## FIS

## **Commodities Derivatives Factsheet - Mar 22**

Freight -FFA	12.00							31-Mar-2			
Dry FFA Spot \$/Day	12 Month Avg	12 Month Low	12 Month High	Avg Weekly Volume	Avg Weekly Notional Value Million \$	YTD Market Volume	Open Interest/day	YTD Notional Value Million \$		14 Day True Range \$/Day	Trading Exchange
Cape5TC	32,453	5,826	86,953	17,128	555.8	222,662	165,578	7,226	135.3%	916.9	EEX, SGX
Panamax4TC	26,779	14,549	37,616	22,473	601.8	292,148	223,349	7,824	52.2%	604.8	EEX, SGX
Supramax10TC	28,998	17,273	39,860	10,350	300.1	134,544	90,824	3,901	24.8%	452.9	EEX, SGX
Options	42.24	/	40.04 .1.11.1	7,803	891.7	101,440	177,140	11,592	/	/	EEX, SGX
Wet FFA Spot \$/mt	12 Month Avg	12 Month Low	12 Month High		Avg Weekly Notional Value Million \$	YTD Market Volume	Open Interest/mt	YTD Notional Value Million \$	30 Day Volatility	14 Day True Range \$/mt	Trading Exchange
TD3C	6.71	5.61	10.72	6,419,077	43.1	83,448,000	78,912,000	560.1	105.6%	0.238	ICE, CME
TD20	8.70	6.69	16.49	2,037,462	17.7	26,487,000	15,458,000	230.5	151.2%	0.435	ICE, CME
TC2_37	16.39	12.07	24.76	1,198,692	19.7	15,583,000	5,966,000	255.5	63.4%	0.401	ICE, CME
TC5	23.54	16.02	42.53	1,358,538	32.0	17,661,000	7,120,000	415.7	87.3%	0.476	ICE, CME
TC6	10.54	7.12	20.95	565,077	6.0	7,346,000	3,412,000	77.4	48.1%	0.239	ICE, CME
TC14	17.25	9.88	38.42	630,154	10.9	8,192,000	4,149,000	141.4	84.5%	1.857	ICE, CME
Iron Ore								31-Mar-2	2		
Iron Ore Spot \$/mt	12 Month Avg	12 Month Low	12 Month High	Avg Weekly Volume	Avg Weekly Notional Value Million \$	YTD Market Volume	Open Interest	YTD Notional Value Million \$		14 Day True Range	Trading Exchange
Iron Ore 62% Fe	154.73	87.20	233.10	44,074,731	6,819.8	572,971,500	77,787,800	88,658	34.1%	1.228	CME, SGX
Iron Ore 65% Fe	180.03	102.00	267.80	1,222,192	220.0	15,888,500	3,345,300	2,860	30.5%	1.255	CME, SGX
Options IO 62% Fe	/	/	/	11,045,023	1,709.0	143,585,300	77,259,000	22,217	/	1	CME, SGX
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Energy								31-Mar-2			0
Coking Coal Spot \$/mt	12 Month Avg	12 Month Low	12 Month High	Avg Weekly Volume	Avg Weekly Notional Value Million \$	YTD Market Volume	Open Interest	YTD Notional Value Million \$		14 Day True Range	Trading Exchange
Coking Coal Australia	314.43	106.50	670.50	142,869	44.9	1,857,300	2,146,400	584	76.1%	4.781	CME, SGX
Fuel Oil Spot \$/mt	12 Month Avg	12 Month Low	12 Month High	Avg Weekly Volume	Avg Weekly Notional Value Million \$	YTD Market Volume	Open Interest	YTD Notional Value Million \$	30 Day Volatility	14 Day True Range	Trading Exchange
Singapore 380cst Fuel Oil	425.18	345.37	715.96	8,697,077	3,697.8	113,062,000	13,761,000	48,071	50.9%	7.960	ICE, CME, SGX
3.5% FOB Rotterdam Barges	430.77	333.75	694.00	7,260,231	3,127.5	94,383,000	13,690,000	40,658	67.1%	20.756	ICE, CME
Marine Fuel 0.5% Singapore	590.79	458.39	1008.19	10,739,000	6,344.5	139,607,000	17,870,000	82,478	48.2%	9.287	ICE, CME, SGX
Emissions Active Contracts /mt	12 Month Avg	12 Month Low	12 Month High	Avg Weekly Volume	Avg Weekly Notional Value Million €/\$	YTD Market Volume	Open Interest	YTD Notional Value Million €	30 Day Volatility	14 Day True Range	Trading Exchange
EUA Futures €/mt	64.67	42.40	96.48	195,169,000	12,622.0	2,537,197,000	624,864,000	164,086	97.3%	3.258	ICE, EEX
EUA Options €/mt		/	_	71,409,385	4,618.2	928,322,000	340,574,000	60,036	/	/	ICE, EEX
GEO Futures \$/mt	5.96	2.55	9.09	700,385	4.2	9,105,000	2,872,000	54	76.0%	0.129	CME
N-GEO Futures \$/mt	11.33	5.53	16.14	2,978,769	33.7	38,724,000	16,884,000	439	109.3%	0.298	CME
Natural Gas Active Contracts	12 Month Avg	12 Month Low	12 Month High	Avg Weekly Volume	Avg Weekly Notional Value Million \$	YTD Market Volume	Open Interest	YTD Notional Value Million \$	30 Day Volatility	14 Day True Range	Trading Exchange
LNG Japan/Korea Marker \$/MMBtu	23.35	6.93	51.77	164,568,462	3,843.4	2,139,390,000	997,020,000	49,964	192.3%	1.120	ICE, CME
LPG Propane Far East \$/mt	729.43	528.98	1001.03	320,852	234.0	4,171,077	12,140,000	3,043	50.4%	7.594	ICE, CME
LPG Propane Saudi CP \$/mt	705.82	471.15	968.48	117,669	83.1	1,529,692	5,042,000	1,080	59.0%	22.473	ICE, CME
Ferrous Metals								31-Mar-2	2		0
Active Contract \$/mt	12 Month Avg	12 Month Low	12 Month High	Avg Weekly Volume	Avg Weekly Notional Value Million \$	YTD Market Volume	Open Interest	YTD Notional Value Million \$	30 Day Volatility	14 Day True Range	Trading Exchange
CME CRU HRC \$/short ton	1593	990	1945	131,794	210.0	1,713,320	540,220	2,729.4	109.1%	68.776	CME
CME European HRC	1046		-0 .0	· ·			,	=/: = = : :			
US Busheling Scrap		861	1320	9.798	10.3	127.380	44.560	133.3	63.7%		CMF
		861 515	1320 900	9,798 14.260	10.3 8.9	127,380 185,380	44,560 146,660	133.3 115.5	63.7% 72.6%	11.679	CME CMF
ILME Steel Scrap	623	515	900	14,260	8.9	185,380	146,660	115.5	72.6%	11.679 17.112	CME
LME Steel Scrap  LME Steel Rebar	623 492	515 428	900 700	14,260 78,562	8.9 38.6	185,380 1,021,310	146,660 78,340	115.5 502.0	72.6% 62.5%	11.679 17.112 5.214	CME LME
LME Steel Scrap LME Steel Rebar LME China HRC	623	515	900	14,260 78,562 32,335	8.9	185,380 1,021,310 420,360	146,660 78,340 29,730	115.5	72.6%	11.679 17.112	CME
LME Steel Rebar	623 492 725	515 428 635	900 700 950	14,260 78,562	8.9 38.6 23.4	185,380 1,021,310	146,660 78,340	115.5 502.0 304.7	72.6% 62.5% 50.2%	11.679 17.112 5.214 7.116	CME LME LME
LME Steel Rebar LME China HRC Base Metals	623 492 725 862	515 428 635 740	900 700 950 1025	14,260 78,562 32,335 14,105	8.9 38.6 23.4 12.2	185,380 1,021,310 420,360 183,370	146,660 78,340 29,730 13,350	115.5 502.0 304.7 158.2 31-Mar-2	72.6% 62.5% 50.2% 38.7%	11.679 17.112 5.214 7.116 10.017	CME LME LME LME
LME Steel Rebar LME China HRC  Base Metals  Active Contract \$/mt	623 492 725 862 12 Month Avg	515 428 635 740	900 700 950 1025	14,260 78,562 32,335 14,105 Avg Weekly Volume	8.9 38.6 23.4 12.2 Avg Weekly Notional Value Million \$	185,380 1,021,310 420,360 183,370 YTD Market Volume	146,660 78,340 29,730 13,350 Open Interest	115.5 502.0 304.7 158.2 YTD Notional Value Million \$	72.6% 62.5% 50.2% 38.7% 2 30 Day Volatility	11.679 17.112 5.214 7.116 10.017	CME LME LME LME Trading Exchange
LME Steel Rebar  LME China HRC  Base Metals  Active Contract \$/mt  CME Aluminium Premium US \$/pound	623 492 725 862 12 Month Avg 0.3093	515 428 635 740 <b>12 Month Low</b> 0.2125	900 700 950 1025 <b>12 Month High</b> 0.3928	14,260 78,562 32,335 14,105 Avg Weekly Volume 30,271	8.9 38.6 23.4 12.2 Avg Weekly Notional Value Million \$	185,380 1,021,310 420,360 183,370 YTD Market Volume 393,525	146,660 78,340 29,730 13,350 Open Interest 623,300	115.5 502.0 304.7 158.2 31-Mar-2 YTD Notional Value Million \$ 268.4	72.6% 62.5% 50.2% 38.7% 2 30 Day Volatility 19.8%	11.679 17.112 5.214 7.116 10.017 14 Day True Range 0.0006	CME LME LME LME Trading Exchange CME
LME Steel Rebar  LME China HRC  Base Metals  Active Contract \$/mt  CME Aluminium Premium US \$/pound  CME Aluminium Premium EU EDP	623 492 725 862 12 Month Avg 0.3093 346.47	515 428 635 740 12 Month Low 0.2125 225.00	900 700 950 1025 12 Month High 0.3928 555.00	14,260 78,562 32,335 14,105 Avg Weekly Volume 30,271 25,833	8.9 38.6 23.4 12.2 Avg Weekly Notional Value Million \$ 20.6 9.0	185,380 1,021,310 420,360 183,370 YTD Market Volume 393,525 335,825	146,660 78,340 29,730 13,350 <b>Open Interest</b> 623,300 458,775	115.5 502.0 304.7 158.2 31-Mar-2 YTD Notional Value Million \$ 268.4 116.4	72.6% 62.5% 50.2% 38.7% 2 30 Day Volatility 19.8% 21.1%	11.679 17.112 5.214 7.116 10.017 14 Day True Range 0.0006 2.784	CME LME LME LME  Trading Exchange CME CME
LME Steel Rebar  LME China HRC  Base Metals  Active Contract \$/mt  CME Aluminium Premium US \$/pound  CME Aluminium Premium EU EDP  CME Aluminium Premium EU AEP	623 492 725 862 12 Month Avg 0.3093 346.47 279.45	515 428 635 740 12 Month Low 0.2125 225.00 161.67	900 700 950 1025 12 Month High 0.3928 555.00 423.59	14,260 78,562 32,335 14,105 Avg Weekly Volume 30,271 25,833 14,958	8.9 38.6 23.4 12.2 Avg Weekly Notional Value Million \$ 20.6 9.0 4.2	185,380 1,021,310 420,360 183,370 YTD Market Volume 393,525 335,825 194,450	146,660 78,340 29,730 13,350 <b>Open Interest</b> 623,300 458,775 225,125	115.5 502.0 304.7 158.2 31-Mar-2 YTD Notional Value Million \$ 268.4 116.4 54.3	72.6% 62.5% 50.2% 38.7% 2 30 Day Volatility 19.8% 21.1% 15.3%	11.679 17.112 5.214 7.116 10.017 14 Day True Range 0.0006 2.784 0.959	CME LME LME LME  Trading Exchange CME CME CME
LME Steel Rebar LME China HRC  Base Metals Active Contract \$/mt  CME Aluminium Premium US \$/pound  CME Aluminium Premium EU EDP  CME Aluminium Premium EU AEP  LME Aluminium High Grade	623 492 725 862 12 Month Avg 0.3093 346.47 279.45 2,764	515 428 635 740 12 Month Low 0.2125 225.00 161.67 2,209	900 700 950 1025 12 Month High 0.3928 555.00 423.59 3,876	14,260 78,562 32,335 14,105 Avg Weekly Volume 30,271 25,833 14,958 31,431,200	8.9 38.6 23.4 12.2 Avg Weekly Notional Value Million \$ 20.6 9.0 4.2 86,887	185,380 1,021,310 420,360 183,370 YTD Market Volume 393,525 335,825 194,450 408,605,600	146,660 78,340 29,730 13,350 Open Interest 623,300 458,775 225,125 10,172,175	115.5 502.0 304.7 158.2 31-Mar-2 YTD Notional Value Million \$ 268.4 116.4 54.3 1,129,532	72.6% 62.5% 50.2% 38.7% 2 30 Day Volatility 19.8% 21.1% 15.3% 50.8%	11.679 17.112 5.214 7.116 10.017 14 Day True Range 0.0006 2.784 0.959 122.2	CME LME LME LME  Trading Exchange CME CME CME LME
LME Steel Rebar  LME China HRC  Base Metals  Active Contract \$/mt  CME Aluminium Premium US \$/pound  CME Aluminium Premium EU EDP  CME Aluminium Premium EU AEP  LME Aluminium High Grade  LME Copper	623 492 725 862 12 Month Avg 0.3093 346.47 279.45 2,764 9,687	515 428 635 740 12 Month Low 0.2125 225.00 161.67 2,209 8,800	900 700 950 1025 12 Month High 0.3928 555.00 423.59 3,876 11,300	14,260 78,562 32,335 14,105 Avg Weekly Volume 30,271 25,833 14,958 31,431,200 15,269,588	8.9 38.6 23.4 12.2 Avg Weekly Notional Value Million \$ 20.6 9.0 4.2 86,887 147,922	185,380 1,021,310 420,360 183,370 YTD Market Volume 393,525 335,825 194,450 408,605,600 198,504,650	146,660 78,340 29,730 13,350 Open Interest 623,300 458,775 225,125 10,172,175 3,886,850	115.5 502.0 304.7 158.2 31-Mar-2 YTD Notional Value Million \$ 268.4 116.4 54.3 1,129,532 1,922,983	72.6% 62.5% 50.2% 38.7%  2  30 Day Volatility 19.8% 21.1% 15.3% 50.8% 23.6%	11.679 17.112 5.214 7.116 10.017 14 Day True Range 0.0006 2.784 0.959 122.2 144.8	CME LME LME LME O Trading Exchange CME CME CME LME LME
LME Steel Rebar  LME China HRC  Base Metals  Active Contract \$/mt  CME Aluminium Premium US \$/pound  CME Aluminium Premium EU EDP  CME Aluminium Premium EU AEP  LME Aluminium High Grade  LME Copper  LME Lead	623 492 725 862 12 Month Avg 0.3093 346.47 279.45 2,764 9,687 2,270	515 428 635 740 12 Month Low 0.2125 225.00 161.67 2,209 8,800 1,946	900 700 950 1025 12 Month High 0.3928 555.00 423.59 3,876 11,300 2,475	14,260 78,562 32,335 14,105 Avg Weekly Volume 30,271 25,833 14,958 31,431,200 15,269,588 5,451,987	8.9 38.6 23.4 12.2 Avg Weekly Notional Value Million \$ 20.6 9.0 4.2 86,887 147,922 12,376	185,380 1,021,310 420,360 183,370 YTD Market Volume 393,525 335,825 194,450 408,605,600 198,504,650 70,875,825	146,660 78,340 29,730 13,350 Open Interest 623,300 458,775 225,125 10,172,175 3,886,850 349,428	115.5 502.0 304.7 158.2 31-Mar-2 YTD Notional Value Million \$ 268.4 116.4 54.3 1,129,532 1,922,983 160,887	72.6% 62.5% 50.2% 38.7%  2  30 Day Volatility 19.8% 21.1% 15.3% 50.8% 23.6% 25.6%	11.679 17.112 5.214 7.116 10.017 14 Day True Range 0.0006 2.784 0.959 122.2 144.8 49.9	CME LME LME LME O Trading Exchange CME CME CME LME LME LME LME LME LME
LME Steel Rebar  LME China HRC  Base Metals  Active Contract \$/mt  CME Aluminium Premium US \$/pound  CME Aluminium Premium EU EDP  CME Aluminium Premium EU AEP  LME Aluminium High Grade  LME Copper  LME Lead  LME Nickel	623 492 725 862 12 Month Avg 0.3093 346.47 279.45 2,764 9,687 2,270 21,112	515 428 635 740 12 Month Low 0.2125 225.00 161.67 2,209 8,800 1,946 16,005	900 700 950 1025 12 Month High 0.3928 555.00 423.59 3,876 11,300 2,475 48,211	14,260 78,562 32,335 14,105 Avg Weekly Volume 30,271 25,833 14,958 31,431,200 15,269,588 5,451,987 2,342,054	8.9 38.6 23.4 12.2 Avg Weekly Notional Value Million \$ 20.6 9.0 4.2 86,887 147,922 12,376 49,445	185,380 1,021,310 420,360 183,370 YTD Market Volume 393,525 335,825 194,450 408,605,600 198,504,650 70,875,825 30,446,700	146,660 78,340 29,730 13,350 Open Interest 623,300 458,775 225,125 10,172,175 3,886,850 349,428 812,424	115.5 502.0 304.7 158.2  31-Mar-2  YTD Notional Value Million \$ 268.4 116.4 54.3 1,129,532 1,922,983 160,887 642,791	72.6% 62.5% 50.2% 38.7%  2  30 Day Volatility 19.8% 21.1% 15.3% 50.8% 23.6% 25.6% 207.4%	11.679 17.112 5.214 7.116 10.017 14 Day True Range 0.0006 2.784 0.959 122.2 144.8 49.9 3,136.2	CME LME LME LME O Trading Exchange CME CME LME LME LME LME LME LME LME LME LME
LME Steel Rebar  LME China HRC  Base Metals  Active Contract \$/mt  CME Aluminium Premium US \$/pound  CME Aluminium Premium EU EDP  CME Aluminium Premium EU AEP  LME Aluminium High Grade  LME Copper  LME Lead  LME Nickel  LME Tin	623 492 725 862 12 Month Avg 0.3093 346.47 279.45 2,764 9,687 2,270 21,112 36,824	515 428 635 740 12 Month Low 0.2125 225.00 161.67 2,209 8,800 1,946 16,005 26,673	900 700 950 1025 12 Month High 0.3928 555.00 423.59 3,876 11,300 2,475 48,211 48,855	14,260 78,562 32,335 14,105 Avg Weekly Volume 30,271 25,833 14,958 31,431,200 15,269,588 5,451,987 2,342,054 104,692	8.9 38.6 23.4 12.2 Avg Weekly Notional Value Million \$ 20.6 9.0 4.2 86,887 147,922 12,376 49,445 3,855	185,380 1,021,310 420,360 183,370 YTD Market Volume 393,525 335,825 194,450 408,605,600 198,504,650 70,875,825 30,446,700 1,361,000	146,660 78,340 29,730 13,350 Open Interest 623,300 458,775 225,125 10,172,175 3,886,850 349,428 812,424 32,985	115.5 502.0 304.7 158.2  31-Mar-2  YTD Notional Value Million \$ 268.4 116.4 54.3 1,129,532 1,922,983 160,887 642,791 50,117	72.6% 62.5% 50.2% 38.7%  2  30 Day Volatility 19.8% 21.1% 15.3% 50.8% 23.6% 25.6% 207.4% 39.3%	11.679 17.112 5.214 7.116 10.017 14 Day True Range 0.0006 2.784 0.959 122.2 144.8 49.9 3,136.2 566.6	CME LME LME LME O Trading Exchange CME CME LME LME LME LME LME LME LME LME LME L
LME Steel Rebar  LME China HRC  Base Metals  Active Contract \$/mt  CME Aluminium Premium US \$/pound  CME Aluminium Premium EU EDP  CME Aluminium Premium EU AEP  LME Aluminium High Grade  LME Copper  LME Lead  LME Nickel	623 492 725 862 12 Month Avg 0.3093 346.47 279.45 2,764 9,687 2,270 21,112	515 428 635 740 12 Month Low 0.2125 225.00 161.67 2,209 8,800 1,946 16,005	900 700 950 1025 12 Month High 0.3928 555.00 423.59 3,876 11,300 2,475 48,211	14,260 78,562 32,335 14,105 Avg Weekly Volume 30,271 25,833 14,958 31,431,200 15,269,588 5,451,987 2,342,054	8.9 38.6 23.4 12.2 Avg Weekly Notional Value Million \$ 20.6 9.0 4.2 86,887 147,922 12,376 49,445	185,380 1,021,310 420,360 183,370 YTD Market Volume 393,525 335,825 194,450 408,605,600 198,504,650 70,875,825 30,446,700	146,660 78,340 29,730 13,350 Open Interest 623,300 458,775 225,125 10,172,175 3,886,850 349,428 812,424	115.5 502.0 304.7 158.2  31-Mar-2  YTD Notional Value Million \$ 268.4 116.4 54.3 1,129,532 1,922,983 160,887 642,791	72.6% 62.5% 50.2% 38.7%  2  30 Day Volatility 19.8% 21.1% 15.3% 50.8% 23.6% 25.6% 207.4%	11.679 17.112 5.214 7.116 10.017 14 Day True Range 0.0006 2.784 0.959 122.2 144.8 49.9 3,136.2	CME LME LME LME O Trading Exchange CME CME LME LME LME LME LME LME LME LME LME
LME Steel Rebar LME China HRC  Base Metals  Active Contract \$/mt  CME Aluminium Premium US \$/pound  CME Aluminium Premium EU EDP  CME Aluminium Premium EU AEP  LME Aluminium High Grade  LME Copper  LME Lead  LME Nickel  LME Tin  LME Zinc	623 492 725 862 12 Month Avg 0.3093 346.47 279.45 2,764 9,687 2,270 21,112 36,824	515 428 635 740 12 Month Low 0.2125 225.00 161.67 2,209 8,800 1,946 16,005 26,673	900 700 950 1025 12 Month High 0.3928 555.00 423.59 3,876 11,300 2,475 48,211 48,855	14,260 78,562 32,335 14,105 Avg Weekly Volume 30,271 25,833 14,958 31,431,200 15,269,588 5,451,987 2,342,054 104,692	8.9 38.6 23.4 12.2 Avg Weekly Notional Value Million \$ 20.6 9.0 4.2 86,887 147,922 12,376 49,445 3,855	185,380 1,021,310 420,360 183,370 YTD Market Volume 393,525 335,825 194,450 408,605,600 198,504,650 70,875,825 30,446,700 1,361,000	146,660 78,340 29,730 13,350 Open Interest 623,300 458,775 225,125 10,172,175 3,886,850 349,428 812,424 32,985	115.5 502.0 304.7 158.2  31-Mar-2  YTD Notional Value Million \$ 268.4 116.4 54.3 1,129,532 1,922,983 160,887 642,791 50,117 514,774	72.6% 62.5% 50.2% 38.7%  2 30 Day Volatility 19.8% 21.1% 15.3% 50.8% 23.6% 25.6% 207.4% 39.3% 34.2%	11.679 17.112 5.214 7.116 10.017 14 Day True Range 0.0006 2.784 0.959 122.2 144.8 49.9 3,136.2 566.6	CME LME LME LME O Trading Exchange CME CME LME LME LME LME LME LME LME LME LME L
LME Steel Rebar  LME China HRC  Base Metals  Active Contract \$/mt  CME Aluminium Premium US \$/pound  CME Aluminium Premium EU EDP  CME Aluminium Premium EU AEP  LME Aluminium High Grade  LME Copper  LME Lead  LME Nickel  LME Tin  LME Zinc  EV Metals	623 492 725 862 12 Month Avg 0.3093 346.47 279.45 2,764 9,687 2,270 21,112 36,824 3,248	515 428 635 740 12 Month Low 0.2125 225.00 161.67 2,209 8,800 1,946 16,005 26,673 2,737	900 700 950 1025 12 Month High 0.3928 555.00 423.59 3,876 11,300 2,475 48,211 48,855 4,213	14,260 78,562 32,335 14,105  Avg Weekly Volume 30,271 25,833 14,958 31,431,200 15,269,588 5,451,987 2,342,054 104,692 12,191,896	8.9 38.6 23.4 12.2  Avg Weekly Notional Value Million \$ 20.6 9.0 4.2 86,887 147,922 12,376 49,445 3,855 39,598	185,380 1,021,310 420,360 183,370 YTD Market Volume 393,525 335,825 194,450 408,605,600 198,504,650 70,875,825 30,446,700 1,361,000 158,494,650	146,660 78,340 29,730 13,350 Open Interest 623,300 458,775 225,125 10,172,175 3,886,850 349,428 812,424 32,985 4,008,250	115.5 502.0 304.7 158.2  31-Mar-2  YTD Notional Value Million \$ 268.4 116.4 54.3 1,129,532 1,922,983 160,887 642,791 50,117 514,774	72.6% 62.5% 50.2% 38.7%  2 30 Day Volatility 19.8% 21.1% 15.3% 50.8% 23.6% 25.6% 207.4% 39.3% 34.2%	11.679 17.112 5.214 7.116 10.017  14 Day True Range 0.0006 2.784 0.959 122.2 144.8 49.9 3,136.2 566.6 95.6	CME LME LME O Trading Exchange CME CME LME LME LME LME LME LME LME LME LME L
LME Steel Rebar  LME China HRC  Base Metals  Active Contract \$/mt  CME Aluminium Premium US \$/pound  CME Aluminium Premium EU EDP  CME Aluminium Premium EU AEP  LME Aluminium High Grade  LME Copper  LME Lead  LME Nickel  LME Tin  LME Zinc  EV Metals  Active Contract \$/tonne	623 492 725 862 12 Month Avg 0.3093 346.47 279.45 2,764 9,687 2,270 21,112 36,824 3,248	515 428 635 740  12 Month Low 0.2125 225.00 161.67 2,209 8,800 1,946 16,005 26,673 2,737	900 700 950 1025 12 Month High 0.3928 555.00 423.59 3,876 11,300 2,475 48,211 48,855 4,213	14,260 78,562 32,335 14,105  Avg Weekly Volume 30,271 25,833 14,958 31,431,200 15,269,588 5,451,987 2,342,054 104,692 12,191,896  Avg Weekly Volume	8.9 38.6 23.4 12.2  Avg Weekly Notional Value Million \$ 20.6 9.0 4.2 86,887 147,922 12,376 49,445 3,855 39,598  Avg Weekly Notional Value Million \$	185,380 1,021,310 420,360 183,370  YTD Market Volume 393,525 335,825 194,450 408,605,600 198,504,650 70,875,825 30,446,700 1,361,000 158,494,650  YTD Market Volume	146,660 78,340 29,730 13,350 Open Interest 623,300 458,775 225,125 10,172,175 3,886,850 349,428 812,424 32,985 4,008,250 Open Interest	115.5 502.0 304.7 158.2  31-Mar-2  YTD Notional Value Million \$ 268.4 116.4 54.3 1,129,532 1,922,983 160,887 642,791 50,117 514,774  31-Mar-2  YTD Notional Value Million \$	72.6% 62.5% 50.2% 38.7%  2 30 Day Volatility 19.8% 21.1% 15.3% 50.8% 23.6% 25.6% 207.4% 39.3% 34.2%  2 30 Day Volatility	11.679 17.112 5.214 7.116 10.017  14 Day True Range 0.0006 2.784 0.959 122.2 144.8 49.9 3,136.2 566.6 95.6	CME LME LME O Trading Exchange CME CME LME LME LME LME LME LME LME LME LME L
LME Steel Rebar LME China HRC  Base Metals Active Contract \$/mt  CME Aluminium Premium US \$/pound  CME Aluminium Premium EU EDP  CME Aluminium Premium EU AEP  LME Aluminium High Grade  LME Copper  LME Lead  LME Nickel  LME Tin  LME Zinc  EV Metals Active Contract \$/tonne  Cobalt standard grade in-whs Rotterdam	623 492 725 862 12 Month Avg 0.3093 346.47 279.45 2,764 9,687 2,270 21,112 36,824 3,248	515 428 635 740 12 Month Low 0.2125 225.00 161.67 2,209 8,800 1,946 16,005 26,673 2,737	900 700 950 1025 12 Month High 0.3928 555.00 423.59 3,876 11,300 2,475 48,211 48,855 4,213	14,260 78,562 32,335 14,105  Avg Weekly Volume 30,271 25,833 14,958 31,431,200 15,269,588 5,451,987 2,342,054 104,692 12,191,896	8.9 38.6 23.4 12.2  Avg Weekly Notional Value Million \$ 20.6 9.0 4.2 86,887 147,922 12,376 49,445 3,855 39,598	185,380 1,021,310 420,360 183,370 YTD Market Volume 393,525 335,825 194,450 408,605,600 198,504,650 70,875,825 30,446,700 1,361,000 158,494,650	146,660 78,340 29,730 13,350 Open Interest 623,300 458,775 225,125 10,172,175 3,886,850 349,428 812,424 32,985 4,008,250	115.5 502.0 304.7 158.2  31-Mar-2  YTD Notional Value Million \$ 268.4 116.4 54.3 1,129,532 1,922,983 160,887 642,791 50,117 514,774  31-Mar-2  YTD Notional Value Million \$ 81.0	72.6% 62.5% 50.2% 38.7%  2 30 Day Volatility 19.8% 21.1% 15.3% 50.8% 23.6% 25.6% 207.4% 39.3% 34.2%  2 30 Day Volatility	11.679 17.112 5.214 7.116 10.017  14 Day True Range 0.0006 2.784 0.959 122.2 144.8 49.9 3,136.2 566.6 95.6	CME LME LME O Trading Exchange CME CME LME LME LME LME LME LME LME LME LME L
LME Steel Rebar LME China HRC  Base Metals Active Contract \$/mt  CME Aluminium Premium US \$/pound  CME Aluminium Premium EU EDP  CME Aluminium Premium EU AEP  LME Aluminium High Grade  LME Copper  LME Lead  LME Nickel  LME Tin  LME Zinc  EV Metals Active Contract \$/tonne  Cobalt standard grade in-whs Rotterdam	623 492 725 862 12 Month Avg 0.3093 346.47 279.45 2,764 9,687 2,270 21,112 36,824 3,248 12 Month Avg 60,882	515 428 635 740  12 Month Low 0.2125 225.00 161.67 2,209 8,800 1,946 16,005 26,673 2,737  12 Month Low 44,467	900 700 950 1025  12 Month High 0.3928 555.00 423.59 3,876 11,300 2,475 48,211 48,855 4,213  12 Month High 84,305	14,260 78,562 32,335 14,105  Avg Weekly Volume 30,271 25,833 14,958 31,431,200 15,269,588 5,451,987 2,342,054 104,692 12,191,896  Avg Weekly Volume 102	8.9 38.6 23.4 12.2  Avg Weekly Notional Value Million \$ 20.6 9.0 4.2 86,887 147,922 12,376 49,445 3,855 39,598  Avg Weekly Notional Value Million \$ 6.2	185,380 1,021,310 420,360 183,370  YTD Market Volume 393,525 335,825 194,450 408,605,600 198,504,650 70,875,825 30,446,700 1,361,000 158,494,650  YTD Market Volume 1,330	146,660 78,340 29,730 13,350  Open Interest 623,300 458,775 225,125 10,172,175 3,886,850 349,428 812,424 32,985 4,008,250  Open Interest 1,813	115.5 502.0 304.7 158.2  31-Mar-2  YTD Notional Value Million \$ 268.4 116.4 54.3 1,129,532 1,922,983 160,887 642,791 50,117 514,774  31-Mar-2  YTD Notional Value Million \$ 81.0	72.6% 62.5% 50.2% 38.7%  2 30 Day Volatility 19.8% 21.1% 15.3% 50.8% 23.6% 25.6% 207.4% 39.3% 34.2%  2 30 Day Volatility 9.8%	11.679 17.112 5.214 7.116 10.017  14 Day True Range 0.0006 2.784 0.959 122.2 144.8 49.9 3,136.2 566.6 95.6  14 Day True Range	CME LME LME LME  CME CME CME CME LME LME LME LME LME LME LME LME CME CME CME CME CME CME CME CME CME C
LME Steel Rebar LME China HRC  Base Metals Active Contract \$/mt  CME Aluminium Premium US \$/pound  CME Aluminium Premium EU EDP  CME Aluminium Premium EU AEP  LME Aluminium High Grade  LME Copper  LME Lead  LME Nickel  LME Tin  LME Zinc  EV Metals Active Contract \$/tonne  Cobalt standard grade in-whs Rotterdam	623 492 725 862 12 Month Avg 0.3093 346.47 279.45 2,764 9,687 2,270 21,112 36,824 3,248 12 Month Avg 60,882	515 428 635 740  12 Month Low 0.2125 225.00 161.67 2,209 8,800 1,946 16,005 26,673 2,737  12 Month Low 44,467	900 700 950 1025  12 Month High 0.3928 555.00 423.59 3,876 11,300 2,475 48,211 48,855 4,213  12 Month High 84,305	14,260 78,562 32,335 14,105  Avg Weekly Volume 30,271 25,833 14,958 31,431,200 15,269,588 5,451,987 2,342,054 104,692 12,191,896  Avg Weekly Volume 102  Avg Weekly Volume	8.9 38.6 23.4 12.2  Avg Weekly Notional Value Million \$ 20.6 9.0 4.2 86,887 147,922 12,376 49,445 3,855 39,598  Avg Weekly Notional Value Million \$ 6.2  Avg Weekly Notional Value Million \$	185,380 1,021,310 420,360 183,370  YTD Market Volume 393,525 335,825 194,450 408,605,600 198,504,650 70,875,825 30,446,700 1,361,000 158,494,650  YTD Market Volume 1,330  YTD Market Volume	146,660 78,340 29,730 13,350  Open Interest 623,300 458,775 225,125 10,172,175 3,886,850 349,428 812,424 32,985 4,008,250  Open Interest 1,813  Open Interest	115.5 502.0 304.7 158.2  31-Mar-2  YTD Notional Value Million \$ 268.4 116.4 54.3 1,129,532 1,922,983 160,887 642,791 50,117 514,774  31-Mar-2  YTD Notional Value Million \$ 81.0  31-Mar-2  YTD Notional Value Million \$	72.6% 62.5% 50.2% 38.7%  2 30 Day Volatility 19.8% 21.1% 15.3% 50.8% 23.6% 25.6% 207.4% 39.3% 34.2%  2 30 Day Volatility 9.8%	11.679 17.112 5.214 7.116 10.017  14 Day True Range 0.0006 2.784 0.959 122.2 144.8 49.9 3,136.2 566.6 95.6  14 Day True Range 93.055	CME LME LME LME  CME CME CME CME LME LME LME LME LME LME LME LME LME L
LME Steel Rebar LME China HRC  Base Metals Active Contract \$/mt  CME Aluminium Premium US \$/pound  CME Aluminium Premium EU EDP  CME Aluminium Premium EU AEP  LME Aluminium High Grade  LME Copper  LME Lead  LME Nickel  LME Tin  LME Zinc  EV Metals Active Contract \$/tonne  Cobalt standard grade in-whs Rotterdam  Fertilizer Spot \$/mt  Urea (gran) CFR Brazil	623 492 725 862 12 Month Avg 0.3093 346.47 279.45 2,764 9,687 2,270 21,112 36,824 3,248 12 Month Avg 60,882	515 428 635 740  12 Month Low 0.2125 225.00 161.67 2,209 8,800 1,946 16,005 26,673 2,737  12 Month Low 44,467	900 700 950 1025  12 Month High 0.3928 555.00 423.59 3,876 11,300 2,475 48,211 48,855 4,213  12 Month High 84,305	14,260 78,562 32,335 14,105  Avg Weekly Volume 30,271 25,833 14,958 31,431,200 15,269,588 5,451,987 2,342,054 104,692 12,191,896  Avg Weekly Volume 102  Avg Weekly Volume 4,231	8.9 38.6 23.4 12.2  Avg Weekly Notional Value Million \$ 20.6 9.0 4.2 86,887 147,922 12,376 49,445 3,855 39,598  Avg Weekly Notional Value Million \$ 6.2  Avg Weekly Notional Value Million \$ 6.2	185,380 1,021,310 420,360 183,370  YTD Market Volume 393,525 335,825 194,450 408,605,600 198,504,650 70,875,825 30,446,700 1,361,000 158,494,650  YTD Market Volume 1,330  YTD Market Volume 55,000	146,660 78,340 29,730 13,350  Open Interest 623,300 458,775 225,125 10,172,175 3,886,850 349,428 812,424 32,985 4,008,250  Open Interest 1,813  Open Interest 20,000	115.5 502.0 304.7 158.2  31-Mar-2  YTD Notional Value Million \$ 268.4 116.4 54.3 1,129,532 1,922,983 160,887 642,791 50,117 514,774  31-Mar-2  YTD Notional Value Million \$ 81.0  31-Mar-2  YTD Notional Value Million \$ 33.9	72.6% 62.5% 50.2% 38.7%  2 30 Day Volatility 19.8% 21.1% 15.3% 50.8% 23.6% 207.4% 39.3% 34.2%  2 30 Day Volatility 9.8%  2 30 Day Volatility 49.9%	11.679 17.112 5.214 7.116 10.017  14 Day True Range 0.0006 2.784 0.959 122.2 144.8 49.9 3,136.2 566.6 95.6  14 Day True Range 93.055	CME LME LME LME  CME  CME CME CME LME  LME
LME Steel Rebar LME China HRC  Base Metals Active Contract \$/mt  CME Aluminium Premium US \$/pound  CME Aluminium Premium EU EDP  CME Aluminium Premium EU AEP  LME Aluminium High Grade  LME Copper  LME Lead  LME Nickel  LME Tin  LME Zinc  EV Metals Active Contract \$/tonne  Cobalt standard grade in-whs Rotterdam  Fertilizer Spot \$/mt	623 492 725 862 12 Month Avg 0.3093 346.47 279.45 2,764 9,687 2,270 21,112 36,824 3,248 12 Month Avg 60,882	515 428 635 740  12 Month Low 0.2125 225.00 161.67 2,209 8,800 1,946 16,005 26,673 2,737  12 Month Low 44,467	900 700 950 1025  12 Month High 0.3928 555.00 423.59 3,876 11,300 2,475 48,211 48,855 4,213  12 Month High 84,305	14,260 78,562 32,335 14,105  Avg Weekly Volume 30,271 25,833 14,958 31,431,200 15,269,588 5,451,987 2,342,054 104,692 12,191,896  Avg Weekly Volume 102  Avg Weekly Volume	8.9 38.6 23.4 12.2  Avg Weekly Notional Value Million \$ 20.6 9.0 4.2 86,887 147,922 12,376 49,445 3,855 39,598  Avg Weekly Notional Value Million \$ 6.2  Avg Weekly Notional Value Million \$	185,380 1,021,310 420,360 183,370  YTD Market Volume 393,525 335,825 194,450 408,605,600 198,504,650 70,875,825 30,446,700 1,361,000 158,494,650  YTD Market Volume 1,330  YTD Market Volume	146,660 78,340 29,730 13,350  Open Interest 623,300 458,775 225,125 10,172,175 3,886,850 349,428 812,424 32,985 4,008,250  Open Interest 1,813  Open Interest	115.5 502.0 304.7 158.2  31-Mar-2  YTD Notional Value Million \$ 268.4 116.4 54.3 1,129,532 1,922,983 160,887 642,791 50,117 514,774  31-Mar-2  YTD Notional Value Million \$ 81.0  31-Mar-2  YTD Notional Value Million \$	72.6% 62.5% 50.2% 38.7%  2 30 Day Volatility 19.8% 21.1% 15.3% 50.8% 23.6% 25.6% 207.4% 39.3% 34.2%  2 30 Day Volatility 9.8%	11.679 17.112 5.214 7.116 10.017  14 Day True Range 0.0006 2.784 0.959 122.2 144.8 49.9 3,136.2 566.6 95.6  14 Day True Range 93.055	CME LME LME LME  CME CME CME CME LME LME LME LME LME LME LME LME LME L

Data Source: Baltic, CME, SGX, LME, ICE Exchanges and Bloomberg data. Spot price implies to the settlement price and index of the future product, index publishers include Baltic Freight, Fastmarkets MB, Platts, TSI, Argus, CRU, Profercy Indices. Please Note: LME volume and trades in some cases generated three reportable lots instead of one lot.

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