

CME Group Exchange ADV Report - Monthly

December 2016

Page 1 of 18

	ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Commodities and Alternative Investments Futures								
HDD SEASONAL STRIP	0	0	-	0	-	1	4	-63.1%
CDD SEASONAL STRIP	0	0	-	0	-	6	6	12.6%
CDD WEATHER	0	0	-	0	-	13	24	-43.5%
HDD WEATHER EUROPEAN	0	0	-	0	-	3	0	1205.3%
HDD WEATHER	129	19.32	565.5%	76.24	68.6%	25	33	-26.1%
HOUSING INDEX	0	0.45	-26.7%	2.19	-84.8%	1	0	57.5%
USD CRUDE PALM OIL	31	0	-	0	-	12	0	-
CAT EURO SEASONAL STRIP	0	0	-	0	-	1	0	-
MILK	1,793	1,146.27	56.4%	1,339.71	33.8%	1,278	1,089	17.3%
HDD EURO SEASONAL STRIP	0	0	-	0	-	1	0	100.8%
CASH-SETTLED CHEESE	383	830.41	-53.9%	350.24	9.4%	468	486	-3.8%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
LIVE CATTLE	50,984	53,358.45	-4.5%	59,881.19	-14.9%	52,075	53,126	-2.0%
BUTTER CS	132	129.45	1.9%	136.24	-3.2%	155	122	27.3%
LUMBER	611	730.23	-16.3%	646.38	-5.4%	694	796	-12.8%
DRY WHEY	88	129.91	-32.0%	86.71	1.9%	64	85	-25.0%
CLASS IV MILK	75	90.32	-16.7%	67.52	11.4%	57	48	19.0%
NFD MILK	158	280.64	-43.9%	195.9	-19.6%	220	200	9.6%
GSCI EXCESS RETURN FUT	4,320	2,893.09	49.3%	18.86	22807.4%	1,368	1,004	36.2%
LEAN HOGS	39,706	25,803.5	53.9%	43,590.05	-8.9%	36,488	37,849	-3.6%
FEEDER CATTLE	9,576	10,488.23	-8.7%	9,107.76	5.1%	10,071	9,854	2.2%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,644	1,524.95	7.8%	1,829.14	-10.1%	1,429	1,401	1.9%
COCOA TAS	1	5.68	-89.1%	0.67	-7.2%	10	7	44.1%
SUGAR 11	0	9.91	-100.0%	0.14	-100.0%	2	6	-73.3%
COFFEE	0	0.64	-100.0%	0.05	-100.0%	1	3	-73.3%
COTTON	0	0.68	-93.0%	0.1	-50.0%	2	2	-0.8%
MINI WHEAT	203	202.59	0.4%	296.76	-31.5%	296	328	-9.6%
CORN	189,687	198,886.77	-4.6%	396,176.38	-52.1%	339,783	328,436	3.5%
SOYBEAN MEAL	98,031	95,791.82	2.3%	102,709.19	-4.6%	102,992	96,108	7.2%
SOYBEAN OIL	123,802	132,910.32	-6.9%	149,749.52	-17.3%	116,783	114,218	2.2%
ROUGH RICE	1,683	1,761.73	-4.5%	634.38	165.2%	1,210	1,250	-3.2%
DOW-UBS COMMOD INDEX	2,979	2,755.23	8.1%	1,546.1	92.7%	1,656	1,460	13.4%
MINI SOYBEAN	1,015	709.59	43.0%	1,484.9	-31.6%	1,176	906	29.8%
OATS	480	558.32	-13.9%	1,020.71	-52.9%	894	769	16.2%
SOYBEAN	232,934	225,790.05	3.2%	194,526.86	19.7%	244,963	213,814	14.6%
MINI CORN	408	331.36	23.2%	755.67	-46.0%	571	524	8.9%
ETHANOL	836	586.05	42.6%	763.33	9.5%	685	742	-7.6%
FERTILIZER PRODUCTS	44	163.64	-72.9%	131.67	-66.4%	91	107	-15.6%
S&P GSCI ENHANCED ER SWAP	1,622	1,188.36	36.5%	0	-	462	413	11.8%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	29,808	17,444.55	70.9%	53,363.48	-44.1%	38,456	29,091	32.2%
MALAYSIAN PALM SWAP	642	292.73	119.5%	331.24	94.0%	466	215	116.7%
DJ_UBS ROLL SELECT INDEX FUTU	102	49.14	107.4%	0	-	20	32	-36.9%
PALM OIL	0	0	-	0	-	0	1	-100.0%
CHI WHEAT	75,149	73,228.95	2.6%	155,716.57	-51.7%	123,253	122,927	0.3%

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CME Group Exchange ADV Report - Monthly

December 2016

Page 2 of 18

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Commodities and Alternative Investments Options								
HDD SEASONAL STRIP	33	0	-	47.62	-30.0%	80	68	18.6%
CDD SEASONAL STRIP	0	0	-	0	-	116	265	-56.2%
CDD WEATHER	0	0	-	0	-	4	1	569.3%
HDD WEATHER EUROPEAN	0	0	-	0	-	22	12	84.1%
HDD WEATHER	48	0	-	0	-	8	11	-28.3%
HOUSING INDEX	0	0	-	0	-	0	0	-
LV CATL CSO	28	0	-	0.24	11519.7%	3	0	954.7%
MILK	2,566	1,026.68	149.9%	1,531.67	67.5%	1,522	1,049	45.1%
HDD EURO SEASONAL STRIP	0	0	-	0	-	10	30	-66.5%
CASH-SETTLED CHEESE	455	548.45	-17.1%	305.52	48.8%	364	316	15.0%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	12	-100.0%
LIVE CATTLE	11,608	21,568.86	-46.2%	12,289.86	-5.5%	16,004	15,709	1.9%
BUTTER CS	105	26.59	294.9%	59.95	75.1%	63	48	30.2%
LUMBER	49	43.86	11.4%	53.24	-8.2%	50	53	-5.5%
DRY WHEY	14	4.77	192.3%	3.57	290.7%	5	12	-55.3%
CLASS IV MILK	89	27.14	229.6%	51.1	75.0%	55	33	64.9%
NFD MILK	39	197.18	-80.3%	63.67	-39.0%	137	182	-25.1%
LEAN HOGS	9,437	10,396.32	-9.2%	7,367.48	28.1%	8,764	11,216	-21.9%
FEEDER CATTLE	1,265	2,071.59	-38.9%	1,487.38	-14.9%	1,626	1,728	-5.9%
MLK MID	8	2.82	194.0%	8	3.6%	4	2	74.0%
JULY-DEC WHEAT CAL SPRD	0	135.23	-100.0%	4.76	-100.0%	133	62	115.4%
CORN	51,497	47,143.59	9.2%	62,184	-17.2%	90,454	95,455	-5.2%
SOYBEAN MEAL	6,475	9,294.23	-30.3%	7,141.05	-9.3%	9,005	11,501	-21.7%
SOYBEAN OIL	7,826	14,726.32	-46.9%	9,565.71	-18.2%	9,120	8,534	6.9%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
DEC-JULY CORN CAL SPRD	0	0	-	301.43	-100.0%	105	40	164.6%
DEC-DEC CORN CAL SPRD	43	0	-	0.81	5164.9%	75	17	344.6%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	2	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	12	1	1000.7%
ROUGH RICE	28	118.36	-76.1%	72.05	-60.8%	78	92	-14.4%
WHEAT	0	4.55	-100.0%	0	-	0	3	-100.0%
WHEAT-CORN ICSD	14	172.27	-91.7%	85.71	-83.3%	70	81	-12.6%
CORN NEARBY+2 CAL SPRD	72	81.64	-11.6%	115.62	-37.6%	146	208	-29.9%
SOYBN NEARBY+2 CAL SPRD	14	0	-	0	-	7	1	509.9%
WHEAT NEARBY+2 CAL SPRD	52	200.68	-74.3%	364.95	-85.9%	218	535	-59.2%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-100.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	15	1	1166.6%
JULY-DEC CORN CAL SPRD	2	167.59	-98.6%	0	-	146	143	2.3%
DEC-JULY WHEAT CAL SPRD	0	0	-	3.57	-100.0%	2	0	1592.9%
JULY-NOV SOYBEAN CAL SPRD	16	3.14	414.7%	150.76	-89.3%	262	147	78.0%
OATS	59	56.59	4.4%	149.67	-60.5%	74	83	-10.9%
SOYBEAN	51,569	63,916.45	-19.3%	58,756.05	-12.2%	79,800	73,768	8.2%
JULY-DEC SOY OIL CAL SPRD	1	0	-	47.62	-98.0%	4	0	2175.2%
SOYBEAN CRUSH	2	27.73	-94.5%	0.95	60.0%	19	11	78.6%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	4	-100.0%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
Intercommodity Spread	29	0	-	2.43	1076.5%	16	4	323.6%
KC WHEAT	934	677.91	37.8%	913.05	2.3%	1,376	1,839	-25.2%

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CME Group Exchange ADV Report - Monthly

December 2016

Page 3 of 18

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MAR-JULY WHEAT CAL SPRD	40	216.14	-81.4%	33.33	20.4%	13	48	-73.5%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	21	-100.0%
MAR-JULY CORN CAL SPRD	0	112.23	-100.0%	0	-	10	11	-12.3%
CHI WHEAT	21,650	18,304	18.3%	26,513.38	-18.3%	27,688	29,389	-5.8%
FX Futures								
TURKISH LIRA	19	0.18	10377.2%	0.14	13229.3%	2	0	234.6%
TURKISH LIRA (EU)	0	0	-	0	-	0	0	-100.0%
JAPANESE YEN	150,084	139,807.64	7.4%	185,208.19	-19.0%	145,194	143,006	1.5%
KOREAN WON	2	17.95	-90.7%	0.24	600.0%	1	3	-74.5%
CD/JY CROSS RATES	0	0.05	-100.0%	0.19	-100.0%	0	1	-94.2%
CANADIAN DOLLAR	67,292	74,099.18	-9.2%	76,868.57	-12.5%	74,196	68,387	8.5%
AD/NE CROSS RATES	0	2.91	-98.4%	0.52	-90.9%	3	2	21.6%
BRITISH POUND	119,418	90,243.09	32.3%	127,554.19	-6.4%	115,579	95,433	21.1%
RUSSIAN RUBLE	3,949	1,653.23	138.8%	1,557.62	153.5%	1,911	1,579	21.0%
SWISS FRANC	29,798	27,628.77	7.9%	28,763.1	3.6%	23,686	22,270	6.4%
NEW ZEALND DOLLAR	26,515	19,649.27	34.9%	27,068.57	-2.0%	23,565	19,921	18.3%
BP/JY CROSS RATES	111	138.45	-20.0%	81.48	35.9%	90	61	46.8%
SHEKEL	0	0	-	0	-	0	0	-100.0%
E-MICRO USD/CAD	0	0	-	0	-	0	0	84.2%
E-MICRO GBP/USD	3,007	1,443.41	108.3%	6,400.48	-53.0%	4,121	1,929	113.7%
E-MICRO USD/CHF	0	0.18	-100.0%	0	-	0	0	-88.8%
E-MICRO EUR/USD	14,479	15,962.23	-9.3%	15,388.71	-5.9%	13,381	17,098	-21.7%
E-MICRO USD/JPY	0	0.45	-100.0%	0	-	0	0	-96.4%
E-MICRO AUD/USD	3,331	2,320.14	43.6%	5,988	-44.4%	4,835	2,579	87.5%
AUSTRALIAN DOLLAR	82,847	83,071.41	-0.3%	110,236.38	-24.8%	100,411	92,421	8.6%
E-MINI JAPANESE YEN	1,484	950.95	56.0%	1,709.67	-13.2%	1,560	841	85.4%
EFX/JY CROSS RATES	3,596	3,312.68	8.6%	1,846.57	94.8%	2,152	2,195	-1.9%
RMB USD	14	19.45	-29.3%	8.86	55.4%	15	21	-27.1%
EFX/BP CROSS RATES	4,553	5,506.27	-17.3%	2,803.29	62.4%	3,794	3,055	24.2%
EFX/SF CROSS RATES	2,892	3,352.32	-13.7%	1,334.76	116.7%	1,896	1,625	16.6%
INDIAN RUPEE	729	320.95	127.0%	1,167.33	-37.6%	636	515	23.4%
EC/SEK CROSS RATES	36	36.45	-2.4%	7.71	361.1%	14	20	-30.0%
S.AFRICAN RAND	1,674	1,772.45	-5.5%	1,358.9	23.2%	961	855	12.4%
MEXICAN PESO	49,919	48,245.41	3.5%	69,307.24	-28.0%	55,851	43,287	29.0%
EURO FX	244,204	276,270.32	-11.6%	218,894.52	11.6%	196,254	258,324	-24.0%
EC/CD CROSS RATES	281	262.05	7.3%	116.9	140.5%	134	126	6.2%
EC/NOK CROSS RATES	0	0.36	-73.8%	0	-	0	3	-98.6%
EC/AD CROSS RATES	164	218.64	-24.9%	44.05	272.5%	87	98	-11.3%
BP/SF CROSS RATES	0	6.41	-98.5%	2.19	-95.7%	2	6	-70.5%
E-MINI EURO FX	5,173	5,868.86	-11.9%	4,340.43	19.2%	3,767	5,855	-35.7%
MICRO CHF/USD	63	108.41	-42.3%	81.29	-23.0%	87	111	-22.1%
POLISH ZLOTY (EC)	2	291.14	-99.3%	2	0.0%	79	26	208.3%
AD/JY CROSS RATES	395	236.55	67.2%	176.62	123.9%	207	195	6.3%
AD/CD CROSS RATES	0	0.73	-34.5%	0.24	100.0%	0	1	-70.4%
HUNGARIAN FORINT (US)	0	0	-	0	-	0	0	-100.0%
POLISH ZLOTY (US)	285	118.82	139.5%	148.67	91.4%	91	33	174.4%

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CME Group Exchange ADV Report - Monthly

December 2016

Page 4 of 18

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FX Futures								
SKR/USD CROSS RATES	268	142.09	88.7%	47.57	463.6%	104	61	71.0%
NKR/USD CROSS RATE	226	124.95	81.1%	67.33	236.1%	95	57	66.8%
BRAZIL REAL	3,737	2,983.27	25.2%	4,367.05	-14.4%	3,988	2,781	43.4%
FCXRX	49	0	-	389.81	-87.4%	54	0	-
CHINESE RENMINBI (CNH)	153	86.45	77.0%	161.19	-5.1%	84	52	59.6%
USDZAR	0	1.41	-100.0%	1.9	-100.0%	0	2	-92.0%
E-MICRO INR/USD	157	3.27	4697.3%	274.29	-42.8%	119	10	1067.7%
E-MICRO USD/CNH	0	1.95	-100.0%	0	-	0	1	-83.3%
E-MICRO JPY/USD	2,437	405.36	501.3%	2,781	-12.4%	1,575	594	165.1%
E-MICRO CAD/USD	647	640.14	1.1%	989.48	-34.6%	976	625	56.2%
FX Options								
AUSTRALIAN DLR (EU)	0	1.09	-100.0%	0	-	5	5	-10.9%
JAPANESE YEN	4,006	10,491.95	-61.8%	13,336.43	-70.0%	13,575	11,451	18.6%
EURO FX (EU)	4	163.09	-97.3%	5.24	-17.3%	114	237	-51.9%
CANADIAN DOLLAR	1,971	6,734.32	-70.7%	2,470.95	-20.2%	5,775	5,563	3.8%
BRITISH POUND	2,730	7,021.77	-61.1%	7,062.76	-61.3%	9,066	10,158	-10.8%
RUSSIAN RUBLE	0	15.59	-100.0%	0	-	5	2	153.9%
CANADIAN DOLLAR (EU)	0	6.77	-95.1%	0.33	0.0%	7	6	14.9%
SWISS FRANC	118	420.05	-71.9%	321.95	-63.3%	283	676	-58.2%
BRITISH POUND (EU)	5	52.18	-90.3%	0.62	715.4%	37	30	21.1%
NEW ZEALND DOLLAR	0	0	-	0	-	0	0	-100.0%
AUSTRALIAN DOLLAR	2,040	4,622.73	-55.9%	4,373.38	-53.4%	5,883	6,066	-3.0%
MEXICAN PESO	48	84.86	-43.5%	575.76	-91.7%	202	70	190.1%
EURO FX	16,666	45,320.05	-63.2%	28,709.05	-41.9%	30,210	48,879	-38.2%
JAPANESE YEN (EU)	9	8.18	10.0%	1.81	397.4%	24	18	36.2%
CHF/USD PQO 2pm Fix	250	0	-	258.1	-3.2%	52	0	-
AUD/USD PQO 2pm Fix	3,168	0	-	3,094.29	2.4%	678	0	-
EUR/USD PQO 2pm Fix	15,975	0	-	11,901.1	34.2%	2,925	0	-
GBP/USD PQO 2pm Fix	3,766	0	-	2,859.52	31.7%	877	0	-
JPY/USD PQO 2pm Fix	8,540	0	-	7,068.38	20.8%	1,569	0	-
CAD/USD PQO 2pm Fix	3,271	0	-	2,365.14	38.3%	694	0	-

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CME Group Exchange ADV Report - Monthly

December 2016

Page 5 of 18

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Equity Index Futures								
E-MINI RUSSELL 1000	47	91.05	-48.5%	3.57	1212.0%	21	12	79.7%
DJ US REAL ESTATE	2,410	1,307.09	84.4%	1,078.81	123.4%	1,015	702	44.5%
E-MINI NASDAQ 100	213,153	286,421.5	-25.6%	256,986.76	-17.1%	260,913	266,049	-1.9%
S&P ENERGY SECTOR	877	406.45	115.7%	827.81	5.9%	562	375	50.1%
S&P MATERIALS SECTOR	588	193.82	203.3%	645.33	-8.9%	340	165	106.8%
S&P FINANCIAL SECTOR	1,442	600.36	140.2%	1,014.1	42.2%	692	252	175.0%
S&P HEALTH CARE SECTOR	787	546.45	44.0%	946.95	-16.9%	583	571	2.0%
S&P INDUSTRIAL SECTOR	991	234.36	323.0%	1,282.52	-22.7%	530	171	209.9%
S&P UTILITIES SECTOR	1,471	803.82	83.0%	1,116.33	31.8%	1,184	547	116.6%
S&P TECHNOLOGY SECTOR	582	446.95	30.2%	239.71	142.8%	323	239	35.2%
S&P CONSUMER DSCRTRNRY SECTC	844	1,102.14	-23.4%	699.43	20.7%	599	530	13.0%
S&P 500	13,640	17,372.55	-21.5%	5,332.43	155.8%	8,880	11,955	-25.7%
E-MICRO NIFTY	0	0	-	0	-	0	4	-100.0%
NASDAQ	0	0	-	0	-	0	360	-100.0%
E-MINI MIDCAP	25,631	27,627.14	-7.2%	16,798.67	52.6%	21,451	21,269	0.9%
NIKKEI 225 (\$) STOCK	14,666	18,759.55	-21.8%	13,916.29	5.4%	17,018	16,746	1.6%
NIKKEI 225 (YEN) STOCK	50,183	56,463.82	-11.1%	63,052.1	-20.4%	58,752	52,777	11.3%
IBOVESPA INDEX	45	28.86	56.2%	34.71	29.9%	35	20	75.1%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-100.0%
S&P CONSUMER STAPLES SECTOR	1,059	1,595.41	-33.6%	872.62	21.3%	1,253	610	105.2%
E-MINI S&P500	1,721,330	1,968,718.86	-12.6%	1,821,426.24	-5.5%	1,875,709	1,698,827	10.4%
S&P 500/VALUE	891	164.45	441.9%	471.05	89.2%	530	24	2098.4%
S&P 500 GROWTH	3	2.45	14.5%	0.52	436.4%	1	2	-27.4%
S&P 400 MIDCAP	0	0	-	0	-	0	27	-100.0%
MINI \$5 DOW	139,405	169,750.27	-17.9%	185,122.76	-24.7%	168,872	160,479	5.2%
DJIA	0	0	-	0	-	0	147	-100.0%
FT-SE 100	86	89.55	-4.3%	107.29	-20.2%	83	18	363.0%
NIFTY 50	92	183.5	-50.1%	528.48	-82.7%	465	73	536.0%
E-MINI RUSSELL 1000 GROWTH	32	60.32	-47.2%	5.71	457.5%	14	7	92.4%
E-MINI RUSSELL 1000 VALUE	116	54.73	112.8%	4.29	2617.8%	42	7	517.8%
NASDAQ BIOTECH	69	2.86	2301.2%	22.76	202.1%	9	7	34.6%

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CME Group Exchange ADV Report - Monthly

December 2016

Page 6 of 18

	ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Equity Index Options								
E-MINI NASDAQ 100	7,746	9,752.18	-20.6%	9,547.05	-18.9%	10,191	6,069	67.9%
S&P 500	12,799	39,334.82	-67.5%	17,872.38	-28.4%	22,517	35,968	-37.4%
EOW4 EMINI S&P 500	46,704	43,898.14	6.4%	35,552.95	31.4%	51,285	46,423	10.5%
EOW2 S&P 500	5,454	4,671.55	16.8%	6,409	-14.9%	6,110	3,764	62.3%
EOW1 EMINI S&P 500	34,022	27,059.41	25.7%	49,446.9	-31.2%	46,471	45,661	1.8%
NASDAQ	0	0	-	0	-	0	0	-100.0%
EOW1 S&P 500	1,768	313	464.9%	2,106.33	-16.1%	2,804	1,508	85.9%
E-MINI MIDCAP	0	0	-	0	-	0	0	-53.9%
EOM S&P 500	8,203	4,629.32	77.2%	7,646.95	7.3%	8,213	5,061	62.3%
EOM EMINI S&P	108,738	58,365.05	86.3%	105,531.62	3.0%	82,929	52,482	58.0%
EOW2 EMINI S&P 500	42,226	58,863.59	-28.3%	90,841.14	-53.5%	51,559	49,638	3.9%
E-MINI S&P500	228,688	301,394.86	-24.1%	258,793.57	-11.6%	233,682	307,383	-24.0%
MINI \$5 DOW	498	467.5	6.6%	440.24	13.2%	506	548	-7.6%
DJIA	0	0	-	0	-	0	0	-100.0%
EOW3 EMINI S&P 500	134,395	0	-	199,899.24	-32.8%	107,592	0	-
EOW3 S&P 500	13,661	0	-	18,881.05	-27.6%	12,525	0	-
Interest Rate Futures								
5-YR SWAP RATE	5,183	4,560.91	13.6%	3,637.86	42.5%	3,146	2,752	14.3%
2-YR SWAP RATE	0	235.77	-100.0%	0.19	-100.0%	18	152	-88.5%
10-YR SWAP RATE	4,591	4,383.77	4.7%	2,128.86	115.7%	2,505	2,990	-16.2%
1-MONTH EURODOLLAR	324	293.55	10.4%	103.38	213.4%	78	251	-68.8%
EURODOLLARS	2,943,269	2,075,541.5	41.8%	4,037,766.24	-27.1%	2,598,997	2,319,815	12.0%
7-YR SWAP	0	180.77	-100.0%	0	-	12	31	-60.9%
30-YR BOND	220,019	205,993.64	6.8%	414,628.48	-46.9%	278,584	284,196	-2.0%
5-YR NOTE	654,541	538,618.05	21.5%	1,430,769.24	-54.3%	801,209	753,785	6.3%
10-YR NOTE	1,104,970	892,919.68	23.7%	2,204,595.52	-49.9%	1,391,913	1,297,791	7.3%
2-YR NOTE	227,324	216,604.36	4.9%	548,791.52	-58.6%	324,898	328,224	-1.0%
30-YR SWAP RATE	122	104.18	17.2%	81.48	49.9%	84	141	-40.4%
ULTRA T-BOND	87,081	73,365.36	18.7%	196,346.67	-55.6%	112,817	115,151	-2.0%
FED FUND	97,653	103,154.86	-5.3%	161,391.14	-39.5%	132,141	80,031	65.1%
Ultra 10-Year Note	87,433	0	-	148,362.14	-41.1%	67,379	0	-
EURO 5YR BUNDLE	0	0	-	0	-	0	0	-100.0%
3YR BUNDLE	0	0	-	0	-	0	1	-100.0%
2YR BUNDLE	0	0	-	0	-	0	2	-100.0%
Interest Rate Options								
EURO MIDCURVE	827,401	559,857.23	47.8%	1,011,677.33	-18.2%	557,656	519,266	7.4%
EURODOLLARS	458,997	551,694	-16.8%	774,817.48	-40.8%	667,675	443,788	50.4%
30-YR BOND	67,035	66,139.09	1.4%	112,385.86	-40.4%	84,303	83,189	1.3%
5-YR NOTE	79,593	108,534.09	-26.7%	132,858.52	-40.1%	94,764	90,026	5.3%
10-YR NOTE	464,641	285,073	63.0%	659,394.57	-29.5%	390,891	386,648	1.1%
2-YR NOTE	3,634	4,818.32	-24.6%	6,702.62	-45.8%	6,682	9,534	-29.9%
ULTRA T-BOND	60	218.14	-72.6%	450.05	-86.7%	342	417	-17.8%
FED FUND	62	206.14	-69.9%	464.95	-86.6%	376	1,343	-72.0%
Ultra 10-Year Note	65	0	-	196.29	-66.6%	170	0	-

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CME Group Exchange ADV Report - Monthly

December 2016

Page 7 of 18

	ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures								
CAISO SP15 EZGNHUB5 MW P	0	0	-	0	-	71	0	-
ERCOT NORTH ZMCP E 5MW OFFPE	0	0	-	0	-	0	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-	0	69	-100.0%
RBOB GAS	104	246.18	-57.9%	191.52	-45.9%	77	71	7.7%
ELEC ERCOT DLY PEAK	0	0	-	0	-	0	5	-100.0%
ERCOT NORTH ZMCP E 5MW OFFPE	0	213.82	-100.0%	0	-	17	114	-85.1%
ERCOT NORTH ZMCP E 5MW PEAK	0	11.59	-100.0%	0	-	1	12	-92.3%
SINGAPORE JET KERO VS. GASOIL	0	0	-	0	-	0	0	0.4%
PETRO OUTRIGHT EURO	393	422.59	-6.9%	499.57	-21.3%	450	414	8.6%
MONT BELVIEU LDH PROPANE OPIS	109	23.45	363.5%	28.71	278.6%	48	31	53.8%
MONT BELVIEU ETHANE OPIS BALM	18	4.09	336.5%	3.57	400.0%	8	11	-30.3%
CONWAY NATURAL GASOLINE (OPI	0	13.95	-100.0%	1.43	-100.0%	7	4	64.5%
PETROCHEMICALS	150	176.73	-15.0%	174.95	-14.2%	249	182	36.5%
CONWAY PROPANE 5 DECIMALS S	384	256.27	50.0%	375.33	2.4%	350	220	59.2%
CONWAY NORMAL BUTANE (OPIS) S	8	0	-	2.43	223.5%	11	8	41.1%
MONT BELVIEU NORMAL BUTANE B	35	13.32	163.2%	17	106.2%	29	21	33.5%
MONT BELVIEU NATURAL GASOLIN	10	5	90.5%	0.95	900.0%	8	16	-52.2%
IN DELIVERY MONTH EUA	60	197.73	-69.9%	213.81	-72.2%	148	413	-64.3%
WTS (ARGUS) VS WTI SWAP	647	82.55	684.2%	177.14	265.4%	221	241	-8.2%
ISO NEW ENGLAND PK LMP	0	0	-	0	-	0	0	0.4%
ELEC NYISO OFF-PEAK	0	0	-	0	-	0	172	-100.0%
ELEC MISO PEAK	10	0	-	0	-	1	14	-93.9%
TRANSCO ZONE 4 NAT GAS IN	0	14.09	-100.0%	0	-	6	5	18.0%
COLUMB GULF MAINLINE NG B	0	51.73	-100.0%	5.76	-100.0%	87	102	-13.9%
ONEOK OKLAHOMA NG BASIS	0	33.18	-100.0%	16.48	-100.0%	6	12	-52.6%
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-	1	64	-98.5%
NYISO ZONE C 5MW D AH O P	0	0	-	0	-	215	0	-
PJM NI HUB 5MW REAL TIME	35,157	4,983.73	605.4%	12,737.14	176.0%	10,820	7,702	40.5%
NYISO ZONE J 5MW D AH O P	0	356.36	-100.0%	1,838.1	-100.0%	776	252	207.2%
NYISO ZONE J 5MW D AH PK	0	18.64	-100.0%	40.95	-100.0%	57	37	52.8%
NEPOOL W CNT MASS 5MW D A	0	0	-	0	-	16	175	-90.9%
PJM COMED 5MW D AH PK	0	0	-	0	-	58	28	105.7%
PJM DUQUS 5MW D AH O PK	0	0	-	0	-	0	0	-
NEPOOL SE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-	47	0	-
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-	3	0	-
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-	3	5	-53.6%
NYISO ZONE C 5MW D AH PK	0	0	-	0	-	6	0	-
PETRO CRCKS & SPRDS NA	2,021	1,389.09	45.5%	2,167.86	-6.8%	1,684	1,367	23.2%
SINGAPORE GASOIL	195	123.32	58.3%	255.38	-23.6%	196	127	54.3%
PETRO OUTRIGHT NA	810	624.14	29.7%	1,018.05	-20.5%	791	524	50.9%
CRUDE OIL SPRDS	100	52.32	92.0%	285.95	-64.9%	184	31	494.0%
RBOB GASOLINE BALMO CLNDR	123	62.14	98.0%	71.48	72.1%	44	52	-15.2%
GASOLINE UP-DOWN BALMO SW	0	11.36	-100.0%	0	-	3	24	-86.8%
COLUMBIA GULF MAIN NAT G	0	42.27	-100.0%	0	-	9	13	-34.4%
ALGON CITY GATES NAT GAS	0	0	-	0	-	25	0	-
SOUTHERN NAT LA NAT GAS	0	0	-	0	-	2	17	-85.6%
TENN 800 LEG NAT GAS INDE	0	37.23	-100.0%	0	-	5	13	-59.6%

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CME Group Exchange ADV Report - Monthly

December 2016

Page 8 of 18

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Energy Futures								
NATURAL GAS PHY	466,807	362,908.36	28.6%	432,060	8.0%	386,828	323,211	19.7%
CRUDE OIL OUTRIGHTS	429	205.68	108.4%	216.43	98.0%	350	428	-18.4%
ELECTRICITY OFF PEAK	0	0	-	0	-	93	250	-62.7%
ELEC FINSETTLED	0	0	-	0	-	5	11	-54.6%
PETRO CRK&SPRD EURO	441	257	71.5%	614.29	-28.3%	357	270	32.2%
FREIGHT MARKETS	13	1.27	902.7%	14.48	-11.8%	10	3	236.0%
PLASTICS	12	1.82	554.8%	72.38	-83.6%	20	42	-51.3%
NYH NO 2 CRACK SPREAD CAL	42	275.36	-84.6%	79.52	-46.7%	90	123	-27.1%
TRANSCO ZONE 6 BASIS SWAP	44	19.45	124.0%	88.71	-50.9%	59	42	40.1%
NYISO A	0	0	-	0	-	0	4	-100.0%
MINY NATURAL GAS	2,304	1,493.27	54.3%	1,753.57	31.4%	1,345	1,305	3.1%
HEATING OIL PHY	157,986	157,732.32	0.2%	167,555.1	-5.7%	156,307	146,036	7.0%
DOMINION TRANSMISSION INC	305	713.77	-57.3%	600.86	-49.3%	914	348	162.5%
TCO BASIS SWAP	32	162.5	-80.4%	28.76	10.6%	136	156	-12.4%
PJM MONTHLY	0	20.18	-100.0%	2.29	-100.0%	12	29	-59.8%
EL PASO PERMIAN INDEX SWA	0	0	-	0	-	6	0	-
WAHA INDEX SWAP FUTURE	0	0	-	0	-	35	7	411.8%
NY HARBOR HEAT OIL SWP	239	184.73	29.5%	76.29	213.6%	116	213	-45.2%
EASTERN RAIL DELIVERY CSX	38	41.36	-7.9%	67.86	-43.9%	59	160	-62.8%
HTG OIL	4	87.73	-95.9%	3.62	0.0%	22	8	161.0%
EUROPE 3.5% FUEL OIL MED	23	14.05	65.8%	25.24	-7.7%	18	6	224.1%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
PJM OFF-PEAK LMP SWAP FUT	0	0	-	0	-	1	7	-92.5%
AEP-DAYTON HUB OFF-PEAK M	0	0	-	0	-	0	4	-100.0%
DOMINION TRAN INC - APP I	0	0	-	1.48	-100.0%	79	10	685.1%
TENNESSEE ZONE 0 BASIS SW	0	19.45	-100.0%	0	-	12	4	194.6%
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-
FUELOIL SWAP:CARGOES VS.B	9	9	0.5%	29.76	-69.6%	16	18	-13.1%
MINY HTG OIL	0	0.45	-47.6%	0.24	0.0%	0	0	7.6%
BRENT CALENDAR SWAP	127	93.41	36.1%	19.95	537.2%	88	234	-62.6%
EURO GASOIL 10PPM VS ICE	5	4.73	2.7%	0.71	580.0%	3	4	-24.9%
WTI-BRENT CALENDAR SWAP	454	1,170.82	-61.2%	555.81	-18.2%	545	1,097	-50.4%
CENTERPOINT BASIS SWAP	0	72.18	-100.0%	0	-	52	90	-41.8%
PJM NILL DA OFF-PEAK	5,336	1,093.77	387.9%	9,072.14	-41.2%	4,709	2,003	135.1%
PANHANDLE INDEX SWAP FUTU	0	5.64	-100.0%	0	-	14	10	32.1%
PJM NILL DA PEAK	54	55.05	-2.4%	182.14	-70.5%	193	94	105.8%
CIN HUB 5MW REAL TIME PK	85	69.05	23.5%	41.43	105.7%	271	82	230.6%
MINY WTI CRUDE OIL	10,888	10,426.09	4.4%	14,447.33	-24.6%	13,417	12,449	7.8%
JAPAN C&F NAPHTHA SWAP	82	32.45	151.6%	70.1	16.5%	62	47	32.3%
LLS (ARGUS) VS WTI SWAP	204	178	14.5%	136.76	49.0%	283	435	-35.1%
RBOB PHY	153,404	152,982.59	0.3%	183,082.38	-16.2%	180,272	159,297	13.2%
NEPOOL RHD ISLD 5MW D AH	0	5.45	-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	7,783	1,252.73	521.3%	2,811.43	176.8%	4,827	3,114	55.0%
LTD NAT GAS	18,614	14,524.18	28.2%	11,777.05	58.1%	11,739	11,453	2.5%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	0	-
NORTHWEST ROCKIES BASIS S	76	1,185.5	-93.6%	1,128.52	-93.3%	725	537	34.9%
SINGAPORE 380CST BALMO	8	1.14	629.1%	19.14	-56.7%	8	5	52.7%

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CME Group Exchange ADV Report - Monthly

December 2016

Page 9 of 18

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Energy Futures								
PJM BGE DA OFF-PEAK	0	0	-	0	-	93	0	-
ULSD 10PPM CIF MED VS ICE	1	9.55	-91.0%	0.71	20.0%	1	4	-82.2%
GULF COAST JET FUEL CLNDR	6	0	-	6	-4.8%	8	14	-47.4%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	0	0	-
SINGAPORE GASOIL SWAP	587	90.45	548.8%	499.86	17.4%	324	111	192.3%
CHICAGO ULSD PL VS HO SPR	7	13.5	-47.1%	0	-	11	17	-34.1%
CIN HUB 5MW D AH PK	55	44.64	24.2%	10.38	433.9%	88	42	110.1%
PJM AD HUB 5MW REAL TIME	12,515	6,144.55	103.7%	1,287.62	871.9%	6,498	7,011	-7.3%
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-	0	0	-49.8%
Sumas Basis Swap	0	16.64	-100.0%	115.38	-100.0%	72	57	26.4%
RBOB CRACK SPREAD	166	73.45	125.5%	26.19	532.5%	75	51	47.5%
NGPL TEX/OK	90	172.09	-48.0%	144.19	-37.9%	134	333	-59.6%
EURO GASOIL 10 CAL SWAP	0	0.14	-100.0%	0	-	0	0	-78.5%
HENRY HUB INDEX SWAP FUTU	115	344.55	-66.6%	419.33	-72.5%	722	439	64.4%
WTI-BRENT BULLET SWAP	0	0	-	23.81	-100.0%	2	0	-
NYISO J OFF-PEAK	0	0.45	-100.0%	0	-	0	2	-86.4%
EAST/WEST FUEL OIL SPREAD	1	0.23	528.5%	2.24	-36.2%	2	9	-83.0%
TENNESSEE 500 LEG BASIS S	0	0	-	0	-	6	22	-70.4%
NORTHEN NATURAL GAS DEMAR	6	14.55	-59.4%	2.57	129.6%	16	23	-30.2%
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-	0	0	-
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-	1	1	3.7%
ROCKIES KERN OPAL - NW IN	0	0	-	0	-	4	7	-44.1%
APPALACHIAN COAL (PHY)	0	3.18	-100.0%	0	-	1	10	-95.1%
WTI CALENDAR	2,531	981.14	157.9%	1,593.95	58.8%	1,539	1,600	-3.8%
CINERGY HUB PEAK MONTH	0	0	-	0	-	0	0	-100.0%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-	0	0	-
RBOB CALENDAR SWAP	353	503.86	-29.8%	295.57	19.6%	320	336	-4.7%
AEP-DAYTON HUB MTHLY	0	0	-	0	-	1	3	-63.6%
CRUDE OIL PHY	1,141,952	821,069.27	39.1%	1,303,553.38	-12.4%	1,098,287	799,219	37.4%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-100.0%
RBOB (PLATTS) CAL SWAP	0	0	-	14.14	-100.0%	1	0	-
NEW YORK ETHANOL SWAP	41	38.86	6.6%	101.9	-59.3%	71	48	48.7%
LA CARB DIESEL (OPIS)	0	0	-	0	-	0	1	-77.7%
GASOIL BULLET SWAP	0	0	-	0	-	0	0	-
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	0	0	-100.0%
EURO PROPANE CIF ARA SWA	54	32.23	66.1%	80.24	-33.3%	63	20	221.5%
LA CARBOB GASOLINE(OPIS)S	0	23.86	-100.0%	0	-	24	24	0.4%
MCCLOSKEY ARA ARGS COAL	2,363	6,128.05	-61.4%	4,970.71	-52.5%	7,118	8,426	-15.5%
MCCLOSKEY RCH BAY COAL	424	921.36	-54.0%	606.1	-30.0%	760	1,122	-32.3%
MGF FUT	0	0	-	0	-	0	0	16.7%
MNC FUT	192	179.55	6.8%	236.67	-19.0%	190	201	-5.7%
DLY GAS EURO-BOB OXY	0	0	-	0	-	0	0	-
MGN1 SWAP FUT	7	9.77	-31.8%	5.81	14.8%	7	8	-10.9%
UCM FUT	0	0	-	0.71	-33.3%	1	2	-38.7%
MJC FUT	0	5.45	-100.0%	0.95	-100.0%	4	3	15.2%
HEATING OIL VS ICE GASOIL	0	0	-	0	-	0	0	-
UP DOWN GC ULSD VS NMX HO	1,737	2,321.41	-25.2%	2,555.29	-32.0%	2,460	1,975	24.6%
HOUSTON SHIP CHANNEL BASI	69	193.95	-64.4%	0	-	126	192	-34.1%
FUEL OIL CRACK VS ICE	129	118.91	8.3%	222.19	-42.0%	203	176	15.5%

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CME Group Exchange ADV Report - Monthly

December 2016

Page 10 of 18

	ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures								
NGPL TEXOK INDEX	0	0	-	0	-	1	5	-68.5%
NATURAL GAS	6,354	6,920.23	-8.2%	7,394.52	-14.1%	6,261	4,221	48.3%
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	-	23	2	1106.4%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	1	-100.0%
GAS EURO-BOB OXY NWE BARGES	881	1,107.77	-20.5%	834.05	5.6%	701	813	-13.8%
MONT BELVIEU NATURAL GASOLIN	222	202.41	9.9%	318.38	-30.2%	363	257	41.6%
ONTARIO POWER SWAPS	5	1.82	175.0%	0.95	425.0%	20	669	-97.1%
DAILY PJM	0	0	-	0	-	11	32	-66.0%
BRENT OIL LAST DAY	99,918	95,764.36	4.3%	120,669.67	-17.2%	94,100	103,759	-9.3%
SINGAPORE GASOIL CALENDAR	4	0	-	0	-	3	27	-90.5%
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	685	18.64	3574.3%	373.86	83.2%	557	67	728.0%
MARS (ARGUS) VS WTI SWAP	301	237.14	27.0%	330.43	-8.8%	215	293	-26.7%
SINGAPORE JET KERO BALMO	0	0	-	0	-	1	2	-71.5%
WTS (ARGUS) VS WTI TRD MT	8	21	-63.3%	23.81	-67.6%	49	77	-36.2%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	1	0	176.1%
EURO 1% FUEL OIL NEW BALM	0	0	-	0.48	-40.0%	1	1	84.7%
BRENT CFD SWAP	0	0	-	0	-	0	4	-100.0%
PREMIUM UNLND 10P FOB MED	5	12.14	-61.5%	7.81	-40.2%	11	13	-14.5%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	-49.9%
3.5% FUEL OIL CID MED SWA	16	14.05	10.5%	15	3.5%	13	4	268.8%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-	0	0	-36.0%
ARGUS PROPAN FAR EST INDE	49	40.32	22.2%	77.14	-36.1%	72	23	215.9%
ULSD 10PPM CIF VS ICE GAS	0	0	-	0	-	0	0	40.6%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH PK	268	122.95	117.7%	60.95	339.1%	160	140	14.0%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-	0	0	-39.7%
NYMEX ULSD VS NYMEX HO	0	0	-	0	-	0	5	-100.0%
RBOB VS HEATING OIL SWAP	208	99.55	109.3%	83.71	148.9%	87	48	79.3%
GULF COAST ULSD CRACK SPR	5	26.59	-82.1%	0	-	28	16	77.0%
USGC UNL 87 CRACK SPREAD	0	9.09	-100.0%	0	-	1	14	-95.1%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-	0	0	-95.0%
TENNESSEE 800 LEG NG BASI	0	0	-	0	-	6	15	-60.8%
NEPOOL W CNTR M 5MW D AH	0	0	-	0	-	7	7	-0.5%
DATED TO FRONTLINE BRENT	59	80.91	-27.6%	263.1	-77.7%	87	137	-36.7%
PJM APS ZONE DA PEAK	0	0	-	0	-	0	0	-
PJM BGE DA PEAK	0	0	-	0	-	5	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	-	0	-	20	0	4554.6%
PJM PSEG DA OFF-PEAK	0	0	-	0	-	650	8	8290.3%
PJM WESTH RT PEAK	1,951	1,538.73	26.8%	1,690.43	15.4%	2,608	992	162.8%
ALGONQUIN CITYGATES BASIS	0	2.45	-100.0%	2.67	-100.0%	32	6	477.4%
MICHCON NG INDEX SWAP	0	0	-	0	-	9	0	-
GASOIL 0.1 CIF MED SWAP	0	0	-	0.95	-100.0%	0	0	90.8%
ULSD 10PPM CIF MED SWAP	0	0	-	0	-	0	0	-

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CME Group Exchange ADV Report - Monthly

December 2016

Page 11 of 18

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Energy Futures								
Tetco ELA Basis	0	0	-	0	-	0	5	-100.0%
EUROPE 1% FUEL OIL NWE CA	4	6.59	-42.2%	0.62	515.4%	6	8	-19.0%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-
GULF COAST NO.6 FUEL OIL	2,731	2,879.64	-5.2%	2,787.95	-2.0%	2,769	3,277	-15.5%
SINGAPORE FUEL 180CST CAL	72	45.14	58.9%	62.81	14.2%	56	88	-35.8%
SINGAPORE FUEL OIL SPREAD	19	13	46.2%	60.14	-68.4%	31	23	35.2%
NORTHERN ILLINOIS OFF-PEA	0	0	-	0	-	0	0	-100.0%
PJM ATSI ELEC	0	0	-	1,389.05	-100.0%	141	98	44.4%
SING FUEL	0	0	-	1.67	-85.7%	0	0	603.3%
EURO-DENOMINATED PETRO PROD	36	0.45	7820.8%	9.43	281.8%	4	11	-58.5%
DATED BRENT (PLATTS) DAILY SWA	0	0	-	0	-	1	94	-99.2%
GAS EURO-BOB OXY NWE BARGES	249	286	-12.9%	401.1	-37.9%	327	318	2.7%
MINY RBOB GAS	0	0.27	-65.1%	0.19	-50.0%	0	0	-10.2%
RBOB UP-DOWN CALENDAR SWA	0	420.55	-100.0%	0	-	37	483	-92.4%
LA JET FUEL VS NYM NO 2 H	1	2.27	-37.1%	0	-	3	2	56.2%
ANR OKLAHOMA	0	44.18	-100.0%	14.38	-100.0%	19	46	-58.3%
MICHIGAN BASIS	46	0	-	76.67	-39.6%	109	26	318.9%
TEXAS EASTERN ZONE M-3 BA	50	195.82	-74.4%	148.86	-66.3%	334	99	236.8%
NORTHERN NATURAL GAS VENTU	0	34.55	-100.0%	22.9	-100.0%	37	23	61.7%
CIG BASIS	25	942.18	-97.4%	164.81	-85.0%	326	189	72.1%
PJM DAILY	0	0	-	0	-	5	0	-
COLUMBIA GULF ONSHORE	41	42.27	-2.2%	0	-	16	18	-13.6%
Tetco STX Basis	0	0	-	0	-	6	18	-65.4%
Transco Zone 3 Basis	0	0	-	0	-	4	28	-85.1%
GULF COAST GASOLINE CLNDR	0	54.55	-100.0%	0	-	5	29	-82.0%
CENTERPOINT EAST INDEX	0	0	-	0	-	3	3	9.7%
GULF COAST ULSD CALENDAR	64	46.77	36.9%	14.24	349.8%	42	34	21.8%
LA CARB DIESEL (OPIS) SWA	30	28.41	5.1%	4.76	527.0%	31	30	3.5%
EURO 3.5% FUEL OIL RDAM B	50	10.09	399.7%	18.81	168.1%	19	25	-25.0%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
EUROPEAN NAPHTHA BALMO	14	2.41	467.3%	13	5.1%	9	4	129.8%
GASOIL MINI CALENDAR SWAP	7	4.77	43.7%	10.76	-36.3%	11	13	-16.0%
NY ULSD (ARGUS) VS HEATING OIL	84	96.23	-12.8%	18.76	347.2%	38	131	-70.8%
PJM PECO ZONE5MW PEAK CAL MO	0	0	-	0	-	0	3	-100.0%
EUROPE 1% FUEL OIL RDAM C	0	0	-	0	-	1	1	-14.1%
SAN JUAN BASIS SWAP	9	234	-96.2%	317.95	-97.2%	302	118	156.2%
SOCAL BASIS SWAP	0	0	-	0	-	0	0	-100.0%
GULF COAST JET VS NYM 2 H	1,684	1,591.86	5.8%	1,226.14	37.3%	1,542	1,066	44.7%
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	35	40.23	-13.0%	136.14	-74.3%	38	43	-11.3%
GASOIL CALENDAR SWAP	1	1.32	-16.9%	0.71	53.3%	1	1	34.4%
BRENT FINANCIAL FUTURES	9	212.14	-95.7%	0	-	28	298	-90.6%
ICE BRENT DUBAI SWAP	528	128.64	310.2%	313	68.6%	132	50	165.5%
GASOIL CRACK SPREAD CALEN	418	48.77	757.6%	289.95	44.3%	257	154	67.6%
EUROPEAN NAPHTHA CRACK SPR	312	142	119.6%	501.76	-37.9%	275	308	-10.6%
CRUDE OIL	592	465.91	27.0%	400.57	47.7%	607	915	-33.7%
NEPOOL INTR HUB 5MW D AH	415	37.73	1000.0%	1,378.33	-69.9%	2,242	1,342	67.1%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	0	-

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CME Group Exchange ADV Report - Monthly

December 2016

Page 12 of 18

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Energy Futures								
PJM DAYTON DA OFF-PEAK	0	3,187.27	-100.0%	1,318.57	-100.0%	218	942	-76.8%
PJM JCPL DA OFF-PEAK	0	0	-	0	-	0	61	-100.0%
PJM WESTH RT OFF-PEAK	26,348	20,849.86	26.4%	4,438.1	493.7%	26,740	14,351	86.3%
CHICAGO ETHANOL SWAP	8,334	2,927	184.7%	6,688.43	24.6%	5,247	3,957	32.6%
HENRY HUB BASIS SWAP	95	344.55	-72.3%	467.29	-79.6%	796	584	36.2%
HENRY HUB SWAP	17,068	19,819.64	-13.9%	19,400.62	-12.0%	19,850	21,070	-5.8%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0	-	0	0	-91.6%
PREM UNL GAS 10PPM RDAM FOB S	0	2.05	-100.0%	0	-	1	1	-19.1%
MONT BELVIEU NORMAL BUTANE 5	1,821	835	118.1%	1,679.67	8.4%	1,370	828	65.4%
MONT BELVIEU ETHANE 5 DECIMAL	2,457	830.82	195.7%	2,422.86	1.4%	2,344	367	539.5%
MONT BELVIEU LDH PROPANE 5 DE	4,089	3,805	7.5%	4,820.38	-15.2%	5,339	2,437	119.1%
SINGAPORE 180CST BALMO	2	1.05	59.4%	1.14	45.8%	2	2	29.3%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	0	-
GRP THREE UNL GS (PLT) VS	19	87.27	-78.4%	25.24	-25.5%	67	74	-10.1%
JET BARGES VS ICE GASOIL	0	0	-	0	-	0	0	47.2%
SINGAPORE GASOIL VS ICE	384	0	-	651.71	-41.1%	178	24	651.4%
NATURAL GAS PEN SWP	4,843	9,356.36	-48.2%	6,949.57	-30.3%	5,279	8,696	-39.3%
WESTERN RAIL DELIVERY PRB	5	25.91	-80.7%	0	-	37	104	-64.2%
EUROPE DATED BRENT SWAP	0	0	-	2.38	-100.0%	106	154	-31.5%
SINGAPORE JET KERO GASOIL	225	0.91	24623.6%	66.19	239.6%	57	14	299.5%
TETCO M-3 INDEX	122	194.55	-37.1%	0	-	43	44	-0.8%
PJM AECO DA PEAK	0	0	-	0	-	0	1	-100.0%
GASOIL 10PPM CARGOES CIF	0	0.14	-100.0%	0	-	0	0	-90.9%
WAHA BASIS	0	346.95	-100.0%	86.9	-100.0%	177	162	9.7%
LA JET (OPIS) SWAP	43	26.59	61.2%	42.86	0.0%	88	43	105.2%
NY HARBOR 1% FUEL OIL BAL	2	0	-	0	-	1	2	-71.5%
GASOIL 10PPM VS ICE SWAP	2	1.59	31.7%	0.43	388.8%	4	6	-34.8%
NY H OIL PLATTS VS NYMEX	0	0	-	0	-	0	4	-100.0%
PJM PEPKO DA OFF-PEAK	0	0	-	0	-	0	29	-100.0%
NYISO ZONE G 5MW D AH O P	0	549.09	-100.0%	1,838.1	-100.0%	1,764	1,013	74.1%
EUROPEAN GASOIL (ICE)	532	15,797.55	-96.6%	530.52	0.3%	6,247	3,047	105.0%
ULSD UP-DOWN BALMO SWP	456	366.95	24.3%	407.52	11.9%	300	179	67.3%
JET FUEL UP-DOWN BALMO CL	382	171.5	122.7%	316.67	20.6%	226	152	49.0%
EIA FLAT TAX ONHWAY DIESE	44	54.23	-19.1%	6.38	587.3%	46	37	23.3%
NY 2.2% FUEL OIL (PLATTS	0	15.45	-100.0%	0	-	2	4	-49.9%
RBOB CRACK SPREAD BALMO S	3	0	-	0	-	2	0	1271.8%
HEATING OIL BALMO CLNDR S	0	2.73	-100.0%	0.9	-100.0%	2	7	-73.5%
INDIANA MISO	0	0	-	0	-	0	9	-95.0%
PETROLEUM PRODUCTS ASIA	72	81.36	-11.9%	82.52	-13.2%	66	79	-16.4%
AUSTRIALIAN COKE COAL	12	0.55	2099.8%	25.81	-53.5%	19	7	156.1%
PETROLEUM PRODUCTS	176	7.82	2153.6%	324.86	-45.8%	111	7	1465.1%
COAL SWAP	3	38.18	-93.1%	19.05	-86.3%	13	29	-55.0%
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	587	258.32	127.2%	660.14	-11.1%	401	251	59.8%
SINGAPORE JET KEROSENE SW	37	40	-8.2%	51.29	-28.4%	33	65	-48.8%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-	0	5	-100.0%

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CME Group Exchange ADV Report - Monthly

December 2016

Page 13 of 18

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Energy Futures								
FLORIDA GAS ZONE3 BASIS S	0	0	-	0	-	22	57	-62.3%
TRANSCO ZONE4 BASIS SWAP	233	266.64	-12.8%	202.67	14.8%	114	300	-62.1%
ANR LOUISIANA BASIS SWAP	6	0	-	5.76	2.5%	1	12	-91.8%
CINERGY HUB OFF-PEAK MONT	0	0	-	0	-	0	2	-90.4%
DUBAI CRUDE OIL CALENDAR	316	145.55	116.9%	245.14	28.8%	120	187	-35.6%
NGPL MIDCONTINENT INDEX	0	0	-	0	-	31	1	2524.0%
PANHANDLE BASIS SWAP FUTU	87	347.55	-75.0%	431.24	-79.9%	385	521	-26.0%
SONAT BASIS SWAP FUTURE	9	0	-	0	-	2	58	-96.2%
DIESEL 10P BRG FOB RDM VS	5	0	-	0	-	1	0	2160.5%
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-	0	1	-89.5%
EUROPE 3.5% FUEL OIL RDAM	591	206.55	186.2%	501.38	17.9%	363	389	-6.6%
GULF COAST 3% FUEL OIL BA	47	22.41	109.3%	84.95	-44.8%	38	49	-22.0%
NY1% VS GC SPREAD SWAP	176	101.36	73.6%	123.33	42.7%	119	109	8.7%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0.71	-100.0%	0	1	-81.1%
JET CIF NWE VS ICE	5	7.32	-34.9%	0	-	4	5	-29.9%
EUROPE JET KERO NWE CALSW	0	0.23	-100.0%	0	-	0	2	-92.4%
JAPAN NAPHTHA BALMO SWAP	4	1.09	253.6%	1.43	170.0%	2	2	-3.4%
ARGUS PROPAN(SAUDI ARAMCO	28	40.41	-29.8%	30.86	-8.0%	40	28	42.5%
NYISO G	0	0	-	0	-	0	2	-100.0%
NYISO J	0	1	-100.0%	0	-	1	13	-94.7%
NGPL MID-CONTINENT	0	310.18	-100.0%	17.71	-100.0%	119	200	-40.5%
BRENT BALMO SWAP	12	4.55	161.9%	3.62	229.0%	9	19	-52.6%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-	0	0	-
HENRY HUB SWING FUTURE	0	0	-	0	-	1	5	-75.7%
EUROPE NAPHTHA CALSWAP	86	43.5	98.8%	107.95	-19.9%	75	59	26.9%
NY HARBOR RESIDUAL FUEL 1	76	314	-75.9%	96.95	-21.9%	155	245	-36.8%
PERMIAN BASIS SWAP	41	674.73	-94.0%	782.1	-94.8%	246	146	69.0%
JAPAN C&F NAPHTHA CRACK S	27	4.41	518.8%	7.29	274.5%	20	13	53.3%
EMMISSIONS	0	0	-	0	-	0	2	-100.0%
NATURAL GAS INDEX	0	0	-	0	-	27	0	-
PETRO CRCKS & SPRDS ASIA	0	20.45	-100.0%	7.14	-100.0%	5	8	-36.9%
NYISO CAPACITY	11	31.82	-65.0%	20	-44.3%	19	35	-46.2%
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0	-	0	0	201.3%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-	0	0	-
GRP THREE ULSD(PLT)VS HEA	107	180.27	-40.9%	112.62	-5.4%	130	182	-28.8%
GASOIL 0.1CIF MED VS ICE	0	3.41	-100.0%	0.24	-100.0%	1	1	-20.4%
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	174.77	-100.0%	70.48	-100.0%	93	65	42.6%
PREMIUM UNLEAD 10PPM FOB	1	0	-	0.24	360.0%	2	3	-45.1%
PJM WESTH DA OFF-PEAK	14,481	2,669.09	442.5%	0	-	4,481	3,193	40.3%
GASOIL 0.1 RDAM BRGS VS I	0	0.55	-100.0%	0	-	0	1	-33.1%
GASOIL 10P CRG CIF NW VS	0	0	-	0	-	0	0	-69.9%
PJM WESTHDA PEAK	793	115.45	587.1%	0	-	247	167	48.5%
NEPOOL RHODE IL 5MW D AH	0	0	-	0	-	0	433	-100.0%
CHICAGO UNL GAS PL VS RBO	0	0	-	0	-	8	1	508.2%
NYISO ZONE A 5MW D AH O P	891	638.18	39.7%	0	-	1,024	1,712	-40.2%
CIN HUB 5MW D AH O PK	0	0	-	1,118.1	-100.0%	1,280	706	81.3%
PJM COMED 5MW D AH O PK	0	96.36	-100.0%	0	-	1,022	342	199.0%

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CME Group Exchange ADV Report - Monthly

December 2016

Page 14 of 18

	ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures								
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	92.5	-100.0%	140.95	-100.0%	26	76	-65.9%
SOUTH STAR TEX OKLHM KNS	0	0	-	4.29	-100.0%	9	29	-68.3%
NY 3.0% FUEL OIL (PLATTS	7	47.73	-85.0%	8.33	-14.3%	10	21	-53.1%
ARGUS LLS VS. WTI (ARG) T	413	662.64	-37.7%	530.1	-22.2%	574	388	47.9%
NO 2 UP-DOWN SPREAD CALEN	36	6.82	423.8%	4.76	650.0%	14	16	-15.1%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
PROPANE NON-LDH MT. BEL (OPIS)	572	211.82	169.9%	852.52	-32.9%	550	359	53.3%
PROPANE NON-LDH MB (OPIS) BAL	7	0	-	5.33	33.9%	24	10	139.6%
JET AV FUEL (P) CAR FM ICE GAS S	0	1.86	-100.0%	0	-	1	1	-38.1%
SINGAPORE MOGAS 92 UNLEADED	587	375.14	56.4%	1,217.05	-51.8%	477	318	50.1%
NY JET FUEL (PLATTS) HEAT OIL SW	0	0	-	0	-	0	7	-100.0%
SINGAPORE MOGAS 92 UNLEADED	18	9.55	87.1%	83.86	-78.7%	24	14	65.2%
ETHANOL T2 FOB ROTT INCL DUTY	265	31.36	743.9%	262.1	1.0%	132	116	13.8%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-	0	0	-
FUEL OIL (PLATS) CAR CM	7	0	-	0.38	1774.8%	5	1	386.4%
FUEL OIL (PLATS) CAR CN	0	0	-	0	-	0	1	-73.7%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-	1	1	50.6%
MICHIGAN MISO	0	0	-	0	-	535	507	5.6%
INDONESIAN COAL	0	2.73	-100.0%	0	-	1	7	-87.8%
ETHANOL FWD	34	30.45	11.0%	27.62	22.4%	33	37	-11.6%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-	0	0	-100.0%
NATURAL GAS FIXED PRICE SWAP F	0	0	-	0	-	0	51	-100.0%
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-	0	0	-
EU LOW SULPHUR GASOIL CRACK	0	0	-	0	-	0	0	-
NAT GAS BASIS SWAP	41	0	-	90.38	-54.9%	151	21	624.6%
COLUMBIA GULF NAT GAS FIXED PR	0	0	-	0	-	0	2	-100.0%
VENTURA NAT GAS PLATTS FIXED P	0	0	-	0	-	0	0	-100.0%
SUMAS NAT GAS PLATTS FIXED PRI	0	0	-	0	-	0	11	-100.0%
CENTER POINT NAT GAS FIXED PRI	0	0	-	0	-	0	0	-100.0%
ELEC WEST POWER PEAK	0	0	-	0	-	21	0	-
ELEC WEST POWER OFF-PEAK	0	0	-	0	-	7	0	-
NY HARBOR LOW SULPUR GAS 100C	74	0	-	0	-	26	16	63.6%
MINI RBOB V. EBOB(ARGUS) NWE B	214	43.36	394.6%	142.29	50.7%	86	35	148.4%
CANADIAN LIGHT SWEET OIL	21	155.59	-86.4%	30	-29.2%	83	58	43.4%
MINI RBOB V. EBOBARG NWE BRGS	2	2.27	4.8%	66.9	-96.4%	15	19	-18.7%
MINI GAS EUROBOB OXY NWE ARG	33	11.14	195.0%	23.95	37.2%	22	14	56.2%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
MARS BLEND CRUDE OIL	45	0	-	134.86	-66.8%	79	0	-
MJB FUT	0	0	-	0	-	0	0	-100.0%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-	0	3	-100.0%
3.5% FUEL OIL CIF BALMO S	4	0	-	1.43	200.0%	2	1	160.5%
FL GAS ZONE 3 NAT GAS IND	0	0	-	0	-	33	0	-
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-	0	0	-100.0%
CIG ROCKIES NG INDEX SWA	0	0	-	0	-	4	0	-
TRANSCO ZONE 6 INDEX	0	0	-	0	-	27	0	8806.1%
DEMARC SWING SWAP	0	0	-	0	-	0	0	-
NGPL MIDCONTINENT SWING S	0	0	-	0	-	2	0	-

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CME Group Exchange ADV Report - Monthly

December 2016

Page 15 of 18

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Energy Futures								
DEMARC INDEX FUTURE	0	0	-	0	-	3	0	-
CAISO SP15 EZGNHUB5 PEAK	0	0	-	0	-	0	0	-
TCO NG INDEX SWAP	0	0	-	0	-	1	15	-93.8%
ELEC ERCOT DLY OFF PK	0	0	-	0	-	0	0	-
Energy Options								
PETRO OUTRIGHT EURO	0	0	-	0	-	0	1	-100.0%
PETROCHEMICALS	34	5.45	519.8%	29.76	13.6%	81	60	34.3%
NATURAL GAS OPTION ON CALEND	112	40	181.0%	328.57	-65.8%	111	51	116.4%
ELEC MISO PEAK	0	0	-	0	-	14	10	35.2%
HENRY HUB FINANCIAL LAST	256	75.32	239.6%	151.19	69.2%	115	94	22.6%
NATURAL GAS PHY	111,622	124,762.77	-10.5%	125,135.43	-10.8%	108,494	90,496	19.9%
CRUDE OIL OUTRIGHTS	0	227.27	-100.0%	0	-	9	89	-89.8%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ELEC FINSETTLED	0	0	-	0	-	1	0	579.8%
APPALACHIAN COAL	0	0	-	0	-	0	0	-100.0%
EUROPEAN JET KEROSENE NWE (P	0	0	-	0	-	0	0	-
HEATING OIL PHY	1,731	2,935.27	-41.0%	2,761.81	-37.3%	2,426	2,422	0.1%
PJM MONTHLY	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	336	877.5	-61.7%	156.19	115.1%	269	656	-59.0%
BRENT CALENDAR SWAP	81	92.45	-12.2%	5	1522.9%	60	605	-90.0%
NATURAL GAS 3 M CSO FIN	31	0	-	4.76	550.0%	905	259	250.0%
RBOB PHY	500	1,216.73	-58.9%	1,098.95	-54.5%	1,550	1,396	11.0%
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	0	16.36	-100.0%	0	-	36	20	79.6%
NATURAL GAS 2 M CSO FIN	21	0	-	32.38	-33.8%	18	20	-8.6%
SINGAPORE JET FUEL CALEND	23	0	-	22.86	0.0%	6	6	-3.6%
WTI-BRENT BULLET SWAP	4,744	1,062.27	346.6%	326.19	1354.4%	1,110	1,061	4.6%
WTI 12 MONTH CALENDAR OPT	0	0	-	0	-	0	8	-100.0%
CRUDE OIL APO	4,024	633.45	535.2%	1,012.86	297.3%	1,624	2,857	-43.1%
WTI CRUDE OIL 1 M CSO FI	8,248	3,306.18	149.5%	11,818.67	-30.2%	7,348	7,295	0.7%
NATURAL GAS 6 M CSO FIN	99	0	-	171.43	-42.4%	45	185	-75.9%
RBOB CALENDAR SWAP	8	122.27	-93.8%	0	-	27	86	-68.7%
CRUDE OIL PHY	189,797	152,269.55	24.6%	244,022.33	-22.2%	184,583	159,263	15.9%
RBOB 1MO CAL SPD OPTIONS	0	0	-	85.71	-100.0%	47	0	-
MCCLOSKEY ARA ARG5 COAL	0	0	-	0	-	38	36	6.1%
MCCLOSKEY RCH BAY COAL	0	0	-	0	-	10	7	33.1%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	511.43	-100.0%	44	2	1937.2%
NATURAL GAS	0	0	-	0	-	2	0	-
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-	0	15	-100.0%
N ROCKIES PIPE SWAP	0	0	-	0	-	26	25	2.1%
SOCAL PIPE SWAP	0	0	-	0	-	44	0	-
ETHANOL SWAP	583	263.59	121.3%	446.19	30.7%	354	304	16.6%
SHORT TERM NATURAL GAS	201	269.77	-25.3%	403.57	-50.1%	276	209	31.6%
SHORT TERM CRUDE OIL	0	0	-	0	-	0	0	-
BRENT OIL LAST DAY	1,207	85.45	1312.1%	2,204.95	-45.3%	1,252	429	191.9%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	0	1	-100.0%
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-	0	0	-

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CME Group Exchange ADV Report - Monthly

December 2016

Page 16 of 18

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Energy Options								
DAILY CRUDE OIL	0	0	-	0	-	0	32	-100.0%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	0	0	-100.0%
HEATING OIL CRK SPD AVG PRICE	0	0	-	0	-	1	0	-
GASOIL CRACK SPREAD AVG PRICE	0	0	-	0	-	0	0	-
HO 1 MONTH CLNDR OPTIONS	0	0	-	0	-	23	14	69.2%
CRUDE OIL 1MO	10,842	5,598.86	93.7%	12,138.9	-10.7%	11,928	9,325	27.9%
ROTTERDAM 3.5%FUEL OIL CL	6	0	-	0	-	3	2	4.5%
NATURAL GAS 12 M CSO FIN	0	18.18	-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	79	37.5	109.5%	130.24	-39.7%	126	82	53.2%
COAL SWAP	0	0	-	0	-	7	18	-63.2%
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	-	0	1	-100.0%
NATURAL GAS 5 M CSO FIN	0	0	-	0	-	5	11	-55.4%
NYMEX EUROPEAN GASOIL APO	0	0	-	0	-	0	6	-97.9%
COAL API2 INDEX	121	510.68	-76.2%	83.76	45.0%	629	660	-4.8%
COAL API4 INDEX	0	0	-	2.86	-100.0%	7	8	-17.7%
NATURAL GAS 1 M CSO FIN	2,601	762.73	241.0%	1,570.95	65.6%	669	1,074	-37.7%
ETHANOL	19	0	-	0	-	2	0	-
PJM WES HUB PEAK CAL MTH	6	0	-	16.19	-61.8%	46	1	5682.9%
PJM WES HUB PEAK LMP 50MW	0	0	-	125.9	-100.0%	47	0	-
GASOLINE	0	0	-	0	-	3	0	600.3%
PJM ELECTRIC	0	0	-	0	-	0	0	-
LLS CRUDE OIL	0	0	-	0	-	47	16	188.6%
1 MO GASOIL CAL SWAP SPR	0	0	-	0	-	0	0	-100.0%
NG HH 3 MONTH CAL	0	0	-	0	-	2	0	-

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CME Group Exchange ADV Report - Monthly

December 2016

Page 17 of 18

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Metals Futures								
PALLADIUM	4,344	3,043.45	42.7%	9,454.14	-54.1%	5,698	5,314	7.2%
NYMEX PLATINUM	20,151	18,577.77	8.5%	17,164.62	17.4%	15,849	14,392	10.1%
NYMEX HOT ROLLED STEEL	129	145.27	-10.9%	124.9	3.6%	214	232	-8.0%
URANIUM	14	54.45	-74.8%	0.1	14305.8%	30	18	67.4%
COMEX SILVER	54,073	39,312.5	37.5%	105,445.9	-48.7%	72,297	53,179	35.9%
COMEX GOLD	167,694	124,328.95	34.9%	338,508.9	-50.5%	228,432	165,404	38.1%
COMEX COPPER	68,275	47,691.36	43.2%	168,155.86	-59.4%	85,415	67,139	27.2%
COMEX MINY COPPER	27	17.41	52.9%	51.1	-47.9%	26	36	-26.9%
COPPER	3	4.45	-30.5%	19.05	-83.8%	15	26	-40.4%
E-MICRO GOLD	2,823	2,354.73	19.9%	4,579.1	-38.4%	3,877	1,611	140.6%
SILVER	308	207.68	48.5%	564.57	-45.4%	405	355	13.8%
FERROUS PRODUCTS	0	0	-	7.62	-100.0%	4	2	74.9%
METALS	0	0	-	0	-	0	0	-
ALUMINUM	155	81.91	89.6%	351.38	-55.8%	165	34	380.3%
GOLD	0	0	-	0.1	-100.0%	0	0	-
IRON ORE 58 CHINA TSI FUTURES	0	0	-	0	-	0	0	-
Gold Kilo	177	345.27	-48.6%	227.9	-22.2%	223	203	9.8%
LNDN ZINC	0	0	-	0	-	1	2	-40.2%
Aluminium MW Trans Prem Platts	118	135.95	-13.5%	468.57	-74.9%	273	148	84.6%
IRON ORE 62 CHINA PLATTS FUTUR	0	0	-	2.19	-100.0%	12	10	17.4%
IRON ORE 62 CHINA TSI FUTURES	659	694.36	-5.1%	1,269.76	-48.1%	791	538	47.1%
COMEX E-Mini GOLD	346	192.55	79.7%	837.71	-58.7%	517	264	95.8%
COMEX E-Mini SILVER	48	23.77	102.5%	80.71	-40.4%	59	39	53.2%
Metals Options								
PALLADIUM	202	29.14	591.7%	218.14	-7.6%	167	170	-1.7%
NYMEX PLATINUM	269	124.86	115.5%	171.81	56.6%	211	230	-8.3%
COMEX SILVER	3,817	2,925.95	30.4%	6,144.38	-37.9%	5,459	4,841	12.8%
COMEX GOLD	34,953	23,262.95	50.3%	63,082.48	-44.6%	39,349	29,781	32.1%
COMEX COPPER	87	61.09	42.9%	233.71	-62.7%	153	107	42.5%
COPPER	0	0	-	0	-	0	0	-100.0%
SILVER	23	0	-	31.33	-27.4%	11	5	134.9%
GOLD	305	73.09	317.4%	533.81	-42.9%	237	94	151.8%
IRON ORE 62 CHINA TSI CALL OPTIC	8	220.91	-96.6%	135.24	-94.4%	158	96	63.8%
IRON ORE 62 CHINA TSI PUT OPTIO	17	236.18	-92.8%	128.1	-86.8%	129	194	-33.9%
Ags Futures								
WHEAT	291	0	-	305.95	-4.9%	308	0	-
Ags Options								
WHEAT	0	0	-	2.48	-100.0%	2	0	-

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CME Group Exchange ADV Report - Monthly

December 2016

Page 18 of 18

	ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Foreign Exchange Futures								
CHILEAN PESO	0	0.09	-100.0%	0	-	0	0	-86.2%
TOTAL FUTURES GROUP								
Interest Rate Futures	5,432,509	4,115,956.41	32.0%	9,148,602.71	-40.6%	5,713,783	5,185,312	10.2%
Equity Index Futures	2,190,439	2,553,028.32	-14.2%	2,372,537.24	-7.7%	2,419,876	2,232,969	8.4%
Metals Futures	319,345	237,211.86	34.6%	647,314.19	-50.7%	414,304	308,948	34.1%
Energy Futures	2,236,618	1,758,634.91	27.2%	2,366,393.71	-5.5%	2,106,350	1,689,427	24.7%
FX Futures	823,990	807,326.68	2.1%	897,547.24	-8.2%	781,555	786,070	-0.6%
Commodities and Alternative Invest	869,057	850,093.32	2.2%	1,176,535.86	-26.1%	1,078,201	1,017,489	6.0%
Ags Futures	291	0	-	305.95	-4.9%	308	0	-
Foreign Exchange Futures	0	0.09	-100.0%	0	-	0	0	-86.2%
TOTAL FUTURES	11,872,250	10,322,251.59	15.0%	16,609,236.9	-28.5%	12,514,375.44	11,220,214.88	11.5%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,901,488	1,576,540	20.6%	2,698,947.67	-29.5%	1,802,859	1,534,210	17.5%
Equity Index Options	644,903	548,749.41	17.5%	802,968.43	-19.7%	636,383	554,506	14.8%
Metals Options	39,680	26,934.18	47.3%	70,679	-43.9%	45,873	35,518	29.2%
Energy Options	337,332	295,189.64	14.3%	404,799.05	-16.7%	324,469	279,235	16.2%
FX Options	62,567	74,942.64	-16.5%	84,404.81	-25.9%	71,981	83,161	-13.4%
Commodities and Alternative Invest	166,068	191,272.91	-13.2%	189,676.19	-12.4%	247,686	252,745	-2.0%
Ags Options	0	0	-	2.48	-100.0%	2	0	-
TOTAL OPTIONS	3,152,038	2,713,628.77	16.2%	4,251,477.62	-25.9%	3,129,252.49	2,739,375.25	14.2%
TOTAL COMBINED								
Commodities and Alternative Invest	1,035,125	1,041,366.23	-0.6%	1,366,212.05	-24.2%	1,325,887	1,270,235	4.4%
FX	886,557	882,269.32	0.5%	981,952.05	-9.7%	853,536	869,232	-1.8%
Equity Index	2,835,342	3,101,777.73	-8.6%	3,175,505.67	-10.7%	3,056,258	2,787,474	9.6%
Interest Rate	7,333,998	5,692,496.41	28.8%	11,847,550.38	-38.1%	7,516,642	6,719,522	11.9%
Energy	2,573,951	2,053,824.55	25.3%	2,771,192.76	-7.1%	2,430,819	1,968,661	23.5%
Metals	359,024	264,146.05	35.9%	717,993.19	-50.0%	460,177	344,466	33.6%
Ags	291	0	-	308.43	-5.7%	310	0	-
Foreign Exchange	0	0.09	-100.0%	0	-	0	0	-86.2%
GRAND TOTAL	15,024,287	13,035,880.37	15.3%	20,860,714.52	-28.0%	15,643,627.92	13,959,590.14	12.1%

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