

CME Group Exchange ADV Report - Monthly

October 2013

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	ADV OCT 2013	ADV OCT 2012	% CHG	ADV SEP 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Commodities and Alternative Investments Futures								
HDD SEASONAL STRIP	11	0	-	15	-27.5%	3	5	-51.1%
CDD SEASONAL STRIP	0	0	-	0	-	17	8	100.7%
CDD WEATHER	65	0	-	93.65	-30.4%	75	64	17.1%
HDD WEATHER EUROPEAN	0	50	-100.0%	0	-	16	22	-30.3%
WKLY AVG TEMP	0	41.3	-100.0%	57.5	-100.0%	47	17	179.3%
HDD WEATHER	185	111.96	65.6%	95	95.1%	68	59	15.1%
HOUSING INDEX	3	0.87	240.0%	1.45	103.9%	1	1	-32.8%
USD CRUDE PALM OIL	0	1.3	-100.0%	0	-	5	1	307.2%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
MILK	1,079	1,087.87	-0.9%	975.95	10.5%	1,147	1,164	-1.4%
HDD EURO SEASONAL STRIP	43	0	-	0	-	5	8	-41.5%
CASH-SETTLED CHEESE	145	65	123.1%	108.75	33.4%	148	119	24.1%
CAT WEATHER EUROPEAN	0	0	-	0	-	17	0	-
LIVE CATTLE	45,228	42,486.13	6.5%	48,624.9	-7.0%	50,805	55,278	-8.1%
WOOD PULP	0	0	-	0	-	0	0	-
BUTTER CS	122	41.65	191.8%	91.05	33.5%	105	69	50.7%
LUMBER	740	1,382.48	-46.5%	963.55	-23.2%	1,031	1,283	-19.7%
DRY WHEY	38	20.35	88.2%	51.05	-25.0%	47	47	0.9%
CLASS IV MILK	124	28.61	332.4%	106.15	16.5%	57	11	420.0%
NFD MILK	78	12.7	514.0%	50.1	55.6%	39	21	83.7%
GSCI EXCESS RETURN FUT	108	75.65	43.0%	222.7	-51.4%	54	66	-17.5%
LEAN HOGS	37,457	37,789.96	-0.9%	57,781.05	-35.2%	46,353	45,304	2.3%
FEEDER CATTLE	6,576	5,925.57	11.0%	6,250.15	5.2%	6,798	7,101	-4.3%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	878	1,003.13	-12.5%	1,198.65	-26.8%	1,234	1,152	7.1%
WHEAT HRW	18,870	0	-	17,689.4	6.7%	22,120	0	-
COCOA TAS	1	1.96	-73.3%	0.15	247.8%	1	2	-54.1%
SUGAR 11	2	2.26	3.8%	1.3	80.6%	4	4	-11.1%
COFFEE	1	1.09	-40.0%	1	-34.8%	1	1	3.4%
COTTON	1	2.22	-64.7%	2.3	-66.0%	2	1	73.1%
MINI WHEAT	1,249	265	371.5%	977.15	27.9%	523	378	38.5%
CORN	213,891	204,415.96	4.6%	171,813.7	24.5%	253,973	289,266	-12.2%
SOYBEAN MEAL	70,973	54,952.83	29.2%	71,659	-1.0%	79,251	71,887	10.2%
SOYBEAN OIL	82,979	104,022.43	-20.2%	78,027.1	6.3%	93,128	109,200	-14.7%
ROUGH RICE	1,286	1,737.04	-26.0%	517.2	148.6%	1,172	1,537	-23.8%
DOW-UBS COMMOD INDEX	138	205.7	-32.7%	1,039.95	-86.7%	768	523	46.8%
MINI SOYBEAN	1,305	1,701.61	-23.3%	1,233.55	5.8%	1,196	1,420	-15.8%
WHEAT	75,713	77,235.74	-2.0%	66,173.35	14.4%	100,937	108,219	-6.7%
OATS	951	957	-0.7%	869.4	9.3%	1,055	1,105	-4.5%
SOYBEAN	229,940	229,220.39	0.3%	172,111.95	33.6%	186,090	205,698	-9.5%
MINI CORN	921	1,009.57	-8.7%	835.15	10.3%	848	1,057	-19.8%
ETHANOL	583	1,133.78	-48.6%	801.35	-27.2%	1,317	1,308	0.7%
OTC SP GSCI ER 3MTH SWAP	0	0	-	0	-	0	108	-100.0%
DOW-UBS COMMOD INDEX SWAP	0	3.3	-100.0%	0	-	8	3	197.5%
GRAIN BASIS SWAPS	3	309.52	-98.9%	377	-99.1%	195	953	-79.5%
FERTILIZER PRODUCTS	40	9.35	327.9%	50.25	-20.4%	39	17	137.3%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	77	19	311.7%
OTC SP GSCI ER SWAP	0	75.57	-100.0%	0	-	16	104	-85.1%

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Commodities and Alternative Investments Futures								
MALAYSIAN PALM SWAP	130	0	-	114	14.4%	44	0	-
DJ_UBS ROLL SELECT INDEX FUTUI	0	0	-	17.05	-100.0%	2	0	-
Commodities and Alternative Investments Options								
HDD SEASONAL STRIP	799	782.61	2.1%	400	99.7%	165	193	-14.5%
CDD SEASONAL STRIP	0	0	-	0	-	185	142	30.8%
CDD WEATHER	0	0	-	10	-100.0%	33	43	-22.7%
HDD WEATHER EUROPEAN	0	21.74	-100.0%	0	-	5	4	19.9%
SBIN M HURR EVENT2	0	0	-	0	-	0	2	-100.0%
SEAS SNOWFALL	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	50	-100.0%	12	50	-75.4%
LV CATL CSO	0	11.78	-100.0%	0	-	4	11	-63.1%
LN HOGS CSO	0	3.26	-100.0%	0	-	1	2	-76.8%
SBIN HURR	0	0	-	0	-	4	16	-77.5%
SNOWFALL	0	0	-	0	-	0	0	-
CAT EURO SEASONAL STRIP	0	0	-	0	-	7	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	22	-100.0%
SBIN M HURR	0	0	-	0	-	0	0	-
MILK	974	877.43	11.0%	753.65	29.2%	1,014	1,081	-6.2%
HDD EURO SEASONAL STRIP	304	108.7	180.0%	125	143.5%	47	113	-57.9%
CASH-SETTLED CHEESE	63	53.61	17.7%	26.25	140.3%	100	58	74.6%
LIVE CATTLE	10,364	9,400.39	10.3%	10,314.55	0.5%	10,890	11,884	-8.4%
BUTTER CS	45	45.35	-1.0%	22.15	102.8%	57	23	147.7%
LUMBER	83	32.65	155.3%	88.35	-5.7%	62	32	93.1%
DRY WHEY	18	3.09	480.3%	1.4	1179.5%	12	6	116.3%
CLASS IV MILK	229	7.65	2888.7%	100.65	127.2%	78	13	519.4%
NFD MILK	83	10.7	671.9%	21	293.2%	24	12	97.1%
LEAN HOGS	8,155	5,772.48	41.3%	7,842.05	4.0%	6,341	6,310	0.5%
FEEDER CATTLE	943	479.83	96.5%	698.95	34.9%	841	866	-2.9%
MLK MID	4	3.96	7.7%	9.6	-55.6%	3	7	-49.9%
WHEAT HRW	748	0	-	694.55	7.6%	766	0	-
JULY-DEC WHEAT CAL SPRD	0	6.52	-100.0%	0	-	32	23	42.5%
CORN	73,326	85,559.39	-14.3%	91,923.4	-20.2%	97,088	105,137	-7.7%
SOYBEAN MEAL	8,039	6,059.04	32.7%	10,320.8	-22.1%	7,839	6,624	18.3%
SOYBEAN OIL	5,695	8,917.09	-36.1%	5,608.7	1.5%	6,071	8,746	-30.6%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	2	7	-76.2%
DEC-JULY CORN CAL SPRD	2	25.43	-93.2%	0.5	247.8%	2	10	-79.6%
DEC-DEC CORN CAL SPRD	20	43.87	-55.4%	11.1	76.3%	9	19	-55.3%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	4	-94.6%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	3	10	-68.1%
NOV-NOV SOYBEAN CAL SPRD	1	0	-	24.75	-95.4%	3	0	1253.1%
ROUGH RICE	82	67.65	20.8%	26.95	203.1%	68	56	20.7%
WHEAT	16,090	17,045.61	-5.6%	15,356.8	4.8%	18,414	20,865	-11.7%
WHEAT-CORN ICSO	9	0.87	905.0%	6.5	34.4%	4	1	475.5%
CORN NEARBY+2 CAL SPRD	32	180.3	-82.1%	100	-67.7%	733	279	162.7%
SOYBN NEARBY+2 CAL SPRD	21	0	-	1.25	1559.1%	41	3	1096.0%
WHEAT NEARBY+2 CAL SPRD	231	103.91	122.5%	91.95	151.5%	136	182	-25.0%
SOY OIL NEARBY+2 CAL SPRD	5	0	-	3.25	67.2%	8	13	-38.3%

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Commodities and Alternative Investments Options								
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	1	0	-
JULY-DEC CORN CAL SPRD	77	45.78	67.1%	21	264.4%	433	411	5.4%
DEC-JULY WHEAT CAL SPRD	0	28.17	-100.0%	0	-	0	9	-100.0%
JULY-NOV SOYBEAN CAL SPRD	7	8.7	-25.0%	0	-	280	378	-26.0%
OATS	92	51.74	77.6%	163	-43.6%	126	89	41.9%
SOYBEAN	58,586	69,460.17	-15.7%	72,570.15	-19.3%	61,310	72,736	-15.7%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	2	0	819.1%
SOYBEAN CRUSH	3	7.83	-64.4%	24.55	-88.7%	13	5	161.2%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
SOYBEAN CORN RATIO	0	0	-	0	-	0	1	-100.0%
FX Futures								
RMB EURO	0	0	-	0	-	0	0	-
TURKISH LIRA	31	93	-66.7%	226.15	-86.3%	187	155	20.6%
TURKISH LIRA (EU)	0	21.52	-99.4%	96.85	-99.9%	113	119	-5.3%
JAPANESE YEN	111,518	83,130.48	34.1%	152,254.6	-26.8%	177,734	92,967	91.2%
KOREAN WON	20	16.26	23.8%	29	-30.6%	18	32	-44.9%
CD/JY CROSS RATES	7	4.74	49.5%	4.55	55.8%	4	6	-34.1%
CANADIAN DOLLAR	46,828	74,514.17	-37.2%	62,834.75	-25.5%	71,027	90,116	-21.2%
AD/NE CROSS RATES	0	1.17	-70.4%	6.1	-94.3%	3	2	42.7%
BRITISH POUND	87,044	92,750.57	-6.2%	117,410.75	-25.9%	119,087	103,424	15.1%
RUSSIAN RUBLE	491	465.13	5.6%	1,477.7	-66.7%	928	1,241	-25.2%
SWISS FRANC	30,912	27,120.39	14.0%	34,419.65	-10.2%	36,605	39,175	-6.6%
NEW ZEALND DOLLAR	11,870	14,192.65	-16.4%	14,915.05	-20.4%	14,733	14,449	2.0%
BP/JY CROSS RATES	113	83	36.5%	186.05	-39.1%	112	126	-10.9%
SHEKEL	19	23.13	-19.2%	35.2	-46.9%	36	37	-3.7%
E-MICRO USD/CAD	0	0	-	0	-	0	5	-98.2%
E-MICRO GBP/USD	1,078	1,455.3	-25.9%	1,299.4	-17.0%	1,587	1,443	10.0%
E-MICRO USD/CHF	0	0	-	0	-	0	3	-100.0%
E-MICRO EUR/USD	6,399	6,084.61	5.2%	6,224.95	2.8%	8,261	6,535	26.4%
E-MICRO USD/JPY	0	1.74	-80.0%	0.4	-13.1%	0	42	-99.0%
E-MICRO AUD/USD	1,399	1,132.22	23.6%	1,501.55	-6.8%	1,569	946	65.8%
AUSTRALIAN DOLLAR	72,363	110,793.35	-34.7%	98,689.9	-26.7%	108,074	129,357	-16.5%
E-MINI JAPANESE YEN	581	499.52	16.2%	801.35	-27.5%	1,470	486	202.1%
EFX/JY CROSS RATES	1,559	1,260.48	23.7%	3,231.85	-51.8%	3,764	1,455	158.7%
RMB USD	52	6.13	756.0%	36.1	45.4%	68	16	316.9%
EFX/BP CROSS RATES	1,518	1,515.09	0.2%	3,660.3	-58.5%	2,971	1,822	63.0%
EFX/SF CROSS RATES	1,051	974.57	7.8%	2,083.95	-49.6%	1,810	1,315	37.7%
INDIAN RUPEE	371	0	-	912.05	-59.3%	738	0	-
EC/SEK CROSS RATES	6	0	-	19.95	-68.6%	13	14	-9.1%
S.AFRICAN RAND	131	330.7	-60.4%	870.25	-85.0%	580	648	-10.5%
MEXICAN PESO	31,128	30,610.7	1.7%	55,006.15	-43.4%	42,260	45,387	-6.9%
EURO FX	173,412	225,955.78	-23.3%	206,043.8	-15.8%	252,403	266,434	-5.3%
SF/JY CROSS RATES	0	12.09	-99.6%	3.65	-98.8%	9	16	-41.8%
EC/CD CROSS RATES	15	9.22	58.0%	66.85	-78.2%	35	34	3.3%
EC/NOK CROSS RATES	2	9.43	-73.7%	10	-75.2%	8	13	-37.2%
EC/AD CROSS RATES	25	30.22	-18.3%	83.15	-70.3%	49	38	29.6%
BP/SF CROSS RATES	8	4.65	75.7%	34.9	-76.6%	12	88	-86.5%

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FX Futures								
E-MINI EURO FX	3,456	3,765.43	-8.2%	3,083.3	12.1%	4,116	3,996	3.0%
MICRO JYP/USD	497	105.91	369.5%	509.5	-2.4%	746	185	303.6%
MICRO CAD/USD	183	166.65	9.7%	210.7	-13.3%	233	180	29.6%
MICRO CHF/USD	135	155.7	-13.2%	212.2	-36.3%	258	180	43.0%
RMB JY	0	0	-	0	-	0	0	-100.0%
POLISH ZLOTY (EC)	108	87.22	23.5%	268.55	-59.9%	167	166	0.7%
AD/JY CROSS RATES	123	126.65	-3.1%	122.05	0.6%	114	98	16.4%
AD/CD CROSS RATES	4	2.87	48.5%	4.5	-5.3%	5	6	-19.1%
HUNGARIAN FORINT (US)	2	1.96	-4.4%	25.8	-92.8%	73	3	2237.3%
CZECK KORUNA (EC)	13	0	-	127.35	-89.9%	40	0	167136.7%
POLISH ZLOTY (US)	22	29.87	-24.7%	97.6	-77.0%	58	88	-34.0%
SKR/USD CROSS RATES	18	9.96	78.2%	92.65	-80.9%	55	17	221.9%
HUNGARIAN FORINT (EC)	10	0	-	15.25	-31.9%	93	0	335845.5%
CZECK KORUNA (US)	11	0	-	25.35	-58.0%	26	0	5870.5%
NKR/USD CROSS RATE	17	12.74	36.2%	123.3	-85.9%	53	32	63.6%
BRAZIL REAL	298	864.61	-65.6%	575.15	-48.2%	1,528	667	129.0%
FCXRX	2	0	-	0	-	0	0	-
FX Options								
AUSTRALIAN DLR (EU)	129	16.52	682.9%	78.35	65.1%	65	11	473.9%
JAPANESE YEN	9,003	4,876.87	84.6%	10,434.8	-13.7%	14,904	6,090	144.7%
EURO FX (EU)	360	170.96	110.4%	315.7	13.9%	296	223	33.1%
CANADIAN DOLLAR	4,334	4,524.83	-4.2%	3,922.7	10.5%	4,239	3,122	35.8%
BRITISH POUND	8,729	2,643	230.3%	7,785.2	12.1%	6,836	2,608	162.1%
RUSSIAN RUBLE	0	0	-	0	-	6	5	19.9%
CANADIAN DOLLAR (EU)	39	172.83	-77.5%	103.65	-62.5%	58	110	-47.1%
SWISS FRANC (EU)	16	16.74	-7.0%	29.15	-46.6%	27	9	192.6%
SWISS FRANC	769	105.43	629.6%	944.05	-18.5%	691	267	158.6%
BRITISH POUND (EU)	177	46.61	280.8%	244.15	-27.3%	128	36	254.4%
NEW ZEALND DOLLAR	0	0.39	-88.9%	0.05	-13.0%	0	0	644.1%
AUSTRALIAN DOLLAR	6,161	3,990.57	54.4%	6,798.85	-9.4%	6,814	4,758	43.2%
EFX/JY CROSS RATES	0	0	-	0	-	12	0	-
EFX/BP CROSS RATES	0	0	-	0	-	0	9	-100.0%
EFX/SF CROSS RATES	0	0	-	0	-	0	25	-100.0%
MEXICAN PESO	5	0	-	0	-	13	3	346.5%
EURO FX	29,184	14,375.52	103.0%	24,377.2	19.7%	25,550	24,047	6.2%
JAPANESE YEN (EU)	94	8.48	1003.1%	88.65	5.5%	144	17	751.1%

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Equity Index Futures								
DJ US REAL ESTATE	187	30.17	520.0%	477.45	-60.8%	175	56	214.2%
E-MINI NASDAQ 100	264,224	242,545.96	8.9%	260,546.05	1.4%	237,355	251,110	-5.5%
S&P ENERGY SECTOR	232	67.22	245.3%	202.3	14.7%	325	100	225.4%
S&P MATERIALS SECTOR	31	42.04	-27.1%	85.55	-64.2%	95	83	15.0%
S&P FINANCIAL SECTOR	123	110.7	10.8%	251.85	-51.3%	202	97	109.5%
S&P HEALTH CARE SECTOR	60	41.83	42.8%	148.45	-59.8%	197	101	95.8%
S&P INDUSTRIAL SECTOR	29	28.35	1.2%	125.85	-77.2%	92	110	-16.9%
S&P UTILITIES SECTOR	168	46.7	258.8%	335.4	-50.1%	184	99	85.8%
S&P TECHNOLOGY SECTOR	252	41.09	513.5%	209.25	20.5%	153	98	55.5%
S&P CONSUMER DSCRTNRY SECT	52	35.78	44.6%	130.35	-60.3%	73	63	16.3%
S&P 500	8,122	8,366.35	-2.9%	29,220.05	-72.2%	16,375	19,892	-17.7%
E-MICRO NIFTY	0	0.09	-100.0%	0	-	0	12	-98.1%
E-MINI NIFTY	0	0	-	0	-	0	0	-100.0%
BESPOKE CUSTOM INDEXES	0	0	-	0	-	0	0	-100.0%
NASDAQ	938	1,366.87	-31.4%	958.55	-2.1%	962	1,313	-26.8%
E-MINI MIDCAP	20,803	19,713.22	5.5%	31,141.8	-33.2%	22,097	25,838	-14.5%
NIKKEI 225 (\$) STOCK	11,819	5,042.09	134.4%	21,074.7	-43.9%	19,114	6,681	186.1%
NIKKEI 225 (YEN) STOCK	38,984	20,390.83	91.2%	43,133.1	-9.6%	46,963	22,682	107.0%
IBOVESPA INDEX	31	12.22	150.9%	67.5	-54.6%	130	13	865.6%
S&P 600 SMALLCAP EMINI	0	0	-	1.25	-72.2%	2	7	-78.2%
S&P CONSUMER STAPLES SECTOR	108	79.04	36.4%	266.25	-59.5%	164	101	62.1%
E-MINI S&P500	1,698,660	1,604,885.83	5.8%	1,987,613.15	-14.5%	1,846,321	1,874,620	-1.5%
S&P 500/VALUE	5	0.17	2525.2%	4	14.1%	2	2	10.5%
S&P 500 GROWTH	4	0.13	2600.7%	5	-29.6%	2	2	9.8%
S&P 400 MIDCAP	62	21.83	182.1%	165.95	-62.9%	86	96	-9.8%
\$25 DJ	1	0	-	0.15	827.5%	0	0	255.9%
MINI \$5 DOW	151,340	114,048.13	32.7%	146,740	3.1%	144,351	122,142	18.2%
DJIA	684	611.04	12.0%	1,505	-54.5%	659	801	-17.8%
Equity Index Options								
E-MINI NASDAQ 100	6,410	2,118.52	202.6%	1,993.65	221.5%	3,059	3,000	2.0%
S&P 500	28,493	23,513.22	21.2%	24,035.6	18.5%	29,421	27,536	6.8%
EOW4 EMINI S&P 500	35,585	18,967.91	87.6%	29,892.6	19.0%	22,457	11,813	90.1%
EOW2 S&P 500	5,052	691.52	630.6%	3,609.85	40.0%	1,887	782	141.2%
EOW1 EMINI S&P 500	29,787	13,269.17	124.5%	29,412.25	1.3%	22,951	11,497	99.6%
NASDAQ	4	3.17	37.0%	0.55	690.5%	2	1	54.1%
EOW1 S&P 500	3,039	372.09	716.9%	2,648.9	14.7%	1,189	332	258.6%
E-MINI MIDCAP	4	0.04	9095.4%	5.45	-26.6%	5	2	159.2%
EOM S&P 500	1,880	2,704.74	-30.5%	2,309.45	-18.6%	3,280	3,152	4.1%
EOM EMINI S&P	25,951	13,195.78	96.7%	28,572.05	-9.2%	28,717	20,143	42.6%
EOW2 EMINI S&P 500	36,775	15,606.17	135.6%	22,915	60.5%	21,601	13,902	55.4%
E-MINI S&P500	310,777	154,179.04	101.6%	217,998.55	42.6%	226,900	141,211	60.7%
MINI \$5 DOW	835	448.7	86.1%	637.6	31.0%	750	387	93.8%
DJIA	0	2.7	-91.9%	0.85	-74.4%	21	5	299.8%

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Interest Rate Futures								
5-YR SWAP RATE	2,251	0	-	2,853.5	-21.1%	1,709	34	4945.4%
2-YR SWAP RATE	253	0	-	65.55	285.9%	334	18	1786.4%
10-YR SWAP RATE	1,440	0	-	5,597.7	-74.3%	2,365	48	4785.8%
EURO BONDS	0	0	-	0	-	0	34	-99.4%
1-MONTH EURODOLLAR	43	353.74	-87.8%	11.75	267.4%	51	438	-88.5%
EUROYEN	0	0	-	0.05	-100.0%	0	1	-99.4%
SOVEREIGN YIELD FUTURE	0	0	-	0	-	0	0	-100.0%
EMINI ED	0	0	-	0	-	0	0	-
EURODOLLARS	1,883,559	1,550,118.52	21.5%	2,570,653.1	-26.7%	2,066,987	1,685,527	22.6%
7-YR SWAP	0	0	-	0	-	0	14	-100.0%
30-YR BOND	269,301	298,531.87	-9.8%	337,982.2	-20.3%	403,250	362,629	11.2%
5-YR SWAP	0	473.78	-100.0%	79.35	-100.0%	376	1,084	-65.3%
5-YR NOTE	443,402	403,523	9.9%	673,237.85	-34.1%	703,256	527,045	33.4%
10-YR NOTE	924,595	814,804	13.5%	1,166,616.65	-20.7%	1,330,162	1,047,419	27.0%
2-YR NOTE	136,217	144,262.09	-5.6%	206,739.55	-34.1%	231,217	217,821	6.2%
30-YR SWAP RATE	239	0	-	510.5	-53.1%	346	7	4714.9%
OTR 2-YR NOTE	0	0	-	0	-	0	1	-100.0%
OTR 5-YR NOTE	0	0	-	0	-	0	1	-100.0%
OTR 10-YR NOTE	0	0	-	0	-	0	1	-100.0%
ULTRA T-BOND	60,348	45,460.78	32.7%	72,179.75	-16.4%	81,093	65,455	23.9%
30-YR SWAP	0	1.3	-100.0%	0	-	1	6	-84.0%
FED FUND	18,212	19,039	-4.3%	25,262.3	-27.9%	18,937	25,399	-25.4%
10-YR SWAP	0	559.22	-100.0%	189.8	-100.0%	599	887	-32.5%
Interest Rate Options								
EURO MIDCURVE	472,191	333,979.43	41.4%	833,158.5	-43.3%	485,102	360,432	34.6%
TOMMI MIDCURVE	0	0	-	0	-	0	14	-100.0%
EURODOLLARS	181,129	82,689.57	119.0%	130,165.15	39.2%	114,949	190,830	-39.8%
FLEX 30-YR BOND	0	0	-	0	-	0	74	-100.0%
FLEX 10-YR NOTE	0	0	-	0	-	2	5	-58.3%
30-YR BOND	54,252	74,602.35	-27.3%	57,282.85	-5.3%	77,905	69,837	11.6%
5-YR NOTE	76,215	57,710.35	32.1%	108,327.3	-29.6%	97,488	40,679	139.7%
10-YR NOTE	335,229	211,854.43	58.2%	355,880.2	-5.8%	355,662	221,622	60.5%
2-YR NOTE	8,590	11,107.48	-22.7%	6,133.9	40.0%	8,711	12,577	-30.7%
ULTRA T-BOND	165	80.09	105.5%	448.95	-63.3%	341	256	33.3%
FED FUND	687	530.22	29.6%	130	428.5%	250	4,201	-94.1%
Energy Futures								
CHICAGO SWING FUTURE	0	0	-	0	-	0	1	-100.0%
TRANSCO ZONE 6 SWING SWAP	0	0	-	0	-	0	0	-
GASOIL 0.1 CIF NW BALMO S	0	0	-	0	-	0	0	-100.0%
ILLINOIS OFF-PEAK MONTH S	0	0	-	0	-	0	0	-
TENNESSEE 500 LEG NG SWIN	0	0	-	0	-	0	0	-
ELEC ERCOT OFF PEAK	87	0	-	2,426	-96.4%	1,144	1,916	-40.3%
RBOB GAS	22	455	-95.2%	30.15	-28.0%	417	293	42.3%
ELEC ERCOT DLY PEAK	4	33.26	-86.9%	133.75	-96.7%	50	79	-36.0%

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Energy Futures								
ERCOT NORTH ZMCPE 5MW OFFPE	3,045	1,424.35	113.8%	282	979.9%	745	734	1.5%
ERCOT NORTH ZMCPE 5MW PEAK	334	115.22	189.6%	81.25	310.7%	66	79	-15.9%
ERCOT HOUSTON Z MCPE 5MW PEAK	0	4.35	-100.0%	0	-	0	2	-100.0%
SINGAPORE JET KERO VS. GASOIL	2	8.7	-75.0%	27.5	-92.1%	12	9	40.9%
PETRO OUTRIGHT EURO	368	245.7	49.7%	408.55	-10.0%	360	203	77.6%
MONT BELVIEU LDH PROPANE OPIS	15	12.22	22.4%	6.75	121.6%	15	12	22.6%
MONT BELVIEU ETHANE OPIS BALM	0	0.22	-100.0%	0	-	0	4	-96.2%
CONWAY NATURAL GASOLINE (OPIS)	0	8.48	-100.0%	0	-	0	5	-95.7%
PETROCHEMICALS	188	90	109.2%	157	19.9%	172	143	19.9%
CONWAY PROPANE 5 DECIMALS SW	18	63.43	-71.3%	6.5	180.3%	32	71	-54.7%
CONWAY NORMAL BUTANE (OPIS) S	7	2.17	200.0%	0	-	4	3	43.7%
MONT BELVIEU NORMAL BUTANE B	5	13.7	-62.9%	5.15	-1.2%	16	11	36.7%
MONT BELVIEU NATURAL GASOLINE	16	3.26	385.3%	14.5	9.1%	7	3	137.4%
IN DELIVERY MONTH CER	0	15.87	-100.0%	0	-	0	26	-100.0%
IN DELIVERY MONTH EUA	654	1,482.35	-55.9%	1,044.2	-37.4%	1,749	626	179.2%
WTS (ARGUS) VS WTI SWAP	23	0	-	140.25	-83.8%	60	1	4928.7%
ISO NEW ENGLAND PK LMP	10	47.3	-77.9%	20.4	-48.8%	13	100	-87.2%
ELEC NYISO OFF-PEAK	2,110	0	-	0	-	378	111	240.7%
ELEC MISO PEAK	114	0	-	11.5	891.3%	32	9	240.9%
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-	3	0	1388.8%
TEXAS EAST WLA NAT GAS IN	0	0	-	0	-	0	0	-
ANR LA NAT GAS INDEX SWAP	0	0	-	0	-	0	1	-100.0%
NGPL STX NAT GAS INDEX SW	0	0	-	0	-	0	0	-
COLUMB GULF MAINLINE NG B	0	0	-	0	-	8	22	-62.6%
TEXAS EAST W LOUISIANA NG	0	0	-	0	-	0	12	-100.0%
ONEOK OKLAHOMA NG BASIS	14	27.83	-50.9%	0	-	6	10	-39.6%
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-	11	0	-
NYISO ZONE C 5MW D AH O P	814	2,034.78	-60.0%	0	-	211	1,533	-86.3%
PJM NI HUB 5MW REAL TIME	9,241	4,837.96	91.0%	4,377.15	111.1%	5,733	3,622	58.3%
NYISO ZONE J 5MW D AH O P	3,216	161.74	1888.2%	0	-	2,097	251	736.2%
NYISO ZONE J 5MW D AH PK	203	55.43	265.9%	260.25	-22.1%	193	51	279.5%
NEPOOL W CNT MASS 5MW D A	0	813.91	-100.0%	0	-	200	544	-63.2%
PJM COMED 5MW D AH PK	0	17.83	-100.0%	0	-	31	28	10.4%
PJM DUQUS 5MW D AH O PK	0	0	-	0	-	0	0	-
NEPOOL SE MASS 5MW D AH O	0	0	-	0	-	0	148	-100.0%
NEPOOL CNCTCT 5MW D AH O	616	0	-	0	-	67	6	1080.3%
NEPOOL CONECTIC 5MW D AH	31	0	-	0	-	3	5	-34.4%
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-	0	49	-100.0%
NYISO ZONE C 5MW D AH PK	63	110.87	-43.5%	23	172.2%	26	85	-68.8%
PETRO CRCKS & SPRDS NA	1,418	961.43	47.5%	1,217.9	16.5%	1,512	1,532	-1.3%
SINGAPORE GASOIL	154	47.48	224.1%	109.1	41.0%	92	46	98.9%
PETRO OUTRIGHT NA	400	138.48	188.9%	380.5	5.1%	315	63	398.7%
CRUDE OIL SPRDS	0	66.48	-100.0%	0	-	4	189	-98.0%
RBOB GASOLINE BALMO CLNDR	20	40.09	-50.9%	66.85	-70.5%	52	57	-8.6%
GASOLINE UP-DOWN BALMO SW	17	4	326.1%	28.85	-40.9%	24	22	12.0%
COLUMBIA GULF MAIN NAT G	0	0	-	0	-	0	65	-100.0%
ALGON CITY GATES NAT GAS	0	0	-	0	-	2	0	-
SOUTHERN NAT LA NAT GAS	0	0	-	0	-	0	0	-
TENN 800 LEG NAT GAS INDE	59	0	-	98.15	-39.8%	32	23	40.9%
NATURAL GAS PHY	303,968	402,575.57	-24.5%	287,061.5	5.9%	333,835	374,702	-10.9%

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Energy Futures								
CRUDE OIL OUTRIGHTS	535	244.26	118.9%	214.8	148.9%	318	206	54.6%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	756	-100.0%
ELEC FINSETTLED	0	0	-	0	-	0	23	-100.0%
PETRO CRK&SPRD EURO	180	272.35	-34.0%	201.5	-10.8%	281	144	95.2%
FREIGHT MARKETS	0	0	-	0	-	0	0	139.8%
NYMEX OMAN CRUDE PRODUCTS	0	0	-	0	-	0	2	-100.0%
PLASTICS	22	4.78	354.5%	9	141.5%	17	15	13.7%
NYH NO 2 CRACK SPREAD CAL	804	132.91	505.2%	236.15	240.6%	218	103	111.2%
TRANSCO ZONE 6 BASIS SWAP	2	2.61	-20.0%	0	-	9	15	-39.1%
NYISO A	82	73.78	11.4%	64	28.5%	66	43	52.8%
MINY NATURAL GAS	993	2,296	-56.7%	903.5	10.0%	1,258	1,722	-26.9%
HEATING OIL PHY	127,491	169,037.26	-24.6%	119,225.4	6.9%	131,665	142,639	-7.7%
DOMINION TRANSMISSION INC	189	0	-	42.8	340.7%	75	103	-26.8%
TCO BASIS SWAP	0	1.74	-100.0%	0	-	10	5	90.9%
PJM MONTHLY	287	201.3	42.3%	87.4	227.8%	114	609	-81.3%
EL PASO PERMIAN INDEX SWA	0	0	-	0	-	0	0	-
WAHA INDEX SWAP FUTURE	0	0	-	0	-	0	63	-100.0%
NY HARBOR HEAT OIL SWP	230	459	-49.8%	199.95	15.3%	257	546	-53.0%
EASTERN RAIL DELIVERY CSX	694	272.43	154.6%	555.75	24.8%	468	287	63.2%
HTG OIL	1	166.52	-99.4%	2.35	-55.6%	229	160	43.5%
EUROPE 3.5% FUEL OIL MED	1	4.22	-81.4%	0	-	2	4	-54.1%
AEP-DAYTON HUB DAILY	5	0	-	0	-	1	0	70.3%
PJM OFF-PEAK LMP SWAP FUT	27	89.91	-70.5%	11.5	130.6%	313	141	121.6%
AEP-DAYTON HUB OFF-PEAK M	27	106.78	-75.1%	7	280.1%	14	59	-75.7%
DOMINION TRAN INC - APP I	0	0	-	0	-	2	5	-66.9%
TENNESSEE ZONE 0 BASIS SW	0	57.74	-100.0%	0	-	7	10	-32.2%
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-
TD3 MEG TO JAPAN 250K MT	0	19.78	-100.0%	0	-	1	21	-93.0%
FUELOIL SWAP:CARGOES VS.B	46	202	-77.0%	53.45	-13.2%	68	150	-54.7%
MICHIGAN HUB PEAK MONTH S	0	2.61	-100.0%	0	-	0	0	-100.0%
MINY HTG OIL	1	0.35	62.5%	0.7	-19.3%	1	1	-15.8%
BRENT CALENDAR SWAP	380	692.78	-45.1%	668.2	-43.1%	488	882	-44.7%
EURO GASOIL 10PPM VS ICE	12	13	-9.0%	9.25	27.8%	19	15	30.3%
WTI-BRENT CALENDAR SWAP	2,416	470.52	413.6%	1,153.65	109.5%	1,371	330	315.5%
CENTERPOINT BASIS SWAP	0	33.57	-100.0%	19.8	-100.0%	21	51	-58.5%
PJM NILL DA OFF-PEAK	553	1,458.39	-62.1%	1,999.65	-72.3%	1,856	1,584	17.2%
PANHANDLE INDEX SWAP FUTU	0	10.43	-100.0%	0	-	2	11	-79.7%
PJM NILL DA PEAK	51	215.74	-76.6%	135.95	-62.8%	108	153	-29.4%
CIN HUB 5MW REAL TIME PK	133	0	-	638.45	-79.1%	154	82	88.8%
MINY WTI CRUDE OIL	8,907	8,883.65	0.3%	8,022.05	11.0%	7,129	8,289	-14.0%
JAPAN C&F NAPHTHA SWAP	66	161.57	-59.2%	64.85	1.6%	101	116	-12.9%
LLS (ARGUS) VS WTI SWAP	1,420	304.96	365.6%	942.8	50.6%	868	132	556.3%
CARBON CER EURO	0	0	-	0	-	0	0	-
RBOB PHY	115,859	143,405.91	-19.2%	125,828.2	-7.9%	139,311	144,679	-3.7%
NEPOOL RHD ISLD 5MW D AH	55	0	-	0	-	6	4	50.3%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-	0	796	-100.0%
NEPOOL NEW HAMP 5MW D AH	428	0	-	0	-	47	0	-
CIN HUB 5MW REAL TIME O P	3,454	1,017.39	239.5%	8,331.6	-58.5%	3,872	1,549	149.9%
ULSD UP-DOWN(ARGUS) SWAP	0	0	-	0	-	0	0	-100.0%
LTD NAT GAS	7,756	5,047	53.7%	9,454.1	-18.0%	9,322	3,647	155.6%

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Energy Futures								
NORTHWEST ROCKIES BASIS S	186	61.13	204.1%	30.85	502.5%	25	67	-62.4%
SINGAPORE 380CST BALMO	8	2.3	226.4%	7.25	3.7%	5	4	19.7%
PJM BGE DA OFF-PEAK	0	0	-	0	-	156	130	20.0%
ULSD 10PPM CIF MED VS ICE	7	6.7	0.6%	14.55	-53.7%	6	9	-30.8%
GULF COAST JET FUEL CLNDR	37	60.17	-38.1%	81	-54.0%	58	64	-8.9%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	0	0	-
SINGAPORE GASOIL SWAP	581	408.7	42.1%	740.05	-21.5%	616	566	8.8%
CHICAGO ULSD PL VS HO SPR	28	1.09	2499.9%	4.5	528.0%	18	6	224.9%
CIN HUB 5MW D AH PK	67	23.91	178.5%	197.3	-66.2%	86	48	80.2%
PJM AD HUB 5MW REAL TIME	17,181	1,172.78	1365.0%	6,056.4	183.7%	9,014	3,234	178.7%
TC5 RAS TANURA TO YOKOHAM	1	5.65	-76.9%	0	-	5	10	-44.8%
Sumas Basis Swap	15	5.35	175.6%	30.5	-51.7%	14	27	-49.1%
RBOB CRACK SPREAD	13	36.65	-65.0%	94.25	-86.4%	51	29	74.7%
NGPL TEX/OK	0	21.26	-100.0%	0	-	19	97	-80.9%
EURO GASOIL 10 CAL SWAP	0	0	-	0.05	-100.0%	2	0	438.8%
HENRY HUB INDEX SWAP FUTU	306	0	-	430.9	-29.0%	479	247	93.7%
WTI-BRENT BULLET SWAP	224	15.65	1333.3%	6	3639.1%	50	10	389.4%
NYISO J OFF-PEAK	11	12.17	-7.1%	0	-	4	12	-63.4%
EAST/WEST FUEL OIL SPREAD	52	199.57	-73.9%	70.7	-26.4%	64	171	-62.7%
TENNESSEE 500 LEG BASIS S	0	0	-	0	-	0	4	-100.0%
NORTHERN NATURAL GAS DEMAR	0	2.7	-100.0%	0	-	0	6	-100.0%
NEW ENGLAND HUB PEAK DAIL	0	3.48	-100.0%	0	-	0	1	-100.0%
HOUSTON SHIP CHANNEL INDE	9	0	-	0	-	1	3	-62.7%
ROCKIES KERN OPAL - NW IN	0	20.87	-100.0%	0	-	0	2	-100.0%
CARBON EUA EMISSIONS EURO	0	0	-	0	-	3	0	-
APPALACHIAN COAL (PHY)	367	279.57	31.4%	486.25	-24.5%	363	320	13.5%
WTI CALENDAR	1,575	1,149.57	37.0%	1,335.5	18.0%	1,668	1,814	-8.1%
CINERGY HUB PEAK MONTH	1	24.35	-95.7%	0	-	5	32	-82.7%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-	0	0	-60.0%
RBOB CALENDAR SWAP	250	460.61	-45.7%	461.15	-45.8%	411	490	-16.1%
AEP-DAYTON HUB MTHLY	40	68.26	-41.1%	0.5	7934.8%	25	67	-63.1%
CRUDE OIL PHY	599,655	506,961.04	18.3%	556,958.05	7.7%	604,436	555,461	8.8%
N ILLINOIS HUB MTHLY	26	19.57	33.3%	3	769.6%	15	44	-66.3%
RBOB (PLATTS) CAL SWAP	0	0	-	0	-	0	1	-100.0%
LL JET (OPIS) SWAP	0	0	-	0	-	0	0	-
NEW YORK ETHANOL SWAP	19	19.17	-0.2%	44.95	-57.4%	46	33	37.1%
LA CARB DIESEL (OPIS)	1	1.09	-52.0%	0	-	1	2	-41.3%
GASOIL BULLET SWAP	0	2.65	-100.0%	0	-	0	1	-100.0%
RBOB SPREAD (PLATTS) SWAP	3	0	-	0	-	3	45	-92.7%
EURO PROPANE CIF ARA SWA	17	31.04	-46.4%	59.95	-72.2%	37	44	-17.1%
LA CARBOB GASOLINE(OPIS)S	21	3.26	533.3%	26.25	-21.3%	57	19	204.5%
OPIS PHYSICAL NATURAL GASOLIN	0	0	-	0	-	0	1	-100.0%
MCCLOSKEY ARA ARGS COAL	5,442	1,985.26	174.1%	5,697.2	-4.5%	3,999	1,029	288.8%
MCCLOSKEY RCH BAY COAL	1,961	456.09	330.0%	2,283.75	-14.1%	1,146	256	347.3%
MGF FUT	0	0	-	0	-	0	0	187.8%
MNC FUT	206	19.43	958.8%	234.45	-12.2%	124	19	544.5%
DLY GAS EURO-BOB OXY	0	0.43	-100.0%	0	-	0	0	-100.0%
MGN1 SWAP FUT	7	0	-	0	-	3	1	138.5%
UCM FUT	1	0	-	0	-	1	0	-
NCN FUT	0	0	-	0	-	0	0	-100.0%

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	ADV OCT 2013	ADV OCT 2012	% CHG	ADV SEP 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Energy Futures								
MJC FUT	2	0	-	0	-	4	4	23.6%
HEATING OIL VS ICE GASOIL	157	58.26	168.7%	451.8	-65.4%	319	209	52.6%
UP DOWN GC ULSD VS NMX HO	3,357	1,926.96	74.2%	2,258.75	48.6%	2,639	2,175	21.3%
HOUSTON SHIP CHANNEL BASI	9	114.61	-92.4%	0	-	8	80	-89.8%
FUEL OIL CRACK VS ICE	586	2,119.57	-72.3%	732	-19.9%	821	1,232	-33.4%
NGPL TEXOK INDEX	0	0	-	0	-	0	1	-100.0%
NATURAL GAS	1,255	398.57	214.9%	1,361.75	-7.8%	593	323	83.6%
N ROCKIES PIPE SWAP	12	0	-	0	-	1	0	-
SOCAL PIPE SWAP	0	0	-	0	-	1	1	-62.4%
PANHANDLE PIPE SWAP	0	0	-	6.75	-100.0%	1	0	-
GAS EURO-BOB OXY NWE BARGES	1,102	1,036.57	6.3%	1,182.25	-6.8%	1,005	863	16.4%
MONT BELVIEU NATURAL GASOLINE	55	160.43	-65.7%	82.8	-33.5%	109	149	-27.0%
ONTARIO POWER SWAPS	1,713	187.83	812.1%	2,152.5	-20.4%	1,011	319	217.4%
DAILY PJM	5	0	-	5.25	4.3%	34	2	2059.2%
BRENT OIL LAST DAY	39,484	3,075.78	1183.7%	44,275.3	-10.8%	35,555	4,589	674.7%
SINGAPORE GASOIL CALENDAR	3	0	-	0	-	0	0	-
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-	0	0	149.7%
GC ULSD VS GC JET SPREAD	0	0	-	0	-	1	0	-
MARS (ARGUS) VS WTI TRD M	0	25	-100.0%	0	-	7	27	-74.2%
MARS (ARGUS) VS WTI SWAP	219	0	-	73.5	198.1%	94	7	1232.7%
SINGAPORE JET KERO BALMO	0	25.87	-100.0%	5	-100.0%	4	8	-45.9%
WTS (ARGUS) VS WTI TRD MT	46	0	-	23.5	95.2%	44	11	292.0%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	1	5	-79.1%
EURO 1% FUEL OIL NEW BALM	0	5	-95.7%	2.05	-89.4%	3	2	24.3%
BRENT CFD SWAP	0	5.3	-100.0%	0	-	7	24	-72.4%
PREMIUM UNLND 10P FOB MED	15	9.39	59.7%	26.6	-43.6%	23	23	2.4%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	-40.1%
3.5% FUEL OIL CID MED SWA	0	0	-	0	-	1	0	415.5%
JET FUEL CRG CIF NEW VS I	0	0.43	-20.0%	0	-	0	0	-52.3%
ARGUS PROPAN FAR EST INDE	8	17.17	-54.7%	11.85	-34.3%	14	20	-29.2%
ULSD 10PPM CIF VS ICE GAS	1	0	-	0	-	0	1	-63.7%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH PK	627	44.09	1321.2%	594.8	5.3%	404	102	296.8%
GASOIL 0.1 BRGS FOB VS IC	1	0	-	0	-	0	0	11.5%
GC JET (ARGUS) CAL SWAP	0	0	-	0	-	0	0	-100.0%
NYMEX ULSD VS NYMEX HO	0	0	-	0	-	0	9	-100.0%
RBOB VS HEATING OIL SWAP	0	0	-	0	-	1	56	-98.7%
GULF COAST ULSD CRACK SPR	240	90	167.0%	210.75	14.0%	132	177	-25.1%
USGC UNL 87 CRACK SPREAD	4	69.35	-93.7%	41.25	-89.5%	24	13	90.4%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-	0	0	330.8%
TENNESSEE 800 LEG NG BASI	0	0	-	128.35	-100.0%	31	18	73.1%
NEPOOL W CNTR M 5MW D AH	0	22.17	-100.0%	0	-	11	34	-67.6%
DATED TO FRONTLINE BRENT	36	122.17	-70.5%	182.5	-80.2%	125	149	-16.4%
PJM APS ZONE DA PEAK	0	0	-	114.9	-100.0%	11	0	-
PJM DPL DA OFF-PEAK	0	0	-	0	-	0	400	-100.0%
PJM BGE DA PEAK	0	0	-	0	-	8	23	-63.5%
PJM PPL DA PEAK	0	0	-	26.45	-100.0%	15	6	139.0%
PJM EASTERNH DA PEAK	0	0	-	0	-	0	0	-
PJM JCPL DA PEAK	0	0	-	0	-	6	19	-68.8%
PJM EASTERNH DA OFF-PEAK	0	0	-	0	-	0	0	-

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Energy Futures								
PJM PSEG DA PEAK	0	0	-	0	-	1	77	-98.4%
PJM PSEG DA OFF-PEAK	0	0	-	0	-	22	1,275	-98.3%
PJM WESTH RT PEAK	1,424	57.91	2358.4%	526	170.7%	550	223	146.7%
ALGONQUIN CITYGATES BASIS	0	0	-	0	-	1	42	-98.7%
TENNESSEE ZONE 0 NG INDE	0	26.09	-100.0%	0	-	0	7	-100.0%
MICHCON NG INDEX SWAP	0	0	-	0	-	10	0	-
GASOIL 0.1 CIF MED SWAP	0	0.04	-100.0%	0	-	0	1	-100.0%
JET FUEL CARGOES CIF NEW	0	0	-	0	-	0	0	-100.0%
ICE GASOIL BALMO SWAP	0	0	-	0	-	0	1	-99.6%
ULSD 10PPM CIF MED SWAP	0	0.13	-100.0%	0	-	0	0	-91.0%
POLYPROPYLENE FUTURES	0	0	-	0	-	0	0	-100.0%
POLYETHYLENE FUTURES	0	0.09	-100.0%	0	-	0	1	-94.0%
Tetco ELA Basis	0	0	-	0	-	0	0	-
EUROPE 1% FUEL OIL NWE CA	9	39.91	-77.7%	18.35	-51.4%	19	37	-49.1%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	1	1	-35.4%
GULF COAST NO.6 FUEL OIL	4,300	3,042.65	41.3%	2,996.5	43.5%	3,146	2,954	6.5%
SINGAPORE FUEL 180CST CAL	383	569.61	-32.8%	361.3	6.0%	417	395	5.6%
TRUNKLINE LA BASIS SWAP	0	0	-	0	-	0	0	-
SINGAPORE FUEL OIL SPREAD	42	100.65	-58.5%	96.95	-56.9%	74	65	14.3%
NORTHERN ILLINOIS OFF-PEA	1	43.65	-98.0%	6.1	-85.7%	14	66	-79.1%
BRENT OIL	0	0.26	-100.0%	0	-	0	0	-100.0%
PJM ATSI ELEC	0	0	-	0	-	0	46	-100.0%
SING FUEL	2	0	-	0	-	1	0	419.5%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	0	1	-33.4%
OPIS PHYSICAL LDH PROPANE	0	0	-	0	-	0	1	-100.0%
OPIS PHYSICAL NONLDH PROPANE	0	0	-	0	-	0	0	-100.0%
OPIS PHYSICAL NORMAL BUTANE	0	0.43	-100.0%	0	-	0	2	-100.0%
OPIS PHYSICAL ETHANE	0	0	-	0	-	0	0	-100.0%
DATED BRENT (PLATTS) DAILY SWA	2	85.43	-97.5%	15	-85.5%	6	35	-82.9%
GAS EURO-BOB OXY NWE BARGES	301	340.04	-11.6%	375.95	-20.1%	413	364	13.4%
MINY RBOB GAS	0	0.26	-33.3%	0.25	-30.4%	0	0	-0.8%
RBOB UP-DOWN CALENDAR SWA	402	350.65	14.5%	310.25	29.4%	406	411	-1.2%
LA JET FUEL VS NYM NO 2 H	0	0	-	25.35	-100.0%	13	4	268.2%
ANR OKLAHOMA	48	5.22	812.5%	0	-	13	12	11.2%
MICHIGAN BASIS	0	9.74	-100.0%	0	-	14	26	-45.4%
TEXAS EASTERN ZONE M-3 BA	369	0	-	0	-	48	11	328.1%
PGE&E CITYGATE	0	0	-	0	-	0	0	-100.0%
NORTHERN NATURAL GAS VENTU	14	22.43	-35.7%	0	-	7	47	-85.7%
CIG BASIS	33	33.22	-2.1%	26.5	22.7%	20	30	-31.9%
PJM DAILY	0	0	-	0	-	2	6	-72.1%
COLUMBIA GULF ONSHORE	0	63.48	-100.0%	0	-	0	65	-100.0%
Tetco STX Basis	0	0	-	0	-	0	6	-92.9%
Transco Zone 3 Basis	0	0	-	0	-	16	0	-
GULF COAST GASOLINE CLNDR	0	0	-	1.5	-100.0%	6	7	-13.0%
GULF COAST HEATING OIL CL	0	0	-	0	-	0	1	-100.0%
CENTERPOINT EAST INDEX	0	0	-	0	-	0	0	-
GULF COAST ULSD CALENDAR	22	163.26	-86.3%	57.7	-61.3%	40	184	-78.5%
GASOLINE UP-DOWN (ARGUS)	0	0	-	0	-	8	14	-42.3%
URANIUM	9	42.43	-79.4%	1.7	414.1%	26	32	-18.6%
JET UP-DOWN(ARGUS) SWAP	0	0	-	0	-	0	3	-100.0%

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Energy Futures								
LA CARB DIESEL (OPIS) SWA	41	44.57	-8.2%	88.85	-54.0%	71	68	4.7%
EURO 3.5% FUEL OIL RDAM B	17	10.13	70.4%	14.45	19.5%	24	19	28.0%
LLS (ARGUS) CALENDAR SWAP	0	5.22	-100.0%	30	-100.0%	26	4	551.2%
SINGAPORE GASOIL BALMO	27	10.87	150.4%	21.6	26.0%	28	55	-48.9%
EUROPEAN NAPHTHA BALMO	13	23.13	-44.0%	13.4	-3.3%	11	10	6.4%
GASOIL MINI CALENDAR SWAP	6	10.09	-35.8%	4.9	32.2%	7	14	-52.1%
NY JET FUEL (ARGUS) VS HEATING	0	0	-	0	-	0	1	-20.1%
MISO 5MW PEAK	0	0	-	0	-	0	23	-100.0%
NY ULSD (ARGUS) VS HEATING OIL	85	227.7	-62.7%	28.75	195.3%	94	130	-27.4%
MISO 5MW OFF PEAK	0	0	-	0	-	0	240	-100.0%
PJM PECO ZONE5MW PEAK CAL MC	0	0	-	0	-	0	20	-100.0%
EUROPE JET KERO RDAM CALS	0	0	-	0	-	0	0	-100.0%
EUROPE 1% FUEL OIL RDAM C	1	3.22	-83.8%	1.15	-54.6%	2	2	-1.7%
SAN JUAN BASIS SWAP	4	12	-65.2%	0	-	4	28	-85.8%
SOCAL BASIS SWAP	0	0	-	0	-	0	5	-100.0%
GULF COAST JET VS NYM 2 H	2,495	368.61	576.8%	2,397.8	4.0%	2,117	671	215.5%
LOS ANGELES CARB GASOLINE	0	2.17	-100.0%	0	-	0	0	-100.0%
NY HARBOR RESIDUAL FUEL C	2	0	-	0	-	5	1	315.2%
NYMEX ALUMINUM FUTURES	0	4.35	-100.0%	0	-	0	0	-88.0%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-	0	0	-
ILLINOIS HUB PEAK MONTH S	0	0	-	0	-	0	0	-
EURO 3.5% FUEL OIL SPREAD	12	17.17	-30.9%	7.65	55.2%	9	8	20.5%
GASOIL CALENDAR SWAP	1	7.17	-88.5%	0.6	37.7%	7	21	-67.5%
BRENT FINANCIAL FUTURES	150	1,134.3	-86.7%	186.5	-19.3%	1,076	1,358	-20.7%
ICE BRENT DUBAI SWAP	0	122.43	-100.0%	26.3	-100.0%	68	111	-38.6%
GASOIL CRACK SPREAD CALEN	456	293.65	55.2%	439.85	3.6%	370	361	2.6%
EUROPEAN NAPHTHA CRACK SPR	315	590.91	-46.7%	363.3	-13.4%	408	495	-17.5%
CRUDE OIL	252	1,481.57	-83.0%	351.65	-28.4%	1,351	1,605	-15.8%
NEPOOL INTR HUB 5MW D AH	4,870	443	999.4%	1,822.85	167.2%	1,629	2,281	-28.6%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	8	-100.0%
PJM DAYTON DA OFF-PEAK	441	1,252.96	-64.8%	0	-	1,138	2,011	-43.4%
PJM JCPL DA OFF-PEAK	0	0	-	0	-	111	77	44.3%
PJM WESTH RT OFF-PEAK	15,527	1,395.83	1012.4%	25,847.9	-39.9%	12,120	5,102	137.5%
CHICAGO ETHANOL SWAP	2,817	1,463.96	92.4%	2,273.3	23.9%	3,043	1,415	115.0%
CHICAGO BASIS SWAP	0	0	-	0	-	1	3	-82.8%
HENRY HUB BASIS SWAP	306	0	-	430.9	-29.0%	509	239	112.8%
HENRY HUB SWAP	29,014	48,909.26	-40.7%	32,585.35	-11.0%	47,348	71,763	-34.0%
PREM UNL GAS 10PPM RDAM FOB E	0	0.04	-100.0%	0	-	0	0	4.3%
PREM UNL GAS 10PPM RDAM FOB S	3	0.7	268.7%	0.6	327.5%	3	6	-52.4%
MONT BELVIEU NORMAL BUTANE 5	223	117.13	90.3%	398.1	-44.0%	383	233	64.5%
MONT BELVIEU ETHANE 5 DECIMAL	11	52.26	-78.8%	15	-26.1%	81	84	-2.7%
MONT BELVIEU LDH PROPANE 5 DE	218	356.87	-38.8%	596.1	-63.4%	482	552	-12.6%
SINGAPORE 180CST BALMO	7	5.78	28.6%	1.4	431.1%	8	6	30.7%
PJM APS ZONE DA OFF-PEAK	0	0	-	2,107.2	-100.0%	200	0	-
GRP THREE UNL GS (PLT) VS	2	59.35	-97.4%	0	-	15	47	-68.5%
TEXAS GAS ZONE 1 NAT GAS	0	0	-	0	-	0	0	-
JET BARGES VS ICE GASOIL	0	0.22	0.0%	0	-	0	0	38.6%
SINGAPORE GASOIL VS ICE	197	626.96	-68.6%	298.55	-34.1%	233	301	-22.6%
NATURAL GAS PEN SWP	21,209	26,018.22	-18.5%	16,998	24.8%	24,867	31,406	-20.8%
WESTERN RAIL DELIVERY PRB	292	344.13	-15.2%	275.55	6.0%	297	293	1.5%

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Energy Futures								
EUROPE DATED BRENT SWAP	18	151.91	-88.0%	64.1	-71.5%	46	163	-72.0%
TD5 WEST AFRICA TO USAC 1	0	0	-	0	-	0	0	-100.0%
SINGAPORE JET KERO GASOIL	98	272.83	-64.2%	166.5	-41.4%	129	214	-39.7%
TETCO M-3 INDEX	0	0	-	0	-	0	3	-100.0%
PJM AECO DA PEAK	0	0	-	0	-	18	53	-65.9%
GASOIL 10PPM CARGOES CIF	0	0	-	0	-	0	1	-78.9%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0	-	0	0	-100.0%
WAHA BASIS	0	42.61	-100.0%	15.2	-100.0%	17	163	-89.6%
LA JET (OPIS) SWAP	27	21.74	25.0%	44.75	-39.3%	42	45	-8.1%
NY HARBOR 1% FUEL OIL BAL	13	4.35	200.0%	10.5	24.2%	20	13	52.0%
GASOIL 10PPM VS ICE SWAP	7	17.7	-60.0%	9.75	-27.3%	13	14	-10.1%
NY H OIL PLATTS VS NYMEX	118	0	-	112.5	4.9%	38	0	-
PJM PEP CO DA OFF-PEAK	0	0	-	0	-	0	92	-100.0%
NYISO ZONE G 5MW D AH O P	4,526	2,363.91	91.5%	6,138.8	-26.3%	4,560	1,025	345.0%
HEATING OIL LAST DAY	0	0	-	0	-	0	0	-
EUROPEAN GASOIL (ICE)	0	152.48	-100.0%	0	-	277	178	56.1%
ULSD UP-DOWN BALMO SWP	159	94.57	67.8%	41.25	284.7%	130	103	26.3%
JET FUEL UP-DOWN BALMO CL	72	11.57	518.4%	73.25	-2.4%	56	12	375.8%
EIA FLAT TAX ONHWAY DIESE	12	6.09	89.3%	38.35	-70.0%	29	21	38.8%
NGPL STX BASIS	0	0	-	0	-	0	0	-
NY 2.2% FUEL OIL (PLATTS	0	0	-	0	-	0	0	-100.0%
NY 0.7% FUEL OIL (PLATTS	0	0	-	0	-	0	0	-100.0%
BRENT CFD(PLATTS) VS FRNT	0	0.87	-100.0%	0	-	1	0	377.7%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	-29.2%
HEATING OIL BALMO CLNDR S	8	0	-	0	-	3	0	1795.7%
INDIANA MISO	1,017	200.17	408.2%	1,174.4	-13.4%	806	141	471.0%
PETROLEUM PRODUCTS ASIA	184	17	985.2%	166.7	10.7%	88	9	928.7%
PETROLEUM PRODUCTS	13	0	-	15.45	-19.0%	14	2	522.5%
COAL SWAP	47	15	215.9%	37.75	25.5%	33	3	865.5%
TC2 ROTTERDAM TO USAC 37K	0	0	-	1	-56.5%	3	4	-4.9%
NYISO A OFF-PEAK	29	26	12.4%	19.5	49.8%	24	16	48.8%
NYISO G OFF-PEAK	30	8.7	245.0%	12.5	140.0%	42	18	137.1%
ISO NEW ENGLAND OFF-PEAK	0	16	-100.0%	7.2	-100.0%	28	72	-61.1%
SINGAPORE 380CST FUEL OIL	212	95.39	121.8%	246.25	-14.1%	178	84	112.0%
SINGAPORE JET KEROSENE SW	267	360.87	-25.9%	446.9	-40.1%	299	266	12.6%
SINGAPORE NAPHTHA SWAP	17	0	-	20	-13.9%	9	10	-6.9%
FLORIDA GAS ZONE3 BASIS S	0	0	-	0	-	0	5	-100.0%
TRANSCO ZONE4 BASIS SWAP	0	0	-	0	-	18	12	57.7%
ANR LOUISIANA BASIS SWAP	0	0	-	0	-	1	8	-89.7%
TEXAS GAS ZONE SL BASIS S	0	0	-	0	-	8	7	9.0%
CINERGY HUB OFF-PEAK MONT	0	41.04	-100.0%	0	-	8	25	-69.4%
DUBAI CRUDE OIL CALENDAR	10	222.35	-95.4%	168	-93.9%	97	486	-80.1%
NGPL MIDCONTINENT INDEX	0	0	-	0	-	0	0	-
PANHANDLE BASIS SWAP FUTU	153	124.91	22.2%	16.5	825.4%	89	141	-37.1%
PANHANDLE SWING FUTURE	0	0	-	0	-	0	0	-
SONAT BASIS SWAP FUTURE	0	0	-	0	-	0	3	-100.0%
ARGUS BIODIESEL RME FOB R	0	4.78	-100.0%	0	-	0	7	-100.0%
DIESEL 10P BRG FOB RDM VS	0	1.09	-72.0%	0.35	-13.1%	1	0	49.9%
FUEL OIL NWE CRACK VS ICE	13	142.87	-91.2%	58.6	-78.6%	52	111	-53.0%
EUROPE 3.5% FUEL OIL RDAM	346	927.04	-62.6%	342.7	1.0%	411	706	-41.7%

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Energy Futures								
GULF COAST 3% FUEL OIL BA	85	47.3	79.7%	71	19.7%	72	91	-21.4%
NY1% VS GC SPREAD SWAP	293	264.04	10.9%	299.95	-2.4%	322	323	-0.3%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0.25	-100.0%	0	0	45.3%
JET CIF NWE VS ICE	7	14.7	-55.3%	12.85	-48.9%	10	16	-33.9%
EUROPE JET KERO NWE CALSW	1	3.3	-71.1%	3.25	-70.6%	2	2	-21.8%
JAPAN NAPHTHA BALMO SWAP	1	0.43	230.0%	6.5	-77.9%	3	2	50.5%
ARGUS PROPAN(SAUDI ARAMCO	29	46.04	-36.0%	54.85	-46.3%	47	42	11.2%
NYISO G	88	38.7	127.0%	0	-	41	38	8.8%
NYISO J	27	37.96	-29.3%	39.4	-31.9%	24	26	-8.9%
NGPL MID-CONTINENT	0	52.7	-100.0%	0	-	23	135	-82.8%
TENNESSEE 500 LEG NG INDE	0	0	-	0	-	0	23	-100.0%
BRENT BALMO SWAP	12	34.48	-63.8%	21.35	-41.6%	19	29	-36.2%
TRANSCO ZONE 1 NAT GAS IN	0	0	-	0	-	0	2	-100.0%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-	0	0	80.2%
HENRY HUB SWING FUTURE	0	0	-	0	-	6	7	-15.6%
EUROPE NAPHTHA CALSWAP	114	171.48	-33.3%	123.1	-7.1%	130	135	-3.9%
NY HARBOR RESIDUAL FUEL 1	460	615.61	-25.2%	512.25	-10.2%	611	680	-10.2%
PERMIAN BASIS SWAP	0	0	-	0	-	6	25	-75.0%
JAPAN C&F NAPHTHA CRACK S	0	7.83	-100.0%	0	-	1	8	-83.8%
EMMISSIONS	22	0	-	0.05	43900.0%	4	3	30.6%
NATURAL GAS INDEX	0	0	-	0	-	2	0	-
EMC FUTURE	26	0	-	156.5	-83.3%	42	0	-
PETRO CRCKS & SPRDS ASIA	10	11.26	-7.7%	36.8	-71.8%	43	22	95.4%
NYISO CAPACITY	8	2.43	226.8%	21.6	-63.2%	5	6	-11.4%
	0	0	-	0	-	0	0	-
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0.2	-13.1%	0	1	-71.2%
GASOIL 0.1 CIF VS ICE GAS	0	0.43	-70.0%	0	-	0	0	-85.0%
GRP THREE ULSD(PLT)VS HEA	162	73.48	121.1%	392	-58.6%	230	78	194.4%
GASOIL 0.1CIF MED VS ICE	6	1.52	285.7%	6.25	-6.1%	3	4	-12.3%
PJM DPL DA PEAK	0	0	-	0	-	0	23	-100.0%
PJM AECO DA OFF-PEAK	0	0	-	0	-	333	964	-65.4%
PJM PPL DA OFF-PEAK	0	0	-	0	-	223	139	59.8%
PJM DAYTON DA PEAK	68	103.43	-34.3%	41.85	62.5%	80	146	-45.3%
PREMIUM UNLEAD 10PPM FOB	3	8.7	-68.5%	6.3	-56.5%	8	4	111.3%
PJM WESTH DA OFF-PEAK	8,546	646.96	1221.0%	2,107.2	305.6%	2,828	3,098	-8.7%
NEW YORK 0.3% FUEL OIL HI	0	0	-	0	-	2	3	-14.4%
PJM PEPCO DA PEAK	0	0	-	0	-	0	7	-100.0%
GASOIL 0.1 RDAM BRGS VS I	7	12.09	-41.7%	18.1	-61.1%	16	21	-24.1%
GASOIL 10P CRG CIF NW VS	2	1	52.2%	0.65	134.1%	0	2	-78.0%
PJM WESTHDA PEAK	577	17.83	3134.1%	114.9	401.8%	146	225	-35.4%
NEPOOL MAINE 5MW D AH PK	0	18.04	-100.0%	0	-	1	5	-84.9%
NEPOOL RHODE IL 5MW D AH	1,017	0	-	0	-	111	75	47.8%
CHICAGO UNL GAS PL VS RBO	0	0	-	0	-	5	2	187.8%
NEPOOL MAINE 5MW D AH O E	0	337.61	-100.0%	0	-	13	86	-84.9%
NYISO ZONE A 5MW D AH O P	7,582	759.13	898.8%	12,443.6	-39.1%	5,461	1,483	268.2%
CIN HUB 5MW D AH O PK	1,219	3,052.17	-60.0%	3,474	-64.9%	1,337	1,043	28.3%
PJM COMED 5MW D AH O PK	0	351.74	-100.0%	0	-	586	471	24.2%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-	0	0	-100.0%
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-	0	0	-
NYISO ZONE A 5MW D AH PK	444	177.87	149.5%	565.8	-21.6%	474	86	448.3%

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Energy Futures								
SOUTH STAR TEX OKLHM KNS	0	43.17	-100.0%	1.55	-100.0%	11	18	-38.3%
NY 3.0% FUEL OIL (PLATTS	14	1.87	665.1%	41	-65.1%	13	10	28.1%
ARGUS LLS VS. WTI (ARG) T	397	175.52	126.4%	231.5	71.7%	407	174	134.5%
NO 2 UP-DOWN SPREAD CALEN	60	56.65	5.5%	43.25	38.2%	54	48	11.5%
N ILLINOIS HUB DAILY	0	0	-	0	-	1	0	-
CINERGY HUB PEAK DAILY FU	0	3.13	-100.0%	0	-	0	0	-100.0%
PROPANE NON-LDH MT. BEL (OPIS)	39	0.78	4922.3%	43.45	-9.5%	20	16	21.5%
PROPANE NON-LDH MB (OPIS) BALM	0	0.13	-100.0%	0	-	2	7	-64.2%
JET AV FUEL (P) CAR FM ICE GAS S	0	0	-	0	-	0	0	-29.3%
SINGAPORE MOGAS 92 UNLEADED	628	436.13	44.0%	564.55	11.3%	479	448	6.7%
NY JET FUEL (PLATTS) HEAT OIL SM	111	13.04	750.0%	95	16.7%	47	17	180.5%
SINGAPORE MOGAS 92 UNLEADED	12	17.83	-31.7%	60.75	-80.0%	32	31	2.2%
ETHANOL T2 FOB ROTT INCL DUTY	107	30.83	247.1%	64.75	65.3%	78	37	111.1%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-	0	0	-
FAME 0 BIODIESEL FOB RTDM SWP	0	0	-	0	-	0	1	-100.0%
FUEL OIL (PLATS) CAR CM	0	1.3	-66.7%	3	-85.5%	1	2	-23.2%
FUEL OIL (PLATS) CAR CN	0	3.87	-94.4%	0.35	-37.9%	1	2	-48.0%
GROUP THREE ULSD (PLATTS)	0	58.7	-100.0%	0	-	1	34	-97.5%
MICHIGAN MISO	0	0	-	503.5	-100.0%	403	3	15829.9%
INDONESIAN COAL	33	11.09	194.1%	7.75	320.8%	25	6	334.6%
DAILY EUA	0	0	-	0	-	12	0	-
ETHANOL FWD	128	670.04	-80.9%	106.85	20.0%	199	1,407	-85.8%
NAT GAS BASIS SWAP	0	0	-	0	-	22	0	-

Energy Options

PETRO OUTRIGHT EURO	0	0.65	-100.0%	0	-	12	2	484.4%
PETROCHEMICALS	164	116.52	41.2%	336.75	-51.2%	185	150	23.0%
IN DELIVERY MONTH EUA OPTIONS	0	0	-	0	-	14	10	43.9%
ISO NEW ENGLAND PK LMP	18	203.48	-91.0%	0	-	9	48	-81.0%
NATURAL GAS OPTION ON CALEND.	50	46.96	7.4%	53	-4.8%	66	109	-39.1%
CENTRAL APPALACHIAN COAL	0	0	-	0	-	0	0	-100.0%
ELEC MISO PEAK	0	0	-	0	-	0	3	-100.0%
HENRY HUB FINANCIAL LAST	81	71.52	13.9%	282	-71.1%	203	68	197.5%
PETRO OUTRIGHT NA	0	0	-	0	-	0	0	-100.0%
NATURAL GAS PHY	89,857	82,376.48	9.1%	79,867.8	12.5%	92,945	108,785	-14.6%
CRUDE OIL OUTRIGHTS	130	33.04	294.7%	0	-	59	126	-53.5%
ELEC FINSETTLED	10	22.3	-56.9%	14.95	-35.7%	13	51	-74.5%
APPALACHIAN COAL	0	3.48	-100.0%	3.5	-100.0%	5	8	-38.7%
EUROPEAN JET KEROSENE NWE (P	2	0	-	4.65	-62.6%	1	0	97.8%
IN DELIVERY MONTH CER OPTIONS	0	0	-	0	-	0	0	-
NATURAL GAS 1MO	0	0	-	0	-	3	4	-28.1%
HEATING OIL PHY	2,587	2,132.22	21.3%	3,275.7	-21.0%	2,278	3,002	-24.1%
PJM MONTHLY	0	17.39	-100.0%	4	-100.0%	12	23	-45.9%
NY HARBOR HEAT OIL SWP	498	832.09	-40.2%	980.1	-49.2%	846	1,310	-35.4%
BRENT CALENDAR SWAP	706	854.61	-17.4%	1,267.35	-44.3%	1,380	2,442	-43.5%
NATURAL GAS 3 M CSO FIN	272	265.22	2.5%	1,806.25	-85.0%	1,132	2,701	-58.1%
RBOB PHY	1,500	1,770.83	-15.3%	1,950.85	-23.1%	2,077	1,994	4.2%
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	31	28.17	11.1%	36	-13.0%	17	21	-17.7%

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Energy Options								
NATURAL GAS 2 M CSO FIN	0	73.91	-100.0%	0	-	13	23	-44.2%
SINGAPORE JET FUEL CALEND	0	320.87	-100.0%	7.5	-100.0%	82	120	-31.8%
WTI-BRENT BULLET SWAP	4,643	352.17	1218.4%	1,583.25	193.3%	2,714	206	1218.5%
BRENT 1 MONTH CAL	0	0	-	0	-	3	8	-66.9%
WTI 12 MONTH CALENDAR OPT	70	0	-	105	-33.7%	68	42	65.0%
CRUDE OIL APO	1,829	1,857.83	-1.6%	3,509.3	-47.9%	2,986	6,125	-51.2%
CINERGY HUB PEAK MONTH	0	17.39	-100.0%	0	-	10	53	-80.9%
WTI CRUDE OIL 1 M CSO FI	1,740	217.39	700.2%	3,992.5	-56.4%	3,784	321	1078.4%
WTI CRUDE OIL 6 M CSO FI	0	8.7	-100.0%	0	-	0	4	-100.0%
NATURAL GAS 6 M CSO FIN	292	869.57	-66.4%	413.75	-29.3%	316	785	-59.7%
RBOB CALENDAR SWAP	117	404.7	-71.2%	181.45	-35.7%	326	230	41.3%
AEP-DAYTON HUB MTHLY	0	0	-	0	-	0	1	-100.0%
RBOB 6 MONTH CALENDAR SPR	0	0	-	0	-	1	0	-
CRUDE OIL PHY	115,797	124,874.61	-7.3%	109,297.05	5.9%	132,046	129,982	1.6%
RBOB 1MO CAL SPD OPTIONS	0	45.65	-100.0%	28.75	-100.0%	28	23	20.0%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-100.0%
MCCLOSKEY ARA ARGS COAL	0	19.57	-100.0%	75	-100.0%	27	11	153.4%
MCCLOSKEY RCH BAY COAL	46	0	-	0	-	7	6	22.3%
NATURAL GAS WINTER STRIP	0	0	-	0	-	1	0	-
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	0	-	0	0	-
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-	0	0	-
N ROCKIES PIPE SWAP	73	16.17	352.7%	18	306.8%	22	52	-57.0%
SOCAL PIPE SWAP	0	0	-	0	-	1	39	-96.3%
PANHANDLE PIPE SWAP	0	0	-	25	-100.0%	2	12	-80.0%
ETHANOL SWAP	200	41.09	385.7%	403.25	-50.5%	316	40	688.2%
SHORT TERM NATURAL GAS	402	138.04	191.3%	317.5	26.7%	223	83	169.4%
SHORT TERM CRUDE OIL	0	0	-	0	-	0	1	-100.0%
DAILY PJM	0	0	-	0	-	0	0	-100.0%
BRENT OIL LAST DAY	721	1,751.35	-58.8%	1,250.65	-42.3%	1,716	1,902	-9.8%
SINGAPORE GASOIL CALENDAR	0	6.52	-100.0%	0	-	1	39	-97.6%
SINGAPORE FUEL OIL 180 CS	0	0	-	9	-100.0%	4	13	-71.6%
HEATING OIL CRACK OPTIONS	0	0	-	0	-	0	0	-100.0%
DAILY CRUDE OIL	26	0	-	190	-86.3%	67	0	16924.7%
EURO-DENOMINATED PETRO PROD	0	2.61	-100.0%	0	-	0	2	-84.5%
HEATING OIL CRK SPD AVG PRICE (0	0	-	0	-	0	5	-100.0%
GASOIL CRACK SPREAD AVG PRICE	39	0	-	30	30.4%	9	10	-14.0%
RBOB CRACK SPREAD AVG PRICE (0	0	-	0	-	0	5	-100.0%
HO 1 MONTH CLNDR OPTIONS	52	8.7	500.0%	55	-5.1%	60	123	-51.1%
CRUDE OIL 1MO	5,715	7,595.43	-24.8%	8,906.75	-35.8%	9,554	11,359	-15.9%
PANHANDLE BASIS	0	0	-	0	-	0	0	-
NATURAL GAS OPT	0	0	-	0	-	0	0	-
ROTTERDAM 3.5%FUEL OIL CL	27	56.22	-52.0%	86.95	-69.0%	58	61	-4.5%
NATURAL GAS 12 M CSO FIN	0	0	-	0	-	0	0	-
NATURAL GAS SUMMER STRIP	3	0	-	0	-	2	11	-79.6%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-100.0%
PJM CALENDAR STRIP	57	72.17	-21.7%	30	88.4%	50	187	-73.1%
SHORT TERM	102	99.13	3.1%	106.25	-3.8%	108	49	119.6%
COAL SWAP	0	0	-	0	-	21	3	530.6%
WTI 6 MONTH CALENDAR OPTI	46	0	-	0	-	10	0	2357.8%
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	-	0	0	-100.0%

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Energy Options								
NATURAL GAS 5 M CSO FIN	43	0	-	0	-	14	2	619.4%
NYMEX EUROPEAN GASOIL APO	5	9.52	-51.6%	0	-	3	11	-69.7%
COAL API2 INDEX	7	3.26	100.0%	1.25	421.7%	3	1	86.5%
COAL API4 INDEX	0	0	-	0	-	0	1	-83.3%
NATURAL GAS 1 M CSO FIN	3,371	2,318.09	45.4%	2,736.8	23.2%	2,881	1,498	92.3%
ETHANOL FWD	0	0	-	0	-	0	5	-100.0%
Metals Futures								
PALLADIUM	4,345	3,683.91	18.0%	4,123.5	5.4%	5,848	4,421	32.3%
NYMEX IRON ORE FUTURES	148	21.09	601.9%	39.75	272.3%	82	28	194.3%
NYMEX PLATINUM	9,660	9,202.43	5.0%	17,067	-43.4%	13,125	10,362	26.7%
NYMEX HOT ROLLED STEEL	349	230.48	51.5%	86.4	304.2%	224	173	29.3%
AUSTRIALIAN COKE COAL	0	0	-	0.3	-100.0%	0	0	58.7%
COMEX SILVER	41,236	38,010.43	8.5%	47,907.45	-13.9%	58,519	52,631	11.2%
COMEX GOLD	150,355	136,827	9.9%	166,597.25	-9.7%	194,028	173,491	11.8%
COMEX MINY GOLD	268	404.43	-33.7%	415.6	-35.4%	421	440	-4.3%
COMEX COPPER	55,017	49,464.3	11.2%	45,681.7	20.4%	69,969	63,869	9.6%
COMEX MINY COPPER	40	80	-50.6%	38.3	3.2%	78	82	-4.9%
E-MINI SILVER	0	0	-	0	-	0	0	54.2%
COMEX MINY SILVER	39	98.04	-60.6%	62.35	-38.1%	82	106	-22.4%
COPPER	4	1.22	253.6%	4.15	3.7%	7	1	516.1%
E-MICRO GOLD	1,224	668.26	83.1%	1,149.3	6.5%	1,466	1,029	42.4%
SILVER	422	0	-	582.1	-27.6%	173	0	-
FERROUS PRODUCTS	0	23.7	-100.0%	0	-	8	6	33.6%
IRON ORE	0	0	-	0	-	0	0	-4.0%
METALS	1	0	-	0	-	1	0	-
Metals Options								
IRON ORE CHINA	36	92.7	-61.1%	24	50.4%	22	97	-77.4%
PALLADIUM	404	159.22	153.5%	338	19.4%	556	262	112.2%
NYMEX PLATINUM	574	687.65	-16.5%	192.55	198.4%	811	389	108.6%
NYMEX HOT ROLLED STEEL	0	0	-	0	-	40	7	460.9%
COMEX SILVER	7,300	5,249.52	39.1%	8,079.1	-9.6%	8,375	6,882	21.7%
SHORT TERM GOLD	1	10.87	-90.0%	0	-	1	2	-47.7%
COMEX GOLD	30,070	30,322	-0.8%	34,710.95	-13.4%	43,735	37,370	17.0%
COMEX COPPER	83	31.39	165.0%	68.5	21.4%	154	22	583.1%
SHORT TERM	0	0	-	0	-	0	0	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	3,739,861	3,277,127.3	14.1%	5,061,979.6	-26.1%	4,840,684	3,933,871	23.1%
Equity Index Futures	2,196,915	2,017,527.65	8.9%	2,524,408.95	-13.0%	2,336,079	2,326,119	0.4%
Metals Futures	263,108	238,715.3	10.2%	283,755.15	-7.3%	344,033	306,641	12.2%
Energy Futures	1,393,735	1,378,530.44	1.1%	1,331,001.95	4.7%	1,441,997	1,416,784	1.8%
FX Futures	584,854	678,431.57	-13.8%	769,970.15	-24.0%	853,831	803,567	6.3%
Commodities and Alternative Invest	791,859	767,386.83	3.2%	700,997.95	13.0%	850,840	904,613	-5.9%
TOTAL FUTURES	8,970,331	8,357,719.09	7.3%	10,672,113.75	-15.9%	10,667,463.61	9,691,594.52	10.1%

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.

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	ADV OCT 2013	ADV OCT 2012	% CHG	ADV SEP 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
TOTAL OPTIONS GROUP								
Interest Rate Options	1,128,457	772,553.91	46.1%	1,491,526.85	-24.3%	1,140,411	900,527	26.6%
Equity Index Options	484,593	245,072.78	97.7%	364,032.35	33.1%	362,240	233,762	55.0%
Metals Options	38,468	36,553.35	5.2%	43,413.1	-11.4%	53,693	45,032	19.2%
Energy Options	231,329	229,955.61	0.6%	223,242.85	3.6%	258,797	274,314	-5.7%
FX Options	59,000	30,948.74	90.6%	55,122.5	7.0%	59,782	41,339	44.6%
Commodities and Alternative Invest	185,128	205,227.3	-9.8%	217,412.8	-14.8%	213,273	236,501	-9.8%
TOTAL OPTIONS	2,126,974	1,520,311.7	39.9%	2,394,750.45	-11.2%	2,088,194.88	1,731,474.67	20.6%
TOTAL COMBINED								
Commodities and Alternative Invest	976,987	972,614.13	0.4%	918,410.75	6.4%	1,064,112	1,141,114	-6.7%
FX	643,853	709,380.3	-9.2%	825,092.65	-22.0%	913,613	844,907	8.1%
Equity Index	2,681,508	2,262,600.43	18.5%	2,888,441.3	-7.2%	2,698,319	2,559,881	5.4%
Interest Rate	4,868,317	4,049,681.22	20.2%	6,553,506.45	-25.7%	5,981,095	4,834,397	23.7%
Energy	1,625,063	1,608,486.05	1.0%	1,554,244.8	4.6%	1,700,793	1,691,097	0.6%
Metals	301,577	275,268.65	9.6%	327,168.25	-7.8%	397,726	351,673	13.1%
GRAND TOTAL	11,097,305	9,878,030.79	12.3%	13,066,864.2	-15.1%	12,755,658.49	11,423,069.19	11.7%