

NYMEX/COMEX Exchange Volume Report - Monthly

October 2009

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Commodity	VOLUME OCT 2009	VOLUME OCT 2008	% CHG	VOLUME SEP 2009	% CHG	VOLUME Y.T.D 2009	
Commodities and Alternative Investments Futu							
ANNUAL NOX09	WW	0	0	-	0	50	
ANNUAL NOX10	YP	0	0	-	0	50	
CARBON CER EURO	VA	0	292	-100.0%	0	469	
CARBON EUA EMISSIONS EURO	RC	0	10	-100.0%	0	53	
COCOA TAS	CJ	208	0		115	80.9%	985
COFFEE	KT	90	442	-79.6%	94	-4.3%	1,190
COTTON	TT	103	387	-73.4%	226	-54.4%	1,540
POLYETHYLENE FUTURES	P6	0	0		0	-	36
REGIONAL GREENHOUSE GAS INIT CO2 ALLO	RJ	55	40	37.5%	440	-87.5%	635
SEAS NOX08	RN	0	0	-	0	-	0
SO2 EMISSIONS	RS	10	1,370	-99.3%	10	0.0%	20
SUGAR 11	YO	820	1,137	-27.9%	915	-10.4%	5,595
Commodities and Alternative Investments Opti							
CARBON CER EURO OPTION	VG	0	0	-	0	600	
CARBON EUA EMISSIONS EURO	AV	0	0	-	0	986	
SO2 OPTION	AS	0	0	-	0	0	
Energy Futures							
URANIUM	UX	0	2,000	-100.0%	403	-100.0%	4,568
CRUDE OIL PHY	CL	13,179,492	11,638,267	13.2%	11,462,233	15.0%	113,922,103
CRUDE OIL	WS	95,638	124,378	-23.1%	94,751	0.9%	994,935
MINY WTI CRUDE OIL	QM	302,477	380,994	-20.6%	281,104	7.6%	2,863,072
BRENT OIL LAST DAY	BZ	1,051	26,342	-96.0%	1,365	-23.0%	28,051
HEATING OIL PHY	HO	1,975,860	1,646,428	20.0%	1,777,302	11.2%	17,469,022
HTG OIL	BH	5,589	4,448	25.7%	6,347	-11.9%	79,008
MINY HTG OIL	QH	18	10	80.0%	10	80.0%	386
RBOB PHY	RB	2,082,530	1,452,922	43.3%	1,600,339	30.1%	17,504,237
MINY RBOB GAS	QU	12	0	-	14	-14.3%	73
LTD NAT GAS	HH	0	0	-	0	-	0
MINY NATURAL GAS	QG	112,244	55,507	102.2%	147,448	-23.9%	856,766
SING FUEL	HZ	0	0		0	-	300
REBCO CRUDE OIL	RE	0	0		0	-	0
REBCO CRUDE OIL FINANCIAL	R2	0	0		0	-	182
NYMEX ETHANOL PHYSICAL	QE	0	25	-100.0%	0	-	0
GC ULS DIESEL	LU	0	48	-100.0%	0	-	0
PJM MONTHLY	JM	12,844	16,651	-22.9%	11,126	15.4%	109,454
CRUDE OIL MACI	XC	0	0	-	0	-	539
NATURAL GAS PHY	NG	5,594,673	3,151,675	77.5%	5,597,662	-0.1%	38,190,455
RBOB GAS TAS	RT	1,100	1,918	-42.6%	7,813	-85.9%	66,750
1.5% FUEL OIL ROTTERDAM B	Z3	0	0		0	-	5
3.5% FUEL OIL CID MED SWA	7D	0	0		30	-100.0%	138
AECO-C/NIT BASIS SWAP	NA	0	46,398	-100.0%	0	-	86,888
AEP-DAYTON HUB DAILY	VD	0	0		0	-	0
AEP-DAYTON HUB MTHLY	VM	38	1,780	-97.9%	64	-40.6%	3,682
AEP-DAYTON HUB OFF-PEAK M	VP	170	5,312	-96.8%	400	-57.5%	11,568
ALGONQUIN CITYGATES BASIS	B4	0	0	-	0	-	1,320
ANR LOUISIANA BASIS SWAP	ND	2,860	12,313	-76.8%	1,712	67.1%	43,575
ANR OKLAHOMA	NE	2,253	8,231	-72.6%	4,512	-50.1%	60,129
ANR OKLA INDEX	IQ	0	0	-	0	-	0
ANR OKLA SWING SWAP	SQ	0	0		0	-	0

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Energy Futures							
APPALACHIAN COAL (PHY)	QL	12,822	10,845	18.2%	20,726	-38.1%	124,102
ARGUS BIODIESEL RME FOB R	1A	395	0		448	-11.8%	2,577
ARGUS CASOLINE CRACK SPRE	RG	3,622	7,476	-51.6%	5,771	-37.2%	86,231
ARGUS GASOLINE NW BALMO S	B9	383	0	-	311	23.2%	3,425
ARGUS LLS VS. WTI (ARG) T	E5	0	0		0	-	543
ARGUS PROPAN FAR EST INDE	7E	198	0		245	-19.2%	1,438
ARGUS PROPAN(SAUDI ARAMCO	9N	51	0	-	4	1175.0%	373
BRENT BALMO SWAP	J9	654	0		441	48.3%	3,843
BRENT CALENDAR SWAP	CY	20,483	62,401	-67.2%	12,749	60.7%	276,776
BRENT CFD(PLATTS) VS FRNT	1C	283	0		470	-39.8%	11,857
BRENT CFD SWAP	6W	5,152	0		1,930	166.9%	55,070
BRENT FINANCIAL FUTURES	BB	10,240	8,162	25.5%	12,688	-19.3%	243,544
CAISO SP15 EZGNHUB5 MW P	9X	0	0				0
CARBON RGGI EMISSIONS O	RGI	1,405	0				1,405
CENTERPOINT BASIS SWAP	PW	13,811	21,634	-36.2%	13,905	-0.7%	152,223
CENTERPOINT EAST INDEX	II	1,812	600	202.0%	868	108.8%	9,369
CENTERPOINT EAST SWING SW	VX	0	30	-100.0%	0	-	0
CHICAGO BASIS SWAP	NB	0	72,562	-100.0%	0	-	72,646
CHICAGO ETHANOL SWAP	CU	1,675	4,560	-63.3%	1,571	6.6%	9,375
CHICAGO INDEX SWAP	IS	0	900	-100.0%	0	-	3,481
CHICAGO SWING FUTURE	SS	600	48	1150.0%	0	-	3,008
CHICAGO UNL GAS PL VS RBO	3C	0	0		0	-	300
CIG BASIS	CI	2,336	10,185	-77.1%	5,551	-57.9%	38,705
CIG ROCKIES NG INDEX SWA	Z8	488	390	25.1%	496	-1.6%	5,302
CIG ROCKIES NG SWING	U8	180	0	-	122	47.5%	726
CINERGY HUB OFF-PEAK MONT	EJ	3,876	5,918	-34.5%	3,346	15.8%	28,658
CINERGY HUB PEAK DAILY FU	CC	0	0	-	0	-	0
CINERGY HUB PEAK MONTH	EM	3,852	3,862	-0.3%	4,686	-17.8%	36,970
CIN HUB 5MW D AH O PK	K2	164,496	0		46,640	252.7%	541,240
CIN HUB 5MW D AH PK	H5	13,744	0		3,460	297.2%	42,503
CIN HUB 5MW REAL TIME O P	H4	97,440	0		46,640	108.9%	214,848
CIN HUB 5MW REAL TIME PK	H3	4,100	0		3,470	18.2%	15,001
COLUMB GULF MAINLINE NG B	5Z	6,194	0		10,820	-42.8%	73,335
COLUMBIA GULF MAIN NAT G	L2	0	0		0	-	556
COLUMBIA GULF ONSHORE	GL	3,462	36,531	-90.5%	2,510	37.9%	97,904
CONWAY NATURAL GASOLINE (OPIS) SWAP	8L	140	0		45	211.1%	185
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	115	0				115
CONWAY PROPANE 5 DECIMALS SWAP	8K	860	0		55	1463.6%	915
CONWAY PROPANE (OPIS) SWA	W1	53	0	-	381	-86.1%	6,971
CRUDE OIL MONTHLY	6C	0	0		0	-	15
DATED TO FRONTLINE BRENT	FY	15,758	44,511	-64.6%	6,130	157.1%	125,735
DAWN BASIS SWAP FUTURE	DW	0	0		0	-	100
DEMARC INDEX FUTURE	DI	120	1,470	-91.8%	620	-80.6%	2,376
DEMARC SWING SWAP	DT	240	300	-20.0%	0	-	1,136
DIESEL 10P BRG FOB RDM VS	7X	10	0		5	100.0%	224
DIESEL 10PPM BARGES FOB B	U7	0	0	-	0	-	0
DIESEL 10PPM NWELEHAVRE V ICE	S5	195	0				195
DIESEL 10PPM NWE LE HAVRE V ICE SWP	S3	0	0		5	-100.0%	5
DOMINION-APPALACHIA SWING	SH	0	0	-	0	-	72
DOMINION TRAN INC - APP I	IH	600	602	-0.3%	124	383.9%	37,542
DOMINION TRANSMISSION INC	PG	3,446	18,456	-81.3%	4,544	-24.2%	91,523
DOW JONES MID-COLUMBIA FU	DO	0	0	-	0	-	0
DOW JONES PALO VERDE	DP	0	0	-	0	-	0

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DUBAI CRUDE OIL BALMO	BI	100	430	-76.7%	474	-78.9%	2,494
DUBAI CRUDE OIL CALENDAR	DC	77,749	72,187	7.7%	80,645	-3.6%	784,167
EASTERN RAIL DELIVERY CSX	QX	2,785	3,735	-25.4%	3,030	-8.1%	25,460
EAST/WEST FUEL OIL SPREAD	EW	1,053	2,116	-50.2%	1,216	-13.4%	15,662
EIA FLAT TAX ONHWAY DIESE	A5	245	0		1,347	-81.8%	5,784
EIA ON HIGHWAY DIESEL SWA	HI	0	300	-100.0%	0	-	3,920
EL PASO PERMIAN INDEX SWA	IL	4,320	4,110	5.1%	2,046	111.1%	37,500
EL PASO PERMIAN SWING FUT	SL	450	149	202.0%	418	7.7%	4,263
ERCOT HOU MCPE50MW DAILY PEAK	2S	1	0		0	-	5
ERCOT HOU MCPE50MW OFF	2N	0	0		0	-	22
ERCOT HOU MCPE50MW PEAK	2W	0	0		0	-	8,295
ERCOT NORTH MCPE50MW DAILY OFF	3F	0	0		6	-100.0%	39
ERCOT NORTH MCPE50MW OFF	2X	384	0		13,992	-97.3%	32,774
ERCOT NORTH MCPE50MW PEAK	2P	0	0		66	-100.0%	708
ERCOT NORTH PEAK SWAP	MT	0	0	-	0	-	0
ERCOT NORTH ZMCPE 5MW OFFPEAK	I8	24	0				24
ERCOT NORTH ZMCPE 5MW PEAK	I5	2,755	0				2,755
ERCOT SOUTH MCPE 50MW PEAK	2Q	65	0		0	-	86
ERCOT WEST MCPE50MW DAILY OFF	3J	0	0		1	-100.0%	9
ETHANOL T1FOB RTDM EX DUTY SWP	2M	350	0		260	34.6%	710
EURO 1% FUEL OIL NEW BALM	KX	95	145	-34.5%	265	-64.2%	1,744
EURO 3.5% FUEL OIL M CRK	FL	0	768	-100.0%	0	-	0
EURO 3.5% FUEL OIL RDAM B	KR	349	327	6.7%	579	-39.7%	4,239
EURO 3.5% FUEL OIL SPREAD	FK	0	79	-100.0%	35	-100.0%	660
EURO GASOIL 10 CAL SWAP	GT	18	0	-	0	-	42
EURO GASOIL 10PPM VS ICE	ET	632	771	-18.0%	322	96.3%	4,285
EURO GASOIL 50 CIF VS ICE	EE	0	42	-100.0%	0	-	0
EURO GASOIL 50 FOB VS ICE	EO	0	0		0	-	0
EURO GASOIL 50PPM VS ICE	EY	0	34	-100.0%	0	-	0
EURO GASOIL BARGE VS ICS	EI	0	0	-	0	-	0
EURO GASOIL FOB ICE	EF	0	10	-100.0%	0	-	0
EURO GASOIL NWE ICE	EC	0	0	-	0	-	0
EUROPE 1% FUEL OIL NWE CA	UF	2,183	4,080	-46.5%	1,805	20.9%	18,937
EUROPE 1% FUEL OIL RDAM C	UH	744	3,311	-77.5%	1,107	-32.8%	7,698
EUROPE 3.5% FUEL OIL MED	UI	0	81	-100.0%	45	-100.0%	330
EUROPE 3.5% FUEL OIL RDAM	UV	9,359	15,404	-39.2%	9,469	-1.2%	106,930
EUROPEAN GASOIL (ICE)	7F	158	0		595	-73.4%	1,412
EUROPEAN NAPHTHA BALMO	KZ	106	24	341.7%	85	24.7%	715
EUROPEAN NAPHTHA CRACK SPR	EN	8,343	8,236	1.3%	9,817	-15.0%	89,639
EUROPEAN UNL GAS 50PPM SW	EU	0	120	-100.0%	0	-	0
EUROPE DATED BRENT SWAP	UB	2,961	1,460	102.8%	3,382	-12.4%	60,302
EUROPE JET KERO NWE CALSW	UJ	60	60	0.0%	71	-15.5%	575
EUROPE JET KERO RDAM CALS	UR	0	0		0	-	6
EUROPE NAPHTHA CALSWAP	UN	2,784	1,397	99.3%	2,295	21.3%	19,873
EURO PROPANE CIF ARA SWA	PS	396	263	50.6%	462	-14.3%	2,726
EURO ULSD 50 CIF MED CS	EH	0	33	-100.0%	0	-	0
EURO ULSD 50 FOB CS	EL	0	0		0	-	0
EURO ULSD 50PPM CIF CS	ES	0	0		0	-	0
FAME 0 BIODIESEL FOB RTDM SWP	2L	1,010	0		480	110.4%	2,113
FL GAS ZONE 3 NAT GAS IND	Q9	0	0		0	-	668
FLORIDA GAS ZONE3 BASIS S	FP	1,100	5,148	-78.6%	800	37.5%	34,603
FUEL OIL CRACK VS ICE	FO	6,919	14,070	-50.8%	4,922	40.6%	67,471
FUEL OIL NWE CRACK VS ICE	FI	392	1,941	-79.8%	192	104.2%	6,630

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Energy Futures							
FUEL OIL (PLATS) CAR CM	1W	183	0		115	59.1%	595
FUEL OIL (PLATS) CAR CN	1X	15	0		0	-	60
FUELOIL SWAP:CARGOES VS.B	FS	1,033	3,525	-70.7%	1,793	-42.4%	20,629
GAS EURO-BOB OXY NWE BARGES	7H	1,764	0		1,550	13.8%	4,410
GAS EURO-BOB OXY NWE BARGES CRK	7K	3,948	0		1,500	163.2%	6,336
GASOIL 0.1 BARGES FOB RD	B8	0	0	-	0	-	0
GASOIL 0.1 BRGS FOB VS IC	6V	0	0		15	-100.0%	119
GASOIL 0.1 CARGOES CIF NE	TW	14	0				14
GASOIL 0.1CARGOES FOB NWA	WR	0	0	-	0	-	0
GASOIL 0.1 CIF MED SWAP	Z4	100	0		0	-	108
GASOIL 0.1CIF MED VS ICE	Z5	420	51	723.5%	364	15.4%	2,606
GASOIL 0.1 CIF NW BALMO S	B7	0	0	-	0	-	0
GASOIL 0.1 CIF NWE VS ISE	TU	5	297	-98.3%	43	-88.4%	1,074
GASOIL 0.1 CIF VS ICE GAS	8W	80	0		15	433.3%	180
GASOIL 0.1 CRG CIF NW VS	4V	7	0		5	40.0%	39
GASOIL 0.1 RDAM BRGS VS I	WQ	672	1,889	-64.4%	516	30.2%	13,487
GASOIL 0.1 ROTTERDAM BARG	VL	263	105	150.5%	288	-8.7%	1,438
GASOIL 10P CRG CIF NW VS	3V	40	0		68	-41.2%	385
GASOIL 10PPM CARGOES CIF	TY	104	18	477.8%	0	-	190
GASOIL 10PPM VS ICE SWAP	TP	1,395	508	174.6%	1,007	38.5%	8,029
GASOIL BULLET SWAP	BG	219	17	1188.2%	279	-21.5%	3,376
GASOIL CALENDAR SWAP	GX	1,398	1,108	26.2%	1,121	24.7%	11,947
GASOIL CRACK SPREAD CALEN	GZ	13,057	47,684	-72.6%	12,327	5.9%	239,129
GASOIL MINI CALENDAR SWAP	QA	0	1,317	-100.0%	0	-	0
GASOLINE UP-DOWN (ARGUS)	UZ	542	0	-	850	-36.2%	2,692
GASOLINE UP-DOWN BALMO SW	1K	25	0		0	-	250
GC GASOLINE CRK SPR (ARGU	CK	100	0		0	-	475
GULF COAST 3% FUEL OIL BA	VZ	1,906	665	186.6%	1,940	-1.8%	13,298
GULF COAST GASOLINE CLNDR	GS	310	1,324	-76.6%	0	-	2,642
GULF COAST HEATING OIL CL	GP	0	0	-	0	-	364
GULF COAST JET FUEL CLNDR	GE	0	250	-100.0%	240	-100.0%	410
GULF COAST JET VS NYM 2 H	ME	6,700	3,760	78.2%	6,900	-2.9%	75,616
GULF COAST LOW S DIESEL C	LW	0	0	-	0	-	0
GULF COAST NO.6 FUEL OIL	MF	61,898	40,676	52.2%	95,621	-35.3%	569,569
GULF COAST NO.6 FUEL OIL	MG	10,045	11,216	-10.4%	9,931	1.1%	61,876
GULF COAST ULSD CALENDAR	LY	289	420	-31.2%	650	-55.5%	6,962
GULF COAST ULSD CRACK SPR	GY	0	0	-	6	-100.0%	81
GULF CO HEAT OIL (ARGUS) VS HEATING	7U	395	0		894	-55.8%	5,564
HEATING OIL MONTHLY (LATE PRICED)	6H	0	0		0	-	147
HEATING OIL VS ICE GASOIL	HA	3,571	5,026	-28.9%	5,505	-35.1%	64,750
HENRY HUB BASIS SWAP	HB	46,356	58,492	-20.7%	25,469	82.0%	274,962
HENRY HUB INDEX SWAP FUTU	IN	5,040	39,806	-87.3%	15,813	-68.1%	170,170
HENRY HUB SWAP	NN	1,990,283	2,934,218	-32.2%	2,493,840	-20.2%	21,800,476
HENRY HUB SWING FUTURE	SN	4,640	3,911	18.6%	45	10211.1%	16,679
HOUSTON SHIP CHANNEL BASI	NH	41,143	73,647	-44.1%	52,235	-21.2%	516,354
HOUSTON SHIP CHANNEL INDE	IP	5,200	12,082	-57.0%	1,530	239.9%	66,253
HOUSTON SHIP CHANNEL SWIN	SM	0	3,336	-100.0%	0	-	4,785
HUSTN SHIP CHNL PIPE SWP	XJ	0	0				0
ICE BRENT DUBAI SWAP	DB	8,930	18,655	-52.1%	16,785	-46.8%	176,127
ICE GASOIL BALMO SWAP	U9	0	0	-	0	-	37
ILLINOIS HUB PEAK MONTH S	OM	0	0				0
ILLINOIS OFF-PEAK MONTH S	OJ	0	0				0
IN DELIVERY MONTH CER	6S	2,582	0		275	838.9%	2,957

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IN DELIVERY MONTH EUA	6T	2,545	0		3,187	-20.1%	5,732
ISO NEW ENGLAND OFF-PEAK	KI	1,206	3,150	-61.7%	614	96.4%	24,894
ISO NEW ENGLAND PK LMP	NI	4,066	6,156	-34.0%	3,638	11.8%	30,907
JAPAN C&F NAPHTHA CRACK S	JB	0	0	-	0	-	30
JAPAN C&F NAPHTHA SWAP	JA	3,627	1,016	257.0%	2,915	24.4%	25,865
JAPAN NAPHTHA BALMO SWAP	E6	7	0		0	-	145
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	0	0		150	-100.0%	290
JET BARGES VS ICE GASOIL	JR	24	118	-79.7%	9	166.7%	190
JET CIF NWE VS ICE	JC	1,402	2,842	-50.7%	1,718	-18.4%	15,191
JET FUEL BRG FOB RDM VS I	9Q	0	0		0	-	5
JET FUEL CARGOES CIF NEW	F3	0	0	-	0	-	15
JET FUEL CRG CIF NEW VS I	6X	17	0		101	-83.2%	577
JET FUEL UP-DOWN BALMO CL	1M	50	0		0	-	75
JET UP-DOWN(ARGUS) SWAP	JU	450	0		750	-40.0%	5,700
KERN RIVER OPAL PLANT SWI	SR	60	1,000	-94.0%	304	-80.3%	5,440
KERN RIVER WY BASIS SWAP	NV	0	0	-	0	-	0
LA CARB DIESEL (OPIS)	LX	0	0		0	-	259
LA CARB DIESEL (OPIS) SWA	KL	375	1,025	-63.4%	775	-51.6%	12,842
LA CARBOB GASOLINE(OPIS)S	JL	75	110	-31.8%	750	-90.0%	2,825
LA JET FUEL VS NYM NO 2 H	MQ	0	0	-	0	-	162
LA JET (OPIS) SWAP	JS	2,325	1,025	126.8%	3,400	-31.6%	27,872
LLS (ARGUS) CALENDAR SWAP	XA	0	0		0	-	200
LLS (ARGUS) TRADE MONTH S	LI	0	0				0
LLS (ARGUS) VS WTI SWAP	WJ	0	845	-100.0%	180	-100.0%	1,745
LLS (ARGUS) VS WTI TRD MT	WK	0	360	-100.0%	0	-	512
LOS ANGELES CARB GASOLINE	MH	0	0	-	0	-	36
LOS ANGELES CARB GAS VS N	MI	0	0	-	0	-	0
MALIN	PB	0	14,278	-100.0%	0	-	14,897
MALIN NG SWING	W9	0	150	-100.0%	0	-	724
MARS (ARGUS) VS WTI SWAP	YX	0	0		0	-	1,500
MARS (ARGUS) VS WTI TRD M	YV	0	0	-	810	-100.0%	3,150
MICHCON NG INDEX SWAP	Y8	0	360	-100.0%	0	-	5,413
MICHCON NG SWING	T8	0	0		0	-	62
MICHIGAN BASIS	NF	19,256	32,496	-40.7%	10,372	85.7%	157,378
MICHIGAN HUB OFF-PEAK MON	HJ	96	0	-	0	-	96
MICHIGAN HUB PEAK MONTH S	HM	96	0	-	0	-	216
MISO 5MW OFF PEAK	4R	71,808	0				71,808
MISO 5MW PEAK	4Q	5,048	0				5,048
MONT BELVIEU ETHANE 5 DECIMAL	C0	9,601	0		5,921	62.2%	16,737
MONT BELVIEU ETHANE (OPIS	W8	5,180	0	-	1,880	175.5%	55,431
MONT BELVIEU ETHANE OPIS BALMO	8C	75	0				75
MONT BELVIEU ETHYLENE	1F	580	0		240	141.7%	1,320
MONT BELVIEU ISBT (OPIS)	Y2	60	0		24	150.0%	918
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	13,605	0		16,396	-17.0%	35,180
MONT BELVIEU LDH PROPANE OPIS BALMO	8O	155	0				155
MONT BELVIEU NAT GAS (OPI	W3	911	0	-	3,280	-72.2%	38,795
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	4,163	0		549	658.3%	4,712
MONT BELVIEU NATURAL GASOLINE BALMO	R0	60	0				60
MONT BELVIEU NORMAL BUTANE 5 DECIMAL	D0	7,381	0		7,265	1.6%	16,419
MONT BELVIEU NORMAL BUTANE BALMO	8J	40	0				40
MONT BELVIEU NRM BTN (OPI	Z2	214	0	-	806	-73.4%	58,285
MT. BELVIEU ETHANE (OPIS)	V4	55	0		0	-	390
MT. BELVIEU NAT GAS (OPIS	V5	40	0		55	-27.3%	1,211

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Energy Futures							
MT. BELVIEU NRM BTN (OPIS	Y5	239	0		208	14.9%	1,858
MT. BELVIEU PROPANE (OPIS	V6	110	0		285	-61.4%	1,479
NATURAL GAS PEN SWP	NP	866,502	1,216,631	-28.8%	970,940	-10.8%	9,454,029
NBP HENRY HUB BASIS SWAP FUT	E2	60	0		30	100.0%	90
NEPOOL CNCTCT 5MW D AH O	P3	140,240	0		0	-	872,094
NEPOOL CONECTIC 5MW D AH	P2	7,660	0		0	-	48,960
NEPOOL INTR HUB 5MW D AH	H2	519,551	0		309,858	67.7%	2,099,066
NEPOOL INTR HUB 5MW D AH	U6	28,968	0		15,353	88.7%	121,742
NEPOOL MAINE 5MW D AH O E	W2	0	0		8,660	-100.0%	67,644
NEPOOL MAINE 5MW D AH PK	P9	0	0		476	-100.0%	3,775
NEPOOL NE MASS 5MW D AH O	P8	67,478	0		11,850	469.4%	204,984
NEPOOL NE MASS 5MW D AH P	P7	3,746	0		640	485.3%	14,849
NEPOOL SE MASS 5MW D AH O	P5	23,320	0		18,688	24.8%	171,464
NEPOOL SE MASS 5MW D AH P	P4	1,280	0		1,022	25.2%	12,432
NEPOOL W CNT MASS 5MW D A	L9	9,344	0		0	-	277,045
NEPOOL W CNTR M 5MW D AH	R6	511	0		0	-	17,055
NEW ENGLAND HUB PEAK DAIL	CE	196	10	1860.0%	10	1860.0%	266
NEW YORK 0.3% FUEL OIL HI	8N	550	0	-	855	-35.7%	3,075
NEW YORK ETHANOL SWAP	EZ	1,195	156	666.0%	730	63.7%	6,368
NEW YORK HUB ZONE G PEAK	GN	0	0		0	-	320
NGPL MID-CONTINENT	NL	23,551	23,870	-1.3%	29,551	-20.3%	247,961
NGPL MIDCONTINENT INDEX	IW	300	540	-44.4%	248	21.0%	12,994
NGPL MIDCONTINENT SWING S	PX	0	120	-100.0%	0	-	736
NGPL STX BASIS	T5	1,710	2,575	-33.6%	7,269	-76.5%	49,131
NGPL STX NAT GAS INDEX SW	N6	0	0		488	-100.0%	1,096
NGPL STX NAT GAS SWING SW	Q7	0	0		0	-	60
NGPL TEX /OK	PD	33,630	52,839	-36.4%	24,934	34.9%	365,247
NGPL TEXOK INDEX	OI	6,184	1,050	489.0%	3,472	78.1%	32,547
NGPL TEXOK SWING SWAP	OX	0	300	-100.0%	0	-	2,349
N ILLINOIS HUB DAILY	UD	0	0		0	-	0
N ILLINOIS HUB MTHLY	UM	1,130	8,408	-86.6%	1,672	-32.4%	34,625
NO 2 UP-DOWN SPREAD CALEN	UT	3,645	1,400	160.4%	1,260	189.3%	14,680
NORTHEN NATURAL GAS DEMAR	PE	9,766	27,670	-64.7%	11,094	-12.0%	160,424
NORTHEN NATURAL GAS VENTU	PF	20,729	20,258	2.3%	14,149	46.5%	244,888
NORTHERN ILLINOIS OFF-PEA	UO	1,808	13,740	-86.8%	1,406	28.6%	27,727
NORTHWEST ROCKIES BASIS S	NR	17,674	45,967	-61.6%	19,117	-7.5%	226,846
N ROCKIES PIPE SWAP	XR	0	0				0
NWE GASOLINE SWAP-ARGUS P	AR	2,898	4,022	-27.9%	3,863	-25.0%	48,403
NY 0.7% FUEL OIL (PLATTS	Y4	0	0		300	-100.0%	300
NY1% VS GC SPREAD SWAP	VR	3,760	2,993	25.6%	3,869	-2.8%	33,305
NY 2.2% FUEL OIL (PLATTS	Y3	0	0		600	-100.0%	3,925
NY 3.0% FUEL OIL (PLATTS	H1	185	0		0	-	1,460
NY HARBOR 0.3% FUEL OIL S	VQ	0	0	-	0	-	345
NY HARBOR 1% FUEL OIL BAL	VK	130	1	12900.0%	654	-80.1%	4,850
NY HARBOR HEAT OIL SWP	MP	16,481	20,853	-21.0%	9,916	66.2%	115,646
NY HARBOR RESIDUAL FUEL 1	MM	11,958	12,491	-4.3%	11,807	1.3%	162,880
NY HARBOR RESIDUAL FUEL C	ML	150	2,465	-93.9%	1,025	-85.4%	4,397
NYH NO 2 CRACK SPREAD CAL	HK	17,137	11,028	55.4%	19,104	-10.3%	129,497
NY H OIL PLATTS VS NYMEX	YH	0	50	-100.0%	645	-100.0%	1,345
NY HRBR CONV GASOLINE VS	RZ	0	75	-100.0%	0	-	601
NYISO A	KA	426	11,715	-96.4%	2,347	-81.8%	8,929
NYISO A OFF-PEAK	KB	92	3,094	-97.0%	578	-84.1%	4,960
NYISO G	KG	0	1,017	-100.0%	1,752	-100.0%	9,077

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NYISO G OFF-PEAK	KH	108	2,960	-96.4%	480	-77.5%	9,196
NYISO J	KJ	808	696	16.1%	65	1143.1%	5,971
NYISO J OFF-PEAK	KK	30	350	-91.4%	10	200.0%	2,342
NYISO ZONE A 5MW D AH O P	K4	32,760	0		35,724	-8.3%	261,602
NYISO ZONE A 5MW D AH PK	K3	0	0		256	-100.0%	11,114
NYISO ZONE C 5MW D AH O P	A3	0	0		35,724	-100.0%	108,840
NYISO ZONE C 5MW D AH PK	Q5	0	0		1,976	-100.0%	5,995
NYISO ZONE G 5MW D AH O P	D2	46,920	0		23,700	98.0%	108,900
NYISO ZONE G 5MW D AH PK	T3	1,535	0		3,320	-53.8%	8,869
NYISO ZONE J 5MW D AH O P	D4	4,664	0		28,364	-83.6%	37,768
NYISO ZONE J 5MW D AH PK	D3	1,828	0		2,406	-24.0%	7,472
NY JET FUEL (ARGUS) VS HEATING OIL	5U	0	0		50	-100.0%	50
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	300	0		0	-	400
NYMEX ALUMINUM FUTURES	AN	0	150	-100.0%	0	-	0
NYMEX ULSD VS NYMEX HO	UY	2	110	-98.2%	75	-97.3%	558
NY ULSD (ARGUS) VS HEATING OIL	7Y	255	0		0	-	530
ONEOK OKLAHOMA NAT GAS IN	C7	0	0		0	-	1,020
ONEOK OKLAHOMA NG BASIS	8X	1,729	0		4,267	-59.5%	19,093
OPIS PHYSICAL ETHANE	3Q	360	0		10	3500.0%	370
OPIS PHYSICAL LDH PROPANE	3N	325	0		270	20.4%	625
OPIS PHYSICAL NATURAL GASOLINE	3R	850	0		695	22.3%	2,035
OPIS PHYSICAL NONLDH PROPANE	3P	25	0		175	-85.7%	260
OPIS PHYSICAL NORMAL BUTANE	3M	2,360	0		225	948.9%	3,241
PANHANDLE BASIS SWAP FUTU	PH	89,174	231,069	-61.4%	77,999	14.3%	1,128,175
PANHANDLE INDEX SWAP FUTU	IV	2,364	5,868	-59.7%	372	535.5%	23,661
PANHANDLE PIPE SWAP	XH	0	0				0
PANHANDLE SWING FUTURE	SV	60	1,787	-96.6%	160	-62.5%	5,948
PERMIAN BASIS SWAP	PM	8,824	28,614	-69.2%	21,313	-58.6%	138,689
PG&E CITYGATE INDEX	IK	0	2,400	-100.0%	0	-	8,084
PGE CITYGATE PIPE SWAP	XQ	0	0				0
PG&E CITYGATE SWING SWAP	SK	0	780	-100.0%	45	-100.0%	1,283
PGE&E CITYGATE	PC	0	31,330	-100.0%	0	-	30,971
PJM AD HUB 5MW REAL TIME	V3	0	0		0	-	70,170
PJM AD HUB 5MW REAL TIME	Z9	840	0		0	-	9,962
PJM AECO DA OFF-PEAK	X1	0	0		0	-	3,920
PJM AECO DA PEAK	Y1	0	0		0	-	308
PJM BGE DA OFF-PEAK	R3	350,600	0	-	0	-	778,497
PJM BGE DA PEAK	E3	18,660	0		765	2339.2%	46,248
PJM COMED 5MW D AH O PK	D9	0	0		9,296	-100.0%	140,096
PJM COMED 5MW D AH PK	D8	0	0		514	-100.0%	9,122
PJM DAILY	JD	0	0	-	0	-	170
PJM DAYTON DA OFF-PEAK	R7	6,362	0	-	10,192	-37.6%	245,513
PJM DAYTON DA PEAK	D7	9,370	0	-	572	1538.1%	35,536
PJM DPL DA OFF-PEAK	E8	0	0	-	0	-	99,290
PJM DPL DA PEAK	L8	172	0	-	0	-	5,635
PJM EASTERNH DA OFF-PEAK	F4	0	0	-	9,296	-100.0%	375,339
PJM EASTERNH DA PEAK	E9	1,412	0	-	3,070	-54.0%	50,360
PJM JCPL DA OFF-PEAK	F2	0	0	-	392	-100.0%	560,500
PJM JCPL DA PEAK	J2	372	0	-	440	-15.5%	36,764
PJM NI HUB 5MW REAL TIME	B3	440	0		6,381	-93.1%	24,031
PJM NI HUB 5MW REAL TIME	B6	8,020	0		56,391	-85.8%	350,754
PJM NILL DA OFF-PEAK	L3	79,348	0	-	75,071	5.7%	1,462,200
PJM NILL DA PEAK	N3	5,343	0	-	6,564	-18.6%	83,928

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Energy Futures							
PJM OFF-PEAK LMP SWAP FUT	JP	7,294	15,256	-52.2%	2,892	152.2%	57,223
PJM PECO ZONE5MW PEAK CAL MO DAY AH	4N	2,560	0				2,560
PJM PECO DA OFF-PEAK	Q8	478,440	0	-	73,750	548.7%	1,174,445
PJM PECO DA PEAK	R8	30,014	0	-	6,834	339.2%	89,719
PJM PPL DA OFF-PEAK	F5	86,966	0		51,304	69.5%	212,982
PJM PPL DA PEAK	L5	12,879	0		2,816	357.4%	19,787
PJM PSEG DA OFF-PEAK	W6	116,761	0	-	3,186	3564.8%	2,569,026
PJM PSEG DA PEAK	L6	10,324	0	-	3,728	176.9%	183,785
PJM WESTH DA OFF-PEAK	E4	1,086,625	0	-	145,024	649.3%	6,263,864
PJM WESTHDA PEAK	J4	77,861	0	-	16,789	363.8%	477,206
PJM WESTH RT OFF-PEAK	N9	424,450	0	-	48,354	777.8%	1,694,629
PJM WESTH RT PEAK	L1	23,247	0	-	4,402	428.1%	92,563
PREMIUM UNLD 10P CIF FOB	2G	0	0		0	-	10
PREMIUM UNLD 10P FOB MED	3G	82	0		100	-18.0%	670
PREMIUM UNLD 10PPM CARGOE	4G	3	0		0	-	33
PREMIUM UNLEAD 10PPM FOB	8G	5	0		72	-93.1%	259
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0		0	-	29
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	10	0		12	-16.7%	34
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	0	0		0	-	300
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	445	0		1,095	-59.4%	2,620
PROPANE SWAP	PT	548	13,797	-96.0%	3,644	-85.0%	109,143
RBOB CALENDAR SWAP	RL	12,153	11,221	8.3%	6,009	102.2%	92,649
RBOB CRACK SPREAD	RM	13,976	14,978	-6.7%	14,454	-3.3%	124,890
RBOB GAS	RTT	3,374	0				3,374
RBOB GASOLINE BALMO CLNDR	1D	666	0		0	-	2,555
RBOB MONTHLY (LATE PRICED)	6R	0	0		0	-	348
RBOB (PLATTS) CAL SWAP	RY	0	0		0	-	0
RBOB UP-DOWN CALENDAR SWA	RV	7,100	7,613	-6.7%	5,078	39.8%	77,643
RBOB VS HEATING OIL SWAP	RH	0	0	-	30	-100.0%	2,530
ROCKIES KERN OPAL - NW IN	IR	4,890	1,860	162.9%	992	392.9%	26,955
SAN JUAN BASIS SWAP	NJ	6,025	25,004	-75.9%	5,804	3.8%	85,769
SAN JUAN INDEX	IJ	2,040	300	580.0%	868	135.0%	9,233
SAN JUAN PIPE SWAP	XX	0	0				0
SAN JUAN SWING SWAP	SJ	862	0	-	170	407.1%	2,861
SINGAPORE 180CST BALMO	BS	349	201	73.6%	249	40.2%	4,794
SINGAPORE 380CST BALMO	BT	44	20	120.0%	65	-32.3%	793
SINGAPORE 380CST FUEL OIL	SE	462	449	2.9%	482	-4.1%	4,955
SINGAPORE FUEL 180CST CAL	UA	11,446	12,026	-4.8%	9,445	21.2%	115,638
SINGAPORE FUEL OIL SPREAD	SD	573	834	-31.3%	581	-1.4%	10,586
SINGAPORE GASOIL BALMO	VU	2,722	1,714	58.8%	1,220	123.1%	24,069
SINGAPORE GASOIL SWAP	SG	29,514	27,604	6.9%	26,359	12.0%	282,608
SINGAPORE GASOIL VS ICE	GA	2,225	5,325	-58.2%	5,652	-60.6%	62,214
SINGAPORE JET KERO BALMO	BX	300	452	-33.6%	414	-27.5%	7,300
SINGAPORE JET KERO GASOIL	RK	4,300	5,090	-15.5%	2,750	56.4%	56,941
SINGAPORE JET KEROSENE SW	KS	6,480	9,751	-33.5%	5,158	25.6%	71,881
SINGAPORE JET KERO VS. GASOIL BALMO	ZO	50	0				50
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	100	0		100	0.0%	275
SINGAPORE MOGAS 92 UNLEADED SWP	1N	2,275	0		1,050	116.7%	6,472
SINGAPORE NAPHTHA BALMO	KU	0	100	-100.0%	0	-	550
SINGAPORE NAPHTHA SWAP	SP	520	4,878	-89.3%	600	-13.3%	12,373
SOCAL BASIS SWAP	NS	462	86,752	-99.5%	1,571	-70.6%	107,658
SOCAL INDEX	IF	0	4,264	-100.0%	0	-	20,713
SOCAL PIPE SWAP	XN	0	0				0

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SOCAL SWING SWAP FUTURE	SF	0	5,044	-100.0%	40	-100.0%	6,297
SONAT BASIS SWAP FUTURE	SZ	5,695	10,163	-44.0%	1,956	191.2%	68,337
SOUTHERN NAT LA NAT GAS	M8	0	0		310	-100.0%	3,362
SOUTH STAR TEX OKLHM KNS	8Z	546	0		93	487.1%	2,747
Sumas Basis Swap	NK	334	3,959	-91.6%	1,028	-67.5%	5,563
SUMAS INDEX	IU	0	330	-100.0%	0	-	1,282
SUMAS SWING SWAP FUTURE	SU	0	0	-	0	-	2,031
TC2 ROTTERDAM TO USAC 37K	TM	5	257	-98.1%	45	-88.9%	330
TC4 SINGAPORE TO JAPAN 30	TJ	0	55	-100.0%	5	-100.0%	225
TC5 RAS TANURA TO YOKOHAM	TH	325	120	170.8%	400	-18.7%	4,265
TCO BASIS SWAP	TC	10,229	29,713	-65.6%	5,543	84.5%	95,514
TCO NG INDEX SWAP	Q1	0	540	-100.0%	7,474	-100.0%	20,183
TCO NG SWING	A1	0	0		0	-	208
TD3 MEG TO JAPAN 250K MT	TL	25	130	-80.8%	0	-	616
TD5 WEST AFRICA TO USAC 1	TI	0	0		0	-	105
TD7 NORTH SEA TO CONTINEN	TK	0	0		0	-	10
TENNESSEE 500 LEG BASIS S	NM	1,294	9,314	-86.1%	5,533	-76.6%	123,174
TENNESSEE 500 LEG NG INDE	Y7	60	0	-	0	-	11,895
TENNESSEE 500 LEG NG SWIN	T7	0	0		0	-	60
TENNESSEE 800 LEG NG BASI	6Z	856	0		3,300	-74.1%	5,446
TENNESSEE ZONE 0 BASIS SW	NQ	500	3,530	-85.8%	2,147	-76.7%	11,420
TENNESSEE ZONE 0 NG INDE	Q4	3,046	720	323.1%	744	309.4%	7,439
TENNESSEE ZONE 0 NG SWIN	T4	0	0		0	-	584
Tetco ELA Basis	TE	3,348	5,953	-43.8%	1,271	163.4%	43,204
TETCO M-3 INDEX	IX	3,216	11,340	-71.6%	15,989	-79.9%	112,269
TETCO NG STX SWING	T2	0	0		248	-100.0%	584
Tetco STX Basis	TX	466	3,072	-84.8%	1,504	-69.0%	10,639
TETCO STX NG INDEX SWAP	Q2	600	180	233.3%	992	-39.5%	6,520
TEXAS EASTERN ZONE M-3 BA	NX	18,036	43,969	-59.0%	5,372	235.7%	193,120
TEXAS EASTERN ZONE M-3 SW	SX	28	0	-	0	-	846
TEXAS EAST WLA NAT GAS IN	C2	0	0		764	-100.0%	6,692
TEXAS EAST W LOUISIANA NG	8B	5,166	0		3,910	32.1%	16,168
TEXAS GAS ZONE 1 NAT GAS	N4	0	0		403	-100.0%	523
TEXAS GAS ZONE1 NG BASIS	9F	480	0		1,116	-57.0%	6,051
TEXAS GAS ZONE SL BASIS S	TB	2,064	18,683	-89.0%	6,639	-68.9%	77,228
TRANSCO ZONE 1 NG BASIS	8E	0	0		0	-	124
TRANSCO ZONE 2 NAT GAS IN	L7	0	0		62	-100.0%	3,772
TRANSCO ZONE 2 NG BASIS	8F	0	0		217	-100.0%	3,499
Transco Zone 3 Basis	CZ	1,479	4,627	-68.0%	1,286	15.0%	70,791
TRANSCO ZONE 3 NG INDEX S	Y6	0	302	-100.0%	1,302	-100.0%	12,980
TRANSCO ZONE4 BASIS SWAP	TR	4,226	17,917	-76.4%	490	762.4%	63,053
TRANSCO ZONE 4 NAT GAS IN	B2	360	0		604	-40.4%	1,580
TRANSCO ZONE 6 BASIS SWAP	NZ	5,654	17,170	-67.1%	666	748.9%	85,283
TRANSCO ZONE 6 INDEX	IT	2,630	4,608	-42.9%	1,829	43.8%	60,314
TRANSCO ZONE 6 SWING SWAP	ST	0	0	-	0	-	604
TRUNKLINE LA BASIS SWAP	NU	642	12,175	-94.7%	642	0.0%	10,148
TX GAS ZONE SL NAT GAS	S7	0	0		341	-100.0%	465
ULSD 10PPM CIF MED BALMO	X7	0	0		2	-100.0%	13
ULSD 10PPM CIF MED SWAP	Z6	54	0		3	1700.0%	137
ULSD 10PPM CIF MED VS ICE	Z7	252	55	358.2%	449	-43.9%	2,362
ULSD 10PPM CIF NW BALMO S	B1	0	0	-	0	-	0
ULSD 10PPM CIF VS ICE GAS	7V	77	0		20	285.0%	317
ULSD UP-DOWN(ARGUS) SWAP	US	1,070	0		630	69.8%	5,430

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Commodity	VOLUME OCT 2009	VOLUME OCT 2008	% CHG	VOLUME SEP 2009	% CHG	VOLUME Y.T.D 2009	
Energy Futures							
ULSD UP-DOWN BALMO SWP	1L	650	0	0	-	1,156	
UP DOWN GC LSD VS NMX HO	YL	0	296	-100.0%	0	0	
UP DOWN GC ULSD VS NMX HO	LT	29,023	14,700	97.4%	15,162	91.4%	178,717
USGC NO 2 CRACK SPREAD CA	RD	0	0	-	0	0	
USGC UNL 87 CRACK SPREAD	RU	958	2,180	-56.1%	75	1177.3%	6,427
VENTURA INDEX FUTURE	VI	634	810	-21.7%	248	155.6%	5,306
VENTURA SWING SWAP	VS	0	510	-100.0%	0	-	302
WAHA BASIS	NW	26,891	64,119	-58.1%	32,116	-16.3%	362,380
WAHA INDEX SWAP FUTURE	IY	23,403	2,670	776.5%	8,851	164.4%	89,825
WAHA SWING FUTURE	SY	620	1,608	-61.4%	2,232	-72.2%	6,632
WESTERN RAIL DELIVERY PRB	QP	2,295	1,345	70.6%	2,100	9.3%	21,550
WTI-BRENT BULLET SWAP	BY	60	0	-	0	-	3,065
WTI-BRENT CALENDAR SWAP	BK	5,371	42,527	-87.4%	4,830	11.2%	101,285
WTI CALENDAR	CS	99,834	168,769	-40.8%	74,317	34.3%	887,113
WTS (ARGUS) VS WTI SWAP	FF	0	0	-	0	-	3,600
WTS (ARGUS) VS WTI TRD MT	FH	0	3,082	-100.0%	0	-	1,460
Energy Options							
ALBERTA PIPE SWAP	PI	0	0	-	0	-	0
BRENT CALENDAR SWAP	BA	11,070	19,225	-42.4%	4,380	152.7%	125,629
BRENT OIL LAST DAY	BE	3,250	5,504	-41.0%	1,200	170.8%	17,462
BRENT OIL LAST DAY	OS	0	675	-100.0%	500	-100.0%	1,710
CENTRAL APPALACHIAN COAL	C1	0	0	-	0	-	255
CINERGY HUB PEAK MONTH	OY	12,640	4,460	183.4%	29,840	-57.6%	125,430
CRUDE OIL 1MO	WA	36,060	143,700	-74.9%	51,130	-29.5%	594,332
CRUDE OIL APO	AO	399,892	362,048	10.5%	265,076	50.9%	2,680,801
CRUDE OIL PHY	CD	11,855	11,068	7.1%	7,130	66.3%	76,422
CRUDE OIL PHY	LC	91,469	244,794	-62.6%	120,449	-24.1%	1,328,503
CRUDE OIL PHY	LO	3,312,612	3,576,048	-7.4%	2,806,830	18.0%	23,736,706
HEATING OIL CRACK OPTIONS	CH	550	0	-	675	-18.5%	4,988
HEATING OIL PHY	LB	200	5,919	-96.6%	597	-66.5%	10,851
HEATING OIL PHY	OH	92,933	68,163	36.3%	60,165	54.5%	552,399
HENRY HUB FINANCIAL LAST	E7	488	0	-	13,844	-96.5%	15,865
HO 1 MONTH CLNDR OPTIONS	FA	200	0	-	2,400	-91.7%	14,820
HUSTN SHIP CHNL PIPE SWP	PK	0	0	-	0	-	6,400
IN DELIVERY MONTH EUA OPTIONS	6U	500	0	-	750	-33.3%	1,250
ISO NEW ENGLAND PK LMP	OE	1,850	6,130	-69.8%	1,200	54.2%	16,340
MONT BELVIEU ETHANE (OPIS) AVG PRICE OF	F1	0	0	-	0	-	120
MONT BELVIEU PROPANE (OPIS) AVG PRICE (G1	553	0	-	409	35.2%	4,730
MT. BELVIEU NATURAL GASOI	E1	0	0	-	0	-	720
MT. BELVIEU NORMAL BUTANE	D1	0	0	-	0	-	555
NATURAL GAS 1 M CSO FIN	G4	5,080	0	-	500	916.0%	11,525
NATURAL GAS 1MO	IA	5,160	7,080	-27.1%	2,460	109.8%	37,890
NATURAL GAS 3 M CSO FIN	G3	150	0	-	20,225	-99.3%	44,805
NATURAL GAS PHY	KD	21,785	13,531	61.0%	27,265	-20.1%	179,940
NATURAL GAS PHY	LN	2,131,449	2,823,105	-24.5%	2,310,562	-7.8%	21,650,175
NATURAL GAS PHY	ON	112,678	185,591	-39.3%	144,657	-22.1%	950,698
NG HH 2 MONTH CAL	IB	0	0	-	0	-	0
NG HH 3 MONTH CAL	IC	0	850	-100.0%	2,011	-100.0%	10,877
NG HH 5 MONTH CAL	IE	0	0	-	0	-	0
N ILLINOIS HUB MTHLY	OU	0	0	-	0	-	2,160
N ROCKIES PIPE SWAP	ZR	11,760	0	-	4,800	145.0%	85,040
NW PIPELINE ROCKIES BASIS	5I	1,200	0	-	500	140.0%	3,772

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Commodity		VOLUME OCT 2009	VOLUME OCT 2008	% CHG	VOLUME SEP 2009	% CHG	VOLUME Y.T.D 2009
Energy Options							
NY HARBOR HEAT OIL SWP	AT	106,405	38,997	172.9%	57,823	84.0%	551,360
NYISO ZONE G 5MW PEAK OPTIONS	9U	0	0		45,900	-100.0%	45,900
NYMEX EUROPEAN GASOIL APO	F7	687	0	-	222	209.5%	8,676
NYMEX EUROPEAN GASOIL OPT	F8	15	0		12	25.0%	306
PANHANDLE BASIS	5K	0	0		153	-100.0%	4,528
PANHANDLE PIPE SWAP	PU	0	2,000	-100.0%	840	-100.0%	101,368
PGE CITYGATE PIPE SWAP	CW	0	0	-	0	-	0
PJM MONTHLY	JO	42,444	37,000	14.7%	46,460	-8.6%	450,064
RBOB 1MO CAL SPD OPTIONS	ZA	3,600	0		1,800	100.0%	31,781
RBOB CALENDAR SWAP	RA	915	3,358	-72.8%	4,401	-79.2%	51,453
RBOB CRACK	RX	10	1,045	-99.0%	10	0.0%	225
RBOB PHY	OB	36,774	33,321	10.4%	40,498	-9.2%	601,897
RBOB PHY	RF	0	720	-100.0%	0	-	18,657
ROTTERDAM 3.5%FUEL OIL CL	Q6	140	0		180	-22.2%	1,206
SAN JUAN PIPE SWAP	PJ	1,820	0	-	0	-	20,918
SINGAPORE FUEL OIL 180 CS	C5	0	0		0	-	270
SINGAPORE JET FUEL CALEND	N2	0	0		453	-100.0%	2,873
SOCAL PIPE SWAP	ZN	3,560	400	790.0%	6,800	-47.6%	60,040
WAHA BASIS	5O	0	0		0	-	1,208
WTI 12 MONTH CALENDAR OPT	WZ	2,400	9,650	-75.1%	1,600	50.0%	19,525
WTI 3 MONTH CALENDAR OPTI	WC	0	0	-	0	-	0
WTI 6 MONTH CALENDAR OPTI	WM	0	0		0	-	0
WTI CRUDE OIL 1 M CSO FI	7A	500	0		0	-	5,360
FX Futures							
COLOMBIAN PESO FUTURES	V2	1,406	0		1,245	12.9%	9,160
NYMEX COLOMBIAN PESO IND	VE	0	0	-	0	-	0
Metals Futures							
COMEX GOLD	GC	3,216,656	3,045,144	5.6%	2,831,391	13.6%	26,492,137
NYMEX HOT ROLLED STEEL	HR	360	1	35900.0%	3,250	-88.9%	11,067
NYMEX PLATINUM	PL	55,865	38,107	46.6%	134,462	-58.5%	604,484
PALLADIUM	PA	29,401	28,627	2.7%	25,393	15.8%	300,874
COMEX SILVER	SI	809,637	594,307	36.2%	657,029	23.2%	6,150,966
E-MINI GOLD	8Q	610	0		537	13.6%	11,878
COMEX MINY GOLD	QO	9,846	3,493	181.9%	10,328	-4.7%	38,234
E-MINI SILVER	6Q	120	0		45	166.7%	442
COMEX MINY SILVER	QI	1,448	1,025	41.3%	3,193	-54.7%	11,289
COMEX COPPER	HG	599,658	403,803	48.5%	511,205	17.3%	5,135,575
COMEX MINY COPPER	QC	691	757	-8.7%	514	34.4%	5,000
COMEX ALUMINUM	AL	0	0		0	-	0
Metals Options							
COMEX COPPER	HX	1,040	1,765	-41.1%	1,674	-37.9%	15,058
COMEX GOLD	OG	425,909	505,929	-15.8%	406,875	4.7%	3,577,163
COMEX SILVER	SO	110,012	122,010	-9.8%	132,327	-16.9%	886,178
NYMEX PLATINUM	PO	0	0		0	-	20

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TOTAL FUTURES GROUP						
Commodities and Alternative Investments Futures	1,286	3,678	-65.0%	1,800	-28.6%	10,623
Energy Futures	31,515,793	24,904,338	26.5%	26,758,018	17.8%	259,532,522
FX Futures	1,406	0	-	1,245	12.9%	9,160
Metals Futures	4,724,292	4,115,264	14.8%	4,177,347	13.1%	38,761,946
TOTAL FUTURES	36,242,777	29,023,280	24.9%	30,938,410	17.1%	298,314,251
TOTAL OPTIONS GROUP						
Commodities and Alternative Investments Options	0	0	-	0	-	1,586
Energy Options	6,464,654	7,604,382	-15.0%	6,086,707	6.2%	54,270,785
Metals Options	536,961	629,704	-14.7%	540,876	-0.7%	4,478,419
TOTAL OPTIONS	7,001,615	8,234,086	-15.0%	6,627,583	5.6%	58,750,790
TOTAL COMBINED						
Commodities and Alternative Investments	1,286	3,678	-65.0%	1,800	-28.6%	12,209
Energy	37,980,447	32,508,720	16.8%	32,844,725	15.6%	313,803,307
FX	1,406	0	-	1,245	12.9%	9,160
Metals	5,261,253	4,744,968	10.9%	4,718,223	11.5%	43,240,365
GRAND TOTAL	43,244,392	37,257,366	16.1%	37,565,993	15.1%	357,065,041