

CME Group Exchange ADV Report - Monthly

October 2016

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	ADV OCT 2016	ADV OCT 2015	% CHG	ADV SEP 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Commodities and Alternative Investments Futures								
HDD SEASONAL STRIP	17	12.5	33.3%	0	-	2	4	-55.7%
CDD SEASONAL STRIP	0	0	-	0	-	8	6	35.2%
CDD WEATHER	0	0	-	2.38	-100.0%	16	24	-32.1%
HDD WEATHER EUROPEAN	2	0	-	0	-	3	0	1466.4%
HDD WEATHER	49	6.82	615.9%	21.43	127.8%	9	33	-72.8%
HOUSING INDEX	1	0.41	62.9%	0.52	27.3%	0	0	20.4%
USD CRUDE PALM OIL	55	0	-	57.14	-3.3%	12	0	-
CAT EURO SEASONAL STRIP	0	0	-	0	-	1	0	-
MILK	1,150	820.41	40.1%	1,337.57	-14.1%	1,220	1,089	12.0%
HDD EURO SEASONAL STRIP	2	0	-	4.76	-50.0%	1	0	140.9%
CASH-SETTLED CHEESE	405	337.73	19.8%	397.76	1.7%	488	486	0.4%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
LIVE CATTLE	48,963	55,566.5	-11.9%	63,608.14	-23.0%	51,403	53,126	-3.2%
BUTTER CS	251	69.91	258.6%	171.76	46.0%	160	122	30.8%
LUMBER	786	957.32	-17.9%	636.81	23.5%	707	796	-11.1%
DRY WHEY	87	85.73	1.1%	54.29	59.6%	59	85	-30.6%
CLASS IV MILK	90	37.41	141.6%	73.71	22.6%	54	48	12.8%
NFD MILK	259	245.5	5.4%	134.33	92.6%	228	200	13.9%
GSCI EXCESS RETURN FUT	82	19.5	319.0%	3,852.95	-97.9%	1,208	1,004	20.3%
LEAN HOGS	36,319	32,612.73	11.4%	40,465.67	-10.2%	35,456	37,849	-6.3%
FEEDER CATTLE	11,965	11,008.32	8.7%	11,833.67	1.1%	10,217	9,854	3.7%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,595	1,283.77	24.2%	1,523.48	4.7%	1,367	1,401	-2.5%
COCOA TAS	1	9.95	-85.6%	24.57	-94.2%	12	7	71.2%
SUGAR 11	0	2.14	-95.5%	0.57	-83.3%	2	6	-68.2%
COFFEE	0	1.64	-91.3%	1.05	-86.4%	1	3	-68.1%
COTTON	0	1.95	-78.1%	0.9	-52.6%	3	2	18.4%
MINI WHEAT	257	253.18	1.4%	239.62	7.2%	306	328	-6.8%
CORN	253,399	259,484.05	-2.3%	214,192.81	18.3%	349,153	328,436	6.3%
SOYBEAN MEAL	93,703	95,756.59	-2.1%	82,783.95	13.2%	103,516	96,108	7.7%
SOYBEAN OIL	113,997	114,522.36	-0.5%	102,055.86	11.7%	112,784	114,218	-1.3%
ROUGH RICE	1,726	1,979.59	-12.8%	553.33	212.0%	1,221	1,250	-2.3%
DOW-UBS COMMOD INDEX	790	750.82	5.3%	2,847.48	-72.2%	1,535	1,460	5.1%
MINI SOYBEAN	1,692	1,243.91	36.0%	825.52	104.9%	1,161	906	28.2%
OATS	1,046	600.73	74.1%	447.57	133.6%	922	769	19.9%
SOYBEAN	282,702	284,163.41	-0.5%	160,626.14	76.0%	251,210	213,814	17.5%
MINI CORN	557	426.05	30.8%	401.05	39.0%	569	524	8.5%
ETHANOL	556	497.18	11.9%	621.1	-10.4%	662	742	-10.7%
FERTILIZER PRODUCE	55	90.45	-39.1%	55.71	-1.1%	91	107	-15.1%
S&P GSCI ENHANCED ER SWAP	0	0	-	1,433.57	-100.0%	392	413	-5.1%
KC WHEAT	33,890	22,961.32	47.6%	23,175.1	46.2%	37,830	29,091	30.0%
Intercommodity Spread	0	0	-	0	-	0	0	-
MALAYSIAN PALM SWAP	640	220.18	190.6%	395.24	61.9%	462	215	114.8%
DJ_UBS ROLL SELECT INDEX FUTU	8	0	-	47.24	-83.5%	14	32	-56.5%
PALM OIL	0	0	-	0	-	0	1	-100.0%
CHI WHEAT	104,793	105,543.95	-0.7%	69,410.14	51.0%	124,817	122,927	1.5%

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Commodities and Alternative Investments Options								
HDD SEASONAL STRIP	643	386.36	66.4%	238.1	170.0%	88	68	30.3%
CDD SEASONAL STRIP	0	0	-	0	-	139	265	-47.4%
CDD WEATHER	0	0	-	0	-	5	1	703.2%
HDD WEATHER EUROPEAN	0	90.91	-100.0%	0	-	26	12	120.9%
HDD WEATHER	48	0	-	0	-	5	11	-57.0%
HOUSING INDEX	0	0	-	0	-	0	0	-
LV CATL CSO	0	0	-	0.29	-16.7%	1	0	294.1%
MILK	1,615	796.59	102.8%	2,050.95	-21.2%	1,416	1,049	35.0%
HDD EURO SEASONAL STRIP	0	45.45	-100.0%	119.05	-100.0%	12	30	-59.8%
CASH-SETTLED CHEESE	498	298.45	66.7%	349.38	42.4%	360	316	13.9%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	12	-100.0%
LIVE CATTLE	13,774	18,540.95	-25.7%	15,767.33	-12.6%	16,814	15,709	7.0%
BUTTER CS	62	13.64	352.2%	50.52	22.1%	59	48	22.1%
LUMBER	80	44.59	79.4%	64.1	24.8%	49	53	-6.0%
DRY WHEY	6	1.23	369.5%	1.43	303.3%	5	12	-61.2%
CLASS IV MILK	52	66.05	-21.3%	97.1	-46.5%	52	33	55.8%
NFD MILK	162	345.73	-53.1%	93.29	73.7%	154	182	-15.8%
LEAN HOGS	10,616	9,630.77	10.2%	14,923.33	-28.9%	8,836	11,216	-21.2%
FEEDER CATTLE	1,807	1,666.73	8.4%	1,820.57	-0.7%	1,675	1,728	-3.0%
MLK MID	2	2.77	-26.2%	3.19	-35.8%	3	2	31.6%
JULY-DEC WHEAT CAL SPRD	10	0	-	0	-	160	62	157.7%
CORN	75,185	66,005.82	13.9%	64,328.19	16.9%	97,177	95,455	1.8%
SOYBEAN MEAL	7,114	11,273.55	-36.9%	6,222.48	14.3%	9,444	11,501	-17.9%
SOYBEAN OIL	7,644	9,392.5	-18.6%	7,462.76	2.4%	9,205	8,534	7.9%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
DEC-JULY CORN CAL SPRD	187	98.41	89.9%	82.71	126.0%	96	40	141.8%
DEC-DEC CORN CAL SPRD	2	61.18	-97.4%	0.24	580.0%	85	17	407.6%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	2	0	-
NOV-NOV SOYBEAN CAL SPRD	1	0	-	5.9	-91.1%	14	1	1220.8%
ROUGH RICE	59	128.68	-53.9%	40.86	45.1%	84	92	-8.2%
WHEAT	0	0	-	0	-	0	3	-100.0%
WHEAT-CORN IC SO	153	31.82	380.4%	171.9	-11.1%	75	81	-7.6%
CORN NEARBY+2 CAL SPRD	103	256.14	-59.9%	10.05	922.8%	156	208	-24.9%
SOYBN NEARBY+2 CAL SPRD	48	0	-	2.38	1900.0%	7	1	502.8%
WHEAT NEARBY+2 CAL SPRD	141	351.14	-59.8%	95.05	48.4%	220	535	-58.8%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-100.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	18	1	1420.0%
JULY-DEC CORN CAL SPRD	0	360.68	-100.0%	3.57	-100.0%	175	143	22.6%
DEC-JULY WHEAT CAL SPRD	20	0	-	0	-	2	0	1673.2%
JULY-NOV SOYBEAN CAL SPRD	74	46.95	57.9%	1.43	5089.9%	298	147	102.3%
OATS	154	75.23	104.6%	38.05	304.5%	68	83	-18.3%
SOYBEAN	58,484	70,238	-16.7%	55,173.14	6.0%	84,728	73,768	14.9%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-100.0%
SOYBEAN CRUSH	4	17	-75.1%	3.14	34.9%	23	11	112.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	4	-100.0%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
KC WHEAT	531	943.91	-43.7%	820.43	-35.3%	1,466	1,839	-20.3%
Intercommodity Spread	0	14.77	-100.0%	0	-	16	4	326.5%

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MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	21	-100.0%
MAR-JULY WHEAT CAL SPRD	0	240.77	-100.0%	0	-	8	48	-83.5%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	12	11	5.3%
CHI WHEAT	21,983	25,584.05	-14.1%	18,500.19	18.8%	28,409	29,389	-3.3%
FX Futures								
TURKISH LIRA	0	0.23	88.6%	0	-	0	0	-83.8%
TURKISH LIRA (EU)	0	0.05	-100.0%	0	-	0	0	-100.0%
JAPANESE YEN	111,579	135,681.82	-17.8%	155,346.76	-28.2%	140,703	143,006	-1.6%
KOREAN WON	0	0.14	-100.0%	2.05	-100.0%	1	3	-75.3%
CD/JY CROSS RATES	0	0.77	-100.0%	0.05	-100.0%	0	1	-94.9%
CANADIAN DOLLAR	71,765	58,350.59	23.0%	88,596.95	-19.0%	74,619	68,387	9.1%
AD/NE CROSS RATES	0	1.55	-72.3%	1.95	-78.0%	3	2	43.6%
BRITISH POUND	129,279	74,342.23	73.9%	121,899	6.1%	113,998	95,433	19.5%
RUSSIAN RUBLE	1,049	745.14	40.7%	3,905.71	-73.1%	1,743	1,579	10.4%
SWISS FRANC	21,639	17,350.05	24.7%	28,425.14	-23.9%	22,567	22,270	1.3%
NEW ZEALND DOLLAR	22,597	19,806.86	14.1%	34,611.48	-34.7%	22,920	19,921	15.1%
BP/JY CROSS RATES	56	29.82	87.2%	116.76	-52.2%	89	61	44.8%
SHEKEL	0	0.05	-100.0%	0	-	0	0	-100.0%
E-MICRO USD/CAD	0	0	-	0	-	0	0	121.1%
E-MICRO GBP/USD	6,591	1,810.82	264.0%	4,530.81	45.5%	4,005	1,929	107.6%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-86.5%
E-MICRO EUR/USD	10,032	15,653.55	-35.9%	12,307.9	-18.5%	13,070	17,098	-23.6%
E-MICRO USD/JPY	0	0	-	0	-	0	0	-95.7%
E-MICRO AUD/USD	4,792	2,791	71.7%	5,788.1	-17.2%	4,870	2,579	88.8%
AUSTRALIAN DOLLAR	88,794	79,659.32	11.5%	116,652.43	-23.9%	101,185	92,421	9.5%
E-MINI JAPANESE YEN	879	578.14	52.0%	1,488.86	-41.0%	1,553	841	84.6%
EFX/JY CROSS RATES	1,172	1,774.23	-34.0%	3,163	-63.0%	2,038	2,195	-7.1%
RMB USD	2	17	-86.3%	23	-89.9%	16	21	-23.5%
EFX/BP CROSS RATES	3,469	2,074.64	67.2%	5,975	-41.9%	3,817	3,055	24.9%
EFX/SF CROSS RATES	2,324	956.45	143.0%	2,893.43	-19.7%	1,852	1,625	14.0%
INDIAN RUPEE	505	474.18	6.5%	614.95	-17.9%	574	515	11.3%
EC/SEK CROSS RATES	5	4	28.6%	31.38	-83.6%	12	20	-37.7%
S.AFRICAN RAND	1,017	572.86	77.5%	1,605.29	-36.6%	850	855	-0.6%
MEXICAN PESO	52,029	38,489.68	35.2%	81,831.29	-36.4%	55,098	43,287	27.3%
EURO FX	159,856	202,508.82	-21.1%	222,746.95	-28.2%	189,194	258,324	-26.8%
EC/CD CROSS RATES	82	45.55	80.6%	244	-66.3%	121	126	-4.2%
EC/NOK CROSS RATES	0	0	-	0.1	-100.0%	0	3	-98.6%
EC/AD CROSS RATES	29	54.86	-46.8%	185.71	-84.3%	84	98	-14.7%
BP/SF CROSS RATES	3	1	209.5%	2.38	30.0%	2	6	-68.1%
E-MINI EURO FX	2,643	4,207.73	-37.2%	3,324.57	-20.5%	3,569	5,855	-39.1%
MICRO CHF/USD	77	126.59	-38.8%	76.67	1.0%	89	111	-19.5%
POLISH ZLOTY (EC)	2	0.09	1576.3%	0.33	357.2%	94	26	268.4%
AD/JY CROSS RATES	94	108.5	-13.7%	183.33	-48.9%	191	195	-1.8%
AD/CD CROSS RATES	0	0.14	39.7%	0.62	-69.2%	0	1	-72.2%
HUNGARIAN FORINT (US)	0	0	-	0	-	0	0	-100.0%
POLISH ZLOTY (US)	101	10.55	854.1%	160.05	-37.1%	66	33	99.4%

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FX Futures								
SKR/USD CROSS RATES	65	30.91	109.5%	207.9	-68.9%	93	61	53.4%
NKR/USD CROSS RATE	53	25.82	104.5%	194.19	-72.8%	84	57	48.5%
BRAZIL REAL	4,152	1,982.68	109.4%	4,085.95	1.6%	3,975	2,781	42.9%
FCXRX	144	0	-	39.38	264.9%	21	0	-
CHINESE RENMINBI (CNH)	73	65.68	11.1%	58.57	24.6%	69	52	31.6%
USDZAR	0	1.32	-100.0%	0	-	0	2	-98.8%
E-MICRO INR/USD	91	7.14	1181.8%	229.52	-60.1%	100	10	877.6%
E-MICRO USD/CNH	0	0.68	-100.0%	0	-	0	1	-80.0%
E-MICRO JPY/USD	984	420.77	133.8%	1,525.9	-35.5%	1,368	594	130.3%
E-MICRO CAD/USD	1,093	749.82	45.7%	1,185.62	-7.8%	1,008	625	61.3%
FX Options								
AUSTRALIAN DLR (EU)	0	1.73	-100.0%	0	-	5	5	6.9%
JAPANESE YEN	9,989	13,416.91	-25.5%	11,093.48	-10.0%	14,556	11,451	27.1%
EURO FX (EU)	4	147.95	-97.3%	3.14	27.3%	136	237	-42.7%
CANADIAN DOLLAR	3,844	5,182.14	-25.8%	5,362.52	-28.3%	6,486	5,563	16.6%
BRITISH POUND	11,748	6,985.59	68.2%	7,806.9	50.5%	9,900	10,158	-2.5%
RUSSIAN RUBLE	0	0	-	0	-	7	2	204.6%
CANADIAN DOLLAR (EU)	1	0.32	124.5%	0.14	400.2%	9	6	36.9%
SWISS FRANC	196	523.64	-62.6%	212.67	-8.0%	295	676	-56.3%
BRITISH POUND (EU)	3	34.64	-90.5%	0.76	331.3%	44	30	43.5%
NEW ZEALND DOLLAR	0	0	-	0	-	0	0	-100.0%
AUSTRALIAN DOLLAR	4,372	5,350.09	-18.3%	6,797.29	-35.7%	6,418	6,066	5.8%
MEXICAN PESO	400	95.23	319.7%	391.9	2.0%	180	70	158.6%
EURO FX	20,944	39,762.82	-47.3%	20,317.52	3.1%	31,715	48,879	-35.1%
JAPANESE YEN (EU)	0	24.32	-100.0%	0.05	-100.0%	28	18	57.4%
CAD/USD PQO 2pm Fix	1,618	0	-	1,043.81	55.0%	269	0	-
JPY/USD PQO 2pm Fix	1,763	0	-	1,426.29	23.6%	322	0	-
CHF/USD PQO 2pm Fix	68	0	-	46.05	46.6%	12	0	-
AUD/USD PQO 2pm Fix	1,188	0	-	665.71	78.4%	188	0	-
EUR/USD PQO 2pm Fix	4,862	0	-	2,291.33	112.2%	722	0	-
GBP/USD PQO 2pm Fix	2,693	0	-	1,162.38	131.7%	389	0	-

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Equity Index Futures								
E-MINI RUSSELL 1000	6	6.95	-10.3%	11.57	-46.1%	20	12	71.8%
DJ US REAL ESTATE	688	685.73	0.3%	1,646.52	-58.2%	869	702	23.7%
E-MINI NASDAQ 100	224,570	262,823.77	-14.6%	312,733.24	-28.2%	266,081	266,049	0.0%
S&P ENERGY SECTOR	477	510.36	-6.5%	918.62	-48.0%	505	375	34.6%
S&P MATERIALS SECTOR	215	111.18	93.3%	584.33	-63.2%	285	165	73.2%
S&P FINANCIAL SECTOR	525	143.23	266.4%	1,012.48	-48.2%	585	252	132.4%
S&P HEALTH CARE SECTOR	270	817.23	-66.9%	633.57	-57.3%	526	571	-7.9%
S&P INDUSTRIAL SECTOR	171	62.18	175.6%	1,207.43	-85.8%	408	171	138.8%
S&P UTILITIES SECTOR	736	391.41	88.0%	1,260.14	-41.6%	1,162	547	112.6%
S&P TECHNOLOGY SECTOR	103	260.86	-60.5%	691.57	-85.1%	305	239	27.9%
S&P CONSUMER DISCRETNRY SECTC	320	171.68	86.3%	1,327.95	-75.9%	564	530	6.5%
S&P 500	4,813	6,616.32	-27.2%	14,827.14	-67.5%	8,759	11,955	-26.7%
E-MICRO NIFTY	0	0	-	0	-	0	4	-100.0%
NASDAQ	0	0	-	0	-	0	360	-100.0%
E-MINI MIDCAP	16,030	18,276.68	-12.3%	29,834.67	-46.3%	21,499	21,269	1.1%
NIKKEI 225 (\$) STOCK	9,215	12,123.59	-24.0%	15,466.57	-40.4%	17,563	16,746	4.9%
NIKKEI 225 (YEN) STOCK	40,563	50,210.23	-19.2%	54,650.86	-25.8%	59,179	52,777	12.1%
IBOVESPA INDEX	57	26.36	117.5%	24.71	132.0%	34	20	70.5%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-100.0%
S&P CONSUMER STAPLES SECTOR	509	85.64	494.3%	1,871.29	-72.8%	1,310	610	114.6%
E-MINI S&P500	1,549,153	1,648,369.41	-6.0%	2,368,042.48	-34.6%	1,896,575	1,698,827	11.6%
S&P 500/VALUE	414	0.36	113840.0%	169.19	144.9%	500	24	1973.5%
S&P 500 GROWTH	1	0.36	57.2%	1.95	-70.7%	1	2	-33.9%
S&P 400 MIDCAP	0	0	-	0	-	0	27	-100.0%
MINI \$5 DOW	155,905	146,646.82	6.3%	192,734.62	-19.1%	170,194	160,479	6.1%
DJIA	0	0	-	0	-	0	147	-100.0%
FT-SE 100	68	53.68	26.0%	68.29	-1.0%	80	18	347.7%
NIFTY 50	633	80.59	685.5%	1,094.24	-42.1%	496	73	578.3%
E-MINI RUSSELL 1000 GROWTH	1	3.77	-79.8%	12.14	-93.7%	13	7	77.5%
E-MINI RUSSELL 1000 VALUE	2	3.86	-39.6%	86	-97.3%	39	7	464.7%
NASDAQ BIOTECH	1	0	-	11.81	-92.7%	2	7	-72.7%

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Equity Index Options								
E-MINI NASDAQ 100	9,086	6,677.82	36.1%	10,806.29	-15.9%	10,500	6,069	73.0%
S&P 500	6,669	32,269.82	-79.3%	9,936.24	-32.9%	23,953	35,968	-33.4%
EOW4 EMINI S&P 500	44,233	53,191.09	-16.8%	76,438.67	-42.1%	53,316	46,423	14.8%
EOW2 S&P 500	5,326	3,079.64	72.9%	7,372.1	-27.8%	6,146	3,764	63.3%
EOW1 EMINI S&P 500	56,420	48,177	17.1%	51,493	9.6%	47,418	45,661	3.8%
NASDAQ	0	0	-	0	-	0	0	-100.0%
EOW1 S&P 500	4,432	1,706.45	159.7%	3,207.95	38.2%	2,977	1,508	97.4%
E-MINI MIDCAP	0	0.09	-100.0%	0.05	-100.0%	0	0	-44.6%
EOM S&P 500	6,420	5,317.32	20.7%	11,068	-42.0%	8,270	5,061	63.4%
EOM EMINI S&P	64,548	57,295.36	12.7%	116,887	-44.8%	78,088	52,482	48.8%
EOW2 EMINI S&P 500	53,110	46,805.59	13.5%	57,948.67	-8.4%	48,564	49,638	-2.2%
E-MINI S&P500	112,101	312,985.82	-64.2%	217,468.52	-48.5%	231,670	307,383	-24.6%
MINI \$5 DOW	254	541.82	-53.2%	257.62	-1.6%	513	548	-6.3%
DJIA	0	0	-	0	-	0	0	-100.0%
EOW3 EMINI S&P 500	209,429	0	-	172,260.62	21.6%	95,681	0	-
EOW3 S&P 500	20,682	0	-	15,197.71	36.1%	11,775	0	-

Interest Rate Futures

5-YR SWAP RATE	1,784	1,875.14	-4.8%	4,052.33	-56.0%	2,894	2,752	5.2%
2-YR SWAP RATE	0	57.36	-100.0%	0.05	-100.0%	21	152	-86.2%
10-YR SWAP RATE	1,573	1,125.45	39.8%	4,143.76	-62.0%	2,334	2,990	-21.9%
1-MONTH EURODOLLAR	19	78.5	-76.3%	27.95	-33.4%	51	251	-79.7%
EURODOLLARS	2,017,422	2,044,690.09	-1.3%	2,361,246.62	-14.6%	2,420,693	2,319,815	4.3%
7-YR SWAP	0	55.18	-100.0%	0	-	15	31	-53.1%
30-YR BOND	240,140	223,996.41	7.2%	249,802.67	-3.9%	270,837	284,196	-4.7%
5-YR NOTE	546,873	560,061.5	-2.4%	593,010.48	-7.8%	752,920	753,785	-0.1%
10-YR NOTE	1,089,444	1,068,448.86	2.0%	1,149,559.86	-5.2%	1,339,339	1,297,791	3.2%
2-YR NOTE	273,020	212,813.91	28.3%	275,001.38	-0.7%	312,266	328,224	-4.9%
30-YR SWAP RATE	42	30.32	37.6%	112.86	-63.0%	81	141	-42.9%
ULTRA T-BOND	79,320	85,620.41	-7.4%	85,015.71	-6.7%	107,038	115,151	-7.0%
FED FUND	109,728	81,216	35.1%	178,639.95	-38.6%	132,664	80,031	65.8%
Ultra 10-Year Note	62,294	0	-	71,530.86	-12.9%	57,275	0	-
EURO 5YR BUNDLE	0	0	-	0	-	0	0	-100.0%
3YR BUNDLE	0	0	-	0	-	0	1	-100.0%
2YR BUNDLE	0	0	-	0	-	0	2	-100.0%

Interest Rate Options

EURO MIDCURVE	377,282	612,249.86	-38.4%	347,762.43	8.5%	485,279	519,266	-6.5%
EURODOLLARS	453,793	462,393.09	-1.9%	648,281.33	-30.0%	677,828	443,788	52.7%
30-YR BOND	81,015	68,529.23	18.2%	103,029.57	-21.4%	83,222	83,189	0.0%
5-YR NOTE	62,107	78,133.05	-20.5%	83,800.71	-25.9%	92,472	90,026	2.7%
10-YR NOTE	316,477	295,389.73	7.1%	342,139.9	-7.5%	356,666	386,648	-7.8%
2-YR NOTE	5,612	5,007.73	12.1%	8,498.48	-34.0%	6,985	9,534	-26.7%
ULTRA T-BOND	673	154.77	334.9%	704.62	-4.5%	360	417	-13.6%
FED FUND	112	2,085.36	-94.6%	854.52	-86.8%	398	1,343	-70.3%
Ultra 10-Year Note	296	0	-	616.9	-52.0%	178	0	-

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Energy Futures								
CAISO SP15 EZGNHUB5 MW P	854	0	-	0	-	85	0	-
ERCOT NORTH ZMCP E 5MW OFFPE	0	0	-	0	-	0	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-	0	69	-100.0%
RBOB GAS	66	56.5	17.7%	64.48	3.1%	63	71	-12.1%
ELEC ERCOT DLY PEAK	0	0	-	0	-	0	5	-100.0%
ERCOT NORTH ZMCP E 5MW OFFPE	0	0	-	0	-	20	114	-82.1%
ERCOT NORTH ZMCP E 5MW PEAK	0	0	-	0	-	1	12	-90.7%
SINGAPORE JET KERO VS. GASOIL	2	0	-	0	-	0	0	20.5%
PETRO OUTRIGHT EURO	586	398.77	47.0%	395	48.4%	451	414	8.8%
MONT BELVIEU LDH PROPANE OPIS	71	21.82	225.0%	43.14	64.3%	44	31	40.4%
MONT BELVIEU ETHANE OPIS BALM	20	11.36	78.1%	10.95	84.8%	7	11	-35.9%
CONWAY NATURAL GASOLINE (OPI	0	1.14	-100.0%	18.24	-100.0%	8	4	93.9%
PETROCHEMICALS	216	175.5	22.9%	340.62	-36.7%	266	182	46.0%
CONWAY PROPANE 5 DECIMALS S	504	337.23	49.6%	403.81	24.9%	345	220	56.5%
CONWAY NORMAL BUTANE (OPIS) S	1	0.68	74.6%	74.52	-98.4%	12	8	56.1%
MONT BELVIEU NORMAL BUTANE B	15	30.23	-49.1%	12.1	27.2%	29	21	35.9%
MONT BELVIEU NATURAL GASOLIN	1	5.77	-79.4%	3.57	-66.7%	8	16	-49.0%
IN DELIVERY MONTH EUA	248	66.18	274.1%	4.76	5100.0%	150	413	-63.7%
WTS (ARGUS) VS WTI SWAP	731	55.91	1207.7%	425.43	71.9%	183	241	-24.1%
ISO NEW ENGLAND PK LMP	0	0.91	-100.0%	0	-	0	0	20.4%
ELEC NYISO OFF-PEAK	0	0	-	0	-	0	172	-100.0%
ELEC MISO PEAK	0	0	-	0	-	0	14	-100.0%
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-	7	5	41.6%
COLUMB GULF MAINLINE NG B	10	29	-64.9%	90.62	-88.8%	104	102	2.7%
ONEOK OKLAHOMA NG BASIS	0	0	-	0	-	5	12	-57.1%
TEXAS GAS ZONE1 NG BASIS	0	0	-	11.81	-100.0%	1	64	-98.2%
NYISO ZONE C 5MW D AH O P	0	0	-	0	-	259	0	-
PJM NI HUB 5MW REAL TIME	6,102	12,045.23	-49.3%	8,588.33	-28.9%	8,194	7,702	6.4%
NYISO ZONE J 5MW D AH O P	2,123	0	-	444.95	377.0%	747	252	195.9%
NYISO ZONE J 5MW D AH PK	151	127.45	18.8%	84.95	78.3%	65	37	72.4%
NEPOOL W CNT MASS 5MW D A	0	0	-	0	-	19	175	-89.1%
PJM COMED 5MW D AH PK	0	117.27	-100.0%	151.43	-100.0%	70	28	146.8%
PJM DUQUS 5MW D AH O PK	0	0	-	0	-	0	0	-
NEPOOL SE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-	57	0	-
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-	3	0	-
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-	3	5	-44.3%
NYISO ZONE C 5MW D AH PK	0	0	-	0	-	7	0	-
PETRO CRCKS & SPRDS NA	1,654	873.68	89.3%	1,726.95	-4.2%	1,602	1,367	17.2%
SINGAPORE GASOIL	187	100.73	85.7%	203.43	-8.0%	190	127	49.8%
PETRO OUTRIGHT NA	1,124	391.55	187.0%	1,190.29	-5.6%	766	524	46.2%
CRUDE OIL SPRDS	768	155.09	395.4%	37.38	1955.4%	182	31	488.1%
RBOB GASOLINE BALMO CLNDR	12	3.73	213.0%	33	-64.6%	33	52	-35.8%
GASOLINE UP-DOWN BALMO SW	0	12.5	-100.0%	0	-	4	24	-84.1%
COLUMBIA GULF MAIN NAT G	0	0	-	0	-	11	13	-21.3%
ALGON CITY GATES NAT GAS	6	0	-	5.9	-3.2%	30	0	-
SOUTHERN NAT LA NAT GAS	0	0	-	0	-	3	17	-82.8%
TENN 800 LEG NAT GAS INDE	0	95.18	-100.0%	0	-	6	13	-51.5%

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Energy Futures								
NATURAL GAS PHY	487,622	344,466.68	41.6%	364,126.95	33.9%	374,307	323,211	15.8%
CRUDE OIL OUTRIGHTS	409	365.68	11.9%	415.95	-1.7%	355	428	-17.2%
ELECTRICITY OFF PEAK	0	0	-	0	-	112	250	-55.3%
ELEC FINSETTLED	0	0	-	0	-	6	11	-45.5%
PETRO CRK&SPRD EURO	465	248.77	87.0%	364.14	27.7%	323	270	19.5%
FREIGHT MARKETS	9	7.14	25.4%	13.71	-34.7%	9	3	213.0%
PLASTICS	22	34.77	-38.1%	7.81	175.6%	16	42	-61.7%
NYH NO 2 CRACK SPREAD CAL	238	286.82	-16.9%	17.95	1227.6%	96	123	-22.4%
TRANSCO ZONE 6 BASIS SWAP	77	48.55	58.7%	163.05	-52.7%	58	42	36.7%
NYISO A	0	0	-	0	-	0	4	-100.0%
MINY NATURAL GAS	1,585	1,163.68	36.2%	1,043.19	51.9%	1,208	1,305	-7.4%
HEATING OIL PHY	151,578	157,864.59	-4.0%	156,591.67	-3.2%	155,014	146,036	6.1%
DOMINION TRANSMISSION INC	1,387	751.59	84.5%	1,423.71	-2.6%	1,006	348	189.0%
TCO BASIS SWAP	116	209.05	-44.4%	234.43	-50.4%	157	156	1.2%
PJM MONTHLY	0	45.82	-100.0%	0	-	14	29	-52.6%
EL PASO PERMIAN INDEX SWA	0	0	-	0	-	8	0	-
WAHA INDEX SWAP FUTURE	3	0	-	11.81	-75.8%	42	7	514.2%
NY HARBOR HEAT OIL SWP	43	156.05	-72.6%	74.29	-42.5%	108	213	-49.1%
EASTERN RAIL DELIVERY CSX	51	77.05	-33.2%	93.33	-44.9%	61	160	-62.0%
HTG OIL	1	0.55	109.5%	0	-	26	8	204.6%
EUROPE 3.5% FUEL OIL MED	18	9.95	85.6%	7.9	133.7%	17	6	201.9%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
PJM OFF-PEAK LMP SWAP FUT	0	0	-	0	-	1	7	-91.0%
AEP-DAYTON HUB OFF-PEAK M	0	0	-	0	-	0	4	-100.0%
DOMINION TRAN INC - APP I	126	98.18	28.0%	11.81	964.5%	95	10	840.6%
TENNESSEE ZONE 0 BASIS SW	0	27.45	-100.0%	20.38	-100.0%	14	4	253.5%
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-
FUELOIL SWAP:CARGOES VS.B	5	11.05	-53.0%	13.81	-62.4%	15	18	-16.8%
MINY HTG OIL	0	0.23	46.6%	0.24	40.0%	0	0	16.8%
BRENT CALENDAR SWAP	48	46.5	2.4%	11.52	313.2%	90	234	-61.4%
EURO GASOIL 10PPM VS ICE	0	11.45	-100.0%	4.14	-100.0%	3	4	-23.1%
WTI-BRENT CALENDAR SWAP	381	874.32	-56.4%	458.05	-16.8%	553	1,097	-49.6%
CENTERPOINT BASIS SWAP	10	0	-	110.29	-90.8%	63	90	-30.2%
PJM NILL DA OFF-PEAK	427	951.23	-55.1%	2,394.19	-82.2%	4,210	2,003	110.2%
PANHANDLE INDEX SWAP FUTU	0	0	-	47.24	-100.0%	17	10	58.6%
PJM NILL DA PEAK	9	235.59	-96.1%	162.57	-94.4%	208	94	121.8%
CIN HUB 5MW REAL TIME PK	30	428.59	-92.9%	70.71	-56.9%	312	82	281.2%
MINY WTI CRUDE OIL	10,853	9,584.23	13.2%	14,609.43	-25.7%	13,566	12,449	9.0%
JAPAN C&F NAPHTHA SWAP	50	35.18	42.5%	57.33	-12.5%	59	47	26.2%
LLS (ARGUS) VS WTI SWAP	184	517.23	-64.5%	203.48	-9.7%	305	435	-29.9%
RBOB PHY	162,528	143,544.5	13.2%	222,725.67	-27.0%	182,678	159,297	14.7%
NEPOOL RHD ISLD 5MW D AH	0	92.05	-100.0%	0	-	0	44	-100.0%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-	0	15	-100.0%
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-	0	0	-
CIN HUB 5MW REAL TIME O P	190	12,821.82	-98.5%	1,114.29	-82.9%	4,733	3,114	52.0%
LTD NAT GAS	11,784	14,123.95	-16.6%	11,082.9	6.3%	11,048	11,453	-3.5%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	0	-
NORTHWEST ROCKIES BASIS S	557	589.45	-5.4%	480.62	16.0%	750	537	39.5%
SINGAPORE 380CST BALMO	1	1	19.1%	9.67	-87.7%	6	5	28.6%

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Energy Futures								
PJM BGE DA OFF-PEAK	0	0	-	0	-	111	0	-
ULSD 10PPM CIF MED VS ICE	0	4.55	-100.0%	0.05	-100.0%	1	4	-82.2%
GULF COAST JET FUEL CLNDR	16	12.95	25.7%	7.71	111.1%	8	14	-44.9%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	0	0	-
SINGAPORE GASOIL SWAP	726	130.95	454.5%	327.48	121.7%	280	111	152.8%
CHICAGO ULSD PL VS HO SPR	6	14.55	-56.8%	0	-	13	17	-25.1%
CIN HUB 5MW D AH PK	11	22.64	-53.3%	88.86	-88.1%	99	42	136.4%
PJM AD HUB 5MW REAL TIME	2,666	11,117.36	-76.0%	8,071.9	-67.0%	6,417	7,011	-8.5%
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-	0	0	-39.8%
Sumas Basis Swap	36	26.36	37.1%	30.57	18.2%	74	57	31.3%
RBOB CRACK SPREAD	86	25.09	241.6%	57.14	50.0%	70	51	39.1%
NGPL TEX/OK	41	154.45	-73.5%	166.67	-75.4%	138	333	-58.6%
EURO GASOIL 10 CAL SWAP	0	0	-	0	-	0	0	-74.1%
HENRY HUB INDEX SWAP FUTU	303	546.91	-44.6%	220.86	37.1%	813	439	85.1%
WTI-BRENT BULLET SWAP	0	0	-	0	-	0	0	-
NYISO J OFF-PEAK	0	0	-	0	-	0	2	-83.7%
EAST/WEST FUEL OIL SPREAD	2	0.59	262.7%	1.9	12.5%	2	9	-83.5%
TENNESSEE 500 LEG BASIS S	0	0	-	26	-100.0%	8	22	-64.5%
NORTHERN NATURAL GAS DEMAR	84	5.64	1388.6%	0	-	19	23	-19.8%
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-	0	0	-
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-	1	1	24.5%
ROCKIES KERN OPAL - NW IN	0	85.45	-100.0%	0	-	5	7	-33.0%
APPALACHIAN COAL (PHY)	0	4.27	-100.0%	0	-	1	10	-94.1%
WTI CALENDAR	1,763	1,634.45	7.8%	1,347.19	30.8%	1,435	1,600	-10.3%
CINERGY HUB PEAK MONTH	0	0	-	0	-	0	0	-100.0%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-	0	0	-
RBOB CALENDAR SWAP	328	250.09	31.1%	361.33	-9.3%	319	336	-5.0%
AEP-DAYTON HUB MTHLY	0	0	-	0	-	1	3	-56.3%
CRUDE OIL PHY	1,096,161	794,707.95	37.9%	1,158,679.95	-5.4%	1,073,394	799,219	34.3%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-100.0%
NEW YORK ETHANOL SWAP	59	55.68	5.6%	71.67	-17.9%	71	48	48.4%
LA CARB DIESEL (OPIS)	2	7.09	-65.1%	0	-	0	1	-73.2%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	0	0	-100.0%
EURO PROPANE CIF ARA SWA	79	16.73	370.6%	85.62	-8.1%	62	20	217.3%
LA CARBOB GASOLINE(OPIS)S	0	20.45	-100.0%	2.38	-100.0%	28	24	20.5%
MCCLOSKEY ARA ARGS COAL	5,436	10,647.05	-48.9%	5,650	-3.8%	7,809	8,426	-7.3%
MCCLOSKEY RCH BAY COAL	598	1,802.14	-66.8%	505.52	18.3%	809	1,122	-27.9%
MGF FUT	0	0.45	-100.0%	0	-	0	0	40.1%
MNC FUT	150	146.27	2.5%	176.29	-14.9%	185	201	-8.1%
DLY GAS EURO-BOB OXY	0	0	-	0	-	0	0	-
MGN1 SWAP FUT	3	8.23	-61.2%	15.33	-79.2%	7	8	-9.7%
UCM FUT	0	2.73	-87.8%	2.86	-88.3%	2	2	-31.6%
MJC FUT	2	1.82	31.0%	2.86	-16.7%	4	3	35.2%
HEATING OIL VS ICE GASOIL	0	0	-	0	-	0	0	-
UP DOWN GC ULSD VS NMX HO	2,492	2,316.55	7.6%	2,051.48	21.5%	2,523	1,975	27.7%
HOUSTON SHIP CHANNEL BASI	97	181.86	-46.7%	100	-3.0%	145	192	-24.5%
FUEL OIL CRACK VS ICE	127	109.14	16.1%	362.14	-65.0%	209	176	18.7%
NGPL TEXOK INDEX	0	21.82	-100.0%	0	-	2	5	-62.2%
NATURAL GAS	7,048	6,492.27	8.6%	6,355.48	10.9%	6,138	4,221	45.4%

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Energy Futures								
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-	0	16	-100.0%
N ROCKIES PIPE SWAP	0	0	-	0	-	0	4	-100.0%
SOCAL PIPE SWAP	0	0	-	12.57	-100.0%	28	2	1347.7%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	1	-100.0%
GAS EURO-BOB OXY NWE BARGES	551	515.05	7.0%	829.14	-33.5%	670	813	-17.6%
MONT BELVIEU NATURAL GASOLIN	245	204.32	19.8%	348.19	-29.7%	382	257	48.8%
ONTARIO POWER SWAPS	4	7.73	-47.6%	1.43	183.3%	23	669	-96.6%
DAILY PJM	0	364.55	-100.0%	0	-	13	32	-59.1%
BRENT OIL LAST DAY	73,727	95,184.23	-22.5%	74,890.57	-1.6%	90,861	103,759	-12.4%
SINGAPORE GASOIL CALENDAR	0	10.91	-97.4%	1.43	-80.0%	3	27	-89.9%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-	0	0	-100.0%
GC ULSD VS GC JET SPREAD	0	0	-	0	-	0	0	-
MARS (ARGUS) VS WTI TRD M	908	82.05	1007.2%	576.38	57.6%	562	67	736.2%
MARS (ARGUS) VS WTI SWAP	186	343.86	-45.9%	128.57	44.6%	194	293	-33.6%
SINGAPORE JET KERO BALMO	0	10.23	-100.0%	4.76	-100.0%	1	2	-65.8%
WTS (ARGUS) VS WTI TRD MT	48	57.73	-17.3%	101.19	-52.8%	56	77	-27.5%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	1	0	231.3%
EURO 1% FUEL OIL NEW BALM	0	3.18	-92.5%	0.48	-50.0%	1	1	106.9%
BRENT CFD SWAP	0	0	-	0	-	0	4	-100.0%
PREMIUM UNLND 10P FOB MED	2	1.73	26.8%	8	-72.6%	13	13	-6.7%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	-39.7%
3.5% FUEL OIL CID MED SWA	17	4.09	317.9%	7.14	139.3%	13	4	256.3%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-	0	0	-23.1%
ARGUS PROPAN FAR EST INDE	85	38.55	120.3%	78.19	8.6%	74	23	223.8%
ULSD 10PPM CIF VS ICE GAS	0	0	-	0	-	0	0	68.7%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH PK	81	155.18	-48.0%	60.48	33.5%	159	140	13.4%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-	0	0	-27.6%
NYMEX ULSD VS NYMEX HO	0	0	-	0	-	0	5	-100.0%
RBOB VS HEATING OIL SWAP	44	6.82	539.0%	144.29	-69.8%	75	48	54.9%
GULF COAST ULSD CRACK SPR	35	35.23	-2.0%	0	-	33	16	109.3%
USGC UNL 87 CRACK SPREAD	0	6.82	-100.0%	0	-	1	14	-94.1%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-	0	0	-94.0%
TENNESSEE 800 LEG NG BASI	0	0	-	0	-	7	15	-53.0%
NEPOOL W CNTR M 5MW D AH	0	0	-	0	-	8	7	19.4%
DATED TO FRONTLINE BRENT	121	121.09	0.3%	23.81	410.0%	72	137	-47.6%
PJM APS ZONE DA PEAK	0	0	-	0	-	0	0	-
PJM BGE DA PEAK	0	0	-	0	-	6	0	-
PJM PPL DA PEAK	0	92.73	-100.0%	0	-	0	13	-100.0%
PJM JCPL DA PEAK	0	0	-	0	-	0	3	-100.0%
PJM PSEG DA PEAK	0	5	-100.0%	0	-	24	0	5485.5%
PJM PSEG DA OFF-PEAK	0	89.09	-100.0%	0	-	780	8	9968.4%
PJM WESTH RT PEAK	1,701	2,840.23	-40.1%	972.38	75.0%	2,765	992	178.7%
ALGONQUIN CITYGATES BASIS	25	7	258.5%	79.71	-68.5%	39	6	588.1%
MICHCON NG INDEX SWAP	17	0	-	0	-	10	0	-
GASOIL 0.1 CIF MED SWAP	0	0.91	-100.0%	0	-	0	0	80.7%
ULSD 10PPM CIF MED SWAP	0	0	-	0	-	0	0	-
Tetco ELA Basis	0	0	-	0	-	0	5	-100.0%
EUROPE 1% FUEL OIL NWE CA	5	7.64	-36.4%	0.48	920.0%	7	8	-8.6%

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Energy Futures								
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-
GULF COAST NO.6 FUEL OIL	2,848	2,261.59	25.9%	2,670.05	6.7%	2,771	3,277	-15.4%
SINGAPORE FUEL 180CST CAL	62	63.45	-2.9%	27.1	127.4%	54	88	-38.2%
SINGAPORE FUEL OIL SPREAD	42	20.68	102.8%	30.71	36.6%	29	23	27.1%
NORTHERN ILLINOIS OFF-PEA	0	0	-	0	-	0	0	-100.0%
PJM ATSI ELEC	0	0	-	300.95	-100.0%	30	98	-69.1%
SING FUEL	0	0	-	0.71	-100.0%	0	0	261.8%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	1	11	-92.9%
DATED BRENT (PLATTS) DAILY SWA	0	0	-	9.52	-100.0%	1	94	-99.0%
GAS EURO-BOB OXY NWE BARGES	281	173.91	61.7%	321.95	-12.6%	327	318	2.8%
MINY RBOB GAS	0	0.18	-21.4%	0.38	-62.5%	0	0	-4.9%
RBOB UP-DOWN CALENDAR SWA	0	633.18	-100.0%	0	-	44	483	-90.9%
LA JET FUEL VS NYM NO 2 H	0	10	-95.2%	0	-	4	2	80.7%
ANR OKLAHOMA	42	2.73	1447.0%	0	-	21	46	-53.1%
MICHIGAN BASIS	115	115.32	-0.4%	266.05	-56.8%	118	26	355.2%
TEXAS EASTERN ZONE M-3 BA	328	205.27	59.7%	316.48	3.6%	381	99	284.1%
NORTHERN NATURAL GAS VENTU	64	13.73	366.2%	6.67	860.0%	42	23	83.9%
CIG BASIS	153	44.45	244.1%	466.57	-67.2%	372	189	96.5%
PJM DAILY	0	0	-	0	-	6	0	-
COLUMBIA GULF ONSHORE	0	33.09	-100.0%	0	-	15	18	-19.0%
Tetco STX Basis	0	0	-	0	-	8	18	-58.4%
Transco Zone 3 Basis	11	42.64	-73.2%	2.95	287.1%	5	28	-82.2%
GULF COAST GASOLINE CLNDR	0	9.09	-100.0%	0	-	6	29	-78.4%
CENTERPOINT EAST INDEX	0	0	-	0	-	4	3	31.7%
GULF COAST ULSD CALENDAR	39	27.77	39.9%	37.05	4.9%	43	34	23.4%
LA CARB DIESEL (OPIS) SWA	30	18.27	62.9%	10.71	177.8%	34	30	12.8%
EURO 3.5% FUEL OIL RDAM B	14	15.32	-8.6%	25.05	-44.1%	16	25	-37.5%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
EUROPEAN NAPHTHA BALMO	12	4.59	167.6%	12.52	-1.9%	8	4	107.4%
GASOIL MINI CALENDAR SWAP	11	21	-45.6%	5.48	108.7%	11	13	-12.6%
NY ULSD (ARGUS) VS HEATING OIL	3	292.91	-99.1%	157.14	-98.3%	36	131	-72.9%
PJM PECO ZONE5MW PEAK CAL MO	0	0	-	0	-	0	3	-100.0%
EUROPE 1% FUEL OIL RDAM C	0	0	-	0.48	-100.0%	1	1	-2.7%
SAN JUAN BASIS SWAP	421	81.41	417.6%	430.62	-2.1%	330	118	179.8%
SOCAL BASIS SWAP	0	0	-	0	-	0	0	-100.0%
GULF COAST JET VS NYM 2 H	1,511	1,109.14	36.2%	1,596.14	-5.3%	1,559	1,066	46.3%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-	0	0	-100.0%
NYMEX ALUMINUM FUTURES	0	0	-	0	-	0	0	-
EURO 3.5% FUEL OIL SPREAD	39	24.82	58.5%	27.14	44.9%	28	43	-33.6%
GASOIL CALENDAR SWAP	0	0.14	-100.0%	0.43	-100.0%	1	1	43.8%
BRENT FINANCIAL FUTURES	29	79.55	-63.8%	106.9	-73.1%	33	298	-89.1%
ICE BRENT DUBAI SWAP	352	27.27	1192.1%	380.86	-7.5%	74	50	49.0%
GASOIL CRACK SPREAD CALEN	163	81.82	99.0%	192	-15.2%	238	154	55.0%
EUROPEAN NAPHTHA CRACK SPR	366	131.41	178.2%	379.14	-3.6%	249	308	-19.2%
CRUDE OIL	216	381.91	-43.5%	380.71	-43.4%	629	915	-31.3%
NEPOOL INTR HUB 5MW D AH	1,923	2,863.41	-32.8%	0	-	2,511	1,342	87.1%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	0	720.91	-100.0%	285.95	-100.0%	130	942	-86.2%
PJM JCPL DA OFF-PEAK	0	0	-	0	-	0	61	-100.0%

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Energy Futures								
PJM WESTH RT OFF-PEAK	12,280	53,350.64	-77.0%	12,423.05	-1.2%	29,009	14,351	102.1%
CHICAGO ETHANOL SWAP	4,767	3,521.18	35.4%	5,615.05	-15.1%	4,794	3,957	21.2%
HENRY HUB BASIS SWAP	346	546.91	-36.7%	325.86	6.2%	899	584	53.8%
HENRY HUB SWAP	22,254	26,739	-16.8%	15,026.19	48.1%	20,174	21,070	-4.3%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0.24	-100.0%	0	0	-90.0%
PREM UNL GAS 10PPM RDAM FOB S	0	0	-	0	-	1	1	-2.9%
MONT BELVIEU NORMAL BUTANE 5	1,796	1,023.77	75.4%	2,033.29	-11.7%	1,294	828	56.2%
MONT BELVIEU ETHANE 5 DECIMAL	3,805	420.23	805.3%	4,027.57	-5.5%	2,325	367	534.3%
MONT BELVIEU LDH PROPANE 5 DE	6,310	3,119.27	102.3%	5,656.14	11.6%	5,516	2,437	126.3%
SINGAPORE 180CST BALMO	2	1	100.0%	2.48	-19.2%	3	2	39.7%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	0	-
GRP THREE UNL GS (PLT) VS	165	45.45	263.5%	41.19	301.2%	76	74	1.9%
JET BARGES VS ICE GASOIL	0	0	-	0	-	0	0	76.7%
SINGAPORE GASOIL VS ICE	215	47.73	349.5%	169.76	26.4%	110	24	364.9%
NATURAL GAS PEN SWP	4,966	8,386.32	-40.8%	3,670.29	35.3%	5,156	8,696	-40.7%
WESTERN RAIL DELIVERY PRB	29	137.05	-79.2%	27.62	3.4%	44	104	-57.6%
EUROPE DATED BRENT SWAP	0	0	-	30	-100.0%	127	154	-17.9%
SINGAPORE JET KERO GASOIL	44	22.73	93.8%	55.95	-21.3%	40	14	177.2%
TETCO M-3 INDEX	11	0	-	2.95	287.1%	40	44	-8.9%
PJM AECO DA PEAK	0	0	-	0	-	0	1	-100.0%
GASOIL 10PPM CARGOES CIF	0	0	-	0	-	0	0	-89.0%
WAHA BASIS	82	325.23	-74.7%	74.95	9.9%	204	162	26.2%
LA JET (OPIS) SWAP	92	51.82	76.9%	84.52	8.5%	97	43	126.2%
NY HARBOR 1% FUEL OIL BAL	0	7.95	-100.0%	0	-	0	2	-77.1%
GASOIL 10PPM VS ICE SWAP	0	5.45	-95.6%	9.05	-97.4%	4	6	-26.1%
NY H OIL PLATTS VS NYMEX	0	0	-	0	-	0	4	-100.0%
PJM PEPKO DA OFF-PEAK	0	0	-	0	-	0	29	-100.0%
NYISO ZONE G 5MW D AH O P	1,008	5,101.45	-80.2%	0	-	1,933	1,013	90.8%
EUROPEAN GASOIL (ICE)	330	3,290.14	-90.0%	306.1	7.9%	7,390	3,047	142.6%
ULSD UP-DOWN BALMO SWP	231	165.91	39.1%	421.19	-45.2%	274	179	52.6%
JET FUEL UP-DOWN BALMO CL	377	226.36	66.5%	256.05	47.2%	202	152	32.8%
EIA FLAT TAX ONHWAY DIESE	26	26.32	0.2%	36	-26.7%	50	37	34.5%
NY 2.2% FUEL OIL (PLATTS	0	10.45	-100.0%	0	-	2	4	-39.9%
RBOB CRACK SPREAD BALMO S	0	1.36	-100.0%	14.29	-100.0%	2	0	1305.3%
HEATING OIL BALMO CLNDR S	6	58.59	-89.8%	0	-	2	7	-69.4%
INDIANA MISO	0	0	-	0	-	1	9	-94.0%
PETROLEUM PRODUCTS ASIA	88	39.09	125.8%	42.19	109.3%	64	79	-19.2%
AUSTRIALIAN COKE COAL	11	3.77	187.8%	32.52	-66.6%	19	7	156.7%
PETROLEUM PRODUCTS	345	15.91	2067.7%	82.71	316.9%	84	7	1073.9%
COAL SWAP	8	21.59	-62.5%	24.9	-67.5%	13	29	-53.5%
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-	0	0	-100.0%
NYISO A OFF-PEAK	0	0	-	0	-	0	2	-100.0%
NYISO G OFF-PEAK	0	0	-	0	-	0	1	-100.0%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-	0	0	-
SINGAPORE 380CST FUEL OIL	418	181.86	129.6%	450.86	-7.4%	357	251	42.1%
SINGAPORE JET KEROSENE SW	41	51.59	-19.9%	48.1	-14.1%	31	65	-52.2%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-	0	5	-100.0%
FLORIDA GAS ZONE3 BASIS S	0	0	-	0	-	26	57	-54.8%
TRANSCO ZONE4 BASIS SWAP	70	76.14	-7.8%	44.9	56.3%	93	300	-69.1%

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Energy Futures								
ANR LOUISIANA BASIS SWAP	0	0	-	0	-	0	12	-100.0%
CINERGY HUB OFF-PEAK MONT	0	0	-	0	-	0	2	-88.5%
DUBAI CRUDE OIL CALENDAR	95	228.82	-58.3%	216.67	-56.0%	88	187	-52.8%
NGPL MIDCONTINENT INDEX	9	0	-	20.67	-58.5%	37	1	3048.8%
PANHANDLE BASIS SWAP FUTU	388	602.32	-35.5%	399.24	-2.7%	411	521	-21.2%
SONAT BASIS SWAP FUTURE	0	1.36	-100.0%	0	-	2	58	-97.0%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-	1	0	1406.8%
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-	0	1	-87.4%
EUROPE 3.5% FUEL OIL RDM	485	295.73	64.1%	361.86	34.1%	327	389	-16.0%
GULF COAST 3% FUEL OIL BA	30	51.59	-41.6%	28.57	5.5%	33	49	-33.2%
NY1% VS GC SPREAD SWAP	125	204.95	-38.9%	131.24	-4.6%	113	109	3.1%
GASOIL 0.1 CIF NWE VS ISE	1	0	-	0.48	150.0%	0	1	-84.1%
JET CIF NWE VS ICE	0	0	-	1.19	-80.0%	4	5	-25.4%
EUROPE JET KERO NWE CALSW	0	0	-	0	-	0	2	-90.8%
JAPAN NAPHTHA BALMO SWAP	0	2	-88.1%	0	-	2	2	-10.5%
ARGUS PROPAN(SAUDI ARAMCO	41	31.73	27.7%	33.43	21.2%	42	28	49.9%
NYISO G	0	0	-	0	-	0	2	-100.0%
NYISO J	0	14.55	-100.0%	0	-	1	13	-93.6%
NGPL MID-CONTINENT	12	101.36	-87.8%	133	-90.7%	141	200	-29.4%
BRENT BALMO SWAP	32	14.55	123.3%	9.52	241.0%	9	19	-51.2%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-	0	0	-
HENRY HUB SWING FUTURE	0	0	-	0	-	1	5	-70.9%
EUROPE NAPHTHA CALSWAP	88	30.95	184.1%	83.9	4.8%	71	59	19.4%
NY HARBOR RESIDUAL FUEL 1	200	315.64	-36.5%	174.81	14.6%	169	245	-31.2%
PERMIAN BASIS SWAP	304	195.18	55.9%	454.57	-33.1%	213	146	46.4%
JAPAN C&F NAPHTHA CRACK S	19	10.73	80.7%	18.48	4.9%	20	13	57.0%
EMMISSIONS	0	0	-	0	-	0	2	-100.0%
NATURAL GAS INDEX	0	0	-	0	-	32	0	-
PETRO CRCKS & SPRDS ASIA	0	9.64	-100.0%	0	-	6	8	-32.8%
NYISO CAPACITY	10	35.55	-72.1%	18.29	-45.8%	20	35	-44.3%
GASOIL 0.1 ROTTERDAM BARG	0	0	-	1.19	-80.0%	0	0	261.8%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-	0	0	-
GRP THREE ULSD(PLT)VS HEA	226	181.55	24.6%	59.76	278.5%	134	182	-26.6%
GASOIL 0.1CIF MED VS ICE	0	0.45	-100.0%	2.86	-100.0%	1	1	-6.9%
PJM AECO DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM PPL DA OFF-PEAK	0	1,710.55	-100.0%	0	-	0	242	-100.0%
PJM DAYTON DA PEAK	0	5	-100.0%	15	-100.0%	104	65	60.3%
PREMIUM UNLEAD 10PPM FOB	3	0	-	0.24	1120.0%	2	3	-38.9%
PJM WESTH DA OFF-PEAK	0	24,580.55	-100.0%	0	-	3,929	3,193	23.1%
GASOIL 0.1 RDM BRGS VS I	3	0.68	319.1%	0	-	1	1	-19.7%
GASOIL 10P CRG CIF NW VS	0	0	-	0.24	-100.0%	0	0	-63.9%
PJM WESTHDA PEAK	0	1,270.91	-100.0%	25	-100.0%	217	167	30.6%
NEPOOL RHODE IL 5MW D AH	0	538.18	-100.0%	0	-	0	433	-100.0%
CHICAGO UNL GAS PL VS RBO	0	0	-	10.24	-100.0%	10	1	629.9%
NYISO ZONE A 5MW D AH O P	0	0	-	0	-	1,140	1,712	-33.4%
CIN HUB 5MW D AH O PK	0	0	-	1,114.29	-100.0%	1,424	706	101.7%
PJM COMED 5MW D AH O PK	0	0	-	2,228.57	-100.0%	1,226	342	258.8%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-	0	1	-100.0%
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-	0	0	-

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	ADV OCT 2016	ADV OCT 2015	% CHG	ADV SEP 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures								
NYISO ZONE A 5MW D AH PK	0	0	-	0	-	17	76	-77.6%
SOUTH STAR TEX OKLHM KNS	19	55.27	-65.5%	20.67	-7.8%	10	29	-63.4%
NY 3.0% FUEL OIL (PLATTS	30	27.27	9.1%	1.19	2399.9%	10	21	-51.2%
ARGUS LLS VS. WTI (ARG) T	436	235.73	84.8%	254.76	71.0%	594	388	53.2%
NO 2 UP-DOWN SPREAD CALEN	0	9.09	-100.0%	0	-	12	16	-23.5%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
PROPANE NON-LDH MT. BEL (OPIS)	751	329.18	128.0%	617.29	21.6%	518	359	44.3%
PROPANE NON-LDH MB (OPIS) BAL	18	6.86	169.2%	102.38	-82.0%	27	10	174.9%
JET AV FUEL (P) CAR FM ICE GAS S	0	0	-	0.71	-100.0%	1	1	-25.7%
SINGAPORE MOGAS 92 UNLEADED	958	145.91	556.7%	429.71	123.0%	392	318	23.4%
NY JET FUEL (PLATTS) HEAT OIL SV	0	0.45	-100.0%	0	-	0	7	-100.0%
SINGAPORE MOGAS 92 UNLEADED	42	19.32	115.4%	4.76	774.0%	18	14	27.1%
ETHANOL T2 FOB ROTT INCL DUTY	122	79.41	53.8%	121.95	0.2%	106	116	-8.8%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-	0	0	-
FUEL OIL (PLATS) CAR CM	0	0	-	0	-	5	1	411.6%
FUEL OIL (PLATS) CAR CN	0	1.64	-100.0%	0	-	0	1	-68.4%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-	1	1	80.7%
MICHIGAN MISO	0	0	-	0	-	642	507	26.7%
INDONESIAN COAL	0	2.05	-100.0%	0.71	-100.0%	1	7	-85.3%
ETHANOL FWD	29	38.36	-24.5%	21.14	36.9%	33	37	-10.6%
NATURAL GAS FIXED PRICE SWAP F	0	0	-	0	-	0	51	-100.0%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-	0	0	-100.0%
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-	0	0	-
EU LOW SULPHUR GASOIL CRACK	0	0	-	0	-	0	0	-
NAT GAS BASIS SWAP	153	4.36	3403.0%	118.14	29.4%	168	21	706.6%
COLUMBIA GULF NAT GAS FIXED PF	0	0	-	0	-	0	2	-100.0%
VENTURA NAT GAS PLATTS FIXED F	0	0	-	0	-	0	0	-100.0%
SUMAS NAT GAS PLATTS FIXED PRI	0	0	-	0	-	0	11	-100.0%
CENTER POINT NAT GAS FIXED PRI	0	0	-	0	-	0	0	-100.0%
ELEC WEST POWER PEAK	257	0	-	0	-	26	0	-
ELEC WEST POWER OFF-PEAK	88	0	-	0	-	9	0	-
NY HARBOR LOW SULPUR GAS 100C	4	0	-	4.76	-25.0%	24	16	50.0%
MINI RBOB V. EBOB(ARGUS) NWE B	113	31.59	258.9%	105.9	7.1%	68	35	95.1%
MINI RBOB V. EBOBARG NWE BRGS	10	15.91	-34.1%	58.1	-82.0%	12	19	-38.9%
CANADIAN LIGHT SWEET OIL	54	163.64	-67.3%	101.43	-47.2%	94	58	63.2%
MINI GAS EUROBOB OXY NWE ARG	18	0.91	1927.1%	19.52	-5.6%	20	14	46.2%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
MARS BLEND CRUDE OIL	2	0	-	21.43	-88.9%	76	0	-
MJB FUT	0	0	-	0	-	0	0	-100.0%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-	0	3	-100.0%
3.5% FUEL OIL CIF BALMO S	3	0	-	0	-	1	1	118.1%
FL GAS ZONE 3 NAT GAS IND	0	0	-	0	-	40	0	-
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-	0	0	-100.0%
CIG ROCKIES NG INDEX SWA	0	0	-	0	-	5	0	-
TRANSCO ZONE 6 INDEX	11	0	-	17.52	-34.8%	32	0	10587.4%
DEMARC SWING SWAP	0	0	-	2.95	-100.0%	0	0	-
NGPL MIDCONTINENT SWING S	0	0	-	0	-	3	0	-
DEMARC INDEX FUTURE	0	0	-	0	-	4	0	-
TCO NG INDEX SWAP	11	0	-	0	-	1	15	-92.6%

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	ADV OCT 2016	ADV OCT 2015	% CHG	ADV SEP 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures								
ELEC ERCOT DLY OFF PK	0	0	-	0	-	0	0	-
Energy Options								
PETRO OUTRIGHT EURO	0	0	-	0	-	0	1	-100.0%
PETROCHEMICALS	33	60.18	-45.0%	96.29	-65.6%	90	60	50.5%
NATURAL GAS OPTION ON CALEND	133	55.45	140.4%	0	-	90	51	74.0%
ELEC MISO PEAK	40	0	-	0	-	16	10	62.2%
HENRY HUB FINANCIAL LAST	93	29.5	216.5%	117.05	-20.2%	97	94	3.7%
NATURAL GAS PHY	111,400	116,773.45	-4.6%	101,972.33	9.2%	106,517	90,496	17.7%
CRUDE OIL OUTRIGHTS	0	0	-	0	-	11	89	-87.7%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ELEC FINSETTLED	0	0	-	1.29	-63.0%	1	0	715.8%
APPALACHIAN COAL	0	0	-	0	-	0	0	-100.0%
EUROPEAN JET KEROSENE NWE (P	0	0	-	0	-	0	0	-
HEATING OIL PHY	1,779	2,056.09	-13.5%	1,733	2.7%	2,462	2,422	1.6%
PJM MONTHLY	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	274	569.82	-52.0%	211.52	29.4%	274	656	-58.3%
BRENT CALENDAR SWAP	86	59.59	43.8%	19.05	350.0%	64	605	-89.4%
NATURAL GAS 3 M CSO FIN	10	22.73	-58.1%	2,525.38	-99.6%	1,083	259	318.7%
RBOB PHY	592	1,269.82	-53.4%	1,423.95	-58.4%	1,700	1,396	21.8%
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	26	0	-	34.29	-25.0%	43	20	115.5%
NATURAL GAS 2 M CSO FIN	104	45.45	127.9%	9.52	987.5%	16	20	-17.9%
SINGAPORE JET FUEL CALEND	23	13.64	67.6%	0	-	2	6	-61.4%
WTI-BRENT BULLET SWAP	619	664.77	-6.9%	388.1	59.5%	825	1,061	-22.2%
WTI 12 MONTH CALENDAR OPT	0	0	-	0	-	0	8	-100.0%
CRUDE OIL APO	2,461	1,538.23	60.0%	1,625.67	51.4%	1,445	2,857	-49.4%
WTI CRUDE OIL 1 M CSO FI	5,124	7,364.77	-30.4%	3,210.95	59.6%	6,811	7,295	-6.6%
NATURAL GAS 6 M CSO FIN	71	45.45	57.1%	0	-	27	185	-85.6%
RBOB CALENDAR SWAP	16	36.73	-56.4%	7.14	124.0%	31	86	-63.4%
CRUDE OIL PHY	152,249	140,977.27	8.0%	184,889.9	-17.7%	178,118	159,263	11.8%
RBOB 1MO CAL SPD OPTIONS	317	0	-	0	-	48	0	-
MCCLOSKEY ARA ARGS COAL	11	0	-	12.86	-11.1%	45	36	27.3%
MCCLOSKEY RCH BAY COAL	5	0	-	0	-	12	7	59.7%
NYISO ZONE G 5MW PEAK OPTIONS	0	20	-100.0%	0	-	2	2	-8.0%
NATURAL GAS	0	0	-	0	-	2	0	-
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-	0	15	-100.0%
N ROCKIES PIPE SWAP	30	0	-	80	-62.5%	31	25	22.6%
SOCAL PIPE SWAP	0	0	-	57.14	-100.0%	53	0	-
ETHANOL SWAP	473	404.05	17.1%	530.24	-10.7%	322	304	6.0%
SHORT TERM NATURAL GAS	183	288.64	-36.5%	166.67	10.0%	270	209	29.0%
SHORT TERM CRUDE OIL	0	0	-	0	-	0	0	-
BRENT OIL LAST DAY	2,004	99.68	1910.3%	1,440.05	39.2%	1,162	429	170.8%
SINGAPORE GASOIL CALENDAR	0	13.64	-100.0%	0	-	0	1	-100.0%
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-	0	0	-
DAILY CRUDE OIL	0	0	-	0	-	0	32	-100.0%
EURO-DENOMINATED PETRO PROD	0	0.68	-100.0%	0	-	0	0	-100.0%
HEATING OIL CRK SPD AVG PRICE	0	0	-	14.29	-100.0%	1	0	-

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Energy Options								
GASOIL CRACK SPREAD AVG PRICE	0	0	-	0	-	0	0	-
HO 1 MONTH CLNDR OPTIONS	10	0	-	0	-	28	14	103.1%
CRUDE OIL 1MO	11,051	5,366.82	105.9%	14,798.81	-25.3%	12,016	9,325	28.9%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-	2	2	1.9%
NATURAL GAS 12 M CSO FIN	0	31.82	-100.0%	0	-	0	10	-100.0%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-
PJM CALENDAR STRIP	0	13.64	-100.0%	0	-	0	6	-100.0%
SHORT TERM	55	101.14	-45.9%	125	-56.2%	130	82	58.4%
COAL SWAP	0	4.77	-100.0%	47.62	-100.0%	8	18	-55.9%
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	-	0	1	-100.0%
NATURAL GAS 5 M CSO FIN	0	0	-	0	-	6	11	-46.5%
NYMEX EUROPEAN GASOIL APO	1	0	-	0	-	0	6	-97.5%
COAL API2 INDEX	76	773.86	-90.2%	133.19	-43.2%	734	660	11.2%
COAL API4 INDEX	7	2.27	214.3%	2.38	200.0%	8	8	-4.8%
NATURAL GAS 1 M CSO FIN	1,689	1,313.64	28.6%	97.62	1630.0%	386	1,074	-64.0%
ETHANOL	0	0	-	0	-	0	0	-
PJM WES HUB PEAK CAL MTH	8	0	-	0	-	53	1	6556.4%
PJM WES HUB PEAK LMP 50MW	4	0	-	0	-	44	0	-
GASOLINE	0	0	-	0	-	4	0	740.4%
PJM ELECTRIC	0	0	-	0	-	0	0	-
LLS CRUDE OIL	0	0	-	0	-	56	16	246.4%
1 MO GASOIL CAL SWAP SPR	0	4.55	-100.0%	0	-	0	0	-100.0%
NG HH 3 MONTH CAL	0	0	-	0	-	2	0	-

Metals Futures

PALLADIUM	5,427	4,194.73	29.4%	4,211.43	28.9%	5,458	5,314	2.7%
NYMEX PLATINUM	14,411	12,777	12.8%	21,718.67	-33.6%	15,288	14,392	6.2%
NYMEX HOT ROLLED STEEL	278	298.14	-6.8%	214.57	29.5%	231	232	-0.6%
URANIUM	29	18.27	56.4%	9.52	200.0%	35	18	93.2%
COMEX SILVER	63,220	50,343.05	25.6%	61,432.86	2.9%	70,804	53,179	33.1%
COMEX GOLD	181,668	139,550.91	30.2%	191,550.48	-5.2%	223,498	165,404	35.1%
COMEX COPPER	71,362	55,789.32	27.9%	61,619.57	15.8%	78,855	67,139	17.5%
COMEX MINY COPPER	11	16.64	-31.6%	12.9	-11.8%	24	36	-33.8%
COPPER	2	44.5	-95.7%	3.57	-46.7%	16	26	-37.1%
E-MICRO GOLD	2,491	1,898.27	31.2%	2,153.95	15.6%	3,912	1,611	142.8%
SILVER	268	251.45	6.6%	343.52	-22.0%	398	355	12.0%
FERROUS PRODUCTS	1	0	-	11.05	-87.1%	4	2	75.3%
METALS	0	0	-	0.48	-100.0%	0	0	-
ALUMINUM	271	82.05	230.6%	74.57	263.7%	147	34	328.9%
IRON ORE 58 CHINA TSI FUTURES	0	0	-	0	-	0	0	-
Gold Kilo	177	240.45	-26.5%	186.38	-5.2%	227	203	11.8%
LNDN ZINC	1	0.64	102.0%	0	-	1	2	-29.1%
Aluminium MW Trans Prem Platts	147	135	8.6%	243.9	-39.9%	269	148	82.0%
IRON ORE 62 CHINA PLATTS FUTUR	26	4.77	438.8%	0	-	14	10	38.8%
IRON ORE 62 CHINA TSI FUTURES	466	643.14	-27.6%	604.95	-23.0%	757	538	40.6%
COMEX E-Mini GOLD	328	187.36	75.1%	467.14	-29.8%	502	264	90.1%
COMEX E-Mini SILVER	49	29.64	66.0%	50.86	-3.3%	58	39	50.6%

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Metals Options								
PALLADIUM	195	186.14	5.0%	131.24	48.9%	158	170	-6.8%
NYMEX PLATINUM	176	211.64	-16.7%	275	-35.9%	209	230	-9.1%
COMEX SILVER	5,016	4,130.73	21.4%	6,435.43	-22.1%	5,555	4,841	14.7%
COMEX GOLD	39,354	32,204.45	22.2%	30,618.62	28.5%	37,416	29,781	25.6%
COMEX COPPER	242	87.91	175.1%	189.86	27.4%	151	107	41.0%
COPPER	0	0	-	0	-	0	0	-100.0%
SILVER	37	0.23	16094.2%	26.05	41.3%	7	5	63.5%
GOLD	287	92.41	210.8%	177.86	61.5%	200	94	113.0%
IRON ORE 62 CHINA TSI PUT OPTIO	6	54.55	-89.5%	240.95	-97.6%	140	194	-28.1%
IRON ORE 62 CHINA TSI CALL OPTIC	36	170.45	-78.8%	22.86	58.3%	175	96	81.7%
Ags Futures								
WHEAT	2,114	0	-	986.19	114.3%	310	0	-
Ags Options								
WHEAT	5	0	-	12	-58.3%	2	0	-
Foreign Exchange Futures								
CHILEAN PESO	0	0.32	-100.0%	0	-	0	0	-83.5%
TOTAL FUTURES GROUP								
Interest Rate Futures	4,421,659	4,280,069.14	3.3%	4,972,144.48	-11.1%	5,398,428	5,185,312	4.1%
Equity Index Futures	2,005,447	2,148,482.27	-6.7%	3,000,923.38	-33.2%	2,447,553	2,232,969	9.6%
Metals Futures	340,632	266,505.32	27.8%	344,910.38	-1.2%	400,498	308,948	29.6%
Energy Futures	2,116,792	1,783,749.27	18.7%	2,122,635.05	-0.3%	2,067,318	1,689,427	22.4%
FX Futures	699,116	661,513.77	5.7%	904,263.05	-22.7%	765,712	786,070	-2.6%
Commodities and Alternative Invest	991,890	991,574	0.0%	784,314.9	26.5%	1,089,282	1,017,489	7.1%
Ags Futures	2,114	0	-	986.19	114.3%	310	0	-
Foreign Exchange Futures	0	0.32	-100.0%	0	-	0	0	-83.5%
TOTAL FUTURES	10,577,650	10,131,894.09	4.4%	12,130,177.43	-12.8%	12,169,101.85	11,220,214.88	8.5%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,297,367	1,523,942.82	-14.9%	1,535,688.48	-15.5%	1,703,387	1,534,210	11.0%
Equity Index Options	592,709	568,047.82	4.3%	750,342.43	-21.0%	618,872	554,506	11.6%
Metals Options	45,349	37,138.5	22.1%	38,117.86	19.0%	44,012	35,518	23.9%
Energy Options	291,055	280,022.14	3.9%	315,771.29	-7.8%	315,150	279,235	12.9%
FX Options	63,693	71,525.36	-11.0%	58,621.95	8.6%	71,680	83,161	-13.8%
Commodities and Alternative Invest	201,260	217,050.82	-7.3%	188,541.09	6.7%	261,649	252,745	3.5%
Ags Options	5	0	-	12	-58.3%	2	0	-
TOTAL OPTIONS	2,491,439	2,697,727.45	-7.6%	2,887,095.09	-13.7%	3,014,751.47	2,739,375.25	10.1%

*** 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 OCT 2016	ADV OCT 2015	% CHG	ADV SEP 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
TOTAL COMBINED								
Commodities and Alternative Invest	1,193,150	1,208,624.82	-1.3%	972,856	22.6%	1,350,930	1,270,235	6.4%
FX	762,808	733,039.14	4.1%	962,885	-20.8%	837,392	869,232	-3.7%
Equity Index	2,598,157	2,716,530.09	-4.4%	3,751,265.81	-30.7%	3,066,425	2,787,474	10.0%
Interest Rate	5,719,026	5,804,011.95	-1.5%	6,507,832.95	-12.1%	7,101,815	6,719,522	5.7%
Energy	2,407,847	2,063,771.41	16.7%	2,438,406.33	-1.3%	2,382,469	1,968,661	21.0%
Metals	385,982	303,643.82	27.1%	383,028.24	0.8%	444,510	344,466	29.0%
Ags	2,119	0	-	998.19	112.3%	312	0	-
Foreign Exchange	0	0.32	-100.0%	0	-	0	0	-83.5%
GRAND TOTAL	13,069,089	12,829,621.55	1.9%	15,017,272.52	-13.0%	15,183,853.32	13,959,590.14	8.8%

*** 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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