

**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
<b>Commodities and Alternative Investments Futures</b>								
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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<b>Commodities and Alternative Investments Options</b>								
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 IC SO	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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<b>FX Futures</b>								
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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<b>FX Futures</b>								
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%
<b>FX Options</b>								
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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<b>Equity Index Futures</b>								
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 DSCRTRNRY 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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	ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Interest Rate Futures</b>								
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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<b>Energy Futures</b>								
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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<b>Energy Futures</b>								
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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<b>Energy Futures</b>								
NORTHEN 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 ARG S 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%
MGN1 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
<b>Energy Futures</b>								
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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	ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>								
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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<b>Energy Futures</b>								
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 PEPSCO 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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	ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>								
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 RDAM 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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<b>Energy Futures</b>								
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
<b>Energy Options</b>								
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
<b>Metals Futures</b>								
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%
<b>Metals Options</b>								
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%
<b>Ags Futures</b>								
PALM OIL	0	0	-	0	-	0	1	-100.0%
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	0	0	-	0	-	0	0	-43.2%

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<b>TOTAL FUTURES GROUP</b>								
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%
<b>TOTAL FUTURES</b>	<b>11,598,899</b>	<b>11,106,314.86</b>	<b>4.4%</b>	<b>15,135,860.75</b>	<b>-23.4%</b>	<b>13,479,026.43</b>	<b>11,220,214.88</b>	<b>20.1%</b>
<b>TOTAL OPTIONS GROUP</b>								
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%
<b>TOTAL OPTIONS</b>	<b>2,704,070</b>	<b>2,596,776.95</b>	<b>4.1%</b>	<b>3,531,090.55</b>	<b>-23.4%</b>	<b>3,461,022.31</b>	<b>2,739,375.25</b>	<b>26.3%</b>
<b>TOTAL COMBINED</b>								
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%
<b>GRAND TOTAL</b>	<b>14,302,969</b>	<b>13,703,091.82</b>	<b>4.4%</b>	<b>18,666,951.3</b>	<b>-23.4%</b>	<b>16,940,048.74</b>	<b>13,959,590.14</b>	<b>21.4%</b>

\*\*\* 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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