

CME Group Exchange ADV Report - Monthly

September 2014

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	ADV SEP 2014	ADV SEP 2013	% CHG	ADV AUG 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Commodities and Alternative Investments Futures								
HDD SEASONAL STRIP	0	15	-100.0%	0	-	2	2	-10.6%
CDD SEASONAL STRIP	0	0	-	0	-	1	14	-96.2%
CDD WEATHER	10	93.65	-89.3%	40.95	-75.6%	39	63	-37.7%
HDD WEATHER EUROPEAN	0	0	-	0	-	7	15	-55.9%
WKLY AVG TEMP	0	57.5	-100.0%	0	-	4	40	-90.0%
HDD WEATHER	12	95	-87.5%	0	-	28	94	-70.0%
HOUSING INDEX	0	1.45	-96.7%	0.9	-94.7%	1	1	-40.6%
USD CRUDE PALM OIL	0	0	-	0	-	0	4	-100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	0	-100.0%
MILK	1,841	975.95	88.6%	1,358.67	35.5%	1,367	1,166	17.2%
HDD EURO SEASONAL STRIP	0	0	-	47.62	-100.0%	5	4	34.0%
CASH-SETTLED CHEESE	316	108.75	190.7%	287.9	9.8%	231	142	62.7%
CAT WEATHER EUROPEAN	0	0	-	0	-	3	14	-81.1%
LIVE CATTLE	62,068	48,624.9	27.6%	48,738.43	27.3%	56,200	49,457	13.6%
BUTTER CS	141	91.05	54.5%	118.1	19.1%	136	111	22.3%
LUMBER	560	963.55	-41.9%	713.19	-21.4%	647	967	-33.0%
DRY WHEY	74	51.05	44.3%	55.48	32.8%	53	45	15.7%
CLASS IV MILK	46	106.15	-56.8%	53.71	-14.7%	116	80	45.8%
NFD MILK	126	50.1	150.5%	134	-6.3%	115	48	140.5%
GSCI EXCESS RETURN FUT	2,206	222.7	890.4%	64.76	3305.9%	784	48	1538.5%
LEAN HOGS	47,637	57,781.05	-17.6%	38,992.43	22.2%	46,167	44,750	3.2%
FEEDER CATTLE	9,656	6,250.15	54.5%	10,653.33	-9.4%	8,221	6,624	24.1%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,045	1,198.65	-12.8%	963.24	8.5%	1,089	1,211	-10.1%
WHEAT HRW	0	17,689.4	-100.0%	0	-	0	22,120	-100.0%
COCOA TAS	1	0.15	534.9%	0.1	900.4%	1	1	46.3%
SUGAR 11	2	1.3	61.2%	2.24	-6.4%	2	3	-29.5%
COFFEE	4	1	276.2%	0.95	295.0%	1	1	5.0%
COTTON	4	2.3	59.4%	0.48	670.0%	3	2	27.0%
MINI WHEAT	346	977.15	-64.6%	514.19	-32.7%	409	500	-18.2%
CORN	180,210	171,813.7	4.9%	275,302.14	-34.5%	276,431	255,248	8.3%
SOYBEAN MEAL	76,851	71,659	7.2%	79,260.29	-3.0%	77,074	80,306	-4.0%
SOYBEAN OIL	84,234	78,027.1	8.0%	84,542.76	-0.4%	90,766	94,468	-3.9%
ROUGH RICE	581	517.2	12.3%	1,204.67	-51.8%	796	1,111	-28.3%
DOW-UBS COMMOD INDEX	2,326	1,039.95	123.7%	834.62	178.7%	1,017	765	33.0%
MINI SOYBEAN	1,032	1,233.55	-16.4%	833.95	23.7%	1,085	1,188	-8.6%
WHEAT	85,933	66,173.35	29.9%	145,935.24	-41.1%	128,300	99,179	29.4%
OATS	538	869.4	-38.1%	645.52	-16.6%	821	1,012	-18.8%
SOYBEAN	174,861	172,111.95	1.6%	141,307.52	23.7%	179,991	185,401	-2.9%
MINI CORN	476	835.15	-43.0%	618.1	-23.0%	643	819	-21.6%
ETHANOL	959	801.35	19.6%	828.52	15.7%	982	1,185	-17.2%
DOW-UBS COMMOD INDEX SWAP	0	0	-	0	-	0	7	-100.0%
GRAIN BASIS SWAPS	0	377	-100.0%	0	-	1	164	-99.7%
FERTILIZER PRODUCTS	82	50.25	63.9%	66.19	24.5%	60	41	44.4%
S&P GSCI ENHANCED ER SWAP	828	0	-	0	-	290	74	293.4%
OTC SP GSCI ER SWAP	0	0	-	0	-	11	18	-38.8%
DJ_UBS ROLL SELECT INDEX FUTU	52	17.05	205.8%	0	-	15	7	117.2%
MALAYSIAN PALM SWAP	295	114	159.0%	284.76	3.7%	165	59	177.9%

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Commodities and Alternative Investments Options								
HDD SEASONAL STRIP	619	400	54.8%	0	-	75	152	-50.3%
CDD SEASONAL STRIP	0	0	-	119.05	-100.0%	173	155	11.5%
CDD WEATHER	10	10	-4.8%	0	-	12	28	-55.6%
HDD WEATHER EUROPEAN	0	0	-	0	-	4	6	-28.5%
SBIN M HURR EVENT2	0	0	-	0	-	0	0	-
HDD WEATHER	0	50	-100.0%	0	-	25	21	19.3%
HOUSING INDEX	0	0	-	0	-	0	0	-
LV CATL CSO	3	0	-	0	-	2	3	-32.4%
LN HOGS CSO	0	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	2,251	753.65	198.7%	1,341.1	67.9%	1,397	1,032	35.4%
HDD EURO SEASONAL STRIP	167	125	33.3%	214.29	-22.2%	43	44	-2.5%
CASH-SETTLED CHEESE	259	26.25	886.5%	77.48	234.2%	111	105	5.4%
CAT WEATHER EUROPEAN	0	0	-	0	-	40	0	-
LIVE CATTLE	19,413	10,314.55	88.2%	18,021.43	7.7%	16,438	10,861	51.3%
BUTTER CS	53	22.15	140.1%	35.1	51.6%	39	60	-35.9%
LUMBER	45	88.35	-48.6%	49.33	-7.9%	58	62	-7.1%
DRY WHEY	73	1.4	5110.9%	11.05	560.3%	21	14	47.5%
CLASS IV MILK	69	100.65	-31.9%	73.62	-6.9%	96	99	-3.1%
NFD MILK	39	21	86.6%	76.1	-48.5%	59	25	131.5%
LEAN HOGS	14,748	7,842.05	88.1%	12,107.71	21.8%	13,632	6,335	115.2%
FEEDER CATTLE	1,905	698.95	172.6%	1,675.95	13.7%	1,311	853	53.6%
MLK MID	9	9.6	-7.2%	2.76	222.4%	4	4	0.4%
WHEAT HRW	0	694.55	-100.0%	0	-	0	805	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	33	29	11.5%
CORN	103,904	91,923.4	13.0%	76,321.81	36.1%	84,707	93,390	-9.3%
SOYBEAN MEAL	15,243	10,320.8	47.7%	9,432.48	61.6%	9,154	8,111	12.9%
SOYBEAN OIL	6,063	5,608.7	8.1%	8,021.71	-24.4%	6,998	5,667	23.5%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	21	1	1376.0%
DEC-JULY CORN CAL SPRD	0	0.5	-100.0%	2.38	-100.0%	4	2	92.0%
DEC-DEC CORN CAL SPRD	24	11.1	117.9%	28.57	-15.3%	9	9	-0.2%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	26	-100.0%	5	0	2556.9%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	19.05	-100.0%	2	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	4	3	36.0%
NOV-NOV SOYBEAN CAL SPRD	0	24.75	-100.0%	0	-	0	2	-100.0%
ROUGH RICE	65	26.95	141.2%	85.1	-23.6%	66	68	-3.1%
WHEAT	24,549	15,356.95	59.9%	23,012.62	6.7%	26,182	18,268	43.3%
WHEAT-CORN IC50	165	6.5	2434.8%	0	-	39	7	447.3%
CORN NEARBY+2 CAL SPRD	44	100	-55.7%	525.43	-91.6%	433	623	-30.6%
SOYBN NEARBY+2 CAL SPRD	12	1.25	852.4%	72.86	-83.7%	43	41	3.9%
WHEAT NEARBY+2 CAL SPRD	239	91.95	160.4%	368.1	-35.0%	287	137	109.5%
SOY OIL NEARBY+2 CAL SPRD	4	3.25	9.9%	2.38	50.0%	12	8	41.1%
SOYMEAL NEARBY+2 CAL SPRD	2	0	-	0	-	0	0	-30.1%
JULY-DEC CORN CAL SPRD	1	21	-94.3%	21.67	-94.5%	466	369	26.1%
DEC-JULY WHEAT CAL SPRD	9	0	-	0	-	1	0	-
JULY-NOV SOYBEAN CAL SPRD	42	0	-	2.24	1793.6%	295	238	24.0%
OATS	117	163	-28.3%	97.67	19.6%	102	125	-18.1%

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Commodities and Alternative Investments Options								
SOYBEAN	113,591	72,570.15	56.5%	72,800.29	56.0%	66,935	58,574	14.3%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	1	2	-25.7%
SOYBEAN CRUSH	15	24.55	-39.1%	8.67	72.5%	11	13	-16.5%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	1	0	318.8%
SOYBEAN CORN RATIO	0	0	-	0	-	0	0	-
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	2	1	157.2%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	2	-84.2%
NOV-DEC SOYBEAN CSO	2	0	-	0	-	4	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	-	1.43	-100.0%	1	0	-
FX Futures								
RMB EURO	0	0	-	0	-	0	0	-100.0%
TURKISH LIRA	11	226.15	-95.2%	1	981.0%	107	180	-40.8%
TURKISH LIRA (EU)	1	96.85	-99.4%	0	-	76	110	-31.1%
JAPANESE YEN	185,933	152,254.6	22.1%	111,216.71	67.2%	133,746	169,691	-21.2%
KOREAN WON	7	29	-75.5%	0.81	776.5%	12	21	-43.6%
CD/JY CROSS RATES	0	4.55	-92.7%	1.9	-82.5%	6	5	30.6%
CANADIAN DOLLAR	76,770	62,834.75	22.2%	50,377.81	52.4%	58,202	69,158	-15.8%
AD/NE CROSS RATES	19	6.1	207.6%	8.76	114.1%	10	3	273.0%
BRITISH POUND	151,487	117,410.75	29.0%	84,820.29	78.6%	100,133	116,023	-13.7%
RUSSIAN RUBLE	2,193	1,477.7	48.4%	883.29	148.3%	1,174	972	20.7%
SWISS FRANC	53,397	34,419.65	55.1%	36,118.48	47.8%	35,228	35,959	-2.0%
NEW ZEALND DOLLAR	25,742	14,915.05	72.6%	12,723	102.3%	13,868	14,358	-3.4%
BP/JY CROSS RATES	650	186.05	249.4%	41.95	1449.4%	245	124	98.0%
SHEKEL	0	35.2	-100.0%	0.57	-100.0%	32	38	-17.3%
E-MICRO USD/CAD	0	0	-	0	-	0	0	-86.6%
E-MICRO GBP/USD	2,703	1,299.4	108.0%	1,332	102.9%	1,458	1,540	-5.3%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-
E-MICRO EUR/USD	7,657	6,224.95	23.0%	5,599.76	36.7%	7,304	7,996	-8.7%
E-MICRO USD/JPY	1	0.4	197.6%	0.33	257.2%	0	0	-8.4%
E-MICRO AUD/USD	3,202	1,501.55	113.2%	1,754.81	82.5%	1,796	1,563	14.9%
AUSTRALIAN DOLLAR	145,617	98,689.9	47.5%	74,801.05	94.7%	85,135	104,493	-18.5%
E-MINI JAPANESE YEN	1,123	801.35	40.1%	432.14	159.8%	586	1,326	-55.8%
EFX/JY CROSS RATES	3,303	3,231.85	2.2%	1,090.43	202.9%	2,108	3,588	-41.3%
RMB USD	28	36.1	-21.9%	24.14	16.8%	44	75	-42.1%
EFX/BP CROSS RATES	5,920	3,660.3	61.7%	2,134.67	177.3%	2,967	2,933	1.2%
EFX/SF CROSS RATES	2,914	2,083.95	39.9%	781.05	273.1%	1,534	1,771	-13.4%
INDIAN RUPEE	135	912.05	-85.2%	114.95	17.5%	204	659	-69.1%
EC/SEK CROSS RATES	21	19.95	7.2%	0	-	31	14	120.1%
S.AFRICAN RAND	822	870.25	-5.6%	334.86	145.4%	416	562	-25.9%
MEXICAN PESO	64,425	55,006.15	17.1%	41,373.9	55.7%	39,647	41,169	-3.7%
EURO FX	290,774	206,043.8	41.1%	167,021.29	74.1%	192,795	243,197	-20.7%
SF/JY CROSS RATES	0	3.65	-100.0%	0.1	-100.0%	0	8	-98.9%
EC/CD CROSS RATES	360	66.85	438.6%	173.62	107.4%	161	38	325.8%
EC/NOK CROSS RATES	2	10	-76.2%	0	-	5	8	-40.4%
EC/AD CROSS RATES	208	83.15	149.6%	18.38	1029.0%	62	48	29.1%

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FX Futures								
BP/SF CROSS RATES	70	34.9	99.9%	32.71	113.2%	21	13	66.0%
E-MINI EURO FX	4,350	3,083.3	41.1%	2,099.62	107.2%	3,509	4,124	-14.9%
MICRO JYP/USD	916	509.5	79.9%	394	132.6%	551	703	-21.6%
MICRO CAD/USD	1,769	210.7	739.7%	807.57	119.1%	695	237	193.2%
MICRO CHF/USD	235	212.2	10.8%	155.24	51.4%	197	244	-19.2%
POLISH ZLOTY (EC)	40	268.55	-85.0%	0	-	191	176	8.3%
AD/JY CROSS RATES	534	122.05	337.4%	154.24	246.1%	235	126	86.7%
AD/CD CROSS RATES	4	4.5	-4.8%	5.05	-15.1%	4	5	-16.5%
HUNGARIAN FORINT (US)	4	25.8	-83.4%	2.1	104.5%	3	62	-94.7%
CZECK KORUNA (EC)	0	127.35	-100.0%	0	-	0	37	-100.0%
POLISH ZLOTY (US)	42	97.6	-56.6%	2.9	1357.4%	91	78	16.7%
SKR/USD CROSS RATES	106	92.65	14.2%	37.67	180.8%	47	53	-10.9%
HUNGARIAN FORINT (EC)	0	15.25	-100.0%	0	-	4	78	-95.5%
CZECK KORUNA (US)	0	25.35	-99.4%	0.24	-40.0%	0	23	-99.2%
NKR/USD CROSS RATE	89	123.3	-28.0%	37.67	135.7%	54	55	-2.8%
BRAZIL REAL	3,436	575.15	497.3%	4,863.86	-29.4%	2,084	1,402	48.6%
USDZAR	4	0	-	1.29	214.8%	7	2	327.2%
EURO QUARTERLY VARIANCE FUTU	0	0	-	0	-	0	2	-100.0%
FX Options								
AUSTRALIAN DLR (EU)	9	78.35	-88.1%	5.95	56.0%	12	57	-79.6%
JAPANESE YEN	14,931	10,434.8	43.1%	11,897.95	25.5%	10,658	14,622	-27.1%
EURO FX (EU)	717	315.7	127.0%	704.67	1.7%	347	287	20.8%
CANADIAN DOLLAR	7,548	3,922.7	92.4%	5,908.86	27.7%	5,618	4,379	28.3%
BRITISH POUND	23,315	7,785.2	199.5%	12,083.48	93.0%	12,571	7,309	72.0%
RUSSIAN RUBLE	128	0	-	27.62	363.3%	37	5	680.9%
CANADIAN DOLLAR (EU)	51	103.65	-51.2%	21.81	132.1%	25	58	-57.4%
SWISS FRANC (EU)	3	29.15	-89.7%	1.52	96.9%	9	24	-60.7%
SWISS FRANC	1,651	944.05	74.9%	778.29	112.1%	1,053	697	51.0%
BRITISH POUND (EU)	50	244.15	-79.4%	8.95	462.8%	40	116	-65.1%
NEW ZEALND DOLLAR	1	0.05	2852.4%	1.48	0.0%	4	0	1474.1%
AUSTRALIAN DOLLAR	11,321	6,798.85	66.5%	4,867.19	132.6%	6,089	6,896	-11.7%
EFX/JY CROSS RATES	0	0	-	0	-	0	10	-100.0%
EFX/SF CROSS RATES	0	0	-	0	-	0	0	-
MEXICAN PESO	83	0	-	77.9	6.2%	20	11	79.6%
EURO FX	50,374	24,377.2	106.6%	28,972.38	73.9%	25,969	25,644	1.3%
JAPANESE YEN (EU)	43	88.65	-51.9%	35.38	20.6%	49	132	-62.9%
BRAZIL REAL	0	0	-	0	-	0	0	-

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Equity Index Futures								
DJ US REAL ESTATE	820	477.45	71.8%	280.62	192.3%	445	208	113.7%
E-MINI NASDAQ 100	338,271	260,546.05	29.8%	227,353	48.8%	287,951	235,687	22.2%
S&P ENERGY SECTOR	550	202.3	171.7%	394.43	39.3%	353	328	7.5%
S&P MATERIALS SECTOR	236	85.55	176.0%	89.24	164.6%	82	90	-9.7%
S&P FINANCIAL SECTOR	399	251.85	58.3%	136.48	192.2%	151	198	-23.9%
S&P HEALTH CARE SECTOR	492	148.45	231.3%	120.38	308.5%	168	182	-7.8%
S&P INDUSTRIAL SECTOR	380	125.85	202.1%	70.95	435.8%	132	94	41.1%
S&P UTILITIES SECTOR	668	335.4	99.2%	224.57	197.5%	294	201	46.5%
S&P TECHNOLOGY SECTOR	335	209.25	59.9%	74.14	351.3%	156	160	-2.6%
S&P CONSUMER DSCRTRNRY SECTO	263	130.35	101.9%	112.38	134.2%	135	86	57.4%
S&P 500	24,704	29,220.05	-15.5%	5,639.76	338.0%	13,165	16,494	-20.2%
E-MICRO NIFTY	0	0	-	0	-	0	0	-100.0%
NASDAQ	1,044	958.55	8.9%	594.48	75.6%	960	929	3.4%
E-MINI MIDCAP	29,465	31,141.8	-5.4%	13,505.05	118.2%	20,216	22,228	-9.1%
NIKKEI 225 (\$) STOCK	21,634	21,074.7	2.7%	12,446.86	73.8%	17,555	18,575	-5.5%
NIKKEI 225 (YEN) STOCK	46,828	43,133.1	8.6%	33,843.14	38.4%	42,851	46,795	-8.4%
IBOVESPA INDEX	20	67.5	-69.7%	7.57	170.4%	18	115	-84.8%
S&P 600 SMALLCAP EMINI	0	1.25	-96.2%	0.05	0.0%	0	1	-78.4%
S&P CONSUMER STAPLES SECTOR	650	266.25	144.3%	104.43	522.8%	260	171	51.8%
E-MINI S&P500	1,944,913	1,987,613.15	-2.1%	1,334,275.52	45.8%	1,636,394	1,794,807	-8.8%
S&P 500/VALUE	19	4	370.2%	0.24	7799.8%	6	3	117.6%
S&P 500 GROWTH	7	5	49.5%	0.24	3039.9%	3	3	20.2%
S&P 400 MIDCAP	82	165.95	-50.5%	52.9	55.4%	62	82	-24.7%
\$25 DJ	1	0.15	788.9%	0.95	40.0%	0	0	-4.8%
MINI \$5 DOW	165,522	146,740	12.8%	127,797.43	29.5%	149,364	140,670	6.2%
DJIA	963	1,505	-36.0%	507.43	89.8%	475	662	-28.3%
NASDAQ BIOTECH	2	0	-	4.76	-50.0%	1	0	-
Equity Index Options								
E-MINI NASDAQ 100	8,985	1,993.65	350.7%	9,243.29	-2.8%	12,943	3,530	266.7%
S&P 500	28,842	24,035.6	20.0%	33,830.33	-14.7%	30,240	27,721	9.1%
EOW4 EMINI S&P 500	48,173	29,892.6	61.2%	52,280	-7.9%	35,740	23,165	54.3%
EOW2 S&P 500	3,963	3,609.85	9.8%	3,937.9	0.6%	3,703	2,146	72.6%
EOW1 EMINI S&P 500	45,919	29,412.25	56.1%	36,442.76	26.0%	37,334	23,534	58.6%
NASDAQ	1	0.55	90.5%	1.43	-26.7%	1	2	-40.2%
EOW1 S&P 500	2,361	2,648.9	-10.9%	1,911.19	23.5%	2,082	1,349	54.4%
E-MINI MIDCAP	2	5.45	-64.2%	4.71	-58.6%	5	6	-19.5%
EOM S&P 500	2,818	2,309.45	22.0%	4,308.48	-34.6%	3,536	3,331	6.2%
EOM EMINI S&P	49,478	28,572.05	73.2%	56,844.95	-13.0%	41,163	30,136	36.6%
EOW2 EMINI S&P 500	45,222	22,915	97.3%	41,916.9	7.9%	38,707	23,019	68.2%
E-MINI S&P500	255,254	217,998.55	17.1%	287,673.48	-11.3%	267,190	224,768	18.9%
MINI \$5 DOW	449	637.6	-29.6%	497.71	-9.8%	523	723	-27.7%
DJIA	2	0.85	168.9%	0.52	336.4%	3	18	-85.9%

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Interest Rate Futures								
5-YR SWAP RATE	5,840	2,853.5	104.6%	2,719.48	114.7%	3,064	2,048	49.6%
2-YR SWAP RATE	1,339	65.55	1942.6%	244.86	446.8%	430	298	44.5%
10-YR SWAP RATE	7,124	5,597.7	27.3%	1,049	579.1%	2,987	2,705	10.4%
EURO BONDS	0	0	-	0	-	0	0	-100.0%
1-MONTH EURODOLLAR	0	11.75	-100.0%	62.24	-100.0%	80	45	77.2%
EUROYEN	0	0.05	-100.0%	0.05	-100.0%	0	0	32.5%
EMINI ED	0	0	-	0	-	0	0	-
EURODOLLARS	3,230,278	2,570,653.1	25.7%	2,279,168.71	41.7%	2,553,100	2,052,580	24.4%
30-YR BOND	365,622	337,982.2	8.2%	473,734.48	-22.8%	363,031	388,743	-6.6%
5-YR SWAP	0	79.35	-100.0%	0	-	0	315	-100.0%
5-YR NOTE	790,284	673,237.85	17.4%	978,393.14	-19.2%	780,084	695,747	12.1%
10-YR NOTE	1,339,169	1,166,616.65	14.8%	1,623,203.62	-17.5%	1,330,572	1,293,366	2.9%
2-YR NOTE	293,097	206,739.55	41.8%	434,319.62	-32.5%	272,953	229,428	19.0%
30-YR SWAP RATE	394	510.5	-22.7%	224.14	76.0%	266	354	-24.9%
ULTRA T-BOND	83,801	72,179.75	16.1%	157,819	-46.9%	100,538	83,928	19.8%
30-YR SWAP	0	0	-	0	-	0	1	-100.0%
FED FUND	41,085	25,262.3	62.6%	37,332.1	10.1%	26,593	18,452	44.1%
10-YR SWAP	0	189.8	-100.0%	0	-	0	502	-100.0%
EURO 5YR BUNDLE	5	0	-	0	-	1	0	-
3YR BUNDLE	11	0	-	0	-	1	0	-
2YR BUNDLE	9	0	-	0	-	1	0	-

Interest Rate Options

EURO MIDCURVE	978,341	833,158.5	17.4%	571,397.57	71.2%	685,583	484,761	41.4%
EURODOLLARS	260,922	130,165.15	100.5%	138,999.81	87.7%	155,101	110,403	40.5%
FLEX 30-YR BOND	0	0	-	0	-	17	0	-
FLEX 10-YR NOTE	0	0	-	0	-	0	2	-100.0%
30-YR BOND	67,642	57,282.85	18.1%	74,633.95	-9.4%	63,695	75,896	-16.1%
5-YR NOTE	150,926	108,327.3	39.3%	113,120.62	33.4%	114,887	96,574	19.0%
10-YR NOTE	445,033	355,880.2	25.1%	402,851.38	10.5%	398,948	358,735	11.2%
2-YR NOTE	11,618	6,133.9	89.4%	7,061.67	64.5%	8,545	7,653	11.6%
ULTRA T-BOND	1,132	448.95	152.1%	370.14	205.8%	587	350	68.0%
FED FUND	288	130	121.9%	87.29	230.5%	110	215	-48.6%

Energy Futures

TENNESSEE 500 LEG NG SWIN	0	0	-	0	-	1	0	379.5%
ELEC ERCOT OFF PEAK	0	2,426	-100.0%	0	-	186	1,175	-84.2%
RBOB GAS	49	30.15	63.0%	47.05	4.5%	38	354	-89.4%
ELEC ERCOT DLY PEAK	0	133.75	-100.0%	0	-	9	45	-79.8%
ERCOT NORTH ZMCPE 5MW OFFPE	0	282	-100.0%	0	-	763	1,065	-28.4%
ERCOT NORTH ZMCPE 5MW PEAK	0	81.25	-100.0%	0	-	48	66	-27.1%
ERCOT HOUSTON Z MCPE 5MW PEAP	0	0	-	0	-	0	0	-
SINGAPORE JET KERO VS. GASOIL	0	27.5	-100.0%	0	-	0	11	-100.0%
PETRO OUTRIGHT EURO	436	408.55	6.7%	585.52	-25.6%	439	352	24.7%
MONT BELVIEU LDH PROPANE OPIS	119	6.75	1663.7%	13.57	777.2%	35	15	138.7%
MONT BELVIEU ETHANE OPIS BALM	17	0	-	14.29	20.0%	4	0	2772.1%

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Energy Futures								
CONWAY NATURAL GASOLINE (OPI	0	0	-	0	-	1	0	71.4%
PETROCHEMICALS	263	157	67.3%	318.86	-17.6%	209	157	33.5%
CONWAY PROPANE 5 DECIMALS S	298	6.5	4481.0%	321.52	-7.4%	139	34	305.6%
CONWAY NORMAL BUTANE (OPIS) S	0	0	-	20.48	-100.0%	6	4	40.3%
MONT BELVIEU NORMAL BUTANE B	25	5.15	380.8%	15.86	56.2%	19	17	12.5%
MONT BELVIEU NATURAL GASOLIN	14	14.5	-6.4%	17.29	-21.5%	16	9	84.2%
IN DELIVERY MONTH EUA	457	1,044.2	-56.2%	152.81	199.3%	540	1,597	-66.2%
WTS (ARGUS) VS WTI SWAP	152	140.25	8.6%	349.52	-56.4%	185	58	217.3%
ISO NEW ENGLAND PK LMP	0	20.4	-100.0%	0	-	7	12	-43.5%
ELEC NYISO OFF-PEAK	0	0	-	0	-	125	357	-65.0%
ELEC MISO PEAK	0	11.5	-100.0%	0	-	7	29	-74.8%
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	41	0	-	540.19	-92.5%	211	7	2903.3%
TEXAS EAST W LOUISIANA NG	0	0	-	0	-	0	0	-
ONEOK OKLAHOMA NG BASIS	14	0	-	36	-60.8%	13	6	104.2%
TEXAS GAS ZONE1 NG BASIS	3	0	-	0	-	4	10	-56.1%
NYISO ZONE C 5MW D AH O P	0	0	-	0	-	0	270	-100.0%
PJM NI HUB 5MW REAL TIME	707	4,377.15	-83.8%	0	-	3,425	5,032	-31.9%
NYISO ZONE J 5MW D AH O P	2,665	0	-	0	-	432	1,801	-76.0%
NYISO ZONE J 5MW D AH PK	85	260.25	-67.2%	0	-	40	167	-76.0%
NEPOOL W CNT MASS 5MW D A	0	0	-	0	-	50	168	-70.2%
PJM COMED 5MW D AH PK	0	0	-	0	-	7	26	-71.9%
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	-	25	56	-55.6%
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-	1	3	-52.7%
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-	0	0	-
NYISO ZONE C 5MW D AH PK	0	23	-100.0%	0	-	2	27	-91.6%
PETRO CRCKS & SPRDS NA	1,071	1,217.9	-12.1%	1,008.67	6.1%	1,227	1,457	-15.7%
SINGAPORE GASOIL	108	109.1	-0.7%	77.81	39.2%	111	94	18.4%
PETRO OUTRIGHT NA	459	380.5	20.6%	460.9	-0.5%	543	351	54.7%
CRUDE OIL SPRDS	0	0	-	0	-	0	3	-100.0%
RBOB GASOLINE BALMO CLNDR	9	66.85	-86.5%	43.38	-79.1%	37	51	-26.9%
GASOLINE UP-DOWN BALMO SW	9	28.85	-68.6%	5.95	52.0%	15	25	-41.7%
COLUMBIA GULF MAIN NAT G	0	0	-	0	-	6	0	-
ALGON CITY GATES NAT GAS	18	0	-	0	-	2	2	-5.4%
TENN 800 LEG NAT GAS INDE	0	98.15	-100.0%	0	-	1	28	-97.6%
NATURAL GAS PHY	267,797	287,061.5	-6.7%	255,947.81	4.6%	284,949	334,454	-14.8%
CRUDE OIL OUTRIGHTS	549	214.8	155.6%	330	66.3%	295	294	0.2%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ELEC FINSETTLED	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	238	201.5	18.2%	202.05	17.9%	209	278	-24.9%
FREIGHT MARKETS	0	0	-	0	-	0	0	-46.4%
PLASTICS	38	9	320.1%	32.38	16.8%	20	17	21.3%
NYH NO 2 CRACK SPREAD CAL	172	236.15	-27.0%	251.43	-31.5%	183	264	-30.7%
TRANSCO ZONE 6 BASIS SWAP	51	0	-	0	-	13	11	19.4%
NYISO A	73	64	13.9%	9.71	650.5%	32	67	-52.6%

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Energy Futures								
MINY NATURAL GAS	1,236	903.5	36.8%	1,005.24	22.9%	1,565	1,265	23.8%
HEATING OIL PHY	136,950	119,225.4	14.9%	129,520	5.7%	128,868	129,959	-0.8%
DOMINION TRANSMISSION INC	302	42.8	604.9%	257.62	17.1%	257	85	201.6%
TCO BASIS SWAP	143	0	-	48.76	193.8%	592	9	6853.8%
PJM MONTHLY	232	87.4	165.3%	51.24	352.6%	123	141	-12.7%
WAHA INDEX SWAP FUTURE	0	0	-	0	-	1	0	-
NY HARBOR HEAT OIL SWP	368	199.95	84.3%	325.19	13.3%	235	256	-8.0%
EASTERN RAIL DELIVERY CSX	97	555.75	-82.6%	89.14	8.3%	230	458	-49.8%
HTG OIL	9	2.35	289.1%	0	-	3	192	-98.3%
EUROPE 3.5% FUEL OIL MED	12	0	-	9.14	33.9%	7	2	345.9%
AEP-DAYTON HUB DAILY	0	0	-	0	-	1	1	69.9%
PJM OFF-PEAK LMP SWAP FUT	46	11.5	297.5%	1.14	3899.9%	23	282	-92.0%
AEP-DAYTON HUB OFF-PEAK M	12	7	70.1%	1.43	733.3%	6	15	-62.1%
DOMINION TRAN INC - APP I	0	0	-	0	-	0	1	-100.0%
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-	1	6	-78.6%
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-100.0%
TD3 MEG TO JAPAN 250K MT	0	0	-	0	-	0	1	-97.9%
FUELOIL SWAP:CARGOES VS.B	3	53.45	-94.6%	26.52	-89.0%	30	62	-52.1%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-	0	0	-
MINY HTG OIL	0	0.7	-32.0%	0.48	0.0%	0	1	-29.4%
BRENT CALENDAR SWAP	147	668.2	-78.1%	216.24	-32.2%	278	452	-38.5%
EURO GASOIL 10PPM VS ICE	3	9.25	-69.1%	8.14	-64.9%	6	17	-63.9%
WTI-BRENT CALENDAR SWAP	1,170	1,153.65	1.4%	694.38	68.5%	928	1,385	-33.0%
CENTERPOINT BASIS SWAP	10	19.8	-48.5%	44	-76.8%	7	18	-58.7%
PJM NILL DA OFF-PEAK	345	1,999.65	-82.7%	347.71	-0.6%	1,057	1,620	-34.7%
PANHANDLE INDEX SWAP FUTU	0	0	-	0	-	0	2	-100.0%
PJM NILL DA PEAK	9	135.95	-93.2%	17.1	-46.0%	66	99	-33.2%
CIN HUB 5MW REAL TIME PK	17	638.45	-97.3%	0	-	106	214	-50.6%
MINY WTI CRUDE OIL	7,789	8,022.05	-2.9%	5,352.19	45.5%	6,051	7,003	-13.6%
JAPAN C&F NAPHTHA SWAP	40	64.85	-39.0%	50.9	-22.3%	60	93	-35.3%
LLS (ARGUS) VS WTI SWAP	363	942.8	-61.5%	358.62	1.3%	489	838	-41.6%
RBOB PHY	151,109	125,828.2	20.1%	137,812.05	9.6%	137,003	136,787	0.2%
NEPOOL RHD ISLD 5MW D AH	0	0	-	121.9	-100.0%	78	15	412.1%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-	0	39	-100.0%
CIN HUB 5MW REAL TIME O P	1,075	8,331.6	-87.1%	0	-	2,160	3,670	-41.1%
ULSD UP-DOWN(ARGUS) SWAP	0	0	-	0	-	0	0	-
LTD NAT GAS	8,613	9,454.1	-8.9%	7,978.52	7.9%	8,872	9,483	-6.4%
SAN JUAN PIPE SWAP	0	0	-	0	-	2	0	-
NORTHWEST ROCKIES BASIS S	48	30.85	55.7%	91.05	-47.2%	53	21	148.1%
SINGAPORE 380CST BALMO	8	7.25	11.7%	0.48	1600.0%	4	5	-14.6%
PJM BGE DA OFF-PEAK	0	0	-	0	-	0	130	-100.0%
ULSD 10PPM CIF MED VS ICE	0	14.55	-100.0%	2.38	-100.0%	3	5	-48.4%
GULF COAST JET FUEL CLNDR	7	81	-91.2%	34.29	-79.2%	17	51	-67.3%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	0	0	-100.0%
SINGAPORE GASOIL SWAP	187	740.05	-74.8%	208.67	-10.5%	401	573	-29.9%
CHICAGO ULSD PL VS HO SPR	34	4.5	659.8%	11.52	196.7%	22	19	16.0%
CIN HUB 5MW D AH PK	12	197.3	-93.8%	0	-	118	83	42.9%
PJM AD HUB 5MW REAL TIME	685	6,056.4	-88.7%	2,709.76	-74.7%	11,151	8,556	30.3%

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Energy Futures								
TC5 RAS TANURA TO YOKOHAM	0	0	-	0.24	-100.0%	0	4	-97.0%
Sumas Basis Swap	4	30.5	-85.8%	0	-	9	14	-37.0%
RBOB CRACK SPREAD	21	94.25	-78.1%	48	-57.0%	81	75	8.9%
NGPL TEX/OK	714	0	-	372.1	91.9%	170	18	869.8%
EURO GASOIL 10 CAL SWAP	0	0.05	-100.0%	0	-	0	2	-97.6%
HENRY HUB INDEX SWAP FUTU	404	430.9	-6.2%	142.86	183.0%	482	421	14.5%
WTI-BRENT BULLET SWAP	0	6	-100.0%	0	-	37	74	-49.8%
NYISO J OFF-PEAK	6	0	-	0	-	1	4	-84.9%
EAST/WEST FUEL OIL SPREAD	8	70.7	-88.1%	13.57	-37.9%	26	61	-57.9%
TENNESSEE 500 LEG BASIS S	82	0	-	0	-	11	0	-
NORTHEN NATURAL GAS DEMAR	19	0	-	43.14	-55.8%	7	0	-
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-	0	1	-100.0%
CARBON EUA EMISSIONS EURO	0	0	-	0	-	2	2	-27.4%
APPALACHIAN COAL (PHY)	42	486.25	-91.4%	38.1	9.4%	96	336	-71.4%
WTI CALENDAR	1,762	1,335.5	31.9%	1,504.52	17.1%	1,533	1,658	-7.5%
CINERGY HUB PEAK MONTH	2	0	-	0	-	3	5	-38.4%
CHICAGO ULSD (PLATTS) SWA	1	0	-	0	-	0	0	301.9%
RBOB CALENDAR SWAP	389	461.15	-15.6%	300.38	29.5%	421	380	10.7%
AEP-DAYTON HUB MTHLY	2	0.5	395.2%	2.38	4.0%	8	24	-67.9%
CRUDE OIL PHY	610,667	556,958.05	9.6%	524,571.95	16.4%	547,261	586,074	-6.6%
N ILLINOIS HUB MTHLY	0	3	-100.0%	0	-	6	14	-58.4%
NEW YORK ETHANOL SWAP	44	44.95	-3.1%	57.86	-24.7%	62	43	44.0%
LA CARB DIESEL (OPIS)	3	0	-	0	-	0	2	-76.6%
GASOIL BULLET SWAP	0	0	-	0	-	0	0	-
RBOB SPREAD (PLATTS) SWAP	0	0	-	3	-100.0%	0	3	-87.9%
EURO PROPANE CIF ARA SWA	17	59.95	-72.4%	7.9	109.6%	17	34	-49.0%
LA CARBOB GASOLINE(OPIS)S	8	26.25	-68.3%	53.57	-84.4%	33	50	-34.9%
OPIS PHYSICAL NATURAL GASOLIN	0	0	-	0	-	0	0	-
MCCLOSKEY ARA ARGS COAL	7,377	5,697.2	29.5%	4,384.57	68.2%	6,066	3,927	54.5%
MCCLOSKEY RCH BAY COAL	2,379	2,283.75	4.2%	1,041.24	128.5%	1,510	1,105	36.7%
MGF FUT	1	0	-	0.95	50.0%	1	0	738.1%
MNC FUT	233	234.45	-0.6%	275.05	-15.3%	238	133	79.3%
MGN1 SWAP FUT	4	0	-	1.43	213.3%	3	3	28.3%
UCM FUT	1	0	-	0.48	100.0%	3	1	218.3%
MJC FUT	2	0	-	0.95	100.0%	2	4	-42.8%
HEATING OIL VS ICE GASOIL	9	451.8	-98.1%	107.14	-92.0%	165	328	-49.7%
UP DOWN GC ULSD VS NMX HO	1,235	2,258.75	-45.3%	1,331.48	-7.2%	1,481	2,621	-43.5%
HOUSTON SHIP CHANNEL BASI	305	0	-	222.81	37.1%	157	7	2200.5%
FUEL OIL CRACK VS ICE	74	732	-89.9%	199.33	-62.9%	197	762	-74.1%
NGPL TEXOK INDEX	0	0	-	0	-	0	0	-
NATURAL GAS	2,260	1,361.75	65.9%	2,005.67	12.7%	2,453	862	184.7%
N ROCKIES PIPE SWAP	0	0	-	21.57	-100.0%	18	1	1578.1%
SOCAL PIPE SWAP	0	0	-	0	-	0	0	-100.0%
PANHANDLE PIPE SWAP	0	6.75	-100.0%	0	-	0	1	-100.0%
GAS EURO-BOB OXY NWE BARGES	968	1,182.25	-18.1%	897	7.9%	1,187	987	20.3%
MONT BELVIEU NATURAL GASOLIN	705	82.8	751.2%	288	144.7%	244	105	132.8%
ONTARIO POWER SWAPS	856	2,152.5	-60.2%	513.43	66.8%	1,393	931	49.6%
DAILY PJM	0	5.25	-100.0%	0	-	58	29	102.2%
BRENT OIL LAST DAY	85,434	44,275.3	93.0%	71,477.76	19.5%	65,411	36,567	78.9%

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Energy Futures								
SINGAPORE GASOIL CALENDAR	18	0	-	30.33	-41.6%	38	0	12002.5%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-	0	0	-73.2%
GC ULSD VS GC JET SPREAD	0	0	-	0	-	0	1	-100.0%
MARS (ARGUS) VS WTI TRD M	3	0	-	0	-	3	6	-53.6%
MARS (ARGUS) VS WTI SWAP	104	73.5	41.2%	163.57	-36.5%	190	99	91.3%
SINGAPORE JET KERO BALMO	0	5	-100.0%	0	-	1	4	-64.8%
WTS (ARGUS) VS WTI TRD MT	36	23.5	52.0%	36.43	-2.0%	34	44	-23.1%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	1	1	68.9%
EURO 1% FUEL OIL NEW BALM	1	2.05	-58.2%	2.38	-64.0%	1	3	-49.1%
BRENT CFD SWAP	59	0	-	0	-	32	6	483.7%
PREMIUM UNLND 10P FOB MED	29	26.6	7.8%	11.81	142.7%	20	21	-4.7%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	-100.0%
3.5% FUEL OIL CID MED SWA	8	0	-	4.43	77.4%	4	1	687.0%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-	0	0	34.0%
ARGUS PROPAN FAR EST INDE	10	11.85	-16.8%	7.1	38.9%	9	13	-32.5%
ULSD 10PPM CIF VS ICE GAS	0	0	-	0	-	0	0	-71.3%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-	1	0	-
NYISO ZONE G 5MW D AH PK	151	594.8	-74.6%	0	-	65	391	-83.5%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-	0	0	-82.1%
NYMEX ULSD VS NYMEX HO	15	0	-	0	-	2	0	-
RBOB VS HEATING OIL SWAP	29	0	-	30.95	-7.7%	16	1	1262.7%
GULF COAST ULSD CRACK SPR	86	210.75	-59.2%	57.14	50.5%	72	144	-50.2%
USGC UNL 87 CRACK SPREAD	7	41.25	-82.7%	0	-	23	27	-14.1%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-	0	0	-62.7%
TENNESSEE 800 LEG NG BASI	61	128.35	-52.4%	0	-	7	26	-73.3%
NEPOOL W CNTR M 5MW D AH	0	0	-	0	-	3	9	-70.5%
DATED TO FRONTLINE BRENT	6	182.5	-96.7%	162.86	-96.3%	70	112	-37.1%
PJM APS ZONE DA PEAK	0	114.9	-100.0%	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	26.45	-100.0%	0	-	0	14	-100.0%
PJM EASTERNH DA PEAK	0	0	-	0	-	0	0	-
PJM JCPL DA PEAK	0	0	-	0	-	41	5	705.3%
PJM PSEG DA PEAK	0	0	-	0	-	0	1	-100.0%
PJM PSEG DA OFF-PEAK	0	0	-	0	-	0	19	-100.0%
PJM WESTH RT PEAK	661	526	25.7%	1,233.1	-46.4%	1,091	577	89.1%
ALGONQUIN CITYGATES BASIS	34	0	-	2.33	1338.8%	41	24	68.5%
MICHCON NG INDEX SWAP	0	0	-	0	-	0	8	-100.0%
JET FUEL CARGOES CIF NEW	0	0	-	0	-	0	0	-
ICE GASOIL BALMO SWAP	0	0	-	0	-	0	0	4555.0%
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	3	18.35	-85.7%	4.14	-36.8%	7	20	-63.3%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	1	-100.0%
GULF COAST NO.6 FUEL OIL	2,743	2,996.5	-8.5%	1,928.38	42.2%	2,510	3,149	-20.3%
SINGAPORE FUEL 180CST CAL	175	361.3	-51.4%	192.33	-8.8%	214	392	-45.3%
SINGAPORE FUEL OIL SPREAD	11	96.95	-88.5%	18.81	-40.5%	23	70	-67.0%
NORTHERN ILLINOIS OFF-PEA	1	6.1	-81.3%	0	-	1	11	-93.5%
PJM ATSI ELEC	0	0	-	0	-	0	0	-

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Energy Futures								
SING FUEL	0	0	-	0	-	0	1	-87.2%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	1	0	126.5%
OPIS PHYSICAL NORMAL BUTANE	0	0	-	0	-	0	0	-
DATED BRENT (PLATTS) DAILY SWA	0	15	-100.0%	0	-	22	5	341.9%
GAS EURO-BOB OXY NWE BARGES	255	375.95	-32.1%	225.14	13.3%	340	396	-14.1%
MINY RBOB GAS	0	0.25	-42.8%	0.19	-25.0%	0	0	-0.8%
RBOB UP-DOWN CALENDAR SWA	529	310.25	70.5%	497.14	6.4%	432	427	1.3%
LA JET FUEL VS NYM NO 2 H	2	25.35	-90.6%	0	-	9	11	-21.3%
ANR OKLAHOMA	41	0	-	34.76	17.8%	24	11	115.8%
MICHIGAN BASIS	1	0	-	57.71	-97.5%	13	12	10.1%
TEXAS EASTERN ZONE M-3 BA	808	0	-	166.9	384.1%	183	92	98.2%
PGE&E CITYGATE	0	0	-	0	-	0	0	-
NORTHEN NATURAL GAS VENTU	9	0	-	7.19	19.2%	7	7	-2.3%
CIG BASIS	54	26.5	102.9%	36.48	47.4%	16	19	-15.9%
PJM DAILY	0	0	-	0	-	2	1	39.3%
COLUMBIA GULF ONSHORE	0	0	-	0	-	91	0	-
Tetco STX Basis	0	0	-	0	-	0	0	-13.4%
Transco Zone 3 Basis	0	0	-	20.38	-100.0%	22	29	-23.7%
GULF COAST GASOLINE CLNDR	0	1.5	-100.0%	59.67	-100.0%	7	5	34.7%
GULF COAST ULSD CALENDAR	113	57.7	96.2%	34.48	228.3%	54	40	34.7%
GASOLINE UP-DOWN (ARGUS)	0	0	-	0	-	1	7	-92.2%
JET UP-DOWN(ARGUS) SWAP	0	0	-	0	-	0	0	-
LA CARB DIESEL (OPIS) SWA	35	88.85	-61.1%	29.38	17.5%	56	62	-8.9%
EURO 3.5% FUEL OIL RDAM B	13	14.45	-9.0%	9.62	36.6%	15	23	-36.0%
LLS (ARGUS) CALENDAR SWAP	0	30	-100.0%	0	-	0	22	-100.0%
SINGAPORE GASOIL BALMO	24	21.6	12.7%	7.14	240.7%	44	28	58.4%
EUROPEAN NAPHTHA BALMO	9	13.4	-29.6%	9.29	1.5%	12	11	14.9%
GASOIL MINI CALENDAR SWAP	55	4.9	1024.4%	18.33	200.5%	18	7	170.8%
NY JET FUEL (ARGUS) VS HEATING	0	0	-	0	-	2	0	335.7%
MISO 5MW PEAK	0	0	-	0	-	0	0	-
NY ULSD (ARGUS) VS HEATING OIL	188	28.75	553.1%	239.38	-21.6%	83	82	1.9%
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	1.15	-75.2%	0.48	-40.0%	1	3	-55.8%
SAN JUAN BASIS SWAP	27	0	-	5.81	370.5%	5	5	1.2%
SOCAL BASIS SWAP	0	0	-	0	-	0	0	-
GULF COAST JET VS NYM 2 H	945	2,397.8	-60.6%	827.14	14.2%	1,189	1,976	-39.8%
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	0	-
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-	1	5	-88.4%
NYMEX ALUMINUM FUTURES	0	0	-	0	-	0	0	43.6%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-	0	0	-
EURO 3.5% FUEL OIL SPREAD	22	7.65	186.3%	9.1	140.8%	27	11	138.5%
GASOIL CALENDAR SWAP	2	0.6	249.2%	3.1	-32.3%	2	7	-63.2%
BRENT FINANCIAL FUTURES	162	186.5	-13.0%	278.9	-41.8%	240	949	-74.7%
ICE BRENT DUBAI SWAP	0	26.3	-100.0%	0	-	21	66	-68.9%
GASOIL CRACK SPREAD CALEN	73	439.85	-83.5%	182.62	-60.2%	145	382	-62.2%
EUROPEAN NAPHTHA CRACK SPR	384	363.3	5.6%	428.57	-10.5%	466	405	15.1%
CRUDE OIL	379	351.65	7.9%	442.33	-14.2%	401	1,216	-67.1%
NEPOOL INTR HUB 5MW D AH	0	1,822.85	-100.0%	2,342.86	-100.0%	1,234	1,781	-30.7%

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Energy Futures								
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	0	0	-	2,240	-100.0%	3,007	980	206.9%
PJM JCPL DA OFF-PEAK	0	0	-	0	-	747	93	704.7%
PJM WESTH RT OFF-PEAK	4,703	25,847.9	-81.8%	578.1	713.6%	18,681	12,297	51.9%
CHICAGO ETHANOL SWAP	4,727	2,273.3	107.9%	4,099.38	15.3%	4,983	3,134	59.0%
CHICAGO BASIS SWAP	0	0	-	0	-	0	0	-100.0%
HENRY HUB BASIS SWAP	578	430.9	34.2%	201.14	187.4%	511	460	11.3%
HENRY HUB SWAP	30,451	32,585.35	-6.5%	28,568.62	6.6%	24,944	45,476	-45.1%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0	-	0	0	-73.2%
PREM UNL GAS 10PPM RDAM FOB S	3	0.6	376.2%	0.29	900.0%	1	2	-54.5%
MONT BELVIEU NORMAL BUTANE 5	989	398.1	148.4%	804.33	22.9%	583	368	58.5%
MONT BELVIEU ETHANE 5 DECIMAL	303	15	1916.8%	228.29	32.5%	130	74	75.8%
MONT BELVIEU LDH PROPANE 5 DE	2,815	596.1	372.2%	2,374.1	18.6%	1,107	457	142.5%
SINGAPORE 180CST BALMO	10	1.4	610.9%	0.71	1293.3%	4	7	-48.5%
PJM APS ZONE DA OFF-PEAK	0	2,107.2	-100.0%	0	-	0	167	-100.0%
GRP THREE UNL GS (PLT) VS	80	0	-	44.52	79.7%	79	13	504.3%
JET BARGES VS ICE GASOIL	0	0	-	0	-	0	0	-90.9%
SINGAPORE GASOIL VS ICE	101	298.55	-66.1%	211.9	-52.2%	204	210	-2.9%
NATURAL GAS PEN SWP	11,265	16,998	-33.7%	14,249.57	-20.9%	19,239	25,471	-24.5%
WESTERN RAIL DELIVERY PRB	103	275.55	-62.8%	83.33	23.1%	140	297	-52.8%
EUROPE DATED BRENT SWAP	79	64.1	22.9%	54.29	45.1%	136	53	156.7%
TD5 WEST AFRICA TO USAC 1	0	0	-	0	-	0	0	-
SINGAPORE JET KERO GASOIL	29	166.5	-82.8%	63.1	-54.7%	82	111	-26.0%
TETCO M-3 INDEX	343	0	-	0	-	41	0	-
PJM AECO DA PEAK	0	0	-	0	-	37	15	141.6%
GASOIL 10PPM CARGOES CIF	0	0	-	0	-	0	0	-55.4%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0	-	0	0	-
WAHA BASIS	141	15.2	828.3%	321.95	-56.2%	77	15	427.2%
LA JET (OPIS) SWAP	0	44.75	-100.0%	30.95	-100.0%	36	44	-16.7%
NY HARBOR 1% FUEL OIL BAL	0	10.5	-100.0%	0	-	5	18	-72.9%
GASOIL 10PPM VS ICE SWAP	3	9.75	-71.2%	1.43	96.7%	5	12	-59.7%
NY H OIL PLATTS VS NYMEX	0	112.5	-100.0%	6.19	-100.0%	20	37	-45.9%
PJM PEPKO DA OFF-PEAK	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH O P	2,665	6,138.8	-56.6%	365.71	628.7%	610	4,513	-86.5%
EUROPEAN GASOIL (ICE)	0	0	-	0	-	0	232	-100.0%
ULSD UP-DOWN BALMO SWP	19	41.25	-52.9%	14.29	36.0%	76	121	-37.3%
JET FUEL UP-DOWN BALMO CL	34	73.25	-53.5%	130.95	-74.0%	141	56	151.0%
EIA FLAT TAX ONHWAY DIESE	75	38.35	95.1%	26.76	179.5%	39	29	35.9%
NY 2.2% FUEL OIL (PLATTS)	0	0	-	18.81	-100.0%	5	0	-
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-	1	1	-20.1%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	-100.0%
HEATING OIL BALMO CLNDR S	0	0	-	0	-	2	3	-11.3%
INDIANA MISO	14	1,174.4	-98.8%	75.86	-81.0%	631	677	-6.8%
PETROLEUM PRODUCTS ASIA	85	166.7	-48.7%	63.81	34.0%	90	99	-8.6%
PETROLEUM PRODUCTS	7	15.45	-54.4%	8.76	-19.6%	17	17	-3.3%
COAL SWAP	218	37.75	476.9%	130.48	66.9%	127	42	205.7%
TC2 ROTTERDAM TO USAC 37K	1	1	-28.6%	0	-	1	3	-54.1%
NYISO A OFF-PEAK	12	19.5	-38.9%	12.86	-7.4%	12	21	-44.8%
NYISO G OFF-PEAK	18	12.5	41.0%	0	-	2	37	-94.0%

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	ADV SEP 2014	ADV SEP 2013	% CHG	ADV AUG 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Energy Futures								
ISO NEW ENGLAND OFF-PEAK	0	7.2	-100.0%	0	-	6	26	-78.1%
SINGAPORE 380CST FUEL OIL	135	246.25	-45.2%	127.9	5.5%	153	185	-17.1%
SINGAPORE JET KEROSENE SW	51	446.9	-88.5%	56.57	-9.1%	229	295	-22.4%
SINGAPORE NAPHTHA SWAP	0	20	-100.0%	0	-	8	11	-27.1%
FLORIDA GAS ZONE3 BASIS S	42	0	-	21.57	95.8%	10	0	-
TRANSCO ZONE4 BASIS SWAP	244	0	-	17.52	1289.9%	45	15	193.7%
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	4	0	-	0	-	2	7	-72.9%
DUBAI CRUDE OIL CALENDAR	50	168	-70.5%	51.71	-4.1%	94	90	5.1%
NGPL MIDCONTINENT INDEX	0	0	-	0	-	0	0	-100.0%
PANHANDLE BASIS SWAP FUTU	47	16.5	185.7%	372.48	-87.3%	91	89	1.5%
SONAT BASIS SWAP FUTURE	0	0	-	0	-	19	0	-
ARGUS BIODIESEL RME FOB R	0	0	-	0	-	0	0	-
DIESEL 10P BRG FOB RDM VS	0	0.35	-100.0%	0	-	0	1	-84.4%
FUEL OIL NWE CRACK VS ICE	7	58.6	-87.8%	8.57	-16.7%	10	47	-78.6%
EUROPE 3.5% FUEL OIL RDAM	200	342.7	-41.7%	376.48	-46.9%	357	413	-13.4%
GULF COAST 3% FUEL OIL BA	81	71	14.4%	29.86	172.1%	53	80	-33.9%
NY1% VS GC SPREAD SWAP	124	299.95	-58.8%	130.71	-5.5%	238	309	-22.8%
GASOIL 0.1 CIF NWE VS ISE	0	0.25	-100.0%	0.81	-100.0%	0	1	-64.2%
JET CIF NWE VS ICE	6	12.85	-56.3%	4.38	28.3%	6	10	-42.1%
EUROPE JET KERO NWE CALSW	1	3.25	-78.0%	1.14	-37.5%	1	2	-69.1%
JAPAN NAPHTHA BALMO SWAP	3	6.5	-53.1%	1.76	73.0%	4	4	-4.9%
ARGUS PROPAN(SAUDI ARAMCO	35	54.85	-36.3%	31.38	11.4%	37	45	-17.4%
NYISO G	48	0	-	0	-	5	38	-85.6%
NYISO J	49	39.4	23.8%	0	-	16	24	-33.7%
NGPL MID-CONTINENT	0	0	-	63.43	-100.0%	9	22	-59.9%
TENNESSEE 500 LEG NG INDE	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	15	21.35	-31.3%	9.52	54.0%	15	18	-16.9%
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	-	4	5	-10.0%
EUROPE NAPHTHA CALSWAP	98	123.1	-20.7%	63.24	54.4%	90	119	-24.9%
NY HARBOR RESIDUAL FUEL 1	259	512.25	-49.4%	271.71	-4.7%	316	565	-44.1%
PERMIAN BASIS SWAP	80	0	-	69.52	15.6%	31	5	492.7%
JAPAN C&F NAPHTHA CRACK S	0	0	-	19.05	-100.0%	5	1	386.5%
EMMISSIONS	0	0.05	-100.0%	0	-	0	3	-100.0%
NATURAL GAS INDEX	0	0	-	0	-	3	3	7.8%
EMC FUTURE	0	156.5	-100.0%	0	-	0	37	-100.0%
PETRO CRCKS & SPRDS ASIA	12	36.8	-67.9%	6.1	93.8%	8	39	-80.1%
NYISO CAPACITY	44	21.6	103.5%	12	266.3%	11	6	86.5%
GASOIL 0.1 ROTTERDAM BARG	0	0.2	-100.0%	0	-	0	0	-73.7%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-	0	0	-100.0%
GRP THREE ULSD(PLT)VS HEA	198	392	-49.5%	322.9	-38.7%	243	221	9.5%
GASOIL 0.1CIF MED VS ICE	0	6.25	-100.0%	0	-	2	3	-46.8%
PJM DPL DA PEAK	0	0	-	0	-	0	0	-
PJM AECO DA OFF-PEAK	0	0	-	0	-	673	279	141.0%
PJM PPL DA OFF-PEAK	0	0	-	0	-	0	222	-100.0%
PJM DAYTON DA PEAK	6	41.85	-85.0%	127.71	-95.1%	168	68	148.7%

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Energy Futures								
PREMIUM UNLEAD 10PPM FOB	11	6.3	67.8%	8.05	31.4%	5	8	-35.6%
PJM WESTH DA OFF-PEAK	0	2,107.2	-100.0%	0	-	6,604	3,008	119.5%
NEW YORK 0.3% FUEL OIL HI	0	0	-	0	-	0	2	-100.0%
PJM PEPCO DA PEAK	0	0	-	0	-	0	0	-
GASOIL 0.1 RDAM BARGS VS I	0	18.1	-100.0%	0	-	4	14	-72.8%
GASOIL 10P CRG CIF NW VS	0	0.65	-100.0%	0.24	-100.0%	0	0	-36.0%
PJM WESTHDA PEAK	195	114.9	69.7%	0	-	376	135	179.1%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-	0	1	-100.0%
NEPOOL RHODE IL 5MW D AH	0	0	-	2,220.95	-100.0%	1,301	277	369.6%
CHICAGO UNL GAS PL VS RBO	0	0	-	0	-	1	5	-73.8%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-	20	11	79.3%
NYISO ZONE A 5MW D AH O P	0	12,443.6	-100.0%	2,240	-100.0%	1,372	5,340	-74.3%
CIN HUB 5MW D AH O PK	0	3,474	-100.0%	0	-	2,383	1,316	81.0%
PJM COMED 5MW D AH O PK	0	0	-	0	-	131	490	-73.3%
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	146	565.8	-74.2%	120.95	20.5%	69	470	-85.2%
SOUTH STAR TEX OKLHM KNS	0	1.55	-100.0%	17.38	-100.0%	4	9	-57.1%
NY 3.0% FUEL OIL (PLATTS	2	41	-94.2%	9.05	-73.7%	11	14	-22.1%
ARGUS LLS VS. WTI (ARG) T	235	231.5	1.6%	525.05	-55.2%	313	370	-15.3%
NO 2 UP-DOWN SPREAD CALEN	14	43.25	-67.0%	0	-	7	51	-86.3%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	1	-100.0%
PROPANE NON-LDH MT. BEL (OPIS)	127	43.45	192.2%	62.81	102.1%	58	27	114.7%
PROPANE NON-LDH MB (OPIS) BAL	7	0	-	0	-	1	3	-70.5%
JET AV FUEL (P) CAR FM ICE GAS S	2	0	-	0.71	200.0%	1	1	47.4%
SINGAPORE MOGAS 92 UNLEADED	913	564.55	61.8%	890.52	2.6%	660	544	21.4%
NY JET FUEL (PLATTS) HEAT OIL SV	16	95	-83.2%	172.62	-90.8%	148	46	223.7%
SINGAPORE MOGAS 92 UNLEADED	11	60.75	-82.4%	17.95	-40.3%	27	29	-8.1%
ETHANOL T2 FOB ROTT INCL DUTY	91	64.75	40.8%	108.33	-15.8%	97	78	25.0%
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	3	-100.0%	0	-	0	1	-65.6%
FUEL OIL (PLATS) CAR CN	0	0.35	-100.0%	0.81	-100.0%	1	1	-24.1%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-	2	1	208.3%
MICHIGAN MISO	0	503.5	-100.0%	0	-	1,719	436	294.5%
INDONESIAN COAL	74	7.75	858.5%	54.05	37.4%	63	29	122.3%
DAILY EUA	0	0	-	0	-	0	10	-100.0%
ETHANOL FWD	52	106.85	-50.9%	87.05	-39.7%	72	176	-59.4%
EURO 3.5% FUEL OIL M CRK	0	0	-	0.48	-100.0%	1	0	-
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
TRANSCO ZONE 6 INDEX	0	0	-	0	-	4	0	851.6%
DIESEL 10PPM BARGES FOB B	0	0	-	0	-	0	0	-73.2%
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-	0	0	-100.0%
NY HARBOR LOW SULPUR GASOIL 1	0	0	-	0	-	1	0	-
NY HARBOR LOW SULPUR GAS 100C	64	0	-	85.71	-25.0%	30	0	-
DIESEL 10PPM BARG VS ICE LS	0	0	-	0	-	0	0	-
EU LOW SULPHUR GASOIL CRACK	70	0	-	42.86	62.7%	17	0	-
NAT GAS BASIS SWAP	29	0	-	0	-	27	36	-24.5%
3.5% FUEL OIL CIF BALMO S	1	0	-	1.9	-62.5%	0	0	5892.4%

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Energy Futures								
TCO NG INDEX SWAP	174	0	-	0	-	19	0	-
CANADIAN LIGHT SWEET OIL	16	0	-	12.86	27.8%	11	0	6288.4%
MINI RBOB V. EBOBARG NWE BRGS	8	0	-	95.71	-91.3%	30	0	7897.5%
MINI GAS EUROBOB OXY NWE ARG	11	0	-	26.48	-58.3%	30	1	2128.6%
ELECTRICITY ERCOT PEAK	0	0	-	0	-	1	0	-
CRUDE OIL LAST DAY	0	0	-	0	-	0	0	-7.3%
MINI RBOB V. EBOB(ARGUS) NWE B	26	0	-	12.62	107.2%	22	1	4115.9%
Energy Options								
PETRO OUTRIGHT EURO	0	0	-	1.43	-100.0%	2	11	-81.2%
PETROCHEMICALS	72	336.75	-78.6%	104.71	-31.2%	144	184	-21.5%
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	0	53	-100.0%	91.9	-100.0%	56	74	-24.2%
ELEC MISO PEAK	0	0	-	0	-	0	0	-
HENRY HUB FINANCIAL LAST	307	282	9.0%	200.24	53.5%	239	256	-6.8%
PETRO OUTRIGHT NA	0	0	-	0	-	0	0	-
NATURAL GAS PHY	65,755	79,867.8	-17.7%	77,065.43	-14.7%	99,380	98,404	1.0%
CRUDE OIL OUTRIGHTS	0	0	-	0	-	18	60	-69.6%
ELECTRICITY OFF PEAK	0	0	-	0	-	24	0	-
ELEC FINSETTLED	4	14.95	-71.0%	6.71	-35.5%	7	12	-41.5%
APPALACHIAN COAL	0	3.5	-100.0%	3.81	-100.0%	4	4	9.9%
EUROPEAN JET KEROSENE NWE (P	0	4.65	-100.0%	0	-	0	1	-100.0%
NATURAL GAS 1MO	0	0	-	0	-	0	2	-100.0%
HEATING OIL PHY	3,825	3,275.7	16.8%	3,495.48	9.4%	3,184	2,277	39.8%
PJM MONTHLY	0	4	-100.0%	0	-	0	10	-97.9%
NY HARBOR HEAT OIL SWP	1,168	980.1	19.1%	1,082.71	7.8%	1,066	875	21.9%
BRENT CALENDAR SWAP	445	1,267.35	-64.9%	1,941.19	-77.1%	1,785	1,390	28.4%
NATURAL GAS 3 M CSO FIN	439	1,806.25	-75.7%	367.76	19.4%	351	1,042	-66.3%
RBOB PHY	918	1,950.85	-53.0%	1,394.48	-34.2%	1,607	2,092	-23.2%
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	17	36	-52.4%	17.14	0.0%	16	14	10.6%
NATURAL GAS 2 M CSO FIN	0	0	-	0	-	1	13	-92.1%
SINGAPORE JET FUEL CALEND	0	7.5	-100.0%	14.29	-100.0%	14	70	-80.4%
WTI-BRENT BULLET SWAP	3,362	1,583.25	112.3%	1,801.14	86.6%	2,485	2,779	-10.5%
BRENT 1 MONTH CAL	0	0	-	0	-	1	2	-52.6%
WTI 12 MONTH CALENDAR OPT	1,352	105	1188.0%	285.71	373.3%	244	60	305.8%
CRUDE OIL APO	2,231	3,509.3	-36.4%	3,407.81	-34.5%	3,209	2,948	8.9%
CINERGY HUB PEAK MONTH	0	0	-	0	-	0	8	-100.0%
WTI CRUDE OIL 1 M CSO FI	3,423	3,992.5	-14.3%	4,854.29	-29.5%	4,366	3,280	33.1%
NATURAL GAS 6 M CSO FIN	24	413.75	-94.2%	33.33	-28.6%	194	377	-48.5%
RBOB CALENDAR SWAP	245	181.45	35.0%	66.67	267.5%	504	347	45.3%
RBOB 6 MONTH CALENDAR SPR	0	0	-	0	-	0	1	-100.0%
CRUDE OIL PHY	122,628	109,297.05	12.2%	105,405.86	16.3%	107,387	125,760	-14.6%
RBOB 1MO CAL SPD OPTIONS	2	28.75	-91.7%	0	-	14	24	-41.7%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-
MCCLOSKEY ARA ARGS COAL	235	75	213.3%	64.29	265.6%	113	43	164.3%
MCCLOSKEY RCH BAY COAL	57	0	-	0	-	9	11	-14.6%

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Energy Options								
NATURAL GAS WINTER STRIP	0	0	-	0	-	0	1	-100.0%
N ROCKIES PIPE SWAP	60	18	235.5%	120.76	-50.0%	73	19	287.1%
SOCAL PIPE SWAP	0	0	-	0	-	0	1	-100.0%
PANHANDLE PIPE SWAP	0	25	-100.0%	0	-	0	2	-100.0%
ETHANOL SWAP	671	403.25	66.5%	662.43	1.4%	501	289	73.6%
SHORT TERM NATURAL GAS	158	317.5	-50.1%	71.67	120.9%	70	213	-66.9%
BRENT OIL LAST DAY	897	1,250.65	-28.3%	2,410.71	-62.8%	1,364	1,584	-13.9%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	1	1	0.5%
SINGAPORE FUEL OIL 180 CS	0	9	-100.0%	0	-	0	3	-100.0%
DAILY CRUDE OIL	271	190	42.9%	223.81	21.3%	124	58	113.9%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	4	3	41.4%
HEATING OIL CRK SPD AVG PRICE	0	0	-	0	-	0	0	-
GASOIL CRACK SPREAD AVG PRICE	0	30	-100.0%	0	-	4	7	-38.8%
RBOB CRACK SPREAD AVG PRICE	0	0	-	0	-	0	0	-
HO 1 MONTH CLNDR OPTIONS	68	55	24.2%	63.1	8.3%	100	51	96.1%
CRUDE OIL 1MO	10,081	8,906.75	13.2%	8,359.9	20.6%	8,280	9,053	-8.5%
ROTTERDAM 3.5%FUEL OIL CL	24	86.95	-72.1%	7.14	240.0%	20	55	-64.4%
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	43	30	44.4%	40.95	5.8%	38	63	-39.2%
SHORT TERM	123	106.25	15.4%	78.57	56.1%	57	108	-47.9%
COAL SWAP	8	0	-	5.71	41.7%	10	18	-45.8%
WTI 6 MONTH CALENDAR OPTI	0	0	-	0	-	48	8	490.6%
NATURAL GAS 5 M CSO FIN	0	0	-	0	-	1	20	-96.0%
NYMEX EUROPEAN GASOIL APO	0	0	-	0	-	1	4	-85.4%
COAL API2 INDEX	125	1.25	9900.0%	30.95	303.8%	26	3	876.9%
COAL API4 INDEX	2	0	-	2.38	0.0%	2	0	731.1%
NATURAL GAS 1 M CSO FIN	1,533	2,736.8	-44.0%	1,804.43	-15.0%	3,608	3,320	8.7%
ETHANOL FWD	0	0	-	0	-	0	0	-
WTI CRUDE OIL 12 M CSO F	0	0	-	47.62	-100.0%	5	0	-
PJM ELECTRIC	0	0	-	0	-	0	0	-
GASOLINE	0	0	-	0	-	4	0	-

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Metals Futures								
PALLADIUM	6,006	4,123.5	45.7%	9,927.33	-39.5%	6,510	5,897	10.4%
NYMEX IRON ORE FUTURES	101	39.75	154.2%	20	405.2%	111	89	25.8%
NYMEX PLATINUM	19,013	17,067	11.4%	8,568.48	121.9%	12,725	12,948	-1.7%
NYMEX HOT ROLLED STEEL	232	86.4	168.0%	43.1	437.3%	166	213	-22.2%
URANIUM	11	1.7	527.5%	0	-	11	26	-57.2%
AUSTRIALIAN COKE COAL	24	0.3	7931.7%	25.29	-4.7%	13	1	1872.2%
COMEX SILVER	47,181	47,907.45	-1.5%	57,937.62	-18.6%	54,699	57,443	-4.8%
COMEX GOLD	152,655	166,597.25	-8.4%	113,418	34.6%	153,355	187,677	-18.3%
COMEX MINY GOLD	199	415.6	-52.1%	140.14	42.2%	183	386	-52.6%
COMEX COPPER	52,321	45,681.7	14.5%	60,800.1	-13.9%	58,165	67,966	-14.4%
COMEX MINY COPPER	30	38.3	-22.8%	53.81	-45.0%	47	72	-34.3%
E-MINI SILVER	0	0	-	0	-	0	0	63.9%
COMEX MINY SILVER	50	62.35	-20.3%	41.9	18.5%	49	76	-36.0%
COPPER	8	4.15	92.8%	7.05	13.5%	57	7	710.0%
E-MICRO GOLD	978	1,149.3	-14.9%	606.52	61.3%	1,010	1,477	-31.6%
SILVER	398	582.1	-31.6%	502.33	-20.7%	577	226	155.6%
FERROUS PRODUCTS	0	0	-	0	-	0	7	-95.6%
IRON ORE	3	0	-	0	-	0	0	34.0%
Aluminium MW Trans Prem Platts	32	0	-	28.71	12.3%	20	1	3559.6%
ALUMINUM	40	0	-	18.33	116.4%	24	0	-
Metals Options								
IRON ORE CHINA	0	24	-100.0%	77.52	-100.0%	54	23	131.5%
PALLADIUM	627	338	85.4%	739.71	-15.3%	636	532	19.5%
NYMEX PLATINUM	540	192.55	180.4%	450.57	19.8%	667	729	-8.5%
NYMEX HOT ROLLED STEEL	0	0	-	0	-	0	33	-100.0%
COMEX SILVER	8,983	8,079.1	11.2%	5,466.9	64.3%	7,176	8,111	-11.5%
SHORT TERM GOLD	0	0	-	0	-	1	1	-57.2%
COMEX GOLD	35,314	34,710.95	1.7%	21,582.95	63.6%	31,870	42,013	-24.1%
COMEX COPPER	95	68.5	38.2%	113.57	-16.6%	91	144	-36.6%
SHORT TERM	0	0	-	0	-	0	0	-
SILVER	24	0	-	39.19	-39.7%	16	0	-
GOLD	213	0	-	69.19	207.5%	85	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	6,158,057	5,061,979.6	21.7%	5,988,270.43	2.8%	5,433,701	4,768,511	13.9%
Equity Index Futures	2,578,270	2,524,408.95	2.1%	1,757,637	46.7%	2,171,195	2,278,770	-4.7%
Metals Futures	279,281	283,756.85	-1.6%	252,138.71	10.8%	287,722	334,510	-14.0%
Energy Futures	1,375,441	1,331,000.25	3.3%	1,232,011.14	11.6%	1,331,227	1,417,151	-6.1%
FX Futures	1,037,025	769,970.15	34.7%	601,776.19	72.3%	686,786	825,054	-16.8%
Commodities and Alternative Invest	735,353	700,997.95	4.9%	834,404.95	-11.9%	874,079	848,581	3.0%
TOTAL FUTURES	12,163,428	10,672,113.75	14.0%	10,666,238.43	14.0%	10,784,709.61	10,472,577.56	3.0%

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

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	ADV SEP 2014	ADV SEP 2013	% CHG	ADV AUG 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
TOTAL OPTIONS GROUP								
Interest Rate Options	1,915,902	1,491,526.85	28.5%	1,308,522.43	46.4%	1,427,475	1,134,587	25.8%
Equity Index Options	491,469	364,032.35	35.0%	528,893.67	-7.1%	473,169	363,445	30.2%
Metals Options	45,795	43,413.1	5.5%	28,539.62	60.5%	40,596	51,587	-21.3%
Energy Options	220,577	223,242.85	-1.2%	215,636.52	2.3%	240,765	257,337	-6.4%
FX Options	110,226	55,122.5	100.0%	65,393.43	68.6%	62,502	60,248	3.7%
Commodities and Alternative Invest	303,755	217,412.95	39.7%	224,655.38	35.2%	229,358	206,368	11.1%
TOTAL OPTIONS	3,087,724	2,394,750.6	28.9%	2,371,641.05	30.2%	2,473,864.28	2,073,571.74	19.3%
TOTAL COMBINED								
Commodities and Alternative Invest	1,039,108	918,410.9	13.1%	1,059,060.33	-1.9%	1,103,438	1,054,949	4.6%
FX	1,147,251	825,092.65	39.0%	667,169.62	72.0%	749,287	885,302	-15.4%
Equity Index	3,069,740	2,888,441.3	6.3%	2,286,530.67	34.3%	2,644,364	2,642,216	0.1%
Interest Rate	8,073,960	6,553,506.45	23.2%	7,296,792.86	10.7%	6,861,175	5,903,098	16.2%
Energy	1,596,018	1,554,243.1	2.7%	1,447,647.67	10.2%	1,571,992	1,674,488	-6.1%
Metals	325,076	327,169.95	-0.6%	280,678.33	15.8%	328,318	386,096	-15.0%
GRAND TOTAL	15,251,152	13,066,864.35	16.7%	13,037,879.48	17.0%	13,258,573.89	12,546,149.29	5.7%

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