

## CME Group Exchange ADV Report - Monthly

August 2015

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	ADV AUG 2015	ADV AUG 2014	% CHG	ADV JUL 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
<b>Commodities and Alternative Investments Futures</b>								
HDD SEASONAL STRIP	2	0	-	2.27	4.8%	2	3	-43.4%
CDD SEASONAL STRIP	0	0	-	6.82	-100.0%	8	0	2006.1%
CDD WEATHER	43	40.95	5.8%	26.45	63.8%	34	29	17.3%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	7	-100.0%
WKLY AVG TEMP	0	0	-	0	-	0	3	-100.0%
HDD WEATHER	0	0	-	0	-	13	28	-54.1%
HOUSING INDEX	0	0.9	-73.7%	0.23	4.7%	0	1	-39.0%
MILK	782	1,358.67	-42.4%	1,087.27	-28.1%	1,130	1,423	-20.6%
HDD EURO SEASONAL STRIP	0	47.62	-100.0%	0	-	1	25	-97.6%
CASH-SETTLED CHEESE	345	287.9	19.7%	545.82	-36.9%	450	319	40.8%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	2	-100.0%
LIVE CATTLE	42,932	48,738.43	-11.9%	53,023	-19.0%	50,515	53,965	-6.4%
BUTTER CS	123	118.1	4.1%	168.68	-27.1%	133	139	-3.9%
LUMBER	977	713.19	36.9%	647.86	50.7%	816	637	28.2%
DRY WHEY	102	55.48	83.3%	79.59	27.8%	79	71	12.5%
CLASS IV MILK	27	53.71	-50.6%	84.09	-68.5%	41	97	-57.7%
NFD MILK	200	134	49.1%	263.82	-24.2%	173	113	53.3%
GSCI EXCESS RETURN FUT	50	64.76	-22.4%	21	139.5%	770	801	-3.9%
LEAN HOGS	30,514	38,992.43	-21.7%	44,144.05	-30.9%	39,933	42,289	-5.6%
FEEDER CATTLE	10,291	10,653.33	-3.4%	9,714.05	5.9%	9,560	8,398	13.8%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,610	963.24	67.2%	1,285.73	25.2%	1,376	1,088	26.5%
COCOA TAS	10	0.1	10704.3%	7.18	43.2%	5	1	315.0%
SUGAR 11	2	2.24	4.3%	7.55	-69.1%	6	3	115.1%
COFFEE	4	0.95	340.0%	2.77	51.1%	3	2	79.9%
COTTON	6	0.48	1150.0%	3.05	95.4%	3	3	0.1%
MINI WHEAT	366	514.19	-28.7%	396.95	-7.7%	362	401	-9.9%
CORN	373,137	275,302.14	35.5%	388,781.41	-4.0%	353,531	275,545	28.3%
SOYBEAN MEAL	102,160	79,260.29	28.9%	99,151.95	3.0%	95,308	81,894	16.4%
SOYBEAN OIL	114,888	84,542.76	35.9%	107,224.45	7.1%	110,689	94,323	17.4%
ROUGH RICE	1,826	1,204.67	51.6%	891.36	104.8%	1,177	896	31.4%
DOW-UBS COMMOD INDEX	1,017	834.62	21.9%	1,156.09	-12.0%	1,209	1,014	19.2%
MINI SOYBEAN	786	833.95	-5.7%	989.55	-20.6%	941	1,257	-25.1%
OATS	664	645.52	2.9%	518.14	28.2%	800	796	0.6%
SOYBEAN	202,706	141,307.52	43.5%	201,171.82	0.8%	213,500	195,117	9.4%
MINI CORN	498	618.1	-19.4%	795.86	-37.4%	570	684	-16.6%
ETHANOL	548	828.52	-33.9%	817.32	-33.0%	843	965	-12.6%
DOW-UBS COMMOD INDEX SWAP	0	0	-	0	-	0	0	-
GRAIN BASIS SWAPS	0	0	-	0	-	0	0	-100.0%
FERTILIZER PRODUCTS	84	66.19	26.6%	73.64	13.8%	96	67	42.6%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	311	320	-2.7%
OTC SP GSCI ER SWAP	0	0	-	0	-	0	8	-100.0%
Intercommodity Spread	0	0	-	0	-	0	0	-
CHI WHEAT	141,027	120,553.05	17.0%	125,157.77	12.7%	131,570	102,591	28.2%
KC WHEAT	38,101	25,382.19	50.1%	25,477.14	49.5%	30,866	23,290	32.5%
MALAYSIAN PALM SWAP	228	284.76	-20.1%	124.18	83.3%	195	171	14.0%
DJ_UBS ROLL SELECT INDEX FUTU	0	0	-	30.18	-99.1%	35	16	118.7%

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<b>Commodities and Alternative Investments Options</b>								
HDD SEASONAL STRIP	48	0	-	0	-	18	95	-81.2%
CDD SEASONAL STRIP	48	119.05	-60.0%	0	-	399	137	191.5%
CDD WEATHER	0	0	-	0	-	1	9	-90.2%
HDD WEATHER EUROPEAN	0	0	-	0	-	6	7	-16.7%
HDD WEATHER	0	0	-	0	-	17	24	-31.4%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
LV CATL CSO	0	0	-	0.55	-82.5%	0	2	-78.8%
SBIN HURR	0	0	-	0	-	0	0	-
SNOWFALL	0	0	-	0	-	0	1	-100.0%
MILK	960	1,341.1	-28.4%	1,118.77	-14.2%	1,124	1,436	-21.7%
HDD EURO SEASONAL STRIP	119	214.29	-44.4%	0	-	39	138	-72.0%
CASH-SETTLED CHEESE	150	77.48	93.3%	408.77	-63.4%	261	155	68.4%
CAT WEATHER EUROPEAN	0	0	-	0	-	18	30	-40.0%
LIVE CATTLE	13,644	18,021.43	-24.3%	12,189.41	11.9%	13,202	16,037	-17.7%
BUTTER CS	75	35.1	114.2%	72.32	4.0%	61	48	28.1%
LUMBER	65	49.33	32.2%	68.18	-4.3%	57	55	4.0%
DRY WHEY	3	11.05	-73.3%	4.32	-31.6%	16	18	-10.8%
CLASS IV MILK	2	73.62	-97.9%	17.23	-90.9%	27	82	-66.9%
NFD MILK	143	76.1	88.0%	312.86	-54.3%	161	65	148.2%
LEAN HOGS	10,270	12,107.71	-15.2%	11,605.41	-11.5%	11,224	12,332	-9.0%
FEEDER CATTLE	1,782	1,675.95	6.3%	1,789.82	-0.4%	1,670	1,490	12.1%
MLK MID	2	2.76	-12.1%	2.32	4.8%	2	5	-69.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	76	24	211.4%
CORN	110,160	76,321.81	44.3%	180,706.23	-39.0%	109,541	84,312	29.9%
SOYBEAN MEAL	9,688	9,432.48	2.7%	9,532.82	1.6%	11,822	10,272	15.1%
SOYBEAN OIL	9,196	8,021.71	14.6%	8,248.27	11.5%	7,723	6,903	11.9%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	16	-100.0%
DEC-JULY CORN CAL SPRD	7	2.38	200.0%	127.27	-94.4%	44	4	1009.4%
DEC-DEC CORN CAL SPRD	25	28.57	-13.3%	19.05	30.0%	11	11	-3.7%
NOV-JULY SOYBEAN CAL SPRD	0	26	-100.0%	0	-	0	4	-100.0%
JAN-MAY SOYBEAN CAL SPRD	0	19.05	-100.0%	0	-	0	2	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	3	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	10.86	-100.0%	2	0	-
ROUGH RICE	83	85.1	-2.1%	154.23	-46.0%	85	65	32.2%
WHEAT	0	0	-	0	-	3	1	94.0%
WHEAT-CORN ICSD	214	0	-	20.45	945.3%	80	61	31.4%
CORN NEARBY+2 CAL SPRD	252	525.43	-52.0%	137.91	82.8%	203	354	-42.5%
SOYBN NEARBY+2 CAL SPRD	0	72.86	-100.0%	0	-	2	34	-95.0%
WHEAT NEARBY+2 CAL SPRD	904	368.1	145.5%	1,116.64	-19.1%	620	254	144.2%
SOY OIL NEARBY+2 CAL SPRD	0	2.38	-100.0%	0	-	0	10	-95.5%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	2	1	114.3%
JULY-DEC CORN CAL SPRD	9	21.67	-59.3%	0	-	140	357	-60.9%
DEC-JULY WHEAT CAL SPRD	0	0	-	1.59	-100.0%	0	5	-95.7%
JULY-NOV SOYBEAN CAL SPRD	0	2.24	-100.0%	0	-	200	228	-12.4%
OATS	73	97.67	-25.2%	65.82	11.1%	89	99	-10.6%
SOYBEAN	76,477	72,800.29	5.1%	86,455.59	-11.5%	78,843	71,098	10.9%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	1	-73.5%
SOYBEAN CRUSH	20	8.67	135.7%	3.09	560.9%	5	12	-54.0%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%

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<b>Commodities and Alternative Investments Options</b>								
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	2	-100.0%
Intercommodity Spread	0	0	-	1.82	-100.0%	4	0	4652.9%
CHI WHEAT	20,491	21,819.81	-6.1%	38,044	-46.1%	33,275	24,393	36.4%
KC WHEAT	1,100	1,192.81	-7.8%	1,064.05	3.3%	2,240	1,756	27.5%
SEP-DEC SOYBEAN MEAL CSO	3	0	-	0	-	6	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	2	2	9.0%
NOV-DEC SOYBEAN CSO	0	0	-	0	-	0	3	-100.0%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	32	16	97.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-100.0%
DEC-JUL SOYBEAN OIL CSO	0	1.43	-100.0%	0	-	0	1	-100.0%
<b>FX Futures</b>								
TURKISH LIRA	0	1	-85.7%	0.18	-21.4%	1	80	-99.1%
TURKISH LIRA (EU)	0	0	-	0	-	0	57	-99.9%
JAPANESE YEN	162,391	111,216.71	46.0%	101,637.05	59.8%	142,809	152,063	-6.1%
KOREAN WON	6	0.81	658.8%	0.41	1401.5%	2	9	-80.3%
CD/JY CROSS RATES	0	1.9	-80.0%	1.05	-63.6%	1	5	-79.6%
CANADIAN DOLLAR	70,337	50,377.81	39.6%	65,775.82	6.9%	69,268	59,907	15.6%
AD/NE CROSS RATES	5	8.76	-46.7%	1.23	280.2%	3	9	-67.9%
BRITISH POUND	97,565	84,820.29	15.0%	79,308.41	23.0%	100,464	98,560	1.9%
RUSSIAN RUBLE	1,784	883.29	102.0%	1,245.36	43.3%	1,684	1,478	14.0%
SWISS FRANC	20,617	36,118.48	-42.9%	17,263.23	19.4%	22,339	38,250	-41.6%
NEW ZEALND DOLLAR	19,665	12,723	54.6%	20,997	-6.3%	20,152	16,302	23.6%
BP/JY CROSS RATES	37	41.95	-11.9%	25.86	42.9%	57	203	-71.8%
SHEKEL	0	0.57	-100.0%	0	-	0	24	-99.6%
E-MICRO USD/CAD	0	0	-	0.09	-100.0%	0	0	803.8%
E-MICRO GBP/USD	2,285	1,332	71.6%	2,028.64	12.6%	2,052	1,438	42.8%
E-MICRO USD/CHF	0	0	-	0.09	-100.0%	0	0	-24.8%
E-MICRO EUR/USD	17,966	5,599.76	220.8%	16,792.27	7.0%	17,834	7,815	128.2%
E-MICRO USD/JPY	0	0.33	-28.6%	0	-	0	0	-4.2%
E-MICRO AUD/USD	2,809	1,754.81	60.1%	2,808.73	0.0%	2,551	2,060	23.8%
AUSTRALIAN DOLLAR	97,151	74,801.05	29.9%	86,268.77	12.6%	95,660	90,194	6.1%
E-MINI JAPANESE YEN	1,028	432.14	137.8%	623	64.9%	868	700	24.0%
EFX/JY CROSS RATES	1,926	1,090.43	76.7%	1,682.5	14.5%	2,055	2,218	-7.3%
RMB USD	52	2.95	1666.1%	33.45	55.9%	21	16	33.4%
EFX/BP CROSS RATES	2,424	2,134.67	13.6%	1,920.18	26.2%	2,831	2,948	-4.0%
EFX/SF CROSS RATES	1,306	781.05	67.2%	1,099.64	18.7%	1,501	1,823	-17.7%
INDIAN RUPEE	619	21.24	2814.8%	389.86	58.8%	542	44	1141.3%
EC/SEK CROSS RATES	13	0	-	22.09	-41.4%	17	36	-52.7%
S.AFRICAN RAND	554	334.86	65.4%	456.91	21.2%	681	485	40.4%
MEXICAN PESO	44,398	41,373.9	7.3%	38,910.95	14.1%	42,997	41,603	3.4%
EURO FX	249,790	167,021.29	49.6%	212,092.82	17.8%	268,522	207,176	29.6%
SF/JY CROSS RATES	0	0.1	-100.0%	0	-	0	0	-100.0%
EC/CD CROSS RATES	94	173.62	-46.0%	39.91	135.1%	121	161	-24.7%
EC/NOK CROSS RATES	0	0	-	0	-	4	5	-7.7%
EC/AD CROSS RATES	34	18.38	83.7%	30.82	9.6%	72	64	12.8%
BP/SF CROSS RATES	2	32.71	-93.0%	10.82	-78.9%	8	19	-56.8%

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<b>FX Futures</b>								
E-MINI EURO FX	5,457	2,099.62	159.9%	4,761.95	14.6%	6,341	3,631	74.6%
MICRO CHF/USD	97	155.24	-37.5%	95	2.1%	111	192	-42.0%
POLISH ZLOTY (EC)	0	0	-	0	-	0	143	-99.7%
AD/JY CROSS RATES	249	154.24	61.5%	231.36	7.6%	196	279	-29.7%
AD/CD CROSS RATES	1	5.05	-79.2%	0.41	156.1%	1	4	-71.5%
HUNGARIAN FORINT (US)	0	2.1	-100.0%	0	-	0	2	-99.5%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-100.0%
POLISH ZLOTY (US)	6	2.9	121.3%	6.18	4.0%	30	97	-69.1%
SKR/USD CROSS RATES	39	37.67	2.8%	27	43.4%	52	48	6.9%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	3	-100.0%
CZECK KORUNA (US)	0	0.24	-100.0%	0	-	0	0	-100.0%
NKR/USD CROSS RATE	28	37.67	-25.5%	17.23	62.8%	48	58	-16.7%
BRAZIL REAL	3,712	4,863.86	-23.7%	2,386.36	55.6%	2,660	2,575	3.3%
E-MICRO JPY/USD	853	394	116.6%	344.64	147.6%	630	651	-3.2%
USDZAR	5	1.29	281.5%	3.14	56.4%	3	6	-52.4%
CHINESE RENMINBI (CNH)	74	21	254.6%	31.23	138.5%	33	26	30.8%
E-MICRO INR/USD	5	93.71	-94.3%	3.55	51.8%	13	159	-91.8%
EURO QUARTERLY VARIANCE FUTU	0	0	-	0	-	0	0	-
E-MICRO CAD/USD	703	807.57	-13.0%	477.82	47.1%	610	704	-13.4%
E-MICRO USD/CNH	0	0.19	-50.0%	0.68	-86.0%	2	1	47.0%
<b>FX Options</b>								
AUSTRALIAN DLR (EU)	3	5.95	-46.4%	9.55	-66.6%	6	13	-56.2%
JAPANESE YEN	14,472	11,897.95	21.6%	10,167.59	42.3%	11,233	11,942	-5.9%
EURO FX (EU)	150	704.67	-78.7%	169.36	-11.3%	276	360	-23.3%
CANADIAN DOLLAR	7,393	5,908.86	25.1%	6,399.05	15.5%	5,648	5,556	1.7%
BRITISH POUND	9,149	12,083.48	-24.3%	6,786.41	34.8%	11,426	12,037	-5.1%
RUSSIAN RUBLE	0	27.62	-100.0%	9.09	-100.0%	1	29	-95.9%
CANADIAN DOLLAR (EU)	4	21.81	-79.5%	6.23	-28.1%	8	25	-67.7%
SWISS FRANC (EU)	0	1.52	-100.0%	0	-	0	7	-100.0%
SWISS FRANC	322	778.29	-58.7%	414.95	-22.5%	701	1,178	-40.5%
BRITISH POUND (EU)	49	8.95	445.2%	6.55	645.7%	31	39	-19.1%
NEW ZEALND DOLLAR	0	1.48	-100.0%	0	-	0	3	-97.4%
AUSTRALIAN DOLLAR	5,698	4,867.19	17.1%	7,211.23	-21.0%	6,288	6,204	1.4%
MEXICAN PESO	76	77.9	-3.1%	79.36	-4.8%	70	39	78.6%
EURO FX	45,179	28,972.38	55.9%	38,337.23	17.8%	53,195	30,281	75.7%
JAPANESE YEN (EU)	15	35.38	-56.5%	23.5	-34.5%	17	46	-63.2%
BRAZIL REAL	0	0	-	0	-	0	0	-100.0%

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<b>Equity Index Futures</b>								
DJ US REAL ESTATE	497	280.62	77.2%	437.18	13.7%	588	481	22.2%
E-MINI NASDAQ 100	353,910	227,353	55.7%	231,852.14	52.6%	258,843	299,539	-13.6%
S&P ENERGY SECTOR	514	394.43	30.2%	341	50.6%	324	370	-12.3%
S&P MATERIALS SECTOR	85	89.24	-5.2%	81.55	3.8%	157	119	31.6%
S&P FINANCIAL SECTOR	181	136.48	32.5%	136.18	32.8%	179	159	12.7%
S&P HEALTH CARE SECTOR	371	120.38	208.2%	208.23	78.2%	520	225	130.9%
S&P INDUSTRIAL SECTOR	99	70.95	39.5%	114.73	-13.7%	135	148	-8.6%
S&P UTILITIES SECTOR	554	224.57	146.5%	285.5	93.9%	512	351	45.8%
S&P TECHNOLOGY SECTOR	135	74.14	82.2%	113.18	19.4%	192	164	17.4%
S&P CONSUMER DSCRTNRY SECTO	424	112.38	277.6%	185.45	128.8%	446	146	205.2%
S&P 500	10,418	5,639.76	84.7%	5,959.73	74.8%	11,334	13,443	-15.7%
E-MICRO NIFTY	33	0	-	0	-	4	0	-
NASDAQ	0	594.48	-100.0%	0	-	543	1,004	-45.9%
E-MINI MIDCAP	23,746	13,505.05	75.8%	16,795.36	41.4%	20,172	20,975	-3.8%
NIKKEI 225 (\$) STOCK	21,335	12,446.86	71.4%	14,828.32	43.9%	16,807	19,111	-12.1%
NIKKEI 225 (YEN) STOCK	73,711	33,843.14	117.8%	43,225.14	70.5%	51,082	48,353	5.6%
IBOVESPA INDEX	24	7.57	215.1%	28.14	-15.2%	19	18	7.2%
S&P 600 SMALLCAP EMINI	0	0.05	-100.0%	0	-	0	0	-100.0%
S&P CONSUMER STAPLES SECTOR	239	104.43	129.2%	366.14	-34.6%	472	267	76.7%
E-MINI S&P500	2,205,932	1,334,275.52	65.3%	1,499,551.91	47.1%	1,622,753	1,686,588	-3.8%
S&P 500/VALUE	0	0.24	-60.0%	0.23	-58.1%	1	6	-77.8%
S&P 500 GROWTH	0	0.24	-40.0%	0.32	-55.1%	1	3	-57.2%
S&P 400 MIDCAP	0	52.9	-100.0%	0	-	41	84	-51.1%
\$25 DJ	0	0.95	-100.0%	0	-	0	0	-100.0%
MINI \$5 DOW	221,488	127,797.43	73.3%	139,258.23	59.0%	157,289	154,975	1.5%
DJIA	0	507.43	-100.0%	0	-	221	504	-56.1%
NASDAQ BIOTECH	7	4.76	50.0%	5.55	28.8%	7	2	214.5%
<b>Equity Index Options</b>								
E-MINI NASDAQ 100	7,218	9,243.29	-21.9%	4,530.18	59.3%	5,570	12,516	-55.5%
S&P 500	53,276	33,830.33	57.5%	47,134.82	13.0%	37,019	34,317	7.9%
EOW4 EMINI S&P 500	89,957	52,280	72.1%	48,154.55	86.8%	46,631	36,260	28.6%
EOW2 S&P 500	4,639	3,937.9	17.8%	3,564.09	30.2%	3,766	3,702	1.7%
EOW1 EMINI S&P 500	59,530	36,442.76	63.4%	33,898.68	75.6%	44,440	41,347	7.5%
NASDAQ	0	1.43	-100.0%	0	-	0	1	-81.9%
EOW1 S&P 500	1,586	1,911.19	-17.0%	1,503.27	5.5%	1,512	2,106	-28.2%
E-MINI MIDCAP	0	4.71	-100.0%	0.05	-100.0%	0	4	-95.5%
EOM S&P 500	6,111	4,308.48	41.8%	7,167.64	-14.7%	5,025	4,063	23.7%
EOM EMINI S&P	61,553	56,844.95	8.3%	73,644.73	-16.4%	53,584	45,724	17.2%
EOW2 EMINI S&P 500	58,280	41,916.9	39.0%	57,712.64	1.0%	47,924	41,883	14.4%
E-MINI S&P500	431,580	287,673.48	50.0%	307,813.91	40.2%	308,865	293,972	5.1%
MINI \$5 DOW	949	497.71	90.6%	294.41	222.2%	546	598	-8.8%
DJIA	0	0.52	-100.0%	0	-	0	2	-90.8%

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	ADV AUG 2015	ADV AUG 2014	% CHG	ADV JUL 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
<b>Interest Rate Futures</b>								
5-YR SWAP RATE	1,698	2,719.48	-37.6%	1,296.5	31.0%	2,451	3,094	-20.8%
2-YR SWAP RATE	105	244.86	-56.9%	1.82	5698.5%	133	440	-69.8%
10-YR SWAP RATE	1,346	1,049	28.3%	1,421.86	-5.3%	2,773	3,112	-10.9%
1-MONTH EURODOLLAR	183	62.24	193.7%	352.64	-48.2%	259	79	228.9%
EUROYEN	0	0.05	-100.0%	0	-	0	0	-100.0%
EURODOLLARS	2,432,150	2,279,168.71	6.7%	2,078,058	17.0%	2,432,020	2,636,641	-7.8%
30-YR BOND	354,225	473,734.48	-25.2%	247,904.91	42.9%	309,119	369,798	-16.4%
5-YR NOTE	1,088,411	978,393.14	11.2%	575,826.14	89.0%	791,962	779,481	1.6%
10-YR NOTE	1,632,720	1,623,203.62	0.6%	1,071,575	52.4%	1,392,808	1,351,132	3.1%
2-YR NOTE	520,631	434,319.62	19.9%	226,531.77	129.8%	357,681	284,977	25.5%
30-YR SWAP RATE	105	224.14	-53.2%	68.45	53.2%	173	248	-30.1%
ULTRA T-BOND	175,968	157,819	11.5%	86,769.23	102.8%	122,476	100,903	21.4%
FED FUND	119,857	37,332.1	221.1%	78,804.23	52.1%	70,519	31,329	125.1%
EURO 5YR BUNDLE	0	0	-	0	-	0	1	-59.3%
2YR BUNDLE	0	0	-	0	-	4	9	-58.5%
3YR BUNDLE	0	0	-	0	-	1	4	-74.0%

### Interest Rate Options

EURO MIDCURVE	487,859	571,397.57	-14.6%	476,332.09	2.4%	500,241	663,363	-24.6%
EURODOLLARS	496,585	138,999.81	257.3%	450,508.59	10.2%	420,201	196,314	114.0%
FLEX 30-YR BOND	0	0	-	0	-	0	13	-100.0%
30-YR BOND	95,166	74,633.95	27.5%	109,410.73	-13.0%	89,128	65,101	36.9%
5-YR NOTE	95,887	113,120.62	-15.2%	86,082.05	11.4%	86,218	113,341	-23.9%
10-YR NOTE	366,478	402,851.38	-9.0%	432,136.14	-15.2%	431,998	399,460	8.1%
2-YR NOTE	9,678	7,061.67	37.0%	6,290.55	53.8%	9,881	9,873	0.1%
ULTRA T-BOND	641	370.14	73.2%	300.23	113.6%	540	622	-13.2%
FED FUND	1,074	87.29	1130.2%	692.14	55.1%	1,352	101	1234.1%

### Energy Futures

TENNESSEE 500 LEG NG SWIN	0	0	-	0	-	0	1	-100.0%
NGPL TEXOK SWING SWAP	0	0	-	0	-	0	1	-100.0%
ELEC ERCOT OFF PEAK	0	0	-	0	-	105	146	-28.6%
RBOB GAS	49	47.05	4.5%	41	19.9%	54	37	46.2%
ELEC ERCOT DLY PEAK	0	0	-	0	-	6	7	-20.8%
ERCOT NORTH ZMCP 5MW OFFPE	311	0	-	0	-	143	577	-75.1%
ERCOT NORTH ZMCP 5MW PEAK	0	0	-	0	-	15	39	-60.0%
SINGAPORE JET KERO VS. GASOIL	0	0	-	2.27	-100.0%	0	0	50.0%
PETRO OUTRIGHT EURO	391	585.52	-33.2%	362.36	7.9%	404	433	-6.8%
MONT BELVIEU LDH PROPANE OPIS	6	13.57	-56.5%	18.86	-68.7%	34	35	-3.6%
MONT BELVIEU ETHANE OPIS BALM	4	14.29	-70.0%	19.55	-78.1%	14	6	126.6%
CONWAY NATURAL GASOLINE (OPI	6	0	-	0	-	3	2	39.0%
PETROCHEMICALS	127	318.86	-60.2%	144.68	-12.4%	172	199	-13.3%
CONWAY PROPANE 5 DECIMALS S	100	321.52	-68.8%	105.18	-4.6%	199	180	10.3%
CONWAY NORMAL BUTANE (OPIS) S	27	20.48	29.8%	13.64	94.9%	9	5	108.0%
MONT BELVIEU NORMAL BUTANE B	14	15.86	-9.9%	38.73	-63.1%	23	26	-14.2%
MONT BELVIEU NATURAL GASOLIN	11	17.29	-36.6%	27.41	-60.0%	21	16	31.6%

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	ADV AUG 2015	ADV AUG 2014	% CHG	ADV JUL 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
<b>Energy Futures</b>								
IN DELIVERY MONTH EUA	148	152.81	-3.4%	719.55	-79.5%	563	485	16.2%
WTS (ARGUS) VS WTI SWAP	165	349.52	-52.9%	428.18	-61.5%	316	252	25.4%
ISO NEW ENGLAND PK LMP	0	0	-	0	-	0	5	-100.0%
ELEC NYISO OFF-PEAK	276	0	-	0	-	91	93	-3.0%
ELEC MISO PEAK	15	0	-	0	-	5	5	-9.5%
TRANSCO ZONE 4 NAT GAS IN	0	0	-	16.91	-100.0%	5	1	250.0%
COLUMB GULF MAINLINE NG B	90	540.19	-83.4%	120.41	-25.3%	128	194	-34.2%
ONEOK OKLAHOMA NG BASIS	17	36	-51.6%	30.82	-43.4%	13	10	37.0%
TEXAS GAS ZONE1 NG BASIS	3	0	-	0	-	96	26	265.4%
NYISO ZONE C 5MW D AH O P	0	0	-	0	-	0	0	-
PJM NI HUB 5MW REAL TIME	10,760	0	-	11,240.91	-4.3%	2,827	2,558	10.5%
NYISO ZONE J 5MW D AH O P	994	0	-	1,067.27	-6.9%	334	415	-19.6%
NYISO ZONE J 5MW D AH PK	55	0	-	202.95	-73.0%	37	30	24.5%
NEPOOL W CNT MASS 5MW D A	0	0	-	349.09	-100.0%	172	37	360.7%
PJM COMED 5MW D AH PK	0	0	-	140	-100.0%	18	5	239.2%
PJM DUQUS 5MW D AH O PK	0	0	-	0	-	0	0	-
NEPOOL SE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-	0	56	-100.0%
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-	0	3	-100.0%
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-	8	3	229.8%
NYISO ZONE C 5MW D AH PK	0	0	-	0	-	0	2	-100.0%
PETRO CRCKS & SPRDS NA	1,006	1,008.67	-0.3%	1,419.18	-29.1%	1,527	1,192	28.1%
SINGAPORE GASOIL	103	77.81	32.6%	142.41	-27.5%	122	111	9.7%
PETRO OUTRIGHT NA	469	460.9	1.7%	589.82	-20.5%	525	516	1.6%
CRUDE OIL SPRDS	14	0	-	0	-	10	2	404.4%
RBOB GASOLINE BALMO CLNDR	32	43.38	-26.5%	42.36	-24.7%	57	37	54.1%
GASOLINE UP-DOWN BALMO SW	0	5.95	-100.0%	15.91	-100.0%	29	15	97.0%
COLUMBIA GULF MAIN NAT G	0	0	-	0	-	4	9	-57.3%
ALGON CITY GATES NAT GAS	0	0	-	0	-	0	1	-100.0%
SOUTHERN NAT LA NAT GAS	0	0	-	0	-	25	0	-
TENN 800 LEG NAT GAS INDE	0	0	-	0	-	0	0	-100.0%
NATURAL GAS PHY	307,523	255,947.81	20.2%	291,084.95	5.6%	322,971	294,471	9.7%
CRUDE OIL OUTRIGHTS	718	330	117.5%	482.82	48.7%	497	288	72.2%
ELECTRICITY OFF PEAK	0	0	-	0	-	70	0	-
ELEC FINSETTLED	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	229	202.05	13.1%	154.36	48.1%	289	242	19.6%
FREIGHT MARKETS	8	0	-	2.86	184.4%	2	0	1149.0%
PLASTICS	38	32.38	17.9%	20	91.0%	53	26	105.1%
NYH NO 2 CRACK SPREAD CAL	73	251.43	-70.8%	82.05	-10.6%	102	182	-44.2%
TRANSCO ZONE 6 BASIS SWAP	0	0	-	27.45	-100.0%	36	15	140.6%
NYISO A	0	9.71	-100.0%	0	-	6	30	-80.3%
MINY NATURAL GAS	799	1,005.24	-20.5%	1,020.18	-21.7%	1,340	1,578	-15.1%
HEATING OIL PHY	154,961	129,520	19.6%	137,481.14	12.7%	144,829	134,708	7.5%
DOMINION TRANSMISSION INC	120	257.62	-53.3%	327.5	-63.3%	205	251	-18.4%
TCO BASIS SWAP	355	48.76	627.8%	76.27	365.3%	165	660	-75.0%
PJM MONTHLY	76	51.24	47.6%	83	-8.9%	25	100	-74.8%
WAHA INDEX SWAP FUTURE	0	0	-	0	-	0	1	-100.0%
NY HARBOR HEAT OIL SWP	225	325.19	-30.7%	250.64	-10.1%	233	309	-24.6%
EASTERN RAIL DELIVERY CSX	83	89.14	-6.7%	108.64	-23.5%	212	219	-3.4%

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<b>Energy Futures</b>								
HTG OIL	5	0	-	1.09	371.4%	1	3	-54.3%
EUROPE 3.5% FUEL OIL MED	0	9.14	-100.0%	0.59	-100.0%	4	7	-48.2%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	1	-100.0%
PJM OFF-PEAK LMP SWAP FUT	14	1.14	1150.0%	24.55	-41.8%	10	19	-45.8%
AEP-DAYTON HUB OFF-PEAK M	0	1.43	-100.0%	28.18	-100.0%	6	4	30.6%
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-	0	1	-100.0%
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-
TD3 MEG TO JAPAN 250K MT	0	0	-	0	-	0	0	-100.0%
FUELOIL SWAP:CARGOES VS.B	9	26.52	-67.0%	12.5	-29.9%	22	28	-22.8%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-	0	0	-100.0%
MINY HTG OIL	0	0.48	0.0%	0.5	-4.8%	0	0	-13.0%
BRENT CALENDAR SWAP	157	216.24	-27.3%	117.73	33.6%	305	357	-14.5%
EURO GASOIL 10PPM VS ICE	3	8.14	-66.7%	2.73	-0.5%	2	6	-71.5%
WTI-BRENT CALENDAR SWAP	1,196	694.38	72.3%	1,254.59	-4.7%	1,113	1,063	4.7%
CENTERPOINT BASIS SWAP	10	44	-77.1%	132.73	-92.4%	109	46	138.6%
PJM NILL DA OFF-PEAK	3,398	347.71	877.4%	2,830.23	20.1%	932	940	-0.8%
PANHANDLE INDEX SWAP FUTU	84	0	-	0	-	11	0	-
PJM NILL DA PEAK	30	17.1	77.4%	149.73	-79.7%	32	59	-45.7%
CIN HUB 5MW REAL TIME PK	111	0	-	97.5	13.8%	27	83	-67.9%
MINY WTI CRUDE OIL	10,860	5,352.19	102.9%	9,271.45	17.1%	13,563	7,535	80.0%
JAPAN C&F NAPHTHA SWAP	46	50.9	-10.6%	38.91	17.0%	50	57	-12.3%
LLS (ARGUS) VS WTI SWAP	525	358.62	46.3%	243.5	115.4%	433	457	-5.3%
RBOB PHY	177,946	137,812.05	29.1%	164,609.59	8.1%	164,556	136,595	20.5%
NEPOOL RHD ISLD 5MW D AH	94	121.9	-22.7%	0	-	35	85	-58.4%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-	23	0	-
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-	0	0	-
CIN HUB 5MW REAL TIME O P	4,655	0	-	0	-	1,916	1,630	17.6%
LTD NAT GAS	12,049	7,978.52	51.0%	9,729.95	23.8%	10,493	9,248	13.5%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	1	-100.0%
NORTHWEST ROCKIES BASIS S	753	91.05	726.8%	770.36	-2.3%	389	72	443.0%
SINGAPORE 380CST BALMO	4	0.48	720.0%	13.45	-71.0%	6	4	77.9%
PJM BGE DA OFF-PEAK	0	0	-	0	-	0	0	-
ULSD 10PPM CIF MED VS ICE	4	2.38	60.0%	0.68	458.7%	4	2	62.9%
GULF COAST JET FUEL CLNDR	0	34.29	-100.0%	5.86	-100.0%	17	15	15.4%
SINGAPORE GASOIL SWAP	19	208.67	-90.9%	73.86	-74.4%	119	354	-66.5%
CHICAGO ULSD PL VS HO SPR	4	11.52	-68.6%	26.73	-86.5%	18	21	-11.0%
CIN HUB 5MW D AH PK	43	0	-	12.09	256.8%	50	88	-43.4%
PJM AD HUB 5MW REAL TIME	8,107	2,709.76	199.2%	6,788.64	19.4%	1,949	8,354	-76.7%
TC5 RAS TANURA TO YOKOHAM	0	0.24	-100.0%	0	-	0	0	80.0%
Sumas Basis Swap	83	0	-	38.64	113.7%	61	11	451.0%
RBOB CRACK SPREAD	29	48	-39.5%	57.82	-49.8%	46	68	-32.2%
NGPL TEX/OK	143	372.1	-61.5%	164.55	-12.9%	414	217	91.2%
EURO GASOIL 10 CAL SWAP	0	0	-	0	-	0	0	28.4%
HENRY HUB INDEX SWAP FUTU	462	142.86	223.5%	523.09	-11.6%	412	547	-24.7%
WTI-BRENT BULLET SWAP	0	0	-	0	-	0	30	-100.0%
NYISO J OFF-PEAK	0	0	-	0	-	3	2	55.8%
EAST/WEST FUEL OIL SPREAD	6	13.57	-52.6%	2.05	214.3%	14	26	-47.5%
TENNESSEE 500 LEG BASIS S	0	0	-	38.91	-100.0%	32	10	219.1%
NORTHERN NATURAL GAS DEMAR	78	43.14	81.5%	20.59	280.2%	24	35	-31.3%

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<b>Energy Futures</b>								
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-	0	0	-
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-	1	1	-27.4%
CARBON EUA EMISSIONS EURO	0	0	-	0	-	0	17	-100.0%
APPALACHIAN COAL (PHY)	3	38.1	-92.5%	1.5	90.5%	14	75	-81.6%
WTI CALENDAR	1,373	1,504.52	-8.7%	1,220.59	12.5%	1,791	1,590	12.6%
CINERGY HUB PEAK MONTH	2	0	-	0	-	0	2	-89.1%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-	0	0	-100.0%
RBOB CALENDAR SWAP	428	300.38	42.4%	408.27	4.8%	330	397	-16.9%
AEP-DAYTON HUB MTHLY	1	2.38	-60.0%	22.73	-95.8%	3	6	-46.0%
CRUDE OIL PHY	914,143	524,571.95	74.3%	675,574.55	35.3%	797,059	575,981	38.4%
N ILLINOIS HUB MTHLY	2	0	-	0	-	0	4	-90.5%
NEW YORK ETHANOL SWAP	38	57.86	-35.0%	67.27	-44.1%	49	62	-19.9%
LA CARB DIESEL (OPIS)	0	0	-	3.55	-100.0%	0	1	-17.0%
GASOIL BULLET SWAP	0	0	-	0	-	0	0	-100.0%
RBOB SPREAD (PLATTS) SWAP	2	3	-47.6%	0	-	1	0	119.0%
EURO PROPANE CIF ARA SWA	10	7.9	29.5%	16.05	-36.2%	16	18	-9.5%
LA CARBOB GASOLINE(OPIS)S	11	53.57	-80.0%	13.64	-21.4%	26	29	-9.4%
MCCLOSKEY ARA ARGS COAL	11,812	4,384.57	169.4%	7,638.41	54.6%	7,613	6,189	23.0%
MCCLOSKEY RCH BAY COAL	737	1,041.24	-29.3%	1,044.95	-29.5%	976	1,561	-37.5%
MGF FUT	0	0.95	-100.0%	0.73	-100.0%	0	1	-84.0%
MNC FUT	184	275.05	-33.0%	152.86	20.6%	208	240	-13.4%
MG1 SWAP FUT	10	1.43	586.7%	10.27	-4.5%	7	4	66.3%
UCM FUT	3	0.48	500.0%	0.91	214.3%	2	2	-30.1%
MJC FUT	0	0.95	-100.0%	0.91	-100.0%	3	2	30.0%
HEATING OIL VS ICE GASOIL	0	107.14	-100.0%	0	-	0	124	-100.0%
UP DOWN GC ULSD VS NMX HO	1,168	1,331.48	-12.3%	1,928.77	-39.5%	1,719	1,474	16.6%
HOUSTON SHIP CHANNEL BASI	269	222.81	20.5%	146.68	83.1%	195	173	13.1%
FUEL OIL CRACK VS ICE	186	199.33	-6.7%	105.86	75.6%	170	198	-14.2%
NGPL TEXOK INDEX	23	0	-	0	-	4	0	-
NATURAL GAS	2,998	2,005.67	49.5%	3,901.45	-23.2%	3,533	2,693	31.2%
HUSTN SHIP CHNL PIPE SWP	0	0	-	185.14	-100.0%	24	0	-
N ROCKIES PIPE SWAP	0	21.57	-100.0%	45.05	-100.0%	6	14	-58.8%
SOCAL PIPE SWAP	0	0	-	22.18	-100.0%	3	0	1009.1%
PANHANDLE PIPE SWAP	0	0	-	14.27	-100.0%	2	0	-
GAS EURO-BOB OXY NWE BARGES	484	897	-46.0%	703.91	-31.2%	881	1,101	-20.0%
MONT BELVIEU NATURAL GASOLIN	154	288	-46.5%	149.32	3.2%	275	342	-19.5%
ONTARIO POWER SWAPS	3	513.43	-99.4%	1.36	144.4%	887	1,101	-19.4%
DAILY PJM	0	0	-	0	-	0	50	-100.0%
BRENT OIL LAST DAY	111,285	71,477.76	55.7%	119,052.64	-6.5%	108,635	73,386	48.0%
SINGAPORE GASOIL CALENDAR	0	30.33	-100.0%	2.27	-100.0%	37	31	19.5%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-	0	0	-83.3%
GC ULSD VS GC JET SPREAD	0	0	-	0	-	0	0	-
MARS (ARGUS) VS WTI TRD M	157	0	-	2.73	5660.1%	77	3	2788.1%
MARS (ARGUS) VS WTI SWAP	354	163.57	116.5%	315.59	12.2%	270	194	39.0%
SINGAPORE JET KERO BALMO	0	0	-	1.14	-100.0%	2	1	80.6%
WTS (ARGUS) VS WTI TRD MT	147	36.43	302.6%	26.82	446.9%	102	49	106.2%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	1	1	-40.5%
EURO 1% FUEL OIL NEW BALM	0	2.38	-94.0%	0	-	0	1	-80.1%
BRENT CFD SWAP	0	0	-	0	-	0	24	-100.0%

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	ADV AUG 2015	ADV AUG 2014	% CHG	ADV JUL 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
<b>Energy Futures</b>								
PREMIUM UNLND 10P FOB MED	14	11.81	18.5%	9.59	46.0%	17	19	-13.0%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	-
3.5% FUEL OIL CID MED SWA	0	4.43	-100.0%	0.45	-100.0%	2	5	-67.3%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-	0	0	-66.9%
ARGUS PROPAN FAR EST INDE	19	7.1	172.5%	18	7.4%	15	12	27.1%
ULSD 10PPM CIF VS ICE GAS	0	0	-	0.45	-47.6%	0	0	1.4%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-	0	1	-100.0%
NYISO ZONE G 5MW D AH PK	316	0	-	289.09	9.2%	134	48	177.6%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-	0	0	-84.9%
NYMEX ULSD VS NYMEX HO	0	0	-	0.68	-100.0%	7	3	99.0%
RBOB VS HEATING OIL SWAP	43	30.95	38.5%	14.77	190.1%	43	24	79.9%
GULF COAST ULSD CRACK SPR	0	57.14	-100.0%	0	-	15	68	-78.4%
USGC UNL 87 CRACK SPREAD	21	0	-	13.64	57.1%	15	19	-21.1%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-	0	0	0.0%
TENNESSEE 800 LEG NG BASI	70	0	-	50	39.4%	23	10	128.3%
NEPOOL W CNTR M 5MW D AH	20	0	-	19.09	4.8%	5	2	148.0%
DATED TO FRONTLINE BRENT	8	162.86	-94.9%	143.41	-94.2%	140	61	131.5%
PJM APS ZONE DA PEAK	0	0	-	0	-	0	0	-
PJM DPL DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM BGE DA PEAK	0	0	-	0	-	0	0	-
PJM PPL DA PEAK	61	0	-	0	-	8	0	-
PJM EASTERNH DA PEAK	0	0	-	0	-	0	0	-
PJM JCPL DA PEAK	0	0	-	0	-	4	30	-87.3%
PJM PSEG DA PEAK	0	0	-	0	-	0	0	-
PJM PSEG DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM WESTH RT PEAK	1,674	1,233.1	35.7%	930.68	79.8%	331	874	-62.1%
ALGONQUIN CITYGATES BASIS	11	2.33	389.8%	24.59	-53.5%	6	31	-81.8%
JET FUEL CARGOES CIF NEW	0	0	-	0	-	0	0	-100.0%
ICE GASOIL BALMO SWAP	0	0	-	0	-	0	0	-100.0%
ULSD 10PPM CIF MED SWAP	0	0	-	0	-	0	0	-100.0%
Tetco ELA Basis	0	0	-	0	-	2	0	-
EUROPE 1% FUEL OIL NWE CA	9	4.14	112.6%	7.09	24.2%	8	8	4.5%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-
GULF COAST NO.6 FUEL OIL	2,975	1,928.38	54.3%	3,211.55	-7.4%	3,605	2,564	40.6%
SINGAPORE FUEL 180CST CAL	92	192.33	-52.0%	81.91	12.7%	107	204	-47.8%
SINGAPORE FUEL OIL SPREAD	15	18.81	-20.3%	14.82	1.2%	27	20	32.5%
NORTHERN ILLINOIS OFF-PEA	2	0	-	0.91	109.5%	1	1	9.3%
PJM ATSI ELEC	0	0	-	1,121.59	-100.0%	147	0	-
SING FUEL	0	0	-	0.23	-100.0%	0	0	-25.1%
EURO-DENOMINATED PETRO PROD	0	0	-	2	-100.0%	14	2	660.0%
DATED BRENT (PLATTS) DAILY SWA	0	0	-	0	-	141	17	753.0%
GAS EURO-BOB OXY NWE BARGES	224	225.14	-0.7%	334.18	-33.1%	369	320	15.6%
MINY RBOB GAS	0	0.19	0.0%	0.18	4.8%	0	0	14.7%
RBOB UP-DOWN CALENDAR SWA	601	497.14	20.9%	543.86	10.5%	483	411	17.6%
LA JET FUEL VS NYM NO 2 H	2	0	-	2.5	-4.8%	1	7	-80.6%
ANR OKLAHOMA	34	34.76	-1.4%	119.55	-71.3%	43	43	-0.4%
MICHIGAN BASIS	61	57.71	5.9%	27.45	122.7%	17	12	45.1%
TEXAS EASTERN ZONE M-3 BA	33	166.9	-80.1%	179.86	-81.6%	65	171	-61.8%
PGE&E CITYGATE	0	0	-	0	-	0	0	-

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<b>Energy Futures</b>								
NORTHERN NATURAL GAS VENTU	10	7.19	40.4%	12.55	-19.5%	27	31	-12.9%
CIG BASIS	106	36.48	190.2%	0	-	100	44	126.7%
PJM DAILY	0	0	-	0	-	0	1	-100.0%
COLUMBIA GULF ONSHORE	0	0	-	104	-100.0%	16	68	-76.3%
Tetco STX Basis	0	0	-	0	-	21	0	8547.9%
Transco Zone 3 Basis	29	20.38	42.1%	13.82	109.5%	34	18	82.2%
GULF COAST GASOLINE CLNDR	48	59.67	-20.2%	36.36	31.0%	32	6	454.6%
CENTERPOINT EAST INDEX	0	0	-	15.5	-100.0%	4	1	309.5%
GULF COAST ULSD CALENDAR	20	34.48	-42.3%	26.14	-23.8%	38	52	-26.5%
GASOLINE UP-DOWN (ARGUS)	0	0	-	0	-	0	0	-100.0%
LA CARB DIESEL (OPIS) SWA	31	29.38	5.3%	41.45	-25.3%	36	44	-19.2%
EURO 3.5% FUEL OIL RDAM B	38	9.62	291.6%	17.5	115.2%	31	18	68.1%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
SINGAPORE GASOIL BALMO	7	7.14	0.0%	10.23	-30.2%	4	36	-87.6%
EUROPEAN NAPHTHA BALMO	3	9.29	-69.2%	2.95	-3.3%	4	11	-62.2%
GASOIL MINI CALENDAR SWAP	11	18.33	-40.8%	13.82	-21.4%	13	24	-44.9%
NY JET FUEL (ARGUS) VS HEATING	0	0	-	0	-	0	1	-100.0%
MISO 5MW PEAK	0	0	-	0	-	0	0	-
NY ULSD (ARGUS) VS HEATING OIL	17	239.38	-92.9%	23	-25.9%	120	112	7.0%
MISO 5MW OFF PEAK	0	0	-	0	-	0	0	-
PJM PECO ZONE5MW PEAK CAL MO	0	0	-	0	-	4	0	-
EUROPE 1% FUEL OIL RDAM C	0	0.48	-100.0%	0	-	1	1	-7.7%
SAN JUAN BASIS SWAP	100	5.81	1617.2%	297.95	-66.5%	101	10	865.8%
SOCAL BASIS SWAP	0	0	-	4.36	-100.0%	1	0	-
GULF COAST JET VS NYM 2 H	1,084	827.14	31.1%	1,130.05	-4.1%	1,021	1,058	-3.5%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-	1	2	-66.7%
NYMEX ALUMINUM FUTURES	0	0	-	0	-	0	0	-100.0%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-	0	0	-100.0%
EURO 3.5% FUEL OIL SPREAD	19	9.1	104.2%	33.05	-43.8%	49	31	56.9%
GASOIL CALENDAR SWAP	0	3.1	-90.8%	0	-	1	2	-41.2%
BRENT FINANCIAL FUTURES	14	278.9	-94.9%	86.18	-83.4%	370	292	26.7%
ICE BRENT DUBAI SWAP	3	0	-	0	-	48	18	170.7%
GASOIL CRACK SPREAD CALEN	51	182.62	-71.8%	109.09	-52.9%	194	112	73.8%
EUROPEAN NAPHTHA CRACK SPR	181	428.57	-57.8%	188.91	-4.4%	387	430	-9.9%
CRUDE OIL	582	442.33	31.5%	307.59	89.1%	992	465	113.2%
NEPOOL INTR HUB 5MW D AH	3,933	2,342.86	67.9%	1,835.82	114.3%	1,071	1,521	-29.6%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	914	2,240	-59.2%	1,063.64	-14.0%	300	2,243	-86.6%
PJM JCPL DA OFF-PEAK	0	0	-	0	-	91	557	-83.6%
PJM WESTH RT OFF-PEAK	14,243	578.1	2363.7%	20,225.45	-29.6%	4,821	14,323	-66.3%
CHICAGO ETHANOL SWAP	3,705	4,099.38	-9.6%	4,004.23	-7.5%	4,321	4,569	-5.4%
HENRY HUB BASIS SWAP	462	201.14	129.8%	1,187.64	-61.1%	549	580	-5.4%
HENRY HUB SWAP	19,067	28,568.62	-33.3%	20,526.59	-7.1%	21,255	25,128	-15.4%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0	-	1	0	231.6%
PREM UNL GAS 10PPM RDAM FOB S	0	0.29	-100.0%	2.05	-100.0%	2	1	8.9%
MONT BELVIEU NORMAL BUTANE 5	694	804.33	-13.7%	596.86	16.3%	718	695	3.4%
MONT BELVIEU ETHANE 5 DECIMAL	370	228.29	61.9%	266.14	38.9%	303	219	38.3%
MONT BELVIEU LDH PROPANE 5 DE	1,881	2,374.1	-20.8%	1,515.14	24.2%	1,905	1,683	13.2%
SINGAPORE 180CST BALMO	2	0.71	200.0%	4.32	-50.4%	2	3	-39.9%

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<b>Energy Futures</b>								
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	0	-
GRP THREE UNL GS (PLT) VS	103	44.52	131.0%	96.59	6.5%	72	71	1.8%
JET BARGES VS ICE GASOIL	0	0	-	0	-	0	0	50.1%
SINGAPORE GASOIL VS ICE	0	211.9	-99.8%	14.55	-96.7%	29	164	-82.6%
NATURAL GAS PEN SWP	4,275	14,249.57	-70.0%	5,814.41	-26.5%	9,245	17,765	-48.0%
WESTERN RAIL DELIVERY PRB	79	83.33	-5.7%	58.41	34.5%	112	142	-21.3%
EUROPE DATED BRENT SWAP	392	54.29	621.9%	97.95	300.1%	191	115	65.7%
SINGAPORE JET KERO GASOIL	0	63.1	-100.0%	21.59	-100.0%	18	72	-75.8%
TETCO M-3 INDEX	0	0	-	202.91	-100.0%	27	31	-13.0%
PJM AECO DA PEAK	0	0	-	0	-	1	27	-97.1%
GASOIL 10PPM CARGOES CIF	0	0	-	0	-	0	0	-100.0%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0	-	0	0	-100.0%
WAHA BASIS	324	321.95	0.5%	191.59	69.0%	129	111	16.6%
LA JET (OPIS) SWAP	46	30.95	50.0%	32.95	40.9%	46	28	67.7%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-	2	4	-61.2%
GASOIL 10PPM VS ICE SWAP	2	1.43	33.3%	2.95	-35.5%	8	5	65.6%
NY H OIL PLATTS VS NYMEX	0	6.19	-100.0%	1.86	-100.0%	6	22	-73.6%
PJM PEPCO DA OFF-PEAK	0	0	-	0	-	44	0	-
NYISO ZONE G 5MW D AH O P	224	365.71	-38.8%	1,067.27	-79.0%	517	492	5.1%
EUROPEAN GASOIL (ICE)	813	0	-	407.36	99.7%	542	24	2162.7%
ULSD UP-DOWN BALMO SWP	67	14.29	366.7%	401.36	-83.4%	151	79	91.1%
JET FUEL UP-DOWN BALMO CL	39	130.95	-70.0%	147.27	-73.3%	110	122	-10.0%
EIA FLAT TAX ONHWAY DIESE	18	26.76	-32.9%	28.86	-37.8%	42	35	17.0%
NY 2.2% FUEL OIL (PLATTS	9	18.81	-53.2%	2.27	287.6%	2	5	-65.8%
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-	0	1	-100.0%
HEATING OIL BALMO CLNDR S	0	0	-	8.41	-100.0%	2	2	4.3%
INDIANA MISO	0	75.86	-100.0%	0	-	13	701	-98.1%
PETROLEUM PRODUCTS ASIA	108	63.81	68.9%	48.18	123.7%	88	88	0.9%
AUSTRIALIAN COKE COAL	4	25.29	-85.7%	10.41	-65.2%	10	15	-34.0%
PETROLEUM PRODUCTS	1	8.76	-91.8%	0	-	3	15	-82.8%
COAL SWAP	14	130.48	-89.6%	24.36	-44.1%	32	113	-72.1%
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-	0	1	-92.2%
NYISO A OFF-PEAK	0	12.86	-100.0%	0	-	3	10	-74.1%
NYISO G OFF-PEAK	0	0	-	0	-	1	2	-63.1%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-	0	4	-100.0%
SINGAPORE 380CST FUEL OIL	296	127.9	131.8%	218.73	35.5%	265	149	77.8%
SINGAPORE JET KEROSENE SW	27	56.57	-52.0%	52.64	-48.4%	71	205	-65.4%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-	7	7	0.7%
FLORIDA GAS ZONE3 BASIS S	23	21.57	7.7%	0	-	75	14	414.8%
TRANSCO ZONE4 BASIS SWAP	20	17.52	16.3%	466.05	-95.6%	388	52	644.0%
ANR LOUISIANA BASIS SWAP	0	0	-	0	-	13	0	-
CINERGY HUB OFF-PEAK MONT	7	0	-	5.45	31.0%	2	1	64.3%
DUBAI CRUDE OIL CALENDAR	190	51.71	268.1%	134.36	41.7%	171	88	93.7%
NGPL MIDCONTINENT INDEX	6	0	-	0	-	2	0	-
PANHANDLE BASIS SWAP FUTU	491	372.48	31.8%	1,419.32	-65.4%	579	173	234.4%
SONAT BASIS SWAP FUTURE	124	0	-	196.55	-37.1%	86	25	250.0%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-	0	0	-46.4%
FUEL OIL NWE CRACK VS ICE	0	8.57	-100.0%	0	-	2	8	-76.4%
EUROPE 3.5% FUEL OIL RDAM	354	376.48	-6.0%	219.55	61.2%	454	386	17.7%

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	ADV AUG 2015	ADV AUG 2014	% CHG	ADV JUL 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
<b>Energy Futures</b>								
GULF COAST 3% FUEL OIL BA	48	29.86	60.6%	43.82	9.4%	55	62	-11.1%
NY1% VS GC SPREAD SWAP	45	130.71	-65.4%	145.05	-68.8%	102	209	-51.1%
GASOIL 0.1 CIF NWE VS ISE	0	0.81	-100.0%	0	-	2	0	749.0%
JET CIF NWE VS ICE	2	4.38	-50.0%	7.05	-68.9%	6	6	2.2%
EUROPE JET KERO NWE CALSW	0	1.14	-58.3%	3	-84.1%	3	0	522.7%
JAPAN NAPHTHA BALMO SWAP	1	1.76	-32.4%	0	-	3	3	-23.3%
ARGUS PROPAN(SAUDI ARAMCO	18	31.38	-41.1%	14.05	31.5%	23	40	-43.7%
NYISO G	0	0	-	0	-	2	6	-69.6%
NYISO J	22	0	-	0	-	13	21	-34.3%
NGPL MID-CONTINENT	86	63.43	35.7%	82.05	4.9%	224	29	679.1%
TENNESSEE 500 LEG NG INDE	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	16	9.52	72.0%	19.09	-14.2%	26	13	96.4%
HENRY HUB SWING FUTURE	57	0	-	0	-	7	4	72.1%
EUROPE NAPHTHA CALSWAP	37	63.24	-42.2%	32.73	11.7%	71	85	-15.8%
NY HARBOR RESIDUAL FUEL 1	341	271.71	25.5%	183.77	85.5%	232	290	-20.1%
PERMIAN BASIS SWAP	106	69.52	52.5%	100.91	5.0%	61	52	17.7%
JAPAN C&F NAPHTHA CRACK S	50	19.05	161.0%	5.77	761.2%	13	6	122.1%
EMMISSIONS	0	0	-	11.36	-100.0%	1	2	-16.9%
NATURAL GAS INDEX	0	0	-	0	-	0	3	-100.0%
PETRO CRCKS & SPRDS ASIA	20	6.1	234.4%	0	-	6	9	-34.3%
NYISO CAPACITY	52	12	331.7%	16.82	208.1%	33	12	170.1%
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0	-	0	0	-83.3%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-	0	0	-100.0%
GRP THREE ULSD(PLT)VS HEA	173	322.9	-46.4%	237.41	-27.1%	183	235	-22.3%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-	0	1	-68.8%
PJM DPL DA PEAK	0	0	-	0	-	0	0	-
PJM AECO DA OFF-PEAK	0	0	-	0	-	0	502	-100.0%
PJM PPL DA OFF-PEAK	1,120	0	-	0	-	140	0	-
PJM DAYTON DA PEAK	10	127.71	-92.2%	294.09	-96.6%	40	128	-69.0%
PREMIUM UNLEAD 10PPM FOB	5	8.05	-42.6%	2.32	99.2%	4	5	-22.7%
PJM WESTH DA OFF-PEAK	1,501	0	-	4,276.36	-64.9%	748	4,927	-84.8%
PJM PEPCO DA PEAK	0	0	-	0	-	0	0	-
GASOIL 0.1 RDAM BRGS VS I	1	0	-	0	-	0	4	-89.6%
GASOIL 10P CRG CIF NW VS	0	0.24	-100.0%	0.45	-100.0%	0	0	-20.2%
PJM WESTHDA PEAK	91	0	-	255.68	-64.3%	45	281	-84.0%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-	0	0	-
NEPOOL RHODE IL 5MW D AH	0	2,220.95	-100.0%	0	-	281	1,450	-80.6%
CHICAGO UNL GAS PL VS RBO	0	0	-	0	-	2	1	101.7%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-	0	15	-100.0%
NYISO ZONE A 5MW D AH O P	1,104	2,240	-50.7%	0	-	1,833	1,070	71.3%
CIN HUB 5MW D AH O PK	2,331	0	-	0	-	991	1,778	-44.3%
PJM COMED 5MW D AH O PK	0	0	-	2,581.59	-100.0%	338	98	245.6%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-	2	0	352.5%
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-	0	0	-
NYISO ZONE A 5MW D AH PK	61	120.95	-49.6%	125.45	-51.4%	52	62	-16.2%
SOUTH STAR TEX OKLHM KNS	16	17.38	-9.6%	5.64	178.8%	27	3	776.5%
NY 3.0% FUEL OIL (PLATTS	14	9.05	57.9%	18.18	-21.4%	14	9	50.6%
ARGUS LLS VS. WTI (ARG) T	347	525.05	-33.9%	341.23	1.7%	379	255	48.6%
NO 2 UP-DOWN SPREAD CALEN	5	0	-	26.55	-82.1%	17	9	100.6%

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<b>Energy Futures</b>								
PROPANE NON-LDH MT. BEL (OPIS)	252	62.81	301.1%	432.32	-41.7%	307	87	253.4%
PROPANE NON-LDH MB (OPIS) BAL	10	0	-	1.14	738.1%	8	2	314.4%
JET AV FUEL (P) CAR FM ICE GAS S	0	0.71	-66.7%	1.14	-79.0%	1	1	14.1%
SINGAPORE MOGAS 92 UNLEADED	90	890.52	-89.9%	169.09	-46.9%	332	713	-53.4%
NY JET FUEL (PLATTS) HEAT OIL SV	0	172.62	-100.0%	0	-	10	127	-91.9%
SINGAPORE MOGAS 92 UNLEADED	2	17.95	-86.7%	4.55	-47.6%	17	28	-40.9%
ETHANOL T2 FOB ROTT INCL DUTY	74	108.33	-31.8%	120.82	-38.9%	137	87	57.9%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-	0	1	-100.0%
FUEL OIL (PLATS) CAR CM	4	0	-	1.64	170.6%	2	1	61.0%
FUEL OIL (PLATS) CAR CN	0	0.81	-100.0%	0	-	1	1	-11.8%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-	1	2	-36.7%
MICHIGAN MISO	207	0	-	0	-	763	1,282	-40.5%
INDONESIAN COAL	3	54.05	-94.7%	4.09	-30.2%	8	58	-85.8%
ETHANOL FWD	33	87.05	-62.4%	34.82	-6.0%	39	64	-39.3%
NY HARBOR LOW SULPUR GAS 100C	0	85.71	-100.0%	0	-	24	27	-11.0%
CANADIAN LIGHT SWEET OIL	56	12.86	337.8%	17.05	230.2%	23	10	146.6%
NATURAL GAS FIXED PRICE SWAP F	0	0	-	587.82	-100.0%	77	0	-
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
NAT GAS BASIS SWAP	61	0	-	15.64	291.0%	19	30	-38.6%
MINI RBOB V. EBOB(ARGUS) NWE B	21	12.62	66.0%	31.45	-33.4%	33	22	51.3%
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-	0	0	-
VENTURA NAT GAS PLATTS FIXED P	0	0	-	2	-100.0%	0	0	-
COLUMBIA GULF NAT GAS FIXED PR	0	0	-	22.18	-100.0%	3	0	-
NY HARBOR LOW SULPUR GASOIL 1	0	0	-	0	-	0	1	-100.0%
DIESEL 10PPM BARGES FOB B	0	0	-	0	-	0	0	-100.0%
SUMAS NAT GAS PLATTS FIXED PRI	0	0	-	131.5	-100.0%	17	0	-
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-	0	0	-
DEMARC INDEX FUTURE	0	0	-	0	-	0	3	-100.0%
MINI RBOB V. EBOBARG NWE BRGS	8	95.71	-91.5%	2.73	196.8%	23	26	-12.8%
TCO NG INDEX SWAP	0	0	-	177.45	-100.0%	23	15	60.2%
EU LOW SULPHUR GASOIL CRACK	0	42.86	-100.0%	0	-	0	43	-100.0%
TRANSCO ZONE 6 INDEX	0	0	-	0	-	0	3	-87.0%
CRUDE OIL LAST DAY	0	0	-	0	-	0	0	-100.0%
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-	0	0	-100.0%
MJB FUT	0	0	-	0	-	0	0	-
ELECTRICITY ERCOT PEAK	0	0	-	0	-	0	0	-100.0%
EURO 3.5% FUEL OIL M CRK	0	0.48	-100.0%	0	-	0	1	-100.0%
3.5% FUEL OIL CIF BALMO S	0	1.9	-100.0%	0	-	1	0	114.5%
DY EURO 3.5% FUEL OI RDA	40	0	-	0	-	5	0	-
CENTER POINT NAT GAS FIXED PRI	0	0	-	1.45	-100.0%	0	0	-
MINI GAS EUROBOB OXY NWE ARG	10	26.48	-61.2%	13.45	-23.6%	17	28	-39.1%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	5.55	-100.0%	1	0	-

**Energy Options**

PETRO OUTRIGHT EURO	0	1.43	-100.0%	6.82	-100.0%	1	5	-77.8%
PETROCHEMICALS	63	104.71	-39.6%	78.95	-19.8%	75	137	-44.8%
ISO NEW ENGLAND PK LMP	0	0	-	0	-	0	0	-
NATURAL GAS OPTION ON CALEND	26	91.9	-72.0%	24.55	4.8%	55	56	-2.1%

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<b>Energy Options</b>								
ELEC MISO PEAK	0	0	-	0	-	0	0	-
HENRY HUB FINANCIAL LAST	73	200.24	-63.5%	90.82	-19.6%	115	261	-56.0%
NATURAL GAS PHY	62,809	77,065.43	-18.5%	93,390.41	-32.7%	81,334	97,460	-16.5%
CRUDE OIL OUTRIGHTS	0	0	-	0	-	9	24	-63.2%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	18	-100.0%
ELEC FINSETTLED	0	6.71	-95.7%	0.55	-47.6%	0	6	-96.3%
APPALACHIAN COAL	0	3.81	-100.0%	0	-	0	3	-92.9%
EUROPEAN JET KEROSENE NWE (P	0	0	-	0	-	0	0	-
HEATING OIL PHY	2,288	3,495.48	-34.5%	1,618.86	41.3%	2,521	3,151	-20.0%
PJM MONTHLY	0	0	-	0	-	0	0	-100.0%
NY HARBOR HEAT OIL SWP	622	1,082.71	-42.5%	750.36	-17.1%	680	1,143	-40.5%
BRENT CALENDAR SWAP	74	1,941.19	-96.2%	27.27	170.6%	883	1,643	-46.2%
NATURAL GAS 3 M CSO FIN	1,088	367.76	195.8%	466.59	133.2%	332	269	23.5%
RBOB PHY	1,711	1,394.48	22.7%	2,027.55	-15.6%	1,541	1,643	-6.2%
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	35	17.14	102.2%	33.09	4.8%	24	13	80.4%
NATURAL GAS 2 M CSO FIN	0	0	-	45.45	-100.0%	18	8	110.7%
SINGAPORE JET FUEL CALEND	57	14.29	300.0%	0	-	7	11	-37.4%
WTI-BRENT BULLET SWAP	458	1,801.14	-74.6%	627.27	-26.9%	1,060	2,201	-51.8%
BRENT 1 MONTH CAL	0	0	-	0	-	0	1	-100.0%
WTI 12 MONTH CALENDAR OPT	0	285.71	-100.0%	0	-	3	350	-99.1%
CRUDE OIL APO	1,635	3,407.81	-52.0%	1,473.18	11.0%	3,690	3,529	4.6%
WTI CRUDE OIL 1 M CSO FI	10,425	4,854.29	114.8%	5,077.27	105.3%	7,675	5,758	33.3%
NATURAL GAS 6 M CSO FIN	0	33.33	-100.0%	45.45	-100.0%	267	165	61.6%
RBOB CALENDAR SWAP	91	66.67	36.3%	126.14	-28.0%	101	393	-74.3%
CRUDE OIL PHY	201,668	105,405.86	91.3%	174,569.23	15.5%	165,774	125,065	32.5%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-	0	10	-100.0%
MCCLOSKEY ARA ARGS COAL	0	64.29	-100.0%	0	-	22	107	-79.2%
MCCLOSKEY RCH BAY COAL	0	0	-	0	-	7	26	-72.5%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	0	-	1	0	-
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-	20	0	-
N ROCKIES PIPE SWAP	47	120.76	-60.7%	41.18	15.2%	27	61	-56.0%
SOCAL PIPE SWAP	0	0	-	0	-	0	12	-100.0%
ETHANOL SWAP	148	662.43	-77.6%	204.09	-27.3%	278	473	-41.3%
SHORT TERM NATURAL GAS	173	71.67	140.9%	93.41	84.8%	196	88	121.8%
SHORT TERM CRUDE OIL	0	0	-	0	-	0	3	-100.0%
BRENT OIL LAST DAY	258	2,410.71	-89.3%	504	-48.9%	580	1,374	-57.8%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	0	1	-100.0%
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-	0	0	-
DAILY CRUDE OIL	0	223.81	-100.0%	0	-	48	150	-68.3%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	0	3	-100.0%
GASOIL CRACK SPREAD AVG PRICE	0	0	-	0	-	0	3	-100.0%
HO 1 MONTH CLNDR OPTIONS	62	63.1	-1.9%	0	-	18	87	-79.5%
CRUDE OIL 1MO	14,082	8,359.9	68.5%	10,155.68	38.7%	10,830	8,182	32.4%
ROTTERDAM 3.5%FUEL OIL CL	0	7.14	-100.0%	2.73	-100.0%	2	21	-89.9%
NATURAL GAS 12 M CSO FIN	24	0	-	0	-	6	0	-
NATURAL GAS SUMMER STRIP	0	0	-	0	-	0	0	-
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-100.0%
PJM CALENDAR STRIP	8	40.95	-81.4%	11.82	-35.5%	6	39	-84.2%

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<b>Energy Options</b>								
SHORT TERM	81	78.57	3.0%	33.18	144.0%	89	56	59.0%
COAL SWAP	6	5.71	4.2%	9.09	-34.5%	16	15	3.7%
WTI 6 MONTH CALENDAR OPTI	0	0	-	0	-	0	36	-100.0%
NYMEX EUROPEAN GASOIL OPT	0	0	-	0.91	-100.0%	1	0	-
NATURAL GAS 5 M CSO FIN	0	0	-	0	-	16	3	523.1%
NYMEX EUROPEAN GASOIL APO	0	0	-	2.64	-100.0%	9	1	718.3%
COAL API2 INDEX	757	30.95	2345.8%	885	-14.5%	592	33	1715.0%
COAL API4 INDEX	13	2.38	450.0%	2.27	476.2%	9	7	37.0%
NATURAL GAS 1 M CSO FIN	331	1,804.43	-81.7%	252.27	31.2%	1,184	3,504	-66.2%
PJM ELECTRIC	0	0	-	0	-	0	0	-100.0%
PJM WES HUB PEAK CAL MTH	9	0	-	0.91	842.9%	1	0	-
GASOLINE	0	0	-	0	-	1	3	-73.2%
WTI CRUDE OIL 12 M CSO F	0	47.62	-100.0%	0	-	0	16	-100.0%
<b>Metals Futures</b>								
IRON ORE CHINA	0	0	-	0	-	0	0	-100.0%
PALLADIUM	8,814	9,927.33	-11.2%	4,666.59	88.9%	5,569	6,246	-10.8%
NYMEX IRON ORE FUTURES	441	20	2102.6%	522.5	-15.7%	456	99	359.8%
NYMEX PLATINUM	12,781	8,568.48	49.2%	11,909.41	7.3%	13,369	12,841	4.1%
NYMEX HOT ROLLED STEEL	293	43.1	580.2%	294.45	-0.4%	217	191	13.3%
URANIUM	0	0	-	0	-	14	14	2.0%
COMEX SILVER	71,952	57,937.62	24.2%	44,927.23	60.2%	55,762	54,353	2.6%
COMEX GOLD	163,408	113,418	44.1%	207,035.68	-21.1%	173,160	160,789	7.7%
COMEX MINY GOLD	236	140.14	68.1%	337.82	-30.3%	272	204	33.0%
COMEX COPPER	83,481	60,800.1	37.3%	64,103.45	30.2%	69,453	57,902	20.0%
COMEX MINY COPPER	51	53.81	-4.3%	22.77	126.0%	43	45	-5.1%
E-MINI SILVER	0	0	-	0	-	0	0	-100.0%
COMEX MINY SILVER	49	41.9	16.0%	41.68	16.6%	44	48	-8.7%
COPPER	47	7.05	572.3%	19.86	138.5%	21	51	-58.1%
E-MICRO GOLD	2,065	606.52	240.5%	1,696.59	21.7%	1,433	1,098	30.4%
SILVER	389	502.33	-22.6%	401.73	-3.2%	410	569	-28.0%
FERROUS PRODUCTS	0	0	-	0	-	3	1	539.5%
IRON ORE	0	0	-	6.82	-100.0%	15	0	3034.9%
GOLD	161	0	-	140.64	14.6%	169	0	-
LNDN ZINC	6	0	-	3.05	86.1%	1	0	-
ALUMINUM	3	18.33	-83.6%	7.91	-62.1%	15	24	-38.6%
Aluminium MW Trans Prem Platts	217	28.71	655.4%	173.14	25.3%	153	22	612.2%

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<b>Metals Options</b>								
IRON ORE CHINA	80	77.52	3.2%	660	-87.9%	325	54	508.1%
PALLADIUM	189	739.71	-74.4%	123.95	52.9%	189	546	-65.4%
NYMEX PLATINUM	44	450.57	-90.2%	177.14	-75.1%	252	573	-55.9%
NYMEX HOT ROLLED STEEL	0	0	-	0	-	0	0	-
COMEX SILVER	4,893	5,466.9	-10.5%	5,515.95	-11.3%	5,400	7,356	-26.6%
SHORT TERM GOLD	0	0	-	0	-	0	0	-100.0%
COMEX GOLD	31,243	21,582.95	44.8%	38,451.05	-18.7%	30,649	33,393	-8.2%
COMEX COPPER	100	113.57	-11.7%	94.82	5.8%	103	83	23.4%
SHORT TERM	0	0	-	0	-	0	0	-100.0%
COPPER	0	0	-	0	-	0	0	-
SILVER	0	39.19	-99.9%	4.41	-98.9%	7	23	-70.9%
GOLD	91	69.19	31.7%	74.32	22.6%	94	90	3.6%
<b>Ags Futures</b>								
PALM OIL	0	0	-	0	-	0	1	-100.0%
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	0	0	-	0	-	0	0	140.1%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	6,327,400	5,988,270.43	5.7%	4,368,610.55	44.8%	5,482,378	5,561,246	-1.4%
Equity Index Futures	2,913,703	1,757,637	65.8%	1,953,774.18	49.1%	2,142,643	2,247,035	-4.6%
Metals Futures	344,393	252,113.43	36.6%	336,311.32	2.4%	320,578	294,497	8.9%
Energy Futures	1,817,854	1,232,036.43	47.5%	1,541,234	17.9%	1,667,486	1,371,206	21.6%
FX Futures	806,089	601,776.19	34.0%	659,853.68	22.2%	805,850	734,329	9.7%
Commodities and Alternative Invest	1,066,057	834,404.95	27.8%	1,063,879.09	0.2%	1,047,056	888,802	17.8%
Ags Futures	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures	0	0	-	0	-	0	0	140.1%
<b>TOTAL FUTURES</b>	<b>13,275,496</b>	<b>10,666,238.43</b>	<b>24.5%</b>	<b>9,923,662.82</b>	<b>33.8%</b>	<b>11,465,990.26</b>	<b>11,097,116.57</b>	<b>3.3%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	1,553,367	1,308,522.43	18.7%	1,561,752.5	-0.5%	1,539,558	1,448,188	6.3%
Equity Index Options	774,679	528,893.67	46.5%	585,418.95	32.3%	554,883	516,496	7.4%
Metals Options	36,640	28,539.62	28.4%	45,101.64	-18.8%	37,019	42,119	-12.1%
Energy Options	299,121	215,636.52	38.7%	292,679	2.2%	280,125	257,628	8.7%
FX Options	82,510	65,393.43	26.2%	69,620.09	18.5%	88,901	67,760	31.2%
Commodities and Alternative Invest	256,010	224,655.38	14.0%	353,299.64	-27.5%	273,353	232,471	17.6%
<b>TOTAL OPTIONS</b>	<b>3,002,328</b>	<b>2,371,641.05</b>	<b>26.6%</b>	<b>2,907,871.82</b>	<b>3.2%</b>	<b>2,773,839.06</b>	<b>2,564,661.76</b>	<b>8.2%</b>

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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	ADV AUG 2015	ADV AUG 2014	% CHG	ADV JUL 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
<b>TOTAL COMBINED</b>								
Commodities and Alternative Invest	1,322,067	1,059,060.33	24.8%	1,417,178.73	-6.7%	1,320,408	1,121,273	17.8%
FX	888,599	667,169.62	33.2%	729,473.77	21.8%	894,751	802,089	11.6%
Equity Index	3,688,382	2,286,530.67	61.3%	2,539,193.14	45.3%	2,697,525	2,763,531	-2.4%
Interest Rate	7,880,767	7,296,792.86	8.0%	5,930,363.05	32.9%	7,021,936	7,009,435	0.2%
Energy	2,116,975	1,447,672.95	46.2%	1,833,913	15.4%	1,947,611	1,628,834	19.6%
Metals	381,033	280,653.05	35.8%	381,412.95	-0.1%	357,597	336,616	6.2%
Ags	0	0	-	0	-	0	1	-100.0%
Foreign Exchange	0	0	-	0	-	0	0	140.1%
<b>GRAND TOTAL</b>	<b>16,277,824</b>	<b>13,037,879.48</b>	<b>24.9%</b>	<b>12,831,534.64</b>	<b>26.9%</b>	<b>14,239,829.32</b>	<b>13,661,778.34</b>	<b>4.2%</b>

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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