

CME Group Exchange ADV Report - Monthly

March 2016

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	ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Commodities and Alternative Investments Futures								
HDD SEASONAL STRIP	0	0	-	0	-	0	4	-100.0%
CDD SEASONAL STRIP	34	2.27	1400.0%	0	-	12	6	121.6%
CDD WEATHER	0	0	-	0	-	0	24	-100.0%
HDD WEATHER EUROPEAN	5	0	-	25	-81.8%	10	0	4877.8%
HDD WEATHER	0	13.64	-100.0%	7.6	-100.0%	7	33	-78.9%
HOUSING INDEX	0	0.55	-83.3%	0.4	-77.3%	0	0	-15.3%
MILK	888	1,083.82	-18.1%	1,028.7	-13.7%	998	1,089	-8.4%
HDD EURO SEASONAL STRIP	2	0	-	0	-	1	0	107.3%
CASH-SETTLED CHEESE	546	421.91	29.4%	580.5	-5.9%	562	486	15.6%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
LIVE CATTLE	53,972	52,888.41	2.0%	47,810.4	12.9%	53,627	53,126	0.9%
BUTTER CS	150	130.14	15.2%	217.9	-31.2%	176	122	44.2%
LUMBER	770	668.64	15.1%	720.75	6.8%	733	796	-7.9%
DRY WHEY	32	57.09	-44.1%	67.65	-52.8%	61	85	-27.8%
CLASS IV MILK	9	30.86	-69.4%	13	-27.3%	24	48	-50.2%
NFD MILK	316	204.14	54.8%	265.55	19.0%	316	200	57.9%
GSCI EXCESS RETURN FUT	3,466	2,793.14	24.1%	31.35	10956.8%	1,301	1,004	29.5%
LEAN HOGS	36,228	43,719.23	-17.1%	32,271.45	12.3%	34,552	37,849	-8.7%
FEEDER CATTLE	11,146	10,143.14	9.9%	10,050.8	10.9%	10,405	9,854	5.6%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,244	1,322.09	-5.9%	1,342.8	-7.4%	1,360	1,401	-2.9%
COCOA TAS	3	3.55	-21.8%	13.9	-80.1%	11	7	57.1%
SUGAR 11	1	5.95	-90.8%	2.4	-77.3%	3	6	-51.9%
COFFEE	1	2.18	-56.3%	1.65	-42.2%	1	3	-56.9%
COTTON	0	2	-86.4%	12.75	-97.9%	5	2	98.5%
MINI WHEAT	241	304.55	-20.9%	221	9.0%	228	328	-30.4%
CORN	275,505	277,782.09	-0.8%	392,924.1	-29.9%	324,552	328,436	-1.2%
SOYBEAN MEAL	77,112	73,988.59	4.2%	102,773.2	-25.0%	86,878	96,108	-9.6%
SOYBEAN OIL	84,819	76,521.64	10.8%	115,545.5	-26.6%	96,560	114,218	-15.5%
ROUGH RICE	730	545.82	33.7%	1,777.8	-59.0%	1,089	1,250	-12.9%
DOW-UBS COMMOD INDEX	2,828	1,862.73	51.8%	963.05	193.6%	1,713	1,460	17.3%
MINI SOYBEAN	893	844.41	5.7%	579.7	54.0%	684	906	-24.5%
OATS	667	566.41	17.7%	1,277.15	-47.8%	915	769	19.0%
SOYBEAN	202,514	182,327.91	11.1%	260,188.85	-22.2%	221,396	213,814	3.5%
MINI CORN	387	504.09	-23.1%	365	6.1%	364	524	-30.5%
ETHANOL	697	795.82	-12.4%	596.15	16.9%	679	742	-8.5%
FERTILIZER PRODUCS	87	105	-17.5%	165	-47.5%	139	107	29.1%
S&P GSCI ENHANCED ER SWAP	1,188	1,188.36	0.0%	0	-	429	413	3.7%
MALAYSIAN PALM SWAP	678	167.27	305.4%	432.2	56.9%	465	215	116.2%
CHI WHEAT	94,751	108,855.86	-13.0%	161,237.2	-41.2%	116,884	122,927	-4.9%
KC WHEAT	28,247	23,347.91	21.0%	43,551.8	-35.1%	33,118	29,091	13.8%
DJ_UBS ROLL SELECT INDEX FUTU	30	121.82	-75.2%	4.15	627.3%	12	32	-61.4%
Intercommodity Spread	0	0	-	0	-	0	0	-

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Commodities and Alternative Investments Options								
HDD SEASONAL STRIP	0	0	-	0	-	0	68	-100.0%
CDD SEASONAL STRIP	614	931.82	-34.1%	0	-	221	265	-16.4%
CDD WEATHER	0	0	-	0	-	0	1	-100.0%
HDD WEATHER EUROPEAN	0	0	-	275	-100.0%	90	12	660.4%
HDD WEATHER	0	0	-	0	-	0	11	-100.0%
LV CATL CSO	0	0.09	-100.0%	1.25	-100.0%	0	0	28.0%
MILK	1,004	1,090.32	-7.9%	1,149.9	-12.7%	1,088	1,049	3.7%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	30	-100.0%
CASH-SETTLED CHEESE	292	243.23	20.2%	334.1	-12.5%	304	316	-3.7%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	12	-100.0%
LIVE CATTLE	19,758	14,900.05	32.6%	18,147.75	8.9%	19,466	15,709	23.9%
BUTTER CS	38	42.14	-10.2%	98.9	-61.8%	81	48	67.4%
LUMBER	44	46.32	-6.0%	51	-14.6%	50	53	-5.5%
DRY WHEY	3	29.36	-89.9%	6.15	-52.0%	3	12	-71.0%
CLASS IV MILK	15	19.05	-21.5%	10.65	40.4%	16	33	-53.3%
NFD MILK	110	249.27	-55.9%	167.25	-34.3%	215	182	18.1%
LEAN HOGS	5,831	13,984.23	-58.3%	6,508.2	-10.4%	6,958	11,216	-38.0%
FEEDER CATTLE	1,709	1,815.36	-5.9%	1,395.9	22.4%	1,632	1,728	-5.5%
MLK MID	2	1.64	8.3%	0.9	97.0%	2	2	-4.3%
JULY-DEC WHEAT CAL SPRD	59	35.73	65.1%	333.75	-82.3%	172	62	177.8%
CORN	80,538	91,556.5	-12.0%	62,195.35	29.5%	71,096	95,455	-25.5%
SOYBEAN MEAL	7,616	10,112.73	-24.7%	7,173.35	6.2%	7,581	11,501	-34.1%
SOYBEAN OIL	12,271	6,349.36	93.3%	7,874.3	55.8%	9,481	8,534	11.1%
DEC-JULY CORN CAL SPRD	0	0	-	0	-	0	40	-100.0%
DEC-DEC CORN CAL SPRD	49	5.82	742.2%	35	40.0%	29	17	73.9%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
NOV-NOV SOYBEAN CAL SPRD	6	1.5	290.9%	0	-	2	1	96.7%
ROUGH RICE	90	84.59	5.9%	126.85	-29.4%	111	92	20.6%
WHEAT	0	0	-	0	-	0	3	-100.0%
WHEAT-CORN ICSO	0	13.64	-100.0%	7.05	-100.0%	86	81	6.5%
CORN NEARBY+2 CAL SPRD	43	113.86	-62.1%	51.6	-16.3%	71	208	-66.0%
SOYBN NEARBY+2 CAL SPRD	14	0	-	2.5	445.5%	6	1	418.4%
WHEAT NEARBY+2 CAL SPRD	301	684.41	-56.0%	515.1	-41.5%	298	535	-44.2%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-100.0%
SOYMEAL NEARBY+2 CAL SPRD	113	4.55	2375.0%	0	-	41	1	3321.6%
JULY-DEC CORN CAL SPRD	275	45.68	502.0%	122.5	124.5%	198	143	38.7%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-100.0%
JULY-NOV SOYBEAN CAL SPRD	144	258.18	-44.4%	126.6	13.4%	116	147	-21.0%
OATS	61	65.27	-5.9%	34.05	80.3%	51	83	-38.2%
SOYBEAN	83,651	67,163.59	24.5%	63,560.1	31.6%	69,658	73,768	-5.6%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-100.0%
SOYBEAN CRUSH	25	1.82	1265.0%	33.5	-25.9%	31	11	188.7%
CHI WHEAT	32,421	29,639.14	9.4%	25,160.25	28.9%	30,577	29,389	4.0%
KC WHEAT	1,646	1,990.86	-17.3%	1,647.6	-0.1%	1,440	1,839	-21.7%
MAR-JULY WHEAT CAL SPRD	0	0	-	80	-100.0%	27	48	-43.3%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	21	-100.0%
MAR-JULY CORN CAL SPRD	0	0	-	2.05	-100.0%	40	11	262.5%
Intercommodity Spread	0	0	-	80	-100.0%	30	4	700.1%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	4	-100.0%

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FX Futures								
TURKISH LIRA	0	2.95	-96.9%	0	-	0	0	-93.4%
TURKISH LIRA (EU)	0	0.09	-100.0%	0	-	0	0	-100.0%
JAPANESE YEN	137,378	143,678	-4.4%	199,857.1	-31.3%	174,709	143,006	22.2%
KOREAN WON	2	2.68	-16.9%	0.75	197.0%	1	3	-63.9%
CD/JY CROSS RATES	0	1.18	-88.5%	0.2	-31.8%	0	1	-85.7%
CANADIAN DOLLAR	79,459	85,536.64	-7.1%	74,358.4	6.9%	82,460	68,387	20.6%
AD/NE CROSS RATES	5	1.18	338.5%	3.3	57.0%	5	2	103.6%
BRITISH POUND	117,017	129,760.55	-9.8%	101,248.1	15.6%	106,859	95,433	12.0%
RUSSIAN RUBLE	2,124	3,840.86	-44.7%	1,377.2	54.2%	1,770	1,579	12.1%
SWISS FRANC	24,147	24,417.09	-1.1%	27,980.8	-13.7%	24,548	22,270	10.2%
NEW ZEALND DOLLAR	22,471	22,099.77	1.7%	17,501.8	28.4%	21,217	19,921	6.5%
BP/JY CROSS RATES	61	95.86	-36.7%	76.8	-21.0%	80	61	31.4%
SHEKEL	0	0.23	-100.0%	0	-	0	0	-100.0%
E-MICRO USD/CAD	1	0	-	0.1	490.9%	0	0	418.8%
E-MICRO GBP/USD	2,528	1,781.55	41.9%	3,281.65	-23.0%	2,753	1,929	42.7%
E-MICRO USD/CHF	0	0.05	0.0%	0	-	0	0	-53.9%
E-MICRO EUR/USD	15,817	16,662.64	-5.1%	16,571.5	-4.6%	18,233	17,098	6.6%
E-MICRO USD/JPY	0	1.09	-91.7%	0	-	0	0	-92.7%
E-MICRO AUD/USD	4,173	1,990.64	109.6%	4,041.6	3.3%	4,273	2,579	65.7%
AUSTRALIAN DOLLAR	104,037	118,316.55	-12.1%	94,197.55	10.4%	105,669	92,421	14.3%
E-MINI JAPANESE YEN	1,313	752.82	74.4%	2,211.1	-40.6%	1,879	841	123.3%
EFX/JY CROSS RATES	3,269	2,225	46.9%	2,309.6	41.5%	2,595	2,195	18.2%
RMB USD	46	29.23	56.1%	29.7	53.7%	35	21	69.3%
EFX/BP CROSS RATES	6,132	4,238.91	44.7%	3,253.6	88.5%	4,601	3,055	50.6%
EFX/SF CROSS RATES	2,315	1,628.41	42.2%	1,713.5	35.1%	1,897	1,625	16.7%
INDIAN RUPEE	443	643.05	-31.1%	516.9	-14.2%	532	515	3.2%
EC/SEK CROSS RATES	32	40	-19.0%	2.7	1100.3%	13	20	-33.5%
S.AFRICAN RAND	929	1,182.45	-21.4%	487.75	90.5%	685	855	-19.9%
MEXICAN PESO	48,446	52,571.41	-7.8%	58,925.95	-17.8%	54,646	43,287	26.2%
EURO FX	247,903	351,107.09	-29.4%	227,981.1	8.7%	230,994	258,324	-10.6%
EC/CD CROSS RATES	148	245.73	-39.8%	134.9	9.6%	149	126	18.2%
EC/NOK CROSS RATES	0	32.45	-99.7%	0	-	0	3	-97.3%
EC/AD CROSS RATES	95	123	-22.8%	47.65	99.2%	90	98	-7.9%
BP/SF CROSS RATES	0	6.59	-93.8%	0.5	-18.2%	1	6	-91.1%
E-MINI EURO FX	4,405	8,050.36	-45.3%	4,445.05	-0.9%	4,861	5,855	-17.0%
MICRO CHF/USD	197	124.77	57.8%	99.7	97.5%	138	111	24.2%
POLISH ZLOTY (EC)	224	2.5	8870.9%	78.9	184.2%	190	26	642.7%
AD/JY CROSS RATES	194	197.64	-2.0%	221.45	-12.6%	283	195	45.3%
AD/CD CROSS RATES	0	1.82	-85.0%	0.45	-39.4%	0	1	-46.8%
HUNGARIAN FORINT (US)	0	0.09	-100.0%	0	-	0	0	-100.0%
POLISH ZLOTY (US)	22	13.23	63.6%	31.7	-31.7%	28	33	-16.8%
SKR/USD CROSS RATES	134	96.77	38.5%	51.5	160.3%	81	61	32.3%
NKR/USD CROSS RATE	135	124.41	8.1%	56.2	139.3%	77	57	35.5%
BRAZIL REAL	5,970	2,550.14	134.1%	3,569.15	67.3%	4,244	2,781	52.6%
E-MICRO USD/CNH	0	6.5	-93.0%	0.3	51.5%	1	1	-45.8%
E-MICRO INR/USD	40	16.55	144.0%	25.8	56.4%	25	10	141.7%
E-MICRO JPY/USD	1,116	548.55	103.5%	1,770.55	-37.0%	1,372	594	130.8%
USDZAR	0	3.55	-100.0%	0.2	-100.0%	0	2	-97.1%

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FX Futures								
CHINESE RENMINBI (CNH)	78	42.5	84.5%	68.15	15.1%	96	52	82.4%
E-MICRO CAD/USD	896	726.64	23.4%	822.3	9.0%	889	625	42.3%
FX Options								
AUSTRALIAN DLR (EU)	0	0.68	-100.0%	25.2	-100.0%	15	5	194.6%
JAPANESE YEN	12,847	9,282.86	38.4%	19,504.95	-34.1%	16,465	11,451	43.8%
EURO FX (EU)	122	470.91	-74.0%	213.05	-42.6%	211	237	-10.7%
CANADIAN DOLLAR	6,443	5,562.86	15.8%	9,637.2	-33.1%	9,367	5,563	68.4%
BRITISH POUND	9,156	16,597.36	-44.8%	12,694.8	-27.9%	10,850	10,158	6.8%
RUSSIAN RUBLE	0	0	-	42.2	-100.0%	17	2	676.8%
CANADIAN DOLLAR (EU)	21	0.14	15162.6%	23.9	-12.9%	25	6	293.3%
SWISS FRANC	260	980	-73.5%	459.2	-43.3%	400	676	-40.9%
BRITISH POUND (EU)	76	41.18	84.3%	74.4	2.0%	85	30	180.0%
NEW ZEALND DOLLAR	0	0	-	0	-	0	0	-100.0%
AUSTRALIAN DOLLAR	6,553	7,434.82	-11.9%	6,094.15	7.5%	6,958	6,066	14.7%
MEXICAN PESO	63	105.55	-40.5%	185.25	-66.1%	127	70	82.7%
EURO FX	39,910	67,967.91	-41.3%	53,332.2	-25.2%	44,071	48,879	-9.8%
JAPANESE YEN (EU)	15	4.59	227.7%	57.25	-73.7%	35	18	95.6%

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Equity Index Futures								
E-MINI RUSSELL 1000	26	0	-	32.5	-20.6%	45	12	292.8%
DJ US REAL ESTATE	1,404	873.14	60.9%	592.1	137.2%	962	702	37.0%
E-MINI NASDAQ 100	262,209	277,000.09	-5.3%	340,917.8	-23.1%	341,156	266,049	28.2%
S&P ENERGY SECTOR	508	356.86	42.5%	400.75	26.9%	480	375	28.0%
S&P MATERIALS SECTOR	348	268.77	29.6%	267.1	30.4%	266	165	61.5%
S&P FINANCIAL SECTOR	1,453	334.55	334.4%	473.8	206.7%	821	252	226.1%
S&P HEALTH CARE SECTOR	663	806.41	-17.8%	441.75	50.1%	520	571	-9.0%
S&P INDUSTRIAL SECTOR	694	179.09	287.2%	316.95	118.8%	394	171	130.3%
S&P UTILITIES SECTOR	2,031	683.77	197.1%	872.25	132.9%	1,169	547	113.9%
S&P TECHNOLOGY SECTOR	426	380.23	12.1%	134.7	216.3%	277	239	15.9%
S&P CONSUMER DSCRTNRY SECTC	686	281.91	143.3%	401.45	70.8%	624	530	17.7%
S&P 500	15,474	23,711.5	-34.7%	8,865.55	74.5%	11,539	12,028	-4.1%
E-MICRO NIFTY	0	0	-	0	-	0	4	-100.0%
NASDAQ	0	1,017.32	-100.0%	0	-	0	360	-100.0%
E-MINI MIDCAP	28,811	27,234.91	5.8%	22,110.95	30.3%	26,321	21,269	23.8%
NIKKEI 225 (\$) STOCK	17,890	20,530.41	-12.9%	26,036.8	-31.3%	23,225	16,746	38.7%
NIKKEI 225 (YEN) STOCK	59,140	53,899.86	9.7%	82,704.4	-28.5%	76,326	52,777	44.6%
IBOVESPA INDEX	30	9.32	220.5%	26.05	14.6%	25	20	25.2%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-100.0%
S&P CONSUMER STAPLES SECTOR	2,707	504.27	436.8%	817.15	231.2%	1,554	610	154.6%
E-MINI S&P500	2,028,561	1,770,422.55	14.6%	2,126,605.8	-4.6%	2,215,538	1,698,827	30.4%
S&P 500/VALUE	358	3.32	10694.5%	933.6	-61.6%	826	24	3321.2%
S&P 500 GROWTH	3	4.18	-38.0%	0.7	270.1%	1	2	-14.2%
S&P 400 MIDCAP	0	37.36	-100.0%	0	-	0	27	-100.0%
MINI \$5 DOW	150,027	142,089.86	5.6%	215,354.3	-30.3%	209,466	160,479	30.5%
DJIA	0	493.82	-100.0%	0	-	0	147	-100.0%
FT-SE 100	93	0	-	65.8	42.0%	94	18	426.7%
NASDAQ BIOTECH	0	13.64	-100.0%	0	-	0	7	-100.0%
E-MINI RUSSELL 1000 GROWTH	26	0	-	20	32.3%	29	7	305.4%
E-MINI RUSSELL 1000 VALUE	29	0	-	45.9	-36.3%	44	7	540.7%

Equity Index Options

E-MINI NASDAQ 100	8,255	5,411.23	52.6%	11,007.25	-25.0%	12,239	6,069	101.6%
S&P 500	41,794	28,659.68	45.8%	47,374	-11.8%	46,488	35,968	29.2%
EOW4 EMINI S&P 500	31,605	45,160.55	-30.0%	49,166.8	-35.7%	49,515	46,423	6.7%
EOW2 S&P 500	6,361	4,369.41	45.6%	4,764.45	33.5%	4,777	3,764	26.9%
EOW1 EMINI S&P 500	45,655	35,419.68	28.9%	58,690.25	-22.2%	45,654	45,661	0.0%
NASDAQ	0	0.45	-100.0%	0	-	0	0	-100.0%
EOW1 S&P 500	2,132	908.32	134.7%	2,765.05	-22.9%	2,187	1,508	45.0%
E-MINI MIDCAP	0	0	-	0	-	0	0	-43.9%
EOM S&P 500	8,036	3,526.45	127.9%	6,692.2	20.1%	7,160	5,061	41.5%
EOM EMINI S&P	49,165	38,332.45	28.3%	45,887	7.1%	57,607	52,482	9.8%
EOW2 EMINI S&P 500	48,302	49,007.09	-1.4%	59,196	-18.4%	50,756	49,638	2.3%
E-MINI S&P500	296,069	293,036.64	1.0%	362,771.9	-18.4%	361,643	307,383	17.7%
MINI \$5 DOW	520	571.55	-9.1%	1,007.4	-48.4%	899	548	64.2%
DJIA	0	0.95	-100.0%	0	-	0	0	-100.0%
EOW5 EMINI S&P 500	1,810	0	-	225.9	701.1%	727	0	-
EOW5 S&P 500	1,889	0	-	982.25	92.3%	1,003	0	-

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Interest Rate Futures								
5-YR SWAP RATE	4,819	4,522.73	6.5%	3,040.65	58.5%	3,645	2,752	32.5%
2-YR SWAP RATE	128	494.68	-74.1%	38.2	235.6%	66	152	-56.9%
10-YR SWAP RATE	3,788	5,980	-36.7%	2,045.65	85.2%	2,564	2,990	-14.2%
1-MONTH EURODOLLAR	36	251.59	-85.7%	39.5	-9.2%	42	251	-83.4%
EURODOLLARS	2,448,069	2,585,748.64	-5.3%	2,934,938	-16.6%	2,840,761	2,319,815	22.5%
7-YR SWAP	32	0	-	80.8	-60.1%	50	31	61.6%
30-YR BOND	227,295	235,601.5	-3.5%	409,240.75	-44.5%	307,461	284,196	8.2%
5-YR NOTE	601,328	637,306.14	-5.6%	1,214,739.55	-50.5%	838,404	753,785	11.2%
10-YR NOTE	1,112,764	1,125,942.86	-1.2%	2,066,390.65	-46.1%	1,526,536	1,297,791	17.6%
2-YR NOTE	250,970	277,664.32	-9.6%	496,151.1	-49.4%	338,918	328,224	3.3%
30-YR SWAP RATE	120	405.82	-70.5%	88.7	34.8%	97	141	-31.2%
ULTRA T-BOND	81,829	81,664	0.2%	187,938.85	-56.5%	121,931	115,151	5.9%
FED FUND	116,168	67,290.91	72.6%	126,932.9	-8.5%	121,453	80,031	51.8%
3YR BUNDLE	0	0	-	0	-	0	1	-100.0%
Ultra 10-Year Note	45,592	0	-	42,631.6	6.9%	35,702	0	-
2YR BUNDLE	0	2.27	-100.0%	0	-	0	2	-100.0%
EURO 5YR BUNDLE	0	0	-	0	-	0	0	-100.0%

Interest Rate Options

EURO MIDCURVE	455,455	507,190.64	-10.2%	719,718.35	-36.7%	699,755	519,266	34.8%
EURODOLLARS	543,907	452,090.32	20.3%	772,940.7	-29.6%	820,243	443,788	84.8%
30-YR BOND	76,408	56,423.82	35.4%	102,400.6	-25.4%	94,098	83,189	13.1%
5-YR NOTE	85,968	88,356.64	-2.7%	116,798.3	-26.4%	110,548	90,026	22.8%
10-YR NOTE	324,154	328,122	-1.2%	436,597.6	-25.8%	378,313	386,648	-2.2%
2-YR NOTE	5,424	8,017.77	-32.3%	5,250.55	3.3%	4,892	9,534	-48.7%
ULTRA T-BOND	229	308.59	-25.8%	205.35	11.5%	215	417	-48.4%
FED FUND	594	3,241.82	-81.7%	593.75	0.0%	514	1,343	-61.7%
Ultra 10-Year Note	18	0	-	0.5	3536.4%	8	0	-

Energy Futures

ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	0	0	-
ELEC ERCOT OFF PEAK	0	798.41	-100.0%	0	-	0	69	-100.0%
RBOB GAS	77	60.41	27.5%	50	54.1%	66	71	-7.1%
ELEC ERCOT DLY PEAK	0	43.86	-100.0%	0	-	0	5	-100.0%
ERCOT NORTH ZMCPE 5MW OFFPE	0	798.41	-100.0%	0	-	70	114	-38.4%
ERCOT NORTH ZMCPE 5MW PEAK	0	110.91	-100.0%	0	-	4	12	-68.1%
SINGAPORE JET KERO VS. GASOIL	0	0	-	0	-	0	0	-100.0%
PETRO OUTRIGHT EURO	460	502.86	-8.5%	438.45	4.9%	438	414	5.8%
MONT BELVIEU LDH PROPANE OPIS	51	46.36	9.6%	30.05	69.1%	31	31	-0.6%
MONT BELVIEU ETHANE OPIS BALM	7	4.55	50.0%	7.5	-9.1%	7	11	-37.7%
CONWAY NATURAL GASOLINE (OPI	1	6.36	-87.1%	34.85	-97.7%	14	4	238.0%
PETROCHEMICALS	344	209.64	64.1%	174.9	96.7%	234	182	28.3%
CONWAY PROPANE 5 DECIMALS S	252	127.86	97.4%	386.85	-34.7%	289	220	31.4%
CONWAY NORMAL BUTANE (OPIS) S	0	0	-	0	-	1	8	-84.2%

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Energy Futures								
MONT BELVIEU NORMAL BUTANE B	22	9.86	126.7%	60.2	-62.9%	36	21	69.4%
MONT BELVIEU NATURAL GASOLIN	12	5.68	117.6%	9.25	33.7%	10	16	-37.7%
IN DELIVERY MONTH EUA	91	781.64	-88.4%	285	-68.1%	205	413	-50.4%
WTS (ARGUS) VS WTI SWAP	19	586.36	-96.7%	109	-82.3%	69	241	-71.3%
ISO NEW ENGLAND PK LMP	1	0	-	0	-	0	0	314.5%
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	-	0	-	0	5	-100.0%
COLUMB GULF MAINLINE NG B	347	58.36	495.0%	0	-	190	102	87.2%
ONEOK OKLAHOMA NG BASIS	14	22.09	-37.0%	0	-	12	12	5.2%
TEXAS GAS ZONE1 NG BASIS	0	257.45	-100.0%	0	-	0	64	-100.0%
NYISO ZONE C 5MW D AH O P	0	0	-	0	-	0	0	-
PJM NI HUB 5MW REAL TIME	6,128	0	-	3,588.5	70.8%	5,978	7,702	-22.4%
NYISO ZONE J 5MW D AH O P	0	0	-	4,680	-100.0%	1,534	252	507.8%
NYISO ZONE J 5MW D AH PK	49	0	-	276.5	-82.3%	119	37	217.4%
NEPOOL W CNT MASS 5MW D A	182	0	-	0	-	66	175	-62.6%
PJM COMED 5MW D AH PK	232	0	-	0	-	84	28	195.8%
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	-	0	0	-
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-	0	0	-
NEPOOL NE MASS 5MW D AH P	29	0	-	0	-	10	5	91.7%
NYISO ZONE C 5MW D AH PK	0	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS NA	1,454	1,683.59	-13.6%	1,643.55	-11.5%	1,603	1,367	17.3%
SINGAPORE GASOIL	169	93.86	80.4%	159.2	6.4%	169	127	33.1%
PETRO OUTRIGHT NA	536	515.73	4.0%	713.4	-24.8%	614	524	17.2%
CRUDE OIL SPRDS	69	20	244.3%	19.65	250.5%	55	31	77.4%
RBOB GASOLINE BALMO CLNDR	7	49.55	-85.3%	100.8	-92.8%	36	52	-31.2%
GASOLINE UP-DOWN BALMO SW	11	107.95	-89.5%	10.5	8.2%	13	24	-45.3%
COLUMBIA GULF MAIN NAT G	0	0	-	0	-	0	13	-100.0%
SOUTHERN NAT LA NAT GAS	0	194.55	-100.0%	0	-	9	17	-49.4%
TENN 800 LEG NAT GAS INDE	47	0	-	0	-	17	13	34.7%
NATURAL GAS PHY	347,704	284,317.23	22.3%	350,194.25	-0.7%	346,333	323,211	7.2%
CRUDE OIL OUTRIGHTS	226	472.82	-52.1%	279.9	-19.1%	335	428	-21.7%
ELECTRICITY OFF PEAK	0	0	-	1,174	-100.0%	385	250	53.9%
ELEC FINSETTLED	0	0	-	63.5	-100.0%	21	11	87.5%
PETRO CRK&SPRD EURO	263	329.41	-20.1%	324.85	-19.0%	347	270	28.5%
FREIGHT MARKETS	2	1.64	33.3%	18.2	-88.0%	11	3	255.6%
PLASTICS	18	70.45	-74.8%	16.5	7.4%	21	42	-49.0%
NYH NO 2 CRACK SPREAD CAL	54	0	-	31.5	72.6%	66	123	-46.3%
TRANSCO ZONE 6 BASIS SWAP	99	16	521.3%	10.7	829.1%	57	42	34.5%
NYISO A	0	1.95	-100.0%	0	-	0	4	-100.0%
MINY NATURAL GAS	1,311	1,388.5	-5.6%	1,156.7	13.4%	1,281	1,305	-1.9%
HEATING OIL PHY	130,082	137,383.82	-5.3%	160,088.3	-18.7%	154,174	146,036	5.6%
DOMINION TRANSMISSION INC	704	163.27	331.2%	1,101.8	-36.1%	879	348	152.4%
TCO BASIS SWAP	183	118	54.7%	36.8	396.2%	218	156	40.3%
PJM MONTHLY	2	10.91	-83.3%	24.7	-92.6%	11	29	-63.2%
EL PASO PERMIAN INDEX SWA	0	0	-	18.6	-100.0%	6	0	-
WAHA INDEX SWAP FUTURE	38	0	-	31	23.2%	24	7	253.7%

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Energy Futures								
NY HARBOR HEAT OIL SWP	211	192.64	9.4%	163.9	28.5%	179	213	-15.7%
EASTERN RAIL DELIVERY CSX	45	257.27	-82.6%	23.25	93.0%	51	160	-68.3%
HTG OIL	37	0	-	0	-	13	8	58.7%
EUROPE 3.5% FUEL OIL MED	16	12.91	26.1%	25.25	-35.6%	20	6	252.1%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
PJM OFF-PEAK LMP SWAP FUT	0	10.91	-100.0%	0	-	0	7	-100.0%
AEP-DAYTON HUB OFF-PEAK M	0	0	-	0	-	0	4	-100.0%
DOMINION TRAN INC - APP I	327	0	-	27.9	1071.7%	138	10	1262.0%
TENNESSEE ZONE 0 BASIS SW	19	0	-	18	8.1%	13	4	216.7%
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-
FUELOIL SWAP:CARGOES VS.B	16	44.86	-64.9%	41.65	-62.2%	28	18	54.8%
MINY HTG OIL	0	0.23	80.0%	0.4	2.3%	0	0	5.8%
BRENT CALENDAR SWAP	203	512.68	-60.4%	143.35	41.7%	125	234	-46.7%
EURO GASOIL 10PPM VS ICE	4	2.73	50.0%	0.75	445.5%	3	4	-31.8%
WTI-BRENT CALENDAR SWAP	319	819.32	-61.1%	913.8	-65.1%	616	1,097	-43.8%
CENTERPOINT BASIS SWAP	0	0	-	0	-	10	90	-88.4%
PJM NILL DA OFF-PEAK	4,552	196.41	2217.8%	876.45	419.4%	2,913	2,003	45.4%
PANHANDLE INDEX SWAP FUTU	0	0	-	27.9	-100.0%	9	10	-12.3%
PJM NILL DA PEAK	251	24.05	943.7%	23.05	988.7%	129	94	37.3%
CIN HUB 5MW REAL TIME PK	732	0	-	701.25	4.4%	746	82	811.4%
MINY WTI CRUDE OIL	12,177	16,149.14	-24.6%	19,202.6	-36.6%	15,814	12,449	27.0%
JAPAN C&F NAPHTHA SWAP	56	59.91	-7.1%	55.8	-0.3%	62	47	33.6%
LLS (ARGUS) VS WTI SWAP	370	230.27	60.7%	218.8	69.2%	334	435	-23.3%
RBOB PHY	169,254	154,368.68	9.6%	192,083.9	-11.9%	179,142	159,297	12.5%
NEPOOL RHD ISLD 5MW D AH	0	39.18	-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	9,463	0	-	2,838	233.4%	9,159	3,114	194.2%
LTD NAT GAS	13,225	8,277.91	59.8%	13,249.9	-0.2%	12,961	11,453	13.2%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	0	-
NORTHWEST ROCKIES BASIS S	708	72.18	880.2%	1,063.6	-33.5%	942	537	75.3%
SINGAPORE 380CST BALMO	17	1.59	971.4%	1.8	847.0%	7	5	47.2%
PJM BGE DA OFF-PEAK	0	0	-	0	-	0	0	-
ULSD 10PPM CIF MED VS ICE	2	5	-56.4%	0.25	772.7%	1	4	-72.2%
GULF COAST JET FUEL CLNDR	0	12.73	-100.0%	0	-	2	14	-86.1%
SINGAPORE GASOIL SWAP	60	125.45	-52.1%	60.4	-0.4%	80	111	-27.9%
CHICAGO ULSD PL VS HO SPR	11	10.27	10.6%	26.25	-56.7%	17	17	-1.1%
CIN HUB 5MW D AH PK	0	0	-	297.5	-100.0%	180	42	331.3%
PJM AD HUB 5MW REAL TIME	18,255	0	-	8,595.95	112.4%	11,265	7,011	60.7%
TC5 RAS TANURA TO YOKOHAM	0	0.68	-100.0%	0.75	-100.0%	0	0	107.3%
Sumas Basis Swap	23	65	-64.0%	62.1	-62.3%	37	57	-35.5%
RBOB CRACK SPREAD	36	7.95	353.1%	199.8	-82.0%	119	51	136.1%
NGPL TEX/OK	49	180.82	-72.7%	196.65	-74.9%	296	333	-11.0%
EURO GASOIL 10 CAL SWAP	0	0.27	-100.0%	0	-	0	0	-11.0%
HENRY HUB INDEX SWAP FUTU	848	272.18	211.5%	839.35	1.0%	1,128	439	156.9%
WTI-BRENT BULLET SWAP	0	0	-	0	-	0	0	-
NYISO J OFF-PEAK	2	8.18	-77.8%	0	-	1	2	-71.9%
EAST/WEST FUEL OIL SPREAD	0	17.5	-100.0%	1.55	-100.0%	1	9	-93.6%
TENNESSEE 500 LEG BASIS S	0	10.91	-100.0%	0	-	0	22	-100.0%

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Energy Futures								
NORTHERN NATURAL GAS DEMAR	13	5.45	130.0%	0	-	6	23	-74.5%
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	-	36.8	-100.0%	12	7	62.4%
APPALACHIAN COAL (PHY)	3	11.64	-72.7%	0	-	1	10	-89.0%
WTI CALENDAR	1,634	1,797.45	-9.1%	1,542.8	5.9%	1,621	1,600	1.3%
CINERGY HUB PEAK MONTH	0	0	-	0	-	0	0	-100.0%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-	0	0	-
RBOB CALENDAR SWAP	178	282.5	-36.9%	242.5	-26.5%	242	336	-28.0%
AEP-DAYTON HUB MTHLY	0	0	-	0	-	0	3	-100.0%
CRUDE OIL PHY	1,043,365	812,919.14	28.3%	1,280,335.15	-18.5%	1,151,984	799,219	44.1%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-100.0%
NEW YORK ETHANOL SWAP	95	10.23	833.3%	80.5	18.6%	127	48	166.3%
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	42	17.59	139.5%	42.9	-1.8%	43	20	118.4%
LA CARBOB GASOLINE(OPIS)S	48	19.32	147.1%	33.75	41.4%	62	24	163.1%
MCCLOSKEY ARA ARGUS COAL	8,702	5,841.23	49.0%	9,675.05	-10.1%	10,345	8,426	22.8%
MCCLOSKEY RCH BAY COAL	1,110	727.73	52.5%	1,183.65	-6.2%	1,367	1,122	21.8%
MGF FUT	0	0	-	3	-100.0%	1	0	189.4%
MNC FUT	194	216.5	-10.3%	197.4	-1.6%	199	201	-0.9%
MGNI SWAP FUT	5	4.09	14.4%	12.45	-62.4%	9	8	18.8%
UCM FUT	1	0.91	25.0%	3	-62.1%	2	2	-28.2%
MJC FUT	5	0.91	400.0%	3	51.5%	5	3	58.5%
HEATING OIL VS ICE GASOIL	0	0	-	0	-	0	0	-
UP DOWN GC ULSD VS NMX HO	2,197	1,798.59	22.2%	2,763.65	-20.5%	2,617	1,975	32.5%
HOUSTON SHIP CHANNEL BASI	47	378.86	-87.5%	134.6	-64.8%	209	192	8.8%
FUEL OIL CRACK VS ICE	206	203.82	1.2%	187.55	10.0%	198	176	12.4%
NGPL TEXOK INDEX	0	0	-	0	-	0	5	-100.0%
NATURAL GAS	5,285	2,708.36	95.1%	5,934.4	-10.9%	5,495	4,221	30.2%
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	-	280	-100.0%	92	2	4659.4%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	1	-100.0%
GAS EURO-BOB OXY NWE BARGES	599	933.77	-35.8%	973.85	-38.5%	818	813	0.6%
MONT BELVIEU NATURAL GASOLIN	379	388.14	-2.4%	769.85	-50.8%	501	257	95.1%
ONTARIO POWER SWAPS	1	0	-	200.25	-99.5%	69	669	-89.7%
DAILY PJM	0	0	-	0	-	0	32	-100.0%
BRENT OIL LAST DAY	88,671	103,176.41	-14.1%	108,672.65	-18.4%	112,205	103,759	8.1%
SINGAPORE GASOIL CALENDAR	2	19.55	-88.4%	2.35	-3.3%	2	27	-94.1%
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	381	212.77	78.9%	588.1	-35.3%	477	67	609.8%
MARS (ARGUS) VS WTI SWAP	168	105.41	59.3%	422.5	-60.2%	343	293	17.0%
SINGAPORE JET KERO BALMO	0	2.27	-100.0%	2.8	-100.0%	1	2	-57.8%
WTS (ARGUS) VS WTI TRD MT	3	106.27	-97.4%	19	-85.6%	26	77	-66.6%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	0	0	-100.0%
EURO 1% FUEL OIL NEW BALM	0	0.23	-100.0%	1.85	-100.0%	3	1	564.9%
BRENT CFD SWAP	0	0	-	0	-	0	4	-100.0%

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	ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures								
PREMIUM UNLND 10P FOB MED	14	7.55	81.3%	16.15	-15.3%	17	13	27.2%
GASOIL 0.1 CRG CIF NW VS	0	0.45	-100.0%	0	-	0	0	107.6%
3.5% FUEL OIL CID MED SWA	10	0.91	1000.0%	19.35	-48.3%	15	4	315.2%
JET FUEL CRG CIF NEW VS I	0	0	-	1.5	-100.0%	0	0	164.7%
ARGUS PROPAN FAR EST INDE	46	6.68	583.0%	50.55	-9.7%	51	23	123.4%
ULSD 10PPM CIF VS ICE GAS	0	0	-	0	-	1	0	480.8%
SINGAPORE NAPHTHA BALMO	1	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH PK	109	60	82.4%	331.2	-67.0%	178	140	27.3%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-	0	0	-58.5%
NYMEX ULSD VS NYMEX HO	0	0	-	0	-	0	5	-100.0%
RBOB VS HEATING OIL SWAP	39	47.73	-18.5%	86.25	-54.9%	55	48	12.6%
GULF COAST ULSD CRACK SPR	10	0	-	15	-31.8%	32	16	104.2%
USGC UNL 87 CRACK SPREAD	1	0	-	7.5	-84.8%	3	14	-79.6%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-	0	0	-79.3%
TENNESSEE 800 LEG NG BASI	0	2.73	-100.0%	0	-	7	15	-54.6%
NEPOOL W CNTR M 5MW D AH	77	0	-	0	-	28	7	311.1%
DATED TO FRONTLINE BRENT	0	117.32	-100.0%	152	-100.0%	50	137	-63.6%
PJM APS ZONE DA PEAK	0	0	-	0	-	0	0	-
PJM BGE DA PEAK	0	0	-	0	-	0	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	-	127.5	-100.0%	42	0	9514.4%
PJM PSEG DA OFF-PEAK	0	0	-	5,850	-100.0%	1,918	8	24658.4%
PJM WESTH RT PEAK	2,894	0	-	6,057.3	-52.2%	3,792	992	282.1%
ALGONQUIN CITYGATES BASIS	53	0	-	28.65	85.0%	39	6	595.9%
GASOIL 0.1 CIF MED SWAP	0	0	-	0	-	1	0	397.8%
ULSD 10PPM CIF MED SWAP	0	0	-	0	-	0	0	-
Tetco ELA Basis	0	0	-	0	-	0	5	-100.0%
EUROPE 1% FUEL OIL NWE CA	7	9.45	-23.6%	4.6	57.1%	9	8	15.8%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-
GULF COAST NO.6 FUEL OIL	2,862	3,360.09	-14.8%	3,387.25	-15.5%	3,204	3,277	-2.2%
SINGAPORE FUEL 180CST CAL	64	96.45	-33.3%	59	9.1%	62	88	-29.3%
SINGAPORE FUEL OIL SPREAD	33	23.41	39.8%	11.5	184.6%	19	23	-15.1%
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	-	0	-	0	0	-100.0%
EURO-DENOMINATED PETRO PROD	0	40.91	-100.0%	0	-	1	11	-89.2%
DATED BRENT (PLATTS) DAILY SWA	0	425.23	-100.0%	0	-	0	94	-100.0%
GAS EURO-BOB OXY NWE BARGES	268	411.68	-35.0%	371.55	-28.0%	386	318	21.2%
MINY RBOB GAS	0	0.36	-25.0%	0.2	36.4%	0	0	-5.4%
RBOB UP-DOWN CALENDAR SWA	0	351.36	-100.0%	88.25	-100.0%	151	483	-68.7%
LA JET FUEL VS NYM NO 2 H	5	0	-	16.15	-71.3%	11	2	406.9%
ANR OKLAHOMA	0	30.45	-100.0%	64.2	-100.0%	48	46	5.5%
MICHIGAN BASIS	6	13.82	-59.9%	90.05	-93.8%	61	26	137.1%
TEXAS EASTERN ZONE M-3 BA	275	38.91	607.2%	445.95	-38.3%	407	99	309.7%
NORTHERN NATURAL GAS VENTU	43	4.36	890.6%	32.9	31.4%	26	23	16.6%
CIG BASIS	58	19.09	204.0%	581.85	-90.0%	364	189	92.1%
PJM DAILY	0	0	-	0	-	0	0	-
COLUMBIA GULF ONSHORE	0	0	-	0	-	51	18	178.9%

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Energy Futures								
Tetco STX Basis	0	0	-	44.05	-100.0%	14	18	-21.7%
Transco Zone 3 Basis	0	37.36	-100.0%	3.1	-100.0%	8	28	-70.9%
GULF COAST GASOLINE CLNDR	0	40.91	-100.0%	0	-	21	29	-25.8%
CENTERPOINT EAST INDEX	0	0	-	0	-	0	3	-100.0%
GULF COAST ULSD CALENDAR	41	57.05	-27.8%	12.05	241.8%	50	34	45.4%
LA CARB DIESEL (OPIS) SWA	86	2.95	2823.1%	9	859.6%	36	30	19.9%
EURO 3.5% FUEL OIL RDAM B	11	28.05	-61.3%	16.75	-35.1%	14	25	-43.2%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
SINGAPORE GASOIL BALMO	18	8.82	107.2%	2.5	630.9%	14	5	174.8%
EUROPEAN NAPHTHA BALMO	9	3.41	149.3%	9.25	-8.1%	8	4	104.4%
GASOIL MINI CALENDAR SWAP	11	16.27	-33.2%	18.85	-42.4%	14	13	2.9%
NY ULSD (ARGUS) VS HEATING OIL	22	119.36	-81.4%	58.3	-61.9%	41	131	-68.3%
PJM PECO ZONE5MW PEAK CAL MO	0	0	-	0	-	0	3	-100.0%
EUROPE 1% FUEL OIL RDAM C	0	0	-	4.55	-100.0%	2	1	152.4%
SAN JUAN BASIS SWAP	47	24.55	92.6%	225.8	-79.1%	158	118	34.2%
SOCAL BASIS SWAP	0	0	-	0	-	0	0	-100.0%
GULF COAST JET VS NYM 2 H	1,659	879.77	88.6%	1,576	5.3%	1,581	1,066	48.4%
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	31	52.73	-40.3%	19.25	63.4%	33	43	-23.4%
GASOIL CALENDAR SWAP	2	0.23	859.9%	0.7	211.7%	1	1	7.2%
BRENT FINANCIAL FUTURES	18	148.32	-87.9%	16.5	8.8%	43	298	-85.4%
ICE BRENT DUBAI SWAP	0	13.64	-96.7%	0	-	0	50	-99.7%
GASOIL CRACK SPREAD CALEN	75	262.05	-71.6%	59.75	24.8%	59	154	-61.7%
EUROPEAN NAPHTHA CRACK SPR	159	613.09	-74.0%	131.05	21.6%	177	308	-42.4%
CRUDE OIL	487	864.32	-43.6%	2,469.55	-80.3%	1,374	915	50.1%
NEPOOL INTR HUB 5MW D AH	1,038	679.55	52.8%	760	36.6%	785	1,342	-41.5%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	434	0	-	187.5	131.6%	218	942	-76.8%
PJM JCPL DA OFF-PEAK	0	167.27	-100.0%	0	-	0	61	-100.0%
PJM WESTH RT OFF-PEAK	39,955	0	-	73,487.8	-45.6%	43,656	14,351	204.2%
CHICAGO ETHANOL SWAP	4,496	4,177.36	7.6%	3,735.4	20.4%	4,415	3,957	11.6%
HENRY HUB BASIS SWAP	848	272.18	211.5%	836.1	1.4%	1,228	584	110.0%
HENRY HUB SWAP	22,964	19,697.59	16.6%	28,077.95	-18.2%	27,267	21,070	29.4%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0.1	-100.0%	0	0	-90.1%
PREM UNL GAS 10PPM RDAM FOB S	4	3.68	-3.7%	1.45	144.5%	2	1	34.2%
MONT BELVIEU NORMAL BUTANE 5	1,532	579.86	164.3%	1,362.5	12.5%	1,329	828	60.4%
MONT BELVIEU ETHANE 5 DECIMAL	1,826	278.82	555.1%	1,698.85	7.5%	1,567	367	327.4%
MONT BELVIEU LDH PROPANE 5 DE	3,763	1,596.32	135.7%	5,162.55	-27.1%	4,353	2,437	78.6%
SINGAPORE 180CST BALMO	0	1.05	-100.0%	0.5	-100.0%	2	2	11.4%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	0	-
GRP THREE UNL GS (PLT) VS	32	49.77	-35.2%	70.25	-54.1%	65	74	-11.9%
JET BARGES VS ICE GASOIL	0	0	-	0	-	0	0	508.3%
SINGAPORE GASOIL VS ICE	58	15.68	269.6%	65.25	-11.2%	60	24	150.9%
NATURAL GAS PEN SWP	6,312	9,130.5	-30.9%	6,377.45	-1.0%	5,898	8,696	-32.2%
WESTERN RAIL DELIVERY PRB	80	52.95	51.2%	30	166.8%	57	104	-45.3%
EUROPE DATED BRENT SWAP	7	266.59	-97.4%	566.4	-98.8%	193	154	25.2%
SINGAPORE JET KERO GASOIL	47	28.18	65.3%	25	86.4%	36	14	153.5%
TETCO M-3 INDEX	112	0	-	12.4	802.5%	44	44	1.6%

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Energy Futures								
PJM AECO DA PEAK	0	0	-	0	-	0	1	-100.0%
GASOIL 10PPM CARGOES CIF	0	0	-	0	-	0	0	-62.3%
WAHA BASIS	88	137.27	-36.2%	330.75	-73.5%	192	162	19.0%
LA JET (OPIS) SWAP	105	37.5	180.2%	101.25	3.8%	89	43	107.5%
NY HARBOR 1% FUEL OIL BAL	1	2.27	-40.0%	0	-	0	2	-76.6%
GASOIL 10PPM VS ICE SWAP	1	5.45	-75.0%	0.85	60.4%	1	6	-84.7%
NY H OIL PLATTS VS NYMEX	0	10	-100.0%	0	-	0	4	-100.0%
PJM PEP CO DA OFF-PEAK	0	0	-	0	-	0	29	-100.0%
NYISO ZONE G 5MW D AH O P	3,753	0	-	4,867.5	-22.9%	2,949	1,013	191.2%
EUROPEAN GASOIL (ICE)	12,886	563.73	2185.9%	22,582.3	-42.9%	18,199	3,047	497.4%
ULSD UP-DOWN BALMO SWP	167	94.59	76.6%	115	45.3%	123	179	-31.3%
JET FUEL UP-DOWN BALMO CL	159	68.64	131.8%	191.5	-16.9%	181	152	19.1%
EIA FLAT TAX ONHWAY DIESE	46	59.45	-21.9%	14.2	226.8%	80	37	115.3%
NY 2.2% FUEL OIL (PLATTS	2	0	-	1.25	60.0%	3	4	-20.0%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	-100.0%
HEATING OIL BALMO CLNDR S	0	0	-	5	-100.0%	3	7	-60.0%
INDIANA MISO	0	9.91	-100.0%	0	-	0	9	-100.0%
PETROLEUM PRODUCTS ASIA	69	116.59	-41.0%	44.35	55.1%	59	79	-25.7%
AUSTRIALIAN COKE COAL	18	7.5	136.4%	12.6	40.7%	16	7	110.7%
PETROLEUM PRODUCTS	9	0	-	36.95	-75.4%	28	2	1356.0%
COAL SWAP	9	21.86	-60.5%	16.8	-48.6%	26	29	-10.7%
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-	0	0	-100.0%
NYISO A OFF-PEAK	0	3.64	-100.0%	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	348	342.91	1.4%	158.25	119.8%	277	251	10.6%
SINGAPORE JET KEROSENE SW	39	104.55	-62.4%	22.5	74.7%	29	65	-55.9%
SINGAPORE NAPHTHA SWAP	0	6.82	-100.0%	0	-	0	5	-100.0%
FLORIDA GAS ZONE3 BASIS S	25	6.91	263.2%	0	-	9	57	-84.2%
TRANSCO ZONE4 BASIS SWAP	26	109.45	-76.0%	167.85	-84.3%	109	300	-63.7%
ANR LOUISIANA BASIS SWAP	0	0	-	0	-	0	12	-100.0%
CINERGY HUB OFF-PEAK MONT	0	0	-	3	-100.0%	1	2	-60.5%
DUBAI CRUDE OIL CALENDAR	13	238.32	-94.5%	37	-64.5%	47	187	-74.8%
NGPL MIDCONTINENT INDEX	0	8.18	-100.0%	214	-100.0%	70	1	5817.0%
PANHANDLE BASIS SWAP FUTU	176	328.55	-46.4%	485.15	-63.7%	337	521	-35.2%
SONAT BASIS SWAP FUTURE	0	52.55	-100.0%	0	-	0	58	-100.0%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-	0	0	-100.0%
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-	0	1	-100.0%
EUROPE 3.5% FUEL OIL RDAM	307	677.32	-54.6%	337.15	-8.8%	342	389	-12.1%
GULF COAST 3% FUEL OIL BA	48	46.27	4.4%	16	202.0%	50	49	1.3%
NY1% VS GC SPREAD SWAP	110	120.14	-8.6%	55	99.6%	95	109	-12.8%
GASOIL 0.1 CIF NWE VS ISE	0	0.45	-100.0%	0	-	0	1	-100.0%
JET CIF NWE VS ICE	4	4.55	-14.0%	3.95	-1.0%	3	5	-39.8%
EUROPE JET KERO NWE CALSW	1	3.64	-75.0%	0.9	1.0%	1	2	-68.4%
JAPAN NAPHTHA BALMO SWAP	8	1.14	600.0%	0	-	4	2	119.3%
ARGUS PROPAN(SAUDI ARAMCO	34	30.82	10.9%	48.9	-30.1%	46	28	62.6%
NYISO G	0	0	-	0	-	0	2	-100.0%
NYISO J	4	5.91	-33.8%	0	-	1	13	-89.0%
NGPL MID-CONTINENT	41	89.82	-54.3%	268.3	-84.7%	223	200	11.5%

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Energy Futures								
BRENT BALMO SWAP	11	8.64	24.7%	23.65	-54.4%	12	19	-37.6%
HENRY HUB SWING FUTURE	0	0	-	0	-	5	5	0.2%
EUROPE NAPHTHA CALSWAP	72	101.32	-29.1%	46.1	55.9%	54	59	-8.3%
NY HARBOR RESIDUAL FUEL 1	124	255.05	-51.5%	328.25	-62.3%	255	245	3.8%
PERMIAN BASIS SWAP	64	16.55	284.1%	150.1	-57.7%	177	146	21.2%
JAPAN C&F NAPHTHA CRACK S	12	25.18	-54.3%	6	91.7%	31	13	145.0%
EMMISSIONS	0	0	-	0	-	0	2	-100.0%
NATURAL GAS INDEX	28	0	-	0	-	10	0	-
PETRO CRCKS & SPRDS ASIA	0	0	-	0	-	17	8	103.5%
NYISO CAPACITY	30	31	-4.1%	14.4	106.4%	18	35	-48.2%
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0	-	0	0	-100.0%
GRP THREE ULSD(PLT)VS HEA	77	137.68	-44.2%	167.2	-54.1%	121	182	-33.3%
GASOIL 0.1CIF MED VS ICE	0	0.45	-100.0%	0	-	1	1	34.9%
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	24	0	-	11.5	111.5%	13	65	-80.8%
PREMIUM UNLEAD 10PPM FOB	1	2.05	-66.7%	2.95	-76.9%	2	3	-35.8%
PJM WESTH DA OFF-PEAK	0	0	-	8,004.5	-100.0%	2,624	3,193	-17.8%
GASOIL 0.1 RDM BRGS VS I	0	0	-	1.5	-72.7%	1	1	-10.1%
GASOIL 10P CRG CIF NW VS	0	0.23	-100.0%	0	-	0	0	-17.1%
PJM WESTHDA PEAK	0	0	-	323.75	-100.0%	114	167	-31.7%
NEPOOL RHODE IL 5MW D AH	0	640.36	-100.0%	0	-	0	433	-100.0%
CHICAGO UNL GAS PL VS RBO	14	1.64	733.3%	0	-	23	1	1613.2%
NYISO ZONE A 5MW D AH O P	4,451	0	-	1,254	254.9%	2,016	1,712	17.8%
CIN HUB 5MW D AH O PK	0	0	-	3,222	-100.0%	2,277	706	222.7%
PJM COMED 5MW D AH O PK	4,255	0	-	0	-	1,534	342	349.1%
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	20	0	-	0	-	7	76	-90.8%
SOUTH STAR TEX OKLHM KNS	0	57.64	-100.0%	0	-	0	29	-100.0%
NY 3.0% FUEL OIL (PLATTS	13	10	25.0%	12.5	0.0%	10	21	-52.6%
ARGUS LLS VS. WTI (ARG) T	785	497	57.9%	597.2	31.4%	685	388	76.7%
NO 2 UP-DOWN SPREAD CALEN	0	60.23	-100.0%	47.5	-100.0%	37	16	133.9%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
PROPANE NON-LDH MT. BEL (OPIS)	368	177.59	107.3%	287.9	27.9%	378	359	5.3%
PROPANE NON-LDH MB (OPIS) BAL	0	2.95	-100.0%	8.75	-100.0%	16	10	56.6%
JET AV FUEL (P) CAR FM ICE GAS S	0	0.23	-100.0%	1.25	-100.0%	0	1	-62.8%
SINGAPORE MOGAS 92 UNLEADED	336	512.86	-34.4%	284.75	18.1%	340	318	6.9%
NY JET FUEL (PLATTS) HEAT OIL SV	0	35.68	-100.0%	0	-	0	7	-100.0%
SINGAPORE MOGAS 92 UNLEADED	39	18.86	107.2%	1.25	3027.3%	15	14	1.5%
ETHANOL T2 FOB ROTT INCL DUTY	82	152	-46.3%	98.05	-16.8%	91	116	-21.4%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-	0	0	-
FUEL OIL (PLATS) CAR CM	2	0.68	120.0%	0.25	500.0%	3	1	152.9%
FUEL OIL (PLATS) CAR CN	2	1.23	33.3%	0.9	81.8%	1	1	8.7%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-	0	1	-100.0%
MICHIGAN MISO	0	0	-	2,818.5	-100.0%	2,211	507	336.2%
INDONESIAN COAL	1	14.09	-95.2%	2.25	-69.7%	1	7	-86.2%
ETHANOL FWD	25	57.45	-56.8%	37.9	-34.5%	30	37	-19.9%
MINI RBOB V. EBOBARG NWE BRGS	0	22.73	-100.0%	9.8	-100.0%	11	19	-39.9%

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	ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures								
MARS BLEND CRUDE OIL	99	0	-	83.8	18.2%	65	0	-
CENTER POINT NAT GAS FIXED PRI	0	0	-	0	-	0	0	-100.0%
VENTURA NAT GAS PLATTS FIXED F	0	0	-	0	-	0	0	-100.0%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
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%
NY HARBOR LOW SULPUR GAS 100C	10	59.77	-82.9%	45	-77.3%	18	16	15.4%
NAT GAS BASIS SWAP	107	0	-	179.8	-40.6%	102	21	391.4%
COLUMBIA GULF NAT GAS FIXED PF	0	0	-	0	-	0	2	-100.0%
SUMAS NAT GAS PLATTS FIXED PRI	0	0	-	0	-	0	11	-100.0%
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-	0	0	-
MJB FUT	0	0	-	0	-	0	0	-100.0%
TRANSCO ZONE 6 INDEX	101	0	-	0	-	46	0	15365.7%
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-	0	0	-100.0%
CANADIAN LIGHT SWEET OIL	13	6.82	90.0%	93	-86.1%	53	58	-9.0%
3.5% FUEL OIL CIF BALMO S	2	0.23	899.9%	3	-24.2%	2	1	211.8%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-	0	3	-100.0%
EU LOW SULPHUR GASOIL CRACK	0	0	-	0	-	0	0	-
DEMARC INDEX FUTURE	0	0	-	0	-	0	0	-
TCO NG INDEX SWAP	0	0	-	0	-	0	15	-100.0%
ELEC ERCOT DLY OFF PK	0	0	-	0	-	0	0	-
CIG ROCKIES NG INDEX SWA	0	0	-	46.5	-100.0%	15	0	-
MINI RBOB V. EBOB(ARGUS) NWE B	67	36.27	85.5%	54.8	22.8%	54	35	56.7%
MINI GAS EUROBOB OXY NWE ARG	11	18.36	-39.6%	39.9	-72.2%	19	14	35.1%

Energy Options

PETRO OUTRIGHT EURO	0	0	-	0	-	0	1	-100.0%
PETROCHEMICALS	97	26.68	262.9%	142	-31.8%	119	60	97.5%
NATURAL GAS OPTION ON CALEND	95	26.36	262.1%	104.9	-9.0%	186	51	261.2%
ELEC MISO PEAK	0	0	-	0	-	0	10	-100.0%
HENRY HUB FINANCIAL LAST	54	56.41	-4.6%	84.25	-36.1%	67	94	-28.3%
NATURAL GAS PHY	98,226	62,451	57.3%	123,508.95	-20.5%	113,050	90,496	24.9%
CRUDE OIL OUTRIGHTS	0	68.18	-100.0%	0	-	2	89	-97.2%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ELEC FINSETTLED	2	0	-	1.5	33.3%	1	0	687.2%
APPALACHIAN COAL	0	0	-	0	-	0	0	-100.0%
EUROPEAN JET KEROSENE NWE (P	0	0	-	3	-100.0%	1	0	-
HEATING OIL PHY	2,646	2,765.23	-4.3%	2,423.15	9.2%	2,865	2,422	18.3%
PJM MONTHLY	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	175	483.27	-63.8%	263.35	-33.7%	354	656	-46.0%
BRENT CALENDAR SWAP	71	2,262.86	-96.9%	24	193.8%	34	605	-94.4%
NATURAL GAS 3 M CSO FIN	1,284	68.18	1783.7%	211.55	507.1%	591	259	128.5%
RBOB PHY	2,138	1,137.82	87.9%	2,508.25	-14.8%	2,254	1,396	61.4%
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	0	0	-	0	-	0	20	-100.0%
NATURAL GAS 2 M CSO FIN	0	0	-	50	-100.0%	16	20	-16.2%
SINGAPORE JET FUEL CALEND	0	0	-	0	-	0	6	-100.0%
WTI-BRENT BULLET SWAP	876	1,374.55	-36.3%	1,700	-48.5%	1,641	1,061	54.7%

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	ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Options								
WTI 12 MONTH CALENDAR OPT	0	0	-	0	-	0	8	-100.0%
CRUDE OIL APO	1,154	1,967.77	-41.4%	1,578.75	-26.9%	1,082	2,857	-62.1%
WTI CRUDE OIL 1 M CSO FI	10,593	7,215.91	46.8%	7,422.5	42.7%	9,991	7,295	37.0%
NATURAL GAS 6 M CSO FIN	16	717.05	-97.8%	177.5	-91.0%	67	185	-63.7%
RBOB CALENDAR SWAP	0	71.59	-100.0%	56.25	-100.0%	19	86	-77.5%
CRUDE OIL PHY	166,622	170,416.18	-2.2%	205,648.05	-19.0%	202,467	159,263	27.1%
MCCLOSKEY ARA ARGS COAL	56	3.41	1540.0%	228	-75.5%	95	36	167.0%
MCCLOSKEY RCH BAY COAL	41	0	-	0	-	15	7	99.1%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	0	-	0	2	-100.0%
NATURAL GAS	0	0	-	25	-100.0%	8	0	-
HUSTN SHIP CHNL PIPE SWP	0	98.18	-100.0%	0	-	0	15	-100.0%
N ROCKIES PIPE SWAP	33	0	-	0	-	12	25	-53.6%
SOCAL PIPE SWAP	0	0	-	500	-100.0%	164	0	-
ETHANOL SWAP	185	433.82	-57.3%	180.2	2.9%	234	304	-23.1%
SHORT TERM NATURAL GAS	361	286.82	25.8%	328.35	9.9%	357	209	70.6%
SHORT TERM CRUDE OIL	0	0	-	0	-	0	0	-
BRENT OIL LAST DAY	324	828.41	-60.9%	605.25	-46.4%	500	429	16.6%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	0	1	-100.0%
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-	0	0	-
DAILY CRUDE OIL	0	72.73	-100.0%	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	32	2.27	1300.0%	0	-	77	14	457.0%
CRUDE OIL 1MO	11,866	7,064.45	68.0%	8,641.75	37.3%	10,643	9,325	14.1%
ROTTERDAM 3.5%FUEL OIL CL	11	6.82	60.0%	0	-	5	2	88.8%
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	122	80.91	50.3%	143.5	-15.3%	175	82	113.8%
COAL SWAP	2	16.36	-88.9%	6.55	-72.2%	6	18	-66.3%
NYMEX EUROPEAN GASOIL OPT	0	6.36	-100.0%	0	-	0	1	-100.0%
NATURAL GAS 5 M CSO FIN	25	31.82	-21.4%	0	-	9	11	-15.5%
NYMEX EUROPEAN GASOIL APO	0	0	-	0	-	0	6	-100.0%
COAL API2 INDEX	1,250	422.73	195.7%	1,520.45	-17.8%	1,483	660	124.6%
COAL API4 INDEX	23	0	-	22.5	1.0%	20	8	159.2%
NATURAL GAS 1 M CSO FIN	114	27.27	316.7%	427.5	-73.4%	463	1,074	-56.9%
ETHANOL	2	0	-	0	-	1	0	-
1 MO GASOIL CAL SWAP SPR	0	0	-	0	-	0	0	-100.0%
PJM WES HUB PEAK CAL MTH	95	0	-	417	-77.1%	171	1	21550.5%
PJM ELECTRIC	0	0	-	0	-	0	0	-
NG HH 3 MONTH CAL	0	0	-	0	-	4	0	-
PJM WES HUB PEAK LMP 50MW	55	0	-	0	-	20	0	-
LLS CRUDE OIL	55	0	-	75	-27.3%	44	16	174.5%
GASOLINE	40	0	-	0	-	14	0	2793.2%

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	ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Metals Futures								
PALLADIUM	4,405	4,579.45	-3.8%	7,557.95	-41.7%	5,544	5,314	4.3%
NYMEX PLATINUM	18,776	18,569.45	1.1%	13,143.65	42.9%	15,740	14,392	9.4%
NYMEX HOT ROLLED STEEL	189	213.86	-11.5%	361.25	-47.6%	237	232	1.9%
URANIUM	142	13.64	939.7%	20	608.9%	64	18	257.4%
COMEX SILVER	55,113	39,809.95	38.4%	84,708.35	-34.9%	63,395	53,179	19.2%
COMEX GOLD	260,011	200,153.64	29.9%	218,476.45	19.0%	232,652	165,404	40.7%
COMEX MINY GOLD	616	333.73	84.6%	450.4	36.8%	486	264	84.3%
COMEX COPPER	73,246	60,317	21.4%	87,742	-16.5%	76,889	67,139	14.5%
COMEX MINY COPPER	58	30.18	92.9%	29.4	98.1%	38	36	4.1%
COMEX MINY SILVER	38	36.45	5.5%	40.25	-4.5%	36	39	-7.5%
COPPER	51	41.09	23.5%	3.5	1349.4%	26	26	2.3%
E-MICRO GOLD	4,892	1,376.59	255.3%	5,073.25	-3.6%	4,315	1,611	167.8%
SILVER	306	370.95	-17.6%	397.9	-23.2%	339	355	-4.7%
FERROUS PRODUCTS	0	0	-	0	-	0	2	-100.0%
IRON ORE 58 CHINA TSI FUTURES	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA PLATTS FUTUR	35	22.09	60.5%	20.5	72.9%	20	10	88.9%
Aluminium MW Trans Prem Platts	360	31.59	1038.1%	221.8	62.1%	322	148	117.3%
GOLD	246	196.77	24.9%	432.2	-43.2%	335	203	65.3%
ALUMINUM	139	6.45	2046.5%	82.5	67.9%	117	34	240.3%
LNDN ZINC	0	0	-	1.75	-100.0%	1	2	-15.1%
IRON ORE 62 CHINA TSI FUTURES	1,129	586.68	92.5%	786.8	43.5%	1,148	538	113.3%
Metals Options								
PALLADIUM	190	275	-30.7%	215.75	-11.7%	173	170	1.9%
NYMEX PLATINUM	150	154.14	-2.6%	239.05	-37.2%	232	230	0.6%
COMEX SILVER	4,916	4,348	13.1%	6,505.1	-24.4%	5,104	4,841	5.4%
COMEX GOLD	40,716	32,669.77	24.6%	59,885.9	-32.0%	46,155	29,781	55.0%
COMEX COPPER	85	142.05	-40.2%	107.85	-21.2%	93	107	-12.8%
COPPER	0	0	-	0	-	0	0	-100.0%
SILVER	0	0.77	-64.7%	1	-72.7%	1	5	-88.9%
IRON ORE 62 CHINA TSI CALL OPTIC	880	97.27	804.4%	158	456.8%	433	96	349.4%
GOLD	193	56.73	240.8%	238.05	-18.8%	199	94	111.1%
IRON ORE 62 CHINA TSI PUT OPTIO	244	456.82	-46.6%	22.5	984.8%	169	194	-13.2%
Ags Futures								
PALM OIL	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures								
CHILEAN PESO	0	0	-	0	-	0	0	-43.2%

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TOTAL FUTURES GROUP								
Interest Rate Futures	4,892,937	5,022,875.45	-2.6%	7,484,296.9	-34.6%	6,137,630	5,185,312	18.4%
Equity Index Futures	2,573,599	2,321,137.14	10.9%	2,828,438.15	-9.0%	2,911,700	2,232,969	30.4%
Metals Futures	419,752	326,689.59	28.5%	419,549.9	0.0%	401,705	308,948	30.0%
Energy Futures	1,998,723	1,596,767.95	25.2%	2,377,156.2	-15.9%	2,184,740	1,689,427	29.3%
FX Futures	833,703	975,521.73	-14.5%	849,353.2	-1.8%	852,979	786,070	8.5%
Commodities and Alternative Invest	880,185	863,323	2.0%	1,177,066.4	-25.2%	990,272	1,017,489	-2.7%
Ags Futures	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures	0	0	-	0	-	0	0	-43.2%
TOTAL FUTURES	11,598,899	11,106,314.86	4.4%	15,135,860.75	-23.4%	13,479,026.43	11,220,214.88	20.1%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,492,157	1,443,751.59	3.4%	2,154,505.7	-30.7%	2,108,586	1,534,210	37.4%
Equity Index Options	541,592	504,404.45	7.4%	650,530.45	-16.7%	640,655	554,506	15.5%
Metals Options	47,375	38,200.55	24.0%	67,373.2	-29.7%	52,558	35,518	48.0%
Energy Options	298,739	260,491.41	14.7%	359,029	-16.8%	349,329	279,235	25.1%
FX Options	75,466	108,448.86	-30.4%	102,343.75	-26.3%	88,625	83,161	6.6%
Commodities and Alternative Invest	248,740	241,480.09	3.0%	197,308.45	26.1%	221,269	252,745	-12.5%
TOTAL OPTIONS	2,704,070	2,596,776.95	4.1%	3,531,090.55	-23.4%	3,461,022.31	2,739,375.25	26.3%
TOTAL COMBINED								
Commodities and Alternative Invest	1,128,926	1,104,803.09	2.2%	1,374,374.85	-17.9%	1,211,540	1,270,234	-4.6%
FX	909,169	1,083,970.59	-16.1%	951,696.95	-4.5%	941,604	869,232	8.3%
Equity Index	3,115,191	2,825,541.59	10.3%	3,478,968.6	-10.5%	3,552,355	2,787,474	27.4%
Interest Rate	6,385,093	6,466,627.05	-1.3%	9,638,802.6	-33.8%	8,246,216	6,719,522	22.7%
Energy	2,297,462	1,857,259.36	23.7%	2,736,185.2	-16.0%	2,534,070	1,968,661	28.7%
Metals	467,128	364,890.14	28.0%	486,923.1	-4.1%	454,263	344,466	31.9%
Ags	0	0	-	0	-	0	1	-100.0%
Foreign Exchange	0	0	-	0	-	0	0	-43.2%
GRAND TOTAL	14,302,969	13,703,091.82	4.4%	18,666,951.3	-23.4%	16,940,048.74	13,959,590.14	21.4%

*** 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.