

CME Group Exchange ADV Report - Monthly

January 2013

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	ADV JAN 2013	ADV JAN 2012	% CHG	ADV DEC 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
FX Futures								
CANADIAN DOLLAR	70,104	72,065.6	-2.7%	76,542.65	-8.4%	70,104	90,116	-22.2%
AUSTRALIAN DOLLAR	88,379	113,822.85	-22.4%	105,875.45	-16.5%	88,379	129,357	-31.7%
BRITISH POUND	117,153	84,424.4	38.8%	107,630.2	8.8%	117,153	103,424	13.3%
EURO FX	270,264	280,578.8	-3.7%	222,023.55	21.7%	270,264	266,434	1.4%
JAPANESE YEN	182,445	72,286.9	152.4%	131,939.3	38.3%	182,445	92,967	96.2%
SKR/USD CROSS RATES	25	37.05	-32.8%	14	77.9%	25	17	46.3%
SWISS FRANC	36,546	27,645.95	32.2%	30,230.55	20.9%	36,546	39,175	-6.7%
EFX/SF CROSS RATES	2,243	604.1	271.4%	2,304.6	-2.7%	2,243	1,315	70.6%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-100.0%
NEW ZEALND DOLLAR	14,870	6,871.5	116.4%	16,721.9	-11.1%	14,870	14,449	2.9%
POLISH ZLOTY (US)	19	62.2	-68.7%	366.55	-94.7%	19	88	-77.9%
RUSSIAN RUBLE	250	1,800.45	-86.1%	1,399.65	-82.1%	250	1,241	-79.8%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	0	-100.0%
CZECK KORUNA (US)	0	0.35	-100.0%	0	-	0	0	-100.0%
NKR/USD CROSS RATE	15	49.5	-68.8%	52.1	-70.4%	15	32	-52.4%
BRAZIL REAL	2,381	592.5	301.8%	1,098	116.8%	2,381	667	256.7%
MEXICAN PESO	32,038	30,907	3.7%	59,954.45	-46.6%	32,038	45,387	-29.4%
EFX/JY CROSS RATES	4,310	696.65	518.6%	2,566.3	67.9%	4,310	1,455	196.2%
EFX/BP CROSS RATES	2,850	716.2	298.0%	2,786.8	2.3%	2,850	1,822	56.4%
EC/CD CROSS RATES	19	10.6	79.2%	50.3	-62.2%	19	34	-43.5%
EC/NOK CROSS RATES	2	9.05	-82.1%	18.9	-91.4%	2	13	-87.5%
EC/AD CROSS RATES	24	33.1	-27.5%	62.45	-61.6%	24	38	-36.3%
BP/SF CROSS RATES	8	14.85	-45.2%	6.6	23.4%	8	88	-90.8%
BP/JY CROSS RATES	122	38.55	216.1%	231.9	-47.5%	122	126	-3.4%
SHEKEL	22	31.1	-28.2%	53.6	-58.3%	22	37	-39.6%
E-MINI JAPANESE YEN	1,362	314.75	332.6%	770.7	76.7%	1,362	486	179.9%
RMB USD	3	12.05	-73.5%	21.25	-85.0%	3	16	-80.3%
AD/CD CROSS RATES	3	7.75	-57.0%	5.25	-36.5%	3	6	-43.9%
AD/JY CROSS RATES	34	54.6	-38.3%	293.2	-88.5%	34	98	-65.7%
POLISH ZLOTY (EC)	151	78.15	93.3%	390.3	-61.3%	151	166	-8.8%
HUNGARIAN FORINT (US)	6	1.85	203.7%	8.15	-31.1%	6	3	79.5%
RMB JY	0	0	-	0	-	0	0	-100.0%
KOREAN WON	16	32.6	-50.8%	49.3	-67.4%	16	32	-50.1%
CD/JY CROSS RATES	4	7.95	-51.5%	10.15	-62.0%	4	6	-38.7%
AD/NE CROSS RATES	2	0.95	100.5%	1.15	65.6%	2	2	-9.4%
TURKISH LIRA	152	19.45	682.5%	696.25	-78.1%	152	155	-2.0%
TURKISH LIRA (EU)	24	97.15	-75.2%	263.5	-90.9%	24	119	-79.8%
S.AFRICAN RAND	408	229.6	77.6%	1,628.9	-75.0%	408	648	-37.1%
EC/SEK CROSS RATES	1	0.2	638.1%	15	-90.2%	1	14	-89.6%
SF/JY CROSS RATES	46	11.9	284.6%	13.2	246.7%	46	16	193.6%
E-MINI EURO FX	5,117	4,376.3	16.9%	3,767.4	35.8%	5,117	3,996	28.1%
E-MICRO AUD/USD	838	730.5	14.7%	651.7	28.6%	838	946	-11.4%
E-MICRO EUR/USD	7,968	6,973.4	14.3%	4,896.2	62.7%	7,968	6,535	21.9%
E-MICRO GBP/USD	1,568	1,006.6	55.8%	859.45	82.5%	1,568	1,443	8.7%
E-MICRO USD/CAD	0	9.45	-96.5%	0	-	0	5	-93.8%
E-MICRO USD/CHF	0	16.15	-100.0%	0	-	0	3	-100.0%
E-MICRO USD/JPY	1	82.5	-99.4%	1.5	-65.1%	1	42	-98.7%
MICRO CAD/USD	177	131.7	34.3%	165.65	6.8%	177	180	-1.5%
MICRO JYP/USD	455	92.9	390.2%	220	107.0%	455	185	146.4%

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FX Futures								
MICRO CHF/USD	253	167.25	51.1%	180.6	40.0%	253	180	40.3%
INDIAN RUPEE	4	0	-	0	-	4	0	-
FX Options								
CANADIAN DOLLAR	4,172	2,080.15	100.6%	2,743.9	52.0%	4,172	3,122	33.6%
AUSTRALIAN DOLLAR	4,625	4,151.4	11.4%	4,538.45	1.9%	4,625	4,758	-2.8%
EURO FX (EU)	406	186.25	118.2%	418.3	-2.8%	406	223	82.6%
BRITISH POUND	5,135	2,221.6	131.1%	3,636	41.2%	5,135	2,608	96.9%
EURO FX	24,231	22,627.35	7.1%	22,272.85	8.8%	24,231	24,047	0.8%
JAPANESE YEN	17,814	4,723.05	277.2%	15,236.8	16.9%	17,814	6,090	192.5%
JAPANESE YEN (EU)	122	3.2	3705.1%	24.5	397.0%	122	17	622.0%
SWISS FRANC	588	533.1	10.3%	280.1	110.0%	588	267	120.1%
EFX/SF CROSS RATES	0	0	-	0	-	0	25	-100.0%
NEW ZEALND DOLLAR	1	0	-	0	-	1	0	1467.3%
RUSSIAN RUBLE	28	0	-	59.3	-52.4%	28	5	502.4%
MEXICAN PESO	2	37.5	-95.4%	0	-	2	3	-42.2%
EFX/BP CROSS RATES	0	0	-	0	-	0	9	-100.0%
SWISS FRANC (EU)	32	0.8	3947.6%	25.05	29.3%	32	9	254.8%
CANADIAN DOLLAR (EU)	52	58.6	-11.7%	50.2	3.1%	52	110	-53.0%
BRITISH POUND (EU)	70	2.15	3135.9%	41.1	69.3%	70	36	92.6%
AUSTRALIAN DLR (EU)	5	9.75	-46.3%	6.5	-19.4%	5	11	-53.5%

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Equity Index Futures								
DJ US REAL ESTATE	38	0.5	7595.2%	201.75	-80.9%	38	56	-30.9%
\$25 DJ	0	0.1	90.5%	0.4	-52.4%	0	0	50.6%
E-MINI NASDAQ 100	210,475	181,172.45	16.2%	275,302.1	-23.5%	210,475	251,110	-16.2%
MINI \$5 DOW	102,060	93,670.05	9.0%	128,015	-20.3%	102,060	122,142	-16.4%
E-MINI S&P500	1,463,966	1,735,990.6	-15.7%	1,871,626.25	-21.8%	1,463,966	1,874,620	-21.9%
E-MINI MIDCAP	14,730	20,425.7	-27.9%	30,635.45	-51.9%	14,730	25,838	-43.0%
S&P 500	12,543	11,410.5	9.9%	37,244.4	-66.3%	12,543	19,892	-36.9%
NIKKEI 225 (YEN) STOCK	30,728	19,003.3	61.7%	25,042.35	22.7%	30,728	22,682	35.5%
NASDAQ	878	994.9	-11.7%	1,485.3	-40.9%	878	1,313	-33.1%
S&P 500/VALUE	1	0.35	117.7%	5.15	-85.2%	1	2	-63.1%
S&P 500 GROWTH	1	0.4	102.4%	7.05	-88.5%	1	2	-60.8%
S&P 400 MIDCAP	69	71.05	-3.5%	90.7	-24.4%	69	96	-28.3%
NIKKEI 225 (\$) STOCK	9,515	4,602.4	106.7%	13,327.8	-28.6%	9,515	6,681	42.4%
S&P 600 SMALLCAP EMINI	2	12.25	-87.6%	6.55	-76.7%	2	7	-78.0%
DJIA	514	380.75	35.1%	1,515.95	-66.1%	514	801	-35.8%
DOW-UBS COMMOD INDEX	664	637.95	4.1%	1,145.4	-42.0%	664	523	27.0%
E-MINI NIFTY	0	0.25	-100.0%	0	-	0	0	-100.0%
E-MICRO NIFTY	2	16.85	-89.8%	0	-	2	12	-85.2%
BESPOKE CUSTOM INDEXES	0	0	-	0	-	0	0	-100.0%
S&P MATERIALS SECTOR	64	43.55	46.5%	206.3	-69.1%	64	83	-22.9%
S&P ENERGY SECTOR	137	81	69.0%	221.45	-38.2%	137	100	37.1%
S&P HEALTH CARE SECTOR	135	24.8	443.2%	299.6	-55.0%	135	101	33.8%
S&P FINANCIAL SECTOR	240	9.5	2421.8%	230.45	4.0%	240	97	147.8%
S&P INDUSTRIAL SECTOR	58	73.65	-21.5%	183.35	-68.5%	58	110	-47.7%
S&P TECHNOLOGY SECTOR	84	4.65	1701.3%	192.25	-56.4%	84	98	-14.7%
S&P UTILITIES SECTOR	95	41.7	128.2%	162.2	-41.3%	95	99	-3.8%
S&P CONSUMER DSCRTNRY SECTC	38	20.45	86.3%	193.8	-80.3%	38	63	-39.3%
S&P CONSUMER STAPLES SECTOR	94	7.25	1197.2%	315.8	-70.2%	94	101	-7.1%
IBOVESPA INDEX	108	0	-	74.6	45.1%	108	13	706.1%
Equity Index Options								
E-MINI NASDAQ 100	2,442	2,489.4	-1.9%	2,460.15	-0.7%	2,442	3,000	-18.6%
MINI \$5 DOW	465	355.1	30.9%	727.1	-36.1%	465	387	20.0%
E-MINI S&P500	171,418	89,873.4	90.7%	174,831.7	-2.0%	171,418	141,211	21.4%
E-MINI MIDCAP	2	4.55	-62.3%	0.05	3328.6%	2	2	-5.1%
S&P 500	24,601	26,983.6	-8.8%	23,807.75	3.3%	24,601	27,536	-10.7%
NASDAQ	1	1.05	8.8%	0	-	1	1	4.4%
EOM EMINI S&P	17,209	11,344.15	51.7%	31,630.15	-45.6%	17,209	20,143	-14.6%
EOM S&P 500	2,683	2,616.85	2.5%	3,468.35	-22.6%	2,683	3,152	-14.9%
DJIA	3	10	-68.6%	4.45	-29.4%	3	5	-40.0%
EOW1 EMINI S&P 500	15,881	7,266.65	118.5%	24,802.2	-36.0%	15,881	11,497	38.1%
EOW1 S&P 500	219	141.05	55.2%	347.5	-37.0%	219	332	-34.0%
EOW2 EMINI S&P 500	15,837	6,740.4	135.0%	19,207.35	-17.5%	15,837	13,902	13.9%
EOW2 S&P 500	327	248.6	31.4%	894.75	-63.5%	327	782	-58.3%
EOW4 EMINI S&P 500	10,051	10,037.85	0.1%	13,276.15	-24.3%	10,051	11,813	-14.9%

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Commodities and Alternative Investments Futures								
NFD MILK	34	29.25	17.7%	8	330.4%	34	21	62.7%
LEAN HOGS	47,573	45,418.4	4.7%	33,013.15	44.1%	47,573	45,304	5.0%
HDD EURO SEASONAL STRIP	0	0	-	12.5	-100.0%	0	8	-100.0%
HDD WEATHER	108	125.35	-13.5%	190	-42.9%	108	59	84.9%
HDD SEASONAL STRIP	0	37.5	-100.0%	25	-100.0%	0	5	-100.0%
CDD WEATHER	0	0	-	0	-	0	64	-100.0%
HDD WEATHER EUROPEAN	69	63.75	8.3%	0	-	69	22	207.8%
CDD SEASONAL STRIP	0	0	-	0	-	0	8	-100.0%
BUTTER CS	76	155.45	-51.4%	68.4	10.6%	76	69	9.0%
CORN	245,303	309,741.15	-20.8%	167,673.85	46.3%	245,303	289,266	-15.2%
LUMBER	1,249	1,033.9	20.8%	1,576.9	-20.8%	1,249	1,283	-2.7%
FEEDER CATTLE	7,648	5,993.2	27.6%	6,144.6	24.5%	7,648	7,101	7.7%
MILK	1,056	1,365.9	-22.7%	912.1	15.8%	1,056	1,164	-9.3%
MLK MID	0	0	-	0	-	0	0	-
SOYBEAN MEAL	72,396	59,109.85	22.5%	61,725.7	17.3%	72,396	71,887	0.7%
LIVE CATTLE	70,672	58,984.65	19.8%	48,239.75	46.5%	70,672	55,278	27.8%
ROUGH RICE	762	871.5	-12.5%	2,029.1	-62.4%	762	1,537	-50.4%
OATS	1,012	963.35	5.0%	871.55	16.1%	1,012	1,105	-8.4%
CLASS IV MILK	28	11.05	156.4%	11.2	153.0%	28	11	160.2%
SOYBEAN OIL	97,315	82,451.95	18.0%	108,485.2	-10.3%	97,315	109,200	-10.9%
GOLDMAN SACHS	1,360	1,330.9	2.2%	1,147.3	18.5%	1,360	1,152	18.0%
WHEAT	95,547	100,697.75	-5.1%	71,975.85	32.7%	95,547	108,219	-11.7%
MINI CORN	863	1,224.2	-29.5%	545.15	58.4%	863	1,057	-18.3%
SOYBEAN	172,761	167,121.8	3.4%	194,082.85	-11.0%	172,761	205,698	-16.0%
HOUSING INDEX	0	0.8	-52.4%	0.9	-57.7%	0	1	-73.0%
GSCI EXCESS RETURN FUT	33	405	-91.9%	60.2	-45.8%	33	66	-50.5%
WKLY AVG TEMP	29	0	-	5	471.4%	29	17	70.1%
DRY WHEY	58	100.55	-42.5%	60.85	-5.0%	58	47	22.9%
ETHANOL	1,383	952.7	45.2%	1,378.1	0.4%	1,383	1,308	5.8%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
MINI WHEAT	343	364.05	-5.8%	260.75	31.5%	343	378	-9.3%
IN DELIVERY MONTH EUA	1,054	0	-	1,176.6	-10.4%	1,054	626	68.3%
CARBON CER EURO	0	0	-	0	-	0	0	-
POLYPROPYLENE FUTURES	0	0	-	0	-	0	0	-100.0%
COTTON	2	1.6	13.1%	0.85	112.9%	2	1	25.4%
CARBON EUA EMISSIONS EURO	0	0	-	0	-	0	0	-
COCOA TAS	1	3.35	-68.7%	0.7	49.7%	1	2	-31.0%
SUGAR 11	5	5.65	-10.7%	2.55	97.9%	5	4	24.0%
WOOD PULP	0	0	-	0	-	0	0	-
MINI SOYBEAN	1,291	1,673.1	-22.9%	913.05	41.4%	1,291	1,420	-9.1%
COFFEE	1	1.05	-27.4%	0.3	154.0%	1	1	-45.9%
GRAIN BASIS SWAPS	335	1,187.95	-71.8%	265.05	26.3%	335	953	-64.9%
OTC SP GSCI ER SWAP	20	234.7	-91.3%	104.1	-80.4%	20	104	-80.4%
OTC SP GSCI ER 3MTH SWAP	0	282	-100.0%	0	-	0	108	-100.0%
CASH-SETTLED CHEESE	153	101.35	50.5%	154.25	-1.1%	153	119	28.0%
USD CRUDE PALM OIL	2	0	-	0.75	154.0%	2	1	51.5%
DOW-UBS COMMOD INDEX SWAP	0	0	-	0	-	0	3	-100.0%
FERTILIZER PRODUCTS	35	21	65.5%	20.75	67.5%	35	17	110.7%
EMMISSIONS	0	0	-	10	-100.0%	0	3	-100.0%
S&P GSCI ENHANCED ER SWAP	362	0	-	0	-	362	19	1833.9%

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Commodities and Alternative Investments Options								
NFD MILK	5	46	-88.8%	7.5	-31.4%	5	12	-57.7%
LEAN HOGS	4,755	4,169.5	14.0%	5,324.7	-10.7%	4,755	6,310	-24.6%
HDD EURO SEASONAL STRIP	24	0	-	75	-68.3%	24	113	-78.9%
HDD WEATHER	6	352.5	-98.4%	0	-	6	50	-89.0%
HDD SEASONAL STRIP	0	139.5	-100.0%	262.5	-100.0%	0	193	-100.0%
CDD WEATHER	0	0	-	0	-	0	43	-100.0%
HDD WEATHER EUROPEAN	0	0	-	0	-	0	4	-100.0%
SOYBEAN CRUSH	7	3.75	98.1%	9.2	-19.3%	7	5	49.2%
CDD SEASONAL STRIP	0	0	-	0	-	0	142	-100.0%
BUTTER CS	50	96.75	-48.1%	23.55	113.1%	50	23	117.5%
CORN	94,998	105,683.2	-10.1%	75,832.6	25.3%	94,998	105,137	-9.6%
LUMBER	43	26.95	59.0%	47.6	-10.0%	43	32	33.7%
FEEDER CATTLE	872	699.5	24.6%	567.15	53.7%	872	866	0.7%
MILK	1,446	1,247.45	15.9%	754.85	91.5%	1,446	1,081	33.7%
MLK MID	4	13.05	-68.6%	6.95	-41.1%	4	7	-39.7%
SOYBEAN MEAL	7,097	3,715.05	91.0%	6,429.3	10.4%	7,097	6,624	7.1%
LIVE CATTLE	16,096	12,132.85	32.7%	8,540.9	88.5%	16,096	11,884	35.4%
ROUGH RICE	64	33.55	91.9%	41.35	55.7%	64	56	14.9%
OATS	99	49.65	99.0%	175.4	-43.7%	99	89	10.9%
CLASS IV MILK	23	39.95	-42.9%	26.8	-14.9%	23	13	80.3%
SOYBEAN OIL	6,691	7,327.35	-8.7%	6,396.15	4.6%	6,691	8,746	-23.5%
WHEAT	21,103	17,887.75	18.0%	16,995.95	24.2%	21,103	20,865	1.1%
SOYBEAN	55,838	55,545.7	0.5%	54,357.05	2.7%	55,838	72,736	-23.2%
DRY WHEY	12	3	293.7%	6.65	77.6%	12	6	109.1%
PACIFIC RIM DAT SS WTHR	0	280.7	-100.0%	0	-	0	22	-100.0%
SBIN HURR	0	50	-100.0%	0	-	0	16	-100.0%
SBIN M HURR	0	0	-	0	-	0	0	-
SBIN M HURR EVENT2	0	25	-100.0%	0	-	0	2	-100.0%
SEAS SNOWFALL	0	0	-	0	-	0	0	-
DEC-JULY CORN CAL SPRD	5	0	-	0.1	4661.9%	5	10	-51.4%
DEC-DEC CORN CAL SPRD	0	2	-100.0%	0	-	0	19	-100.0%
JULY-DEC WHEAT CAL SPRD	0	2.25	-100.0%	0.3	-100.0%	0	23	-100.0%
JULY-JULY WHEAT CAL SPRD	0	6.5	-100.0%	0.05	-100.0%	0	10	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	4	-100.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
SOYBN NEARBY+2 CAL SPRD	1	0.75	58.7%	6.5	-81.7%	1	3	-65.2%
CORN NEARBY+2 CAL SPRD	126	102.05	23.7%	129.45	-2.4%	126	279	-54.7%
WHEAT NEARBY+2 CAL SPRD	116	500.45	-76.9%	143.1	-19.2%	116	182	-36.5%
SOY OIL NEARBY+2 CAL SPRD	0	21.5	-100.0%	0	-	0	13	-100.0%
JULY-DEC CORN CAL SPRD	765	942.9	-18.9%	87.7	772.5%	765	411	86.1%
JULY-NOV SOYBEAN CAL SPRD	111	476.25	-76.6%	2.5	4351.4%	111	378	-70.6%
JULY-DEC SOY OIL CAL SPRD	11	0	-	0.5	2185.7%	11	0	4718.1%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	9	-100.0%
LN HOGS CSO	0	0	-	0	-	0	2	-100.0%
LV CATL CSO	11	13.25	-13.7%	5.5	107.8%	11	11	4.1%
CASH-SETTLED CHEESE	104	33.7	209.6%	44.85	132.6%	104	58	81.3%
WHEAT-CORN ICSO	0	5	-100.0%	0	-	0	1	-100.0%
SNOWFALL	0	0	-	0	-	0	0	-
SOYBEAN CORN RATIO	0	0.55	-100.0%	0	-	0	1	-100.0%

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Commodities and Alternative Investments Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	7	-100.0%

Interest Rate Futures

5-YR SWAP RATE	561	0	-	428.5	30.9%	561	34	1555.7%
2-YR SWAP RATE	179	0	-	223.75	-20.1%	179	18	910.1%
10-YR SWAP RATE	742	0	-	612.3	21.2%	742	48	1433.6%
5-YR NOTE	581,251	463,000	25.5%	427,447.75	36.0%	581,251	527,045	10.3%
EURODOLLARS	1,942,883	2,081,020.15	-6.6%	1,310,539.3	48.3%	1,942,883	1,685,527	15.3%
2-YR NOTE	202,378	158,129.85	28.0%	156,379.6	29.4%	202,378	217,821	-7.1%
30-YR BOND	375,817	307,163.15	22.4%	305,480.5	23.0%	375,817	362,629	3.6%
FED FUND	26,202	20,516.6	27.7%	23,190.05	13.0%	26,202	25,399	3.2%
10-YR SWAP	247	350.05	-29.4%	1,692.9	-85.4%	247	887	-72.1%
10-YR NOTE	1,177,184	966,820.95	21.8%	773,655.95	52.2%	1,177,184	1,047,419	12.4%
1-MONTH EURODOLLAR	182	670.7	-72.9%	25.4	615.8%	182	438	-58.5%
EUROYEN	0	0	-	0	-	0	1	-100.0%
EMINI ED	0	0	-	0	-	0	0	-
7-YR SWAP	0	18.3	-100.0%	0	-	0	14	-100.0%
30-YR SWAP	1	9.55	-88.5%	0.2	447.6%	1	6	-82.1%
ULTRA T-BOND	55,655	42,099.3	32.2%	47,116.6	18.1%	55,655	65,455	-15.0%
5-YR SWAP	223	938.4	-76.2%	1,523.75	-85.4%	223	1,084	-79.4%
OTR 2-YR NOTE	0	2.75	-100.0%	0	-	0	1	-100.0%
OTR 5-YR NOTE	0	6.95	-100.0%	0	-	0	1	-100.0%
OTR 10-YR NOTE	0	7.8	-100.0%	0	-	0	1	-100.0%
SOVEREIGN YIELD FUTURE	0	0	-	0	-	0	0	-100.0%
EURO BONDS	0	51.3	-100.0%	0	-	0	34	-100.0%
30-YR SWAP RATE	103	0	-	90.8	13.5%	103	7	1335.6%

Interest Rate Options

EURO MIDCURVE	371,770	399,402.8	-6.9%	230,767.15	61.1%	371,770	360,432	3.1%
5-YR NOTE	95,505	43,747.25	118.3%	36,754.35	159.8%	95,505	40,679	134.8%
EURODOLLARS	60,546	450,670.85	-86.6%	39,072.4	55.0%	60,546	190,830	-68.3%
FLEX 30-YR BOND	0	40	-100.0%	40	-100.0%	0	74	-100.0%
2-YR NOTE	9,923	2,125.35	366.9%	9,599.2	3.4%	9,923	12,577	-21.1%
30-YR BOND	69,092	72,047.75	-4.1%	60,915.45	13.4%	69,092	69,837	-1.1%
FED FUND	742	2,819.05	-73.7%	249	198.0%	742	4,201	-82.3%
10-YR NOTE	356,862	190,395.65	87.4%	215,541.95	65.6%	356,862	221,622	61.0%
FLEX 10-YR NOTE	0	0	-	0	-	0	5	-100.0%
TOMMI MIDCURVE	0	0	-	0	-	0	14	-100.0%
ULTRA T-BOND	385	342.8	12.4%	329.15	17.1%	385	256	50.5%

Energy Futures

CHICAGO SWING FUTURE	0	0	-	0	-	0	1	-100.0%
TRANSCO ZONE 6 SWING SWAP	0	0	-	0	-	0	0	-
GASOIL 0.1 CIF NW BALMO S	0	0	-	0	-	0	0	-100.0%

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Energy Futures								
ILLINOIS OFF-PEAK MONTH S	0	0	-	0	-	0	0	-
ETHANOL FWD	353	2,120	-83.4%	712.2	-50.5%	353	1,407	-74.9%
RBOB GAS	688	168.65	308.0%	452.8	52.0%	688	293	134.8%
ELEC ERCOT OFF PEAK	84	0	-	5,242	-98.4%	84	1,916	-95.6%
ELEC ERCOT DLY PEAK	5	0	-	286.25	-98.3%	5	79	-94.0%
ERCOT NORTH ZMCPE 5MW PEAK	85	0	-	63.75	32.6%	85	79	7.3%
ERCOT NORTH ZMCPE 5MW OFFPE	168	0	-	1,170	-85.7%	168	734	-77.2%
ERCOT HOUSTON Z MCPE 5MW PE/	0	0	-	0	-	0	2	-100.0%
SINGAPORE JET KERO VS. GASOIL I	35	2.5	1281.0%	2.5	1281.0%	35	9	297.0%
CONWAY NATURAL GASOLINE (OPIS	1	12.15	-92.9%	0.5	71.4%	1	5	-83.8%
PETRO OUTRIGHT EURO	330	199.05	65.8%	226.95	45.4%	330	203	62.6%
MONT BELVIEU ETHANE OPIS BALM	0	1.25	-61.9%	12	-96.0%	0	4	-89.1%
MONT BELVIEU LDH PROPANE OPIS	51	7	623.1%	3.4	1388.8%	51	12	305.9%
PETROCHEMICALS	292	78.55	271.7%	69.45	320.4%	292	143	103.8%
CONWAY PROPANE 5 DECIMALS SV	25	62.55	-59.3%	20.1	26.7%	25	71	-64.4%
CONWAY NORMAL BUTANE (OPIS) S	0	8	-100.0%	0	-	0	3	-100.0%
MONT BELVIEU NORMAL BUTANE B.	10	16.6	-42.1%	10.5	-8.4%	10	11	-15.8%
MONT BELVIEU NATURAL GASOLINE	2	7	-69.4%	0.9	138.1%	2	3	-22.2%
IN DELIVERY MONTH CER	0	0	-	77.5	-100.0%	0	26	-100.0%
HEATING OIL PHY	148,669	157,481.05	-5.6%	122,039.65	21.8%	148,669	142,639	4.2%
CIN HUB 5MW REAL TIME PK	10	28.65	-66.8%	16.25	-41.4%	10	82	-88.3%
PANHANDLE INDEX SWAP FUTU	0	0	-	12.4	-100.0%	0	11	-100.0%
PJM NILL DA PEAK	172	178.7	-3.7%	313.55	-45.1%	172	153	12.8%
PJM NILL DA OFF-PEAK	2,356	2,837.75	-17.0%	4,285.15	-45.0%	2,356	1,584	48.8%
MINY WTI CRUDE OIL	5,124	8,358.05	-38.7%	5,323.8	-3.8%	5,124	8,289	-38.2%
JAPAN C&F NAPHTHA SWAP	137	113.35	20.7%	169.55	-19.3%	137	116	17.4%
LLS (ARGUS) VS WTI SWAP	637	74	761.3%	177.9	258.3%	637	132	381.9%
GC ULSD VS GC JET SPREAD	14	0	-	0	-	14	0	-
HEATING OIL VS ICE GASOIL	68	141.25	-52.0%	78.75	-13.8%	68	209	-67.5%
HOUSTON SHIP CHANNEL BASI	0	167.6	-100.0%	14.4	-100.0%	0	80	-100.0%
FUEL OIL CRACK VS ICE	1,432	644.95	122.1%	627.8	128.2%	1,432	1,232	16.3%
NGPL TEXOK INDEX	0	0	-	0	-	0	1	-100.0%
NATURAL GAS	329	8.25	3885.6%	403.55	-18.5%	329	323	1.7%
SOCAL PIPE SWAP	0	18.2	-100.0%	0	-	0	1	-100.0%
BRENT OIL LAST DAY	14,592	2,737.8	433.0%	3,235.7	351.0%	14,592	4,589	218.0%
BRENT CALENDAR SWAP	451	742.9	-39.3%	409.9	10.0%	451	882	-48.9%
WTI-BRENT BULLET SWAP	69	0	-	18	281.0%	69	10	569.8%
GASOIL 0.1 CARGOES CIF NE	1	0	-	0	-	1	0	853.4%
MARS (ARGUS) VS WTI TRD M	0	0	-	1.55	-100.0%	0	27	-100.0%
MARS (ARGUS) VS WTI SWAP	21	10	114.3%	0	-	21	7	202.9%
PREMIUM UNLD 10P FOB MED	34	40.1	-14.5%	23.7	44.7%	34	23	50.7%
WTS (ARGUS) VS WTI TRD MT	0	18.3	-100.0%	10.5	-100.0%	0	11	-100.0%
SINGAPORE JET KERO BALMO	16	5	217.1%	0	-	16	8	95.0%
DUBAI CRUDE OIL BALMO	0	57.5	-100.0%	0	-	0	5	-100.0%
EURO 1% FUEL OIL NEW BALM	1	3.7	-67.8%	0	-	1	2	-49.5%
GASOIL 0.1 CRG CIF NW VS	0	0.25	-100.0%	0	-	0	0	-100.0%
3.5% FUEL OIL CID MED SWA	1	0	-	0	-	1	0	502.3%
BRENT CFD SWAP	11	0	-	25.7	-58.3%	11	24	-55.3%
JET FUEL CRG CIF NEW VS I	0	0.85	-100.0%	0	-	0	0	-100.0%
ARGUS PROPAN FAR EST INDE	13	17.85	-25.8%	12.85	3.0%	13	20	-34.1%

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Energy Futures								
GASOIL 0.1 BRGS FOB VS IC	0	2.15	-100.0%	0	-	0	0	-100.0%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-	0	0	-
ULSD 10PPM CIF VS ICE GAS	0	2.05	-100.0%	0	-	0	1	-100.0%
RBOB VS HEATING OIL SWAP	0	132.75	-100.0%	0	-	0	56	-100.0%
GC JET (ARGUS) CAL SWAP	0	0	-	0	-	0	0	-100.0%
NYISO ZONE G 5MW D AH PK	70	45.95	52.0%	357.35	-80.5%	70	102	-31.3%
NYMEX ULSD VS NYMEX HO	0	2.7	-100.0%	0	-	0	9	-100.0%
CRUDE OIL PHY	572,742	627,851	-8.8%	426,210.1	34.4%	572,742	555,461	3.1%
GULF COAST ULSD CRACK SPR	53	351.9	-85.0%	0	-	53	177	-70.2%
USGC UNL 87 CRACK SPREAD	16	0	-	0	-	16	13	25.4%
POLYETHYLENE FUTURES	0	3.4	-100.0%	0	-	0	1	-100.0%
TENNESSEE 800 LEG NG BASI	22	5.8	287.5%	0	-	22	18	27.2%
UP DOWN GC ULSD VS NMX HO	1,999	2,591.45	-22.9%	1,802.9	10.9%	1,999	2,175	-8.1%
DATED TO FRONTLINE BRENT	187	81	131.3%	117.8	59.1%	187	149	25.7%
NEPOOL W CNTR M 5MW D AH	0	0	-	51	-100.0%	0	34	-100.0%
RBOB CALENDAR SWAP	252	686.7	-63.2%	263.75	-4.3%	252	490	-48.5%
PJM APS ZONE DA PEAK	0	0	-	0	-	0	0	-
JET FUEL BRG FOB RDM VS I	0	0	-	0	-	0	0	-100.0%
PJM BGE DA PEAK	0	0	-	0	-	0	23	-100.0%
PJM DPL DA OFF-PEAK	0	2,725.75	-100.0%	0	-	0	400	-100.0%
PJM PSEG DA PEAK	0	254.5	-100.0%	0	-	0	77	-100.0%
PJM EASTERNH DA PEAK	0	0	-	0	-	0	0	-
PJM EASTERNH DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM JCPL DA PEAK	0	0	-	0	-	0	19	-100.0%
PJM PPL DA PEAK	0	0	-	13.2	-100.0%	0	6	-100.0%
ALGONQUIN CITYGATES BASIS	5	15.45	-65.5%	0	-	5	42	-87.4%
PJM PSEG DA OFF-PEAK	0	4,688	-100.0%	0	-	0	1,275	-100.0%
PJM WESTH RT PEAK	124	942.6	-86.8%	47.85	159.7%	124	223	-44.2%
TENNESSEE ZONE 0 NG INDE	0	0	-	62	-100.0%	0	7	-100.0%
GASOIL 0.1 CIF MED SWAP	0	0	-	0	-	0	1	-100.0%
ULSD 10PPM CIF MED SWAP	0	0.4	-100.0%	0	-	0	0	-100.0%
ICE GASOIL BALMO SWAP	0	0.7	-100.0%	7.5	-100.0%	0	1	-100.0%
JET FUEL CARGOES CIF NEW	0	0	-	0	-	0	0	-100.0%
GULF COAST NO.6 FUEL OIL	4,150	3,475.75	19.4%	4,023.9	3.1%	4,150	2,954	40.5%
Tetco ELA Basis	0	0	-	0	-	0	0	-
EUROPE 1% FUEL OIL NWE CA	44	8.35	422.4%	19.5	123.7%	44	37	16.5%
SINGAPORE FUEL OIL SPREAD	96	20.1	379.5%	64.45	49.5%	96	65	48.4%
SINGAPORE FUEL 180CST CAL	419	349.75	19.7%	328.9	27.3%	419	395	6.1%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	0	1	-100.0%
NORTHERN ILLINOIS OFF-PEA	15	268.4	-94.5%	13.5	8.6%	15	66	-77.7%
SINGAPORE JET KERO GASOIL	235	190	23.4%	241	-2.7%	235	214	9.8%
TETCO M-3 INDEX	0	0	-	0	-	0	3	-100.0%
TRUNKLINE LA BASIS SWAP	0	0	-	0	-	0	0	-
GASOIL 10PPM CARGOES CIF	0	3.75	-100.0%	0.2	-100.0%	0	1	-100.0%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0	-	0	0	-100.0%
PJM AECO DA PEAK	0	0	-	0	-	0	53	-100.0%
WAHA BASIS	39	60.85	-35.2%	42.2	-6.6%	39	163	-75.8%
LA JET (OPIS) SWAP	25	86.25	-71.0%	3.75	566.7%	25	45	-44.8%
NY HARBOR 1% FUEL OIL BAL	51	38.05	34.8%	16.5	210.8%	51	13	293.9%
GASOIL 10PPM VS ICE SWAP	14	12.15	11.7%	7.65	77.4%	14	14	-4.6%

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Energy Futures								
NY H OIL PLATTS VS NYMEX	0	0	-	0	-	0	0	-
N ILLINOIS HUB MTHLY	53	56.3	-6.1%	40.8	29.6%	53	44	18.9%
PJM PEPCO DA OFF-PEAK	0	0	-	0	-	0	92	-100.0%
NYISO ZONE G 5MW D AH O P	181	54	234.7%	4,341.75	-95.8%	181	1,025	-82.4%
HEATING OIL LAST DAY	0	0	-	0	-	0	0	-
EUROPEAN GASOIL (ICE)	236	185.65	27.2%	137.6	71.7%	236	178	32.9%
ULSD UP-DOWN BALMO SWP	88	181	-51.2%	101.95	-13.4%	88	103	-14.2%
EIA FLAT TAX ONHWAY DIESE	13	20.7	-37.9%	52.8	-75.6%	13	21	-38.8%
JET FUEL UP-DOWN BALMO CL	61	8.75	593.9%	7.5	709.5%	61	12	420.3%
NGPL STX BASIS	0	0	-	0	-	0	0	-
NY 0.7% FUEL OIL (PLATTS	0	1.25	-100.0%	0	-	0	0	-100.0%
NY 2.2% FUEL OIL (PLATTS	0	3	-100.0%	0	-	0	0	-100.0%
BRENT CFD(PLATTS) VS FRNT	4	0	-	0	-	4	0	1311.6%
HEATING OIL BALMO CLNDR S	0	1	-100.0%	0	-	0	0	-100.0%
RBOB CRACK SPREAD BALMO S	0	2.2	-100.0%	0	-	0	0	-100.0%
WTS (ARGUS) VS WTI SWAP	0	0	-	0	-	0	1	-100.0%
ISO NEW ENGLAND PK LMP	13	156	-91.6%	2.9	349.9%	13	100	-87.0%
ELEC NYISO OFF-PEAK	0	0	-	0	-	0	111	-100.0%
NEPOOL NE MASS 5MW D AH P	0	63.75	-100.0%	0	-	0	49	-100.0%
ELEC MISO PEAK	3	0	-	0	-	3	9	-69.4%
TEXAS EAST WLA NAT GAS IN	0	0	-	0	-	0	0	-
TRANSCO ZONE 4 NAT GAS IN	0	2.9	-100.0%	0	-	0	0	-100.0%
ANR LA NAT GAS INDEX SWAP	0	0	-	0	-	0	1	-100.0%
NGPL STX NAT GAS INDEX SW	0	0	-	0	-	0	0	-
COLUMB GULF MAINLINE NG B	0	0	-	0	-	0	22	-100.0%
TEXAS EAST W LOUISIANA NG	0	0	-	0	-	0	12	-100.0%
ONEOK OKLAHOMA NG BASIS	1	1.35	-43.6%	1.55	-50.8%	1	10	-92.7%
NYISO ZONE C 5MW D AH O P	0	234	-100.0%	260.4	-100.0%	0	1,533	-100.0%
PJM NI HUB 5MW REAL TIME	5,365	1,015.75	428.2%	2,053.5	161.3%	5,365	3,622	48.1%
NYISO ZONE J 5MW D AH PK	110	94.75	16.6%	86.95	27.1%	110	51	117.6%
NYISO ZONE J 5MW D AH O P	320	1,401.6	-77.2%	237	34.9%	320	251	27.5%
PJM DUQUS 5MW D AH O PK	0	0	-	0	-	0	0	-
NEPOOL W CNT MASS 5MW D A	0	0	-	940.8	-100.0%	0	544	-100.0%
PJM COMED 5MW D AH PK	0	22	-100.0%	190.5	-100.0%	0	28	-100.0%
NEPOOL CNCTCT 5MW D AH O	0	72	-100.0%	0	-	0	6	-100.0%
NEPOOL CONECTIC 5MW D AH	0	7.35	-100.0%	0	-	0	5	-100.0%
NEPOOL SE MASS 5MW D AH O	0	0	-	0	-	0	148	-100.0%
NEPOOL NE MASS 5MW D AH O	0	1,170	-100.0%	0	-	0	796	-100.0%
SINGAPORE 380CST BALMO	2	2.1	13.4%	9.1	-73.8%	2	4	-39.6%
NYISO ZONE C 5MW D AH PK	6	12.75	-52.2%	0	-	6	85	-92.8%
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-	0	0	-
NEPOOL RHD ISLD 5MW D AH	0	0	-	0	-	0	4	-100.0%
CIN HUB 5MW REAL TIME O P	432	1,452	-70.3%	675.2	-36.1%	432	1,549	-72.1%
ULSD UP-DOWN(ARGUS) SWAP	0	1.25	-100.0%	0	-	0	0	-100.0%
NORTHWEST ROCKIES BASIS S	4	18.8	-76.4%	6.1	-27.4%	4	67	-93.4%
LTD NAT GAS	5,982	5,161.95	15.9%	3,960.3	51.1%	5,982	3,647	64.0%
PJM BGE DA OFF-PEAK	0	0	-	0	-	0	130	-100.0%
SINGAPORE GASOIL SWAP	503	835.75	-39.8%	418.6	20.3%	503	566	-11.1%
ULSD 10PPM CIF MED VS ICE	7	11.85	-44.9%	0.5	1204.8%	7	9	-27.5%
GULF COAST JET FUEL CLNDR	6	0	-	6.5	-8.4%	6	64	-90.7%

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	ADV JAN 2013	ADV JAN 2012	% CHG	ADV DEC 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Energy Futures								
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	0	0	-
TC5 RAS TANURA TO YOKOHAM	5	4	36.9%	28.25	-80.6%	5	10	-42.5%
CHICAGO ULSD PL VS HO SPR	33	7.8	318.2%	7.9	312.9%	33	6	474.3%
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-	0	0	-
CIN HUB 5MW D AH PK	18	23.5	-25.0%	166.75	-89.4%	18	48	-63.1%
PJM AD HUB 5MW REAL TIME	7,099	4,632.1	53.2%	5,504.8	29.0%	7,099	3,234	119.5%
RBOB CRACK SPREAD	19	63.5	-70.0%	13.3	43.2%	19	29	-34.3%
Sumas Basis Swap	27	13.6	101.0%	42.85	-36.2%	27	27	1.1%
NGPL TEX/OK	0	80.8	-100.0%	775.5	-100.0%	0	97	-100.0%
HENRY HUB INDEX SWAP FUTU	317	879.8	-63.9%	6.2	5018.3%	317	247	28.4%
EURO GASOIL 10 CAL SWAP	0	0.15	-100.0%	0.2	-100.0%	0	0	-100.0%
EAST/WEST FUEL OIL SPREAD	115	70.35	63.5%	96.05	19.8%	115	171	-32.8%
NYISO J OFF-PEAK	13	42.8	-69.7%	5.8	123.3%	13	12	7.9%
TENNESSEE 500 LEG BASIS S	0	45.45	-100.0%	0	-	0	4	-100.0%
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-	0	1	-100.0%
NORTHERN NATURAL GAS DEMAR	0	10.35	-100.0%	0	-	0	6	-100.0%
APPALACHIAN COAL (PHY)	331	515.5	-35.7%	200.25	65.5%	331	320	3.5%
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-	0	3	-100.0%
ROCKIES KERN OPAL - NW IN	0	0	-	0	-	0	2	-100.0%
NATURAL GAS PHY	349,021	466,401.3	-25.2%	318,779.25	9.5%	349,021	374,702	-6.9%
WTI CALENDAR	2,331	2,183.95	6.8%	1,669.5	39.6%	2,331	1,814	28.5%
AEP-DAYTON HUB MTHLY	67	63.2	5.6%	57.35	16.4%	67	67	-0.4%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-	0	0	-100.0%
CINERGY HUB PEAK MONTH	12	5.5	123.4%	28.1	-56.3%	12	32	-61.0%
RBOB PHY	141,962	144,958.85	-2.1%	117,508.75	20.8%	141,962	144,679	-1.9%
RBOB (PLATTS) CAL SWAP	0	0	-	0	-	0	1	-100.0%
LA CARB DIESEL (OPIS)	0	0.55	-100.0%	0	-	0	2	-100.0%
LL JET (OPIS) SWAP	0	0	-	0	-	0	0	-
RBOB SPREAD (PLATTS) SWAP	14	0	-	0	-	14	45	-68.3%
NEW YORK ETHANOL SWAP	54	34.2	58.9%	28.25	92.3%	54	33	63.2%
GASOIL BULLET SWAP	0	0	-	0	-	0	1	-100.0%
EURO PROPANE CIF ARA SWA	46	43.65	4.7%	14.9	206.8%	46	44	3.1%
LA CARBOB GASOLINE(OPIS)S	8	35.25	-77.7%	4.25	84.9%	8	19	-58.3%
OPIS PHYSICAL LDH PROPANE	0	1.25	-100.0%	0	-	0	1	-100.0%
OPIS PHYSICAL NONLDH PROPANE	0	0	-	0	-	0	0	-100.0%
OPIS PHYSICAL NORMAL BUTANE	0	0	-	0.75	-100.0%	0	2	-100.0%
OPIS PHYSICAL ETHANE	0	0	-	0	-	0	0	-100.0%
CIG BASIS	8	137.5	-94.2%	35.9	-77.7%	8	30	-72.9%
DATED BRENT (PLATTS) DAILY SWA	0	0	-	0	-	0	35	-100.0%
GAS EURO-BOB OXY NWE BARGES	696	411.05	69.4%	325.05	114.3%	696	364	91.2%
RBOB UP-DOWN CALENDAR SWA	519	669.6	-22.5%	288.5	79.9%	519	411	26.4%
MINY RBOB GAS	0	0.1	281.0%	0.1	281.0%	0	0	85.4%
ANR OKLAHOMA	11	0	-	12.4	-14.0%	11	12	-12.0%
MICHIGAN BASIS	0	86.75	-100.0%	0	-	0	26	-100.0%
LA JET FUEL VS NYM NO 2 H	4	2.5	42.9%	2.5	42.9%	4	4	0.4%
TEXAS EASTERN ZONE M-3 BA	0	68.55	-100.0%	0	-	0	11	-100.0%
PGE&E CITYGATE	0	0	-	0	-	0	0	-100.0%
NY HARBOR HEAT OIL SWP	332	522.3	-36.5%	240.6	37.8%	332	546	-39.3%
NORTHERN NATURAL GAS VENTU	0	120.7	-100.0%	6	-100.0%	0	47	-100.0%
PJM MONTHLY	159	955.2	-83.3%	677.55	-76.5%	159	609	-73.8%

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Energy Futures								
GULF COAST GASOLINE CLNDR	18	9.65	85.0%	30.65	-41.7%	18	7	139.7%
PJM DAILY	11	0	-	0	-	11	6	104.2%
COLUMBIA GULF ONSHORE	0	0	-	0	-	0	65	-100.0%
Tetco STX Basis	0	33	-100.0%	0	-	0	6	-100.0%
Transco Zone 3 Basis	0	0	-	0	-	0	0	-
GULF COAST HEATING OIL CL	0	0	-	0	-	0	1	-100.0%
EUROPE 1% FUEL OIL RDAM C	3	2.4	38.9%	1.65	102.0%	3	2	61.9%
SAN JUAN BASIS SWAP	0	9.2	-100.0%	12.4	-100.0%	0	28	-100.0%
EUROPE JET KERO RDAM CALS	0	0	-	0	-	0	0	-100.0%
SOCAL BASIS SWAP	0	27.6	-100.0%	0	-	0	5	-100.0%
GULF COAST JET VS NYM 2 H	1,106	758.4	45.8%	836.95	32.1%	1,106	671	64.7%
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	0	-100.0%
NYMEX ALUMINUM FUTURES	0	0	-	0	-	0	0	20.5%
NY HARBOR RESIDUAL FUEL C	0	5	-100.0%	0	-	0	1	-100.0%
ILLINOIS HUB PEAK MONTH S	0	0	-	0	-	0	0	-
GASOIL CALENDAR SWAP	12	30.95	-62.8%	7.6	51.6%	12	21	-44.1%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-	0	0	-
EURO 3.5% FUEL OIL SPREAD	2	3.5	-41.5%	12.3	-83.4%	2	8	-73.3%
ICE BRENT DUBAI SWAP	135	97.1	39.2%	84.5	59.9%	135	111	22.1%
GASOIL CRACK SPREAD CALEN	143	208.8	-31.4%	185.25	-22.7%	143	361	-60.4%
BRENT FINANCIAL FUTURES	1,834	1,814.9	1.1%	1,177.75	55.7%	1,834	1,358	35.1%
EUROPEAN NAPTHA CRACK SPR	483	491.2	-1.6%	450.95	7.2%	483	495	-2.4%
PJM WESTH RT OFF-PEAK	9,066	5,458.65	66.1%	2,418.4	274.9%	9,066	5,102	77.7%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	8	-100.0%
CRUDE OIL	2,021	1,731.75	16.7%	1,302.3	55.2%	2,021	1,605	25.9%
NEPOOL INTR HUB 5MW D AH	89	1,573.7	-94.4%	1,635.3	-94.6%	89	2,281	-96.1%
PJM DAYTON DA OFF-PEAK	530	2,209.2	-76.0%	4,050.8	-86.9%	530	2,011	-73.7%
HENRY HUB BASIS SWAP	317	862.4	-63.2%	6.2	5018.3%	317	239	32.6%
PJM JCPL DA OFF-PEAK	0	0	-	0	-	0	77	-100.0%
CHICAGO ETHANOL SWAP	2,559	1,143.05	123.9%	1,476.35	73.4%	2,559	1,415	80.9%
CHICAGO BASIS SWAP	0	11.6	-100.0%	0	-	0	3	-100.0%
HENRY HUB SWAP	57,916	124,711.2	-53.6%	42,882.9	35.1%	57,916	71,763	-19.3%
SINGAPORE 180CST BALMO	16	4.2	276.4%	6.55	141.4%	16	6	165.6%
PREM UNL GAS 10PPM RDAM FOB E	1	0	-	0	-	1	0	947.7%
PREM UNL GAS 10PPM RDAM FOB S	4	4.15	1.0%	1.85	126.5%	4	6	-25.2%
MONT BELVIEU NORMAL BUTANE 5	313	145.25	115.2%	154.5	102.3%	313	233	34.3%
MONT BELVIEU ETHANE 5 DECIMAL	128	182.45	-29.9%	96.25	32.8%	128	84	52.6%
MONT BELVIEU LDH PROPANE 5 DE	693	380.1	82.3%	420	65.0%	693	552	25.5%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	0	-
GRP THREE UNL GS (PLT) VS	15	30	-49.2%	6.25	143.8%	15	47	-67.7%
SINGAPORE 380CST FUEL OIL	140	82.15	70.6%	80.15	74.9%	140	84	66.9%
TEXAS GAS ZONE 1 NAT GAS	0	0	-	0	-	0	0	-
NATURAL GAS PEN SWP	27,761	51,134.15	-45.7%	18,707.7	48.4%	27,761	31,406	-11.6%
JET BARGES VS ICE GASOIL	1	0	-	0	-	1	0	182.3%
SINGAPORE GASOIL VS ICE	386	267.9	44.2%	175	120.8%	386	301	28.3%
WESTERN RAIL DELIVERY PRB	278	328.75	-15.4%	384	-27.6%	278	293	-4.9%
EUROPE DATED BRENT SWAP	135	75	80.6%	130.3	3.9%	135	163	-16.9%
TD5 WEST AFRICA TO USAC 1	0	0	-	0	-	0	0	-100.0%
NYISO A OFF-PEAK	83	3.9	2039.2%	58	43.8%	83	16	409.1%
NYISO G OFF-PEAK	43	22	96.5%	29.4	47.1%	43	18	143.6%

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Energy Futures								
TC2 ROTTERDAM TO USAC 37K	7	4	84.5%	3	146.0%	7	4	103.0%
ISO NEW ENGLAND OFF-PEAK	6	60.3	-89.3%	45.5	-85.8%	6	72	-91.0%
SINGAPORE JET KEROSENE SW	365	218.2	67.5%	219.1	66.8%	365	266	37.5%
ANR LOUISIANA BASIS SWAP	0	0	-	0	-	0	8	-100.0%
SINGAPORE NAPHTHA SWAP	2	15	-84.1%	9.75	-75.6%	2	10	-76.5%
FLORIDA GAS ZONE3 BASIS S	0	0	-	0	-	0	5	-100.0%
TRANSCO ZONE4 BASIS SWAP	0	0	-	0	-	0	12	-100.0%
TEXAS GAS ZONE SL BASIS S	0	0	-	0	-	0	7	-100.0%
CINERGY HUB OFF-PEAK MONT	34	18	90.5%	36	-4.8%	34	25	38.3%
NGPL MIDCONTINENT INDEX	0	0	-	0	-	0	0	-
DIESEL 10P BRG FOB RDM VS	0	1.25	-61.9%	0.25	90.5%	0	0	-2.8%
PANHANDLE SWING FUTURE	0	0	-	0	-	0	0	-
DUBAI CRUDE OIL CALENDAR	49	799.95	-93.8%	395.4	-87.5%	49	486	-89.9%
PANHANDLE BASIS SWAP FUTU	40	172.35	-77.1%	24.55	61.0%	40	141	-71.9%
SONAT BASIS SWAP FUTURE	0	0	-	0	-	0	3	-100.0%
ARGUS BIODIESEL RME FOB R	0	26	-100.0%	0	-	0	7	-100.0%
EUROPE 3.5% FUEL OIL RDAM	440	366.1	20.2%	523.95	-16.0%	440	706	-37.6%
FUEL OIL NWE CRACK VS ICE	173	99.9	73.2%	3.2	5306.3%	173	111	55.2%
GULF COAST 3% FUEL OIL BA	107	144.25	-25.6%	157.55	-31.9%	107	91	17.8%
NY1% VS GC SPREAD SWAP	530	272.6	94.5%	299.25	77.1%	530	323	64.1%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-	0	0	-100.0%
EUROPE JET KERO NWE CALSW	3	2.35	37.8%	0	-	3	2	30.2%
JAPAN NAPHTHA BALMO SWAP	2	1.8	19.1%	4.25	-49.6%	2	2	-4.0%
ARGUS PROPAN(SAUDI ARAMCO	51	28.35	78.9%	37.2	36.3%	51	42	19.5%
JET CIF NWE VS ICE	18	10	81.9%	9.75	86.6%	18	16	15.6%
NGPL MID-CONTINENT	0	31.3	-100.0%	775.5	-100.0%	0	135	-100.0%
NYISO G	82	41.6	96.1%	106	-23.0%	82	38	115.6%
NY HARBOR RESIDUAL FUEL 1	1,526	749	103.8%	551.75	176.6%	1,526	680	124.4%
NYISO J	22	27.75	-20.2%	2.1	954.4%	22	26	-16.4%
JAPAN C&F NAPHTHA CRACK S	6	0	-	9	-28.6%	6	8	-18.6%
PERMIAN BASIS SWAP	0	10.4	-100.0%	0	-	0	25	-100.0%
NYH NO 2 CRACK SPREAD CAL	16	128.6	-87.4%	55.65	-70.8%	16	103	-84.3%
TRANSCO ZONE 6 BASIS SWAP	0	1.45	-100.0%	0	-	0	15	-100.0%
MINY NATURAL GAS	1,414	2,305.15	-38.7%	1,386	2.0%	1,414	1,722	-17.9%
DOMINION TRANSMISSION INC	0	169.25	-100.0%	12.4	-100.0%	0	103	-100.0%
EASTERN RAIL DELIVERY CSX	337	325.6	3.4%	184.5	82.4%	337	287	17.3%
NYISO A	68	96.8	-29.3%	29.6	131.3%	68	43	58.2%
TCO BASIS SWAP	0	35.8	-100.0%	0	-	0	5	-100.0%
EL PASO PERMIAN INDEX SWA	0	0	-	0	-	0	0	-
WAHA INDEX SWAP FUTURE	0	0	-	6.2	-100.0%	0	63	-100.0%
EUROPE 3.5% FUEL OIL MED	4	1.75	139.5%	5.2	-19.4%	4	4	18.1%
HTG OIL	216	192.55	12.0%	195.05	10.6%	216	160	34.9%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	0	-100.0%
PJM OFF-PEAK LMP SWAP FUT	47	236	-80.1%	59.2	-20.8%	47	141	-66.8%
DOMINION TRAN INC - APP I	0	31.9	-100.0%	0	-	0	5	-100.0%
AEP-DAYTON HUB OFF-PEAK M	22	120.2	-81.9%	42.45	-48.6%	22	59	-63.0%
TENNESSEE ZONE 0 BASIS SW	0	0	-	18	-100.0%	0	10	-100.0%
TD3 MEG TO JAPAN 250K MT	9	66.05	-87.0%	2.25	281.0%	9	21	-58.9%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-	0	0	-100.0%
FUELOIL SWAP:CARGOES VS.B	88	164.45	-46.7%	87.65	0.0%	88	150	-41.4%

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Energy Futures								
EURO GASOIL 10PPM VS ICE	16	23.1	-30.3%	9.15	75.9%	16	15	8.9%
WTI-BRENT CALENDAR SWAP	903	251.05	259.6%	317.95	183.9%	903	330	173.6%
CENTERPOINT BASIS SWAP	34	39.6	-13.2%	21.4	60.7%	34	51	-33.0%
MINY HTG OIL	0	1.05	-54.6%	0.3	58.7%	0	1	-41.2%
CENTERPOINT EAST INDEX	0	0	-	0	-	0	0	-
GASOLINE UP-DOWN (ARGUS)	44	48.75	-8.9%	20	122.1%	44	14	216.6%
LA CARB DIESEL (OPIS) SWA	51	36.25	40.0%	63.75	-20.4%	51	68	-25.3%
LLS (ARGUS) CALENDAR SWAP	29	17.85	60.1%	2.2	1198.7%	29	4	615.7%
EURO 3.5% FUEL OIL RDAM B	17	9.6	73.1%	37.35	-55.5%	17	19	-12.6%
GULF COAST ULSD CALENDAR	56	70.45	-19.9%	124.85	-54.8%	56	184	-69.3%
URANIUM	57	21.05	172.1%	75.25	-23.9%	57	32	78.6%
JET UP-DOWN(ARGUS) SWAP	0	0	-	0	-	0	3	-100.0%
SINGAPORE GASOIL BALMO	40	75.3	-47.3%	26.25	51.1%	40	55	-27.3%
EUROPEAN NAPHTHA BALMO	12	10.2	21.8%	6.65	86.9%	12	10	21.2%
GASOIL MINI CALENDAR SWAP	1	5.35	-89.3%	1.25	-54.3%	1	14	-95.8%
PETRO OUTRIGHT NA	172	14.85	1058.6%	121.4	41.7%	172	63	172.4%
MISO 5MW PEAK	0	0	-	0	-	0	23	-100.0%
NY JET FUEL (ARGUS) VS HEATING	5	0	-	0	-	5	1	703.2%
NY ULSD (ARGUS) VS HEATING OIL	200	32.85	507.8%	333	-40.0%	200	130	54.1%
MISO 5MW OFF PEAK	0	0	-	0	-	0	240	-100.0%
ELECTRICITY OFF PEAK	0	2,979.65	-100.0%	0	-	0	756	-100.0%
PJM PECO ZONE5MW PEAK CAL MC	0	25.2	-100.0%	0	-	0	20	-100.0%
TENNESSEE 500 LEG NG INDE	0	0	-	0	-	0	23	-100.0%
BRENT BALMO SWAP	65	20.05	226.1%	29.9	118.7%	65	29	124.0%
TRANSCO ZONE 1 NAT GAS IN	0	0	-	21.4	-100.0%	0	2	-100.0%
EUROPE NAPHTHA CALSWAP	146	96.45	51.4%	86.8	68.2%	146	135	8.0%
HENRY HUB SWING FUTURE	0	0	-	0	-	0	7	-100.0%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-	0	0	-100.0%
GASOIL 0.1 ROTTERDAM BARG	1	0	-	0	-	1	1	8.0%
GRP THREE ULSD(PLT)VS HEA	336	13	2485.3%	180.6	86.1%	336	78	329.5%
GASOIL 0.1CIF MED VS ICE	1	7.5	-84.1%	1.65	-27.8%	1	4	-68.1%
PJM PPL DA OFF-PEAK	0	592.5	-100.0%	0	-	0	139	-100.0%
PJM PECO DA PEAK	0	0	-	0	-	0	7	-100.0%
GASOIL 0.1 CIF VS ICE GAS	0	1.5	-100.0%	0	-	0	0	-100.0%
PJM AECO DA OFF-PEAK	0	0	-	0	-	0	964	-100.0%
PJM WESTH DA OFF-PEAK	2,218	11,165.9	-80.1%	862.4	157.2%	2,218	3,098	-28.4%
PJM DPL DA PEAK	0	148.75	-100.0%	0	-	0	23	-100.0%
NEW YORK 0.3% FUEL OIL HI	0	0	-	30	-100.0%	0	3	-100.0%
PJM DAYTON DA PEAK	74	351.9	-79.0%	188.05	-60.7%	74	146	-49.5%
PJM WESTHDA PEAK	99	1,071.75	-90.7%	3.3	2911.5%	99	225	-55.9%
GASOIL 0.1 RDAM BRGS VS I	8	11.75	-29.5%	24.15	-65.7%	8	21	-61.2%
GASOIL 10P CRG CIF NW VS	0	2.95	-91.9%	0.8	-70.2%	0	2	-85.8%
PREMIUM UNLEAD 10PPM FOB	10	3.55	185.7%	3.3	207.4%	10	4	182.3%
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-	0	0	-
CHICAGO UNL GAS PL VS RBO	0	5	-100.0%	0	-	0	2	-100.0%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-	0	86	-100.0%
NEPOOL RHODE IL 5MW D AH	0	0	-	0	-	0	75	-100.0%
PJM COMED 5MW D AH O PK	0	0	-	3,522	-100.0%	0	471	-100.0%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-	0	5	-100.0%
NYISO ZONE A 5MW D AH PK	416	68.1	511.6%	125.95	230.7%	416	86	382.1%

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Energy Futures								
SOUTH STAR TEX OKLHM KNS	15	32.3	-54.3%	16.95	-12.9%	15	18	-19.6%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-	0	0	-100.0%
ARGUS LLS VS. WTI (ARG) T	242	140.85	71.7%	210.95	14.6%	242	174	39.4%
NY 3.0% FUEL OIL (PLATTS)	7	33.3	-78.5%	0	-	7	10	-27.5%
NYISO ZONE A 5MW D AH O P	1,627	1,255.2	29.6%	0	-	1,627	1,483	9.7%
CIN HUB 5MW D AH O PK	302	0	-	292	3.5%	302	1,043	-71.0%
N ILLINOIS HUB DAILY	14	0	-	0	-	14	0	-
NO 2 UP-DOWN SPREAD CALEN	0	41.25	-100.0%	12.5	-100.0%	0	48	-100.0%
CINERGY HUB PEAK DAILY FU	0	0	-	0	-	0	0	-100.0%
PROPANE NON-LDH MT. BEL (OPIS)	7	6.75	-1.2%	1.5	344.4%	7	16	-59.2%
PROPANE NON-LDH MB (OPIS) BALM	0	0	-	1.5	-100.0%	0	7	-100.0%
NY JET FUEL (PLATTS) HEAT OIL SM	117	0	-	0	-	117	17	602.8%
JET AV FUEL (P) CAR FM ICE GAS SI	3	0	-	1	157.1%	3	0	456.0%
GASOLINE UP-DOWN BALMO SW	25	14.55	71.8%	17	47.1%	25	22	14.6%
RBOB GASOLINE BALMO CLNDR	84	11.55	628.1%	97.55	-13.8%	84	57	46.5%
ALCON CITY GATES NAT GAS	0	0	-	0	-	0	0	-
COLUMBIA GULF MAIN NAT G	0	2.9	-100.0%	0	-	0	65	-100.0%
SOUTHERN NAT LA NAT GAS	0	0	-	0	-	0	0	-
SINGAPORE MOGAS 92 UNLEADED	12	46.75	-74.5%	23.35	-49.0%	12	31	-62.0%
ETHANOL T2 FOB ROTT INCL DUTY	51	16.5	206.5%	72.75	-30.5%	51	37	37.2%
SINGAPORE MOGAS 92 UNLEADED	722	362.1	99.5%	387.45	86.4%	722	448	61.1%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-	0	0	-
FAME 0 BIODIESEL FOB RTDM SWP	0	2.75	-100.0%	0	-	0	1	-100.0%
FUEL OIL (PLATS) CAR CM	3	0.3	820.6%	0.75	268.3%	3	2	74.3%
FUEL OIL (PLATS) CAR CN	1	0.65	61.2%	1.5	-30.2%	1	2	-31.2%
TENN 800 LEG NAT GAS INDE	22	5.8	287.5%	0	-	22	23	-1.5%
CRUDE OIL OUTRIGHTS	321	147.55	117.4%	254.3	26.1%	321	206	56.0%
ELEC FINSETTLED	0	127	-100.0%	0	-	0	23	-100.0%
PETRO CRK&SPRD EURO	484	39.35	1131.1%	226.35	114.0%	484	144	236.7%
OPIS PHYSICAL NATURAL GASOLINE	0	0	-	0	-	0	1	-100.0%
MCCLOSKEY ARA ARGS COAL	2,404	238.75	906.8%	1,777.75	35.2%	2,404	1,029	133.7%
CRUDE OIL SPRDS	25	244.5	-90.0%	22	11.5%	25	189	-87.0%
PETRO CRCKS & SPRDS NA	2,147	2,402.8	-10.6%	1,719.4	24.9%	2,147	1,532	40.2%
MGF FUT	0	0	-	0	-	0	0	-100.0%
MCCLOSKEY RCH BAY COAL	675	63.75	958.5%	521.25	29.5%	675	256	163.5%
MNC FUT	53	10.7	393.5%	23.5	124.7%	53	19	174.3%
DLY GAS EURO-BOB OXY	0	0	-	0	-	0	0	-100.0%
NCN FUT	0	0	-	0	-	0	0	-100.0%
MGN1 SWAP FUT	0	0	-	10.1	-100.0%	0	1	-100.0%
MJC FUT	0	0	-	0	-	0	4	-100.0%
FREIGHT MARKETS	0	1.5	-100.0%	0	-	0	0	-100.0%
NYMEX OMAN CRUDE PRODUCTS	0	0	-	0	-	0	2	-100.0%
PLASTICS	43	25.4	69.9%	24	79.8%	43	15	181.1%
EURO-DENOMINATED PETRO PROD	3	0	-	0	-	3	1	402.0%
SINGAPORE GASOIL	31	31.85	-3.1%	10.65	189.7%	31	46	-32.9%
INDONESIAN COAL	5	0	-	2.25	111.6%	5	6	-16.9%
GAS EURO-BOB OXY NWE BARGES	1,665	1,172.1	42.1%	814.7	104.4%	1,665	863	92.9%
MONT BELVIEU NATURAL GASOLINE	130	190.75	-31.9%	37.15	249.4%	130	149	-12.8%
ONTARIO POWER SWAPS	2,168	26	8238.8%	2,743	-21.0%	2,168	319	580.6%
COAL SWAP	19	1.25	1404.8%	12.75	47.5%	19	3	447.0%

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Energy Futures								
PETROLEUM PRODUCTS	2	0	-	5	-57.1%	2	2	-4.9%
GROUP THREE ULSD (PLATTS)	9	0	-	11.25	-23.8%	9	34	-75.0%
MICHIGAN MISO	0	0	-	0	-	0	3	-100.0%
DAILY PJM	0	0	-	0	-	0	2	-100.0%
INDIANA MISO	90	773.15	-88.4%	0	-	90	141	-36.2%
PETROLEUM PRODUCTS ASIA	31	7.85	297.3%	7.4	321.5%	31	9	264.3%
PETRO CRCKS & SPRDS ASIA	110	34.2	220.7%	23.35	369.7%	110	22	401.5%
	0	0	-	0	-	0	0	-
NYISO CAPACITY	2	19.25	-89.6%	8.4	-76.2%	2	6	-64.2%
BRENT OIL	0	0	-	0	-	0	0	-100.0%
PJM ATSI ELEC	0	0	-	0	-	0	46	-100.0%
SING FUEL	2	0	-	0	-	2	0	970.7%
Energy Options								
ETHANOL FWD	0	0	-	0	-	0	5	-100.0%
PETRO OUTRIGHT EURO	4	0	-	1.25	223.8%	4	2	96.2%
PETROCHEMICALS	427	89.05	379.4%	360.75	18.3%	427	150	184.3%
IN DELIVERY MONTH EUA OPTIONS	48	0	-	0	-	48	10	381.9%
HEATING OIL PHY	2,079	4,684.8	-55.6%	2,008.6	3.5%	2,079	3,002	-30.8%
NATURAL GAS 3 M CSO FIN	498	4,023.15	-87.6%	487.5	2.1%	498	2,701	-81.6%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	0	-	0	0	-
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-	0	0	-
N ROCKIES PIPE SWAP	0	0	-	0	-	0	52	-100.0%
SOCAL PIPE SWAP	0	205.2	-100.0%	47.2	-100.0%	0	39	-100.0%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	12	-100.0%
BRENT OIL LAST DAY	1,477	1,202.6	22.8%	301.25	390.2%	1,477	1,902	-22.4%
BRENT CALENDAR SWAP	492	3,717.8	-86.8%	335.55	46.6%	492	2,442	-79.9%
WTI-BRENT BULLET SWAP	1,376	37.5	3569.8%	131.5	946.5%	1,376	206	568.6%
SINGAPORE GASOIL CALENDAR	2	0	-	0	-	2	39	-93.9%
SINGAPORE FUEL OIL 180 CS	0	26.5	-100.0%	25.2	-100.0%	0	13	-100.0%
HEATING OIL CRACK OPTIONS	0	0	-	0	-	0	0	-100.0%
CRUDE OIL PHY	122,070	123,493.15	-1.2%	96,685.45	26.3%	122,070	129,982	-6.1%
RBOB CALENDAR SWAP	440	172.85	154.7%	531.45	-17.1%	440	230	91.1%
CENTRAL APPALACHIAN COAL	0	0	-	0	-	0	0	-100.0%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-100.0%
NATURAL GAS SUMMER STRIP	0	5	-100.0%	0	-	0	11	-100.0%
PJM CALENDAR STRIP	70	380	-81.5%	192	-63.3%	70	187	-62.3%
CRUDE OIL CALNDR STRIP	0	1.25	-100.0%	0	-	0	0	-100.0%
NATURAL GAS OPTION ON CALEND.	39	218.85	-82.2%	122	-68.0%	39	109	-64.2%
ISO NEW ENGLAND PK LMP	0	78	-100.0%	0	-	0	48	-100.0%
ELEC MISO PEAK	0	0	-	0	-	0	3	-100.0%
HENRY HUB FINANCIAL LAST	92	102.3	-10.3%	59.7	53.6%	92	68	34.2%
SAN JUAN PIPE SWAP	0	0	-	0	-	0	21	-100.0%
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	0	-
NATURAL GAS 1MO	0	0	-	0	-	0	4	-100.0%
NATURAL GAS 2 M CSO FIN	0	0	-	0	-	0	23	-100.0%
SINGAPORE JET FUEL CALEND	464	127.75	263.4%	153.75	202.0%	464	120	287.0%
BRENT 1 MONTH CAL	1	0	-	0	-	1	8	-85.9%
WTI 12 MONTH CALENDAR OPT	24	25	-4.8%	0	-	24	42	-42.6%

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Energy Options								
CRUDE OIL APO	3,741	6,741.1	-44.5%	4,724.05	-20.8%	3,741	6,125	-38.9%
NATURAL GAS PHY	116,184	175,845.7	-33.9%	77,523.75	49.9%	116,184	108,785	6.8%
AEP-DAYTON HUB MTHLY	0	10	-100.0%	0	-	0	1	-100.0%
WTI CRUDE OIL 1 M CSO FI	2,902	60	4737.3%	0	-	2,902	321	803.8%
WTI CRUDE OIL 6 M CSO FI	0	0	-	0	-	0	4	-100.0%
NATURAL GAS 6 M CSO FIN	922	2,715	-66.0%	616.95	49.5%	922	785	17.5%
IN DELIVERY MONTH CER OPTIONS	0	0	-	0	-	0	0	-
CINERGY HUB PEAK MONTH	36	48	-24.6%	43	-15.8%	36	53	-31.9%
RBOB 1MO CAL SPD OPTIONS	26	25	4.8%	12.5	109.5%	26	23	13.9%
RBOB PHY	1,847	1,285.6	43.7%	792.05	133.2%	1,847	1,994	-7.4%
GASOIL CRACK SPREAD AVG PRICE	0	0	-	0	-	0	10	-100.0%
HEATING OIL CRK SPD AVG PRICE (0	11.6	-100.0%	16.2	-100.0%	0	5	-100.0%
RBOB CRACK SPREAD AVG PRICE (0	0	-	16.65	-100.0%	0	5	-100.0%
NY HARBOR HEAT OIL SWP	838	2,049.25	-59.1%	1,204.7	-30.4%	838	1,310	-36.0%
PJM MONTHLY	13	4.5	196.3%	48.5	-72.5%	13	23	-41.5%
HO 1 MONTH CLNDR OPTIONS	43	18.75	128.6%	13.75	211.7%	43	123	-65.1%
CRUDE OIL 1MO	12,005	14,725.5	-18.5%	6,402.45	87.5%	12,005	11,359	5.7%
PANHANDLE BASIS	0	0	-	0	-	0	0	-
NATURAL GAS OPT	0	0	-	0	-	0	0	-
ROTTERDAM 3.5%FUEL OIL CL	45	32.15	40.9%	45.65	-0.8%	45	61	-26.0%
NATURAL GAS 12 M CSO FIN	0	0	-	0	-	0	0	-
WTI 6 MONTH CALENDAR OPTI	24	0	-	0	-	24	0	5923.1%
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	-	0	0	-100.0%
PETRO OUTRIGHT NA	0	0	-	0	-	0	0	-100.0%
NATURAL GAS 5 M CSO FIN	0	0	-	0	-	0	2	-100.0%
NYMEX EUROPEAN GASOIL APO	8	15.75	-48.6%	0	-	8	11	-27.2%
NATURAL GAS 1 M CSO FIN	3,308	1,406	135.3%	1,045.4	216.5%	3,308	1,498	120.8%
CRUDE OIL OUTRIGHTS	87	0	-	36	140.7%	87	126	-31.4%
ELEC FINSETTLED	16	124.5	-87.2%	23.65	-32.5%	16	51	-68.8%
APPALACHIAN COAL	4	21	-83.0%	3	19.1%	4	8	-53.8%
MCCLOSKEY ARA ARGS COAL	2	0	-	0	-	2	11	-77.6%
MCCLOSKEY RCH BAY COAL	4	0	-	0	-	4	6	-27.7%
NATURAL GAS WINTER STRIP	0	0	-	0	-	0	0	-
EUROPEAN JET KEROSENE NWE (P	0	0	-	0	-	0	0	-100.0%
EURO-DENOMINATED PETRO PROD	3	0	-	0	-	3	2	55.6%
ETHANOL SWAP	177	26.25	573.0%	25.25	599.7%	177	40	340.9%
COAL SWAP	41	0	-	12.5	229.5%	41	3	1155.6%
DAILY PJM	0	5	-100.0%	0	-	0	0	-100.0%
SHORT TERM NATURAL GAS	360	41.25	772.7%	126.25	185.1%	360	83	335.8%
SHORT TERM	101	11.3	795.5%	105	-3.6%	101	49	105.1%
SHORT TERM CRUDE OIL	0	2.8	-100.0%	0	-	0	1	-100.0%
COAL API2 INDEX	0	0	-	0	-	0	1	-100.0%
COAL API4 INDEX	0	0	-	0	-	0	1	-100.0%
DAILY CRUDE OIL	0	0	-	0	-	0	0	-100.0%

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Metals Futures								
PALLADIUM	6,047	3,748.85	61.3%	3,874.15	56.1%	6,047	4,421	36.8%
COMEX SILVER	48,653	41,345.1	17.7%	40,209.75	21.0%	48,653	52,631	-7.6%
COMEX COPPER	55,421	56,573.4	-2.0%	42,432.35	30.6%	55,421	63,869	-13.2%
NYMEX PLATINUM	13,380	7,505.55	78.3%	16,102.55	-16.9%	13,380	10,362	29.1%
NYMEX HOT ROLLED STEEL	217	310.7	-30.0%	121.1	79.6%	217	173	25.4%
COMEX GOLD	201,006	207,323.7	-3.0%	131,867.15	52.4%	201,006	173,491	15.9%
E-MINI SILVER	0	0	-	0.05	-4.8%	0	0	71.8%
COMEX MINY SILVER	118	106.7	11.0%	91.35	29.7%	118	106	11.7%
COMEX MINY GOLD	391	696.35	-43.8%	174.65	124.0%	391	440	-11.1%
COMEX MINY COPPER	60	101.7	-40.6%	46.05	31.2%	60	82	-26.2%
NYMEX IRON ORE FUTURES	30	6.55	359.5%	39.85	-24.5%	30	28	8.3%
E-MICRO GOLD	992	1,604.3	-38.2%	802.15	23.7%	992	1,029	-3.6%
FERROUS PRODUCTS	14	0	-	4.25	221.6%	14	6	120.1%
IRON ORE	0	0	-	0	-	0	0	-100.0%
COPPER	3	0	-	2.3	44.9%	3	1	191.8%
AUSTRIALIAN COKE COAL	0	0.15	185.7%	0	-	0	0	218.9%
Metals Options								
PALLADIUM	705	98.6	614.6%	420.3	67.6%	705	262	168.8%
COMEX SILVER	7,171	5,514	30.1%	8,147.6	-12.0%	7,171	6,882	4.2%
COMEX COPPER	58	42.1	37.1%	34	69.7%	58	22	156.7%
NYMEX PLATINUM	1,675	268.85	523.1%	310.6	439.4%	1,675	389	330.9%
NYMEX HOT ROLLED STEEL	0	0	-	0	-	0	7	-100.0%
COMEX GOLD	48,382	40,073.65	20.7%	38,805.45	24.7%	48,382	37,370	29.5%
IRON ORE CHINA	91	152.5	-40.5%	15.1	500.4%	91	97	-6.8%
SHORT TERM NATURAL GAS	3	0	-	0	-	3	0	653.1%
SHORT TERM GOLD	3	0	-	0	-	3	1	124.3%
SHORT TERM	0	0	-	0	-	0	0	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	4,363,609	4,040,805.8	8.0%	3,048,407.35	43.1%	4,363,609	3,933,871	10.9%
Equity Index Futures	1,847,238	2,068,696.9	-10.7%	2,387,731.4	-22.6%	1,847,238	2,326,642	-20.6%
Metals Futures	326,334	319,323.05	2.2%	235,767.7	38.4%	326,334	306,641	6.4%
Energy Futures	1,404,071	1,682,193.65	-16.5%	1,137,058.05	23.5%	1,404,071	1,416,154	-0.9%
FX Futures	842,684	707,754.95	19.1%	776,838.6	8.5%	842,684	803,567	4.9%
Commodities and Alternative Invest	820,937	842,065.7	-2.5%	703,152.9	16.8%	820,937	904,719	-9.3%
TOTAL FUTURES	9,604,874	9,660,840.05	-0.6%	8,288,956	15.9%	9,604,873.52	9,691,594.52	-0.9%
TOTAL OPTIONS GROUP								
Interest Rate Options	964,826	1,161,591.5	-16.9%	593,268.65	62.6%	964,826	900,527	7.1%
Equity Index Options	261,140	158,112.65	65.2%	295,457.65	-11.6%	261,140	233,762	11.7%
Metals Options	58,088	46,149.7	25.9%	47,733.05	21.7%	58,088	45,032	29.0%
Energy Options	272,342	343,816.75	-20.8%	194,280.4	40.2%	272,342	274,314	-0.7%
FX Options	57,282	36,634.9	56.4%	49,333.05	16.1%	57,282	41,339	38.6%
Commodities and Alternative Invest	210,484	211,675.85	-0.6%	176,301.7	19.4%	210,484	236,501	-11.0%
TOTAL OPTIONS	1,824,160	1,957,981.35	-6.8%	1,356,374.5	34.5%	1,824,160.05	1,731,474.67	5.4%

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	ADV JAN 2013	ADV JAN 2012	% CHG	ADV DEC 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
TOTAL COMBINED								
FX	899,966	744,389.85	20.9%	826,171.65	8.9%	899,966	844,907	6.5%
Equity Index	2,108,378	2,226,809.55	-5.3%	2,683,189.05	-21.4%	2,108,378	2,560,404	-17.7%
Commodities and Alternative Invest	1,031,421	1,053,741.55	-2.1%	879,454.6	17.3%	1,031,421	1,141,220	-9.6%
Interest Rate	5,328,434	5,202,397.3	2.4%	3,641,676	46.3%	5,328,434	4,834,397	10.2%
Energy	1,676,413	2,026,010.4	-17.3%	1,331,338.45	25.9%	1,676,413	1,690,468	-0.8%
Metals	384,422	365,472.75	5.2%	283,500.75	35.6%	384,422	351,673	9.3%
GRAND TOTAL	11,429,034	11,618,821.4	-1.6%	9,645,330.5	18.5%	11,429,033.57	11,423,069.19	0.1%