

CME Group Exchange ADV Report - Monthly

September 2015

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	ADV SEP 2015	ADV SEP 2014	% CHG	ADV AUG 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Commodities and Alternative Investments Futures								
HDD SEASONAL STRIP	7	0	-	2.38	200.0%	2	3	-24.7%
CDD SEASONAL STRIP	0	0	-	0	-	7	0	1772.2%
CDD WEATHER	10	10	-4.8%	43.33	-78.0%	32	29	7.9%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	7	-100.0%
WKLY AVG TEMP	0	0	-	0	-	0	3	-100.0%
HDD WEATHER	201	11.91	1590.0%	0	-	34	28	20.8%
HOUSING INDEX	0	0.05	200.0%	0.24	-40.0%	0	1	-42.8%
MILK	950	1,840.52	-48.4%	782	21.5%	1,110	1,423	-22.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	1	25	-97.9%
CASH-SETTLED CHEESE	473	316.14	49.6%	344.52	37.3%	452	319	41.6%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	2	-100.0%
LIVE CATTLE	64,008	62,068.24	3.1%	42,931.76	49.1%	52,014	53,965	-3.6%
BUTTER CS	97	140.67	-31.4%	122.9	-21.5%	129	139	-6.8%
LUMBER	742	560.29	32.5%	976.62	-24.0%	808	637	26.9%
DRY WHEY	68	73.67	-8.1%	101.71	-33.5%	78	71	10.7%
CLASS IV MILK	81	45.81	75.8%	26.52	203.6%	45	97	-53.2%
NFD MILK	228	125.52	81.8%	199.86	14.2%	179	113	58.7%
GSCI EXCESS RETURN FUT	2,848	2,205.71	29.1%	50.29	5563.1%	1,001	801	24.9%
LEAN HOGS	35,491	47,637.48	-25.5%	30,513.76	16.3%	39,439	42,289	-6.7%
FEEDER CATTLE	10,563	9,655.9	9.4%	10,291.38	2.6%	9,671	8,398	15.2%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,558	1,045	49.1%	1,610.14	-3.2%	1,396	1,088	28.3%
COCOA TAS	5	0.95	385.0%	10.29	-55.1%	5	1	309.7%
SUGAR 11	2	2.1	-13.6%	2.33	-22.4%	6	3	97.9%
COFFEE	2	3.76	-54.4%	4.19	-59.1%	3	2	71.1%
COTTON	1	3.67	-77.9%	5.95	-86.4%	3	3	-7.9%
MINI WHEAT	275	346.24	-20.4%	366.43	-24.8%	352	401	-12.3%
CORN	232,397	180,209.67	29.0%	373,137.33	-37.7%	340,072	275,545	23.4%
SOYBEAN MEAL	92,480	76,851.29	20.3%	102,159.95	-9.5%	94,993	81,894	16.0%
SOYBEAN OIL	104,319	84,234.05	23.8%	114,888.1	-9.2%	109,981	94,323	16.6%
ROUGH RICE	817	581	40.7%	1,825.81	-55.2%	1,137	896	27.0%
DOW-UBS COMMOD INDEX	3,113	2,326.24	33.8%	1,017.1	206.0%	1,420	1,014	40.0%
MINI SOYBEAN	757	1,031.67	-26.7%	786.14	-3.8%	920	1,257	-26.8%
OATS	458	538.1	-14.9%	664.43	-31.1%	762	796	-4.2%
SOYBEAN	175,883	174,861.14	0.6%	202,706.29	-13.2%	209,320	195,117	7.3%
MINI CORN	419	476.19	-12.1%	498.19	-16.0%	553	684	-19.1%
ETHANOL	521	958.76	-45.6%	547.9	-4.9%	808	965	-16.3%
DOW-UBS COMMOD INDEX SWAP	0	0	-	0	-	0	0	-
GRAIN BASIS SWAPS	0	0	-	0	-	0	0	-100.0%
FERTILIZER PRODUCTS	120	82.38	45.7%	83.81	43.2%	98	67	46.6%
S&P GSCI ENHANCED ER SWAP	1,245	828.48	50.3%	0	-	415	320	29.8%
OTC SP GSCI ER SWAP	0	0	-	0	-	0	8	-100.0%
KC WHEAT	17,873	15,505.57	15.3%	38,100.9	-53.1%	29,423	23,290	26.3%
CHI WHEAT	91,401	70,427.33	29.8%	141,027	-35.2%	127,107	102,591	23.9%
Intercommodity Spread	0	0	-	0	-	0	0	-
DJ_UBS ROLL SELECT INDEX FUTU	48	52.14	-8.7%	0.29	16567.5%	37	16	127.1%
MALAYSIAN PALM SWAP	290	295.24	-1.7%	227.62	27.5%	205	171	20.2%

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Commodities and Alternative Investments Options								
HDD SEASONAL STRIP	262	619.05	-57.7%	47.62	450.0%	45	95	-52.7%
CDD SEASONAL STRIP	0	0	-	47.62	-100.0%	354	137	159.1%
CDD WEATHER	0	9.52	-100.0%	0	-	1	9	-91.3%
HDD WEATHER EUROPEAN	0	0	-	0	-	5	7	-25.9%
HDD WEATHER	0	0	-	0	-	15	24	-39.0%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
LV CATL CSO	0	2.86	-100.0%	0.1	-100.0%	0	2	-81.1%
SBIN HURR	0	0	-	0	-	0	0	-
SNOWFALL	0	0	-	0	-	0	1	-100.0%
MILK	848	2,251.19	-62.3%	959.81	-11.6%	1,093	1,436	-23.9%
HDD EURO SEASONAL STRIP	0	166.67	-100.0%	119.05	-100.0%	34	138	-75.1%
CASH-SETTLED CHEESE	304	258.95	17.5%	149.76	103.2%	266	155	71.5%
CAT WEATHER EUROPEAN	0	0	-	0	-	16	30	-46.7%
LIVE CATTLE	21,279	19,413.48	9.6%	13,643.86	56.0%	14,099	16,037	-12.1%
BUTTER CS	41	53.19	-22.1%	75.19	-44.9%	59	48	23.5%
LUMBER	46	45.43	0.4%	65.24	-30.1%	56	55	1.6%
DRY WHEY	6	72.95	-91.4%	2.95	112.9%	15	18	-16.8%
CLASS IV MILK	68	68.57	-0.6%	1.57	4236.5%	32	82	-61.4%
NFD MILK	143	39.19	265.5%	143.05	0.1%	159	65	145.2%
LEAN HOGS	10,009	14,747.9	-32.1%	10,269.52	-2.5%	11,089	12,332	-10.1%
FEEDER CATTLE	2,014	1,905.43	5.7%	1,782	13.0%	1,708	1,490	14.7%
MLK MID	4	8.9	-55.6%	2.43	62.7%	2	5	-64.2%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	67	24	176.8%
CORN	87,359	103,903.86	-15.9%	110,159.52	-20.7%	107,077	84,312	27.0%
SOYBEAN MEAL	10,706	15,242.57	-29.8%	9,687.62	10.5%	11,698	10,272	13.9%
SOYBEAN OIL	6,618	6,063.43	9.2%	9,195.71	-28.0%	7,600	6,903	10.1%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	16	-100.0%
DEC-JULY CORN CAL SPRD	19	0	-	7.14	166.7%	42	4	939.0%
DEC-DEC CORN CAL SPRD	18	24.19	-27.2%	24.76	-28.8%	11	11	3.3%
NOV-JULY SOYBEAN CAL SPRD	3	0	-	0	-	0	4	-90.9%
JAN-MAY SOYBEAN CAL SPRD	0	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	-	0	-	1	0	-
ROUGH RICE	94	65	44.1%	83.29	12.5%	86	65	33.7%
WHEAT	0	0	-	0	-	3	1	72.4%
WHEAT-CORN IC50	102	164.76	-38.2%	213.81	-52.3%	82	61	35.4%
CORN NEARBY+2 CAL SPRD	52	44.33	18.4%	252.1	-79.2%	187	354	-47.2%
SOYBN NEARBY+2 CAL SPRD	0	11.9	-100.0%	0	-	1	34	-95.6%
WHEAT NEARBY+2 CAL SPRD	598	239.43	149.6%	903.62	-33.9%	617	254	143.2%
SOY OIL NEARBY+2 CAL SPRD	0	3.57	-100.0%	0	-	0	10	-96.0%
SOYMEAL NEARBY+2 CAL SPRD	0	2.38	-100.0%	0	-	2	1	90.5%
JULY-DEC CORN CAL SPRD	0	1.19	-100.0%	8.81	-100.0%	124	357	-65.3%
DEC-JULY WHEAT CAL SPRD	0	8.81	-100.0%	0	-	0	5	-96.2%
JULY-NOV SOYBEAN CAL SPRD	14	42.38	-67.6%	0	-	179	228	-21.5%
OATS	73	116.81	-37.5%	73.1	-0.1%	87	99	-12.4%
SOYBEAN	67,899	113,590.95	-40.2%	76,477.05	-11.2%	77,627	71,098	9.2%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	1	-76.5%
SOYBEAN CRUSH	17	14.95	11.5%	20.43	-18.4%	7	12	-43.5%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%

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Commodities and Alternative Investments Options								
KC WHEAT	680	2,051.86	-66.9%	1,099.57	-38.2%	2,066	1,756	17.7%
CHI WHEAT	20,358	22,497.24	-9.5%	20,490.76	-0.6%	31,840	24,393	30.5%
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-	0	1	-100.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	2.86	-100.0%	6	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	2	-100.0%
NOV-DEC SOYBEAN CSO	0	1.9	-100.0%	0	-	0	3	-100.0%
Intercommodity Spread	0	0	-	0	-	3	0	4124.8%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	2	2	-3.1%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	29	16	75.1%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-100.0%
FX Futures								
TURKISH LIRA	0	10.81	-100.0%	0.14	-100.0%	1	80	-99.2%
TURKISH LIRA (EU)	0	0.57	-83.3%	0.05	100.0%	0	57	-99.9%
JAPANESE YEN	186,984	185,933.05	0.6%	162,391	15.1%	147,717	152,063	-2.9%
KOREAN WON	4	7.1	-46.3%	6.14	-38.0%	2	9	-77.9%
CD/JY CROSS RATES	4	0.33	1014.4%	0.38	874.9%	1	5	-73.3%
CANADIAN DOLLAR	81,455	76,770.43	6.1%	70,336.95	15.8%	70,622	59,907	17.9%
AD/NE CROSS RATES	1	18.76	-93.1%	4.67	-72.4%	3	9	-69.8%
BRITISH POUND	101,879	151,487.43	-32.7%	97,565.1	4.4%	100,621	98,560	2.1%
RUSSIAN RUBLE	1,398	2,192.86	-36.2%	1,784.43	-21.7%	1,652	1,478	11.8%
SWISS FRANC	20,647	53,397.33	-61.3%	20,617.1	0.1%	22,151	38,250	-42.1%
NEW ZEALND DOLLAR	21,065	25,742.33	-18.2%	19,665.19	7.1%	20,253	16,302	24.2%
BP/JY CROSS RATES	59	650	-90.9%	36.95	60.4%	58	203	-71.7%
SHEKEL	0	0	-	0	-	0	24	-99.5%
E-MICRO USD/CAD	0	0	-	0	-	0	0	703.8%
E-MICRO GBP/USD	2,058	2,702.67	-23.9%	2,285.14	-9.9%	2,053	1,438	42.8%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-33.2%
E-MICRO EUR/USD	18,247	7,657.38	138.3%	17,965.71	1.6%	17,880	7,815	128.8%
E-MICRO USD/JPY	1	1.19	4.0%	0.24	420.0%	1	0	14.3%
E-MICRO AUD/USD	3,219	3,201.9	0.5%	2,808.86	14.6%	2,626	2,060	27.4%
AUSTRALIAN DOLLAR	101,476	145,616.71	-30.3%	97,151.29	4.5%	96,306	90,194	6.8%
E-MINI JAPANESE YEN	1,162	1,122.81	3.5%	1,027.57	13.1%	901	700	28.7%
EFX/JY CROSS RATES	3,078	3,303	-6.8%	1,926.38	59.8%	2,169	2,218	-2.2%
RMB USD	30	11	176.2%	52.14	-41.7%	22	16	39.5%
EFX/BP CROSS RATES	4,208	5,919.57	-28.9%	2,424.1	73.6%	2,984	2,948	1.2%
EFX/SF CROSS RATES	2,072	2,914.43	-28.9%	1,305.57	58.7%	1,564	1,823	-14.2%
INDIAN RUPEE	609	40.19	1414.6%	619.05	-1.7%	549	44	1158.2%
EC/SEK CROSS RATES	61	21.38	186.4%	12.95	372.8%	22	36	-38.8%
S.AFRICAN RAND	1,629	821.67	98.2%	554	194.0%	786	485	62.1%
MEXICAN PESO	54,332	64,424.86	-15.7%	44,397.67	22.4%	44,257	41,603	6.4%
EURO FX	260,394	290,773.9	-10.4%	249,789.76	4.2%	267,619	207,176	29.2%
SF/JY CROSS RATES	0	0	-	0	-	0	0	-100.0%
EC/CD CROSS RATES	170	360.05	-52.9%	93.81	80.8%	126	161	-21.4%
EC/NOK CROSS RATES	1	2.38	-60.0%	0	-	4	5	-15.7%
EC/AD CROSS RATES	281	207.52	35.4%	33.76	732.2%	95	64	49.2%
BP/SF CROSS RATES	3	69.76	-96.2%	2.29	14.6%	8	19	-60.1%

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FX Futures								
E-MINI EURO FX	5,422	4,349.62	24.7%	5,456.67	-0.6%	6,239	3,631	71.8%
MICRO CHF/USD	121	235.05	-48.6%	97	24.5%	112	192	-41.4%
POLISH ZLOTY (EC)	1	40.38	-98.6%	0.19	199.9%	0	143	-99.7%
AD/JY CROSS RATES	275	533.81	-48.6%	249.05	10.3%	205	279	-26.5%
AD/CD CROSS RATES	1	4.29	-83.3%	1.05	-31.8%	1	4	-72.7%
HUNGARIAN FORINT (US)	0	4.29	-100.0%	0	-	0	2	-99.6%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-100.0%
POLISH ZLOTY (US)	15	42.33	-63.4%	6.43	140.7%	28	97	-70.8%
SKR/USD CROSS RATES	97	105.76	-8.5%	38.71	149.9%	57	48	17.3%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	3	-100.0%
CZECK KORUNA (US)	0	0.14	-100.0%	0	-	0	0	-100.0%
NKR/USD CROSS RATE	109	88.76	23.3%	28.05	290.2%	55	58	-5.0%
BRAZIL REAL	3,122	3,435.57	-9.1%	3,712.43	-15.9%	2,712	2,575	5.3%
E-MICRO JPY/USD	920	916.48	0.4%	853.33	7.8%	662	651	1.7%
CHINESE RENMINBI (CNH)	100	16.86	491.0%	74.48	33.8%	41	26	59.5%
EURO QUARTERLY VARIANCE FUTU	0	0	-	0	-	0	0	-
USDZAR	1	4.05	-85.9%	4.9	-88.4%	3	6	-56.6%
E-MICRO CAD/USD	740	1,769.24	-58.2%	702.9	5.3%	625	704	-11.3%
E-MICRO INR/USD	5	94.86	-94.4%	5.38	-0.9%	12	159	-92.4%
E-MICRO USD/CNH	0	0.33	-42.8%	0.1	100.1%	2	1	32.4%
FX Options								
AUSTRALIAN DLR (EU)	9	9.29	0.5%	3.19	192.5%	6	13	-53.1%
JAPANESE YEN	13,876	14,931.33	-7.1%	14,471.67	-4.1%	11,527	11,942	-3.5%
EURO FX (EU)	104	716.71	-85.5%	150.24	-30.8%	257	360	-28.6%
CANADIAN DOLLAR	5,230	7,548.14	-30.7%	7,393.1	-29.3%	5,602	5,556	0.8%
BRITISH POUND	8,459	23,315.1	-63.7%	9,149	-7.5%	11,097	12,037	-7.8%
RUSSIAN RUBLE	0	127.95	-100.0%	0	-	1	29	-96.4%
CANADIAN DOLLAR (EU)	0	50.62	-99.1%	4.48	-89.4%	7	25	-71.1%
SWISS FRANC (EU)	0	3	-100.0%	0	-	0	7	-100.0%
SWISS FRANC	359	1,650.95	-78.2%	321.71	11.7%	663	1,178	-43.7%
BRITISH POUND (EU)	10	50.38	-81.0%	48.81	-80.4%	29	39	-25.4%
NEW ZEALND DOLLAR	0	1.48	-100.0%	0	-	0	3	-97.7%
AUSTRALIAN DOLLAR	7,005	11,321.19	-38.1%	5,697.57	22.9%	6,368	6,204	2.6%
MEXICAN PESO	37	82.71	-55.7%	75.52	-51.5%	66	39	69.2%
EURO FX	32,857	50,374.48	-34.8%	45,179.43	-27.3%	50,935	30,281	68.2%
JAPANESE YEN (EU)	34	42.67	-19.8%	15.38	122.6%	19	46	-59.1%
BRAZIL REAL	0	0	-	0	-	0	0	-100.0%

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Equity Index Futures								
E-MINI RUSSELL 1000	0	0	-	0	-	0	0	-
DJ US REAL ESTATE	1,139	820.33	38.8%	497.24	129.0%	649	481	34.9%
E-MINI NASDAQ 100	348,098	338,271.1	2.9%	353,910.19	-1.6%	268,760	299,539	-10.3%
S&P ENERGY SECTOR	491	549.62	-10.6%	513.67	-4.4%	343	370	-7.3%
S&P MATERIALS SECTOR	266	236.14	12.8%	84.62	214.7%	169	119	41.8%
S&P FINANCIAL SECTOR	623	398.76	56.2%	180.86	244.4%	229	159	43.7%
S&P HEALTH CARE SECTOR	821	491.76	66.9%	371.05	121.1%	553	225	145.7%
S&P INDUSTRIAL SECTOR	485	380.19	27.6%	98.95	390.4%	174	148	17.8%
S&P UTILITIES SECTOR	784	668.1	17.4%	553.52	41.6%	542	351	54.4%
S&P TECHNOLOGY SECTOR	440	334.57	31.5%	135.1	225.7%	220	164	34.2%
S&P CONSUMER DSCRNTNRY SECTC	1,169	263.19	344.1%	424.33	175.4%	526	146	260.2%
S&P 500	22,338	24,704	-9.6%	10,418.33	114.4%	12,557	13,443	-6.6%
E-MICRO NIFTY	16	0	-	32.86	-52.5%	5	0	-
NASDAQ	0	1,044	-100.0%	0	-	482	1,004	-52.0%
E-MINI MIDCAP	30,927	29,465.43	5.0%	23,745.81	30.2%	21,367	20,975	1.9%
NIKKEI 225 (\$) STOCK	24,889	21,633.57	15.0%	21,335.1	16.7%	17,705	19,111	-7.4%
NIKKEI 225 (YEN) STOCK	73,424	46,828.05	56.8%	73,710.9	-0.4%	53,564	48,353	10.8%
IBOVESPA INDEX	20	20.48	-0.7%	23.86	-14.8%	19	18	8.1%
S&P 600 SMALLCAP EMINI	0	0.05	-100.0%	0	-	0	0	-100.0%
S&P CONSUMER STAPLES SECTOR	1,688	650.38	159.5%	239.38	605.2%	607	267	127.3%
E-MINI S&P500	2,331,518	1,944,913.43	19.9%	2,205,932.38	5.7%	1,701,504	1,686,588	0.9%
S&P 500/VALUE	2	18.81	-87.8%	0.1	2300.9%	2	6	-76.3%
S&P 500 GROWTH	5	7.48	-39.5%	0.14	3065.7%	2	3	-46.2%
S&P 400 MIDCAP	0	82.19	-100.0%	0	-	37	84	-56.5%
\$25 DJ	0	1.33	-100.0%	0	-	0	0	-100.0%
MINI \$5 DOW	221,415	165,521.95	33.8%	221,487.62	0.0%	164,414	154,975	6.1%
DJIA	0	963.1	-100.0%	0	-	197	504	-61.0%
NASDAQ BIOTECH	16	2.38	580.0%	7.14	126.7%	8	2	255.1%
E-MINI RUSSELL 1000 VALUE	0	0	-	0	-	0	0	-
E-MINI RUSSELL 1000 GROWTH	0	0	-	0	-	0	0	-
Equity Index Options								
E-MINI NASDAQ 100	3,693	8,984.62	-58.9%	7,217.62	-48.8%	5,361	12,516	-57.2%
S&P 500	32,981	28,842.24	14.3%	53,276.43	-38.1%	36,570	34,317	6.6%
EOW4 EMINI S&P 500	54,409	48,173.29	12.9%	89,957.19	-39.5%	47,496	36,260	31.0%
EOW2 S&P 500	2,946	3,963.29	-25.7%	4,639.33	-36.5%	3,675	3,702	-0.8%
EOW1 EMINI S&P 500	67,355	45,919.48	46.7%	59,529.86	13.1%	46,986	41,347	13.6%
NASDAQ	0	1.05	-100.0%	0	-	0	1	-83.9%
EOW1 S&P 500	1,789	2,360.52	-24.2%	1,585.67	12.8%	1,543	2,106	-26.7%
E-MINI MIDCAP	0	1.95	-100.0%	0	-	0	4	-96.0%
EOM S&P 500	5,566	2,817.57	97.5%	6,111.33	-8.9%	5,086	4,063	25.2%
EOM EMINI S&P	51,155	49,477.57	3.4%	61,553.29	-16.9%	53,314	45,724	16.6%
EOW2 EMINI S&P 500	58,460	45,222.24	29.3%	58,279.9	0.3%	49,095	41,883	17.2%
E-MINI S&P500	315,189	255,254.05	23.5%	431,579.86	-27.0%	309,568	293,972	5.3%
MINI \$5 DOW	610	449	35.8%	948.57	-35.7%	553	598	-7.6%
DJIA	0	2.29	-100.0%	0	-	0	2	-91.9%

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Interest Rate Futures								
5-YR SWAP RATE	5,151	5,839.52	-11.8%	1,698.29	203.3%	2,751	3,094	-11.1%
2-YR SWAP RATE	434	1,338.95	-67.6%	105.43	312.0%	166	440	-62.2%
10-YR SWAP RATE	6,523	7,124.19	-8.4%	1,346.38	384.5%	3,189	3,112	2.5%
1-MONTH EURODOLLAR	169	0	-	182.81	-7.5%	249	79	216.2%
EUROYEN	0	0	-	0	-	0	0	-100.0%
EURODOLLARS	2,273,851	3,230,277.86	-29.6%	2,432,150.33	-6.5%	2,414,445	2,636,641	-8.4%
7-YR SWAP	9	0	-	0	-	1	0	-
30-YR BOND	232,576	365,621.57	-36.4%	354,225.24	-34.3%	300,614	369,798	-18.7%
5-YR NOTE	617,835	790,283.9	-21.8%	1,088,411.19	-43.2%	772,614	779,481	-0.9%
10-YR NOTE	1,075,558	1,339,168.62	-19.7%	1,632,720.05	-34.1%	1,357,558	1,351,132	0.5%
2-YR NOTE	264,599	293,097.48	-9.7%	520,630.76	-49.2%	347,339	284,977	21.9%
30-YR SWAP RATE	140	394.43	-64.5%	104.86	33.7%	170	248	-31.6%
ULTRA T-BOND	91,640	83,801.19	9.4%	175,967.86	-47.9%	119,050	100,903	18.0%
FED FUND	143,688	41,085.14	249.7%	119,856.86	19.9%	78,649	31,329	151.0%
2YR BUNDLE	0	8.62	-100.0%	0	-	3	9	-63.2%
EURO 5YR BUNDLE	0	5.05	-100.0%	0	-	0	1	-63.8%
3YR BUNDLE	0	10.86	-100.0%	0	-	1	4	-76.9%
Interest Rate Options								
EURO MIDCURVE	433,302	978,340.62	-55.7%	487,859.33	-11.2%	492,804	663,363	-25.7%
EURODOLLARS	533,160	260,922.43	104.3%	496,585.1	7.4%	432,752	196,314	120.4%
FLEX 30-YR BOND	0	0	-	0	-	0	13	-100.0%
30-YR BOND	87,355	67,642.19	29.1%	95,165.95	-8.2%	88,931	65,101	36.6%
5-YR NOTE	89,648	150,926.24	-40.6%	95,886.62	-6.5%	86,600	113,341	-23.6%
10-YR NOTE	321,628	445,032.62	-27.7%	366,477.62	-12.2%	419,735	399,460	5.1%
2-YR NOTE	17,083	11,617.76	47.0%	9,677.67	76.5%	10,681	9,873	8.2%
ULTRA T-BOND	145	1,131.86	-87.2%	641.14	-77.4%	496	622	-20.3%
FED FUND	1,683	288.48	483.3%	1,073.81	56.7%	1,389	101	1270.4%
Energy Futures								
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	0	0	-
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	-	93	146	-36.5%
RBOB GAS	50	49.14	2.0%	49.14	2.0%	54	37	44.9%
ELEC ERCOT DLY PEAK	0	0	-	0	-	5	7	-29.6%
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	310.86	-100.0%	127	577	-77.9%
ERCOT NORTH ZMCPE 5MW PEAK	0	0	-	0	-	14	39	-64.5%
SINGAPORE JET KERO VS. GASOIL	0	0	-	0	-	0	0	33.4%
PETRO OUTRIGHT EURO	481	435.86	10.4%	391.1	23.1%	412	433	-4.8%
MONT BELVIEU LDH PROPANE OPIS	27	119.05	-77.0%	5.9	363.7%	33	35	-5.6%
MONT BELVIEU ETHANE OPIS BALM	0	17.14	-100.0%	4.29	-100.0%	13	6	101.5%
CONWAY NATURAL GASOLINE (OPI	0	0	-	5.52	-100.0%	3	2	23.6%
PETROCHEMICALS	240	262.67	-8.5%	126.81	89.5%	180	199	-9.5%
CONWAY PROPANE 5 DECIMALS S	195	297.76	-34.6%	100.38	93.9%	198	180	10.1%
CONWAY NORMAL BUTANE (OPIS) S	13	0	-	26.57	-51.6%	10	5	116.6%

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Energy Futures								
MONT BELVIEU NORMAL BUTANE B	22	24.76	-12.3%	14.29	52.0%	23	26	-14.6%
MONT BELVIEU NATURAL GASOLIN	10	13.57	-26.3%	10.95	-8.7%	20	16	23.8%
IN DELIVERY MONTH EUA	199	457.43	-56.4%	147.62	35.0%	523	485	7.8%
WTS (ARGUS) VS WTI SWAP	60	152.38	-60.9%	164.71	-63.9%	287	252	14.1%
ISO NEW ENGLAND PK LMP	0	0	-	0	-	0	5	-100.0%
ELEC NYISO OFF-PEAK	1,342	0	-	276	386.4%	230	93	146.0%
ELEC MISO PEAK	130	0	-	15.24	755.0%	19	5	245.8%
TRANSCO ZONE 4 NAT GAS IN	3	0	-	0	-	5	1	233.3%
COLUMB GULF MAINLINE NG B	36	40.67	-10.7%	89.9	-59.6%	117	194	-39.5%
ONEOK OKLAHOMA NG BASIS	0	14.1	-100.0%	17.43	-100.0%	12	10	21.8%
TEXAS GAS ZONE1 NG BASIS	0	2.95	-100.0%	2.86	-100.0%	85	26	224.8%
NYISO ZONE C 5MW D AH O P	0	0	-	0	-	0	0	-
PJM NI HUB 5MW REAL TIME	45,221	707.24	6294.0%	10,759.95	320.3%	7,537	2,558	194.6%
NYISO ZONE J 5MW D AH O P	0	2,665.14	-100.0%	994	-100.0%	296	415	-28.5%
NYISO ZONE J 5MW D AH PK	0	85.33	-100.0%	54.86	-100.0%	33	30	10.7%
NEPOOL W CNT MASS 5MW D A	0	0	-	0	-	153	37	309.5%
PJM COMED 5MW D AH PK	71	0	-	0	-	24	5	347.4%
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	-	7	3	193.1%
NYISO ZONE C 5MW D AH PK	0	0	-	0	-	0	2	-100.0%
PETRO CRCKS & SPRDS NA	917	1,070.62	-14.3%	1,005.9	-8.8%	1,459	1,192	22.4%
SINGAPORE GASOIL	166	108.29	52.9%	103.19	60.5%	127	111	14.1%
PETRO OUTRIGHT NA	514	458.76	12.0%	468.67	9.7%	523	516	1.4%
CRUDE OIL SPRDS	23	0	-	14.29	60.0%	12	2	473.9%
RBOB GASOLINE BALMO CLNDR	21	9.05	132.1%	31.9	-34.2%	53	37	43.3%
GASOLINE UP-DOWN BALMO SW	25	9.05	176.3%	0	-	28	15	94.1%
COLUMBIA GULF MAIN NAT G	0	0	-	0	-	3	9	-62.0%
ALGON CITY GATES NAT GAS	0	17.71	-100.0%	0	-	0	1	-100.0%
SOUTHERN NAT LA NAT GAS	0	0	-	0	-	23	0	-
TENN 800 LEG NAT GAS INDE	0	0	-	0	-	0	0	-100.0%
NATURAL GAS PHY	272,136	267,796.67	1.6%	307,522.62	-11.5%	317,323	294,471	7.8%
CRUDE OIL OUTRIGHTS	310	548.95	-43.5%	717.9	-56.8%	476	288	65.1%
ELECTRICITY OFF PEAK	1,120	0	-	0	-	186	0	-
ELEC FINSETTLED	61	0	-	0	-	7	0	-
PETRO CRK&SPRD EURO	262	238.24	10.2%	228.57	14.8%	286	242	18.3%
FREIGHT MARKETS	4	0	-	8.14	-56.7%	2	0	1256.9%
PLASTICS	37	37.81	-2.8%	38.19	-3.7%	51	26	98.2%
NYH NO 2 CRACK SPREAD CAL	81	172.29	-53.2%	73.38	9.9%	99	182	-45.4%
TRANSCO ZONE 6 BASIS SWAP	141	50.76	177.1%	0	-	47	15	219.2%
NYISO A	0	72.9	-100.0%	0	-	5	30	-82.5%
MINY NATURAL GAS	851	1,235.57	-31.1%	799.24	6.5%	1,285	1,578	-18.5%
HEATING OIL PHY	138,416	136,949.81	1.1%	154,960.81	-10.7%	144,116	134,708	7.0%
DOMINION TRANSMISSION INC	621	301.71	105.7%	120.29	416.0%	251	251	0.0%
TCO BASIS SWAP	99	143.24	-31.1%	354.9	-72.2%	158	660	-76.1%
PJM MONTHLY	74	231.9	-67.9%	75.62	-1.5%	31	100	-69.3%
WAHA INDEX SWAP FUTURE	0	0	-	0	-	0	1	-100.0%

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Energy Futures								
NY HARBOR HEAT OIL SWP	234	368.48	-36.6%	225.24	3.7%	233	309	-24.6%
EASTERN RAIL DELIVERY CSX	71	96.52	-26.7%	83.14	-14.9%	196	219	-10.6%
HTG OIL	0	9.14	-100.0%	5.14	-100.0%	1	3	-59.4%
EUROPE 3.5% FUEL OIL MED	9	12.24	-26.1%	0	-	4	7	-39.6%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	1	-100.0%
PJM OFF-PEAK LMP SWAP FUT	2	45.71	-96.7%	14.29	-89.3%	9	19	-50.9%
AEP-DAYTON HUB OFF-PEAK M	0	11.9	-100.0%	0	-	5	4	16.1%
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	18	2.9	531.1%	8.76	109.2%	22	28	-24.2%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-	0	0	-100.0%
MINY HTG OIL	0	0.48	-30.0%	0.48	-30.0%	0	0	-14.8%
BRENT CALENDAR SWAP	111	146.52	-24.3%	157.24	-29.5%	283	357	-20.6%
EURO GASOIL 10PPM VS ICE	17	2.86	500.0%	2.71	531.6%	3	6	-43.8%
WTI-BRENT CALENDAR SWAP	1,376	1,170.19	17.6%	1,196.19	15.1%	1,143	1,063	7.5%
CENTERPOINT BASIS SWAP	41	10.19	299.1%	10.1	302.8%	102	46	121.9%
PJM NILL DA OFF-PEAK	11,706	345.48	3288.2%	3,398.43	244.4%	2,129	940	126.6%
PANHANDLE INDEX SWAP FUTU	12	0	-	84.29	-86.0%	11	0	-
PJM NILL DA PEAK	438	9.24	4641.7%	30.33	1344.1%	77	59	31.2%
CIN HUB 5MW REAL TIME PK	131	17.43	650.0%	110.95	17.8%	38	83	-54.0%
MINY WTI CRUDE OIL	12,158	7,788.62	56.1%	10,859.76	12.0%	13,407	7,535	77.9%
JAPAN C&F NAPHTHA SWAP	50	39.57	25.6%	45.52	9.2%	50	57	-12.3%
LLS (ARGUS) VS WTI SWAP	799	363.19	120.1%	524.62	52.4%	473	457	3.6%
RBOB PHY	141,009	151,109.05	-6.7%	177,945.67	-20.8%	161,940	136,595	18.6%
NEPOOL RHD ISLD 5MW D AH	74	0	-	94.29	-21.5%	40	85	-53.4%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-	21	0	-
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-	0	0	-
CIN HUB 5MW REAL TIME O P	1,853	1,075.05	72.4%	4,655.24	-60.2%	1,909	1,630	17.2%
LTD NAT GAS	11,310	8,612.76	31.3%	12,049.33	-6.1%	10,583	9,248	14.4%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	1	-100.0%
NORTHWEST ROCKIES BASIS S	673	48.05	1301.4%	752.81	-10.6%	421	72	487.0%
SINGAPORE 380CST BALMO	1	8.1	-85.3%	3.9	-69.5%	6	4	61.8%
PJM BGE DA OFF-PEAK	0	0	-	0	-	0	0	-
ULSD 10PPM CIF MED VS ICE	0	0	-	3.81	-100.0%	4	2	44.8%
GULF COAST JET FUEL CLNDR	22	7.14	204.0%	0	-	17	15	19.0%
SINGAPORE GASOIL SWAP	65	186.71	-65.4%	18.9	241.6%	113	354	-68.2%
CHICAGO ULSD PL VS HO SPR	31	34.19	-8.2%	3.62	767.1%	20	21	-3.9%
CIN HUB 5MW D AH PK	19	12.14	54.5%	43.14	-56.5%	47	88	-47.4%
PJM AD HUB 5MW REAL TIME	41,431	684.76	5950.4%	8,106.9	411.1%	6,336	8,354	-24.2%
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-	0	0	60.0%
Sumas Basis Swap	128	4.33	2849.5%	82.57	54.8%	68	11	519.2%
RBOB CRACK SPREAD	85	20.62	313.4%	29.05	193.4%	50	68	-25.7%
NGPL TEX/OK	212	714.05	-70.3%	143.24	48.2%	392	217	80.8%
EURO GASOIL 10 CAL SWAP	0	0	-	0	-	0	0	14.0%
HENRY HUB INDEX SWAP FUTU	737	404.29	82.2%	462.19	59.4%	448	547	-18.1%
WTI-BRENT BULLET SWAP	0	0	-	0	-	0	30	-100.0%
NYISO J OFF-PEAK	2	5.71	-66.7%	0	-	3	2	48.7%
EAST/WEST FUEL OIL SPREAD	2	8.43	-77.4%	6.43	-70.4%	12	26	-52.5%

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	ADV SEP 2015	ADV SEP 2014	% CHG	ADV AUG 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Energy Futures								
TENNESSEE 500 LEG BASIS S	6	81.52	-93.0%	0	-	29	10	190.0%
NORTHEN NATURAL GAS DEMAR	60	19.05	217.0%	78.29	-22.9%	28	35	-20.0%
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-	0	0	-
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-	1	1	-35.5%
CARBON EUA EMISSIONS EURO	0	0	-	0	-	0	17	-100.0%
APPALACHIAN COAL (PHY)	7	41.67	-84.0%	2.86	133.3%	13	75	-82.7%
WTI CALENDAR	1,221	1,762.05	-30.7%	1,373.48	-11.1%	1,728	1,590	8.7%
CINERGY HUB PEAK MONTH	0	2.29	-100.0%	1.9	-100.0%	0	2	-90.3%
CHICAGO ULSD (PLATTS) SWA	0	0.67	-100.0%	0	-	0	0	-100.0%
RBOB CALENDAR SWAP	159	389	-59.2%	427.81	-62.9%	311	397	-21.7%
AEP-DAYTON HUB MTHLY	6	2.48	130.8%	0.95	500.0%	4	6	-41.4%
CRUDE OIL PHY	790,692	610,667.48	29.5%	914,142.62	-13.5%	796,351	575,981	38.3%
N ILLINOIS HUB MTHLY	0	0	-	1.9	-100.0%	0	4	-91.6%
NEW YORK ETHANOL SWAP	30	43.57	-31.7%	37.62	-20.9%	47	62	-23.4%
LA CARB DIESEL (OPIS)	0	2.62	-100.0%	0	-	0	1	-26.2%
GASOIL BULLET SWAP	0	0	-	0	-	0	0	-100.0%
RBOB SPREAD (PLATTS) SWAP	0	0	-	1.57	-100.0%	0	0	94.7%
EURO PROPANE CIF ARA SWA	38	16.57	130.2%	10.24	272.6%	18	18	4.5%
LA CARBOB GASOLINE(OPIS)S	20	8.33	142.9%	10.71	88.9%	25	29	-11.6%
MCCLOSKEY ARA ARG S COAL	13,751	7,376.71	86.4%	11,811.81	16.4%	8,295	6,189	34.0%
MCCLOSKEY RCH BAY COAL	1,499	2,378.95	-37.0%	736.52	103.5%	1,034	1,561	-33.7%
MGF FUT	3	1.43	100.0%	0	-	0	1	-32.4%
MNC FUT	229	232.95	-1.8%	184.29	24.1%	210	240	-12.5%
MGN1 SWAP FUT	7	4.48	60.6%	9.81	-26.7%	7	4	66.9%
UCM FUT	11	0.95	1050.0%	2.86	283.3%	3	2	11.8%
MJC FUT	2	1.9	25.0%	0	-	3	2	26.7%
HEATING OIL VS ICE GASOIL	0	8.57	-100.0%	0	-	0	124	-100.0%
UP DOWN GC ULSD VS NMX HO	2,933	1,235.29	137.4%	1,167.81	151.2%	1,854	1,474	25.8%
HOUSTON SHIP CHANNEL BASI	55	305.48	-81.8%	268.57	-79.3%	180	173	4.1%
FUEL OIL CRACK VS ICE	242	73.86	228.1%	185.9	30.4%	178	198	-10.1%
NGPL TEXOK INDEX	0	0	-	22.86	-100.0%	4	0	-
NATURAL GAS	3,285	2,259.62	45.4%	2,997.9	9.6%	3,506	2,693	30.2%
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-	22	0	-
N ROCKIES PIPE SWAP	0	0	-	0	-	5	14	-63.4%
SOCAL PIPE SWAP	0	0	-	0	-	3	0	885.9%
PANHANDLE PIPE SWAP	0	0	-	0	-	2	0	-
GAS EURO-BOB OXY NWE BARGES	336	967.95	-65.3%	484.1	-30.6%	821	1,101	-25.5%
MONT BELVIEU NATURAL GASOLIN	239	704.81	-66.1%	154.1	55.2%	271	342	-20.6%
ONTARIO POWER SWAPS	3	856.19	-99.7%	3.33	-14.3%	789	1,101	-28.3%
DAILY PJM	0	0	-	0	-	0	50	-100.0%
BRENT OIL LAST DAY	90,681	85,434.29	6.1%	111,285.1	-18.5%	106,640	73,386	45.3%
SINGAPORE GASOIL CALENDAR	16	17.71	-9.4%	0	-	35	31	11.9%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-	0	0	-85.2%
GC ULSD VS GC JET SPREAD	0	0	-	0	-	0	0	-
MARS (ARGUS) VS WTI TRD M	34	2.86	1100.0%	157.1	-78.2%	72	3	2610.5%
MARS (ARGUS) VS WTI SWAP	376	103.81	262.5%	354.1	6.3%	282	194	45.1%
SINGAPORE JET KERO BALMO	0	0	-	0	-	2	1	60.5%
WTS (ARGUS) VS WTI TRD MT	20	35.71	-42.7%	146.67	-86.0%	93	49	87.9%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	1	1	-47.1%

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Energy Futures								
EURO 1% FUEL OIL NEW BALM	0	0.86	-55.5%	0.14	166.6%	0	1	-78.6%
BRENT CFD SWAP	45	59.14	-23.5%	0	-	5	24	-79.1%
PREMIUM UNLND 10P FOB MED	5	28.67	-80.9%	14	-60.9%	16	19	-19.5%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	-
3.5% FUEL OIL CID MED SWA	9	7.86	9.7%	0	-	2	5	-50.2%
JET FUEL CRG CIF NEW VS I	1	0.24	500.0%	0	-	0	0	-18.6%
ARGUS PROPAN FAR EST INDE	37	9.86	272.9%	19.33	90.1%	18	12	46.9%
ULSD 10PPM CIF VS ICE GAS	0	0	-	0.24	-100.0%	0	0	-9.9%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-	0	1	-100.0%
NYISO ZONE G 5MW D AH PK	268	151.05	77.3%	315.71	-15.2%	149	48	208.6%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-	0	0	33.2%
NYMEX ULSD VS NYMEX HO	0	15	-100.0%	0	-	6	3	76.9%
RBOB VS HEATING OIL SWAP	93	28.57	225.0%	42.86	116.7%	49	24	103.0%
GULF COAST ULSD CRACK SPR	7	86	-91.7%	0	-	14	68	-79.6%
USGC UNL 87 CRACK SPREAD	0	7.14	-100.0%	21.43	-100.0%	13	19	-29.9%
JET FUEL BRG FOB RDM VS I	1	0.24	500.0%	0	-	0	0	255.6%
TENNESSEE 800 LEG NG BASI	0	61.14	-100.0%	69.71	-100.0%	21	10	102.9%
NEPOOL W CNTR M 5MW D AH	0	0	-	20	-100.0%	4	2	120.5%
DATED TO FRONTLINE BRENT	98	6	1531.0%	8.33	1074.3%	136	61	123.8%
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	0	0	-	60.71	-100.0%	7	0	-
PJM EASTERNH DA PEAK	0	0	-	0	-	0	0	-
PJM JCPL DA PEAK	0	0	-	0	-	3	30	-88.7%
PJM PSEG DA PEAK	0	0	-	0	-	0	0	-
PJM PSEG DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM WESTH RT PEAK	3,245	661.19	390.7%	1,673.76	93.8%	655	874	-25.0%
ALGONQUIN CITYGATES BASIS	12	33.57	-65.1%	11.43	2.5%	6	31	-79.6%
JET FUEL CARGOES CIF NEW	0	0.19	-100.0%	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	47	0	-	0	-	7	0	-
EUROPE 1% FUEL OIL NWE CA	4	2.62	70.9%	8.81	-49.2%	8	8	-0.8%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-
GULF COAST NO.6 FUEL OIL	2,918	2,742.9	6.4%	2,974.95	-1.9%	3,528	2,564	37.6%
SINGAPORE FUEL 180CST CAL	42	175.43	-76.3%	92.29	-55.0%	99	204	-51.3%
SINGAPORE FUEL OIL SPREAD	8	11.19	-28.5%	15	-46.7%	24	20	22.2%
NORTHERN ILLINOIS OFF-PEA	0	1.14	-100.0%	1.9	-100.0%	1	1	-2.9%
PJM ATSI ELEC	0	0	-	0	-	131	0	-
SING FUEL	0	0	-	0	-	0	0	-33.4%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	13	2	575.6%
DATED BRENT (PLATTS) DAILY SWA	0	0	-	0	-	125	17	658.2%
GAS EURO-BOB OXY NWE BARGES	157	255.14	-38.6%	223.52	-29.9%	346	320	8.2%
MINY RBOB GAS	0	0.14	33.3%	0.19	0.0%	0	0	12.4%
RBOB UP-DOWN CALENDAR SWA	299	529.05	-43.5%	601.19	-50.3%	463	411	12.6%
LA JET FUEL VS NYM NO 2 H	2	2.38	0.0%	2.38	0.0%	1	7	-78.9%
ANR OKLAHOMA	16	40.95	-61.0%	34.29	-53.5%	40	43	-7.4%
MICHIGAN BASIS	0	1.43	-100.0%	61.14	-100.0%	15	12	29.0%

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Energy Futures								
TEXAS EASTERN ZONE M-3 BA	165	808.05	-79.6%	33.14	397.7%	76	171	-55.3%
PGE&E CITYGATE	0	0	-	0	-	0	0	-
NORTHERN NATURAL GAS VENTU	7	8.57	-13.3%	10.1	-26.4%	25	31	-19.9%
CIG BASIS	129	53.76	140.7%	105.86	22.3%	103	44	134.2%
PJM DAILY	0	0	-	0	-	0	1	-100.0%
COLUMBIA GULF ONSHORE	0	0	-	0	-	14	68	-78.9%
Tetco STX Basis	35	0	-	0	-	23	0	9157.1%
Transco Zone 3 Basis	19	0	-	28.95	-35.0%	32	18	73.3%
GULF COAST GASOLINE CLNDR	10	0	-	47.62	-80.0%	29	6	411.4%
CENTERPOINT EAST INDEX	0	0	-	0	-	4	1	264.0%
GULF COAST ULSD CALENDAR	25	113.19	-78.1%	19.9	24.6%	37	52	-29.4%
GASOLINE UP-DOWN (ARGUS)	0	0	-	0	-	0	0	-100.0%
LA CARB DIESEL (OPIS) SWA	27	34.52	-20.7%	30.95	-11.5%	35	44	-21.3%
EURO 3.5% FUEL OIL RDAM B	16	13.14	19.6%	37.67	-58.3%	29	18	58.9%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
SINGAPORE GASOIL BALMO	2	24.33	-90.2%	7.14	-66.7%	4	36	-88.2%
EUROPEAN NAPHTHA BALMO	4	9.43	-58.1%	2.86	38.3%	4	11	-62.5%
GASOIL MINI CALENDAR SWAP	14	55.1	-74.0%	10.86	32.0%	13	24	-44.5%
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	149	187.76	-20.6%	17.05	774.9%	123	112	9.9%
MISO 5MW OFF PEAK	0	0	-	0	-	0	0	-
PJM PECO ZONE5MW PEAK CAL MO	0	0	-	0	-	3	0	-
EUROPE 1% FUEL OIL RDAM C	0	0.29	-100.0%	0	-	1	1	-17.9%
SAN JUAN BASIS SWAP	55	27.33	102.1%	99.76	-44.6%	96	10	817.3%
SOCAL BASIS SWAP	0	0	-	0	-	1	0	-
GULF COAST JET VS NYM 2 H	1,294	944.9	36.9%	1,084.14	19.3%	1,051	1,058	-0.7%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-	1	2	-70.4%
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	17	21.9	-22.8%	18.57	-9.0%	45	31	45.5%
GASOIL CALENDAR SWAP	1	2.1	-36.4%	0.29	366.7%	1	2	-39.8%
BRENT FINANCIAL FUTURES	227	162.33	40.1%	14.29	1492.3%	354	292	21.3%
ICE BRENT DUBAI SWAP	43	0	-	2.86	1400.0%	47	18	167.4%
GASOIL CRACK SPREAD CALEN	28	72.67	-61.7%	51.43	-45.8%	175	112	57.3%
EUROPEAN NAPHTHA CRACK SPR	218	383.67	-43.3%	180.67	20.5%	369	430	-14.3%
CRUDE OIL	482	379.38	27.0%	581.76	-17.2%	936	465	101.0%
NEPOOL INTR HUB 5MW D AH	1,227	0	-	3,933.33	-68.8%	1,088	1,521	-28.5%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	2,240	0	-	914.29	145.0%	516	2,243	-77.0%
PJM JCPL DA OFF-PEAK	0	0	-	0	-	81	557	-85.4%
PJM WESTH RT OFF-PEAK	40,773	4,703.1	766.9%	14,242.81	186.3%	8,816	14,323	-38.5%
CHICAGO ETHANOL SWAP	3,852	4,726.76	-18.5%	3,705.24	4.0%	4,269	4,569	-6.6%
HENRY HUB BASIS SWAP	1,395	578.1	141.3%	462.19	201.8%	643	580	10.8%
HENRY HUB SWAP	17,328	30,451.1	-43.1%	19,066.62	-9.1%	20,819	25,128	-17.2%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0.48	-100.0%	0	0	194.7%
PREM UNL GAS 10PPM RDAM FOB S	0	2.86	-100.0%	0	-	1	1	-3.2%
MONT BELVIEU NORMAL BUTANE 5	1,325	988.81	34.0%	694	90.9%	786	695	13.1%
MONT BELVIEU ETHANE 5 DECIMAL	475	302.52	56.9%	369.62	28.4%	322	219	47.1%

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Energy Futures								
MONT BELVIEU LDH PROPANE 5 DE	3,525	2,814.81	25.2%	1,881.19	87.4%	2,085	1,683	23.9%
SINGAPORE 180CST BALMO	1	9.95	-90.4%	2.14	-55.6%	2	3	-43.5%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	0	-
GRP THREE UNL GS (PLT) VS	90	80	12.8%	102.86	-12.3%	74	71	4.6%
JET BARGES VS ICE GASOIL	0	0.24	-100.0%	0	-	0	0	33.4%
SINGAPORE GASOIL VS ICE	0	101.19	-99.5%	0.48	0.0%	25	164	-84.5%
NATURAL GAS PEN SWP	5,168	11,265.14	-54.1%	4,274.95	20.9%	8,792	17,765	-50.5%
WESTERN RAIL DELIVERY PRB	72	102.62	-29.9%	78.57	-8.5%	107	142	-24.4%
EUROPE DATED BRENT SWAP	254	78.76	221.9%	391.9	-35.3%	198	115	71.8%
SINGAPORE JET KERO GASOIL	4	28.57	-87.5%	0	-	16	72	-77.9%
TETCO M-3 INDEX	110	342.57	-67.8%	0	-	36	31	17.5%
PJM AECO DA PEAK	0	0	-	0	-	1	27	-97.4%
GASOIL 10PPM CARGOES CIF	1	0	-	0	-	0	0	233.4%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0	-	0	0	-100.0%
WAHA BASIS	101	141.1	-28.5%	323.71	-68.8%	126	111	13.8%
LA JET (OPIS) SWAP	40	0	-	46.43	-12.8%	46	28	65.4%
NY HARBOR 1% FUEL OIL BAL	3	0	-	0	-	2	4	-57.1%
GASOIL 10PPM VS ICE SWAP	0	2.81	-89.8%	1.9	-85.0%	7	5	47.9%
NY H OIL PLATTS VS NYMEX	0	0	-	0	-	5	22	-76.5%
PJM PEPKO DA OFF-PEAK	0	0	-	0	-	39	0	-
NYISO ZONE G 5MW D AH O P	1,963	2,665.14	-26.3%	224	776.5%	678	492	37.8%
EUROPEAN GASOIL (ICE)	1,697	0.38	445269.3%	813.43	108.6%	671	24	2697.9%
ULSD UP-DOWN BALMO SWP	62	19.43	219.9%	66.67	-6.8%	141	79	78.6%
JET FUEL UP-DOWN BALMO CL	199	34.05	483.1%	39.29	405.3%	120	122	-1.9%
EIA FLAT TAX ONHWAY DIESE	29	74.81	-61.5%	17.95	60.5%	40	35	13.0%
NY 2.2% FUEL OIL (PLATTS	5	0	-	8.81	-45.9%	2	5	-59.7%
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-	0	1	-100.0%
HEATING OIL BALMO CLNDR S	0	0	-	0	-	2	2	-7.3%
INDIANA MISO	0	14.43	-100.0%	0	-	12	701	-98.3%
PETROLEUM PRODUCTS ASIA	56	85.48	-35.0%	107.76	-48.5%	85	88	-3.3%
AUSTRIALIAN COKE COAL	2	24.1	-92.3%	3.62	-48.7%	9	15	-40.0%
PETROLEUM PRODUCTS	1	7.05	-79.7%	0.71	100.0%	2	15	-83.7%
COAL SWAP	23	217.76	-89.6%	13.62	66.1%	31	113	-73.0%
TC2 ROTTERDAM TO USAC 37K	0	0.71	-100.0%	0	-	0	1	-93.1%
NYISO A OFF-PEAK	0	11.9	-100.0%	0	-	2	10	-77.0%
NYISO G OFF-PEAK	2	17.62	-89.2%	0	-	1	2	-58.5%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-	0	4	-100.0%
SINGAPORE 380CST FUEL OIL	174	134.95	29.1%	296.48	-41.2%	255	149	71.0%
SINGAPORE JET KEROSENE SW	75	51.43	45.3%	27.14	175.3%	72	205	-65.2%
SINGAPORE NAPHTHA SWAP	2	0	-	0	-	6	7	-6.5%
FLORIDA GAS ZONE3 BASIS S	94	42.24	122.8%	23.24	304.9%	77	14	429.8%
TRANSCO ZONE4 BASIS SWAP	68	243.57	-72.2%	20.38	232.5%	352	52	575.7%
ANR LOUISIANA BASIS SWAP	41	0	-	0	-	16	0	-
CINERGY HUB OFF-PEAK MONT	11	3.81	200.0%	7.14	60.0%	3	1	136.0%
DUBAI CRUDE OIL CALENDAR	248	49.57	399.3%	190.38	30.0%	179	88	103.4%
NGPL MIDCONTINENT INDEX	0	0	-	5.71	-100.0%	2	0	-
PANHANDLE BASIS SWAP FUTU	482	47.14	923.1%	491.1	-1.8%	568	173	228.2%
SONAT BASIS SWAP FUTURE	12	0	-	123.71	-90.5%	78	25	216.5%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-	0	0	-52.4%

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Energy Futures								
FUEL OIL NWE CRACK VS ICE	0	7.14	-100.0%	0	-	2	8	-79.0%
EUROPE 3.5% FUEL OIL RDAM	235	199.86	17.8%	353.95	-33.5%	430	386	11.4%
GULF COAST 3% FUEL OIL BA	31	81.24	-62.2%	47.95	-35.9%	53	62	-15.5%
NY1% VS GC SPREAD SWAP	82	123.57	-33.4%	45.24	82.0%	100	209	-52.2%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-	1	0	654.6%
JET CIF NWE VS ICE	2	5.62	-61.9%	2.19	-2.2%	6	6	-5.3%
EUROPE JET KERO NWE CALSW	0	0.71	-100.0%	0.48	-100.0%	3	0	453.5%
JAPAN NAPHTHA BALMO SWAP	0	3.05	-92.2%	1.19	-80.0%	2	3	-31.0%
ARGUS PROPAN(SAUDI ARAMCO	40	34.95	14.7%	18.48	117.0%	25	40	-38.9%
NYISO G	7	48.38	-85.2%	0	-	2	6	-60.4%
NYISO J	6	48.76	-87.6%	22.33	-72.9%	13	21	-38.4%
NGPL MID-CONTINENT	174	0	-	86.1	101.9%	218	29	659.8%
TENNESSEE 500 LEG NG INDE	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	0	14.67	-96.8%	16.38	-97.1%	23	13	75.0%
HENRY HUB SWING FUTURE	0	0	-	57.14	-100.0%	6	4	53.0%
EUROPE NAPHTHA CALSWAP	39	97.67	-60.4%	36.57	5.9%	68	85	-20.1%
NY HARBOR RESIDUAL FUEL 1	181	259	-30.0%	340.9	-46.9%	226	290	-22.1%
PERMIAN BASIS SWAP	167	80.38	108.2%	106	57.9%	73	52	40.2%
JAPAN C&F NAPHTHA CRACK S	16	0	-	49.71	-68.0%	13	6	127.3%
EMMISSIONS	0	0	-	0	-	1	2	-26.1%
NATURAL GAS INDEX	0	0	-	0	-	0	3	-100.0%
PETRO CRCKS & SPRDS ASIA	10	11.81	-19.4%	20.38	-53.3%	6	9	-29.2%
NYISO CAPACITY	27	43.95	-37.8%	51.81	-47.2%	32	12	165.2%
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0	-	0	0	-85.2%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-	0	0	-100.0%
GRP THREE ULSD(PLT)VS HEA	179	197.9	-9.7%	173.14	3.2%	182	235	-22.5%
GASOIL 0.1CIF MED VS ICE	2	0	-	0	-	1	1	-52.7%
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	0	0	-	1,120	-100.0%	124	0	-
PJM DAYTON DA PEAK	121	6.29	1831.8%	10	1114.3%	49	128	-61.9%
PREMIUM UNLEAD 10PPM FOB	2	10.57	-82.0%	4.62	-58.8%	4	5	-27.1%
PJM WESTH DA OFF-PEAK	1,120	0	-	1,500.95	-25.4%	789	4,927	-84.0%
PJM PEPKO DA PEAK	0	0	-	0	-	0	0	-
GASOIL 0.1 RDAM BRGS VS I	1	0	-	0.57	50.0%	0	4	-88.1%
GASOIL 10P CRG CIF NW VS	0	0	-	0	-	0	0	-29.1%
PJM WESTHDA PEAK	61	194.95	-68.9%	91.19	-33.4%	47	281	-83.4%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-	0	0	-
NEPOOL RHODE IL 5MW D AH	1,120	0	-	0	-	374	1,450	-74.2%
CHICAGO UNL GAS PL VS RBO	1	0	-	0	-	2	1	93.3%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-	0	15	-100.0%
NYISO ZONE A 5MW D AH O P	2,722	0	-	1,104.38	146.4%	1,932	1,070	80.5%
CIN HUB 5MW D AH O PK	575	0	-	2,331.43	-75.3%	945	1,778	-46.9%
PJM COMED 5MW D AH O PK	1,311	0	-	0	-	446	98	356.2%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-	2	0	302.2%
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-	0	0	-
NYISO ZONE A 5MW D AH PK	387	145.71	165.4%	60.95	534.5%	89	62	43.9%
SOUTH STAR TEX OKLHM KNS	40	0	-	15.71	153.6%	28	3	825.0%
NY 3.0% FUEL OIL (PLATTS	36	2.38	1400.0%	14.29	150.0%	17	9	75.8%

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Energy Futures								
ARGUS LLS VS. WTI (ARG) T	292	235.19	24.0%	347.05	-16.0%	369	255	44.8%
NO 2 UP-DOWN SPREAD CALEN	5	14.29	-66.7%	4.76	0.0%	16	9	84.5%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
PROPANE NON-LDH MT. BEL (OPIS)	694	126.95	446.3%	251.95	175.3%	350	87	302.7%
PROPANE NON-LDH MB (OPIS) BAL	5	7.14	-33.3%	9.52	-50.0%	8	2	296.1%
JET AV FUEL (P) CAR FM ICE GAS S	0	2.14	-100.0%	0.24	-100.0%	1	1	1.4%
SINGAPORE MOGAS 92 UNLEADED	241	913.24	-73.6%	89.71	169.1%	322	713	-54.8%
NY JET FUEL (PLATTS) HEAT OIL SW	0	15.95	-100.0%	0	-	9	127	-92.8%
SINGAPORE MOGAS 92 UNLEADED	0	10.71	-100.0%	2.38	-100.0%	15	28	-47.4%
ETHANOL T2 FOB ROTT INCL DUTY	76	91.19	-17.2%	73.86	2.3%	130	87	50.0%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-	0	1	-100.0%
FUEL OIL (PLATS) CAR CM	0	0	-	4.43	-100.0%	1	1	43.1%
FUEL OIL (PLATS) CAR CN	0	0	-	0	-	1	1	-21.6%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-	1	2	-43.7%
MICHIGAN MISO	0	0	-	207.14	-100.0%	678	1,282	-47.1%
INDONESIAN COAL	8	74.29	-89.1%	2.86	183.3%	8	58	-85.9%
ETHANOL FWD	33	52.48	-37.6%	32.71	0.1%	38	64	-40.4%
EURO 3.5% FUEL OIL M CRK	0	0	-	0	-	0	1	-100.0%
DIESEL 10PPM BARGES FOB B	0	0	-	0	-	0	0	-100.0%
DEMARC INDEX FUTURE	0	0	-	0	-	0	3	-100.0%
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-	0	0	-
NAT GAS BASIS SWAP	97	28.76	237.4%	61.14	58.7%	27	30	-10.1%
NY HARBOR LOW SULPUR GAS 100C	0	64.29	-100.0%	0	-	21	27	-20.9%
CANADIAN LIGHT SWEET OIL	137	16.43	733.0%	56.29	143.1%	36	10	278.8%
NATURAL GAS FIXED PRICE SWAP F	0	0	-	0	-	68	0	-
TRANSCO ZONE 6 INDEX	0	0	-	0	-	0	3	-88.4%
TCO NG INDEX SWAP	0	174.1	-100.0%	0	-	21	15	42.4%
EU LOW SULPHUR GASOIL CRACK	0	69.71	-100.0%	0	-	0	43	-100.0%
CENTER POINT NAT GAS FIXED PRI	0	0	-	0	-	0	0	-
MINI RBOB V. EBOB(ARGUS) NWE B	20	26.14	-21.7%	20.95	-2.3%	31	22	45.0%
SUMAS NAT GAS PLATTS FIXED PRI	0	0	-	0	-	15	0	-
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-	1	0	-
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-	0	0	-100.0%
ELEC ERCOT DLY OFF PK	0	0	-	0	-	0	0	-
MJB FUT	0	0	-	0	-	0	0	-
COLUMBIA GULF NAT GAS FIXED PF	0	0	-	0	-	3	0	-
MINI GAS EUROBOB OXY NWE ARG	9	11.05	-15.1%	10.29	-8.8%	16	28	-42.2%
CRUDE OIL LAST DAY	0	0	-	0	-	0	0	-100.0%
ELECTRICITY ERCOT PEAK	0	0	-	0	-	0	0	-100.0%
3.5% FUEL OIL CIF BALMO S	0	0.71	-100.0%	0	-	1	0	90.7%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
NY HARBOR LOW SULPUR GASOIL 1	0	0	-	0	-	0	1	-100.0%
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-	0	0	-
DY EURO 3.5% FUEL OI RDA	0	0	-	40	-100.0%	4	0	-
MINI RBOB V. EBOBARG NWE BRGS	15	8.33	78.9%	8.1	84.1%	22	26	-16.1%
VENTURA NAT GAS PLATTS FIXED F	0	0	-	0	-	0	0	-

Energy Options

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Energy Options								
PETRO OUTRIGHT EURO	0	0	-	0	-	1	5	-80.2%
PETROCHEMICALS	26	72.05	-63.8%	63.29	-58.8%	70	137	-48.8%
ISO NEW ENGLAND PK LMP	0	0	-	0	-	0	0	-
NATURAL GAS OPTION ON CALEND	57	0	-	25.71	122.2%	55	56	-1.6%
ELEC MISO PEAK	0	0	-	0	-	0	0	-
HENRY HUB FINANCIAL LAST	42	307.29	-86.3%	73.05	-42.4%	107	261	-59.1%
NATURAL GAS PHY	74,038	65,755.24	12.6%	62,809.24	17.9%	80,524	97,460	-17.4%
CRUDE OIL OUTRIGHTS	0	0	-	0	-	8	24	-67.3%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	18	-100.0%
ELEC FINSETTLED	0	4.33	-95.6%	0.29	-33.3%	0	6	-96.4%
APPALACHIAN COAL	0	0	-	0	-	0	3	-93.7%
EUROPEAN JET KEROSENE NWE (P	0	0	-	0	-	0	0	-
HEATING OIL PHY	1,900	3,824.67	-50.3%	2,287.81	-16.9%	2,452	3,151	-22.2%
PJM MONTHLY	0	0	-	0	-	0	0	-100.0%
NY HARBOR HEAT OIL SWP	436	1,167.52	-62.7%	622.33	-30.0%	653	1,143	-42.8%
BRENT CALENDAR SWAP	15	444.76	-96.7%	73.81	-79.9%	787	1,643	-52.1%
NATURAL GAS 3 M CSO FIN	379	439.29	-13.7%	1,087.86	-65.1%	338	269	25.5%
RBOB PHY	806	917.57	-12.2%	1,710.62	-52.9%	1,459	1,643	-11.2%
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	35	17.14	102.2%	34.67	0.0%	25	13	89.5%
NATURAL GAS 2 M CSO FIN	0	0	-	0	-	16	8	87.3%
SINGAPORE JET FUEL CALEND	0	0	-	57.14	-100.0%	6	11	-44.3%
WTI-BRENT BULLET SWAP	1,251	3,361.67	-62.8%	458.33	173.0%	1,082	2,201	-50.9%
BRENT 1 MONTH CAL	0	0	-	0	-	0	1	-100.0%
WTI 12 MONTH CALENDAR OPT	71	1,352.38	-94.7%	0	-	11	350	-97.0%
CRUDE OIL APO	1,477	2,231.43	-33.8%	1,635.48	-9.7%	3,444	3,529	-2.4%
WTI CRUDE OIL 1 M CSO FI	8,151	3,423.33	138.1%	10,425	-21.8%	7,728	5,758	34.2%
NATURAL GAS 6 M CSO FIN	0	23.81	-100.0%	0	-	238	165	43.6%
RBOB CALENDAR SWAP	30	245	-87.9%	90.86	-67.5%	93	393	-76.3%
CRUDE OIL PHY	149,761	122,628	22.1%	201,667.57	-25.7%	163,994	125,065	31.1%
RBOB 1MO CAL SPD OPTIONS	0	2.38	-100.0%	0	-	0	10	-100.0%
MCCLOSKEY ARA ARGS COAL	3	235	-98.8%	0	-	20	107	-81.2%
MCCLOSKEY RCH BAY COAL	32	57.14	-43.7%	0	-	10	26	-61.8%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	0	-	1	0	-
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-	18	0	-
N ROCKIES PIPE SWAP	90	60.38	49.8%	47.43	90.8%	34	61	-44.5%
SOCAL PIPE SWAP	0	0	-	0	-	0	12	-100.0%
ETHANOL SWAP	534	671.48	-20.4%	148.29	260.2%	306	473	-35.3%
SHORT TERM NATURAL GAS	204	158.33	29.0%	172.62	18.3%	197	88	122.8%
SHORT TERM CRUDE OIL	0	0	-	0	-	0	3	-100.0%
BRENT OIL LAST DAY	186	897.24	-79.3%	257.76	-27.8%	536	1,374	-61.0%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	0	1	-100.0%
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-	0	0	-
DAILY CRUDE OIL	0	271.43	-100.0%	0	-	42	150	-71.9%
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	24	68.33	-65.2%	61.9	-61.5%	19	87	-78.7%
CRUDE OIL 1MO	7,521	10,081	-25.4%	14,082.38	-46.6%	10,463	8,182	27.9%
ROTTERDAM 3.5%FUEL OIL CL	11	24.29	-52.9%	0	-	3	21	-85.1%

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Energy Options								
NATURAL GAS 12 M CSO FIN	0	0	-	23.81	-100.0%	5	0	-
NATURAL GAS SUMMER STRIP	0	0	-	0	-	0	0	-
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-100.0%
PJM CALENDAR STRIP	13	43.33	-69.2%	7.62	75.0%	7	39	-82.2%
SHORT TERM	68	122.62	-44.5%	80.95	-15.9%	87	56	54.8%
COAL SWAP	21	8.1	161.8%	5.95	256.0%	16	15	7.6%
WTI 6 MONTH CALENDAR OPTI	0	0	-	0	-	0	36	-100.0%
NYMEX EUROPEAN GASOIL OPT	1	0	-	0	-	1	0	-
NATURAL GAS 5 M CSO FIN	0	0	-	0	-	14	3	453.9%
NYMEX EUROPEAN GASOIL APO	0	0	-	0	-	8	1	627.4%
COAL API2 INDEX	1,065	125	751.6%	757.05	40.6%	645	33	1875.9%
COAL API4 INDEX	20	2.38	750.0%	13.1	54.5%	10	7	55.7%
NATURAL GAS 1 M CSO FIN	286	1,533.05	-81.4%	330.95	-13.7%	1,084	3,504	-69.1%
GASOLINE	0	0	-	0	-	1	3	-76.2%
PJM WES HUB PEAK CAL MTH	0	0	-	8.57	-100.0%	1	0	-
WTI CRUDE OIL 12 M CSO F	0	0	-	0	-	0	16	-100.0%
PJM ELECTRIC	0	0	-	0	-	0	0	-100.0%
Metals Futures								
PALLADIUM	4,152	6,006.29	-30.9%	8,814	-52.9%	5,412	6,246	-13.4%
NYMEX PLATINUM	21,136	19,012.62	11.2%	12,780.52	65.4%	14,232	12,841	10.8%
NYMEX HOT ROLLED STEEL	344	231.57	48.5%	293.14	17.3%	231	191	20.7%
URANIUM	29	10.67	167.9%	0.05	59923.9%	16	14	13.8%
COMEX SILVER	39,157	47,181.05	-17.0%	71,952.29	-45.6%	53,917	54,353	-0.8%
COMEX GOLD	138,908	152,654.86	-9.0%	163,407.86	-15.0%	169,355	160,789	5.3%
COMEX MINY GOLD	305	199.24	53.0%	235.57	29.4%	276	204	34.8%
COMEX COPPER	57,034	52,320.71	9.0%	83,480.81	-31.7%	68,073	57,902	17.6%
COMEX MINY COPPER	24	29.57	-19.3%	51.48	-53.7%	40	45	-9.7%
E-MINI SILVER	0	0	-	0	-	0	0	-100.0%
COMEX MINY SILVER	22	49.67	-55.7%	48.62	-54.8%	42	48	-13.8%
COPPER	78	8	873.2%	47.38	64.3%	28	51	-45.8%
E-MICRO GOLD	1,461	978.24	49.4%	2,064.95	-29.2%	1,436	1,098	30.7%
SILVER	235	398.43	-41.1%	389	-39.7%	390	569	-31.4%
FERROUS PRODUCTS	0	0	-	0	-	3	1	476.8%
IRON ORE 62 CHINA PLATTS FUTUR	0	2.86	-100.0%	0	-	13	0	2686.6%
GOLD	220	0	-	161.19	36.3%	174	0	-
ALUMINIUM	4	39.67	-88.7%	3	49.2%	13	24	-43.3%
IRON ORE 62 CHINA TSI FUTURES	598	101.05	492.2%	440.52	35.8%	472	99	375.8%
LNDN ZINC	7	0	-	5.67	15.1%	2	0	-
Aluminium MW Trans Prem Platts	130	32.24	301.9%	216.9	-40.3%	151	22	599.9%
IRON ORE 58 CHINA TSI FUTURES	0	0	-	0	-	0	0	-100.0%

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	ADV SEP 2015	ADV SEP 2014	% CHG	ADV AUG 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Metals Options								
PALLADIUM	154	626.57	-75.4%	189.48	-18.6%	185	546	-66.1%
NYMEX PLATINUM	206	539.86	-61.8%	44.1	368.2%	247	573	-56.8%
COMEX SILVER	3,712	8,982.62	-58.7%	4,892.81	-24.1%	5,213	7,356	-29.1%
SHORT TERM GOLD	0	0.48	-100.0%	0	-	0	0	-100.0%
COMEX GOLD	26,860	35,314.33	-23.9%	31,242.67	-14.0%	30,228	33,393	-9.5%
COMEX COPPER	98	94.67	3.6%	100.29	-2.2%	102	83	22.8%
SHORT TERM	0	0	-	0	-	0	0	-100.0%
COPPER	0	0	-	0	-	0	0	-
SILVER	0	23.62	-99.2%	0.05	300.2%	6	23	-74.1%
HOT ROLLED COIL STEEL CALL OPT	0	0	-	0	-	0	0	-
GOLD	93	212.76	-56.3%	91.1	2.1%	94	90	3.5%
HOT ROLLED COIL STEEL PUT OPTI	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI CALL OPTIC	0	0	-	0	-	76	37	103.0%
IRON ORE 62 CHINA TSI PUT OPTIO	57	0	-	80	-28.6%	220	16	1257.2%
Ags Futures								
PALM OIL	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures								
CHILEAN PESO	0	0	-	0	-	0	0	113.4%
TOTAL FUTURES GROUP								
Interest Rate Futures	4,712,173	6,158,057.38	-23.5%	6,327,400.05	-25.5%	5,396,800	5,561,246	-3.0%
Equity Index Futures	3,060,574	2,578,270.38	18.7%	2,913,703.14	5.0%	2,244,635	2,247,035	-0.1%
Metals Futures	263,843	279,256.71	-5.5%	344,392.95	-23.4%	314,274	294,497	6.7%
Energy Futures	1,698,606	1,375,465.14	23.5%	1,817,853.52	-6.6%	1,670,943	1,371,206	21.9%
FX Futures	877,455	1,037,025.19	-15.4%	806,089.05	8.9%	813,806	734,329	10.8%
Commodities and Alternative Invest	839,749	735,352.86	14.2%	1,066,057.48	-21.2%	1,024,022	888,802	15.2%
Ags Futures	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures	0	0	-	0	-	0	0	113.4%
TOTAL FUTURES	11,452,401	12,163,427.67	-5.8%	13,275,496.19	-13.7%	11,464,480.35	11,097,116.57	3.3%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,484,003	1,915,902.19	-22.5%	1,553,367.24	-4.5%	1,533,385	1,448,188	5.9%
Equity Index Options	594,154	491,469.14	20.9%	774,679.05	-23.3%	559,246	516,496	8.3%
Metals Options	31,182	45,794.91	-31.9%	36,640.48	-14.9%	36,371	42,119	-13.6%
Energy Options	248,555	220,576.95	12.7%	299,121.43	-16.9%	276,617	257,628	7.4%
FX Options	67,981	110,226	-38.3%	82,510.1	-17.6%	86,577	67,760	27.8%
Commodities and Alternative Invest	229,634	303,754.81	-24.4%	256,009.9	-10.3%	268,495	232,471	15.5%
TOTAL OPTIONS	2,655,509	3,087,724	-14.0%	3,002,328.19	-11.6%	2,760,691.23	2,564,661.76	7.6%

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	ADV SEP 2015	ADV SEP 2014	% CHG	ADV AUG 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
TOTAL COMBINED								
Commodities and Alternative Invest	1,069,384	1,039,107.67	2.9%	1,322,067.38	-19.1%	1,292,517	1,121,273	15.3%
FX	945,436	1,147,251.19	-17.6%	888,599.14	6.4%	900,383	802,089	12.3%
Equity Index	3,654,728	3,069,739.52	19.1%	3,688,382.19	-0.9%	2,803,881	2,763,531	1.5%
Interest Rate	6,196,176	8,073,959.57	-23.3%	7,880,767.29	-21.4%	6,930,185	7,009,435	-1.1%
Energy	1,947,162	1,596,042.1	22.0%	2,116,974.95	-8.0%	1,947,561	1,628,834	19.6%
Metals	295,025	325,051.62	-9.2%	381,033.43	-22.6%	350,645	336,616	4.2%
Ags	0	0	-	0	-	0	1	-100.0%
Foreign Exchange	0	0	-	0	-	0	0	113.4%
GRAND TOTAL	14,107,910	15,251,151.67	-7.5%	16,277,824.38	-13.3%	14,225,171.59	13,661,778.34	4.1%

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