27	1315.7%	13.16	144.5%	19	3	633.0%
MARS (ARGUS) VS WTI TRD M	1,096	380.68	188.0%	1,764.42	-37.9%	1,295	557	132.6%
MARS (ARGUS) VS WTI SWAP	64	167.95	-61.8%	253.16	-74.7%	180	215	-16.4%
SINGAPORE JET KERO BALMO	0	0	-	13.53	-100.0%	4	1	569.7%
WTS (ARGUS) VS WTI TRD MT	26	2.73	840.6%	14.21	80.5%	39	49	-20.8%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	0	1	-100.0%
EURO 1% FUEL OIL NEW BALM	0	0	-	0.26	-100.0%	0	1	-91.6%
PREMIUM UNLND 10P FOB MED	3	13.68	-80.3%	2.63	2.4%	4	11	-68.9%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	-100.0%
3.5% FUEL OIL CID MED SWA	5	10	-50.9%	0	-	14	13	4.6%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-	0	0	35.5%
ARGUS PROPAN FAR EST INDE	65	45.64	41.7%	83.68	-22.7%	70	72	-2.7%

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Energy Futures								
ULSD 10PPM CIF VS ICE GAS	0	0	-	0	-	0	0	-100.0%
SINGAPORE NAPHTHA BALMO	0	0.91	-100.0%	0	-	0	0	-100.0%
NYISO ZONE G 5MW D AH PK	360	109.45	228.7%	307.89	16.9%	348	160	117.5%
GASOIL 0.1 BRGS FOB VS IC	0	0.05	-100.0%	0	-	0	0	-100.0%
NYMEX ULSD VS NYMEX HO	0	0	-	0	-	0	0	-
RBOB VS HEATING OIL SWAP	64	38.91	64.8%	249.21	-74.3%	145	87	66.3%
GULF COAST ULSD CRACK SPR	43	10.23	325.1%	0	-	16	28	-41.8%
USGC UNL 87 CRACK SPREAD	0	1.14	-100.0%	0	-	0	1	-100.0%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-	0	0	-100.0%
TENNESSEE 800 LEG NG BASI	0	0	-	0	-	0	6	-100.0%
NEPOOL W CNTR M 5MW D AH	0	76.59	-100.0%	0	-	0	7	-100.0%
DATED TO FRONTLINE BRENT	0	0	-	15.79	-100.0%	61	87	-29.0%
PJM APS ZONE DA PEAK	0	0	-	0	-	0	0	-
PJM BGE DA PEAK	0	0	-	0	-	0	5	-100.0%
PJM PPL DA PEAK	0	0	-	0	-	0	0	-
PJM JCPL DA PEAK	0	0	-	0	-	0	0	-
PJM PSEG DA PEAK	0	0	-	0	-	0	20	-100.0%
PJM PSEG DA OFF-PEAK	0	0	-	0	-	0	650	-100.0%
PJM WESTH RT PEAK	554	2,893.77	-80.9%	1,037.47	-46.6%	878	2,608	-66.3%
ALGONQUIN CITYGATES BASIS	0	53	-100.0%	0	-	0	32	-100.0%
MICHCON NG INDEX SWAP	0	0	-	0	-	0	9	-100.0%
GASOIL 0.1 CIF MED SWAP	0	0	-	0	-	0	0	-100.0%
ULSD 10PPM CIF MED SWAP	0	0.32	36.6%	0	-	0	0	-9.7%
EUROPE 1% FUEL OIL NWE CA	4	7.23	-45.9%	5.58	-29.9%	6	6	4.9%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-
GULF COAST NO.6 FUEL OIL	2,779	2,861.5	-2.9%	3,266.79	-14.9%	3,217	2,769	16.2%
SINGAPORE FUEL 180CST CAL	35	64.36	-45.8%	97.84	-64.3%	66	56	17.0%
SINGAPORE FUEL OIL SPREAD	31	32.73	-6.2%	52.79	-41.9%	47	31	54.2%
NORTHERN ILLINOIS OFF-PEA	0	0	-	0	-	0	0	-
PJM ATSI ELEC	0	0	-	2,597.37	-100.0%	796	141	465.2%
SING FUEL	1	0	-	0	-	0	0	45.1%
EURO-DENOMINATED PETRO PROD	0	0	-	21.05	-100.0%	15	4	229.0%
DATED BRENT (PLATTS) DAILY SWA	0	0	-	0	-	0	1	-100.0%
GAS EURO-BOB OXY NWE BARGES	357	267.68	33.3%	388.84	-8.3%	381	327	16.6%
MINY RBOB GAS	0	0.27	-36.2%	0.21	-17.4%	0	0	35.5%
RBOB UP-DOWN CALENDAR SWA	0	0	-	0	-	0	37	-100.0%
LA JET FUEL VS NYM NO 2 H	0	4.64	-100.0%	1.32	-100.0%	0	3	-87.9%
ANR OKLAHOMA	0	0	-	0	-	0	19	-100.0%
MICHIGAN BASIS	0	5.55	-100.0%	0	-	42	109	-61.5%
TEXAS EASTERN ZONE M-3 BA	37	275.18	-86.5%	0	-	122	334	-63.6%
NORTHERN NATURAL GAS VENTU	0	43.23	-100.0%	0	-	0	37	-100.0%
CIG BASIS	8	58.05	-86.1%	0	-	3	326	-99.1%
PJM DAILY	0	0	-	0	-	0	5	-100.0%
COLUMBIA GULF ONSHORE	0	0	-	0	-	0	16	-100.0%
Tetco STX Basis	0	0	-	0	-	0	6	-100.0%
Transco Zone 3 Basis	0	0	-	0	-	0	4	-100.0%
GULF COAST GASOLINE CLNDR	0	0	-	0	-	0	5	-100.0%
CENTERPOINT EAST INDEX	0	0	-	0	-	0	3	-100.0%
GULF COAST ULSD CALENDAR	9	41.18	-77.4%	21.63	-57.0%	17	42	-60.4%

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Energy Futures								
LA CARB DIESEL (OPIS) SWA	6	86.36	-93.2%	6.58	-10.8%	9	31	-72.5%
EURO 3.5% FUEL OIL RDAM B	24	10.86	122.9%	26.84	-9.8%	31	19	64.7%
EUROPEAN NAPHTHA BALMO	18	8.5	114.8%	15.74	16.0%	18	9	106.2%
GASOIL MINI CALENDAR SWAP	12	10.86	8.5%	8.95	31.7%	9	11	-15.6%
NY ULSD (ARGUS) VS HEATING OIL	46	22.23	107.3%	13.53	240.7%	109	38	186.1%
PJM PECO ZONE5MW PEAK CAL MO	0	0	-	0	-	0	0	-
EUROPE 1% FUEL OIL RDAM C	0	0	-	0	-	0	1	-71.4%
SAN JUAN BASIS SWAP	0	47.27	-100.0%	0	-	0	302	-100.0%
GULF COAST JET VS NYM 2 H	2,520	1,659.32	51.9%	2,532.68	-0.5%	2,407	1,542	56.1%
NYMEX ALUMINUM FUTURES	0	0	-	0	-	0	0	-
EURO 3.5% FUEL OIL SPREAD	25	31.45	-21.1%	14.53	70.9%	27	38	-30.0%
GASOIL CALENDAR SWAP	0	2.18	-100.0%	0.32	-100.0%	0	1	-79.2%
BRENT FINANCIAL FUTURES	97	17.95	437.6%	11.16	765.1%	182	28	552.2%
ICE BRENT DUBAI SWAP	333	0.45	73081.2%	262.68	26.6%	394	132	199.5%
GASOIL CRACK SPREAD CALEN	251	74.55	237.1%	490.26	-48.7%	388	257	50.9%
EUROPEAN NAPHTHA CRACK SPR	354	159.36	122.1%	343.58	3.0%	383	275	39.1%
CRUDE OIL	623	487.32	27.9%	399.11	56.1%	627	607	3.3%
NEPOOL INTR HUB 5MW D AH	342	1,038.05	-67.1%	8,197.89	-95.8%	2,641	2,242	17.8%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	0	434.32	-100.0%	3,350.53	-100.0%	3,419	218	1466.6%
PJM JCPL DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM WESTH RT OFF-PEAK	8,348	39,955.27	-79.1%	4,120.53	102.6%	9,086	26,740	-66.0%
CHICAGO ETHANOL SWAP	7,112	4,495.86	58.2%	4,486.37	58.5%	6,288	5,247	19.8%
HENRY HUB BASIS SWAP	512	847.91	-39.7%	399.74	28.0%	405	796	-49.1%
HENRY HUB SWAP	7,611	22,964.05	-66.9%	7,262	4.8%	7,405	19,850	-62.7%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0	-	0	0	306.1%
PREM UNL GAS 10PPM RDAM FOB S	0	3.55	-86.5%	1.11	-56.7%	1	1	-52.5%
MONT BELVIEU NORMAL BUTANE 5	1,630	1,532.36	6.4%	1,479.58	10.1%	1,522	1,370	11.1%
MONT BELVIEU ETHANE 5 DECIMAL	977	1,826.45	-46.5%	2,345.21	-58.4%	1,850	2,344	-21.1%
MONT BELVIEU LDH PROPANE 5 DE	4,872	3,762.55	29.5%	5,057.16	-3.7%	5,070	5,339	-5.1%
SINGAPORE 180CST BALMO	3	0	-	3.79	-31.2%	2	2	-9.1%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	0	-
GRP THREE UNL GS (PLT) VS	40	32.27	24.6%	19.47	106.5%	28	67	-58.0%
JET BARGES VS ICE GASOIL	0	0	-	0	-	0	0	-100.0%
SINGAPORE GASOIL VS ICE	758	57.95	1207.5%	647.16	17.1%	636	178	256.8%
NATURAL GAS PEN SWP	5,198	6,312.27	-17.6%	6,191	-16.0%	5,784	5,279	9.6%
WESTERN RAIL DELIVERY PRB	5	80.05	-93.5%	11.84	-55.9%	9	37	-76.5%
EUROPE DATED BRENT SWAP	16	6.82	138.5%	0	-	7	106	-93.7%
SINGAPORE JET KERO GASOIL	92	46.59	97.4%	78.95	16.5%	118	57	105.0%
TETCO M-3 INDEX	0	111.91	-100.0%	0	-	0	43	-100.0%
PJM AECO DA PEAK	0	0	-	0	-	0	0	-
GASOIL 10PPM CARGOES CIF	0	0	-	0	-	0	0	-100.0%
WAHA BASIS	0	87.64	-100.0%	0	-	12	177	-93.3%
LA JET (OPIS) SWAP	59	105.09	-44.1%	116.58	-49.7%	102	88	16.0%
NY HARBOR 1% FUEL OIL BAL	0	1.36	-100.0%	0	-	0	1	-100.0%
GASOIL 10PPM VS ICE SWAP	5	1.36	282.6%	7.37	-29.2%	7	4	95.1%
NY H OIL PLATTS VS NYMEX	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH O P	1,341	3,752.73	-64.3%	5,768.42	-76.8%	3,426	1,764	94.2%
EUROPEAN GASOIL (ICE)	164	12,886.09	-98.7%	144.21	13.9%	145	6,247	-97.7%

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Energy Futures								
ULSD UP-DOWN BALMO SWP	167	167.05	-0.2%	155.26	7.4%	232	300	-22.6%
JET FUEL UP-DOWN BALMO CL	647	159.09	306.7%	175.26	269.2%	380	226	68.0%
EIA FLAT TAX ONHWAY DIESE	32	46.41	-31.0%	24.16	32.6%	43	46	-6.0%
NY 2.2% FUEL OIL (PLATTS	0	2	-100.0%	0	-	0	2	-100.0%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	2	-100.0%
HEATING OIL BALMO CLNDR S	8	0	-	0	-	3	2	48.5%
INDIANA MISO	0	0	-	0	-	0	0	-100.0%
PETROLEUM PRODUCTS ASIA	94	68.77	36.0%	86.53	8.1%	88	66	32.6%
AUSTRIALIAN COKE COAL	6	17.73	-66.6%	19.68	-70.0%	13	19	-31.0%
PETROLEUM PRODUCTS	111	27.36	305.2%	156	-28.9%	171	111	53.9%
COAL SWAP	18	8.64	106.4%	7.63	133.6%	11	13	-17.2%
NYISO A OFF-PEAK	0	0	-	0	-	0	0	-
NYISO G OFF-PEAK	0	0	-	0	-	0	0	-
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-	0	0	-
SINGAPORE 380CST FUEL OIL	514	347.77	47.7%	594.05	-13.5%	654	401	63.2%
SINGAPORE JET KEROSENE SW	41	39.32	3.9%	130.11	-68.6%	75	33	126.2%
FLORIDA GAS ZONE3 BASIS S	0	25.09	-100.0%	0	-	0	22	-100.0%
TRANSCO ZONE4 BASIS SWAP	28	26.27	6.2%	45.05	-38.0%	89	114	-22.1%
ANR LOUISIANA BASIS SWAP	0	0	-	0	-	0	1	-100.0%
CINERGY HUB OFF-PEAK MONT	0	0	-	0	-	0	0	-100.0%
DUBAI CRUDE OIL CALENDAR	239	13.14	1717.1%	169.21	41.1%	407	120	238.1%
NGPL MIDCONTINENT INDEX	0	0	-	0	-	0	31	-100.0%
PANHANDLE BASIS SWAP FUTU	0	176.09	-100.0%	0	-	1	385	-99.8%
SONAT BASIS SWAP FUTURE	0	0	-	0	-	0	2	-100.0%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-	0	1	-100.0%
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-	0	0	-100.0%
EUROPE 3.5% FUEL OIL RDAM	481	307.41	56.3%	477.16	0.7%	524	363	44.3%
GULF COAST 3% FUEL OIL BA	24	48.32	-51.1%	138.68	-83.0%	56	38	46.9%
NY1% VS GC SPREAD SWAP	77	109.77	-30.3%	131.58	-41.8%	143	119	20.6%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-	0	0	-100.0%
JET CIF NWE VS ICE	10	3.91	144.7%	0	-	5	4	32.4%
EUROPE JET KERO NWE CALSW	2	0.91	72.2%	0	-	1	0	285.0%
JAPAN NAPHTHA BALMO SWAP	1	7.95	-83.6%	2.47	-47.3%	2	2	6.2%
ARGUS PROPAN(SAUDI ARAMCO	43	34.18	24.8%	57.84	-26.3%	54	40	35.1%
NYISO G	0	0	-	0	-	0	0	-
NYISO J	0	3.91	-100.0%	0	-	0	1	-100.0%
NGPL MID-CONTINENT	0	41.09	-100.0%	39.16	-100.0%	12	119	-89.9%
BRENT BALMO SWAP	0	10.77	-100.0%	0	-	0	9	-95.6%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-	0	0	-100.0%
HENRY HUB SWING FUTURE	0	0	-	0	-	0	1	-100.0%
EUROPE NAPHTHA CALSWAP	129	71.86	79.4%	135.84	-5.1%	134	75	78.5%
NY HARBOR RESIDUAL FUEL 1	227	123.59	83.8%	122.95	84.8%	176	155	13.5%
PERMIAN BASIS SWAP	0	63.55	-100.0%	0	-	0	246	-100.0%
JAPAN C&F NAPHTHA CRACK S	22	11.5	95.5%	7.26	209.5%	23	20	15.3%
NATURAL GAS INDEX	26	27.73	-5.9%	0	-	11	27	-60.2%
PETRO CRCKS & SPRDS ASIA	3	0	-	0	-	6	5	11.6%
NYISO CAPACITY	44	29.73	47.1%	43.05	1.6%	35	19	85.5%
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0.53	-58.7%	1	0	442.2%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-	0	0	1529.3%

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	ADV MAR 2017	ADV MAR 2016	% CHG	ADV FEB 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Energy Futures								
GRP THREE ULSD(PLT)VS HEA	82	76.82	6.1%	91.63	-11.0%	103	130	-20.4%
GASOIL 0.1CIF MED VS ICE	0	0	-	2.63	-100.0%	1	1	4.2%
PJM AECO DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM PPL DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM DAYTON DA PEAK	9	24.32	-64.2%	185.26	-95.3%	85	93	-8.9%
PREMIUM UNLEAD 10PPM FOB	0	0.68	-68.1%	0.53	-58.7%	0	2	-77.7%
PJM WESTH DA OFF-PEAK	0	0	-	394.74	-100.0%	121	4,481	-97.3%
GASOIL 0.1 RDAM BRGS VS I	0	0.41	-100.0%	0	-	0	0	-100.0%
GASOIL 10P CRG CIF NW VS	0	0	-	0	-	0	0	-100.0%
PJM WESTHDA PEAK	0	0	-	24.21	-100.0%	7	247	-97.0%
NEPOOL RHODE IL 5MW D AH	0	0	-	0	-	0	0	-
CHICAGO UNL GAS PL VS RBO	0	13.64	-100.0%	0	-	0	8	-100.0%
NYISO ZONE A 5MW D AH O P	0	4,450.91	-100.0%	0	-	151	1,024	-85.3%
CIN HUB 5MW D AH O PK	3,052	0	-	3,528.42	-13.5%	2,214	1,280	73.0%
PJM COMED 5MW D AH O PK	0	4,254.55	-100.0%	0	-	622	1,022	-39.1%
NYISO ZONE A 5MW D AH PK	0	19.55	-100.0%	35	-100.0%	108	26	315.4%
SOUTH STAR TEX OKLHM KNS	0	0	-	0	-	0	9	-100.0%
NY 3.0% FUEL OIL (PLATTS	12	12.5	-0.9%	15.79	-21.5%	24	10	142.2%
ARGUS LLS VS. WTI (ARG) T	137	784.59	-82.6%	529.26	-74.2%	358	574	-37.7%
NO 2 UP-DOWN SPREAD CALEN	13	0	-	35.53	-63.3%	36	14	163.3%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
PROPANE NON-LDH MT. BEL (OPIS)	436	368.09	18.5%	421.53	3.5%	507	550	-7.8%
PROPANE NON-LDH MB (OPIS) BAL	23	0	-	52.89	-57.3%	54	24	125.6%
JET AV FUEL (P) CAR FM ICE GAS S	0	0	-	0	-	0	1	-100.0%
SINGAPORE MOGAS 92 UNLEADED	238	336.36	-29.1%	257.47	-7.4%	433	477	-9.2%
NY JET FUEL (PLATTS) HEAT OIL SV	0	0	-	0	-	0	0	-
SINGAPORE MOGAS 92 UNLEADED	0	39.09	-100.0%	4.32	-100.0%	2	24	-92.7%
ETHANOL T2 FOB ROTT INCL DUTY	127	81.59	55.4%	208.11	-39.1%	182	132	38.0%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-	0	0	-
FUEL OIL (PLATS) CAR CM	0	1.5	-100.0%	0	-	0	5	-100.0%
FUEL OIL (PLATS) CAR CN	0	1.64	-100.0%	0	-	0	0	-100.0%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-	0	1	-100.0%
MICHIGAN MISO	0	0	-	3,275.53	-100.0%	1,004	535	87.5%
INDONESIAN COAL	0	0.68	-100.0%	0.26	-100.0%	0	1	-90.8%
ETHANOL FWD	12	24.82	-51.3%	26.42	-54.3%	25	33	-22.7%
NATURAL GAS FIXED PRICE SWAP F	0	0	-	0	-	0	0	-
NAT GAS BASIS SWAP	0	106.82	-100.0%	45.05	-100.0%	21	151	-86.3%
SUMAS NAT GAS PLATTS FIXED PRI	0	0	-	0	-	0	0	-
ELEC WEST POWER PEAK	0	0	-	0	-	25	21	16.1%
ELEC WEST POWER OFF-PEAK	0	0	-	0	-	0	7	-100.0%
NY HARBOR LOW SULPUR GAS 100C	42	10.23	314.5%	10.26	313.0%	29	26	12.8%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
MINI RBOB V. EBOB(ARGUS) NWE B	81	67.27	19.8%	93.89	-14.1%	105	86	22.0%
CANADIAN LIGHT SWEET OIL	16	12.95	20.8%	32.37	-51.6%	37	83	-56.0%
MINI RBOB V. EBOBARG NWE BRGS	0	0	-	12.11	-100.0%	15	15	-1.2%
MINI GAS EUROBOB OXY NWE ARG	20	11.09	81.5%	10.84	85.7%	18	22	-15.0%
MARS BLEND CRUDE OIL	16	99.09	-83.8%	68.32	-76.5%	84	79	6.4%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-	24	0	-
3.5% FUEL OIL CIF BALMO S	0	2.27	-90.4%	4.74	-95.4%	2	2	22.9%

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Energy Futures								
FL GAS ZONE 3 NAT GAS IND	0	0	-	0	-	0	33	-100.0%
CIG ROCKIES NG INDEX SWA	31	0	-	0	-	12	4	177.7%
TRANSCO ZONE 6 INDEX	0	101.36	-100.0%	45.05	-100.0%	14	27	-48.4%
DEMARCO SWING SWAP	0	0	-	0	-	0	0	-100.0%
NGPL MIDCONTINENT SWING S	0	0	-	0	-	0	2	-100.0%
DEMARCO INDEX FUTURE	0	0	-	0	-	0	3	-100.0%
CAISO SP15 EZGNHUB5 PEAK	0	0	-	0	-	0	0	-
TCO NG INDEX SWAP	0	0	-	0	-	0	1	-100.0%
ELEC ERCOT DLY OFF PK	0	0	-	0	-	0	0	-
Energy Options								
PETRO OUTRIGHT EURO	0	0	-	15.79	-100.0%	5	0	-
PETROCHEMICALS	17	96.82	-82.2%	63.68	-72.9%	60	81	-25.9%
NATURAL GAS OPTION ON CALEND	137	95.45	43.9%	6.32	2075.4%	59	111	-46.7%
ELEC MISO PEAK	36	0	-	0	-	13	14	-2.5%
HENRY HUB FINANCIAL LAST	120	53.82	122.5%	314.37	-61.9%	204	115	78.1%
NATURAL GAS PHY	112,085	98,225.82	14.1%	132,740.84	-15.6%	129,496	108,494	19.4%
CRUDE OIL OUTRIGHTS	0	0	-	0	-	0	9	-100.0%
ELEC FINSETTLED	0	2	-100.0%	0	-	0	1	-100.0%
EUROPEAN JET KEROSENE NWE (P	0	0	-	0	-	0	0	-100.0%
HEATING OIL PHY	1,290	2,646	-51.3%	1,446.26	-10.8%	1,291	2,426	-46.8%
PJM MONTHLY	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	109	174.73	-37.7%	120.21	-9.4%	146	269	-45.7%
BRENT CALENDAR SWAP	0	70.5	-100.0%	103.26	-100.0%	32	60	-47.7%
NATURAL GAS 3 M CSO FIN	378	1,284.36	-70.5%	225	68.1%	224	905	-75.2%
RBOB PHY	1,055	2,138.27	-50.6%	911.05	15.8%	932	1,550	-39.9%
SAN JUAN PIPE SWAP	12	0	-	18.95	-38.0%	10	36	-71.9%
NATURAL GAS 2 M CSO FIN	87	0	-	13.16	560.9%	44	18	148.1%
SINGAPORE JET FUEL CALEND	0	0	-	0	-	0	6	-100.0%
WTI-BRENT BULLET SWAP	1,722	876.14	96.5%	1,680	2.5%	2,578	1,110	132.3%
CRUDE OIL APO	976	1,153.77	-15.4%	2,162.84	-54.9%	1,576	1,624	-3.0%
WTI CRUDE OIL 1 M CSO FI	3,117	10,593.18	-70.6%	2,531.58	23.1%	2,776	7,348	-62.2%
NATURAL GAS 6 M CSO FIN	875	15.91	5398.6%	410.53	113.1%	546	45	1121.0%
RBOB CALENDAR SWAP	5	0	-	15.79	-71.1%	25	27	-5.7%
CRUDE OIL PHY	227,993	166,622.09	36.8%	144,821.37	57.4%	178,715	184,583	-3.2%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-	0	47	-100.0%
MCCLOSKEY ARA ARGS COAL	23	55.91	-58.0%	0	-	9	38	-76.9%
MCCLOSKEY RCH BAY COAL	0	40.91	-100.0%	0	-	0	10	-100.0%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	452.63	-100.0%	320	44	622.2%
NATURAL GAS	0	0	-	0	-	0	2	-100.0%
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-	0	0	-
N ROCKIES PIPE SWAP	20	32.73	-40.2%	31.89	-38.7%	17	26	-34.4%
SOCAL PIPE SWAP	0	0	-	0	-	0	44	-100.0%
PANHANDLE PIPE SWAP	125	0	-	0	-	46	0	-
ETHANOL SWAP	230	185.36	24.0%	223.16	3.0%	267	354	-24.6%
SHORT TERM NATURAL GAS	320	360.91	-11.5%	522.11	-38.8%	396	276	43.7%
BRENT OIL LAST DAY	1,112	324.23	242.9%	1,261.63	-11.9%	1,048	1,252	-16.3%

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Energy Options								
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	0	0	-
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	0	0	-
HEATING OIL CRK SPD AVG PRICE	0	0	-	0	-	0	1	-100.0%
HO 1 MONTH CLNDR OPTIONS	0	31.82	-100.0%	0	-	0	23	-100.0%
CRUDE OIL 1MO	9,396	11,865.95	-20.8%	6,357.89	47.8%	8,709	11,928	-27.0%
ROTTERDAM 3.5%FUEL OIL CL	0	10.91	-100.0%	0	-	0	3	-100.0%
SHORT TERM	62	121.59	-49.0%	137.63	-55.0%	103	126	-18.1%
COAL SWAP	2	1.82	7.6%	3.16	-38.0%	4	7	-45.3%
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	-	0	0	-
NATURAL GAS 5 M CSO FIN	51	25	104.3%	107.89	-52.7%	52	5	992.3%
NYMEX EUROPEAN GASOIL APO	0	0	-	0	-	0	0	-100.0%
COAL API2 INDEX	76	1,250	-93.9%	72.16	5.4%	73	629	-88.4%
COAL API4 INDEX	0	22.73	-100.0%	0	-	0	7	-100.0%
NATURAL GAS 1 M CSO FIN	770	113.64	577.2%	568.42	35.4%	903	669	34.9%
ETHANOL	2	2.27	-33.0%	15.79	-90.4%	6	2	216.1%
PJM WES HUB PEAK CAL MTH	10	95.45	-90.0%	31.58	-69.7%	33	46	-27.3%
PJM WES HUB PEAK LMP 50MW	74	54.55	36.3%	270.26	-72.5%	132	47	178.1%
GASOLINE	0	39.64	-100.0%	0	-	0	3	-100.0%
LLS CRUDE OIL	78	54.55	43.5%	173.68	-54.9%	82	47	76.7%
1 MO GASOIL CAL SWAP SPR	0	0	-	0	-	0	0	-
NG HH 3 MONTH CAL	0	0	-	0	-	0	2	-100.0%

Metals Futures

PALLADIUM	4,274	4,405.32	-3.0%	7,455.16	-42.7%	5,676	5,698	-0.4%
NYMEX PLATINUM	22,417	18,776.45	19.4%	15,099.63	48.5%	18,518	15,849	16.8%
NYMEX HOT ROLLED STEEL	126	189.32	-33.5%	151.05	-16.6%	182	214	-15.0%
URANIUM	32	141.77	-77.2%	62.11	-47.9%	37	30	23.0%
COMEX SILVER	65,038	55,113.09	18.0%	95,226.84	-31.7%	76,117	72,297	5.3%
COMEX GOLD	266,059	260,010.91	2.3%	231,176.58	15.1%	265,978	228,432	16.4%
COMEX COPPER	79,265	73,245.95	8.2%	123,583.74	-35.9%	94,653	85,415	10.8%
COMEX MINY COPPER	45	58.23	-23.1%	62.68	-28.6%	46	26	72.0%
COPPER	6	50.73	-87.9%	21.84	-71.9%	10	15	-35.5%
E-MICRO GOLD	4,309	4,891.55	-11.9%	4,442.11	-3.0%	4,198	3,877	8.3%
SILVER	194	305.77	-36.5%	251.42	-22.7%	243	405	-40.0%
FERROUS PRODUCTS	1	0	-	8.95	-92.7%	3	4	-22.6%
METALS	0	0	-	0	-	0	0	-100.0%
ALUMINUM	219	138.55	58.2%	402.89	-45.6%	383	165	132.1%
GOLD	0	0	-	0	-	0	0	-100.0%
Gold Kilo	14	245.68	-94.3%	15.37	-8.6%	23	223	-89.9%
LNDN ZINC	0	0	-	0.79	-100.0%	0	1	-64.7%
Aluminium MW Trans Prem Platts	230	359.55	-36.0%	403.42	-43.0%	480	273	75.8%
IRON ORE 62 CHINA PLATTS FUTUR	13	35.45	-63.2%	50.11	-74.0%	21	12	71.8%
IRON ORE 62 CHINA TSI FUTURES	570	1,129.18	-49.5%	469.74	21.4%	527	791	-33.4%
COMEX E-Mini GOLD	477	616.05	-22.5%	413.37	15.5%	500	517	-3.2%
COMEX E-Mini SILVER	37	38.45	-2.8%	49.26	-24.1%	43	59	-27.1%

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Metals Options								
PALLADIUM	91	190.45	-52.2%	111.16	-18.1%	143	167	-14.1%
NYMEX PLATINUM	53	150.18	-64.9%	111.47	-52.7%	125	211	-40.8%
COMEX SILVER	5,637	4,916.23	14.7%	4,251.74	32.6%	4,917	5,459	-9.9%
COMEX GOLD	40,278	40,716.23	-1.1%	38,215.26	5.4%	37,907	39,349	-3.7%
COMEX COPPER	179	84.95	111.3%	192.74	-6.9%	193	153	26.2%
SILVER	6	0.27	2115.3%	14.95	-59.6%	8	11	-29.7%
GOLD	600	193.32	210.2%	518.63	15.6%	471	237	98.9%
IRON ORE 62 CHINA TSI PUT OPTIO	297	244.09	21.8%	180	65.2%	197	129	53.3%
IRON ORE 62 CHINA TSI CALL OPTIC	65	879.77	-92.6%	116.32	-43.9%	74	158	-53.1%
Foreign Exchange Futures								
CHILEAN PESO	13	0.18	7242.0%	20.79	-35.8%	13	0	32523.9%
Ags Futures								
WHEAT	443	0	-	371.84	19.3%	499	308	61.9%
Ags Options								
WHEAT	0	0	-	0	-	0	2	-90.1%
TOTAL FUTURES GROUP								
Interest Rate Futures	6,221,220	4,892,936.77	27.1%	8,084,503.58	-23.0%	6,800,982	5,713,783	19.0%
Equity Index Futures	2,409,479	2,573,598.86	-6.4%	1,798,390.89	34.0%	2,038,030	2,419,876	-15.8%
Metals Futures	443,329	419,752	5.6%	479,347.05	-7.5%	467,636	414,304	12.9%
Energy Futures	2,097,958	1,998,723	5.0%	2,190,551.37	-4.2%	2,162,864	2,106,350	2.7%
FX Futures	905,706	833,703.27	8.6%	699,810.11	29.4%	823,728	781,555	5.4%
Commodities and Alternative Invest	893,522	880,185.41	1.5%	1,310,521.26	-31.8%	1,044,845	1,078,201	-3.1%
Foreign Exchange Futures	13	0.18	7242.0%	20.79	-35.8%	13	0	32523.9%
Ags Futures	443	0	-	371.84	19.3%	499	308	61.9%
TOTAL FUTURES	12,971,671	11,598,899.5	11.8%	14,563,516.9	-10.9%	13,338,596.68	12,514,375.44	6.6%
TOTAL OPTIONS GROUP								
Interest Rate Options	2,480,680	1,492,156.59	66.2%	2,468,856.79	0.5%	2,368,116	1,802,859	31.4%
Equity Index Options	765,945	541,592.41	41.4%	736,453.32	4.0%	720,754	636,383	13.3%
Metals Options	47,206	47,375.5	-0.4%	43,712.26	8.0%	44,035	45,873	-4.0%
Energy Options	362,363	298,738.82	21.3%	297,830.9	21.7%	330,933	324,469	2.0%
FX Options	69,597	75,466.05	-7.8%	60,523.68	15.0%	66,586	71,981	-7.5%
Commodities and Alternative Invest	236,573	248,740.36	-4.9%	234,349.58	0.9%	224,899	247,686	-9.2%
Ags Options	0	0	-	0	-	0	2	-90.1%
TOTAL OPTIONS	3,962,365	2,704,069.73	46.5%	3,841,726.53	3.1%	3,755,323.6	3,129,252.49	20.0%

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TOTAL COMBINED								
Commodities and Alternative Invest	1,130,095	1,128,925.77	0.1%	1,544,870.84	-26.8%	1,269,744	1,325,887	-4.2%
FX	975,302	909,169.32	7.3%	760,333.79	28.3%	890,313	853,536	4.3%
Equity Index	3,175,423	3,115,191.27	1.9%	2,534,844.21	25.3%	2,758,784	3,056,258	-9.7%
Interest Rate	8,701,901	6,385,093.36	36.3%	10,553,360.37	-17.5%	9,169,098	7,516,642	22.0%
Energy	2,460,321	2,297,461.82	7.1%	2,488,382.26	-1.1%	2,493,797	2,430,819	2.6%
Metals	490,536	467,127.5	5.0%	523,059.32	-6.2%	511,672	460,177	11.2%
Foreign Exchange	13	0.18	7242.0%	20.79	-35.8%	13	0	32523.9%
Ags	444	0	-	371.84	19.4%	499	310	61.1%
GRAND TOTAL	16,934,036	14,302,969.23	18.4%	18,405,243.42	-8.0%	17,093,920.27	15,643,627.92	9.3%

*** 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.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.