

CME Group Exchange ADV Report - Monthly

February 2014

Page 1 of 17

	ADV FEB 2014	ADV FEB 2013	% CHG	ADV JAN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Commodities and Alternative Investments Futures								
HDD SEASONAL STRIP	5	0	-	14.29	-63.2%	10	2	320.0%
CDD SEASONAL STRIP	0	0	-	0	-	0	14	-100.0%
CDD WEATHER	0	0	-	0	-	0	63	-100.0%
HDD WEATHER EUROPEAN	24	50	-52.6%	38.1	-37.8%	31	15	107.2%
WKLY AVG TEMP	0	55.26	-100.0%	23.81	-100.0%	13	40	-68.8%
HDD WEATHER	90	94.79	-4.9%	120.81	-25.4%	106	94	13.3%
HOUSING INDEX	1	0.37	200.0%	0.71	54.7%	1	1	-1.4%
USD CRUDE PALM OIL	0	0	-	0	-	0	4	-100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	0	-100.0%
MILK	1,446	1,087.05	33.0%	1,777	-18.6%	1,620	1,166	38.9%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	4	-100.0%
CASH-SETTLED CHEESE	166	155.95	6.4%	193.52	-14.3%	180	142	27.0%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	14	-100.0%
LIVE CATTLE	51,053	56,289.05	-9.3%	65,782.14	-22.4%	58,786	49,457	18.9%
BUTTER CS	211	88.42	138.5%	163.86	28.7%	186	111	67.9%
LUMBER	738	1,570.63	-53.0%	619.1	19.2%	676	967	-30.1%
DRY WHEY	51	62.58	-19.3%	49.1	2.9%	50	45	9.5%
CLASS IV MILK	240	27.16	782.0%	333.29	-28.1%	289	80	261.7%
NFD MILK	179	34.32	421.2%	148.1	20.8%	163	48	241.2%
GSCI EXCESS RETURN FUT	17	30.42	-44.6%	147.14	-88.6%	85	48	78.2%
LEAN HOGS	46,320	42,524.95	8.9%	44,764.71	3.5%	45,504	44,750	1.7%
FEEDER CATTLE	7,713	8,676.84	-11.1%	6,917.1	11.5%	7,295	6,624	10.1%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,202	1,769.32	-32.1%	1,309.43	-8.2%	1,259	1,211	3.9%
WHEAT HRW	0	0	-	0	-	0	22,120	-100.0%
COCOA TAS	0	1.53	-89.7%	0.33	-52.6%	0	1	-68.0%
SUGAR 11	2	9.53	-82.3%	1.33	26.3%	2	3	-52.3%
COFFEE	1	0.79	13.3%	0.62	44.5%	1	1	-43.1%
COTTON	2	6.74	-69.5%	0.38	438.7%	1	2	-48.2%
MINI WHEAT	311	560.21	-44.5%	205.43	51.3%	256	500	-48.9%
CORN	400,760	334,085.16	20.0%	275,753.81	45.3%	335,132	255,248	31.3%
SOYBEAN MEAL	100,951	92,543.26	9.1%	72,339.48	39.6%	85,930	80,306	7.0%
SOYBEAN OIL	133,258	126,504.37	5.3%	83,434.19	59.7%	107,100	94,468	13.4%
ROUGH RICE	1,190	2,111.95	-43.7%	503.24	136.4%	829	1,111	-25.4%
DOW-UBS COMMOD INDEX	678	1,205.89	-43.8%	326.95	107.3%	494	765	-35.4%
MINI SOYBEAN	1,535	1,843.89	-16.7%	970.19	58.2%	1,239	1,188	4.3%
WHEAT	172,682	141,002.58	22.5%	109,117.38	58.3%	139,311	99,179	40.5%
OATS	1,626	1,811.11	-10.2%	898.1	81.1%	1,244	1,012	23.0%
SOYBEAN	267,923	240,439.74	11.4%	175,841.05	52.4%	219,580	185,401	18.4%
MINI CORN	804	1,068.11	-24.7%	536.95	49.8%	664	819	-19.0%
ETHANOL	1,099	1,683.68	-34.7%	873.05	25.8%	980	1,185	-17.3%
DOW-UBS COMMOD INDEX SWAP	0	0	-	0	-	0	7	-100.0%
GRAIN BASIS SWAPS	0	128.42	-100.0%	0	-	0	164	-100.0%
FERTILIZER PRODUCTS	50	38.42	30.8%	44.29	13.5%	47	41	13.8%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	0	74	-100.0%
OTC SP GSCI ER SWAP	0	0	-	98	-100.0%	51	18	187.8%
DJ_UBS ROLL SELECT INDEX FUTUF	0	0	-	0	-	0	7	-100.0%
MALAYSIAN PALM SWAP	59	0	-	85.71	-31.2%	73	59	22.8%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

February 2014

Page 2 of 17

	ADV FEB 2014	ADV FEB 2013	% CHG	ADV JAN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Commodities and Alternative Investments Options								
HDD SEASONAL STRIP	4	0	-	23.81	-83.4%	14	152	-90.5%
CDD SEASONAL STRIP	0	157.89	-100.0%	0	-	0	155	-100.0%
CDD WEATHER	0	0	-	0	-	0	28	-100.0%
HDD WEATHER EUROPEAN	42	26.32	60.0%	0	-	20	6	236.0%
SBIN M HURR EVENT2	0	0	-	0	-	0	0	-
HDD WEATHER	198	39.47	402.7%	26.43	650.8%	108	21	407.8%
LV CATL CSO	7	4.37	71.1%	10.48	-28.7%	9	3	166.4%
LN HOGS CSO	0	0	-	0	-	0	0	-100.0%
SBIN HURR	0	0	-	0	-	0	3	-100.0%
SNOWFALL	0	0	-	9.52	-100.0%	5	0	-
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	6	-100.0%
MILK	1,362	1,226.16	11.0%	1,848.05	-26.3%	1,617	1,032	56.7%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	44	-100.0%
CASH-SETTLED CHEESE	132	95.74	37.5%	150.33	-12.4%	141	105	34.7%
LIVE CATTLE	11,359	13,386.74	-15.2%	16,230.71	-30.0%	13,916	10,861	28.1%
BUTTER CS	32	60.05	-46.9%	21.38	49.2%	26	60	-56.1%
LUMBER	71	49.05	45.0%	44.81	58.7%	57	62	-7.5%
DRY WHEY	22	5.79	288.2%	8.86	153.7%	15	14	9.5%
CLASS IV MILK	182	32.53	460.8%	139.52	30.7%	160	99	61.5%
NFD MILK	47	7.89	497.3%	36.57	28.9%	42	25	63.8%
LEAN HOGS	13,391	6,799	97.0%	7,412.76	80.6%	10,252	6,335	61.8%
FEEDER CATTLE	860	921.95	-6.7%	1,047.19	-17.9%	958	853	12.3%
MLK MID	8	1.74	333.3%	4.33	73.7%	6	4	31.0%
WHEAT HRW	0	0	-	0	-	0	805	-100.0%
JULY-DEC WHEAT CAL SPRD	57	26.05	119.2%	35.76	59.7%	46	29	57.4%
CORN	67,954	81,328.37	-16.4%	77,576.19	-12.4%	73,006	93,390	-21.8%
SOYBEAN MEAL	10,054	6,640.11	51.4%	5,918.1	69.9%	7,883	8,111	-2.8%
SOYBEAN OIL	7,364	7,158.58	2.9%	5,127.95	43.6%	6,190	5,667	9.2%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
DEC-JULY CORN CAL SPRD	0	0	-	0	-	0	2	-100.0%
DEC-DEC CORN CAL SPRD	0	0	-	0	-	0	9	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
JULY-JULY WHEAT CAL SPRD	11	0.05	19912.0%	0	-	5	3	86.7%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	2	-100.0%
ROUGH RICE	45	62.21	-28.1%	51.81	-13.7%	48	68	-29.2%
WHEAT	21,053	24,019.84	-12.4%	21,995.62	-4.3%	21,548	18,268	18.0%
WHEAT-CORN ICSO	0	1.05	-100.0%	2.67	-100.0%	1	7	-80.2%
CORN NEARBY+2 CAL SPRD	352	299.21	17.6%	217.14	62.0%	281	623	-54.9%
SOYBN NEARBY+2 CAL SPRD	23	0.05	43125.9%	2.38	854.9%	12	41	-70.6%
WHEAT NEARBY+2 CAL SPRD	173	65.16	166.0%	293.86	-41.0%	237	137	72.7%
SOY OIL NEARBY+2 CAL SPRD	66	9.21	614.3%	9.52	590.8%	36	8	329.1%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-100.0%
JULY-DEC CORN CAL SPRD	752	593.21	26.8%	701.1	7.2%	725	369	96.4%
JULY-NOV SOYBEAN CAL SPRD	235	288.32	-18.5%	147.38	59.4%	189	238	-20.5%
OATS	147	136.32	8.1%	151	-2.4%	149	125	19.9%
SOYBEAN	55,320	64,140.47	-13.8%	49,009.43	12.9%	52,007	58,574	-11.2%
JULY-DEC SOY OIL CAL SPRD	1	0	-	0	-	0	2	-86.3%
SOYBEAN CRUSH	13	8.47	54.7%	21.57	-39.2%	18	13	37.2%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
SOYBEAN CORN RATIO	0	0	-	0	-	0	0	-

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

February 2014

Page 3 of 17

	ADV FEB 2014	ADV FEB 2013	% CHG	ADV JAN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Commodities and Alternative Investments Options								
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0.24	-100.0%	0	0	-
MAR-JULY WHEAT CAL SPRD	1	0	-	15.71	-91.6%	9	1	1109.0%
MAR-DEC CORN CAL SPRD	0	0	-	2.86	-100.0%	2	2	-25.9%
FX Futures								
RMB EURO	0	0	-	0	-	0	0	-100.0%
TURKISH LIRA	133	230.21	-42.2%	67.33	97.4%	99	180	-45.3%
TURKISH LIRA (EU)	104	11.26	824.8%	46.14	125.7%	74	110	-33.0%
JAPANESE YEN	150,801	219,771.42	-31.4%	158,815.52	-5.0%	155,009	169,691	-8.7%
KOREAN WON	11	16.32	-31.3%	18.48	-39.3%	15	21	-27.8%
CD/JY CROSS RATES	9	3.05	193.1%	8.71	2.7%	9	5	84.6%
CANADIAN DOLLAR	56,033	75,761.84	-26.0%	71,212.24	-21.3%	64,002	69,158	-7.5%
AD/NE CROSS RATES	4	1.53	182.8%	0.24	1712.6%	2	3	-18.4%
BRITISH POUND	112,621	139,340.16	-19.2%	101,097.1	11.4%	106,571	116,023	-8.1%
RUSSIAN RUBLE	1,180	986	19.7%	789	49.6%	975	972	0.3%
SWISS FRANC	29,053	33,889.37	-14.3%	34,007.05	-14.6%	31,654	35,959	-12.0%
NEW ZEALND DOLLAR	10,266	15,917.26	-35.5%	13,936.14	-26.3%	12,193	14,358	-15.1%
BP/JY CROSS RATES	166	57.26	190.3%	99.19	67.6%	131	124	5.8%
SHEKEL	46	24.74	85.7%	13.67	236.2%	29	38	-24.5%
E-MICRO USD/CAD	0	0.05	0.0%	0	-	0	0	-68.5%
E-MICRO GBP/USD	2,083	2,608.84	-20.2%	1,997.86	4.3%	2,038	1,540	32.3%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-
E-MICRO EUR/USD	9,273	10,146.95	-8.6%	10,288.67	-9.9%	9,806	7,996	22.6%
E-MICRO USD/JPY	0	0.68	-100.0%	0.14	-100.0%	0	0	-80.7%
E-MICRO AUD/USD	2,147	1,054.74	103.5%	2,448	-12.3%	2,305	1,563	47.4%
AUSTRALIAN DOLLAR	83,196	101,763.42	-18.2%	92,946.9	-10.5%	88,315	104,493	-15.5%
E-MINI JAPANESE YEN	709	1,862.84	-61.9%	655.57	8.2%	681	1,326	-48.6%
EFX/JY CROSS RATES	2,065	6,940.68	-70.2%	2,052.24	0.6%	2,058	3,588	-42.6%
RMB USD	59	18.05	227.4%	76.24	-22.5%	68	75	-9.6%
EFX/BP CROSS RATES	2,455	5,890.16	-58.3%	2,156.48	13.9%	2,299	2,933	-21.6%
EFX/SF CROSS RATES	1,098	1,884.95	-41.8%	1,493.52	-26.5%	1,306	1,771	-26.3%
INDIAN RUPEE	283	114.16	147.6%	199.24	41.9%	239	659	-63.8%
EC/SEK CROSS RATES	62	0.84	7225.0%	3.62	1604.5%	31	14	119.7%
S.AFRICAN RAND	242	239.26	1.0%	169.29	42.7%	204	562	-63.7%
MEXICAN PESO	37,655	39,820.11	-5.4%	39,269.38	-4.1%	38,503	41,169	-6.5%
EURO FX	196,478	320,470.05	-38.7%	210,574.76	-6.7%	203,879	243,197	-16.2%
SF/JY CROSS RATES	0	25.05	-99.2%	0.05	342.2%	0	8	-98.4%
EC/CD CROSS RATES	33	13.47	144.9%	39.19	-15.8%	36	38	-3.9%
EC/NOK CROSS RATES	3	3.32	0.0%	6	-44.7%	5	8	-43.8%
EC/AD CROSS RATES	45	45.84	-0.8%	17.48	160.2%	31	48	-36.4%
BP/SF CROSS RATES	16	7.58	107.6%	12.71	23.8%	14	13	10.1%
E-MINI EURO FX	4,395	5,252.47	-16.3%	5,900.9	-25.5%	5,185	4,124	25.7%
MICRO JYP/USD	1,065	785.32	35.6%	777.95	36.9%	914	703	30.2%
MICRO CAD/USD	846	187.68	350.5%	932.33	-9.3%	891	237	275.8%
MICRO CHF/USD	270	309.79	-12.9%	224.43	20.3%	246	244	0.8%
POLISH ZLOTY (EC)	248	110.58	123.8%	211.76	16.9%	229	176	29.8%
AD/JY CROSS RATES	218	74	194.7%	188.38	15.8%	202	126	60.9%
AD/CD CROSS RATES	2	4.21	-62.5%	8.52	-81.5%	5	5	11.7%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

February 2014

Page 4 of 17

	ADV FEB 2014	ADV FEB 2013	% CHG	ADV JAN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
FX Futures								
HUNGARIAN FORINT (US)	1	5.74	-86.2%	2.9	-72.8%	2	62	-96.9%
CZECK KORUNA (EC)	0	0	-	0	-	0	37	-100.0%
POLISH ZLOTY (US)	133	99.21	33.7%	110.9	19.6%	121	78	55.9%
SKR/USD CROSS RATES	20	27.84	-28.5%	36.95	-46.2%	29	53	-45.9%
HUNGARIAN FORINT (EC)	3	0.63	408.3%	1.9	68.5%	3	78	-96.8%
CZECK KORUNA (US)	0	0	-	0	-	0	23	-100.0%
NKR/USD CROSS RATE	20	29.89	-34.7%	32	-39.0%	26	55	-52.9%
BRAZIL REAL	2,087	2,725.74	-23.4%	953.81	118.8%	1,492	1,402	6.4%
EURO QUARTERLY VARIANCE FUTU	0	0	-	0	-	0	2	-100.0%
USDZAR	10	0	-	24.86	-60.2%	18	2	930.7%
FX Options								
AUSTRALIAN DLR (EU)	19	7.95	139.1%	20.76	-8.5%	20	57	-64.8%
JAPANESE YEN	9,106	18,104	-49.7%	12,592.67	-27.7%	10,937	14,622	-25.2%
EURO FX (EU)	234	483.79	-51.7%	193.38	20.8%	212	287	-25.9%
CANADIAN DOLLAR	4,990	4,933.84	1.1%	6,711.05	-25.6%	5,893	4,379	34.6%
BRITISH POUND	17,198	8,724.63	97.1%	12,755.38	34.8%	14,866	7,309	103.4%
RUSSIAN RUBLE	5	0	-	0	-	3	5	-46.9%
CANADIAN DOLLAR (EU)	19	132.26	-85.3%	11.14	74.3%	15	58	-73.8%
SWISS FRANC (EU)	22	34.63	-36.8%	10	118.9%	16	24	-35.0%
SWISS FRANC	1,253	583.11	114.9%	1,009.76	24.1%	1,125	697	61.4%
BRITISH POUND (EU)	74	158.89	-53.6%	90.38	-18.4%	83	116	-29.0%
NEW ZEALND DOLLAR	2	0.32	483.3%	0.24	673.7%	1	0	306.5%
AUSTRALIAN DOLLAR	6,732	6,217.84	8.3%	7,303.33	-7.8%	7,032	6,896	2.0%
EFX/JY CROSS RATES	0	0	-	0	-	0	10	-100.0%
EFX/SF CROSS RATES	0	0	-	0	-	0	0	-
MEXICAN PESO	1	1.42	0.0%	0.48	198.4%	1	11	-91.8%
EURO FX	21,220	38,351.47	-44.7%	27,174.48	-21.9%	24,346	25,644	-5.1%
JAPANESE YEN (EU)	122	239.53	-49.2%	52.76	130.8%	86	132	-35.4%
BRAZIL REAL	1	0	-	0	-	0	0	-

CME Group Exchange ADV Report - Monthly

February 2014

Page 5 of 17

	ADV FEB 2014	ADV FEB 2013	% CHG	ADV JAN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Equity Index Futures								
DJ US REAL ESTATE	211	66.21	218.0%	187	12.6%	198	208	-4.8%
E-MINI NASDAQ 100	275,585	229,775.26	19.9%	268,619.57	2.6%	271,928	235,687	15.4%
S&P ENERGY SECTOR	172	217.42	-20.7%	301.33	-42.8%	240	328	-26.8%
S&P MATERIALS SECTOR	33	58.37	-42.9%	68.52	-51.4%	52	90	-42.7%
S&P FINANCIAL SECTOR	43	103.21	-58.0%	78.9	-45.0%	62	198	-68.7%
S&P HEALTH CARE SECTOR	82	133.95	-38.4%	40.1	105.7%	60	182	-66.9%
S&P INDUSTRIAL SECTOR	122	23.05	429.2%	51.71	135.9%	85	94	-9.2%
S&P UTILITIES SECTOR	100	128.26	-22.2%	177.52	-43.8%	141	201	-30.0%
S&P TECHNOLOGY SECTOR	69	18.37	275.9%	100.38	-31.2%	86	160	-46.5%
S&P CONSUMER DSCRTNRY SECTO	63	57.16	9.5%	64.29	-2.7%	63	86	-26.0%
S&P 500	10,156	13,096.89	-22.5%	9,545.76	6.4%	9,836	16,494	-40.4%
E-MICRO NIFTY	0	0.21	-100.0%	0	-	0	0	-100.0%
NASDAQ	761	1,345.84	-43.4%	1,268.71	-40.0%	1,028	929	10.6%
E-MINI MIDCAP	18,976	17,624.58	7.7%	17,597	7.8%	18,252	22,228	-17.9%
NIKKEI 225 (\$) STOCK	19,997	17,145.89	16.6%	17,672.43	13.2%	18,776	18,575	1.1%
NIKKEI 225 (YEN) STOCK	54,821	45,873.79	19.5%	53,116.05	3.2%	53,926	46,795	15.2%
IBOVESPA INDEX	33	150.42	-78.2%	39.29	-16.4%	36	115	-68.5%
S&P 600 SMALLCAP EMINI	0	0.68	-61.5%	0.48	-44.7%	0	1	-73.2%
S&P CONSUMER STAPLES SECTOR	173	141.26	22.3%	89.05	94.0%	129	171	-24.8%
E-MINI S&P500	1,750,771	1,892,272.05	-7.5%	1,608,096	8.9%	1,675,867	1,794,807	-6.6%
S&P 500/VALUE	1	0.42	137.5%	0.33	200.0%	1	3	-77.7%
S&P 500 GROWTH	0	1.47	-67.9%	0.57	-17.1%	1	3	-80.8%
S&P 400 MIDCAP	140	3.74	3639.5%	61	129.1%	98	82	19.5%
\$25 DJ	0	0.05	-100.0%	0	-	0	0	-100.0%
MINI \$5 DOW	163,981	132,906.84	23.4%	151,464.71	8.3%	157,410	140,670	11.9%
DJIA	584	578.37	1.0%	401.1	45.7%	488	662	-26.3%
Equity Index Options								
E-MINI NASDAQ 100	17,108	3,195.79	435.3%	10,457.05	63.6%	13,616	3,530	285.8%
S&P 500	34,568	27,584.16	25.3%	23,904.71	44.6%	28,970	27,721	4.5%
EOW4 EMINI S&P 500	394	18,056.84	-97.8%	34,952.05	-98.9%	18,537	23,165	-20.0%
EOW2 S&P 500	2,877	945.47	204.3%	3,712.62	-22.5%	3,316	2,146	54.5%
EOW1 EMINI S&P 500	53,328	25,748.16	107.1%	32,439.86	64.4%	42,362	23,534	80.0%
NASDAQ	1	0.16	633.3%	1.86	-37.7%	2	2	1.4%
EOW1 S&P 500	3,422	253.42	1250.5%	2,920.24	17.2%	3,159	1,349	134.2%
E-MINI MIDCAP	3	7.74	-57.1%	10.62	-68.8%	7	6	25.5%
EOM S&P 500	4,019	3,937.53	2.1%	4,850.52	-17.1%	4,455	3,331	33.8%
EOM EMINI S&P	52,882	25,898.26	104.2%	58,688	-9.9%	55,930	30,136	85.6%
EOW2 EMINI S&P 500	44,050	19,008.11	131.7%	32,514.67	35.5%	37,994	23,019	65.1%
E-MINI S&P500	318,734	209,359.42	52.2%	276,051.33	15.5%	296,326	224,768	31.8%
MINI \$5 DOW	541	749.42	-27.8%	612.71	-11.7%	579	723	-20.0%
DJIA	0	2.89	-89.1%	0.1	231.7%	0	18	-98.9%

CME Group Exchange ADV Report - Monthly

February 2014

Page 6 of 17

	ADV FEB 2014	ADV FEB 2013	% CHG	ADV JAN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Interest Rate Futures								
5-YR SWAP RATE	1,041	1,349.89	-22.9%	2,014.48	-48.3%	1,552	2,048	-24.2%
2-YR SWAP RATE	167	672.63	-75.1%	72.9	129.4%	118	298	-60.5%
10-YR SWAP RATE	1,055	1,111.89	-5.1%	1,629.38	-35.3%	1,357	2,705	-49.8%
EURO BONDS	0	0	-	0	-	0	0	-100.0%
1-MONTH EURODOLLAR	132	24.05	448.8%	21.43	516.0%	74	45	62.9%
EUROYEN	0	0	-	0	-	0	0	-100.0%
EMINI ED	0	0	-	0	-	0	0	-
EURODOLLARS	2,039,481	1,692,228.53	20.5%	2,607,683	-21.8%	2,337,787	2,052,580	13.9%
30-YR BOND	432,208	566,242.84	-23.7%	279,575	54.6%	352,076	388,743	-9.4%
5-YR SWAP	0	261.58	-100.0%	0	-	0	315	-100.0%
5-YR NOTE	948,524	986,865.89	-3.9%	622,934.38	52.3%	777,590	695,747	11.8%
10-YR NOTE	1,566,960	1,766,965.84	-11.3%	1,105,625	41.7%	1,324,759	1,293,366	2.4%
2-YR NOTE	338,794	389,934.37	-13.1%	190,707.76	77.7%	261,049	229,428	13.8%
30-YR SWAP RATE	233	91.05	155.7%	138.81	67.7%	183	354	-48.1%
ULTRA T-BOND	154,589	130,844.11	18.1%	70,043.62	120.7%	110,203	83,928	31.3%
30-YR SWAP	0	1.21	-100.0%	0	-	0	1	-100.0%
FED FUND	17,968	14,359.32	25.1%	17,843.29	0.7%	17,902	18,452	-3.0%
10-YR SWAP	0	411.42	-100.0%	0	-	0	502	-100.0%
Interest Rate Options								
EURO MIDCURVE	607,003	317,392.68	91.2%	714,715.24	-15.1%	663,552	484,761	36.9%
EURODOLLARS	102,722	52,364.21	96.2%	115,240	-10.9%	109,294	110,403	-1.0%
FLEX 30-YR BOND	168	0	-	0	-	80	0	-
FLEX 10-YR NOTE	0	0	-	0	-	0	2	-100.0%
30-YR BOND	60,854	74,672.89	-18.5%	53,993.19	12.7%	57,252	75,896	-24.6%
5-YR NOTE	85,225	134,823.11	-36.8%	111,476.1	-23.5%	99,007	96,574	2.5%
10-YR NOTE	482,430	328,298.21	46.9%	403,621.43	19.5%	441,056	358,735	22.9%
2-YR NOTE	5,359	12,661	-57.7%	5,391.71	-0.6%	5,376	7,653	-29.8%
ULTRA T-BOND	1,166	250.11	366.3%	91.62	1172.9%	602	350	72.2%
FED FUND	0	262	-100.0%	92.71	-100.0%	49	215	-77.3%
Energy Futures								
TENNESSEE 500 LEG NG SWIN	0	0	-	0	-	0	0	-100.0%
ELEC ERCOT OFF PEAK	0	0	-	1,566.1	-100.0%	822	1,175	-30.0%
RBOB GAS	22	1,123.53	-98.0%	24.33	-9.8%	23	354	-93.4%
ELEC ERCOT DLY PEAK	0	0	-	76.81	-100.0%	40	45	-10.8%
ERCOT NORTH ZMCPE 5MW OFFPE	107	0	-	1,613.33	-93.4%	898	1,065	-15.7%
ERCOT NORTH ZMCPE 5MW PEAK	6	5.53	0.0%	75.24	-92.7%	42	66	-35.8%
ERCOT HOUSTON Z MCPE 5MW PEAK	0	0	-	0	-	0	0	-
SINGAPORE JET KERO VS. GASOIL	0	15.79	-100.0%	0	-	0	11	-100.0%
PETRO OUTRIGHT EURO	415	367.21	13.0%	394.95	5.0%	404	352	14.8%
MONT BELVIEU LDH PROPANE OPIS	54	8.68	516.4%	38.43	39.3%	46	15	212.6%
MONT BELVIEU ETHANE OPIS BALM	1	1.32	-40.0%	1.19	-33.7%	1	0	619.9%
CONWAY NATURAL GASOLINE (OPIS)	0	0	-	0	-	0	0	-100.0%
PETROCHEMICALS	168	238.68	-29.8%	159.71	4.9%	163	157	4.2%
CONWAY PROPANE 5 DECIMALS SV	48	47.89	-0.2%	105.48	-54.7%	78	34	127.5%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

February 2014

Page 7 of 17

	ADV FEB 2014	ADV FEB 2013	% CHG	ADV JAN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Energy Futures								
CONWAY NORMAL BUTANE (OPIS) S	0	0	-	0	-	0	4	-100.0%
MONT BELVIEU NORMAL BUTANE B/	18	3	489.5%	13.62	29.8%	16	17	-7.4%
MONT BELVIEU NATURAL GASOLINE	14	8.79	60.5%	11.95	18.0%	13	9	51.3%
IN DELIVERY MONTH EUA	2,112	1,210.16	74.5%	303.52	595.9%	1,163	1,597	-27.2%
WTS (ARGUS) VS WTI SWAP	77	0	-	262.62	-70.5%	175	58	200.1%
ISO NEW ENGLAND PK LMP	49	33.16	46.3%	0	-	23	12	96.6%
ELEC NYISO OFF-PEAK	0	0	-	0	-	0	357	-100.0%
ELEC MISO PEAK	0	0	-	4.76	-100.0%	3	29	-91.4%
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-	0	3	-100.0%
ANR LA NAT GAS INDEX SWAP	0	0	-	0	-	0	0	-
NGPL STX NAT GAS INDEX SW	0	0	-	0	-	0	0	-
COLUMB GULF MAINLINE NG B	0	0	-	127.86	-100.0%	67	7	853.5%
TEXAS EAST W LOUISIANA NG	0	0	-	0	-	0	0	-
ONEOK OKLAHOMA NG BASIS	61	0.63	9533.0%	2.86	2029.5%	30	6	387.9%
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-	0	10	-100.0%
NYISO ZONE C 5MW D AH O P	0	0	-	0	-	0	270	-100.0%
PJM NI HUB 5MW REAL TIME	650	7,224.11	-91.0%	2,629.33	-75.3%	1,689	5,032	-66.4%
NYISO ZONE J 5MW D AH O P	1,227	214.21	473.0%	0	-	583	1,801	-67.6%
NYISO ZONE J 5MW D AH PK	118	412.79	-71.5%	0	-	56	167	-66.6%
NEPOOL W CNT MASS 5MW D A	0	0	-	0	-	0	168	-100.0%
PJM COMED 5MW D AH PK	0	0	-	28.57	-100.0%	15	26	-41.8%
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	-	223.62	-100.0%	117	56	108.7%
NEPOOL CONECTIC 5MW D AH	0	0	-	12.1	-100.0%	6	3	122.3%
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-	0	0	-
NYISO ZONE C 5MW D AH PK	11	0	-	0	-	5	27	-80.2%
PETRO CRCKS & SPRDS NA	1,562	1,610.53	-3.0%	1,267.48	23.2%	1,407	1,457	-3.4%
SINGAPORE GASOIL	151	49.95	202.4%	179.71	-15.9%	166	94	76.9%
PETRO OUTRIGHT NA	608	207.63	192.7%	487.62	24.6%	545	351	55.1%
CRUDE OIL SPRDS	0	3.16	-100.0%	0	-	0	3	-100.0%
RBOB GASOLINE BALMO CLNDR	34	13.53	154.9%	13.1	163.3%	23	51	-54.3%
GASOLINE UP-DOWN BALMO SW	23	38.42	-39.7%	28.57	-18.9%	26	25	3.5%
COLUMBIA GULF MAIN NAT G	0	0	-	21.33	-100.0%	11	0	-
ALGON CITY GATES NAT GAS	0	0	-	0	-	0	2	-100.0%
TENN 800 LEG NAT GAS INDE	7	45.68	-85.7%	0	-	3	28	-88.7%
NATURAL GAS PHY	436,920	363,699.26	20.1%	422,476.67	3.4%	429,337	334,454	28.4%
CRUDE OIL OUTRIGHTS	385	357.68	7.7%	473.1	-18.6%	431	294	46.7%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ELEC FINSETTLED	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	167	323.53	-48.5%	198.86	-16.2%	184	278	-34.0%
FREIGHT MARKETS	0	1.58	-100.0%	1.9	-100.0%	1	0	152.0%
PLASTICS	31	13.95	124.2%	15.24	105.2%	23	17	37.1%
NYH NO 2 CRACK SPREAD CAL	97	221.84	-56.3%	167.29	-42.0%	134	264	-49.3%
TRANSCO ZONE 6 BASIS SWAP	13	0	-	0.95	1226.3%	7	11	-39.2%
NYISO A	42	187	-77.4%	0	-	20	67	-70.1%
MINY NATURAL GAS	3,655	1,263.16	189.4%	3,076.67	18.8%	3,351	1,265	165.0%
HEATING OIL PHY	152,281	147,450.95	3.3%	161,931.38	-6.0%	157,347	129,959	21.1%
DOMINION TRANSMISSION INC	155	0	-	457.62	-66.1%	314	85	268.6%
TCO BASIS SWAP	0	0	-	33.9	-100.0%	18	9	109.0%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

February 2014

Page 8 of 17

	ADV FEB 2014	ADV FEB 2013	% CHG	ADV JAN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Energy Futures								
PJM MONTHLY	118	105.89	11.5%	131.05	-9.9%	125	141	-11.3%
WAHA INDEX SWAP FUTURE	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	118	275.21	-57.3%	297	-60.4%	212	256	-17.2%
EASTERN RAIL DELIVERY CSX	185	408.05	-54.7%	564.05	-67.2%	384	458	-16.2%
HTG OIL	0	326	-100.0%	0	-	0	192	-100.0%
EUROPE 3.5% FUEL OIL MED	1	3.21	-54.1%	11.48	-87.2%	7	2	313.3%
AEP-DAYTON HUB DAILY	9	0	-	0	-	5	1	698.6%
PJM OFF-PEAK LMP SWAP FUT	36	54.84	-34.7%	26	37.7%	31	282	-89.1%
AEP-DAYTON HUB OFF-PEAK M	2	16.84	-87.5%	1.71	22.8%	2	15	-87.3%
DOMINION TRAN INC - APP I	0	0	-	0	-	0	1	-100.0%
TENNESSEE ZONE 0 BASIS SW	0	67.58	-100.0%	10.67	-100.0%	6	6	0.4%
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-100.0%
TD3 MEG TO JAPAN 250K MT	0	2.89	-100.0%	0	-	0	1	-100.0%
FUELOIL SWAP:CARGOES VS.B	38	57.37	-34.4%	59.24	-36.5%	49	62	-21.3%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-	0	0	-
MINY HTG OIL	1	0.53	10.0%	0.52	10.5%	1	1	-17.0%
BRENT CALENDAR SWAP	308	483.74	-36.2%	639.33	-51.8%	482	452	6.7%
EURO GASOIL 10PPM VS ICE	7	10.84	-39.3%	5.95	10.5%	6	17	-63.9%
WTI-BRENT CALENDAR SWAP	1,412	1,224.58	15.3%	803.43	75.7%	1,092	1,385	-21.1%
CENTERPOINT BASIS SWAP	4	21.89	-79.8%	0.95	364.2%	3	18	-85.5%
PJM NILL DA OFF-PEAK	303	1,155.79	-73.8%	851.05	-64.4%	591	1,620	-63.5%
PANHANDLE INDEX SWAP FUTU	0	13.05	-100.0%	0	-	0	2	-100.0%
PJM NILL DA PEAK	12	69.16	-83.3%	108.29	-89.4%	62	99	-37.3%
CIN HUB 5MW REAL TIME PK	95	0	-	55	73.6%	74	214	-65.3%
MINY WTI CRUDE OIL	5,847	6,339.42	-7.8%	6,119.14	-4.4%	5,990	7,003	-14.5%
JAPAN C&F NAPHTHA SWAP	55	112.79	-51.1%	76.05	-27.5%	66	93	-29.1%
LLS (ARGUS) VS WTI SWAP	562	892.68	-37.0%	784.14	-28.3%	679	838	-19.0%
RBOB PHY	127,209	157,893.21	-19.4%	117,663.62	8.1%	122,198	136,787	-10.7%
NEPOOL RHD ISLD 5MW D AH	487	0	-	0	-	231	15	1424.7%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-	0	39	-100.0%
CIN HUB 5MW REAL TIME O P	1,036	107.37	864.7%	270.86	282.4%	634	3,670	-82.7%
ULSD UP-DOWN(ARGUS) SWAP	0	0	-	0	-	0	0	-
LTD NAT GAS	11,421	8,517.47	34.1%	14,302.38	-20.1%	12,934	9,483	36.4%
NORTHWEST ROCKIES BASIS S	47	1.26	3595.7%	5.62	730.8%	25	21	18.4%
SINGAPORE 380CST BALMO	4	4.47	-3.5%	3.52	22.5%	4	5	-14.1%
PJM BGE DA OFF-PEAK	0	492.63	-100.0%	0	-	0	130	-100.0%
ULSD 10PPM CIF MED VS ICE	3	1.68	59.4%	4.52	-40.7%	4	5	-30.9%
GULF COAST JET FUEL CLNDR	0	13.16	-100.0%	14.52	-100.0%	8	51	-85.1%
HEATING OIL CRCK SPRD BAL	0	1.21	-100.0%	0	-	0	0	-100.0%
SINGAPORE GASOIL SWAP	630	448.74	40.3%	490.29	28.4%	557	573	-2.9%
CHICAGO ULSD PL VS HO SPR	39	7.11	448.1%	48.86	-20.3%	44	19	131.3%
CIN HUB 5MW D AH PK	84	16.68	404.4%	0	-	40	83	-51.8%
PJM AD HUB 5MW REAL TIME	8,026	1,199	569.4%	16,649.76	-51.8%	12,553	8,556	46.7%
TC5 RAS TANURA TO YOKOHAM	0	2.63	-100.0%	0.24	-100.0%	0	4	-97.2%
Sumas Basis Swap	16	17.79	-8.3%	15.95	2.3%	16	14	18.9%
RBOB CRACK SPREAD	40	29.47	36.2%	279.95	-85.7%	166	75	122.8%
NGPL TEX/OK	98	36.84	165.1%	29.48	231.4%	62	18	252.8%
EURO GASOIL 10 CAL SWAP	0	0	-	0.05	121.2%	0	2	-95.3%
HENRY HUB INDEX SWAP FUTU	371	1,032.42	-64.1%	316.38	17.2%	342	421	-18.7%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

February 2014

Page 9 of 17

	ADV FEB 2014	ADV FEB 2013	% CHG	ADV JAN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Energy Futures								
WTI-BRENT BULLET SWAP	211	47.37	344.4%	83.33	152.6%	144	74	95.3%
NYISO J OFF-PEAK	0	3.68	-100.0%	0	-	0	4	-100.0%
EAST/WEST FUEL OIL SPREAD	40	115.79	-65.7%	58.95	-32.6%	50	61	-18.1%
TENNESSEE 500 LEG BASIS S	10	0	-	0	-	5	0	-
NORTHERN NATURAL GAS DEMAR	0	0	-	0	-	0	0	-
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-	0	1	-100.0%
CARBON EUA EMISSIONS EURO	0	0	-	0	-	0	2	-100.0%
APPALACHIAN COAL (PHY)	127	538.16	-76.3%	203.33	-37.4%	167	336	-50.2%
WTI CALENDAR	1,647	2,425.89	-32.1%	1,645.24	0.1%	1,646	1,658	-0.7%
CINERGY HUB PEAK MONTH	0	6.84	-100.0%	0	-	0	5	-100.0%
CHICAGO ULSD (PLATTS) SWA	0	0	-	2.19	-100.0%	1	0	1348.4%
RBOB CALENDAR SWAP	648	477.11	35.8%	407.52	59.0%	522	380	37.2%
AEP-DAYTON HUB MTHLY	2	43.16	-95.1%	1.05	101.0%	2	24	-93.4%
CRUDE OIL PHY	519,067	607,384.05	-14.5%	531,525.33	-2.3%	525,608	586,074	-10.3%
N ILLINOIS HUB MTHLY	2	18.63	-88.7%	0	-	1	14	-92.9%
NEW YORK ETHANOL SWAP	97	79.05	22.2%	69.76	38.4%	83	43	92.7%
LA CARB DIESEL (OPIS)	0	3.47	-100.0%	0.52	-100.0%	0	2	-81.7%
RBOB SPREAD (PLATTS) SWAP	0	15.79	-100.0%	0	-	0	3	-100.0%
EURO PROPANE CIF ARA SWA	18	54.95	-66.9%	24.33	-25.2%	21	34	-36.3%
LA CARBOB GASOLINE(OPIS)S	33	2.63	1150.0%	55.95	-41.2%	45	50	-10.4%
OPIS PHYSICAL NATURAL GASOLINE	0	0	-	0	-	0	0	-
MCCLOSKEY ARA ARGS COAL	6,764	3,163.84	113.8%	5,763.52	17.4%	6,239	3,927	58.9%
MCCLOSKEY RCH BAY COAL	1,830	655.89	179.0%	1,597.62	14.5%	1,708	1,105	54.6%
MGF FUT	0	0	-	0	-	0	0	-100.0%
MNC FUT	269	56.16	379.4%	235.29	14.4%	251	133	89.0%
MGN1 SWAP FUT	2	17.63	-86.6%	3.9	-39.3%	3	3	18.9%
UCM FUT	0	0	-	0	-	0	1	-100.0%
MJC FUT	2	0	-	0.95	65.8%	1	4	-68.0%
HEATING OIL VS ICE GASOIL	274	349.89	-21.7%	112.86	142.7%	189	328	-42.2%
UP DOWN GC ULSD VS NMX HO	2,464	3,012.16	-18.2%	2,696.52	-8.6%	2,586	2,621	-1.3%
HOUSTON SHIP CHANNEL BASI	247	9.58	2478.0%	82.86	198.0%	161	7	2261.4%
FUEL OIL CRACK VS ICE	267	1,373.47	-80.6%	251.14	6.3%	259	762	-66.1%
NGPL TEXOK INDEX	0	0	-	0	-	0	0	-
NATURAL GAS	4,514	269.32	1576.2%	3,212.24	40.5%	3,831	862	344.6%
N ROCKIES PIPE SWAP	0	0	-	0	-	0	1	-100.0%
SOCAL PIPE SWAP	0	6	-100.0%	0	-	0	0	-100.0%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	1	-100.0%
GAS EURO-BOB OXY NWE BARGES	1,548	1,271.53	21.7%	1,025.81	50.9%	1,274	987	29.1%
MONT BELVIEU NATURAL GASOLINE	266	188.58	41.3%	133.62	99.3%	197	105	87.5%
ONTARIO POWER SWAPS	32	253.42	-87.3%	72.86	-55.9%	54	931	-94.3%
DAILY PJM	77	3.16	2341.7%	447.52	-82.8%	272	29	850.1%
BRENT OIL LAST DAY	45,935	22,810.84	101.4%	47,626.38	-3.6%	46,823	36,567	28.0%
SINGAPORE GASOIL CALENDAR	116	0	-	10	1063.2%	61	0	18955.1%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0.48	-100.0%	0	0	26.0%
GC ULSD VS GC JET SPREAD	0	0	-	0	-	0	1	-100.0%
MARS (ARGUS) VS WTI TRD M	13	4.74	183.3%	9.29	44.5%	11	6	81.7%
MARS (ARGUS) VS WTI SWAP	90	23.68	280.0%	103.1	-12.7%	97	99	-2.4%
SINGAPORE JET KERO BALMO	14	3.68	285.7%	0	-	7	4	65.5%
WTS (ARGUS) VS WTI TRD MT	77	80.53	-4.2%	13.48	472.2%	44	44	-0.9%
DUBAI CRUDE OIL BALMO	2	0	-	0	-	1	1	32.3%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

February 2014

Page 10 of 17

	ADV FEB 2014	ADV FEB 2013	% CHG	ADV JAN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Energy Futures								
EURO 1% FUEL OIL NEW BALM	2	3.11	-44.1%	1.24	40.3%	1	3	-46.1%
BRENT CFD SWAP	21	0	-	0	-	10	6	80.6%
PREMIUM UNLD 10P FOB MED	19	19.84	-4.8%	10.81	74.8%	15	21	-31.3%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	-100.0%
3.5% FUEL OIL CID MED SWA	0	0	-	0	-	0	1	-100.0%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-	0	0	-100.0%
ARGUS PROPAN FAR EST INDE	3	14.42	-79.2%	11.33	-73.5%	7	13	-44.4%
ULSD 10PPM CIF VS ICE GAS	0	0.26	-100.0%	0	-	0	0	-100.0%
SINGAPORE NAPHTHA BALMO	5	0	-	0	-	3	0	-
NYISO ZONE G 5MW D AH PK	3	404.32	-99.2%	171.14	-98.2%	91	391	-76.6%
GASOIL 0.1 BRGS FOB VS IC	1	0	-	0	-	0	0	-16.0%
NYMEX ULSD VS NYMEX HO	0	0	-	1.43	-100.0%	1	0	-
RBOB VS HEATING OIL SWAP	4	0	-	3.57	10.5%	4	1	215.0%
GULF COAST ULSD CRACK SPR	67	71.05	-5.7%	97.62	-31.4%	83	144	-42.4%
USGC UNL 87 CRACK SPREAD	21	39.47	-46.7%	14.29	47.4%	18	27	-35.0%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-	0	0	-100.0%
TENNESSEE 800 LEG NG BASI	0	45.68	-100.0%	0	-	0	26	-100.0%
NEPOOL W CNTR M 5MW D AH	0	0	-	0	-	0	9	-100.0%
DATED TO FRONTLINE BRENT	34	106.16	-67.8%	57.33	-40.3%	46	112	-58.6%
PJM APS ZONE DA PEAK	0	0	-	0	-	0	9	-100.0%
PJM DPL DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM BGE DA PEAK	0	26.84	-100.0%	0	-	0	7	-100.0%
PJM PPL DA PEAK	0	0	-	0	-	0	14	-100.0%
PJM EASTERNH DA PEAK	0	0	-	0	-	0	0	-
PJM JCPL DA PEAK	403	0	-	0	-	192	5	3685.0%
PJM PSEG DA PEAK	0	0	-	0	-	0	1	-100.0%
PJM PSEG DA OFF-PEAK	0	0	-	0	-	0	19	-100.0%
PJM WESTH RT PEAK	2,865	475.26	502.8%	770.57	271.8%	1,765	577	206.1%
ALGONQUIN CITYGATES BASIS	0	0	-	227.05	-100.0%	119	24	390.3%
MICHCON NG INDEX SWAP	0	90.11	-100.0%	0	-	0	8	-100.0%
ICE GASOIL BALMO SWAP	2	0	-	0	-	1	0	20525.0%
ULSD 10PPM CIF MED SWAP	0	0	-	0	-	0	0	-100.0%
POLYETHYLENE FUTURES	0	0	-	0	-	0	0	-100.0%
EUROPE 1% FUEL OIL NWE CA	9	33.32	-72.0%	8.57	8.7%	9	20	-55.9%
NEW YORK HUB ZONE G PEAK	0	7.37	-100.0%	0	-	0	1	-100.0%
GULF COAST NO.6 FUEL OIL	2,591	3,367.89	-23.1%	3,042	-14.8%	2,828	3,149	-10.2%
SINGAPORE FUEL 180CST CAL	285	492.95	-42.1%	301.95	-5.5%	294	392	-24.9%
SINGAPORE FUEL OIL SPREAD	32	146.16	-78.0%	45.14	-28.9%	39	70	-44.2%
NORTHERN ILLINOIS OFF-PEA	0	7.89	-100.0%	0.95	-100.0%	1	11	-95.6%
PJM ATSI ELEC	0	0	-	0	-	0	0	-
SING FUEL	0	1.32	-100.0%	0.48	-100.0%	0	1	-70.0%
EURO-DENOMINATED PETRO PROD	0	0	-	1.67	-84.2%	1	0	152.0%
OPIS PHYSICAL NORMAL BUTANE	0	0	-	0	-	0	0	-
DATED BRENT (PLATTS) DAILY SWA	103	0	-	0	-	49	5	873.5%
GAS EURO-BOB OXY NWE BARGES	403	532.37	-24.2%	454.19	-11.2%	430	396	8.7%
MINY RBOB GAS	0	0.32	-50.0%	0.19	-17.1%	0	0	-11.8%
RBOB UP-DOWN CALENDAR SWA	575	809.74	-29.0%	473.1	21.5%	522	427	22.2%
LA JET FUEL VS NYM NO 2 H	18	0	-	9.52	85.1%	13	11	21.4%
ANR OKLAHOMA	0	0	-	0	-	0	11	-100.0%
MICHIGAN BASIS	0	71.79	-100.0%	0	-	0	12	-100.0%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

February 2014

Page 11 of 17

	ADV FEB 2014	ADV FEB 2013	% CHG	ADV JAN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Energy Futures								
TEXAS EASTERN ZONE M-3 BA	16	0	-	165.9	-90.1%	95	92	3.0%
PGE&E CITYGATE	0	0	-	0	-	0	0	-
NORTHERN NATURAL GAS VENTU	15	0	-	14.67	1.9%	15	7	111.5%
CIG BASIS	22	0	-	12.19	77.9%	17	19	-14.1%
PJM DAILY	4	0	-	1.81	118.1%	3	1	115.7%
COLUMBIA GULF ONSHORE	385	0	-	69.71	451.9%	219	0	-
Tetco STX Basis	0	0	-	0	-	0	0	-100.0%
Transco Zone 3 Basis	23	0	-	0	-	11	29	-63.1%
GULF COAST GASOLINE CLNDR	0	0	-	1.76	-100.0%	1	5	-83.1%
GULF COAST ULSD CALENDAR	62	27.74	122.6%	43.14	43.1%	52	40	30.7%
GASOLINE UP-DOWN (ARGUS)	0	40.79	-100.0%	0	-	0	7	-100.0%
JET UP-DOWN(ARGUS) SWAP	0	0	-	0	-	0	0	-
LA CARB DIESEL (OPIS) SWA	50	219.16	-77.2%	43.81	14.1%	47	62	-24.2%
EURO 3.5% FUEL OIL RDAM B	6	20.26	-72.7%	30.86	-82.1%	19	23	-19.6%
LLS (ARGUS) CALENDAR SWAP	0	94.74	-100.0%	0	-	0	22	-100.0%
SINGAPORE GASOIL BALMO	23	17.95	26.1%	70.95	-68.1%	48	28	71.9%
EUROPEAN NAPHTHA BALMO	11	19	-42.4%	12.33	-11.2%	12	11	11.1%
GASOIL MINI CALENDAR SWAP	19	0	-	8.24	130.0%	13	7	100.7%
NY JET FUEL (ARGUS) VS HEATING OIL	0	0	-	0	-	0	0	-100.0%
MISO 5MW PEAK	0	0	-	0	-	0	0	-
NY ULSD (ARGUS) VS HEATING OIL	72	258.63	-72.0%	101.19	-28.5%	88	82	7.2%
MISO 5MW OFF PEAK	0	0	-	0	-	0	0	-
PJM PECO ZONE5MW PEAK CAL MO	0	0	-	0	-	0	0	-
EUROPE 1% FUEL OIL RDAM C	0	9.79	-97.8%	1.95	-89.2%	1	3	-58.3%
SAN JUAN BASIS SWAP	0	0	-	0	-	0	5	-100.0%
SOCAL BASIS SWAP	0	0	-	0	-	0	0	-
GULF COAST JET VS NYM 2 H	2,958	1,112.53	165.8%	1,724.67	71.5%	2,310	1,976	16.9%
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	0	-
NY HARBOR RESIDUAL FUEL C	0	10.53	-100.0%	4.76	-100.0%	3	5	-45.7%
NYMEX ALUMINUM FUTURES	1	0	-	2.38	-44.7%	2	0	574.9%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-	0	0	-
EURO 3.5% FUEL OIL SPREAD	33	4.84	590.2%	46.19	-27.6%	40	11	249.3%
GASOIL CALENDAR SWAP	2	13.11	-81.5%	2.38	1.7%	2	7	-63.2%
BRENT FINANCIAL FUTURES	214	2,120.42	-89.9%	214.24	-0.2%	214	949	-77.4%
ICE BRENT DUBAI SWAP	38	135.84	-72.1%	2.14	1668.4%	19	66	-71.1%
GASOIL CRACK SPREAD CALEN	278	69.11	302.6%	121.14	129.7%	196	382	-48.8%
EUROPEAN NAPHTHA CRACK SPR	585	386.47	51.5%	580.86	0.8%	583	405	44.0%
CRUDE OIL	420	2,550.74	-83.5%	366.38	14.7%	392	1,216	-67.8%
NEPOOL INTR HUB 5MW D AH	4,478	1,384.21	223.5%	818.57	447.0%	2,557	1,781	43.6%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	2,217	1,013.53	118.8%	11,613.71	-80.9%	7,150	980	629.8%
PJM JCPL DA OFF-PEAK	7,394	0	-	0	-	3,512	93	3682.2%
PJM WESTH RT OFF-PEAK	4,014	7,606.05	-47.2%	11,800.57	-66.0%	8,102	12,297	-34.1%
CHICAGO ETHANOL SWAP	6,524	2,555.16	155.3%	5,525.05	18.1%	6,000	3,134	91.5%
CHICAGO BASIS SWAP	0	0	-	0	-	0	0	-100.0%
HENRY HUB BASIS SWAP	250	1,032.42	-75.8%	316.38	-21.1%	285	460	-38.0%
HENRY HUB SWAP	38,149	56,155.26	-32.1%	46,092.71	-17.2%	42,319	45,476	-6.9%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0.29	-100.0%	0	0	-16.0%
PREM UNL GAS 10PPM RDAM FOB S	1	12.95	-91.5%	2.81	-60.7%	2	2	-18.2%
MONT BELVIEU NORMAL BUTANE 5	584	643.37	-9.2%	534.71	9.3%	558	368	51.8%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

February 2014

Page 12 of 17

	ADV FEB 2014	ADV FEB 2013	% CHG	ADV JAN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Energy Futures								
MONT BELVIEU ETHANE 5 DECIMAL	125	41.32	201.9%	93.1	34.0%	108	74	46.7%
MONT BELVIEU LDH PROPANE 5 DEI	516	426.32	21.0%	870.67	-40.7%	702	457	53.8%
SINGAPORE 180CST BALMO	5	9.11	-45.1%	3.57	40.0%	4	7	-42.2%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	167	-100.0%
GRP THREE UNL GS (PLT) VS	70	27.21	156.3%	144.05	-51.6%	109	13	733.7%
JET BARGES VS ICE GASOIL	0	0.26	-100.0%	0	-	0	0	-100.0%
SINGAPORE GASOIL VS ICE	243	312.63	-22.3%	224.38	8.2%	233	210	11.0%
NATURAL GAS PEN SWP	40,557	26,545.53	52.8%	34,916	16.2%	37,596	25,471	47.6%
WESTERN RAIL DELIVERY PRB	217	365.26	-40.5%	207.62	4.7%	212	297	-28.4%
EUROPE DATED BRENT SWAP	161	29.47	445.0%	126.19	27.3%	143	53	169.6%
TD5 WEST AFRICA TO USAC 1	0	0	-	0	-	0	0	-
SINGAPORE JET KERO GASOIL	95	73.68	28.3%	80.95	16.8%	87	111	-21.0%
TETCO M-3 INDEX	0	0	-	24	-100.0%	13	0	-
PJM AECO DA PEAK	363	201.32	80.2%	0	-	172	15	1035.5%
GASOIL 10PPM CARGOES CIF	0	0.11	99.9%	0.14	47.3%	0	0	22.5%
PREMIUM UNLND 10PPM CARGOE	0	0	-	0.29	-100.0%	0	0	-
WAHA BASIS	13	71.26	-81.7%	92.57	-85.9%	55	15	273.8%
LA JET (OPIS) SWAP	78	25	210.5%	53.57	44.9%	65	44	49.1%
NY HARBOR 1% FUEL OIL BAL	9	9.21	-2.3%	10.48	-14.1%	10	18	-44.7%
GASOIL 10PPM VS ICE SWAP	14	16.11	-12.4%	2.71	419.7%	8	12	-31.5%
NY H OIL PLATTS VS NYMEX	104	0	-	13.1	695.8%	56	37	52.0%
PJM PEPKO DA OFF-PEAK	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH O P	428	3,488.58	-87.7%	1,020.95	-58.0%	740	4,513	-83.6%
EUROPEAN GASOIL (ICE)	0	328.26	-100.0%	0	-	0	232	-100.0%
ULSD UP-DOWN BALMO SWP	192	108.42	77.2%	145.95	31.6%	168	121	38.6%
JET FUEL UP-DOWN BALMO CL	193	17.11	1029.2%	187.62	3.0%	190	56	238.0%
EIA FLAT TAX ONHWAY DIESE	12	18.11	-34.3%	30.62	-61.2%	22	29	-24.2%
NY 2.2% FUEL OIL (PLATTS	3	0	-	0	-	2	0	-
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-	0	1	-100.0%
RBOB CRACK SPREAD BALMO S	0	1.37	-100.0%	0	-	0	0	-100.0%
HEATING OIL BALMO CLNDR S	14	0	-	3.57	305.3%	9	3	224.3%
INDIANA MISO	2	2,597.37	-99.9%	2.1	10.5%	2	677	-99.7%
PETROLEUM PRODUCTS ASIA	121	29.32	313.1%	119.52	1.3%	120	99	21.8%
PETROLEUM PRODUCTS	43	10	332.6%	9.48	356.5%	26	17	48.3%
COAL SWAP	71	50.26	41.4%	39.52	79.8%	55	42	30.7%
TC2 ROTTERDAM TO USAC 37K	1	7.11	-88.9%	0.71	10.5%	1	3	-74.1%
NYISO A OFF-PEAK	13	31.58	-60.0%	0	-	6	21	-71.8%
NYISO G OFF-PEAK	0	36	-100.0%	2.38	-100.0%	1	37	-96.7%
ISO NEW ENGLAND OFF-PEAK	21	6.84	204.6%	5.71	264.7%	13	26	-50.0%
SINGAPORE 380CST FUEL OIL	226	146.26	54.3%	212.19	6.4%	219	185	18.1%
SINGAPORE JET KEROSENE SW	382	242.79	57.5%	320.38	19.4%	350	295	18.7%
SINGAPORE NAPHTHA SWAP	16	0	-	14.29	10.5%	15	11	37.1%
FLORIDA GAS ZONE3 BASIS S	0	0	-	0	-	0	0	-
TRANSCO ZONE4 BASIS SWAP	0	0	-	0	-	0	15	-100.0%
ANR LOUISIANA BASIS SWAP	0	0	-	0	-	0	1	-100.0%
TEXAS GAS ZONE SL BASIS S	0	0	-	0	-	0	7	-100.0%
CINERGY HUB OFF-PEAK MONT	0	17.26	-100.0%	1.9	-100.0%	1	7	-84.7%
DUBAI CRUDE OIL CALENDAR	87	33.05	162.7%	116.19	-25.3%	102	90	13.9%
NGPL MIDCONTINENT INDEX	0	0	-	0	-	0	0	-100.0%
PANHANDLE BASIS SWAP FUTU	2	32.58	-95.0%	49.67	-96.7%	27	89	-69.9%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

February 2014

Page 13 of 17

	ADV FEB 2014	ADV FEB 2013	% CHG	ADV JAN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Energy Futures								
SONAT BASIS SWAP FUTURE	85	0	-	0	-	40	0	-
ARGUS BIODIESEL RME FOB R	0	0	-	0	-	0	0	-
DIESEL 10P BRG FOB RDM VS	0	0.11	50.0%	0	-	0	1	-87.8%
FUEL OIL NWE CRACK VS ICE	3	60.63	-94.4%	12.14	-72.3%	8	47	-83.2%
EUROPE 3.5% FUEL OIL RDAM	419	329.74	26.9%	442.71	-5.5%	431	413	4.5%
GULF COAST 3% FUEL OIL BA	93	58.11	59.4%	32.43	185.6%	61	80	-23.6%
NY1% VS GC SPREAD SWAP	278	370.79	-25.1%	290.14	-4.3%	284	309	-7.9%
GASOIL 0.1 CIF NWE VS ISE	0	0.32	-100.0%	0.48	-100.0%	0	1	-64.2%
JET CIF NWE VS ICE	4	4.58	-19.5%	2.9	26.8%	3	10	-66.3%
EUROPE JET KERO NWE CALSW	0	2.53	-100.0%	0.57	-100.0%	0	2	-85.3%
JAPAN NAPHTHA BALMO SWAP	6	3.58	64.7%	8.81	-33.1%	7	4	95.3%
ARGUS PROPAN(SAUDI ARAMCO	32	34.42	-6.1%	58.1	-44.4%	46	45	2.9%
NYISO G	0	130.89	-100.0%	0	-	0	38	-100.0%
NYISO J	13	78.32	-82.9%	2.05	555.5%	7	24	-68.6%
NGPL MID-CONTINENT	13	40.11	-67.5%	0	-	6	22	-72.0%
TENNESSEE 500 LEG NG INDE	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	28	15.37	80.8%	21.9	26.9%	25	18	36.5%
TRANSCO ZONE 1 NAT GAS IN	0	0	-	0	-	0	0	-
ULSD 10PPM CIF MED BALMO	0	0	-	0	-	0	0	-100.0%
HENRY HUB SWING FUTURE	42	0	-	0	-	20	5	323.2%
EUROPE NAPHTHA CALSWAP	103	159.16	-35.4%	96.81	6.2%	100	119	-16.6%
NY HARBOR RESIDUAL FUEL 1	382	842.79	-54.7%	505.76	-24.5%	447	565	-21.0%
PERMIAN BASIS SWAP	0	12.63	-100.0%	0	-	0	5	-100.0%
JAPAN C&F NAPHTHA CRACK S	0	0	-	0	-	0	1	-100.0%
EMMISSIONS	0	0.53	-100.0%	0	-	0	3	-100.0%
NATURAL GAS INDEX	0	22.84	-100.0%	8	-100.0%	4	3	31.3%
EMC FUTURE	0	0	-	0	-	0	37	-100.0%
PETRO CRCKS & SPRDS ASIA	0	54.21	-100.0%	0	-	0	39	-100.0%
NYISO CAPACITY	12	0.37	3043.1%	5.9	96.1%	9	6	50.7%
	0	0	-	0	-	0	0	-
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0.48	-100.0%	0	0	23.5%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-	0	0	-100.0%
GRP THREE ULSD(PLT)VS HEA	472	285.26	65.4%	342.24	37.8%	404	221	82.3%
GASOIL 0.1CIF MED VS ICE	3	4.74	-45.6%	8.62	-70.1%	6	3	76.5%
PJM DPL DA PEAK	0	0	-	0	-	0	0	-
PJM AECO DA OFF-PEAK	6,654	3,701.05	79.8%	0	-	3,161	279	1032.7%
PJM PPL DA OFF-PEAK	0	0	-	0	-	0	222	-100.0%
PJM DAYTON DA PEAK	150	16.84	792.2%	657.1	-77.1%	416	68	514.6%
PREMIUM UNLEAD 10PPM FOB	4	6.63	-34.1%	3.05	43.3%	4	8	-51.0%
PJM WESTH DA OFF-PEAK	14,155	4,443.16	218.6%	1,486.29	852.4%	7,504	3,008	149.5%
NEW YORK 0.3% FUEL OIL HI	0	1.32	-100.0%	0	-	0	2	-100.0%
PJM PEPCO DA PEAK	0	0	-	0	-	0	0	-
GASOIL 0.1 RDAM BRGS VS I	2	41.63	-96.2%	30.86	-94.9%	17	14	19.9%
GASOIL 10P CRG CIF NW VS	2	0.26	499.9%	0.24	563.1%	1	0	95.1%
PJM WESTHDA PEAK	766	241.63	217.0%	57.38	1234.9%	394	135	192.5%
NEPOOL MAINE 5MW D AH PK	0	7.84	-100.0%	0	-	0	1	-100.0%
NEPOOL RHODE IL 5MW D AH	7,923	0	-	0	-	3,763	277	1258.1%
CHICAGO UNL GAS PL VS RBO	3	7.89	-67.3%	0	-	1	5	-74.7%
NEPOOL MAINE 5MW D AH O E	0	144.79	-100.0%	0	-	0	11	-100.0%
NYISO ZONE A 5MW D AH O P	56	2,070.11	-97.3%	6,218.67	-99.1%	3,291	5,340	-38.4%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

February 2014

Page 14 of 17

	ADV FEB 2014	ADV FEB 2013	% CHG	ADV JAN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Energy Futures								
CIN HUB 5MW D AH O PK	3,400	107.37	3066.7%	83.81	3956.8%	1,659	1,316	26.0%
PJM COMED 5MW D AH O PK	0	0	-	502.86	-100.0%	264	490	-46.2%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-	0	0	-
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-	0	0	-
NYISO ZONE A 5MW D AH PK	14	134.21	-89.2%	85.95	-83.2%	52	470	-88.9%
SOUTH STAR TEX OKLHM KNS	0	16.16	-100.0%	0	-	0	9	-100.0%
NY 3.0% FUEL OIL (PLATTS	13	2.89	363.6%	15.48	-13.3%	15	14	5.9%
ARGUS LLS VS. WTI (ARG) T	186	572.26	-67.5%	316.57	-41.3%	254	370	-31.2%
NO 2 UP-DOWN SPREAD CALEN	17	139.47	-87.7%	4.76	259.2%	11	51	-79.3%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	1	-100.0%
PROPANE NON-LDH MT. BEL (OPIS)	3	26.32	-90.0%	20.71	-87.3%	12	27	-55.4%
PROPANE NON-LDH MB (OPIS) BALM	0	25	-100.0%	0	-	0	3	-100.0%
JET AV FUEL (P) CAR FM ICE GAS SV	1	0	-	0.95	-44.7%	1	1	34.0%
SINGAPORE MOGAS 92 UNLEADED :	467	535.16	-12.7%	275.52	69.5%	367	544	-32.6%
NY JET FUEL (PLATTS) HEAT OIL SV	196	23.68	726.7%	125.71	55.7%	159	46	246.9%
SINGAPORE MOGAS 92 UNLEADED I	6	48.74	-87.0%	13.1	-51.8%	10	29	-66.2%
ETHANOL T2 FOB ROTT INCL DUTY :	96	73.16	30.9%	101.05	-5.2%	99	78	27.0%
PJM WES HUB PEAK LMP 50 M	0	0	-	7.19	-100.0%	4	0	-
FAME 0 BIODIESEL FOB RTDM SWP	0	0	-	0	-	0	0	-
FUEL OIL (PLATS) CAR CM	0	0.53	-20.0%	0.24	76.9%	0	1	-68.1%
FUEL OIL (PLATS) CAR CN	2	0.84	100.0%	1	68.4%	1	1	64.5%
GROUP THREE ULSD (PLATTS)	0	0	-	14.81	-98.2%	8	1	1006.0%
MICHIGAN MISO	2,472	0	-	0	-	1,174	436	169.5%
INDONESIAN COAL	76	32.89	130.4%	43.57	73.9%	59	29	106.3%
DAILY EUA	0	0	-	0	-	0	10	-100.0%
ETHANOL FWD	81	303.26	-73.2%	94.9	-14.2%	89	176	-49.8%
CRUDE OIL LAST DAY	4	0	-	0	-	2	0	335.7%
NAT GAS BASIS SWAP	23	0	-	0	-	11	36	-70.0%
DIESEL 10PPM BARG VS ICE LS	0	0	-	0.29	-100.0%	0	0	-
DIESEL 10PPM BARGES FOB B	0	0	-	0	-	0	0	-100.0%
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-	0	0	-100.0%
TRANSCO ZONE 6 INDEX	0	0	-	37.86	-100.0%	20	0	4372.3%
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-	0	0	-100.0%
MINI RBOB V. EBOBARG NWE BRGS	57	0	-	20.95	173.8%	38	0	10265.9%
MINI GAS EUROBOB OXY NWE ARG	19	0	-	17.29	9.9%	18	1	1253.5%
CANADIAN LIGHT SWEET OIL	11	0	-	21.43	-48.4%	17	0	9138.5%
MINI RBOB V. EBOB(ARGUS) NWE BF	13	0	-	8.1	56.7%	10	1	1891.7%
EURO 3.5% FUEL OIL M CRK	0	0	-	4.52	-100.0%	2	0	-

Energy Options

PETRO OUTRIGHT EURO	0	14	-100.0%	3.57	-100.0%	2	11	-83.0%
PETROCHEMICALS	99	67.05	47.0%	203.1	-51.5%	153	184	-16.4%
IN DELIVERY MONTH EUA OPTIONS	0	0	-	0	-	0	12	-100.0%
ISO NEW ENGLAND PK LMP	0	0	-	0	-	0	9	-100.0%
NATURAL GAS OPTION ON CALEND/	40	50.53	-20.8%	40.95	-2.3%	41	74	-45.2%
ELEC MISO PEAK	0	0	-	0	-	0	0	-
HENRY HUB FINANCIAL LAST	928	100.16	826.1%	65.29	1320.7%	475	256	85.3%
PETRO OUTRIGHT NA	0	0	-	0	-	0	0	-
NATURAL GAS PHY	178,354	98,114.84	81.8%	188,007.05	-5.1%	183,422	98,404	86.4%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

February 2014

Page 15 of 17

	ADV FEB 2014	ADV FEB 2013	% CHG	ADV JAN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Energy Options								
CRUDE OIL OUTRIGHTS	63	172.11	-63.3%	0	-	30	60	-49.9%
ELECTRICITY OFF PEAK	0	0	-	217.33	-100.0%	114	0	-
ELEC FINSETTLED	2	12.53	-81.9%	10.24	-77.9%	6	12	-45.5%
APPALACHIAN COAL	22	4.21	412.5%	0	-	10	4	158.3%
EUROPEAN JET KEROSENE NWE (PI	0	1.58	-100.0%	0	-	0	1	-100.0%
NATURAL GAS 1MO	0	0	-	0	-	0	2	-100.0%
HEATING OIL PHY	3,459	3,017.58	14.6%	3,591.33	-3.7%	3,528	2,277	55.0%
PJM MONTHLY	0	38.95	-100.0%	1.9	-100.0%	1	10	-90.3%
NY HARBOR HEAT OIL SWP	523	1,048.53	-50.2%	1,464.62	-64.3%	1,017	875	16.3%
BRENT CALENDAR SWAP	798	794.37	0.4%	3,831.95	-79.2%	2,391	1,390	72.0%
NATURAL GAS 3 M CSO FIN	632	297.37	112.4%	176.19	258.5%	393	1,042	-62.3%
RBOB PHY	2,548	2,544	0.2%	2,025.71	25.8%	2,274	2,092	8.7%
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	0	0	-	0	-	0	14	-100.0%
NATURAL GAS 2 M CSO FIN	0	0	-	0	-	0	13	-100.0%
SINGAPORE JET FUEL CALEND	16	40.79	-61.3%	28.57	-44.7%	23	70	-67.8%
WTI-BRENT BULLET SWAP	2,146	3,108.16	-31.0%	1,775.71	20.8%	1,951	2,779	-29.8%
BRENT 1 MONTH CAL	0	2.21	-100.0%	0	-	0	2	-100.0%
WTI 12 MONTH CALENDAR OPT	0	0	-	0	-	0	60	-100.0%
CRUDE OIL APO	2,240	3,319.84	-32.5%	3,718.57	-39.7%	3,016	2,948	2.3%
CINERGY HUB PEAK MONTH	0	31.58	-100.0%	0	-	0	8	-100.0%
WTI CRUDE OIL 1 M CSO FI	3,934	3,518.42	11.8%	5,011.9	-21.5%	4,500	3,280	37.2%
NATURAL GAS 6 M CSO FIN	586	1,309.21	-55.3%	622.62	-5.9%	605	377	60.4%
RBOB CALENDAR SWAP	900	715.74	25.7%	624.76	44.0%	755	347	117.5%
RBOB 6 MONTH CALENDAR SPR	0	0	-	0	-	0	1	-100.0%
CRUDE OIL PHY	105,792	130,068	-18.7%	111,565.52	-5.2%	108,823	125,760	-13.5%
RBOB 1MO CAL SPD OPTIONS	95	26.32	260.0%	34.52	174.4%	63	24	168.5%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-
MCCLOSKEY ARA ARGS COAL	333	35.53	836.3%	19.29	1624.8%	168	43	293.2%
MCCLOSKEY RCH BAY COAL	5	0	-	7.14	-33.7%	6	11	-44.6%
NATURAL GAS WINTER STRIP	0	10.53	-100.0%	0	-	0	1	-100.0%
N ROCKIES PIPE SWAP	0	0	-	0	-	0	19	-100.0%
SOCAL PIPE SWAP	0	15.79	-100.0%	0	-	0	1	-100.0%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	2	-100.0%
ETHANOL SWAP	427	94.53	352.2%	371.86	15.0%	398	289	37.9%
SHORT TERM NATURAL GAS	42	305.26	-86.2%	46.43	-9.3%	44	213	-79.1%
BRENT OIL LAST DAY	609	1,793.42	-66.1%	1,049	-42.0%	840	1,584	-47.0%
SINGAPORE GASOIL CALENDAR	4	7.89	-50.0%	0	-	2	1	136.2%
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-	0	3	-100.0%
DAILY CRUDE OIL	137	0	-	0	-	65	58	12.2%
EURO-DENOMINATED PETRO PROD	0	0	-	18.57	-100.0%	10	3	283.9%
HEATING OIL CRK SPD AVG PRICE C	0	0	-	0	-	0	0	-
GASOIL CRACK SPREAD AVG PRICE	16	0	-	0	-	8	7	5.0%
RBOB CRACK SPREAD AVG PRICE C	0	0	-	0	-	0	0	-
HO 1 MONTH CLNDR OPTIONS	500	90.79	450.7%	223.81	123.4%	355	51	594.8%
CRUDE OIL 1MO	5,061	8,264.37	-38.8%	8,035.71	-37.0%	6,623	9,053	-26.8%
ROTTERDAM 3.5%FUEL OIL CL	16	56.84	-72.2%	46.67	-66.2%	32	55	-41.6%
NATURAL GAS SUMMER STRIP	0	0	-	0	-	0	2	-100.0%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-100.0%
PJM CALENDAR STRIP	59	44.21	33.3%	70.48	-16.4%	65	63	2.7%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange ADV Report - Monthly

February 2014

Page 16 of 17

	ADV FEB 2014	ADV FEB 2013	% CHG	ADV JAN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Energy Options								
SHORT TERM	20	272.89	-92.8%	32.14	-38.6%	26	108	-75.8%
COAL SWAP	32	21.05	52.5%	7.38	335.0%	19	18	7.9%
WTI 6 MONTH CALENDAR OPTI	112	26.32	326.4%	0	-	53	8	555.2%
NATURAL GAS 5 M CSO FIN	3	52.63	-95.0%	4.76	-44.7%	4	20	-81.1%
NYMEX EUROPEAN GASOIL APO	2	4.74	-55.6%	0	-	1	4	-72.5%
COAL API2 INDEX	24	2.63	820.0%	9.52	154.2%	17	3	530.0%
COAL API4 INDEX	0	0	-	0	-	0	0	-100.0%
NATURAL GAS 1 M CSO FIN	7,115	1,949.47	265.0%	21,131.95	-66.3%	14,474	3,320	335.9%
ETHANOL FWD	0	0	-	0	-	0	0	-
Metals Futures								
PALLADIUM	8,356	10,464.26	-20.1%	4,166.76	100.5%	6,157	5,897	4.4%
NYMEX IRON ORE FUTURES	241	35.37	581.5%	176.43	36.6%	207	89	134.0%
NYMEX PLATINUM	10,226	14,474.37	-29.4%	10,355.48	-1.2%	10,294	12,948	-20.5%
NYMEX HOT ROLLED STEEL	125	348.37	-64.1%	188.24	-33.6%	158	213	-25.9%
URANIUM	0	10.58	-96.5%	26.86	-98.6%	14	26	-44.8%
AUSTRALIAN COKE COAL	11	0	-	9.14	15.1%	10	1	1369.9%
COMEX SILVER	78,887	70,863.68	11.3%	43,572.62	81.0%	60,347	57,443	5.1%
COMEX GOLD	137,239	191,175.89	-28.2%	178,802.05	-23.2%	159,060	187,677	-15.2%
COMEX MINY GOLD	120	502.53	-76.2%	224.43	-46.6%	175	386	-54.7%
COMEX COPPER	65,066	81,456.89	-20.1%	49,996.62	30.1%	57,154	67,966	-15.9%
COMEX MINY COPPER	32	77.79	-58.5%	25.76	25.4%	29	72	-59.6%
E-MINI SILVER	0	0	-	0	-	0	0	-100.0%
COMEX MINY SILVER	81	116.95	-30.9%	37.67	114.5%	58	76	-23.5%
COPPER	53	5.42	873.8%	6.71	686.2%	29	7	309.3%
E-MICRO GOLD	1,108	1,277.68	-13.3%	1,270.71	-12.8%	1,193	1,477	-19.2%
SILVER	1,030	0	-	498.81	106.4%	751	226	232.8%
FERROUS PRODUCTS	1	4.74	-88.9%	0	-	0	7	-96.5%
IRON ORE	0	0	-	0	-	0	0	-100.0%
METALS	22	0	-	11	97.6%	16	1	2818.8%
Metals Options								
IRON ORE CHINA	142	12.84	1006.6%	16.1	782.9%	76	23	224.6%
PALLADIUM	146	1,009.16	-85.5%	144.9	0.9%	146	532	-72.7%
NYMEX PLATINUM	332	1,470.47	-77.4%	687.57	-51.7%	519	729	-28.9%
NYMEX HOT ROLLED STEEL	0	71.05	-100.0%	0	-	0	33	-100.0%
COMEX SILVER	9,837	9,254.05	6.3%	8,141.52	20.8%	8,947	8,111	10.3%
SHORT TERM GOLD	0	0	-	0	-	0	1	-100.0%
COMEX GOLD	37,578	56,489.16	-33.5%	32,783.1	14.6%	35,061	42,013	-16.5%
COMEX COPPER	78	75.74	3.6%	84.76	-7.4%	82	144	-43.0%

CME Group Exchange ADV Report - Monthly

February 2014

Page 17 of 17

	ADV FEB 2014	ADV FEB 2013	% CHG	ADV JAN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	5,501,152	5,551,364.63	-0.9%	4,898,289.05	12.3%	5,184,649	4,768,511	8.7%
Equity Index Futures	2,296,876	2,351,723.79	-2.3%	2,129,041.81	7.9%	2,208,763	2,278,770	-3.1%
Metals Futures	302,596	370,814.53	-18.4%	289,369.29	4.6%	295,652	334,510	-11.6%
Energy Futures	1,506,185	1,487,514.9	1.3%	1,493,936.76	0.8%	1,499,755	1,417,151	5.8%
FX Futures	707,645	988,534.58	-28.4%	753,925.76	-6.1%	731,943	825,054	-11.3%
Commodities and Alternative Invest	1,192,385	1,057,562.47	12.7%	843,432.67	41.4%	1,009,185	848,581	18.9%
TOTAL FUTURES	11,506,839	11,807,514.9	-2.5%	10,407,995.33	10.6%	10,929,946.1	10,472,577.56	4.4%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,344,927	920,724.21	46.1%	1,404,622	-4.2%	1,376,267	1,134,587	21.3%
Equity Index Options	531,927	334,747.37	58.9%	481,116.33	10.6%	505,252	363,445	39.0%
Metals Options	48,113	68,382.47	-29.6%	41,857.95	14.9%	44,829	51,587	-13.1%
Energy Options	317,691	261,466.95	21.5%	354,096.14	-10.3%	336,804	257,337	30.9%
FX Options	60,998	77,973.68	-21.8%	67,925.81	-10.2%	64,635	60,248	7.3%
Commodities and Alternative Invest	191,337	207,591.37	-7.8%	188,295.05	1.6%	189,740	206,368	-8.1%
TOTAL OPTIONS	2,494,995	1,870,886.05	33.4%	2,537,913.29	-1.7%	2,517,526.93	2,073,571.74	21.4%
TOTAL COMBINED								
Commodities and Alternative Invest	1,383,722	1,265,153.84	9.4%	1,031,727.72	34.1%	1,198,925	1,054,949	13.6%
FX	768,644	1,066,508.26	-27.9%	821,851.57	-6.5%	796,578	885,302	-10.0%
Equity Index	2,828,803	2,686,471.16	5.3%	2,610,158.14	8.4%	2,714,014	2,642,216	2.7%
Interest Rate	6,846,079	6,472,088.84	5.8%	6,302,911.05	8.6%	6,560,916	5,903,098	11.1%
Energy	1,823,876	1,748,981.84	4.3%	1,848,032.91	-1.3%	1,836,558	1,674,488	9.7%
Metals	350,709	439,197	-20.1%	331,227.24	5.9%	340,481	386,096	-11.8%
GRAND TOTAL	14,001,834	13,678,400.95	2.4%	12,945,908.62	8.2%	13,447,473.03	12,546,149.29	7.2%