

CME Group Exchange ADV Report - Monthly

August 2016

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	ADV AUG 2016	ADV AUG 2015	% CHG	ADV JUL 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Commodities and Alternative Investments Futures								
HDD SEASONAL STRIP	0	2.38	-100.0%	0	-	0	4	-100.0%
CDD SEASONAL STRIP	0	0	-	5	-100.0%	9	6	70.0%
CDD WEATHER	22	43.33	-50.2%	92.5	-76.7%	20	24	-15.9%
HDD WEATHER EUROPEAN	0	0	-	0	-	4	0	1718.2%
HDD WEATHER	0	0	-	0	-	3	33	-92.3%
HOUSING INDEX	0	0.24	-4.5%	0.45	-49.5%	0	0	10.7%
USD CRUDE PALM OIL	5	0	-	0	-	1	0	-
CAT EURO SEASONAL STRIP	0	0	-	0	-	1	0	-
MILK	1,308	782	67.3%	901.5	45.1%	1,210	1,089	11.1%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-24.3%
CASH-SETTLED CHEESE	386	344.52	12.1%	292.45	32.1%	510	486	4.8%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
LIVE CATTLE	41,966	42,931.76	-2.2%	53,524.85	-21.6%	50,078	53,126	-5.7%
BUTTER CS	180	122.9	46.6%	99.75	80.7%	147	122	20.4%
LUMBER	758	976.62	-22.4%	545.55	39.0%	706	796	-11.2%
DRY WHEY	64	101.71	-37.1%	37.75	69.4%	55	85	-35.1%
CLASS IV MILK	41	26.52	52.9%	51.25	-20.9%	47	48	-1.9%
NFD MILK	196	199.86	-2.0%	149	31.4%	237	200	18.2%
GSCI EXCESS RETURN FUT	188	50.29	272.9%	174.9	7.2%	1,024	1,004	2.0%
LEAN HOGS	27,923	30,513.76	-8.5%	41,326.6	-32.4%	34,743	37,849	-8.2%
FEEDER CATTLE	10,598	10,291.38	3.0%	9,576.55	10.7%	9,762	9,854	-0.9%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,330	1,610.14	-17.4%	1,366.25	-2.6%	1,324	1,401	-5.6%
COCOA TAS	23	10.29	127.6%	9.1	157.2%	12	7	69.5%
SUGAR 11	1	2.33	-57.1%	2.7	-63.0%	2	6	-61.4%
COFFEE	0	4.19	-93.5%	0.3	-9.1%	1	3	-65.9%
COTTON	3	5.95	-43.5%	6.2	-45.7%	3	2	40.9%
MINI WHEAT	371	366.43	1.1%	395.7	-6.4%	320	328	-2.4%
CORN	335,548	373,137.33	-10.1%	312,939.95	7.2%	378,325	328,436	15.2%
SOYBEAN MEAL	81,358	102,159.95	-20.4%	101,386	-19.8%	107,437	96,108	11.8%
SOYBEAN OIL	102,491	114,888.1	-10.8%	108,263.75	-5.3%	113,873	114,218	-0.3%
ROUGH RICE	1,592	1,825.81	-12.8%	531.5	199.5%	1,242	1,250	-0.7%
DOW-UBS COMMOD INDEX	893	1,017.1	-12.2%	799.4	11.8%	1,466	1,460	0.4%
MINI SOYBEAN	658	786.14	-16.3%	921.9	-28.6%	1,139	906	25.7%
OATS	845	664.43	27.2%	598.55	41.2%	969	769	26.0%
SOYBEAN	149,255	202,706.29	-26.4%	238,988.55	-37.5%	259,253	213,814	21.3%
MINI CORN	464	498.19	-6.9%	544.5	-14.8%	592	524	12.9%
ETHANOL	511	547.9	-6.8%	709.05	-28.0%	679	742	-8.4%
FERTILIZER PRODUCTS	83	83.81	-1.6%	64.75	27.4%	101	107	-6.2%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	313	413	-24.3%
KC WHEAT	50,863	38,100.9	33.5%	34,227.45	48.6%	40,116	29,091	37.9%
Intercommodity Spread	0	0	-	0	-	0	0	-
MALAYSIAN PALM SWAP	340	227.62	49.3%	379.8	-10.5%	451	215	109.5%
DJ_UBS SELECT INDEX FUTU	0	0.29	-100.0%	0	-	10	32	-67.1%
CHI WHEAT	150,596	141,027	6.8%	117,658.6	28.0%	134,468	122,927	9.4%
PALM OIL	0	0	-	0	-	0	1	-100.0%

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Commodities and Alternative Investments Options								
HDD SEASONAL STRIP	0	47.62	-100.0%	0	-	0	68	-100.0%
CDD SEASONAL STRIP	0	47.62	-100.0%	0	-	175	265	-33.9%
CDD WEATHER	23	0	-	25	-9.1%	6	1	910.0%
HDD WEATHER EUROPEAN	0	0	-	0	-	33	12	177.7%
HDD WEATHER	0	0	-	0	-	0	11	-100.0%
HOUSING INDEX	0	0	-	0	-	0	0	-
LV CATL CSO	0	0.1	138.8%	0	-	2	0	375.0%
MILK	1,531	959.81	59.5%	1,187.95	28.8%	1,306	1,049	24.5%
HDD EURO SEASONAL STRIP	0	119.05	-100.0%	0	-	0	30	-100.0%
CASH-SETTLED CHEESE	346	149.76	131.2%	305.8	13.2%	340	316	7.4%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	12	-100.0%
LIVE CATTLE	13,067	13,643.86	-4.2%	12,837.15	1.8%	17,339	15,709	10.4%
BUTTER CS	44	75.19	-42.1%	51.25	-15.1%	59	48	22.5%
LUMBER	41	65.24	-37.2%	44.5	-7.9%	44	53	-16.8%
DRY WHEY	6	2.95	114.0%	1.9	232.5%	5	12	-58.9%
CLASS IV MILK	59	1.57	3628.6%	135.2	-56.7%	47	33	39.4%
NFD MILK	99	143.05	-31.1%	77.85	26.5%	160	182	-12.1%
LEAN HOGS	7,795	10,269.52	-24.1%	10,714.8	-27.2%	7,845	11,216	-30.1%
FEEDER CATTLE	1,709	1,782	-4.1%	1,589.2	7.5%	1,640	1,728	-5.1%
MLK MID	9	2.43	261.2%	3	192.4%	3	2	34.2%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	200	62	222.1%
CORN	79,126	110,159.52	-28.2%	135,665.2	-41.7%	104,055	95,455	9.0%
SOYBEAN MEAL	7,227	9,687.62	-25.4%	9,256.35	-21.9%	10,160	11,501	-11.7%
SOYBEAN OIL	10,347	9,195.71	12.5%	8,188.8	26.4%	9,643	8,534	13.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
DEC-JULY CORN CAL SPRD	430	7.14	5914.2%	170	152.7%	78	40	96.3%
DEC-DEC CORN CAL SPRD	88	24.76	255.4%	234.1	-62.4%	107	17	536.7%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	3	0	-
NOV-NOV SOYBEAN CAL SPRD	96	0	-	8.25	1066.4%	17	1	1483.5%
ROUGH RICE	84	83.29	0.6%	74.45	12.6%	93	92	1.4%
WHEAT	0	0	-	0	-	0	3	-100.0%
WHEAT-CORN IC SO	118	213.81	-44.7%	7	1588.3%	53	81	-34.4%
CORN NEARBY+2 CAL SPRD	19	252.1	-92.5%	138.5	-86.3%	182	208	-12.3%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0.05	-100.0%	2	1	89.9%
WHEAT NEARBY+2 CAL SPRD	419	903.62	-53.6%	270.95	54.6%	244	535	-54.3%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-100.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	23	1	1811.3%
JULY-DEC CORN CAL SPRD	73	8.81	725.6%	0	-	220	143	53.8%
DEC-JULY WHEAT CAL SPRD	5	0	-	0	-	1	0	333.0%
JULY-NOV SOYBEAN CAL SPRD	1	0	-	1.5	-9.1%	365	147	147.9%
OATS	76	73.1	4.6%	74.7	2.3%	61	83	-26.6%
SOYBEAN	59,131	76,477.05	-22.7%	112,179.5	-47.3%	91,838	73,768	24.5%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-100.0%
SOYBEAN CRUSH	7	20.43	-65.5%	2.85	147.2%	28	11	158.0%
SEP-DEC SOYBEAN MEAL CSO	0	2.86	-100.0%	0	-	0	4	-100.0%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
KC WHEAT	1,329	1,099.57	20.8%	1,257.65	5.6%	1,665	1,839	-9.5%
Intercommodity Spread	0	0	-	0	-	20	4	436.3%

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MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	21	-100.0%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	10	48	-79.3%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	14	11	32.4%
CHI WHEAT	24,861	20,490.76	21.3%	23,361.7	6.4%	30,408	29,389	3.5%
FX Futures								
TURKISH LIRA	0	0.14	-100.0%	0	-	0	0	-90.4%
TURKISH LIRA (EU)	0	0.05	-100.0%	0	-	0	0	-100.0%
JAPANESE YEN	96,075	162,391	-40.8%	131,644.6	-27.0%	142,695	143,006	-0.2%
KOREAN WON	0	6.14	-95.6%	0.1	172.7%	1	3	-77.0%
CD/JY CROSS RATES	0	0.38	-100.0%	0.05	-100.0%	0	1	-94.2%
CANADIAN DOLLAR	60,670	70,336.95	-13.7%	62,022.6	-2.2%	73,226	68,387	7.1%
AD/NE CROSS RATES	2	4.67	-65.9%	2.75	-42.1%	4	2	68.0%
BRITISH POUND	79,882	97,565.1	-18.1%	116,854	-31.6%	111,180	95,433	16.5%
RUSSIAN RUBLE	1,382	1,784.43	-22.6%	1,226.75	12.6%	1,563	1,579	-1.0%
SWISS FRANC	18,026	20,617.1	-12.6%	16,404.35	9.9%	21,951	22,270	-1.4%
NEW ZEALND DOLLAR	19,462	19,665.19	-1.0%	20,291.15	-4.1%	21,490	19,921	7.9%
BP/JY CROSS RATES	85	36.95	129.7%	176.4	-51.9%	89	61	45.8%
SHEKEL	0	0	-	0	-	0	0	-100.0%
E-MICRO USD/CAD	0	0	-	0	-	0	0	177.8%
E-MICRO GBP/USD	4,515	2,285.14	97.6%	5,935.3	-23.9%	3,615	1,929	87.4%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-83.1%
E-MICRO EUR/USD	8,044	17,965.71	-55.2%	12,246.55	-34.3%	13,582	17,098	-20.6%
E-MICRO USD/JPY	0	0.24	-100.0%	0	-	0	0	-94.6%
E-MICRO AUD/USD	5,807	2,808.86	106.7%	6,252.7	-7.1%	4,765	2,579	84.8%
AUSTRALIAN DOLLAR	86,865	97,151.29	-10.6%	87,162.95	-0.3%	100,778	92,421	9.0%
E-MINI JAPANESE YEN	1,180	1,027.57	14.8%	1,679.15	-29.7%	1,647	841	95.8%
EFX/JY CROSS RATES	822	1,926.38	-57.3%	1,348.8	-39.1%	2,013	2,195	-8.3%
RMB USD	1	52.14	-98.3%	1.85	-53.3%	17	21	-19.2%
EFX/BP CROSS RATES	1,686	2,424.1	-30.5%	1,766.85	-4.6%	3,598	3,055	17.8%
EFX/SF CROSS RATES	864	1,305.57	-33.9%	670.25	28.8%	1,667	1,625	2.6%
INDIAN RUPEE	464	619.05	-25.0%	499.25	-7.1%	579	515	12.3%
EC/SEK CROSS RATES	1	12.95	-93.3%	1.05	-17.8%	11	20	-44.9%
S.AFRICAN RAND	922	554	66.4%	580.55	58.8%	733	855	-14.2%
MEXICAN PESO	48,483	44,397.67	9.2%	42,119.85	15.1%	52,107	43,287	20.4%
EURO FX	129,183	249,789.76	-48.3%	136,711.95	-5.5%	188,884	258,324	-26.9%
EC/CD CROSS RATES	62	93.81	-33.8%	69.35	-10.4%	111	126	-12.1%
EC/NOK CROSS RATES	0	0	-	0	-	0	3	-98.6%
EC/AD CROSS RATES	42	33.76	23.2%	34.1	22.0%	78	98	-20.4%
BP/SF CROSS RATES	0	2.29	-86.1%	9.1	-96.5%	2	6	-70.6%
E-MINI EURO FX	2,102	5,456.67	-61.5%	3,057.9	-31.3%	3,723	5,855	-36.4%
MICRO CHF/USD	56	97	-42.8%	44.75	24.0%	93	111	-16.5%
POLISH ZLOTY (EC)	0	0.19	19.3%	0.05	354.6%	118	26	362.3%
AD/JY CROSS RATES	83	249.05	-66.7%	116.2	-28.6%	205	195	5.4%
AD/CD CROSS RATES	0	1.05	-100.0%	0	-	0	1	-76.0%
HUNGARIAN FORINT (US)	0	0	-	0	-	0	0	-100.0%
POLISH ZLOTY (US)	96	6.43	1392.6%	53.05	80.9%	49	33	48.3%

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FX Futures								
SKR/USD CROSS RATES	53	38.71	37.8%	46.65	14.4%	83	61	35.6%
NKR/USD CROSS RATE	77	28.05	176.2%	32.45	138.7%	75	57	32.0%
BRAZIL REAL	3,881	3,712.43	4.5%	3,165.8	22.6%	3,946	2,781	41.9%
FCXRX	3	0	-	6.35	-59.9%	3	0	-
CHINESE RENMINBI (CNH)	36	74.48	-52.1%	32.95	8.3%	70	52	32.8%
USDZAR	0	4.9	-100.0%	0.1	-100.0%	0	2	-98.4%
E-MICRO INR/USD	128	5.38	2269.4%	125.5	1.6%	84	10	729.4%
E-MICRO USD/CNH	0	0.1	-100.0%	0	-	0	1	-74.8%
E-MICRO JPY/USD	1,249	853.33	46.3%	1,877.95	-33.5%	1,398	594	135.2%
E-MICRO CAD/USD	898	702.9	27.7%	1,080.55	-16.9%	976	625	56.2%
FX Options								
AUSTRALIAN DLR (EU)	1	3.19	-68.7%	4	-75.0%	7	5	34.5%
JAPANESE YEN	11,884	14,471.67	-17.9%	16,653	-28.6%	15,582	11,451	36.1%
EURO FX (EU)	27	150.24	-82.3%	194.55	-86.3%	170	237	-28.4%
CANADIAN DOLLAR	4,127	7,393.1	-44.2%	5,643.3	-26.9%	6,961	5,563	25.1%
BRITISH POUND	7,882	9,149	-13.8%	9,335.45	-15.6%	9,950	10,158	-2.1%
RUSSIAN RUBLE	0	0	-	0	-	8	2	283.1%
CANADIAN DOLLAR (EU)	1	4.48	-81.7%	5.5	-85.1%	11	6	70.4%
SWISS FRANC	179	321.71	-44.5%	299.25	-40.3%	319	676	-52.9%
BRITISH POUND (EU)	4	48.81	-91.2%	66.45	-93.5%	54	30	78.6%
NEW ZEALND DOLLAR	0	0	-	0	-	0	0	-100.0%
AUSTRALIAN DOLLAR	5,110	5,697.57	-10.3%	5,379.7	-5.0%	6,648	6,066	9.6%
MEXICAN PESO	176	75.52	132.6%	137.95	27.3%	126	70	81.4%
EURO FX	20,956	45,179.43	-53.6%	24,223.2	-13.5%	34,564	48,879	-29.3%
JAPANESE YEN (EU)	4	15.38	-72.2%	45.45	-90.6%	35	18	97.9%
OTC USDCAD SUB	26	0	-	0	-	3	0	-
OTC USDCHF SUB	2	0	-	0	-	0	0	-
OTC USDJPY SUB	16	0	-	0	-	2	0	-
OTC GBPUSD SUB	30	0	-	0	-	4	0	-
OTC EURUSD SUB	52	0	-	0	-	7	0	-
OTC AUDUSD SUB	21	0	-	0	-	3	0	-

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Equity Index Futures								
E-MINI RUSSELL 1000	3	0	-	5.35	-46.5%	23	12	96.6%
DJ US REAL ESTATE	420	497.24	-15.5%	763.8	-45.0%	794	702	13.1%
E-MINI NASDAQ 100	175,463	353,910.19	-50.4%	192,887.75	-9.0%	265,836	266,049	-0.1%
S&P ENERGY SECTOR	553	513.67	7.6%	354.2	56.1%	455	375	21.4%
S&P MATERIALS SECTOR	198	84.62	133.9%	337.15	-41.3%	257	165	56.1%
S&P FINANCIAL SECTOR	205	180.86	13.3%	252.65	-18.9%	541	252	114.9%
S&P HEALTH CARE SECTOR	302	371.05	-18.6%	314.75	-4.0%	547	571	-4.3%
S&P INDUSTRIAL SECTOR	69	98.95	-29.9%	202.4	-65.8%	340	171	98.7%
S&P UTILITIES SECTOR	1,329	553.52	140.1%	756.1	75.8%	1,208	547	120.9%
S&P TECHNOLOGY SECTOR	111	135.1	-18.2%	187.7	-41.1%	284	239	18.7%
S&P CONSUMER DSCRTRNY SECTC	157	424.33	-63.0%	389.5	-59.7%	502	530	-5.3%
S&P 500	4,598	10,418.33	-55.9%	5,311.75	-13.4%	8,904	12,028	-26.0%
E-MICRO NIFTY	0	32.86	-100.0%	0	-	0	4	-100.0%
NASDAQ	0	0	-	0	-	0	360	-100.0%
E-MINI MIDCAP	13,453	23,745.81	-43.3%	15,273.95	-11.9%	21,164	21,269	-0.5%
NIKKEI 225 (\$) STOCK	10,078	21,335.1	-52.8%	17,479.4	-42.3%	18,921	16,746	13.0%
NIKKEI 225 (YEN) STOCK	38,504	73,710.9	-47.8%	55,567.75	-30.7%	62,219	52,777	17.9%
IBOVESPA INDEX	35	23.86	47.5%	19.1	84.2%	33	20	61.8%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-100.0%
S&P CONSUMER STAPLES SECTOR	903	239.38	277.2%	449.35	101.0%	1,347	610	120.8%
E-MINI S&P500	1,433,497	2,205,932.38	-35.0%	1,558,617.8	-8.0%	1,881,006	1,698,827	10.7%
S&P 500/VALUE	168	0.1	175893.1%	299.1	-44.0%	556	24	2203.3%
S&P 500 GROWTH	0	0.14	-68.2%	0.4	-88.6%	1	2	-38.0%
S&P 400 MIDCAP	0	0	-	0	-	0	27	-100.0%
MINI \$5 DOW	114,033	221,487.62	-48.5%	130,000.15	-12.3%	169,380	160,479	5.5%
DJIA	0	0	-	0	-	0	147	-100.0%
FT-SE 100	56	0	-	97.25	-42.1%	83	18	366.4%
E-MINI RUSSELL 1000 GROWTH	4	0	-	5.7	-37.0%	14	7	100.2%
E-MINI RUSSELL 1000 VALUE	10	0	-	6.95	41.9%	37	7	446.9%
NASDAQ BIOTECH	0	7.14	-100.0%	6.2	-100.0%	1	7	-89.1%

Equity Index Options

E-MINI NASDAQ 100	9,476	7,217.62	31.3%	7,361.65	28.7%	10,654	6,069	75.5%
S&P 500	10,555	53,276.43	-80.2%	7,201.25	46.6%	27,935	35,968	-22.3%
EOW4 EMINI S&P 500	47,336	89,957.19	-47.4%	55,436.85	-14.6%	51,798	46,423	11.6%
EOW2 S&P 500	5,942	4,639.33	28.1%	5,531.45	7.4%	6,091	3,764	61.8%
EOW1 EMINI S&P 500	47,840	59,529.86	-19.6%	40,702.2	17.5%	45,221	45,661	-1.0%
NASDAQ	0	0	-	0	-	0	0	-100.0%
EOW1 S&P 500	3,458	1,585.67	118.1%	2,779.6	24.4%	2,760	1,508	83.0%
E-MINI MIDCAP	0	0	-	0.05	445.4%	0	0	-34.5%
EOM S&P 500	5,129	6,111.33	-16.1%	13,949.45	-63.2%	8,168	5,061	61.4%
EOM EMINI S&P	66,646	61,553.29	8.3%	99,239	-32.8%	74,497	52,482	41.9%
EOW2 EMINI S&P 500	42,476	58,279.9	-27.1%	37,621.95	12.9%	46,519	49,638	-6.3%
E-MINI S&P500	126,539	431,579.86	-70.7%	102,349.2	23.6%	249,101	307,383	-19.0%
MINI \$5 DOW	169	948.57	-82.2%	345.85	-51.2%	580	548	5.9%
DJIA	0	0	-	0	-	0	0	-100.0%
EOW3 EMINI S&P 500	131,114	0	-	191,343.05	-31.5%	71,710	0	-
EOW3 S&P 500	12,935	0	-	23,052.55	-43.9%	10,218	0	-

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	ADV AUG 2016	ADV AUG 2015	% CHG	ADV JUL 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Interest Rate Futures								
5-YR SWAP RATE	1,905	1,698.29	12.2%	2,402.2	-20.7%	2,900	2,752	5.4%
2-YR SWAP RATE	0	105.43	-99.9%	0.1	-9.1%	26	152	-82.6%
10-YR SWAP RATE	1,446	1,346.38	7.4%	1,530.95	-5.6%	2,207	2,990	-26.2%
1-MONTH EURODOLLAR	23	182.81	-87.5%	42.45	-46.1%	58	251	-76.8%
EURODOLLARS	2,165,511	2,432,150.33	-11.0%	2,476,994.1	-12.6%	2,481,004	2,319,815	6.9%
7-YR SWAP	0	0	-	0	-	18	31	-41.0%
30-YR BOND	289,475	354,225.24	-18.3%	236,743.2	22.3%	277,246	284,196	-2.4%
5-YR NOTE	1,015,966	1,088,411.19	-6.7%	556,044.35	82.7%	796,913	753,785	5.7%
10-YR NOTE	1,506,354	1,632,720.05	-7.7%	1,159,900.7	29.9%	1,393,307	1,297,791	7.4%
2-YR NOTE	391,543	520,630.76	-24.8%	250,007.75	56.6%	321,625	328,224	-2.0%
30-YR SWAP RATE	41	104.86	-60.6%	64.8	-36.2%	82	141	-42.0%
ULTRA T-BOND	142,893	175,967.86	-18.8%	84,667.95	68.8%	112,981	115,151	-1.9%
FED FUND	131,960	119,856.86	10.1%	110,940.45	18.9%	129,506	80,031	61.8%
Ultra 10-Year Note	80,856	0	-	61,942.35	30.5%	54,647	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	275,258	487,859.33	-43.6%	507,015.25	-45.7%	516,892	519,266	-0.5%
EURODOLLARS	575,838	496,585.1	16.0%	836,704.5	-31.2%	711,239	443,788	60.3%
30-YR BOND	63,938	95,165.95	-32.8%	81,592.75	-21.6%	81,162	83,189	-2.4%
5-YR NOTE	80,395	95,886.62	-16.2%	74,245.35	8.3%	96,992	90,026	7.7%
10-YR NOTE	317,051	366,477.62	-13.5%	342,336.15	-7.4%	364,132	386,648	-5.8%
2-YR NOTE	8,571	9,677.67	-11.4%	4,513	89.9%	6,951	9,534	-27.1%
ULTRA T-BOND	384	641.14	-40.1%	355.45	8.1%	278	417	-33.2%
FED FUND	219	1,073.81	-79.6%	335.65	-34.6%	379	1,343	-71.7%
Ultra 10-Year Note	152	0	-	142	7.1%	49	0	-

Energy Futures

ERCOT NORTH ZMCPPE 5MW OFFPE	0	0	-	0	-	0	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-	0	69	-100.0%
RBOB GAS	70	49.14	41.7%	76.3	-8.7%	62	71	-12.5%
ELEC ERCOT DLY PEAK	0	0	-	0	-	0	5	-100.0%
ERCOT NORTH ZMCPPE 5MW OFFPE	0	310.86	-100.0%	0	-	26	114	-77.5%
ERCOT NORTH ZMCPPE 5MW PEAK	0	0	-	0	-	1	12	-88.3%
SINGAPORE JET KERO VS. GASOIL	0	0	-	0	-	0	0	-100.0%
PETRO OUTRIGHT EURO	410	391.1	4.8%	472.45	-13.2%	442	414	6.7%
MONT BELVIEU LDH PROPANE OPIS	40	5.9	570.5%	43.75	-9.5%	41	31	30.5%
MONT BELVIEU ETHANE OPIS BALM	8	4.29	75.0%	5.5	36.4%	5	11	-55.3%
CONWAY NATURAL GASOLINE (OPI	0	5.52	-100.0%	4.65	-100.0%	8	4	87.6%
PETROCHEMICALS	297	126.81	133.9%	327.2	-9.3%	263	182	44.5%
CONWAY PROPANE 5 DECIMALS S	528	100.38	426.3%	302.4	74.7%	312	220	41.8%
CONWAY NORMAL BUTANE (OPIS) S	23	26.57	-12.8%	1.5	1445.5%	6	8	-26.4%

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Energy Futures								
MONT BELVIEU NORMAL BUTANE B	26	14.29	80.1%	32.8	-21.6%	33	21	54.8%
MONT BELVIEU NATURAL GASOLIN	11	10.95	4.2%	4.1	178.3%	10	16	-39.5%
IN DELIVERY MONTH EUA	0	147.62	-100.0%	17.5	-100.0%	157	413	-62.1%
WTS (ARGUS) VS WTI SWAP	305	164.71	85.4%	22.5	1257.6%	84	241	-64.9%
ISO NEW ENGLAND PK LMP	0	0	-	0	-	0	0	51.5%
ELEC NYISO OFF-PEAK	0	276	-100.0%	0	-	0	172	-100.0%
ELEC MISO PEAK	0	15.24	-100.0%	0	-	0	14	-100.0%
TRANSCO ZONE 4 NAT GAS IN	0	0	-	37.2	-100.0%	9	5	78.0%
COLUMB GULF MAINLINE NG B	160	89.9	78.3%	39.5	305.8%	111	102	9.0%
ONEOK OKLAHOMA NG BASIS	5	17.43	-68.7%	0	-	6	12	-46.1%
TEXAS GAS ZONE1 NG BASIS	0	2.86	-100.0%	0	-	0	64	-100.0%
NYISO ZONE C 5MW D AH O P	0	0	-	0	-	325	0	-
PJM NI HUB 5MW REAL TIME	17,313	10,759.95	60.9%	2,470.75	600.7%	8,456	7,702	9.8%
NYISO ZONE J 5MW D AH O P	0	994	-100.0%	0	-	616	252	144.2%
NYISO ZONE J 5MW D AH PK	38	54.86	-30.4%	0	-	52	37	37.5%
NEPOOL W CNT MASS 5MW D A	0	0	-	0	-	24	175	-86.3%
PJM COMED 5MW D AH PK	0	0	-	63.5	-100.0%	69	28	143.0%
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	-	71	0	-
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-	4	0	-
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-	4	5	-30.0%
NYISO ZONE C 5MW D AH PK	0	0	-	0	-	9	0	-
PETRO CRCKS & SPRDS NA	1,801	1,005.9	79.1%	1,673.95	7.6%	1,586	1,367	16.1%
SINGAPORE GASOIL	227	103.19	119.5%	180.5	25.5%	186	127	46.6%
PETRO OUTRIGHT NA	765	468.67	63.1%	771.15	-0.9%	660	524	26.0%
CRUDE OIL SPRDS	245	14.29	1618.2%	321.75	-23.7%	128	31	312.7%
RBOB GASOLINE BALMO CLNDR	68	31.9	113.0%	47.15	44.1%	36	52	-30.1%
GASOLINE UP-DOWN BALMO SW	0	0	-	0	-	5	24	-80.0%
COLUMBIA GULF MAIN NAT G	0	0	-	0	-	13	13	-1.0%
ALGON CITY GATES NAT GAS	11	0	-	79	-86.2%	36	0	-
SOUTHERN NAT LA NAT GAS	4	0	-	0	-	4	17	-78.3%
TENN 800 LEG NAT GAS INDE	0	0	-	0	-	8	13	-39.0%
NATURAL GAS PHY	372,670	307,522.62	21.2%	338,455.1	10.1%	361,733	323,211	11.9%
CRUDE OIL OUTRIGHTS	573	717.9	-20.1%	332	72.7%	339	428	-20.9%
ELECTRICITY OFF PEAK	0	0	-	0	-	141	250	-43.8%
ELEC FINSETTLED	0	0	-	0	-	8	11	-31.5%
PETRO CRK&SPRD EURO	285	228.57	24.7%	236.15	20.7%	299	270	10.6%
FREIGHT MARKETS	2	8.14	-77.1%	1.2	55.3%	9	3	199.2%
PLASTICS	28	38.19	-27.2%	1	2681.8%	16	42	-60.7%
NYH NO 2 CRACK SPREAD CAL	138	73.38	88.0%	37.1	271.8%	88	123	-28.6%
TRANSCO ZONE 6 BASIS SWAP	31	0	-	60.95	-49.7%	42	42	0.3%
NYISO A	0	0	-	0	-	0	4	-100.0%
MINY NATURAL GAS	1,064	799.24	33.2%	1,238.1	-14.0%	1,183	1,305	-9.4%
HEATING OIL PHY	148,971	154,960.81	-3.9%	152,625.7	-2.4%	155,113	146,036	6.2%
DOMINION TRANSMISSION INC	803	120.29	567.6%	441.2	82.0%	900	348	158.5%
TCO BASIS SWAP	275	354.9	-22.6%	67.25	308.4%	140	156	-9.8%
PJM MONTHLY	0	75.62	-100.0%	2	-100.0%	17	29	-40.4%
EL PASO PERMIAN INDEX SWA	0	0	-	31	-100.0%	10	0	-

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Energy Futures								
WAHA INDEX SWAP FUTURE	22	0	-	31	-29.6%	50	7	645.1%
NY HARBOR HEAT OIL SWP	81	225.24	-64.1%	97.35	-17.0%	121	213	-43.0%
EASTERN RAIL DELIVERY CSX	38	83.14	-54.9%	65.5	-42.7%	58	160	-63.6%
HTG OIL	0	5.14	-100.0%	5.8	-100.0%	32	8	281.4%
EUROPE 3.5% FUEL OIL MED	19	0	-	12.35	50.9%	18	6	214.7%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
PJM OFF-PEAK LMP SWAP FUT	0	14.29	-100.0%	0	-	1	7	-88.6%
AEP-DAYTON HUB OFF-PEAK M	0	0	-	0	-	0	4	-100.0%
DOMINION TRAN INC - APP I	0	0	-	0	-	102	10	912.0%
TENNESSEE ZONE 0 BASIS SW	0	0	-	30.2	-100.0%	16	4	281.7%
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-
FUELOIL SWAP:CARGOES VS.B	4	8.76	-55.4%	9.35	-58.2%	17	18	-8.4%
MINY HTG OIL	1	0.48	5.0%	1.05	-52.4%	0	0	28.3%
BRENT CALENDAR SWAP	29	157.24	-81.3%	145.95	-79.9%	105	234	-55.1%
EURO GASOIL 10PPM VS ICE	6	2.71	137.8%	3.75	72.1%	4	4	-15.7%
WTI-BRENT CALENDAR SWAP	546	1,196.19	-54.3%	856	-36.2%	588	1,097	-46.4%
CENTERPOINT BASIS SWAP	32	10.1	215.2%	45.3	-29.8%	64	90	-29.1%
PJM NILL DA OFF-PEAK	13,379	3,398.43	293.7%	1,430.85	835.0%	4,918	2,003	145.5%
PANHANDLE INDEX SWAP FUTU	0	84.29	-100.0%	0	-	15	10	42.4%
PJM NILL DA PEAK	669	30.33	2103.8%	68.75	872.4%	239	94	155.0%
CIN HUB 5MW REAL TIME PK	135	110.95	22.1%	217.5	-37.7%	380	82	363.9%
MINY WTI CRUDE OIL	11,686	10,859.76	7.6%	10,780.75	8.4%	13,790	12,449	10.8%
JAPAN C&F NAPHTHA SWAP	81	45.52	78.3%	52.75	53.9%	60	47	28.8%
LLS (ARGUS) VS WTI SWAP	315	524.62	-40.0%	290.4	8.4%	329	435	-24.5%
RBOB PHY	181,081	177,945.67	1.8%	171,349.55	5.7%	180,368	159,297	13.2%
NEPOOL RHD ISLD 5MW D AH	0	94.29	-100.0%	0	-	0	44	-100.0%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-	0	15	-100.0%
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-	0	0	-
CIN HUB 5MW REAL TIME O P	0	4,655.24	-100.0%	8,418	-100.0%	5,788	3,114	85.9%
LTD NAT GAS	10,237	12,049.33	-15.0%	8,825.7	16.0%	10,981	11,453	-4.1%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	0	-
NORTHWEST ROCKIES BASIS S	355	752.81	-52.8%	340.3	4.4%	812	537	51.1%
SINGAPORE 380CST BALMO	6	3.9	40.9%	6.75	-18.5%	7	5	34.6%
PJM BGE DA OFF-PEAK	0	0	-	0	-	140	0	-
ULSD 10PPM CIF MED VS ICE	0	3.81	-88.1%	2.3	-80.2%	1	4	-77.8%
GULF COAST JET FUEL CLNDR	2	0	-	9.6	-81.1%	7	14	-51.6%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	0	0	-
SINGAPORE GASOIL SWAP	277	18.9	1364.8%	328.1	-15.6%	212	111	91.4%
CHICAGO ULSD PL VS HO SPR	35	3.62	865.9%	23	52.0%	16	17	-10.3%
CIN HUB 5MW D AH PK	12	43.14	-72.8%	78.3	-85.0%	112	42	167.4%
PJM AD HUB 5MW REAL TIME	989	8,106.9	-87.8%	3,726.4	-73.4%	6,689	7,011	-4.6%
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-	0	0	-24.3%
Sumas Basis Swap	21	82.57	-74.7%	39.35	-46.9%	85	57	50.3%
RBOB CRACK SPREAD	65	29.05	123.8%	2.5	2500.0%	70	51	38.8%
NGPL TEX/OK	42	143.24	-70.5%	55	-23.1%	141	333	-57.7%
EURO GASOIL 10 CAL SWAP	0	0	-	0	-	0	0	-67.5%
HENRY HUB INDEX SWAP FUTU	576	462.19	24.7%	779.7	-26.1%	956	439	117.7%
WTI-BRENT BULLET SWAP	0	0	-	0	-	0	0	-
NYISO J OFF-PEAK	0	0	-	0	-	0	2	-79.5%

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Energy Futures								
EAST/WEST FUEL OIL SPREAD	2	6.43	-64.6%	3.75	-39.4%	1	9	-84.8%
TENNESSEE 500 LEG BASIS S	16	0	-	16.55	-1.1%	6	22	-70.3%
NORTHERN NATURAL GAS DEMAR	7	78.29	-91.3%	0	-	10	23	-55.3%
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-	0	0	-
HOUSTON SHIP CHANNEL INDE	0	0	-	9.3	-100.0%	1	1	56.5%
ROCKIES KERN OPAL - NW IN	0	0	-	15.5	-100.0%	6	7	-15.7%
APPALACHIAN COAL (PHY)	0	2.86	-100.0%	0	-	1	10	-92.6%
WTI CALENDAR	1,029	1,373.48	-25.1%	1,047.1	-1.7%	1,407	1,600	-12.1%
CINERGY HUB PEAK MONTH	0	1.9	-100.0%	0	-	0	0	-100.0%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-	0	0	-
RBOB CALENDAR SWAP	479	427.81	11.9%	378.6	26.4%	313	336	-6.7%
AEP-DAYTON HUB MTHLY	0	0.95	-100.0%	12	-100.0%	1	3	-45.1%
CRUDE OIL PHY	1,004,094	914,142.62	9.8%	942,072.55	6.6%	1,060,483	799,219	32.7%
N ILLINOIS HUB MTHLY	0	1.9	-100.0%	0	-	0	0	-100.0%
NEW YORK ETHANOL SWAP	38	37.62	-0.3%	37.5	0.0%	73	48	52.2%
LA CARB DIESEL (OPIS)	0	0	-	0	-	0	1	-100.0%
RBOB SPREAD (PLATTS) SWAP	0	1.57	-100.0%	0	-	0	0	-100.0%
EURO PROPANE CIF ARA SWA	49	10.24	378.2%	61.95	-21.0%	57	20	190.9%
LA CARBOB GASOLINE(OPIS)S	15	10.71	37.9%	16.25	-9.1%	35	24	50.2%
MCCLOSKEY ARA ARGV COAL	4,340	11,811.81	-63.3%	5,932.4	-26.8%	8,394	8,426	-0.4%
MCCLOSKEY RCH BAY COAL	439	736.52	-40.4%	309.35	42.0%	872	1,122	-22.3%
MGF FUT	0	0	-	0	-	1	0	76.2%
MNC FUT	161	184.29	-12.6%	296.7	-45.7%	190	201	-5.3%
DLY GAS EURO-BOB OXY	0	0	-	3	-100.0%	0	0	-
MGN1 SWAP FUT	3	9.81	-65.2%	3.75	-9.1%	6	8	-17.4%
UCM FUT	1	2.86	-52.3%	0.5	172.7%	2	2	-31.6%
MJC FUT	7	0	-	8.6	-23.9%	5	3	48.6%
HEATING OIL VS ICE GASOIL	0	0	-	0	-	0	0	-
UP DOWN GC ULSD VS NMX HO	2,568	1,167.81	119.9%	3,430.2	-25.1%	2,581	1,975	30.7%
HOUSTON SHIP CHANNEL BASI	73	268.57	-73.0%	93	-22.0%	157	192	-18.0%
FUEL OIL CRACK VS ICE	160	185.9	-14.1%	260.85	-38.8%	193	176	9.9%
NGPL TEXOK INDEX	14	22.86	-40.3%	0	-	2	5	-52.4%
NATURAL GAS	6,162	2,997.9	105.5%	7,402.05	-16.8%	6,015	4,221	42.5%
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-	0	16	-100.0%
N ROCKIES PIPE SWAP	0	0	-	0	-	0	4	-100.0%
SOCAL PIPE SWAP	0	0	-	0	-	34	2	1638.4%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	1	-100.0%
GAS EURO-BOB OXY NWE BARGES	527	484.1	8.9%	590.15	-10.7%	668	813	-17.9%
MONT BELVIEU NATURAL GASOLIN	320	154.1	108.0%	364.55	-12.1%	405	257	57.9%
ONTARIO POWER SWAPS	5	3.33	50.0%	1.5	233.3%	28	669	-95.8%
DAILY PJM	0	0	-	0	-	16	32	-48.6%
BRENT OIL LAST DAY	76,373	111,285.1	-31.4%	81,706.2	-6.5%	95,207	103,759	-8.2%
SINGAPORE GASOIL CALENDAR	9	0	-	0	-	3	27	-88.2%
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	880	157.1	460.0%	552.25	59.3%	515	67	666.5%
MARS (ARGUS) VS WTI SWAP	50	354.1	-86.0%	40.25	23.1%	205	293	-30.0%
SINGAPORE JET KERO BALMO	0	0	-	0	-	0	2	-84.6%
WTS (ARGUS) VS WTI TRD MT	39	146.67	-73.5%	50.5	-23.0%	51	77	-33.2%

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	ADV AUG 2016	ADV AUG 2015	% CHG	ADV JUL 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures								
DUBAI CRUDE OIL BALMO	0	0	-	13.75	-100.0%	2	0	316.6%
EURO 1% FUEL OIL NEW BALM	0	0.14	-100.0%	0	-	1	1	142.9%
BRENT CFD SWAP	0	0	-	0	-	0	4	-100.0%
PREMIUM UNLTD 10P FOB MED	11	14	-19.5%	14.7	-23.3%	14	13	7.4%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	-24.3%
3.5% FUEL OIL CID MED SWA	15	0	-	6.05	155.4%	13	4	253.6%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-	0	0	-3.3%
ARGUS PROPAN FAR EST INDE	49	19.33	155.8%	83.55	-40.8%	72	23	216.0%
ULSD 10PPM CIF VS ICE GAS	0	0.24	-100.0%	0	-	0	0	112.1%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH PK	242	315.71	-23.2%	153	58.5%	182	140	29.9%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-	0	0	-9.1%
NYMEX ULSD VS NYMEX HO	0	0	-	0	-	0	5	-100.0%
RBOB VS HEATING OIL SWAP	27	42.86	-36.4%	114	-76.1%	71	48	46.1%
GULF COAST ULSD CRACK SPR	7	0	-	3.75	81.8%	37	16	135.5%
USGC UNL 87 CRACK SPREAD	0	21.43	-100.0%	0	-	1	14	-92.5%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-	0	0	-92.4%
TENNESSEE 800 LEG NG BASI	19	69.71	-72.1%	0	-	7	15	-52.6%
NEPOOL W CNTR M 5MW D AH	0	20	-100.0%	0	-	10	7	50.2%
DATED TO FRONTLINE BRENT	34	8.33	309.1%	77.5	-56.0%	72	137	-47.5%
PJM APS ZONE DA PEAK	0	0	-	0	-	0	0	-
PJM BGE DA PEAK	0	0	-	0	-	8	0	-
PJM PPL DA PEAK	0	60.71	-100.0%	0	-	0	13	-100.0%
PJM JCPL DA PEAK	0	0	-	0	-	0	3	-100.0%
PJM PSEG DA PEAK	0	0	-	0	-	31	0	6923.7%
PJM PSEG DA OFF-PEAK	0	0	-	0	-	981	8	12560.9%
PJM WESTH RT PEAK	3,400	1,673.76	103.2%	2,990.4	13.7%	3,139	992	216.3%
ALGONQUIN CITYGATES BASIS	22	11.43	93.7%	79.4	-72.1%	35	6	530.3%
MICHCON NG INDEX SWAP	0	0	-	92	-100.0%	11	0	-
GASOIL 0.1 CIF MED SWAP	0	0	-	0	-	0	0	127.3%
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	0	8.81	-98.5%	28.25	-99.5%	8	8	6.1%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-
GULF COAST NO.6 FUEL OIL	2,416	2,974.95	-18.8%	2,988.6	-19.2%	2,768	3,277	-15.5%
SINGAPORE FUEL 180CST CAL	37	92.29	-59.6%	53.95	-30.9%	57	88	-35.5%
SINGAPORE FUEL OIL SPREAD	30	15	96.7%	28.8	2.4%	27	23	19.4%
NORTHERN ILLINOIS OFF-PEA	0	1.9	-100.0%	0	-	0	0	-100.0%
PJM ATSI ELEC	0	0	-	0	-	0	98	-100.0%
SING FUEL	0	0	-	0.25	-9.1%	0	0	127.3%
EURO-DENOMINATED PETRO PROD	0	0	-	4.4	-100.0%	1	11	-91.1%
DATED BRENT (PLATTS) DAILY SWA	0	0	-	0	-	0	94	-100.0%
GAS EURO-BOB OXY NWE BARGES	241	223.52	7.8%	239.2	0.8%	333	318	4.6%
MINY RBOB GAS	0	0.19	67.0%	0.15	112.1%	0	0	-9.6%
RBOB UP-DOWN CALENDAR SWA	0	601.19	-100.0%	0	-	55	483	-88.6%
LA JET FUEL VS NYM NO 2 H	1	2.38	-52.3%	0.75	51.5%	5	2	124.4%
ANR OKLAHOMA	3	34.29	-92.0%	12.4	-78.0%	22	46	-52.6%
MICHIGAN BASIS	66	61.14	8.2%	92.25	-28.3%	100	26	287.5%
TEXAS EASTERN ZONE M-3 BA	435	33.14	1213.0%	426.55	2.0%	391	99	294.3%

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	ADV AUG 2016	ADV AUG 2015	% CHG	ADV JUL 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures								
NORTHEN NATURAL GAS VENTU	10	10.1	0.9%	61.75	-83.5%	43	23	92.0%
CIG BASIS	508	105.86	379.8%	269.3	88.6%	389	189	105.5%
PJM DAILY	0	0	-	0	-	8	0	-
COLUMBIA GULF ONSHORE	0	0	-	0	-	19	18	1.9%
Tetco STX Basis	0	0	-	36.5	-100.0%	10	18	-47.7%
Transco Zone 3 Basis	5	28.95	-81.2%	0	-	4	28	-84.1%
GULF COAST GASOLINE CLNDR	0	47.62	-100.0%	0	-	8	29	-72.9%
CENTERPOINT EAST INDEX	0	0	-	37	-100.0%	4	3	65.6%
GULF COAST ULSD CALENDAR	51	19.9	158.5%	61.6	-16.5%	44	34	27.5%
LA CARB DIESEL (OPIS) SWA	57	30.95	82.8%	9.5	495.7%	38	30	25.0%
EURO 3.5% FUEL OIL RDAM B	16	37.67	-56.7%	9.1	79.3%	15	25	-41.0%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
SINGAPORE GASOIL BALMO	15	7.14	103.6%	39	-62.7%	14	5	162.4%
EUROPEAN NAPHTHA BALMO	7	2.86	130.7%	6.65	-0.9%	7	4	80.7%
GASOIL MINI CALENDAR SWAP	10	10.86	-9.6%	7.05	39.3%	12	13	-6.3%
NY ULSD (ARGUS) VS HEATING OIL	50	17.05	190.9%	11.8	320.3%	24	131	-81.5%
PJM PECO ZONE5MW PEAK CAL MO	0	0	-	0	-	0	3	-100.0%
EUROPE 1% FUEL OIL RDAM C	0	0	-	0.5	-100.0%	1	1	13.2%
SAN JUAN BASIS SWAP	277	99.76	177.4%	236.1	17.2%	308	118	161.0%
SOCAL BASIS SWAP	0	0	-	0	-	0	0	-100.0%
GULF COAST JET VS NYM 2 H	1,447	1,084.14	33.5%	1,463.3	-1.1%	1,553	1,066	45.7%
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	20	18.57	8.2%	16.5	21.8%	26	43	-38.2%
GASOIL CALENDAR SWAP	1	0.29	138.6%	2.3	-70.4%	2	1	75.7%
BRENT FINANCIAL FUTURES	3	14.29	-79.3%	18.25	-83.8%	24	298	-92.0%
ICE BRENT DUBAI SWAP	5	2.86	59.1%	0	-	1	50	-98.7%
GASOIL CRACK SPREAD CALEN	248	51.43	381.7%	398.55	-37.8%	252	154	64.1%
EUROPEAN NAPHTHA CRACK SPR	212	180.67	17.3%	231.35	-8.4%	218	308	-29.1%
CRUDE OIL	326	581.76	-44.0%	249	30.9%	716	915	-21.8%
NEPOOL INTR HUB 5MW D AH	13,489	3,933.33	242.9%	1,974	583.3%	2,857	1,342	112.9%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	0	914.29	-100.0%	0	-	128	942	-86.5%
PJM JCPL DA OFF-PEAK	0	0	-	0	-	0	61	-100.0%
PJM WESTH RT OFF-PEAK	6,390	14,242.81	-55.1%	48,115.55	-86.7%	33,348	14,351	132.4%
CHICAGO ETHANOL SWAP	4,886	3,705.24	31.9%	4,887.75	0.0%	4,683	3,957	18.4%
HENRY HUB BASIS SWAP	873	462.19	88.9%	826.9	5.6%	1,046	584	78.9%
HENRY HUB SWAP	16,452	19,066.62	-13.7%	12,871.4	27.8%	20,568	21,070	-2.4%
PREM UNL GAS 10PPM RDAM FOB B	0	0.48	-100.0%	0	-	0	0	-96.4%
PREM UNL GAS 10PPM RDAM FOB S	1	0	-	2.75	-50.4%	2	1	21.6%
MONT BELVIEU NORMAL BUTANE 5	1,289	694	85.7%	1,303.2	-1.1%	1,143	828	38.0%
MONT BELVIEU ETHANE 5 DECIMAL	2,294	369.62	520.7%	1,679.95	36.6%	1,936	367	428.2%
MONT BELVIEU LDH PROPANE 5 DE	6,201	1,881.19	229.6%	7,079.4	-12.4%	5,413	2,437	122.1%
SINGAPORE 180CST BALMO	3	2.14	16.7%	0.75	233.3%	3	2	44.6%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	0	-
GRP THREE UNL GS (PLT) VS	79	102.86	-23.1%	82.5	-4.1%	67	74	-9.2%
JET BARGES VS ICE GASOIL	0	0	-	0	-	0	0	122.1%
SINGAPORE GASOIL VS ICE	94	0.48	19706.4%	125.4	-24.8%	90	24	280.8%
NATURAL GAS PEN SWP	5,247	4,274.95	22.7%	6,175.55	-15.0%	5,389	8,696	-38.0%

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Energy Futures								
WESTERN RAIL DELIVERY PRB	31	78.57	-60.1%	17.75	76.7%	48	104	-53.4%
EUROPE DATED BRENT SWAP	0	391.9	-100.0%	155	-100.0%	155	154	0.8%
SINGAPORE JET KERO GASOIL	28	0	-	87.25	-67.4%	34	14	136.2%
TETCO M-3 INDEX	27	0	-	13.95	95.5%	48	44	10.4%
PJM AECO DA PEAK	0	0	-	0	-	0	1	-100.0%
GASOIL 10PPM CARGOES CIF	0	0	-	0	-	0	0	-86.2%
WAHA BASIS	175	323.71	-45.9%	344.55	-49.2%	237	162	46.5%
LA JET (OPIS) SWAP	163	46.43	251.5%	81.25	100.8%	99	43	131.9%
NY HARBOR 1% FUEL OIL BAL	3	0	-	0	-	1	2	-71.2%
GASOIL 10PPM VS ICE SWAP	10	1.9	405.9%	3	221.2%	4	6	-27.4%
NY H OIL PLATTS VS NYMEX	0	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	934	224	316.9%	3,978	-76.5%	2,304	1,013	127.4%
EUROPEAN GASOIL (ICE)	315	813.43	-61.3%	575.45	-45.3%	9,210	3,047	202.3%
ULSD UP-DOWN BALMO SWP	516	66.67	673.9%	493.1	4.6%	262	179	46.1%
JET FUEL UP-DOWN BALMO CL	342	39.29	770.7%	68.25	401.2%	174	152	14.7%
EIA FLAT TAX ONHWAY DIESE	52	17.95	187.6%	59.6	-13.4%	55	37	48.1%
NY 2.2% FUEL OIL (PLATTS	4	8.81	-58.7%	0	-	3	4	-24.4%
RBOB CRACK SPREAD BALMO S	1	0	-	0	-	0	0	152.4%
HEATING OIL BALMO CLNDR S	1	0	-	1.25	-45.5%	2	7	-72.0%
INDIANA MISO	0	0	-	0	-	1	9	-92.4%
PETROLEUM PRODUCTS ASIA	44	107.76	-59.1%	89	-50.5%	63	79	-20.3%
AUSTRIALIAN COKE COAL	8	3.62	111.0%	6.55	16.6%	18	7	143.8%
PETROLEUM PRODUCTS	97	0.71	13441.6%	76.2	26.9%	37	2	1826.9%
COAL SWAP	10	13.62	-23.2%	4	161.4%	13	29	-56.0%
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	451	296.48	52.0%	465.4	-3.2%	332	251	32.2%
SINGAPORE JET KEROSENE SW	41	27.14	50.7%	56.5	-27.6%	28	65	-57.2%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-	0	5	-100.0%
FLORIDA GAS ZONE3 BASIS S	152	23.24	555.7%	39.45	286.2%	33	57	-43.1%
TRANSCO ZONE4 BASIS SWAP	39	20.38	90.9%	78.35	-50.3%	102	300	-65.9%
ANR LOUISIANA BASIS SWAP	0	0	-	0	-	0	12	-100.0%
CINERGY HUB OFF-PEAK MONT	0	7.14	-100.0%	0	-	0	2	-85.6%
DUBAI CRUDE OIL CALENDAR	104	190.38	-45.4%	143.75	-27.7%	70	187	-62.3%
NGPL MIDCONTINENT INDEX	0	5.71	-100.0%	31	-100.0%	43	1	3549.5%
PANHANDLE BASIS SWAP FUTU	453	491.1	-7.7%	412.15	9.9%	417	521	-20.0%
SONAT BASIS SWAP FUTURE	0	123.71	-100.0%	0	-	2	58	-96.2%
DIESEL 10P BRG FOB RDM VS	5	0	-	0	-	1	0	1794.9%
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-	0	1	-84.2%
EUROPE 3.5% FUEL OIL RDAM	180	353.95	-49.1%	288.1	-37.5%	299	389	-23.1%
GULF COAST 3% FUEL OIL BA	13	47.95	-73.0%	13.1	-1.1%	34	49	-31.1%
NY1% VS GC SPREAD SWAP	86	45.24	90.9%	140.7	-38.6%	107	109	-1.9%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-	0	1	-100.0%
JET CIF NWE VS ICE	3	2.19	28.7%	4.1	-31.3%	5	5	-9.7%
EUROPE JET KERO NWE CALSW	0	0.48	-100.0%	0	-	0	2	-88.5%
JAPAN NAPHTHA BALMO SWAP	3	1.19	186.4%	0.25	1263.6%	2	2	11.0%

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	ADV AUG 2016	ADV AUG 2015	% CHG	ADV JUL 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures								
ARGUS PROPAN(SAUDI ARAMCO	18	18.48	-0.1%	35.95	-48.7%	44	28	55.5%
NYISO G	0	0	-	0	-	0	2	-100.0%
NYISO J	0	22.33	-100.0%	0	-	1	13	-92.0%
NGPL MID-CONTINENT	55	86.1	-36.2%	169.65	-67.6%	159	200	-20.4%
BRENT BALMO SWAP	13	16.38	-23.7%	2	525.0%	6	19	-66.1%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-	0	0	-
HENRY HUB SWING FUTURE	0	57.14	-100.0%	0	-	2	5	-63.4%
EUROPE NAPHTHA CALSWAP	82	36.57	123.1%	100.2	-18.6%	67	59	13.0%
NY HARBOR RESIDUAL FUEL 1	135	340.9	-60.5%	91.7	46.8%	164	245	-33.0%
PERMIAN BASIS SWAP	109	106	2.5%	186	-41.6%	171	146	17.6%
JAPAN C&F NAPHTHA CRACK S	29	49.71	-42.7%	25.65	11.1%	20	13	58.8%
EMMISSIONS	0	0	-	0	-	0	2	-100.0%
NATURAL GAS INDEX	0	0	-	85.6	-100.0%	40	0	-
PETRO CRCKS & SPRDS ASIA	4	20.38	-82.2%	0	-	7	8	-15.5%
NYISO CAPACITY	11	51.81	-78.9%	10.2	7.4%	21	35	-40.0%
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	210	173.14	21.3%	189	11.1%	132	182	-27.7%
GASOIL 0.1CIF MED VS ICE	0	0	-	2	-77.3%	1	1	-19.9%
PJM AECO DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM PPL DA OFF-PEAK	0	1,120	-100.0%	0	-	0	242	-100.0%
PJM DAYTON DA PEAK	312	10	3024.1%	317.5	-1.6%	130	65	98.6%
PREMIUM UNLEAD 10PPM FOB	0	4.62	-90.2%	0.85	-46.5%	2	3	-37.5%
PJM WESTH DA OFF-PEAK	0	1,500.95	-100.0%	18,784	-100.0%	4,940	3,193	54.7%
GASOIL 0.1 RDAM BRGS VS I	0	0.57	-100.0%	0.25	-100.0%	0	1	-49.5%
GASOIL 10P CRG CIF NW VS	0	0	-	0	-	0	0	-69.7%
PJM WESTHDA PEAK	116	91.19	27.1%	1,016	-88.6%	270	167	62.3%
NEPOOL RHODE IL 5MW D AH	0	0	-	0	-	0	433	-100.0%
CHICAGO UNL GAS PL VS RBO	13	0	-	0	-	11	1	723.4%
NYISO ZONE A 5MW D AH O P	360	1,104.38	-67.4%	0	-	1,433	1,712	-16.3%
CIN HUB 5MW D AH O PK	0	2,331.43	-100.0%	5,632	-100.0%	1,650	706	133.8%
PJM COMED 5MW D AH O PK	0	0	-	1,174	-100.0%	1,262	342	269.2%
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	135	60.95	120.7%	0	-	22	76	-71.8%
SOUTH STAR TEX OKLHM KNS	0	15.71	-100.0%	55.2	-100.0%	8	29	-71.4%
NY 3.0% FUEL OIL (PLATTS	13	14.29	-12.5%	3.75	233.3%	9	21	-58.1%
ARGUS LLS VS. WTI (ARG) T	463	347.05	33.5%	713.5	-35.1%	646	388	66.5%
NO 2 UP-DOWN SPREAD CALEN	0	4.76	-100.0%	9.35	-100.0%	15	16	-3.8%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
PROPANE NON-LDH MT. BEL (OPIS)	416	251.95	64.9%	582.4	-28.7%	479	359	33.5%
PROPANE NON-LDH MB (OPIS) BAL	32	9.52	231.7%	11.25	180.8%	19	10	92.7%
JET AV FUEL (P) CAR FM ICE GAS S	2	0.24	759.1%	1.6	27.8%	1	1	-14.8%
SINGAPORE MOGAS 92 UNLEADED	286	89.71	219.3%	290.25	-1.3%	316	318	-0.7%
NY JET FUEL (PLATTS) HEAT OIL SV	0	0	-	0	-	0	7	-100.0%
SINGAPORE MOGAS 92 UNLEADED	1	2.38	-52.3%	0	-	17	14	19.0%
ETHANOL T2 FOB ROTT INCL DUTY	95	73.86	28.9%	70.05	35.9%	102	116	-12.0%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-	0	0	-
FUEL OIL (PLATS) CAR CM	1	4.43	-74.3%	46.5	-97.6%	7	1	540.4%

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Energy Futures								
FUEL OIL (PLATS) CAR CN	0	0	-	0	-	0	1	-60.3%
GROUP THREE ULSD (PLATTS)	14	0	-	0	-	2	1	127.2%
MICHIGAN MISO	0	207.14	-100.0%	0	-	808	507	59.3%
INDONESIAN COAL	2	2.86	-44.3%	0.75	112.1%	1	7	-82.8%
ETHANOL FWD	43	32.71	30.1%	47.6	-10.6%	35	37	-5.3%
NATURAL GAS FIXED PRICE SWAP F	0	0	-	0	-	0	51	-100.0%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-	0	0	-100.0%
EU LOW SULPHUR GASOIL CRACK	0	0	-	0	-	0	0	-
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-	0	0	-
NAT GAS BASIS SWAP	284	61.14	365.2%	39.65	617.4%	175	21	740.3%
COLUMBIA GULF NAT GAS FIXED PR	0	0	-	0	-	0	2	-100.0%
VENTURA NAT GAS PLATTS FIXED F	0	0	-	0	-	0	0	-100.0%
SUMAS NAT GAS PLATTS FIXED PRI	0	0	-	0	-	0	11	-100.0%
CENTER POINT NAT GAS FIXED PRI	0	0	-	0	-	0	0	-100.0%
NY HARBOR LOW SULPUR GAS 100C	14	0	-	14.75	-6.0%	29	16	82.0%
MINI RBOB V. EBOB(ARGUS) NWE B	78	20.95	269.9%	50.7	52.9%	57	35	63.4%
MINI RBOB V. EBOBARG NWE BRGS	5	8.1	-43.8%	10	-54.5%	6	19	-68.6%
CANADIAN LIGHT SWEET OIL	130	56.29	130.2%	4.5	2778.8%	96	58	66.0%
MINI GAS EUROBOB OXY NWE ARG	39	10.29	279.6%	17.55	122.5%	21	14	49.3%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
MARS BLEND CRUDE OIL	25	0	-	172.5	-85.2%	93	0	-
MJB FUT	0	0	-	0	-	0	0	-100.0%
DY EURO 3.5% FUEL OI RDA	0	40	-100.0%	0	-	0	3	-100.0%
3.5% FUEL OIL CIF BALMO S	2	0	-	0	-	1	1	108.0%
FL GAS ZONE 3 NAT GAS IND	0	0	-	0	-	50	0	-
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-	0	0	-100.0%
CIG ROCKIES NG INDEX SWA	0	0	-	6.2	-100.0%	6	0	-
TRANSCO ZONE 6 INDEX	5	0	-	30.2	-81.9%	37	0	12127.2%
NGPL MIDCONTINENT SWING S	0	0	-	0	-	4	0	-
DEMARC INDEX FUTURE	0	0	-	0	-	5	0	-
TCO NG INDEX SWAP	0	0	-	0	-	0	15	-100.0%
ELEC ERCOT DLY OFF PK	0	0	-	0	-	0	0	-
Energy Options								
PETRO OUTRIGHT EURO	0	0	-	0	-	0	1	-100.0%
PETROCHEMICALS	84	63.29	32.8%	76.35	10.1%	97	60	62.2%
NATURAL GAS OPTION ON CALEND	120	25.71	364.9%	45	165.7%	96	51	86.3%
ELEC MISO PEAK	0	0	-	0	-	15	10	53.9%
HENRY HUB FINANCIAL LAST	25	73.05	-65.8%	100.15	-75.1%	95	94	1.8%
NATURAL GAS PHY	101,228	62,809.24	61.2%	114,272.95	-11.4%	106,642	90,496	17.8%
CRUDE OIL OUTRIGHTS	52	0	-	0	-	14	89	-84.6%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ELEC FINSETTLED	1	0.29	122.8%	2.5	-74.5%	1	0	782.1%
APPALACHIAN COAL	0	0	-	0	-	0	0	-100.0%
EUROPEAN JET KEROSENE NWE (P	0	0	-	0	-	0	0	-
HEATING OIL PHY	1,902	2,287.81	-16.8%	2,557.65	-25.6%	2,639	2,422	8.9%
PJM MONTHLY	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	229	622.33	-63.2%	340.95	-32.9%	283	656	-56.9%

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Energy Options								
BRENT CALENDAR SWAP	27	73.81	-63.0%	0	-	67	605	-88.9%
NATURAL GAS 3 M CSO FIN	710	1,087.86	-34.7%	851.85	-16.6%	1,032	259	299.0%
RBOB PHY	1,215	1,710.62	-29.0%	1,018	19.3%	1,872	1,396	34.1%
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	70	34.67	101.4%	36	93.9%	47	20	133.5%
NATURAL GAS 2 M CSO FIN	0	0	-	0	-	6	20	-69.4%
SINGAPORE JET FUEL CALEND	0	57.14	-100.0%	0	-	0	6	-100.0%
WTI-BRENT BULLET SWAP	691	458.33	50.8%	717.5	-3.6%	910	1,061	-14.2%
WTI 12 MONTH CALENDAR OPT	0	0	-	0	-	0	8	-100.0%
CRUDE OIL APO	1,983	1,635.48	21.3%	999.65	98.4%	1,299	2,857	-54.5%
WTI CRUDE OIL 1 M CSO FI	2,032	10,425	-80.5%	5,450	-62.7%	7,318	7,295	0.3%
NATURAL GAS 6 M CSO FIN	0	0	-	0	-	25	185	-86.8%
RBOB CALENDAR SWAP	14	90.86	-85.0%	0	-	37	86	-57.3%
CRUDE OIL PHY	174,353	201,667.57	-13.5%	172,716.45	0.9%	180,395	159,263	13.3%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-	20	0	-
MCCLOSKEY ARA ARGCS COAL	0	0	-	15	-100.0%	54	36	51.5%
MCCLOSKEY RCH BAY COAL	0	0	-	0	-	14	7	92.7%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	0	-	3	2	15.7%
NATURAL GAS	0	0	-	0	-	3	0	-
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-	0	15	-100.0%
N ROCKIES PIPE SWAP	33	47.43	-31.0%	36	-9.1%	25	25	-0.3%
SOCAL PIPE SWAP	0	0	-	0	-	60	0	-
ETHANOL SWAP	248	148.29	67.5%	241.1	3.0%	278	304	-8.5%
SHORT TERM NATURAL GAS	278	172.62	61.3%	160	74.0%	295	209	40.9%
SHORT TERM CRUDE OIL	0	0	-	0	-	0	0	-
BRENT OIL LAST DAY	1,494	257.76	479.5%	1,622.8	-8.0%	1,021	429	137.9%
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	61.9	-100.0%	0	-	34	14	146.7%
CRUDE OIL 1MO	10,860	14,082.38	-22.9%	16,501.05	-34.2%	11,758	9,325	26.1%
ROTTERDAM 3.5%FUEL OIL CL	5	0	-	0	-	3	2	28.1%
NATURAL GAS 12 M CSO FIN	0	23.81	-100.0%	0	-	0	10	-100.0%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-
PJM CALENDAR STRIP	0	7.62	-100.0%	0	-	0	6	-100.0%
SHORT TERM	156	80.95	92.3%	111.25	39.9%	141	82	71.6%
COAL SWAP	9	5.95	52.7%	0	-	4	18	-77.7%
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	-	0	1	-100.0%
NATURAL GAS 5 M CSO FIN	0	0	-	0	-	7	11	-32.7%
NYMEX EUROPEAN GASOIL APO	0	0	-	0	-	0	6	-100.0%
COAL API2 INDEX	176	757.05	-76.7%	218.5	-19.4%	897	660	35.8%
COAL API4 INDEX	0	13.1	-100.0%	0	-	8	8	4.5%
NATURAL GAS 1 M CSO FIN	320	330.95	-3.2%	150	113.6%	261	1,074	-75.7%
ETHANOL	0	0	-	0	-	0	0	-
PJM WES HUB PEAK CAL MTH	8	8.57	-9.8%	14	-44.8%	65	1	8149.1%
PJM WES HUB PEAK LMP 50MW	332	0	-	10.75	2987.1%	55	0	-
GASOLINE	0	0	-	0	-	5	0	956.8%

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Energy Options								
PJM ELECTRIC	0	0	-	0	-	0	0	-
LLS CRUDE OIL	27	0	-	120	-77.3%	70	16	335.6%
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	7,510	8,814	-14.8%	5,210.95	44.1%	5,623	5,314	5.8%
NYMEX PLATINUM	12,053	12,780.52	-5.7%	13,984.45	-13.8%	14,603	14,392	1.5%
NYMEX HOT ROLLED STEEL	224	293.14	-23.5%	170.75	31.3%	228	232	-1.8%
URANIUM	0	0.05	-100.0%	0	-	39	18	116.3%
COMEX SILVER	86,038	71,952.29	19.6%	72,937.3	18.0%	73,082	53,179	37.4%
COMEX GOLD	190,670	163,407.86	16.7%	289,924	-34.2%	232,957	165,404	40.8%
COMEX COPPER	82,815	83,480.81	-0.8%	75,508.45	9.7%	82,113	67,139	22.3%
COMEX MINY COPPER	19	51.48	-64.1%	16.7	10.8%	27	36	-25.3%
COPPER	21	47.38	-55.6%	1.5	1303.0%	20	26	-23.5%
E-MICRO GOLD	2,473	2,064.95	19.7%	4,869.9	-49.2%	4,323	1,611	168.3%
SILVER	515	389	32.3%	603.85	-14.8%	422	355	18.8%
FERROUS PRODUCTS	2	0	-	0	-	3	2	49.3%
METALS	0	0	-	0	-	0	0	-
ALUMINUM	188	3	6180.3%	141.3	33.3%	139	34	305.5%
IRON ORE 58 CHINA TSI FUTURES	0	0	-	0	-	0	0	-
Gold Kilo	172	161.19	6.7%	185.85	-7.4%	238	203	17.2%
LNDN ZINC	1	5.67	-88.8%	1.75	-63.6%	1	2	-21.5%
Aluminium MW Trans Prem Platts	197	216.9	-9.2%	309.6	-36.4%	286	148	93.1%
IRON ORE 62 CHINA PLATTS FUTUR	0	0	-	0	-	15	10	43.2%
IRON ORE 62 CHINA TSI FUTURES	587	440.52	33.2%	627.55	-6.5%	816	538	51.6%
COMEX E-Mini GOLD	349	235.57	48.2%	790.2	-55.8%	529	264	100.5%
COMEX E-Mini SILVER	72	48.62	47.8%	108.95	-34.0%	61	39	56.4%
Metals Options								
PALLADIUM	205	189.48	8.2%	269.6	-24.0%	156	170	-8.4%
NYMEX PLATINUM	291	44.1	559.5%	132.85	118.9%	204	230	-11.4%
COMEX SILVER	5,591	4,892.81	14.3%	6,731.25	-16.9%	5,531	4,841	14.3%
COMEX GOLD	26,571	31,242.67	-15.0%	29,276.8	-9.2%	38,135	29,781	28.1%
COMEX COPPER	131	100.29	30.8%	289.55	-54.7%	133	107	24.1%
COPPER	0	0	-	0	-	0	0	-100.0%
SILVER	0	0.05	854.8%	9.8	-95.4%	1	5	-68.7%
GOLD	148	91.1	62.4%	265.55	-44.3%	193	94	104.8%
IRON ORE 62 CHINA TSI CALL OPTIC	105	0	-	61.5	70.6%	213	96	120.8%
IRON ORE 62 CHINA TSI PUT OPTIO	36	80	-54.5%	258.1	-85.9%	145	194	-25.5%
Foreign Exchange Futures								
CHILEAN PESO	0	0	-	0	-	0	0	-79.2%

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TOTAL FUTURES GROUP								
Interest Rate Futures	5,727,971	6,327,400.05	-9.5%	4,941,281.35	15.9%	5,572,521	5,185,312	7.5%
Equity Index Futures	1,794,149	2,913,703.14	-38.4%	1,979,586.2	-9.4%	2,434,451	2,232,969	9.0%
Metals Futures	383,905	344,392.95	11.5%	465,393.05	-17.5%	415,525	308,948	34.5%
Energy Futures	1,941,255	1,817,853.52	6.8%	1,886,891.5	2.9%	2,055,858	1,689,427	21.7%
FX Futures	573,182	806,089.05	-28.9%	655,352.6	-12.5%	757,210	786,070	-3.7%
Commodities and Alternative Invest	960,861	1,066,057.48	-9.9%	1,026,572.1	-6.4%	1,140,654	1,017,489	12.1%
Foreign Exchange Futures	0	0	-	0	-	0	0	-79.2%
TOTAL FUTURES	11,381,324	13,275,496.19	-14.3%	10,955,076.8	3.9%	12,376,218.22	11,220,214.88	10.3%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,321,806	1,553,367.24	-14.9%	1,847,240.1	-28.4%	1,778,073	1,534,210	15.9%
Equity Index Options	509,616	774,679.05	-34.2%	586,914.1	-13.2%	605,253	554,506	9.2%
Metals Options	33,079	36,640.48	-9.7%	37,295	-11.3%	44,709	35,518	25.9%
Energy Options	298,682	299,121.43	-0.1%	318,385.45	-6.2%	317,975	279,235	13.9%
FX Options	50,498	82,510.1	-38.8%	61,987.8	-18.5%	74,453	83,161	-10.5%
Commodities and Alternative Invest	208,164	256,009.9	-18.7%	317,865.15	-34.5%	278,492	252,745	10.2%
TOTAL OPTIONS	2,421,847	3,002,328.19	-19.3%	3,169,687.6	-23.6%	3,098,956	2,739,375.25	13.1%
TOTAL COMBINED								
Commodities and Alternative Invest	1,169,025	1,322,067.38	-11.6%	1,344,437.25	-13.0%	1,419,146	1,270,235	11.7%
FX	623,681	888,599.14	-29.8%	717,340.4	-13.1%	831,663	869,232	-4.3%
Equity Index	2,303,765	3,688,382.19	-37.5%	2,566,500.3	-10.2%	3,039,704	2,787,474	9.0%
Interest Rate	7,049,778	7,880,767.29	-10.5%	6,788,521.45	3.8%	7,350,594	6,719,522	9.4%
Energy	2,239,938	2,116,974.95	5.8%	2,205,276.95	1.6%	2,373,833	1,968,661	20.6%
Metals	416,984	381,033.43	9.4%	502,688.05	-17.0%	460,234	344,466	33.6%
Foreign Exchange	0	0	-	0	-	0	0	-79.2%
GRAND TOTAL	13,803,170	16,277,824.38	-15.2%	14,124,764.4	-2.3%	15,475,174.22	13,959,590.14	10.9%

*** 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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