

CME Group Exchange ADV Report - Monthly

July 2016

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	ADV JUL 2016	ADV JUL 2015	% CHG	ADV JUN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Commodities and Alternative Investments Futures								
HDD SEASONAL STRIP	0	2.27	-100.0%	0	-	0	4	-100.0%
CDD SEASONAL STRIP	5	6.82	-26.7%	7.95	-37.1%	11	6	95.7%
CDD WEATHER	93	26.45	249.7%	25	270.0%	20	24	-17.0%
HDD WEATHER EUROPEAN	0	0	-	0	-	4	0	1994.1%
HDD WEATHER	0	0	-	0	-	3	33	-91.1%
HOUSING INDEX	0	0.23	98.0%	0.14	229.9%	0	0	18.2%
CAT EURO SEASONAL STRIP	0	0	-	0	-	2	0	-
MILK	902	1,087.27	-17.1%	2,020.77	-55.4%	1,195	1,089	9.7%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-12.8%
CASH-SETTLED CHEESE	292	545.82	-46.4%	702.77	-58.4%	528	486	8.7%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
LIVE CATTLE	53,525	53,023	0.9%	38,748.59	38.1%	51,309	53,126	-3.4%
BUTTER CS	100	168.68	-40.9%	115.09	-13.3%	142	122	16.3%
LUMBER	546	647.86	-15.8%	763.91	-28.6%	699	796	-12.2%
DRY WHEY	38	79.59	-52.6%	58.86	-35.9%	54	85	-36.7%
CLASS IV MILK	51	84.09	-39.1%	83.14	-38.4%	48	48	0.0%
NFD MILK	149	263.82	-43.5%	197.09	-24.4%	243	200	21.3%
GSCI EXCESS RETURN FUT	175	21	732.9%	3,652.32	-95.2%	1,151	1,004	14.6%
LEAN HOGS	41,327	44,144.05	-6.4%	42,627.09	-3.1%	35,778	37,849	-5.5%
FEEDER CATTLE	9,577	9,714.05	-1.4%	6,999.45	36.8%	9,635	9,854	-2.2%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,366	1,285.73	6.3%	1,201.55	13.7%	1,323	1,401	-5.6%
COCOA TAS	9	7.18	26.7%	11.45	-20.6%	10	7	45.8%
SUGAR 11	3	7.55	-64.2%	1.91	41.4%	3	6	-58.0%
COFFEE	0	2.77	-89.2%	2.36	-87.3%	1	3	-62.4%
COTTON	6	3.05	103.6%	1.73	258.9%	3	2	40.2%
MINI WHEAT	396	396.95	-0.3%	440.36	-10.1%	312	328	-4.8%
CORN	312,940	388,781.41	-19.5%	514,636.55	-39.2%	384,815	328,436	17.2%
SOYBEAN MEAL	101,386	99,151.95	2.3%	135,072	-24.9%	111,394	96,108	15.9%
SOYBEAN OIL	108,264	107,224.45	1.0%	128,303.91	-15.6%	115,600	114,218	1.2%
ROUGH RICE	532	891.36	-40.4%	1,560.23	-65.9%	1,188	1,250	-4.9%
DOW-UBS COMMOD INDEX	799	1,156.09	-30.9%	2,785.27	-71.3%	1,553	1,460	6.3%
MINI SOYBEAN	922	989.55	-6.8%	1,618.73	-43.0%	1,212	906	33.8%
OATS	599	518.14	15.5%	1,565.77	-61.8%	988	769	28.5%
SOYBEAN	238,989	201,171.82	18.8%	324,316.5	-26.3%	275,943	213,814	29.1%
MINI CORN	545	795.86	-31.6%	1,239.95	-56.1%	611	524	16.6%
ETHANOL	709	817.32	-13.2%	909.55	-22.0%	705	742	-4.9%
FERTILIZER PRODUCTS	65	73.64	-12.1%	90	-28.1%	103	107	-3.7%
S&P GSCI ENHANCED ER SWAP	0	0	-	1,188.36	-100.0%	361	413	-12.8%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	34,227	25,477.14	34.3%	56,086.82	-39.0%	38,485	29,091	32.3%
MALAYSIAN PALM SWAP	380	124.18	205.8%	621.82	-38.9%	467	215	117.3%
DJ_UBS ROLL SELECT INDEX FUTU	0	30.18	-100.0%	41.36	-100.0%	12	32	-62.1%
PALM OIL	0	0	-	0	-	0	1	-100.0%
CHI WHEAT	117,659	125,157.77	-6.0%	167,874.45	-29.9%	132,021	122,927	7.4%

Commodities and Alternative Investments Options

HDD SEASONAL STRIP	0	0	-	0	-	0	68	-100.0%
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CDD SEASONAL STRIP	0	0	-	34.09	-100.0%	202	265	-23.8%
CDD WEATHER	25	0	-	0	-	3	1	481.6%
HDD WEATHER EUROPEAN	0	0	-	0	-	38	12	219.9%
HDD WEATHER	0	0	-	0	-	0	11	-100.0%
HOUSING INDEX	0	0	-	0	-	0	0	-
LV CATL CSO	0	0.55	-100.0%	0.27	-100.0%	2	0	436.3%
MILK	1,188	1,118.77	6.2%	1,962.86	-39.5%	1,272	1,049	21.3%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	30	-100.0%
CASH-SETTLED CHEESE	306	408.77	-25.2%	469.18	-34.8%	339	316	7.1%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	12	-100.0%
LIVE CATTLE	12,837	12,189.41	5.3%	12,835.91	0.0%	17,987	15,709	14.5%
BUTTER CS	51	72.32	-29.1%	42.55	20.5%	62	48	27.4%
LUMBER	45	68.18	-34.7%	31.77	40.1%	44	53	-16.0%
DRY WHEY	2	4.32	-56.0%	0.14	1293.0%	5	12	-60.9%
CLASS IV MILK	135	17.23	684.8%	97.27	39.0%	45	33	33.9%
NFD MILK	78	312.86	-75.1%	101.82	-23.5%	169	182	-7.0%
LEAN HOGS	10,715	11,605.41	-7.7%	8,161.64	31.3%	7,852	11,216	-30.0%
FEEDER CATTLE	1,589	1,789.82	-11.2%	1,356.55	17.2%	1,630	1,728	-5.7%
MLK MID	3	2.32	29.4%	3.91	-23.3%	2	2	-8.7%
JULY-DEC WHEAT CAL SPRD	0	0	-	211.14	-100.0%	230	62	271.0%
CORN	135,665	180,706.23	-24.9%	186,399.36	-27.2%	107,837	95,455	13.0%
SOYBEAN MEAL	9,256	9,532.82	-2.9%	10,388	-10.9%	10,605	11,501	-7.8%
SOYBEAN OIL	8,189	8,248.27	-0.7%	9,598.32	-14.7%	9,536	8,534	11.7%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0.91	-100.0%	0	0	-
DEC-JULY CORN CAL SPRD	170	127.27	33.6%	9.09	1770.0%	25	40	-37.6%
DEC-DEC CORN CAL SPRD	234	19.05	1129.2%	283.41	-17.4%	110	17	553.7%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	1.5	-100.0%	3	0	-
NOV-NOV SOYBEAN CAL SPRD	8	10.86	-24.1%	8.73	-5.5%	5	1	365.7%
ROUGH RICE	74	154.23	-51.7%	64.14	16.1%	94	92	2.9%
WHEAT	0	0	-	0	-	0	3	-100.0%
WHEAT-CORN ICSO	7	20.45	-65.8%	24.32	-71.2%	43	81	-46.7%
CORN NEARBY+2 CAL SPRD	139	137.91	0.4%	466.86	-70.3%	207	208	-0.4%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-	2	1	118.7%
WHEAT NEARBY+2 CAL SPRD	271	1,116.64	-75.7%	159.05	70.4%	218	535	-59.3%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-100.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	18.64	-100.0%	26	1	2101.3%
JULY-DEC CORN CAL SPRD	0	0	-	179.73	-100.0%	242	143	69.4%
DEC-JULY WHEAT CAL SPRD	0	1.59	-100.0%	0	-	0	0	-100.0%
JULY-NOV SOYBEAN CAL SPRD	2	0	-	949.09	-99.8%	420	147	185.4%
OATS	75	65.82	13.5%	49.91	49.7%	58	83	-29.4%
SOYBEAN	112,180	86,455.59	29.8%	107,582.64	4.3%	96,801	73,768	31.2%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-100.0%
SOYBEAN CRUSH	3	3.09	-7.8%	30.73	-90.7%	31	11	187.1%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	4	-100.0%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0.23	-100.0%	0	0	-
Intercommodity Spread	0	1.82	-100.0%	63.41	-100.0%	23	4	517.7%
KC WHEAT	1,258	1,064.05	18.2%	2,960.64	-57.5%	1,716	1,839	-6.7%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	11	48	-76.2%

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MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	21	-100.0%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	17	11	52.5%
CHI WHEAT	23,362	38,044	-38.6%	33,794.27	-30.9%	31,250	29,389	6.3%
FX Futures								
TURKISH LIRA	0	0.18	-100.0%	0	-	0	0	-88.9%
TURKISH LIRA (EU)	0	0	-	0	-	0	0	-100.0%
JAPANESE YEN	131,645	101,637.05	29.5%	161,254.09	-18.4%	149,768	143,006	4.7%
KOREAN WON	0	0.41	-75.6%	1.95	-94.9%	1	3	-74.7%
CD/JY CROSS RATES	0	1.05	-95.2%	0	-	0	1	-93.3%
CANADIAN DOLLAR	62,023	65,775.82	-5.7%	75,694.45	-18.1%	75,131	68,387	9.9%
AD/NE CROSS RATES	3	1.23	124.1%	5.32	-48.3%	4	2	83.4%
BRITISH POUND	116,854	79,308.41	47.3%	183,362.95	-36.3%	115,929	95,433	21.5%
RUSSIAN RUBLE	1,227	1,245.36	-1.5%	2,567.59	-52.2%	1,590	1,579	0.7%
SWISS FRANC	16,404	17,263.23	-5.0%	29,573.23	-44.5%	22,547	22,270	1.2%
NEW ZEALND DOLLAR	20,291	20,997	-3.4%	27,135.95	-25.2%	21,797	19,921	9.4%
BP/JY CROSS RATES	176	25.86	582.0%	116.59	51.3%	90	61	46.8%
SHEKEL	0	0	-	0	-	0	0	-100.0%
E-MICRO USD/CAD	0	0.09	-100.0%	0	-	0	0	220.0%
E-MICRO GBP/USD	5,935	2,028.64	192.6%	5,400.68	9.9%	3,479	1,929	80.3%
E-MICRO USD/CHF	0	0.09	-100.0%	0	-	0	0	-80.6%
E-MICRO EUR/USD	12,247	16,792.27	-27.1%	12,284.23	-0.3%	14,422	17,098	-15.7%
E-MICRO USD/JPY	0	0	-	0	-	0	0	-93.8%
E-MICRO AUD/USD	6,253	2,808.73	122.6%	4,990.59	25.3%	4,607	2,579	78.6%
AUSTRALIAN DOLLAR	87,163	86,268.77	1.0%	115,630.73	-24.6%	102,889	92,421	11.3%
E-MINI JAPANESE YEN	1,679	623	169.5%	1,712.86	-2.0%	1,718	841	104.3%
EFX/JY CROSS RATES	1,349	1,682.5	-19.8%	3,554.36	-62.1%	2,194	2,195	-0.1%
RMB USD	2	33.45	-94.5%	22.36	-91.7%	19	21	-7.6%
EFX/BP CROSS RATES	1,767	1,920.18	-8.0%	6,922.14	-74.5%	3,888	3,055	27.3%
EFX/SF CROSS RATES	670	1,099.64	-39.0%	3,851.82	-82.6%	1,789	1,625	10.1%
INDIAN RUPEE	499	389.86	28.1%	941.05	-46.9%	596	515	15.6%
EC/SEK CROSS RATES	1	22.09	-95.2%	32.68	-96.8%	13	20	-37.2%
S.AFRICAN RAND	581	456.91	27.1%	1,084	-46.4%	705	855	-17.6%
MEXICAN PESO	42,120	38,910.95	8.2%	56,094.68	-24.9%	52,657	43,287	21.6%
EURO FX	136,712	212,092.82	-35.5%	227,091.55	-39.8%	197,942	258,324	-23.4%
EC/CD CROSS RATES	69	39.91	73.8%	167.64	-58.6%	118	126	-6.2%
EC/NOK CROSS RATES	0	0	-	0.09	-100.0%	0	3	-98.4%
EC/AD CROSS RATES	34	30.82	10.6%	126.41	-73.0%	84	98	-14.8%
BP/SF CROSS RATES	9	10.82	-15.9%	3.45	163.4%	2	6	-66.9%
E-MINI EURO FX	3,058	4,761.95	-35.8%	4,224.59	-27.6%	3,969	5,855	-32.2%
MICRO CHF/USD	45	95	-52.9%	100.64	-55.5%	98	111	-11.4%
POLISH ZLOTY (EC)	0	0	-	54.5	-99.9%	136	26	432.3%
AD/JY CROSS RATES	116	231.36	-49.8%	246.09	-52.8%	224	195	15.0%
AD/CD CROSS RATES	0	0.41	-100.0%	0.05	-100.0%	0	1	-72.4%
HUNGARIAN FORINT (US)	0	0	-	0	-	0	0	-100.0%
POLISH ZLOTY (US)	53	6.18	758.2%	113.14	-53.1%	42	33	27.1%
SKR/USD CROSS RATES	47	27	72.8%	206.14	-77.4%	87	61	42.9%

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FX Futures								
NKR/USD CROSS RATE	32	17.23	88.4%	143.73	-77.4%	75	57	31.3%
BRAZIL REAL	3,166	2,386.36	32.7%	3,720.45	-14.9%	3,956	2,781	42.2%
FCXRX	6	0	-	10.32	-38.5%	3	0	-
CHINESE RENMINBI (CNH)	33	31.23	5.5%	82.45	-60.0%	75	52	42.6%
USDZAR	0	3.14	-96.8%	0	-	0	2	-98.2%
E-MICRO INR/USD	126	3.55	3439.7%	198.41	-36.7%	78	10	665.2%
E-MICRO USD/CNH	0	0.68	-100.0%	0.05	-100.0%	0	1	-71.0%
E-MICRO JPY/USD	1,878	344.64	444.9%	1,518.36	23.7%	1,421	594	139.1%
E-MICRO CAD/USD	1,081	477.82	126.1%	993.5	8.8%	988	625	58.0%
FX Options								
AUSTRALIAN DLR (EU)	4	9.55	-58.1%	0	-	8	5	51.9%
JAPANESE YEN	16,653	10,167.59	63.8%	16,984	-1.9%	16,143	11,451	41.0%
EURO FX (EU)	195	169.36	14.9%	253.05	-23.1%	191	237	-19.2%
CANADIAN DOLLAR	5,643	6,399.05	-11.8%	5,700.5	-1.0%	7,391	5,563	32.9%
BRITISH POUND	9,335	6,786.41	37.6%	9,295.91	0.4%	10,263	10,158	1.0%
RUSSIAN RUBLE	0	9.09	-100.0%	0	-	9	2	341.2%
CANADIAN DOLLAR (EU)	6	6.23	-11.7%	2.36	132.7%	12	6	94.3%
SWISS FRANC	299	414.95	-27.9%	240.5	24.4%	340	676	-49.7%
BRITISH POUND (EU)	66	6.55	915.2%	32.09	107.1%	62	30	103.6%
NEW ZEALND DOLLAR	0	0	-	0	-	0	0	-100.0%
AUSTRALIAN DOLLAR	5,380	7,211.23	-25.4%	7,363.14	-26.9%	6,881	6,066	13.4%
MEXICAN PESO	138	79.36	73.8%	146.95	-6.1%	119	70	70.7%
EURO FX	24,223	38,337.23	-36.8%	39,194.41	-38.2%	36,628	48,879	-25.1%
JAPANESE YEN (EU)	45	23.5	93.4%	55.41	-18.0%	40	18	124.3%

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Equity Index Futures								
E-MINI RUSSELL 1000	5	0	-	16.59	-67.8%	26	12	122.6%
DJ US REAL ESTATE	764	437.18	74.7%	1,402.18	-45.5%	851	702	21.2%
E-MINI NASDAQ 100	192,888	231,852.14	-16.8%	274,771.45	-29.8%	279,548	266,049	5.1%
S&P ENERGY SECTOR	354	341	3.9%	688.32	-48.5%	440	375	17.4%
S&P MATERIALS SECTOR	337	81.55	313.5%	398.91	-15.5%	266	165	61.5%
S&P FINANCIAL SECTOR	253	136.18	85.5%	798.95	-68.4%	592	252	135.1%
S&P HEALTH CARE SECTOR	315	208.23	51.2%	1,454.18	-78.4%	584	571	2.2%
S&P INDUSTRIAL SECTOR	202	114.73	76.4%	998.41	-79.7%	381	171	122.7%
S&P UTILITIES SECTOR	756	285.5	164.8%	2,749.27	-72.5%	1,189	547	117.5%
S&P TECHNOLOGY SECTOR	188	113.18	65.8%	804.18	-76.7%	310	239	29.7%
S&P CONSUMER DSCRNTNRY SECTC	390	185.45	110.0%	1,112.55	-65.0%	554	530	4.6%
S&P 500	5,312	5,959.73	-10.9%	15,660	-66.1%	9,558	12,028	-20.5%
E-MICRO NIFTY	0	0	-	0	-	0	4	-100.0%
NASDAQ	0	0	-	0	-	0	360	-100.0%
E-MINI MIDCAP	15,274	16,795.36	-9.1%	29,728.36	-48.6%	22,333	21,269	5.0%
NIKKEI 225 (\$) STOCK	17,479	14,828.32	17.9%	21,863.77	-20.1%	20,262	16,746	21.0%
NIKKEI 225 (YEN) STOCK	55,568	43,225.14	28.6%	64,815.59	-14.3%	65,818	52,777	24.7%
IBOVESPA INDEX	19	28.14	-32.1%	46.59	-59.0%	32	20	59.8%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-100.0%
S&P CONSUMER STAPLES SECTOR	449	366.14	22.7%	3,684.82	-87.8%	1,415	610	131.8%
E-MINI S&P500	1,558,618	1,499,551.91	3.9%	2,208,316.32	-29.4%	1,948,903	1,698,827	14.7%
S&P 500/VALUE	299	0.23	131488.2%	680.27	-56.0%	615	24	2447.5%
S&P 500 GROWTH	0	0.32	25.7%	2.23	-82.0%	1	2	-29.1%
S&P 400 MIDCAP	0	0	-	0	-	0	27	-100.0%
MINI \$5 DOW	130,000	139,258.23	-6.6%	188,729.45	-31.1%	177,778	160,479	10.8%
DJIA	0	0	-	0	-	0	147	-100.0%
FT-SE 100	97	0	-	121.05	-19.7%	88	18	389.4%
E-MINI RUSSELL 1000 GROWTH	6	0	-	7.45	-23.5%	16	7	122.9%
E-MINI RUSSELL 1000 VALUE	7	0	-	95.09	-92.7%	42	7	508.0%
NASDAQ BIOTECH	6	5.55	11.8%	0	-	1	7	-87.4%

Equity Index Options

E-MINI NASDAQ 100	7,362	4,530.18	62.5%	9,495	-22.5%	10,833	6,069	78.5%
S&P 500	7,201	47,134.82	-84.7%	14,205.18	-49.3%	30,572	35,968	-15.0%
EOW4 EMINI S&P 500	55,437	48,154.55	15.1%	78,021.73	-28.9%	52,475	46,423	13.0%
EOW2 S&P 500	5,531	3,564.09	55.2%	10,535.73	-47.5%	6,114	3,764	62.4%
EOW1 EMINI S&P 500	40,702	33,898.68	20.1%	60,322.41	-32.5%	44,824	45,661	-1.8%
NASDAQ	0	0	-	0	-	0	0	-100.0%
EOW1 S&P 500	2,780	1,503.27	84.9%	3,429.36	-18.9%	2,654	1,508	76.0%
E-MINI MIDCAP	0	0.05	9.9%	0	-	0	0	-52.8%
EOM S&P 500	13,949	7,167.64	94.6%	9,635.86	44.8%	8,629	5,061	70.5%
EOM EMINI S&P	99,239	73,644.73	34.8%	100,751.86	-1.5%	75,688	52,482	44.2%
EOW2 EMINI S&P 500	37,622	57,712.64	-34.8%	55,829.73	-32.6%	47,132	49,638	-5.0%
E-MINI S&P500	102,349	307,813.91	-66.7%	174,525.77	-41.4%	267,697	307,383	-12.9%
MINI \$5 DOW	346	294.41	17.5%	425.14	-18.6%	643	548	17.3%
DJIA	0	0	-	0	-	0	0	-100.0%
EOW3 EMINI S&P 500	191,343	0	-	165,632.86	15.5%	62,697	0	-
EOW3 S&P 500	23,053	0	-	32,630.41	-29.4%	9,806	0	-

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Interest Rate Futures								
5-YR SWAP RATE	2,402	1,296.5	85.3%	4,159.5	-42.2%	3,051	2,752	10.9%
2-YR SWAP RATE	0	1.82	-94.5%	0.59	-83.1%	30	152	-80.0%
10-YR SWAP RATE	1,531	1,421.86	7.7%	4,191.41	-63.5%	2,323	2,990	-22.3%
1-MONTH EURODOLLAR	42	352.64	-88.0%	95.5	-55.5%	64	251	-74.6%
EURODOLLARS	2,476,994	2,078,058	19.2%	2,571,123.27	-3.7%	2,528,872	2,319,815	9.0%
7-YR SWAP	0	0	-	0	-	21	31	-32.0%
30-YR BOND	236,743	247,904.91	-4.5%	260,752.32	-9.2%	275,391	284,196	-3.1%
5-YR NOTE	556,044	575,826.14	-3.4%	692,978.09	-19.8%	763,677	753,785	1.3%
10-YR NOTE	1,159,901	1,071,575	8.2%	1,289,297.09	-10.0%	1,376,155	1,297,791	6.0%
2-YR NOTE	250,008	226,531.77	10.4%	277,046.95	-9.8%	311,017	328,224	-5.2%
30-YR SWAP RATE	65	68.45	-5.3%	128.91	-49.7%	88	141	-37.6%
ULTRA T-BOND	84,668	86,769.23	-2.4%	97,444.27	-13.1%	108,442	115,151	-5.8%
FED FUND	110,940	78,804.23	40.8%	184,293.59	-39.8%	129,133	80,031	61.4%
Ultra 10-Year Note	61,942	0	-	67,555.77	-8.3%	50,671	0	-
EURO 5YR BUNDLE	0	0	-	0	-	0	0	-100.0%
3YR BUNDLE	0	0	-	0	-	0	1	-100.0%
2YR BUNDLE	0	0	-	0	-	0	2	-100.0%

Interest Rate Options

EURO MIDCURVE	507,015	476,332.09	6.4%	482,282.45	5.1%	553,553	519,266	6.6%
EURODOLLARS	836,705	450,508.59	85.7%	648,976.5	28.9%	731,783	443,788	64.9%
30-YR BOND	81,593	109,410.73	-25.4%	101,652.5	-19.7%	83,775	83,189	0.7%
5-YR NOTE	74,245	86,082.05	-13.8%	133,434.95	-44.4%	99,510	90,026	10.5%
10-YR NOTE	342,336	432,136.14	-20.8%	497,049.55	-31.1%	371,275	386,648	-4.0%
2-YR NOTE	4,513	6,290.55	-28.3%	9,058.73	-50.2%	6,706	9,534	-29.7%
ULTRA T-BOND	355	300.23	18.4%	310.95	14.3%	262	417	-37.1%
FED FUND	336	692.14	-51.5%	460.68	-27.1%	404	1,343	-69.9%
Ultra 10-Year Note	142	0	-	11.09	1180.3%	33	0	-

Energy Futures

ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	0	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-	0	69	-100.0%
RBOB GAS	76	41	86.1%	44.73	70.6%	61	71	-14.0%
ELEC ERCOT DLY PEAK	0	0	-	0	-	0	5	-100.0%
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	30	114	-74.1%
ERCOT NORTH ZMCPE 5MW PEAK	0	0	-	0	-	2	12	-86.6%
SINGAPORE JET KERO VS. GASOIL	0	2.27	-100.0%	0	-	0	0	-100.0%
PETRO OUTRIGHT EURO	472	362.36	30.4%	519.73	-9.1%	447	414	7.8%
MONT BELVIEU LDH PROPANE OPIS	44	18.86	131.9%	102.5	-57.3%	41	31	31.0%
MONT BELVIEU ETHANE OPIS BALM	6	19.55	-71.9%	2.73	101.7%	4	11	-59.0%
CONWAY NATURAL GASOLINE (OPI	5	0	-	7.05	-34.0%	9	4	116.1%
PETROCHEMICALS	327	144.68	126.2%	277.55	17.9%	258	182	41.7%
CONWAY PROPANE 5 DECIMALS S	302	105.18	187.5%	213.14	41.9%	279	220	26.9%
CONWAY NORMAL BUTANE (OPIS) S	2	13.64	-89.0%	2.73	-45.0%	3	8	-60.6%

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Energy Futures								
MONT BELVIEU NORMAL BUTANE B	33	38.73	-15.3%	60.55	-45.8%	34	21	60.0%
MONT BELVIEU NATURAL GASOLIN	4	27.41	-85.0%	17.73	-76.9%	10	16	-40.9%
IN DELIVERY MONTH EUA	18	719.55	-97.6%	140.91	-87.6%	181	413	-56.3%
WTS (ARGUS) VS WTI SWAP	23	428.18	-94.7%	16.91	33.1%	51	241	-78.9%
ISO NEW ENGLAND PK LMP	0	0	-	0	-	0	0	74.3%
ELEC NYISO OFF-PEAK	0	0	-	0	-	0	172	-100.0%
ELEC MISO PEAK	0	0	-	0	-	0	14	-100.0%
TRANSCO ZONE 4 NAT GAS IN	37	16.91	120.0%	9.86	277.1%	10	5	105.0%
COLUMB GULF MAINLINE NG B	40	120.41	-67.2%	30.45	29.7%	103	102	1.6%
ONEOK OKLAHOMA NG BASIS	0	30.82	-100.0%	0	-	7	12	-44.9%
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-	0	64	-100.0%
NYISO ZONE C 5MW D AH O P	0	0	-	2,467.73	-100.0%	374	0	-
PJM NI HUB 5MW REAL TIME	2,471	11,240.91	-78.0%	11,662.95	-78.8%	7,113	7,702	-7.7%
NYISO ZONE J 5MW D AH O P	0	1,067.27	-100.0%	0	-	710	252	181.2%
NYISO ZONE J 5MW D AH PK	0	202.95	-100.0%	0	-	54	37	42.9%
NEPOOL W CNT MASS 5MW D A	0	349.09	-100.0%	0	-	28	175	-84.3%
PJM COMED 5MW D AH PK	64	140	-54.6%	0	-	79	28	179.9%
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	0	-	0	-	82	0	-
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-	4	0	-
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-	4	5	-19.4%
NYISO ZONE C 5MW D AH PK	0	0	-	68.73	-100.0%	10	0	-
PETRO CRCKS & SPRDS NA	1,674	1,419.18	18.0%	1,325.23	26.3%	1,554	1,367	13.7%
SINGAPORE GASOIL	181	142.41	26.7%	191.82	-5.9%	180	127	41.8%
PETRO OUTRIGHT NA	771	589.82	30.7%	779.68	-1.1%	644	524	22.9%
CRUDE OIL SPRDS	322	0	-	194.09	65.8%	110	31	255.2%
RBOB GASOLINE BALMO CLNDR	47	42.36	11.3%	13.36	252.8%	31	52	-39.3%
GASOLINE UP-DOWN BALMO SW	0	15.91	-100.0%	0	-	6	24	-77.0%
COLUMBIA GULF MAIN NAT G	0	0	-	0	-	15	13	14.0%
ALGON CITY GATES NAT GAS	79	0	-	0	-	40	0	-
SOUTHERN NAT LA NAT GAS	0	0	-	0	-	4	17	-78.7%
TENN 800 LEG NAT GAS INDE	0	0	-	11.27	-100.0%	9	13	-29.8%
NATURAL GAS PHY	338,455	291,084.95	16.3%	403,417.05	-16.1%	360,074	323,211	11.4%
CRUDE OIL OUTRIGHTS	332	482.82	-31.2%	133.5	148.7%	303	428	-29.3%
ELECTRICITY OFF PEAK	0	0	-	0	-	162	250	-35.2%
ELEC FINSETTLED	0	0	-	0	-	9	11	-21.1%
PETRO CRK&SPRD EURO	236	154.36	53.0%	294.14	-19.7%	301	270	11.4%
FREIGHT MARKETS	1	2.86	-58.1%	13.05	-90.8%	10	3	235.3%
PLASTICS	1	20	-95.0%	14.09	-92.9%	15	42	-64.8%
NYH NO 2 CRACK SPREAD CAL	37	82.05	-54.8%	31.95	16.1%	81	123	-34.7%
TRANSCO ZONE 6 BASIS SWAP	61	27.45	122.0%	30.41	100.4%	44	42	4.5%
NYISO A	0	0	-	0	-	0	4	-100.0%
MINY NATURAL GAS	1,238	1,020.18	21.4%	1,158.45	6.9%	1,201	1,305	-8.0%
HEATING OIL PHY	152,626	137,481.14	11.0%	155,957.14	-2.1%	156,044	146,036	6.9%
DOMINION TRANSMISSION INC	441	327.5	34.7%	1,077.68	-59.1%	915	348	162.8%
TCO BASIS SWAP	67	76.27	-11.8%	110.82	-39.3%	120	156	-22.8%
PJM MONTHLY	2	83	-97.6%	8.18	-75.6%	20	29	-31.4%
EL PASO PERMIAN INDEX SWA	31	0	-	28.18	10.0%	11	0	-

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Energy Futures								
WAHA INDEX SWAP FUTURE	31	0	-	83.09	-62.7%	55	7	709.2%
NY HARBOR HEAT OIL SWP	97	250.64	-61.2%	137.64	-29.3%	127	213	-40.1%
EASTERN RAIL DELIVERY CSX	66	108.64	-39.7%	106.36	-38.4%	61	160	-61.7%
HTG OIL	6	1.09	431.7%	3.82	51.9%	37	8	339.2%
EUROPE 3.5% FUEL OIL MED	12	0.59	1990.0%	8.55	44.5%	17	6	211.7%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
PJM OFF-PEAK LMP SWAP FUT	0	24.55	-100.0%	0	-	1	7	-86.9%
AEP-DAYTON HUB OFF-PEAK M	0	28.18	-100.0%	0	-	0	4	-100.0%
DOMINION TRAN INC - APP I	0	0	-	142.82	-100.0%	118	10	1065.5%
TENNESSEE ZONE 0 BASIS SW	30	0	-	54.91	-45.0%	18	4	339.6%
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-
FUELOIL SWAP:CARGOES VS.B	9	12.5	-25.2%	0.86	982.7%	19	18	2.3%
MINY HTG OIL	1	0.5	110.0%	0.5	110.0%	0	0	28.2%
BRENT CALENDAR SWAP	146	117.73	24.0%	94	55.3%	117	234	-50.2%
EURO GASOIL 10PPM VS ICE	4	2.73	37.5%	3.41	10.0%	3	4	-26.2%
WTI-BRENT CALENDAR SWAP	856	1,254.59	-31.8%	598.41	43.0%	594	1,097	-45.8%
CENTERPOINT BASIS SWAP	45	132.73	-65.9%	3.27	1284.2%	69	90	-23.7%
PJM NILL DA OFF-PEAK	1,431	2,830.23	-49.4%	8,737.09	-83.6%	3,635	2,003	81.4%
PANHANDLE INDEX SWAP FUTU	0	0	-	87.36	-100.0%	17	10	64.0%
PJM NILL DA PEAK	69	149.73	-54.1%	470.32	-85.4%	174	94	85.5%
CIN HUB 5MW REAL TIME PK	218	97.5	123.1%	258.64	-15.9%	417	82	409.1%
MINY WTI CRUDE OIL	10,781	9,271.45	16.3%	11,718.82	-8.0%	14,109	12,449	13.3%
JAPAN C&F NAPHTHA SWAP	53	38.91	35.6%	59.5	-11.3%	57	47	21.9%
LLS (ARGUS) VS WTI SWAP	290	243.5	19.3%	62.73	363.0%	331	435	-24.0%
RBOB PHY	171,350	164,609.59	4.1%	198,287.64	-13.6%	180,260	159,297	13.2%
NEPOOL RHD ISLD 5MW D AH	0	0	-	0	-	0	44	-100.0%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-	0	15	-100.0%
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-	0	0	-
CIN HUB 5MW REAL TIME O P	8,418	0	-	5,170.91	62.8%	6,666	3,114	114.1%
LTD NAT GAS	8,826	9,729.95	-9.3%	10,737.82	-17.8%	11,093	11,453	-3.1%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	0	-
NORTHWEST ROCKIES BASIS S	340	770.36	-55.8%	520.5	-34.6%	881	537	64.0%
SINGAPORE 380CST BALMO	7	13.45	-49.8%	7.05	-4.2%	7	5	38.4%
PJM BGE DA OFF-PEAK	0	0	-	0	-	161	0	-
ULSD 10PPM CIF MED VS ICE	2	0.68	237.3%	0	-	1	4	-76.0%
GULF COAST JET FUEL CLNDR	10	5.86	63.7%	16	-40.0%	8	14	-46.1%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	0	0	-
SINGAPORE GASOIL SWAP	328	73.86	344.2%	180.59	81.7%	202	111	82.5%
CHICAGO ULSD PL VS HO SPR	23	26.73	-13.9%	3.86	495.3%	13	17	-27.2%
CIN HUB 5MW D AH PK	78	12.09	547.6%	248.55	-68.5%	127	42	203.7%
PJM AD HUB 5MW REAL TIME	3,726	6,788.64	-45.1%	4,123.18	-9.6%	7,554	7,011	7.8%
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-	0	0	-12.8%
Sumas Basis Swap	39	38.64	1.8%	37.59	4.7%	95	57	67.5%
RBOB CRACK SPREAD	3	57.82	-95.7%	15.64	-84.0%	71	51	40.4%
NGPL TEX/OK	55	164.55	-66.6%	43.23	27.2%	156	333	-53.2%
EURO GASOIL 10 CAL SWAP	0	0	-	0	-	0	0	-62.6%
HENRY HUB INDEX SWAP FUTU	780	523.09	49.1%	242.36	221.7%	1,013	439	130.8%
WTI-BRENT BULLET SWAP	0	0	-	0	-	0	0	-
NYISO J OFF-PEAK	0	0	-	0	-	1	2	-76.3%

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Energy Futures								
EAST/WEST FUEL OIL SPREAD	4	2.05	83.3%	2.5	50.0%	1	9	-86.2%
TENNESSEE 500 LEG BASIS S	17	38.91	-57.5%	0	-	5	22	-77.1%
NORTHERN NATURAL GAS DEMAR	0	20.59	-100.0%	0	-	11	23	-52.9%
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-	0	0	-
HOUSTON SHIP CHANNEL INDE	9	0	-	0	-	1	1	80.3%
ROCKIES KERN OPAL - NW IN	16	0	-	0	-	7	7	-2.9%
APPALACHIAN COAL (PHY)	0	1.5	-100.0%	0	-	1	10	-91.4%
WTI CALENDAR	1,047	1,220.59	-14.2%	1,283.18	-18.4%	1,464	1,600	-8.5%
CINERGY HUB PEAK MONTH	0	0	-	0	-	0	0	-100.0%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-	0	0	-
RBOB CALENDAR SWAP	379	408.27	-7.3%	327.59	15.6%	288	336	-14.2%
AEP-DAYTON HUB MTHLY	12	22.73	-47.2%	0	-	2	3	-36.7%
CRUDE OIL PHY	942,073	675,574.55	39.4%	945,004.73	-0.3%	1,069,039	799,219	33.8%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-100.0%
NEW YORK ETHANOL SWAP	38	67.27	-44.3%	51.14	-26.7%	78	48	63.4%
LA CARB DIESEL (OPIS)	0	3.55	-100.0%	0	-	0	1	-100.0%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	0	0	-100.0%
EURO PROPANE CIF ARA SWA	62	16.05	286.1%	78.45	-21.0%	58	20	197.0%
LA CARBOB GASOLINE(OPIS)S	16	13.64	19.2%	40.91	-60.3%	38	24	63.5%
MCCLOSKEY ARA ARGV COAL	5,932	7,638.41	-22.3%	9,219.82	-35.7%	9,009	8,426	6.9%
MCCLOSKEY RCH BAY COAL	309	1,044.95	-70.4%	827.73	-62.6%	938	1,122	-16.5%
MGF FUT	0	0.73	-100.0%	0	-	1	0	102.9%
MNC FUT	297	152.86	94.1%	152.23	94.9%	195	201	-3.1%
DLY GAS EURO-BOB OXY	3	0	-	0	-	0	0	-
MGN1 SWAP FUT	4	10.27	-63.5%	3.86	-2.9%	7	8	-11.7%
UCM FUT	1	0.91	-45.0%	2.55	-80.4%	2	2	-30.3%
MJC FUT	9	0.91	846.0%	0	-	4	3	38.9%
HEATING OIL VS ICE GASOIL	0	0	-	0	-	0	0	-
UP DOWN GC ULSD VS NMX HO	3,430	1,928.77	77.8%	2,139.55	60.3%	2,583	1,975	30.8%
HOUSTON SHIP CHANNEL BASI	93	146.68	-36.6%	123.23	-24.5%	170	192	-11.2%
FUEL OIL CRACK VS ICE	261	105.86	146.4%	147.32	77.1%	198	176	12.8%
NGPL TEXOK INDEX	0	0	-	0	-	0	5	-90.9%
NATURAL GAS	7,402	3,901.45	89.7%	8,396.14	-11.8%	5,992	4,221	42.0%
HUSTN SHIP CHNL PIPE SWP	0	185.14	-100.0%	0	-	0	16	-100.0%
N ROCKIES PIPE SWAP	0	45.05	-100.0%	0	-	0	4	-100.0%
SOCAL PIPE SWAP	0	22.18	-100.0%	0	-	39	2	1902.2%
PANHANDLE PIPE SWAP	0	14.27	-100.0%	0	-	0	1	-100.0%
GAS EURO-BOB OXY NWE BARGES	590	703.91	-16.2%	641.05	-7.9%	689	813	-15.2%
MONT BELVIEU NATURAL GASOLIN	365	149.32	144.1%	331.68	9.9%	418	257	63.0%
ONTARIO POWER SWAPS	2	1.36	10.0%	4.55	-67.0%	32	669	-95.3%
DAILY PJM	0	0	-	0	-	19	32	-40.8%
BRENT OIL LAST DAY	81,706	119,052.64	-31.4%	78,129.95	4.6%	98,065	103,759	-5.5%
SINGAPORE GASOIL CALENDAR	0	2.27	-100.0%	7.27	-100.0%	2	27	-91.2%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-	0	0	-100.0%
GC ULSD VS GC JET SPREAD	0	0	-	0	-	0	0	-
MARS (ARGUS) VS WTI TRD M	552	2.73	20149.0%	493.05	12.0%	460	67	584.3%
MARS (ARGUS) VS WTI SWAP	40	315.59	-87.2%	86.82	-53.6%	228	293	-22.0%
SINGAPORE JET KERO BALMO	0	1.14	-100.0%	0	-	0	2	-82.2%
WTS (ARGUS) VS WTI TRD MT	51	26.82	88.3%	22.32	126.3%	53	77	-30.7%

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	ADV JUL 2016	ADV JUL 2015	% CHG	ADV JUN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures								
DUBAI CRUDE OIL BALMO	14	0	-	0	-	2	0	379.8%
EURO 1% FUEL OIL NEW BALM	0	0	-	0	-	1	1	179.7%
BRENT CFD SWAP	0	0	-	0	-	0	4	-100.0%
PREMIUM UNLTD 10P FOB MED	15	9.59	53.3%	11.86	23.9%	15	13	10.9%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	-12.7%
3.5% FUEL OIL CID MED SWA	6	0.45	1231.1%	5.95	1.6%	12	4	241.0%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-	0	0	11.4%
ARGUS PROPAN FAR EST INDE	84	18	364.2%	77.86	7.3%	76	23	231.2%
ULSD 10PPM CIF VS ICE GAS	0	0.45	-100.0%	0	-	0	0	144.3%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH PK	153	289.09	-47.1%	308.18	-50.4%	173	140	23.4%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-	0	0	4.8%
NYMEX ULSD VS NYMEX HO	0	0.68	-100.0%	0	-	0	5	-100.0%
RBOB VS HEATING OIL SWAP	114	14.77	671.7%	101.64	12.2%	77	48	59.7%
GULF COAST ULSD CRACK SPR	4	0	-	78.68	-95.2%	41	16	164.6%
USGC UNL 87 CRACK SPREAD	0	13.64	-100.0%	0	-	1	14	-91.4%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-	0	0	-91.3%
TENNESSEE 800 LEG NG BASI	0	50	-100.0%	2.82	-100.0%	5	15	-64.5%
NEPOOL W CNTR M 5MW D AH	0	19.09	-100.0%	0	-	12	7	72.9%
DATED TO FRONTLINE BRENT	78	143.41	-46.0%	72.73	6.6%	78	137	-43.3%
PJM APS ZONE DA PEAK	0	0	-	0	-	0	0	-
PJM BGE DA PEAK	0	0	-	0	-	9	0	-
PJM PPL DA PEAK	0	0	-	0	-	0	13	-100.0%
PJM JCPL DA PEAK	0	0	-	0	-	0	3	-100.0%
PJM PSEG DA PEAK	0	0	-	0	-	35	0	7989.3%
PJM PSEG DA OFF-PEAK	0	0	-	0	-	1,130	8	14481.8%
PJM WESTH RT PEAK	2,990	930.68	221.3%	2,626.64	13.8%	3,099	992	212.3%
ALGONQUIN CITYGATES BASIS	79	24.59	222.9%	24.36	225.9%	37	6	566.1%
MICHCON NG INDEX SWAP	92	0	-	0	-	13	0	-
GASOIL 0.1 CIF MED SWAP	0	0	-	0	-	1	0	161.7%
ULSD 10PPM CIF MED SWAP	0	0	-	0	-	0	0	-
Tetco ELA Basis	0	0	-	0	-	0	5	-100.0%
EUROPE 1% FUEL OIL NWE CA	28	7.09	298.4%	0.91	3007.5%	9	8	22.0%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-
GULF COAST NO.6 FUEL OIL	2,989	3,211.55	-6.9%	1,982.41	50.8%	2,822	3,277	-13.9%
SINGAPORE FUEL 180CST CAL	54	81.91	-34.1%	43.23	24.8%	60	88	-32.2%
SINGAPORE FUEL OIL SPREAD	29	14.82	94.4%	41.09	-29.9%	27	23	17.7%
NORTHERN ILLINOIS OFF-PEA	0	0.91	-100.0%	0	-	0	0	-100.0%
PJM ATSI ELEC	0	1,121.59	-100.0%	0	-	0	98	-100.0%
SING FUEL	0	0.23	10.0%	0	-	0	0	74.7%
EURO-DENOMINATED PETRO PROD	4	2	120.0%	0	-	1	11	-89.7%
DATED BRENT (PLATTS) DAILY SWA	0	0	-	0	-	0	94	-100.0%
GAS EURO-BOB OXY NWE BARGES	239	334.18	-28.4%	291.14	-17.8%	347	318	9.0%
MINY RBOB GAS	0	0.18	-17.5%	0.18	-17.5%	0	0	-17.4%
RBOB UP-DOWN CALENDAR SWA	0	543.86	-100.0%	0	-	63	483	-86.8%
LA JET FUEL VS NYM NO 2 H	1	2.5	-70.0%	0.45	65.0%	5	2	150.4%
ANR OKLAHOMA	12	119.55	-89.6%	5.59	121.8%	24	46	-46.4%
MICHIGAN BASIS	92	27.45	236.0%	40.23	129.3%	106	26	307.6%
TEXAS EASTERN ZONE M-3 BA	427	179.86	137.2%	253.86	68.0%	385	99	287.6%

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Energy Futures								
NORTHEN NATURAL GAS VENTU	62	12.55	392.2%	25.64	140.9%	48	23	114.3%
CIG BASIS	269	0	-	271.82	-0.9%	371	189	96.0%
PJM DAILY	0	0	-	0	-	9	0	-
COLUMBIA GULF ONSHORE	0	104	-100.0%	0	-	21	18	17.3%
Tetco STX Basis	37	0	-	0	-	11	18	-39.8%
Transco Zone 3 Basis	0	13.82	-100.0%	0	-	4	28	-84.7%
GULF COAST GASOLINE CLNDR	0	36.36	-100.0%	0	-	9	29	-68.8%
CENTERPOINT EAST INDEX	37	15.5	138.7%	0	-	5	3	90.7%
GULF COAST ULSD CALENDAR	62	26.14	135.7%	20.77	196.5%	43	34	24.2%
LA CARB DIESEL (OPIS) SWA	10	41.45	-77.1%	33.18	-71.4%	35	30	15.7%
EURO 3.5% FUEL OIL RDAM B	9	17.5	-48.0%	11.91	-23.6%	15	25	-41.9%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
SINGAPORE GASOIL BALMO	39	10.23	281.3%	13.41	190.8%	14	5	159.7%
EUROPEAN NAPHTHA BALMO	7	2.95	125.1%	7.68	-13.4%	7	4	82.4%
GASOIL MINI CALENDAR SWAP	7	13.82	-49.0%	15.14	-53.4%	13	13	-3.4%
NY ULSD (ARGUS) VS HEATING OIL	12	23	-48.7%	1.36	765.4%	20	131	-84.5%
PJM PECO ZONE5MW PEAK CAL MO	0	0	-	0	-	0	3	-100.0%
EUROPE 1% FUEL OIL RDAM C	1	0	-	0	-	1	1	30.3%
SAN JUAN BASIS SWAP	236	297.95	-20.8%	200.05	18.0%	312	118	164.9%
SOCAL BASIS SWAP	0	4.36	-100.0%	0	-	0	0	-100.0%
GULF COAST JET VS NYM 2 H	1,463	1,130.05	29.5%	1,691.82	-13.5%	1,569	1,066	47.2%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-	0	0	-100.0%
NYMEX ALUMINUM FUTURES	0	0	-	0	-	0	0	-
EURO 3.5% FUEL OIL SPREAD	17	33.05	-50.1%	28.55	-42.2%	27	43	-36.0%
GASOIL CALENDAR SWAP	2	0	-	0.55	321.6%	2	1	92.4%
BRENT FINANCIAL FUTURES	18	86.18	-78.8%	4.64	293.6%	27	298	-90.9%
ICE BRENT DUBAI SWAP	0	0	-	0	-	0	50	-99.9%
GASOIL CRACK SPREAD CALEN	399	109.09	265.3%	375.91	6.0%	253	154	64.5%
EUROPEAN NAPHTHA CRACK SPR	231	188.91	22.5%	316.77	-27.0%	219	308	-28.7%
CRUDE OIL	249	307.59	-19.0%	383.86	-35.1%	775	915	-15.3%
NEPOOL INTR HUB 5MW D AH	1,974	1,835.82	7.5%	1,352.64	45.9%	1,244	1,342	-7.3%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	0	1,063.64	-100.0%	0	-	147	942	-84.4%
PJM JCPL DA OFF-PEAK	0	0	-	0	-	0	61	-100.0%
PJM WESTH RT OFF-PEAK	48,116	20,225.45	137.9%	21,172.45	127.3%	37,439	14,351	160.9%
CHICAGO ETHANOL SWAP	4,888	4,004.23	22.1%	5,659.82	-13.6%	4,653	3,957	17.6%
HENRY HUB BASIS SWAP	827	1,187.64	-30.4%	257.86	220.7%	1,072	584	83.4%
HENRY HUB SWAP	12,871	20,526.59	-37.3%	16,248.18	-20.8%	21,192	21,070	0.6%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0	-	0	0	-95.8%
PREM UNL GAS 10PPM RDAM FOB S	3	2.05	34.4%	0.68	303.3%	2	1	24.7%
MONT BELVIEU NORMAL BUTANE 5	1,303	596.86	118.3%	897.55	45.2%	1,121	828	35.4%
MONT BELVIEU ETHANE 5 DECIMAL	1,680	266.14	531.2%	2,059.36	-18.4%	1,882	367	413.4%
MONT BELVIEU LDH PROPANE 5 DE	7,079	1,515.14	367.2%	7,153.95	-1.0%	5,293	2,437	117.2%
SINGAPORE 180CST BALMO	1	4.32	-82.6%	1.73	-56.6%	3	2	45.5%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	0	-
GRP THREE UNL GS (PLT) VS	83	96.59	-14.6%	102.27	-19.3%	66	74	-11.6%
JET BARGES VS ICE GASOIL	0	0	-	0	-	0	0	155.8%
SINGAPORE GASOIL VS ICE	125	14.55	762.1%	59.09	112.2%	90	24	278.3%
NATURAL GAS PEN SWP	6,176	5,814.41	6.2%	5,782.77	6.8%	5,410	8,696	-37.8%

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Energy Futures								
WESTERN RAIL DELIVERY PRB	18	58.41	-69.6%	72.09	-75.4%	51	104	-51.0%
EUROPE DATED BRENT SWAP	155	97.95	58.2%	390.91	-60.3%	179	154	16.0%
SINGAPORE JET KERO GASOIL	87	21.59	304.1%	10.23	753.1%	35	14	142.1%
TETCO M-3 INDEX	14	202.91	-93.1%	8.45	65.0%	51	44	17.7%
PJM AECO DA PEAK	0	0	-	0	-	0	1	-100.0%
GASOIL 10PPM CARGOES CIF	0	0	-	0	-	0	0	-84.1%
WAHA BASIS	345	191.59	79.8%	366.36	-6.0%	246	162	52.3%
LA JET (OPIS) SWAP	81	32.95	146.6%	118.18	-31.2%	89	43	109.2%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-	0	2	-90.1%
GASOIL 10PPM VS ICE SWAP	3	2.95	1.5%	13.36	-77.6%	3	6	-41.7%
NY H OIL PLATTS VS NYMEX	0	1.86	-100.0%	0	-	0	4	-100.0%
PJM PEPSCO DA OFF-PEAK	0	0	-	0	-	0	29	-100.0%
NYISO ZONE G 5MW D AH O P	3,978	1,067.27	272.7%	175	2173.1%	2,511	1,013	147.9%
EUROPEAN GASOIL (ICE)	575	407.36	41.3%	6,996.32	-91.8%	10,560	3,047	246.6%
ULSD UP-DOWN BALMO SWP	493	401.36	22.9%	242.05	103.7%	224	179	24.7%
JET FUEL UP-DOWN BALMO CL	68	147.27	-53.7%	52.27	30.6%	149	152	-2.1%
EIA FLAT TAX ONHWAY DIESE	60	28.86	106.5%	21.77	173.7%	56	37	49.6%
NY 2.2% FUEL OIL (PLATTS	0	2.27	-100.0%	10	-100.0%	3	4	-27.2%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	45.4%
HEATING OIL BALMO CLNDR S	1	8.41	-85.1%	0	-	2	7	-69.2%
INDIANA MISO	0	0	-	0	-	1	9	-91.3%
PETROLEUM PRODUCTS ASIA	89	48.18	84.7%	64.09	38.9%	66	79	-16.7%
AUSTRALIAN COKE COAL	7	10.41	-37.1%	9.14	-28.3%	20	7	165.2%
PETROLEUM PRODUCTS	76	0	-	6.59	1056.2%	28	2	1352.1%
COAL SWAP	4	24.36	-83.6%	0	-	13	29	-54.8%
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-	0	0	-100.0%
NYISO A OFF-PEAK	0	0	-	0	-	0	2	-100.0%
NYISO G OFF-PEAK	0	0	-	0	-	0	1	-100.0%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-	0	0	-
SINGAPORE 380CST FUEL OIL	465	218.73	112.8%	363.23	28.1%	314	251	25.0%
SINGAPORE JET KEROSENE SW	57	52.64	7.3%	6.82	728.7%	26	65	-60.3%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-	0	5	-100.0%
FLORIDA GAS ZONE3 BASIS S	39	0	-	21.91	80.1%	14	57	-74.8%
TRANSCO ZONE4 BASIS SWAP	78	466.05	-83.2%	97.64	-19.8%	112	300	-62.7%
ANR LOUISIANA BASIS SWAP	0	0	-	0	-	0	12	-100.0%
CINERGY HUB OFF-PEAK MONT	0	5.45	-100.0%	0	-	0	2	-83.4%
DUBAI CRUDE OIL CALENDAR	144	134.36	7.0%	70.68	103.4%	65	187	-65.0%
NGPL MIDCONTINENT INDEX	31	0	-	66.23	-53.2%	50	1	4103.2%
PANHANDLE BASIS SWAP FUTU	412	1,419.32	-71.0%	192.45	114.2%	411	521	-21.1%
SONAT BASIS SWAP FUTURE	0	196.55	-100.0%	0	-	3	58	-95.6%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-	0	0	74.7%
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-	0	1	-81.8%
EUROPE 3.5% FUEL OIL RDAM	288	219.55	31.2%	353.73	-18.6%	317	389	-18.5%
GULF COAST 3% FUEL OIL BA	13	43.82	-70.1%	8.73	50.1%	37	49	-24.6%
NY1% VS GC SPREAD SWAP	141	145.05	-3.0%	77.27	82.1%	110	109	1.0%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-	0	1	-100.0%
JET CIF NWE VS ICE	4	7.05	-41.8%	8.18	-49.9%	5	5	-4.5%
EUROPE JET KERO NWE CALSW	0	3	-100.0%	0	-	0	2	-86.7%
JAPAN NAPHTHA BALMO SWAP	0	0	-	0	-	2	2	1.9%

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	ADV JUL 2016	ADV JUL 2015	% CHG	ADV JUN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures								
ARGUS PROPAN(SAUDI ARAMCO	36	14.05	156.0%	58	-38.0%	48	28	69.1%
NYISO G	0	0	-	0	-	0	2	-100.0%
NYISO J	0	0	-	0	-	1	13	-90.7%
NGPL MID-CONTINENT	170	82.05	106.8%	53	220.1%	175	200	-12.5%
BRENT BALMO SWAP	2	19.09	-89.5%	0	-	6	19	-70.9%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-	0	0	-
HENRY HUB SWING FUTURE	0	0	-	0	-	2	5	-57.8%
EUROPE NAPHTHA CALSWAP	100	32.73	206.2%	75.23	33.2%	65	59	9.2%
NY HARBOR RESIDUAL FUEL 1	92	183.77	-50.1%	84	9.2%	169	245	-31.2%
PERMIAN BASIS SWAP	186	100.91	84.3%	182.64	1.8%	181	146	24.1%
JAPAN C&F NAPHTHA CRACK S	26	5.77	344.3%	5.09	403.8%	19	13	49.1%
EMMISSIONS	0	11.36	-100.0%	0	-	0	2	-100.0%
NATURAL GAS INDEX	86	0	-	0	-	46	0	-
PETRO CRCKS & SPRDS ASIA	0	0	-	0	-	8	8	-9.2%
NYISO CAPACITY	10	16.82	-39.4%	45.64	-77.6%	23	35	-35.6%
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0	-	0	0	-100.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-	0	0	-
GRP THREE ULSD(PLT)VS HEA	189	237.41	-20.4%	126.27	49.7%	120	182	-34.2%
GASOIL 0.1CIF MED VS ICE	2	0	-	0	-	1	1	-14.9%
PJM AECO DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM PPL DA OFF-PEAK	0	0	-	0	-	0	242	-100.0%
PJM DAYTON DA PEAK	318	294.09	8.0%	347.27	-8.6%	102	65	56.1%
PREMIUM UNLEAD 10PPM FOB	1	2.32	-63.3%	4.41	-80.7%	2	3	-30.5%
PJM WESTH DA OFF-PEAK	18,784	4,276.36	339.3%	1,447.27	1197.9%	5,690	3,193	78.2%
GASOIL 0.1 RDAM BRGS VS I	0	0	-	0	-	0	1	-41.8%
GASOIL 10P CRG CIF NW VS	0	0.45	-100.0%	0	-	0	0	-65.1%
PJM WESTHDA PEAK	1,016	255.68	297.4%	59.91	1595.9%	294	167	76.4%
NEPOOL RHODE IL 5MW D AH	0	0	-	0	-	0	433	-100.0%
CHICAGO UNL GAS PL VS RBO	0	0	-	0	-	11	1	709.2%
NYISO ZONE A 5MW D AH O P	0	0	-	723.64	-100.0%	1,596	1,712	-6.8%
CIN HUB 5MW D AH O PK	5,632	0	-	0	-	1,900	706	169.3%
PJM COMED 5MW D AH O PK	1,174	2,581.59	-54.5%	0	-	1,453	342	325.2%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-	0	1	-100.0%
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-	0	0	-
NYISO ZONE A 5MW D AH PK	0	125.45	-100.0%	0	-	4	76	-94.2%
SOUTH STAR TEX OKLHM KNS	55	5.64	879.3%	0	-	9	29	-67.1%
NY 3.0% FUEL OIL (PLATTS	4	18.18	-79.4%	13.64	-72.5%	8	21	-60.9%
ARGUS LLS VS. WTI (ARG) T	714	341.23	109.1%	639.95	11.5%	673	388	73.7%
NO 2 UP-DOWN SPREAD CALEN	9	26.55	-64.8%	0	-	18	16	10.8%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
PROPANE NON-LDH MT. BEL (OPIS)	582	432.32	34.7%	383.64	51.8%	489	359	36.2%
PROPANE NON-LDH MB (OPIS) BAL	11	1.14	890.0%	36.27	-69.0%	17	10	73.7%
JET AV FUEL (P) CAR FM ICE GAS S	2	1.14	40.8%	0	-	1	1	-30.0%
SINGAPORE MOGAS 92 UNLEADED	290	169.09	71.7%	425.45	-31.8%	320	318	0.7%
NY JET FUEL (PLATTS) HEAT OIL SV	0	0	-	0	-	0	7	-100.0%
SINGAPORE MOGAS 92 UNLEADED	0	4.55	-100.0%	0.68	-100.0%	19	14	35.9%
ETHANOL T2 FOB ROTT INCL DUTY	70	120.82	-42.0%	90.27	-22.4%	103	116	-11.1%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-	0	0	-
FUEL OIL (PLATS) CAR CM	47	1.64	2741.6%	0	-	8	1	621.0%

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Energy Futures								
FUEL OIL (PLATS) CAR CN	0	0	-	0	-	0	1	-54.3%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-	0	1	-100.0%
MICHIGAN MISO	0	0	-	0	-	930	507	83.5%
INDONESIAN COAL	1	4.09	-81.7%	3.86	-80.6%	1	7	-83.6%
ETHANOL FWD	48	34.82	36.7%	30.82	54.5%	34	37	-8.4%
TRANSCO ZONE 6 PIPE SWAP	0	5.55	-100.0%	0	-	0	0	-100.0%
NATURAL GAS FIXED PRICE SWAP F	0	587.82	-100.0%	0	-	0	51	-100.0%
EU LOW SULPHUR GASOIL CRACK	0	0	-	0	-	0	0	-
NAT GAS BASIS SWAP	40	15.64	153.6%	400.95	-90.1%	159	21	660.8%
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-	0	0	-
COLUMBIA GULF NAT GAS FIXED PR	0	22.18	-100.0%	0	-	0	2	-100.0%
VENTURA NAT GAS PLATTS FIXED P	0	2	-100.0%	0	-	0	0	-100.0%
SUMAS NAT GAS PLATTS FIXED PRI	0	131.5	-100.0%	0	-	0	11	-100.0%
CENTER POINT NAT GAS FIXED PRI	0	1.45	-100.0%	0	-	0	0	-100.0%
NY HARBOR LOW SULPUR GAS 100C	15	0	-	26.14	-43.6%	31	16	96.5%
MINI RBOB V. EBOB(ARGUS) NWE B	51	31.45	61.2%	38.09	33.1%	53	35	54.2%
CANADIAN LIGHT SWEET OIL	5	17.05	-73.6%	107.5	-95.8%	91	58	57.2%
MINI RBOB V. EBOBARG NWE BRGS	10	2.73	266.7%	0	-	6	19	-67.5%
MINI GAS EUROBOB OXY NWE ARG	18	13.45	30.4%	16.86	4.1%	18	14	29.0%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
MARS BLEND CRUDE OIL	173	0	-	216.36	-20.3%	103	0	-
MJB FUT	0	0	-	0	-	0	0	-100.0%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-	0	3	-100.0%
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-	1	1	88.2%
FL GAS ZONE 3 NAT GAS IND	0	0	-	377.73	-100.0%	57	0	-
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-	0	0	-100.0%
CIG ROCKIES NG INDEX SWA	6	0	-	0	-	7	0	-
TRANSCO ZONE 6 INDEX	30	0	-	0	-	41	0	13706.9%
NGPL MIDCONTINENT SWING S	0	0	-	28.18	-100.0%	4	0	-
DEMARC INDEX FUTURE	0	0	-	28.18	-100.0%	6	0	-
TCO NG INDEX SWAP	0	177.45	-100.0%	0	-	0	15	-100.0%
ELEC ERCOT DLY OFF PK	0	0	-	0	-	0	0	-

Energy Options

PETRO OUTRIGHT EURO	0	6.82	-100.0%	0	-	0	1	-100.0%
PETROCHEMICALS	76	78.95	-3.3%	60.68	25.8%	99	60	65.6%
NATURAL GAS OPTION ON CALEND	45	24.55	83.3%	27.27	65.0%	92	51	79.3%
ELEC MISO PEAK	0	0	-	117.27	-100.0%	18	10	77.2%
HENRY HUB FINANCIAL LAST	100	90.82	10.3%	308.86	-67.6%	106	94	13.2%
NATURAL GAS PHY	114,273	93,390.41	22.4%	127,130.23	-10.1%	107,463	90,496	18.7%
CRUDE OIL OUTRIGHTS	0	0	-	0	-	8	89	-91.1%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ELEC FINSETTLED	3	0.55	358.3%	0.82	205.5%	1	0	853.3%
APPALACHIAN COAL	0	0	-	0	-	0	0	-100.0%
EUROPEAN JET KEROSENE NWE (P	0	0	-	0	-	0	0	-
HEATING OIL PHY	2,558	1,618.86	58.0%	2,781.32	-8.0%	2,750	2,422	13.5%
PJM MONTHLY	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	341	750.36	-54.6%	285	19.6%	291	656	-55.6%

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Energy Options								
BRENT CALENDAR SWAP	0	27.27	-100.0%	34.64	-100.0%	73	605	-87.9%
NATURAL GAS 3 M CSO FIN	852	466.59	82.6%	1,417.27	-39.9%	1,081	259	317.8%
RBOB PHY	1,018	2,027.55	-49.8%	1,846.82	-44.9%	1,972	1,396	41.2%
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	36	33.09	8.8%	125.45	-71.3%	44	20	116.3%
NATURAL GAS 2 M CSO FIN	0	45.45	-100.0%	0	-	7	20	-64.8%
SINGAPORE JET FUEL CALEND	0	0	-	0	-	0	6	-100.0%
WTI-BRENT BULLET SWAP	718	627.27	14.4%	350	105.0%	944	1,061	-11.0%
WTI 12 MONTH CALENDAR OPT	0	0	-	0	-	0	8	-100.0%
CRUDE OIL APO	1,000	1,473.18	-32.1%	1,577.05	-36.6%	1,195	2,857	-58.2%
WTI CRUDE OIL 1 M CSO FI	5,450	5,077.27	7.3%	9,169.09	-40.6%	8,120	7,295	11.3%
NATURAL GAS 6 M CSO FIN	0	45.45	-100.0%	0	-	28	185	-84.7%
RBOB CALENDAR SWAP	0	126.14	-100.0%	54.55	-100.0%	40	86	-53.3%
CRUDE OIL PHY	172,716	174,569.23	-1.1%	148,671.77	16.2%	181,312	159,263	13.8%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-	23	0	-
MCCLOSKEY ARA ARGCS COAL	15	0	-	9.55	57.1%	62	36	74.5%
MCCLOSKEY RCH BAY COAL	0	0	-	0	-	16	7	121.9%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	0	-	3	2	33.2%
NATURAL GAS	0	0	-	0	-	3	0	-
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-	0	15	-100.0%
N ROCKIES PIPE SWAP	36	41.18	-12.6%	32.73	10.0%	24	25	-4.7%
SOCAL PIPE SWAP	0	0	-	0	-	69	0	-
ETHANOL SWAP	241	204.09	18.1%	323.95	-25.6%	283	304	-7.0%
SHORT TERM NATURAL GAS	160	93.41	71.3%	282.96	-43.5%	298	209	42.1%
SHORT TERM CRUDE OIL	0	0	-	0	-	0	0	-
BRENT OIL LAST DAY	1,623	504	222.0%	1,883.86	-13.9%	949	429	121.2%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	0	1	-100.0%
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-	0	0	-
DAILY CRUDE OIL	0	0	-	0	-	0	32	-100.0%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	0	0	-100.0%
GASOIL CRACK SPREAD AVG PRICE	0	0	-	0	-	0	0	-
HO 1 MONTH CLNDR OPTIONS	0	0	-	0	-	39	14	184.2%
CRUDE OIL 1MO	16,501	10,155.68	62.5%	15,392.55	7.2%	11,894	9,325	27.6%
ROTTERDAM 3.5%FUEL OIL CL	0	2.73	-100.0%	5.45	-100.0%	3	2	13.5%
NATURAL GAS 12 M CSO FIN	0	0	-	0	-	0	10	-100.0%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-
PJM CALENDAR STRIP	0	11.82	-100.0%	0	-	0	6	-100.0%
SHORT TERM	111	33.18	235.3%	108.18	2.8%	138	82	68.8%
COAL SWAP	0	9.09	-100.0%	1.82	-100.0%	3	18	-82.0%
NYMEX EUROPEAN GASOIL OPT	0	0.91	-100.0%	0	-	0	1	-100.0%
NATURAL GAS 5 M CSO FIN	0	0	-	0	-	8	11	-22.5%
NYMEX EUROPEAN GASOIL APO	0	2.64	-100.0%	0	-	0	6	-100.0%
COAL API2 INDEX	219	885	-75.3%	468.5	-53.4%	1,006	660	52.4%
COAL API4 INDEX	0	2.27	-100.0%	0	-	10	8	20.4%
NATURAL GAS 1 M CSO FIN	150	252.27	-40.5%	106.82	40.4%	252	1,074	-76.5%
ETHANOL	0	0	-	0	-	0	0	-
PJM WES HUB PEAK CAL MTH	14	0.91	1440.0%	0	-	74	1	9252.4%
PJM WES HUB PEAK LMP 50MW	11	0	-	5.73	87.7%	13	0	-
GASOLINE	0	0	-	0	-	6	0	1117.1%

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Energy Options								
PJM ELECTRIC	0	0	-	0	-	0	0	-
LLS CRUDE OIL	120	0	-	0	-	77	16	376.0%
1 MO GASOIL CAL SWAP SPR	0	0	-	0	-	0	0	-100.0%
NG HH 3 MONTH CAL	0	0	-	0	-	3	0	-
Metals Futures								
PALLADIUM	5,211	4,666.59	11.7%	4,315.32	20.8%	5,337	5,314	0.4%
NYMEX PLATINUM	13,984	11,909.41	17.4%	19,773.55	-29.3%	14,990	14,392	4.2%
NYMEX HOT ROLLED STEEL	171	294.45	-42.0%	202.45	-15.7%	229	232	-1.5%
URANIUM	0	0	-	18.18	-100.0%	45	18	149.1%
COMEX SILVER	72,937	44,927.23	62.3%	83,104.18	-12.2%	71,116	53,179	33.7%
COMEX GOLD	289,924	207,035.68	40.0%	224,378.27	29.2%	239,373	165,404	44.7%
COMEX COPPER	75,508	64,103.45	17.8%	97,670	-22.7%	82,006	67,139	22.1%
COMEX MINY COPPER	17	22.77	-26.7%	25.45	-34.4%	28	36	-21.7%
COPPER	2	19.86	-92.4%	29.59	-94.9%	20	26	-24.3%
E-MICRO GOLD	4,870	1,696.59	187.0%	5,269.05	-7.6%	4,604	1,611	185.7%
SILVER	604	401.73	50.3%	435.09	38.8%	408	355	14.9%
FERROUS PRODUCTS	0	0	-	4.09	-100.0%	4	2	59.5%
METALS	0	0	-	0.23	-100.0%	0	0	-
ALUMINUM	141	7.91	1686.5%	179.64	-21.3%	132	34	283.8%
IRON ORE 58 CHINA TSI FUTURES	0	0	-	0	-	0	0	-
Gold Kilo	186	140.64	32.1%	190.59	-2.5%	248	203	22.1%
LNDN ZINC	2	3.05	-42.5%	1.64	6.9%	1	2	-15.9%
Aluminium MW Trans Prem Platts	310	173.14	78.8%	345.45	-10.4%	299	148	102.2%
IRON ORE 62 CHINA PLATTS FUTUR	0	6.82	-100.0%	0	-	17	10	64.9%
IRON ORE 62 CHINA TSI FUTURES	628	522.5	20.1%	408.41	53.7%	851	538	58.0%
COMEX E-Mini GOLD	790	337.82	133.9%	544.73	45.1%	556	264	110.9%
COMEX E-Mini SILVER	109	41.68	161.4%	71.5	52.4%	59	39	52.0%
Metals Options								
PALLADIUM	270	123.95	117.5%	83.5	222.9%	148	170	-12.8%
NYMEX PLATINUM	133	177.14	-25.0%	47.82	177.8%	191	230	-17.1%
COMEX SILVER	6,731	5,515.95	22.0%	4,493.05	49.8%	5,521	4,841	14.1%
COMEX GOLD	29,277	38,451.05	-23.9%	40,599.05	-27.9%	39,889	29,781	33.9%
COMEX COPPER	290	94.82	205.4%	111.05	160.7%	133	107	24.3%
COPPER	0	0	-	0	-	0	0	-100.0%
SILVER	10	4.41	122.3%	0	-	2	5	-65.4%
GOLD	266	74.32	257.3%	183.91	44.4%	199	94	112.0%
IRON ORE 62 CHINA TSI CALL OPTIC	62	298.64	-79.4%	17.73	246.9%	229	96	137.8%
IRON ORE 62 CHINA TSI PUT OPTIO	258	361.36	-28.6%	95.45	170.4%	161	194	-17.1%
Foreign Exchange Futures								
CHILEAN PESO	0	0	-	0	-	0	0	-76.1%

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TOTAL FUTURES GROUP								
Interest Rate Futures	4,941,281	4,368,610.55	13.1%	5,449,067.27	-9.3%	5,548,935	5,185,312	7.0%
Equity Index Futures	1,979,586	1,953,774.18	1.3%	2,818,946	-29.8%	2,531,600	2,232,969	13.4%
Metals Futures	465,393	336,311.32	38.4%	436,967.41	6.5%	420,322	308,948	36.0%
Energy Futures	1,886,892	1,541,234	22.4%	1,956,242.5	-3.5%	2,073,246	1,689,427	22.7%
FX Futures	655,353	659,853.68	-0.7%	931,235.86	-29.6%	785,131	786,070	-0.1%
Commodities and Alternative Invest	1,026,572	1,063,879.09	-3.5%	1,435,572.82	-28.5%	1,167,933	1,017,489	14.8%
Foreign Exchange Futures	0	0	-	0	-	0	0	-76.1%
TOTAL FUTURES	10,955,077	9,923,662.82	10.4%	13,028,031.86	-15.9%	12,527,167.77	11,220,214.88	11.6%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,847,240	1,561,752.5	18.3%	1,873,237.41	-1.4%	1,847,300	1,534,210	20.4%
Equity Index Options	586,914	585,418.95	0.3%	715,441.05	-18.0%	619,763	554,506	11.8%
Metals Options	37,295	45,101.64	-17.3%	45,631.55	-18.3%	46,474	35,518	30.8%
Energy Options	318,385	292,679	8.8%	312,580.18	1.9%	320,902	279,235	14.9%
FX Options	61,988	69,620.09	-11.0%	79,268.32	-21.8%	78,088	83,161	-6.1%
Commodities and Alternative Invest	317,865	353,299.64	-10.0%	378,342.05	-16.0%	289,162	252,745	14.4%
TOTAL OPTIONS	3,169,688	2,907,871.82	9.0%	3,404,500.55	-6.9%	3,201,689.84	2,739,375.25	16.9%
TOTAL COMBINED								
Commodities and Alternative Invest	1,344,437	1,417,178.73	-5.1%	1,813,914.86	-25.9%	1,457,095	1,270,235	14.7%
FX	717,340	729,473.77	-1.7%	1,010,504.18	-29.0%	863,219	869,232	-0.7%
Equity Index	2,566,500	2,539,193.14	1.1%	3,534,387.05	-27.4%	3,151,363	2,787,474	13.1%
Interest Rate	6,788,521	5,930,363.05	14.5%	7,322,304.68	-7.3%	7,396,235	6,719,522	10.1%
Energy	2,205,277	1,833,913	20.2%	2,268,822.68	-2.8%	2,394,148	1,968,661	21.6%
Metals	502,688	381,412.95	31.8%	482,598.96	4.2%	466,796	344,466	35.5%
Foreign Exchange	0	0	-	0	-	0	0	-76.1%
GRAND TOTAL	14,124,764	12,831,534.64	10.1%	16,432,532.41	-14.0%	15,728,857.61	13,959,590.14	12.7%

*** 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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