

CME Group Exchange ADV Report - Monthly

May 2016

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	ADV MAY 2016	ADV MAY 2015	% CHG	ADV APR 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Commodities and Alternative Investments Futures								
HDD SEASONAL STRIP	0	2.6	-100.0%	0	-	0	4	-100.0%
CDD SEASONAL STRIP	10	37.7	-74.7%	16.67	-42.9%	13	6	127.4%
CDD WEATHER	17	82.5	-79.8%	4.76	250.0%	4	24	-81.6%
HDD WEATHER EUROPEAN	0	0	-	0	-	6	0	2848.0%
HDD WEATHER	0	0	-	0	-	4	33	-87.5%
HOUSING INDEX	1	0.3	153.9%	0.76	0.0%	0	0	34.6%
CAT EURO SEASONAL STRIP	0	0	-	11.9	-100.0%	2	0	-
MILK	1,301	1,054.35	23.4%	1,076.81	20.8%	1,076	1,089	-1.2%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	22.8%
CASH-SETTLED CHEESE	585	282.2	107.2%	415.81	40.7%	537	486	10.4%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
LIVE CATTLE	58,802	56,953.55	3.2%	48,129.33	22.2%	53,561	53,126	0.8%
BUTTER CS	102	144.75	-29.6%	151.81	-32.9%	156	122	27.8%
LUMBER	617	837.85	-26.4%	758.62	-18.7%	714	796	-10.2%
DRY WHEY	60	48	25.9%	34.81	73.6%	56	85	-34.4%
CLASS IV MILK	55	23.2	136.7%	69.71	-21.2%	39	48	-17.2%
NFD MILK	217	152.25	42.4%	194.86	11.3%	271	200	35.4%
GSCI EXCESS RETURN FUT	112	191.8	-41.6%	67.57	65.9%	807	1,004	-19.7%
LEAN HOGS	34,594	41,504.6	-16.6%	28,064.9	23.3%	33,238	37,849	-12.2%
FEEDER CATTLE	8,690	8,184.3	6.2%	11,156.81	-22.1%	10,209	9,854	3.6%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,306	1,337.65	-2.3%	1,314.19	-0.6%	1,340	1,401	-4.4%
COCOA TAS	10	2.1	383.0%	8.67	17.0%	11	7	46.5%
SUGAR 11	2	4.25	-55.2%	2.86	-33.3%	3	6	-55.9%
COFFEE	0	1.5	-77.8%	0.29	16.7%	1	3	-69.4%
COTTON	1	5.1	-86.9%	0.67	0.0%	3	2	29.3%
MINI WHEAT	261	358.35	-27.2%	394.24	-33.8%	269	328	-18.0%
CORN	329,012	297,874.65	10.5%	548,116	-40.0%	371,042	328,436	13.0%
SOYBEAN MEAL	122,099	82,785.5	47.5%	156,629.67	-22.0%	108,280	96,108	12.7%
SOYBEAN OIL	117,935	102,130.35	15.5%	162,251.95	-27.3%	114,312	114,218	0.1%
ROUGH RICE	917	719.25	27.4%	1,984.62	-53.8%	1,237	1,250	-1.1%
DOW-UBS COMMOD INDEX	852	708.85	20.2%	1,215.67	-29.9%	1,436	1,460	-1.7%
MINI SOYBEAN	1,559	560.05	178.3%	2,249.48	-30.7%	1,181	906	30.4%
OATS	703	757.6	-7.2%	1,249.29	-43.7%	940	769	22.2%
SOYBEAN	295,801	171,126.5	72.9%	399,045.52	-25.9%	272,786	213,814	27.6%
MINI CORN	590	384.1	53.6%	754.52	-21.8%	490	524	-6.5%
ETHANOL	645	1,000.65	-35.5%	623.1	3.5%	661	742	-10.9%
FERTILIZER PRODUCS	92	111	-17.0%	63.57	44.9%	114	107	6.0%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	254	413	-38.6%
MALAYSIAN PALM SWAP	378	207	82.7%	485.71	-22.2%	451	215	109.9%
CHI WHEAT	112,148	121,664.45	-7.8%	171,978.05	-34.8%	127,151	122,927	3.4%
KC WHEAT	30,851	24,278.8	27.1%	47,322.29	-34.8%	35,552	29,091	22.2%
Intercommodity Spread	0	0	-	0	-	0	0	-
DJ_UBS ROLL SELECT INDEX FUTU	4	0	-	0	-	8	32	-74.6%
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	48	625	-92.4%	666.67	-92.9%	277	265	4.5%
CDD WEATHER	0	0	-	0	-	0	1	-100.0%
HDD WEATHER EUROPEAN	0	0	-	0	-	53	12	350.3%
HDD WEATHER	0	0	-	0	-	0	11	-100.0%
HOUSING INDEX	0	0	-	0.86	-100.0%	0	0	-
LV CATL CSO	10	0.15	6820.7%	0	-	2	0	636.8%
MILK	1,461	1,024.9	42.5%	977.81	49.4%	1,141	1,049	8.8%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	30	-100.0%
CASH-SETTLED CHEESE	439	99.8	339.7%	233.48	88.0%	317	316	0.4%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	12	-100.0%
LIVE CATTLE	21,964	11,131.35	97.3%	20,013.24	9.7%	20,087	15,709	27.9%
BUTTER CS	43	110.5	-61.1%	53.76	-20.1%	68	48	39.9%
LUMBER	42	41.6	1.2%	42.81	-1.7%	47	53	-11.1%
DRY WHEY	9	10.95	-16.5%	10.76	-15.0%	6	12	-48.3%
CLASS IV MILK	14	37.9	-63.6%	18.95	-27.1%	16	33	-52.3%
NFD MILK	222	101.8	118.5%	141.43	57.3%	202	182	10.7%
LEAN HOGS	8,603	9,143.75	-5.9%	6,649.38	29.4%	7,230	11,216	-35.5%
FEEDER CATTLE	1,589	1,419.75	11.9%	1,989.62	-20.1%	1,696	1,728	-1.8%
MLK MID	0	1.15	-83.4%	0.29	-33.3%	1	2	-38.7%
JULY-DEC WHEAT CAL SPRD	454	166.6	172.8%	411.19	10.5%	278	62	349.4%
CORN	96,708	93,625.65	3.3%	116,882.05	-17.3%	85,653	95,455	-10.3%
SOYBEAN MEAL	15,268	12,188.3	25.3%	16,237.19	-6.0%	10,913	11,501	-5.1%
SOYBEAN OIL	10,165	8,477.1	19.9%	10,286.43	-1.2%	9,785	8,534	14.7%
DEC-JULY CORN CAL SPRD	0	35	-100.0%	0	-	0	40	-100.0%
DEC-DEC CORN CAL SPRD	103	2	5033.3%	49.19	108.7%	48	17	187.7%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
JULY-JULY WHEAT CAL SPRD	11	0	-	10.95	0.0%	4	0	-
NOV-NOV SOYBEAN CAL SPRD	8	0	-	3.76	103.8%	4	1	233.2%
ROUGH RICE	111	69	60.5%	81.24	36.3%	105	92	14.1%
WHEAT	0	0	-	0	-	0	3	-100.0%
WHEAT-CORN ICSO	10	120	-92.1%	5.76	65.3%	54	81	-33.1%
CORN NEARBY+2 CAL SPRD	446	310.5	43.7%	157.24	183.8%	165	208	-20.7%
SOYBN NEARBY+2 CAL SPRD	0	5	-100.0%	0	-	3	1	207.0%
WHEAT NEARBY+2 CAL SPRD	93	512.95	-81.9%	118.81	-21.7%	220	535	-58.9%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-100.0%
SOYMEAL NEARBY+2 CAL SPRD	38	0	-	4.76	700.0%	33	1	2663.3%
JULY-DEC CORN CAL SPRD	345	139.8	146.5%	562.95	-38.8%	302	143	111.6%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-100.0%
JULY-NOV SOYBEAN CAL SPRD	479	459.45	4.2%	1,087.57	-56.0%	388	147	163.8%
OATS	48	62.4	-23.8%	83.62	-43.2%	57	83	-31.1%
SOYBEAN	109,351	66,876.55	63.5%	137,149.76	-20.3%	91,511	73,768	24.1%
JULY-DEC SOY OIL CAL SPRD	0	1	-100.0%	0	-	0	0	-100.0%
SOYBEAN CRUSH	34	7.9	326.8%	54	-37.6%	36	11	237.8%
CHI WHEAT	28,259	41,600.9	-32.1%	41,042.95	-31.1%	32,238	29,389	9.7%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	16	48	-66.4%
KC WHEAT	1,306	1,907.95	-31.6%	2,061.33	-36.7%	1,539	1,839	-16.3%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	23	11	114.7%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	21	-100.0%
Intercommodity Spread	7	2.1	240.1%	0	-	19	4	412.3%

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SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	4	-100.0%
FX Futures								
TURKISH LIRA	0	0.4	-64.3%	0.14	0.0%	0	0	-84.4%
TURKISH LIRA (EU)	0	0	-	0	-	0	0	-100.0%
JAPANESE YEN	101,994	127,405.9	-19.9%	130,323.24	-21.7%	150,834	143,006	5.5%
KOREAN WON	0	0.55	-91.3%	0.05	0.0%	1	3	-78.0%
CD/JY CROSS RATES	0	0.9	-100.0%	0	-	0	1	-91.5%
CANADIAN DOLLAR	70,307	58,504.75	20.2%	70,562.05	-0.4%	77,556	68,387	13.4%
AD/NE CROSS RATES	7	4.5	46.0%	1.38	375.8%	5	2	88.4%
BRITISH POUND	93,012	111,720.3	-16.7%	93,666.1	-0.7%	101,346	95,433	6.2%
RUSSIAN RUBLE	914	549.65	66.2%	1,067.29	-14.4%	1,452	1,579	-8.0%
SWISS FRANC	18,757	21,048.3	-10.9%	19,013.14	-1.3%	22,239	22,270	-0.1%
NEW ZEALND DOLLAR	22,293	20,231.65	10.2%	18,831.57	18.4%	20,950	19,921	5.2%
BP/JY CROSS RATES	35	26.7	32.9%	60.86	-41.7%	67	61	10.0%
SHEKEL	0	0	-	0	-	0	0	-100.0%
E-MICRO USD/CAD	0	0.3	-100.0%	0.33	-100.0%	0	0	350.6%
E-MICRO GBP/USD	2,345	2,541.9	-7.8%	2,367.67	-1.0%	2,591	1,929	34.3%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-72.8%
E-MICRO EUR/USD	8,981	22,014.25	-59.2%	13,103.76	-31.5%	15,301	17,098	-10.5%
E-MICRO USD/JPY	0	0.2	-100.0%	0.1	-100.0%	0	0	-91.3%
E-MICRO AUD/USD	4,045	2,392	69.1%	4,165.14	-2.9%	4,205	2,579	63.0%
AUSTRALIAN DOLLAR	103,069	84,932.55	21.4%	96,264.05	7.1%	103,222	92,421	11.7%
E-MINI JAPANESE YEN	1,176	643.45	82.8%	1,836.14	-35.9%	1,727	841	105.3%
EFX/JY CROSS RATES	886	1,347.3	-34.2%	1,715.19	-48.3%	2,067	2,195	-5.8%
RMB USD	4	7.2	-51.1%	1.57	124.2%	22	21	5.3%
EFX/BP CROSS RATES	2,011	2,262.5	-11.1%	2,535.71	-20.7%	3,652	3,055	19.5%
EFX/SF CROSS RATES	757	886.45	-14.6%	1,411.43	-46.4%	1,566	1,625	-3.7%
INDIAN RUPEE	646	650.25	-0.6%	462.57	39.7%	541	515	5.0%
EC/SEK CROSS RATES	8	0.3	2725.4%	4.33	95.6%	10	20	-47.6%
S.AFRICAN RAND	666	321.4	107.2%	522.38	27.5%	648	855	-24.2%
MEXICAN PESO	51,345	34,364.75	49.4%	54,624.43	-6.0%	53,969	43,287	24.7%
EURO FX	152,028	277,471.4	-45.2%	175,622.29	-13.4%	203,605	258,324	-21.2%
EC/CD CROSS RATES	65	21.8	199.9%	76.48	-14.5%	117	126	-7.1%
EC/NOK CROSS RATES	0	0.05	-100.0%	0	-	0	3	-98.4%
EC/AD CROSS RATES	65	52.5	24.3%	84.24	-22.6%	84	98	-14.4%
BP/SF CROSS RATES	0	17.15	-98.9%	0.57	-66.7%	0	6	-92.3%
E-MINI EURO FX	2,560	7,374.95	-65.3%	3,390.05	-24.5%	4,092	5,855	-30.1%
MICRO CHF/USD	67	61.9	8.0%	63.67	5.0%	108	111	-2.5%
POLISH ZLOTY (EC)	106	0.2	52852.4%	225.95	-53.1%	180	26	603.9%
AD/JY CROSS RATES	193	142.95	35.1%	162.29	19.0%	240	195	23.2%
AD/CD CROSS RATES	0	1.1	-100.0%	0.29	-100.0%	0	1	-62.2%
HUNGARIAN FORINT (US)	0	0	-	0	-	0	0	-100.0%
POLISH ZLOTY (US)	7	0.15	4280.9%	36.43	-82.0%	25	33	-24.4%
SKR/USD CROSS RATES	46	34.1	33.9%	60.67	-24.7%	69	61	14.0%
NKR/USD CROSS RATE	65	33.7	91.6%	45.57	41.7%	68	57	19.8%
BRAZIL REAL	4,036	1,891.45	113.4%	4,037.38	0.0%	4,159	2,781	49.5%

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FX Futures								
CHINESE RENMINBI (CNH)	39	21.85	80.0%	81.52	-51.8%	81	52	55.0%
E-MICRO JPY/USD	997	554.4	79.8%	1,449.19	-31.2%	1,311	594	120.6%
E-MICRO USD/CNH	0	0.1	-100.0%	0.57	-100.0%	1	1	-59.8%
E-MICRO CAD/USD	1,139	444.1	156.4%	1,027.71	10.8%	968	625	55.0%
FCXRX	2	0	-	0.19	1199.8%	1	0	-
USDZAR	0	3.85	-100.0%	0	-	0	2	-98.3%
E-MICRO INR/USD	87	3.85	2157.3%	52.19	66.5%	43	10	321.7%
FX Options								
AUSTRALIAN DLR (EU)	4	8.1	-56.5%	2.52	39.6%	10	5	98.6%
JAPANESE YEN	14,047	13,802.05	1.8%	15,933.81	-11.8%	15,864	11,451	38.5%
EURO FX (EU)	126	297.6	-57.8%	130.57	-3.8%	177	237	-25.1%
CANADIAN DOLLAR	6,446	4,689.45	37.5%	6,035.14	6.8%	8,092	5,563	45.5%
BRITISH POUND	10,214	13,731.6	-25.6%	10,506.29	-2.8%	10,650	10,158	4.8%
RUSSIAN RUBLE	0	0	-	16.95	-100.0%	13	2	521.1%
CANADIAN DOLLAR (EU)	4	0	-	1.05	254.5%	16	6	148.4%
SWISS FRANC	345	336.9	2.3%	303.19	13.7%	369	676	-45.4%
BRITISH POUND (EU)	31	25.2	23.0%	52.05	-40.4%	67	30	121.6%
NEW ZEALND DOLLAR	0	0	-	0	-	0	0	-100.0%
AUSTRALIAN DOLLAR	8,232	6,711.65	22.7%	6,230.81	32.1%	7,069	6,066	16.5%
MEXICAN PESO	73	58	25.4%	93.29	-22.1%	109	70	56.8%
EURO FX	30,480	57,482.45	-47.0%	30,284.52	0.6%	38,489	48,879	-21.3%
JAPANESE YEN (EU)	46	21.45	115.1%	27.48	67.9%	36	18	99.9%

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Equity Index Futures								
E-MINI RUSSELL 1000	14	0	-	9.19	51.8%	32	12	173.6%
DJ US REAL ESTATE	438	495.4	-11.5%	445.9	-1.7%	750	702	6.8%
E-MINI NASDAQ 100	229,228	194,034.8	18.1%	238,449.67	-3.9%	297,396	266,049	11.8%
S&P ENERGY SECTOR	265	386.35	-31.5%	321.81	-17.7%	404	375	7.7%
S&P MATERIALS SECTOR	182	122.95	48.0%	142	28.2%	223	165	35.8%
S&P FINANCIAL SECTOR	222	80.65	175.3%	401.81	-44.7%	613	252	143.7%
S&P HEALTH CARE SECTOR	370	510.65	-27.6%	329.14	12.3%	450	571	-21.2%
S&P INDUSTRIAL SECTOR	128	107.6	19.2%	117.86	8.8%	283	171	65.7%
S&P UTILITIES SECTOR	827	454	82.1%	388.19	112.9%	940	547	72.0%
S&P TECHNOLOGY SECTOR	214	97.35	119.8%	99.9	114.2%	228	239	-4.6%
S&P CONSUMER DISCRETNRY SECTC	301	671.8	-55.1%	177.14	70.1%	467	530	-11.9%
S&P 500	5,113	6,726.85	-24.0%	5,897.43	-13.3%	9,079	12,028	-24.5%
E-MICRO NIFTY	0	0	-	0	-	0	4	-100.0%
NASDAQ	0	630.4	-100.0%	0	-	0	360	-100.0%
E-MINI MIDCAP	16,563	14,682.9	12.8%	15,497.38	6.9%	22,125	21,269	4.0%
NIKKEI 225 (\$) STOCK	12,955	11,362.6	14.0%	19,936.76	-35.0%	20,461	16,746	22.2%
NIKKEI 225 (YEN) STOCK	45,352	39,859.3	13.8%	66,569.76	-31.9%	68,022	52,777	28.9%
IBOVESPA INDEX	45	30.5	46.4%	37.24	19.9%	32	20	57.1%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-100.0%
S&P CONSUMER STAPLES SECTOR	628	657.35	-4.5%	338.29	85.7%	1,117	610	83.1%
E-MINI S&P500	1,573,774	1,225,819.35	28.4%	1,649,457.52	-4.6%	1,969,278	1,698,827	15.9%
S&P 500/VALUE	622	0.15	414788.9%	226.52	174.7%	662	24	2643.4%
S&P 500 GROWTH	0	0.25	90.5%	0.62	-23.1%	1	2	-35.1%
S&P 400 MIDCAP	0	82.05	-100.0%	0	-	0	27	-100.0%
MINI \$5 DOW	146,828	127,917	14.8%	150,708.57	-2.6%	184,715	160,479	15.1%
DJIA	0	128.7	-100.0%	0	-	0	147	-100.0%
NASDAQ BIOTECH	0	3.1	-100.0%	0	-	0	7	-100.0%
FT-SE 100	47	0	-	64.43	-27.1%	78	18	338.9%
E-MINI RUSSELL 1000 VALUE	5	0	-	48.81	-90.4%	37	7	439.0%
E-MINI RUSSELL 1000 GROWTH	5	0	-	7.52	-38.0%	19	7	175.4%

Equity Index Options

E-MINI NASDAQ 100	10,555	4,561.05	131.4%	11,732.14	-10.0%	11,792	6,069	94.3%
S&P 500	28,790	30,558.55	-5.8%	25,528.14	12.8%	38,606	35,968	7.3%
EOW4 EMINI S&P 500	43,184	42,548.65	1.5%	40,780.52	5.9%	46,443	46,423	0.0%
EOW2 S&P 500	7,080	3,860.4	83.4%	4,951.33	43.0%	5,282	3,764	40.3%
EOW1 EMINI S&P 500	43,139	35,838.8	20.4%	31,784.1	35.7%	42,313	45,661	-7.3%
NASDAQ	0	0	-	0	-	0	0	-100.0%
EOW1 S&P 500	3,215	1,471.45	118.5%	2,517.71	27.7%	2,464	1,508	63.4%
E-MINI MIDCAP	0	0.05	280.8%	0	-	0	0	-40.2%
EOM S&P 500	6,268	6,456.9	-2.9%	9,136.57	-31.4%	7,381	5,061	45.8%
EOM EMINI S&P	62,700	58,526.25	7.1%	92,505.95	-32.2%	65,761	52,482	25.3%
EOW2 EMINI S&P 500	46,607	37,368.8	24.7%	37,078.38	25.7%	47,121	49,638	-5.1%
E-MINI S&P500	250,423	259,773.05	-3.6%	267,163.48	-6.3%	319,704	307,383	4.0%
MINI \$5 DOW	604	363.9	65.9%	446.29	35.3%	747	548	36.3%
DJIA	0	0	-	0	-	0	0	-100.0%
EOW5 EMINI S&P 500	57,267	0	-	17,779.33	222.1%	15,731	0	-
EOW5 S&P 500	5,949	0	-	2,706.24	119.8%	2,359	0	-

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	ADV MAY 2016	ADV MAY 2015	% CHG	ADV APR 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Interest Rate Futures								
5-YR SWAP RATE	2,213	1,997.9	10.8%	1,618.71	36.7%	2,940	2,752	6.8%
2-YR SWAP RATE	1	52.85	-98.6%	18.33	-96.1%	43	152	-71.9%
10-YR SWAP RATE	1,574	1,531.55	2.8%	1,165.24	35.1%	2,077	2,990	-30.5%
1-MONTH EURODOLLAR	172	473.45	-63.6%	5.48	3047.8%	61	251	-75.7%
EURODOLLARS	2,194,562	2,317,946.3	-5.3%	1,962,360.14	11.8%	2,529,921	2,319,815	9.1%
7-YR SWAP	0	0	-	0	-	30	31	-4.3%
30-YR BOND	298,896	341,633.65	-12.5%	210,874.76	41.7%	286,022	284,196	0.6%
5-YR NOTE	1,051,414	1,046,494.6	0.5%	530,685.95	98.1%	819,095	753,785	8.7%
10-YR NOTE	1,551,007	1,900,284.3	-18.4%	1,061,435.95	46.1%	1,436,699	1,297,791	10.7%
2-YR NOTE	424,146	538,825.2	-21.3%	210,532.52	101.5%	330,119	328,224	0.6%
30-YR SWAP RATE	65	132.95	-51.1%	64.48	0.7%	84	141	-40.6%
ULTRA T-BOND	142,514	179,013.2	-20.4%	69,353.24	105.5%	115,408	115,151	0.2%
FED FUND	137,467	54,601.45	151.8%	102,647.57	33.9%	120,884	80,031	51.0%
Ultra 10-Year Note	70,942	0	-	45,456.81	56.1%	44,876	0	-
EURO 5YR BUNDLE	0	0.5	-100.0%	0	-	0	0	-100.0%
3YR BUNDLE	0	1.25	-100.0%	0	-	0	1	-100.0%
2YR BUNDLE	0	1.25	-100.0%	0	-	0	2	-100.0%

Interest Rate Options

EURO MIDCURVE	448,289	461,681.65	-2.9%	353,121.9	27.0%	577,813	519,266	11.3%
EURODOLLARS	643,404	276,236.3	132.9%	550,029.24	17.0%	729,096	443,788	64.3%
30-YR BOND	59,772	108,791.75	-45.1%	61,140.62	-2.2%	80,380	83,189	-3.4%
5-YR NOTE	85,737	75,068.6	14.2%	69,740.38	22.9%	97,169	90,026	7.9%
10-YR NOTE	332,736	522,367.35	-36.3%	285,168.57	16.7%	350,030	386,648	-9.5%
2-YR NOTE	9,210	5,104.25	80.4%	9,092.62	1.3%	6,629	9,534	-30.5%
ULTRA T-BOND	250	1,059.15	-76.4%	270.71	-7.7%	233	417	-44.0%
FED FUND	404	931.1	-56.6%	88.48	357.2%	405	1,343	-69.9%
Ultra 10-Year Note	53	0	-	2.24	2289.4%	16	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	48	58.5	-18.6%	64.1	-25.7%	62	71	-13.1%
ELEC ERCOT DLY PEAK	0	0	-	0	-	0	5	-100.0%
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	42	114	-63.5%
ERCOT NORTH ZMCPE 5MW PEAK	0	0	-	0	-	2	12	-81.1%
SINGAPORE JET KERO VS. GASOIL	0	0	-	0	-	0	0	-100.0%
PETRO OUTRIGHT EURO	356	311.75	14.3%	461.86	-22.8%	426	414	2.9%
MONT BELVIEU LDH PROPANE OPIS	38	50.25	-25.1%	5.1	638.3%	27	31	-13.1%
MONT BELVIEU ETHANE OPIS BALM	0	6.25	-100.0%	3.1	-100.0%	5	11	-57.4%
CONWAY NATURAL GASOLINE (OPI	4	1	257.1%	5.43	-34.2%	10	4	145.2%
PETROCHEMICALS	323	204.05	58.2%	178.1	81.2%	240	182	32.1%
CONWAY PROPANE 5 DECIMALS S	185	375.5	-50.7%	392.81	-52.9%	289	220	31.3%
CONWAY NORMAL BUTANE (OPIS) S	4	1.25	185.7%	9.71	-63.2%	3	8	-55.7%

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Energy Futures								
MONT BELVIEU NORMAL BUTANE B	29	15.2	90.2%	7.86	267.9%	29	21	35.3%
MONT BELVIEU NATURAL GASOLIN	5	22.5	-78.8%	10.14	-53.1%	9	16	-44.6%
IN DELIVERY MONTH EUA	401	578	-30.6%	86.95	361.4%	221	413	-46.6%
WTS (ARGUS) VS WTI SWAP	111	208.8	-46.6%	0	-	64	241	-73.6%
ISO NEW ENGLAND PK LMP	0	0	-	0	-	0	0	145.5%
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	0	0	-	23.62	-100.0%	5	5	-1.7%
COLUMB GULF MAINLINE NG B	0	167.8	-100.0%	90.57	-100.0%	131	102	29.0%
ONEOK OKLAHOMA NG BASIS	0	0	-	8.86	-100.0%	9	12	-22.4%
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-	0	64	-100.0%
NYISO ZONE C 5MW D AH O P	0	0	-	0	-	0	0	-
PJM NI HUB 5MW REAL TIME	7,212	5.5	131034.2%	9,963.81	-27.6%	7,042	7,702	-8.6%
NYISO ZONE J 5MW D AH O P	0	0	-	445.33	-100.0%	1,000	252	295.9%
NYISO ZONE J 5MW D AH PK	0	0	-	24.38	-100.0%	75	37	101.2%
NEPOOL W CNT MASS 5MW D A	0	368	-100.0%	0	-	39	175	-77.9%
PJM COMED 5MW D AH PK	0	0	-	242.86	-100.0%	99	28	250.4%
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	-	567.86	-100.0%	116	0	-
NEPOOL CONECTIC 5MW D AH	0	0	-	30.24	-100.0%	6	0	-
NEPOOL NE MASS 5MW D AH P	0	11	-100.0%	0	-	6	5	13.5%
NYISO ZONE C 5MW D AH PK	0	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS NA	1,586	1,246.15	27.2%	1,506.05	5.3%	1,579	1,367	15.6%
SINGAPORE GASOIL	202	96	110.3%	178.38	13.2%	178	127	39.8%
PETRO OUTRIGHT NA	556	500.15	11.2%	555.67	0.1%	590	524	12.7%
CRUDE OIL SPRDS	19	1.5	1138.1%	72.29	-74.3%	51	31	64.8%
RBOB GASOLINE BALMO CLNDR	54	50.75	5.7%	1.14	4591.5%	32	52	-37.7%
GASOLINE UP-DOWN BALMO SW	0	26	-100.0%	0	-	8	24	-67.6%
COLUMBIA GULF MAIN NAT G	0	0	-	105.14	-100.0%	21	13	60.5%
ALGON CITY GATES NAT GAS	117	0	-	81.52	43.0%	40	0	-
SOUTHERN NAT LA NAT GAS	0	0	-	0	-	5	17	-70.0%
TENN 800 LEG NAT GAS INDE	0	0	-	0	-	10	13	-20.2%
NATURAL GAS PHY	337,622	333,160.85	1.3%	397,624	-15.1%	355,014	323,211	9.8%
CRUDE OIL OUTRIGHTS	328	712.9	-54.0%	334.95	-2.2%	334	428	-22.1%
ELECTRICITY OFF PEAK	0	0	-	0	-	228	250	-8.8%
ELEC FINSETTLED	0	0	-	0	-	12	11	11.1%
PETRO CRK&SPRD EURO	245	269.7	-9.2%	291.38	-15.9%	315	270	16.6%
FREIGHT MARKETS	15	1.35	993.5%	9.14	61.5%	11	3	272.0%
PLASTICS	0	47.1	-100.0%	23.86	-100.0%	17	42	-58.2%
NYH NO 2 CRACK SPREAD CAL	252	51.5	390.2%	42.67	491.7%	99	123	-19.4%
TRANSCO ZONE 6 BASIS SWAP	16	134.8	-88.3%	33.86	-53.3%	44	42	3.7%
NYISO A	0	0	-	0	-	0	4	-100.0%
MINY NATURAL GAS	1,082	956.25	13.2%	1,095.9	-1.2%	1,203	1,305	-7.9%
HEATING OIL PHY	164,390	130,826.5	25.7%	156,478.76	5.1%	156,727	146,036	7.3%
DOMINION TRANSMISSION INC	993	273.25	263.5%	1,220.9	-18.6%	972	348	179.2%
TCO BASIS SWAP	3	212.6	-98.7%	11.81	-75.8%	132	156	-15.0%
PJM MONTHLY	93	0	-	3.05	2962.5%	26	29	-10.7%
EL PASO PERMIAN INDEX SWA	0	0	-	0	-	4	0	-

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Energy Futures								
WAHA INDEX SWAP FUTURE	46	0	-	145.71	-68.2%	53	7	688.0%
NY HARBOR HEAT OIL SWP	77	168.95	-54.5%	44.14	74.1%	131	213	-38.4%
EASTERN RAIL DELIVERY CSX	59	297.75	-80.3%	43.33	35.2%	51	160	-68.2%
HTG OIL	2	0	-	206.9	-99.2%	51	8	495.4%
EUROPE 3.5% FUEL OIL MED	14	1	1338.1%	27.86	-48.4%	20	6	263.0%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
PJM OFF-PEAK LMP SWAP FUT	7	0	-	0	-	1	7	-81.6%
AEP-DAYTON HUB OFF-PEAK M	0	0	-	0	-	0	4	-100.0%
DOMINION TRAN INC - APP I	139	0	-	125.48	10.8%	136	10	1239.4%
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-	8	4	87.6%
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-
FUELOIL SWAP:CARGOES VS.B	15	4.75	221.8%	22.1	-30.8%	24	18	33.1%
MINY HTG OIL	0	0.6	-44.5%	0.38	-12.5%	0	0	0.2%
BRENT CALENDAR SWAP	79	217.65	-63.9%	127.14	-38.2%	116	234	-50.5%
EURO GASOIL 10PPM VS ICE	0	0.8	-70.2%	5.71	-95.8%	3	4	-30.7%
WTI-BRENT CALENDAR SWAP	596	719.55	-17.1%	275.48	116.5%	543	1,097	-50.5%
CENTERPOINT BASIS SWAP	81	612.25	-86.8%	316	-74.4%	87	90	-3.1%
PJM NILL DA OFF-PEAK	352	98.45	257.3%	5,767.62	-93.9%	2,973	2,003	48.4%
PANHANDLE INDEX SWAP FUTU	0	0	-	0	-	5	10	-48.0%
PJM NILL DA PEAK	26	12.2	113.5%	242.86	-89.3%	131	94	39.8%
CIN HUB 5MW REAL TIME PK	151	0	-	81.43	86.0%	489	82	497.7%
MINY WTI CRUDE OIL	14,942	10,189.85	46.6%	13,998.14	6.7%	15,266	12,449	22.6%
JAPAN C&F NAPHTHA SWAP	56	54.15	4.1%	42.19	33.6%	57	47	22.3%
LLS (ARGUS) VS WTI SWAP	737	92.25	699.1%	233.81	215.3%	396	435	-9.1%
RBOB PHY	184,482	155,696.8	18.5%	168,887.86	9.2%	178,140	159,297	11.8%
NEPOOL RHD ISLD 5MW D AH	0	80.75	-100.0%	0	-	0	44	-100.0%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-	0	15	-100.0%
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-	0	0	-
CIN HUB 5MW REAL TIME O P	4,465	0	-	1,523.81	193.0%	6,645	3,114	113.4%
LTD NAT GAS	8,488	11,656.5	-27.2%	10,807.29	-21.5%	11,610	11,453	1.4%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	0	-
NORTHWEST ROCKIES BASIS S	1,356	205.85	558.7%	1,124.57	20.6%	1,064	537	97.9%
SINGAPORE 380CST BALMO	8	7.35	6.3%	4.9	59.2%	7	5	38.8%
PJM BGE DA OFF-PEAK	0	0	-	1,114.29	-100.0%	227	0	-
ULSD 10PPM CIF MED VS ICE	2	1	57.1%	0	-	1	4	-76.3%
GULF COAST JET FUEL CLNDR	3	11.8	-77.4%	19.52	-86.3%	6	14	-60.6%
HEATING OIL CRCK SPRD BAL	1	0	-	0	-	0	0	-
SINGAPORE GASOIL SWAP	216	155.8	38.4%	448.29	-51.9%	183	111	64.7%
CHICAGO ULSD PL VS HO SPR	0	14	-100.0%	11.52	-100.0%	13	17	-27.9%
CIN HUB 5MW D AH PK	18	21.6	-16.2%	0	-	110	42	164.2%
PJM AD HUB 5MW REAL TIME	9,451	0	-	2,117.62	346.3%	9,030	7,011	28.8%
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-	0	0	22.8%
Sumas Basis Swap	379	129.4	192.7%	94.1	302.5%	118	57	108.2%
RBOB CRACK SPREAD	95	33	188.5%	29.48	222.9%	96	51	90.1%
NGPL TEX/OK	24	785	-96.9%	94.48	-74.1%	200	333	-40.0%
EURO GASOIL 10 CAL SWAP	0	0	-	0	-	0	0	-47.4%
HENRY HUB INDEX SWAP FUTU	719	490.9	46.4%	2,006	-64.2%	1,224	439	178.7%
WTI-BRENT BULLET SWAP	0	0	-	0	-	0	0	-
NYISO J OFF-PEAK	0	0	-	1.9	-100.0%	1	2	-66.7%

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Energy Futures								
EAST/WEST FUEL OIL SPREAD	1	9.25	-89.7%	0	-	1	9	-94.1%
TENNESSEE 500 LEG BASIS S	19	0	-	0	-	4	22	-82.5%
NORTHERN NATURAL GAS DEMAR	26	16.7	56.3%	32.57	-19.9%	15	23	-33.7%
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-	0	0	-
HOUSTON SHIP CHANNEL INDE	0	9	-100.0%	0	-	0	1	-100.0%
ROCKIES KERN OPAL - NW IN	0	0	-	0	-	7	7	-3.8%
APPALACHIAN COAL (PHY)	1	17.8	-93.3%	1.67	-28.6%	1	10	-88.0%
WTI CALENDAR	1,504	1,810.2	-16.9%	1,553.86	-3.2%	1,583	1,600	-1.0%
CINERGY HUB PEAK MONTH	0	0	-	0	-	0	0	-100.0%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-	0	0	-
RBOB CALENDAR SWAP	267	233.6	14.4%	317.05	-15.7%	263	336	-21.9%
AEP-DAYTON HUB MTHLY	0	0	-	0	-	0	3	-100.0%
CRUDE OIL PHY	1,023,525	677,646.5	51.0%	1,124,478.95	-9.0%	1,120,186	799,219	40.2%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-100.0%
NEW YORK ETHANOL SWAP	28	131	-78.7%	51.9	-46.3%	92	48	91.8%
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	61	15.2	300.4%	74.38	-18.2%	53	20	170.6%
LA CARBOB GASOLINE(OPIS)S	17	27.5	-39.4%	10.71	55.6%	42	24	79.6%
MCCLOSKEY ARA ARGV COAL	7,593	4,528	67.7%	9,254.29	-17.9%	9,561	8,426	13.5%
MCCLOSKEY RCH BAY COAL	444	818.3	-45.8%	897.48	-50.6%	1,083	1,122	-3.5%
MGF FUT	0	0	-	1.9	-100.0%	1	0	185.6%
MNC FUT	123	206	-40.3%	201.81	-39.1%	184	201	-8.4%
MGN1 SWAP FUT	7	2.85	145.6%	5.29	32.4%	8	8	3.6%
UCM FUT	2	2	7.1%	0.95	125.0%	2	2	-29.9%
MJC FUT	4	12	-67.9%	3.33	15.7%	4	3	41.4%
HEATING OIL VS ICE GASOIL	0	0	-	0	-	0	0	-
UP DOWN GC ULSD VS NMX HO	2,237	1,456.55	53.6%	2,486.95	-10.1%	2,513	1,975	27.2%
HOUSTON SHIP CHANNEL BASI	345	217.6	58.6%	5.9	5745.9%	195	192	1.8%
FUEL OIL CRACK VS ICE	164	147.55	11.1%	229.05	-28.4%	197	176	12.1%
NGPL TEXOK INDEX	3	0	-	0	-	1	5	-87.1%
NATURAL GAS	5,045	3,876.95	30.1%	4,524.1	11.5%	5,205	4,221	23.3%
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	-	54	2	2718.6%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	1	-100.0%
GAS EURO-BOB OXY NWE BARGES	525	907.5	-42.1%	622.38	-15.6%	719	813	-11.6%
MONT BELVIEU NATURAL GASOLIN	434	212.35	104.3%	305.19	42.2%	447	257	74.2%
ONTARIO POWER SWAPS	1	0	-	10.95	-89.1%	43	669	-93.5%
DAILY PJM	130	0	-	0	-	26	32	-16.7%
BRENT OIL LAST DAY	84,681	77,694.85	9.0%	106,839.43	-20.7%	105,499	103,759	1.7%
SINGAPORE GASOIL CALENDAR	0	0	-	4.29	-100.0%	2	27	-93.3%
GASOIL 0.1 CARGOES CIF NE	0	0.5	-100.0%	0	-	0	0	-100.0%
GC ULSD VS GC JET SPREAD	0	0	-	0	-	0	0	-
MARS (ARGUS) VS WTI TRD M	421	44.5	846.0%	326.9	28.8%	435	67	547.2%
MARS (ARGUS) VS WTI SWAP	230	101	127.3%	223.81	2.6%	295	293	0.9%
SINGAPORE JET KERO BALMO	0	0	-	0	-	1	2	-75.0%
WTS (ARGUS) VS WTI TRD MT	139	60.5	129.8%	82.86	67.8%	60	77	-21.4%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	0	0	-100.0%

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	ADV MAY 2016	ADV MAY 2015	% CHG	ADV APR 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures								
EURO 1% FUEL OIL NEW BALM	0	0.5	-100.0%	0	-	2	1	293.7%
BRENT CFD SWAP	0	0	-	0	-	0	4	-100.0%
PREMIUM UNLD 10P FOB MED	4	9.75	-60.9%	22.86	-83.3%	16	13	15.9%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	22.8%
3.5% FUEL OIL CID MED SWA	10	0.5	1890.5%	18.71	-46.8%	15	4	310.9%
JET FUEL CRG CIF NEW VS I	0	0.85	-100.0%	0	-	0	0	56.8%
ARGUS PROPAN FAR EST INDE	97	22.7	327.7%	116.71	-16.8%	74	23	222.7%
ULSD 10PPM CIF VS ICE GAS	0	0	-	0	-	0	0	243.9%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH PK	163	55	196.1%	45	261.9%	148	140	5.6%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0.24	-100.0%	0	0	47.6%
NYMEX ULSD VS NYMEX HO	0	21	-100.0%	0	-	0	5	-100.0%
RBOB VS HEATING OIL SWAP	81	7.5	982.5%	79.76	1.8%	65	48	34.4%
GULF COAST ULSD CRACK SPR	36	45	-20.3%	71.29	-49.7%	41	16	160.5%
USGC UNL 87 CRACK SPREAD	0	15	-100.0%	0	-	2	14	-87.9%
JET FUEL BRG FOB RDM VS I	0	0.5	-100.0%	0	-	0	0	-87.7%
TENNESSEE 800 LEG NG BASI	15	0	-	0	-	7	15	-53.9%
NEPOOL W CNTR M 5MW D AH	0	0	-	0	-	16	7	143.5%
DATED TO FRONTLINE BRENT	60	179.5	-66.8%	181.9	-67.3%	79	137	-42.5%
PJM APS ZONE DA PEAK	0	0	-	0	-	0	0	-
PJM BGE DA PEAK	0	0	-	60.71	-100.0%	12	0	-
PJM PPL DA PEAK	0	0	-	0	-	0	13	-100.0%
PJM JCPL DA PEAK	0	0	-	0	-	0	3	-100.0%
PJM PSEG DA PEAK	0	0	-	121.43	-100.0%	50	0	11287.9%
PJM PSEG DA OFF-PEAK	0	0	-	2,228.57	-100.0%	1,590	8	20427.8%
PJM WESTH RT PEAK	2,000	0	-	2,781.86	-28.1%	3,221	992	224.6%
ALGONQUIN CITYGATES BASIS	14	0	-	29.05	-50.5%	32	6	470.0%
GASOIL 0.1 CIF MED SWAP	1	0	-	0	-	1	0	268.5%
ULSD 10PPM CIF MED SWAP	0	0	-	1.67	-91.4%	0	0	-
Tetco ELA Basis	0	0	-	0	-	0	5	-100.0%
EUROPE 1% FUEL OIL NWE CA	3	5.5	-36.8%	7.05	-50.7%	7	8	-3.2%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-
GULF COAST NO.6 FUEL OIL	2,569	3,331.25	-22.9%	2,684.38	-4.3%	2,969	3,277	-9.4%
SINGAPORE FUEL 180CST CAL	73	90.75	-19.3%	60.95	20.2%	64	88	-26.9%
SINGAPORE FUEL OIL SPREAD	44	21.55	102.6%	13.52	222.9%	23	23	1.9%
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	-	0.24	-100.0%	0	0	22.8%
EURO-DENOMINATED PETRO PROD	0	11	-100.0%	0	-	1	11	-93.6%
DATED BRENT (PLATTS) DAILY SWA	0	290.1	-100.0%	0	-	0	94	-100.0%
GAS EURO-BOB OXY NWE BARGES	375	340.4	10.1%	366.43	2.3%	379	318	19.2%
MINY RBOB GAS	0	0.25	-42.8%	0.19	-25.0%	0	0	-13.8%
RBOB UP-DOWN CALENDAR SWA	0	406.75	-100.0%	0	-	89	483	-81.5%
LA JET FUEL VS NYM NO 2 H	3	0	-	1.19	160.0%	7	2	241.2%
ANR OKLAHOMA	11	12.3	-7.1%	0	-	31	46	-32.4%
MICHIGAN BASIS	240	0	-	180.29	33.3%	122	26	371.4%
TEXAS EASTERN ZONE M-3 BA	318	15.2	1991.8%	484.76	-34.4%	404	99	307.6%
NORTHERN NATURAL GAS VENTU	55	31.95	71.7%	117.48	-53.3%	51	23	124.4%
CIG BASIS	786	201	291.3%	178.52	340.5%	412	189	117.6%

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Energy Futures								
PJM DAILY	62	0	-	0	-	13	0	-
COLUMBIA GULF ONSHORE	0	0	-	0	-	30	18	65.2%
Tetco STX Basis	0	61	-100.0%	0	-	9	18	-53.7%
Transco Zone 3 Basis	6	128.4	-95.5%	0	-	6	28	-78.5%
GULF COAST GASOLINE CLNDR	0	20	-100.0%	0	-	13	29	-56.0%
CENTERPOINT EAST INDEX	0	0	-	0	-	0	3	-100.0%
GULF COAST ULSD CALENDAR	30	33	-10.0%	39.76	-25.3%	44	34	27.2%
LA CARB DIESEL (OPIS) SWA	48	81	-40.6%	44.52	8.0%	40	30	33.4%
EURO 3.5% FUEL OIL RDM B	11	15.5	-26.6%	27	-57.8%	16	25	-35.3%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
SINGAPORE GASOIL BALMO	0	0	-	0.57	-100.0%	9	5	65.0%
EUROPEAN NAPHTHA BALMO	4	5.8	-25.3%	7.24	-40.1%	7	4	81.6%
GASOIL MINI CALENDAR SWAP	17	10.45	67.2%	8.24	112.1%	13	13	0.9%
NY ULSD (ARGUS) VS HEATING OIL	6	188	-96.6%	0.57	1033.4%	26	131	-80.1%
PJM PECO ZONE5MW PEAK CAL MO	0	0	-	0	-	0	3	-100.0%
EUROPE 1% FUEL OIL RDM C	0	0	-	0.62	-100.0%	1	1	68.7%
SAN JUAN BASIS SWAP	724	77.5	834.7%	538.57	34.5%	351	118	197.9%
SOCAL BASIS SWAP	0	0	-	0	-	0	0	-100.0%
GULF COAST JET VS NYM 2 H	1,544	925.5	66.8%	1,529.33	1.0%	1,563	1,066	46.7%
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	25	56.25	-55.6%	23.14	8.0%	29	43	-31.6%
GASOIL CALENDAR SWAP	2	1	52.4%	6.29	-75.8%	2	1	116.7%
BRENT FINANCIAL FUTURES	8	348.4	-97.8%	30.71	-74.9%	34	298	-88.7%
ICE BRENT DUBAI SWAP	0	37.5	-100.0%	0	-	0	50	-99.8%
GASOIL CRACK SPREAD CALEN	615	84.75	626.1%	184.76	233.1%	198	154	28.9%
EUROPEAN NAPHTHA CRACK SPR	288	629.1	-54.3%	160.43	79.3%	196	308	-36.2%
CRUDE OIL	230	265.55	-13.6%	492.1	-53.4%	961	915	4.9%
NEPOOL INTR HUB 5MW D AH	2,411	761	216.9%	598.1	303.2%	1,079	1,342	-19.6%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	0	0	-	380.95	-100.0%	207	942	-78.0%
PJM JCPL DA OFF-PEAK	0	0	-	0	-	0	61	-100.0%
PJM WESTH RT OFF-PEAK	26,549	0	-	37,139.29	-28.5%	38,840	14,351	170.6%
CHICAGO ETHANOL SWAP	4,233	5,855.75	-27.7%	4,484.19	-5.6%	4,392	3,957	11.0%
HENRY HUB BASIS SWAP	719	484.9	48.3%	2,058.38	-65.1%	1,293	584	121.3%
HENRY HUB SWAP	15,709	26,338.45	-40.4%	22,132.1	-29.0%	23,864	21,070	13.3%
PREM UNL GAS 10PPM RDM FOB B	0	0.65	-100.0%	0	-	0	0	-94.2%
PREM UNL GAS 10PPM RDM FOB S	1	0.5	157.1%	1.71	-25.0%	2	1	25.0%
MONT BELVIEU NORMAL BUTANE 5	871	630.15	38.3%	830.38	4.9%	1,134	828	36.9%
MONT BELVIEU ETHANE 5 DECIMAL	2,329	504.5	361.6%	2,358.29	-1.2%	1,883	367	413.8%
MONT BELVIEU LDH PROPANE 5 DE	5,621	2,253.9	149.4%	4,047.43	38.9%	4,549	2,437	86.7%
SINGAPORE 180CST BALMO	1	0.75	58.7%	8.62	-86.2%	3	2	76.4%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	0	-
GRP THREE UNL GS (PLT) VS	42	73.75	-43.5%	35.71	16.7%	55	74	-26.6%
JET BARGES VS ICE GASOIL	0	0	-	0	-	0	0	260.2%
SINGAPORE GASOIL VS ICE	216	96.75	123.5%	49.05	340.8%	89	24	276.6%
NATURAL GAS PEN SWP	4,467	9,309.55	-52.0%	3,818.05	17.0%	5,182	8,696	-40.4%
WESTERN RAIL DELIVERY PRB	16	42	-62.6%	77.86	-79.8%	53	104	-49.2%
EUROPE DATED BRENT SWAP	116	0	-	2.38	4759.9%	138	154	-10.3%

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Energy Futures								
SINGAPORE JET KERO GASOIL	2	23.75	-90.0%	38.33	-93.8%	30	14	107.8%
TETCO M-3 INDEX	140	0	-	64.38	117.2%	68	44	55.4%
PJM AECO DA PEAK	0	0	-	0	-	0	1	-100.0%
GASOIL 10PPM CARGOES CIF	0	0	-	0	-	0	0	-77.7%
WAHA BASIS	291	116.05	150.7%	137.1	112.2%	201	162	24.5%
LA JET (OPIS) SWAP	75	87.5	-13.7%	83.33	-9.4%	85	43	98.6%
NY HARBOR 1% FUEL OIL BAL	0	7.95	-100.0%	0	-	0	2	-86.1%
GASOIL 10PPM VS ICE SWAP	4	5.75	-33.7%	0	-	1	6	-77.5%
NY H OIL PLATTS VS NYMEX	0	5	-100.0%	0	-	0	4	-100.0%
PJM PEP CO DA OFF-PEAK	0	184	-100.0%	0	-	0	29	-100.0%
NYISO ZONE G 5MW D AH O P	0	0	-	4,801.9	-100.0%	2,726	1,013	169.1%
EUROPEAN GASOIL (ICE)	4,653	319.7	1355.6%	7,519.48	-38.1%	13,260	3,047	335.2%
ULSD UP-DOWN BALMO SWP	196	63.6	208.0%	266.67	-26.6%	167	179	-6.7%
JET FUEL UP-DOWN BALMO CL	155	152.25	1.9%	227.29	-31.7%	185	152	21.8%
EIA FLAT TAX ONHWAY DIESE	31	39.6	-20.8%	41	-23.5%	62	37	67.1%
NY 2.2% FUEL OIL (PLATTS	0	3.75	-100.0%	0	-	2	4	-52.6%
RBOB CRACK SPREAD BALMO S	1	0	-	0	-	0	0	104.6%
HEATING OIL BALMO CLNDR S	4	1.5	138.1%	2.14	66.7%	3	7	-60.1%
INDIANA MISO	5	0	-	0	-	1	9	-87.7%
PETROLEUM PRODUCTS ASIA	61	96.7	-37.2%	71.24	-14.8%	62	79	-21.9%
AUSTRIALIAN COKE COAL	54	9.9	443.5%	21.48	150.6%	25	7	230.2%
PETROLEUM PRODUCTS	31	7.15	339.6%	0	-	23	2	1097.2%
COAL SWAP	1	46.55	-96.9%	10	-85.7%	18	29	-39.0%
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	248	225.85	10.0%	288.67	-14.0%	274	251	9.1%
SINGAPORE JET KEROSENE SW	7	60.8	-88.3%	26.19	-72.7%	24	65	-63.4%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-	0	5	-100.0%
FLORIDA GAS ZONE3 BASIS S	4	30.4	-85.9%	8.76	-51.1%	8	57	-86.0%
TRANSCO ZONE4 BASIS SWAP	85	154.85	-45.0%	193.1	-55.9%	121	300	-59.6%
ANR LOUISIANA BASIS SWAP	0	0	-	0	-	0	12	-100.0%
CINERGY HUB OFF-PEAK MONT	0	0	-	0	-	1	2	-76.6%
DUBAI CRUDE OIL CALENDAR	45	193.4	-76.5%	58.33	-22.1%	49	187	-73.7%
NGPL MIDCONTINENT INDEX	41	0	-	0	-	50	1	4116.6%
PANHANDLE BASIS SWAP FUTU	703	695.55	1.1%	560.81	25.4%	458	521	-12.2%
SONAT BASIS SWAP FUTURE	0	36.5	-100.0%	17.52	-100.0%	4	58	-93.9%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-	0	0	145.8%
FUEL OIL NWE CRACK VS ICE	2	0	-	0	-	0	1	-74.3%
EUROPE 3.5% FUEL OIL RDM	288	323.45	-10.8%	263.76	9.4%	315	389	-19.0%
GULF COAST 3% FUEL OIL BA	41	36.85	11.6%	48.33	-14.9%	48	49	-2.9%
NY1% VS GC SPREAD SWAP	166	73.15	126.5%	104.19	59.0%	111	109	2.0%
GASOIL 0.1 CIF NWE VS ISE	0	0.75	-100.0%	0	-	0	1	-100.0%
JET CIF NWE VS ICE	6	5.3	22.2%	5.48	18.3%	4	5	-16.0%
EUROPE JET KERO NWE CALSW	0	1.05	-100.0%	0	-	0	2	-81.3%
JAPAN NAPHTHA BALMO SWAP	0	3.8	-96.2%	0.95	-85.0%	3	2	41.1%
ARGUS PROPAN(SAUDI ARAMCO	59	21.5	173.3%	42.1	39.6%	48	28	69.3%
NYISO G	0	0	-	0	-	0	2	-100.0%

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Energy Futures								
NYISO J	0	0	-	4.1	-100.0%	2	13	-87.0%
NGPL MID-CONTINENT	95	35.1	169.7%	248.67	-61.9%	202	200	1.0%
BRENT BALMO SWAP	2	17.9	-89.4%	0	-	7	19	-61.0%
ULSD 10PPM CIF MED BALMO	0	0	-	1.67	-91.4%	0	0	-
HENRY HUB SWING FUTURE	0	0	-	0	-	3	5	-40.6%
EUROPE NAPHTHA CALSWAP	52	67.2	-23.0%	62.48	-17.2%	55	59	-6.3%
NY HARBOR RESIDUAL FUEL 1	106	158.35	-33.0%	144.57	-26.6%	202	245	-17.7%
PERMIAN BASIS SWAP	210	36.65	472.9%	157.05	33.7%	179	146	23.1%
JAPAN C&F NAPHTHA CRACK S	0	6.1	-100.0%	10.9	-100.0%	21	13	62.5%
EMMISSIONS	0	0	-	0	-	0	2	-100.0%
NATURAL GAS INDEX	209	0	-	0	-	48	0	-
PETRO CRCKS & SPRDS ASIA	3	7.5	-59.4%	0	-	11	8	27.9%
NYISO CAPACITY	36	49.5	-28.0%	10.24	247.9%	20	35	-42.7%
GASOIL 0.1 ROTTERDAM BARG	0	0.5	-100.0%	0	-	0	0	-100.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0.24	-100.0%	0	0	-
GRP THREE ULSD(PLT)VS HEA	86	86.1	-0.4%	75.71	13.2%	105	182	-42.4%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-	1	1	-20.1%
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	0	0	-	0	-	7	65	-88.6%
PREMIUM UNLEAD 10PPM FOB	0	4.35	-96.7%	2.52	-94.3%	2	3	-42.3%
PJM WESTH DA OFF-PEAK	0	0	-	12,257.14	-100.0%	4,053	3,193	27.0%
GASOIL 0.1 RDAM BRGS VS I	0	0	-	0.48	-40.0%	1	1	-24.9%
GASOIL 10P CRG CIF NW VS	0	0	-	0	-	0	0	-50.9%
PJM WESTHDA PEAK	0	0	-	667.86	-100.0%	203	167	22.2%
NEPOOL RHODE IL 5MW D AH	0	680.25	-100.0%	0	-	0	433	-100.0%
CHICAGO UNL GAS PL VS RBO	8	1.25	566.7%	0	-	16	1	1039.2%
NYISO ZONE A 5MW D AH O P	1,051	0	-	3,354.29	-68.7%	2,092	1,712	22.2%
CIN HUB 5MW D AH O PK	0	0	-	1,142.86	-100.0%	1,582	706	124.1%
PJM COMED 5MW D AH O PK	0	0	-	4,457.14	-100.0%	1,817	342	431.9%
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	-	10	-100.0%	6	76	-91.9%
SOUTH STAR TEX OKLHM KNS	0	0	-	12.57	-100.0%	3	29	-91.1%
NY 3.0% FUEL OIL (PLATTS	4	20	-82.1%	5.95	-40.0%	8	21	-62.5%
ARGUS LLS VS. WTI (ARG) T	905	496.55	82.3%	404.71	123.7%	673	388	73.5%
NO 2 UP-DOWN SPREAD CALEN	0	5	-100.0%	4.76	-100.0%	23	16	44.6%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
PROPANE NON-LDH MT. BEL (OPIS)	749	473.4	58.2%	571.24	31.1%	493	359	37.4%
PROPANE NON-LDH MB (OPIS) BAL	25	12.5	101.9%	0	-	14	10	44.6%
JET AV FUEL (P) CAR FM ICE GAS S	2	1.55	10.6%	0.9	89.5%	1	1	-29.6%
SINGAPORE MOGAS 92 UNLEADED	150	235.85	-36.3%	351.43	-57.3%	303	318	-4.5%
NY JET FUEL (PLATTS) HEAT OIL SV	0	0	-	0	-	0	7	-100.0%
SINGAPORE MOGAS 92 UNLEADED	27	21	28.8%	64.29	-57.9%	27	14	90.3%
ETHANOL T2 FOB ROTT INCL DUTY	142	147	-3.2%	144.43	-1.5%	112	116	-3.1%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-	0	0	-
FUEL OIL (PLATS) CAR CM	0	0	-	0	-	2	1	49.8%
FUEL OIL (PLATS) CAR CN	0	1	-100.0%	0	-	1	1	-35.6%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-	0	1	-100.0%

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Energy Futures								
MICHIGAN MISO	0	0	-	0	-	1,310	507	158.4%
INDONESIAN COAL	0	3.5	-86.4%	0	-	1	7	-90.5%
ETHANOL FWD	42	37.1	11.9%	28.29	46.8%	32	37	-14.0%
NAT GAS BASIS SWAP	159	15.2	948.9%	180.29	-11.6%	130	21	523.3%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-	0	3	-100.0%
NATURAL GAS FIXED PRICE SWAP F	0	0	-	0	-	0	51	-100.0%
CENTER POINT NAT GAS FIXED PRI	0	0	-	0	-	0	0	-100.0%
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-	0	0	-100.0%
ELEC ERCOT DLY OFF PK	0	0	-	0	-	0	0	-
DEMARC INDEX FUTURE	9	0	-	0	-	2	0	-
COLUMBIA GULF NAT GAS FIXED PR	0	0	-	0	-	0	2	-100.0%
CIG ROCKIES NG INDEX SWA	0	0	-	0	-	9	0	-
EU LOW SULPHUR GASOIL CRACK	0	0	-	0	-	0	0	-
MINI GAS EUROBOB OXY NWE ARG	14	27.65	-49.2%	20.29	-30.8%	18	14	30.8%
CANADIAN LIGHT SWEET OIL	340	49.5	587.3%	17.86	1805.3%	104	58	80.1%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-	0	0	-100.0%
MJB FUT	0	0	-	0	-	0	0	-100.0%
SUMAS NAT GAS PLATTS FIXED PRI	0	0	-	0	-	0	11	-100.0%
DIESEL 10PPM BARG VS ICE LS	0	0	-	0	-	0	0	-
TCO NG INDEX SWAP	0	0	-	0	-	0	15	-100.0%
VENTURA NAT GAS PLATTS FIXED P	0	0	-	0	-	0	0	-100.0%
MINI RBOB V. EBOBARG NWE BRGS	0	6.75	-100.0%	0	-	7	19	-64.4%
NY HARBOR LOW SULPUR GAS 100C	40	11.25	251.7%	82.14	-51.8%	36	16	123.7%
TRANSCO ZONE 6 INDEX	41	0	-	81.9	-50.2%	53	0	17384.8%
MARS BLEND CRUDE OIL	112	0	-	20.86	435.4%	66	0	-
MINI RBOB V. EBOB(ARGUS) NWE B	70	21	234.7%	52.81	33.1%	57	35	65.2%
3.5% FUEL OIL CIF BALMO S	1	0	-	0.95	50.0%	2	1	164.9%

Energy Options

PETRO OUTRIGHT EURO	0	0	-	0	-	0	1	-100.0%
PETROCHEMICALS	80	193.9	-58.7%	125.71	-36.2%	112	60	86.8%
NATURAL GAS OPTION ON CALEND	24	18	32.3%	1.9	1150.0%	115	51	124.1%
ELEC MISO PEAK	0	0	-	0	-	0	10	-100.0%
HENRY HUB FINANCIAL LAST	70	137.2	-48.7%	46.57	51.2%	64	94	-32.0%
NATURAL GAS PHY	82,288	94,710.1	-13.1%	89,321.71	-7.9%	101,940	90,496	12.6%
CRUDE OIL OUTRIGHTS	48	0	-	0	-	11	89	-87.4%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ELEC FINSETTLED	2	0	-	1.76	-8.1%	1	0	813.5%
APPALACHIAN COAL	0	0	-	0	-	0	0	-100.0%
EUROPEAN JET KEROSENE NWE (P	0	0	-	0	-	1	0	-
HEATING OIL PHY	2,769	3,309	-16.3%	2,547.67	8.7%	2,781	2,422	14.8%
PJM MONTHLY	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	228	689.55	-66.9%	130.76	74.3%	283	656	-56.9%
BRENT CALENDAR SWAP	181	330.5	-45.2%	190.48	-4.9%	96	605	-84.2%
NATURAL GAS 3 M CSO FIN	2,396	85.5	2702.8%	1,053.57	127.5%	1,053	259	307.3%
RBOB PHY	1,853	1,633.35	13.5%	2,308.67	-19.7%	2,183	1,396	56.4%
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	0	-

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Energy Options								
SAN JUAN PIPE SWAP	81	36.4	123.7%	53.43	52.4%	27	20	36.6%
NATURAL GAS 2 M CSO FIN	0	0	-	0	-	10	20	-50.4%
SINGAPORE JET FUEL CALEND	0	0	-	0	-	0	6	-100.0%
WTI-BRENT BULLET SWAP	443	715	-38.1%	257.14	72.2%	1,114	1,061	5.1%
WTI 12 MONTH CALENDAR OPT	0	25	-100.0%	0	-	0	8	-100.0%
CRUDE OIL APO	1,476	2,766.7	-46.7%	1,028.1	43.5%	1,152	2,857	-59.7%
WTI CRUDE OIL 1 M CSO FI	5,576	4,595	21.3%	6,671.86	-16.4%	8,414	7,295	15.3%
NATURAL GAS 6 M CSO FIN	0	0	-	0	-	40	185	-78.5%
RBOB CALENDAR SWAP	116	114	1.3%	47.62	142.6%	45	86	-47.8%
CRUDE OIL PHY	164,093	135,554.9	21.1%	179,457.9	-8.6%	189,952	159,263	19.3%
RBOB 1MO CAL SPD OPTIONS	81	0	-	80.95	0.0%	33	0	-
MCCLOSKEY ARA ARGS COAL	71	0	-	57.14	24.6%	82	36	131.7%
MCCLOSKEY RCH BAY COAL	49	0	-	21.43	130.0%	23	7	212.4%
NYISO ZONE G 5MW PEAK OPTIONS	20	0	-	0	-	4	2	87.6%
NATURAL GAS	0	0	-	0	-	5	0	-
HUSTN SHIP CHNL PIPE SWP	0	60	-100.0%	0	-	0	15	-100.0%
N ROCKIES PIPE SWAP	34	45.25	-24.2%	30	14.3%	20	25	-20.9%
SOCAL PIPE SWAP	0	0	-	0	-	97	0	-
ETHANOL SWAP	243	294.65	-17.4%	461	-47.2%	282	304	-7.2%
SHORT TERM NATURAL GAS	264	205	28.9%	304.62	-13.2%	328	209	56.4%
SHORT TERM CRUDE OIL	0	0	-	0	-	0	0	-
BRENT OIL LAST DAY	1,152	901.35	27.8%	426.9	169.7%	618	429	44.1%
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	0	-	47.62	-100.0%	55	14	300.0%
CRUDE OIL 1MO	10,279	11,073.55	-7.2%	9,090.29	13.1%	10,252	9,325	9.9%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-	3	2	11.8%
NATURAL GAS 12 M CSO FIN	0	25	-100.0%	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	80	150.25	-46.8%	146.95	-45.6%	150	82	83.1%
COAL SWAP	0	5.5	-100.0%	2.86	-100.0%	4	18	-76.8%
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	-	0	1	-100.0%
NATURAL GAS 5 M CSO FIN	0	25	-100.0%	30.95	-100.0%	12	11	9.2%
NYMEX EUROPEAN GASOIL APO	0	0	-	0	-	0	6	-100.0%
COAL API2 INDEX	751	352	113.4%	1,189.52	-36.8%	1,274	660	92.9%
COAL API4 INDEX	0	0	-	6.19	-100.0%	13	8	69.5%
NATURAL GAS 1 M CSO FIN	15	140	-88.9%	125	-87.6%	303	1,074	-71.8%
ETHANOL	0	0	-	0	-	0	0	-
LLS CRUDE OIL	200	0	-	87.14	129.5%	85	16	425.6%
PJM ELECTRIC	0	0	-	0	-	0	0	-
NG HH 3 MONTH CAL	12	0	-	0	-	5	0	-
1 MO GASOIL CAL SWAP SPR	0	0	-	0	-	0	0	-100.0%
PJM WES HUB PEAK CAL MTH	0	0	-	0	-	101	1	12722.2%
GASOLINE	0	6.25	-100.0%	0	-	8	0	1613.4%
PJM WES HUB PEAK LMP 50MW	10	0	-	7.81	25.0%	15	0	-

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	ADV MAY 2016	ADV MAY 2015	% CHG	ADV APR 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Metals Futures								
PALLADIUM	6,790	6,555.25	3.6%	4,470.81	51.9%	5,579	5,314	5.0%
NYMEX PLATINUM	11,898	10,585.5	12.4%	11,845.62	0.4%	14,163	14,392	-1.6%
NYMEX HOT ROLLED STEEL	110	204.2	-46.3%	408.38	-73.1%	246	232	5.8%
URANIUM	50	0.05	100280.8%	53.33	-5.9%	59	18	229.1%
COMEX SILVER	56,361	44,317.15	27.2%	94,003.19	-40.0%	68,202	53,179	28.2%
COMEX GOLD	280,006	186,073.95	50.5%	185,831.24	50.7%	232,760	165,404	40.7%
COMEX COPPER	72,521	53,932.35	34.5%	96,135.43	-24.6%	79,923	67,139	19.0%
COMEX MINY COPPER	19	21.5	-13.2%	25.14	-25.8%	31	36	-13.7%
COPPER	2	5.65	-66.3%	24	-92.1%	21	26	-19.0%
E-MICRO GOLD	4,943	1,266.65	290.3%	4,150.14	19.1%	4,410	1,611	173.7%
SILVER	331	256	29.5%	473.24	-30.0%	365	355	2.6%
FERROUS PRODUCTS	1	0	-	18.57	-92.3%	4	2	84.9%
IRON ORE 58 CHINA TSI FUTURES	0	0	-	0	-	0	0	-
ALUMINUM	117	21	457.1%	131.29	-10.9%	120	34	248.8%
Aluminium MW Trans Prem Platts	197	209.75	-6.2%	278.71	-29.4%	287	148	94.2%
IRON ORE 62 CHINA PLATTS FUTUR	61	0	-	0	-	24	10	132.2%
COMEX E-Mini SILVER	59	32.1	82.3%	66.14	-11.5%	47	39	20.2%
Gold Kilo	177	281.75	-37.3%	183.86	-3.9%	272	203	34.1%
IRON ORE 62 CHINA TSI FUTURES	567	589.9	-3.9%	946.33	-40.1%	988	538	83.6%
LNDN ZINC	2	0	-	0	-	1	2	-26.8%
COMEX E-Mini GOLD	549	275	99.6%	556.76	-1.4%	513	264	94.6%
Metals Options								
PALLADIUM	81	156.05	-48.1%	95.43	-15.2%	138	170	-18.5%
NYMEX PLATINUM	268	179.05	49.9%	200.48	33.9%	233	230	1.1%
COMEX SILVER	4,826	5,178.45	-6.8%	7,353.43	-34.4%	5,506	4,841	13.7%
COMEX GOLD	38,938	26,726.85	45.7%	32,001.81	21.7%	41,798	29,781	40.4%
COMEX COPPER	155	57.35	170.3%	101.05	53.4%	108	107	0.4%
COPPER	0	0	-	0	-	0	0	-100.0%
SILVER	0	0	-	0.1	-100.0%	0	5	-93.0%
IRON ORE 62 CHINA TSI PUT OPTIO	138	120	14.8%	140	-1.6%	157	194	-19.5%
GOLD	191	93.25	104.5%	163.71	16.5%	190	94	101.8%
IRON ORE 62 CHINA TSI CALL OPTIC	26	3	773.0%	220.76	-88.1%	307	96	218.4%
Ags Futures								
PALM OIL	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures								
CHILEAN PESO	0	2.7	-100.0%	0	-	0	0	-66.3%

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TOTAL FUTURES GROUP								
Interest Rate Futures	5,874,972	6,382,990.4	-8.0%	4,196,219.19	40.0%	5,688,257	5,185,312	9.7%
Equity Index Futures	2,034,126	1,624,862.05	25.2%	2,149,673.48	-5.4%	2,577,412	2,232,969	15.4%
Metals Futures	434,760	304,627.75	42.7%	399,602.19	8.8%	408,016	308,948	32.1%
Energy Futures	1,957,322	1,483,125.95	32.0%	2,165,360.19	-9.6%	2,134,422	1,689,427	26.3%
FX Futures	644,761	779,989.95	-17.3%	698,957.86	-7.8%	779,124	786,070	-0.9%
Commodities and Alternative Invest	1,120,328	915,517.65	22.4%	1,585,845.48	-29.4%	1,138,216	1,017,489	11.9%
Ags Futures	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures	0	2.7	-100.0%	0	-	0	0	-66.3%
TOTAL FUTURES	12,066,269	11,491,116.45	5.0%	11,195,658.38	7.8%	12,725,447.47	11,220,214.88	13.4%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,579,857	1,451,240.15	8.9%	1,328,654.76	18.9%	1,841,772	1,534,210	20.0%
Equity Index Options	565,781	481,327.85	17.5%	544,110.19	4.0%	605,706	554,506	9.2%
Metals Options	44,623	32,514	37.2%	40,276.76	10.8%	48,436	35,518	36.4%
Energy Options	274,986	258,197.9	6.5%	295,361.24	-6.9%	323,169	279,235	15.7%
FX Options	70,047	97,164.45	-27.9%	69,617.67	0.6%	80,962	83,161	-2.6%
Commodities and Alternative Invest	297,685	250,318.75	18.9%	357,089.81	-16.6%	264,541	252,745	4.7%
TOTAL OPTIONS	2,832,980	2,570,763.1	10.2%	2,635,110.43	7.5%	3,164,585.08	2,739,375.25	15.5%
TOTAL COMBINED								
Commodities and Alternative Invest	1,418,014	1,165,836.4	21.6%	1,942,935.29	-27.0%	1,402,756	1,270,234	10.4%
FX	714,808	877,154.4	-18.5%	768,575.52	-7.0%	860,087	869,232	-1.1%
Equity Index	2,599,907	2,106,189.9	23.4%	2,693,783.67	-3.5%	3,183,118	2,787,474	14.2%
Interest Rate	7,454,829	7,834,230.55	-4.8%	5,524,873.95	34.9%	7,530,029	6,719,522	12.1%
Energy	2,232,308	1,741,323.85	28.2%	2,460,721.43	-9.3%	2,457,591	1,968,661	24.8%
Metals	479,383	337,141.75	42.2%	439,878.95	9.0%	456,452	344,466	32.5%
Ags	0	0	-	0	-	0	1	-100.0%
Foreign Exchange	0	2.7	-100.0%	0	-	0	0	-66.3%
GRAND TOTAL	14,899,249	14,061,879.55	6.0%	13,830,768.81	7.7%	15,890,032.54	13,959,590.14	13.8%

*** 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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