

CME Group Exchange ADV Report - Monthly

October 2014

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	ADV OCT 2014	ADV OCT 2013	% CHG	ADV SEP 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Commodities and Alternative Investments Futures								
HDD SEASONAL STRIP	0	10.87	-100.0%	0	-	2	2	-20.4%
CDD SEASONAL STRIP	0	0	-	0	-	0	14	-96.6%
CDD WEATHER	0	65.22	-100.0%	10	-100.0%	35	63	-44.4%
HDD WEATHER EUROPEAN	11	0	-	0	-	7	15	-52.9%
WKLY AVG TEMP	0	0	-	0	-	4	40	-91.1%
HDD WEATHER	4	185.35	-97.6%	11.91	-62.4%	26	94	-72.8%
HOUSING INDEX	1	2.96	-75.0%	0.05	1453.2%	1	1	-38.2%
USD CRUDE PALM OIL	0	0	-	0	-	0	4	-100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	0	-100.0%
MILK	1,445	1,078.52	34.0%	1,840.52	-21.5%	1,376	1,166	17.9%
HDD EURO SEASONAL STRIP	163	43.48	275.0%	0	-	23	4	467.3%
CASH-SETTLED CHEESE	388	145.04	167.8%	316.14	22.9%	248	142	74.7%
CAT WEATHER EUROPEAN	0	0	-	0	-	2	14	-83.2%
LIVE CATTLE	46,154	45,228.04	2.0%	62,068.24	-25.6%	55,105	49,457	11.4%
BUTTER CS	150	121.52	23.6%	140.67	6.8%	137	111	23.8%
LUMBER	717	740.04	-3.2%	560.29	27.9%	655	967	-32.2%
DRY WHEY	121	38.3	215.7%	73.67	64.1%	60	45	32.0%
CLASS IV MILK	46	123.7	-63.2%	45.81	-0.5%	109	80	36.1%
NFD MILK	111	77.96	42.3%	125.52	-11.6%	114	48	139.6%
GSCI EXCESS RETURN FUT	15	108.22	-86.3%	2,205.71	-99.3%	700	48	1363.3%
LEAN HOGS	29,310	37,457.13	-21.7%	47,637.48	-38.5%	44,329	44,750	-0.9%
FEEDER CATTLE	9,791	6,576.35	48.9%	9,655.9	1.4%	8,392	6,624	26.7%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	888	877.57	1.2%	1,045	-15.0%	1,067	1,211	-11.9%
WHEAT HRW	0	18,869.74	-100.0%	0	-	0	22,120	-100.0%
COCOA TAS	1	0.52	125.0%	0.95	23.3%	1	1	46.7%
SUGAR 11	9	2.35	274.1%	2.1	319.2%	3	3	-6.8%
COFFEE	2	0.65	260.0%	3.76	-37.6%	1	1	13.0%
COTTON	5	0.78	533.3%	3.67	35.2%	3	2	37.0%
MINI WHEAT	340	1,249.39	-72.8%	346.24	-1.8%	401	500	-19.7%
CORN	255,453	213,891.22	19.4%	180,209.67	41.8%	274,144	255,248	7.4%
SOYBEAN MEAL	106,818	70,973.43	50.5%	76,851.29	39.0%	80,316	80,306	0.0%
SOYBEAN OIL	95,650	82,979.04	15.3%	84,234.05	13.6%	91,298	94,468	-3.4%
ROUGH RICE	1,675	1,285.57	30.3%	581	188.2%	892	1,111	-19.7%
DOW-UBS COMMOD INDEX	796	138.35	475.2%	2,326.24	-65.8%	993	765	29.9%
MINI SOYBEAN	2,233	1,305.04	71.1%	1,031.67	116.4%	1,211	1,188	1.9%
WHEAT	97,857	75,713.39	29.2%	85,932.9	13.9%	124,982	99,179	26.0%
OATS	728	950.57	-23.4%	538.1	35.4%	811	1,012	-19.8%
SOYBEAN	315,723	229,939.83	37.3%	174,861.14	80.6%	194,787	185,401	5.1%
MINI CORN	771	921.48	-16.3%	476.19	61.9%	657	819	-19.9%
ETHANOL	982	583.17	68.3%	958.76	2.4%	982	1,185	-17.2%
DOW-UBS COMMOD INDEX SWAP	0	0	-	0	-	0	7	-100.0%
GRAIN BASIS SWAPS	0	3.48	-100.0%	0	-	0	164	-99.7%
FERTILIZER PRODUCTS	88	40	120.7%	82.38	7.1%	63	41	51.9%
S&P GSCI ENHANCED ER SWAP	0	0	-	828.48	-100.0%	258	74	250.6%
OTC SP GSCI ER SWAP	0	0	-	0	-	10	18	-45.4%
DJ_UBS ROLL SELECT INDEX FUTU	0	0	-	52.14	-100.0%	14	7	93.6%
MALAYSIAN PALM SWAP	227	130.43	74.0%	295.24	-23.1%	172	59	189.3%

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Commodities and Alternative Investments Options								
HDD SEASONAL STRIP	263	798.91	-67.1%	619.05	-57.5%	96	152	-36.8%
CDD SEASONAL STRIP	0	0	-	0	-	154	155	-0.7%
CDD WEATHER	0	0	-	9.52	-100.0%	11	28	-60.5%
HDD WEATHER EUROPEAN	22	0	-	0	-	6	6	3.5%
SBIN M HURR EVENT2	0	0	-	0	-	0	0	-
HDD WEATHER	11	0	-	0	-	24	21	11.8%
HOUSING INDEX	0	0	-	0	-	0	0	-
LV CATL CSO	0	0	-	2.86	-100.0%	2	3	-39.7%
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	0	0	-	0	-	0	6	-100.0%
MILK	1,483	973.87	52.3%	2,251.19	-34.1%	1,407	1,032	36.3%
HDD EURO SEASONAL STRIP	870	304.35	185.7%	166.67	421.7%	133	44	204.0%
CASH-SETTLED CHEESE	222	63.09	252.4%	258.95	-14.2%	123	105	17.0%
CAT WEATHER EUROPEAN	0	0	-	0	-	36	0	-
LIVE CATTLE	15,615	10,364.39	50.7%	19,413.48	-19.6%	16,348	10,861	50.5%
BUTTER CS	86	44.91	90.7%	53.19	61.0%	44	60	-27.4%
LUMBER	60	83.35	-28.6%	45.43	31.0%	58	62	-6.8%
DRY WHEY	9	17.91	-52.4%	72.95	-88.3%	19	14	38.1%
CLASS IV MILK	47	228.7	-79.6%	68.57	-31.9%	91	99	-8.6%
NFD MILK	95	82.57	15.2%	39.19	142.6%	63	25	147.1%
LEAN HOGS	8,061	8,154.96	-1.2%	14,747.9	-45.3%	13,025	6,335	105.6%
FEEDER CATTLE	2,133	943.04	126.2%	1,905.43	12.0%	1,401	853	64.1%
MLK MID	7	4.26	59.2%	8.9	-23.8%	5	4	6.1%
WHEAT HRW	0	747.65	-100.0%	0	-	0	805	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	29	29	-0.6%
CORN	106,520	73,326.04	45.3%	103,903.86	2.5%	87,085	93,390	-6.8%
SOYBEAN MEAL	16,010	8,038.78	99.2%	15,242.57	5.0%	9,902	8,111	22.1%
SOYBEAN OIL	6,490	5,694.57	14.0%	6,063.43	7.0%	6,942	5,667	22.5%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	19	1	1215.1%
DEC-JULY CORN CAL SPRD	9	1.74	412.5%	0	-	5	2	114.6%
DEC-DEC CORN CAL SPRD	9	19.57	-52.2%	24.19	-61.4%	9	9	0.4%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	5	0	2267.3%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	2	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	3	3	21.2%
NOV-NOV SOYBEAN CAL SPRD	0	1.13	-100.0%	0	-	0	2	-100.0%
ROUGH RICE	44	81.7	-46.1%	65	-32.3%	64	68	-6.7%
WHEAT	21,555	16,090.17	34.0%	24,549.1	-12.2%	25,678	18,268	40.6%
WHEAT-CORN IC50	0	8.74	-100.0%	164.76	-100.0%	34	7	387.7%
CORN NEARBY+2 CAL SPRD	48	32.3	48.9%	44.33	8.5%	391	623	-37.3%
SOYBN NEARBY+2 CAL SPRD	0	20.74	-97.9%	11.9	-96.3%	38	41	-7.3%
WHEAT NEARBY+2 CAL SPRD	138	231.22	-40.4%	239.43	-42.5%	271	137	97.6%
SOY OIL NEARBY+2 CAL SPRD	9	5.43	60.0%	3.57	143.5%	12	8	36.9%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	2.38	-100.0%	0	0	-37.7%
JULY-DEC CORN CAL SPRD	5	76.52	-92.9%	1.19	356.5%	416	369	12.5%
DEC-JULY WHEAT CAL SPRD	20	0	-	8.81	124.6%	3	0	-
JULY-NOV SOYBEAN CAL SPRD	23	6.52	246.0%	42.38	-46.8%	265	238	11.5%
OATS	109	91.91	18.6%	116.81	-6.7%	103	125	-17.5%

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Commodities and Alternative Investments Options								
SOYBEAN	122,293	58,586.13	108.7%	113,590.95	7.7%	72,969	58,574	24.6%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	1	2	-33.8%
SOYBEAN CRUSH	26	2.78	839.1%	14.95	74.8%	12	13	-3.4%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	1	0	273.2%
SOYBEAN CORN RATIO	0	0	-	0	-	0	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-	1	0	-
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	2	1	129.2%
NOV-DEC SOYBEAN CSO	0	0	-	1.9	-100.0%	3	0	-
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	2	-85.9%
FX Futures								
RMB EURO	0	0	-	0	-	0	0	-100.0%
TURKISH LIRA	0	30.96	-99.0%	10.81	-97.2%	95	180	-47.3%
TURKISH LIRA (EU)	0	0.13	-33.3%	0.57	-84.8%	68	110	-38.6%
JAPANESE YEN	205,580	111,518.09	84.3%	185,933.05	10.6%	141,576	169,691	-16.6%
KOREAN WON	1	20.13	-96.5%	7.1	-90.2%	11	21	-49.4%
CD/JY CROSS RATES	1	7.09	-92.6%	0.33	56.5%	6	5	17.5%
CANADIAN DOLLAR	68,249	46,828.22	45.7%	76,770.43	-11.1%	59,298	69,158	-14.3%
AD/NE CROSS RATES	7	0.35	1887.6%	18.76	-63.2%	10	3	260.6%
BRITISH POUND	99,269	87,044.17	14.0%	151,487.43	-34.5%	100,039	116,023	-13.8%
RUSSIAN RUBLE	2,192	491.35	346.0%	2,192.86	-0.1%	1,285	972	32.1%
SWISS FRANC	44,636	30,912.48	44.4%	53,397.33	-16.4%	36,254	35,959	0.8%
NEW ZEALND DOLLAR	25,795	11,869.83	117.3%	25,742.33	0.2%	15,168	14,358	5.6%
BP/JY CROSS RATES	51	113.26	-54.7%	650	-92.1%	224	124	81.0%
SHEKEL	0	18.7	-100.0%	0	-	28	38	-26.3%
E-MICRO USD/CAD	0	0	-	0	-	0	0	-88.0%
E-MICRO GBP/USD	1,229	1,078.17	14.0%	2,702.67	-54.5%	1,433	1,540	-6.9%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-
E-MICRO EUR/USD	9,344	6,398.83	46.0%	7,657.38	22.0%	7,526	7,996	-5.9%
E-MICRO USD/JPY	1	0.35	162.5%	1.19	-23.3%	0	0	7.3%
E-MICRO AUD/USD	3,434	1,399.43	145.4%	3,201.9	7.2%	1,975	1,563	26.3%
AUSTRALIAN DOLLAR	115,589	72,363	59.7%	145,616.71	-20.6%	88,454	104,493	-15.3%
E-MINI JAPANESE YEN	912	580.61	57.0%	1,122.81	-18.8%	622	1,326	-53.1%
EFX/JY CROSS RATES	2,473	1,558.78	58.6%	3,303	-25.1%	2,148	3,588	-40.2%
RMB USD	16	52.48	-70.2%	28.19	-44.5%	41	75	-46.1%
EFX/BP CROSS RATES	2,511	1,517.96	65.4%	5,919.57	-57.6%	2,918	2,933	-0.5%
EFX/SF CROSS RATES	1,531	1,051.04	45.7%	2,914.43	-47.5%	1,534	1,771	-13.4%
INDIAN RUPEE	299	370.83	-19.3%	135.05	121.6%	214	659	-67.5%
EC/SEK CROSS RATES	72	6.26	1055.6%	21.38	238.4%	36	14	151.6%
S.AFRICAN RAND	559	130.96	326.7%	821.67	-32.0%	432	562	-23.1%
MEXICAN PESO	50,124	31,128.22	61.0%	64,424.86	-22.2%	40,789	41,169	-0.9%
EURO FX	256,533	173,412.39	47.9%	290,773.9	-11.8%	199,743	243,197	-17.9%
SF/JY CROSS RATES	0	0.04	-100.0%	0	-	0	8	-99.0%
EC/CD CROSS RATES	169	14.57	1057.0%	360.05	-53.2%	161	38	328.0%
EC/NOK CROSS RATES	0	2.48	-100.0%	2.38	-100.0%	4	8	-46.9%
EC/AD CROSS RATES	19	24.7	-22.7%	207.52	-90.8%	58	48	19.3%

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FX Futures								
BP/SF CROSS RATES	11	8.17	35.1%	69.76	-84.2%	20	13	57.3%
E-MINI EURO FX	3,929	3,456.3	13.7%	4,349.62	-9.7%	3,554	4,124	-13.8%
MICRO JYP/USD	856	497.26	72.1%	916.48	-6.6%	584	703	-16.9%
MICRO CAD/USD	995	182.74	444.6%	1,769.24	-43.8%	728	237	207.0%
MICRO CHF/USD	177	135.13	30.8%	235.05	-24.8%	195	244	-20.1%
POLISH ZLOTY (EC)	0	107.74	-100.0%	40.38	-100.0%	170	176	-3.5%
AD/JY CROSS RATES	496	122.78	304.0%	533.81	-7.1%	263	126	109.3%
AD/CD CROSS RATES	7	4.26	57.1%	4.29	56.2%	4	5	-10.0%
HUNGARIAN FORINT (US)	0	1.87	-100.0%	4.29	-100.0%	3	62	-95.3%
CZECK KORUNA (EC)	0	12.87	-100.0%	0	-	0	37	-100.0%
POLISH ZLOTY (US)	23	22.48	2.3%	42.33	-45.7%	83	78	7.2%
SKR/USD CROSS RATES	34	17.74	90.7%	105.76	-68.0%	46	53	-13.7%
HUNGARIAN FORINT (EC)	0	10.39	-100.0%	0	-	3	78	-96.0%
CZECK KORUNA (US)	0	10.65	-98.0%	0.14	52.1%	0	23	-99.2%
NKR/USD CROSS RATE	40	17.35	128.8%	88.76	-55.3%	52	55	-5.6%
BRAZIL REAL	3,534	297.78	1086.8%	3,435.57	2.9%	2,242	1,402	59.9%
USDZAR	4	2.22	66.7%	4.05	-8.7%	7	2	304.0%
EURO QUARTERLY VARIANCE FUTU	0	24.17	-100.0%	0	-	0	2	-100.0%
FX Options								
AUSTRALIAN DLR (EU)	7	129.35	-94.8%	9.29	-27.4%	11	57	-80.5%
JAPANESE YEN	14,633	9,003	62.5%	14,931.33	-2.0%	11,091	14,622	-24.1%
EURO FX (EU)	404	359.74	12.4%	716.71	-43.6%	353	287	23.0%
CANADIAN DOLLAR	6,347	4,334.48	46.4%	7,548.14	-15.9%	5,698	4,379	30.1%
BRITISH POUND	11,347	8,728.65	30.0%	23,315.1	-51.3%	12,438	7,309	70.2%
RUSSIAN RUBLE	0	0	-	127.95	-100.0%	33	5	595.7%
CANADIAN DOLLAR (EU)	22	38.83	-42.9%	50.62	-56.2%	24	58	-57.8%
SWISS FRANC (EU)	0	15.57	-100.0%	3	-100.0%	8	24	-65.0%
SWISS FRANC	1,181	769.26	53.5%	1,650.95	-28.5%	1,067	697	53.0%
BRITISH POUND (EU)	30	177.48	-83.3%	50.38	-41.3%	39	116	-66.2%
NEW ZEALND DOLLAR	1	0.04	1399.3%	1.48	-55.8%	4	0	1331.4%
AUSTRALIAN DOLLAR	6,413	6,160.83	4.1%	11,321.19	-43.4%	6,124	6,896	-11.2%
EFX/JY CROSS RATES	0	0	-	0	-	0	10	-100.0%
EFX/SF CROSS RATES	0	0	-	0	-	0	0	-
MEXICAN PESO	30	5.43	451.2%	82.71	-63.8%	21	11	89.0%
EURO FX	42,489	29,183.52	45.6%	50,374.48	-15.7%	27,770	25,644	8.3%
JAPANESE YEN (EU)	18	93.52	-81.0%	42.67	-58.3%	46	132	-65.5%
BRAZIL REAL	0	0	-	0	-	0	0	-

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Equity Index Futures								
DJ US REAL ESTATE	383	187.09	104.8%	820.33	-53.3%	438	208	110.4%
E-MINI NASDAQ 100	439,368	264,224	66.3%	338,271.1	29.9%	304,456	235,687	29.2%
S&P ENERGY SECTOR	469	232.13	102.1%	549.62	-14.6%	365	328	11.4%
S&P MATERIALS SECTOR	234	30.65	662.0%	236.14	-1.1%	98	90	8.6%
S&P FINANCIAL SECTOR	126	122.7	2.4%	398.76	-68.5%	148	198	-25.3%
S&P HEALTH CARE SECTOR	273	59.74	357.8%	491.76	-44.4%	179	182	-1.4%
S&P INDUSTRIAL SECTOR	168	28.7	485.2%	380.19	-55.8%	136	94	45.2%
S&P UTILITIES SECTOR	297	167.52	77.3%	668.1	-55.6%	294	201	46.6%
S&P TECHNOLOGY SECTOR	98	252.09	-61.3%	334.57	-70.8%	149	160	-6.5%
S&P CONSUMER DSCRTNRY SECTO	192	51.74	271.5%	263.19	-27.0%	141	86	64.6%
S&P 500	9,970	8,121.65	22.8%	24,704	-59.6%	12,817	16,494	-22.3%
E-MICRO NIFTY	0	0	-	0	-	0	0	-100.0%
NASDAQ	913	937.96	-2.7%	1,044	-12.6%	955	929	2.8%
E-MINI MIDCAP	28,210	20,802.52	35.6%	29,465.43	-4.3%	21,087	22,228	-5.1%
NIKKEI 225 (\$) STOCK	24,063	11,818.52	103.6%	21,633.57	11.2%	18,264	18,575	-1.7%
NIKKEI 225 (YEN) STOCK	75,500	38,984.09	93.7%	46,828.05	61.2%	46,410	46,795	-0.8%
IBOVESPA INDEX	21	30.65	-30.9%	20.48	3.4%	18	115	-84.4%
S&P 600 SMALLCAP EMINI	0	0.35	-100.0%	0.05	-100.0%	0	1	-80.7%
S&P CONSUMER STAPLES SECTOR	171	107.83	58.8%	650.38	-73.7%	250	171	46.2%
E-MINI S&P500	2,368,047	1,698,659.65	39.4%	1,944,913.43	21.8%	1,716,147	1,794,807	-4.4%
S&P 500/VALUE	0	4.57	-94.3%	18.81	-98.6%	6	3	94.9%
S&P 500 GROWTH	0	3.52	-92.6%	7.48	-96.5%	3	3	8.2%
S&P 400 MIDCAP	266	61.57	331.6%	82.19	223.3%	84	82	2.3%
\$25 DJ	1	1.39	-25.0%	1.33	-21.7%	0	0	13.5%
MINI \$5 DOW	236,695	151,339.96	56.4%	165,521.95	43.0%	158,884	140,670	12.9%
DJIA	400	684.26	-41.6%	963.1	-58.5%	466	662	-29.6%
NASDAQ BIOTECH	0	0	-	2.38	-100.0%	1	0	-
Equity Index Options								
E-MINI NASDAQ 100	15,280	6,410.13	138.4%	8,984.62	70.1%	13,198	3,530	273.9%
S&P 500	65,986	28,492.65	131.6%	28,842.24	128.8%	34,136	27,721	23.1%
EOW4 EMINI S&P 500	59,313	35,585.09	66.7%	48,173.29	23.1%	38,310	23,165	65.4%
EOW2 S&P 500	3,659	5,052.39	-27.6%	3,963.29	-7.7%	3,699	2,146	72.4%
EOW1 EMINI S&P 500	52,821	29,787.04	77.3%	45,919.48	15.0%	39,022	23,534	65.8%
NASDAQ	2	4.35	-50.0%	1.05	107.5%	1	2	-31.0%
EOW1 S&P 500	1,364	3,039.48	-55.1%	2,360.52	-42.2%	2,004	1,349	48.6%
E-MINI MIDCAP	1	4	-65.2%	1.95	-28.7%	4	6	-25.6%
EOM S&P 500	5,509	1,879.78	193.1%	2,817.57	95.5%	3,751	3,331	12.6%
EOM EMINI S&P	75,321	25,950.7	190.2%	49,477.57	52.2%	44,887	30,136	48.9%
EOW2 EMINI S&P 500	56,589	36,775.39	53.9%	45,222.24	25.1%	40,656	23,019	76.6%
E-MINI S&P500	512,292	310,777	64.8%	255,254.05	100.7%	293,908	224,768	30.8%
MINI \$5 DOW	959	835.09	14.9%	449	113.6%	570	723	-21.2%
DJIA	1	0.22	380.0%	2.29	-54.3%	2	18	-86.8%

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Interest Rate Futures								
5-YR SWAP RATE	2,236	2,250.74	-0.7%	5,839.52	-61.7%	2,974	2,048	45.2%
2-YR SWAP RATE	258	252.96	1.9%	1,338.95	-80.8%	411	298	38.2%
10-YR SWAP RATE	1,558	1,440.35	8.2%	7,124.19	-78.1%	2,831	2,705	4.7%
EURO BONDS	0	0	-	0	-	0	0	-100.0%
1-MONTH EURODOLLAR	119	43.17	175.5%	0	-	85	45	86.5%
EUROYEN	0	0	-	0	-	0	0	17.5%
EMINI ED	0	0	-	0	-	0	0	-
EURODOLLARS	3,774,921	1,883,558.83	100.4%	3,230,277.86	16.9%	2,686,284	2,052,580	30.9%
30-YR BOND	450,878	269,300.74	67.4%	365,621.57	23.3%	372,607	388,743	-4.2%
5-YR SWAP	0	0	-	0	-	0	315	-100.0%
5-YR NOTE	906,885	443,402.04	104.5%	790,283.9	14.8%	793,906	695,747	14.1%
10-YR NOTE	1,701,138	924,595.17	84.0%	1,339,168.62	27.0%	1,370,965	1,293,366	6.0%
2-YR NOTE	295,734	136,216.96	117.1%	293,097.48	0.9%	275,436	229,428	20.1%
30-YR SWAP RATE	100	239.48	-58.2%	394.43	-74.6%	247	354	-30.0%
ULTRA T-BOND	91,949	60,347.65	52.4%	83,801.19	9.7%	99,602	83,928	18.7%
30-YR SWAP	0	0	-	0	-	0	1	-100.0%
FED FUND	48,078	18,212.43	164.0%	41,085.14	17.0%	28,935	18,452	56.8%
10-YR SWAP	0	0	-	0	-	0	502	-100.0%
EURO 5YR BUNDLE	0	0	-	5.05	-91.4%	1	0	-
3YR BUNDLE	19	0	-	10.86	76.6%	3	0	-
2YR BUNDLE	33	0	-	8.62	280.9%	4	0	-

Interest Rate Options

EURO MIDCURVE	891,224	472,190.83	88.7%	978,340.62	-8.9%	707,999	484,761	46.1%
EURODOLLARS	339,677	181,129	87.5%	260,922.43	30.2%	175,221	110,403	58.7%
FLEX 30-YR BOND	0	0	-	0	-	15	0	-
FLEX 10-YR NOTE	0	0	-	0	-	0	2	-100.0%
30-YR BOND	94,377	54,251.61	74.0%	67,642.19	39.5%	67,040	75,896	-11.7%
5-YR NOTE	141,922	76,214.78	86.2%	150,926.24	-6.0%	117,834	96,574	22.0%
10-YR NOTE	445,722	335,228.52	33.0%	445,032.62	0.2%	404,047	358,735	12.6%
2-YR NOTE	12,253	8,590.17	42.6%	11,617.76	5.5%	8,949	7,653	16.9%
ULTRA T-BOND	372	164.61	126.1%	1,131.86	-67.1%	564	350	61.3%
FED FUND	46	687	-93.3%	288.48	-84.0%	103	215	-51.9%

Energy Futures

TENNESSEE 500 LEG NG SWIN	0	0	-	0	-	1	0	327.2%
ELEC ERCOT OFF PEAK	0	87.17	-100.0%	0	-	166	1,175	-85.9%
RBOB GAS	32	21.7	49.1%	49.14	-34.2%	37	354	-89.6%
ELEC ERCOT DLY PEAK	0	4.35	-100.0%	0	-	8	45	-82.0%
ERCOT NORTH ZMCPE 5MW OFFPE	0	3,045.22	-100.0%	0	-	680	1,065	-36.2%
ERCOT NORTH ZMCPE 5MW PEAK	27	333.7	-92.0%	0	-	46	66	-30.6%
ERCOT HOUSTON Z MCPE 5MW PEAK	0	0	-	0	-	0	0	-
SINGAPORE JET KERO VS. GASOIL	0	2.17	-100.0%	0	-	0	11	-100.0%
PETRO OUTRIGHT EURO	434	367.7	18.0%	435.86	-0.4%	439	352	24.5%
MONT BELVIEU LDH PROPANE OPIS	36	14.96	142.7%	119.05	-69.5%	35	15	139.8%
MONT BELVIEU ETHANE OPIS BALM	8	0	-	17.14	-55.6%	4	0	3056.2%

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Energy Futures								
CONWAY NATURAL GASOLINE (OPI	7	0	-	0	-	1	0	221.0%
PETROCHEMICALS	192	188.3	1.7%	262.67	-27.1%	207	157	32.3%
CONWAY PROPANE 5 DECIMALS S	263	18.22	1341.5%	297.76	-11.8%	153	34	344.8%
CONWAY NORMAL BUTANE (OPIS) S	1	6.52	-82.0%	0	-	5	4	28.1%
MONT BELVIEU NORMAL BUTANE B	12	5.09	141.0%	24.76	-50.5%	18	17	8.2%
MONT BELVIEU NATURAL GASOLIN	10	15.83	-35.4%	13.57	-24.7%	15	9	77.1%
IN DELIVERY MONTH EUA	202	653.61	-69.0%	457.43	-55.7%	503	1,597	-68.5%
WTS (ARGUS) VS WTI SWAP	303	22.7	1233.5%	152.38	98.6%	198	58	239.4%
ISO NEW ENGLAND PK LMP	0	10.43	-100.0%	0	-	6	12	-49.6%
ELEC NYISO OFF-PEAK	0	2,110.26	-100.0%	0	-	111	357	-68.8%
ELEC MISO PEAK	0	114	-100.0%	0	-	7	29	-77.6%
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	153	0	-	40.67	276.8%	205	7	2813.1%
TEXAS EAST W LOUISIANA NG	0	0	-	0	-	0	0	-
ONEOK OKLAHOMA NG BASIS	0	13.65	-100.0%	14.1	-100.0%	11	6	82.0%
TEXAS GAS ZONE1 NG BASIS	0	0	-	2.95	-100.0%	4	10	-60.9%
NYISO ZONE C 5MW D AH O P	0	813.91	-100.0%	0	-	0	270	-100.0%
PJM NI HUB 5MW REAL TIME	36	9,240.87	-99.6%	707.24	-95.0%	3,055	5,032	-39.3%
NYISO ZONE J 5MW D AH O P	0	3,215.65	-100.0%	2,665.14	-100.0%	385	1,801	-78.6%
NYISO ZONE J 5MW D AH PK	0	202.83	-100.0%	85.33	-100.0%	36	167	-78.6%
NEPOOL W CNT MASS 5MW D A	0	0	-	0	-	45	168	-73.4%
PJM COMED 5MW D AH PK	0	0	-	0	-	6	26	-74.9%
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	616.3	-100.0%	0	-	22	56	-60.4%
NEPOOL CONECTIC 5MW D AH	0	31.3	-100.0%	0	-	1	3	-57.9%
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-	0	0	-
NYISO ZONE C 5MW D AH PK	0	62.61	-100.0%	0	-	2	27	-92.5%
PETRO CRCKS & SPRDS NA	1,086	1,418.43	-23.5%	1,070.62	1.4%	1,212	1,457	-16.8%
SINGAPORE GASOIL	60	153.87	-61.1%	108.29	-44.7%	106	94	12.4%
PETRO OUTRIGHT NA	438	400.09	9.4%	458.76	-4.6%	532	351	51.4%
CRUDE OIL SPRDS	0	0	-	0	-	0	3	-100.0%
RBOB GASOLINE BALMO CLNDR	48	19.7	141.5%	9.05	425.7%	38	51	-24.6%
GASOLINE UP-DOWN BALMO SW	3	17.04	-84.7%	9.05	-71.2%	13	25	-46.9%
COLUMBIA GULF MAIN NAT G	0	0	-	0	-	6	0	-
ALGON CITY GATES NAT GAS	0	0	-	17.71	-100.0%	2	2	-15.7%
TENN 800 LEG NAT GAS INDE	0	59.09	-100.0%	0	-	1	28	-97.9%
NATURAL GAS PHY	264,688	303,968.22	-12.9%	267,796.67	-1.2%	282,740	334,454	-15.5%
CRUDE OIL OUTRIGHTS	276	534.7	-48.3%	548.95	-49.7%	293	294	-0.4%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ELEC FINSETTLED	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	407	179.78	126.1%	238.24	70.7%	230	278	-17.1%
FREIGHT MARKETS	0	0	-	0	-	0	0	-52.2%
PLASTICS	30	21.74	39.6%	37.81	-19.7%	21	17	28.0%
NYH NO 2 CRACK SPREAD CAL	288	804.43	-64.2%	172.29	67.2%	194	264	-26.4%
TRANSCO ZONE 6 BASIS SWAP	0	2.09	-100.0%	50.76	-100.0%	11	11	6.4%
NYISO A	15	82.22	-81.4%	72.9	-79.1%	30	67	-55.3%

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Energy Futures								
MINY NATURAL GAS	1,138	993.43	14.5%	1,235.57	-7.9%	1,519	1,265	20.1%
HEATING OIL PHY	148,240	127,490.52	16.3%	136,949.81	8.2%	130,979	129,959	0.8%
DOMINION TRANSMISSION INC	218	188.61	15.6%	301.71	-27.7%	253	85	196.6%
TCO BASIS SWAP	258	0	-	143.24	80.4%	556	9	6426.5%
PJM MONTHLY	34	286.52	-88.0%	231.9	-85.2%	113	141	-19.6%
WAHA INDEX SWAP FUTURE	0	0	-	0	-	1	0	-
NY HARBOR HEAT OIL SWP	382	230.48	65.6%	368.48	3.6%	251	256	-1.8%
EASTERN RAIL DELIVERY CSX	233	693.65	-66.4%	96.52	141.2%	230	458	-49.8%
HTG OIL	2	1.04	79.2%	9.14	-79.6%	3	192	-98.3%
EUROPE 3.5% FUEL OIL MED	11	0.78	1338.9%	12.24	-8.0%	8	2	372.8%
AEP-DAYTON HUB DAILY	0	5.48	-100.0%	0	-	1	1	51.4%
PJM OFF-PEAK LMP SWAP FUT	10	26.52	-60.7%	45.71	-77.2%	21	282	-92.4%
AEP-DAYTON HUB OFF-PEAK M	1	26.61	-97.7%	11.9	-94.9%	5	15	-65.8%
DOMINION TRAN INC - APP I	0	0	-	0	-	0	1	-100.0%
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-	1	6	-81.0%
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-100.0%
TD3 MEG TO JAPAN 250K MT	0	0	-	0	-	0	1	-98.1%
FUELOIL SWAP:CARGOES VS.B	24	46.39	-48.0%	2.9	730.7%	29	62	-53.1%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-	0	0	-
MINY HTG OIL	0	0.57	-23.1%	0.48	-8.7%	0	1	-29.9%
BRENT CALENDAR SWAP	423	380.17	11.1%	146.52	188.4%	294	452	-35.0%
EURO GASOIL 10PPM VS ICE	4	11.83	-66.9%	2.86	37.0%	6	17	-65.3%
WTI-BRENT CALENDAR SWAP	1,529	2,416.43	-36.7%	1,170.19	30.7%	993	1,385	-28.3%
CENTERPOINT BASIS SWAP	98	0	-	10.19	860.8%	17	18	-3.7%
PJM NILL DA OFF-PEAK	826	553.3	49.3%	345.48	139.1%	1,032	1,620	-36.3%
PANHANDLE INDEX SWAP FUTU	0	0	-	0	-	0	2	-100.0%
PJM NILL DA PEAK	68	50.57	35.3%	9.24	640.3%	67	99	-32.9%
CIN HUB 5MW REAL TIME PK	47	133.22	-64.9%	17.43	168.4%	99	214	-53.6%
MINY WTI CRUDE OIL	10,059	8,907.22	12.9%	7,788.62	29.1%	6,488	7,003	-7.4%
JAPAN C&F NAPHTHA SWAP	37	65.91	-44.5%	39.57	-7.5%	58	93	-38.1%
LLS (ARGUS) VS WTI SWAP	430	1,419.87	-69.7%	363.19	18.5%	483	838	-42.4%
RBOB PHY	137,848	115,859.13	19.0%	151,109.05	-8.8%	137,095	136,787	0.2%
NEPOOL RHD ISLD 5MW D AH	14	55.43	-75.3%	0	-	71	15	366.1%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL NEW HAMP 5MW D AH	0	427.83	-100.0%	0	-	0	39	-100.0%
CIN HUB 5MW REAL TIME O P	203	3,453.57	-94.1%	1,075.05	-81.1%	1,946	3,670	-47.0%
ULSD UP-DOWN(ARGUS) SWAP	0	0	-	0	-	0	0	-
LTD NAT GAS	7,835	7,756.22	1.0%	8,612.76	-9.0%	8,759	9,483	-7.6%
SAN JUAN PIPE SWAP	0	0	-	0	-	2	0	-
NORTHWEST ROCKIES BASIS S	72	185.87	-61.2%	48.05	50.1%	55	21	158.1%
SINGAPORE 380CST BALMO	2	7.52	-71.1%	8.1	-73.1%	4	5	-18.7%
PJM BGE DA OFF-PEAK	0	0	-	0	-	0	130	-100.0%
ULSD 10PPM CIF MED VS ICE	1	6.74	-87.1%	0	-	3	5	-52.3%
GULF COAST JET FUEL CLNDR	1	37.26	-97.9%	7.14	-89.0%	15	51	-70.7%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	0	0	-100.0%
SINGAPORE GASOIL SWAP	230	580.61	-60.3%	186.71	23.4%	383	573	-33.2%
CHICAGO ULSD PL VS HO SPR	14	28.26	-50.3%	34.19	-58.9%	21	19	11.4%
CIN HUB 5MW D AH PK	0	66.61	-100.0%	12.14	-100.0%	106	83	27.3%
PJM AD HUB 5MW REAL TIME	319	17,181.26	-98.1%	684.76	-53.4%	9,971	8,556	16.5%

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	ADV OCT 2014	ADV OCT 2013	% CHG	ADV SEP 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Energy Futures								
TC5 RAS TANURA TO YOKOHAM	0	1.3	-100.0%	0	-	0	4	-97.3%
Sumas Basis Swap	17	14.74	16.2%	4.33	295.3%	9	14	-30.1%
RBOB CRACK SPREAD	24	12.83	89.8%	20.62	18.1%	75	75	0.6%
NGPL TEX/OK	210	0	-	714.05	-70.6%	174	18	894.4%
EURO GASOIL 10 CAL SWAP	0	0	-	0	-	0	2	-97.9%
HENRY HUB INDEX SWAP FUTU	700	306.09	128.7%	404.29	73.1%	506	421	20.1%
WTI-BRENT BULLET SWAP	26	224.35	-88.4%	0	-	36	74	-51.4%
NYISO J OFF-PEAK	10	11.3	-7.7%	5.71	82.6%	2	4	-59.7%
EAST/WEST FUEL OIL SPREAD	24	52.04	-54.0%	8.43	184.2%	25	61	-58.2%
TENNESSEE 500 LEG BASIS S	5	0	-	81.52	-93.6%	11	0	-
NORTHERN NATURAL GAS DEMAR	98	0	-	19.05	415.2%	17	0	-
HOUSTON SHIP CHANNEL INDE	0	8.7	-100.0%	0	-	0	1	-100.0%
CARBON EUA EMISSIONS EURO	0	0	-	0	-	2	2	-35.3%
APPALACHIAN COAL (PHY)	22	367.3	-93.9%	41.67	-46.2%	88	336	-73.8%
WTI CALENDAR	2,178	1,575.3	38.3%	1,762.05	23.6%	1,604	1,658	-3.3%
CINERGY HUB PEAK MONTH	1	1.04	0.0%	2.29	-54.3%	3	5	-42.6%
CHICAGO ULSD (PLATTS) SWA	2	0	-	0.67	154.3%	0	0	490.9%
RBOB CALENDAR SWAP	261	250	4.4%	389	-32.9%	404	380	6.1%
AEP-DAYTON HUB MTHLY	3	40.17	-92.0%	2.48	29.9%	7	24	-69.9%
CRUDE OIL PHY	693,007	599,654.57	15.6%	610,667.48	13.5%	563,148	586,074	-3.9%
N ILLINOIS HUB MTHLY	0	26.09	-100.0%	0	-	5	14	-62.9%
NEW YORK ETHANOL SWAP	77	19.13	305.0%	43.57	77.8%	63	43	48.0%
LA CARB DIESEL (OPIS)	0	0.52	-16.7%	2.62	-83.4%	0	2	-76.0%
GASOIL BULLET SWAP	0	0	-	0	-	0	0	-
RBOB SPREAD (PLATTS) SWAP	0	2.78	-100.0%	0	-	0	3	-89.2%
EURO PROPANE CIF ARA SWA	13	16.65	-21.4%	16.57	-21.0%	17	34	-50.3%
LA CARBOB GASOLINE(OPIS)S	20	20.65	-5.3%	8.33	134.8%	31	50	-37.7%
OPIS PHYSICAL NATURAL GASOLIN	0	0	-	0	-	0	0	-
MCCLOSKEY ARA ARGS COAL	7,135	5,442.13	31.1%	7,376.71	-3.3%	6,182	3,927	57.5%
MCCLOSKEY RCH BAY COAL	2,331	1,961.35	18.8%	2,378.95	-2.0%	1,600	1,105	44.8%
MGF FUT	0	0	-	1.43	-100.0%	1	0	646.7%
MNC FUT	269	205.78	30.9%	232.95	15.6%	242	133	81.8%
MGN1 SWAP FUT	8	7.39	7.6%	4.48	77.8%	4	3	46.8%
UCM FUT	0	1.09	-60.0%	0.95	-54.3%	3	1	188.3%
MJC FUT	3	2.17	20.0%	1.9	37.0%	2	4	-41.7%
HEATING OIL VS ICE GASOIL	13	156.52	-91.5%	8.57	54.7%	148	328	-54.8%
UP DOWN GC ULSD VS NMX HO	1,468	3,356.78	-56.3%	1,235.29	18.8%	1,479	2,621	-43.6%
HOUSTON SHIP CHANNEL BASI	83	8.7	855.0%	305.48	-72.8%	149	7	2082.7%
FUEL OIL CRACK VS ICE	238	586.13	-59.5%	73.86	221.6%	202	762	-73.5%
NGPL TEXOK INDEX	0	0	-	0	-	0	0	-
NATURAL GAS	3,168	1,255.26	152.4%	2,259.62	40.2%	2,531	862	193.8%
N ROCKIES PIPE SWAP	4	11.74	-66.7%	0	-	16	1	1435.0%
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	833	1,101.52	-24.4%	967.95	-13.9%	1,149	987	16.4%
MONT BELVIEU NATURAL GASOLIN	881	55.04	1501.3%	704.81	25.1%	314	105	199.0%
ONTARIO POWER SWAPS	460	1,713.09	-73.1%	856.19	-46.2%	1,291	931	38.7%
DAILY PJM	0	5.48	-100.0%	0	-	51	29	80.1%
BRENT OIL LAST DAY	105,265	39,484.3	166.6%	85,434.29	23.2%	69,756	36,567	90.8%

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	ADV OCT 2014	ADV OCT 2013	% CHG	ADV SEP 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Energy Futures								
SINGAPORE GASOIL CALENDAR	0	3.48	-100.0%	17.71	-100.0%	34	0	10683.3%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-	0	0	-76.1%
GC ULSD VS GC JET SPREAD	0	0	-	0	-	0	1	-100.0%
MARS (ARGUS) VS WTI TRD M	4	0	-	2.86	52.2%	3	6	-51.0%
MARS (ARGUS) VS WTI SWAP	106	219.13	-51.6%	103.81	2.2%	181	99	82.1%
SINGAPORE JET KERO BALMO	0	0	-	0	-	1	4	-68.6%
WTS (ARGUS) VS WTI TRD MT	97	45.87	111.8%	35.71	172.1%	41	44	-7.5%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	1	1	50.5%
EURO 1% FUEL OIL NEW BALM	1	0.22	200.0%	0.86	-23.9%	1	3	-52.1%
BRENT CFD SWAP	0	0	-	59.14	-100.0%	29	6	420.1%
PREMIUM UNLD 10P FOB MED	16	15	3.5%	28.67	-45.9%	20	21	-7.1%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	-100.0%
3.5% FUEL OIL CID MED SWA	11	0.17	6375.5%	7.86	43.3%	5	1	835.6%
JET FUEL CRG CIF NEW VS I	0	0.35	-100.0%	0.24	-100.0%	0	0	19.4%
ARGUS PROPAN FAR EST INDE	20	7.78	152.5%	9.86	99.4%	10	13	-23.7%
ULSD 10PPM CIF VS ICE GAS	1	1.3	-33.3%	0	-	0	0	-40.3%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-	1	0	-
NYISO ZONE G 5MW D AH PK	0	626.57	-100.0%	151.05	-100.0%	57	391	-85.3%
GASOIL 0.1 BRGS FOB VS IC	0	0.65	-100.0%	0	-	0	0	-84.1%
NYMEX ULSD VS NYMEX HO	14	0	-	15	-6.1%	3	0	-
RBOB VS HEATING OIL SWAP	18	0	-	28.57	-35.3%	16	1	1283.4%
GULF COAST ULSD CRACK SPR	91	240.26	-62.0%	86	6.2%	74	144	-48.8%
USGC UNL 87 CRACK SPREAD	15	4.35	250.0%	7.14	113.0%	22	27	-17.3%
JET FUEL BRG FOB RDM VS I	0	0.35	-100.0%	0.24	-100.0%	0	0	-66.8%
TENNESSEE 800 LEG NG BASI	56	0	-	61.14	-8.7%	12	26	-52.5%
NEPOOL W CNTR M 5MW D AH	0	0	-	0	-	2	9	-73.7%
DATED TO FRONTLINE BRENT	31	36.09	-13.3%	6	421.7%	66	112	-41.0%
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	-	36	5	617.5%
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	499	1,423.74	-64.9%	661.19	-24.5%	1,026	577	77.9%
ALGONQUIN CITYGATES BASIS	5	0	-	33.57	-86.0%	37	24	52.3%
MICHCON NG INDEX SWAP	0	0	-	0	-	0	8	-100.0%
JET FUEL CARGOES CIF NEW	0	0	-	0.19	-100.0%	0	0	-
ICE GASOIL BALMO SWAP	0	0	-	0	-	0	0	4047.5%
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	2	8.91	-75.6%	2.62	-17.0%	7	20	-66.1%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	1	-100.0%
GULF COAST NO.6 FUEL OIL	3,190	4,299.65	-25.8%	2,742.9	16.3%	2,584	3,149	-17.9%
SINGAPORE FUEL 180CST CAL	184	383.04	-52.1%	175.43	4.6%	211	392	-46.2%
SINGAPORE FUEL OIL SPREAD	9	41.74	-79.2%	11.19	-22.3%	21	70	-69.3%
NORTHERN ILLINOIS OFF-PEA	0	0.87	-100.0%	1.14	-100.0%	1	11	-94.2%
PJM ATSI ELEC	0	0	-	0	-	0	0	-

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Energy Futures								
SING FUEL	0	1.74	-100.0%	0	-	0	1	-88.6%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	1	0	101.8%
OPIS PHYSICAL NORMAL BUTANE	0	0	-	0	-	0	0	-
DATED BRENT (PLATTS) DAILY SWA	0	2.17	-100.0%	0	-	20	5	293.7%
GAS EURO-BOB OXY NWE BARGES	228	300.52	-24.3%	255.14	-10.8%	328	396	-17.2%
MINY RBOB GAS	0	0.17	25.0%	0.14	52.1%	0	0	0.4%
RBOB UP-DOWN CALENDAR SWA	347	401.61	-13.6%	529.05	-34.4%	423	427	-0.9%
LA JET FUEL VS NYM NO 2 H	0	0	-	2.38	-100.0%	8	11	-29.9%
ANR OKLAHOMA	250	47.61	426.0%	40.95	511.5%	49	11	334.4%
MICHIGAN BASIS	11	0	-	1.43	639.5%	13	12	7.9%
TEXAS EASTERN ZONE M-3 BA	302	368.87	-18.0%	808.05	-62.6%	196	92	112.3%
PGE&E CITYGATE	0	0	-	0	-	0	0	-
NORTHERN NATURAL GAS VENTU	39	14.43	167.2%	8.57	349.9%	10	7	47.1%
CIG BASIS	165	32.52	406.0%	53.76	206.1%	33	19	67.2%
PJM DAILY	0	0	-	0	-	2	1	24.1%
COLUMBIA GULF ONSHORE	0	0	-	0	-	81	0	-
Tetco STX Basis	0	0	-	0	-	0	0	-22.9%
Transco Zone 3 Basis	19	0	-	0	-	22	29	-25.0%
GULF COAST GASOLINE CLNDR	0	0	-	0	-	7	5	20.0%
GULF COAST ULSD CALENDAR	62	22.35	177.4%	113.19	-45.2%	54	40	37.0%
GASOLINE UP-DOWN (ARGUS)	0	0	-	0	-	0	7	-93.0%
JET UP-DOWN(ARGUS) SWAP	0	0	-	0	-	0	0	-
LA CARB DIESEL (OPIS) SWA	19	40.91	-53.8%	34.52	-45.2%	52	62	-15.5%
EURO 3.5% FUEL OIL RDAM B	25	17.26	44.3%	13.14	89.6%	16	23	-31.4%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-	0	22	-100.0%
SINGAPORE GASOIL BALMO	14	27.22	-48.1%	24.33	-41.9%	41	28	46.6%
EUROPEAN NAPHTHA BALMO	10	12.96	-26.2%	9.43	1.4%	12	11	12.3%
GASOIL MINI CALENDAR SWAP	96	6.48	1376.5%	55.1	73.6%	26	7	298.3%
NY JET FUEL (ARGUS) VS HEATING	0	0	-	0	-	2	0	288.2%
MISO 5MW PEAK	0	0	-	0	-	0	0	-
NY ULSD (ARGUS) VS HEATING OIL	292	84.91	243.9%	187.76	55.5%	106	82	29.8%
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	1	0.52	116.7%	0.29	295.7%	1	3	-56.1%
SAN JUAN BASIS SWAP	21	4.17	408.3%	27.33	-22.4%	7	5	34.0%
SOCAL BASIS SWAP	0	0	-	0	-	0	0	-
GULF COAST JET VS NYM 2 H	768	2,494.7	-69.2%	944.9	-18.7%	1,143	1,976	-42.2%
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	0	-
NY HARBOR RESIDUAL FUEL C	13	1.52	757.2%	0	-	2	5	-58.8%
NYMEX ALUMINUM FUTURES	0	0	-	0	-	0	0	28.0%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-	0	0	-
EURO 3.5% FUEL OIL SPREAD	38	11.87	223.1%	21.9	75.1%	29	11	148.9%
GASOIL CALENDAR SWAP	0	0.83	-100.0%	2.1	-100.0%	2	7	-67.2%
BRENT FINANCIAL FUTURES	504	150.43	235.3%	162.33	210.7%	268	949	-71.7%
ICE BRENT DUBAI SWAP	0	0	-	0	-	18	66	-72.3%
GASOIL CRACK SPREAD CALEN	28	455.87	-93.9%	72.67	-62.0%	132	382	-65.5%
EUROPEAN NAPHTHA CRACK SPR	502	314.78	59.5%	383.67	30.9%	470	405	16.0%
CRUDE OIL	815	251.87	223.6%	379.38	114.8%	446	1,216	-63.3%
NEPOOL INTR HUB 5MW D AH	605	4,870.22	-87.6%	0	-	1,165	1,781	-34.6%

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Energy Futures								
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	0	441.13	-100.0%	0	-	2,679	980	173.4%
PJM JCPL DA OFF-PEAK	0	0	-	0	-	666	93	617.0%
PJM WESTH RT OFF-PEAK	4,071	15,526.61	-73.8%	4,703.1	-13.4%	17,088	12,297	39.0%
CHICAGO ETHANOL SWAP	4,160	2,816.91	47.7%	4,726.76	-12.0%	4,893	3,134	56.1%
CHICAGO BASIS SWAP	0	0	-	0	-	0	0	-100.0%
HENRY HUB BASIS SWAP	769	306.09	151.2%	578.1	33.0%	539	460	17.4%
HENRY HUB SWAP	22,834	29,014.43	-21.3%	30,451.1	-25.0%	24,714	45,476	-45.7%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0	-	0	0	-62.8%
PREM UNL GAS 10PPM RDAM FOB S	2	2.57	-8.5%	2.86	-17.8%	1	2	-49.0%
MONT BELVIEU NORMAL BUTANE 5	1,052	222.91	372.1%	988.81	6.4%	634	368	72.4%
MONT BELVIEU ETHANE 5 DECIMAL	242	11.09	2082.0%	302.52	-20.0%	142	74	92.4%
MONT BELVIEU LDH PROPANE 5 DE	3,508	218.39	1506.4%	2,814.81	24.6%	1,369	457	199.9%
SINGAPORE 180CST BALMO	2	7.43	-70.2%	9.95	-77.7%	4	7	-50.9%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	167	-100.0%
GRP THREE UNL GS (PLT) VS	73	1.52	4700.1%	80	-8.7%	78	13	499.4%
JET BARGES VS ICE GASOIL	0	0.22	100.0%	0.24	82.6%	0	0	-75.8%
SINGAPORE GASOIL VS ICE	45	196.61	-77.3%	101.19	-56.0%	187	210	-11.2%
NATURAL GAS PEN SWP	10,732	21,208.87	-49.4%	11,265.14	-4.7%	18,312	25,471	-28.1%
WESTERN RAIL DELIVERY PRB	138	291.96	-52.6%	102.62	34.7%	140	297	-52.9%
EUROPE DATED BRENT SWAP	83	18.26	355.7%	78.76	5.7%	130	53	145.9%
TD5 WEST AFRICA TO USAC 1	0	0	-	0	-	0	0	-
SINGAPORE JET KERO GASOIL	26	97.57	-73.3%	28.57	-8.7%	76	111	-31.5%
TETCO M-3 INDEX	0	0	-	342.57	-100.0%	36	0	-
PJM AECO DA PEAK	0	0	-	0	-	33	15	115.3%
GASOIL 10PPM CARGOES CIF	0	0.43	-100.0%	0	-	0	0	-60.2%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0	-	0	0	-
WAHA BASIS	52	0	-	141.1	-63.1%	75	15	408.4%
LA JET (OPIS) SWAP	2	27.17	-92.0%	0	-	33	44	-25.3%
NY HARBOR 1% FUEL OIL BAL	0	13.04	-100.0%	0	-	4	18	-75.8%
GASOIL 10PPM VS ICE SWAP	4	7.09	-47.2%	2.81	33.1%	5	12	-60.6%
NY H OIL PLATTS VS NYMEX	29	118	-75.5%	0	-	21	37	-43.3%
PJM PEPKO DA OFF-PEAK	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH O P	0	4,525.78	-100.0%	2,665.14	-100.0%	543	4,513	-88.0%
EUROPEAN GASOIL (ICE)	65	0	-	0.38	17017.4%	7	232	-96.9%
ULSD UP-DOWN BALMO SWP	83	158.7	-47.4%	19.43	329.7%	77	121	-36.6%
JET FUEL UP-DOWN BALMO CL	113	71.52	57.9%	34.05	231.6%	138	56	145.5%
EIA FLAT TAX ONHWAY DIESE	43	11.52	270.6%	74.81	-42.9%	39	29	37.3%
NY 2.2% FUEL OIL (PLATTS)	0	0	-	0	-	4	0	-
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-	1	1	-28.8%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	-100.0%
HEATING OIL BALMO CLNDR S	3	7.83	-58.3%	0	-	2	3	-7.8%
INDIANA MISO	2,058	1,017.22	102.3%	14.43	14162.7%	787	677	16.2%
PETROLEUM PRODUCTS ASIA	61	184.48	-67.1%	85.48	-29.0%	87	99	-11.8%
PETROLEUM PRODUCTS	4	12.52	-70.8%	7.05	-48.2%	15	17	-11.5%
COAL SWAP	128	47.39	170.3%	217.76	-41.2%	128	42	205.9%
TC2 ROTTERDAM TO USAC 37K	0	0.43	-100.0%	0.71	-100.0%	1	3	-59.1%
NYISO A OFF-PEAK	9	29.22	-68.8%	11.9	-23.3%	11	21	-46.1%
NYISO G OFF-PEAK	2	30	-94.2%	17.62	-90.1%	2	37	-94.2%

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	ADV OCT 2014	ADV OCT 2013	% CHG	ADV SEP 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Energy Futures								
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-	5	26	-80.5%
SINGAPORE 380CST FUEL OIL	131	211.61	-38.3%	134.95	-3.2%	151	185	-18.4%
SINGAPORE JET KEROSENE SW	166	267.48	-37.9%	51.43	222.8%	222	295	-24.7%
SINGAPORE NAPHTHA SWAP	8	17.22	-55.8%	0	-	8	11	-27.4%
FLORIDA GAS ZONE3 BASIS S	0	0	-	42.24	-100.0%	9	0	-
TRANSCO ZONE4 BASIS SWAP	32	0	-	243.57	-86.9%	44	15	184.1%
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	1	0	-	3.81	-72.6%	2	7	-74.1%
DUBAI CRUDE OIL CALENDAR	68	10.17	568.4%	49.57	37.2%	91	90	1.9%
NGPL MIDCONTINENT INDEX	0	0	-	0	-	0	0	-100.0%
PANHANDLE BASIS SWAP FUTU	559	152.7	265.9%	47.14	1085.0%	142	89	58.7%
SONAT BASIS SWAP FUTURE	91	0	-	0	-	26	0	-
ARGUS BIODIESEL RME FOB R	0	0	-	0	-	0	0	-
DIESEL 10P BRG FOB RDM VS	0	0.3	-28.6%	0	-	0	1	-82.3%
FUEL OIL NWE CRACK VS ICE	2	12.57	-86.2%	7.14	-75.7%	9	47	-80.5%
EUROPE 3.5% FUEL OIL RDAM	503	346.26	45.4%	199.86	151.8%	373	413	-9.5%
GULF COAST 3% FUEL OIL BA	95	85	11.8%	81.24	17.0%	57	80	-28.1%
NY1% VS GC SPREAD SWAP	113	292.83	-61.2%	123.57	-8.2%	224	309	-27.2%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-	0	1	-68.1%
JET CIF NWE VS ICE	13	6.57	98.0%	5.62	131.4%	6	10	-33.8%
EUROPE JET KERO NWE CALSW	0	0.96	-100.0%	0.71	-100.0%	1	2	-72.5%
JAPAN NAPHTHA BALMO SWAP	4	1.43	175.8%	3.05	29.8%	4	4	-3.9%
ARGUS PROPAN(SAUDI ARAMCO	62	29.48	110.2%	34.95	77.3%	40	45	-11.3%
NYISO G	9	87.83	-89.7%	48.38	-81.3%	6	38	-84.6%
NYISO J	24	26.83	-10.7%	48.76	-50.9%	17	24	-30.0%
NGPL MID-CONTINENT	41	0	-	0	-	12	22	-44.0%
TENNESSEE 500 LEG NG INDE	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	9	12.48	-26.8%	14.67	-37.7%	14	18	-20.5%
TRANSCO ZONE 1 NAT GAS IN	0	0	-	0	-	0	0	-
ULSD 10PPM CIF MED BALMO	0	0	-	0	-	0	0	-100.0%
HENRY HUB SWING FUTURE	0	0	-	0	-	4	5	-19.8%
EUROPE NAPHTHA CALSWAP	70	114.39	-38.8%	97.67	-28.3%	88	119	-26.7%
NY HARBOR RESIDUAL FUEL 1	262	460.17	-43.1%	259	1.1%	310	565	-45.2%
PERMIAN BASIS SWAP	45	0	-	80.38	-44.4%	33	5	520.6%
JAPAN C&F NAPHTHA CRACK S	2	0	-	0	-	5	1	349.4%
EMMISSIONS	0	22	-100.0%	0	-	0	3	-100.0%
NATURAL GAS INDEX	0	0	-	0	-	3	3	-4.0%
EMC FUTURE	0	26.09	-100.0%	0	-	0	37	-100.0%
PETRO CRCKS & SPRDS ASIA	22	10.39	114.2%	11.81	88.5%	9	39	-76.0%
NYISO CAPACITY	37	7.96	359.0%	43.95	-16.9%	13	6	136.0%
GASOIL 0.1 ROTTERDAM BARG	0	0.17	-100.0%	0	-	0	0	-76.6%
GASOIL 0.1 CIF VS ICE GAS	0	0.13	66.7%	0	-	0	0	-54.1%
GRP THREE ULSD(PLT)VS HEA	279	162.48	71.7%	197.9	41.0%	247	221	11.3%
GASOIL 0.1CIF MED VS ICE	1	5.87	-88.9%	0	-	2	3	-50.4%
PJM DPL DA PEAK	0	0	-	0	-	0	0	-
PJM AECO DA OFF-PEAK	0	0	-	0	-	599	279	114.7%
PJM PPL DA OFF-PEAK	0	0	-	0	-	0	222	-100.0%
PJM DAYTON DA PEAK	26	68	-61.2%	6.29	319.9%	153	68	125.9%

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Energy Futures								
PREMIUM UNLEAD 10PPM FOB	8	2.74	201.6%	10.57	-21.9%	5	8	-30.6%
PJM WESTH DA OFF-PEAK	0	8,546.09	-100.0%	0	-	5,884	3,008	95.6%
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 BRGS VS I	0	7.04	-100.0%	0	-	3	14	-75.8%
GASOIL 10P CRG CIF NW VS	1	1.52	-57.1%	0	-	0	0	-27.1%
PJM WESTHDA PEAK	0	576.52	-100.0%	194.95	-100.0%	335	135	148.7%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-	0	1	-100.0%
NEPOOL RHODE IL 5MW D AH	0	1,017.39	-100.0%	0	-	1,159	277	318.4%
CHICAGO UNL GAS PL VS RBO	0	0	-	0	-	1	5	-76.7%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-	17	11	59.8%
NYISO ZONE A 5MW D AH O P	511	7,582.48	-93.3%	0	-	1,278	5,340	-76.1%
CIN HUB 5MW D AH O PK	0	1,219.48	-100.0%	0	-	2,124	1,316	61.3%
PJM COMED 5MW D AH O PK	0	0	-	0	-	117	490	-76.2%
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	56	443.83	-87.5%	145.71	-61.8%	68	470	-85.6%
SOUTH STAR TEX OKLHM KNS	0	0	-	0	-	4	9	-61.8%
NY 3.0% FUEL OIL (PLATTS	6	14.3	-60.5%	2.38	137.4%	10	14	-26.1%
ARGUS LLS VS. WTI (ARG) T	148	397.39	-62.8%	235.19	-37.1%	295	370	-20.2%
NO 2 UP-DOWN SPREAD CALEN	29	59.78	-50.9%	14.29	105.4%	9	51	-81.5%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	1	-100.0%
PROPANE NON-LDH MT. BEL (OPIS)	181	39.3	361.5%	126.95	42.9%	72	27	164.0%
PROPANE NON-LDH MB (OPIS) BAL	9	0	-	7.14	21.7%	2	3	-44.5%
JET AV FUEL (P) CAR FM ICE GAS S	3	0	-	2.14	50.1%	1	1	94.0%
SINGAPORE MOGAS 92 UNLEADED	1,249	628.17	98.9%	913.24	36.8%	724	544	33.2%
NY JET FUEL (PLATTS) HEAT OIL SV	70	110.87	-36.7%	15.95	340.2%	140	46	205.1%
SINGAPORE MOGAS 92 UNLEADED	17	12.17	42.9%	10.71	62.3%	26	29	-11.7%
ETHANOL T2 FOB ROTT INCL DUTY	22	107	-79.0%	91.19	-75.4%	89	78	14.6%
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	0.43	-100.0%	0	-	0	1	-69.3%
FUEL OIL (PLATS) CAR CN	1	0.22	420.0%	0	-	1	1	-17.1%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-	2	1	174.7%
MICHIGAN MISO	0	0	-	0	-	1,531	436	251.5%
INDONESIAN COAL	67	32.61	104.0%	74.29	-10.5%	64	29	123.5%
DAILY EUA	0	0	-	0	-	0	10	-100.0%
ETHANOL FWD	35	128.22	-73.0%	52.48	-34.0%	68	176	-61.7%
EURO 3.5% FUEL OIL M CRK	0	0	-	0	-	1	0	-
TRANSCO ZONE 6 INDEX	0	0	-	0	-	4	0	747.8%
CRUDE OIL TRADE AT MARKER SIN	0	0	-	0	-	0	0	-
CANADIAN LIGHT SWEET OIL	3	0	-	16.43	-80.2%	11	0	5791.0%
MINI RBOB V. EBOBARG NWE BRGS	19	0	-	8.33	124.3%	28	0	7578.0%
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-	0	0	-100.0%
DIESEL 10PPM BARGES FOB B	0	0	-	0	-	0	0	-76.3%
TCO NG INDEX SWAP	0	0	-	174.1	-100.0%	17	0	-
NY HARBOR LOW SULPUR GASOIL 1	0	0	-	0	-	1	0	-
NY HARBOR LOW SULPUR GAS 100C	29	0	-	64.29	-54.3%	30	0	-
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-	0	0	-

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Energy Futures								
EU LOW SULPHUR GASOIL CRACK	125	0	-	69.71	79.2%	29	0	-
NAT GAS BASIS SWAP	114	0	-	28.76	296.1%	36	36	2.1%
3.5% FUEL OIL CIF BALMO S	0	0	-	0.71	-93.9%	0	0	5298.7%
MINI GAS EUROBOB OXY NWE ARG	23	0	-	11.05	109.4%	29	1	2074.2%
ELECTRICITY ERCOT PEAK	0	0	-	0	-	0	0	-
CRUDE OIL LAST DAY	0	0	-	0	-	0	0	-17.4%
MINI RBOB V. EBOB(ARGUS) NWE B	24	0	-	26.14	-7.7%	22	1	4166.2%
Energy Options								
PETRO OUTRIGHT EURO	2	0	-	0	-	2	11	-81.5%
PETROCHEMICALS	82	164.48	-49.9%	72.05	14.4%	137	184	-25.1%
IN DELIVERY MONTH EUA OPTIONS	0	0	-	0	-	0	12	-100.0%
ISO NEW ENGLAND PK LMP	0	18.26	-100.0%	0	-	0	9	-100.0%
NATURAL GAS OPTION ON CALEND	96	50.43	89.7%	0	-	60	74	-18.4%
ELEC MISO PEAK	0	0	-	0	-	0	0	-
HENRY HUB FINANCIAL LAST	276	81.43	239.1%	307.29	-10.1%	243	256	-5.2%
PETRO OUTRIGHT NA	0	0	-	0	-	0	0	-
NATURAL GAS PHY	79,139	89,857.13	-11.9%	65,755.24	20.4%	97,173	98,404	-1.3%
CRUDE OIL OUTRIGHTS	0	130.43	-100.0%	0	-	16	60	-72.9%
ELECTRICITY OFF PEAK	0	0	-	0	-	22	0	-
ELEC FINSETTLED	3	9.61	-68.3%	4.33	-29.8%	7	12	-45.1%
APPALACHIAN COAL	1	0	-	0	-	4	4	0.9%
EUROPEAN JET KEROSENE NWE (P	0	1.74	-100.0%	0	-	0	1	-100.0%
NATURAL GAS 1MO	0	0	-	0	-	0	2	-100.0%
HEATING OIL PHY	3,107	2,586.52	20.1%	3,824.67	-18.8%	3,175	2,277	39.5%
PJM MONTHLY	0	0	-	0	-	0	10	-98.2%
NY HARBOR HEAT OIL SWP	1,515	498	204.2%	1,167.52	29.7%	1,115	875	27.5%
BRENT CALENDAR SWAP	1,067	705.65	51.2%	444.76	139.8%	1,706	1,390	22.8%
NATURAL GAS 3 M CSO FIN	17	271.74	-93.6%	439.29	-96.0%	314	1,042	-69.8%
RBOB PHY	1,716	1,499.65	14.4%	917.57	87.0%	1,619	2,092	-22.6%
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	16	31.3	-50.0%	17.14	-8.7%	16	14	10.5%
NATURAL GAS 2 M CSO FIN	0	0	-	0	-	1	13	-93.0%
SINGAPORE JET FUEL CALEND	13	0	-	0	-	14	70	-80.5%
WTI-BRENT BULLET SWAP	2,447	4,642.96	-47.3%	3,361.67	-27.2%	2,481	2,779	-10.7%
BRENT 1 MONTH CAL	0	0	-	0	-	1	2	-57.8%
WTI 12 MONTH CALENDAR OPT	963	69.57	1284.4%	1,352.38	-28.8%	322	60	436.2%
CRUDE OIL APO	5,142	1,828.83	181.2%	2,231.43	130.4%	3,420	2,948	16.0%
CINERGY HUB PEAK MONTH	0	0	-	0	-	0	8	-100.0%
WTI CRUDE OIL 1 M CSO FI	6,035	1,739.57	246.9%	3,423.33	76.3%	4,548	3,280	38.6%
NATURAL GAS 6 M CSO FIN	65	292.39	-77.7%	23.81	173.9%	180	377	-52.2%
RBOB CALENDAR SWAP	147	116.65	26.4%	245	-39.8%	466	347	34.1%
RBOB 6 MONTH CALENDAR SPR	0	0	-	0	-	0	1	-100.0%
CRUDE OIL PHY	187,905	115,797.35	62.3%	122,628	53.2%	116,164	125,760	-7.6%
RBOB 1MO CAL SPD OPTIONS	0	0	-	2.38	-100.0%	12	24	-48.1%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-
MCCLOSKEY ARA ARGS COAL	117	0	-	235	-50.0%	113	43	165.4%
MCCLOSKEY RCH BAY COAL	0	46.3	-100.0%	57.14	-100.0%	8	11	-23.9%

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Energy Options								
NATURAL GAS WINTER STRIP	0	0	-	0	-	0	1	-100.0%
N ROCKIES PIPE SWAP	50	73.22	-32.1%	60.38	-17.6%	70	19	273.7%
SOCAL PIPE SWAP	127	0	-	0	-	14	1	1062.4%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	2	-100.0%
ETHANOL SWAP	463	199.57	132.1%	671.48	-31.0%	497	289	72.2%
SHORT TERM NATURAL GAS	155	402.17	-61.4%	158.33	-1.8%	80	213	-62.5%
BRENT OIL LAST DAY	1,485	721.04	105.9%	897.24	65.5%	1,377	1,584	-13.1%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	1	1	-10.4%
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-	0	3	-100.0%
DAILY CRUDE OIL	348	26.09	1233.3%	271.43	28.1%	148	58	156.0%
EURO-DENOMINATED PETRO PROD	2	0	-	0	-	3	3	33.4%
HEATING OIL CRK SPD AVG PRICE	0	0	-	0	-	0	0	-
GASOIL CRACK SPREAD AVG PRICE	0	39.13	-100.0%	0	-	4	7	-45.5%
RBOB CRACK SPREAD AVG PRICE	0	0	-	0	-	0	0	-
HO 1 MONTH CLNDR OPTIONS	79	52.17	52.1%	68.33	16.1%	98	51	91.6%
CRUDE OIL 1MO	7,656	5,715.43	34.0%	10,081	-24.1%	8,212	9,053	-9.3%
ROTTERDAM 3.5%FUEL OIL CL	22	26.96	-16.9%	24.29	-7.8%	20	55	-63.8%
NATURAL GAS SUMMER STRIP	0	2.61	-100.0%	0	-	0	2	-100.0%
CRUDE OIL CALNDR STRIP	3	0	-	0	-	0	0	43.3%
PJM CALENDAR STRIP	32	56.52	-43.8%	43.33	-26.8%	38	63	-40.4%
SHORT TERM	40	102.17	-60.6%	122.62	-67.2%	55	108	-49.5%
COAL SWAP	17	0	-	8.1	114.8%	10	18	-41.0%
WTI 6 MONTH CALENDAR OPTI	0	45.65	-100.0%	0	-	43	8	426.2%
NATURAL GAS 5 M CSO FIN	0	43.48	-100.0%	0	-	1	20	-96.4%
NYMEX EUROPEAN GASOIL APO	1	4.61	-67.9%	0	-	1	4	-82.5%
COAL API2 INDEX	77	6.52	1073.3%	125	-38.8%	31	3	1088.9%
COAL API4 INDEX	26	0	-	2.38	1004.8%	5	0	1604.0%
NATURAL GAS 1 M CSO FIN	1,037	3,371.43	-69.3%	1,533.05	-32.4%	3,328	3,320	0.2%
ETHANOL FWD	0	0	-	0	-	0	0	-
WTI CRUDE OIL 12 M CSO F	87	0	-	0	-	14	0	-
PJM ELECTRIC	0	0	-	0	-	0	0	-
GASOLINE	0	0	-	0	-	3	0	-

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Metals Futures								
PALLADIUM	5,031	4,345.39	15.8%	6,006.29	-16.2%	6,349	5,897	7.7%
NYMEX IRON ORE FUTURES	87	148	-41.5%	101.05	-14.3%	109	89	22.8%
NYMEX PLATINUM	11,823	9,660.43	22.4%	19,012.62	-37.8%	12,627	12,948	-2.5%
NYMEX HOT ROLLED STEEL	251	349.26	-28.1%	231.57	8.5%	175	213	-17.8%
URANIUM	36	8.74	308.5%	10.67	234.6%	14	26	-46.9%
AUSTRIALIAN COKE COAL	31	0	-	24.1	26.7%	15	1	2156.3%
COMEX SILVER	44,076	41,236.17	6.9%	47,181.05	-6.6%	53,541	57,443	-6.8%
COMEX GOLD	161,031	150,354.87	7.1%	152,654.86	5.5%	154,191	187,677	-17.8%
COMEX MINY GOLD	171	268.3	-36.3%	199.24	-14.3%	181	386	-53.0%
COMEX COPPER	55,173	55,016.87	0.3%	52,320.71	5.5%	57,839	67,966	-14.9%
COMEX MINY COPPER	37	39.52	-7.6%	29.57	23.5%	46	72	-35.9%
E-MINI SILVER	0	0	-	0	-	0	0	45.9%
COMEX MINY SILVER	52	38.61	34.7%	49.67	4.7%	49	76	-35.5%
COPPER	7	4.3	72.7%	8	-7.1%	51	7	633.3%
E-MICRO GOLD	1,049	1,223.78	-14.3%	978.24	7.3%	1,014	1,477	-31.4%
SILVER	407	421.65	-3.5%	398.43	2.1%	558	226	147.4%
FERROUS PRODUCTS	0	0	-	0	-	0	7	-96.1%
IRON ORE	3	0	-	2.86	-8.7%	1	0	138.8%
Aluminium MW Trans Prem Platts	14	1.3	973.3%	32.24	-56.6%	20	1	3437.3%
ALUMINUM	24	0	-	39.67	-39.3%	24	0	-
Metals Options								
IRON ORE CHINA	0	36.09	-100.0%	0	-	48	23	106.2%
PALLADIUM	455	403.61	12.8%	626.57	-27.3%	616	532	15.8%
NYMEX PLATINUM	321	574.48	-44.1%	539.86	-40.5%	630	729	-13.7%
NYMEX HOT ROLLED STEEL	0	0	-	0	-	0	33	-100.0%
COMEX SILVER	7,858	7,299.7	7.7%	8,982.62	-12.5%	7,250	8,111	-10.6%
SHORT TERM GOLD	0	1.09	-100.0%	0.48	-100.0%	0	1	-61.8%
COMEX GOLD	41,492	30,069.96	38.0%	35,314.33	17.5%	32,919	42,013	-21.6%
COMEX COPPER	73	83.17	-12.0%	94.67	-22.7%	89	144	-37.9%
SHORT TERM	0	0	-	0	-	0	0	-
SILVER	33	0	-	23.62	37.9%	18	0	-
GOLD	133	0	-	212.76	-37.7%	90	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	7,273,904	3,739,860.52	94.5%	6,158,057.38	18.1%	5,634,291	4,768,511	18.2%
Equity Index Futures	3,185,865	2,196,914.83	45.0%	2,578,270.38	23.6%	2,281,799	2,278,770	0.1%
Metals Futures	279,300	263,117.22	6.2%	279,280.81	0.0%	286,804	334,510	-14.3%
Energy Futures	1,463,885	1,393,725.78	5.0%	1,375,441.05	6.4%	1,345,687	1,417,151	-5.0%
FX Futures	900,699	584,877.74	54.0%	1,037,025.19	-13.1%	710,103	825,054	-13.9%
Commodities and Alternative Invest	968,673	791,858.7	22.3%	735,352.86	31.7%	884,390	848,581	4.2%
TOTAL FUTURES	14,072,326	8,970,354.78	56.9%	12,163,427.67	15.7%	11,143,075.38	10,472,577.56	6.4%

*** 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 OCT 2014	ADV OCT 2013	% CHG	ADV SEP 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
TOTAL OPTIONS GROUP								
Interest Rate Options	1,925,594	1,128,456.52	70.6%	1,915,902.19	0.5%	1,481,772	1,134,587	30.6%
Equity Index Options	849,099	484,593.3	75.2%	491,469.14	72.8%	514,147	363,445	41.5%
Metals Options	50,366	38,468.09	30.9%	45,794.91	10.0%	41,661	51,587	-19.2%
Energy Options	301,579	231,328.78	30.4%	220,576.95	36.7%	247,394	257,337	-3.9%
FX Options	82,921	58,999.7	40.5%	110,226	-24.8%	64,727	60,248	7.4%
Commodities and Alternative Invest	302,290	185,127.96	63.3%	303,754.81	-0.5%	237,308	206,368	15.0%
TOTAL OPTIONS	3,511,848	2,126,974.35	65.1%	3,087,724	13.7%	2,587,009.46	2,073,571.74	24.8%
TOTAL COMBINED								
Commodities and Alternative Invest	1,270,962	976,986.65	30.1%	1,039,107.67	22.3%	1,121,699	1,054,949	6.3%
FX	983,620	643,877.44	52.8%	1,147,251.19	-14.3%	774,831	885,302	-12.5%
Equity Index	4,034,964	2,681,508.13	50.5%	3,069,739.52	31.4%	2,795,946	2,642,216	5.8%
Interest Rate	9,199,498	4,868,317.04	89.0%	8,073,959.57	13.9%	7,116,063	5,903,098	20.5%
Energy	1,765,465	1,625,054.57	8.6%	1,596,018	10.6%	1,593,081	1,674,488	-4.9%
Metals	329,666	301,585.3	9.3%	325,075.71	1.4%	328,465	386,096	-14.9%
GRAND TOTAL	17,584,174	11,097,329.13	58.5%	15,251,151.67	15.3%	13,730,084.84	12,546,149.29	9.4%

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