

## CME Group Exchange ADV Report - Monthly

July 2015

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	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
<b>Commodities and Alternative Investments Futures</b>								
HDD SEASONAL STRIP	2	0	-	4.55	-50.0%	2	3	-46.0%
CDD SEASONAL STRIP	7	0	-	4.55	50.0%	10	0	2307.0%
CDD WEATHER	26	50.32	-47.4%	38.64	-31.5%	33	29	13.0%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	7	-100.0%
WKLY AVG TEMP	0	6.82	-100.0%	0	-	0	3	-100.0%
HDD WEATHER	0	0	-	2.27	-100.0%	15	28	-47.6%
HOUSING INDEX	0	0.09	150.1%	0.09	149.8%	0	1	-36.9%
MILK	1,087	1,213.73	-10.4%	984.05	10.5%	1,180	1,423	-17.1%
HDD EURO SEASONAL STRIP	0	0	-	4.55	-100.0%	1	25	-97.3%
CASH-SETTLED CHEESE	546	240.82	126.7%	540.73	0.9%	465	319	45.5%
CAT WEATHER EUROPEAN	0	18.18	-100.0%	0	-	0	2	-100.0%
LIVE CATTLE	53,023	68,340.59	-22.4%	43,423.36	22.1%	51,598	53,965	-4.4%
BUTTER CS	169	130.82	28.9%	117.45	43.6%	135	139	-2.8%
LUMBER	648	459.95	40.9%	880.64	-26.4%	794	637	24.6%
DRY WHEY	80	73.86	7.8%	66.45	19.8%	76	71	8.0%
CLASS IV MILK	84	57.09	47.3%	42.91	96.0%	43	97	-55.5%
NFD MILK	264	81.32	224.4%	168.14	56.9%	169	113	49.9%
GSCI EXCESS RETURN FUT	21	119.73	-82.5%	2,518.36	-99.2%	873	801	8.9%
LEAN HOGS	44,144	47,573.55	-7.2%	43,731.82	0.9%	41,279	42,289	-2.4%
FEEDER CATTLE	9,714	10,256.77	-5.3%	7,138.36	36.1%	9,456	8,398	12.6%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,286	1,128.68	13.9%	1,218.95	5.5%	1,342	1,088	23.4%
COCOA TAS	7	5.36	33.9%	10.68	-32.8%	4	1	257.5%
SUGAR 11	8	2.45	207.4%	2.18	245.8%	7	3	134.8%
COFFEE	3	1.05	165.2%	2.36	17.3%	3	2	70.2%
COTTON	3	5.14	-40.7%	1.18	157.7%	2	3	-14.6%
MINI WHEAT	397	423.45	-6.3%	547.82	-27.5%	361	401	-10.1%
CORN	388,781	224,470.73	73.2%	490,701.64	-20.8%	350,730	275,545	27.3%
SOYBEAN MEAL	99,152	77,422.82	28.1%	130,084.32	-23.8%	94,329	81,894	15.2%
SOYBEAN OIL	107,224	84,974.14	26.2%	147,115.86	-27.1%	110,089	94,323	16.7%
ROUGH RICE	891	485.27	83.7%	1,380.68	-35.4%	1,084	896	21.1%
DOW-UBS COMMOD INDEX	1,156	548.95	110.6%	2,763.32	-58.2%	1,236	1,014	21.9%
MINI SOYBEAN	990	945.27	4.7%	1,182.91	-16.3%	963	1,257	-23.4%
WHEAT	150,635	100,489.86	49.9%	225,922.27	-33.3%	160,052	125,881	27.1%
OATS	518	520.27	-0.4%	987.91	-47.6%	820	796	3.0%
SOYBEAN	201,172	171,169.41	17.5%	285,643.09	-29.6%	215,042	195,117	10.2%
MINI CORN	796	488.23	63.0%	710.09	12.1%	581	684	-15.1%
ETHANOL	817	818.86	-0.2%	793.91	2.9%	885	965	-8.2%
DOW-UBS COMMOD INDEX SWAP	0	0	-	0	-	0	0	-
GRAIN BASIS SWAPS	0	0	-	0	-	0	0	-100.0%
FERTILIZER PRODUCTS	74	57.73	27.6%	67.5	9.1%	97	67	45.1%
S&P GSCI ENHANCED ER SWAP	0	0	-	1,188.36	-100.0%	356	320	11.2%
OTC SP GSCI ER SWAP	0	0	-	0	-	0	8	-100.0%
DJ_UBS ROLL SELECT INDEX FUTU	30	3.82	690.5%	102.32	-70.5%	40	16	149.7%
MALAYSIAN PALM SWAP	124	63.64	95.1%	134.55	-7.7%	190	171	11.2%

### Commodities and Alternative Investments Options

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<b>Commodities and Alternative Investments Options</b>								
HDD SEASONAL STRIP	0	0	-	0	-	14	95	-85.7%
CDD SEASONAL STRIP	0	21.82	-100.0%	90.91	-100.0%	449	137	228.1%
CDD WEATHER	0	18.18	-100.0%	6.82	-100.0%	1	9	-88.8%
HDD WEATHER EUROPEAN	0	0	-	0	-	7	7	-4.8%
HDD WEATHER	0	0	-	0	-	19	24	-21.6%
HOUSING INDEX	0	0	-	0	-	0	0	-100.0%
LV CATL CSO	1	0	-	0.45	20.0%	1	2	-76.3%
SBIN HURR	0	0	-	0	-	0	0	-
SNOWFALL	0	0	-	0	-	0	1	-100.0%
MILK	1,119	1,378.95	-18.9%	928.32	20.5%	1,147	1,436	-20.1%
HDD EURO SEASONAL STRIP	0	0	-	0	-	27	138	-80.3%
CASH-SETTLED CHEESE	409	165.73	146.7%	300.23	36.2%	277	155	78.7%
CAT WEATHER EUROPEAN	0	0	-	0	-	20	30	-31.4%
LIVE CATTLE	12,189	23,967.68	-49.1%	11,292.14	7.9%	13,139	16,037	-18.1%
BUTTER CS	72	41.05	76.2%	55.36	30.6%	59	48	23.9%
LUMBER	68	31.82	114.3%	47.86	42.5%	56	55	1.9%
DRY WHEY	4	24.55	-82.4%	12.64	-65.8%	18	18	-0.4%
CLASS IV MILK	17	72.36	-76.2%	65.09	-73.5%	31	82	-62.4%
NFD MILK	313	94.05	232.7%	154.05	103.1%	164	65	152.2%
LEAN HOGS	11,605	14,620.27	-20.6%	11,448.95	1.4%	11,361	12,332	-7.9%
FEEDER CATTLE	1,790	1,513.82	18.2%	1,357.27	31.9%	1,654	1,490	11.0%
MLK MID	2	2.68	-13.6%	0.73	218.7%	2	5	-71.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	199.45	-100.0%	86	24	255.9%
CORN	180,706	112,414.59	60.7%	142,771	26.6%	109,453	84,312	29.8%
SOYBEAN MEAL	9,533	10,846.45	-12.1%	16,864.91	-43.5%	12,127	10,272	18.1%
SOYBEAN OIL	8,248	7,404.55	11.4%	8,223	0.3%	7,512	6,903	8.8%
AUG-NOV SOYBEAN CAL SPRD	0	107.82	-100.0%	0	-	0	16	-100.0%
DEC-JULY CORN CAL SPRD	127	34.32	270.9%	169.09	-24.7%	50	4	1142.4%
DEC-DEC CORN CAL SPRD	19	13.64	39.7%	20.27	-6.1%	9	11	-21.9%
NOV-JULY SOYBEAN CAL SPRD	0	0.18	-100.0%	0	-	0	4	-100.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	2	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	3	-100.0%
NOV-NOV SOYBEAN CAL SPRD	11	0	-	0	-	2	0	-
ROUGH RICE	154	46.09	234.6%	97.45	58.3%	86	65	32.7%
WHEAT	39,110	24,701.77	58.3%	58,163	-32.8%	37,512	26,150	43.4%
WHEAT-CORN IC50	20	40.91	-50.0%	53.18	-61.5%	61	61	-0.1%
CORN NEARBY+2 CAL SPRD	138	506.73	-72.8%	601.32	-77.1%	196	354	-44.4%
SOYBN NEARBY+2 CAL SPRD	0	11.14	-100.0%	8.18	-100.0%	2	34	-94.3%
WHEAT NEARBY+2 CAL SPRD	1,117	248.27	349.8%	380.41	193.5%	579	254	128.2%
SOY OIL NEARBY+2 CAL SPRD	0	2.95	-100.0%	3.41	-100.0%	1	10	-94.8%
SOYMEAL NEARBY+2 CAL SPRD	0	0.45	-100.0%	0	-	2	1	144.9%
JULY-DEC CORN CAL SPRD	0	45.45	-100.0%	534.91	-100.0%	158	357	-55.7%
DEC-JULY WHEAT CAL SPRD	2	0	-	0	-	0	5	-95.1%
JULY-NOV SOYBEAN CAL SPRD	0	3.86	-100.0%	237.68	-100.0%	229	228	0.1%
OATS	66	100.36	-34.4%	89.59	-26.5%	91	99	-8.3%
SOYBEAN	86,456	85,866.14	0.7%	103,157.27	-16.2%	79,181	71,098	11.4%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	1	-69.7%
SOYBEAN CRUSH	3	18.68	-83.5%	0.73	325.0%	3	12	-72.1%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%

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<b>Commodities and Alternative Investments Options</b>								
MAR-DEC CORN CAL SPRD	0	0	-	0	-	37	16	125.1%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	2	-100.0%
NOV-DEC SOYBEAN CSO	0	0	-	0	-	0	3	-100.0%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	2	2	24.5%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	45.45	-100.0%	7	0	-
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-100.0%
DEC-JUL SOYBEAN OIL CSO	0	2.27	-100.0%	0	-	0	1	-100.0%
<b>FX Futures</b>								
TURKISH LIRA	0	393.68	-100.0%	0.45	-60.0%	1	80	-99.1%
TURKISH LIRA (EU)	0	278.91	-100.0%	0	-	0	57	-99.9%
JAPANESE YEN	101,637	97,424.05	4.3%	160,863.18	-36.8%	140,011	152,063	-7.9%
KOREAN WON	0	9.41	-95.7%	3.64	-88.7%	1	9	-87.1%
CD/JY CROSS RATES	1	2.64	-60.3%	1.36	-23.3%	1	5	-77.8%
CANADIAN DOLLAR	65,776	48,390.55	35.9%	72,531.68	-9.3%	69,115	59,907	15.4%
AD/NE CROSS RATES	1	15.45	-92.1%	1.45	-15.6%	3	9	-70.9%
BRITISH POUND	79,308	78,581.5	0.9%	107,921.32	-26.5%	100,878	98,560	2.4%
RUSSIAN RUBLE	1,245	1,189.77	4.7%	1,934.45	-35.6%	1,670	1,478	13.0%
SWISS FRANC	17,263	32,791.55	-47.4%	23,325.32	-26.0%	22,585	38,250	-41.0%
NEW ZEALND DOLLAR	20,997	12,581.45	66.9%	23,880.32	-12.1%	20,221	16,302	24.0%
BP/JY CROSS RATES	26	326.41	-92.1%	79.73	-67.6%	60	203	-70.3%
SHEKEL	0	47.73	-100.0%	0.14	-100.0%	0	24	-99.6%
E-MICRO USD/CAD	0	0	-	0	-	0	0	932.9%
E-MICRO GBP/USD	2,029	1,089.41	86.2%	2,190.05	-7.4%	2,019	1,438	40.5%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-14.3%
E-MICRO EUR/USD	16,792	4,753.18	253.3%	21,036.73	-20.2%	17,815	7,815	128.0%
E-MICRO USD/JPY	0	0.09	-100.0%	1.82	-100.0%	0	0	2.3%
E-MICRO AUD/USD	2,809	1,290.05	117.7%	2,342.36	19.9%	2,515	2,060	22.1%
AUSTRALIAN DOLLAR	86,269	73,601.55	17.2%	91,896.86	-6.1%	95,447	90,194	5.8%
E-MINI JAPANESE YEN	623	312.95	99.1%	1,020.05	-38.9%	845	700	20.8%
EFX/JY CROSS RATES	1,683	1,330.91	26.4%	3,227.45	-47.9%	2,074	2,218	-6.5%
RMB USD	33	5.91	466.2%	4.68	614.6%	17	16	6.2%
EFX/BP CROSS RATES	1,920	1,562.41	22.9%	4,433.91	-56.7%	2,889	2,948	-2.0%
EFX/SF CROSS RATES	1,100	784.45	40.2%	2,326.41	-52.7%	1,529	1,823	-16.1%
INDIAN RUPEE	390	121.41	221.1%	466.36	-16.4%	531	44	1116.1%
EC/SEK CROSS RATES	22	12.82	72.3%	44.23	-50.1%	17	36	-51.1%
S.AFRICAN RAND	457	344.68	32.6%	1,434.36	-68.1%	699	485	44.1%
MEXICAN PESO	38,911	25,113.64	54.9%	48,639.82	-20.0%	42,797	41,603	2.9%
EURO FX	212,093	138,565	53.1%	317,310.45	-33.2%	271,198	207,176	30.9%
SF/JY CROSS RATES	0	0	-	0	-	0	0	-100.0%
EC/CD CROSS RATES	40	24.05	66.0%	157.27	-74.6%	125	161	-22.3%
EC/NOK CROSS RATES	0	4.32	-100.0%	0.77	-100.0%	5	5	5.5%
EC/AD CROSS RATES	31	18.55	66.2%	175.82	-82.5%	77	64	21.4%
BP/SF CROSS RATES	11	7.77	39.2%	5.68	90.4%	9	19	-52.3%
E-MINI EURO FX	4,762	1,572.77	202.8%	7,436.5	-36.0%	6,468	3,631	78.1%
MICRO CHF/USD	95	120.73	-21.3%	87.77	8.2%	113	192	-40.9%
POLISH ZLOTY (EC)	0	111.73	-100.0%	0	-	0	143	-99.7%

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<b>FX Futures</b>								
AD/JY CROSS RATES	231	172.45	34.2%	252.09	-8.2%	188	279	-32.4%
AD/CD CROSS RATES	0	2.05	-80.0%	0.59	-30.8%	1	4	-71.1%
HUNGARIAN FORINT (US)	0	3.23	-100.0%	0	-	0	2	-99.5%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-100.0%
POLISH ZLOTY (US)	6	154.32	-96.0%	1.14	444.0%	33	97	-65.6%
SKR/USD CROSS RATES	27	49.09	-45.0%	114.82	-76.5%	53	48	10.7%
HUNGARIAN FORINT (EC)	0	9.73	-100.0%	0	-	0	3	-100.0%
CZECK KORUNA (US)	0	0.05	-100.0%	0	-	0	0	-100.0%
NKR/USD CROSS RATE	17	49.5	-65.2%	91.23	-81.1%	51	58	-11.7%
BRAZIL REAL	2,386	1,106.73	115.6%	1,669.77	42.9%	2,510	2,575	-2.5%
E-MICRO JPY/USD	345	199.64	72.6%	570.64	-39.6%	598	651	-8.1%
E-MICRO CAD/USD	478	331.91	44.0%	448.14	6.6%	597	704	-15.3%
USDZAR	3	0	-	0.09	3350.4%	2	6	-57.6%
CHINESE RENMINBI (CNH)	31	5.27	492.2%	9.32	235.1%	28	26	7.9%
EURO QUARTERLY VARIANCE FUTU	0	0	-	0	-	0	0	-
E-MICRO USD/CNH	1	0.68	0.0%	0.59	15.4%	2	1	66.8%
E-MICRO INR/USD	4	245.64	-98.6%	5.68	-37.6%	14	159	-91.1%
<b>FX Options</b>								
AUSTRALIAN DLR (EU)	10	0.45	2000.2%	7.45	28.0%	6	13	-53.4%
JAPANESE YEN	10,168	10,876.05	-6.5%	12,073.82	-15.8%	10,770	11,942	-9.8%
EURO FX (EU)	169	250.64	-32.4%	281.64	-39.9%	294	360	-18.3%
CANADIAN DOLLAR	6,399	5,560.09	15.1%	4,128.45	55.0%	5,399	5,556	-2.8%
BRITISH POUND	6,786	12,403.32	-45.3%	8,961.68	-24.3%	11,752	12,037	-2.4%
RUSSIAN RUBLE	9	28.86	-68.5%	0	-	1	29	-95.3%
CANADIAN DOLLAR (EU)	6	5.95	4.6%	0	-	9	25	-65.7%
SWISS FRANC (EU)	0	0.82	-100.0%	0	-	0	7	-100.0%
SWISS FRANC	415	836.86	-50.4%	346.05	19.9%	756	1,178	-35.9%
BRITISH POUND (EU)	7	36.36	-82.0%	13.73	-52.3%	29	39	-25.7%
NEW ZEALND DOLLAR	0	13.86	-100.0%	0	-	0	3	-97.0%
AUSTRALIAN DOLLAR	7,211	4,915.5	46.7%	4,766.27	51.3%	6,373	6,204	2.7%
MEXICAN PESO	79	3.64	2082.5%	44.36	78.9%	69	39	76.3%
EURO FX	38,337	21,334.36	79.7%	56,778.82	-32.5%	54,340	30,281	79.5%
JAPANESE YEN (EU)	24	33.18	-29.2%	21.45	9.5%	17	46	-62.7%
BRAZIL REAL	0	0	-	0	-	0	0	-100.0%

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<b>Equity Index Futures</b>								
DJ US REAL ESTATE	437	187.68	132.9%	947.41	-53.9%	601	481	24.9%
E-MINI NASDAQ 100	231,852	241,177	-3.9%	251,927	-8.0%	245,262	299,539	-18.1%
S&P ENERGY SECTOR	341	377.91	-9.8%	378.95	-10.0%	297	370	-19.7%
S&P MATERIALS SECTOR	82	64.36	26.7%	159.36	-48.8%	167	119	40.2%
S&P FINANCIAL SECTOR	136	65.68	107.3%	419.32	-67.5%	179	159	12.6%
S&P HEALTH CARE SECTOR	208	112.59	84.9%	802.36	-74.0%	541	225	140.3%
S&P INDUSTRIAL SECTOR	115	47.95	139.2%	256.55	-55.3%	140	148	-5.1%
S&P UTILITIES SECTOR	286	185.27	54.1%	481.36	-40.7%	506	351	44.1%
S&P TECHNOLOGY SECTOR	113	75.77	49.4%	490.18	-76.9%	200	164	22.4%
S&P CONSUMER DSCRTNRY SECTO	185	49.5	274.7%	1,354.55	-86.3%	449	146	207.3%
S&P 500	5,960	6,181.18	-3.6%	20,700.86	-71.2%	11,465	13,443	-14.7%
NASDAQ	0	511.91	-100.0%	561.23	-100.0%	620	1,004	-38.2%
E-MINI MIDCAP	16,795	15,604.95	7.6%	25,213.5	-33.4%	19,662	20,975	-6.3%
NIKKEI 225 (\$) STOCK	14,828	11,255.59	31.7%	21,295.64	-30.4%	16,160	19,111	-15.4%
NIKKEI 225 (YEN) STOCK	43,225	28,657.27	50.8%	56,945	-24.1%	47,849	48,353	-1.0%
IBOVESPA INDEX	28	6.23	351.8%	19.55	44.0%	18	18	3.1%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-100.0%
S&P CONSUMER STAPLES SECTOR	366	186.68	96.1%	1,486.23	-75.4%	506	267	89.2%
E-MINI S&P500	1,499,552	1,511,972.09	-0.8%	1,774,390.91	-15.5%	1,539,441	1,686,588	-8.7%
S&P 500/VALUE	0	0.23	0.0%	4.5	-94.9%	2	6	-74.9%
S&P 500 GROWTH	0	0.14	133.3%	3.77	-91.6%	2	3	-51.8%
S&P 400 MIDCAP	0	20.05	-100.0%	32.23	-100.0%	47	84	-44.1%
\$25 DJ	0	0.09	-100.0%	0	-	0	0	-100.0%
MINI \$5 DOW	139,258	137,677.45	1.1%	161,210.73	-13.6%	148,117	154,975	-4.4%
DJIA	0	83.36	-100.0%	122.5	-100.0%	253	504	-49.8%
NASDAQ BIOTECH	6	0	-	23.82	-76.7%	8	2	216.6%
<b>Equity Index Options</b>								
E-MINI NASDAQ 100	4,530	10,947.45	-58.6%	5,037.36	-10.1%	5,334	12,516	-57.4%
S&P 500	47,135	35,449.95	33.0%	36,761.32	28.2%	34,696	34,317	1.1%
EOW4 EMINI S&P 500	48,155	40,340.18	19.4%	45,478.45	5.9%	40,442	36,260	11.5%
EOW2 S&P 500	3,564	4,797.05	-25.7%	3,029.45	17.6%	3,641	3,702	-1.7%
EOW1 EMINI S&P 500	33,899	34,289.14	-1.1%	55,230.09	-38.6%	42,284	41,347	2.3%
NASDAQ	0	0.55	-100.0%	0	-	0	1	-79.3%
EOW1 S&P 500	1,503	1,823.86	-17.6%	1,323.82	13.6%	1,502	2,106	-28.7%
E-MINI MIDCAP	0	5.27	-99.1%	0.32	-85.7%	0	4	-94.8%
EOM S&P 500	7,168	2,437.64	194.0%	3,268.68	119.3%	4,870	4,063	19.9%
EOM EMINI S&P	73,645	34,197.73	115.3%	41,918.32	75.7%	52,446	45,724	14.7%
EOW2 EMINI S&P 500	57,713	38,837	48.6%	48,851.18	18.1%	46,445	41,883	10.9%
E-MINI S&P500	307,814	252,741.5	21.8%	300,303.23	2.5%	291,334	293,972	-0.9%
MINI \$5 DOW	294	546.14	-46.1%	320.36	-8.1%	488	598	-18.4%
DJIA	0	0.27	-100.0%	0.45	-100.0%	0	2	-89.5%

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<b>Interest Rate Futures</b>								
5-YR SWAP RATE	1,297	2,059.14	-37.0%	4,405.14	-70.6%	2,558	3,094	-17.3%
2-YR SWAP RATE	2	184.45	-99.0%	280.77	-99.4%	137	440	-68.9%
10-YR SWAP RATE	1,422	835.41	70.2%	5,901.95	-75.9%	2,976	3,112	-4.4%
1-MONTH EURODOLLAR	353	87.91	301.1%	353.09	-0.1%	270	79	242.8%
EUROYEN	0	0	-	0	-	0	0	-100.0%
EURODOLLARS	2,078,058	2,611,294.55	-20.4%	2,501,009.86	-16.9%	2,432,001	2,636,641	-7.8%
30-YR BOND	247,905	305,409.23	-18.8%	259,468.5	-4.5%	302,675	369,798	-18.2%
5-YR NOTE	575,826	644,653	-10.7%	694,979.91	-17.1%	749,612	779,481	-3.8%
10-YR NOTE	1,071,575	1,063,733.77	0.7%	1,354,790.91	-20.9%	1,358,535	1,351,132	0.5%
2-YR NOTE	226,532	177,888.55	27.3%	297,986.73	-24.0%	334,403	284,977	17.3%
30-YR SWAP RATE	68	129.45	-47.1%	169.64	-59.6%	183	248	-26.2%
ULTRA T-BOND	86,769	67,059.59	29.4%	99,217.05	-12.5%	114,834	100,903	13.8%
FED FUND	78,804	33,914.64	132.4%	73,895.45	6.6%	63,471	31,329	102.6%
EURO 5YR BUNDLE	0	0	-	0	-	0	1	-53.5%
2YR BUNDLE	0	0	-	1.14	-100.0%	4	9	-52.6%
3YR BUNDLE	0	0	-	1.14	-100.0%	1	4	-70.3%

**Interest Rate Options**

EURO MIDCURVE	476,332	589,382.91	-19.2%	542,080.36	-12.1%	502,010	663,363	-24.3%
EURODOLLARS	450,509	222,506.18	102.5%	365,473.14	23.3%	409,289	196,314	108.5%
FLEX 30-YR BOND	0	0	-	0	-	0	13	-100.0%
30-YR BOND	109,411	64,315.36	70.1%	107,320.27	1.9%	88,265	65,101	35.6%
5-YR NOTE	86,082	105,276.05	-18.2%	90,368.86	-4.7%	84,837	113,341	-25.1%
10-YR NOTE	432,136	322,470.64	34.0%	535,393.82	-19.3%	441,358	399,460	10.5%
2-YR NOTE	6,291	7,028.73	-10.5%	15,352.36	-59.0%	9,909	9,873	0.4%
ULTRA T-BOND	300	579.91	-48.2%	227.32	32.1%	525	622	-15.6%
FED FUND	692	200	246.1%	577.32	19.9%	1,391	101	1273.3%

**Energy Futures**

TENNESSEE 500 LEG NG SWIN	0	0	-	0	-	0	1	-100.0%
NGPL TEXOK SWING SWAP	0	0	-	0	-	0	1	-100.0%
ELEC ERCOT OFF PEAK	0	0	-	0	-	119	146	-18.4%
RBOB GAS	41	37.91	8.2%	43.64	-6.0%	55	37	48.2%
ELEC ERCOT DLY PEAK	0	0	-	0	-	7	7	-9.5%
ERCOT NORTH ZMCP 5MW OFFPE	0	0	-	0	-	119	577	-79.3%
ERCOT NORTH ZMCP 5MW PEAK	0	0	-	0	-	18	39	-54.3%
SINGAPORE JET KERO VS. GASOIL	2	0	-	0	-	0	0	71.4%
PETRO OUTRIGHT EURO	362	412.68	-12.2%	296.36	22.3%	406	433	-6.4%
MONT BELVIEU LDH PROPANE OPIS	19	17.05	10.7%	48.86	-61.4%	37	35	7.7%
MONT BELVIEU ETHANE OPIS BALM	20	2.27	760.0%	12.73	53.6%	16	6	149.4%
CONWAY NATURAL GASOLINE (OPI	0	0	-	0	-	3	2	25.2%
PETROCHEMICALS	145	270.09	-46.4%	126.91	14.0%	179	199	-10.1%
CONWAY PROPANE 5 DECIMALS S	105	147.91	-28.9%	181.14	-41.9%	213	180	18.1%
CONWAY NORMAL BUTANE (OPIS) S	14	14.05	-2.9%	16.14	-15.5%	7	5	53.5%
MONT BELVIEU NORMAL BUTANE B	39	16	142.0%	40.59	-4.6%	24	26	-9.7%
MONT BELVIEU NATURAL GASOLIN	27	5.95	360.3%	22.27	23.1%	23	16	40.8%

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<b>Energy Futures</b>								
IN DELIVERY MONTH EUA	720	377.09	90.8%	544.5	32.1%	623	485	28.4%
WTS (ARGUS) VS WTI SWAP	428	306.41	39.7%	176.86	142.1%	337	252	34.0%
ISO NEW ENGLAND PK LMP	0	0	-	0	-	0	5	-100.0%
ELEC NYISO OFF-PEAK	0	1,069.09	-100.0%	0	-	64	93	-31.4%
ELEC MISO PEAK	0	57.95	-100.0%	0	-	3	5	-36.4%
TRANSCO ZONE 4 NAT GAS IN	17	0	-	22.55	-25.0%	6	1	300.0%
COLUMB GULF MAINLINE NG B	120	157.27	-23.4%	2.82	4172.6%	133	194	-31.4%
ONEOK OKLAHOMA NG BASIS	31	0	-	16.59	85.8%	13	10	31.2%
TEXAS GAS ZONE1 NG BASIS	0	33.18	-100.0%	0	-	109	26	316.1%
NYISO ZONE C 5MW D AH O P	0	0	-	0	-	0	0	-
PJM NI HUB 5MW REAL TIME	11,241	115.91	9598.0%	0	-	1,693	2,558	-33.8%
NYISO ZONE J 5MW D AH O P	1,067	0	-	0	-	239	415	-42.3%
NYISO ZONE J 5MW D AH PK	203	0	-	0	-	35	30	16.1%
NEPOOL W CNT MASS 5MW D A	349	0	-	242.18	44.1%	196	37	426.6%
PJM COMED 5MW D AH PK	140	0	-	0	-	21	5	287.7%
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	-	0	56	-100.0%
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-	0	3	-100.0%
NEPOOL NE MASS 5MW D AH P	0	0	-	25.68	-100.0%	9	3	276.9%
NYISO ZONE C 5MW D AH PK	0	0	-	0	-	0	2	-100.0%
PETRO CRCKS & SPRDS NA	1,419	1,075.18	32.0%	1,167.18	21.6%	1,601	1,192	34.3%
SINGAPORE GASOIL	142	78.18	82.2%	97.55	46.0%	125	111	12.1%
PETRO OUTRIGHT NA	590	456.59	29.2%	541.82	8.9%	533	516	3.2%
CRUDE OIL SPRDS	0	0	-	8.18	-100.0%	10	2	375.6%
RBOB GASOLINE BALMO CLNDR	42	12.86	229.3%	132.59	-68.0%	60	37	63.7%
GASOLINE UP-DOWN BALMO SW	16	1.14	1300.0%	5.23	204.3%	33	15	125.2%
COLUMBIA GULF MAIN NAT G	0	0	-	0	-	4	9	-51.2%
ALGON CITY GATES NAT GAS	0	0	-	0	-	0	1	-100.0%
SOUTHERN NAT LA NAT GAS	0	0	-	0	-	29	0	-
TENN 800 LEG NAT GAS INDE	0	0	-	0	-	0	0	-100.0%
NATURAL GAS PHY	291,085	228,303.86	27.5%	350,268.23	-16.9%	325,178	294,471	10.4%
CRUDE OIL OUTRIGHTS	483	267.86	80.2%	242.18	99.4%	465	288	61.3%
ELECTRICITY OFF PEAK	0	0	-	530.91	-100.0%	79	0	-
ELEC FINSETTLED	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	154	282.73	-45.4%	197.68	-21.9%	298	242	23.2%
FREIGHT MARKETS	3	0	-	0.27	950.1%	1	0	594.4%
PLASTICS	20	8.64	131.6%	49.77	-59.8%	55	26	113.2%
NYH NO 2 CRACK SPREAD CAL	82	150.68	-45.6%	69.5	18.1%	106	182	-41.9%
TRANSCO ZONE 6 BASIS SWAP	27	26	5.6%	7.05	289.7%	41	15	175.0%
NYISO A	0	0	-	0	-	7	30	-77.5%
MINY NATURAL GAS	1,020	838.64	21.6%	1,105.95	-7.8%	1,417	1,578	-10.2%
HEATING OIL PHY	137,481	129,878.09	5.9%	135,533.45	1.4%	143,382	134,708	6.4%
DOMINION TRANSMISSION INC	328	47.14	594.8%	110.23	197.1%	217	251	-13.6%
TCO BASIS SWAP	76	1,328.18	-94.3%	250.64	-69.6%	138	660	-79.1%
PJM MONTHLY	83	71.73	15.7%	21.82	280.4%	18	100	-82.0%
WAHA INDEX SWAP FUTURE	0	0	-	0	-	0	1	-100.0%
NY HARBOR HEAT OIL SWP	251	391.95	-36.1%	212.32	18.0%	234	309	-24.2%
EASTERN RAIL DELIVERY CSX	109	82.41	31.8%	366.14	-70.3%	230	219	5.0%

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<b>Energy Futures</b>								
HTG OIL	1	5.27	-79.3%	0	-	1	3	-75.4%
EUROPE 3.5% FUEL OIL MED	1	9.05	-93.5%	1.36	-56.7%	4	7	-40.8%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	1	-100.0%
PJM OFF-PEAK LMP SWAP FUT	25	5.82	321.9%	0	-	10	19	-48.9%
AEP-DAYTON HUB OFF-PEAK M	28	10.45	169.6%	0	-	6	4	49.2%
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-	0	1	-100.0%
TD3 MEG TO JAPAN 250K MT	0	0	-	0	-	0	0	-100.0%
FUELOIL SWAP:CARGOES VS.B	13	32.59	-61.6%	7.27	71.9%	24	28	-16.1%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-	0	0	-100.0%
MINY HTG OIL	1	0.27	83.4%	0.27	83.4%	0	0	-15.0%
BRENT CALENDAR SWAP	118	162.59	-27.6%	531.64	-77.9%	326	357	-8.6%
EURO GASOIL 10PPM VS ICE	3	3.18	-14.3%	1.14	140.0%	2	6	-73.7%
WTI-BRENT CALENDAR SWAP	1,255	824.73	52.1%	970.55	29.3%	1,101	1,063	3.6%
CENTERPOINT BASIS SWAP	133	6.86	1833.8%	16.59	700.0%	124	46	169.5%
PJM NILL DA OFF-PEAK	2,830	598.14	373.2%	71.68	3848.3%	580	940	-38.3%
PJM NILL DA PEAK	150	58.32	156.7%	3	4890.9%	32	59	-45.4%
CIN HUB 5MW REAL TIME PK	98	34.91	179.3%	0	-	15	83	-82.4%
MINY WTI CRUDE OIL	9,271	5,839.5	58.8%	9,016.41	2.8%	13,949	7,535	85.1%
JAPAN C&F NAPHTHA SWAP	39	51.77	-24.8%	60.95	-36.2%	51	57	-11.1%
LLS (ARGUS) VS WTI SWAP	244	300.32	-18.9%	393	-38.0%	419	457	-8.2%
RBOB PHY	164,610	136,442.59	20.6%	175,863.05	-6.4%	162,643	136,595	19.1%
NEPOOL RHD ISLD 5MW D AH	0	47.73	-100.0%	68.36	-100.0%	27	85	-68.2%
NEPOOL NE MASS 5MW D AH O	0	0	-	178.18	-100.0%	27	0	-
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-	0	0	-
CIN HUB 5MW REAL TIME O P	0	6,414.55	-100.0%	0	-	1,525	1,630	-6.4%
LTD NAT GAS	9,730	7,988.45	21.8%	10,598.77	-8.2%	10,270	9,248	11.1%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	1	-100.0%
NORTHWEST ROCKIES BASIS S	770	52.55	1366.1%	30.82	2399.7%	337	72	370.6%
SINGAPORE 380CST BALMO	13	5.18	159.6%	3.41	294.7%	7	4	87.8%
PJM BGE DA OFF-PEAK	0	0	-	0	-	0	0	-
ULSD 10PPM CIF MED VS ICE	1	0.64	7.1%	2.05	-66.7%	4	2	64.3%
GULF COAST JET FUEL CLNDR	6	69.14	-91.5%	6.18	-5.1%	19	15	31.8%
SINGAPORE GASOIL SWAP	74	258.5	-71.4%	40.73	81.4%	133	354	-62.5%
CHICAGO ULSD PL VS HO SPR	27	17.05	56.8%	10.59	152.4%	20	21	-0.8%
CIN HUB 5MW D AH PK	12	0	-	19.55	-38.1%	51	88	-42.3%
PJM AD HUB 5MW REAL TIME	6,789	6,297.14	7.8%	0	-	1,069	8,354	-87.2%
TC5 RAS TANURA TO YOKOHAM	0	0	-	0	-	0	0	105.7%
Sumas Basis Swap	39	9.73	297.2%	16.64	132.2%	57	11	422.3%
RBOB CRACK SPREAD	58	7.32	690.1%	84.55	-31.6%	48	68	-28.6%
NGPL TEX/OK	165	74.73	120.2%	1,368.18	-88.0%	453	217	109.0%
EURO GASOIL 10 CAL SWAP	0	0	-	0	-	0	0	46.8%
HENRY HUB INDEX SWAP FUTU	523	994.73	-47.4%	622.86	-16.0%	405	547	-26.0%
WTI-BRENT BULLET SWAP	0	4.55	-100.0%	0	-	0	30	-100.0%
NYISO J OFF-PEAK	0	0	-	0	-	4	2	78.0%
EAST/WEST FUEL OIL SPREAD	2	14.55	-85.9%	8.09	-74.7%	15	26	-43.5%
TENNESSEE 500 LEG BASIS S	39	11.09	250.8%	0	-	37	10	264.7%
NORTHEN NATURAL GAS DEMAR	21	2.82	630.6%	27.64	-25.5%	17	35	-53.2%
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-	1	1	-17.1%
CARBON EUA EMISSIONS EURO	0	0	-	0	-	0	17	-100.0%

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	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
<b>Energy Futures</b>								
APPALACHIAN COAL (PHY)	2	41.09	-96.3%	8.09	-81.5%	15	75	-79.5%
WTI CALENDAR	1,221	1,692.82	-27.9%	1,709.55	-28.6%	1,851	1,590	16.4%
CINERGY HUB PEAK MONTH	0	0	-	0	-	0	2	-100.0%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-	0	0	-100.0%
RBOB CALENDAR SWAP	408	361.5	12.9%	382.82	6.6%	316	397	-20.4%
AEP-DAYTON HUB MTHLY	23	0.45	4900.5%	0	-	4	6	-40.6%
CRUDE OIL PHY	675,575	598,834.64	12.8%	636,128.05	6.2%	780,333	575,981	35.5%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	4	-95.3%
NEW YORK ETHANOL SWAP	67	27.73	142.6%	31.82	111.4%	51	62	-17.1%
LA CARB DIESEL (OPIS)	4	0	-	0	-	1	1	-5.2%
GASOIL BULLET SWAP	0	0	-	0	-	0	0	-100.0%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	0	0	60.6%
EURO PROPANE CIF ARA SWA	16	11.45	40.1%	24.91	-35.6%	17	18	-4.8%
LA CARBOB GASOLINE(OPIS)S	14	15.91	-14.3%	40.91	-66.7%	28	29	-1.8%
MCCLOSKEY ARA ARGS COAL	7,638	6,696.91	14.1%	5,884.32	29.8%	7,013	6,189	13.3%
MCCLOSKEY RCH BAY COAL	1,045	1,729.18	-39.6%	1,174.55	-11.0%	1,010	1,561	-35.3%
MGF FUT	1	0	-	0	-	0	1	-81.7%
MNC FUT	153	225.27	-32.1%	219.64	-30.4%	211	240	-12.0%
MGN1 SWAP FUT	10	1.36	653.4%	2.27	352.0%	7	4	56.4%
UCM FUT	1	7.27	-87.5%	4.09	-77.8%	2	2	-36.8%
MJC FUT	1	1.36	-33.3%	3.18	-71.4%	4	2	48.6%
HEATING OIL VS ICE GASOIL	0	77.27	-100.0%	0	-	0	124	-100.0%
UP DOWN GC ULSD VS NMX HO	1,929	588.14	227.9%	2,178.55	-11.5%	1,797	1,474	21.9%
HOUSTON SHIP CHANNEL BASI	147	123.64	18.6%	61.45	138.7%	185	173	7.0%
FUEL OIL CRACK VS ICE	106	154.32	-31.4%	151.59	-30.2%	168	198	-15.3%
NGPL TEXOK INDEX	0	0	-	0	-	1	0	-
NATURAL GAS	3,901	3,117.86	25.1%	3,260.18	19.7%	3,610	2,693	34.1%
HUSTN SHIP CHNL PIPE SWP	185	0	-	0	-	28	0	-
N ROCKIES PIPE SWAP	45	79.09	-43.0%	0	-	7	14	-52.9%
SOCAL PIPE SWAP	22	0	-	0	-	3	0	1167.5%
PANHANDLE PIPE SWAP	14	0	-	0	-	2	0	-
GAS EURO-BOB OXY NWE BARGES	704	1,074.77	-34.5%	772.86	-8.9%	938	1,101	-14.8%
MONT BELVIEU NATURAL GASOLIN	149	132.14	13.0%	226.36	-34.0%	293	342	-14.4%
ONTARIO POWER SWAPS	1	4,393.64	-100.0%	0.45	200.0%	1,014	1,101	-7.9%
DAILY PJM	0	0	-	0	-	0	50	-100.0%
BRENT OIL LAST DAY	119,053	93,089.77	27.9%	85,266.91	39.6%	108,256	73,386	47.5%
SINGAPORE GASOIL CALENDAR	2	9.23	-75.4%	0	-	43	31	36.6%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-	0	0	-81.0%
GC ULSD VS GC JET SPREAD	0	0	-	0	-	0	0	-
MARS (ARGUS) VS WTI TRD M	3	1.36	100.0%	66.82	-95.9%	65	3	2356.6%
MARS (ARGUS) VS WTI SWAP	316	227.27	38.9%	273.59	15.4%	258	194	32.9%
SINGAPORE JET KERO BALMO	1	0	-	0	-	2	1	106.4%
WTS (ARGUS) VS WTI TRD MT	27	23.18	15.7%	65.36	-59.0%	96	49	93.3%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	1	1	-32.0%
EURO 1% FUEL OIL NEW BALM	0	0.32	-100.0%	0.18	-100.0%	0	1	-79.1%
BRENT CFD SWAP	0	39.09	-100.0%	0	-	0	24	-100.0%
PREMIUM UNLND 10P FOB MED	10	29.36	-67.3%	12.95	-26.0%	17	19	-10.9%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	-
3.5% FUEL OIL CID MED SWA	0	8.95	-94.9%	1.36	-66.7%	2	5	-62.6%

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	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
<b>Energy Futures</b>								
JET FUEL CRG CIF NEW VS I	0	0.45	-100.0%	0	-	0	0	-62.2%
ARGUS PROPAN FAR EST INDE	18	10.05	79.2%	19.36	-7.0%	15	12	22.3%
ULSD 10PPM CIF VS ICE GAS	0	0.68	-33.3%	0	-	0	0	-7.3%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-	0	1	-100.0%
NYISO ZONE G 5MW D AH PK	289	58.18	396.9%	81.82	253.3%	108	48	123.6%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-	0	0	-82.9%
NYMEX ULSD VS NYMEX HO	1	0	-	8.32	-91.8%	8	3	127.4%
RBOB VS HEATING OIL SWAP	15	40.91	-63.9%	43.18	-65.8%	43	24	80.0%
GULF COAST ULSD CRACK SPR	0	56.36	-100.0%	23.86	-100.0%	17	68	-75.3%
USGC UNL 87 CRACK SPREAD	14	7.95	71.4%	6.82	100.0%	14	19	-25.9%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-	0	0	14.3%
TENNESSEE 800 LEG NG BASI	50	0	-	0	-	17	10	63.2%
NEPOOL W CNTR M 5MW D AH	19	0	-	0	-	3	2	41.7%
DATED TO FRONTLINE BRENT	143	191.36	-25.1%	124.55	15.1%	159	61	162.7%
PJM APS ZONE DA PEAK	0	0	-	0	-	0	0	-
PJM DPL DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM BGE DA PEAK	0	0	-	0	-	0	0	-
PJM PPL DA PEAK	0	0	-	0	-	0	0	-
PJM EASTERNH DA PEAK	0	0	-	0	-	0	0	-
PJM JCPL DA PEAK	0	0	-	29.55	-100.0%	4	30	-85.5%
PJM PSEG DA PEAK	0	0	-	0	-	0	0	-
PJM PSEG DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM WESTH RT PEAK	931	2,472	-62.4%	0	-	139	874	-84.1%
ALGONQUIN CITYGATES BASIS	25	0	-	1.45	1590.7%	5	31	-84.3%
JET FUEL CARGOES CIF NEW	0	0	-	0	-	0	0	-100.0%
ICE GASOIL BALMO SWAP	0	0	-	0	-	0	0	-100.0%
ULSD 10PPM CIF MED SWAP	0	0	-	0	-	0	0	-100.0%
Tetco ELA Basis	0	0	-	0	-	3	0	-
EUROPE 1% FUEL OIL NWE CA	7	7.27	-2.5%	12.59	-43.7%	8	8	3.3%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	0	-
GULF COAST NO.6 FUEL OIL	3,212	2,870.95	11.9%	3,288.41	-2.3%	3,694	2,564	44.1%
SINGAPORE FUEL 180CST CAL	82	184.77	-55.7%	67.86	20.7%	109	204	-46.8%
SINGAPORE FUEL OIL SPREAD	15	15.68	-5.5%	16.14	-8.2%	28	20	40.7%
NORTHERN ILLINOIS OFF-PEA	1	0	-	0	-	0	1	-24.1%
PJM ATSI ELEC	1,122	0	-	0	-	168	0	-
SING FUEL	0	0.45	-50.0%	0.23	0.0%	0	0	-14.4%
EURO-DENOMINATED PETRO PROD	2	2	0.0%	27.32	-92.7%	17	2	768.6%
DATED BRENT (PLATTS) DAILY SWA	0	0	-	0	-	161	17	874.9%
GAS EURO-BOB OXY NWE BARGES	334	275.77	21.2%	365.14	-8.5%	390	320	22.1%
MINY RBOB GAS	0	0.09	100.0%	0.18	0.0%	0	0	17.6%
RBOB UP-DOWN CALENDAR SWA	544	199.09	173.2%	550	-1.1%	466	411	13.4%
LA JET FUEL VS NYM NO 2 H	3	10.68	-76.6%	0	-	1	7	-82.9%
ANR OKLAHOMA	120	38.91	207.2%	20.86	473.0%	45	43	2.6%
MICHIGAN BASIS	27	1.41	1848.4%	0	-	11	12	-7.1%
TEXAS EASTERN ZONE M-3 BA	180	11.27	1495.6%	13.82	1201.6%	70	171	-59.1%
PGE&E CITYGATE	0	0	-	0	-	0	0	-
NORTHERN NATURAL GAS VENTU	13	2.27	452.0%	62.18	-79.8%	29	31	-5.2%
CIG BASIS	0	12	-100.0%	30.91	-100.0%	99	44	124.7%
PJM DAILY	0	0	-	0	-	0	1	-100.0%

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	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
<b>Energy Futures</b>								
COLUMBIA GULF ONSHORE	104	33.27	212.6%	0	-	18	68	-72.9%
Tetco STX Basis	0	2.82	-100.0%	77.82	-100.0%	24	0	9783.3%
Transco Zone 3 Basis	14	13.82	0.0%	13.82	0.0%	34	18	85.7%
GULF COAST GASOLINE CLNDR	36	1.45	2400.1%	18.18	100.0%	30	6	415.7%
CENTERPOINT EAST INDEX	16	0	-	0	-	5	1	368.0%
GULF COAST ULSD CALENDAR	26	36.82	-29.0%	2.45	964.8%	41	52	-21.5%
GASOLINE UP-DOWN (ARGUS)	0	4.55	-100.0%	0	-	0	0	-100.0%
LA CARB DIESEL (OPIS) SWA	41	36.14	14.7%	48.45	-14.4%	37	44	-17.6%
EURO 3.5% FUEL OIL RDM B	18	28.73	-39.1%	6.73	160.1%	30	18	62.6%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	0	-
SINGAPORE GASOIL BALMO	10	37.5	-72.7%	0	-	4	36	-88.7%
EUROPEAN NAPHTHA BALMO	3	3.68	-19.8%	3.95	-25.3%	4	11	-60.5%
GASOIL MINI CALENDAR SWAP	14	6.5	112.6%	10	38.2%	14	24	-43.4%
NY JET FUEL (ARGUS) VS HEATING	0	1.14	-100.0%	0	-	0	1	-100.0%
MISO 5MW PEAK	0	0	-	0	-	0	0	-
NY ULSD (ARGUS) VS HEATING OIL	23	14.14	62.7%	68.27	-66.3%	135	112	20.1%
MISO 5MW OFF PEAK	0	0	-	0	-	0	0	-
PJM PECO ZONE5MW PEAK CAL MO	0	0	-	29.55	-100.0%	4	0	-
EUROPE 1% FUEL OIL RDM C	0	0.45	-100.0%	0	-	1	1	5.5%
SAN JUAN BASIS SWAP	298	14.09	2014.5%	75.36	295.4%	101	10	867.4%
SOCAL BASIS SWAP	4	0	-	0	-	1	0	-
GULF COAST JET VS NYM 2 H	1,130	302.73	273.3%	810.73	39.4%	1,012	1,058	-4.4%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-	1	2	-61.9%
NYMEX ALUMINUM FUTURES	0	0	-	0	-	0	0	-100.0%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-	0	0	-100.0%
EURO 3.5% FUEL OIL SPREAD	33	20.55	60.8%	26.45	24.9%	53	31	70.8%
GASOIL CALENDAR SWAP	0	5.45	-100.0%	0.14	-100.0%	1	2	-35.0%
BRENT FINANCIAL FUTURES	86	521.36	-83.5%	76.18	13.1%	420	292	44.1%
ICE BRENT DUBAI SWAP	0	110.32	-100.0%	0	-	54	18	207.0%
GASOIL CRACK SPREAD CALEN	109	192.55	-43.3%	44.23	146.7%	214	112	92.1%
EUROPEAN NAPHTHA CRACK SPR	189	672.86	-71.9%	340.5	-44.5%	417	430	-3.0%
CRUDE OIL	308	424.09	-27.5%	346.68	-11.3%	1,051	465	125.8%
NEPOOL INTR HUB 5MW D AH	1,836	921.77	99.2%	1,216.55	50.9%	662	1,521	-56.5%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	1,064	172.73	515.8%	0	-	212	2,243	-90.5%
PJM JCPL DA OFF-PEAK	0	0	-	530.91	-100.0%	104	557	-81.3%
PJM WESTH RT OFF-PEAK	20,225	59,720	-66.1%	0	-	3,475	14,323	-75.7%
CHICAGO ETHANOL SWAP	4,004	3,170.95	26.3%	4,446.09	-9.9%	4,409	4,569	-3.5%
HENRY HUB BASIS SWAP	1,188	994.73	19.4%	622.86	90.7%	561	580	-3.3%
HENRY HUB SWAP	20,527	14,640.05	40.2%	12,806.14	60.3%	21,568	25,128	-14.2%
PREM UNL GAS 10PPM RDM FOB B	0	0.14	-100.0%	0	-	1	0	233.8%
PREM UNL GAS 10PPM RDM FOB S	2	0.14	1399.6%	0.64	221.4%	2	1	24.5%
MONT BELVIEU NORMAL BUTANE 5	597	435.95	36.9%	755.59	-21.0%	722	695	3.8%
MONT BELVIEU ETHANE 5 DECIMAL	266	135.23	96.8%	112.05	137.5%	293	219	34.0%
MONT BELVIEU LDH PROPANE 5 DE	1,515	919.32	64.8%	1,620.86	-6.5%	1,908	1,683	13.4%
SINGAPORE 180CST BALMO	4	3.05	41.8%	3	43.9%	2	3	-40.4%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	0	-
GRP THREE UNL GS (PLT) VS	97	22.27	333.7%	76.14	26.9%	68	71	-4.4%
JET BARGES VS ICE GASOIL	0	0	-	0.68	-100.0%	0	0	71.4%

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SINGAPORE GASOIL VS ICE	15	109.86	-86.8%	28.64	-49.2%	33	164	-80.2%
NATURAL GAS PEN SWP	5,814	14,461.45	-59.8%	8,344.09	-30.3%	9,955	17,765	-44.0%
WESTERN RAIL DELIVERY PRB	58	40.91	42.8%	125.68	-53.5%	116	142	-18.0%
EUROPE DATED BRENT SWAP	98	259.14	-62.2%	364.77	-73.1%	162	115	40.9%
SINGAPORE JET KERO GASOIL	22	57.95	-62.7%	18.18	18.8%	20	72	-72.3%
TETCO M-3 INDEX	203	0	-	0	-	30	31	-0.6%
PJM AECO DA PEAK	0	0	-	6	-100.0%	1	27	-96.7%
GASOIL 10PPM CARGOES CIF	0	0	-	0	-	0	0	-100.0%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0	-	0	0	-100.0%
WAHA BASIS	192	32.36	492.0%	30.64	525.4%	101	111	-8.5%
LA JET (OPIS) SWAP	33	25	31.8%	67.95	-51.5%	46	28	67.6%
NY HARBOR 1% FUEL OIL BAL	0	0	-	2.27	-100.0%	2	4	-55.6%
GASOIL 10PPM VS ICE SWAP	3	1.36	116.7%	16.82	-82.4%	9	5	83.4%
NY H OIL PLATTS VS NYMEX	2	2.59	-28.1%	0	-	7	22	-69.8%
PJM PEPSCO DA OFF-PEAK	0	0	-	170.91	-100.0%	51	0	-
NYISO ZONE G 5MW D AH O P	1,067	0	-	2,138.18	-50.1%	559	492	13.6%
EUROPEAN GASOIL (ICE)	407	0	-	427.18	-4.6%	504	24	2001.2%
ULSD UP-DOWN BALMO SWP	401	26.27	1427.7%	216.59	85.3%	163	79	106.4%
JET FUEL UP-DOWN BALMO CL	147	46.82	214.6%	137.05	7.5%	120	122	-1.8%
EIA FLAT TAX ONHWAY DIESE	29	17.59	64.1%	0	-	45	35	26.5%
NY 2.2% FUEL OIL (PLATTS	2	0	-	0	-	1	5	-84.2%
BRENT CFD(PLATTS) VS FRNT	0	1.82	-100.0%	0	-	0	1	-100.0%
HEATING OIL BALMO CLNDR S	8	2.27	270.0%	1.36	516.7%	2	2	19.2%
INDIANA MISO	0	17.45	-100.0%	0	-	15	701	-97.8%
PETROLEUM PRODUCTS ASIA	48	61.05	-21.1%	87.91	-45.2%	86	88	-2.3%
AUSTRIALIAN COKE COAL	10	15.59	-33.2%	11.23	-7.3%	11	15	-28.0%
PETROLEUM PRODUCTS	0	11.36	-100.0%	2.73	-100.0%	3	15	-81.0%
COAL SWAP	24	230.23	-89.4%	20.45	19.1%	34	113	-69.9%
TC2 ROTTERDAM TO USAC 37K	0	0	-	0	-	0	1	-91.1%
NYISO A OFF-PEAK	0	0	-	0	-	3	10	-70.4%
NYISO G OFF-PEAK	0	0	-	0	-	1	2	-57.8%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-	0	4	-100.0%
SINGAPORE 380CST FUEL OIL	219	87.55	149.8%	206.32	6.0%	260	149	74.8%
SINGAPORE JET KEROSENE SW	53	156.68	-66.4%	56.77	-7.3%	77	205	-62.3%
SINGAPORE NAPHTHA SWAP	0	2.27	-100.0%	2.27	-100.0%	8	7	15.1%
FLORIDA GAS ZONE3 BASIS S	0	0	-	22.55	-100.0%	82	14	465.5%
TRANSCO ZONE4 BASIS SWAP	466	96.73	381.8%	328.36	41.9%	440	52	744.7%
ANR LOUISIANA BASIS SWAP	0	0	-	0	-	15	0	-
CINERGY HUB OFF-PEAK MONT	5	0	-	0	-	2	1	15.6%
DUBAI CRUDE OIL CALENDAR	134	136.41	-1.5%	150	-10.4%	168	88	90.5%
NGPL MIDCONTINENT INDEX	0	0	-	0	-	1	0	-
PANHANDLE BASIS SWAP FUTU	1,419	120.14	1081.4%	296.82	378.2%	592	173	241.7%
SONAT BASIS SWAP FUTURE	197	0	-	0	-	81	25	228.1%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-	0	0	-38.8%
FUEL OIL NWE CRACK VS ICE	0	29.32	-100.0%	0	-	2	8	-73.0%
EUROPE 3.5% FUEL OIL RDAM	220	376.5	-41.7%	202.09	8.6%	469	386	21.4%
GULF COAST 3% FUEL OIL BA	44	40.18	9.0%	19.55	124.2%	57	62	-9.4%
NY1% VS GC SPREAD SWAP	145	137.27	5.7%	64.59	124.6%	110	209	-47.2%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	4.36	-100.0%	2	0	870.2%

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	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
<b>Energy Futures</b>								
JET CIF NWE VS ICE	7	6.55	7.6%	10.05	-29.9%	7	6	11.6%
EUROPE JET KERO NWE CALSW	3	0	-	2.41	24.5%	3	0	597.3%
JAPAN NAPHTHA BALMO SWAP	0	1.14	-100.0%	2.55	-100.0%	3	3	-17.4%
ARGUS PROPAN(SAUDI ARAMCO	14	35.23	-60.1%	20.59	-31.8%	23	40	-42.1%
NYISO G	0	0	-	0	-	2	6	-65.3%
NYISO J	0	34.77	-100.0%	13.55	-100.0%	12	21	-40.5%
NGPL MID-CONTINENT	82	0	-	1,000.59	-91.8%	243	29	747.5%
TENNESSEE 500 LEG NG INDE	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	19	3.73	412.2%	108.59	-82.4%	28	13	107.1%
HENRY HUB SWING FUTURE	0	0	-	0	-	0	4	-100.0%
EUROPE NAPHTHA CALSWAP	33	89.27	-63.3%	82.05	-60.1%	76	85	-10.0%
NY HARBOR RESIDUAL FUEL 1	184	162.23	13.3%	191.18	-3.9%	216	290	-25.5%
PERMIAN BASIS SWAP	101	54.64	84.7%	9.73	937.4%	55	52	5.4%
JAPAN C&F NAPHTHA CRACK S	6	0	-	0	-	8	6	33.5%
EMMISSIONS	11	0	-	0	-	2	2	-5.0%
NATURAL GAS INDEX	0	0	-	0	-	0	3	-100.0%
PETRO CRCKS & SPRDS ASIA	0	13.41	-100.0%	0	-	4	9	-58.8%
NYISO CAPACITY	17	5.45	208.3%	34.36	-51.1%	30	12	147.6%
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0	-	0	0	-81.0%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-	0	0	-100.0%
GRP THREE ULSD(PLT)VS HEA	237	79.73	197.8%	291.36	-18.5%	184	235	-21.7%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-	0	1	-64.3%
PJM DPL DA PEAK	0	0	-	0	-	0	0	-
PJM AECO DA OFF-PEAK	0	0	-	0	-	0	502	-100.0%
PJM PPL DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM DAYTON DA PEAK	294	9.32	3056.1%	0	-	44	128	-65.6%
PREMIUM UNLEAD 10PPM FOB	2	8.41	-72.4%	6.5	-64.3%	4	5	-24.7%
PJM WESTH DA OFF-PEAK	4,276	42,705.45	-90.0%	0	-	640	4,927	-87.0%
PJM PEPKO DA PEAK	0	0	-	0	-	0	0	-
GASOIL 0.1 RDAM BRGS VS I	0	0	-	0	-	0	4	-90.4%
GASOIL 10P CRG CIF NW VS	0	0	-	0	-	0	0	-8.8%
PJM WESTHDA PEAK	256	2,310.91	-88.9%	0	-	38	281	-86.4%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-	0	0	-
NEPOOL RHODE IL 5MW D AH	0	874.05	-100.0%	888.73	-100.0%	321	1,450	-77.8%
CHICAGO UNL GAS PL VS RBO	0	0	-	0	-	2	1	130.5%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-	0	15	-100.0%
NYISO ZONE A 5MW D AH O P	0	636	-100.0%	2,138.18	-100.0%	1,937	1,070	81.0%
CIN HUB 5MW D AH O PK	0	0	-	0	-	799	1,778	-55.0%
PJM COMED 5MW D AH O PK	2,582	0	-	0	-	386	98	295.0%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-	3	0	417.1%
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-	0	0	-
NYISO ZONE A 5MW D AH PK	125	115.45	8.7%	0	-	51	62	-18.2%
SOUTH STAR TEX OKLHM KNS	6	0	-	38.91	-85.5%	28	3	827.7%
NY 3.0% FUEL OIL (PLATTS	18	8.41	116.2%	11.36	60.0%	14	9	50.6%
ARGUS LLS VS. WTI (ARG) T	341	454.73	-25.0%	255.23	33.7%	384	255	50.4%
NO 2 UP-DOWN SPREAD CALEN	27	0	-	1.14	2235.9%	19	9	121.4%
PROPANE NON-LDH MT. BEL (OPIS)	432	84.82	409.7%	283.32	52.6%	315	87	262.5%
PROPANE NON-LDH MB (OPIS) BAL	1	1.36	-16.7%	19.82	-94.3%	8	2	302.1%
JET AV FUEL (P) CAR FM ICE GAS S	1	0.45	150.0%	0.73	56.2%	1	1	27.4%

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<b>Energy Futures</b>								
SINGAPORE MOGAS 92 UNLEADED	169	1,155.91	-85.4%	132.59	27.5%	367	713	-48.5%
NY JET FUEL (PLATTS) HEAT OIL SW	0	36.36	-100.0%	4.77	-100.0%	12	127	-90.7%
SINGAPORE MOGAS 92 UNLEADED	5	38.64	-88.2%	17.86	-74.6%	19	28	-33.6%
ETHANOL T2 FOB ROTT INCL DUTY	121	67.5	79.0%	176.27	-31.5%	146	87	68.3%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-	0	1	-100.0%
FUEL OIL (PLATS) CAR CM	2	2.41	-32.1%	0	-	1	1	19.2%
FUEL OIL (PLATS) CAR CN	0	0.68	-100.0%	0	-	1	1	0.8%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-	1	2	-27.7%
MICHIGAN MISO	0	0	-	0	-	843	1,282	-34.3%
INDONESIAN COAL	4	118.86	-96.6%	9.09	-55.0%	9	58	-84.5%
ETHANOL FWD	35	52.36	-33.5%	31.73	9.7%	40	64	-37.9%
DEMARC INDEX FUTURE	0	0	-	0	-	0	3	-100.0%
ELECTRICITY ERCOT PEAK	0	0	-	0	-	0	0	-100.0%
NY HARBOR LOW SULPUR GAS 100C	0	109.09	-100.0%	47.73	-100.0%	27	27	1.7%
NY HARBOR LOW SULPUR GASOIL 1	0	6.82	-100.0%	0	-	0	1	-100.0%
NAT GAS BASIS SWAP	16	0	-	54.91	-71.5%	13	30	-58.5%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
EU LOW SULPHUR GASOIL CRACK	0	32.73	-100.0%	0	-	0	43	-100.0%
DIESEL 10PPM BARG VS ICE LS	0	0	-	0	-	0	0	-100.0%
MINI RBOB V. EBOB(ARGUS) NWE B	31	20.14	56.2%	39.32	-20.0%	35	22	59.1%
NATURAL GAS FIXED PRICE SWAP F	588	0	-	0	-	88	0	-
MINI GAS EUROBOB OXY NWE ARG	13	19.5	-31.0%	12.82	5.0%	18	28	-35.6%
MINI RBOB V. EBOBARG NWE BRGS	3	4.55	-40.0%	50.68	-94.6%	25	26	-4.8%
CANADIAN LIGHT SWEET OIL	17	0	-	6.82	150.0%	19	10	97.4%
CENTER POINT NAT GAS FIXED PRI	1	0	-	0	-	0	0	-
SUMAS NAT GAS PLATTS FIXED PRI	132	0	-	0	-	20	0	-
VENTURA NAT GAS PLATTS FIXED F	2	0	-	0	-	0	0	-
COLUMBIA GULF NAT GAS FIXED PR	22	0	-	0	-	3	0	-
EURO 3.5% FUEL OIL M CRK	0	0	-	0	-	0	1	-100.0%
MJB FUT	0	0	-	0	-	0	0	-
TCO NG INDEX SWAP	177	0	-	0	-	27	15	83.1%
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-	0	0	-
DIESEL 10PPM BARGES FOB B	0	0	-	0	-	0	0	-100.0%
TRANSCO ZONE 6 INDEX	0	0	-	0	-	1	3	-85.1%
CRUDE OIL LAST DAY	0	0	-	0	-	0	0	-100.0%
GASOIL 0.1 CIF MED BALMO	0	0	-	0.23	-100.0%	0	0	-
TRANSCO ZONE 6 PIPE SWAP	6	0	-	0	-	1	0	-
3.5% FUEL OIL CIF BALMO S	0	0.86	-100.0%	0	-	1	0	145.2%

**Energy Options**

PETRO OUTRIGHT EURO	7	0	-	0	-	1	5	-74.6%
PETROCHEMICALS	79	164.91	-52.1%	48.55	62.6%	77	137	-43.6%
ISO NEW ENGLAND PK LMP	0	0	-	0	-	0	0	-
NATURAL GAS OPTION ON CALEND	25	73.64	-66.7%	34.55	-28.9%	59	56	5.3%
ELEC MISO PEAK	0	0	-	0	-	0	0	-
HENRY HUB FINANCIAL LAST	91	158.5	-42.7%	147.91	-38.6%	121	261	-53.8%
NATURAL GAS PHY	93,390	87,976.82	6.2%	99,572.68	-6.2%	83,981	97,460	-13.8%
CRUDE OIL OUTRIGHTS	0	13.64	-100.0%	0	-	10	24	-58.0%

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	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
<b>Energy Options</b>								
ELECTRICITY OFF PEAK	0	0	-	0	-	0	18	-100.0%
ELEC FINSETTLED	1	5.36	-89.8%	0	-	0	6	-96.5%
APPALACHIAN COAL	0	0	-	0	-	0	3	-91.9%
EUROPEAN JET KEROSENE NWE (P	0	0	-	0	-	0	0	-
HEATING OIL PHY	1,619	3,179.59	-49.1%	1,403	15.4%	2,554	3,151	-18.9%
PJM MONTHLY	0	0	-	0	-	0	0	-100.0%
NY HARBOR HEAT OIL SWP	750	2,294.36	-67.3%	905.73	-17.2%	689	1,143	-39.7%
BRENT CALENDAR SWAP	27	1,748.82	-98.4%	551.82	-95.1%	999	1,643	-39.2%
NATURAL GAS 3 M CSO FIN	467	178.73	161.1%	404.55	15.3%	224	269	-16.6%
RBOB PHY	2,028	701.59	189.0%	1,613.09	25.7%	1,517	1,643	-7.7%
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	33	20.45	61.8%	49.64	-33.3%	22	13	68.6%
NATURAL GAS 2 M CSO FIN	45	9.09	400.0%	88.64	-48.7%	20	8	140.8%
SINGAPORE JET FUEL CALEND	0	0	-	0	-	0	11	-100.0%
WTI-BRENT BULLET SWAP	627	2,433.41	-74.2%	1,075	-41.6%	1,146	2,201	-47.9%
BRENT 1 MONTH CAL	0	0	-	0	-	0	1	-100.0%
WTI 12 MONTH CALENDAR OPT	0	275	-100.0%	0	-	3	350	-99.0%
CRUDE OIL APO	1,473	3,316.05	-55.6%	1,858.27	-20.7%	3,984	3,529	12.9%
WTI CRUDE OIL 1 M CSO FI	5,077	3,427.27	48.1%	2,731.82	85.9%	7,282	5,758	26.5%
NATURAL GAS 6 M CSO FIN	45	0	-	0	-	305	165	84.7%
RBOB CALENDAR SWAP	126	698.32	-81.9%	74.32	69.7%	102	393	-74.0%
CRUDE OIL PHY	174,569	113,949.36	53.2%	111,818.27	56.1%	160,646	125,065	28.4%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-	0	10	-100.0%
MCCLOSKEY ARA ARGS COAL	0	27.27	-100.0%	2.73	-100.0%	25	107	-76.2%
MCCLOSKEY RCH BAY COAL	0	13.64	-100.0%	0	-	8	26	-68.5%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	0	-	1	0	-
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-	23	0	-
N ROCKIES PIPE SWAP	41	219.27	-81.2%	45.27	-9.0%	24	61	-60.8%
SOCAL PIPE SWAP	0	0	-	0	-	0	12	-100.0%
ETHANOL SWAP	204	436	-53.2%	257	-20.6%	296	473	-37.4%
SHORT TERM NATURAL GAS	93	105.68	-11.6%	193.18	-51.6%	199	88	125.6%
SHORT TERM CRUDE OIL	0	0	-	0	-	0	3	-100.0%
BRENT OIL LAST DAY	504	2,482.59	-79.7%	476.73	5.7%	626	1,374	-54.4%
SINGAPORE GASOIL CALENDAR	0	3.41	-100.0%	0	-	0	1	-100.0%
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-	0	0	-
DAILY CRUDE OIL	0	250	-100.0%	0	-	54	150	-63.8%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	0	3	-100.0%
GASOIL CRACK SPREAD AVG PRICE	0	0	-	0	-	0	3	-100.0%
HO 1 MONTH CLNDR OPTIONS	0	27.27	-100.0%	9.09	-100.0%	12	87	-86.7%
CRUDE OIL 1MO	10,156	8,622.32	17.8%	8,098.41	25.4%	10,366	8,182	26.7%
ROTTERDAM 3.5%FUEL OIL CL	3	10	-72.7%	0	-	2	21	-88.4%
NATURAL GAS 12 M CSO FIN	0	0	-	0	-	3	0	-
NATURAL GAS SUMMER STRIP	0	0	-	0	-	0	0	-
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-100.0%
PJM CALENDAR STRIP	12	19.09	-38.1%	0	-	6	39	-84.7%
SHORT TERM	33	14.77	124.6%	177.95	-81.4%	91	56	61.1%
COAL SWAP	9	11.14	-18.4%	0	-	17	15	12.9%
WTI 6 MONTH CALENDAR OPTI	0	0	-	0	-	0	36	-100.0%
NYMEX EUROPEAN GASOIL OPT	1	0	-	0	-	2	0	-

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<b>Energy Options</b>								
NATURAL GAS 5 M CSO FIN	0	0	-	22.73	-100.0%	18	3	612.1%
NYMEX EUROPEAN GASOIL APO	3	0	-	0	-	10	1	835.2%
COAL API2 INDEX	885	11.36	7688.0%	301.14	193.9%	568	33	1642.7%
COAL API4 INDEX	2	2.27	0.0%	6.82	-66.7%	9	7	28.3%
NATURAL GAS 1 M CSO FIN	252	92.55	172.6%	113.64	122.0%	1,305	3,504	-62.7%
PJM ELECTRIC	0	0	-	0	-	0	0	-100.0%
GASOLINE	0	0	-	0	-	1	3	-69.3%
WTI CRUDE OIL 12 M CSO F	0	0	-	0	-	0	16	-100.0%
PJM WES HUB PEAK CAL MTH	1	0	-	0	-	0	0	-
<b>Metals Futures</b>								
IRON ORE CHINA	0	0	-	0	-	0	0	-100.0%
PALLADIUM	4,667	4,445.86	5.0%	4,138.36	12.8%	5,106	6,246	-18.3%
NYMEX IRON ORE FUTURES	523	126.23	313.9%	586.64	-10.9%	458	99	362.0%
NYMEX PLATINUM	11,909	9,552.86	24.7%	19,744.27	-39.7%	13,453	12,841	4.8%
NYMEX HOT ROLLED STEEL	294	161.05	82.8%	140.14	110.1%	206	191	7.6%
URANIUM	0	37.5	-100.0%	52.45	-100.0%	16	14	16.5%
COMEX SILVER	44,927	43,507.64	3.3%	68,161.41	-34.1%	53,449	54,353	-1.7%
COMEX GOLD	207,036	174,924.64	18.4%	129,818.5	59.5%	174,554	160,789	8.6%
COMEX MINY GOLD	338	193.86	74.3%	160.55	110.4%	277	204	35.5%
COMEX COPPER	64,103	49,150.36	30.4%	74,483.23	-13.9%	67,449	57,902	16.5%
COMEX MINY COPPER	23	41.77	-45.5%	29.05	-21.6%	41	45	-7.9%
E-MINI SILVER	0	0	-	0	-	0	0	-100.0%
COMEX MINY SILVER	42	34.27	21.6%	46.86	-11.1%	43	48	-10.1%
COPPER	20	93.36	-78.7%	5.91	236.2%	18	51	-65.4%
E-MICRO GOLD	1,697	989.09	71.5%	945.68	79.4%	1,342	1,098	22.2%
SILVER	402	248.95	61.4%	291.86	37.6%	413	569	-27.4%
FERROUS PRODUCTS	0	0	-	0	-	4	1	630.9%
IRON ORE	7	0	-	57.27	-88.1%	17	0	3482.8%
GOLD	141	0	-	167.36	-16.0%	170	0	-
Aluminium MW Trans Prem Platts	173	30	477.1%	321.64	-46.2%	144	22	570.2%
LNDN ZINC	3	0	-	0.05	6593.4%	0	0	-
ALUMINUM	8	40.32	-80.4%	26.36	-70.0%	16	24	-31.6%

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<b>Metals Options</b>								
IRON ORE CHINA	660	35.45	1761.5%	90	633.3%	360	54	573.7%
PALLADIUM	124	579.73	-78.6%	202.73	-38.9%	189	546	-65.4%
NYMEX PLATINUM	177	518.5	-65.8%	189.59	-6.6%	282	573	-50.8%
NYMEX HOT ROLLED STEEL	0	0	-	0	-	0	0	-
COMEX SILVER	5,516	5,313.5	3.8%	5,628.09	-2.0%	5,473	7,356	-25.6%
SHORT TERM GOLD	0	0	-	0	-	0	0	-100.0%
COMEX GOLD	38,451	28,317.32	35.8%	27,279.82	41.0%	30,564	33,393	-8.5%
COMEX COPPER	95	146.64	-35.3%	71.55	32.5%	103	83	23.9%
SHORT TERM	0	0	-	0	-	0	0	-100.0%
COPPER	0	0	-	0.45	-100.0%	0	0	-
SILVER	4	53.05	-91.7%	0.27	1516.8%	8	23	-66.8%
GOLD	74	142.14	-47.7%	123.82	-40.0%	94	90	4.0%
<b>Ags Futures</b>								
PALM OIL	0	0	-	0	-	0	1	-100.0%
<b>Foreign Exchange Futures</b>								
CHILEAN PESO	0	0	-	0	-	0	0	174.4%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	4,368,611	4,907,249.68	-11.0%	5,292,461.27	-17.5%	5,361,661	5,561,246	-3.6%
Equity Index Futures	1,953,774	1,954,500.95	0.0%	2,319,227.5	-15.8%	2,032,491	2,247,035	-9.5%
Metals Futures	336,311	283,577.77	18.6%	299,177.59	12.4%	317,176	294,497	7.7%
Energy Futures	1,541,234	1,401,873.77	9.9%	1,479,268.41	4.2%	1,646,004	1,371,206	20.0%
FX Futures	659,854	525,111.73	25.7%	897,946.5	-26.5%	805,815	734,329	9.7%
Commodities and Alternative Invest	1,063,879	792,648.77	34.2%	1,390,228.82	-23.5%	1,044,341	888,802	17.5%
Ags Futures	0	0	-	0	-	0	1	-100.0%
Foreign Exchange Futures	0	0	-	0	-	0	0	174.4%
<b>TOTAL FUTURES</b>	<b>9,923,663</b>	<b>9,864,962.68</b>	<b>0.6%</b>	<b>11,678,310.09</b>	<b>-15.0%</b>	<b>11,207,489.41</b>	<b>11,097,116.57</b>	<b>1.0%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	1,561,753	1,311,759.77	19.1%	1,656,793.45	-5.7%	1,537,585	1,448,188	6.2%
Equity Index Options	585,419	456,413.73	28.3%	541,523.05	8.1%	523,483	516,496	1.4%
Metals Options	45,102	35,106.32	28.5%	33,586.32	34.3%	37,073	42,119	-12.0%
Energy Options	292,679	232,973.55	25.6%	232,082.5	26.1%	277,411	257,628	7.7%
FX Options	69,620	56,299.95	23.7%	87,423.73	-20.4%	89,814	67,760	32.5%
Commodities and Alternative Invest	353,300	284,369.59	24.2%	357,381.14	-1.1%	275,830	232,471	18.7%
<b>TOTAL OPTIONS</b>	<b>2,907,872</b>	<b>2,376,922.91</b>	<b>22.3%</b>	<b>2,908,790.18</b>	<b>0.0%</b>	<b>2,741,197.75</b>	<b>2,564,661.76</b>	<b>6.9%</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 JUL 2015	ADV JUL 2014	% CHG	ADV JUN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
<b>TOTAL COMBINED</b>								
Commodities and Alternative Invest	1,417,179	1,077,018.36	31.6%	1,747,609.95	-18.9%	1,320,172	1,121,273	17.7%
FX	729,474	581,411.68	25.5%	985,370.23	-26.0%	895,630	802,089	11.7%
Equity Index	2,539,193	2,410,914.68	5.3%	2,860,750.55	-11.2%	2,555,974	2,763,531	-7.5%
Interest Rate	5,930,363	6,219,009.45	-4.6%	6,949,254.73	-14.7%	6,899,246	7,009,435	-1.6%
Energy	1,833,913	1,634,847.32	12.2%	1,711,350.91	7.2%	1,923,416	1,628,834	18.1%
Metals	381,413	318,684.09	19.7%	332,763.91	14.6%	354,249	336,616	5.2%
Ags	0	0	-	0	-	0	1	-100.0%
Foreign Exchange	0	0	-	0	-	0	0	174.4%
<b>GRAND TOTAL</b>	<b>12,831,535</b>	<b>12,241,885.59</b>	<b>4.8%</b>	<b>14,587,100.28</b>	<b>-12.0%</b>	<b>13,948,687.16</b>	<b>13,661,778.34</b>	<b>2.1%</b>

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