

**CME Group Exchange ADV Report - Monthly**

November 2016

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	ADV NOV 2016	ADV NOV 2015	% CHG	ADV OCT 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Commodities and Alternative Investments Futures</b>								
HDD SEASONAL STRIP	0	11.25	-100.0%	16.67	-100.0%	2	4	-59.7%
CDD SEASONAL STRIP	0	0	-	0	-	7	6	22.9%
CDD WEATHER	0	0	-	0	-	15	24	-38.3%
HDD WEATHER EUROPEAN	0	2.5	-100.0%	2.38	-100.0%	3	0	1324.1%
HDD WEATHER	76	73.75	3.4%	48.81	56.2%	15	33	-54.5%
HOUSING INDEX	2	0.85	157.7%	0.67	228.6%	1	0	63.6%
USD CRUDE PALM OIL	0	0	-	55.24	-100.0%	11	0	-
CAT EURO SEASONAL STRIP	0	0	-	0	-	1	0	-
MILK	1,340	1,124.4	19.1%	1,149.57	16.5%	1,231	1,089	13.0%
HDD EURO SEASONAL STRIP	0	0	-	2.38	-100.0%	1	0	119.0%
CASH-SETTLED CHEESE	350	590.6	-40.7%	404.71	-13.5%	476	486	-2.2%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
LIVE CATTLE	59,881	60,695.65	-1.3%	48,963.38	22.3%	52,174	53,126	-1.8%
BUTTER CS	136	104.25	30.7%	250.71	-45.7%	158	122	29.0%
LUMBER	646	573.75	12.7%	786.19	-17.8%	702	796	-11.8%
DRY WHEY	87	98.5	-12.0%	86.67	0.1%	61	85	-27.7%
CLASS IV MILK	68	33.65	100.7%	90.38	-25.3%	55	48	15.4%
NFD MILK	196	262.95	-25.5%	258.67	-24.3%	225	200	12.4%
GSCI EXCESS RETURN FUT	19	44.55	-57.7%	81.71	-76.9%	1,100	1,004	9.5%
LEAN HOGS	43,590	41,833.95	4.2%	36,318.57	20.0%	36,196	37,849	-4.4%
FEEDER CATTLE	9,108	9,611.2	-5.2%	11,965.43	-23.9%	10,116	9,854	2.7%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,829	1,445.9	26.5%	1,594.86	14.7%	1,409	1,401	0.5%
COCOA TAS	1	24.9	-97.3%	1.43	-53.3%	11	7	56.4%
SUGAR 11	0	8.85	-98.4%	0.1	50.1%	2	6	-70.8%
COFFEE	0	1.85	-97.4%	0.14	-66.7%	1	3	-70.9%
COTTON	0	0.9	-89.4%	0.43	-77.8%	2	2	8.0%
MINI WHEAT	297	321.3	-7.6%	256.81	15.6%	305	328	-7.1%
CORN	396,176	436,826.35	-9.3%	253,398.67	56.3%	353,428	328,436	7.6%
SOYBEAN MEAL	102,709	107,372.1	-4.3%	93,703.1	9.6%	103,443	96,108	7.6%
SOYBEAN OIL	149,750	133,368.5	12.3%	113,996.62	31.4%	116,145	114,218	1.7%
ROUGH RICE	634	955.35	-33.6%	1,726.33	-63.3%	1,168	1,250	-6.6%
DOW-UBS COMMOD INDEX	1,546	1,195.6	29.3%	790.29	95.6%	1,536	1,460	5.2%
MINI SOYBEAN	1,485	613.55	142.0%	1,691.52	-12.2%	1,191	906	31.4%
OATS	1,021	1,248.95	-18.3%	1,045.57	-2.4%	931	769	21.1%
SOYBEAN	194,527	165,729.25	17.4%	282,701.62	-31.2%	246,057	213,814	15.1%
MINI CORN	756	566.65	33.4%	557.29	35.6%	586	524	11.7%
ETHANOL	763	560.55	36.2%	556.29	37.2%	671	742	-9.5%
FERTILIZER PRODUCTS	132	148.75	-11.5%	55.1	139.0%	95	107	-11.7%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	357	413	-13.7%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	53,363	45,506.9	17.3%	33,890.43	57.5%	39,242	29,091	34.9%
MALAYSIAN PALM SWAP	331	217	52.6%	639.81	-48.2%	450	215	109.2%
DJ_UBS ROLL SELECT INDEX FUTU	0	0	-	7.81	-100.0%	13	32	-60.4%
CHI WHEAT	155,717	157,218	-1.0%	104,793.19	48.6%	127,626	122,927	3.8%
PALM OIL	0	10	-100.0%	0	-	0	1	-100.0%

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HDD SEASONAL STRIP	48	5	852.4%	642.86	-92.6%	84	68	24.9%
CDD SEASONAL STRIP	0	0	-	0	-	127	265	-52.2%
CDD WEATHER	0	0	-	0	-	4	1	630.1%
HDD WEATHER EUROPEAN	0	0	-	0	-	24	12	100.8%
HDD WEATHER	0	0	-	47.62	-100.0%	4	11	-60.9%
HOUSING INDEX	0	0	-	0	-	0	0	-
LV CATL CSO	0	0	-	0.24	0.0%	1	0	265.1%
MILK	1,532	933.05	64.2%	1,615.14	-5.2%	1,427	1,049	36.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	11	30	-63.5%
CASH-SETTLED CHEESE	306	556.15	-45.1%	497.52	-38.6%	355	316	12.3%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	12	-100.0%
LIVE CATTLE	12,290	21,355.4	-42.5%	13,773.67	-10.8%	16,403	15,709	4.4%
BUTTER CS	60	10.05	496.5%	61.67	-2.8%	59	48	22.3%
LUMBER	53	38.6	37.9%	80	-33.5%	50	53	-5.4%
DRY WHEY	4	1	257.2%	5.76	-38.0%	4	12	-62.0%
CLASS IV MILK	51	19.5	162.0%	51.95	-1.6%	52	33	55.5%
NFD MILK	64	206	-69.1%	162.05	-60.7%	145	182	-20.2%
LEAN HOGS	7,367	15,059.35	-51.1%	10,616.48	-30.6%	8,703	11,216	-22.4%
FEEDER CATTLE	1,487	1,607.85	-7.5%	1,807.43	-17.7%	1,658	1,728	-4.0%
MLK MID	8	2.4	233.3%	2.05	290.7%	3	2	54.1%
JULY-DEC WHEAT CAL SPRD	5	0	-	9.52	-50.0%	146	62	135.0%
CORN	62,184	71,169.9	-12.6%	75,184.95	-17.3%	93,996	95,455	-1.5%
SOYBEAN MEAL	7,141	12,314.5	-42.0%	7,114.48	0.4%	9,235	11,501	-19.7%
SOYBEAN OIL	9,566	9,604.25	-0.4%	7,643.86	25.1%	9,237	8,534	8.2%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
DEC-JULY CORN CAL SPRD	301	1.75	17124.5%	186.9	61.3%	115	40	188.7%
DEC-DEC CORN CAL SPRD	1	36.75	-97.8%	1.62	-50.0%	77	17	361.9%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	2	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0.52	-100.0%	13	1	1100.7%
ROUGH RICE	72	73.15	-1.5%	59.29	21.5%	83	92	-9.4%
WHEAT	0	3.75	-100.0%	0	-	0	3	-100.0%
WHEAT-CORN IC SO	86	18	376.2%	152.86	-43.9%	76	81	-6.3%
CORN NEARBY+2 CAL SPRD	116	495.75	-76.7%	102.76	12.5%	153	208	-26.6%
SOYBN NEARBY+2 CAL SPRD	0	0	-	47.62	-100.0%	6	1	448.0%
WHEAT NEARBY+2 CAL SPRD	365	323.6	12.8%	141.05	158.7%	234	535	-56.3%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-100.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	16	1	1281.8%
JULY-DEC CORN CAL SPRD	0	54.8	-100.0%	0	-	159	143	11.4%
DEC-JULY WHEAT CAL SPRD	4	0	-	19.76	-81.9%	3	0	1746.8%
JULY-NOV SOYBEAN CAL SPRD	151	111.15	35.6%	74.14	103.3%	284	147	93.2%
OATS	150	79.75	87.7%	153.9	-2.8%	75	83	-9.3%
SOYBEAN	58,756	52,024.9	12.9%	58,484.19	0.5%	82,367	73,768	11.7%
JULY-DEC SOY OIL CAL SPRD	48	0	-	0	-	4	0	2333.4%
SOYBEAN CRUSH	1	23.15	-95.9%	4.24	-77.5%	21	11	93.6%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	4	-100.0%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
Intercommodity Spread	2	0	-	0	-	15	4	293.6%
KC WHEAT	913	1,954.85	-53.3%	530.95	72.0%	1,416	1,839	-23.0%

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MAR-JULY WHEAT CAL SPRD	33	85.4	-61.0%	0	-	10	48	-78.7%
MAR-JULY CORN CAL SPRD	0	15	-100.0%	0	-	10	11	-4.3%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	21	-100.0%
CHI WHEAT	26,513	22,606.7	17.3%	21,983	20.6%	28,237	29,389	-3.9%
<b>FX Futures</b>								
TURKISH LIRA	0	0.1	42.9%	0.43	-66.7%	0	0	-82.6%
TURKISH LIRA (EU)	0	0	-	0	-	0	0	-100.0%
JAPANESE YEN	185,208	110,060.7	68.3%	111,578.9	66.0%	144,749	143,006	1.2%
KOREAN WON	0	1.75	-86.4%	0	-	1	3	-76.9%
CD/JY CROSS RATES	0	0	-	0	-	0	1	-93.7%
CANADIAN DOLLAR	76,869	52,020.7	47.8%	71,764.67	7.1%	74,823	68,387	9.4%
AD/NE CROSS RATES	1	0.45	16.4%	0.43	22.2%	3	2	32.5%
BRITISH POUND	127,554	75,317.65	69.4%	129,278.86	-1.3%	115,230	95,433	20.7%
RUSSIAN RUBLE	1,558	1,726.8	-9.8%	1,048.76	48.5%	1,726	1,579	9.3%
SWISS FRANC	28,763	22,919.1	25.5%	21,638.67	32.9%	23,130	22,270	3.9%
NEW ZEALND DOLLAR	27,069	17,206.4	57.3%	22,596.62	19.8%	23,297	19,921	16.9%
BP/JY CROSS RATES	81	44.1	84.8%	55.81	46.0%	88	61	43.7%
SHEKEL	0	0	-	0	-	0	0	-100.0%
E-MICRO USD/CAD	0	0	-	0	-	0	0	100.8%
E-MICRO GBP/USD	6,400	1,422.35	350.0%	6,590.9	-2.9%	4,223	1,929	118.9%
E-MICRO USD/CHF	0	0.1	-100.0%	0	-	0	0	-87.9%
E-MICRO EUR/USD	15,389	12,549.05	22.6%	10,032	53.4%	13,281	17,098	-22.3%
E-MICRO USD/JPY	0	0.05	-100.0%	0	-	0	0	-96.1%
E-MICRO AUD/USD	5,988	2,188.65	173.6%	4,791.71	25.0%	4,971	2,579	92.8%
AUSTRALIAN DOLLAR	110,236	80,023.6	37.8%	88,794.33	24.1%	102,007	92,421	10.4%
E-MINI JAPANESE YEN	1,710	448.35	281.3%	878.95	94.5%	1,567	841	86.3%
EFX/JY CROSS RATES	1,847	1,670.3	10.6%	1,171.57	57.6%	2,021	2,195	-7.9%
RMB USD	9	9.6	-7.7%	2.33	279.6%	15	21	-26.5%
EFX/BP CROSS RATES	2,803	2,112.95	32.7%	3,469.43	-19.2%	3,725	3,055	21.9%
EFX/SF CROSS RATES	1,335	1,037.55	28.6%	2,324.14	-42.6%	1,805	1,625	11.1%
INDIAN RUPEE	1,167	452.65	157.9%	504.86	131.2%	628	515	21.8%
EC/SEK CROSS RATES	8	2.7	185.7%	5.14	50.0%	12	20	-39.8%
S.AFRICAN RAND	1,359	806.9	68.4%	1,017.1	33.6%	897	855	4.9%
MEXICAN PESO	69,307	33,944.6	104.2%	52,029.19	33.2%	56,390	43,287	30.3%
EURO FX	218,895	212,149.5	3.2%	159,856.14	36.9%	191,894	258,324	-25.7%
EC/CD CROSS RATES	117	61.65	89.6%	82.24	42.2%	120	126	-4.5%
EC/NOK CROSS RATES	0	0.2	-100.0%	0	-	0	3	-98.7%
EC/AD CROSS RATES	44	39.8	10.7%	29.19	50.9%	80	98	-18.4%
BP/SF CROSS RATES	2	0.15	1360.3%	3.1	-29.2%	2	6	-67.9%
E-MINI EURO FX	4,340	4,025.8	7.8%	2,642.52	64.3%	3,639	5,855	-37.9%
MICRO CHF/USD	81	84.35	-3.6%	77.43	5.0%	89	111	-20.1%
POLISH ZLOTY (EC)	2	0	-	1.52	31.3%	86	26	235.6%
AD/JY CROSS RATES	177	148.45	19.0%	93.62	88.7%	190	195	-2.5%
AD/CD CROSS RATES	0	0.3	-20.6%	0.19	25.0%	0	1	-72.4%
HUNGARIAN FORINT (US)	0	0	-	0	-	0	0	-100.0%
POLISH ZLOTY (US)	149	10.85	1270.2%	100.62	47.8%	74	33	121.8%

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<b>FX Futures</b>								
SKR/USD CROSS RATES	48	44.6	6.7%	64.76	-26.5%	89	61	46.5%
NKR/USD CROSS RATE	67	31.65	112.7%	52.81	27.5%	83	57	45.8%
BRAZIL REAL	4,367	4,095.35	6.6%	4,152.29	5.2%	4,011	2,781	44.2%
FCXRX	390	0	-	143.71	171.2%	54	0	-
CHINESE RENMINBI (CNH)	161	110.35	46.1%	73	120.8%	77	52	47.6%
USDZAR	2	2	-4.8%	0	-	0	2	-91.3%
E-MICRO INR/USD	274	2.95	9197.8%	91.48	199.8%	115	10	1033.6%
E-MICRO USD/CNH	0	0.7	-100.0%	0	-	0	1	-81.8%
E-MICRO JPY/USD	2,781	350	694.6%	983.57	182.7%	1,497	594	151.9%
E-MICRO CAD/USD	989	474.9	108.4%	1,092.67	-9.4%	1,006	625	61.0%
<b>FX Options</b>								
AUSTRALIAN DLR (EU)	0	3.6	-100.0%	0	-	5	5	-2.8%
JAPANESE YEN	13,336	9,628.25	38.5%	9,989.43	33.5%	14,445	11,451	26.1%
EURO FX (EU)	5	223.85	-97.7%	4	31.0%	124	237	-47.7%
CANADIAN DOLLAR	2,471	4,329.75	-42.9%	3,844.19	-35.7%	6,121	5,563	10.0%
BRITISH POUND	7,063	8,233.75	-14.2%	11,748.19	-39.9%	9,642	10,158	-5.1%
RUSSIAN RUBLE	0	0	-	0	-	6	2	176.9%
CANADIAN DOLLAR (EU)	0	3.3	-89.9%	0.71	-53.3%	8	6	24.9%
SWISS FRANC	322	1,245.35	-74.1%	195.71	64.5%	298	676	-55.9%
BRITISH POUND (EU)	1	16.75	-96.3%	3.29	-81.2%	40	30	30.6%
NEW ZEALND DOLLAR	0	0	-	0	-	0	0	-100.0%
AUSTRALIAN DOLLAR	4,373	5,586.25	-21.7%	4,372.43	0.0%	6,232	6,066	2.7%
MEXICAN PESO	576	60.85	846.2%	399.71	44.0%	216	70	210.3%
EURO FX	28,709	43,383.2	-33.8%	20,943.62	37.1%	31,442	48,879	-35.7%
JAPANESE YEN (EU)	2	10.9	-83.4%	0	-	26	18	44.0%
CAD/USD PQO 2pm Fix	2,365	0	-	1,618.29	46.2%	460	0	-
JPY/USD PQO 2pm Fix	7,068	0	-	1,763.38	300.8%	935	0	-
CHF/USD PQO 2pm Fix	258	0	-	67.52	282.2%	34	0	-
AUD/USD PQO 2pm Fix	3,094	0	-	1,187.67	160.5%	452	0	-
EUR/USD PQO 2pm Fix	11,901	0	-	4,861.71	144.8%	1,738	0	-
GBP/USD PQO 2pm Fix	2,860	0	-	2,692.76	6.2%	614	0	-

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<b>Equity Index Futures</b>								
E-MINI RUSSELL 1000	4	37.7	-90.5%	6.24	-42.7%	18	12	59.0%
DJ US REAL ESTATE	1,079	557.65	93.5%	687.71	56.9%	888	702	26.5%
E-MINI NASDAQ 100	256,987	221,558.25	16.0%	224,570.38	14.4%	265,255	266,049	-0.3%
S&P ENERGY SECTOR	828	494.3	67.5%	477.43	73.4%	534	375	42.5%
S&P MATERIALS SECTOR	645	150.9	327.7%	214.9	200.3%	318	165	93.1%
S&P FINANCIAL SECTOR	1,014	205.15	394.3%	524.76	93.2%	624	252	148.0%
S&P HEALTH CARE SECTOR	947	494.1	91.7%	270.29	250.4%	564	571	-1.2%
S&P INDUSTRIAL SECTOR	1,283	191.95	568.2%	171.38	648.3%	488	171	185.3%
S&P UTILITIES SECTOR	1,116	481.15	132.0%	735.86	51.7%	1,158	547	111.8%
S&P TECHNOLOGY SECTOR	240	166.5	44.0%	103.14	132.4%	300	239	25.4%
S&P CONSUMER DSCRTRNRY SECTC	699	329.35	112.4%	319.76	118.7%	577	530	8.8%
S&P 500	5,332	6,719.55	-20.6%	4,813.38	10.8%	8,448	11,955	-29.3%
E-MICRO NIFTY	0	0	-	0	-	0	4	-100.0%
NASDAQ	0	0	-	0	-	0	360	-100.0%
E-MINI MIDCAP	16,799	16,636.4	1.0%	16,030.1	4.8%	21,071	21,269	-0.9%
NIKKEI 225 (\$) STOCK	13,916	10,545.9	32.0%	9,215.29	51.0%	17,232	16,746	2.9%
NIKKEI 225 (YEN) STOCK	63,052	44,103.95	43.0%	40,562.86	55.4%	59,531	52,777	12.8%
IBOVESPA INDEX	35	14.1	146.2%	57.33	-39.5%	34	20	70.7%
S&P 600 SMALLCAP EMINI	0	0.05	-100.0%	0	-	0	0	-100.0%
S&P CONSUMER STAPLES SECTOR	873	131.35	564.3%	508.95	71.5%	1,270	610	108.1%
E-MINI S&P500	1,821,426	1,432,148.8	27.2%	1,549,152.67	17.6%	1,889,743	1,698,827	11.2%
S&P 500/VALUE	471	109.65	329.6%	414.29	13.7%	498	24	1962.5%
S&P 500 GROWTH	1	0.75	-30.2%	0.57	-8.3%	1	2	-36.9%
S&P 400 MIDCAP	0	0	-	0	-	0	27	-100.0%
MINI \$5 DOW	185,123	128,307.3	44.3%	155,905.48	18.7%	171,551	160,479	6.9%
DJIA	0	0	-	0	-	0	147	-100.0%
FT-SE 100	107	68.7	56.2%	67.62	58.7%	83	18	361.5%
NIFTY 50	528	94.7	458.1%	633.05	-16.5%	499	73	582.4%
E-MINI RUSSELL 1000 GROWTH	6	18.45	-69.0%	0.76	650.0%	12	7	68.8%
E-MINI RUSSELL 1000 VALUE	4	21.85	-80.4%	2.33	83.7%	35	7	419.1%
NASDAQ BIOTECH	23	3.15	622.6%	0.86	2555.7%	4	7	-44.9%

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<b>Equity Index Options</b>								
E-MINI NASDAQ 100	9,547	8,043.25	18.7%	9,085.52	5.1%	10,413	6,069	71.6%
S&P 500	17,872	30,637.1	-41.7%	6,669.05	168.0%	23,400	35,968	-34.9%
EOW4 EMINI S&P 500	35,553	31,615.35	12.5%	44,233.19	-19.6%	51,701	46,423	11.4%
EOW2 S&P 500	6,409	4,363.2	46.9%	5,325.95	20.3%	6,170	3,764	63.9%
EOW1 EMINI S&P 500	49,447	50,832.85	-2.7%	56,419.62	-12.4%	47,603	45,661	4.3%
NASDAQ	0	0	-	0	-	0	0	-100.0%
EOW1 S&P 500	2,106	2,273.3	-7.3%	4,432.29	-52.5%	2,898	1,508	92.2%
E-MINI MIDCAP	0	0.35	-100.0%	0	-	0	0	-49.7%
EOM S&P 500	7,647	5,028.35	52.1%	6,420.19	19.1%	8,213	5,061	62.3%
EOM EMINI S&P	105,532	32,845.35	221.3%	64,548.33	63.5%	80,583	52,482	53.5%
EOW2 EMINI S&P 500	90,841	47,743.15	90.3%	53,109.76	71.0%	52,407	49,638	5.6%
E-MINI S&P500	258,794	287,166.2	-9.9%	112,101.48	130.9%	234,136	307,383	-23.8%
MINI \$5 DOW	440	595.3	-26.0%	253.52	73.6%	507	548	-7.5%
DJIA	0	0	-	0	-	0	0	-100.0%
EOW3 EMINI S&P 500	199,899	0	-	209,428.52	-4.6%	105,156	0	-
EOW3 S&P 500	18,881	0	-	20,682	-8.7%	12,421	0	-
<b>Interest Rate Futures</b>								
5-YR SWAP RATE	3,638	1,732.35	110.0%	1,784.38	103.9%	2,961	2,752	7.6%
2-YR SWAP RATE	0	27.95	-99.3%	0	-	19	152	-87.4%
10-YR SWAP RATE	2,129	1,620.4	31.4%	1,573.38	35.3%	2,315	2,990	-22.6%
1-MONTH EURODOLLAR	103	405.75	-74.5%	18.62	455.2%	56	251	-77.8%
EURODOLLARS	4,037,766	1,996,893.5	102.2%	2,017,421.62	100.1%	2,567,700	2,319,815	10.7%
7-YR SWAP	0	122.55	-100.0%	0	-	13	31	-57.3%
30-YR BOND	414,628	281,287.4	47.4%	240,140.29	72.7%	283,909	284,196	-0.1%
5-YR NOTE	1,430,769	1,025,633.55	39.5%	546,872.67	161.6%	814,543	753,785	8.1%
10-YR NOTE	2,204,596	1,430,623.9	54.1%	1,089,443.76	102.4%	1,417,999	1,297,791	9.3%
2-YR NOTE	548,792	397,320.9	38.1%	273,020.19	101.0%	333,768	328,224	1.7%
30-YR SWAP RATE	81	36.35	124.1%	41.71	95.3%	81	141	-42.8%
ULTRA T-BOND	196,347	156,752.3	25.3%	79,320.33	147.5%	115,157	115,151	0.0%
FED FUND	161,391	66,347.3	143.3%	109,728.19	47.1%	135,276	80,031	69.0%
Ultra 10-Year Note	148,362	0	-	62,294.24	138.2%	65,556	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%
<b>Interest Rate Options</b>								
EURO MIDCURVE	1,011,677	622,405.85	62.5%	377,281.71	168.1%	533,133	519,266	2.7%
EURODOLLARS	774,817	408,918.5	89.5%	453,792.57	70.7%	686,645	443,788	54.7%
30-YR BOND	112,386	63,808.7	76.1%	81,015.14	38.7%	85,873	83,189	3.2%
5-YR NOTE	132,859	115,128.15	15.4%	62,107.05	113.9%	96,143	90,026	6.8%
10-YR NOTE	659,395	286,095.25	130.5%	316,476.62	108.4%	384,187	386,648	-0.6%
2-YR NOTE	6,703	8,859.05	-24.3%	5,612.29	19.4%	6,959	9,534	-27.0%
ULTRA T-BOND	450	174	158.6%	673.05	-33.1%	368	417	-11.7%
FED FUND	465	1,345.45	-65.4%	112.38	313.7%	404	1,343	-69.9%
Ultra 10-Year Note	196	0	-	296.19	-33.7%	179	0	-

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<b>Energy Futures</b>								
CAISO SP15 EZGNHUB5 MW P	0	0	-	853.81	-100.0%	78	0	-
ERCOT NORTH ZMCP E 5MW OFFPE	0	0	-	0	-	0	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-	0	69	-100.0%
RBOB GAS	192	61	214.0%	66.48	188.1%	74	71	4.3%
ELEC ERCOT DLY PEAK	0	10.25	-100.0%	0	-	0	5	-100.0%
ERCOT NORTH ZMCP E 5MW OFFPE	0	0	-	0	-	19	114	-83.7%
ERCOT NORTH ZMCP E 5MW PEAK	0	10.25	-100.0%	0	-	1	12	-91.6%
SINGAPORE JET KERO VS. GASOIL	0	0	-	2.38	-100.0%	0	0	9.6%
PETRO OUTRIGHT EURO	500	441.5	13.2%	586	-14.7%	455	414	9.9%
MONT BELVIEU LDH PROPANE OPIS	29	33.75	-14.9%	70.9	-59.5%	42	31	36.0%
MONT BELVIEU ETHANE OPIS BALM	4	0	-	20.24	-82.4%	7	11	-38.8%
CONWAY NATURAL GASOLINE (OPI	1	7.7	-81.4%	0	-	7	4	79.5%
PETROCHEMICALS	175	217.95	-19.7%	215.67	-18.9%	258	182	41.5%
CONWAY PROPANE 5 DECIMALS S	375	256.55	46.3%	504.48	-25.6%	347	220	57.8%
CONWAY NORMAL BUTANE (OPIS) S	2	5.25	-53.7%	1.19	104.0%	11	8	44.7%
MONT BELVIEU NORMAL BUTANE B	17	10.1	68.3%	15.38	10.5%	28	21	30.7%
MONT BELVIEU NATURAL GASOLIN	1	5.5	-82.7%	1.19	-20.0%	8	16	-53.1%
IN DELIVERY MONTH EUA	214	0	-	247.62	-13.7%	156	413	-62.3%
WTS (ARGUS) VS WTI SWAP	177	180	-1.6%	731.14	-75.8%	182	241	-24.3%
ISO NEW ENGLAND PK LMP	0	0	-	0	-	0	0	9.5%
ELEC NYISO OFF-PEAK	0	0	-	0	-	0	172	-100.0%
ELEC MISO PEAK	0	0	-	0	-	0	14	-100.0%
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-	6	5	28.7%
COLUMB GULF MAINLINE NG B	6	87.15	-93.4%	10.19	-43.5%	95	102	-6.1%
ONEOK OKLAHOMA NG BASIS	16	0	-	0	-	6	12	-48.3%
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-	1	64	-98.3%
NYISO ZONE C 5MW D AH O P	0	0	-	0	-	235	0	-
PJM NI HUB 5MW REAL TIME	12,737	7,477.45	70.3%	6,102.38	108.7%	8,607	7,702	11.7%
NYISO ZONE J 5MW D AH O P	1,838	0	-	2,122.62	-13.4%	846	252	235.2%
NYISO ZONE J 5MW D AH PK	41	0	-	151.43	-73.0%	62	37	66.7%
NEPOOL W CNT MASS 5MW D A	0	776	-100.0%	0	-	17	175	-90.1%
PJM COMED 5MW D AH PK	0	0	-	0	-	63	28	124.4%
PJM DUQUS 5MW D AH O PK	0	0	-	0	-	0	0	-
NEPOOL SE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-	52	0	-
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-	3	0	-
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-	3	5	-49.4%
NYISO ZONE C 5MW D AH PK	0	0	-	0	-	7	0	-
PETRO CRCKS & SPRDS NA	2,168	1,011.2	114.4%	1,653.57	31.1%	1,653	1,367	21.0%
SINGAPORE GASOIL	255	163.3	56.4%	187.1	36.5%	196	127	54.4%
PETRO OUTRIGHT NA	1,018	563.85	80.6%	1,123.81	-9.4%	789	524	50.6%
CRUDE OIL SPRDS	286	54.25	427.1%	768.33	-62.8%	192	31	518.5%
RBOB GASOLINE BALMO CLNDR	71	84.85	-15.8%	11.67	512.7%	37	52	-29.1%
GASOLINE UP-DOWN BALMO SW	0	11.75	-100.0%	0	-	4	24	-85.6%
COLUMBIA GULF MAIN NAT G	0	91.45	-100.0%	0	-	10	13	-28.4%
ALGON CITY GATES NAT GAS	0	0	-	5.71	-100.0%	27	0	-
SOUTHERN NAT LA NAT GAS	0	0	-	0	-	3	17	-84.3%
TENN 800 LEG NAT GAS INDE	0	13.95	-100.0%	0	-	6	13	-55.9%

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<b>Energy Futures</b>								
NATURAL GAS PHY	432,060	311,812.25	38.6%	487,621.95	-11.4%	379,557	323,211	17.4%
CRUDE OIL OUTRIGHTS	216	292.2	-25.9%	409.05	-47.1%	342	428	-20.1%
ELECTRICITY OFF PEAK	0	1,403.2	-100.0%	0	-	102	250	-59.4%
ELEC FINSETTLED	0	76.7	-100.0%	0	-	5	11	-50.5%
PETRO CRK&SPRD EURO	614	153.85	299.3%	465.1	32.1%	349	270	29.3%
FREIGHT MARKETS	14	8.6	68.3%	8.95	61.7%	10	3	228.1%
PLASTICS	72	6	1106.4%	21.52	236.3%	21	42	-49.5%
NYH NO 2 CRACK SPREAD CAL	80	3.3	2309.8%	238.33	-66.6%	94	123	-23.6%
TRANSCO ZONE 6 BASIS SWAP	89	10.65	733.0%	77.05	15.1%	60	42	43.4%
NYISO A	0	0	-	0	-	0	4	-100.0%
MINY NATURAL GAS	1,754	1,441	21.7%	1,584.57	10.7%	1,258	1,305	-3.6%
HEATING OIL PHY	167,555	138,294.15	21.2%	151,578.1	10.5%	156,154	146,036	6.9%
DOMINION TRANSMISSION INC	601	421.25	42.6%	1,386.62	-56.7%	969	348	178.4%
TCO BASIS SWAP	29	68.85	-58.2%	116.19	-75.2%	146	156	-6.3%
PJM MONTHLY	2	6	-61.9%	0	-	13	29	-56.2%
EL PASO PERMIAN INDEX SWA	0	0	-	0	-	7	0	-
WAHA INDEX SWAP FUTURE	0	85.6	-100.0%	2.86	-100.0%	38	7	458.4%
NY HARBOR HEAT OIL SWP	76	108.3	-29.6%	42.71	78.6%	105	213	-50.5%
EASTERN RAIL DELIVERY CSX	68	36	88.5%	51.43	31.9%	61	160	-61.6%
HTG OIL	4	0	-	1.14	216.7%	24	8	180.8%
EUROPE 3.5% FUEL OIL MED	25	4.25	493.8%	18.48	36.6%	18	6	215.6%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
PJM OFF-PEAK LMP SWAP FUT	0	6	-100.0%	0	-	1	7	-91.8%
AEP-DAYTON HUB OFF-PEAK M	0	0	-	0	-	0	4	-100.0%
DOMINION TRAN INC - APP I	1	20.05	-92.6%	125.71	-98.8%	87	10	756.4%
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-	13	4	221.4%
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-
FUELOIL SWAP:CARGOES VS.B	30	7.4	302.2%	5.19	473.4%	17	18	-9.7%
MINY HTG OIL	0	0.35	-32.0%	0.33	-28.6%	0	0	11.7%
BRENT CALENDAR SWAP	20	130.85	-84.8%	47.62	-58.1%	84	234	-64.1%
EURO GASOIL 10PPM VS ICE	1	2.6	-72.5%	0	-	3	4	-28.6%
WTI-BRENT CALENDAR SWAP	556	834.25	-33.4%	381.29	45.8%	553	1,097	-49.6%
CENTERPOINT BASIS SWAP	0	96.75	-100.0%	10.19	-100.0%	57	90	-36.5%
PJM NILL DA OFF-PEAK	9,072	2,973.9	205.1%	426.9	2025.1%	4,652	2,003	132.2%
PANHANDLE INDEX SWAP FUTU	0	24.8	-100.0%	0	-	15	10	44.1%
PJM NILL DA PEAK	182	138.85	31.2%	9.1	1902.6%	206	94	119.3%
CIN HUB 5MW REAL TIME PK	41	127.5	-67.5%	30.48	35.9%	288	82	251.2%
MINY WTI CRUDE OIL	14,447	8,769.8	64.7%	10,853.38	33.1%	13,646	12,449	9.6%
JAPAN C&F NAPHTHA SWAP	70	41.85	67.5%	50.14	39.8%	60	47	28.4%
LLS (ARGUS) VS WTI SWAP	137	270.2	-49.4%	183.81	-25.6%	290	435	-33.4%
RBOB PHY	183,082	158,594.55	15.4%	162,528.43	12.6%	182,715	159,297	14.7%
NEPOOL RHD ISLD 5MW D AH	0	70.4	-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	2,811	5,862	-52.0%	190.48	1376.0%	4,559	3,114	46.4%
LTD NAT GAS	11,777	13,351.7	-11.8%	11,784.38	-0.1%	11,114	11,453	-3.0%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	0	-
NORTHWEST ROCKIES BASIS S	1,129	866.5	30.2%	557.43	102.5%	784	537	45.9%
SINGAPORE 380CST BALMO	19	6.05	216.4%	1.19	1508.0%	8	5	51.6%

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<b>Energy Futures</b>								
PJM BGE DA OFF-PEAK	0	0	-	0	-	101	0	-
ULSD 10PPM CIF MED VS ICE	1	6.4	-88.8%	0	-	1	4	-82.4%
GULF COAST JET FUEL CLNDR	6	4.5	33.3%	16.29	-63.2%	8	14	-46.2%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	0	0	-
SINGAPORE GASOIL SWAP	500	95.9	421.2%	726.1	-31.2%	300	111	170.8%
CHICAGO ULSD PL VS HO SPR	0	3	-100.0%	6.29	-100.0%	12	17	-31.9%
CIN HUB 5MW D AH PK	10	15.3	-32.2%	10.57	-1.8%	91	42	117.2%
PJM AD HUB 5MW REAL TIME	1,288	9,825.85	-86.9%	2,665.95	-51.7%	5,951	7,011	-15.1%
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-	0	0	-45.3%
Sumas Basis Swap	115	27.6	318.0%	36.14	219.2%	78	57	37.9%
RBOB CRACK SPREAD	26	57	-54.1%	85.71	-69.4%	66	51	31.2%
NGPL TEX/OK	144	151.55	-4.9%	40.95	252.1%	138	333	-58.4%
EURO GASOIL 10 CAL SWAP	0	0.25	-100.0%	0	-	0	0	-76.5%
HENRY HUB INDEX SWAP FUTU	419	341.15	22.9%	302.86	38.5%	777	439	76.9%
WTI-BRENT BULLET SWAP	24	0	-	0	-	2	0	-
NYISO J OFF-PEAK	0	0	-	0	-	0	2	-85.2%
EAST/WEST FUEL OIL SPREAD	2	0.4	459.5%	2.14	4.4%	2	9	-82.8%
TENNESSEE 500 LEG BASIS S	0	0	-	0	-	7	22	-67.7%
NORTHEN NATURAL GAS DEMAR	3	6.2	-58.5%	83.9	-96.9%	17	23	-26.1%
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-	0	0	-
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-	1	1	13.2%
ROCKIES KERN OPAL - NW IN	0	0	-	0	-	5	7	-39.1%
APPALACHIAN COAL (PHY)	0	1.25	-100.0%	0	-	1	10	-94.6%
WTI CALENDAR	1,594	1,036.8	53.7%	1,762.67	-9.6%	1,449	1,600	-9.4%
CINERGY HUB PEAK MONTH	0	0	-	0	-	0	0	-100.0%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-	0	0	-
RBOB CALENDAR SWAP	296	483.95	-38.9%	327.81	-9.8%	317	336	-5.6%
AEP-DAYTON HUB MTHLY	0	0	-	0	-	1	3	-60.3%
CRUDE OIL PHY	1,303,553	807,243.8	61.5%	1,096,161.1	18.9%	1,094,318	799,219	36.9%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-100.0%
RBOB (PLATTS) CAL SWAP	14	0	-	0	-	1	0	-
NEW YORK ETHANOL SWAP	102	53.75	89.6%	58.81	73.3%	74	48	54.3%
LA CARB DIESEL (OPIS)	0	0	-	2.48	-100.0%	0	1	-75.7%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	0	0	-100.0%
EURO PROPANE CIF ARA SWA	80	19.1	320.1%	78.71	1.9%	64	20	225.8%
LA CARBOB GASOLINE(OPIS)S	0	10	-100.0%	0	-	26	24	9.5%
MCCLOSKEY ARA ARGS COAL	4,971	9,749.25	-49.0%	5,436.29	-8.6%	7,551	8,426	-10.4%
MCCLOSKEY RCH BAY COAL	606	1,429.9	-57.6%	598.29	1.3%	791	1,122	-29.5%
MGF FUT	0	0	-	0	-	0	0	27.4%
MNC FUT	237	201.4	17.5%	149.95	57.8%	190	201	-5.8%
DLY GAS EURO-BOB OXY	0	0	-	0	-	0	0	-
MGN1 SWAP FUT	6	9.5	-38.8%	3.19	82.1%	7	8	-10.8%
UCM FUT	1	0	-	0.33	114.3%	1	2	-35.0%
MJC FUT	1	2.5	-61.9%	2.38	-60.0%	4	3	25.7%
HEATING OIL VS ICE GASOIL	0	0	-	0	-	0	0	-
UP DOWN GC ULSD VS NMX HO	2,555	2,364.35	8.1%	2,492.38	2.5%	2,526	1,975	27.9%
HOUSTON SHIP CHANNEL BASI	0	313.65	-100.0%	96.95	-100.0%	132	192	-31.3%
FUEL OIL CRACK VS ICE	222	288.5	-23.0%	126.76	75.3%	210	176	19.4%
NGPL TEXOK INDEX	0	0	-	0	-	2	5	-65.6%

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	ADV NOV 2016	ADV NOV 2015	% CHG	ADV OCT 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>								
NATURAL GAS	7,395	5,514.25	34.1%	7,048.19	4.9%	6,252	4,221	48.1%
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	-	25	2	1216.1%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	1	-100.0%
GAS EURO-BOB OXY NWE BARGES	834	744.2	12.1%	551.14	51.3%	685	813	-15.8%
MONT BELVIEU NATURAL GASOLIN	318	236.35	34.7%	244.71	30.1%	376	257	46.6%
ONTARIO POWER SWAPS	1	992.55	-99.9%	4.05	-76.5%	21	669	-96.9%
DAILY PJM	0	0	-	0	-	12	32	-62.9%
BRENT OIL LAST DAY	120,670	94,763.4	27.3%	73,727.19	63.7%	93,571	103,759	-9.8%
SINGAPORE GASOIL CALENDAR	0	0	-	0.29	-100.0%	2	27	-90.9%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-	0	0	-100.0%
GC ULSD VS GC JET SPREAD	0	0	-	0	-	0	0	-
MARS (ARGUS) VS WTI TRD M	374	58.65	537.4%	908.38	-58.8%	545	67	710.7%
MARS (ARGUS) VS WTI SWAP	330	397.9	-17.0%	185.9	77.7%	207	293	-29.4%
SINGAPORE JET KERO BALMO	0	0	-	0	-	1	2	-68.9%
WTS (ARGUS) VS WTI TRD MT	24	7.5	217.5%	47.71	-50.1%	53	77	-31.3%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	1	0	201.2%
EURO 1% FUEL OIL NEW BALM	0	0.75	-36.5%	0.24	100.0%	1	1	96.5%
BRENT CFD SWAP	0	0	-	0	-	0	4	-100.0%
PREMIUM UNLD 10P FOB MED	8	7.1	10.0%	2.19	256.5%	12	13	-9.9%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	-45.3%
3.5% FUEL OIL CID MED SWA	15	3.05	391.8%	17.1	-12.3%	13	4	262.4%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-	0	0	-30.1%
ARGUS PROPAN FAR EST INDE	77	35.8	115.5%	84.9	-9.1%	74	23	225.0%
ULSD 10PPM CIF VS ICE GAS	0	0	-	0	-	0	0	53.3%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH PK	61	63.75	-4.4%	80.71	-24.5%	150	140	7.1%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-	0	0	-34.2%
NYMEX ULSD VS NYMEX HO	0	3.75	-100.0%	0	-	0	5	-100.0%
RBOB VS HEATING OIL SWAP	84	37.5	123.2%	43.57	92.1%	76	48	56.5%
GULF COAST ULSD CRACK SPR	0	0	-	34.52	-100.0%	30	16	90.3%
USGC UNL 87 CRACK SPREAD	0	33.75	-100.0%	0	-	1	14	-94.6%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-	0	0	-94.5%
TENNESSEE 800 LEG NG BASI	0	0	-	0	-	7	15	-57.2%
NEPOOL W CNTR M 5MW D AH	0	43	-100.0%	0	-	7	7	8.6%
DATED TO FRONTLINE BRENT	263	227.75	15.5%	121.43	116.7%	89	137	-34.9%
PJM APS ZONE DA PEAK	0	0	-	0	-	0	0	-
PJM BGE DA PEAK	0	0	-	0	-	6	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	-	22	0	4977.7%
PJM PSEG DA OFF-PEAK	0	0	-	0	-	709	8	9053.1%
PJM WESTH RT PEAK	1,690	1,548.35	9.2%	1,701.38	-0.6%	2,668	992	168.8%
ALGONQUIN CITYGATES BASIS	3	0	-	25.1	-89.4%	35	6	529.9%
MICHCON NG INDEX SWAP	0	0	-	17.14	-100.0%	10	0	-
GASOIL 0.1 CIF MED SWAP	1	1.5	-36.5%	0	-	0	0	108.1%
ULSD 10PPM CIF MED SWAP	0	0	-	0	-	0	0	-
Tetco ELA Basis	0	0	-	0	-	0	5	-100.0%

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<b>Energy Futures</b>								
EUROPE 1% FUEL OIL NWE CA	1	7.05	-91.2%	4.86	-87.3%	6	8	-16.1%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-
GULF COAST NO.6 FUEL OIL	2,788	2,456.2	13.5%	2,848.38	-2.1%	2,772	3,277	-15.4%
SINGAPORE FUEL 180CST CAL	63	51.1	22.9%	61.62	1.9%	55	88	-37.4%
SINGAPORE FUEL OIL SPREAD	60	17.15	250.7%	41.95	43.4%	32	23	39.8%
NORTHERN ILLINOIS OFF-PEA	0	0	-	0	-	0	0	-100.0%
PJM ATSI ELEC	1,389	0	-	0	-	154	98	57.5%
SING FUEL	2	0	-	0	-	0	0	612.4%
EURO-DENOMINATED PETRO PROD	9	12.5	-24.6%	0	-	2	11	-85.5%
DATED BRENT (PLATTS) DAILY SWA	0	0	-	0	-	1	94	-99.1%
GAS EURO-BOB OXY NWE BARGES	401	251.9	59.2%	281.24	42.6%	334	318	4.9%
MINY RBOB GAS	0	0.2	-4.8%	0.14	33.3%	0	0	-5.9%
RBOB UP-DOWN CALENDAR SWA	0	574.65	-100.0%	0	-	40	483	-91.7%
LA JET FUEL VS NYM NO 2 H	0	0	-	0.48	-100.0%	4	2	64.3%
ANR OKLAHOMA	14	143.6	-90.0%	42.19	-65.9%	21	46	-54.5%
MICHIGAN BASIS	77	54.75	40.0%	114.86	-33.3%	114	26	340.7%
TEXAS EASTERN ZONE M-3 BA	149	93.5	59.2%	327.86	-54.6%	360	99	262.8%
NORTHERN NATURAL GAS VENTU	23	0	-	64	-64.2%	40	23	76.4%
CIG BASIS	165	338.25	-51.3%	152.95	7.8%	353	189	86.5%
PJM DAILY	0	0	-	0	-	6	0	-
COLUMBIA GULF ONSHORE	0	12.4	-100.0%	0	-	13	18	-26.4%
Tetco STX Basis	0	18.25	-100.0%	0	-	7	18	-62.2%
Transco Zone 3 Basis	0	0	-	11.43	-100.0%	4	28	-83.8%
GULF COAST GASOLINE CLNDR	0	15	-100.0%	0	-	6	29	-80.4%
CENTERPOINT EAST INDEX	0	0	-	0	-	3	3	19.7%
GULF COAST ULSD CALENDAR	14	7.55	88.6%	38.86	-63.4%	40	34	16.0%
LA CARB DIESEL (OPIS) SWA	5	1.25	281.0%	29.76	-84.0%	32	30	4.0%
EURO 3.5% FUEL OIL RDAM B	19	15.9	18.3%	14	34.4%	16	25	-36.4%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
EUROPEAN NAPHTHA BALMO	13	2.3	465.2%	12.29	5.8%	9	4	118.8%
GASOIL MINI CALENDAR SWAP	11	10.4	3.5%	11.43	-5.8%	11	13	-13.1%
NY ULSD (ARGUS) VS HEATING OIL	19	63.75	-70.6%	2.62	616.4%	34	131	-74.0%
PJM PECO ZONE5MW PEAK CAL MO	0	0	-	0	-	0	3	-100.0%
EUROPE 1% FUEL OIL RDAM C	0	0.3	-100.0%	0	-	1	1	-11.6%
SAN JUAN BASIS SWAP	318	239.35	32.8%	421.38	-24.5%	329	118	178.9%
SOCAL BASIS SWAP	0	0	-	0	-	0	0	-100.0%
GULF COAST JET VS NYM 2 H	1,226	577.7	112.2%	1,510.86	-18.8%	1,529	1,066	43.4%
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	136	39.5	244.7%	39.33	246.1%	38	43	-10.7%
GASOIL CALENDAR SWAP	1	0.9	-20.6%	0	-	1	1	37.0%
BRENT FINANCIAL FUTURES	0	100.3	-100.0%	28.81	-100.0%	30	298	-90.1%
ICE BRENT DUBAI SWAP	313	7.5	4073.3%	352.38	-11.2%	96	50	92.9%
GASOIL CRACK SPREAD CALEN	290	140.55	106.3%	162.86	78.0%	243	154	58.1%
EUROPEAN NAPHTHA CRACK SPR	502	112.7	345.2%	365.57	37.3%	272	308	-11.7%
CRUDE OIL	401	1,806.35	-77.8%	215.67	85.7%	608	915	-33.6%
NEPOOL INTR HUB 5MW D AH	1,378	3,500.3	-60.6%	1,923.1	-28.3%	2,408	1,342	79.4%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	1,319	2,744	-51.9%	0	-	238	942	-74.7%

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<b>Energy Futures</b>								
PJM JCPL DA OFF-PEAK	0	0	-	0	-	0	61	-100.0%
PJM WESTH RT OFF-PEAK	4,438	16,610	-73.3%	12,280	-63.9%	26,775	14,351	86.6%
CHICAGO ETHANOL SWAP	6,688	2,617.8	155.5%	4,766.62	40.3%	4,966	3,957	25.5%
HENRY HUB BASIS SWAP	467	336.5	38.9%	346.19	35.0%	860	584	47.1%
HENRY HUB SWAP	19,401	18,587.85	4.4%	22,253.81	-12.8%	20,103	21,070	-4.6%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0	-	0	0	-90.9%
PREM UNL GAS 10PPM RDAM FOB S	0	1.75	-100.0%	0.05	-100.0%	1	1	-11.7%
MONT BELVIEU NORMAL BUTANE 5	1,680	1,010.45	66.2%	1,796.05	-6.5%	1,329	828	60.5%
MONT BELVIEU ETHANE 5 DECIMAL	2,423	220.5	998.8%	3,804.52	-36.3%	2,334	367	536.7%
MONT BELVIEU LDH PROPANE 5 DE	4,820	3,511.1	37.3%	6,310.43	-23.6%	5,453	2,437	123.8%
SINGAPORE 180CST BALMO	1	2.55	-55.2%	2	-42.9%	2	2	32.7%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	0	-
GRP THREE UNL GS (PLT) VS	25	91.25	-72.3%	165.24	-84.7%	71	74	-4.3%
JET BARGES VS ICE GASOIL	0	0	-	0	-	0	0	60.5%
SINGAPORE GASOIL VS ICE	652	7.5	8589.5%	214.52	203.8%	159	24	572.5%
NATURAL GAS PEN SWP	6,950	7,403.15	-6.1%	4,965.76	39.9%	5,319	8,696	-38.8%
WESTERN RAIL DELIVERY PRB	0	119.25	-100.0%	28.57	-100.0%	40	104	-61.4%
EUROPE DATED BRENT SWAP	2	80	-97.0%	0	-	115	154	-25.2%
SINGAPORE JET KERO GASOIL	66	5	1223.8%	44.05	50.3%	42	14	193.8%
TETCO M-3 INDEX	0	0	-	11.43	-100.0%	36	44	-17.2%
PJM AECO DA PEAK	0	0	-	0	-	0	1	-100.0%
GASOIL 10PPM CARGOES CIF	0	0	-	0	-	0	0	-90.0%
WAHA BASIS	87	112.9	-23.0%	82.38	5.5%	193	162	19.6%
LA JET (OPIS) SWAP	43	23.75	80.5%	91.67	-53.2%	92	43	114.7%
NY HARBOR 1% FUEL OIL BAL	0	1.7	-100.0%	0	-	0	2	-79.2%
GASOIL 10PPM VS ICE SWAP	0	0.35	22.5%	0.24	80.0%	4	6	-32.2%
NY H OIL PLATTS VS NYMEX	0	0	-	0	-	0	4	-100.0%
PJM PEPKO DA OFF-PEAK	0	0	-	0	-	0	29	-100.0%
NYISO ZONE G 5MW D AH O P	1,838	196	837.8%	1,008.33	82.3%	1,924	1,013	89.9%
EUROPEAN GASOIL (ICE)	531	11,205.15	-95.3%	330.38	60.6%	6,766	3,047	122.1%
ULSD UP-DOWN BALMO SWP	408	346.75	17.5%	230.71	76.6%	286	179	59.4%
JET FUEL UP-DOWN BALMO CL	317	355	-10.8%	376.95	-16.0%	212	152	39.7%
EIA FLAT TAX ONHWAY DIESE	6	4.35	46.7%	26.38	-75.8%	46	37	23.8%
NY 2.2% FUEL OIL (PLATTS	0	0	-	0	-	2	4	-45.3%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	2	0	1177.6%
HEATING OIL BALMO CLNDR S	1	5	-81.9%	5.95	-84.8%	2	7	-71.1%
INDIANA MISO	0	0	-	0	-	0	9	-94.5%
PETROLEUM PRODUCTS ASIA	83	65.5	26.0%	88.29	-6.5%	66	79	-17.0%
AUSTRIALIAN COKE COAL	26	3.95	553.4%	10.86	137.7%	20	7	164.8%
PETROLEUM PRODUCTS	325	0.6	54042.9%	344.86	-5.8%	105	7	1382.3%
COAL SWAP	19	9.75	95.4%	8.1	135.3%	14	29	-51.7%
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	660	282.4	133.8%	417.57	58.1%	384	251	53.1%
SINGAPORE JET KEROSENE SW	51	41.6	23.3%	41.33	24.1%	33	65	-49.3%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-	0	5	-100.0%
FLORIDA GAS ZONE3 BASIS S	0	0	-	0	-	24	57	-58.9%

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<b>Energy Futures</b>								
TRANSCO ZONE4 BASIS SWAP	203	88	130.3%	70.19	188.7%	103	300	-65.7%
ANR LOUISIANA BASIS SWAP	6	0	-	0	-	1	12	-95.6%
CINERGY HUB OFF-PEAK MONT	0	0	-	0	-	0	2	-89.6%
DUBAI CRUDE OIL CALENDAR	245	256.95	-4.6%	95.38	157.0%	102	187	-45.1%
NGPL MIDCONTINENT INDEX	0	0	-	8.57	-100.0%	34	1	2762.5%
PANHANDLE BASIS SWAP FUTU	431	173.65	148.3%	388.38	11.0%	413	521	-20.8%
SONAT BASIS SWAP FUTURE	0	0	-	0	-	2	58	-97.3%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-	1	0	1269.9%
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-	0	1	-88.5%
EUROPE 3.5% FUEL OIL RDAM	501	306.3	63.7%	485.14	3.3%	343	389	-12.0%
GULF COAST 3% FUEL OIL BA	85	41.65	104.0%	30.14	181.8%	38	49	-23.6%
NY1% VS GC SPREAD SWAP	123	102.5	20.3%	125.24	-1.5%	114	109	4.0%
GASOIL 0.1 CIF NWE VS ISE	1	0	-	1.19	-40.0%	0	1	-79.4%
JET CIF NWE VS ICE	0	1.25	-100.0%	0.24	-100.0%	3	5	-32.1%
EUROPE JET KERO NWE CALSW	0	0	-	0	-	0	2	-91.7%
JAPAN NAPHTHA BALMO SWAP	1	0	-	0.24	500.0%	2	2	-12.2%
ARGUS PROPAN(SAUDI ARAMCO	31	43.55	-29.1%	40.52	-23.9%	41	28	46.2%
NYISO G	0	0	-	0	-	0	2	-100.0%
NYISO J	0	25.45	-100.0%	0	-	1	13	-94.2%
NGPL MID-CONTINENT	18	15.5	14.3%	12.38	43.1%	130	200	-35.0%
BRENT BALMO SWAP	4	0	-	32.48	-88.9%	9	19	-53.9%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-	0	0	-
HENRY HUB SWING FUTURE	0	0	-	0	-	1	5	-73.5%
EUROPE NAPHTHA CALSWAP	108	27.15	297.6%	87.95	22.7%	74	59	25.1%
NY HARBOR RESIDUAL FUEL 1	97	273.45	-64.5%	200.33	-51.6%	162	245	-33.9%
PERMIAN BASIS SWAP	782	195.4	300.3%	304.33	157.0%	265	146	81.9%
JAPAN C&F NAPHTHA CRACK S	7	18.35	-60.3%	19.38	-62.4%	19	13	47.9%
EMMISSIONS	0	12.5	-100.0%	0	-	0	2	-100.0%
NATURAL GAS INDEX	0	0	-	0	-	29	0	-
PETRO CRCKS & SPRDS ASIA	7	16.5	-56.7%	0	-	6	8	-31.2%
NYISO CAPACITY	20	67.15	-70.2%	9.9	101.9%	20	35	-44.2%
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0.24	-100.0%	0	0	228.9%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-	0	0	-
GRP THREE ULSD(PLT)VS HEA	113	179.5	-37.3%	226.19	-50.2%	132	182	-27.6%
GASOIL 0.1CIF MED VS ICE	0	2	-88.1%	0	-	1	1	-13.2%
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	70	165.5	-57.4%	0	-	101	65	55.5%
PREMIUM UNLEAD 10PPM FOB	0	0	-	2.9	-91.8%	2	3	-43.7%
PJM WESTH DA OFF-PEAK	0	2,955.2	-100.0%	0	-	3,571	3,193	11.9%
GASOIL 0.1 RDAM BRGS VS I	0	3.65	-100.0%	2.86	-100.0%	1	1	-27.0%
GASOIL 10P CRG CIF NW VS	0	0	-	0	-	0	0	-67.2%
PJM WESTHDA PEAK	0	141.2	-100.0%	0	-	198	167	18.7%
NEPOOL RHODE IL 5MW D AH	0	1,344.9	-100.0%	0	-	0	433	-100.0%
CHICAGO UNL GAS PL VS RBO	0	0	-	0	-	9	1	563.5%
NYISO ZONE A 5MW D AH O P	0	2,700.8	-100.0%	0	-	1,036	1,712	-39.5%
CIN HUB 5MW D AH O PK	1,118	0	-	0	-	1,396	706	97.8%
PJM COMED 5MW D AH O PK	0	0	-	0	-	1,115	342	226.2%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-	0	1	-100.0%

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<b>Energy Futures</b>								
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-	0	0	-
NYISO ZONE A 5MW D AH PK	141	22	540.7%	0	-	28	76	-62.8%
SOUTH STAR TEX OKLHM KNS	4	36.6	-88.3%	19.05	-77.5%	10	29	-65.4%
NY 3.0% FUEL OIL (PLATTS)	8	22.5	-63.0%	29.76	-72.0%	10	21	-52.0%
ARGUS LLS VS. WTI (ARG) T	530	428.4	23.7%	435.57	21.7%	588	388	51.7%
NO 2 UP-DOWN SPREAD CALEN	5	33.75	-85.9%	0	-	12	16	-27.7%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
PROPANE NON-LDH MT. BEL (OPIS)	853	634.6	34.3%	750.67	13.6%	548	359	52.8%
PROPANE NON-LDH MB (OPIS) BAL	5	46.8	-88.6%	18.48	-71.1%	25	10	154.8%
JET AV FUEL (P) CAR FM ICE GAS S	0	1.25	-100.0%	0	-	1	1	-32.5%
SINGAPORE MOGAS 92 UNLEADED	1,217	402.1	202.7%	958.24	27.0%	467	318	47.0%
NY JET FUEL (PLATTS) HEAT OIL SV	0	0	-	0	-	0	7	-100.0%
SINGAPORE MOGAS 92 UNLEADED	84	8.75	858.4%	41.62	101.5%	24	14	68.9%
ETHANOL T2 FOB ROTT INCL DUTY	262	115.35	127.2%	122.14	114.6%	120	116	3.5%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-	0	0	-
FUEL OIL (PLATS) CAR CM	0	0	-	0.24	60.0%	5	1	368.4%
FUEL OIL (PLATS) CAR CN	0	1.5	-100.0%	0	-	0	1	-71.3%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-	1	1	64.3%
MICHIGAN MISO	0	0	-	0	-	584	507	15.2%
INDONESIAN COAL	0	7	-100.0%	0	-	1	7	-86.7%
ETHANOL FWD	28	27.9	-1.0%	28.95	-4.6%	32	37	-11.9%
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-	0	0	-
EU LOW SULPHUR GASOIL CRACK	0	0	-	0	-	0	0	-
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%
NAT GAS BASIS SWAP	90	0	-	152.86	-40.9%	161	21	672.7%
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%
COLUMBIA GULF NAT GAS FIXED PR	0	0	-	0	-	0	2	-100.0%
CENTER POINT NAT GAS FIXED PRI	0	0	-	0	-	0	0	-100.0%
ELEC WEST POWER PEAK	0	0	-	256.67	-100.0%	23	0	-
ELEC WEST POWER OFF-PEAK	0	0	-	87.62	-100.0%	8	0	-
NY HARBOR LOW SULPUR GAS 100C	0	0	-	3.57	-100.0%	22	16	36.3%
MINI RBOB V. EBOB(ARGUS) NWE B	142	58.6	142.8%	113.38	25.5%	74	35	114.7%
MINI RBOB V. EBOBARG NWE BRGS	67	14	377.9%	10.48	538.6%	17	19	-12.4%
CANADIAN LIGHT SWEET OIL	30	39.75	-24.5%	53.57	-44.0%	89	58	53.1%
MINI GAS EUROBOB OXY NWE ARG	24	6.4	274.3%	18.43	30.0%	21	14	48.7%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
MARS BLEND CRUDE OIL	135	0	-	2.38	5563.9%	82	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	1	0.5	185.7%	3.19	-55.2%	1	1	119.8%
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-	0	0	-100.0%
FL GAS ZONE 3 NAT GAS IND	0	0	-	0	-	36	0	-
CIG ROCKIES NG INDEX SWA	0	0	-	0	-	5	0	-
TRANSCO ZONE 6 INDEX	0	0	-	11.43	-100.0%	29	0	9615.7%
DEMARC SWING SWAP	0	0	-	0	-	0	0	-
NGPL MIDCONTINENT SWING S	0	0	-	0	-	3	0	-
DEMARC INDEX FUTURE	0	0	-	0	-	3	0	-

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<b>Energy Futures</b>								
CAISO SP15 EZGNHUB5 PEAK	0	0	-	0	-	0	0	-
TCO NG INDEX SWAP	0	0	-	11.43	-100.0%	1	15	-93.3%
ELEC ERCOT DLY OFF PK	0	0	-	0	-	0	0	-
<b>Energy Options</b>								
PETRO OUTRIGHT EURO	0	0	-	0	-	0	1	-100.0%
PETROCHEMICALS	30	27.25	9.2%	33.1	-10.1%	85	60	41.4%
NATURAL GAS OPTION ON CALEND	329	27	1116.9%	133.33	146.4%	111	51	116.3%
ELEC MISO PEAK	0	127	-100.0%	40	-100.0%	15	10	47.5%
HENRY HUB FINANCIAL LAST	151	60.3	150.7%	93.38	61.9%	102	94	8.9%
NATURAL GAS PHY	125,135	118,138.95	5.9%	111,399.57	12.3%	108,209	90,496	19.6%
CRUDE OIL OUTRIGHTS	0	800	-100.0%	0	-	10	89	-88.9%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ELEC FINSETTLED	0	0	-	0.48	-100.0%	1	0	641.7%
APPALACHIAN COAL	0	0	-	0	-	0	0	-100.0%
EUROPEAN JET KEROSENE NWE (P	0	0	-	0	-	0	0	-
HEATING OIL PHY	2,762	1,980.35	39.5%	1,779.29	55.2%	2,489	2,422	2.7%
PJM MONTHLY	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	156	531.65	-70.6%	273.62	-42.9%	263	656	-59.9%
BRENT CALENDAR SWAP	5	55.65	-91.0%	85.71	-94.2%	59	605	-90.3%
NATURAL GAS 3 M CSO FIN	5	57.5	-91.7%	9.52	-50.0%	985	259	280.8%
RBOB PHY	1,099	1,135.4	-3.2%	592.05	85.6%	1,646	1,396	17.9%
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	0	0	-	25.71	-100.0%	39	20	95.9%
NATURAL GAS 2 M CSO FIN	32	50	-35.2%	103.57	-68.7%	18	20	-10.3%
SINGAPORE JET FUEL CALEND	23	0	-	22.86	0.0%	4	6	-29.9%
WTI-BRENT BULLET SWAP	326	1,297.5	-74.9%	619.05	-47.3%	779	1,061	-26.5%
WTI 12 MONTH CALENDAR OPT	0	0	-	0	-	0	8	-100.0%
CRUDE OIL APO	1,013	1,197	-15.4%	2,460.86	-58.8%	1,406	2,857	-50.8%
WTI CRUDE OIL 1 M CSO FI	11,819	7,508.75	57.4%	5,123.81	130.7%	7,266	7,295	-0.4%
NATURAL GAS 6 M CSO FIN	171	50	242.9%	71.43	140.0%	40	185	-78.5%
RBOB CALENDAR SWAP	0	30	-100.0%	16	-100.0%	29	86	-66.7%
CRUDE OIL PHY	244,022	142,356.3	71.4%	152,249.14	60.3%	184,109	159,263	15.6%
RBOB 1MO CAL SPD OPTIONS	86	0	-	316.67	-72.9%	51	0	-
MCCLOSKEY ARA ARG5 COAL	0	260	-100.0%	11.43	-100.0%	41	36	15.7%
MCCLOSKEY RCH BAY COAL	0	0	-	4.76	-100.0%	11	7	45.2%
NYISO ZONE G 5MW PEAK OPTIONS	511	0	-	0	-	48	2	2122.3%
NATURAL GAS	0	0	-	0	-	2	0	-
HUSTN SHIP CHNL PIPE SWP	0	18.2	-100.0%	0	-	0	15	-100.0%
N ROCKIES PIPE SWAP	0	0	-	30	-100.0%	28	25	11.4%
SOCAL PIPE SWAP	0	0	-	0	-	48	0	-
ETHANOL SWAP	446	219.35	103.4%	473.24	-5.7%	334	304	9.7%
SHORT TERM NATURAL GAS	404	173.75	132.3%	183.33	120.1%	282	209	34.8%
SHORT TERM CRUDE OIL	0	0	-	0	-	0	0	-
BRENT OIL LAST DAY	2,205	157.4	1300.9%	2,003.86	10.0%	1,256	429	192.9%
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%

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<b>Energy Options</b>								
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	0	0	-100.0%
HEATING OIL CRK SPD AVG PRICE	0	0	-	0	-	1	0	-
GASOIL CRACK SPREAD AVG PRICE	0	0	-	0	-	0	0	-
HO 1 MONTH CLNDR OPTIONS	0	0	-	9.52	-100.0%	26	14	84.6%
CRUDE OIL 1MO	12,139	7,026.25	72.8%	11,050.67	9.8%	12,027	9,325	29.0%
ROTTERDAM 3.5%FUEL OIL CL	0	0.5	-100.0%	0	-	2	2	-7.4%
NATURAL GAS 12 M CSO FIN	0	25	-100.0%	0	-	0	10	-100.0%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-
PJM CALENDAR STRIP	0	1	-100.0%	0	-	0	6	-100.0%
SHORT TERM	130	62.75	107.6%	54.76	137.8%	130	82	58.4%
COAL SWAP	0	68	-100.0%	0	-	7	18	-59.9%
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	-	0	1	-100.0%
NATURAL GAS 5 M CSO FIN	0	0	-	0	-	5	11	-51.3%
NYMEX EUROPEAN GASOIL APO	0	0	-	1.43	-100.0%	0	6	-97.8%
COAL API2 INDEX	84	847.5	-90.1%	75.71	10.6%	675	660	2.2%
COAL API4 INDEX	3	0	-	7.14	-60.0%	7	8	-10.2%
NATURAL GAS 1 M CSO FIN	1,571	1,060	48.2%	1,688.81	-7.0%	494	1,074	-54.0%
ETHANOL	0	0	-	0	-	0	0	-
PJM WES HUB PEAK CAL MTH	16	0	-	7.62	112.5%	49	1	6137.5%
PJM WES HUB PEAK LMP 50MW	126	0	-	3.81	3205.0%	52	0	-
GASOLINE	0	0	-	0	-	4	0	664.0%
PJM ELECTRIC	0	0	-	0	-	0	0	-
LLS CRUDE OIL	0	204	-100.0%	0	-	51	16	214.9%
1 MO GASOIL CAL SWAP SPR	0	0	-	0	-	0	0	-100.0%
NG HH 3 MONTH CAL	0	0	-	0	-	2	0	-

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<b>Metals Futures</b>								
PALLADIUM	9,454	8,119.1	16.4%	5,427.48	74.2%	5,821	5,314	9.5%
NYMEX PLATINUM	17,165	13,075.7	31.3%	14,410.52	19.1%	15,458	14,392	7.4%
NYMEX HOT ROLLED STEEL	125	270.25	-53.8%	277.9	-55.1%	222	232	-4.7%
URANIUM	0	0	-	28.57	-99.7%	32	18	75.7%
COMEX SILVER	105,446	64,587.4	63.3%	63,219.86	66.8%	73,953	53,179	39.1%
COMEX GOLD	338,509	201,698.85	67.8%	181,668.33	86.3%	233,954	165,404	41.4%
COMEX COPPER	168,156	92,182.25	82.4%	71,361.81	135.6%	86,973	67,139	29.5%
COMEX MINY COPPER	51	38.5	32.7%	11.38	349.0%	26	36	-27.0%
COPPER	19	12.3	54.9%	1.9	900.0%	17	26	-36.1%
E-MICRO GOLD	4,579	2,133.95	114.6%	2,490.67	83.9%	3,973	1,611	146.6%
SILVER	565	302.65	86.5%	268.1	110.6%	413	355	16.3%
FERROUS PRODUCTS	8	0	-	1.43	433.3%	4	2	90.8%
METALS	0	0	-	0	-	0	0	-
IRON ORE 58 CHINA TSI FUTURES	0	0	-	0	-	0	0	-
ALUMINUM	351	127.1	176.5%	271.24	29.5%	166	34	382.9%
GOLD	0	0	-	0	-	0	0	-
Gold Kilo	228	275.95	-17.4%	176.71	29.0%	227	203	11.9%
LNDN ZINC	0	2.4	-100.0%	1.29	-100.0%	1	2	-35.6%
Aluminium MW Trans Prem Platts	469	148.9	214.7%	146.62	219.6%	287	148	94.2%
IRON ORE 62 CHINA PLATTS FUTUR	2	0	-	25.71	-91.5%	13	10	28.1%
IRON ORE 62 CHINA TSI FUTURES	1,270	878.55	44.5%	465.57	172.7%	803	538	49.3%
COMEX E-Mini GOLD	838	316.5	164.7%	328.1	155.3%	532	264	101.7%
COMEX E-Mini SILVER	81	39.35	105.1%	49.19	64.1%	60	39	55.8%
<b>Metals Options</b>								
PALLADIUM	218	165	32.2%	195.48	11.6%	164	170	-3.6%
NYMEX PLATINUM	172	206.8	-16.9%	176.19	-2.5%	206	230	-10.6%
COMEX SILVER	6,144	4,212.45	45.9%	5,016.05	22.5%	5,608	4,841	15.9%
COMEX GOLD	63,082	30,056.15	109.9%	39,353.9	60.3%	39,749	29,781	33.5%
COMEX COPPER	234	223.95	4.4%	241.86	-3.4%	159	107	48.0%
COPPER	0	0	-	0	-	0	0	-100.0%
SILVER	31	0.2	15566.7%	36.81	-14.9%	10	5	111.0%
GOLD	534	123.65	331.7%	287.24	85.8%	231	94	145.2%
IRON ORE 62 CHINA TSI PUT OPTIO	128	62.5	105.0%	5.71	2141.7%	139	194	-28.6%
IRON ORE 62 CHINA TSI CALL OPTIC	135	72	87.8%	36.19	273.7%	171	96	78.0%
<b>Ags Futures</b>								
WHEAT	306	0	-	2,113.71	-85.5%	310	0	-
<b>Ags Options</b>								
WHEAT	2	0	-	5	-50.5%	2	0	-

\*\*\* 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 NOV 2016	ADV NOV 2015	% CHG	ADV OCT 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	0	0	-	0	-	0	0	-85.0%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	9,148,603	5,358,804.2	70.7%	4,421,659.38	106.9%	5,739,353	5,185,312	10.7%
Equity Index Futures	2,372,537	1,863,591.65	27.3%	2,005,447.38	18.3%	2,440,734	2,232,969	9.3%
Metals Futures	647,314	384,209.7	68.5%	340,632.38	90.0%	422,936	308,948	36.9%
Energy Futures	2,366,394	1,684,209.45	40.5%	2,116,792.24	11.8%	2,094,507	1,689,427	24.0%
FX Futures	897,547	637,600.7	40.8%	699,115.67	28.4%	777,697	786,070	-1.1%
Commodities and Alternative Invest	1,176,536	1,168,403	0.7%	991,889.52	18.6%	1,097,214	1,017,489	7.8%
Ags Futures	306	0	-	2,113.71	-85.5%	310	0	-
Foreign Exchange Futures	0	0	-	0	-	0	0	-85.0%
<b>TOTAL FUTURES</b>	<b>16,609,237</b>	<b>11,096,818.7</b>	<b>49.7%</b>	<b>10,577,650.29</b>	<b>57.0%</b>	<b>12,572,750.49</b>	<b>11,220,214.88</b>	<b>12.1%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	2,698,948	1,506,734.95	79.1%	1,297,367	108.0%	1,793,893	1,534,210	16.9%
Equity Index Options	802,968	501,143.75	60.2%	592,709.43	35.5%	635,608	554,506	14.6%
Metals Options	70,679	35,122.7	101.2%	45,349.43	55.9%	46,436	35,518	30.7%
Energy Options	404,799	285,554.3	41.8%	291,055.24	39.1%	323,300	279,235	15.8%
FX Options	84,405	72,725.8	16.1%	63,692.62	32.5%	72,837	83,161	-12.4%
Commodities and Alternative Invest	189,676	210,791.45	-10.0%	201,260.05	-5.8%	255,106	252,745	0.9%
Ags Options	2	0	-	5	-50.5%	2	0	-
<b>TOTAL OPTIONS</b>	<b>4,251,478</b>	<b>2,612,072.95</b>	<b>62.8%</b>	<b>2,491,438.76</b>	<b>70.6%</b>	<b>3,127,181.12</b>	<b>2,739,375.25</b>	<b>14.2%</b>
<b>TOTAL COMBINED</b>								
Commodities and Alternative Invest	1,366,212	1,379,194.45	-0.9%	1,193,149.57	14.5%	1,352,320	1,270,235	6.5%
FX	981,952	710,326.5	38.2%	762,808.29	28.7%	850,534	869,232	-2.2%
Equity Index	3,175,506	2,364,735.4	34.3%	2,598,156.81	22.2%	3,076,342	2,787,474	10.4%
Interest Rate	11,847,550	6,865,539.15	72.6%	5,719,026.38	107.2%	7,533,246	6,719,522	12.1%
Energy	2,771,193	1,969,763.75	40.7%	2,407,847.48	15.1%	2,417,807	1,968,661	22.8%
Metals	717,993	419,332.4	71.2%	385,981.81	86.0%	469,372	344,466	36.3%
Ags	308	0	-	2,118.71	-85.4%	311	0	-
Foreign Exchange	0	0	-	0	-	0	0	-85.0%
<b>GRAND TOTAL</b>	<b>20,860,715</b>	<b>13,708,891.65</b>	<b>52.2%</b>	<b>13,069,089.05</b>	<b>59.6%</b>	<b>15,699,931.61</b>	<b>13,959,590.14</b>	<b>12.5%</b>

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