

CME Group Exchange ADV Report - Monthly

August 2014

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	ADV AUG 2014	ADV AUG 2013	% CHG	ADV JUL 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Commodities and Alternative Investments Futures								
HDD SEASONAL STRIP	0	0	-	0	-	2	2	0.6%
CDD SEASONAL STRIP	0	0	-	0	-	1	14	-95.7%
CDD WEATHER	41	200.14	-79.5%	50.32	-18.6%	43	63	-31.8%
HDD WEATHER EUROPEAN	0	0	-	0	-	7	15	-50.4%
WKLY AVG TEMP	0	84.09	-100.0%	6.82	-100.0%	4	40	-88.8%
HDD WEATHER	0	0	-	0	-	30	94	-67.8%
HOUSING INDEX	1	0.55	65.9%	0.09	895.4%	1	1	-33.7%
USD CRUDE PALM OIL	0	0	-	0	-	0	4	-100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	0	-100.0%
MILK	1,359	1,303.64	4.2%	1,213.73	11.9%	1,308	1,166	12.1%
HDD EURO SEASONAL STRIP	48	0	-	0	-	6	4	50.9%
CASH-SETTLED CHEESE	288	235.09	22.5%	240.82	19.6%	220	142	55.1%
CAT WEATHER EUROPEAN	0	11.36	-100.0%	18.18	-100.0%	3	14	-78.7%
LIVE CATTLE	48,738	40,203.64	21.2%	68,340.59	-28.7%	55,462	49,457	12.1%
BUTTER CS	118	145.05	-18.6%	130.82	-9.7%	135	111	21.7%
LUMBER	713	823.55	-13.4%	459.95	55.1%	658	967	-31.9%
DRY WHEY	55	74.5	-25.5%	73.86	-24.9%	50	45	9.8%
CLASS IV MILK	54	51.23	4.9%	57.09	-5.9%	125	80	56.9%
NFD MILK	134	48.5	176.3%	81.32	64.8%	113	48	137.6%
GSCI EXCESS RETURN FUT	65	13.14	393.0%	119.73	-45.9%	605	48	1164.9%
LEAN HOGS	38,992	35,366.68	10.3%	47,573.55	-18.0%	45,982	44,750	2.8%
FEEDER CATTLE	10,653	6,399.64	66.5%	10,256.77	3.9%	8,040	6,624	21.4%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	963	1,204	-20.0%	1,128.68	-14.7%	1,094	1,211	-9.7%
WHEAT HRW	0	25,949.32	-100.0%	0	-	0	22,120	-100.0%
COCOA TAS	0	0.09	4.7%	5.36	-98.2%	1	1	49.4%
SUGAR 11	2	3.5	-36.1%	2.45	-8.8%	2	3	-29.0%
COFFEE	1	0.18	423.9%	1.05	-8.9%	1	1	-17.7%
COTTON	0	1.41	-66.2%	5.14	-90.7%	3	2	22.7%
MINI WHEAT	514	579.73	-11.3%	423.45	21.4%	417	500	-16.6%
CORN	275,302	278,552.73	-1.2%	224,470.73	22.6%	288,531	255,248	13.0%
SOYBEAN MEAL	79,260	81,694.18	-3.0%	77,422.82	2.4%	77,102	80,306	-4.0%
SOYBEAN OIL	84,543	84,097.55	0.5%	84,974.14	-0.5%	91,587	94,468	-3.0%
ROUGH RICE	1,205	1,224.77	-1.6%	485.27	148.2%	823	1,111	-25.9%
DOW-UBS COMMOD INDEX	835	349.91	138.5%	548.95	52.0%	852	765	11.5%
MINI SOYBEAN	834	1,262.18	-33.9%	945.27	-11.8%	1,092	1,188	-8.0%
WHEAT	145,935	113,045.5	29.1%	100,489.86	45.2%	133,628	99,179	34.7%
OATS	646	748.14	-13.7%	520.27	24.1%	857	1,012	-15.3%
SOYBEAN	141,308	187,857.59	-24.8%	171,169.41	-17.4%	180,636	185,401	-2.6%
MINI CORN	618	982.95	-37.1%	488.23	26.6%	664	819	-19.0%
ETHANOL	829	1,006.36	-17.7%	818.86	1.2%	985	1,185	-16.9%
DOW-UBS COMMOD INDEX SWAP	0	71.27	-100.0%	0	-	0	7	-100.0%
GRAIN BASIS SWAPS	0	22.73	-100.0%	0	-	1	164	-99.6%
FERTILIZER PRODUCTS	66	41.14	60.9%	57.73	14.7%	57	41	37.5%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	222	74	201.4%
OTC SP GSCI ER SWAP	0	1.41	-100.0%	0	-	12	18	-31.1%
DJ_UBS ROLL SELECT INDEX FUTU	0	7.73	-100.0%	3.82	-100.0%	11	7	52.1%
MALAYSIAN PALM SWAP	285	43.64	552.6%	63.64	347.5%	149	59	150.4%

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Commodities and Alternative Investments Options								
HDD SEASONAL STRIP	0	357.95	-100.0%	0	-	7	152	-95.3%
CDD SEASONAL STRIP	119	90.91	31.0%	21.82	445.6%	194	155	25.5%
CDD WEATHER	0	80.45	-100.0%	18.18	-100.0%	13	28	-54.4%
HDD WEATHER EUROPEAN	0	0	-	0	-	5	6	-19.5%
SBIN M HURR EVENT2	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	29	21	34.3%
HOUSING INDEX	0	0	-	0	-	0	0	-
LV CATL CSO	0	0	-	0	-	2	3	-34.4%
LN HOGS CSO	0	0.23	-100.0%	0	-	0	0	-100.0%
SBIN HURR	0	0	-	0	-	0	3	-100.0%
SNOWFALL	0	0	-	0	-	1	0	-
CAT EURO SEASONAL STRIP MILK	0	0	-	0	-	0	6	-100.0%
MILK	1,341	939.82	42.7%	1,378.95	-2.7%	1,290	1,032	25.0%
HDD EURO SEASONAL STRIP	214	0	-	0	-	27	44	-38.3%
CASH-SETTLED CHEESE	77	56.55	37.0%	165.73	-53.3%	92	105	-12.3%
CAT WEATHER EUROPEAN	0	0	-	0	-	45	0	-
LIVE CATTLE	18,021	7,690.73	134.3%	23,967.68	-24.8%	16,063	10,861	47.9%
BUTTER CS	35	40.05	-12.4%	41.05	-14.5%	37	60	-39.0%
LUMBER	49	45.82	7.7%	31.82	55.0%	59	62	-4.6%
DRY WHEY	11	10.59	4.3%	24.55	-55.0%	14	14	0.5%
CLASS IV MILK	74	110.64	-33.5%	72.36	1.7%	99	99	0.3%
NFD MILK	76	17.77	328.2%	94.05	-19.1%	61	25	141.2%
LEAN HOGS	12,108	4,007.32	202.1%	14,620.27	-17.2%	13,492	6,335	113.0%
FEEDER CATTLE	1,676	630.36	165.9%	1,513.82	10.7%	1,237	853	44.9%
MLK MID	3	2.86	-3.6%	2.68	3.0%	4	4	-12.0%
WHEAT HRW	0	820.32	-100.0%	0	-	0	805	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	37	29	25.5%
CORN	76,322	117,699.77	-35.2%	112,414.59	-32.1%	82,293	93,390	-11.9%
SOYBEAN MEAL	9,432	12,464.05	-24.3%	10,846.45	-13.0%	8,389	8,111	3.4%
SOYBEAN OIL	8,022	5,334.64	50.4%	7,404.55	8.3%	7,115	5,667	25.6%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	107.82	-100.0%	24	1	1561.6%
DEC-JULY CORN CAL SPRD	2	0	-	34.32	-93.1%	5	2	116.1%
DEC-DEC CORN CAL SPRD	29	34.32	-16.7%	13.64	109.5%	7	9	-21.9%
NOV-JULY SOYBEAN CAL SPRD	26	2.27	1044.0%	0.18	14201.4%	6	0	2891.0%
JAN-MAY SOYBEAN CAL SPRD	19	0	-	0	-	2	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	4	3	53.1%
NOV-NOV SOYBEAN CAL SPRD	0	2.27	-100.0%	0	-	0	2	-100.0%
ROUGH RICE	85	85.86	-0.9%	46.09	84.6%	66	68	-2.9%
WHEAT	23,013	12,823.82	79.5%	24,701.77	-6.8%	26,388	18,268	44.4%
WHEAT-CORN IC50	0	7.5	-100.0%	40.91	-100.0%	23	7	222.5%
CORN NEARBY+2 CAL SPRD	525	1,383.59	-62.0%	506.73	3.7%	481	623	-22.7%
SOYBN NEARBY+2 CAL SPRD	73	181.91	-59.9%	11.14	554.2%	46	41	13.3%
WHEAT NEARBY+2 CAL SPRD	368	219.91	67.4%	248.27	48.3%	293	137	113.9%
SOY OIL NEARBY+2 CAL SPRD	2	8.18	-70.9%	2.95	-19.4%	13	8	53.5%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0.45	-100.0%	0	0	-86.9%
JULY-DEC CORN CAL SPRD	22	0	-	45.45	-52.3%	524	369	42.0%
JULY-NOV SOYBEAN CAL SPRD	2	0	-	3.86	-42.1%	327	238	37.4%
OATS	98	110.45	-11.6%	100.36	-2.7%	100	125	-19.6%
SOYBEAN	72,800	89,506.32	-18.7%	85,866.14	-15.2%	61,068	58,574	4.3%

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Commodities and Alternative Investments Options								
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	2	2	-16.3%
SOYBEAN CRUSH	9	4	116.7%	18.68	-53.6%	10	13	-20.7%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	1	0	371.5%
SOYBEAN CORN RATIO	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	2	1	189.6%
NOV-DEC SOYBEAN CSO	0	0	-	0	-	4	0	-
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	2	-82.2%
DEC-JUL SOYBEAN OIL CSO	1	0	-	2.27	-37.1%	1	0	-
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
FX Futures								
RMB EURO	0	0	-	0	-	0	0	-100.0%
TURKISH LIRA	1	93.86	-98.9%	393.68	-99.7%	119	180	-34.1%
TURKISH LIRA (EU)	0	56.27	-100.0%	278.91	-100.0%	85	110	-22.5%
JAPANESE YEN	111,217	131,158.82	-15.2%	97,424.05	14.2%	127,184	169,691	-25.0%
KOREAN WON	1	11.36	-92.9%	9.41	-91.4%	12	21	-40.8%
CD/JY CROSS RATES	2	0.91	109.5%	2.64	-27.7%	7	5	46.1%
CANADIAN DOLLAR	50,378	60,344.55	-16.5%	48,390.55	4.1%	55,868	69,158	-19.2%
AD/NE CROSS RATES	9	1.59	450.8%	15.45	-43.3%	9	3	231.4%
BRITISH POUND	84,820	104,457.5	-18.8%	78,581.5	7.9%	93,675	116,023	-19.3%
RUSSIAN RUBLE	883	443.82	99.0%	1,189.77	-25.8%	1,046	972	7.6%
SWISS FRANC	36,118	30,786.36	17.3%	32,791.55	10.1%	32,944	35,959	-8.4%
NEW ZEALND DOLLAR	12,723	13,337.23	-4.6%	12,581.45	1.1%	12,374	14,358	-13.8%
BP/JY CROSS RATES	42	93.18	-55.0%	326.41	-87.1%	194	124	56.9%
SHEKEL	1	57.41	-99.0%	47.73	-98.8%	36	38	-6.9%
E-MICRO USD/CAD	0	0	-	0	-	0	0	-84.9%
E-MICRO GBP/USD	1,332	1,133.55	17.5%	1,089.41	22.3%	1,302	1,540	-15.5%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-
E-MICRO EUR/USD	5,600	6,997.82	-20.0%	4,753.18	17.8%	7,260	7,996	-9.2%
E-MICRO USD/JPY	0	0.09	266.7%	0.09	266.7%	0	0	-35.3%
E-MICRO AUD/USD	1,755	1,763.64	-0.5%	1,290.05	36.0%	1,620	1,563	3.6%
AUSTRALIAN DOLLAR	74,801	94,038.59	-20.5%	73,601.55	1.6%	77,529	104,493	-25.8%
E-MINI JAPANESE YEN	432	1,155.55	-62.6%	312.95	38.1%	519	1,326	-60.9%
EFX/JY CROSS RATES	1,090	1,643.59	-33.7%	1,330.91	-18.1%	1,957	3,588	-45.5%
RMB USD	24	44.82	-46.1%	11.86	103.5%	46	75	-39.5%
EFX/BP CROSS RATES	2,135	1,694.23	26.0%	1,562.41	36.6%	2,596	2,933	-11.5%
EFX/SF CROSS RATES	781	1,007.77	-22.5%	784.45	-0.4%	1,360	1,771	-23.2%
INDIAN RUPEE	115	1,571.41	-92.7%	367.05	-68.7%	212	659	-67.8%
EC/SEK CROSS RATES	0	5.64	-100.0%	12.82	-100.0%	32	14	128.8%
S.AFRICAN RAND	335	373	-10.2%	344.68	-2.9%	365	562	-34.9%
MEXICAN PESO	41,374	37,310.14	10.9%	25,113.64	64.7%	36,531	41,169	-11.3%
EURO FX	167,021	199,585.5	-16.3%	138,565	20.5%	180,474	243,197	-25.8%
SF/JY CROSS RATES	0	0.27	-65.1%	0	-	0	8	-98.8%
EC/CD CROSS RATES	174	38.77	347.8%	24.05	622.0%	136	38	259.3%
EC/NOK CROSS RATES	0	10	-100.0%	4.32	-100.0%	5	8	-36.5%
EC/AD CROSS RATES	18	22.82	-19.4%	18.55	-0.9%	44	48	-8.6%
BP/SF CROSS RATES	33	13.18	148.2%	7.77	320.9%	15	13	18.6%

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FX Futures								
E-MINI EURO FX	2,100	3,435.64	-38.9%	1,572.77	33.5%	3,403	4,124	-17.5%
MICRO JYP/USD	394	493.77	-20.2%	199.64	97.4%	505	703	-28.1%
MICRO CAD/USD	808	210.95	282.8%	331.91	143.3%	560	237	136.3%
MICRO CHF/USD	155	124.77	24.4%	120.73	28.6%	192	244	-21.2%
POLISH ZLOTY (EC)	0	196.95	-100.0%	111.73	-100.0%	210	176	19.0%
AD/JY CROSS RATES	154	53.64	187.6%	172.45	-10.6%	197	126	56.9%
AD/CD CROSS RATES	5	5.45	-7.5%	2.05	146.8%	4	5	-17.6%
HUNGARIAN FORINT (US)	2	1.73	21.3%	3.23	-35.1%	3	62	-94.9%
CZECK KORUNA (EC)	0	20.59	-100.0%	0	-	0	37	-100.0%
POLISH ZLOTY (US)	3	18.95	-84.7%	154.32	-98.1%	97	78	24.5%
SKR/USD CROSS RATES	38	26.18	43.9%	49.09	-23.3%	40	53	-24.7%
HUNGARIAN FORINT (EC)	0	17.73	-100.0%	9.73	-100.0%	4	78	-94.9%
CZECK KORUNA (US)	0	4.32	-94.5%	0.05	423.3%	0	23	-99.2%
NKR/USD CROSS RATE	38	19.82	90.1%	49.5	-23.9%	49	55	-10.7%
BRAZIL REAL	4,864	1,224.41	297.2%	1,106.73	339.5%	1,914	1,402	36.5%
USDZAR	1	0	-	0	-	8	2	351.3%
EURO QUARTERLY VARIANCE FUTU	0	0	-	0	-	0	2	-100.0%
FX Options								
AUSTRALIAN DLR (EU)	6	77.77	-92.3%	0.45	1209.7%	12	57	-79.1%
JAPANESE YEN	11,898	11,301.36	5.3%	10,876.05	9.4%	10,121	14,622	-30.8%
EURO FX (EU)	705	237.41	196.8%	250.64	181.2%	300	287	4.6%
CANADIAN DOLLAR	5,909	4,779.86	23.6%	5,560.09	6.3%	5,375	4,379	22.8%
BRITISH POUND	12,083	7,376	63.8%	12,403.32	-2.6%	11,220	7,309	53.5%
RUSSIAN RUBLE	28	0	-	28.86	-4.3%	25	5	437.2%
CANADIAN DOLLAR (EU)	22	27.27	-20.0%	5.95	266.3%	21	58	-63.1%
SWISS FRANC (EU)	2	10.64	-85.7%	0.82	86.2%	10	24	-57.3%
SWISS FRANC	778	694.86	12.0%	836.86	-7.0%	978	697	40.2%
BRITISH POUND (EU)	9	113.09	-92.1%	36.36	-75.4%	39	116	-66.2%
NEW ZEALND DOLLAR	1	0.68	116.5%	13.86	-89.4%	4	0	1596.6%
AUSTRALIAN DOLLAR	4,867	5,702.86	-14.7%	4,915.5	-1.0%	5,431	6,896	-21.2%
EFX/JY CROSS RATES	0	0	-	0	-	0	10	-100.0%
EFX/SF CROSS RATES	0	0	-	0	-	0	0	-
MEXICAN PESO	78	6.86	1035.0%	3.64	2042.4%	12	11	10.0%
EURO FX	28,972	19,985.32	45.0%	21,334.36	35.8%	22,900	25,644	-10.7%
JAPANESE YEN (EU)	35	71.23	-50.3%	33.18	6.6%	50	132	-62.3%
BRAZIL REAL	0	0	-	0	-	0	0	-

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Equity Index Futures								
DJ US REAL ESTATE	281	145	93.5%	187.68	49.5%	398	208	91.0%
E-MINI NASDAQ 100	227,353	213,042.14	6.7%	241,177	-5.7%	281,623	235,687	19.5%
S&P ENERGY SECTOR	394	207	90.5%	377.91	4.4%	328	328	0.0%
S&P MATERIALS SECTOR	89	57.77	54.5%	64.36	38.6%	62	90	-31.3%
S&P FINANCIAL SECTOR	136	90.5	50.8%	65.68	107.8%	119	198	-39.6%
S&P HEALTH CARE SECTOR	120	24.45	392.3%	112.59	6.9%	127	182	-30.2%
S&P INDUSTRIAL SECTOR	71	39.68	78.8%	47.95	48.0%	101	94	7.9%
S&P UTILITIES SECTOR	225	100.45	123.6%	185.27	21.2%	247	201	23.0%
S&P TECHNOLOGY SECTOR	74	70.86	4.6%	75.77	-2.2%	133	160	-16.7%
S&P CONSUMER DSCRNTNRY SECTO	112	54.77	105.2%	49.5	127.0%	119	86	38.6%
S&P 500	5,640	8,654.27	-34.8%	6,181.18	-8.8%	11,714	16,494	-29.0%
E-MICRO NIFTY	0	0	-	0	-	0	0	-100.0%
NASDAQ	594	581.95	2.2%	511.91	16.1%	950	929	2.3%
E-MINI MIDCAP	13,505	18,213.86	-25.9%	15,604.95	-13.5%	19,053	22,228	-14.3%
NIKKEI 225 (\$) STOCK	12,447	15,365.68	-19.0%	11,255.59	10.6%	17,042	18,575	-8.3%
NIKKEI 225 (YEN) STOCK	33,843	35,986.82	-6.0%	28,657.27	18.1%	42,351	46,795	-9.5%
IBOVESPA INDEX	8	92.36	-91.8%	6.23	21.6%	17	115	-85.1%
S&P 600 SMALLCAP EMINI	0	0.36	-86.9%	0	-	0	1	-76.1%
S&P CONSUMER STAPLES SECTOR	104	53	97.0%	186.68	-44.1%	211	171	23.2%
E-MINI S&P500	1,334,276	1,586,637.41	-15.9%	1,511,972.09	-11.8%	1,597,598	1,794,807	-11.0%
S&P 500/VALUE	0	0.5	-52.4%	0.23	4.8%	5	3	63.7%
S&P 500 GROWTH	0	0.59	-59.7%	0.14	74.6%	3	3	1.0%
S&P 400 MIDCAP	53	57.77	-8.4%	20.05	163.9%	59	82	-27.8%
\$25 DJ	1	1.55	-38.4%	0.09	947.7%	0	0	-35.1%
MINI \$5 DOW	127,797	128,205.36	-0.3%	137,677.45	-7.2%	147,332	140,670	4.7%
DJIA	507	406.77	24.7%	83.36	508.7%	413	662	-37.6%
NASDAQ BIOTECH	5	0	-	0	-	1	0	-
Equity Index Options								
E-MINI NASDAQ 100	9,243	1,847.59	400.3%	10,947.45	-15.6%	13,441	3,530	280.8%
S&P 500	33,830	18,499.82	82.9%	35,449.95	-4.6%	30,416	27,721	9.7%
EOW4 EMINI S&P 500	52,280	26,776.68	95.2%	40,340.18	29.6%	34,177	23,165	47.5%
EOW2 S&P 500	3,938	2,624.95	50.0%	4,797.05	-17.9%	3,671	2,146	71.1%
EOW1 EMINI S&P 500	36,443	17,866.91	104.0%	34,289.14	6.3%	36,254	23,534	54.1%
NASDAQ	1	0.68	109.5%	0.55	161.9%	1	2	-41.5%
EOW1 S&P 500	1,911	1,851.82	3.2%	1,823.86	4.8%	2,047	1,349	51.8%
E-MINI MIDCAP	5	14.5	-67.5%	5.27	-10.6%	5	6	-13.7%
EOM S&P 500	4,308	3,453.95	24.7%	2,437.64	76.7%	3,626	3,331	8.9%
EOM EMINI S&P	56,845	39,528.95	43.8%	34,197.73	66.2%	40,118	30,136	33.1%
EOW2 EMINI S&P 500	41,917	24,190.36	73.3%	38,837	7.9%	37,888	23,019	64.6%
E-MINI S&P500	287,673	206,025.55	39.6%	252,741.5	13.8%	268,691	224,768	19.5%
MINI \$5 DOW	498	650.82	-23.5%	546.14	-8.9%	532	723	-26.5%
DJIA	1	1.27	-58.8%	0.27	92.0%	3	18	-85.8%

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Interest Rate Futures								
5-YR SWAP RATE	2,719	2,302.77	18.1%	2,059.14	32.1%	2,715	2,048	32.5%
2-YR SWAP RATE	245	331	-26.0%	184.45	32.7%	316	298	6.1%
10-YR SWAP RATE	1,049	2,661.73	-60.6%	835.41	25.6%	2,467	2,705	-8.8%
EURO BONDS	0	0	-	0	-	0	0	-100.0%
1-MONTH EURODOLLAR	62	52.45	18.7%	87.91	-29.2%	91	45	99.5%
EUROYEN	0	0	-	0	-	0	0	50.0%
EMINI ED	0	0	-	0	-	0	0	-
EURODOLLARS	2,279,169	1,765,974.18	29.1%	2,611,294.55	-12.7%	2,467,945	2,052,580	20.2%
30-YR BOND	473,734	399,666.86	18.5%	305,409.23	55.1%	362,705	388,743	-6.7%
5-YR SWAP	0	252.27	-100.0%	0	-	0	315	-100.0%
5-YR NOTE	978,393	819,176.59	19.4%	644,653	51.8%	778,802	695,747	11.9%
10-YR NOTE	1,623,204	1,441,605.73	12.6%	1,063,733.77	52.6%	1,329,491	1,293,366	2.8%
2-YR NOTE	434,320	290,021.23	49.8%	177,888.55	144.2%	270,420	229,428	17.9%
30-YR SWAP RATE	224	249.14	-10.0%	129.45	73.1%	249	354	-29.5%
ULTRA T-BOND	157,819	103,223.59	52.9%	67,059.59	135.3%	102,643	83,928	22.3%
30-YR SWAP	0	0.05	-100.0%	0	-	0	1	-100.0%
FED FUND	37,332	15,596.05	139.4%	33,914.64	10.1%	24,771	18,452	34.2%
10-YR SWAP	0	302.27	-100.0%	0	-	0	502	-100.0%
Interest Rate Options								
EURO MIDCURVE	571,398	631,503.23	-9.5%	589,382.91	-3.1%	648,769	484,761	33.8%
EURODOLLARS	139,000	118,311.73	17.5%	222,506.18	-37.5%	141,794	110,403	28.4%
FLEX 30-YR BOND	0	0	-	0	-	19	0	-
FLEX 10-YR NOTE	0	0	-	0	-	0	2	-100.0%
30-YR BOND	74,634	59,091.86	26.3%	64,315.36	16.0%	63,199	75,896	-16.7%
5-YR NOTE	113,121	80,069.5	41.3%	105,276.05	7.5%	110,356	96,574	14.3%
10-YR NOTE	402,851	323,439.41	24.6%	322,470.64	24.9%	393,153	358,735	9.6%
2-YR NOTE	7,062	5,862.95	20.4%	7,028.73	0.5%	8,158	7,653	6.6%
ULTRA T-BOND	370	224.55	64.8%	579.91	-36.2%	519	350	48.4%
FED FUND	87	43.18	102.1%	200	-56.4%	88	215	-59.0%
Energy Futures								
TENNESSEE 500 LEG NG SWIN	0	0	-	0	-	2	0	439.8%
ELEC ERCOT OFF PEAK	0	4,254.55	-100.0%	0	-	209	1,175	-82.2%
RBOB GAS	47	436.73	-89.2%	37.91	24.1%	36	354	-89.8%
ELEC ERCOT DLY PEAK	0	231.82	-100.0%	0	-	10	45	-77.2%
ERCOT NORTH ZMCPE 5MW OFFPE	0	90.91	-100.0%	0	-	859	1,065	-19.4%
ERCOT NORTH ZMCPE 5MW PEAK	0	4.55	-100.0%	0	-	54	66	-17.9%
ERCOT HOUSTON Z MCPE 5MW PEA	0	0	-	0	-	0	0	-
SINGAPORE JET KERO VS. GASOIL	0	3.41	-100.0%	0	-	0	11	-100.0%
PETRO OUTRIGHT EURO	586	256.05	128.7%	412.68	41.9%	439	352	24.8%
MONT BELVIEU LDH PROPANE OPIS	14	9.55	42.2%	17.05	-20.4%	24	15	66.1%
MONT BELVIEU ETHANE OPIS BALM	14	0	-	2.27	528.6%	2	0	1581.3%
CONWAY NATURAL GASOLINE (OPI	0	0	-	0	-	1	0	92.9%
PETROCHEMICALS	319	109.73	190.6%	270.09	18.1%	203	157	29.3%
CONWAY PROPANE 5 DECIMALS S	322	26.86	1096.9%	147.91	117.4%	119	34	247.5%

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Energy Futures								
CONWAY NORMAL BUTANE (OPIS) S	20	8.91	129.8%	14.05	45.8%	7	4	57.9%
MONT BELVIEU NORMAL BUTANE B	16	11.32	40.1%	16	-0.9%	18	17	8.1%
MONT BELVIEU NATURAL GASOLIN	17	0	-	5.95	190.3%	16	9	87.5%
IN DELIVERY MONTH EUA	153	842.82	-81.9%	377.09	-59.5%	551	1,597	-65.5%
WTS (ARGUS) VS WTI SWAP	350	111.14	214.5%	306.41	14.1%	189	58	224.3%
ISO NEW ENGLAND PK LMP	0	3.64	-100.0%	0	-	7	12	-36.4%
ELEC NYISO OFF-PEAK	0	144.09	-100.0%	1,069.09	-100.0%	141	357	-60.6%
ELEC MISO PEAK	0	12.18	-100.0%	57.95	-100.0%	8	29	-71.7%
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	540	0	-	157.27	243.5%	233	7	3208.3%
TEXAS EAST W LOUISIANA NG	0	0	-	0	-	0	0	-
ONEOK OKLAHOMA NG BASIS	36	7.27	395.0%	0	-	13	6	101.5%
TEXAS GAS ZONE1 NG BASIS	0	0	-	33.18	-100.0%	4	10	-54.5%
NYISO ZONE C 5MW D AH O P	0	424	-100.0%	0	-	0	270	-100.0%
PJM NI HUB 5MW REAL TIME	0	5,797.45	-100.0%	115.91	-100.0%	3,766	5,032	-25.1%
NYISO ZONE J 5MW D AH O P	0	940	-100.0%	0	-	151	1,801	-91.6%
NYISO ZONE J 5MW D AH PK	0	70.86	-100.0%	0	-	34	167	-79.4%
NEPOOL W CNT MASS 5MW D A	0	0	-	0	-	56	168	-66.4%
PJM COMED 5MW D AH PK	0	232.5	-100.0%	0	-	8	26	-68.3%
PJM DUQUS 5MW D AH O PK	0	0	-	0	-	0	0	-
NEPOOL SE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-	28	56	-50.0%
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-	2	3	-46.8%
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-	0	0	-
NYISO ZONE C 5MW D AH PK	0	27.82	-100.0%	0	-	3	27	-90.5%
PETRO CRCKS & SPRDS NA	1,009	1,315.36	-23.3%	1,075.18	-6.2%	1,247	1,457	-14.4%
SINGAPORE GASOIL	78	76.41	1.8%	78.18	-0.5%	111	94	18.8%
PETRO OUTRIGHT NA	461	347.95	32.5%	456.59	0.9%	554	351	57.7%
CRUDE OIL SPRDS	0	0	-	0	-	0	3	-100.0%
RBOB GASOLINE BALMO CLNDR	43	42.95	1.0%	12.86	237.2%	41	51	-19.9%
GASOLINE UP-DOWN BALMO SW	6	1.5	296.8%	1.14	423.8%	15	25	-38.9%
COLUMBIA GULF MAIN NAT G	0	0	-	0	-	7	0	-
ALGON CITY GATES NAT GAS	0	0	-	0	-	0	2	-100.0%
TENN 800 LEG NAT GAS INDE	0	0	-	0	-	1	28	-97.3%
NATURAL GAS PHY	255,948	315,646.45	-18.9%	228,303.86	12.1%	287,106	334,454	-14.2%
CRUDE OIL OUTRIGHTS	330	93.18	254.1%	267.86	23.2%	263	294	-10.6%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ELEC FINSETTLED	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	202	278.23	-27.4%	282.73	-28.5%	205	278	-26.2%
FREIGHT MARKETS	0	0	-	0	-	0	0	-39.6%
PLASTICS	32	19.09	69.6%	8.64	274.9%	18	17	8.1%
NYH NO 2 CRACK SPREAD CAL	251	355.23	-29.2%	150.68	66.9%	184	264	-30.2%
TRANSCO ZONE 6 BASIS SWAP	0	12	-100.0%	26	-100.0%	8	11	-25.2%
NYISO A	10	36.55	-73.4%	0	-	27	67	-60.2%
MINY NATURAL GAS	1,005	998.73	0.7%	838.64	19.9%	1,607	1,265	27.1%
HEATING OIL PHY	129,520	113,201.55	14.4%	129,878.09	-0.3%	127,851	129,959	-1.6%
DOMINION TRANSMISSION INC	258	338.73	-23.9%	47.14	446.5%	251	85	195.0%

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Energy Futures								
TCO BASIS SWAP	49	97.55	-50.0%	1,328.18	-96.3%	649	9	7516.7%
PJM MONTHLY	51	60.27	-15.0%	71.73	-28.6%	109	141	-22.4%
WAHA INDEX SWAP FUTURE	0	0	-	0	-	1	0	-
NY HARBOR HEAT OIL SWP	325	258.64	25.7%	391.95	-17.0%	219	256	-14.6%
EASTERN RAIL DELIVERY CSX	89	325.5	-72.6%	82.41	8.2%	247	458	-46.2%
HTG OIL	0	346.18	-100.0%	5.27	-100.0%	3	192	-98.6%
EUROPE 3.5% FUEL OIL MED	9	0	-	9.05	1.1%	7	2	307.4%
AEP-DAYTON HUB DAILY	0	0	-	0	-	1	1	91.3%
PJM OFF-PEAK LMP SWAP FUT	1	6.91	-83.5%	5.82	-80.4%	20	282	-93.0%
AEP-DAYTON HUB OFF-PEAK M	1	2.73	-47.6%	10.45	-86.3%	5	15	-67.4%
DOMINION TRAN INC - APP I	0	16.36	-100.0%	0	-	0	1	-100.0%
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-	1	6	-76.0%
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-100.0%
TD3 MEG TO JAPAN 250K MT	0	0	-	0	-	0	1	-97.6%
FUELOIL SWAP:CARGOES VS.B	27	56.68	-53.2%	32.59	-18.6%	33	62	-46.7%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-	0	0	-
MINY HTG OIL	0	1	-52.4%	0.27	74.6%	0	1	-29.5%
BRENT CALENDAR SWAP	216	478.41	-54.8%	162.59	33.0%	295	452	-34.8%
EURO GASOIL 10PPM VS ICE	8	9.14	-10.9%	3.18	155.9%	7	17	-61.4%
WTI-BRENT CALENDAR SWAP	694	1,800.18	-61.4%	824.73	-15.8%	897	1,385	-35.2%
CENTERPOINT BASIS SWAP	44	19.14	129.9%	6.86	541.1%	7	18	-60.6%
PJM NILL DA OFF-PEAK	348	5,572.27	-93.8%	598.14	-41.9%	1,147	1,620	-29.2%
PANHANDLE INDEX SWAP FUTU	0	0	-	0	-	0	2	-100.0%
PJM NILL DA PEAK	17	290	-94.1%	58.32	-70.7%	74	99	-25.9%
CIN HUB 5MW REAL TIME PK	0	52.23	-100.0%	34.91	-100.0%	117	214	-45.4%
MINY WTI CRUDE OIL	5,352	7,850.55	-31.8%	5,839.5	-8.3%	5,833	7,003	-16.7%
JAPAN C&F NAPHTHA SWAP	51	89.86	-43.4%	51.77	-1.7%	63	93	-32.5%
LLS (ARGUS) VS WTI SWAP	359	895.73	-60.0%	300.32	19.4%	505	838	-39.7%
RBOB PHY	137,812	127,752.23	7.9%	136,442.59	1.0%	135,229	136,787	-1.1%
NEPOOL RHD ISLD 5MW D AH	122	0	-	47.73	155.4%	88	15	476.5%
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	0	2,432.73	-100.0%	6,414.55	-100.0%	2,296	3,670	-37.4%
ULSD UP-DOWN(ARGUS) SWAP	0	0	-	0	-	0	0	-
LTD NAT GAS	7,979	8,688.55	-8.2%	7,988.45	-0.1%	8,904	9,483	-6.1%
SAN JUAN PIPE SWAP	0	0	-	0	-	2	0	-
NORTHWEST ROCKIES BASIS S	91	1.36	6577.0%	52.55	73.3%	53	21	150.8%
SINGAPORE 380CST BALMO	0	2.59	-81.6%	5.18	-90.8%	3	5	-26.3%
PJM BGE DA OFF-PEAK	0	0	-	0	-	0	130	-100.0%
ULSD 10PPM CIF MED VS ICE	2	9.27	-74.3%	0.64	274.1%	3	5	-42.0%
GULF COAST JET FUEL CLNDR	34	68.73	-50.1%	69.14	-50.4%	18	51	-65.0%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	0	0	-100.0%
SINGAPORE GASOIL SWAP	209	697.5	-70.1%	258.5	-19.3%	428	573	-25.2%
CHICAGO ULSD PL VS HO SPR	12	4.55	153.5%	17.05	-32.4%	21	19	8.1%
CIN HUB 5MW D AH PK	0	27.09	-100.0%	0	-	132	83	59.0%
PJM AD HUB 5MW REAL TIME	2,710	2,160	25.5%	6,297.14	-57.0%	12,468	8,556	45.7%
TC5 RAS TANURA TO YOKOHAM	0	2.95	-91.9%	0	-	0	4	-96.6%
Sumas Basis Swap	0	2.77	-100.0%	9.73	-100.0%	9	14	-33.1%
RBOB CRACK SPREAD	48	82.05	-41.5%	7.32	555.9%	89	75	19.1%

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	ADV AUG 2014	ADV AUG 2013	% CHG	ADV JUL 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Energy Futures								
NGPL TEX/OK	372	7.27	5016.3%	74.73	397.9%	102	18	479.8%
EURO GASOIL 10 CAL SWAP	0	0.09	-100.0%	0	-	0	2	-97.3%
HENRY HUB INDEX SWAP FUTU	143	440.91	-67.6%	994.73	-85.6%	492	421	16.8%
WTI-BRENT BULLET SWAP	0	6.82	-100.0%	4.55	-100.0%	42	74	-43.4%
NYISO J OFF-PEAK	0	0	-	0	-	0	4	-100.0%
EAST/WEST FUEL OIL SPREAD	14	64.91	-79.1%	14.55	-6.7%	28	61	-54.3%
TENNESSEE 500 LEG BASIS S	0	0	-	11.09	-100.0%	3	0	-
NORTHEN NATURAL GAS DEMAR	43	0	-	2.82	1430.9%	6	0	-
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-	0	1	-100.0%
CARBON EUA EMISSIONS EURO	0	0	-	0	-	2	2	-18.3%
APPALACHIAN COAL (PHY)	38	262.5	-85.5%	41.09	-7.3%	103	336	-69.3%
WTI CALENDAR	1,505	1,566.68	-4.0%	1,692.82	-11.1%	1,505	1,658	-9.3%
CINERGY HUB PEAK MONTH	0	2.18	-100.0%	0	-	3	5	-36.9%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-	0	0	246.9%
RBOB CALENDAR SWAP	300	314.73	-4.6%	361.5	-16.9%	425	380	11.8%
AEP-DAYTON HUB MTHLY	2	10.91	-78.2%	0.45	423.9%	8	24	-65.2%
CRUDE OIL PHY	524,572	584,053.05	-10.2%	598,834.64	-12.4%	539,288	586,074	-8.0%
N ILLINOIS HUB MTHLY	0	0	-	0	-	7	14	-53.1%
NEW YORK ETHANOL SWAP	58	47.95	20.6%	27.73	108.7%	64	43	49.3%
LA CARB DIESEL (OPIS)	0	0	-	0	-	0	2	-95.6%
GASOIL BULLET SWAP	0	0	-	0	-	0	0	-
RBOB SPREAD (PLATTS) SWAP	3	0	-	0	-	0	3	-86.4%
EURO PROPANE CIF ARA SWA	8	16.09	-50.9%	11.45	-31.0%	17	34	-48.8%
LA CARBOB GASOLINE(OPIS)S	54	71.59	-25.2%	15.91	236.7%	36	50	-28.8%
OPIS PHYSICAL NATURAL GASOLIN	0	0	-	0	-	0	0	-
MCCLOSKEY ARA ARG S COAL	4,385	3,603.73	21.7%	6,696.91	-34.5%	5,901	3,927	50.3%
MCCLOSKEY RCH BAY COAL	1,041	1,280.91	-18.7%	1,729.18	-39.8%	1,401	1,105	26.8%
MGF FUT	1	0	-	0	-	1	0	654.8%
MNC FUT	275	140.59	95.6%	225.27	22.1%	239	133	79.8%
MGN1 SWAP FUT	1	0	-	1.36	4.8%	3	3	23.3%
UCM FUT	0	2.32	-79.5%	7.27	-93.5%	4	1	246.6%
MJC FUT	1	39.27	-97.6%	1.36	-30.2%	2	4	-41.7%
HEATING OIL VS ICE GASOIL	107	233.86	-54.2%	77.27	38.7%	185	328	-43.7%
UP DOWN GC ULSD VS NMX HO	1,331	1,918.86	-30.6%	588.14	126.4%	1,512	2,621	-42.3%
HOUSTON SHIP CHANNEL BASI	223	0	-	123.64	80.2%	138	7	1925.7%
FUEL OIL CRACK VS ICE	199	606	-67.1%	154.32	29.2%	213	762	-72.1%
NGPL TEXOK INDEX	0	0	-	0	-	0	0	-
NATURAL GAS	2,006	976	105.5%	3,117.86	-35.7%	2,477	862	187.6%
N ROCKIES PIPE SWAP	22	0	-	79.09	-72.7%	20	1	1789.1%
SOCAL PIPE SWAP	0	0	-	0	-	0	0	-100.0%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	1	-100.0%
GAS EURO-BOB OXY NWE BARGES	897	682.59	31.4%	1,074.77	-16.5%	1,215	987	23.1%
MONT BELVIEU NATURAL GASOLIN	288	90.45	218.4%	132.14	118.0%	186	105	77.5%
ONTARIO POWER SWAPS	513	4.09	12450.5%	4,393.64	-88.3%	1,460	931	56.8%
DAILY PJM	0	6.91	-100.0%	0	-	65	29	127.6%
BRENT OIL LAST DAY	71,478	55,134.27	29.6%	93,089.77	-23.2%	62,893	36,567	72.0%
SINGAPORE GASOIL CALENDAR	30	0	-	9.23	228.7%	41	0	12822.8%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-	0	0	-69.8%
GC ULSD VS GC JET SPREAD	0	0	-	0	-	0	1	-100.0%

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	ADV AUG 2014	ADV AUG 2013	% CHG	ADV JUL 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Energy Futures								
MARS (ARGUS) VS WTI TRD M	0	6.5	-100.0%	1.36	-100.0%	3	6	-53.6%
MARS (ARGUS) VS WTI SWAP	164	257.73	-36.5%	227.27	-28.0%	201	99	102.3%
SINGAPORE JET KERO BALMO	0	0	-	0	-	2	4	-60.4%
WTS (ARGUS) VS WTI TRD MT	36	41.82	-12.9%	23.18	57.1%	34	44	-23.6%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	2	1	90.1%
EURO 1% FUEL OIL NEW BALM	2	2.55	-6.5%	0.32	648.3%	1	3	-46.6%
BRENT CFD SWAP	0	0	-	39.09	-100.0%	29	6	422.8%
PREMIUM UNLD 10P FOB MED	12	24.77	-52.3%	29.36	-59.8%	19	21	-9.6%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	-100.0%
3.5% FUEL OIL CID MED SWA	4	0	-	8.95	-50.5%	4	1	597.3%
JET FUEL CRG CIF NEW VS I	0	0	-	0.45	-100.0%	0	0	37.2%
ARGUS PROPAN FAR EST INDE	7	6.45	9.9%	10.05	-29.4%	9	13	-33.4%
ULSD 10PPM CIF VS ICE GAS	0	0	-	0.68	-100.0%	0	0	-67.7%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-	1	0	-
NYISO ZONE G 5MW D AH PK	0	442.95	-100.0%	58.18	-100.0%	54	391	-86.3%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-	0	0	-79.9%
NYMEX ULSD VS NYMEX HO	0	0	-	0	-	0	0	-
RBOB VS HEATING OIL SWAP	31	0	-	40.91	-24.3%	15	1	1132.3%
GULF COAST ULSD CRACK SPR	57	209.09	-72.7%	56.36	1.4%	70	144	-51.5%
USGC UNL 87 CRACK SPREAD	0	36.36	-100.0%	7.95	-100.0%	25	27	-6.6%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-	0	0	-100.0%
TENNESSEE 800 LEG NG BASI	0	0	-	0	-	0	26	-100.0%
NEPOOL W CNTR M 5MW D AH	0	0	-	0	-	3	9	-66.8%
DATED TO FRONTLINE BRENT	163	176.32	-7.6%	191.36	-14.9%	78	112	-29.9%
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	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	0	0	-	0	-	46	5	806.6%
PJM PSEG DA PEAK	0	11.55	-100.0%	0	-	0	1	-100.0%
PJM PSEG DA OFF-PEAK	0	213.45	-100.0%	0	-	0	19	-100.0%
PJM WESTH RT PEAK	1,233	357.27	245.1%	2,472	-50.1%	1,145	577	98.5%
ALGONQUIN CITYGATES BASIS	2	0	-	0	-	42	24	72.4%
MICHCON NG INDEX SWAP	0	0	-	0	-	0	8	-100.0%
ICE GASOIL BALMO SWAP	0	0	-	0	-	0	0	5140.0%
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	4	17.77	-76.7%	7.27	-43.0%	8	20	-60.3%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	1	-100.0%
GULF COAST NO.6 FUEL OIL	1,928	2,695.91	-28.5%	2,870.95	-32.8%	2,481	3,149	-21.2%
SINGAPORE FUEL 180CST CAL	192	421.82	-54.4%	184.77	4.1%	219	392	-44.1%
SINGAPORE FUEL OIL SPREAD	19	56.18	-66.5%	15.68	19.9%	24	70	-64.9%
NORTHERN ILLINOIS OFF-PEA	0	0	-	0	-	1	11	-93.9%
PJM ATSI ELEC	0	0	-	0	-	0	0	-
SING FUEL	0	0.68	-100.0%	0.45	-100.0%	0	1	-85.6%
EURO-DENOMINATED PETRO PROD	0	0	-	2	-100.0%	1	0	155.0%
OPIS PHYSICAL NORMAL BUTANE	0	0	-	0	-	0	0	-
DATED BRENT (PLATTS) DAILY SWA	0	4.55	-100.0%	0	-	25	5	397.4%

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Energy Futures								
GAS EURO-BOB OXY NWE BARGES	225	274.41	-18.0%	275.77	-18.4%	350	396	-11.4%
MINY RBOB GAS	0	0.23	-16.2%	0.09	109.6%	0	0	2.6%
RBOB UP-DOWN CALENDAR SWA	497	287.32	73.0%	199.09	149.7%	420	427	-1.5%
LA JET FUEL VS NYM NO 2 H	0	0	-	10.68	-100.0%	9	11	-14.1%
ANR OKLAHOMA	35	52.64	-34.0%	38.91	-10.7%	22	11	97.3%
MICHIGAN BASIS	58	0	-	1.41	3995.8%	14	12	22.4%
TEXAS EASTERN ZONE M-3 BA	167	77.82	114.5%	11.27	1380.6%	104	92	12.8%
PGE&E CITYGATE	0	0	-	0	-	0	0	-
NORTHEN NATURAL GAS VENTU	7	6.5	10.6%	2.27	216.4%	7	7	-5.4%
CIG BASIS	36	49.32	-26.0%	12	204.0%	12	19	-40.1%
PJM DAILY	0	4.09	-100.0%	0	-	2	1	56.8%
COLUMBIA GULF ONSHORE	0	0	-	33.27	-100.0%	103	0	-
Tetco STX Basis	0	0	-	2.82	-100.0%	0	0	-2.5%
Transco Zone 3 Basis	20	149.32	-86.4%	13.82	47.5%	25	29	-14.1%
GULF COAST GASOLINE CLNDR	60	7.95	650.1%	1.45	4002.2%	8	5	51.7%
GULF COAST ULSD CALENDAR	34	49.36	-30.2%	36.82	-6.4%	46	40	15.8%
GASOLINE UP-DOWN (ARGUS)	0	0	-	4.55	-100.0%	1	7	-91.2%
JET UP-DOWN(ARGUS) SWAP	0	0	-	0	-	0	0	-
LA CARB DIESEL (OPIS) SWA	29	52.27	-43.8%	36.14	-18.7%	59	62	-4.5%
EURO 3.5% FUEL OIL RDAM B	10	16.18	-40.6%	28.73	-66.5%	15	23	-35.0%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	22	-100.0%
SINGAPORE GASOIL BALMO	7	32.27	-77.9%	37.5	-81.0%	47	28	67.3%
EUROPEAN NAPHTHA BALMO	9	9.41	-1.3%	3.68	152.2%	12	11	18.0%
GASOIL MINI CALENDAR SWAP	18	4.77	284.1%	6.5	182.1%	13	7	100.5%
NY JET FUEL (ARGUS) VS HEATING	0	0	-	1.14	-100.0%	2	0	390.4%
MISO 5MW PEAK	0	0	-	0	-	0	0	-
NY ULSD (ARGUS) VS HEATING OIL	239	6.14	3801.0%	14.14	1593.4%	70	82	-14.2%
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	0.77	-38.4%	0.45	4.8%	1	3	-51.6%
SAN JUAN BASIS SWAP	6	0	-	14.09	-58.8%	3	5	-51.1%
SOCAL BASIS SWAP	0	0	-	0	-	0	0	-
GULF COAST JET VS NYM 2 H	827	2,412.18	-65.7%	302.73	173.2%	1,220	1,976	-38.3%
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	0	-
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-	1	5	-87.0%
NYMEX ALUMINUM FUTURES	0	0	-	0	-	0	0	61.7%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-	0	0	-
EURO 3.5% FUEL OIL SPREAD	9	5.68	60.1%	20.55	-55.7%	28	11	144.5%
GASOIL CALENDAR SWAP	3	3.45	-10.4%	5.45	-43.3%	2	7	-62.6%
BRENT FINANCIAL FUTURES	279	421.32	-33.8%	521.36	-46.5%	249	949	-73.7%
ICE BRENT DUBAI SWAP	0	43.64	-100.0%	110.32	-100.0%	23	66	-65.0%
GASOIL CRACK SPREAD CALEN	183	437.59	-58.3%	192.55	-5.2%	154	382	-59.8%
EUROPEAN NAPHTHA CRACK SPR	429	281.45	52.3%	672.86	-36.3%	476	405	17.6%
CRUDE OIL	442	1,514.82	-70.8%	424.09	4.3%	403	1,216	-66.8%
NEPOOL INTR HUB 5MW D AH	2,343	495.64	372.7%	921.77	154.2%	1,389	1,781	-22.0%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	2,240	638.18	251.0%	172.73	1196.8%	3,385	980	245.5%
PJM JCPL DA OFF-PEAK	0	0	-	0	-	841	93	805.9%
PJM WESTH RT OFF-PEAK	578	5,530.55	-89.5%	59,720	-99.0%	20,438	12,297	66.2%

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Energy Futures								
CHICAGO ETHANOL SWAP	4,099	2,573.14	59.3%	3,170.95	29.3%	5,015	3,134	60.0%
CHICAGO BASIS SWAP	0	0	-	0	-	0	0	-100.0%
HENRY HUB BASIS SWAP	201	440.91	-54.4%	994.73	-79.8%	503	460	9.5%
HENRY HUB SWAP	28,569	32,264.59	-11.5%	14,640.05	95.1%	24,251	45,476	-46.7%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0.14	-100.0%	0	0	-69.8%
PREM UNL GAS 10PPM RDAM FOB S	0	0.55	-47.6%	0.14	109.5%	1	2	-63.5%
MONT BELVIEU NORMAL BUTANE 5	804	314.18	156.0%	435.95	84.5%	532	368	44.6%
MONT BELVIEU ETHANE 5 DECIMAL	228	7.91	2786.4%	135.23	68.8%	108	74	46.3%
MONT BELVIEU LDH PROPANE 5 DE	2,374	353.5	571.6%	919.32	158.2%	893	457	95.5%
SINGAPORE 180CST BALMO	1	11.32	-93.7%	3.05	-76.5%	3	7	-59.1%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	167	-100.0%
GRP THREE UNL GS (PLT) VS	45	0	-	22.27	99.9%	79	13	503.1%
JET BARGES VS ICE GASOIL	0	0	-	0	-	0	0	-100.0%
SINGAPORE GASOIL VS ICE	212	146.68	44.5%	109.86	92.9%	217	210	3.3%
NATURAL GAS PEN SWP	14,250	15,099.91	-5.6%	14,461.45	-1.5%	20,242	25,471	-20.5%
WESTERN RAIL DELIVERY PRB	83	354.77	-76.5%	40.91	103.7%	145	297	-51.2%
EUROPE DATED BRENT SWAP	54	4.82	1026.7%	259.14	-79.1%	143	53	170.2%
TD5 WEST AFRICA TO USAC 1	0	0	-	0	-	0	0	-
SINGAPORE JET KERO GASOIL	63	70.91	-11.0%	57.95	8.9%	89	111	-19.9%
TETCO M-3 INDEX	0	0	-	0	-	3	0	-
PJM AECO DA PEAK	0	0	-	0	-	41	15	172.0%
GASOIL 10PPM CARGOES CIF	0	0.27	-100.0%	0	-	0	0	-49.7%
PREMIUM UNLND 10PPM CARGOE	0	0	-	0	-	0	0	-
WAHA BASIS	322	24.73	1202.0%	32.36	894.8%	69	15	372.4%
LA JET (OPIS) SWAP	31	71.59	-56.8%	25	23.8%	41	44	-6.2%
NY HARBOR 1% FUEL OIL BAL	0	7.73	-100.0%	0	-	5	18	-69.5%
GASOIL 10PPM VS ICE SWAP	1	8.95	-84.0%	1.36	4.8%	5	12	-57.6%
NY H OIL PLATTS VS NYMEX	6	71.5	-91.3%	2.59	138.9%	23	37	-39.1%
PJM PEPSCO DA OFF-PEAK	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH O P	366	3,392.27	-89.2%	0	-	351	4,513	-92.2%
EUROPEAN GASOIL (ICE)	0	148.86	-100.0%	0	-	0	232	-100.0%
ULSD UP-DOWN BALMO SWP	14	21.59	-33.8%	26.27	-45.6%	83	121	-31.4%
JET FUEL UP-DOWN BALMO CL	131	39.77	229.3%	46.82	179.7%	155	56	174.9%
EIA FLAT TAX ONHWAY DIESE	27	33.36	-19.8%	17.59	52.1%	34	29	20.2%
NY 2.2% FUEL OIL (PLATTS	19	0	-	0	-	5	0	-
BRENT CFD(PLATTS) VS FRNT	0	0	-	1.82	-100.0%	1	1	-10.1%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	-100.0%
HEATING OIL BALMO CLNDR S	0	0	-	2.27	-100.0%	3	3	-0.1%
INDIANA MISO	76	3.91	1840.5%	17.45	334.6%	709	677	4.6%
PETROLEUM PRODUCTS ASIA	64	148.27	-57.0%	61.05	4.5%	91	99	-8.0%
PETROLEUM PRODUCTS	9	21.45	-59.2%	11.36	-22.9%	18	17	3.8%
COAL SWAP	130	23.64	452.0%	230.23	-43.3%	116	42	178.5%
TC2 ROTTERDAM TO USAC 37K	0	0.45	-100.0%	0	-	1	3	-51.4%
NYISO A OFF-PEAK	13	10.45	23.0%	0	-	12	21	-44.9%
NYISO G OFF-PEAK	0	0	-	0	-	0	37	-99.2%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-	6	26	-75.3%
SINGAPORE 380CST FUEL OIL	128	174.23	-26.6%	87.55	46.1%	156	185	-15.8%
SINGAPORE JET KEROSENE SW	57	432.77	-86.9%	156.68	-63.9%	251	295	-14.8%
SINGAPORE NAPHTHA SWAP	0	8.59	-100.0%	2.27	-100.0%	9	11	-17.9%

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Energy Futures								
FLORIDA GAS ZONE3 BASIS S	22	0	-	0	-	6	0	-
TRANSCO ZONE4 BASIS SWAP	18	0	-	96.73	-81.9%	20	15	32.2%
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	0	-	0	-	2	7	-76.8%
DUBAI CRUDE OIL CALENDAR	52	162.18	-68.1%	136.41	-62.1%	100	90	11.3%
NGPL MIDCONTINENT INDEX	0	2.73	-100.0%	0	-	0	0	-100.0%
PANHANDLE BASIS SWAP FUTU	372	90.95	309.5%	120.14	210.0%	96	89	7.6%
SONAT BASIS SWAP FUTURE	0	0	-	0	-	21	0	-
ARGUS BIODIESEL RME FOB R	0	0	-	0	-	0	0	-
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-	0	1	-82.5%
FUEL OIL NWE CRACK VS ICE	9	20.59	-58.4%	29.32	-70.8%	11	47	-77.8%
EUROPE 3.5% FUEL OIL RDAM	376	424.95	-11.4%	376.5	0.0%	377	413	-8.6%
GULF COAST 3% FUEL OIL BA	30	33.55	-11.0%	40.18	-25.7%	49	80	-38.4%
NY1% VS GC SPREAD SWAP	131	197.91	-34.0%	137.27	-4.8%	252	309	-18.2%
GASOIL 0.1 CIF NWE VS ISE	1	0	-	0	-	0	1	-59.7%
JET CIF NWE VS ICE	4	10.95	-60.0%	6.55	-33.1%	6	10	-42.1%
EUROPE JET KERO NWE CALSW	1	0.91	25.7%	0	-	1	2	-69.6%
JAPAN NAPHTHA BALMO SWAP	2	1.18	49.1%	1.14	55.0%	4	4	-3.0%
ARGUS PROPAN(SAUDI ARAMCO	31	35.05	-10.5%	35.23	-10.9%	37	45	-16.9%
NYISO G	0	34.77	-100.0%	0	-	0	38	-100.0%
NYISO J	0	15.55	-100.0%	34.77	-100.0%	12	24	-51.2%
NGPL MID-CONTINENT	63	29.09	118.0%	0	-	10	22	-54.8%
TENNESSEE 500 LEG NG INDE	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	10	14.64	-34.9%	3.73	155.5%	15	18	-16.7%
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	0	0	-	0	-	5	5	1.4%
EUROPE NAPHTHA CALSWAP	63	108.14	-41.5%	89.27	-29.2%	89	119	-25.7%
NY HARBOR RESIDUAL FUEL 1	272	380.59	-28.6%	162.23	67.5%	323	565	-42.8%
PERMIAN BASIS SWAP	70	2.82	2367.0%	54.64	27.2%	25	5	375.3%
JAPAN C&F NAPHTHA CRACK S	19	0	-	0	-	6	1	447.7%
EMMISSIONS	0	13.64	-100.0%	0	-	0	3	-100.0%
NATURAL GAS INDEX	0	0	-	0	-	4	3	21.3%
EMC FUTURE	0	214.18	-100.0%	0	-	0	37	-100.0%
PETRO CRCKS & SPRDS ASIA	6	37.55	-83.8%	13.41	-54.5%	7	39	-81.5%
NYISO CAPACITY	12	0	-	5.45	120.0%	6	6	13.1%
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0	-	0	0	-70.4%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-	0	0	-100.0%
GRP THREE ULSD(PLT)VS HEA	323	309.05	4.5%	79.73	305.0%	248	221	12.0%
GASOIL 0.1CIF MED VS ICE	0	0.68	-100.0%	0	-	2	3	-40.1%
PJM DPL DA PEAK	0	0	-	0	-	0	0	-
PJM AECO DA OFF-PEAK	0	0	-	0	-	757	279	171.3%
PJM PPL DA OFF-PEAK	0	0	-	0	-	0	222	-100.0%
PJM DAYTON DA PEAK	128	100	27.7%	9.32	1270.6%	189	68	178.8%
PREMIUM UNLEAD 10PPM FOB	8	11.64	-30.8%	8.41	-4.3%	4	8	-45.2%
PJM WESTH DA OFF-PEAK	0	213.45	-100.0%	42,705.45	-100.0%	7,434	3,008	147.1%
NEW YORK 0.3% FUEL OIL HI	0	0	-	0	-	0	2	-100.0%
PJM PEPKO DA PEAK	0	0	-	0	-	0	0	-

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Energy Futures								
GASOIL 0.1 RDAM BRGS VS I	0	6.95	-100.0%	0	-	4	14	-69.4%
GASOIL 10P CRG CIF NW VS	0	0	-	0	-	0	0	-27.9%
PJM WESTHDA PEAK	0	11.55	-100.0%	2,310.91	-100.0%	399	135	196.0%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-	0	1	-100.0%
NEPOOL RHODE IL 5MW D AH	2,221	0	-	874.05	154.1%	1,465	277	428.6%
CHICAGO UNL GAS PL VS RBO	0	4.55	-100.0%	0	-	1	5	-70.6%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-	22	11	101.9%
NYISO ZONE A 5MW D AH O P	2,240	5,739	-61.0%	636	252.2%	1,544	5,340	-71.1%
CIN HUB 5MW D AH O PK	0	90.91	-100.0%	0	-	2,683	1,316	103.8%
PJM COMED 5MW D AH O PK	0	4,480	-100.0%	0	-	148	490	-69.9%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-	1	0	-
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-	0	0	-
NYISO ZONE A 5MW D AH PK	121	590.59	-79.5%	115.45	4.8%	60	470	-87.3%
SOUTH STAR TEX OKLHM KNS	17	3.55	390.2%	0	-	5	9	-51.7%
NY 3.0% FUEL OIL (PLATTS	9	19.55	-53.7%	8.41	7.6%	12	14	-14.5%
ARGUS LLS VS. WTI (ARG) T	525	466.09	12.6%	454.73	15.5%	323	370	-12.7%
NO 2 UP-DOWN SPREAD CALEN	0	118.18	-100.0%	0	-	6	51	-88.0%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	1	-100.0%
PROPANE NON-LDH MT. BEL (OPIS)	63	14.55	331.8%	84.82	-25.9%	50	27	83.0%
PROPANE NON-LDH MB (OPIS) BAL	0	1.09	-100.0%	1.36	-100.0%	0	3	-94.5%
JET AV FUEL (P) CAR FM ICE GAS S	1	0.68	4.8%	0.45	57.2%	1	1	17.7%
SINGAPORE MOGAS 92 UNLEADED	891	342.68	159.9%	1,155.91	-23.0%	628	544	15.5%
NY JET FUEL (PLATTS) HEAT OIL SW	173	27.27	532.9%	36.36	374.7%	165	46	260.0%
SINGAPORE MOGAS 92 UNLEADED	18	10.23	75.5%	38.64	-53.5%	29	29	-1.2%
ETHANOL T2 FOB ROTT INCL DUTY	108	76	42.5%	67.5	60.5%	98	78	26.0%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-	1	0	-
FAME 0 BIODIESEL FOB RTDM SWP	0	0	-	0	-	0	0	-
FUEL OIL (PLATS) CAR CM	0	0	-	2.41	-100.0%	0	1	-61.2%
FUEL OIL (PLATS) CAR CN	1	0.77	4.8%	0.68	18.7%	1	1	-14.5%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-	2	1	247.1%
MICHIGAN MISO	0	0	-	0	-	1,935	436	344.1%
INDONESIAN COAL	54	14.32	277.5%	118.86	-54.5%	62	29	117.5%
DAILY EUA	0	0	-	0	-	0	10	-100.0%
ETHANOL FWD	87	95.09	-8.5%	52.36	66.2%	74	176	-58.1%
EURO 3.5% FUEL OIL M CRK	0	0	-	0	-	1	0	-
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
TRANSCO ZONE 6 INDEX	0	0	-	0	-	5	0	971.2%
DIESEL 10PPM BARGES FOB B	0	0	-	0	-	0	0	-69.7%
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-	0	0	-100.0%
NY HARBOR LOW SULPUR GASOIL 1	0	0	-	6.82	-100.0%	1	0	-
NY HARBOR LOW SULPUR GAS 100C	86	0	-	109.09	-21.4%	25	0	-
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-	0	0	-
EU LOW SULPHUR GASOIL CRACK	43	0	-	32.73	31.0%	11	0	-
NAT GAS BASIS SWAP	0	0	-	0	-	27	36	-25.2%
CANADIAN LIGHT SWEET OIL	13	0	-	0	-	11	0	5934.9%
MINI RBOB V. EBOBARG NWE BRGS	96	0	-	4.55	2005.7%	32	0	8619.2%
MINI GAS EUROBOB OXY NWE ARG	26	0	-	19.5	35.8%	32	1	2305.0%
CRUDE OIL LAST DAY	0	0	-	0	-	0	0	4.4%
3.5% FUEL OIL CIF BALMO S	2	0	-	0.86	120.6%	0	0	5508.9%

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Energy Futures								
ELECTRICITY ERCOT PEAK	0	0	-	0	-	1	0	-
MINI RBOB V. EBOB(ARGUS) NWE B	13	0	-	20.14	-37.3%	21	1	4008.9%
Energy Options								
PETRO OUTRIGHT EURO	1	4.55	-68.6%	0	-	2	11	-78.8%
PETROCHEMICALS	105	75.45	38.8%	164.91	-36.5%	153	184	-16.5%
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	92	54.18	69.6%	73.64	24.8%	63	74	-14.7%
ELEC MISO PEAK	0	0	-	0	-	0	0	-
HENRY HUB FINANCIAL LAST	200	102.45	95.4%	158.5	26.3%	230	256	-10.2%
PETRO OUTRIGHT NA	0	0	-	0	-	0	0	-
NATURAL GAS PHY	77,065	63,669.82	21.0%	87,976.82	-12.4%	103,608	98,404	5.3%
CRUDE OIL OUTRIGHTS	0	107.73	-100.0%	13.64	-100.0%	20	60	-65.8%
ELECTRICITY OFF PEAK	0	0	-	0	-	27	0	-
ELEC FINSETTLED	7	7.73	-13.1%	5.36	25.2%	7	12	-38.7%
APPALACHIAN COAL	4	1.82	109.5%	0	-	5	4	23.7%
EUROPEAN JET KEROSENE NWE (P	0	0	-	0	-	0	1	-100.0%
NATURAL GAS 1MO	0	0	-	0	-	0	2	-100.0%
HEATING OIL PHY	3,495	2,339.91	49.4%	3,179.59	9.9%	3,103	2,277	36.3%
PJM MONTHLY	0	3.64	-100.0%	0	-	0	10	-97.7%
NY HARBOR HEAT OIL SWP	1,083	957.64	13.1%	2,294.36	-52.8%	1,054	875	20.5%
BRENT CALENDAR SWAP	1,941	1,370.64	41.6%	1,748.82	11.0%	1,953	1,390	40.5%
NATURAL GAS 3 M CSO FIN	368	2,242	-83.6%	178.73	105.8%	340	1,042	-67.4%
RBOB PHY	1,394	2,112.5	-34.0%	701.59	98.8%	1,694	2,092	-19.0%
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	17	16.36	4.8%	20.45	-16.2%	16	14	9.4%
NATURAL GAS 2 M CSO FIN	0	0	-	9.09	-100.0%	1	13	-91.1%
SINGAPORE JET FUEL CALEND	14	17.05	-16.2%	0	-	15	70	-77.9%
WTI-BRENT BULLET SWAP	1,801	1,578.18	14.1%	2,433.41	-26.0%	2,375	2,779	-14.5%
BRENT 1 MONTH CAL	0	0	-	0	-	1	2	-46.7%
WTI 12 MONTH CALENDAR OPT	286	84.09	239.8%	275	3.9%	105	60	74.0%
CRUDE OIL APO	3,408	2,168.86	57.1%	3,316.05	2.8%	3,332	2,948	13.0%
CINERGY HUB PEAK MONTH	0	0	-	0	-	0	8	-100.0%
WTI CRUDE OIL 1 M CSO FI	4,854	6,225.45	-22.0%	3,427.27	41.6%	4,484	3,280	36.7%
NATURAL GAS 6 M CSO FIN	33	69.32	-51.9%	0	-	216	377	-42.8%
RBOB CALENDAR SWAP	67	51.59	29.2%	698.32	-90.5%	537	347	54.7%
RBOB 6 MONTH CALENDAR SPR	0	0	-	0	-	0	1	-100.0%
CRUDE OIL PHY	105,406	122,177	-13.7%	113,949.36	-7.5%	105,470	125,760	-16.1%
RBOB 1MO CAL SPD OPTIONS	0	28.41	-100.0%	0	-	15	24	-35.7%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-
MCCLOSKEY ARA ARGS COAL	64	20.45	214.3%	27.27	135.7%	98	43	128.4%
MCCLOSKEY RCH BAY COAL	0	0	-	13.64	-100.0%	3	11	-70.2%
NATURAL GAS WINTER STRIP	0	0	-	0	-	0	1	-100.0%
N ROCKIES PIPE SWAP	121	32.73	269.0%	219.27	-44.9%	74	19	295.4%
SOCAL PIPE SWAP	0	0	-	0	-	0	1	-100.0%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	2	-100.0%
ETHANOL SWAP	662	318.09	108.3%	436	51.9%	480	289	66.2%

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Energy Options								
SHORT TERM NATURAL GAS	72	177.27	-59.6%	105.68	-32.2%	59	213	-72.1%
BRENT OIL LAST DAY	2,411	1,447.64	66.5%	2,482.59	-2.9%	1,422	1,584	-10.2%
SINGAPORE GASOIL CALENDAR	0	0	-	3.41	-100.0%	1	1	13.2%
SINGAPORE FUEL OIL 180 CS	0	2.27	-100.0%	0	-	0	3	-100.0%
DAILY CRUDE OIL	224	372.73	-40.0%	250	-10.5%	105	58	81.9%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	4	3	59.2%
HEATING OIL CRK SPD AVG PRICE	0	0	-	0	-	0	0	-
GASOIL CRACK SPREAD AVG PRICE	0	0	-	0	-	5	7	-31.1%
RBOB CRACK SPREAD AVG PRICE	0	0	-	0	-	0	0	-
HO 1 MONTH CLNDR OPTIONS	63	0	-	27.27	131.3%	104	51	103.9%
CRUDE OIL 1MO	8,360	12,309.14	-32.1%	8,622.32	-3.0%	8,054	9,053	-11.0%
ROTTERDAM 3.5%FUEL OIL CL	7	42.05	-83.0%	10	-28.6%	19	55	-65.5%
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	41	21.82	87.7%	19.09	114.5%	38	63	-40.2%
SHORT TERM	79	162.5	-51.6%	14.77	431.9%	48	108	-55.5%
COAL SWAP	6	7.27	-21.4%	11.14	-48.7%	10	18	-44.7%
WTI 6 MONTH CALENDAR OPTI	0	0	-	0	-	54	8	564.8%
NATURAL GAS 5 M CSO FIN	0	0	-	0	-	1	20	-95.5%
NYMEX EUROPEAN GASOIL APO	0	0	-	0	-	1	4	-83.5%
COAL API2 INDEX	31	3.41	807.9%	11.36	172.4%	13	3	399.6%
COAL API4 INDEX	2	0	-	2.27	4.8%	2	0	735.0%
NATURAL GAS 1 M CSO FIN	1,804	1,462.5	23.4%	92.55	1849.8%	3,869	3,320	16.5%
ETHANOL FWD	0	0	-	0	-	0	0	-
GASOLINE	0	0	-	0	-	4	0	-
PJM ELECTRIC	0	0	-	0	-	0	0	-
WTI CRUDE OIL 12 M CSO F	48	0	-	0	-	6	0	-

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Metals Futures								
PALLADIUM	9,927	7,449.64	33.3%	4,445.86	123.3%	6,574	5,897	11.5%
NYMEX IRON ORE FUTURES	20	76.64	-73.9%	126.23	-84.2%	113	89	27.3%
NYMEX PLATINUM	8,568	9,827	-12.8%	9,552.86	-10.3%	11,935	12,948	-7.8%
NYMEX HOT ROLLED STEEL	43	116.91	-63.1%	161.05	-73.2%	158	213	-26.0%
URANIUM	0	54.86	-100.0%	37.5	-100.0%	11	26	-57.1%
AUSTRIALIAN COKE COAL	25	0	-	15.59	62.2%	12	1	1665.8%
COMEX SILVER	57,938	75,112.59	-22.9%	43,507.64	33.2%	55,644	57,443	-3.1%
COMEX GOLD	113,418	157,576.05	-28.0%	174,924.64	-35.2%	153,443	187,677	-18.2%
COMEX MINY GOLD	140	529.14	-73.5%	193.86	-27.7%	181	386	-53.2%
COMEX COPPER	60,800	77,120.55	-21.2%	49,150.36	23.7%	58,900	67,966	-13.3%
COMEX MINY COPPER	54	81.5	-34.0%	41.77	28.8%	49	72	-31.3%
E-MINI SILVER	0	0	-	0	-	0	0	84.6%
COMEX MINY SILVER	42	101.95	-58.9%	34.27	22.3%	49	76	-36.1%
COPPER	7	6.32	11.5%	93.36	-92.5%	63	7	797.5%
E-MICRO GOLD	607	1,111.32	-45.4%	989.09	-38.7%	1,014	1,477	-31.4%
SILVER	502	406	23.7%	248.95	101.8%	599	226	165.6%
FERROUS PRODUCTS	0	0	-	0	-	0	7	-95.0%
IRON ORE	0	1.36	-100.0%	0	-	0	0	-100.0%
Aluminium MW Trans Prem Platts	29	4.91	484.9%	30	-4.3%	19	1	3284.8%
ALUMINUM	18	0	-	40.32	-54.5%	22	0	-
Metals Options								
IRON ORE CHINA	78	1.82	4163.8%	35.45	118.7%	61	23	160.6%
PALLADIUM	740	305.23	142.3%	579.73	27.6%	637	532	19.8%
NYMEX PLATINUM	451	467.64	-3.6%	518.5	-13.1%	683	729	-6.3%
NYMEX HOT ROLLED STEEL	0	6.82	-100.0%	0	-	0	33	-100.0%
COMEX SILVER	5,467	10,830.68	-49.5%	5,313.5	2.9%	6,949	8,111	-14.3%
SHORT TERM GOLD	0	2.18	-100.0%	0	-	1	1	-56.6%
COMEX GOLD	21,583	32,556.18	-33.7%	28,317.32	-23.8%	31,436	42,013	-25.2%
COMEX COPPER	114	138.05	-17.7%	146.64	-22.5%	91	144	-36.9%
SHORT TERM	0	0	-	0	-	0	0	-
SILVER	39	0	-	53.05	-26.1%	15	0	-
GOLD	69	0	-	142.14	-51.3%	69	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	5,988,270	4,841,415.91	23.7%	4,907,249.68	22.0%	5,342,614	4,768,511	12.0%
Equity Index Futures	1,757,637	2,008,090.91	-12.5%	1,954,500.95	-10.1%	2,120,006	2,278,770	-7.0%
Metals Futures	252,139	329,576.73	-23.5%	283,593.36	-11.1%	288,784	334,510	-13.7%
Energy Futures	1,232,011	1,347,286.18	-8.6%	1,401,858.18	-12.1%	1,325,667	1,417,151	-6.5%
FX Futures	601,776	695,108.14	-13.4%	525,111.73	14.6%	642,743	825,054	-22.1%
Commodities and Alternative Invest	834,405	863,708.77	-3.4%	792,648.77	5.3%	891,524	848,581	5.1%
TOTAL FUTURES	10,666,238	10,085,186.64	5.8%	9,864,962.68	8.1%	10,611,337.88	10,472,577.56	1.3%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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	ADV AUG 2014	ADV AUG 2013	% CHG	ADV JUL 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
TOTAL OPTIONS GROUP								
Interest Rate Options	1,308,522	1,218,546.41	7.4%	1,311,759.77	-0.2%	1,366,056	1,134,587	20.4%
Equity Index Options	528,894	343,333.86	54.0%	456,413.73	15.9%	470,868	363,445	29.6%
Metals Options	28,540	44,308.59	-35.6%	35,106.32	-18.7%	39,942	51,587	-22.6%
Energy Options	215,637	221,846.23	-2.8%	232,973.55	-7.4%	243,303	257,337	-5.5%
FX Options	65,393	50,385.23	29.8%	56,299.95	16.2%	56,500	60,248	-6.2%
Commodities and Alternative Invest	224,655	254,771.23	-11.8%	284,369.59	-21.0%	220,003	206,368	6.6%
TOTAL OPTIONS	2,371,641	2,133,191.54	11.2%	2,376,922.91	-0.2%	2,396,672.33	2,073,571.74	15.6%
TOTAL COMBINED								
Commodities and Alternative Invest	1,059,060	1,118,480	-5.3%	1,077,018.36	-1.7%	1,111,527	1,054,949	5.4%
FX	667,170	745,493.36	-10.5%	581,411.68	14.7%	699,244	885,302	-21.0%
Equity Index	2,286,531	2,351,424.77	-2.8%	2,410,914.68	-5.2%	2,590,874	2,642,216	-1.9%
Interest Rate	7,296,793	6,059,962.32	20.4%	6,219,009.45	17.3%	6,708,669	5,903,098	13.6%
Energy	1,447,648	1,569,132.41	-7.7%	1,634,831.73	-11.4%	1,568,970	1,674,488	-6.3%
Metals	280,678	373,885.32	-24.9%	318,699.68	-11.9%	328,726	386,096	-14.9%
GRAND TOTAL	13,037,879	12,218,378.18	6.7%	12,241,885.59	6.5%	13,008,010.21	12,546,149.29	3.7%

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