

CME Group Exchange ADV Report - Monthly

July 2017

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	ADV JUL 2017	ADV JUL 2016	% CHG	ADV JUN 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Commodities and Alternative Investments Futures								
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CDD SEASONAL STRIP	0	5	-100.0%	0	-	8	11	-30.2%
CDD WEATHER	43	92.5	-54.1%	13.64	211.7%	181	20	821.1%
HDD WEATHER EUROPEAN	0	0	-	0	-	3	4	-33.3%
HDD WEATHER	0	0	-	0	-	7	3	122.0%
HOUSING INDEX	0	0.45	-33.3%	0.59	-49.2%	1	0	30.1%
USD CRUDE PALM OIL	3	0	-	0	-	10	0	-
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	2	-100.0%
MILK	1,278	901.5	41.8%	1,162.45	10.0%	1,317	1,195	10.2%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-100.0%
CASH-SETTLED CHEESE	387	292.45	32.4%	367.27	5.4%	477	528	-9.7%
LIVE CATTLE	74,353	53,524.85	38.9%	54,597.77	36.2%	68,447	51,309	33.4%
BUTTER CS	160	99.75	60.6%	121.91	31.4%	145	142	2.2%
LUMBER	717	545.55	31.4%	697.55	2.7%	790	699	13.1%
DRY WHEY	44	37.75	17.5%	60.91	-27.2%	95	54	76.9%
CLASS IV MILK	26	51.25	-48.8%	32.73	-19.8%	52	48	8.9%
NFD MILK	137	149	-8.3%	250.5	-45.4%	233	243	-4.2%
GSCI EXCESS RETURN FUT	153	174.9	-12.3%	4,723.91	-96.8%	1,457	1,151	26.5%
LEAN HOGS	49,062	41,326.6	18.7%	50,912.09	-3.6%	43,840	35,778	22.5%
FEEDER CATTLE	15,006	9,576.55	56.7%	11,701.95	28.2%	13,707	9,635	42.3%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,797	1,366.25	31.5%	1,578.09	13.8%	1,674	1,323	26.5%
COCOA TAS	0	9.1	-100.0%	0.32	-100.0%	1	10	-94.7%
SUGAR 11	0	2.7	-90.7%	0.32	-21.4%	0	3	-90.2%
COFFEE	0	0.3	-100.0%	0	-	0	1	-70.8%
COTTON	0	6.2	-100.0%	0.05	-100.0%	0	3	-96.8%
MINI WHEAT	427	395.7	7.8%	412.77	3.3%	311	312	-0.5%
CORN	425,806	312,939.95	36.1%	536,576.82	-20.6%	382,979	384,815	-0.5%
SOYBEAN MEAL	117,804	101,386	16.2%	117,789.86	0.0%	103,509	111,394	-7.1%
SOYBEAN OIL	123,380	108,263.75	14.0%	134,203.09	-8.1%	117,952	115,600	2.0%
ROUGH RICE	483	531.5	-9.1%	1,408.68	-65.7%	1,089	1,188	-8.3%
DOW-UBS COMMOD INDEX	2,336	799.4	192.2%	4,980.18	-53.1%	3,483	1,553	124.3%
MINI SOYBEAN	1,187	921.9	28.7%	696.82	70.3%	819	1,212	-32.4%
WHEAT	1,189	0	-	1,005.09	18.3%	765	0	-
OATS	515	598.55	-14.0%	1,108.23	-53.6%	742	988	-24.9%
SOYBEAN	264,373	238,988.55	10.6%	238,709.68	10.8%	218,810	275,943	-20.7%
MINI CORN	633	544.5	16.2%	773.77	-18.2%	510	611	-16.6%
FERTILIZER PRODUCTS	75	64.75	15.8%	77.05	-2.7%	75	103	-28.0%
S&P GSCI ENHANCED ER SWAP	0	0	-	1,548.45	-100.0%	470	361	30.3%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	50,872	34,227.45	48.6%	77,234.64	-34.1%	52,511	38,485	36.4%
MALAYSIAN PALM SWAP	283	379.8	-25.5%	511.64	-44.7%	479	467	2.5%
DJ_UBS ROLL SELECT INDEX FUTU	0	0	-	97.27	-100.0%	33	12	174.3%
PALM OIL	0	0	-	0	-	0	0	-
CHI WHEAT	156,059	117,658.6	32.6%	187,843	-16.9%	144,356	132,021	9.3%

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Commodities and Alternative Investments Options								
HDD SEASONAL STRIP	0	0	-	0	-	0	0	-
CDD SEASONAL STRIP	0	0	-	0	-	19	202	-90.4%
CDD WEATHER	0	25	-100.0%	0	-	324	3	9299.9%
HDD WEATHER EUROPEAN	0	0	-	0	-	10	38	-72.7%
HDD WEATHER	0	0	-	0	-	9	0	-
HOUSING INDEX	0	0	-	0.05	-100.0%	0	0	38.9%
LV CATL CSO	1	0	-	4.55	-89.0%	9	2	408.8%
MILK	1,656	1,187.95	39.4%	1,351.91	22.5%	1,724	1,272	35.5%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	278	305.8	-9.1%	153.64	81.0%	337	339	-0.4%
LIVE CATTLE	8,951	12,837.15	-30.3%	10,307.09	-13.2%	12,177	17,987	-32.3%
BUTTER CS	89	51.25	74.2%	62.68	42.5%	64	62	4.2%
LUMBER	37	44.5	-16.4%	42.91	-13.3%	55	44	23.7%
DRY WHEY	48	1.9	2418.4%	8.45	466.0%	24	5	414.2%
CLASS IV MILK	47	135.2	-65.2%	123.5	-61.9%	85	45	90.3%
NFD MILK	117	77.85	49.9%	194.09	-39.9%	206	169	21.4%
LEAN HOGS	9,454	10,714.8	-11.8%	10,016.23	-5.6%	9,119	7,852	16.1%
FEEDER CATTLE	1,163	1,589.2	-26.8%	1,301	-10.6%	1,618	1,630	-0.8%
MLK MID	1	3	-73.3%	1.36	-41.3%	3	2	79.6%
JULY-DEC WHEAT CAL SPRD	0	0	-	16.55	-100.0%	11	230	-95.2%
CORN	164,489	135,665.2	21.2%	150,494.27	9.3%	108,002	107,837	0.2%
SOYBEAN MEAL	11,777	9,256.35	27.2%	9,144.82	28.8%	9,173	10,605	-13.5%
SOYBEAN OIL	5,649	8,188.8	-31.0%	8,711.41	-35.1%	8,666	9,536	-9.1%
AUG-NOV SOYBEAN CAL SPRD	3	0	-	0.14	1732.8%	1	0	415.1%
DEC-JULY CORN CAL SPRD	335	170	97.2%	528.18	-36.5%	169	25	581.2%
DEC-DEC CORN CAL SPRD	29	234.1	-87.5%	79.18	-62.9%	43	110	-60.7%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	27.27	-99.8%	4	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	3	-100.0%
NOV-NOV SOYBEAN CAL SPRD	2	8.25	-74.5%	0.14	1439.6%	1	5	-83.3%
ROUGH RICE	90	74.45	20.3%	130.73	-31.5%	105	94	11.0%
WHEAT	0	0	-	10.64	-100.0%	10	0	-
WHEAT-CORN ICSO	3	7	-57.1%	136.36	-97.8%	43	43	0.6%
CORN NEARBY+2 CAL SPRD	52	138.5	-62.5%	170	-69.4%	55	207	-73.6%
SOYBN NEARBY+2 CAL SPRD	0	0.05	-100.0%	0	-	7	2	202.0%
WHEAT NEARBY+2 CAL SPRD	30	270.95	-88.9%	60.55	-50.5%	52	218	-76.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	26	-100.0%
JULY-DEC CORN CAL SPRD	0	0	-	94.09	-100.0%	120	242	-50.4%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
JULY-NOV SOYBEAN CAL SPRD	0	1.5	-100.0%	223.77	-100.0%	489	420	16.4%
OATS	67	74.7	-9.8%	73.27	-8.1%	60	58	2.8%
SOYBEAN	108,290	112,179.5	-3.5%	75,171.77	44.1%	70,289	96,801	-27.4%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	4	0	-
SOYBEAN CRUSH	3	2.85	-3.5%	1.36	101.7%	4	31	-88.6%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-100.0%
Intercommodity Spread	0	0	-	9.09	-100.0%	5	23	-79.4%
KC WHEAT	2,681	1,257.65	113.1%	3,964.5	-32.4%	2,528	1,716	47.3%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	9	11	-17.0%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	17	-100.0%
CHI WHEAT	41,972	23,361.7	79.7%	44,478.14	-5.6%	34,486	31,250	10.4%

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FX Futures								
TURKISH LIRA	23	0	-	204.55	-88.7%	79	0	143040.9%
JAPANESE YEN	140,990	131,644.6	7.1%	171,250.95	-17.7%	162,486	149,768	8.5%
KOREAN WON	0	0.1	200.0%	2.55	-88.2%	2	1	88.1%
CD/JY CROSS RATES	3	0.05	6500.0%	0.09	3530.4%	5	0	6776.7%
CANADIAN DOLLAR	82,096	62,022.6	32.4%	97,110.73	-15.5%	74,762	75,131	-0.5%
AD/NE CROSS RATES	13	2.75	378.2%	6.41	105.2%	5	4	21.5%
BRITISH POUND	99,596	116,854	-14.8%	143,081.14	-30.4%	117,511	115,929	1.4%
RUSSIAN RUBLE	1,452	1,226.75	18.4%	4,630.05	-68.6%	2,395	1,590	50.6%
SWISS FRANC	30,168	16,404.35	83.9%	29,003.73	4.0%	25,677	22,547	13.9%
NEW ZEALND DOLLAR	22,086	20,291.15	8.8%	29,460.5	-25.0%	23,976	21,797	10.0%
BP/JY CROSS RATES	108	176.4	-38.8%	231.77	-53.4%	136	90	51.7%
E-MICRO USD/CAD	0	0	-	0	-	0	0	-100.0%
E-MICRO GBP/USD	1,589	5,935.3	-73.2%	3,510.73	-54.7%	2,918	3,479	-16.1%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-100.0%
E-MICRO EUR/USD	8,836	12,246.55	-27.8%	11,061.95	-20.1%	12,066	14,422	-16.3%
E-MICRO USD/JPY	0	0	-	0	-	0	0	-100.0%
E-MICRO AUD/USD	4,990	6,252.7	-20.2%	3,796.5	31.4%	3,979	4,607	-13.6%
AUSTRALIAN DOLLAR	96,735	87,162.95	11.0%	95,793.18	1.0%	91,061	102,889	-11.5%
E-MINI JAPANESE YEN	1,575	1,679.15	-6.2%	2,103.55	-25.1%	1,704	1,718	-0.8%
EFX/JY CROSS RATES	2,915	1,348.8	116.1%	6,112.14	-52.3%	3,126	2,194	42.5%
RMB USD	1	1.85	-51.4%	1.91	-52.9%	2	19	-91.3%
EFX/BP CROSS RATES	2,601	1,766.85	47.2%	6,967.77	-62.7%	3,477	3,888	-10.6%
EFX/SF CROSS RATES	2,331	670.25	247.8%	2,365.82	-1.5%	1,840	1,789	2.9%
INDIAN RUPEE	1,181	499.25	136.5%	1,425.64	-17.2%	1,459	596	144.9%
EC/SEK CROSS RATES	38	1.05	3495.2%	80.55	-53.1%	27	13	117.8%
S.AFRICAN RAND	3,000	580.55	416.8%	3,180.41	-5.7%	2,599	705	268.8%
MEXICAN PESO	35,590	42,119.85	-15.5%	64,260.55	-44.6%	49,312	52,657	-6.4%
EURO FX	222,489	136,711.95	62.7%	242,992.73	-8.4%	214,377	197,942	8.3%
SF/JY CROSS RATES	0	0	-	0	-	0	0	-
EC/CD CROSS RATES	176	69.35	153.2%	472.23	-62.8%	203	118	71.8%
EC/NOK CROSS RATES	8	0	-	7.82	2.3%	4	0	7953.2%
EC/AD CROSS RATES	61	34.1	78.4%	406	-85.0%	177	84	112.2%
BP/SF CROSS RATES	3	9.1	-70.9%	3.27	-19.0%	4	2	93.2%
E-MINI EURO FX	4,189	3,057.9	37.0%	5,657.82	-26.0%	4,368	3,969	10.0%
MICRO CHF/USD	42	44.75	-6.6%	41.27	1.3%	45	98	-54.4%
POLISH ZLOTY (EC)	2	0.05	2900.0%	2.64	-43.1%	2	136	-98.2%
AD/JY CROSS RATES	114	116.2	-1.7%	183.45	-37.7%	118	224	-47.1%
AD/CD CROSS RATES	8	0	-	16.41	-52.2%	4	0	1362.0%
POLISH ZLOTY (US)	6	53.05	-89.3%	8.36	-31.8%	21	42	-50.7%
SKR/USD CROSS RATES	60	46.65	28.9%	235.91	-74.5%	122	87	40.3%
NKR/USD CROSS RATE	103	32.45	217.6%	137	-24.8%	101	75	35.6%
BRAZIL REAL	4,328	3,165.8	36.7%	3,099.86	39.6%	4,196	3,956	6.1%
FCXR	0	6.35	-100.0%	13.23	-100.0%	43	3	1422.7%
CHINESE RENMINBI (CNH)	34	32.95	3.9%	59.09	-42.0%	67	75	-10.3%
USDZAR	0	0.1	-100.0%	0	-	0	0	-100.0%
E-MICRO INR/USD	142	125.5	12.9%	127.45	11.1%	126	78	61.2%
E-MICRO USD/CNH	0	0	-	0	-	0	0	-100.0%
E-MICRO JPY/USD	1,318	1,877.95	-29.8%	1,420.09	-7.2%	2,047	1,421	44.1%
E-MICRO CAD/USD	1,271	1,080.55	17.7%	997.05	27.5%	871	988	-11.8%

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FX Options								
AUSTRALIAN DLR (EU)	0	4	-100.0%	0	-	0	8	-99.8%
JAPANESE YEN	0	16,653	-100.0%	2,119.86	-100.0%	3,975	16,143	-75.4%
EURO FX (EU)	1	194.55	-99.7%	1.95	-66.7%	2	191	-98.8%
CANADIAN DOLLAR	0	5,643.3	-100.0%	494.18	-100.0%	1,317	7,391	-82.2%
BRITISH POUND	0	9,335.45	-100.0%	4,223.23	-100.0%	3,285	10,263	-68.0%
RUSSIAN RUBLE	0	0	-	0	-	0	9	-100.0%
CANADIAN DOLLAR (EU)	1	5.5	-89.1%	0.36	65.0%	1	12	-94.5%
SWISS FRANC (EU)	0	0	-	0.14	-100.0%	0	0	-
SWISS FRANC	0	299.25	-100.0%	17.41	-100.0%	39	340	-88.4%
BRITISH POUND (EU)	14	66.45	-79.1%	4.36	218.5%	9	62	-85.3%
AUSTRALIAN DOLLAR	0	5,379.7	-100.0%	621.32	-100.0%	1,467	6,881	-78.7%
MEXICAN PESO	22	137.95	-83.8%	73.86	-69.7%	144	119	21.1%
EURO FX	0	24,223.2	-100.0%	3,080.55	-100.0%	9,099	36,628	-75.2%
JAPANESE YEN (EU)	2	45.45	-95.6%	0.14	1366.3%	1	40	-96.9%
CAD/USD PQO 2pm Fix	11,817	0	-	8,051.32	46.8%	5,677	0	-
AUD/USD PQO 2pm Fix	10,114	0	-	6,126.82	65.1%	4,916	0	-
JPY/USD PQO 2pm Fix	15,214	0	-	13,796.05	10.3%	11,605	0	-
CHF/USD PQO 2pm Fix	171	0	-	78.45	118.2%	110	0	-
EUR/USD PQO 2pm Fix	43,290	0	-	29,258.09	48.0%	24,460	0	-
GBP/USD PQO 2pm Fix	10,049	0	-	14,535.95	-30.9%	8,091	0	-

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Equity Index Futures								
E-MINI RUSSELL 2000	6,814	0	-	0	-	940	0	-
E-MINI RUSSELL 1000	105	5.35	1862.6%	76.05	38.1%	62	26	142.4%
DJ US REAL ESTATE	670	763.8	-12.3%	2,244.18	-70.2%	1,244	851	46.2%
E-MINI NASDAQ 100	276,434	192,887.75	43.3%	409,658.59	-32.5%	253,624	279,548	-9.3%
S&P ENERGY SECTOR	545	354.2	54.0%	957.73	-43.1%	740	440	68.2%
S&P MATERIALS SECTOR	222	337.15	-34.2%	738.86	-70.0%	380	266	43.0%
S&P FINANCIAL SECTOR	1,043	252.65	312.9%	2,701	-61.4%	1,300	592	119.8%
S&P HEALTH CARE SECTOR	306	314.75	-2.7%	1,874.05	-83.7%	772	584	32.2%
S&P INDUSTRIAL SECTOR	239	202.4	18.0%	635.14	-62.4%	356	381	-6.5%
S&P UTILITIES SECTOR	474	756.1	-37.4%	2,838.27	-83.3%	1,176	1,189	-1.1%
S&P TECHNOLOGY SECTOR	442	187.7	135.6%	1,004.55	-56.0%	447	310	44.2%
S&P CONSUMER DISCRETNRY SECTC	222	389.5	-42.9%	414.55	-46.4%	371	554	-33.0%
S&P 500	2,613	5,040.35	-48.2%	9,452.59	-72.4%	6,206	9,190	-32.5%
E-MINI MIDCAP	12,324	15,273.95	-19.3%	24,411.5	-49.5%	18,093	22,333	-19.0%
NIKKEI 225 (\$) STOCK	8,545	17,479.4	-51.1%	14,636.09	-41.6%	12,844	20,262	-36.6%
NIKKEI 225 (YEN) STOCK	33,198	55,567.75	-40.3%	48,553.86	-31.6%	44,056	65,818	-33.1%
IBOVESPA INDEX	8	19.1	-60.2%	24.05	-68.4%	29	32	-10.6%
S&P CONSUMER STAPLES SECTOR	258	449.35	-42.6%	1,433.45	-82.0%	586	1,415	-58.6%
E-MINI S&P500	1,110,672	1,558,617.8	-28.7%	1,832,497.41	-39.4%	1,495,261	1,948,903	-23.3%
S&P 500/VALUE	1,277	299.1	326.8%	1,528.5	-16.5%	968	615	57.4%
S&P 500 GROWTH	0	0.4	-25.0%	3.59	-91.6%	1	1	-11.7%
MINI \$5 DOW	106,613	130,000.15	-18.0%	157,526.95	-32.3%	135,414	177,778	-23.8%
FT-SE 100	126	97.25	30.0%	103.32	22.4%	88	88	0.8%
NIFTY 50	750	271.4	176.5%	460.14	63.1%	474	368	29.0%
E-MINI RUSSELL 1000 GROWTH	81	5.7	1328.9%	71.82	13.4%	47	16	201.2%
E-MINI RUSSELL 1000 VALUE	117	6.95	1588.5%	67.55	73.7%	100	42	140.4%
NASDAQ BIOTECH	3	6.2	-59.7%	53.73	-95.3%	14	1	1570.9%
E-MINI S&P REAL ESTATE SELECT S	195	0	-	612.32	-68.1%	260	0	-
Equity Index Options								
E-MINI RUSSELL 2000	109	0	-	0	-	15	0	-
E-MINI NASDAQ 100	13,848	7,361.65	88.1%	13,405.5	3.3%	10,042	10,833	-7.3%
S&P 500	7,396	7,201.25	2.7%	17,948.09	-58.8%	14,199	30,572	-53.6%
EOW4 EMINI S&P 500	40,098	55,436.85	-27.7%	40,300.55	-0.5%	43,435	52,475	-17.2%
EOW2 S&P 500	7,980	5,531.45	44.3%	8,418.36	-5.2%	7,775	6,114	27.2%
EOW1 EMINI S&P 500	45,590	40,702.2	12.0%	43,881.59	3.9%	53,754	44,824	19.9%
EOW1 S&P 500	6,303	2,779.6	126.8%	3,614.27	74.4%	4,171	2,654	57.1%
E-MINI MIDCAP	0	0.05	-100.0%	0	-	0	0	-100.0%
EOM S&P 500	8,195	13,949.45	-41.3%	8,663.32	-5.4%	8,303	8,629	-3.8%
EOM EMINI S&P	67,558	99,239	-31.9%	110,016.91	-38.6%	95,184	75,688	25.8%
EOW2 EMINI S&P 500	41,794	37,621.95	11.1%	47,851.64	-12.7%	52,545	47,132	11.5%
E-MINI S&P500	116,852	102,349.2	14.2%	210,414.5	-44.5%	189,050	267,697	-29.4%
MINI \$5 DOW	297	345.85	-14.2%	234.18	26.7%	248	643	-61.3%
EOW3 EMINI S&P 500	147,923	191,343.05	-22.7%	118,203.41	25.1%	168,790	62,697	169.2%
EOW3 S&P 500	19,327	23,052.55	-16.2%	11,757.45	64.4%	16,822	9,806	71.6%
EOM3 E-MINI S&P 500 END OF MONT	138	0	-	0	-	19	0	-

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	ADV JUL 2017	ADV JUL 2016	% CHG	ADV JUN 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Interest Rate Futures								
5-YR SWAP RATE	1,091	2,402.2	-54.6%	3,736.77	-70.8%	2,508	3,051	-17.8%
2-YR SWAP RATE	0	0.1	-100.0%	0	-	0	30	-100.0%
10-YR SWAP RATE	1,224	1,530.95	-20.1%	4,117.36	-70.3%	2,395	2,323	3.1%
1-MONTH EUROMDOLLAR	105	42.45	147.9%	654.05	-83.9%	295	64	363.0%
EUROMDOLLARS	2,026,368	2,476,994.1	-18.2%	2,460,119.32	-17.6%	2,703,981	2,528,872	6.9%
7-YR SWAP	0	0	-	0	-	0	21	-100.0%
30-YR BOND	233,612	236,743.2	-1.3%	279,305.59	-16.4%	284,678	275,391	3.4%
5-YR NOTE	639,212	556,044.35	15.0%	748,271.14	-14.6%	894,446	763,677	17.1%
10-YR NOTE	1,223,822	1,159,900.7	5.5%	1,280,780.64	-4.4%	1,481,393	1,376,155	7.6%
2-YR NOTE	239,716	250,007.75	-4.1%	312,669.05	-23.3%	358,746	311,017	15.3%
30-YR SWAP RATE	6	64.8	-90.5%	116.45	-94.7%	64	88	-27.7%
ULTRA T-BOND	88,958	84,667.95	5.1%	98,530.41	-9.7%	121,573	108,442	12.1%
FED FUND	140,378	110,940.45	26.5%	204,850.59	-31.5%	221,502	129,133	71.5%
Ultra 10-Year Note	94,936	61,942.35	53.3%	99,090.18	-4.2%	101,786	50,671	100.9%

Interest Rate Options

EURO MIDCURVE	495,870	507,015.25	-2.2%	558,900	-11.3%	739,069	553,553	33.5%
EUROMDOLLARS	343,570	836,704.5	-58.9%	727,265.5	-52.8%	701,638	731,783	-4.1%
30-YR BOND	133,013	81,592.75	63.0%	131,435.18	1.2%	106,734	83,775	27.4%
5-YR NOTE	96,033	74,245.35	29.3%	90,589.5	6.0%	123,271	99,510	23.9%
10-YR NOTE	517,467	342,336.15	51.2%	451,971.55	14.5%	505,072	371,275	36.0%
2-YR NOTE	3,200	4,513	-29.1%	4,575.68	-30.1%	4,276	6,706	-36.2%
ULTRA T-BOND	84	355.45	-76.3%	414.23	-79.7%	143	262	-45.6%
FED FUND	0	335.65	-100.0%	18.18	-100.0%	68	404	-83.3%
Ultra 10-Year Note	2	142	-98.7%	13.55	-86.0%	54	33	63.2%

Energy Futures

CAISO SP15 EZGNHUB5 MW P	0	0	-	0	-	55	0	-
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	0	0	-
RBOB GAS	259	76.3	239.6%	114.09	127.1%	110	61	79.2%
ELEC ERCOT DLY PEAK	0	0	-	0	-	0	0	-
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	102	30	243.9%
ERCOT NORTH ZMCPE 5MW PEAK	0	0	-	57.27	-100.0%	17	2	968.1%
ERCOT HOUSTON Z MCPE 5MW PEAK	0	0	-	57.27	-100.0%	12	0	-
SINGAPORE JET KERO VS. GASOIL	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	353	472.45	-25.3%	338.64	4.2%	351	447	-21.5%
MONT BELVIEU LDH PROPANE OPIS	75	43.75	70.9%	49.95	49.6%	88	41	116.4%
MONT BELVIEU ETHANE OPIS BALM	0	5.5	-100.0%	4.55	-100.0%	16	4	249.5%
CONWAY NATURAL GASOLINE (OPI)	12	4.65	160.2%	20.91	-42.1%	12	9	40.0%
PETROCHEMICALS	249	327.2	-24.0%	221.36	12.4%	187	258	-27.7%
CONWAY PROPANE 5 DECIMALS S	543	302.4	79.6%	381.23	42.5%	423	279	51.3%
CONWAY NORMAL BUTANE (OPIS) S	17	1.5	1030.0%	7.73	119.4%	36	3	1085.3%
MONT BELVIEU NORMAL BUTANE B	15	32.8	-55.2%	18.05	-18.5%	36	34	6.2%
MONT BELVIEU NATURAL GASOLIN	7	4.1	76.8%	9.86	-26.5%	12	10	26.5%
IN DELIVERY MONTH EUA	0	17.5	-100.0%	0	-	20	181	-89.1%

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Energy Futures								
HTG OIL	2	5.8	-69.0%	2.18	-17.5%	1	37	-96.9%
EUROPE 3.5% FUEL OIL MED	0	12.35	-98.0%	0	-	8	17	-53.8%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
PJM OFF-PEAK LMP SWAP FUT	0	0	-	0	-	0	1	-100.0%
AEP-DAYTON HUB OFF-PEAK M	0	0	-	0	-	0	0	-
DOMINION TRAN INC - APP I	0	0	-	0	-	0	118	-100.0%
TENNESSEE ZONE 0 BASIS SW	0	30.2	-100.0%	0	-	0	18	-100.0%
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-
FUELOIL SWAP:CARGOES VS.B	15	9.35	57.8%	27.91	-47.1%	16	19	-12.6%
MINY HTG OIL	0	1.05	-81.0%	0.05	339.6%	0	0	-75.0%
BRENT CALENDAR SWAP	198	145.95	35.6%	29.27	576.2%	117	117	0.0%
EURO GASOIL 10PPM VS ICE	0	3.75	-100.0%	3.64	-100.0%	2	3	-38.2%
WTI-BRENT CALENDAR SWAP	907	856	6.0%	463.59	95.6%	444	594	-25.3%
CENTERPOINT BASIS SWAP	0	45.3	-100.0%	0	-	4	69	-94.6%
PJM NILL DA OFF-PEAK	1,170	1,430.85	-18.2%	0	-	4,727	3,635	30.0%
PANHANDLE INDEX SWAP FUTU	0	0	-	0	-	0	17	-100.0%
PJM NILL DA PEAK	64	68.75	-7.3%	0	-	269	174	54.8%
CIN HUB 5MW REAL TIME PK	110	217.5	-49.3%	77.27	42.7%	172	417	-58.7%
MINY WTI CRUDE OIL	12,711	10,780.75	17.9%	13,998.68	-9.2%	12,519	14,109	-11.3%
JAPAN C&F NAPHTHA SWAP	45	52.75	-15.3%	86.64	-48.4%	79	57	39.9%
LLS (ARGUS) VS WTI SWAP	122	290.4	-58.0%	21.14	476.7%	172	331	-47.9%
RBOB PHY	203,288	171,349.55	18.6%	202,470.91	0.4%	201,019	180,260	11.5%
NEPOOL RHD ISLD 5MW D AH	0	0	-	0	-	0	0	-
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-	0	0	-
CIN HUB 5MW REAL TIME O P	5,212	8,418	-38.1%	169.09	2982.4%	2,628	6,666	-60.6%
LTD NAT GAS	12,742	8,825.7	44.4%	16,332.27	-22.0%	14,303	11,093	28.9%
NORTHWEST ROCKIES BASIS S	87	340.3	-74.5%	16.73	419.5%	21	881	-97.6%
SINGAPORE 380CST BALMO	7	6.75	8.1%	6.18	18.1%	10	7	37.9%
PJM BGE DA OFF-PEAK	0	0	-	0	-	0	161	-100.0%
ULSD 10PPM CIF MED VS ICE	0	2.3	-100.0%	2.05	-100.0%	0	1	-57.1%
GULF COAST JET FUEL CLNDR	18	9.6	84.9%	0	-	6	8	-20.5%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	0	0	-100.0%
SINGAPORE GASOIL SWAP	483	328.1	47.3%	367.5	31.6%	494	202	143.9%
CHICAGO ULSD PL VS HO SPR	5	23	-78.5%	2.27	117.8%	7	13	-46.6%
CIN HUB 5MW D AH PK	43	78.3	-45.4%	86.91	-50.8%	94	127	-25.8%
PJM AD HUB 5MW REAL TIME	493	3,726.4	-86.8%	0	-	2,020	7,554	-73.3%
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-	0	0	-100.0%
Sumas Basis Swap	28	39.35	-30.1%	45.59	-39.7%	43	95	-54.7%
RBOB CRACK SPREAD	24	2.5	870.0%	0	-	18	71	-75.1%
NGPL TEX/OK	154	55	180.7%	54.91	181.2%	40	156	-74.1%
EURO GASOIL 10 CAL SWAP	0	0	-	0	-	0	0	-100.0%
HENRY HUB INDEX SWAP FUTU	105	779.7	-86.5%	93	13.3%	337	1,013	-66.8%
WTI-BRENT BULLET SWAP	0	0	-	0	-	3	0	-
NYISO J OFF-PEAK	0	0	-	0	-	0	1	-100.0%
EAST/WEST FUEL OIL SPREAD	1	3.75	-86.7%	2.73	-81.7%	9	1	574.7%
TENNESSEE 500 LEG BASIS S	0	16.55	-100.0%	0	-	3	5	-40.9%
NORTHEN NATURAL GAS DEMAR	0	0	-	0	-	0	11	-100.0%
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-	0	0	-

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Energy Futures								
HOUSTON SHIP CHANNEL INDE	0	9.3	-100.0%	0	-	0	1	-100.0%
ROCKIES KERN OPAL - NW IN	0	15.5	-100.0%	0	-	0	7	-100.0%
APPALACHIAN COAL (PHY)	0	0	-	0	-	0	1	-100.0%
WTI CALENDAR	1,549	1,047.1	47.9%	1,058.5	46.3%	1,629	1,464	11.3%
CINERGY HUB PEAK MONTH	0	0	-	0	-	0	0	-
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-	0	0	-
RBOB CALENDAR SWAP	366	378.6	-3.3%	284	29.0%	336	288	16.5%
AEP-DAYTON HUB MTHLY	0	12	-100.0%	0	-	0	2	-100.0%
CRUDE OIL PHY	1,380,905	942,072.55	46.6%	1,324,572.23	4.3%	1,206,106	1,069,039	12.8%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-
RBOB (PLATTS) CAL SWAP	0	0	-	0	-	0	0	-
NEW YORK ETHANOL SWAP	45	37.5	20.0%	23.86	88.6%	32	78	-59.2%
LA CARB DIESEL (OPIS)	0	0	-	0	-	0	0	-
GASOIL BULLET SWAP	0	0	-	1.36	-100.0%	0	0	-
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	0	0	-
EURO PROPANE CIF ARA SWA	41	61.95	-34.6%	58.05	-30.2%	55	58	-5.3%
LA CARBOB GASOLINE(OPIS)S	0	16.25	-100.0%	19.32	-100.0%	11	38	-72.2%
MCCLOSKEY ARA ARG S COAL	1,817	5,932.4	-69.4%	1,988.09	-8.6%	2,437	9,009	-73.0%
MCCLOSKEY RCH BAY COAL	158	309.35	-49.1%	225.91	-30.3%	275	938	-70.7%
MGF FUT	0	0	-	0	-	1	1	97.0%
MNC FUT	193	296.7	-35.0%	215.91	-10.7%	215	195	10.1%
DLY GAS EURO-BOB OXY	0	3	-100.0%	0	-	0	0	-100.0%
MGN1 SWAP FUT	9	3.75	140.0%	6	50.0%	6	7	-3.0%
UCM FUT	2	0.5	370.0%	1.27	84.6%	2	2	6.1%
MJC FUT	2	8.6	-79.7%	18.18	-90.4%	5	4	13.5%
UP DOWN GC ULSD VS NMX HO	2,031	3,430.2	-40.8%	2,300.32	-11.7%	2,102	2,583	-18.6%
HOUSTON SHIP CHANNEL BASI	86	93	-7.9%	0	-	26	170	-84.7%
FUEL OIL CRACK VS ICE	76	260.85	-70.7%	410.91	-81.4%	218	198	9.8%
NGPL TEXOK INDEX	0	0	-	0	-	0	0	-100.0%
NATURAL GAS	5,973	7,402.05	-19.3%	8,001.5	-25.3%	7,379	5,992	23.1%
HUSTN SHIP CHNL PIPE SWP	36	0	-	0	-	5	0	-
N ROCKIES PIPE SWAP	17	0	-	0	-	2	0	-
SOCAL PIPE SWAP	0	0	-	0	-	0	39	-100.0%
PANHANDLE PIPE SWAP	0	0	-	0	-	6	0	-
GAS EURO-BOB OXY NWE BARGES	708	590.15	20.0%	742.45	-4.6%	913	689	32.5%
MONT BELVIEU NATURAL GASOLIN	170	364.55	-53.3%	171.09	-0.4%	207	418	-50.6%
ONTARIO POWER SWAPS	3	1.5	100.0%	10.45	-71.3%	8	32	-75.3%
DAILY PJM	0	0	-	0	-	0	19	-100.0%
BRENT OIL LAST DAY	71,750	81,706.2	-12.2%	98,390.36	-27.1%	95,031	98,065	-3.1%
SINGAPORE GASOIL CALENDAR	8	0	-	10.41	-21.7%	15	2	508.4%
MARS (ARGUS) VS WTI TRD M	627	552.25	13.6%	628.41	-0.2%	925	460	101.1%
MARS (ARGUS) VS WTI SWAP	292	40.25	624.2%	13.64	2037.7%	151	228	-34.0%
SINGAPORE JET KERO BALMO	5	0	-	1.09	358.3%	4	0	857.2%
WTS (ARGUS) VS WTI TRD MT	51	50.5	1.4%	23.18	120.9%	27	53	-49.0%
DUBAI CRUDE OIL BALMO	0	13.75	-100.0%	0	-	0	2	-100.0%
EURO 1% FUEL OIL NEW BALM	0	0	-	0	-	0	1	-91.4%
PREMIUM UNLD 10P FOB MED	2	14.7	-89.1%	2.27	-29.6%	3	15	-81.1%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	-100.0%
3.5% FUEL OIL CID MED SWA	0	6.05	-95.9%	0	-	6	12	-49.9%

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Energy Futures								
JET FUEL CRG CIF NEW VS I	2	0	-	0	-	0	0	106.7%
ARGUS PROPAN FAR EST INDE	177	83.55	111.9%	125.32	41.3%	90	76	19.1%
ULSD 10PPM CIF VS ICE GAS	0	0	-	0	-	0	0	-100.0%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-	0	0	-100.0%
NYISO ZONE G 5MW D AH PK	162	153	5.9%	414.77	-60.9%	331	173	91.1%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-	0	0	-100.0%
NYMEX ULSD VS NYMEX HO	0	0	-	0	-	0	0	-
RBOB VS HEATING OIL SWAP	119	114	4.4%	75.68	57.2%	102	77	32.3%
GULF COAST ULSD CRACK SPR	85	3.75	2166.7%	28.64	196.8%	27	41	-35.6%
USGC UNL 87 CRACK SPREAD	0	0	-	0	-	0	1	-100.0%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-	0	0	150.0%
TENNESSEE 800 LEG NG BASI	0	0	-	0	-	0	5	-100.0%
NEPOOL W CNTR M 5MW D AH	0	0	-	0	-	0	12	-100.0%
DATED TO FRONTLINE BRENT	129	77.5	66.5%	71.59	80.2%	66	78	-14.7%
PJM APS ZONE DA PEAK	0	0	-	0	-	0	0	-
PJM BGE DA PEAK	0	0	-	0	-	0	9	-100.0%
PJM PPL DA PEAK	0	0	-	0	-	0	0	-
PJM JCPL DA PEAK	0	0	-	0	-	0	0	-
PJM PSEG DA PEAK	0	0	-	0	-	0	35	-100.0%
PJM PSEG DA OFF-PEAK	0	0	-	0	-	0	1,130	-100.0%
PJM WESTH RT PEAK	797	2,990.4	-73.3%	1,637.05	-51.3%	1,230	3,099	-60.3%
ALGONQUIN CITYGATES BASIS	0	79.4	-100.0%	0	-	0	37	-100.0%
MICHCON NG INDEX SWAP	0	92	-100.0%	0	-	0	13	-100.0%
GASOIL 0.1 CIF MED SWAP	0	0	-	0	-	0	1	-100.0%
ICE GASOIL BALMO SWAP	0	0	-	0	-	0	0	-
ULSD 10PPM CIF MED SWAP	0	0	-	0	-	0	0	-33.3%
EUROPE 1% FUEL OIL NWE CA	0	28.25	-100.0%	0.45	-100.0%	5	9	-50.6%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-
GULF COAST NO.6 FUEL OIL	2,044	2,988.6	-31.6%	1,975.95	3.4%	2,655	2,822	-5.9%
SINGAPORE FUEL 180CST CAL	48	53.95	-10.8%	37.95	26.9%	55	60	-7.9%
SINGAPORE FUEL OIL SPREAD	38	28.8	32.5%	17.91	113.0%	39	27	45.7%
NORTHERN ILLINOIS OFF-PEA	0	0	-	0	-	0	0	-
PJM ATSI ELEC	0	0	-	0	-	340	0	-
SING FUEL	0	0.25	-100.0%	0	-	0	0	299.9%
EURO-DENOMINATED PETRO PROD	0	4.4	-100.0%	0	-	9	1	748.1%
DATED BRENT (PLATTS) DAILY SWA	0	0	-	63.64	-100.0%	10	0	-
GAS EURO-BOB OXY NWE BARGES	272	239.2	13.8%	291	-6.4%	346	347	-0.3%
MINY RBOB GAS	0	0.15	0.0%	0.18	-17.5%	0	0	14.8%
RBOB UP-DOWN CALENDAR SWA	0	0	-	0	-	0	63	-100.0%
LA JET FUEL VS NYM NO 2 H	0	0.75	-100.0%	0	-	0	5	-96.8%
ANR OKLAHOMA	0	12.4	-100.0%	0	-	0	24	-100.0%
MICHIGAN BASIS	0	92.25	-100.0%	0	-	18	106	-83.1%
TEXAS EASTERN ZONE M-3 BA	23	426.55	-94.7%	0	-	55	385	-85.7%
NORTHERN NATURAL GAS VENTU	0	61.75	-100.0%	0	-	1	48	-98.8%
CIG BASIS	27	269.3	-90.0%	0	-	5	371	-98.7%
PJM DAILY	0	0	-	0	-	0	9	-100.0%
COLUMBIA GULF ONSHORE	67	0	-	0	-	9	21	-57.1%
Tetco STX Basis	0	36.5	-100.0%	0	-	0	11	-100.0%
Transco Zone 3 Basis	0	0	-	0	-	2	4	-50.5%

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	ADV JUL 2017	ADV JUL 2016	% CHG	ADV JUN 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Energy Futures								
GULF COAST GASOLINE CLNDR	0	0	-	0	-	0	9	-100.0%
CENTERPOINT EAST INDEX	0	37	-100.0%	0	-	0	5	-100.0%
GULF COAST ULSD CALENDAR	27	61.6	-56.8%	38.09	-30.2%	28	43	-35.5%
LA CARB DIESEL (OPIS) SWA	8	9.5	-21.1%	1.14	560.0%	8	35	-76.0%
EURO 3.5% FUEL OIL RDAM B	7	9.1	-22.5%	15.27	-53.8%	23	15	59.9%
EUROPEAN NAPHTHA BALMO	13	6.65	95.5%	29.27	-55.6%	19	7	165.7%
GASOIL MINI CALENDAR SWAP	1	7.05	-83.7%	3.32	-65.3%	7	13	-45.4%
NY ULSD (ARGUS) VS HEATING OIL	1	11.8	-87.7%	14.86	-90.2%	53	20	162.2%
PJM PECO ZONE5MW PEAK CAL MO	0	0	-	0	-	0	0	-
EUROPE 1% FUEL OIL RDAM C	1	0.5	0.0%	0	-	0	1	-71.0%
SAN JUAN BASIS SWAP	102	236.1	-56.8%	0	-	16	312	-95.0%
GULF COAST JET VS NYM 2 H	1,736	1,463.3	18.6%	1,891.95	-8.2%	2,088	1,569	33.1%
NYMEX ALUMINUM FUTURES	0	0	-	0	-	0	0	-
EURO 3.5% FUEL OIL SPREAD	34	16.5	106.1%	45.77	-25.7%	27	27	-0.1%
GASOIL CALENDAR SWAP	0	2.3	-100.0%	0	-	2	2	-16.9%
BRENT FINANCIAL FUTURES	46	18.25	150.7%	738.18	-93.8%	284	27	950.2%
ICE BRENT DUBAI SWAP	20	0	-	178.18	-88.8%	479	0	694182.9%
GASOIL CRACK SPREAD CALEN	265	398.55	-33.4%	568.64	-53.3%	385	253	52.6%
EUROPEAN NAPHTHA CRACK SPR	351	231.35	51.6%	253.68	38.2%	351	219	59.7%
CRUDE OIL	579	249	132.4%	110.64	423.1%	458	775	-40.9%
NEPOOL INTR HUB 5MW D AH	35	1,974	-98.3%	72.73	-52.6%	1,633	1,244	31.3%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	0	0	-	0	-	1,462	147	895.0%
PJM JCPL DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM WESTH RT OFF-PEAK	2,842	48,115.55	-94.1%	15,054.09	-81.1%	12,733	37,439	-66.0%
CHICAGO ETHANOL SWAP	3,630	4,887.75	-25.7%	4,003.64	-9.3%	5,485	4,653	17.9%
HENRY HUB BASIS SWAP	136	826.9	-83.6%	93	46.2%	352	1,072	-67.2%
HENRY HUB SWAP	12,306	12,871.4	-4.4%	5,781.5	112.8%	8,276	21,192	-60.9%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0	-	0	0	250.0%
PREM UNL GAS 10PPM RDAM FOB S	0	2.75	-100.0%	0	-	0	2	-84.8%
MONT BELVIEU NORMAL BUTANE 5	1,178	1,303.2	-9.6%	1,101	7.0%	1,349	1,121	20.3%
MONT BELVIEU ETHANE 5 DECIMAL	615	1,679.95	-63.4%	572.73	7.3%	1,201	1,882	-36.2%
MONT BELVIEU LDH PROPANE 5 DE	3,609	7,079.4	-49.0%	3,118.95	15.7%	4,244	5,293	-19.8%
SINGAPORE 180CST BALMO	3	0.75	233.3%	2.73	-8.3%	3	3	10.5%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	0	-
GRP THREE UNL GS (PLT) VS	21	82.5	-74.2%	3.41	523.3%	25	66	-61.6%
JET BARGES VS ICE GASOIL	0	0	-	0	-	0	0	-100.0%
SINGAPORE GASOIL VS ICE	173	125.4	37.8%	485.68	-64.4%	423	90	371.8%
NATURAL GAS PEN SWP	3,154	6,175.55	-48.9%	3,984.27	-20.8%	4,366	5,410	-19.3%
WESTERN RAIL DELIVERY PRB	0	17.75	-100.0%	2.73	-100.0%	15	51	-69.9%
EUROPE DATED BRENT SWAP	70	155	-54.8%	0	-	13	179	-93.0%
SINGAPORE JET KERO GASOIL	78	87.25	-10.3%	89.77	-12.8%	104	35	198.9%
TETCO M-3 INDEX	0	13.95	-100.0%	0	-	0	51	-100.0%
PJM AECO DA PEAK	0	0	-	0	-	0	0	-
GASOIL 10PPM CARGOES CIF	0	0	-	0	-	0	0	-100.0%
WAHA BASIS	61	344.55	-82.3%	43.18	41.3%	21	246	-91.4%
LA JET (OPIS) SWAP	52	81.25	-36.3%	107.95	-52.1%	84	89	-6.6%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-	0	0	-16.7%
GASOIL 10PPM VS ICE SWAP	4	3	20.0%	0	-	4	3	9.0%

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Energy Futures								
NY H OIL PLATTS VS NYMEX	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH O P	0	3,978	-100.0%	14,890.91	-100.0%	4,472	2,511	78.1%
EUROPEAN GASOIL (ICE)	170	575.45	-70.4%	223.91	-24.1%	163	10,560	-98.5%
ULSD UP-DOWN BALMO SWP	129	493.1	-73.9%	85.91	49.9%	172	224	-23.0%
JET FUEL UP-DOWN BALMO CL	253	68.25	270.4%	346.77	-27.1%	353	149	137.0%
EIA FLAT TAX ONHWAY DIESE	34	59.6	-43.5%	38.82	-13.2%	42	56	-24.4%
NY 2.2% FUEL OIL (PLATTS)	0	0	-	0	-	0	3	-100.0%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	-100.0%
HEATING OIL BALMO CLNDR S	5	1.25	300.0%	6.82	-26.7%	6	2	159.4%
INDIANA MISO	0	0	-	0	-	0	1	-100.0%
PETROLEUM PRODUCTS ASIA	128	89	43.5%	118.27	8.0%	103	66	56.0%
AUSTRALIAN COKE COAL	0	6.55	-100.0%	0	-	7	20	-65.4%
PETROLEUM PRODUCTS	58	115.2	-49.3%	82.91	-29.6%	135	41	226.1%
COAL SWAP	1	4	-68.8%	4.32	-71.1%	8	13	-37.5%
NYISO A OFF-PEAK	0	0	-	0	-	0	0	-
NYISO G OFF-PEAK	0	0	-	0	-	0	0	-
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-	0	0	-
SINGAPORE 380CST FUEL OIL	316	465.4	-32.1%	448.14	-29.5%	524	314	66.9%
SINGAPORE JET KEROSENE SW	165	56.5	191.6%	2.95	5476.2%	71	26	175.4%
FLORIDA GAS ZONE3 BASIS S	0	39.45	-100.0%	0	-	0	14	-100.0%
TRANSCO ZONE4 BASIS SWAP	276	78.35	252.3%	54.91	402.6%	87	112	-22.1%
ANR LOUISIANA BASIS SWAP	0	0	-	0	-	0	0	-
CINERGY HUB OFF-PEAK MONT	0	0	-	0	-	0	0	-100.0%
DUBAI CRUDE OIL CALENDAR	273	143.75	89.9%	429.55	-36.4%	461	65	604.6%
NGPL MIDCONTINENT INDEX	0	31	-100.0%	0	-	0	50	-100.0%
PANHANDLE BASIS SWAP FUTU	151	412.15	-63.5%	0	-	21	411	-94.9%
SONAT BASIS SWAP FUTURE	0	0	-	0	-	0	3	-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	0	-100.0%
EUROPE 3.5% FUEL OIL RDAM	169	288.1	-41.4%	321.82	-47.5%	397	317	25.0%
GULF COAST 3% FUEL OIL BA	46	13.1	249.2%	102.41	-55.3%	63	37	69.7%
NY1% VS GC SPREAD SWAP	138	140.7	-2.1%	118.73	16.0%	118	110	7.2%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-	0	0	-
JET CIF NWE VS ICE	6	4.1	57.3%	7.86	-18.0%	6	5	18.1%
EUROPE JET KERO NWE CALSW	0	0	-	0	-	0	0	57.9%
JAPAN NAPHTHA BALMO SWAP	5	0.25	1700.0%	2.86	57.1%	9	2	345.4%
ARGUS PROPAN(SAUDI ARAMCO	42	35.95	16.4%	37.18	12.6%	45	48	-4.5%
NYISO G	0	0	-	0	-	0	0	-
NYISO J	0	0	-	0	-	0	1	-100.0%
NGPL MID-CONTINENT	60	169.65	-64.6%	0	-	16	175	-90.8%
BRENT BALMO SWAP	10	2	375.0%	6.82	39.3%	3	6	-41.0%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-	0	0	-100.0%
HENRY HUB SWING FUTURE	0	0	-	0	-	0	2	-100.0%
EUROPE NAPHTHA CALSWAP	169	100.2	68.7%	131.59	28.4%	138	65	113.0%
NY HARBOR RESIDUAL FUEL 1	67	91.7	-26.9%	31.05	116.0%	123	169	-26.9%
PERMIAN BASIS SWAP	40	186	-78.6%	0	-	7	181	-96.2%
JAPAN C&F NAPHTHA CRACK S	4	25.65	-86.0%	66.95	-94.6%	27	19	40.5%
NATURAL GAS INDEX	0	85.6	-100.0%	0	-	5	46	-90.2%
PETRO CRCKS & SPRDS ASIA	21	0	-	35.32	-40.5%	12	8	54.0%

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Energy Futures								
NYISO CAPACITY	14	10.2	39.2%	11.09	28.0%	22	23	-1.7%
GASOIL 0.1 ROTTERDAM BARG	0	0	-	1.36	-100.0%	1	0	-
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-	0	0	299.7%
GRP THREE ULSD(PLT)VS HEA	273	189	44.5%	110.36	147.4%	146	120	22.3%
GASOIL 0.1CIF MED VS ICE	0	2	-100.0%	0	-	0	1	-58.3%
PJM AECO DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM PPL DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM DAYTON DA PEAK	0	317.5	-100.0%	0	-	36	102	-64.4%
PREMIUM UNLEAD 10PPM FOB	2	0.85	88.2%	0.91	76.0%	1	2	-45.3%
PJM WESTH DA OFF-PEAK	0	18,784	-100.0%	0	-	52	5,690	-99.1%
GASOIL 0.1 RDAM BRGS VS I	0	0.25	-100.0%	1.36	-100.0%	1	0	150.0%
GASOIL 10P CRG CIF NW VS	1	0	-	0	-	0	0	149.9%
PJM WESTHDA PEAK	0	1,016	-100.0%	215	-100.0%	42	294	-85.8%
NEPOOL RHODE IL 5MW D AH	0	0	-	0	-	0	0	-
CHICAGO UNL GAS PL VS RBO	0	0	-	0	-	0	11	-100.0%
ETHANOL	326	709.05	-54.0%	446.23	-26.9%	715	705	1.4%
NYISO ZONE A 5MW D AH O P	1,170	0	-	0	-	226	1,596	-85.8%
CIN HUB 5MW D AH O PK	4,000	5,632	-29.0%	0	-	1,812	1,900	-4.7%
PJM COMED 5MW D AH O PK	0	1,174	-100.0%	0	-	589	1,453	-59.5%
NYISO ZONE A 5MW D AH PK	0	0	-	0	-	47	4	964.8%
SOUTH STAR TEX OKLHM KNS	0	55.2	-100.0%	0	-	0	9	-100.0%
NY 3.0% FUEL OIL (PLATTS)	1	3.75	-66.7%	4.55	-72.5%	21	8	164.7%
ARGUS LLS VS. WTI (ARG) T	308	713.5	-56.9%	139.32	120.9%	295	673	-56.2%
NO 2 UP-DOWN SPREAD CALEN	0	9.35	-100.0%	4.55	-100.0%	25	18	39.0%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
PROPANE NON-LDH MT. BEL (OPIS)	118	582.4	-79.7%	286.5	-58.8%	344	489	-29.7%
PROPANE NON-LDH MB (OPIS) BAL	5	11.25	-55.6%	14.14	-64.6%	27	17	56.2%
JET AV FUEL (P) CAR FM ICE GAS S	0	1.6	-100.0%	0.55	-100.0%	0	1	-89.3%
SINGAPORE MOGAS 92 UNLEADED	319	290.25	9.9%	544.59	-41.4%	385	320	20.2%
NY JET FUEL (PLATTS) HEAT OIL SW	0	0	-	0	-	0	0	-
SINGAPORE MOGAS 92 UNLEADED	3	0	-	0	-	9	19	-56.0%
ETHANOL T2 FOB ROTT INCL DUTY	169	70.05	140.7%	300.5	-43.9%	190	103	83.8%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-	0	0	-
FUEL OIL (PLATS) CAR CM	0	46.5	-100.0%	0	-	0	8	-100.0%
FUEL OIL (PLATS) CAR CN	0	0	-	0	-	0	0	-100.0%
GROUP THREE ULSD (PLATTS)	6	0	-	0	-	1	0	-
MICHIGAN MISO	0	0	-	0	-	429	930	-53.9%
INDONESIAN COAL	0	0.75	-100.0%	0	-	0	1	-97.1%
ETHANOL FWD	0	47.6	-100.0%	11.73	-100.0%	23	34	-32.1%
NATURAL GAS FIXED PRICE SWAP F	18	0	-	0	-	2	0	-
NAT GAS BASIS SWAP	0	39.65	-100.0%	0	-	12	159	-92.4%
SUMAS NAT GAS PLATTS FIXED PRI	15	0	-	0	-	2	0	-
ELEC WEST POWER PEAK	0	0	-	0	-	11	0	-
ELEC WEST POWER OFF-PEAK	0	0	-	0	-	0	0	-
NY HARBOR LOW SULPUR GAS 100C	0	14.75	-100.0%	50	-100.0%	28	31	-11.1%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
MINI RBOB V. EBOB(ARGUS) NWE B	169	50.7	232.5%	111.09	51.8%	125	53	134.3%
CANADIAN LIGHT SWEET OIL	1	4.5	-83.3%	7.5	-90.0%	48	91	-46.9%
MINI RBOB V. EBOBARG NWE BRGS	20	10	101.0%	19.09	5.3%	20	6	228.9%

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Energy Futures								
MINI GAS EUROBOB OXY NWE ARG	31	17.55	77.8%	40.95	-23.8%	26	18	47.1%
MARS BLEND CRUDE OIL	0	172.5	-100.0%	27.86	-100.0%	77	103	-25.0%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-	10	0	-
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-	1	1	3.0%
FL GAS ZONE 3 NAT GAS IND	0	0	-	0	-	0	57	-100.0%
CIG ROCKIES NG INDEX SWA	0	6.2	-100.0%	0	-	5	7	-31.7%
TRANSCO ZONE 6 INDEX	0	30.2	-100.0%	0	-	6	41	-85.8%
DEMARC SWING SWAP	0	0	-	0	-	0	0	-
NGPL MIDCONTINENT SWING S	0	0	-	0	-	0	4	-100.0%
DEMARC INDEX FUTURE	0	0	-	0	-	0	6	-100.0%
CAISO SP15 EZGNHUB5 PEAK	0	0	-	0	-	0	0	-
TCO NG INDEX SWAP	0	0	-	0	-	0	0	-
ELEC ERCOT DLY OFF PK	0	0	-	0	-	0	0	-
ERCOT DAILY 5MW PEAK	0	0	-	0	-	0	0	-
ELECTRICITY ERCOT PEAK	35	0	-	0	-	5	0	-
DIESEL 10PPM BARGES FOB B	0	0	-	0	-	0	0	-
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-	0	0	-
TRANSCO ZONE 3 NG INDEX S	0	0	-	0	-	43	0	-
Energy Options								
PETRO OUTRIGHT EURO	0	0	-	0	-	2	0	-
PETROCHEMICALS	38	76.35	-50.6%	17.27	118.6%	42	99	-58.1%
NATURAL GAS OPTION ON CALEND	72	45	60.0%	68.18	5.6%	48	92	-48.1%
ELEC MISO PEAK	0	0	-	0	-	6	18	-68.2%
HENRY HUB FINANCIAL LAST	157	100.15	56.6%	124.59	25.9%	175	106	65.3%
NATURAL GAS PHY	99,539	114,272.95	-12.9%	127,569.45	-22.0%	120,740	107,463	12.4%
CRUDE OIL OUTRIGHTS	0	0	-	0	-	0	8	-100.0%
ELEC FINSETTLED	0	2.5	-100.0%	0	-	0	1	-100.0%
EUROPEAN JET KEROSENE NWE (P	0	0	-	0	-	0	0	-100.0%
HEATING OIL PHY	1,176	2,557.65	-54.0%	1,934.77	-39.2%	1,556	2,750	-43.4%
PJM MONTHLY	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	215	340.95	-36.8%	240	-10.3%	173	291	-40.4%
BRENT CALENDAR SWAP	94	0	-	47.73	96.4%	37	73	-50.2%
NATURAL GAS 3 M CSO FIN	381	851.85	-55.2%	1,311.36	-70.9%	555	1,081	-48.7%
RBOB PHY	1,220	1,018	19.9%	1,099.55	11.0%	1,234	1,972	-37.4%
SAN JUAN PIPE SWAP	9	36	-75.0%	24.55	-63.3%	14	44	-68.6%
NATURAL GAS 2 M CSO FIN	0	0	-	11.36	-100.0%	24	7	255.0%
SINGAPORE JET FUEL CALEND	0	0	-	0	-	0	0	-
WTI-BRENT BULLET SWAP	368	717.5	-48.8%	471.23	-22.0%	1,638	944	73.5%
CRUDE OIL APO	2,826	999.65	182.7%	1,670.82	69.1%	1,776	1,195	48.6%
WTI CRUDE OIL 1 M CSO FI	1,438	5,450	-73.6%	2,090.91	-31.3%	2,641	8,120	-67.5%
NATURAL GAS 6 M CSO FIN	113	0	-	31.82	253.6%	254	28	798.1%
RBOB CALENDAR SWAP	0	0	-	0	-	15	40	-63.2%
CRUDE OIL PHY	175,005	172,716.45	1.3%	189,009	-7.4%	194,799	181,312	7.4%
RBOB 1MO CAL SPD OPTIONS	73	0	-	25	191.6%	14	23	-40.9%
MCCLOSKEY ARA ARGS COAL	0	15	-100.0%	24.55	-100.0%	9	62	-85.7%
MCCLOSKEY RCH BAY COAL	0	0	-	0	-	0	16	-100.0%

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Energy Options								
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	0	-	137	3	4621.3%
NATURAL GAS	0	0	-	0	-	3	3	-10.0%
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-	0	0	-
N ROCKIES PIPE SWAP	18	36	-50.0%	24.55	-26.7%	20	24	-18.6%
SOCAL PIPE SWAP	0	0	-	0	-	0	69	-100.0%
PANHANDLE PIPE SWAP	0	0	-	0	-	20	0	-
ETHANOL SWAP	242	241.1	0.2%	245.27	-1.5%	256	283	-9.3%
SHORT TERM NATURAL GAS	283	160	77.0%	692.95	-59.1%	390	298	31.1%
BRENT OIL LAST DAY	2,283	1,622.8	40.7%	1,254.95	81.9%	1,426	949	50.3%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	0	0	-
HEATING OIL CRACK OPTIONS	0	0	-	4.55	-100.0%	1	0	-
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	0	0	-
HEATING OIL CRK SPD AVG PRICE	0	0	-	0	-	0	0	-
HO 1 MONTH CLNDR OPTIONS	0	0	-	0	-	9	39	-77.2%
CRUDE OIL 1MO	9,114	16,501.05	-44.8%	8,677.32	5.0%	8,537	11,894	-28.2%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-	0	3	-100.0%
SHORT TERM	111	111.25	-0.4%	244.59	-54.7%	135	138	-2.8%
COAL SWAP	0	0	-	0	-	2	3	-52.2%
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	-	0	0	-
NATURAL GAS 5 M CSO FIN	0	0	-	0	-	28	8	237.5%
NYMEX EUROPEAN GASOIL APO	0	0	-	0	-	0	0	-
COAL API2 INDEX	48	218.5	-78.1%	53.86	-11.4%	60	1,006	-94.0%
COAL API4 INDEX	0	0	-	0	-	0	10	-100.0%
NATURAL GAS 1 M CSO FIN	485	150	223.2%	1,645.45	-70.5%	1,957	252	676.9%
ETHANOL	0	0	-	0	-	3	0	650.1%
PJM WES HUB PEAK CAL MTH	27	14	89.3%	18.18	45.8%	24	74	-66.9%
PJM WES HUB PEAK LMP 50MW	25	10.75	128.8%	17.27	42.4%	83	13	532.7%
GASOLINE	0	0	-	0	-	0	6	-100.0%
LLS CRUDE OIL	0	120	-100.0%	0	-	35	77	-54.2%
1 MO GASOIL CAL SWAP SPR	0	0	-	0	-	0	0	-
NG HH 3 MONTH CAL	0	0	-	0	-	0	3	-100.0%
12 MO GASOIL CAL SWAP SPR	0	0	-	10.45	-100.0%	2	0	-

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Metals Futures								
PALLADIUM	4,136	5,210.95	-20.6%	5,476.73	-24.5%	5,825	5,337	9.1%
NYMEX PLATINUM	16,053	13,984.45	14.8%	24,071	-33.3%	18,163	14,990	21.2%
NYMEX HOT ROLLED STEEL	332	170.75	94.4%	222.95	48.9%	215	229	-6.1%
URANIUM	14	0	-	24.09	-40.6%	29	45	-34.9%
COMEX SILVER	91,486	72,937.3	25.4%	107,795.55	-15.1%	89,282	71,116	25.5%
COMEX GOLD	297,852	289,924	2.7%	223,028.68	33.5%	264,371	239,373	10.4%
COMEX COPPER	87,025	75,508.45	15.3%	104,436.59	-16.7%	96,833	82,006	18.1%
COMEX MINY COPPER	19	16.7	10.8%	45.27	-59.1%	38	28	33.1%
COPPER	1	1.5	-26.7%	1.82	-39.5%	7	20	-65.3%
E-MICRO GOLD	4,073	4,869.9	-16.4%	3,965	2.7%	4,180	4,604	-9.2%
SILVER	272	603.85	-55.0%	268.91	1.0%	254	408	-37.8%
FERROUS PRODUCTS	2	0	-	8.86	-83.1%	4	4	3.9%
METALS	0	0	-	0	-	0	0	-100.0%
ALUMINUM	222	141.3	57.0%	181.82	22.0%	253	132	91.6%
GOLD	0	0	-	0	-	0	0	-
Gold Kilo	13	185.85	-93.1%	16.18	-20.3%	17	248	-92.9%
LNDN ZINC	0	1.75	-100.0%	1.59	-100.0%	1	1	-54.3%
Aluminium MW Trans Prem Platts	237	309.6	-23.6%	269.14	-12.1%	356	299	19.1%
IRON ORE 62 CHINA PLATTS FUTUR	204	0	-	28.64	610.6%	43	17	151.5%
IRON ORE 62 CHINA TSI FUTURES	224	627.55	-64.3%	282.05	-20.5%	489	851	-42.5%
COMEX E-Mini GOLD	361	790.2	-54.3%	266.27	35.5%	408	556	-26.8%
COMEX E-Mini SILVER	46	108.95	-58.0%	44.82	2.1%	44	59	-25.2%
Metals Options								
PALLADIUM	337	269.6	24.8%	261.59	28.7%	220	148	48.6%
NYMEX PLATINUM	162	132.85	21.9%	60.23	168.9%	124	191	-35.2%
COMEX SILVER	6,569	6,731.25	-2.4%	4,930.86	33.2%	5,597	5,521	1.4%
COMEX GOLD	39,471	29,276.8	34.8%	35,468.36	11.3%	38,424	39,889	-3.7%
COMEX COPPER	299	289.55	3.4%	105.82	183.0%	197	133	48.0%
SILVER	3	9.8	-71.9%	3.64	-24.4%	10	2	509.1%
GOLD	511	265.55	92.5%	715.64	-28.6%	561	199	181.3%
IRON ORE 62 CHINA TSI PUT OPTIO	129	258.1	-50.0%	19.55	560.0%	119	161	-26.5%
IRON ORE 62 CHINA TSI CALL OPTIC	15	61.5	-75.6%	8.18	83.3%	58	229	-74.5%
Foreign Exchange Futures								
CHILEAN PESO	250	0	-	217.14	15.0%	80	0	115432.2%
Ags Futures								
FERTILIZER PRODUCS	10	0	-	2.27	340.0%	2	0	-

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TOTAL FUTURES GROUP								
Interest Rate Futures	4,689,427	4,941,281.35	-5.1%	5,492,241.55	-14.6%	6,173,367	5,548,935	11.3%
Equity Index Futures	1,564,296	1,979,586.2	-21.0%	2,514,579.82	-37.8%	1,975,853	2,531,600	-22.0%
Metals Futures	502,569	465,393.05	8.0%	470,435.95	6.8%	480,810	420,322	14.4%
Energy Futures	2,314,728	1,887,600.55	22.6%	2,334,526.64	-0.8%	2,231,127	2,073,951	7.6%
FX Futures	772,272	655,352.6	17.8%	931,524.82	-17.1%	807,500	785,131	2.8%
Commodities and Alternative Invest	1,288,588	1,025,863.05	25.6%	1,431,199.09	-10.0%	1,161,335	1,167,228	-0.5%
Foreign Exchange Futures	250	0	-	217.14	15.0%	80	0	115432.2%
Ags Futures	10	0	-	2.27	340.0%	2	0	-
TOTAL FUTURES	11,132,140	10,955,076.8	1.6%	13,174,727.27	-15.5%	12,830,072.29	12,527,167.77	2.4%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,589,239	1,847,240.1	-14.0%	1,965,183.36	-19.1%	2,180,323	1,847,300	18.0%
Equity Index Options	523,409	586,914.1	-10.8%	634,709.77	-17.5%	664,353	619,763	7.2%
Metals Options	47,496	37,295	27.4%	41,573.86	14.2%	45,309	46,474	-2.5%
Energy Options	295,355	318,385.45	-7.2%	338,661.55	-12.8%	338,877	320,902	5.6%
FX Options	90,695	61,987.8	46.3%	82,484.05	10.0%	74,198	78,088	-5.0%
Commodities and Alternative Invest	357,314	317,865.15	12.4%	317,093.68	12.7%	260,120	289,162	-10.0%
TOTAL OPTIONS	2,903,507	3,169,687.6	-8.4%	3,379,706.27	-14.1%	3,563,180.8	3,201,689.84	11.3%
TOTAL COMBINED								
Commodities and Alternative Invest	1,645,901	1,343,728.2	22.5%	1,748,292.77	-5.9%	1,421,454	1,456,390	-2.4%
FX	862,966	717,340.4	20.3%	1,014,008.86	-14.9%	881,698	863,219	2.1%
Equity Index	2,087,705	2,566,500.3	-18.7%	3,149,289.59	-33.7%	2,640,206	3,151,363	-16.2%
Interest Rate	6,278,666	6,788,521.45	-7.5%	7,457,424.91	-15.8%	8,353,690	7,396,235	12.9%
Energy	2,610,084	2,205,986	18.3%	2,673,188.18	-2.4%	2,570,004	2,394,853	7.3%
Metals	550,065	502,688.05	9.4%	512,009.82	7.4%	526,119	466,796	12.7%
Foreign Exchange	250	0	-	217.14	15.0%	80	0	115432.2%
Ags	10	0	-	2.27	340.0%	2	0	-
GRAND TOTAL	14,035,647	14,124,764.4	-0.6%	16,554,433.55	-15.2%	16,393,253.08	15,728,857.61	4.2%

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