

## CME Group Exchange ADV Report - Monthly

September 2016

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	ADV SEP 2016	ADV SEP 2015	% CHG	ADV AUG 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Commodities and Alternative Investments Futures</b>								
HDD SEASONAL STRIP	0	7.14	-100.0%	0	-	0	4	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	8	6	50.2%
CDD WEATHER	2	9.52	-75.0%	20.65	-88.5%	18	24	-24.6%
HDD WEATHER EUROPEAN	0	0	-	0	-	3	0	1506.6%
HDD WEATHER	21	201.19	-89.3%	0	-	5	33	-86.1%
HOUSING INDEX	1	0.14	266.7%	0.22	140.8%	0	0	13.6%
USD CRUDE PALM OIL	57	0	-	5.22	995.2%	7	0	-
CAT EURO SEASONAL STRIP	0	0	-	0	-	1	0	-
MILK	1,338	950.38	40.7%	1,332.78	0.4%	1,228	1,089	12.7%
HDD EURO SEASONAL STRIP	5	0	-	0	-	1	0	100.8%
CASH-SETTLED CHEESE	398	472.95	-15.9%	392.96	1.2%	497	486	2.3%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
LIVE CATTLE	63,608	64,008.33	-0.6%	43,081.13	47.6%	51,674	53,126	-2.7%
BUTTER CS	172	96.52	77.9%	177.04	-3.0%	150	122	22.5%
LUMBER	637	742.48	-14.2%	756.39	-15.8%	699	796	-12.2%
DRY WHEY	54	67.67	-19.8%	70.3	-22.8%	56	85	-34.3%
CLASS IV MILK	74	80.52	-8.5%	40.74	80.9%	50	48	4.3%
NFD MILK	134	228.24	-41.1%	192.83	-30.3%	225	200	12.2%
GSCI EXCESS RETURN FUT	3,853	2,847.71	35.3%	179.35	2048.3%	1,333	1,004	32.7%
LEAN HOGS	40,466	35,490.95	14.0%	28,064.26	44.2%	35,360	37,849	-6.6%
FEEDER CATTLE	11,834	10,562.95	12.0%	10,816.52	9.4%	10,023	9,854	1.7%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,523	1,558.43	-2.2%	1,295.52	17.6%	1,342	1,401	-4.3%
COCOA TAS	25	4.62	432.0%	22.48	9.3%	13	7	88.0%
SUGAR 11	1	1.81	-68.4%	1	-42.9%	2	6	-64.8%
COFFEE	1	1.71	-38.9%	0.26	301.5%	1	3	-65.2%
COTTON	1	0.81	11.8%	3.35	-73.0%	3	2	29.5%
MINI WHEAT	240	275.48	-13.0%	368.65	-35.0%	311	328	-5.1%
CORN	214,193	232,396.67	-7.8%	334,979.22	-36.1%	359,792	328,436	9.5%
SOYBEAN MEAL	82,784	92,480.05	-10.5%	81,738.39	1.3%	104,606	96,108	8.8%
SOYBEAN OIL	102,056	104,318.67	-2.2%	103,720.3	-1.6%	112,650	114,218	-1.4%
ROUGH RICE	553	817.24	-32.3%	1,573.26	-64.8%	1,165	1,250	-6.8%
DOW-UBS COMMOD INDEX	2,847	3,112.57	-8.5%	901.04	216.0%	1,617	1,460	10.8%
MINI SOYBEAN	826	756.57	9.1%	663	24.5%	1,102	906	21.7%
OATS	448	457.81	-2.2%	830.17	-46.1%	909	769	18.2%
SOYBEAN	160,626	175,883.38	-8.7%	149,238.83	7.6%	247,711	213,814	15.9%
MINI CORN	401	418.57	-4.2%	463.43	-13.5%	570	524	8.7%
ETHANOL	621	521.29	19.1%	527	17.9%	674	742	-9.1%
FERTILIZER PRODUCTS	56	120	-53.6%	78.91	-29.4%	95	107	-11.4%
S&P GSCI ENHANCED ER SWAP	1,434	1,244.95	15.2%	0	-	436	413	5.5%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	23,175	17,873.19	29.7%	50,674.74	-54.3%	38,267	29,091	31.5%
MALAYSIAN PALM SWAP	395	290.29	36.2%	325.04	21.6%	442	215	105.6%
DJ_UBS ROLL SELECT INDEX FUTU	47	47.62	-0.8%	0	-	14	32	-54.4%
PALM OIL	0	0	-	0	-	0	1	-100.0%
CHI WHEAT	69,410	91,401	-24.1%	148,272.91	-53.2%	127,042	122,927	3.3%

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<b>Commodities and Alternative Investments Options</b>								
HDD SEASONAL STRIP	238	261.9	-9.1%	0	-	26	68	-60.9%
CDD SEASONAL STRIP	0	0	-	0	-	155	265	-41.6%
CDD WEATHER	0	0	-	21.74	-100.0%	5	1	792.4%
HDD WEATHER EUROPEAN	0	0	-	0	-	29	12	145.4%
HDD WEATHER	0	0	-	0	-	0	11	-100.0%
HOUSING INDEX	0	0	-	0	-	0	0	-
LV CATL CSO	0	0	-	0.22	31.4%	1	0	329.6%
MILK	2,051	848.43	141.7%	1,562.3	31.3%	1,394	1,049	32.9%
HDD EURO SEASONAL STRIP	119	0	-	0	-	13	30	-55.4%
CASH-SETTLED CHEESE	349	304.29	14.8%	380.57	-8.2%	345	316	9.1%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	12	-100.0%
LIVE CATTLE	15,767	21,279	-25.9%	13,155.96	19.8%	17,152	15,709	9.2%
BUTTER CS	51	41.43	22.0%	48.17	4.9%	59	48	21.5%
LUMBER	64	45.62	40.5%	41.3	55.2%	46	53	-12.5%
DRY WHEY	1	6.29	-77.3%	6.04	-76.4%	4	12	-62.4%
CLASS IV MILK	97	68.14	42.5%	56.91	70.6%	52	33	55.8%
NFD MILK	93	143.24	-34.9%	100.48	-7.2%	153	182	-16.3%
LEAN HOGS	14,923	10,009.1	49.1%	7,858.35	89.9%	8,639	11,216	-23.0%
FEEDER CATTLE	1,821	2,014.14	-9.6%	1,708.3	6.6%	1,661	1,728	-3.9%
MLK MID	3	3.95	-19.3%	8.39	-62.0%	3	2	35.4%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	176	62	184.6%
CORN	64,328	87,358.57	-26.4%	80,045.78	-19.6%	99,621	95,455	4.4%
SOYBEAN MEAL	6,222	10,706	-41.9%	7,198.48	-13.6%	9,703	11,501	-15.6%
SOYBEAN OIL	7,463	6,618.38	12.8%	10,129.13	-26.3%	9,378	8,534	9.9%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
DEC-JULY CORN CAL SPRD	83	19.05	334.3%	476.13	-82.6%	86	40	116.5%
DEC-DEC CORN CAL SPRD	0	17.62	-98.6%	84.48	-99.7%	94	17	463.0%
NOV-JULY SOYBEAN CAL SPRD	0	3.24	-100.0%	0	-	0	0	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	3	0	-
NOV-NOV SOYBEAN CAL SPRD	6	0	-	92.22	-93.6%	16	1	1362.2%
ROUGH RICE	41	93.67	-56.4%	82.04	-50.2%	87	92	-5.2%
WHEAT	0	0	-	0	-	0	3	-100.0%
WHEAT-CORN IC50	172	101.9	68.7%	113.04	52.1%	66	81	-18.4%
CORN NEARBY+2 CAL SPRD	10	52.48	-80.9%	18.17	-44.7%	162	208	-22.0%
SOYBN NEARBY+2 CAL SPRD	2	0	-	0	-	2	1	91.7%
WHEAT NEARBY+2 CAL SPRD	95	597.67	-84.1%	423.74	-77.6%	229	535	-57.1%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-100.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	20	1	1588.9%
JULY-DEC CORN CAL SPRD	4	0	-	69.57	-94.9%	195	143	36.2%
DEC-JULY WHEAT CAL SPRD	0	0	-	4.35	-100.0%	1	0	282.6%
JULY-NOV SOYBEAN CAL SPRD	1	13.71	-89.6%	1.3	9.5%	323	147	119.1%
OATS	38	73	-47.9%	73.7	-48.4%	58	83	-29.9%
SOYBEAN	55,173	67,898.9	-18.7%	59,562.22	-7.4%	87,644	73,768	18.8%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-100.0%
SOYBEAN CRUSH	3	16.67	-81.1%	6.74	-53.4%	25	11	131.2%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	4	-100.0%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
Intercommodity Spread	0	0	-	0	-	18	4	373.9%
KC WHEAT	820	680	20.7%	1,333.74	-38.5%	1,570	1,839	-14.6%

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<b>Commodities and Alternative Investments Options</b>								
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	21	-100.0%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	9	48	-81.7%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	13	11	17.0%
CHI WHEAT	18,500	20,357.81	-9.1%	25,418.39	-27.2%	29,124	29,389	-0.9%
<b>FX Futures</b>								
TURKISH LIRA	0	0	-	0	-	0	0	-91.5%
TURKISH LIRA (EU)	0	0.1	-100.0%	0	-	0	0	-100.0%
JAPANESE YEN	155,347	186,983.52	-16.9%	96,775.3	60.5%	143,939	143,006	0.7%
KOREAN WON	2	3.81	-46.3%	0.26	684.8%	1	3	-72.6%
CD/JY CROSS RATES	0	3.71	-98.7%	0	-	0	1	-94.4%
CANADIAN DOLLAR	88,597	81,455.19	8.8%	61,231.39	44.7%	74,936	68,387	9.6%
AD/NE CROSS RATES	2	1.29	51.9%	1.52	28.3%	4	2	57.5%
BRITISH POUND	121,899	101,879.38	19.7%	80,657.65	51.1%	112,300	95,433	17.7%
RUSSIAN RUBLE	3,906	1,397.95	179.4%	1,365.35	186.1%	1,820	1,579	15.3%
SWISS FRANC	28,425	20,646.81	37.7%	18,190.09	56.3%	22,670	22,270	1.8%
NEW ZEALND DOLLAR	34,611	21,065.48	64.3%	19,618.83	76.4%	22,956	19,921	15.2%
BP/JY CROSS RATES	117	59.29	96.9%	84.61	38.0%	92	61	50.7%
SHEKEL	0	0.29	-100.0%	0	-	0	0	-100.0%
E-MICRO USD/CAD	0	0	-	0	-	0	0	145.6%
E-MICRO GBP/USD	4,531	2,057.86	120.2%	4,481.52	1.1%	3,718	1,929	92.7%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-85.1%
E-MICRO EUR/USD	12,308	18,247.14	-32.5%	8,017.7	53.5%	13,408	17,098	-21.6%
E-MICRO USD/JPY	0	1.24	-100.0%	0	-	0	0	-95.3%
E-MICRO AUD/USD	5,788	3,219.05	79.8%	5,762.26	0.4%	4,878	2,579	89.2%
AUSTRALIAN DOLLAR	116,652	101,475.9	15.0%	87,627.26	33.1%	102,561	92,421	11.0%
E-MINI JAPANESE YEN	1,489	1,161.71	28.2%	1,181.96	26.0%	1,627	841	93.5%
EFX/JY CROSS RATES	3,163	3,078.38	2.7%	822.61	284.5%	2,135	2,195	-2.7%
RMB USD	23	30.38	-24.3%	0.96	2304.6%	17	21	-16.2%
EFX/BP CROSS RATES	5,975	4,208.05	42.0%	1,713.3	248.7%	3,855	3,055	26.2%
EFX/SF CROSS RATES	2,893	2,072.48	39.6%	868.78	233.0%	1,800	1,625	10.7%
INDIAN RUPEE	615	608.71	1.0%	456.83	34.6%	581	515	12.8%
EC/SEK CROSS RATES	31	61.24	-48.8%	1.35	2228.3%	13	20	-33.6%
S.AFRICAN RAND	1,605	1,628.57	-1.4%	926.96	73.2%	832	855	-2.7%
MEXICAN PESO	81,831	54,331.52	50.6%	48,881.09	67.4%	55,439	43,287	28.1%
EURO FX	222,747	260,394.29	-14.5%	130,201.35	71.1%	192,454	258,324	-25.5%
EC/CD CROSS RATES	244	169.57	43.9%	60.04	306.4%	125	126	-0.8%
EC/NOK CROSS RATES	0	0.95	-90.0%	0	-	0	3	-98.4%
EC/AD CROSS RATES	186	280.95	-33.9%	40.57	357.8%	90	98	-8.6%
BP/SF CROSS RATES	2	2.62	-9.1%	0.3	682.5%	2	6	-69.9%
E-MINI EURO FX	3,325	5,422.1	-38.7%	2,111.83	57.4%	3,672	5,855	-37.3%
MICRO CHF/USD	77	120.81	-36.5%	55.91	37.1%	91	111	-18.2%
POLISH ZLOTY (EC)	0	0.57	-41.7%	0.22	53.3%	105	26	308.6%
AD/JY CROSS RATES	183	274.62	-33.2%	81.04	126.2%	202	195	3.7%
AD/CD CROSS RATES	1	0.71	-13.3%	0	-	0	1	-71.4%
HUNGARIAN FORINT (US)	0	0	-	0	-	0	0	-100.0%
POLISH ZLOTY (US)	160	15.48	934.2%	101.61	57.5%	63	33	88.0%

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<b>FX Futures</b>								
SKR/USD CROSS RATES	208	96.76	114.9%	54.91	278.6%	97	61	58.6%
NKR/USD CROSS RATE	194	109.43	77.5%	74.83	159.5%	88	57	54.7%
BRAZIL REAL	4,086	3,122.05	30.9%	3,831.83	6.6%	3,955	2,781	42.2%
FCXRX	39	0	-	2.52	1461.7%	7	0	-
CHINESE RENMINBI (CNH)	59	99.62	-41.2%	38.39	52.6%	69	52	30.8%
USDZAR	0	0.57	-100.0%	0	-	0	2	-98.6%
E-MICRO INR/USD	230	5.33	4203.6%	124.57	84.3%	100	10	886.4%
E-MICRO USD/CNH	0	0.19	-100.0%	0	-	0	1	-77.7%
E-MICRO JPY/USD	1,526	919.81	65.9%	1,246.39	22.4%	1,411	594	137.5%
E-MICRO CAD/USD	1,186	739.9	60.2%	894.22	32.6%	998	625	59.7%
<b>FX Options</b>								
AUSTRALIAN DLR (EU)	0	9.33	-100.0%	0.96	-100.0%	6	5	18.8%
JAPANESE YEN	11,093	13,875.9	-20.1%	11,885.61	-6.7%	15,064	11,451	31.5%
EURO FX (EU)	3	103.9	-97.0%	25.48	-87.7%	150	237	-36.6%
CANADIAN DOLLAR	5,363	5,230.43	2.5%	4,218.17	27.1%	6,780	5,563	21.9%
BRITISH POUND	7,807	8,458.81	-7.7%	7,828.39	-0.3%	9,694	10,158	-4.6%
RUSSIAN RUBLE	0	0	-	0	-	7	2	238.5%
CANADIAN DOLLAR (EU)	0	0.48	-70.0%	0.78	-81.8%	9	6	50.8%
SWISS FRANC	213	359.29	-40.8%	182.91	16.3%	307	676	-54.7%
BRITISH POUND (EU)	1	9.57	-92.0%	4.35	-82.5%	48	30	58.2%
NEW ZEALND DOLLAR	0	0	-	0	-	0	0	-100.0%
AUSTRALIAN DOLLAR	6,797	7,005.05	-3.0%	5,021.74	35.4%	6,645	6,066	9.6%
MEXICAN PESO	392	36.62	970.2%	172.65	127.0%	156	70	123.6%
EURO FX	20,318	32,856.9	-38.2%	20,979.52	-3.2%	32,912	48,879	-32.7%
JAPANESE YEN (EU)	0	34.24	-99.9%	4.13	-98.8%	31	18	74.9%
CAD/USD PQO 2pm Fix	1,044	0	-	25.87	3934.9%	119	0	-
JPY/USD PQO 2pm Fix	1,426	0	-	23.17	6054.7%	161	0	-
CHF/USD PQO 2pm Fix	46	0	-	3.13	1371.0%	5	0	-
AUD/USD PQO 2pm Fix	550	0	-	20.91	2531.8%	64	0	-
EUR/USD PQO 2pm Fix	2,291	0	-	62.57	3562.3%	262	0	-
GBP/USD PQO 2pm Fix	1,162	0	-	34.83	3237.7%	133	0	-
OTC AUDUSD SUB	115	0	-	0.65	17583.7%	13	0	-

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<b>Equity Index Futures</b>								
E-MINI RUSSELL 1000	12	0.14	7997.6%	2.74	322.5%	21	12	84.9%
DJ US REAL ESTATE	1,647	1,138.57	44.6%	436.39	277.3%	889	702	26.6%
E-MINI NASDAQ 100	312,733	348,098.05	-10.2%	176,488.26	77.2%	270,694	266,049	1.7%
S&P ENERGY SECTOR	919	491.14	87.0%	558.26	64.6%	508	375	35.4%
S&P MATERIALS SECTOR	584	266.33	119.4%	196.96	196.7%	293	165	78.0%
S&P FINANCIAL SECTOR	1,012	622.9	62.5%	207.22	388.6%	592	252	135.1%
S&P HEALTH CARE SECTOR	634	820.57	-22.8%	293.57	115.8%	554	571	-3.0%
S&P INDUSTRIAL SECTOR	1,207	485.24	148.8%	67.83	1680.2%	434	171	154.2%
S&P UTILITIES SECTOR	1,260	784.05	60.7%	1,292	-2.5%	1,210	547	121.3%
S&P TECHNOLOGY SECTOR	692	439.95	57.2%	110.04	528.5%	328	239	37.3%
S&P CONSUMER DISCRETNRY SECT	1,328	1,168.76	13.6%	154.78	757.9%	592	530	11.6%
S&P 500	14,827	22,155.38	-33.1%	4,106.91	261.0%	9,198	11,955	-23.1%
E-MICRO NIFTY	0	15.62	-100.0%	0	-	0	4	-100.0%
NASDAQ	0	0	-	0	-	0	360	-100.0%
E-MINI MIDCAP	29,835	30,926.9	-3.5%	13,618.17	119.1%	22,106	21,269	3.9%
NIKKEI 225 (\$) STOCK	15,467	24,888.81	-37.9%	10,082.35	53.4%	18,491	16,746	10.4%
NIKKEI 225 (YEN) STOCK	54,651	73,424.19	-25.6%	38,453.65	42.1%	61,247	52,777	16.0%
IBOVESPA INDEX	25	20.33	21.5%	35.48	-30.3%	32	20	57.7%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-100.0%
S&P CONSUMER STAPLES SECTOR	1,871	1,688	10.9%	868.3	115.5%	1,399	610	129.2%
E-MINI S&P500	2,368,042	2,331,518.14	1.6%	1,453,421.7	62.9%	1,935,178	1,698,827	13.9%
S&P 500/VALUE	169	2.29	7302.1%	160.26	5.6%	510	24	2013.1%
S&P 500 GROWTH	2	4.52	-56.8%	0.17	1022.7%	1	2	-30.6%
S&P 400 MIDCAP	0	0	-	0	-	0	27	-100.0%
MINI \$5 DOW	192,735	221,415	-13.0%	114,851.39	67.8%	171,782	160,479	7.0%
DJIA	0	0	-	0	-	0	147	-100.0%
FT-SE 100	68	0	-	55.13	23.9%	81	18	355.4%
NIFTY 50	1,094	183.1	497.6%	630.3	73.6%	480	73	557.4%
E-MINI RUSSELL 1000 GROWTH	12	0.14	8397.5%	3.43	253.5%	14	7	96.1%
E-MINI RUSSELL 1000 VALUE	86	0.14	60081.9%	9.74	783.0%	43	7	523.6%
NASDAQ BIOTECH	12	16.19	-27.1%	0	-	2	7	-71.1%

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	ADV SEP 2016	ADV SEP 2015	% CHG	ADV AUG 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Equity Index Options</b>								
E-MINI NASDAQ 100	10,806	3,693.38	192.6%	9,411.87	14.8%	10,657	6,069	75.6%
S&P 500	9,936	32,980.57	-69.9%	10,803.57	-8.0%	25,874	35,968	-28.1%
EOW4 EMINI S&P 500	76,439	54,409.1	40.5%	45,802.83	66.9%	54,326	46,423	17.0%
EOW2 S&P 500	7,372	2,946	150.2%	5,977.22	23.3%	6,237	3,764	65.7%
EOW1 EMINI S&P 500	51,493	67,355.43	-23.6%	51,837.13	-0.7%	46,418	45,661	1.7%
NASDAQ	0	0	-	0	-	0	0	-100.0%
EOW1 S&P 500	3,208	1,788.9	79.3%	3,474.83	-7.7%	2,816	1,508	86.7%
E-MINI MIDCAP	0	0	-	0.26	-81.8%	0	0	-38.5%
EOM S&P 500	11,068	5,566.05	98.8%	5,140	115.3%	8,476	5,061	67.5%
EOM EMINI S&P	116,887	51,154.67	128.5%	70,154.7	66.6%	79,592	52,482	51.7%
EOW2 EMINI S&P 500	57,949	58,460.1	-0.9%	44,867.96	29.2%	48,059	49,638	-3.2%
E-MINI S&P500	217,469	315,189.43	-31.0%	126,680.3	71.7%	244,955	307,383	-20.3%
MINI \$5 DOW	258	609.95	-57.8%	168.43	52.9%	542	548	-1.0%
DJIA	0	0	-	0	-	0	0	-100.0%
EOW3 EMINI S&P 500	172,261	0	-	129,849.43	32.7%	83,043	0	-
EOW3 S&P 500	15,198	0	-	12,933.91	17.5%	10,786	0	-

**Interest Rate Futures**

5-YR SWAP RATE	4,052	5,150.67	-21.3%	1,856.91	118.2%	3,017	2,752	9.6%
2-YR SWAP RATE	0	434.33	-100.0%	0.09	-45.3%	23	152	-84.6%
10-YR SWAP RATE	4,144	6,522.81	-36.5%	1,449.48	185.9%	2,419	2,990	-19.1%
1-MONTH EUROS DOLLAR	28	169.14	-83.5%	21.91	27.6%	55	251	-78.2%
EURODOLLARS	2,361,247	2,273,851.48	3.8%	2,161,180.35	9.3%	2,465,501	2,319,815	6.3%
7-YR SWAP	0	9.05	-100.0%	0	-	16	31	-47.8%
30-YR BOND	249,803	232,575.76	7.4%	289,357.09	-13.7%	274,247	284,196	-3.5%
5-YR NOTE	593,010	617,834.95	-4.0%	1,019,241.13	-41.8%	775,814	753,785	2.9%
10-YR NOTE	1,149,560	1,075,557.62	6.9%	1,508,680.78	-23.8%	1,367,106	1,297,791	5.3%
2-YR NOTE	275,001	264,598.81	3.9%	389,996.13	-29.5%	316,626	328,224	-3.5%
30-YR SWAP RATE	113	140.19	-19.5%	40.65	177.6%	85	141	-39.8%
ULTRA T-BOND	85,016	91,640	-7.2%	143,599.83	-40.8%	110,118	115,151	-4.4%
FED FUND	178,640	143,687.86	24.3%	133,890.04	33.4%	135,213	80,031	69.0%
Ultra 10-Year Note	71,531	0	-	81,310.87	-12.0%	56,717	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	347,762	433,302.24	-19.7%	279,017.39	24.6%	497,279	519,266	-4.2%
EURODOLLARS	648,281	533,159.95	21.6%	569,213	13.9%	702,721	443,788	58.3%
30-YR BOND	103,030	87,355.33	17.9%	63,661.65	61.8%	83,467	83,189	0.3%
5-YR NOTE	83,801	89,648	-6.5%	83,744.04	0.1%	95,846	90,026	6.5%
10-YR NOTE	342,140	321,627.71	6.4%	314,523.26	8.8%	361,132	386,648	-6.6%
2-YR NOTE	8,498	17,082.86	-50.3%	8,616.22	-1.4%	7,137	9,534	-25.1%
ULTRA T-BOND	705	144.67	387.1%	375.04	87.9%	325	417	-22.0%
FED FUND	855	1,682.62	-49.2%	209.87	307.2%	430	1,343	-68.0%
Ultra 10-Year Note	617	0	-	580.26	6.3%	164	0	-

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<b>Energy Futures</b>								
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	0	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-	0	69	-100.0%
RBOB GAS	64	50.14	28.6%	66.61	-3.2%	62	71	-12.6%
ELEC ERCOT DLY PEAK	0	0	-	0	-	0	5	-100.0%
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	23	114	-80.1%
ERCOT NORTH ZMCPE 5MW PEAK	0	0	-	0	-	1	12	-89.7%
SINGAPORE JET KERO VS. GASOIL	0	0	-	0	-	0	0	-100.0%
PETRO OUTRIGHT EURO	395	481.29	-17.9%	403.13	-2.0%	436	414	5.2%
MONT BELVIEU LDH PROPANE OPIS	43	27.38	57.6%	37.87	13.9%	41	31	30.7%
MONT BELVIEU ETHANE OPIS BALM	11	0	-	7.17	52.7%	6	11	-49.4%
CONWAY NATURAL GASOLINE (OPI	18	0	-	0	-	9	4	115.4%
PETROCHEMICALS	341	240.33	41.7%	291.83	16.7%	271	182	49.0%
CONWAY PROPANE 5 DECIMALS S	404	194.67	107.4%	555.17	-27.3%	327	220	48.4%
CONWAY NORMAL BUTANE (OPIS) S	75	12.86	479.6%	22.17	236.1%	13	8	71.7%
MONT BELVIEU NORMAL BUTANE B	12	21.71	-44.3%	24.61	-50.8%	31	21	43.0%
MONT BELVIEU NATURAL GASOLIN	4	10	-64.3%	10.91	-67.3%	9	16	-44.1%
IN DELIVERY MONTH EUA	5	199.24	-97.6%	0	-	139	413	-66.3%
WTS (ARGUS) VS WTI SWAP	425	59.52	614.7%	292.17	45.6%	122	241	-49.4%
ISO NEW ENGLAND PK LMP	0	0	-	0	-	0	0	33.8%
ELEC NYISO OFF-PEAK	0	1,342.48	-100.0%	0	-	0	172	-100.0%
ELEC MISO PEAK	0	130.29	-100.0%	0	-	0	14	-100.0%
TRANSCO ZONE 4 NAT GAS IN	0	2.95	-100.0%	0	-	8	5	57.3%
COLUMB GULF MAINLINE NG B	91	36.33	149.4%	210.22	-56.9%	115	102	13.0%
ONEOK OKLAHOMA NG BASIS	0	0	-	5.22	-100.0%	6	12	-52.3%
TEXAS GAS ZONE1 NG BASIS	12	0	-	0	-	1	64	-97.9%
NYISO ZONE C 5MW D AH O P	0	0	-	0	-	287	0	-
PJM NI HUB 5MW REAL TIME	8,588	45,220.52	-81.0%	16,560.26	-48.1%	8,426	7,702	9.4%
NYISO ZONE J 5MW D AH O P	445	0	-	0	-	594	252	135.3%
NYISO ZONE J 5MW D AH PK	85	0	-	36.52	132.6%	55	37	46.7%
NEPOOL W CNT MASS 5MW D A	0	0	-	0	-	21	175	-87.9%
PJM COMED 5MW D AH PK	151	70.95	113.4%	0	-	78	28	174.3%
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	-	63	0	-
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-	3	0	-
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-	3	5	-38.1%
NYISO ZONE C 5MW D AH PK	0	0	-	0	-	8	0	-
PETRO CRCKS & SPRDS NA	1,727	917.05	88.3%	1,742.04	-0.9%	1,596	1,367	16.8%
SINGAPORE GASOIL	203	165.62	22.8%	245.35	-17.1%	191	127	50.1%
PETRO OUTRIGHT NA	1,190	513.95	131.6%	822.04	44.8%	726	524	38.6%
CRUDE OIL SPRDS	37	22.86	63.5%	234.78	-84.1%	117	31	278.1%
RBOB GASOLINE BALMO CLNDR	33	21	57.1%	65	-49.2%	36	52	-31.1%
GASOLINE UP-DOWN BALMO SW	0	25	-100.0%	0	-	4	24	-82.4%
COLUMBIA GULF MAIN NAT G	0	0	-	0	-	12	13	-12.5%
ALGON CITY GATES NAT GAS	6	0	-	10.43	-43.4%	32	0	-
SOUTHERN NAT LA NAT GAS	0	0	-	3.91	-100.0%	3	17	-80.9%
TENN 800 LEG NAT GAS INDE	0	0	-	0	-	7	13	-46.1%
NATURAL GAS PHY	364,127	272,136.33	33.8%	369,866.87	-1.6%	361,716	323,211	11.9%

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<b>Energy Futures</b>								
CRUDE OIL OUTRIGHTS	416	310.24	34.1%	576.48	-27.8%	349	428	-18.6%
ELECTRICITY OFF PEAK	0	1,120	-100.0%	0	-	124	250	-50.3%
ELEC FINSETTLED	0	60.71	-100.0%	0	-	7	11	-39.5%
PETRO CRK&SPRD EURO	364	262.43	38.8%	294.04	23.8%	307	270	13.7%
FREIGHT MARKETS	14	3.52	289.2%	1.78	669.3%	10	3	214.9%
PLASTICS	8	36.76	-78.8%	26.61	-70.7%	15	42	-63.2%
NYH NO 2 CRACK SPREAD CAL	18	80.67	-77.7%	131.96	-86.4%	80	123	-35.3%
TRANSCO ZONE 6 BASIS SWAP	163	140.67	15.9%	29.3	456.4%	55	42	31.6%
NYISO A	0	0	-	0	-	0	4	-100.0%
MINY NATURAL GAS	1,043	850.95	22.6%	1,063.91	-1.9%	1,167	1,305	-10.6%
HEATING OIL PHY	156,592	138,416.14	13.1%	150,216.17	4.2%	155,396	146,036	6.4%
DOMINION TRANSMISSION INC	1,424	620.67	129.4%	853.48	66.8%	964	348	176.9%
TCO BASIS SWAP	234	98.71	137.5%	360.65	-35.0%	162	156	4.1%
PJM MONTHLY	0	74.48	-100.0%	0	-	15	29	-47.3%
EL PASO PERMIAN INDEX SWA	0	0	-	0	-	9	0	-
WAHA INDEX SWAP FUTURE	12	0	-	20.87	-43.4%	46	7	577.8%
NY HARBOR HEAT OIL SWP	74	233.57	-68.2%	77.74	-4.4%	115	213	-45.7%
EASTERN RAIL DELIVERY CSX	93	70.71	32.0%	35.87	160.2%	62	160	-61.4%
HTG OIL	0	0	-	0	-	29	8	237.0%
EUROPE 3.5% FUEL OIL MED	8	9.05	-12.6%	20	-60.5%	17	6	198.6%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-
PJM OFF-PEAK LMP SWAP FUT	0	1.52	-100.0%	0	-	1	7	-89.9%
AEP-DAYTON HUB OFF-PEAK M	0	0	-	0	-	0	4	-100.0%
DOMINION TRAN INC - APP I	12	0	-	0	-	92	10	807.1%
TENNESSEE ZONE 0 BASIS SW	20	0	-	0	-	16	4	292.8%
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-
FUELOIL SWAP:CARGOES VS.B	14	18.33	-24.7%	3.74	269.3%	16	18	-10.7%
MINY HTG OIL	0	0.33	-28.6%	0.48	-50.2%	0	0	20.2%
BRENT CALENDAR SWAP	12	110.9	-89.6%	36.65	-68.6%	95	234	-59.3%
EURO GASOIL 10PPM VS ICE	4	17.14	-75.8%	6.17	-32.9%	4	4	-14.6%
WTI-BRENT CALENDAR SWAP	458	1,376.43	-66.7%	531.78	-13.9%	572	1,097	-47.9%
CENTERPOINT BASIS SWAP	110	40.67	171.2%	30.43	262.4%	69	90	-23.7%
PJM NILL DA OFF-PEAK	2,394	11,705.57	-79.5%	12,951.26	-81.5%	4,631	2,003	131.2%
PANHANDLE INDEX SWAP FUTU	47	11.81	300.0%	0	-	18	10	76.2%
PJM NILL DA PEAK	163	438.05	-62.9%	644.91	-74.8%	230	94	145.3%
CIN HUB 5MW REAL TIME PK	71	130.71	-45.9%	129.57	-45.4%	343	82	319.5%
MINY WTI CRUDE OIL	14,609	12,158.29	20.2%	11,669.57	25.2%	13,868	12,449	11.4%
JAPAN C&F NAPHTHA SWAP	57	49.71	15.3%	80.43	-28.7%	60	47	28.2%
LLS (ARGUS) VS WTI SWAP	203	799.33	-74.5%	346.74	-41.3%	319	435	-26.8%
RBOB PHY	222,726	141,008.52	58.0%	179,755.57	23.9%	184,917	159,297	16.1%
NEPOOL RHD ISLD 5MW D AH	0	74.05	-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	1,114	1,853.33	-39.9%	0	-	5,238	3,114	68.2%
LTD NAT GAS	11,083	11,309.52	-2.0%	10,059.35	10.2%	10,966	11,453	-4.2%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	0	-
NORTHWEST ROCKIES BASIS S	481	673.33	-28.6%	339.7	41.5%	771	537	43.5%
SINGAPORE 380CST BALMO	10	1.19	712.0%	5.26	83.7%	7	5	40.3%
PJM BGE DA OFF-PEAK	0	0	-	0	-	124	0	-

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<b>Energy Futures</b>								
ULSD 10PPM CIF MED VS ICE	0	0	-	0.43	-89.1%	1	4	-80.3%
GULF COAST JET FUEL CLNDR	8	21.71	-64.5%	1.74	343.6%	7	14	-51.3%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	0	0	-
SINGAPORE GASOIL SWAP	327	64.57	407.2%	321.22	1.9%	231	111	108.1%
CHICAGO ULSD PL VS HO SPR	0	31.38	-100.0%	33.43	-100.0%	14	17	-20.8%
CIN HUB 5MW D AH PK	89	18.76	373.6%	11.22	692.1%	109	42	159.9%
PJM AD HUB 5MW REAL TIME	8,072	41,430.71	-80.5%	1,161.57	594.9%	6,834	7,011	-2.5%
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-	0	0	-33.1%
Sumas Basis Swap	31	127.81	-76.1%	20	52.9%	79	57	38.8%
RBOB CRACK SPREAD	57	85.24	-33.0%	64.35	-11.2%	69	51	35.7%
NGPL TEX/OK	167	212.29	-21.5%	86.09	93.6%	149	333	-55.4%
EURO GASOIL 10 CAL SWAP	0	0	-	0	-	0	0	-71.2%
HENRY HUB INDEX SWAP FUTU	221	736.76	-70.0%	551.35	-59.9%	869	439	98.0%
WTI-BRENT BULLET SWAP	0	0	-	0	-	0	0	-
NYISO J OFF-PEAK	0	1.9	-100.0%	0	-	0	2	-81.8%
EAST/WEST FUEL OIL SPREAD	2	1.9	0.0%	2.17	-12.4%	1	9	-84.3%
TENNESSEE 500 LEG BASIS S	26	5.71	355.0%	15.65	66.1%	9	22	-60.5%
NORTHERN NATURAL GAS DEMAR	0	60.38	-100.0%	25.13	-100.0%	11	23	-50.8%
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-	0	0	-
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-	1	1	38.3%
ROCKIES KERN OPAL - NW IN	0	0	-	0	-	6	7	-25.5%
APPALACHIAN COAL (PHY)	0	6.67	-100.0%	0	-	1	10	-93.4%
WTI CALENDAR	1,347	1,221.33	10.3%	1,032.74	30.4%	1,398	1,600	-12.6%
CINERGY HUB PEAK MONTH	0	0	-	0	-	0	0	-100.0%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-	0	0	-
RBOB CALENDAR SWAP	361	158.81	127.5%	468.52	-22.9%	318	336	-5.3%
AEP-DAYTON HUB MTHLY	0	5.71	-100.0%	0	-	1	3	-51.5%
CRUDE OIL PHY	1,158,680	790,692.33	46.5%	1,002,195.91	15.6%	1,070,865	799,219	34.0%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-100.0%
NEW YORK ETHANOL SWAP	72	29.76	140.8%	35.87	99.8%	72	48	51.2%
LA CARB DIESEL (OPIS)	0	0	-	0	-	0	1	-100.0%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	0	0	-100.0%
EURO PROPANE CIF ARA SWA	86	38.14	124.5%	49.91	71.5%	60	20	207.7%
LA CARBOB GASOLINE(OPIS)S	2	20.24	-88.2%	14.13	-83.1%	31	24	33.9%
MCCLOSKEY ARA ARGS COAL	5,650	13,751.14	-58.9%	4,379.39	29.0%	8,072	8,426	-4.2%
MCCLOSKEY RCH BAY COAL	506	1,499.19	-66.3%	470	7.6%	833	1,122	-25.8%
MGF FUT	0	2.86	-100.0%	0	-	1	0	55.7%
MNC FUT	176	228.67	-22.9%	161.26	9.3%	189	201	-6.2%
DLY GAS EURO-BOB OXY	0	0	-	0	-	0	0	-
MGN1 SWAP FUT	15	7.19	113.2%	3.26	370.2%	7	8	-4.3%
UCM FUT	3	10.95	-73.9%	1.3	119.1%	2	2	-25.7%
MJC FUT	3	2.38	20.0%	6.26	-54.4%	4	3	41.6%
HEATING OIL VS ICE GASOIL	0	0	-	0	-	0	0	-
UP DOWN GC ULSD VS NMX HO	2,051	2,933.14	-30.1%	2,602.78	-21.2%	2,526	1,975	27.9%
HOUSTON SHIP CHANNEL BASI	100	55.48	80.3%	69.39	44.1%	150	192	-21.7%
FUEL OIL CRACK VS ICE	362	242.33	49.4%	208.39	73.8%	218	176	23.9%
NGPL TEXOK INDEX	0	0	-	13.04	-100.0%	2	5	-57.9%
NATURAL GAS	6,355	3,285.14	93.5%	6,027.52	5.4%	6,037	4,221	43.0%
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-	0	16	-100.0%

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	ADV SEP 2016	ADV SEP 2015	% CHG	ADV AUG 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>								
N ROCKIES PIPE SWAP	0	0	-	0	-	0	4	-100.0%
SOCAL PIPE SWAP	13	0	-	0	-	31	2	1508.5%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	1	-100.0%
GAS EURO-BOB OXY NWE BARGES	829	336.19	146.6%	512.52	61.8%	683	813	-16.0%
MONT BELVIEU NATURAL GASOLIN	348	239.1	45.6%	309.35	12.6%	397	257	54.8%
ONTARIO POWER SWAPS	1	2.86	-50.0%	4.78	-70.1%	25	669	-96.3%
DAILY PJM	0	0	-	0	-	14	32	-54.6%
BRENT OIL LAST DAY	74,891	90,680.62	-17.4%	75,668.43	-1.0%	92,765	103,759	-10.6%
SINGAPORE GASOIL CALENDAR	1	16.05	-91.1%	8.26	-82.7%	3	27	-88.9%
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	576	34.29	1581.1%	876.65	-34.3%	524	67	679.0%
MARS (ARGUS) VS WTI SWAP	129	376.29	-65.8%	47.39	171.3%	195	293	-33.3%
SINGAPORE JET KERO BALMO	5	0	-	0	-	1	2	-62.0%
WTS (ARGUS) VS WTI TRD MT	101	20.48	394.2%	37.17	172.2%	57	77	-26.3%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	1	0	268.1%
EURO 1% FUEL OIL NEW BALM	0	0.38	25.0%	0	-	1	1	124.8%
BRENT CFD SWAP	0	45.24	-100.0%	0	-	0	4	-100.0%
PREMIUM UNLND 10P FOB MED	8	5.48	46.1%	11.22	-28.7%	14	13	1.9%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	-32.9%
3.5% FUEL OIL CID MED SWA	7	8.62	-17.1%	16.96	-57.9%	12	4	242.3%
JET FUEL CRG CIF NEW VS I	0	1.43	-100.0%	0	-	0	0	-14.6%
ARGUS PROPAN FAR EST INDE	78	36.76	112.7%	49.83	56.9%	73	23	218.6%
ULSD 10PPM CIF VS ICE GAS	0	0	-	0	-	0	0	87.4%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH PK	60	267.86	-77.4%	231.91	-73.9%	168	140	19.6%
GASOIL 0.1 BRGS FOB VS IC	0	0.43	-100.0%	0	-	0	0	-19.7%
NYMEX ULSD VS NYMEX HO	0	0	-	0	-	0	5	-100.0%
RBOB VS HEATING OIL SWAP	144	92.86	55.4%	26.09	453.1%	79	48	62.2%
GULF COAST ULSD CRACK SPR	0	7.14	-100.0%	6.52	-100.0%	33	16	108.1%
USGC UNL 87 CRACK SPREAD	0	0	-	0	-	1	14	-93.4%
JET FUEL BRG FOB RDM VS I	0	1.43	-100.0%	0	-	0	0	-93.3%
TENNESSEE 800 LEG NG BASI	0	0	-	31.74	-100.0%	8	15	-47.7%
NEPOOL W CNTR M 5MW D AH	0	0	-	0	-	9	7	32.7%
DATED TO FRONTLINE BRENT	24	97.86	-75.7%	32.61	-27.0%	66	137	-51.6%
PJM APS ZONE DA PEAK	0	0	-	0	-	0	0	-
PJM BGE DA PEAK	0	0	-	0	-	7	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	-	27	0	6106.1%
PJM PSEG DA OFF-PEAK	0	0	-	0	-	867	8	11087.1%
PJM WESTH RT PEAK	972	3,244.52	-70.0%	3,271.26	-70.3%	2,884	992	190.6%
ALGONQUIN CITYGATES BASIS	80	11.71	580.5%	21.17	276.5%	40	6	614.9%
MICHCON NG INDEX SWAP	0	0	-	0	-	10	0	-
GASOIL 0.1 CIF MED SWAP	0	0	-	0	-	0	0	100.8%
ULSD 10PPM CIF MED SWAP	0	0	-	0	-	0	0	-
Tetco ELA Basis	0	47.24	-100.0%	0	-	0	5	-100.0%
EUROPE 1% FUEL OIL NWE CA	0	4.48	-89.4%	0.13	265.2%	7	8	-5.5%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-

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	ADV SEP 2016	ADV SEP 2015	% CHG	ADV AUG 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Futures</b>								
GULF COAST NO.6 FUEL OIL	2,670	2,917.81	-8.5%	2,470.91	8.1%	2,762	3,277	-15.7%
SINGAPORE FUEL 180CST CAL	27	41.57	-34.8%	38.52	-29.7%	53	88	-39.2%
SINGAPORE FUEL OIL SPREAD	31	8	283.9%	28.22	8.8%	27	23	20.6%
NORTHERN ILLINOIS OFF-PEA	0	0	-	0	-	0	0	-100.0%
PJM ATSI ELEC	301	0	-	0	-	33	98	-65.7%
SING FUEL	1	0	-	0.22	228.6%	0	0	301.8%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	1	11	-92.1%
DATED BRENT (PLATTS) DAILY SWA	10	0	-	0	-	1	94	-98.9%
GAS EURO-BOB OXY NWE BARGES	322	156.67	105.5%	249.3	29.1%	332	318	4.4%
MINY RBOB GAS	0	0.19	100.0%	0.3	25.2%	0	0	-1.4%
RBOB UP-DOWN CALENDAR SWA	0	299.05	-100.0%	0	-	49	483	-89.9%
LA JET FUEL VS NYM NO 2 H	0	2.38	-100.0%	1.09	-100.0%	4	2	98.3%
ANR OKLAHOMA	0	15.95	-100.0%	2.61	-100.0%	19	46	-58.2%
MICHIGAN BASIS	266	0	-	63.26	320.6%	118	26	356.5%
TEXAS EASTERN ZONE M-3 BA	316	164.95	91.9%	466.74	-32.2%	387	99	290.0%
NORTHERN NATURAL GAS VENTU	7	7.43	-10.3%	9.74	-31.5%	39	23	72.9%
CIG BASIS	467	129.43	260.5%	492.43	-5.3%	397	189	109.4%
PJM DAILY	0	0	-	0	-	7	0	-
COLUMBIA GULF ONSHORE	0	0	-	0	-	16	18	-10.0%
Tetco STX Basis	0	34.76	-100.0%	0	-	9	18	-53.8%
Transco Zone 3 Basis	3	18.81	-84.3%	5.22	-43.4%	4	28	-84.8%
GULF COAST GASOLINE CLNDR	0	9.52	-100.0%	0	-	7	29	-76.0%
CENTERPOINT EAST INDEX	0	0	-	0	-	4	3	46.3%
GULF COAST ULSD CALENDAR	37	24.81	49.3%	49.22	-24.7%	43	34	24.6%
LA CARB DIESEL (OPIS) SWA	11	27.38	-60.9%	54.13	-80.2%	35	30	14.4%
EURO 3.5% FUEL OIL RDAM B	25	15.71	59.4%	15.61	60.5%	16	25	-36.8%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
SINGAPORE GASOIL BALMO	7	2.38	194.0%	13.91	-49.7%	13	5	146.8%
EUROPEAN NAPHTHA BALMO	13	3.95	216.9%	6.3	98.7%	8	4	95.4%
GASOIL MINI CALENDAR SWAP	5	14.33	-61.8%	9.39	-41.7%	11	13	-12.6%
NY ULSD (ARGUS) VS HEATING OIL	157	149.14	5.4%	50.7	210.0%	39	131	-70.1%
PJM PECO ZONE5MW PEAK CAL MO	0	0	-	0	-	0	3	-100.0%
EUROPE 1% FUEL OIL RDAM C	0	0	-	0	-	1	1	8.1%
SAN JUAN BASIS SWAP	431	55.24	679.6%	264.7	62.7%	320	118	171.2%
SOCAL BASIS SWAP	0	0	-	0	-	0	0	-100.0%
GULF COAST JET VS NYM 2 H	1,596	1,293.81	23.4%	1,506.91	5.9%	1,564	1,066	46.8%
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	27	16.9	60.6%	25.74	5.5%	27	43	-36.5%
GASOIL CALENDAR SWAP	0	1.33	-67.9%	0.65	-34.3%	2	1	59.8%
BRENT FINANCIAL FUTURES	107	227.48	-53.0%	2.83	3682.8%	33	298	-88.9%
ICE BRENT DUBAI SWAP	381	42.86	788.7%	4.35	8659.8%	43	50	-13.4%
GASOIL CRACK SPREAD CALEN	192	27.86	589.2%	256.52	-25.2%	246	154	60.4%
EUROPEAN NAPHTHA CRACK SPR	379	217.67	74.2%	209.35	81.1%	236	308	-23.4%
CRUDE OIL	381	481.95	-21.0%	311.74	22.1%	675	915	-26.3%
NEPOOL INTR HUB 5MW D AH	0	1,227.38	-100.0%	13,331.04	-100.0%	2,577	1,342	92.0%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	286	2,240	-87.2%	0	-	144	942	-84.7%
PJM JCPL DA OFF-PEAK	0	0	-	0	-	0	61	-100.0%

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<b>Energy Futures</b>								
PJM WESTH RT OFF-PEAK	12,423	40,772.9	-69.5%	6,286.09	97.6%	30,868	14,351	115.1%
CHICAGO ETHANOL SWAP	5,615	3,852.1	45.8%	4,960.48	13.2%	4,797	3,957	21.2%
HENRY HUB BASIS SWAP	326	1,394.86	-76.6%	835.09	-61.0%	960	584	64.3%
HENRY HUB SWAP	15,026	17,327.76	-13.3%	16,552.57	-9.2%	19,942	21,070	-5.4%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0	-	0	0	-88.9%
PREM UNL GAS 10PPM RDAM FOB S	0	0	-	1.3	-100.0%	1	1	7.5%
MONT BELVIEU NORMAL BUTANE 5	2,033	1,325.1	53.4%	1,249.48	62.7%	1,238	828	49.5%
MONT BELVIEU ETHANE 5 DECIMAL	4,028	474.62	748.6%	2,214.04	81.9%	2,161	367	489.5%
MONT BELVIEU LDH PROPANE 5 DE	5,656	3,525.33	60.4%	6,069.7	-6.8%	5,428	2,437	122.7%
SINGAPORE 180CST BALMO	2	0.95	160.0%	2.39	3.6%	3	2	42.9%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	0	-
GRP THREE UNL GS (PLT) VS	41	90.24	-54.4%	88.7	-53.6%	66	74	-11.5%
JET BARGES VS ICE GASOIL	0	0	-	0	-	0	0	96.3%
SINGAPORE GASOIL VS ICE	170	0.48	35549.3%	90.22	88.2%	99	24	316.0%
NATURAL GAS PEN SWP	3,670	5,167.62	-29.0%	5,079.96	-27.7%	5,177	8,696	-40.5%
WESTERN RAIL DELIVERY PRB	28	71.9	-61.6%	30	-7.9%	46	104	-55.9%
EUROPE DATED BRENT SWAP	30	253.57	-88.2%	0	-	141	154	-8.8%
SINGAPORE JET KERO GASOIL	56	3.57	1466.7%	53.26	5.1%	39	14	174.0%
TETCO M-3 INDEX	3	110.48	-97.3%	26.09	-88.7%	43	44	-1.7%
PJM AECO DA PEAK	0	0	-	0	-	0	1	-100.0%
GASOIL 10PPM CARGOES CIF	0	1.43	-100.0%	0	-	0	0	-87.8%
WAHA BASIS	75	100.95	-25.8%	167.39	-55.2%	217	162	34.6%
LA JET (OPIS) SWAP	85	40.48	108.8%	158.26	-46.6%	97	43	127.5%
NY HARBOR 1% FUEL OIL BAL	0	3	-100.0%	3.09	-100.0%	1	2	-74.5%
GASOIL 10PPM VS ICE SWAP	9	0.29	3066.8%	9.22	-1.8%	5	6	-18.4%
NY H OIL PLATTS VS NYMEX	0	0	-	0	-	0	4	-100.0%
PJM PEP CO DA OFF-PEAK	0	0	-	0	-	0	29	-100.0%
NYISO ZONE G 5MW D AH O P	0	1,963.43	-100.0%	893.3	-100.0%	2,035	1,013	100.9%
EUROPEAN GASOIL (ICE)	306	1,696.86	-82.0%	317	-3.4%	8,174	3,047	168.3%
ULSD UP-DOWN BALMO SWP	421	62.14	577.8%	493.48	-14.6%	278	179	55.2%
JET FUEL UP-DOWN BALMO CL	256	198.52	29.0%	327.17	-21.7%	182	152	20.0%
EIA FLAT TAX ONHWAY DIESE	36	28.81	25.0%	49.39	-27.1%	53	37	41.6%
NY 2.2% FUEL OIL (PLATTS	0	4.76	-100.0%	3.48	-100.0%	3	4	-33.2%
RBOB CRACK SPREAD BALMO S	14	0	-	1.09	1214.2%	2	0	1461.5%
HEATING OIL BALMO CLNDR S	0	0	-	0.65	-100.0%	2	7	-75.3%
INDIANA MISO	0	0	-	0	-	1	9	-93.3%
PETROLEUM PRODUCTS ASIA	42	55.52	-24.0%	49.13	-14.1%	61	79	-22.6%
AUSTRIALIAN COKE COAL	33	1.86	1651.3%	10.57	207.8%	20	7	169.1%
PETROLEUM PRODUCTS	76	1.43	5199.9%	97.96	-22.7%	42	2	2077.0%
COAL SWAP	25	22.62	10.1%	10	149.0%	14	29	-51.5%
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	1.9	-100.0%	0	-	0	1	-100.0%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-	0	0	-
SINGAPORE 380CST FUEL OIL	451	174.29	158.7%	484.57	-7.0%	350	251	39.4%
SINGAPORE JET KEROSENE SW	48	74.71	-35.6%	39.13	22.9%	30	65	-53.9%
SINGAPORE NAPHTHA SWAP	0	2.38	-100.0%	0	-	0	5	-100.0%
FLORIDA GAS ZONE3 BASIS S	0	94.1	-100.0%	145.74	-100.0%	29	57	-49.7%
TRANSCO ZONE4 BASIS SWAP	45	67.76	-33.7%	37.22	20.7%	95	300	-68.2%

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<b>Energy Futures</b>								
ANR LOUISIANA BASIS SWAP	0	40.76	-100.0%	0	-	0	12	-100.0%
CINERGY HUB OFF-PEAK MONT	0	11.43	-100.0%	0	-	0	2	-87.2%
DUBAI CRUDE OIL CALENDAR	217	247.52	-12.5%	108.09	100.5%	87	187	-53.2%
NGPL MIDCONTINENT INDEX	21	0	-	0	-	41	1	3318.3%
PANHANDLE BASIS SWAP FUTU	399	482.33	-17.2%	439.91	-9.2%	413	521	-20.7%
SONAT BASIS SWAP FUTURE	0	11.81	-100.0%	0	-	2	58	-96.7%
DIESEL 10P BRG FOB RDM VS	0	0	-	5	-100.0%	1	0	1574.4%
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-	0	1	-86.0%
EUROPE 3.5% FUEL OIL RDAM	362	235.43	53.7%	210.48	71.9%	309	389	-20.6%
GULF COAST 3% FUEL OIL BA	29	30.71	-7.0%	12.39	130.6%	33	49	-32.6%
NY1% VS GC SPREAD SWAP	131	82.33	59.4%	98.91	32.7%	111	109	1.8%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-	0	1	-95.0%
JET CIF NWE VS ICE	1	2.14	-44.4%	2.7	-55.8%	4	5	-17.6%
EUROPE JET KERO NWE CALSW	0	0	-	0	-	0	2	-89.8%
JAPAN NAPHTHA BALMO SWAP	0	0.24	-100.0%	3.26	-100.0%	2	2	-1.9%
ARGUS PROPAN(SAUDI ARAMCO	33	40.1	-16.6%	17.78	88.0%	42	28	50.6%
NYISO G	0	7.14	-100.0%	0	-	0	2	-100.0%
NYISO J	0	6.05	-100.0%	0	-	1	13	-92.9%
NGPL MID-CONTINENT	133	173.81	-23.5%	52.52	153.2%	155	200	-22.3%
BRENT BALMO SWAP	10	0.48	1900.0%	11.96	-20.3%	7	19	-64.6%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-	0	0	-
HENRY HUB SWING FUTURE	0	0	-	0	-	2	5	-67.6%
EUROPE NAPHTHA CALSWAP	84	38.71	116.7%	80.7	4.0%	69	59	16.1%
NY HARBOR RESIDUAL FUEL 1	175	181.19	-3.5%	134.7	29.8%	165	245	-32.6%
PERMIAN BASIS SWAP	455	167.33	171.7%	114.74	296.2%	203	146	39.4%
JAPAN C&F NAPHTHA CRACK S	18	15.9	16.2%	28.57	-35.3%	20	13	57.6%
EMMISSIONS	0	0	-	0	-	0	2	-100.0%
NATURAL GAS INDEX	0	0	-	0	-	35	0	-
PETRO CRCKS & SPRDS ASIA	0	9.52	-100.0%	3.48	-100.0%	6	8	-25.3%
NYISO CAPACITY	18	27.33	-33.1%	10.48	74.5%	21	35	-41.2%
GASOIL 0.1 ROTTERDAM BARG	1	0	-	0	-	0	0	234.9%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-	0	0	-
GRP THREE ULSD(PLT)VS HEA	60	178.67	-66.6%	204.13	-70.7%	123	182	-32.2%
GASOIL 0.1CIF MED VS ICE	3	2.38	20.0%	0.43	557.1%	1	1	3.4%
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	15	121.43	-87.6%	298.83	-95.0%	116	65	78.1%
PREMIUM UNLEAD 10PPM FOB	0	1.9	-87.5%	0.43	-45.2%	2	3	-43.8%
PJM WESTH DA OFF-PEAK	0	1,120	-100.0%	0	-	4,365	3,193	36.7%
GASOIL 0.1 RDAM BRGS VS I	0	0.86	-100.0%	0	-	0	1	-55.4%
GASOIL 10P CRG CIF NW VS	0	0	-	0	-	0	0	-59.8%
PJM WESTHDA PEAK	25	60.71	-58.8%	110.87	-77.5%	242	167	45.1%
NEPOOL RHODE IL 5MW D AH	0	1,120	-100.0%	0	-	0	433	-100.0%
CHICAGO UNL GAS PL VS RBO	10	1.19	760.0%	11.96	-14.4%	11	1	711.0%
NYISO ZONE A 5MW D AH O P	0	2,721.52	-100.0%	344.57	-100.0%	1,266	1,712	-26.0%
CIN HUB 5MW D AH O PK	1,114	575.24	93.7%	0	-	1,582	706	124.1%
PJM COMED 5MW D AH O PK	2,229	1,310.95	70.0%	0	-	1,362	342	298.7%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-	0	1	-100.0%
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-	0	0	-

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<b>Energy Futures</b>								
NYISO ZONE A 5MW D AH PK	0	386.71	-100.0%	128.7	-100.0%	19	76	-75.1%
SOUTH STAR TEX OKLHM KNS	21	39.86	-48.1%	0	-	10	29	-66.8%
NY 3.0% FUEL OIL (PLATTS	1	35.71	-96.7%	13.04	-90.9%	8	21	-61.7%
ARGUS LLS VS. WTI (ARG) T	255	291.52	-12.6%	548.7	-53.6%	612	388	57.7%
NO 2 UP-DOWN SPREAD CALEN	0	4.76	-100.0%	0	-	14	16	-15.0%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	0	-
PROPANE NON-LDH MT. BEL (OPIS)	617	693.52	-11.0%	400.17	54.3%	492	359	37.1%
PROPANE NON-LDH MB (OPIS) BAL	102	4.76	2050.0%	30.22	238.8%	28	10	184.8%
JET AV FUEL (P) CAR FM ICE GAS S	1	0	-	1.96	-63.5%	1	1	-17.5%
SINGAPORE MOGAS 92 UNLEADED	430	241.38	78.0%	296.57	44.9%	329	318	3.6%
NY JET FUEL (PLATTS) HEAT OIL SV	0	0	-	0	-	0	7	-100.0%
SINGAPORE MOGAS 92 UNLEADED	5	0	-	1.09	338.1%	16	14	8.9%
ETHANOL T2 FOB ROTT INCL DUTY	122	75.52	61.5%	93.26	30.8%	104	116	-10.3%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-	0	0	-
FUEL OIL (PLATS) CAR CM	0	0	-	1.09	-100.0%	6	1	465.9%
FUEL OIL (PLATS) CAR CN	0	0	-	0	-	0	1	-64.9%
GROUP THREE ULSD (PLATTS)	0	0	-	13.04	-100.0%	2	1	100.8%
MICHIGAN MISO	0	0	-	0	-	714	507	40.8%
INDONESIAN COAL	1	8.1	-91.2%	1.52	-53.1%	1	7	-83.7%
ETHANOL FWD	21	32.76	-35.5%	42.43	-50.2%	33	37	-9.3%
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%
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-	0	0	-
EU LOW SULPHUR GASOIL CRACK	0	0	-	0	-	0	0	-
NAT GAS BASIS SWAP	118	97.05	21.7%	287.96	-59.0%	170	21	714.8%
COLUMBIA GULF NAT GAS FIXED PF	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	5	0	-	13.26	-64.1%	26	16	64.1%
MINI RBOB V. EBOB(ARGUS) NWE B	106	20.48	417.2%	80.22	32.0%	63	35	80.5%
CANADIAN LIGHT SWEET OIL	101	136.86	-25.9%	147.39	-31.2%	99	58	71.1%
MINI RBOB V. EBOBARG NWE BRGS	58	14.9	289.8%	4.35	1236.2%	12	19	-38.2%
MINI GAS EUROBOB OXY NWE ARG	20	9.38	108.1%	37.35	-47.7%	20	14	47.6%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
MARS BLEND CRUDE OIL	21	0	-	24.35	-12.0%	85	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	-	1.96	-100.0%	1	1	83.7%
FL GAS ZONE 3 NAT GAS IND	0	0	-	0	-	44	0	-
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-	0	0	-100.0%
CIG ROCKIES NG INDEX SWA	0	0	-	0	-	6	0	-
TRANSCO ZONE 6 INDEX	18	0	-	5.22	235.9%	34	0	11352.1%
DEMARC SWING SWAP	3	0	-	0	-	0	0	-
NGPL MIDCONTINENT SWING S	0	0	-	0	-	3	0	-
DEMARC INDEX FUTURE	0	0	-	0	-	4	0	-
TCO NG INDEX SWAP	0	0	-	0	-	0	15	-100.0%
ELEC ERCOT DLY OFF PK	0	0	-	0	-	0	0	-

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	ADV SEP 2016	ADV SEP 2015	% CHG	ADV AUG 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Energy Options</b>								
PETRO OUTRIGHT EURO	0	0	-	0	-	0	1	-100.0%
PETROCHEMICALS	96	26.1	269.0%	80.39	19.8%	97	60	61.1%
NATURAL GAS OPTION ON CALEND	0	57.14	-100.0%	114.35	-100.0%	85	51	64.6%
ELEC MISO PEAK	0	0	-	0	-	14	10	36.0%
HENRY HUB FINANCIAL LAST	117	42.05	178.4%	25.7	355.5%	97	94	4.1%
NATURAL GAS PHY	101,972	74,037.62	37.7%	100,240.35	1.7%	105,974	90,496	17.1%
CRUDE OIL OUTRIGHTS	0	0	-	49.57	-100.0%	12	89	-86.4%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ELEC FINSETTLED	1	0.19	574.9%	0.61	111.3%	1	0	772.1%
APPALACHIAN COAL	0	0	-	0	-	0	0	-100.0%
EUROPEAN JET KEROSENE NWE (P	0	0	-	0	-	0	0	-
HEATING OIL PHY	1,733	1,900.05	-8.8%	1,930.48	-10.2%	2,537	2,422	4.8%
PJM MONTHLY	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	212	435.52	-51.4%	220.04	-3.9%	274	656	-58.3%
BRENT CALENDAR SWAP	19	14.86	28.2%	26.09	-27.0%	62	605	-89.8%
NATURAL GAS 3 M CSO FIN	2,525	379.29	565.8%	759.78	232.4%	1,202	259	364.8%
RBOB PHY	1,424	805.67	76.7%	1,254.57	13.5%	1,823	1,396	30.6%
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	34	34.67	-1.1%	66.78	-48.7%	45	20	125.2%
NATURAL GAS 2 M CSO FIN	10	0	-	0	-	6	20	-67.5%
SINGAPORE JET FUEL CALEND	0	0	-	0	-	0	6	-100.0%
WTI-BRENT BULLET SWAP	388	1,251.43	-69.0%	661.3	-41.3%	848	1,061	-20.1%
WTI 12 MONTH CALENDAR OPT	0	71.43	-100.0%	0	-	0	8	-100.0%
CRUDE OIL APO	1,626	1,477	10.1%	1,929.91	-15.8%	1,332	2,857	-53.4%
WTI CRUDE OIL 1 M CSO FI	3,211	8,151.19	-60.6%	3,386.96	-5.2%	6,999	7,295	-4.1%
NATURAL GAS 6 M CSO FIN	0	0	-	0	-	22	185	-88.3%
RBOB CALENDAR SWAP	7	29.52	-75.8%	13.04	-45.2%	33	86	-61.4%
CRUDE OIL PHY	184,890	149,760.9	23.5%	175,419.26	5.4%	180,992	159,263	13.6%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-	18	0	-
MCCLOSKEY ARA ARGS COAL	13	2.86	350.0%	0	-	49	36	37.9%
MCCLOSKEY RCH BAY COAL	0	32.14	-100.0%	0	-	13	7	70.3%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	0	-	2	2	2.2%
NATURAL GAS	0	0	-	0	-	3	0	-
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-	0	15	-100.0%
N ROCKIES PIPE SWAP	80	90.48	-11.6%	31.3	155.6%	31	25	23.1%
SOCAL PIPE SWAP	57	0	-	0	-	59	0	-
ETHANOL SWAP	530	534.19	-0.7%	244.48	116.9%	306	304	0.5%
SHORT TERM NATURAL GAS	167	204.29	-18.4%	270.65	-38.4%	280	209	33.6%
SHORT TERM CRUDE OIL	0	0	-	0	-	0	0	-
BRENT OIL LAST DAY	1,440	186	674.2%	1,479.48	-2.7%	1,068	429	148.9%
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%
HEATING OIL CRK SPD AVG PRICE	14	0	-	0	-	2	0	-
GASOIL CRACK SPREAD AVG PRICE	0	0	-	0	-	0	0	-
HO 1 MONTH CLNDR OPTIONS	0	23.81	-100.0%	0	-	30	14	118.0%
CRUDE OIL 1MO	14,799	7,521.43	96.8%	11,124.91	33.0%	12,123	9,325	30.0%
ROTTERDAM 3.5%FUEL OIL CL	0	11.43	-100.0%	5.22	-100.0%	3	2	13.2%

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<b>Energy Options</b>								
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	13.33	-100.0%	0	-	0	6	-100.0%
SHORT TERM	125	68.1	83.6%	148.91	-16.1%	138	82	68.5%
COAL SWAP	48	21.19	124.7%	8.7	447.6%	9	18	-50.9%
NYMEX EUROPEAN GASOIL OPT	0	0.95	-100.0%	0	-	0	1	-100.0%
NATURAL GAS 5 M CSO FIN	0	0	-	0	-	6	11	-40.5%
NYMEX EUROPEAN GASOIL APO	0	0	-	0	-	0	6	-100.0%
COAL API2 INDEX	133	1,064.52	-87.5%	168.48	-20.9%	807	660	22.3%
COAL API4 INDEX	2	20.24	-88.2%	0	-	8	8	-4.3%
NATURAL GAS 1 M CSO FIN	98	285.71	-65.8%	306.48	-68.1%	241	1,074	-77.5%
ETHANOL	0	0	-	0	-	0	0	-
PJM WES HUB PEAK CAL MTH	0	0	-	7.39	-100.0%	58	1	7188.9%
PJM WES HUB PEAK LMP 50MW	0	0	-	317.43	-100.0%	49	0	-
GASOLINE	0	0	-	0	-	5	0	833.8%
PJM ELECTRIC	0	0	-	0	-	0	0	-
LLS CRUDE OIL	0	0	-	26.09	-100.0%	62	16	284.9%
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	4,211	4,152.43	1.4%	7,384.87	-43.0%	5,461	5,314	2.8%
NYMEX PLATINUM	21,719	21,135.71	2.8%	12,097.65	79.5%	15,385	14,392	6.9%
NYMEX HOT ROLLED STEEL	215	343.9	-37.6%	217.65	-1.4%	226	232	-2.8%
URANIUM	10	28.57	-66.7%	0	-	35	18	97.0%
COMEX SILVER	61,433	39,156.57	56.9%	84,318.78	-27.1%	71,647	53,179	34.7%
COMEX GOLD	191,550	138,907.76	37.9%	190,776.48	0.4%	228,146	165,404	37.9%
COMEX COPPER	61,620	57,034.24	8.0%	81,563.3	-24.5%	79,687	67,139	18.7%
COMEX MINY COPPER	13	23.86	-45.9%	18.13	-28.8%	25	36	-29.9%
COPPER	4	77.86	-95.4%	20.13	-82.3%	18	26	-30.9%
E-MICRO GOLD	2,154	1,461.38	47.4%	2,454.87	-12.3%	4,070	1,611	152.6%
SILVER	344	234.62	46.4%	502.26	-31.6%	413	355	16.1%
FERROUS PRODUCTS	11	0.38	2799.6%	1.74	535.2%	4	2	87.6%
METALS	0	0	-	0.43	9.5%	0	0	-
ALUMINUM	75	4.48	1566.0%	198.65	-62.5%	134	34	288.9%
IRON ORE 58 CHINA TSI FUTURES	0	0	-	0	-	0	0	-
Gold Kilo	186	219.71	-15.2%	177.52	5.0%	232	203	14.6%
LNDN ZINC	0	6.52	-100.0%	0.61	-100.0%	1	2	-30.6%
Aluminium MW Trans Prem Platts	244	129.57	88.2%	215.78	13.0%	283	148	91.2%
IRON ORE 62 CHINA PLATTS FUTUR	0	0	-	0	-	13	10	26.5%
IRON ORE 62 CHINA TSI FUTURES	605	598.43	1.1%	570.13	6.1%	789	538	46.6%
COMEX E-Mini GOLD	467	304.86	53.2%	345.91	35.0%	521	264	97.4%
COMEX E-Mini SILVER	51	22	131.2%	70.35	-27.7%	60	39	53.3%

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<b>Metals Options</b>								
PALLADIUM	131	154.19	-14.9%	213.48	-38.5%	154	170	-9.2%
NYMEX PLATINUM	275	206.48	33.2%	295.78	-7.0%	213	230	-7.5%
COMEX SILVER	6,435	3,712.14	73.4%	5,451.26	18.1%	5,614	4,841	16.0%
COMEX GOLD	30,619	26,860.38	14.0%	26,260.17	16.6%	37,200	29,781	24.9%
COMEX COPPER	190	98.1	93.5%	145.7	30.3%	141	107	31.6%
COPPER	0	0	-	0	-	0	0	-100.0%
SILVER	26	0.19	13573.2%	0.87	2895.3%	4	5	-7.8%
GOLD	178	93.05	91.1%	148	20.2%	191	94	102.8%
IRON ORE 62 CHINA TSI CALL OPTIC	23	0	-	100.35	-77.2%	190	96	97.8%
IRON ORE 62 CHINA TSI PUT OPTIO	241	57.14	321.7%	34.78	592.7%	155	194	-20.4%
<b>Ags Futures</b>								
WHEAT	986	0	-	0	-	110	0	-
<b>Ags Options</b>								
WHEAT	12	0	-	0	-	1	0	-
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	0	0	-	0	-	0	0	-81.7%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	4,972,144	4,712,172.67	5.5%	5,730,625.26	-13.2%	5,506,958	5,185,312	6.2%
Equity Index Futures	3,000,923	3,060,574.48	-1.9%	1,816,105.04	65.2%	2,496,676	2,232,969	11.8%
Metals Futures	344,910	263,842.86	30.7%	380,935.26	-9.5%	407,150	308,948	31.8%
Energy Futures	2,122,635	1,698,606.29	25.0%	1,934,272.35	9.7%	2,061,821	1,689,427	22.0%
FX Futures	904,263	877,455.38	3.1%	577,588.09	56.6%	773,112	786,070	-1.6%
Commodities and Alternative Invest	784,315	839,749.43	-6.6%	960,807.91	-18.4%	1,100,103	1,017,489	8.1%
Ags Futures	986	0	-	0	-	110	0	-
Foreign Exchange Futures	0	0	-	0	-	0	0	-81.7%
<b>TOTAL FUTURES</b>	<b>12,130,177</b>	<b>11,452,401.1</b>	<b>5.9%</b>	<b>11,400,333.91</b>	<b>6.4%</b>	<b>12,345,929.8</b>	<b>11,220,214.88</b>	<b>10.0%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	1,535,688	1,484,003.38	3.5%	1,319,940.74	16.3%	1,748,501	1,534,210	14.0%
Equity Index Options	750,342	594,153.57	26.3%	517,102.44	45.1%	621,779	554,506	12.1%
Metals Options	38,118	31,181.67	22.2%	32,650.39	16.7%	43,863	35,518	23.5%
Energy Options	315,771	248,555.29	27.0%	300,318.7	5.1%	317,827	279,235	13.8%
FX Options	58,622	67,980.52	-13.8%	50,495.83	16.1%	72,567	83,161	-12.7%
Commodities and Alternative Invest	188,541	229,634.19	-17.9%	210,081.96	-10.3%	268,358	252,745	6.2%
Ags Options	12	0	-	0	-	1	0	-
<b>TOTAL OPTIONS</b>	<b>2,887,095</b>	<b>2,655,508.62</b>	<b>8.7%</b>	<b>2,430,590.04</b>	<b>18.8%</b>	<b>3,072,897.33</b>	<b>2,739,375.25</b>	<b>12.2%</b>

\*\*\* 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 SEP 2016	ADV SEP 2015	% CHG	ADV AUG 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>TOTAL COMBINED</b>								
Commodities and Alternative Invest	972,856	1,069,383.62	-9.0%	1,170,889.87	-16.9%	1,368,461	1,270,235	7.7%
FX	962,885	945,435.9	1.8%	628,083.91	53.3%	845,679	869,232	-2.7%
Equity Index	3,751,266	3,654,728.05	2.6%	2,333,207.48	60.8%	3,118,455	2,787,474	11.9%
Interest Rate	6,507,833	6,196,176.05	5.0%	7,050,566	-7.7%	7,255,458	6,719,522	8.0%
Energy	2,438,406	1,947,161.57	25.2%	2,234,591.04	9.1%	2,379,649	1,968,661	20.9%
Metals	383,028	295,024.52	29.8%	413,585.65	-7.4%	451,013	344,466	30.9%
Ags	998	0	-	0	-	111	0	-
Foreign Exchange	0	0	-	0	-	0	0	-81.7%
<b>GRAND TOTAL</b>	<b>15,017,273</b>	<b>14,107,909.72</b>	<b>6.4%</b>	<b>13,830,923.96</b>	<b>8.6%</b>	<b>15,418,827.13</b>	<b>13,959,590.14</b>	<b>10.5%</b>

\*\*\* 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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