

CME Group Exchange ADV Report - Monthly

March 2013

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	ADV MAR 2013	ADV MAR 2012	% CHG	ADV FEB 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
FX Futures								
CANADIAN DOLLAR	90,770	100,150.82	-9.4%	75,761.84	19.8%	78,785	90,116	-12.6%
AUSTRALIAN DOLLAR	108,163	149,562.23	-27.7%	101,763.42	6.3%	99,212	129,357	-23.3%
BRITISH POUND	147,408	111,165.45	32.6%	139,340.16	5.8%	134,264	103,424	29.8%
EURO FX	319,584	275,227.86	16.1%	320,470.05	-0.3%	302,603	266,434	13.6%
JAPANESE YEN	191,012	118,610.77	61.0%	219,771.42	-13.1%	197,121	92,967	112.0%
SKR/USD CROSS RATES	35	24.14	43.1%	27.84	24.1%	29	17	70.7%
SWISS FRANC	42,519	47,011.45	-9.6%	33,889.37	25.5%	37,696	39,175	-3.8%
EFX/SF CROSS RATES	2,547	1,512.09	68.4%	1,884.95	35.1%	2,231	1,315	69.6%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	321.9%
NEW ZEALND DOLLAR	15,134	14,937.82	1.3%	15,917.26	-4.9%	15,290	14,449	5.8%
POLISH ZLOTY (US)	88	91.05	-3.0%	99.21	-11.0%	68	88	-23.3%
RUSSIAN RUBLE	1,592	1,692.77	-5.9%	986	61.5%	931	1,241	-25.0%
HUNGARIAN FORINT (EC)	9	0	-	0.63	1348.7%	3	0	11632.9%
CZECK KORUNA (US)	13	1.59	685.7%	0	-	4	0	841.2%
NKR/USD CROSS RATE	82	77.73	5.0%	29.89	173.1%	42	32	29.7%
BRAZIL REAL	1,621	599.18	170.6%	2,725.74	-40.5%	2,237	667	235.2%
MEXICAN PESO	55,046	56,242.73	-2.1%	39,820.11	38.2%	42,171	45,387	-7.1%
EFX/BP CROSS RATES	5,384	2,190.45	145.8%	5,890.16	-8.6%	4,657	1,822	155.6%
EFX/JY CROSS RATES	4,775	1,641.86	190.8%	6,940.68	-31.2%	5,298	1,455	264.1%
EC/CD CROSS RATES	68	42.23	61.9%	13.47	407.3%	34	34	0.3%
EC/NOK CROSS RATES	2	19.18	-87.7%	3.32	-29.1%	2	13	-81.5%
EC/AD CROSS RATES	67	35.77	88.6%	45.84	47.1%	45	38	20.6%
BP/SF CROSS RATES	15	17.82	-17.5%	7.58	94.0%	10	88	-88.5%
BP/JY CROSS RATES	125	177.82	-29.8%	57.26	118.1%	102	126	-18.8%
SHEKEL	70	38.09	83.8%	24.74	183.0%	39	37	5.5%
E-MINI JAPANESE YEN	1,419	640.77	121.5%	1,862.84	-23.8%	1,540	486	216.5%
RMB USD	31	18.27	66.9%	18.05	69.0%	17	16	4.9%
AD/JY CROSS RATES	135	142.59	-5.1%	74	82.8%	80	98	-18.1%
AD/CD CROSS RATES	5	14.09	-65.6%	4.21	15.2%	4	6	-30.7%
POLISH ZLOTY (EC)	371	280.41	32.4%	110.58	235.7%	212	166	27.8%
HUNGARIAN FORINT (US)	6	2.95	89.5%	5.74	-2.4%	6	3	80.5%
RMB JY	0	0	-	0	-	0	0	-100.0%
KOREAN WON	41	20.95	94.5%	16.32	149.8%	24	32	-24.3%
CD/JY CROSS RATES	6	6.32	-6.6%	3.05	93.3%	4	6	-31.9%
AD/NE CROSS RATES	2	0.95	78.1%	1.53	11.4%	2	2	-18.4%
TURKISH LIRA	242	122.68	97.0%	230.21	5.0%	207	155	33.1%
TURKISH LIRA (EU)	525	211.05	148.9%	11.26	4563.4%	187	119	56.8%
S.AFRICAN RAND	1,724	928.14	85.7%	239.26	620.5%	793	648	22.3%
E-MINI EURO FX	5,456	4,428.36	23.2%	5,252.47	3.9%	5,273	3,996	32.0%
EC/SEK CROSS RATES	15	52.82	-72.0%	0.84	1657.5%	6	14	-59.8%
SF/JY CROSS RATES	5	18.55	-72.0%	25.05	-79.2%	26	16	64.8%
E-MICRO EUR/USD	10,476	5,140.5	103.8%	10,146.95	3.2%	9,494	6,535	45.3%
E-MICRO GBP/USD	2,701	1,133.59	138.3%	2,608.84	3.5%	2,275	1,443	57.7%
E-MICRO USD/JPY	0	150.05	-99.7%	0.68	-41.5%	1	42	-98.7%
E-MICRO USD/CAD	0	15.86	-99.7%	0.05	-4.9%	0	5	-97.2%
E-MICRO USD/CHF	0	9.64	-100.0%	0	-	0	3	-100.0%
E-MICRO AUD/USD	924	814.55	13.4%	1,054.74	-12.4%	935	946	-1.1%
MICRO JYP/USD	615	388.55	58.3%	785.32	-21.7%	613	185	231.8%
MICRO CAD/USD	246	198.32	23.8%	187.68	30.9%	203	180	13.1%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

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FX Futures								
MICRO CHF/USD	334	188.91	77.0%	309.79	8.0%	298	180	65.4%
INDIAN RUPEE	492	0	-	114.16	331.2%	202	0	-
FX Options								
CANADIAN DOLLAR	4,096	2,264.05	80.9%	4,933.84	-17.0%	4,388	3,122	40.5%
AUSTRALIAN DOLLAR	5,954	4,631.27	28.6%	6,217.84	-4.2%	5,572	4,758	17.1%
BRITISH POUND	6,965	1,857.73	274.9%	8,724.63	-20.2%	6,882	2,608	163.9%
EURO FX (EU)	352	212.82	65.5%	483.79	-27.2%	413	223	85.5%
EURO FX	29,140	23,922.77	21.8%	38,351.47	-24.0%	30,339	24,047	26.2%
JAPANESE YEN	12,480	6,904.05	80.8%	18,104	-31.1%	16,128	6,090	164.8%
JAPANESE YEN (EU)	193	23.14	735.7%	239.53	-19.3%	183	17	984.6%
SWISS FRANC	529	315.64	67.5%	583.11	-9.3%	567	267	112.1%
EFX/SF CROSS RATES	0	25.45	-100.0%	0	-	0	25	-100.0%
NEW ZEALND DOLLAR	0	0	-	0.32	-100.0%	0	0	701.8%
RUSSIAN RUBLE	0	0	-	0	-	10	5	110.8%
MEXICAN PESO	27	0	-	1.42	1821.2%	10	3	242.4%
EFX/BP CROSS RATES	0	0	-	0	-	0	9	-100.0%
SWISS FRANC (EU)	42	4.73	788.5%	34.63	21.3%	36	9	297.7%
CANADIAN DOLLAR (EU)	72	76.45	-5.4%	132.26	-45.3%	84	110	-23.7%
BRITISH POUND (EU)	198	8.64	2194.4%	158.89	24.7%	141	36	289.6%
AUSTRALIAN DLR (EU)	50	1.27	3840.1%	7.95	531.0%	21	11	87.0%

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	ADV MAR 2013	ADV MAR 2012	% CHG	ADV FEB 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Equity Index Futures								
DJ US REAL ESTATE	277	10.68	2496.4%	66.21	318.9%	127	56	128.0%
\$25 DJ	1	0.27	193.4%	0.05	1420.9%	0	0	176.7%
E-MINI NASDAQ 100	245,581	275,843.82	-11.0%	229,775.26	6.9%	228,289	251,110	-9.1%
MINI \$5 DOW	152,247	117,402.27	29.7%	132,906.84	14.6%	128,557	122,142	5.3%
E-MINI S&P500	2,189,372	2,007,316.14	9.1%	1,892,272.05	15.7%	1,841,398	1,874,620	-1.8%
E-MINI MIDCAP	29,118	34,151.64	-14.7%	17,624.58	65.2%	20,443	25,838	-20.9%
S&P 500	34,982	36,931.18	-5.3%	13,096.89	167.1%	20,198	19,892	1.5%
NIKKEI 225 (YEN) STOCK	46,854	27,987.86	67.4%	45,873.79	2.1%	40,899	22,682	80.3%
NASDAQ	1,056	1,729	-38.9%	1,345.84	-21.5%	1,086	1,313	-17.3%
S&P 400 MIDCAP	142	138.27	2.7%	3.74	3700.0%	73	96	-24.1%
S&P 500 GROWTH	5	3.91	16.4%	1.47	208.7%	2	2	9.9%
S&P 500/VALUE	6	4.86	15.1%	0.42	1229.9%	2	2	9.9%
NIKKEI 225 (\$) STOCK	21,414	10,571.05	102.6%	17,145.89	24.9%	15,898	6,681	138.0%
S&P 600 SMALLCAP EMINI	6	25.73	-78.0%	0.68	725.8%	3	7	-62.0%
DJIA	1,090	1,503.77	-27.5%	578.37	88.5%	727	801	-9.3%
DOW-UBS COMMOD INDEX	3,047	796.91	282.3%	1,205.89	152.6%	1,630	523	211.6%
E-MINI NIFTY	0	1.27	-100.0%	0	-	0	0	-100.0%
E-MICRO NIFTY	0	31.95	-100.0%	0.21	-100.0%	1	12	-94.3%
BESPOKE CUSTOM INDEXES	0	0	-	0	-	0	0	-100.0%
S&P ENERGY SECTOR	291	135.68	114.5%	217.42	33.8%	214	100	114.1%
S&P MATERIALS SECTOR	150	139.95	7.1%	58.37	156.8%	91	83	9.7%
S&P FINANCIAL SECTOR	310	102.73	202.0%	103.21	200.6%	220	97	127.5%
S&P INDUSTRIAL SECTOR	187	193.95	-3.8%	23.05	709.7%	90	110	-18.8%
S&P HEALTH CARE SECTOR	498	45.55	992.3%	133.95	271.4%	255	101	153.6%
S&P TECHNOLOGY SECTOR	210	73.68	184.9%	18.37	1042.7%	105	98	7.1%
S&P UTILITIES SECTOR	257	92.95	176.6%	128.26	100.4%	160	99	61.4%
S&P CONSUMER DSCRTNRY SECTC	114	19.14	497.6%	57.16	100.1%	70	63	10.8%
S&P CONSUMER STAPLES SECTOR	264	43.91	501.4%	141.26	86.9%	166	101	63.7%
IBOVESPA INDEX	127	0	-	150.42	-15.4%	128	13	852.7%
Equity Index Options								
E-MINI NASDAQ 100	2,478	4,023.27	-38.4%	3,195.79	-22.5%	2,693	3,000	-10.2%
MINI \$5 DOW	732	133.36	448.8%	749.42	-2.3%	644	387	66.2%
E-MINI S&P500	205,414	115,332.82	78.1%	209,359.42	-1.9%	194,765	141,211	37.9%
E-MINI MIDCAP	4	1.18	213.1%	7.74	-52.2%	4	2	137.1%
S&P 500	30,594	25,893.41	18.2%	27,584.16	10.9%	27,543	27,536	0.0%
NASDAQ	1	0.55	65.0%	0.16	470.0%	1	1	-31.5%
EOM EMINI S&P	32,757	20,731.5	58.0%	25,898.26	26.5%	25,143	20,143	24.8%
EOM S&P 500	4,561	5,288.5	-13.8%	3,937.53	15.8%	3,706	3,152	17.6%
DJIA	203	3.36	5948.6%	2.89	6928.4%	70	5	1233.4%
EOW1 EMINI S&P 500	13,192	4,527.86	191.3%	25,748.16	-48.8%	18,109	11,497	57.5%
EOW1 S&P 500	216	166.18	29.9%	253.42	-14.8%	229	332	-31.0%
EOW2 S&P 500	981	1,109.82	-11.6%	945.47	3.8%	741	782	-5.3%
EOW2 EMINI S&P 500	15,886	7,771.05	104.4%	19,008.11	-16.4%	16,857	13,902	21.3%
EOW4 EMINI S&P 500	27,728	9,390.05	195.3%	18,056.84	53.6%	18,479	11,813	56.4%

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Commodities and Alternative Investments Futures								
HDD WEATHER EUROPEAN	43	17.05	149.3%	50	-15.0%	54	22	141.5%
LEAN HOGS	50,874	49,714.23	2.3%	42,524.95	19.6%	47,075	45,304	3.9%
NFD MILK	21	25.82	-18.7%	34.32	-38.8%	30	21	41.3%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	8	-100.0%
HDD WEATHER	83	37.55	120.8%	94.79	-12.5%	96	59	63.0%
HDD SEASONAL STRIP	0	0	-	0	-	0	5	-100.0%
CDD WEATHER	0	0	-	0	-	0	64	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	0	8	-100.0%
BUTTER CS	85	90.55	-6.1%	88.42	-3.8%	83	69	19.3%
CORN	246,474	297,204.77	-17.1%	334,085.16	-26.2%	273,807	289,266	-5.3%
FEEDER CATTLE	8,780	9,759.27	-10.0%	8,676.84	1.2%	8,351	7,101	17.6%
LUMBER	934	1,145.82	-18.5%	1,570.63	-40.6%	1,246	1,283	-2.9%
MILK	1,298	1,412.68	-8.1%	1,087.05	19.4%	1,147	1,164	-1.5%
MLK MID	0	0	-	0	-	0	0	-
SOYBEAN MEAL	63,897	70,240	-9.0%	92,543.26	-31.0%	75,943	71,887	5.6%
LIVE CATTLE	62,466	68,948.64	-9.4%	56,289.05	11.0%	63,382	55,278	14.7%
ROUGH RICE	996	1,510.59	-34.0%	2,111.95	-52.8%	1,268	1,537	-17.5%
OATS	847	1,341.41	-36.8%	1,811.11	-53.2%	1,210	1,105	9.5%
CLASS IV MILK	46	8.86	414.5%	27.16	67.9%	34	11	209.6%
SOYBEAN OIL	73,294	95,782.5	-23.5%	126,504.37	-42.1%	98,551	109,200	-9.8%
GOLDMAN SACHS	1,268	1,387.05	-8.6%	1,769.32	-28.4%	1,459	1,152	26.6%
WHEAT	96,867	94,930	2.0%	141,002.58	-31.3%	110,382	108,219	2.0%
MINI CORN	953	1,129.32	-15.6%	1,068.11	-10.8%	958	1,057	-9.4%
SOYBEAN	159,651	199,456.5	-20.0%	240,439.74	-33.6%	189,823	205,698	-7.7%
HOUSING INDEX	1	2.73	-52.3%	0.37	252.9%	1	1	-51.6%
GSCI EXCESS RETURN FUT	18	24.95	-28.7%	30.42	-41.5%	27	66	-59.1%
DRY WHEY	54	49.27	10.5%	62.58	-13.0%	58	47	23.7%
WKLY AVG TEMP	0	0	-	55.26	-100.0%	28	17	63.7%
ETHANOL	1,865	1,167.73	59.7%	1,683.68	10.7%	1,639	1,308	25.3%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
MINI WHEAT	401	423.5	-5.3%	560.21	-28.4%	431	378	14.1%
IN DELIVERY MONTH EUA	3,560	0	-	1,210.16	194.1%	1,939	626	209.5%
CARBON CER EURO	0	0	-	0	-	0	0	-
POLYPROPYLENE FUTURES	0	0	-	0	-	0	0	-100.0%
COTTON	3	2.09	33.9%	6.74	-58.4%	4	1	156.5%
COCOA TAS	2	2.41	-23.2%	1.53	21.2%	1	2	-3.4%
CARBON EUA EMISSIONS EURO	5	0	-	0	-	2	0	-
SUGAR 11	2	6.64	-75.1%	9.53	-82.7%	5	4	31.0%
WOOD PULP	0	0	-	0	-	0	0	-
MINI SOYBEAN	1,189	1,881.68	-36.8%	1,843.89	-35.5%	1,432	1,420	0.8%
COFFEE	3	2.77	-2.6%	0.79	242.0%	1	1	0.7%
GRAIN BASIS SWAPS	256	758.5	-66.2%	128.42	99.7%	243	953	-74.5%
OTC SP GSCI ER SWAP	141	0	-	0	-	54	104	-48.1%
OTC SP GSCI ER 3MTH SWAP	0	512.73	-100.0%	0	-	0	108	-100.0%
CASH-SETTLED CHEESE	137	163.91	-16.5%	155.95	-12.3%	148	119	24.5%
USD CRUDE PALM OIL	8	0	-	0	-	3	1	165.2%
DOW-UBS COMMOD INDEX SWAP	0	3.18	-100.0%	0	-	0	3	-100.0%
FERTILIZER PRODUCTS	23	20.23	13.7%	38.42	-40.1%	32	17	93.9%
EMMISSIONS	0	0	-	0.53	-100.0%	0	3	-94.4%
S&P GSCI ENHANCED ER SWAP	433	0	-	0	-	271	19	1347.8%

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Commodities and Alternative Investments Options								
HDD WEATHER EUROPEAN	25	0	-	26.32	-5.0%	17	4	321.7%
LEAN HOGS	7,437	5,678.05	31.0%	6,799	9.4%	6,296	6,310	-0.2%
NFD MILK	8	0	-	7.89	2.6%	7	12	-42.5%
HDD EURO SEASONAL STRIP	0	0	-	0	-	8	113	-92.6%
HDD WEATHER	38	25	50.0%	39.47	-5.0%	27	50	-46.6%
HDD SEASONAL STRIP	0	0	-	0	-	0	193	-100.0%
CDD WEATHER	0	0	-	0	-	0	43	-100.0%
CDD SEASONAL STRIP	400	368.18	8.6%	157.89	153.3%	183	142	29.6%
SOYBEAN CRUSH	28	4.64	498.5%	8.47	227.5%	15	5	191.8%
BUTTER CS	32	7.55	325.4%	60.05	-46.5%	47	23	104.9%
CORN	88,245	97,165.5	-9.2%	81,328.37	8.5%	88,418	105,137	-15.9%
FEEDER CATTLE	1,136	799.73	42.0%	921.95	23.2%	976	866	12.6%
LUMBER	42	25.95	61.2%	49.05	-14.7%	44	32	38.8%
MILK	1,056	1,132.09	-6.7%	1,226.16	-13.9%	1,246	1,081	15.3%
MLK MID	3	10.86	-72.8%	1.74	69.9%	3	7	-56.3%
SOYBEAN MEAL	5,307	4,231.36	25.4%	6,640.11	-20.1%	6,356	6,624	-4.1%
LIVE CATTLE	13,168	17,713.82	-25.7%	13,386.74	-1.6%	14,262	11,884	20.0%
ROUGH RICE	145	89.36	62.3%	62.21	133.1%	91	56	61.6%
OATS	122	85.18	43.5%	136.32	-10.4%	118	89	33.0%
CLASS IV MILK	57	22.91	148.4%	32.53	74.9%	37	13	194.4%
SOYBEAN OIL	6,172	7,343.27	-16.0%	7,158.58	-13.8%	6,666	8,746	-23.8%
WHEAT	24,507	19,388.23	26.4%	24,019.84	2.0%	23,161	20,865	11.0%
SOYBEAN	44,885	60,609.14	-25.9%	64,140.47	-30.0%	54,816	72,736	-24.6%
CAT EURO SEASONAL STRIP	50	0	-	0	-	17	0	-
DRY WHEY	9	3.36	176.5%	5.79	60.6%	9	6	60.5%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	22	-100.0%
SBIN HURR	0	0	-	0	-	0	16	-100.0%
SBIN M HURR	0	0	-	0	-	0	0	-
SBIN M HURR EVENT2	0	0	-	0	-	0	2	-100.0%
SEAS SNOWFALL	0	0	-	0	-	0	0	-
DEC-DEC CORN CAL SPRD	0	13.64	-100.0%	0	-	0	19	-100.0%
DEC-JULY CORN CAL SPRD	0	0	-	0	-	2	10	-83.0%
JULY-DEC WHEAT CAL SPRD	15	60.68	-76.1%	26.05	-44.3%	13	23	-42.5%
JULY-JULY WHEAT CAL SPRD	9	17.05	-45.7%	0.05	17485.6%	3	10	-69.1%
NOV-JULY SOYBEAN CAL SPRD	0	1.82	-100.0%	0	-	0	4	-100.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	1.36	-100.0%	0	-	0	0	-100.0%
SOYBN NEARBY+2 CAL SPRD	0	2.05	-100.0%	0.05	-100.0%	0	3	-87.3%
CORN NEARBY+2 CAL SPRD	739	527.45	40.2%	299.21	147.1%	385	279	38.1%
WHEAT NEARBY+2 CAL SPRD	160	152	5.5%	65.16	146.1%	115	182	-37.1%
SOY OIL NEARBY+2 CAL SPRD	9	30.91	-70.1%	9.21	0.4%	6	13	-53.1%
JULY-NOV SOYBEAN CAL SPRD	377	597.5	-37.0%	288.32	30.7%	256	378	-32.4%
JULY-DEC CORN CAL SPRD	486	627.45	-22.6%	593.21	-18.1%	618	411	50.2%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	9	-100.0%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	4	0	1586.3%
LN HOGS CSO	0	0	-	0	-	0	2	-100.0%
LV CATL CSO	14	0.23	5883.3%	4.37	211.3%	10	11	-9.7%
CASH-SETTLED CHEESE	109	25.36	329.4%	95.74	13.7%	103	58	79.2%
WHEAT-CORN ICSO	0	0.68	-100.0%	1.05	-100.0%	0	1	-56.8%
SNOWFALL	0	0	-	0	-	0	0	-

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Commodities and Alternative Investments Options								
SOYBEAN CORN RATIO	0	0	-	0	-	0	1	-100.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	7	-100.0%

Interest Rate Futures

5-YR SWAP RATE	1,816	0	-	1,349.89	34.5%	1,229	34	3528.1%
2-YR SWAP RATE	479	0	-	672.63	-28.7%	435	18	2361.2%
10-YR SWAP RATE	2,334	0	-	1,111.89	109.9%	1,390	48	2771.4%
5-YR NOTE	598,553	556,903.73	7.5%	986,865.89	-39.3%	715,463	527,045	35.7%
EURODOLLARS	1,876,310	2,113,459.41	-11.2%	1,692,228.53	10.9%	1,841,318	1,685,527	9.2%
2-YR NOTE	189,325	220,829.77	-14.3%	389,934.37	-51.4%	257,420	217,821	18.2%
30-YR BOND	384,595	333,418.14	15.3%	566,242.84	-32.1%	439,045	362,629	21.1%
FED FUND	17,354	30,516.82	-43.1%	14,359.32	20.9%	19,503	25,399	-23.2%
10-YR NOTE	1,230,337	1,099,495.68	11.9%	1,766,965.84	-30.4%	1,381,666	1,047,419	31.9%
10-YR SWAP	1,884	1,605.45	17.3%	411.42	357.9%	845	887	-4.8%
1-MONTH EURODOLLAR	90	405.82	-77.9%	24.05	273.1%	101	438	-76.9%
EUROYEN	0	0	-	0	-	0	1	-100.0%
EMINI ED	0	0	-	0	-	0	0	-
7-YR SWAP	0	46.5	-100.0%	0	-	0	14	-100.0%
30-YR SWAP	1	22.95	-96.5%	1.21	-33.9%	1	6	-83.2%
ULTRA T-BOND	71,749	54,869.18	30.8%	130,844.11	-45.2%	84,830	65,455	29.6%
5-YR SWAP	902	2,421.95	-62.8%	261.58	244.6%	461	1,084	-57.4%
OTR 2-YR NOTE	0	3.64	-100.0%	0	-	0	1	-100.0%
OTR 5-YR NOTE	0	0	-	0	-	0	1	-100.0%
OTR 10-YR NOTE	0	2.59	-100.0%	0	-	0	1	-100.0%
SOVEREIGN YIELD FUTURE	0	0	-	0	-	0	0	-100.0%
EURO BONDS	0	137.91	-100.0%	0	-	0	34	-100.0%
30-YR SWAP RATE	78	0	-	91.05	-14.2%	91	7	1166.9%

Interest Rate Options

EURO MIDCURVE	291,982	555,707.86	-47.5%	317,392.68	-8.0%	327,954	360,432	-9.0%
5-YR NOTE	60,342	54,927.95	9.9%	134,823.11	-55.2%	96,235	40,679	136.6%
EURODOLLARS	102,930	216,489.95	-52.5%	52,364.21	96.6%	72,083	190,830	-62.2%
FLEX 30-YR BOND	0	280	-100.0%	0	-	0	74	-100.0%
2-YR NOTE	5,378	14,141.14	-62.0%	12,661	-57.5%	9,275	12,577	-26.3%
30-YR BOND	80,978	69,936.27	15.8%	74,672.89	8.4%	74,821	69,837	7.1%
FED FUND	280	14,152.09	-98.0%	262	6.9%	436	4,201	-89.6%
10-YR NOTE	306,675	302,685.27	1.3%	328,298.21	-6.6%	331,088	221,622	49.4%
FLEX 10-YR NOTE	0	0	-	0	-	0	5	-100.0%
TOMMI MIDCURVE	0	122.73	-100.0%	0	-	0	14	-100.0%
ULTRA T-BOND	297	337.05	-12.0%	250.11	18.6%	313	256	22.2%

Energy Futures

CHICAGO SWING FUTURE	0	14.18	-100.0%	0	-	0	1	-100.0%
TRANSCO ZONE 6 SWING SWAP	0	0	-	0	-	0	0	-

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Energy Futures								
GASOIL 0.1 CIF NW BALMO S	0	0	-	0	-	0	0	-100.0%
ILLINOIS OFF-PEAK MONTH S	0	0	-	0	-	0	0	-
ETHANOL FWD	358	2,145.41	-83.3%	303.26	18.0%	339	1,407	-75.9%
ELEC ERCOT OFF PEAK	0	0	-	0	-	29	1,916	-98.5%
RBOB GAS	580	218.86	165.2%	1,123.53	-48.3%	790	293	169.7%
ELEC ERCOT DLY PEAK	0	0	-	0	-	2	79	-97.9%
ERCOT NORTH ZMCPE 5MW PEAK	0	2	-100.0%	5.53	-100.0%	31	79	-60.2%
ERCOT NORTH ZMCPE 5MW OFFPE	0	0	-	0	-	59	734	-92.0%
ERCOT HOUSTON Z MCPE 5MW PEAK	0	0	-	0	-	0	2	-100.0%
SINGAPORE JET KERO VS. GASOIL I	11	0	-	15.79	-28.8%	21	9	139.6%
CONWAY NATURAL GASOLINE (OPIS)	0	0.91	-100.0%	0	-	0	5	-94.3%
PETRO OUTRIGHT EURO	314	114.64	174.1%	367.21	-14.4%	337	203	65.8%
MONT BELVIEU ETHANE OPIS BALM	0	14.32	-100.0%	1.32	-100.0%	1	4	-86.6%
MONT BELVIEU LDH PROPANE OPIS	12	39.41	-69.3%	8.68	39.3%	25	12	96.5%
PETROCHEMICALS	106	127.86	-17.3%	238.68	-55.7%	213	143	48.7%
CONWAY PROPANE 5 DECIMALS SV	35	122.86	-71.2%	47.89	-26.1%	36	71	-49.8%
MONT BELVIEU NORMAL BUTANE B.	27	5.36	407.1%	3	806.7%	13	11	17.1%
CONWAY NORMAL BUTANE (OPIS) S	0	0	-	0	-	0	3	-100.0%
MONT BELVIEU NATURAL GASOLINE	4	1.14	230.0%	8.79	-57.3%	5	3	73.6%
IN DELIVERY MONTH CER	0	0	-	0	-	0	26	-100.0%
HEATING OIL PHY	145,002	134,238.68	8.0%	147,450.95	-1.7%	147,061	142,639	3.1%
CIN HUB 5MW REAL TIME PK	92	26.14	252.4%	0	-	34	82	-58.3%
PANHANDLE INDEX SWAP FUTU	12	97.27	-87.7%	13.05	-8.1%	8	11	-28.5%
PJM NILL DA PEAK	119	83.41	43.0%	69.16	72.4%	122	153	-20.1%
PJM NILL DA OFF-PEAK	2,059	1,308.41	57.3%	1,155.79	78.1%	1,877	1,584	18.5%
MINY WTI CRUDE OIL	5,230	8,369.09	-37.5%	6,339.42	-17.5%	5,544	8,289	-33.1%
JAPAN C&F NAPHTHA SWAP	130	83.59	55.7%	112.79	15.4%	127	116	9.0%
LLS (ARGUS) VS WTI SWAP	777	94.09	726.1%	892.68	-12.9%	765	132	478.3%
BRENT CALENDAR SWAP	587	781.59	-24.9%	483.74	21.3%	507	882	-42.6%
HEATING OIL VS ICE GASOIL	768	229.77	234.2%	349.89	119.5%	391	209	87.1%
HOUSTON SHIP CHANNEL BASI	51	129.64	-60.4%	9.58	436.6%	20	80	-74.7%
FUEL OIL CRACK VS ICE	1,124	870.18	29.2%	1,373.47	-18.2%	1,311	1,232	6.4%
NGPL TEXOK INDEX	0	0	-	0	-	0	1	-100.0%
NATURAL GAS	414	61.91	568.5%	269.32	53.7%	338	323	4.7%
SOCAL PIPE SWAP	0	0	-	6	-100.0%	2	1	32.1%
BRENT OIL LAST DAY	22,847	2,792.23	718.2%	22,810.84	0.2%	19,946	4,589	334.6%
WTI-BRENT BULLET SWAP	9	0	-	47.37	-81.0%	42	10	310.3%
GC ULSD VS GC JET SPREAD	0	0	-	0	-	5	0	-
GASOIL 0.1 CARGOES CIF NE	1	0.82	77.2%	0	-	1	0	743.0%
PREMIUM UNLND 10P FOB MED	17	26.09	-33.7%	19.84	-12.8%	24	23	5.7%
WTS (ARGUS) VS WTI TRD MT	90	0	-	80.53	12.0%	56	11	397.5%
MARS (ARGUS) VS WTI SWAP	5	25.91	-82.6%	23.68	-81.0%	17	7	133.2%
MARS (ARGUS) VS WTI TRD M	23	8.18	175.0%	4.74	375.0%	9	27	-66.6%
EURO 1% FUEL OIL NEW BALM	2	0.82	132.2%	3.11	-38.8%	2	2	-13.8%
SINGAPORE JET KERO BALMO	10	7.86	27.2%	3.68	171.4%	10	8	23.6%
DUBAI CRUDE OIL BALMO	10	0	-	0	-	3	5	-26.7%
BRENT CFD SWAP	11	0	-	0	-	7	24	-69.1%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	-100.0%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-	0	0	-100.0%
3.5% FUEL OIL CID MED SWA	3	0	-	0	-	1	0	1038.3%

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Energy Futures								
ARGUS PROPAN FAR EST INDE	15	24.82	-38.6%	14.42	5.7%	14	20	-28.9%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-	0	0	-
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-	0	0	-100.0%
GC JET (ARGUS) CAL SWAP	0	0	-	0	-	0	0	-100.0%
ULSD 10PPM CIF VS ICE GAS	1	1.59	-68.6%	0.26	90.0%	0	1	-72.6%
NYISO ZONE G 5MW D AH PK	63	8.73	625.9%	404.32	-84.3%	174	102	70.7%
RBOB VS HEATING OIL SWAP	0	179.32	-100.0%	0	-	0	56	-100.0%
NYMEX ULSD VS NYMEX HO	0	73.14	-100.0%	0	-	0	9	-100.0%
CRUDE OIL PHY	525,735	604,107.09	-13.0%	607,384.05	-13.4%	568,043	555,461	2.3%
GULF COAST ULSD CRACK SPR	50	146.32	-66.0%	71.05	-30.0%	58	177	-67.4%
USGC UNL 87 CRACK SPREAD	18	0	-	39.47	-55.7%	24	13	90.2%
UP DOWN GC ULSD VS NMX HO	3,611	2,313.45	56.1%	3,012.16	19.9%	2,857	2,175	31.4%
TENNESSEE 800 LEG NG BASI	0	0	-	45.68	-100.0%	22	18	26.3%
NEPOOL W CNTR M 5MW D AH	0	73.41	-100.0%	0	-	0	34	-100.0%
RBOB CALENDAR SWAP	339	497.36	-31.9%	477.11	-29.0%	352	490	-28.1%
DATED TO FRONTLINE BRENT	177	267	-33.8%	106.16	66.5%	158	149	6.0%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-	0	0	-100.0%
PJM APS ZONE DA PEAK	0	0	-	0	-	0	0	-
PJM BGE DA PEAK	0	208.32	-100.0%	26.84	-100.0%	9	23	-63.3%
PJM PPL DA PEAK	0	0	-	0	-	0	6	-100.0%
PJM DPL DA OFF-PEAK	0	0	-	0	-	0	400	-100.0%
PJM EASTERNH DA PEAK	0	0	-	0	-	0	0	-
PJM JCPL DA PEAK	0	39.09	-100.0%	0	-	0	19	-100.0%
PJM EASTERNH DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM PSEG DA PEAK	0	39.09	-100.0%	0	-	0	77	-100.0%
PJM PSEG DA OFF-PEAK	0	705.45	-100.0%	0	-	0	1,275	-100.0%
ALGONQUIN CITYGATES BASIS	0	30.64	-100.0%	0	-	2	42	-95.6%
PJM WESTH RT PEAK	8	54.23	-85.8%	475.26	-98.4%	197	223	-11.8%
MICHCON NG INDEX SWAP	18	0	-	90.11	-79.6%	35	0	-
TENNESSEE ZONE 0 NG INDE	0	0	-	0	-	0	7	-100.0%
ULSD 10PPM CIF MED SWAP	0	0	-	0	-	0	0	-100.0%
GASOIL 0.1 CIF MED SWAP	0	0	-	0	-	0	1	-100.0%
ICE GASOIL BALMO SWAP	0	0.59	-100.0%	0	-	0	1	-100.0%
JET FUEL CARGOES CIF NEW	0	0	-	0	-	0	0	-100.0%
POLYETHYLENE FUTURES	1	1.27	-60.7%	0	-	0	1	-85.0%
Tetco ELA Basis	0	0	-	0	-	0	0	-
EUROPE 1% FUEL OIL NWE CA	11	23.59	-55.1%	33.32	-68.2%	29	37	-21.6%
GULF COAST NO.6 FUEL OIL	3,337	3,382.41	-1.3%	3,367.89	-0.9%	3,631	2,954	22.9%
SINGAPORE FUEL 180CST CAL	469	346.23	35.6%	492.95	-4.8%	459	395	16.3%
NEW YORK HUB ZONE G PEAK	0	0	-	7.37	-100.0%	2	1	127.0%
SINGAPORE FUEL OIL SPREAD	79	63.05	25.1%	146.16	-46.0%	106	65	63.7%
NORTHERN ILLINOIS OFF-PEA	92	54	70.7%	7.89	1067.9%	38	66	-41.6%
TRUNKLINE LA BASIS SWAP	0	0	-	0	-	0	0	-
SINGAPORE JET KERO GASOIL	148	97.5	51.3%	73.68	100.2%	155	214	-27.6%
TETCO M-3 INDEX	0	0	-	0	-	0	3	-100.0%
PJM AECO DA PEAK	0	0	-	201.32	-100.0%	64	53	20.0%
GASOIL 10PPM CARGOES CIF	0	1.45	-93.1%	0.11	-5.0%	0	1	-88.6%
PREMIUM UNLD 10PPM CARGOE	0	2.5	-100.0%	0	-	0	0	-100.0%
WAHA BASIS	8	23	-64.8%	71.26	-88.6%	39	163	-76.0%
NY HARBOR 1% FUEL OIL BAL	45	11.36	299.5%	9.21	392.9%	36	13	176.5%

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Energy Futures								
LA JET (OPIS) SWAP	88	81.82	6.9%	25	250.0%	46	45	1.3%
GASOIL 10PPM VS ICE SWAP	19	15.41	21.4%	16.11	16.1%	16	14	13.1%
NY H OIL PLATTS VS NYMEX	0	0	-	0	-	0	0	-
N ILLINOIS HUB MTHLY	24	24.55	-2.6%	18.63	28.3%	32	44	-27.2%
PJM PEPKO DA OFF-PEAK	0	0	-	0	-	0	92	-100.0%
NYISO ZONE G 5MW D AH O P	1,179	0	-	3,488.58	-66.2%	1,561	1,025	52.3%
EIA FLAT TAX ONHWAY DIESE	44	9.77	349.7%	18.11	142.7%	25	21	18.4%
HEATING OIL LAST DAY	0	0	-	0	-	0	0	-
EUROPEAN GASOIL (ICE)	569	121.64	368.2%	328.26	73.5%	376	178	111.8%
ULSD UP-DOWN BALMO SWP	535	62.27	758.3%	108.42	393.0%	243	103	136.3%
JET FUEL UP-DOWN BALMO CL	98	1.14	8523.7%	17.11	472.9%	59	12	408.5%
NGPL STX BASIS	0	0	-	0	-	0	0	-
NY 2.2% FUEL OIL (PLATTS	0	0	-	0	-	0	0	-100.0%
NY 0.7% FUEL OIL (PLATTS	0	0	-	0	-	0	0	-100.0%
BRENT CFD(PLATTS) VS FRNT	9	0	-	0	-	4	0	1579.8%
RBOB CRACK SPREAD BALMO S	0	0	-	1.37	-100.0%	0	0	149.2%
HEATING OIL BALMO CLNDR S	0	0	-	0	-	0	0	-100.0%
PJM NI HUB 5MW REAL TIME	7,308	565.86	1191.4%	7,224.11	1.2%	6,601	3,622	82.2%
WTS (ARGUS) VS WTI SWAP	0	0	-	0	-	0	1	-100.0%
ISO NEW ENGLAND PK LMP	27	147	-81.5%	33.16	-18.0%	24	100	-75.9%
ELEC NYISO OFF-PEAK	0	0	-	0	-	0	111	-100.0%
ELEC MISO PEAK	22	0	-	0	-	8	9	-10.7%
TEXAS EAST WLA NAT GAS IN	0	0	-	0	-	0	0	-
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-	0	0	-100.0%
NGPL STX NAT GAS INDEX SW	0	0	-	0	-	0	0	-
ANR LA NAT GAS INDEX SWAP	0	0	-	0	-	0	1	-100.0%
TEXAS EAST W LOUISIANA NG	0	0	-	0	-	0	12	-100.0%
COLUMB GULF MAINLINE NG B	0	108.18	-100.0%	0	-	0	22	-100.0%
ONEOK OKLAHOMA NG BASIS	1	28.41	-96.5%	0.63	58.3%	1	10	-92.3%
NYISO ZONE C 5MW D AH O P	821	161.14	409.4%	0	-	274	1,533	-82.1%
CIN HUB 5MW REAL TIME O P	7,120	807.27	782.0%	107.37	6531.4%	2,558	1,549	65.1%
NYISO ZONE J 5MW D AH PK	60	81.14	-25.6%	412.79	-85.4%	190	51	273.3%
PJM COMED 5MW D AH PK	16	7.55	108.7%	0	-	5	28	-81.2%
NYISO ZONE J 5MW D AH O P	118	850.91	-86.1%	214.21	-44.7%	219	251	-12.6%
PJM DUQUS 5MW D AH O PK	0	0	-	0	-	0	0	-
NEPOOL W CNT MASS 5MW D A	0	1,351	-100.0%	0	-	0	544	-100.0%
NEPOOL SE MASS 5MW D AH O	0	0	-	0	-	0	148	-100.0%
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-	0	5	-100.0%
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-	0	6	-100.0%
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-	0	49	-100.0%
NYISO ZONE C 5MW D AH PK	45	11.59	285.6%	0	-	17	85	-79.9%
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-	0	0	-
NEPOOL RHD ISLD 5MW D AH	0	0	-	0	-	0	4	-100.0%
ULSD UP-DOWN(ARGUS) SWAP	0	0	-	0	-	0	0	-100.0%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-	0	796	-100.0%
NORTHWEST ROCKIES BASIS S	0	0.36	-100.0%	1.26	-100.0%	2	67	-97.1%
LTD NAT GAS	16,716	2,712.86	516.2%	8,517.47	96.3%	10,363	3,647	184.1%
SINGAPORE GASOIL SWAP	583	756.09	-22.9%	448.74	30.0%	513	566	-9.4%
SINGAPORE 380CST BALMO	4	4.64	-5.1%	4.47	-1.6%	4	4	-5.7%
PJM BGE DA OFF-PEAK	0	425.09	-100.0%	492.63	-100.0%	156	130	20.3%

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	ADV MAR 2013	ADV MAR 2012	% CHG	ADV FEB 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Energy Futures								
ULSD 10PPM CIF MED VS ICE	8	15.27	-47.6%	1.68	375.0%	5	9	-39.1%
GULF COAST JET FUEL CLNDR	333	0	-	13.16	2428.1%	117	64	82.4%
HEATING OIL CRCK SPRD BAL	0	0	-	1.21	-100.0%	0	0	-
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-	0	0	-
CIN HUB 5MW D AH PK	88	20.55	330.3%	16.68	429.8%	41	48	-14.4%
NYISO J OFF-PEAK	9	5.45	61.3%	3.68	138.9%	9	12	-28.1%
CHICAGO ULSD PL VS HO SPR	7	0.45	1330.1%	7.11	-8.5%	16	6	178.8%
PJM AD HUB 5MW REAL TIME	5,201	0	-	1,199	333.8%	4,598	3,234	42.2%
RBOB CRACK SPREAD	48	27.95	70.6%	29.47	61.8%	32	29	10.0%
Sumas Basis Swap	0	38.5	-100.0%	17.79	-100.0%	15	27	-43.8%
NGPL TEX/OK	25	36.45	-31.4%	36.84	-32.1%	20	97	-79.5%
HENRY HUB INDEX SWAP FUTU	807	274.55	193.9%	1,032.42	-21.8%	707	247	186.1%
EURO GASOIL 10 CAL SWAP	19	1.36	1293.4%	0	-	6	0	1741.6%
TC5 RAS TANURA TO YOKOHAM	9	12.27	-27.1%	2.63	240.1%	6	10	-39.8%
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-	0	1	-100.0%
TENNESSEE 500 LEG BASIS S	0	2.18	-100.0%	0	-	0	4	-100.0%
EAST/WEST FUEL OIL SPREAD	68	106.64	-36.6%	115.79	-41.6%	99	171	-41.9%
NORTHERN NATURAL GAS DEMAR	0	11.91	-100.0%	0	-	0	6	-100.0%
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-	0	3	-100.0%
APPALACHIAN COAL (PHY)	491	420.23	16.9%	538.16	-8.7%	450	320	40.6%
WTI CALENDAR	1,880	2,126.68	-11.6%	2,425.89	-22.5%	2,211	1,814	21.9%
ROCKIES KERN OPAL - NW IN	0	0	-	0	-	0	2	-100.0%
NATURAL GAS PHY	417,197	309,035.05	35.0%	363,699.26	14.7%	376,394	374,702	0.5%
CHICAGO ULSD (PLATTS) SWA	1	0	-	0	-	0	0	40.5%
AEP-DAYTON HUB MTHLY	19	50	-63.0%	43.16	-57.1%	43	67	-35.6%
CINERGY HUB PEAK MONTH	21	22.27	-7.1%	6.84	202.5%	13	32	-57.6%
RBOB PHY	153,991	158,181.59	-2.6%	157,893.21	-2.5%	151,017	144,679	4.4%
LA CARB DIESEL (OPIS)	4	3.82	0.8%	3.47	10.8%	2	2	2.9%
RBOB (PLATTS) CAL SWAP	0	0	-	0	-	0	1	-100.0%
LL JET (OPIS) SWAP	0	0	-	0	-	0	0	-
NEW YORK ETHANOL SWAP	75	34.86	114.6%	79.05	-5.4%	69	33	107.2%
RBOB SPREAD (PLATTS) SWAP	1	163.64	-99.5%	15.79	-94.6%	10	45	-77.2%
GASOIL BULLET SWAP	0	0	-	0	-	0	1	-100.0%
EURO PROPANE CIF ARA SWA	35	40.55	-14.4%	54.95	-36.8%	45	44	1.4%
LA CARBOB GASOLINE(OPIS)S	0	35.91	-100.0%	2.63	-100.0%	4	19	-81.0%
OPIS PHYSICAL LDH PROPANE	0	1.36	-100.0%	0	-	0	1	-100.0%
OPIS PHYSICAL NONLDH PROPANE	0	0	-	0	-	0	0	-100.0%
OPIS PHYSICAL NORMAL BUTANE	0	0.45	-100.0%	0	-	0	2	-100.0%
OPIS PHYSICAL ETHANE	0	4.55	-100.0%	0	-	0	0	-100.0%
NORTHERN NATURAL GAS VENTU	0	4.91	-91.9%	0	-	0	47	-99.7%
DATED BRENT (PLATTS) DAILY SWA	28	45.45	-38.6%	0	-	9	35	-73.5%
GAS EURO-BOB OXY NWE BARGES	594	490.59	21.1%	532.37	11.6%	610	364	67.6%
RBOB UP-DOWN CALENDAR SWA	514	800.36	-35.8%	809.74	-36.5%	609	411	48.4%
LA JET FUEL VS NYM NO 2 H	7	10.23	-31.6%	0	-	4	4	0.7%
ANR OKLAHOMA	0	0	-	0	-	4	12	-69.2%
MINY RBOB GAS	0	0.14	46.6%	0.32	-36.7%	0	0	46.0%
TEXAS EASTERN ZONE M-3 BA	0	0	-	0	-	0	11	-100.0%
MICHIGAN BASIS	64	0	-	71.79	-10.6%	44	26	72.3%
PGE&E CITYGATE	0	0	-	0	-	0	0	-100.0%
NY HARBOR HEAT OIL SWP	521	414.18	25.8%	275.21	89.3%	377	546	-31.0%

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Energy Futures								
Transco Zone 3 Basis	0	0	-	0	-	0	0	-
PJM MONTHLY	99	484.27	-79.5%	105.89	-6.3%	122	609	-79.9%
PJM DAILY	0	33.64	-100.0%	0	-	4	6	-28.5%
COLUMBIA GULF ONSHORE	0	0	-	0	-	0	65	-100.0%
CIG BASIS	18	23.09	-22.0%	0	-	9	30	-70.2%
Tetco STX Basis	0	5.45	-100.0%	0	-	0	6	-100.0%
EUROPE JET KERO RDAM CALS	0	0	-	0	-	0	0	-100.0%
GULF COAST HEATING OIL CL	0	6.82	-100.0%	0	-	0	1	-100.0%
GULF COAST GASOLINE CLNDR	2	0	-	0	-	7	7	-7.2%
EUROPE 1% FUEL OIL RDAM C	2	0.41	278.9%	9.79	-84.2%	5	2	132.3%
SOCAL BASIS SWAP	0	3.82	-100.0%	0	-	0	5	-100.0%
NYMEX ALUMINUM FUTURES	0	0	-	0	-	0	0	-57.8%
SAN JUAN BASIS SWAP	32	0	-	0	-	11	28	-61.3%
GULF COAST JET VS NYM 2 H	3,027	904.23	234.8%	1,112.53	172.1%	1,748	671	160.5%
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	0	-100.0%
NY HARBOR RESIDUAL FUEL C	40	0	-	10.53	280.0%	17	1	1158.7%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-	0	0	-
ILLINOIS HUB PEAK MONTH S	0	0	-	0	-	0	0	-
EURO 3.5% FUEL OIL SPREAD	28	12.5	126.4%	4.84	484.5%	12	8	52.4%
GASOIL CALENDAR SWAP	21	49.41	-56.6%	13.11	63.7%	15	21	-25.6%
ICE BRENT DUBAI SWAP	166	216.09	-23.3%	135.84	22.0%	146	111	31.5%
GASOIL CRACK SPREAD CALEN	658	252.41	160.8%	69.11	852.6%	291	361	-19.3%
BRENT FINANCIAL FUTURES	2,239	984.14	127.5%	2,120.42	5.6%	2,060	1,358	51.7%
EUROPEAN NAPHTHA CRACK SPR	371	317.36	16.9%	386.47	-4.0%	415	495	-16.2%
PJM JCPL DA OFF-PEAK	0	705.45	-100.0%	0	-	0	77	-100.0%
NEPOOL INTR HUB 5MW D AH	317	1,830.23	-82.7%	1,384.21	-77.1%	575	2,281	-74.8%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	8	-100.0%
CRUDE OIL	1,860	1,633.05	13.9%	2,550.74	-27.1%	2,135	1,605	33.0%
PJM DAYTON DA OFF-PEAK	462	87.27	429.6%	1,013.53	-54.4%	660	2,011	-67.2%
PJM WESTH RT OFF-PEAK	11,270	5,029.09	124.1%	7,606.05	48.2%	9,338	5,102	83.0%
CHICAGO ETHANOL SWAP	4,013	1,176.64	241.0%	2,555.16	57.0%	3,043	1,415	115.0%
HENRY HUB BASIS SWAP	807	274.55	193.9%	1,032.42	-21.8%	707	239	195.3%
HENRY HUB SWAP	72,567	94,159.09	-22.9%	56,155.26	29.2%	62,242	71,763	-13.3%
CHICAGO BASIS SWAP	0	0	-	0	-	0	3	-100.0%
SINGAPORE 180CST BALMO	10	4.23	129.5%	9.11	6.5%	12	6	95.7%
PREM UNL GAS 10PPM RDAM FOB E	0	0.05	-100.0%	0	-	0	0	266.7%
PREM UNL GAS 10PPM RDAM FOB S	1	19.18	-95.8%	12.95	-93.8%	6	6	4.1%
MONT BELVIEU NORMAL BUTANE 5	468	141.41	231.1%	643.37	-27.2%	469	233	101.6%
MONT BELVIEU ETHANE 5 DECIMAL	53	179.73	-70.4%	41.32	28.9%	76	84	-9.8%
MONT BELVIEU LDH PROPANE 5 DE	557	614.14	-9.3%	426.32	30.6%	563	552	2.0%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	0	-
GRP THREE UNL GS (PLT) VS	17	57.95	-70.7%	27.21	-37.5%	20	47	-58.4%
TEXAS GAS ZONE 1 NAT GAS	0	0	-	0	-	0	0	-
SINGAPORE 380CST FUEL OIL	209	91.55	127.9%	146.26	42.6%	165	84	96.4%
NATURAL GAS PEN SWP	43,405	48,196.5	-9.9%	26,545.53	63.5%	32,591	31,406	3.8%
EUROPE DATED BRENT SWAP	21	103.27	-80.1%	29.47	-30.3%	64	163	-61.0%
TC2 ROTTERDAM TO USAC 37K	9	0.68	1183.4%	7.11	23.1%	8	4	113.1%
JET BARGES VS ICE GASOIL	2	0	-	0.26	735.9%	1	0	321.6%
SINGAPORE GASOIL VS ICE	230	212.27	8.4%	312.63	-26.4%	311	301	3.2%
WESTERN RAIL DELIVERY PRB	198	277.95	-28.7%	365.26	-45.7%	279	293	-4.6%

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Energy Futures								
TD5 WEST AFRICA TO USAC 1	0	0	-	0	-	0	0	-100.0%
NYISO G OFF-PEAK	36	2.73	1223.7%	36	0.3%	39	18	117.3%
NYISO A OFF-PEAK	15	26.36	-43.9%	31.58	-53.1%	44	16	169.3%
ISO NEW ENGLAND OFF-PEAK	29	100.18	-71.3%	6.84	320.9%	14	72	-80.4%
SINGAPORE JET KEROSENE SW	325	165.59	96.4%	242.79	34.0%	313	266	17.9%
FLORIDA GAS ZONE3 BASIS S	0	1.64	-100.0%	0	-	0	5	-100.0%
SINGAPORE NAPHTHA SWAP	10	3.27	193.3%	0	-	4	10	-60.2%
TRANSCO ZONE4 BASIS SWAP	0	0	-	0	-	0	12	-100.0%
ANR LOUISIANA BASIS SWAP	0	0	-	0	-	0	8	-100.0%
TEXAS GAS ZONE SL BASIS S	21	16.36	28.3%	0	-	7	7	-3.3%
CINERGY HUB OFF-PEAK MONT	21	9.55	122.1%	17.26	22.8%	25	25	-1.0%
DIESEL 10P BRG FOB RDM VS	3	0.09	2925.3%	0.11	2511.6%	1	0	127.9%
NGPL MIDCONTINENT INDEX	0	0	-	0	-	0	0	-
PANHANDLE SWING FUTURE	0	0	-	0	-	0	0	-
SONAT BASIS SWAP FUTURE	0	21.45	-100.0%	0	-	0	3	-100.0%
DUBAI CRUDE OIL CALENDAR	291	411.05	-29.1%	33.05	781.5%	125	486	-74.3%
PANHANDLE BASIS SWAP FUTU	122	217.86	-43.8%	32.58	275.7%	65	141	-53.9%
ARGUS BIODIESEL RME FOB R	0	1.36	-100.0%	0	-	0	7	-100.0%
FUEL OIL NWE CRACK VS ICE	80	36.09	121.5%	60.63	31.9%	106	111	-4.5%
GULF COAST 3% FUEL OIL BA	99	67.09	47.5%	58.11	70.3%	89	91	-2.3%
ARGUS PROPAN(SAUDI ARAMCO	49	25.27	95.5%	34.42	43.5%	45	42	6.3%
EUROPE 3.5% FUEL OIL RDAM	392	679.55	-42.3%	329.74	19.0%	389	706	-44.9%
NY1% VS GC SPREAD SWAP	427	254.05	67.9%	370.79	15.1%	445	323	37.8%
EUROPE JET KERO NWE CALSW	4	0	-	2.53	64.3%	3	2	33.4%
JAPAN NAPHTHA BALMO SWAP	7	0.36	1728.9%	3.58	85.8%	4	2	83.6%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0.32	-100.0%	0	0	-64.4%
JET CIF NWE VS ICE	15	24.36	-38.8%	4.58	225.4%	13	16	-18.7%
NYISO G	55	40.55	36.8%	130.89	-57.6%	88	38	133.9%
NGPL MID-CONTINENT	25	175.27	-85.7%	40.11	-37.7%	21	135	-84.4%
NY HARBOR RESIDUAL FUEL 1	817	769.95	6.1%	842.79	-3.0%	1,074	680	57.8%
NYISO J	15	11.45	27.9%	78.32	-81.3%	37	26	41.3%
JAPAN C&F NAPHTHA CRACK S	0	0	-	0	-	2	8	-71.5%
NYH NO 2 CRACK SPREAD CAL	71	34.23	107.7%	221.84	-68.0%	100	103	-3.4%
EUROPE 3.5% FUEL OIL MED	4	1.14	287.2%	3.21	37.1%	4	4	11.3%
PERMIAN BASIS SWAP	36	12.14	198.3%	12.63	186.6%	16	25	-36.1%
TRANSCO ZONE 6 BASIS SWAP	28	5.45	417.0%	0	-	9	15	-39.2%
MINY NATURAL GAS	1,500	1,388.68	8.0%	1,263.16	18.8%	1,395	1,722	-19.0%
DOMINION TRANSMISSION INC	0	29.14	-100.0%	0	-	0	103	-100.0%
NYISO A	140	35.55	292.9%	187	-25.3%	130	43	199.7%
TCO BASIS SWAP	0	3.45	-100.0%	0	-	0	5	-100.0%
DOMINION TRAN INC - APP I	0	16.36	-100.0%	0	-	0	5	-100.0%
EL PASO PERMIAN INDEX SWA	0	0	-	0	-	0	0	-
WAHA INDEX SWAP FUTURE	0	194.55	-100.0%	0	-	0	63	-100.0%
EASTERN RAIL DELIVERY CSX	582	180	223.1%	408.05	42.5%	441	287	53.7%
AEP-DAYTON HUB DAILY	0	4.55	-100.0%	0	-	0	0	-100.0%
PJM OFF-PEAK LMP SWAP FUT	160	190.73	-16.0%	54.84	192.1%	87	141	-38.2%
HTG OIL	327	182.95	78.7%	326	0.3%	288	160	79.9%
AEP-DAYTON HUB OFF-PEAK M	17	31.55	-47.7%	16.84	-2.0%	18	59	-68.7%
TENNESSEE ZONE 0 BASIS SW	3	0	-	67.58	-95.6%	22	10	127.8%
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-

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Energy Futures								
TD3 MEG TO JAPAN 250K MT	3	54.18	-94.5%	2.89	3.6%	5	21	-76.4%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-	0	0	-100.0%
FUELOIL SWAP:CARGOES VS.B	68	125.73	-45.7%	57.37	19.1%	72	150	-52.1%
EURO GASOIL 10PPM VS ICE	62	13.77	348.0%	10.84	469.1%	30	15	100.5%
WTI-BRENT CALENDAR SWAP	1,080	366.27	194.7%	1,224.58	-11.8%	1,064	330	222.4%
MINY HTG OIL	1	1.05	-28.3%	0.53	42.5%	1	1	-28.0%
CENTERPOINT BASIS SWAP	43	70.86	-39.7%	21.89	95.3%	33	51	-35.3%
CENTERPOINT EAST INDEX	0	0	-	0	-	0	0	-
GASOIL MINI CALENDAR SWAP	12	21.41	-45.4%	0	-	4	14	-69.9%
GULF COAST ULSD CALENDAR	61	30.95	96.7%	27.74	119.6%	49	184	-73.5%
GASOLINE UP-DOWN (ARGUS)	0	35.23	-100.0%	40.79	-100.0%	28	14	102.9%
URANIUM	8	18.18	-57.4%	10.58	-26.7%	26	32	-19.0%
JET UP-DOWN(ARGUS) SWAP	0	0	-	0	-	0	3	-100.0%
LA CARB DIESEL (OPIS) SWA	40	98.86	-59.5%	219.16	-81.7%	101	68	48.0%
LLS (ARGUS) CALENDAR SWAP	6	5.45	10.0%	94.74	-93.7%	42	4	952.1%
EURO 3.5% FUEL OIL RDAM B	20	16.95	17.7%	20.26	-1.5%	19	19	-0.7%
SINGAPORE GASOIL BALMO	13	68.95	-80.9%	17.95	-26.5%	24	55	-56.1%
EUROPEAN NAPHTHA BALMO	10	12.27	-20.6%	19	-48.7%	14	10	32.8%
PETRO OUTRIGHT NA	244	48.64	402.3%	207.63	17.7%	207	63	228.4%
NY JET FUEL (ARGUS) VS HEATING	0	4.55	-100.0%	0	-	2	1	181.1%
NY ULSD (ARGUS) VS HEATING OIL	73	49.14	48.5%	258.63	-71.8%	176	130	35.9%
MISO 5MW PEAK	0	34.77	-100.0%	0	-	0	23	-100.0%
MISO 5MW OFF PEAK	0	638.18	-100.0%	0	-	0	240	-100.0%
ELECTRICITY OFF PEAK	0	1,760.36	-100.0%	0	-	0	756	-100.0%
PJM PECO ZONE5MW PEAK CAL MC	0	106.91	-100.0%	0	-	0	20	-100.0%
TENNESSEE 500 LEG NG INDE	0	0	-	0	-	0	23	-100.0%
BRENT BALMO SWAP	0	27.5	-100.0%	15.37	-100.0%	28	29	-4.9%
TRANSCO ZONE 1 NAT GAS IN	0	0	-	0	-	0	2	-100.0%
HENRY HUB SWING FUTURE	0	67.27	-100.0%	0	-	0	7	-100.0%
EUROPE NAPHTHA CALSWAP	129	131.18	-1.4%	159.16	-18.8%	145	135	7.0%
GASOIL 0.1 ROTTERDAM BARG	1	0	-	0	-	1	1	-22.4%
GRP THREE ULSD(PLT)VS HEA	141	72.86	93.2%	285.26	-50.6%	255	78	225.7%
GASOIL 0.1CIF MED VS ICE	3	9.14	-63.3%	4.74	-29.3%	3	4	-18.6%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-	0	0	-100.0%
GASOIL 0.1 CIF VS ICE GAS	0	0.73	-100.0%	0	-	0	0	-100.0%
PJM AECO DA OFF-PEAK	0	0	-	3,701.05	-100.0%	1,172	964	21.6%
PJM PPL DA OFF-PEAK	0	0	-	0	-	0	139	-100.0%
GASOIL 0.1 RDAM BRGS VS I	46	31.77	44.9%	41.63	10.6%	31	21	47.2%
GASOIL 10P CRG CIF NW VS	0	1.36	-81.7%	0.26	-5.0%	0	2	-85.1%
PREMIUM UNLEAD 10PPM FOB	1	3.41	-58.9%	6.63	-78.9%	6	4	70.2%
PJM DAYTON DA PEAK	27	10.5	152.4%	16.84	57.3%	40	146	-72.6%
PJM WESTH DA OFF-PEAK	0	2,486.55	-100.0%	4,443.16	-100.0%	2,183	3,098	-29.5%
PJM DPL DA PEAK	0	0	-	0	-	0	23	-100.0%
PJM PEPKO DA PEAK	0	0	-	0	-	0	7	-100.0%
PJM WESTHDA PEAK	8	174.5	-95.6%	241.63	-96.8%	114	225	-49.5%
NEW YORK 0.3% FUEL OIL HI	24	0	-	1.32	1705.0%	8	3	201.2%
NEPOOL MAINE 5MW D AH O E	0	0	-	144.79	-100.0%	46	86	-46.8%
NEPOOL RHODE IL 5MW D AH	0	0	-	0	-	0	75	-100.0%
NEPOOL MAINE 5MW D AH PK	0	0	-	7.84	-100.0%	2	5	-46.8%
NYISO ZONE A 5MW D AH PK	396	31.09	1174.8%	134.21	195.3%	320	86	270.8%

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Energy Futures								
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-	0	0	-
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-	0	0	-100.0%
NY 3.0% FUEL OIL (PLATTS	10	12.32	-16.8%	2.89	254.1%	7	10	-30.6%
CHICAGO UNL GAS PL VS RBO	0	0	-	7.89	-100.0%	3	2	48.8%
NYISO ZONE A 5MW D AH O P	3,767	0	-	2,070.11	82.0%	2,481	1,483	67.3%
PJM COMED 5MW D AH O PK	288	0	-	0	-	96	471	-79.7%
SOUTH STAR TEX OKLHM KNS	61	58.82	4.4%	16.16	280.0%	31	18	67.4%
ARGUS LLS VS. WTI (ARG) T	716	133.55	436.4%	572.26	25.2%	505	174	190.8%
N ILLINOIS HUB DAILY	0	0	-	0	-	5	0	-
NO 2 UP-DOWN SPREAD CALEN	19	46.82	-60.5%	139.47	-86.7%	50	48	4.5%
CINERGY HUB PEAK DAILY FU	0	0	-	0	-	0	0	-100.0%
CIN HUB 5MW D AH O PK	3,524	269.09	1209.6%	107.37	3182.2%	1,314	1,043	26.1%
GASOLINE UP-DOWN BALMO SW	96	35.05	174.6%	38.42	150.5%	53	22	142.9%
ALGON CITY GATES NAT GAS	0	0	-	0	-	0	0	-
COLUMBIA GULF MAIN NAT G	0	408.55	-100.0%	0	-	0	65	-100.0%
SOUTHERN NAT LA NAT GAS	0	0	-	0	-	0	0	-
PROPANE NON-LDH MT. BEL (OPIS)	0	14	-100.0%	26.32	-100.0%	11	16	-34.7%
PROPANE NON-LDH MB (OPIS) BALM	0	9.09	-100.0%	25	-100.0%	8	7	19.9%
JET AV FUEL (P) CAR FM ICE GAS SI	0	0.68	-100.0%	0	-	1	0	94.6%
SINGAPORE MOGAS 92 UNLEADED	13	14.77	-10.3%	48.74	-72.8%	24	31	-23.3%
NY JET FUEL (PLATTS) HEAT OIL SV	1	13.64	-90.8%	23.68	-94.7%	49	17	193.7%
ETHANOL T2 FOB ROTT INCL DUTY	48	14.55	227.2%	73.16	-34.9%	57	37	53.9%
SINGAPORE MOGAS 92 UNLEADED	507	478.36	6.0%	535.16	-5.2%	591	448	31.9%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-	0	0	-
FAME 0 BIODIESEL FOB RTDM SWP	0	1.36	-100.0%	0	-	0	1	-100.0%
FUEL OIL (PLATS) CAR CM	2	2.5	-10.0%	0.53	327.5%	2	2	18.8%
FUEL OIL (PLATS) CAR CN	1	0.36	120.0%	0.84	-5.0%	1	2	-40.9%
RBOB GASOLINE BALMO CLNDR	95	58.68	61.1%	13.53	599.0%	65	57	13.6%
TENN 800 LEG NAT GAS INDE	0	0	-	45.68	-100.0%	22	23	-2.1%
ELEC FINSETTLED	0	18.23	-100.0%	0	-	0	23	-100.0%
CRUDE OIL OUTRIGHTS	697	164.41	324.0%	357.68	94.9%	458	206	122.7%
PETRO CRK&SPRD EURO	210	36.14	481.8%	323.53	-35.0%	342	144	137.7%
OPIS PHYSICAL NATURAL GASOLINI	0	6.82	-100.0%	0	-	0	1	-100.0%
MCCLOSKEY ARA ARGS COAL	4,026	333.64	1106.7%	3,163.84	27.3%	3,185	1,029	209.7%
CRUDE OIL SPRDS	0	250.23	-100.0%	3.16	-100.0%	10	189	-94.9%
PETRO CRCKS & SPRDS NA	1,709	1,697.95	0.7%	1,610.53	6.1%	1,831	1,532	19.5%
MGF FUT	0	0	-	0	-	0	0	-100.0%
MCCLOSKEY RCH BAY COAL	884	102.5	762.2%	655.89	34.7%	738	256	188.4%
MNC FUT	79	6.09	1197.0%	56.16	40.7%	63	19	225.2%
DLY GAS EURO-BOB OXY	0	0	-	0	-	0	0	-100.0%
NCN FUT	0	0.91	-100.0%	0	-	0	0	-100.0%
MGN1 SWAP FUT	0	0	-	17.63	-100.0%	6	1	427.1%
MJC FUT	0	0	-	0	-	0	4	-100.0%
FREIGHT MARKETS	2	0	-	1.58	-5.0%	1	0	743.2%
NYMEX OMAN CRUDE PRODUCTS	0	9.09	-100.0%	0	-	0	2	-100.0%
PLASTICS	19	28.64	-35.4%	13.95	32.6%	26	15	67.3%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	1	1	75.7%
SINGAPORE GASOIL	67	14.95	347.4%	49.95	33.9%	49	46	6.3%
GAS EURO-BOB OXY NWE BARGES	1,044	1,165.27	-10.4%	1,271.53	-17.9%	1,334	863	54.4%
INDONESIAN COAL	39	0.68	5583.5%	32.89	17.8%	25	6	336.2%

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Energy Futures								
MONT BELVIEU NATURAL GASOLINE	162	203.32	-20.4%	188.58	-14.2%	159	149	6.9%
ONTARIO POWER SWAPS	197	130.27	50.9%	253.42	-22.4%	905	319	184.0%
PETROLEUM PRODUCTS	8	0	-	10	-20.0%	7	2	192.2%
COAL SWAP	28	0	-	50.26	-43.8%	32	3	828.2%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-	3	34	-91.3%
MICHIGAN MISO	0	0	-	0	-	0	3	-100.0%
DAILY PJM	2	0	-	3.16	-36.7%	2	2	5.4%
INDIANA MISO	207	0	-	2,597.37	-92.0%	923	141	553.9%
PETROLEUM PRODUCTS ASIA	70	1.59	4284.3%	29.32	137.9%	43	9	407.5%
PETRO CRCKS & SPRDS ASIA	40	3.91	920.7%	54.21	-26.4%	69	22	214.8%
	0	0	-	0	-	0	0	-
NYISO CAPACITY	1	3	-63.3%	0.37	198.6%	1	6	-78.8%
BRENT OIL	0	0	-	0	-	0	0	-100.0%
PJM ATSI ELEC	0	0	-	0	-	0	46	-100.0%
SING FUEL	3	0.45	615.1%	1.32	147.0%	2	0	1117.9%
NATURAL GAS INDEX	0	0	-	22.84	-100.0%	7	0	-
Energy Options								
ETHANOL FWD	0	0	-	0	-	0	5	-100.0%
PETRO OUTRIGHT EURO	76	0	-	14	444.6%	31	2	1415.4%
PETROCHEMICALS	83	129.55	-36.0%	67.05	23.6%	198	150	32.0%
IN DELIVERY MONTH EUA OPTIONS	0	0	-	0	-	17	10	68.7%
HEATING OIL PHY	2,406	3,856.41	-37.6%	3,017.58	-20.3%	2,485	3,002	-17.2%
NATURAL GAS 3 M CSO FIN	1,260	4,348.86	-71.0%	297.37	323.7%	688	2,701	-74.5%
BRENT CALENDAR SWAP	2,732	2,514.73	8.6%	794.37	243.9%	1,334	2,442	-45.4%
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	65.45	-100.0%	15.79	-100.0%	5	39	-87.0%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	12	-100.0%
BRENT OIL LAST DAY	1,220	2,515.5	-51.5%	1,793.42	-32.0%	1,491	1,902	-21.6%
WTI-BRENT BULLET SWAP	4,027	93.18	4222.0%	3,108.16	29.6%	2,808	206	1264.3%
SINGAPORE GASOIL CALENDAR	0	112.5	-100.0%	7.89	-100.0%	3	39	-91.5%
SINGAPORE FUEL OIL 180 CS	0	9.32	-100.0%	0	-	0	13	-100.0%
HEATING OIL CRACK OPTIONS	0	1.36	-100.0%	0	-	0	0	-100.0%
CRUDE OIL PHY	114,120	119,655.36	-4.6%	130,068	-12.3%	121,953	129,982	-6.2%
RBOB CALENDAR SWAP	660	138.55	376.5%	715.74	-7.8%	601	230	160.8%
CENTRAL APPALACHIAN COAL	0	0	-	0	-	0	0	-100.0%
N ILLINOIS HUB MTHLY	0	1.82	-100.0%	0	-	0	0	-100.0%
NATURAL GAS SUMMER STRIP	20	0	-	0	-	7	11	-37.5%
PJM CALENDAR STRIP	60	134.55	-55.4%	44.21	35.7%	59	187	-68.6%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-100.0%
ISO NEW ENGLAND PK LMP	57	9.09	527.0%	0	-	19	48	-60.8%
ELEC MISO PEAK	0	3.64	-100.0%	0	-	0	3	-100.0%
NATURAL GAS OPTION ON CALEND.	157	56.36	178.5%	50.53	210.7%	82	109	-24.8%
HENRY HUB FINANCIAL LAST	538	29.55	1719.9%	100.16	436.9%	243	68	255.6%
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%

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Energy Options								
NATURAL GAS 2 M CSO FIN	0	45.45	-100.0%	0	-	0	23	-100.0%
SINGAPORE JET FUEL CALEND	112	93.41	19.6%	40.79	174.0%	213	120	77.3%
BRENT 1 MONTH CAL	25	0	-	2.21	1031.0%	9	8	16.4%
WTI 12 MONTH CALENDAR OPT	0	129.55	-100.0%	0	-	8	42	-79.9%
NATURAL GAS PHY	106,698	126,382.09	-15.6%	98,114.84	8.7%	107,300	108,785	-1.4%
CRUDE OIL APO	2,786	4,628.05	-39.8%	3,319.84	-16.1%	3,289	6,125	-46.3%
WTI CRUDE OIL 6 M CSO FI	0	0	-	0	-	0	4	-100.0%
WTI CRUDE OIL 1 M CSO FI	4,823	170.45	2729.5%	3,518.42	37.1%	3,738	321	1063.9%
NATURAL GAS 6 M CSO FIN	244	660.91	-63.1%	1,309.21	-81.4%	819	785	4.3%
AEP-DAYTON HUB MTHLY	0	0	-	0	-	0	1	-100.0%
CINERGY HUB PEAK MONTH	7	45.45	-84.6%	31.58	-77.8%	25	53	-52.9%
RBOB 1MO CAL SPD OPTIONS	5	6.82	-26.7%	26.32	-81.0%	19	23	-16.7%
RBOB PHY	2,702	2,018.23	33.9%	2,544	6.2%	2,353	1,994	18.0%
IN DELIVERY MONTH CER OPTIONS	0	0	-	0	-	0	0	-
RBOB CRACK SPREAD AVG PRICE C	0	0	-	0	-	0	5	-100.0%
HEATING OIL CRK SPD AVG PRICE C	0	10.91	-100.0%	0	-	0	5	-100.0%
GASOIL CRACK SPREAD AVG PRICE	0	0	-	0	-	0	10	-100.0%
NY HARBOR HEAT OIL SWP	1,590	1,880.95	-15.5%	1,048.53	51.6%	1,155	1,310	-11.8%
PJM MONTHLY	55	0	-	38.95	41.2%	35	23	55.1%
HO 1 MONTH CLNDR OPTIONS	130	9.09	1330.0%	90.79	43.2%	87	123	-29.1%
CRUDE OIL 1MO	5,732	21,979.73	-73.9%	8,264.37	-30.6%	8,729	11,359	-23.2%
PANHANDLE BASIS	0	0	-	0	-	0	0	-
NATURAL GAS OPT	0	0	-	0	-	0	0	-
ROTTERDAM 3.5%FUEL OIL CL	36	19.05	91.4%	56.84	-35.9%	46	61	-24.9%
NATURAL GAS 12 M CSO FIN	0	0	-	0	-	0	0	-
WTI 6 MONTH CALENDAR OPTI	0	4.55	-100.0%	26.32	-100.0%	17	0	4116.2%
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	22.73	-100.0%	52.63	-100.0%	17	2	743.3%
NYMEX EUROPEAN GASOIL APO	3	15.14	-78.5%	4.74	-31.4%	5	11	-51.3%
NATURAL GAS 1 M CSO FIN	2,206	2,150	2.6%	1,949.47	13.2%	2,511	1,498	67.6%
ELEC FINSETTLED	11	54.59	-80.0%	12.53	-13.0%	13	51	-74.2%
CRUDE OIL OUTRIGHTS	62	486.36	-87.4%	172.11	-64.3%	105	126	-16.7%
APPALACHIAN COAL	3	6.36	-52.9%	4.21	-28.7%	4	8	-53.6%
MCCLOSKEY ARA ARGS COAL	32	13.64	136.5%	35.53	-9.2%	23	11	115.2%
MCCLOSKEY RCH BAY COAL	0	0	-	0	-	2	6	-74.7%
NATURAL GAS WINTER STRIP	0	0	-	10.53	-100.0%	3	0	-
EUROPEAN JET KEROSENE NWE (P	0	0	-	1.58	-100.0%	1	0	8.1%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	1	2	-45.5%
ETHANOL SWAP	1,205	64.55	1767.5%	94.53	1175.2%	494	40	1131.7%
COAL SWAP	23	0	-	21.05	10.4%	29	3	778.9%
DAILY PJM	0	0	-	0	-	0	0	-100.0%
SHORT TERM NATURAL GAS	176	31.82	453.9%	305.26	-42.3%	281	83	240.7%
SHORT TERM	40	43.18	-7.4%	272.89	-85.3%	135	49	174.0%
SHORT TERM CRUDE OIL	0	0	-	0	-	0	1	-100.0%
COAL API2 INDEX	6	0	-	2.63	109.0%	3	1	87.4%
COAL API4 INDEX	0	7.05	-100.0%	0	-	0	1	-100.0%
DAILY CRUDE OIL	0	0	-	0	-	0	0	-100.0%

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Metals Futures								
PALLADIUM	4,384	3,450.45	27.1%	10,464.26	-58.1%	6,891	4,421	55.9%
COMEX SILVER	39,016	50,915.36	-23.4%	70,863.68	-44.9%	52,474	52,631	-0.3%
COMEX COPPER	59,957	55,581.82	7.9%	81,456.89	-26.4%	65,178	63,869	2.0%
NYMEX PLATINUM	16,764	11,475.64	46.1%	14,474.37	15.8%	14,854	10,362	43.3%
NYMEX HOT ROLLED STEEL	341	53.95	531.5%	348.37	-2.2%	300	173	73.0%
COMEX GOLD	195,328	220,936.41	-11.6%	191,175.89	2.2%	196,000	173,491	13.0%
E-MINI SILVER	0	0.09	-100.0%	0	-	0	0	-39.7%
COMEX MINY SILVER	61	122.18	-50.2%	116.95	-47.9%	99	106	-6.9%
COMEX MINY GOLD	375	688.23	-45.5%	502.53	-25.4%	421	440	-4.3%
COMEX MINY COPPER	60	85.68	-29.6%	77.79	-22.5%	66	82	-19.5%
NYMEX IRON ORE FUTURES	54	6.68	704.4%	35.37	52.0%	40	28	42.7%
E-MICRO GOLD	1,091	1,722.73	-36.7%	1,277.68	-14.6%	1,115	1,029	8.4%
FERROUS PRODUCTS	15	0	-	4.74	210.3%	11	6	80.1%
IRON ORE	0	0	-	0	-	0	0	-100.0%
COPPER	3	0	-	5.42	-48.3%	4	1	234.1%
AUSTRIALIAN COKE COAL	0	0.68	-56.0%	0	-	0	0	86.0%
Metals Options								
PALLADIUM	1,069	258.14	314.1%	1,009.16	5.9%	923	262	252.0%
COMEX SILVER	5,876	7,499.5	-21.6%	9,254.05	-36.5%	7,399	6,882	7.5%
COMEX COPPER	180	8.09	2126.6%	75.74	137.9%	104	22	363.5%
NYMEX PLATINUM	813	173.45	368.9%	1,470.47	-44.7%	1,323	389	240.4%
NYMEX HOT ROLLED STEEL	120	0	-	71.05	68.9%	63	7	778.5%
COMEX GOLD	42,761	41,697.27	2.6%	56,489.16	-24.3%	49,076	37,370	31.3%
IRON ORE CHINA	39	181.36	-78.3%	12.84	206.8%	49	97	-49.7%
SHORT TERM NATURAL GAS	0	0	-	0	-	1	0	163.6%
SHORT TERM GOLD	0	0	-	0	-	1	1	-21.5%
SHORT TERM	0	0	-	0	-	0	0	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	4,375,806	4,414,139.55	-0.9%	5,551,364.63	-21.2%	4,743,797	3,933,871	20.6%
Equity Index Futures	2,727,604	2,515,298.14	8.4%	2,352,929.68	15.9%	2,300,829	2,326,642	-1.1%
Metals Futures	317,448	345,039.91	-8.0%	370,803.95	-14.4%	337,454	306,641	10.0%
Energy Futures	1,502,599	1,421,435.36	5.7%	1,486,314.79	1.1%	1,462,958	1,416,154	3.3%
FX Futures	1,011,901	895,999.77	12.9%	988,534.58	2.4%	945,276	803,567	17.6%
Commodities and Alternative Invest	776,976	899,164.91	-13.6%	1,057,567.26	-26.5%	881,217	904,719	-2.6%
TOTAL FUTURES	10,712,335	10,491,077.64	2.1%	11,807,514.9	-9.3%	10,671,530.4	9,691,594.52	10.1%
TOTAL OPTIONS GROUP								
Interest Rate Options	848,861	1,228,780.32	-30.9%	920,724.21	-7.8%	912,205	900,527	1.3%
Equity Index Options	334,746	194,372.91	72.2%	334,747.37	0.0%	308,984	233,762	32.2%
Metals Options	50,859	49,817.82	2.1%	68,382.47	-25.6%	58,938	45,032	30.9%
Energy Options	256,128	294,655.86	-13.1%	261,466.95	-2.0%	263,493	274,314	-3.9%
FX Options	60,099	40,248	49.3%	77,973.68	-22.9%	64,773	41,339	56.7%
Commodities and Alternative Invest	194,789	216,762.36	-10.1%	207,591.37	-6.2%	204,336	236,501	-13.6%
TOTAL OPTIONS	1,745,483	2,024,637.27	-13.8%	1,870,886.05	-6.7%	1,812,730.77	1,731,474.67	4.7%

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	ADV MAR 2013	ADV MAR 2012	% CHG	ADV FEB 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
TOTAL COMBINED								
FX	1,072,000	936,247.77	14.5%	1,066,508.26	0.5%	1,010,049	844,907	19.5%
Equity Index	3,062,351	2,709,671.05	13.0%	2,687,677.05	13.9%	2,609,813	2,560,404	1.9%
Commodities and Alternative Invest	971,765	1,115,927.27	-12.9%	1,265,158.63	-23.2%	1,085,553	1,141,220	-4.9%
Interest Rate	5,224,667	5,642,919.86	-7.4%	6,472,088.84	-19.3%	5,656,003	4,834,397	17.0%
Energy	1,758,727	1,716,091.23	2.5%	1,747,781.74	0.6%	1,726,451	1,690,468	2.1%
Metals	368,308	394,857.73	-6.7%	439,186.42	-16.1%	396,392	351,673	12.7%
GRAND TOTAL	12,457,817	12,515,714.91	-0.5%	13,678,400.95	-8.9%	12,484,261.17	11,423,069.19	9.3%