

CME Group Exchange ADV Report - Monthly

December 2015

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	ADV DEC 2015	ADV DEC 2014	% CHG	ADV NOV 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Commodities and Alternative Investments Futures								
HDD SEASONAL STRIP	0	13.64	-100.0%	11.25	-100.0%	4	3	18.5%
CDD SEASONAL STRIP	0	0	-	0	-	6	0	1298.5%
CDD WEATHER	0	0	-	0	-	24	29	-19.4%
HDD WEATHER EUROPEAN	0	0	-	2.5	-100.0%	0	7	-97.2%
WKLY AVG TEMP	0	0	-	0	-	0	3	-100.0%
HDD WEATHER	19	26	-25.7%	73.75	-73.8%	33	28	19.2%
HOUSING INDEX	0	0.23	100.0%	0.85	-46.5%	0	1	-30.3%
MILK	1,146	1,951.64	-41.3%	1,124.4	1.9%	1,089	1,423	-23.5%
HDD EURO SEASONAL STRIP	0	11.36	-100.0%	0	-	0	25	-98.4%
CASH-SETTLED CHEESE	830	813.45	2.1%	590.6	40.6%	486	319	52.2%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	2	-100.0%
LIVE CATTLE	53,358	45,890.82	16.3%	60,695.65	-12.1%	53,126	53,965	-1.6%
BUTTER CS	129	166.5	-22.2%	104.25	24.2%	122	139	-12.0%
LUMBER	730	606.05	20.5%	573.75	27.3%	796	637	25.0%
DRY WHEY	130	141.82	-8.4%	98.5	31.9%	85	71	20.3%
CLASS IV MILK	90	36.91	144.7%	33.65	168.4%	48	97	-50.8%
NFD MILK	281	90.64	209.6%	262.95	6.7%	200	113	77.5%
GSCI EXCESS RETURN FUT	2,893	2,438.32	18.7%	44.55	6394.0%	1,004	801	25.4%
LEAN HOGS	25,804	27,067.95	-4.7%	41,833.95	-38.3%	37,849	42,289	-10.5%
FEEDER CATTLE	10,488	9,848.73	6.5%	9,611.2	9.1%	9,854	8,398	17.3%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,525	1,180.95	29.1%	1,445.9	5.5%	1,401	1,088	28.8%
COCOA TAS	6	1.23	363.0%	24.9	-77.2%	7	1	470.6%
SUGAR 11	10	3.09	220.6%	8.85	12.0%	6	3	105.8%
COFFEE	1	4.09	-84.4%	1.85	-65.6%	3	2	48.1%
COTTON	1	0.41	66.7%	0.9	-24.2%	2	3	-20.9%
MINI WHEAT	203	438.68	-53.8%	321.3	-36.9%	328	401	-18.3%
CORN	198,887	188,778.18	5.4%	436,826.35	-54.5%	328,436	275,545	19.2%
SOYBEAN MEAL	95,792	73,631.27	30.1%	107,372.1	-10.8%	96,108	81,894	17.4%
SOYBEAN OIL	132,910	96,329.23	38.0%	133,368.5	-0.3%	114,218	94,323	21.1%
ROUGH RICE	1,762	1,234.41	42.7%	955.35	84.4%	1,250	896	39.6%
DOW-UBS COMMOD INDEX	2,755	1,644.77	67.5%	1,195.6	130.4%	1,460	1,014	44.0%
MINI SOYBEAN	710	1,381.86	-48.6%	613.55	15.7%	906	1,257	-27.9%
OATS	558	340.09	64.2%	1,248.95	-55.3%	769	796	-3.4%
SOYBEAN	225,790	200,373.59	12.7%	165,729.25	36.2%	213,814	195,117	9.6%
MINI CORN	331	657.95	-49.6%	566.65	-41.5%	524	684	-23.4%
ETHANOL	586	762.41	-23.1%	560.55	4.5%	742	965	-23.1%
DOW-UBS COMMOD INDEX SWAP	0	0	-	0	-	0	0	-
GRAIN BASIS SWAPS	0	0	-	0	-	0	0	-100.0%
FERTILIZER PRODUCTS	164	106.82	53.2%	148.75	10.0%	107	67	59.9%
S&P GSCI ENHANCED ER SWAP	1,188	1,188.36	0.0%	0	-	413	320	29.3%
OTC SP GSCI ER SWAP	0	0	-	0	-	0	8	-100.0%
MALAYSIAN PALM SWAP	293	86.36	238.9%	217	34.9%	215	171	26.0%
KC WHEAT	17,445	19,664.09	-11.3%	45,506.9	-61.7%	29,091	23,290	24.9%
Intercommodity Spread	0	0	-	0	-	0	0	-
CHI WHEAT	73,229	89,204.77	-17.9%	157,218	-53.4%	122,927	102,591	19.8%
DJ_UBS ROLL SELECT INDEX FUTU	49	53.45	-8.1%	0	-	32	16	96.1%

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Commodities and Alternative Investments Options								
HDD SEASONAL STRIP	0	82.73	-100.0%	5	-100.0%	68	95	-28.9%
CDD SEASONAL STRIP	0	90.91	-100.0%	0	-	265	137	93.5%
CDD WEATHER	0	0	-	0	-	1	9	-93.5%
HDD WEATHER EUROPEAN	0	0	-	0	-	12	7	66.0%
HDD WEATHER	0	22.73	-100.0%	0	-	11	24	-54.5%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
LV CATL CSO	0	4.55	-100.0%	0	-	0	2	-85.9%
SBIN HURR	0	0	-	0	-	0	0	-
SNOWFALL	0	0	-	0	-	0	1	-100.0%
MILK	1,027	1,526.27	-32.7%	933.05	10.0%	1,049	1,436	-27.0%
HDD EURO SEASONAL STRIP	0	195.45	-100.0%	0	-	30	138	-78.5%
CASH-SETTLED CHEESE	548	295.45	85.6%	556.15	-1.4%	316	155	104.0%
CAT WEATHER EUROPEAN	0	0	-	0	-	12	30	-60.2%
LIVE CATTLE	21,569	15,522.91	38.9%	21,355.4	1.0%	15,709	16,037	-2.0%
BUTTER CS	27	67.14	-60.4%	10.05	164.6%	48	48	1.3%
LUMBER	44	45.27	-3.1%	38.6	13.6%	53	55	-4.6%
DRY WHEY	5	12.41	-61.5%	1	377.3%	12	18	-34.5%
CLASS IV MILK	27	58.14	-53.3%	19.5	39.2%	33	82	-59.4%
NFD MILK	197	55.73	253.8%	206	-4.3%	182	65	181.1%
LEAN HOGS	10,396	8,096.68	28.4%	15,059.35	-31.0%	11,216	12,332	-9.1%
FEEDER CATTLE	2,072	2,273.05	-8.9%	1,607.85	28.8%	1,728	1,490	16.0%
MLK MID	3	7.45	-62.2%	2.4	17.4%	2	5	-60.6%
JULY-DEC WHEAT CAL SPRD	135	0	-	0	-	62	24	155.2%
CORN	47,144	55,087.86	-14.4%	71,169.9	-33.8%	95,455	84,312	13.2%
SOYBEAN MEAL	9,294	8,258	12.5%	12,314.5	-24.5%	11,501	10,272	12.0%
SOYBEAN OIL	14,726	5,559.05	164.9%	9,604.25	53.3%	8,534	6,903	23.6%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	16	-100.0%
DEC-JULY CORN CAL SPRD	0	0	-	1.75	-100.0%	40	4	893.1%
DEC-DEC CORN CAL SPRD	0	9.5	-100.0%	36.75	-100.0%	17	11	51.5%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	4	-93.2%
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	118	88	34.5%	73.15	61.8%	92	65	42.1%
WHEAT	5	17.05	-73.3%	3.75	21.2%	3	1	75.3%
WHEAT-CORN IC50	172	300	-42.6%	18	857.1%	81	61	32.7%
CORN NEARBY+2 CAL SPRD	82	192	-57.5%	495.75	-83.5%	208	354	-41.2%
SOYBN NEARBY+2 CAL SPRD	0	13.64	-100.0%	0	-	1	34	-96.7%
WHEAT NEARBY+2 CAL SPRD	201	199.41	0.6%	323.6	-38.0%	535	254	110.7%
SOY OIL NEARBY+2 CAL SPRD	0	2.5	-100.0%	0	-	0	10	-97.0%
SOYMEAL NEARBY+2 CAL SPRD	0	4.55	-100.0%	0	-	1	1	42.3%
JULY-DEC CORN CAL SPRD	168	49.09	241.4%	54.8	205.8%	143	357	-60.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	5	-97.2%
JULY-NOV SOYBEAN CAL SPRD	3	43.91	-92.9%	111.15	-97.2%	147	228	-35.6%
OATS	57	29.64	91.0%	79.75	-29.0%	83	99	-16.6%
SOYBEAN	63,916	54,650.41	17.0%	52,024.9	22.9%	73,768	71,098	3.8%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	1	-82.4%
SOYBEAN CRUSH	28	3.64	662.5%	23.15	19.8%	11	12	-9.5%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%

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Commodities and Alternative Investments Options								
KC WHEAT	678	2,179.82	-68.9%	1,954.85	-65.3%	1,839	1,756	4.7%
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-	0	1	-100.0%
Intercommodity Spread	0	0	-	0	-	4	0	4673.9%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	4	0	-
CHI WHEAT	18,304	31,770.73	-42.4%	22,606.7	-19.0%	29,389	24,393	20.5%
MAR-DEC CORN CAL SPRD	0	185.23	-100.0%	0	-	21	16	30.8%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-100.0%
MAR-JULY CORN CAL SPRD	112	13.64	723.0%	15	648.2%	11	2	451.6%
NOV-DEC SOYBEAN CSO	0	0	-	0	-	0	3	-100.0%
MAR-JULY WHEAT CAL SPRD	216	0	-	85.4	153.1%	48	2	2665.1%
FX Futures								
TURKISH LIRA	0	7.09	-97.4%	0.1	81.8%	0	80	-99.4%
TURKISH LIRA (EU)	0	0.59	-100.0%	0	-	0	57	-99.9%
JAPANESE YEN	139,808	211,630.14	-33.9%	110,060.7	27.0%	143,006	152,063	-6.0%
KOREAN WON	18	3.5	413.0%	1.75	926.0%	3	9	-64.7%
CD/JY CROSS RATES	0	0.91	-95.0%	0	-	1	5	-78.6%
CANADIAN DOLLAR	74,099	63,324.82	17.0%	52,020.7	42.4%	68,387	59,907	14.2%
AD/NE CROSS RATES	3	3.05	-4.5%	0.45	546.5%	2	9	-72.6%
BRITISH POUND	90,243	90,373.77	-0.1%	75,317.65	19.8%	95,433	98,560	-3.2%
RUSSIAN RUBLE	1,653	2,832.27	-41.6%	1,726.8	-4.3%	1,579	1,478	6.9%
SWISS FRANC	27,629	52,497.64	-47.4%	22,919.1	20.5%	22,270	38,250	-41.8%
NEW ZEALND DOLLAR	19,649	20,155.55	-2.5%	17,206.4	14.2%	19,921	16,302	22.2%
BP/JY CROSS RATES	138	95.14	45.5%	44.1	214.0%	61	203	-69.9%
SHEKEL	0	0.36	-100.0%	0	-	0	24	-99.6%
E-MICRO USD/CAD	0	0	-	0	-	0	0	500.0%
E-MICRO GBP/USD	1,443	1,469.77	-1.8%	1,422.35	1.5%	1,929	1,438	34.2%
E-MICRO USD/CHF	0	0	-	0.1	81.8%	0	0	49.6%
E-MICRO EUR/USD	15,962	9,859.5	61.9%	12,549.05	27.2%	17,098	7,815	118.8%
E-MICRO USD/JPY	0	0.95	-52.4%	0.05	809.0%	0	0	-5.4%
E-MICRO AUD/USD	2,320	2,370.05	-2.1%	2,188.65	6.0%	2,579	2,060	25.2%
AUSTRALIAN DOLLAR	83,071	90,587.36	-8.3%	80,023.6	3.8%	92,421	90,194	2.5%
E-MINI JAPANESE YEN	951	1,262.09	-24.7%	448.35	112.1%	841	700	20.2%
EFX/JY CROSS RATES	3,313	2,790.23	18.7%	1,670.3	98.3%	2,195	2,218	-1.1%
RMB USD	19	37.64	-48.3%	9.6	102.7%	21	16	28.7%
EFX/BP CROSS RATES	5,506	3,840.91	43.4%	2,112.95	160.6%	3,055	2,948	3.6%
EFX/SF CROSS RATES	3,352	4,426.95	-24.3%	1,037.55	223.1%	1,625	1,823	-10.8%
INDIAN RUPEE	321	20.68	1451.9%	452.65	-29.1%	515	44	1080.2%
EC/SEK CROSS RATES	36	64.77	-43.7%	2.7	1250.2%	20	36	-43.8%
S.AFRICAN RAND	1,772	1,052.68	68.4%	806.9	119.7%	855	485	76.3%
MEXICAN PESO	48,245	54,310.32	-11.2%	33,944.6	42.1%	43,287	41,603	4.0%
EURO FX	276,270	249,895.18	10.6%	212,149.5	30.2%	258,324	207,176	24.7%
SF/JY CROSS RATES	0	0	-	0	-	0	0	-100.0%
EC/CD CROSS RATES	262	213	23.0%	61.65	325.1%	126	161	-21.6%
EC/NOK CROSS RATES	0	11.68	-96.9%	0.2	81.8%	3	5	-36.1%
EC/AD CROSS RATES	219	138.32	58.1%	39.8	449.3%	98	64	53.7%
BP/SF CROSS RATES	6	11.14	-42.4%	0.15	4172.7%	6	19	-66.8%

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FX Futures								
E-MINI EURO FX	5,869	4,043.55	45.1%	4,025.8	45.8%	5,855	3,631	61.2%
MICRO CHF/USD	108	214.5	-49.5%	84.35	28.5%	111	192	-42.1%
POLISH ZLOTY (EC)	291	4.64	6179.4%	0	-	26	143	-82.1%
AD/JY CROSS RATES	237	401.41	-41.1%	148.45	59.3%	195	279	-30.1%
AD/CD CROSS RATES	1	2.5	-70.9%	0.3	142.4%	1	4	-77.2%
HUNGARIAN FORINT (US)	0	0	-	0	-	0	2	-99.7%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-100.0%
POLISH ZLOTY (US)	119	229.91	-48.3%	10.85	995.1%	33	97	-65.7%
SKR/USD CROSS RATES	142	83	71.2%	44.6	218.6%	61	48	26.1%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	3	-100.0%
CZECK KORUNA (US)	0	0	-	0	-	0	0	-100.0%
NKR/USD CROSS RATE	125	128.18	-2.5%	31.65	294.8%	57	58	-2.2%
BRAZIL REAL	2,983	2,232.14	33.7%	4,095.35	-27.2%	2,781	2,575	8.0%
EURO QUARTERLY VARIANCE FUTU	0	0	-	0	-	0	0	-
USDZAR	1	0	-	2	-29.5%	2	6	-60.9%
E-MICRO CAD/USD	640	607.55	5.4%	474.9	34.8%	625	704	-11.3%
E-MICRO INR/USD	3	102.64	-96.8%	2.95	10.9%	10	159	-93.6%
E-MICRO USD/CNH	2	0.64	207.1%	0.7	179.2%	1	1	23.1%
CHINESE RENMINBI (CNH)	86	20.64	318.9%	110.35	-21.7%	52	26	105.0%
E-MICRO JPY/USD	405	1,250.5	-67.6%	350	15.8%	594	651	-8.7%
FX Options								
AUSTRALIAN DLR (EU)	1	17.27	-93.7%	3.6	-69.7%	5	13	-60.9%
JAPANESE YEN	10,492	15,338	-31.6%	9,628.25	9.0%	11,451	11,942	-4.1%
EURO FX (EU)	163	189.45	-13.9%	223.85	-27.1%	237	360	-34.2%
CANADIAN DOLLAR	6,734	4,570.45	47.3%	4,329.75	55.5%	5,563	5,556	0.1%
BRITISH POUND	7,022	9,125.18	-23.1%	8,233.75	-14.7%	10,158	12,037	-15.6%
RUSSIAN RUBLE	16	20	-22.0%	0	-	2	29	-92.6%
CANADIAN DOLLAR (EU)	7	7.41	-8.6%	3.3	105.2%	6	25	-74.9%
SWISS FRANC (EU)	0	0.27	-100.0%	0	-	0	7	-100.0%
SWISS FRANC	420	1,970.36	-78.7%	1,245.35	-66.3%	676	1,178	-42.6%
BRITISH POUND (EU)	52	23.18	125.1%	16.75	211.5%	30	39	-21.2%
NEW ZEALND DOLLAR	0	0.23	-100.0%	0	-	0	3	-98.3%
AUSTRALIAN DOLLAR	4,623	5,831.05	-20.7%	5,586.25	-17.2%	6,066	6,204	-2.2%
MEXICAN PESO	85	146.18	-41.9%	60.85	39.5%	70	39	79.0%
EURO FX	45,320	45,937.18	-1.3%	43,383.2	4.5%	48,879	30,281	61.4%
JAPANESE YEN (EU)	8	35.5	-77.0%	10.9	-24.9%	18	46	-61.5%
BRAZIL REAL	0	0	-	0	-	0	0	-100.0%

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Equity Index Futures								
E-MINI RUSSELL 1000	91	0	-	37.7	141.5%	12	0	-
DJ US REAL ESTATE	1,307	953.09	37.1%	557.65	134.4%	702	481	46.0%
E-MINI NASDAQ 100	286,422	328,616	-12.8%	221,558.25	29.3%	266,049	299,539	-11.2%
S&P ENERGY SECTOR	406	325.09	25.0%	494.3	-17.8%	375	370	1.4%
S&P MATERIALS SECTOR	194	277.23	-30.1%	150.9	28.4%	165	119	38.3%
S&P FINANCIAL SECTOR	600	359.41	67.0%	205.15	192.6%	252	159	58.2%
S&P HEALTH CARE SECTOR	546	664.5	-17.8%	494.1	10.6%	571	225	153.6%
S&P INDUSTRIAL SECTOR	234	280.55	-16.5%	191.95	22.1%	171	148	15.7%
S&P UTILITIES SECTOR	804	746.68	7.7%	481.15	67.1%	547	351	55.8%
S&P TECHNOLOGY SECTOR	447	374.5	19.3%	166.5	168.4%	239	164	45.8%
S&P CONSUMER DSCRTRNRY SECTC	1,102	247.18	345.9%	329.35	234.6%	530	146	262.7%
S&P 500	17,556	24,122.68	-27.2%	6,814.25	157.6%	12,028	13,443	-10.5%
E-MICRO NIFTY	0	0	-	0	-	4	0	-
NASDAQ	0	1,685.91	-100.0%	0	-	360	1,004	-64.1%
E-MINI MIDCAP	27,627	26,975.86	2.4%	16,636.4	66.1%	21,269	20,975	1.4%
NIKKEI 225 (\$) STOCK	18,760	25,934.64	-27.7%	10,545.9	77.9%	16,746	19,111	-12.4%
NIKKEI 225 (YEN) STOCK	56,464	59,214.18	-4.6%	44,103.95	28.0%	52,777	48,353	9.2%
IBOVESPA INDEX	29	17.91	61.2%	14.1	104.7%	20	18	14.4%
S&P 600 SMALLCAP EMINI	0	0	-	0.05	-100.0%	0	0	-98.2%
S&P CONSUMER STAPLES SECTOR	1,595	526.86	202.8%	131.35	1114.6%	610	267	128.4%
E-MINI S&P500	1,968,719	1,849,555.45	6.4%	1,432,148.8	37.5%	1,698,827	1,686,588	0.7%
S&P 500/VALUE	164	18.5	788.9%	109.65	50.0%	24	6	277.9%
S&P 500 GROWTH	2	7.73	-68.2%	0.75	227.3%	2	3	-50.3%
S&P 400 MIDCAP	0	66.23	-100.0%	0	-	27	84	-67.5%
\$25 DJ	0	0.09	-100.0%	0	-	0	0	-100.0%
MINI \$5 DOW	169,750	162,476.23	4.5%	128,307.3	32.3%	160,479	154,975	3.6%
DJIA	0	1,084.41	-100.0%	0	-	147	504	-70.8%
E-MINI RUSSELL 1000 VALUE	55	0	-	21.85	150.5%	7	0	-
E-MINI RUSSELL 1000 GROWTH	60	0	-	18.45	226.9%	7	0	-
FT-SE 100	90	0	-	68.7	30.3%	18	0	-
NASDAQ BIOTECH	3	9.09	-68.5%	3.15	-9.1%	7	2	186.2%
Equity Index Options								
E-MINI NASDAQ 100	9,752	9,104.95	7.1%	8,043.25	21.2%	6,069	12,516	-51.5%
S&P 500	39,335	36,172.68	8.7%	30,637.1	28.4%	35,968	34,317	4.8%
EOW4 EMINI S&P 500	43,898	46,338.86	-5.3%	31,615.35	38.9%	46,423	36,260	28.0%
EOW2 S&P 500	4,672	5,593.95	-16.5%	4,363.2	7.1%	3,764	3,702	1.7%
EOW1 EMINI S&P 500	27,059	51,752.77	-47.7%	50,832.85	-46.8%	45,661	41,347	10.4%
NASDAQ	0	0.36	-100.0%	0	-	0	1	-88.0%
EOW1 S&P 500	313	1,868.09	-83.2%	2,273.3	-86.2%	1,508	2,106	-28.4%
E-MINI MIDCAP	0	0.64	-100.0%	0.35	-100.0%	0	4	-96.0%
EOM S&P 500	4,629	6,627.14	-30.1%	5,028.35	-7.9%	5,061	4,063	24.6%
EOM EMINI S&P	58,365	47,432.91	23.0%	32,845.35	77.7%	52,482	45,724	14.8%
EOW2 EMINI S&P 500	58,864	60,923.68	-3.4%	47,743.15	23.3%	49,638	41,883	18.5%
E-MINI S&P500	301,395	324,985.64	-7.3%	287,166.2	5.0%	307,383	293,972	4.6%
MINI \$5 DOW	468	846.59	-44.8%	595.3	-21.5%	548	598	-8.4%
DJIA	0	1	-100.0%	0	-	0	2	-93.9%

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Interest Rate Futures								
5-YR SWAP RATE	4,561	5,745.45	-20.6%	1,732.35	163.3%	2,752	3,094	-11.1%
2-YR SWAP RATE	236	829.14	-71.6%	27.95	743.6%	152	440	-65.4%
10-YR SWAP RATE	4,384	7,300.73	-40.0%	1,620.4	170.5%	2,990	3,112	-3.9%
1-MONTH EURODOLLAR	294	59.86	390.4%	405.75	-27.7%	251	79	217.9%
EUROYEN	0	0	-	0	-	0	0	-100.0%
EURODOLLARS	2,075,542	2,866,659.45	-27.6%	1,996,893.5	3.9%	2,319,815	2,636,641	-12.0%
7-YR SWAP	181	0	-	122.55	47.5%	31	0	-
30-YR BOND	205,994	306,458.09	-32.8%	281,287.4	-26.8%	284,196	369,798	-23.1%
5-YR NOTE	538,618	590,088.95	-8.7%	1,025,633.55	-47.5%	753,785	779,481	-3.3%
10-YR NOTE	892,920	1,045,716.68	-14.6%	1,430,623.9	-37.6%	1,297,791	1,351,132	-3.9%
2-YR NOTE	216,604	229,736.41	-5.7%	397,320.9	-45.5%	328,224	284,977	15.2%
30-YR SWAP RATE	104	377.27	-72.4%	36.35	186.6%	141	248	-43.0%
ULTRA T-BOND	73,365	83,153.41	-11.8%	156,752.3	-53.2%	115,151	100,903	14.1%
FED FUND	103,155	51,317.45	101.0%	66,347.3	55.5%	80,031	31,329	155.5%
2YR BUNDLE	0	47.27	-100.0%	0	-	2	9	-72.5%
3YR BUNDLE	0	11.18	-100.0%	0	-	1	4	-82.8%
EURO 5YR BUNDLE	0	1.09	-100.0%	0	-	0	1	-73.0%

Interest Rate Options

EURO MIDCURVE	559,857	465,280.41	20.3%	622,405.85	-10.0%	519,266	663,363	-21.7%
EURODOLLARS	551,694	387,918.59	42.2%	408,918.5	34.9%	443,788	196,314	126.1%
FLEX 30-YR BOND	0	0	-	0	-	0	13	-100.0%
30-YR BOND	66,139	65,855	0.4%	63,808.7	3.7%	83,189	65,101	27.8%
5-YR NOTE	108,534	103,225.68	5.1%	115,128.15	-5.7%	90,026	113,341	-20.6%
10-YR NOTE	285,073	396,051.86	-28.0%	286,095.25	-0.4%	386,648	399,460	-3.2%
2-YR NOTE	4,818	17,278.77	-72.1%	8,859.05	-45.6%	9,534	9,873	-3.4%
ULTRA T-BOND	218	1,532.64	-85.8%	174	25.4%	417	622	-33.0%
FED FUND	206	54.59	277.6%	1,345.45	-84.7%	1,343	101	1225.4%

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	-	69	146	-52.6%
RBOB GAS	246	46.82	425.8%	61	303.6%	71	37	92.0%
ELEC ERCOT DLY PEAK	0	0	-	10.25	-100.0%	5	7	-36.2%
ERCOT NORTH ZMCPE 5MW OFFPE	214	0	-	0	-	114	577	-80.3%
ERCOT NORTH ZMCPE 5MW PEAK	12	0	-	10.25	13.1%	12	39	-68.7%
SINGAPORE JET KERO VS. GASOIL	0	0	-	0	-	0	0	-0.4%
PETRO OUTRIGHT EURO	423	365.36	15.7%	441.5	-4.3%	414	433	-4.3%
MONT BELVIEU LDH PROPANE OPIS	23	46.59	-49.7%	33.75	-30.5%	31	35	-10.5%
MONT BELVIEU ETHANE OPIS BALM	4	15.91	-74.3%	0	-	11	6	71.6%
CONWAY NATURAL GASOLINE (OPI	14	1.64	752.8%	7.7	81.2%	4	2	74.5%
PETROCHEMICALS	177	149.64	18.1%	217.95	-18.9%	182	199	-8.3%
CONWAY PROPANE 5 DECIMALS S	256	364.73	-29.7%	256.55	-0.1%	220	180	22.1%

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Energy Futures								
CONWAY NORMAL BUTANE (OPIS) S	0	0.45	-100.0%	5.25	-100.0%	8	5	72.4%
MONT BELVIEU NORMAL BUTANE B	13	94.09	-85.8%	10.1	31.9%	21	26	-18.9%
MONT BELVIEU NATURAL GASOLIN	5	27.59	-81.9%	5.5	-9.1%	16	16	0.9%
IN DELIVERY MONTH EUA	198	387.27	-48.9%	0	-	413	485	-14.7%
WTS (ARGUS) VS WTI SWAP	83	363.64	-77.3%	180	-54.1%	241	252	-4.3%
ISO NEW ENGLAND PK LMP	0	0	-	0	-	0	5	-98.4%
ELEC NYISO OFF-PEAK	0	0	-	0	-	172	93	83.8%
ELEC MISO PEAK	0	0	-	0	-	14	5	158.3%
TRANSCO ZONE 4 NAT GAS IN	14	0	-	0	-	5	1	232.0%
COLUMB GULF MAINLINE NG B	52	72.18	-28.3%	87.15	-40.6%	102	194	-47.6%
ONEOK OKLAHOMA NG BASIS	33	3.82	769.0%	0	-	12	10	20.3%
TEXAS GAS ZONE1 NG BASIS	0	265.45	-100.0%	0	-	64	26	142.6%
NYISO ZONE C 5MW D AH O P	0	0	-	0	-	0	0	-
PJM NI HUB 5MW REAL TIME	4,984	0	-	7,477.45	-33.3%	7,702	2,558	201.1%
NYISO ZONE J 5MW D AH O P	356	0	-	0	-	252	415	-39.1%
NYISO ZONE J 5MW D AH PK	19	0	-	0	-	37	30	25.1%
NEPOOL W CNT MASS 5MW D A	0	0	-	776	-100.0%	175	37	370.5%
PJM COMED 5MW D AH PK	0	0	-	0	-	28	5	422.9%
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	424	-100.0%	0	-	0	56	-100.0%
NEPOOL CONECTIC 5MW D AH	0	23.27	-100.0%	0	-	0	3	-100.0%
NEPOOL NE MASS 5MW D AH P	0	28.64	-100.0%	0	-	5	3	119.0%
NYISO ZONE C 5MW D AH PK	0	0	-	0	-	0	2	-100.0%
PETRO CRCKS & SPRDS NA	1,389	1,032.55	34.5%	1,011.2	37.4%	1,367	1,192	14.6%
SINGAPORE GASOIL	123	75.36	63.6%	163.3	-24.5%	127	111	14.3%
PETRO OUTRIGHT NA	624	410.45	52.1%	563.85	10.7%	524	516	1.5%
CRUDE OIL SPRDS	52	6.82	667.3%	54.25	-3.6%	31	2	1431.8%
RBOB GASOLINE BALMO CLNDR	62	52.41	18.6%	84.85	-26.8%	52	37	40.8%
GASOLINE UP-DOWN BALMO SW	11	15.45	-26.5%	11.75	-3.3%	24	15	65.4%
COLUMBIA GULF MAIN NAT G	42	0	-	91.45	-53.8%	13	9	54.7%
ALGON CITY GATES NAT GAS	0	0	-	0	-	0	1	-100.0%
SOUTHERN NAT LA NAT GAS	0	0	-	0	-	17	0	-
TENN 800 LEG NAT GAS INDE	37	0	-	13.95	166.9%	13	0	2463.8%
NATURAL GAS PHY	362,908	298,562.55	21.6%	311,812.25	16.4%	323,211	294,471	9.8%
CRUDE OIL OUTRIGHTS	206	284.59	-27.7%	292.2	-29.6%	428	288	48.5%
ELECTRICITY OFF PEAK	0	0	-	1,403.2	-100.0%	250	0	-
ELEC FINSETTLED	0	0	-	76.7	-100.0%	11	0	-
PETRO CRK&SPRD EURO	257	343.23	-25.1%	153.85	67.0%	270	242	11.6%
FREIGHT MARKETS	1	0	-	8.6	-85.2%	3	0	1802.8%
PLASTICS	2	36.45	-95.0%	6	-69.7%	42	26	62.2%
NYH NO 2 CRACK SPREAD CAL	275	170.86	61.2%	3.3	8244.4%	123	182	-32.3%
TRANSCO ZONE 6 BASIS SWAP	19	33.27	-41.5%	10.65	82.7%	42	15	183.9%
NYISO A	0	11.5	-100.0%	0	-	4	30	-86.9%
MINY NATURAL GAS	1,493	1,543.91	-3.3%	1,441	3.6%	1,305	1,578	-17.3%
HEATING OIL PHY	157,732	144,708.82	9.0%	138,294.15	14.1%	146,036	134,708	8.4%
DOMINION TRANSMISSION INC	714	391.91	82.1%	421.25	69.4%	348	251	38.7%
TCO BASIS SWAP	163	2.55	6283.8%	68.85	136.0%	156	660	-76.4%
PJM MONTHLY	20	57.18	-64.7%	6	236.4%	29	100	-70.9%

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Energy Futures								
WAHA INDEX SWAP FUTURE	0	0	-	85.6	-100.0%	7	1	712.0%
NY HARBOR HEAT OIL SWP	185	823.5	-77.6%	108.3	70.6%	213	309	-31.3%
EASTERN RAIL DELIVERY CSX	41	123.18	-66.4%	36	14.9%	160	219	-27.2%
HTG OIL	88	0	-	0	-	8	3	219.0%
EUROPE 3.5% FUEL OIL MED	14	3.41	312.0%	4.25	230.5%	6	7	-20.1%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	1	-100.0%
PJM OFF-PEAK LMP SWAP FUT	0	0	-	6	-100.0%	7	19	-60.8%
AEP-DAYTON HUB OFF-PEAK M	0	0	-	0	-	4	4	-13.3%
DOMINION TRAN INC - APP I	0	0	-	20.05	-100.0%	10	0	-
TENNESSEE ZONE 0 BASIS SW	19	0	-	0	-	4	1	358.9%
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-
TD3 MEG TO JAPAN 250K MT	0	0	-	0	-	0	0	-100.0%
FUELOIL SWAP:CARGOES VS.B	9	32.36	-72.2%	7.4	21.6%	18	28	-35.1%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-	0	0	-100.0%
MINY HTG OIL	0	0.64	-28.6%	0.35	29.9%	0	0	-18.0%
BRENT CALENDAR SWAP	93	619.55	-84.9%	130.85	-28.6%	234	357	-34.4%
EURO GASOIL 10PPM VS ICE	5	7.05	-32.9%	2.6	81.8%	4	6	-31.9%
WTI-BRENT CALENDAR SWAP	1,171	1,247.86	-6.2%	834.25	40.3%	1,097	1,063	3.2%
CENTERPOINT BASIS SWAP	72	171.27	-57.9%	96.75	-25.4%	90	46	96.2%
PJM NILL DA OFF-PEAK	1,094	403.55	171.0%	2,973.9	-63.2%	2,003	940	113.2%
PANHANDLE INDEX SWAP FUTU	6	0	-	24.8	-77.3%	10	0	-
PJM NILL DA PEAK	55	14.55	278.4%	138.85	-60.4%	94	59	59.9%
CIN HUB 5MW REAL TIME PK	69	0	-	127.5	-45.8%	82	83	-1.3%
MINY WTI CRUDE OIL	10,426	14,432.55	-27.8%	8,769.8	18.9%	12,449	7,535	65.2%
JAPAN C&F NAPHTHA SWAP	32	51.5	-37.0%	41.85	-22.5%	47	57	-18.4%
LLS (ARGUS) VS WTI SWAP	178	290	-38.6%	270.2	-34.1%	435	457	-4.7%
RBOB PHY	152,983	126,425.68	21.0%	158,594.55	-3.5%	159,297	136,595	16.6%
NEPOOL RHD ISLD 5MW D AH	5	34.64	-84.3%	70.4	-92.3%	44	85	-48.7%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-	15	0	-
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-	0	0	-
CIN HUB 5MW REAL TIME O P	1,253	0	-	5,862	-78.6%	3,114	1,630	91.0%
LTD NAT GAS	14,524	11,747.5	23.6%	13,351.7	8.8%	11,453	9,248	23.8%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	1	-100.0%
NORTHWEST ROCKIES BASIS S	1,186	198.77	496.4%	866.5	36.8%	537	72	649.2%
SINGAPORE 380CST BALMO	1	4.82	-76.4%	6.05	-81.2%	5	4	39.3%
PJM BGE DA OFF-PEAK	0	0	-	0	-	0	0	-
ULSD 10PPM CIF MED VS ICE	10	4.09	133.3%	6.4	49.1%	4	2	77.8%
GULF COAST JET FUEL CLNDR	0	22.23	-100.0%	4.5	-100.0%	14	15	-1.0%
SINGAPORE GASOIL SWAP	90	145.36	-37.8%	95.9	-5.7%	111	354	-68.7%
CHICAGO ULSD PL VS HO SPR	14	28.86	-53.2%	3	350.0%	17	21	-15.1%
CIN HUB 5MW D AH PK	45	0	-	15.3	191.7%	42	88	-52.7%
PJM AD HUB 5MW REAL TIME	6,145	58.18	10460.9%	9,825.85	-37.5%	7,011	8,354	-16.1%
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-	0	0	19.6%
Sumas Basis Swap	17	19.36	-14.1%	27.6	-39.7%	57	11	416.5%
RBOB CRACK SPREAD	73	6.36	1054.3%	57	28.9%	51	68	-25.1%
NGPL TEX/OK	172	465.82	-63.1%	151.55	13.6%	333	217	53.7%
EURO GASOIL 10 CAL SWAP	0	0	-	0.25	-45.4%	0	0	98.9%
HENRY HUB INDEX SWAP FUTU	345	241.05	42.9%	341.15	1.0%	439	547	-19.7%
WTI-BRENT BULLET SWAP	0	0	-	0	-	0	30	-100.0%

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	ADV DEC 2015	ADV DEC 2014	% CHG	ADV NOV 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Energy Futures								
NYISO J OFF-PEAK	0	1.82	-75.0%	0	-	2	2	13.0%
EAST/WEST FUEL OIL SPREAD	0	26.59	-99.1%	0.4	-43.2%	9	26	-64.1%
TENNESSEE 500 LEG BASIS S	0	12.68	-100.0%	0	-	22	10	116.6%
NORTHERN NATURAL GAS DEMAR	15	127.41	-88.6%	6.2	134.6%	23	35	-33.9%
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-	0	0	-
HOUSTON SHIP CHANNEL INDE	0	16.91	-100.0%	0	-	1	1	-51.8%
ROCKIES KERN OPAL - NW IN	0	0	-	0	-	7	0	-
CARBON EUA EMISSIONS EURO	0	0	-	0	-	0	17	-100.0%
APPALACHIAN COAL (PHY)	3	2.73	16.7%	1.25	154.5%	10	75	-86.1%
WTI CALENDAR	981	1,318.45	-25.6%	1,036.8	-5.4%	1,600	1,590	0.6%
CINERGY HUB PEAK MONTH	0	0	-	0	-	0	2	-92.8%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-	0	0	-100.0%
RBOB CALENDAR SWAP	504	343.55	46.7%	483.95	4.1%	336	397	-15.4%
AEP-DAYTON HUB MTHLY	0	0	-	0	-	3	6	-56.2%
CRUDE OIL PHY	821,069	641,752.23	27.9%	807,243.8	1.7%	799,219	575,981	38.8%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	4	-93.7%
NEW YORK ETHANOL SWAP	39	37.73	3.0%	53.75	-27.7%	48	62	-22.5%
LA CARB DIESEL (OPIS)	0	1.77	-100.0%	0	-	1	1	65.3%
GASOIL BULLET SWAP	0	0	-	0	-	0	0	-100.0%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	0	0	45.4%
EURO PROPANE CIF ARA SWA	32	24.09	33.8%	19.1	68.7%	20	18	10.9%
LA CARBOB GASOLINE(OPIS)S	24	15.91	50.0%	10	138.6%	24	29	-17.7%
MCCLOSKEY ARA ARGS COAL	6,128	4,831.68	26.8%	9,749.25	-37.1%	8,426	6,189	36.2%
MCCLOSKEY RCH BAY COAL	921	1,036.91	-11.1%	1,429.9	-35.6%	1,122	1,561	-28.1%
MGF FUT	0	0	-	0	-	0	1	-42.9%
MNC FUT	180	192.27	-6.6%	201.4	-10.9%	201	240	-16.2%
MGN1 SWAP FUT	10	3.91	150.0%	9.5	2.9%	8	4	80.2%
UCM FUT	0	0	-	0	-	2	2	-6.8%
MJC FUT	5	5.45	0.0%	2.5	118.2%	3	2	29.5%
HEATING OIL VS ICE GASOIL	0	0	-	0	-	0	124	-100.0%
UP DOWN GC ULSD VS NMX HO	2,321	1,331.73	74.3%	2,364.35	-1.8%	1,975	1,474	34.0%
HOUSTON SHIP CHANNEL BASI	194	184.55	5.1%	313.65	-38.2%	192	173	11.1%
FUEL OIL CRACK VS ICE	119	160.36	-25.9%	288.5	-58.8%	176	198	-11.4%
NGPL TEXOK INDEX	0	0	-	0	-	5	0	-
NATURAL GAS	6,920	3,316.32	108.7%	5,514.25	25.5%	4,221	2,693	56.8%
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-	16	0	-
N ROCKIES PIPE SWAP	0	6.27	-100.0%	0	-	4	14	-72.6%
SOCAL PIPE SWAP	0	0	-	0	-	2	0	636.5%
PANHANDLE PIPE SWAP	0	0	-	0	-	1	0	-
GAS EURO-BOB OXY NWE BARGES	1,108	599.73	84.7%	744.2	48.9%	813	1,101	-26.2%
MONT BELVIEU NATURAL GASOLIN	202	322.27	-37.2%	236.35	-14.4%	257	342	-24.9%
ONTARIO POWER SWAPS	2	25.91	-93.0%	992.55	-99.8%	669	1,101	-39.2%
DAILY PJM	0	80	-100.0%	0	-	32	50	-36.7%
BRENT OIL LAST DAY	95,764	89,071.91	7.5%	94,763.4	1.1%	103,759	73,386	41.4%
SINGAPORE GASOIL CALENDAR	0	5.45	-100.0%	0	-	27	31	-13.4%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-	0	0	-88.9%
GC ULSD VS GC JET SPREAD	0	0	-	0	-	0	0	-
MARS (ARGUS) VS WTI TRD M	19	1.36	1266.7%	58.65	-68.2%	67	3	2428.5%
MARS (ARGUS) VS WTI SWAP	237	290.14	-18.3%	397.9	-40.4%	293	194	50.5%

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Energy Futures								
SINGAPORE JET KERO BALMO	0	0	-	0	-	2	1	102.9%
WTS (ARGUS) VS WTI TRD MT	21	40.91	-48.7%	7.5	180.0%	77	49	55.4%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	0	1	-60.5%
EURO 1% FUEL OIL NEW BALM	0	0	-	0.75	-100.0%	1	1	-54.5%
BRENT CFD SWAP	0	0	-	0	-	4	24	-84.4%
PREMIUM UNLD 10P FOB MED	12	9.68	25.4%	7.1	70.9%	13	19	-30.7%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	-
3.5% FUEL OIL CID MED SWA	14	3.36	317.6%	3.05	360.5%	4	5	-23.6%
JET FUEL CRG CIF NEW VS I	0	1	-100.0%	0	-	0	0	-39.2%
ARGUS PROPAN FAR EST INDE	40	24.95	61.6%	35.8	12.6%	23	12	90.3%
ULSD 10PPM CIF VS ICE GAS	0	0	-	0	-	0	0	-32.7%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-	0	1	-100.0%
NYISO ZONE G 5MW D AH PK	123	0	-	63.75	92.9%	140	48	191.3%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-	0	0	-0.5%
NYMEX ULSD VS NYMEX HO	0	0	-	3.75	-100.0%	5	3	41.0%
RBOB VS HEATING OIL SWAP	100	61.36	62.2%	37.5	165.5%	48	24	102.8%
GULF COAST ULSD CRACK SPR	27	34.77	-23.5%	0	-	16	68	-76.8%
USGC UNL 87 CRACK SPREAD	9	0	-	33.75	-73.1%	14	19	-26.3%
JET FUEL BRG FOB RDM VS I	0	0.45	-100.0%	0	-	0	0	165.7%
TENNESSEE 800 LEG NG BASI	0	0	-	0	-	15	10	51.6%
NEPOOL W CNTR M 5MW D AH	0	0	-	43	-100.0%	7	2	233.3%
DATED TO FRONTLINE BRENT	81	22.73	256.0%	227.75	-64.5%	137	61	125.9%
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	-	0	-	13	0	-
PJM EASTERNH DA PEAK	0	0	-	0	-	0	0	-
PJM JCPL DA PEAK	0	0	-	0	-	3	30	-91.5%
PJM PSEG DA PEAK	0	0	-	0	-	0	0	-
PJM PSEG DA OFF-PEAK	0	0	-	0	-	8	0	-
PJM WESTH RT PEAK	1,539	116.36	1222.3%	1,548.35	-0.6%	992	874	13.6%
ALGONQUIN CITYGATES BASIS	2	5.64	-56.5%	0	-	6	31	-82.2%
GASOIL 0.1 CIF MED SWAP	0	0	-	1.5	-100.0%	0	0	-
JET FUEL CARGOES CIF NEW	0	0	-	0	-	0	0	-100.0%
ICE GASOIL BALMO SWAP	0	0	-	0	-	0	0	-100.0%
ULSD 10PPM CIF MED SWAP	0	0.14	-100.0%	0	-	0	0	-100.0%
Tetco ELA Basis	0	0	-	0	-	5	0	-
EUROPE 1% FUEL OIL NWE CA	7	6.86	-4.0%	7.05	-6.5%	8	8	-2.9%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-
GULF COAST NO.6 FUEL OIL	2,880	2,392.73	20.3%	2,456.2	17.2%	3,277	2,564	27.8%
SINGAPORE FUEL 180CST CAL	45	158.5	-71.5%	51.1	-11.7%	88	204	-57.0%
SINGAPORE FUEL OIL SPREAD	13	16.05	-19.0%	17.15	-24.2%	23	20	12.7%
NORTHERN ILLINOIS OFF-PEA	0	0	-	0	-	0	1	-27.4%
PJM ATSI ELEC	0	0	-	0	-	98	0	-
SING FUEL	0	0	-	0	-	0	0	-50.3%
EURO-DENOMINATED PETRO PROD	0	0	-	12.5	-96.4%	11	2	458.7%
DATED BRENT (PLATTS) DAILY SWA	0	0	-	0	-	94	17	466.4%
GAS EURO-BOB OXY NWE BARGES	286	280.5	2.0%	251.9	13.5%	318	320	-0.5%
MINY RBOB GAS	0	0.18	50.0%	0.2	36.4%	0	0	11.3%

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Energy Futures								
RBOB UP-DOWN CALENDAR SWA	421	242.5	73.4%	574.65	-26.8%	483	411	17.5%
LA JET FUEL VS NYM NO 2 H	2	3.41	-33.3%	0	-	2	7	-68.5%
ANR OKLAHOMA	44	28.18	56.8%	143.6	-69.2%	46	43	4.7%
MICHIGAN BASIS	0	0	-	54.75	-100.0%	26	12	116.1%
TEXAS EASTERN ZONE M-3 BA	196	58.36	235.5%	93.5	109.4%	99	171	-41.8%
PGE&E CITYGATE	0	0	-	0	-	0	0	-
NORTHEN NATURAL GAS VENTU	35	26.82	28.8%	0	-	23	31	-26.5%
CIG BASIS	942	92.68	916.6%	338.25	178.5%	189	44	331.1%
PJM DAILY	0	0	-	0	-	0	1	-100.0%
COLUMBIA GULF ONSHORE	42	0	-	12.4	240.9%	18	68	-73.2%
Tetco STX Basis	0	0	-	18.25	-100.0%	18	0	7401.8%
Transco Zone 3 Basis	0	2.82	-100.0%	0	-	28	18	49.5%
GULF COAST GASOLINE CLNDR	55	1.27	4185.8%	15	263.6%	29	6	398.7%
CENTERPOINT EAST INDEX	0	0	-	0	-	3	1	171.9%
GULF COAST ULSD CALENDAR	47	47.45	-1.4%	7.55	519.5%	34	52	-33.6%
GASOLINE UP-DOWN (ARGUS)	0	0	-	0	-	0	0	-100.0%
LA CARB DIESEL (OPIS) SWA	28	0	-	1.25	2172.7%	30	44	-31.9%
EURO 3.5% FUEL OIL RDAM B	10	42.59	-76.3%	15.9	-36.5%	25	18	37.7%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
SINGAPORE GASOIL BALMO	8	4.55	72.0%	0	-	5	36	-85.4%
EUROPEAN NAPHTHA BALMO	2	5.82	-58.6%	2.3	4.7%	4	11	-64.8%
GASOIL MINI CALENDAR SWAP	5	10.64	-55.1%	10.4	-54.1%	13	24	-45.9%
NY JET FUEL (ARGUS) VS HEATING	0	0	-	0	-	0	1	-100.0%
MISO 5MW PEAK	0	0	-	0	-	0	0	-
NY ULSD (ARGUS) VS HEATING OIL	96	151.23	-36.4%	63.75	50.9%	131	112	16.8%
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	-	0.3	-100.0%	1	1	-36.4%
SAN JUAN BASIS SWAP	234	16.55	1314.3%	239.35	-2.2%	118	10	1029.0%
SOCAL BASIS SWAP	0	0	-	0	-	0	0	-
GULF COAST JET VS NYM 2 H	1,592	634.32	151.0%	577.7	175.6%	1,066	1,058	0.7%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-	0	2	-77.9%
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	40	27.18	48.0%	39.5	1.8%	43	31	36.8%
GASOIL CALENDAR SWAP	1	0.82	61.1%	0.9	46.5%	1	2	-44.5%
BRENT FINANCIAL FUTURES	212	352.27	-39.8%	100.3	111.5%	298	292	2.0%
ICE BRENT DUBAI SWAP	129	27.27	371.7%	7.5	1615.2%	50	18	179.6%
GASOIL CRACK SPREAD CALEN	49	0	-	140.55	-65.3%	154	112	37.6%
EUROPEAN NAPHTHA CRACK SPR	142	220.86	-35.7%	112.7	26.0%	308	430	-28.4%
CRUDE OIL	466	560.05	-16.8%	1,806.35	-74.2%	915	465	96.7%
NEPOOL INTR HUB 5MW D AH	38	1,141.82	-96.7%	3,500.3	-98.9%	1,342	1,521	-11.8%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	3,187	0	-	2,744	16.2%	942	2,243	-58.0%
PJM JCPL DA OFF-PEAK	0	0	-	0	-	61	557	-89.1%
PJM WESTH RT OFF-PEAK	20,850	172.73	11971.0%	16,610	25.5%	14,351	14,323	0.2%
CHICAGO ETHANOL SWAP	2,927	2,324.86	25.9%	2,617.8	11.8%	3,957	4,569	-13.4%
HENRY HUB BASIS SWAP	345	307.41	12.1%	336.5	2.4%	584	580	0.7%
HENRY HUB SWAP	19,820	29,246.55	-32.2%	18,587.85	6.6%	21,070	25,128	-16.1%

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Energy Futures								
PREM UNL GAS 10PPM RDAM FOB B	0	0.68	-100.0%	0	-	0	0	120.2%
PREM UNL GAS 10PPM RDAM FOB S	2	3.73	-45.1%	1.75	16.9%	1	1	-5.4%
MONT BELVIEU NORMAL BUTANE 5	835	941.45	-11.3%	1,010.45	-17.4%	828	695	19.2%
MONT BELVIEU ETHANE 5 DECIMAL	831	715.68	16.1%	220.5	276.8%	367	219	67.6%
MONT BELVIEU LDH PROPANE 5 DE	3,805	3,794.32	0.3%	3,511.1	8.4%	2,437	1,683	44.8%
SINGAPORE 180CST BALMO	1	2.82	-62.9%	2.55	-59.0%	2	3	-46.6%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	0	-
GRP THREE UNL GS (PLT) VS	87	56.59	54.2%	91.25	-4.4%	74	71	4.5%
JET BARGES VS ICE GASOIL	0	0	-	0	-	0	0	-0.3%
SINGAPORE GASOIL VS ICE	0	34.09	-100.0%	7.5	-100.0%	24	164	-85.5%
NATURAL GAS PEN SWP	9,356	15,423.55	-39.3%	7,403.15	26.4%	8,696	17,765	-51.1%
WESTERN RAIL DELIVERY PRB	26	108.64	-76.2%	119.25	-78.3%	104	142	-26.9%
EUROPE DATED BRENT SWAP	0	0	-	80	-100.0%	154	115	33.8%
SINGAPORE JET KERO GASOIL	1	65.91	-98.6%	5	-81.8%	14	72	-80.1%
TETCO M-3 INDEX	195	0	-	0	-	44	31	43.2%
PJM AECO DA PEAK	0	0	-	0	-	1	27	-98.1%
GASOIL 10PPM CARGOES CIF	0	0	-	0	-	0	0	173.9%
PREMIUM UNLND 10PPM CARGOE	0	0	-	0	-	0	0	-100.0%
WAHA BASIS	347	328.36	5.7%	112.9	207.3%	162	111	45.8%
LA JET (OPIS) SWAP	27	0	-	23.75	12.0%	43	28	55.1%
NY HARBOR 1% FUEL OIL BAL	0	4.55	-100.0%	1.7	-100.0%	2	4	-47.2%
GASOIL 10PPM VS ICE SWAP	2	7.23	-78.0%	0.35	354.5%	6	5	24.3%
NY H OIL PLATTS VS NYMEX	0	0	-	0	-	4	22	-82.5%
PJM PEPKO DA OFF-PEAK	0	0	-	0	-	29	0	-
NYISO ZONE G 5MW D AH O P	549	424	29.5%	196	180.1%	1,013	492	106.0%
EUROPEAN GASOIL (ICE)	15,798	130.09	12043.5%	11,205.15	41.0%	3,047	24	12610.8%
ULSD UP-DOWN BALMO SWP	367	131.82	178.4%	346.75	5.8%	179	79	126.6%
JET FUEL UP-DOWN BALMO CL	172	61.82	177.4%	355	-51.7%	152	122	24.6%
EIA FLAT TAX ONHWAY DIESE	54	23.18	133.9%	4.35	1146.6%	37	35	5.1%
NY 2.2% FUEL OIL (PLATTS	15	20.82	-25.8%	0	-	4	5	-28.1%
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-	0	1	-100.0%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	-
HEATING OIL BALMO CLNDR S	3	0	-	5	-45.5%	7	2	244.2%
INDIANA MISO	0	475.05	-100.0%	0	-	9	701	-98.7%
PETROLEUM PRODUCTS ASIA	81	98.27	-17.2%	65.5	24.2%	79	88	-9.9%
AUSTRIALIAN COKE COAL	1	10	-94.5%	3.95	-86.2%	7	15	-50.6%
PETROLEUM PRODUCTS	0	9.36	-100.0%	0.6	-100.0%	2	15	-87.5%
COAL SWAP	38	30.27	26.1%	9.75	291.6%	29	113	-74.6%
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-	0	1	-94.8%
NYISO A OFF-PEAK	0	2.73	-100.0%	0	-	2	10	-82.8%
NYISO G OFF-PEAK	0	2.73	-100.0%	0	-	1	2	-69.0%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-	0	4	-100.0%
SINGAPORE 380CST FUEL OIL	258	110.05	134.7%	282.4	-8.5%	251	149	68.4%
SINGAPORE JET KEROSENE SW	40	64.91	-38.4%	41.6	-3.8%	65	205	-68.5%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-	5	7	-30.1%
FLORIDA GAS ZONE3 BASIS S	0	77.82	-100.0%	0	-	57	14	295.7%
TRANSCO ZONE4 BASIS SWAP	267	95.59	178.9%	88	203.0%	300	52	475.3%
ANR LOUISIANA BASIS SWAP	0	0	-	0	-	12	0	-
CINERGY HUB OFF-PEAK MONT	0	0	-	0	-	2	1	76.3%

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	ADV DEC 2015	ADV DEC 2014	% CHG	ADV NOV 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Energy Futures								
DUBAI CRUDE OIL CALENDAR	146	6.82	2034.7%	256.95	-43.4%	187	88	112.0%
NGPL MIDCONTINENT INDEX	0	0	-	0	-	1	0	-
PANHANDLE BASIS SWAP FUTU	348	327.77	6.0%	173.65	100.1%	521	173	200.8%
SONAT BASIS SWAP FUTURE	0	16.36	-100.0%	0	-	58	25	136.9%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-	0	0	-64.4%
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-	1	8	-84.3%
EUROPE 3.5% FUEL OIL RDAM	207	458.14	-54.9%	306.3	-32.6%	389	386	0.8%
GULF COAST 3% FUEL OIL BA	22	71.82	-68.8%	41.65	-46.2%	49	62	-21.3%
NY1% VS GC SPREAD SWAP	101	144.77	-30.0%	102.5	-1.1%	109	209	-47.6%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-	1	0	463.8%
JET CIF NWE VS ICE	7	2.68	172.9%	1.25	485.5%	5	6	-17.2%
EUROPE JET KERO NWE CALSW	0	0	-	0	-	2	0	317.7%
JAPAN NAPHTHA BALMO SWAP	1	2.95	-63.1%	0	-	2	3	-40.5%
ARGUS PROPAN(SAUDI ARAMCO	40	38.55	4.8%	43.55	-7.2%	28	40	-30.3%
NYISO G	0	14.59	-100.0%	0	-	2	6	-70.4%
NYISO J	1	4	-75.0%	25.45	-96.1%	13	21	-37.6%
NGPL MID-CONTINENT	310	167.14	85.6%	15.5	1901.2%	200	29	596.5%
TENNESSEE 500 LEG NG INDE	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	5	10.23	-55.6%	0	-	19	13	43.1%
HENRY HUB SWING FUTURE	0	0	-	0	-	5	4	14.3%
EUROPE NAPHTHA CALSWAP	44	65.14	-33.2%	27.15	60.2%	59	85	-30.1%
NY HARBOR RESIDUAL FUEL 1	314	155.95	101.3%	273.45	14.8%	245	290	-15.5%
PERMIAN BASIS SWAP	675	90.27	647.4%	195.4	245.3%	146	52	179.4%
JAPAN C&F NAPHTHA CRACK S	4	12	-63.3%	18.35	-76.0%	13	6	116.7%
EMMISSIONS	0	20.5	-100.0%	12.5	-100.0%	2	2	10.4%
NATURAL GAS INDEX	0	0	-	0	-	0	3	-100.0%
PETRO CRCKS & SPRDS ASIA	20	9.64	112.3%	16.5	24.0%	8	9	-1.5%
NYISO CAPACITY	32	8.18	288.9%	67.15	-52.6%	35	12	190.3%
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0	-	0	0	-88.9%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-	0	0	-100.0%
GRP THREE ULSD(PLT)VS HEA	180	157.41	14.5%	179.5	0.4%	182	235	-22.7%
GASOIL 0.1CIF MED VS ICE	3	0	-	2	70.5%	1	1	-28.1%
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	-	0	-	242	0	-
PJM DAYTON DA PEAK	175	0	-	165.5	5.6%	65	128	-49.1%
PREMIUM UNLEAD 10PPM FOB	0	5.36	-100.0%	0	-	3	5	-45.6%
PJM WESTH DA OFF-PEAK	2,669	0	-	2,955.2	-9.7%	3,193	4,927	-35.2%
PJM PEPKO DA PEAK	0	0	-	0	-	0	0	-
GASOIL 0.1 RDAM BRGS VS I	1	4.77	-88.6%	3.65	-85.1%	1	4	-79.9%
GASOIL 10P CRG CIF NW VS	0	0.91	-100.0%	0	-	0	0	-47.0%
PJM WESTHDA PEAK	115	0	-	141.2	-18.2%	167	281	-40.6%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-	0	0	-
NEPOOL RHODE IL 5MW D AH	0	640.36	-100.0%	1,344.9	-100.0%	433	1,450	-70.1%
CHICAGO UNL GAS PL VS RBO	0	0	-	0	-	1	1	44.4%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-	0	15	-100.0%
NYISO ZONE A 5MW D AH O P	638	0	-	2,700.8	-76.4%	1,712	1,070	60.0%
CIN HUB 5MW D AH O PK	0	0	-	0	-	706	1,778	-60.3%
PJM COMED 5MW D AH O PK	96	0	-	0	-	342	98	249.3%

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Energy Futures								
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-	1	0	200.5%
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-	0	0	-
NYISO ZONE A 5MW D AH PK	93	0	-	22	320.5%	76	62	23.3%
SOUTH STAR TEX OKLHM KNS	0	0	-	36.6	-100.0%	29	3	844.6%
NY 3.0% FUEL OIL (PLATTS	48	2.27	2000.0%	22.5	112.1%	21	9	119.0%
ARGUS LLS VS. WTI (ARG) T	663	35	1793.2%	428.4	54.7%	388	255	52.1%
NO 2 UP-DOWN SPREAD CALEN	7	4.55	50.0%	33.75	-79.8%	16	9	84.7%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
PROPANE NON-LDH MT. BEL (OPIS)	212	171.86	23.2%	634.6	-66.6%	359	87	312.5%
PROPANE NON-LDH MB (OPIS) BAL	0	4.55	-100.0%	46.8	-100.0%	10	2	421.5%
JET AV FUEL (P) CAR FM ICE GAS S	2	0	-	1.25	49.1%	1	1	-0.7%
SINGAPORE MOGAS 92 UNLEADED	375	622.05	-39.7%	402.1	-6.7%	318	713	-55.4%
NY JET FUEL (PLATTS) HEAT OIL SW	0	57.95	-100.0%	0	-	7	127	-94.6%
SINGAPORE MOGAS 92 UNLEADED	10	28.41	-66.4%	8.75	9.1%	14	28	-49.4%
ETHANOL T2 FOB ROTT INCL DUTY	31	71.5	-56.1%	115.35	-72.8%	116	87	33.7%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-	0	1	-100.0%
FUEL OIL (PLATS) CAR CM	0	0	-	0	-	1	1	6.9%
FUEL OIL (PLATS) CAR CN	0	3.95	-100.0%	1.5	-100.0%	1	1	-13.8%
GROUP THREE ULSD (PLATTS)	0	0.45	-100.0%	0	-	1	2	-58.0%
MICHIGAN MISO	0	0	-	0	-	507	1,282	-60.5%
INDONESIAN COAL	3	29.09	-90.6%	7	-61.0%	7	58	-87.8%
ETHANOL FWD	30	43	-29.2%	27.9	9.2%	37	64	-42.8%
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-	0	0	-
NATURAL GAS FIXED PRICE SWAP F	0	0	-	0	-	51	0	-
MINI RBOB V. EBOB(ARGUS) NWE B	43	16.73	159.2%	58.6	-26.0%	35	22	59.7%
MINI GAS EUROBOB OXY NWE ARG	11	20.36	-45.3%	6.4	74.0%	14	28	-51.3%
EU LOW SULPHUR GASOIL CRACK	0	175.95	-100.0%	0	-	0	43	-100.0%
NAT GAS BASIS SWAP	0	0	-	0	-	21	30	-31.6%
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-	0	0	-100.0%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-	3	0	-
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-	0	0	-
ELECTRICITY ERCOT PEAK	0	0	-	0	-	0	0	-100.0%
SUMAS NAT GAS PLATTS FIXED PRI	0	0	-	0	-	11	0	-
MJB FUT	0	0	-	0	-	0	0	-
CENTER POINT NAT GAS FIXED PRI	0	0	-	0	-	0	0	-
NY HARBOR LOW SULPUR GASOIL 1	0	0	-	0	-	0	1	-100.0%
EURO 3.5% FUEL OIL M CRK	0	0	-	0	-	0	1	-100.0%
COLUMBIA GULF NAT GAS FIXED PR	0	0	-	0	-	2	0	-
CANADIAN LIGHT SWEET OIL	156	6.82	2182.0%	39.75	291.4%	58	10	507.5%
MINI RBOB V. EBOBARG NWE BRGS	2	18.5	-87.7%	14	-83.8%	19	26	-27.0%
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-	0	0	-
CRUDE OIL LAST DAY	0	0	-	0	-	0	0	-100.0%
TRANSCO ZONE 6 INDEX	0	1.82	-100.0%	0	-	0	3	-91.3%
DEMARC INDEX FUTURE	0	0	-	0	-	0	3	-100.0%
3.5% FUEL OIL CIF BALMO S	0	0	-	0.5	-100.0%	1	0	52.4%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
VENTURA NAT GAS PLATTS FIXED F	0	0	-	0	-	0	0	-
DIESEL 10PPM BARGES FOB B	0	0	-	0	-	0	0	-100.0%
NY HARBOR LOW SULPUR GAS 100C	0	3.41	-100.0%	0	-	16	27	-40.9%

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Energy Futures								
TCO NG INDEX SWAP	0	0	-	0	-	15	15	6.4%
ELEC ERCOT DLY OFF PK	0	0	-	0	-	0	0	-
Energy Options								
PETRO OUTRIGHT EURO	0	0.45	-100.0%	0	-	1	5	-85.2%
PETROCHEMICALS	5	135.95	-96.0%	27.25	-80.0%	60	137	-56.0%
ISO NEW ENGLAND PK LMP	0	0	-	0	-	0	0	-
NATURAL GAS OPTION ON CALEND	40	17.64	126.8%	27	48.1%	51	56	-7.8%
ELEC MISO PEAK	0	0	-	127	-100.0%	10	0	-
HENRY HUB FINANCIAL LAST	75	275.91	-72.7%	60.3	24.9%	94	261	-64.2%
NATURAL GAS PHY	124,763	88,017.73	41.7%	118,138.95	5.6%	90,496	97,460	-7.1%
CRUDE OIL OUTRIGHTS	227	0	-	800	-71.6%	89	24	266.2%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	18	-100.0%
ELEC FINSETTLED	0	1.09	-100.0%	0	-	0	6	-97.3%
APPALACHIAN COAL	0	0	-	0	-	0	3	-95.3%
EUROPEAN JET KEROSENE NWE (P	0	0	-	0	-	0	0	-
HEATING OIL PHY	2,935	2,801.91	4.8%	1,980.35	48.2%	2,422	3,151	-23.1%
PJM MONTHLY	0	0	-	0	-	0	0	-100.0%
NY HARBOR HEAT OIL SWP	878	1,710.68	-48.7%	531.65	65.1%	656	1,143	-42.6%
BRENT CALENDAR SWAP	92	1,732.14	-94.7%	55.65	66.1%	605	1,643	-63.1%
NATURAL GAS 3 M CSO FIN	0	36.36	-100.0%	57.5	-100.0%	259	269	-3.8%
RBOB PHY	1,217	1,967.68	-38.2%	1,135.4	7.2%	1,396	1,643	-15.0%
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	16	0	-	0	-	20	13	52.3%
NATURAL GAS 2 M CSO FIN	0	22.73	-100.0%	50	-100.0%	20	8	134.8%
SINGAPORE JET FUEL CALEND	0	0	-	0	-	6	11	-48.0%
WTI-BRENT BULLET SWAP	1,062	238.64	345.1%	1,297.5	-18.1%	1,061	2,201	-51.8%
BRENT 1 MONTH CAL	0	0	-	0	-	0	1	-100.0%
WTI 12 MONTH CALENDAR OPT	0	0	-	0	-	8	350	-97.7%
CRUDE OIL APO	633	3,809.95	-83.4%	1,197	-47.1%	2,857	3,529	-19.0%
WTI CRUDE OIL 1 M CSO FI	3,306	5,843.18	-43.4%	7,508.75	-56.0%	7,295	5,758	26.7%
NATURAL GAS 6 M CSO FIN	0	31.82	-100.0%	50	-100.0%	185	165	12.1%
RBOB CALENDAR SWAP	122	17.73	589.7%	30	307.6%	86	393	-78.2%
CRUDE OIL PHY	152,270	181,286.32	-16.0%	142,356.3	7.0%	159,263	125,065	27.3%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-	0	10	-100.0%
MCCLOSKEY ARA ARGCS COAL	0	27.27	-100.0%	260	-100.0%	36	107	-66.7%
MCCLOSKEY RCH BAY COAL	0	109.09	-100.0%	0	-	7	26	-71.4%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	0	-	2	0	-
HUSTN SHIP CHNL PIPE SWP	0	0	-	18.2	-100.0%	15	0	-
N ROCKIES PIPE SWAP	0	27.27	-100.0%	0	-	25	61	-58.5%
SOCAL PIPE SWAP	0	0	-	0	-	0	12	-100.0%
ETHANOL SWAP	264	313.23	-15.8%	219.35	20.2%	304	473	-35.7%
SHORT TERM NATURAL GAS	270	117.05	130.5%	173.75	55.3%	209	88	136.9%
SHORT TERM CRUDE OIL	0	36.36	-100.0%	0	-	0	3	-100.0%
BRENT OIL LAST DAY	85	1,571.14	-94.6%	157.4	-45.7%	429	1,374	-68.8%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	1	1	99.2%
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-	0	0	-
DAILY CRUDE OIL	0	90.91	-100.0%	0	-	32	150	-79.0%

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Energy Options								
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	0	3	-97.9%
GASOIL CRACK SPREAD AVG PRICE	0	0	-	0	-	0	3	-100.0%
HO 1 MONTH CLNDR OPTIONS	0	59.09	-100.0%	0	-	14	87	-84.1%
CRUDE OIL 1MO	5,599	4,737.5	18.2%	7,026.25	-20.3%	9,325	8,182	14.0%
ROTTERDAM 3.5%FUEL OIL CL	0	40.91	-100.0%	0.5	-100.0%	2	21	-88.7%
NATURAL GAS 12 M CSO FIN	18	0	-	25	-27.3%	10	0	-
NATURAL GAS SUMMER STRIP	0	0	-	0	-	0	0	-
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-100.0%
PJM CALENDAR STRIP	0	58.18	-100.0%	1	-100.0%	6	39	-83.4%
SHORT TERM	38	40	-6.2%	62.75	-40.2%	82	56	45.9%
COAL SWAP	0	38.18	-100.0%	68	-100.0%	18	15	18.4%
WTI 6 MONTH CALENDAR OPTI	0	0	-	0	-	0	36	-100.0%
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	-	1	0	-
NATURAL GAS 5 M CSO FIN	0	2.27	-100.0%	0	-	11	3	313.8%
NYMEX EUROPEAN GASOIL APO	0	6.09	-100.0%	0	-	6	1	443.4%
COAL API2 INDEX	511	15.23	3253.7%	847.5	-39.7%	660	33	1923.9%
COAL API4 INDEX	0	22.73	-100.0%	0	-	8	7	19.3%
NATURAL GAS 1 M CSO FIN	763	3,677.14	-79.3%	1,060	-28.0%	1,074	3,504	-69.4%
WTI CRUDE OIL 12 M CSO F	0	0	-	0	-	0	16	-100.0%
GASOLINE	0	0	-	0	-	0	3	-82.2%
PJM ELECTRIC	0	0	-	0	-	0	0	-100.0%
PJM WES HUB PEAK CAL MTH	0	0	-	0	-	1	0	-
LLS CRUDE OIL	0	0	-	204	-100.0%	16	0	-
1 MO GASOIL CAL SWAP SPR	0	0	-	0	-	0	0	-

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Metals Futures								
PALLADIUM	3,043	3,289.82	-7.5%	8,119.1	-62.5%	5,314	6,246	-14.9%
NYMEX PLATINUM	18,578	16,388.27	13.4%	13,075.7	42.1%	14,392	12,841	12.1%
NYMEX HOT ROLLED STEEL	145	161.64	-10.1%	270.25	-46.2%	232	191	21.5%
URANIUM	54	16.73	225.5%	0	-	18	14	31.2%
COMEX SILVER	39,313	43,851.77	-10.4%	64,587.4	-39.1%	53,179	54,353	-2.2%
COMEX GOLD	124,329	150,348.18	-17.3%	201,698.85	-38.4%	165,404	160,789	2.9%
COMEX MINY GOLD	193	325.18	-40.8%	316.5	-39.2%	264	204	29.1%
COMEX COPPER	47,691	42,170.32	13.1%	92,182.25	-48.3%	67,139	57,902	16.0%
COMEX MINY COPPER	17	23.95	-27.3%	38.5	-54.8%	36	45	-19.2%
E-MINI SILVER	0	0	-	0	-	0	0	-100.0%
COMEX MINY SILVER	24	31.73	-25.1%	39.35	-39.6%	39	48	-19.5%
COPPER	4	41.77	-89.3%	12.3	-63.8%	26	51	-49.2%
E-MICRO GOLD	2,355	1,371.41	71.7%	2,133.95	10.3%	1,611	1,098	46.7%
SILVER	208	562.82	-63.1%	302.65	-31.4%	355	569	-37.5%
FERROUS PRODUCTS	0	3.18	-100.0%	0	-	2	1	330.8%
IRON ORE 62 CHINA TSI FUTURES	694	44.09	1474.8%	878.55	-21.0%	538	99	442.7%
IRON ORE 58 CHINA TSI FUTURES	0	0.91	-100.0%	0	-	0	0	-100.0%
GOLD	345	0	-	275.95	25.1%	203	0	-
ALUMINUM	82	16.45	397.8%	127.1	-35.6%	34	24	44.6%
Aluminium MW Trans Prem Platts	136	43.05	215.8%	148.9	-8.7%	148	22	586.8%
IRON ORE 62 CHINA PLATTS FUTUR	0	0	-	0	-	10	0	2068.9%
LNDN ZINC	0	0	-	2.4	-100.0%	2	0	-
Metals Options								
PALLADIUM	29	124.45	-76.6%	165	-82.3%	170	546	-68.9%
NYMEX PLATINUM	125	160.77	-22.3%	206.8	-39.6%	230	573	-59.8%
COMEX SILVER	2,926	5,664.77	-48.3%	4,212.45	-30.5%	4,841	7,356	-34.2%
SHORT TERM GOLD	0	0	-	0	-	0	0	-100.0%
COMEX GOLD	23,263	28,490.14	-18.3%	30,056.15	-22.6%	29,781	33,393	-10.8%
COMEX COPPER	61	32.5	88.0%	223.95	-72.7%	107	83	28.5%
SHORT TERM	0	0	-	0	-	0	0	-100.0%
COPPER	0	0	-	0	-	0	0	-
SILVER	0	73.18	-100.0%	0.2	-100.0%	5	23	-80.5%
HOT ROLLED COIL STEEL PUT OPTI	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI CALL OPTIC	221	24.55	800.0%	72	206.8%	96	37	158.1%
IRON ORE 62 CHINA TSI PUT OPTIO	236	0	-	62.5	277.9%	194	16	1100.4%
HOT ROLLED COIL STEEL CALL OPT	0	0	-	0	-	0	0	-
GOLD	73	78.68	-7.1%	123.65	-40.9%	94	90	4.1%
Foreign Exchange Futures								
CHILEAN PESO	0	1.36	-93.3%	0	-	0	0	81.8%

*** 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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	ADV DEC 2015	ADV DEC 2014	% CHG	ADV NOV 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Ags Futures								
PALM OIL	0	5.45	-100.0%	10	-100.0%	1	1	-17.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	4,115,956	5,187,502.45	-20.7%	5,358,804.2	-23.2%	5,185,312	5,561,246	-6.8%
Equity Index Futures	2,553,028	2,484,540	2.8%	1,863,591.65	37.0%	2,232,969	2,247,035	-0.6%
Metals Futures	237,212	258,691.27	-8.3%	384,209.7	-38.3%	308,948	294,497	4.9%
Energy Futures	1,758,635	1,419,130.55	23.9%	1,684,209.45	4.4%	1,689,427	1,371,206	23.2%
FX Futures	807,327	872,609.82	-7.5%	637,600.7	26.6%	786,070	734,329	7.0%
Commodities and Alternative Invest	850,093	766,170.14	11.0%	1,168,393	-27.2%	1,017,489	888,802	14.5%
Foreign Exchange Futures	0	1.36	-93.3%	0	-	0	0	81.8%
Ags Futures	0	5.45	-100.0%	10	-100.0%	1	1	-17.0%
TOTAL FUTURES	10,322,252	10,988,651.05	-6.1%	11,096,818.7	-7.0%	11,220,214.88	11,097,116.57	1.1%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,576,540	1,437,197.55	9.7%	1,506,734.95	4.6%	1,534,210	1,448,188	5.9%
Equity Index Options	548,749	591,649.27	-7.3%	501,143.75	9.5%	554,506	516,496	7.4%
Metals Options	26,934	34,649.05	-22.3%	35,122.7	-23.3%	35,518	42,119	-15.7%
Energy Options	295,190	298,937.55	-1.3%	285,554.3	3.4%	279,235	257,628	8.4%
FX Options	74,943	83,211.73	-9.9%	72,725.8	3.0%	83,161	67,760	22.7%
Commodities and Alternative Invest	191,273	187,014.5	2.3%	210,791.45	-9.3%	252,745	232,471	8.7%
TOTAL OPTIONS	2,713,629	2,632,659.64	3.1%	2,612,072.95	3.9%	2,739,375.25	2,564,661.76	6.8%
TOTAL COMBINED								
Commodities and Alternative Invest	1,041,366	953,184.64	9.3%	1,379,184.45	-24.5%	1,270,234	1,121,273	13.3%
FX	882,269	955,821.55	-7.7%	710,326.5	24.2%	869,232	802,089	8.4%
Equity Index	3,101,778	3,076,189.27	0.8%	2,364,735.4	31.2%	2,787,474	2,763,531	0.9%
Interest Rate	5,692,496	6,624,700	-14.1%	6,865,539.15	-17.1%	6,719,522	7,009,435	-4.1%
Energy	2,053,825	1,718,068.09	19.5%	1,969,763.75	4.3%	1,968,661	1,628,834	20.9%
Metals	264,146	293,340.32	-10.0%	419,332.4	-37.0%	344,466	336,616	2.3%
Foreign Exchange	0	1.36	-93.3%	0	-	0	0	81.8%
Ags	0	5.45	-100.0%	10	-100.0%	1	1	-17.0%
GRAND TOTAL	13,035,880	13,621,310.68	-4.3%	13,708,891.65	-4.9%	13,959,590.14	13,661,778.34	2.2%

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