

CME Group Exchange ADV Report - Monthly

July 2013

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	ADV JUL 2013	ADV JUL 2012	% CHG	ADV JUN 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Commodities and Alternative Investments Futures								
HDD SEASONAL STRIP	0	0	-	0	-	0	5	-100.0%
CDD SEASONAL STRIP	0	0	-	147.5	-100.0%	25	8	202.9%
CDD WEATHER	163	145.48	11.9%	110	48.0%	35	64	-45.8%
HDD WEATHER EUROPEAN	0	0	-	0	-	26	22	14.9%
WKLY AVG TEMP	325	50	550.0%	105	209.5%	52	17	211.6%
HDD WEATHER	0	0	-	0	-	63	59	7.7%
HOUSING INDEX	0	0.48	-100.0%	0.2	-100.0%	1	1	-59.6%
USD CRUDE PALM OIL	0	0.05	-100.0%	12	-100.0%	8	1	571.3%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
MILK	1,127	1,292.95	-12.8%	1,124.1	0.3%	1,171	1,164	0.6%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	8	-100.0%
CASH-SETTLED CHEESE	138	73.95	85.9%	148.65	-7.5%	135	119	13.5%
CAT WEATHER EUROPEAN	0	0	-	12.5	-100.0%	26	0	-
LIVE CATTLE	38,658	61,575.1	-37.2%	41,566.25	-7.0%	54,348	55,278	-1.7%
WOOD PULP	0	0	-	0	-	0	0	-
BUTTER CS	93	48	94.3%	135.75	-31.3%	98	69	41.4%
LUMBER	720	1,126.81	-36.1%	995.7	-27.7%	1,151	1,283	-10.3%
DRY WHEY	19	30.33	-38.2%	27.9	-32.8%	43	47	-8.7%
CLASS IV MILK	39	9.57	307.5%	34.9	11.7%	38	11	251.8%
NFD MILK	14	8.48	62.2%	20.6	-33.3%	29	21	36.5%
GSCI EXCESS RETURN FUT	68	1.62	4100.1%	18.95	258.8%	25	66	-62.6%
LEAN HOGS	50,576	51,547.43	-1.9%	57,550.9	-12.1%	47,745	45,304	5.4%
FEEDER CATTLE	5,035	9,975.43	-49.5%	4,177.4	20.5%	7,104	7,101	0.0%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,053	1,169.67	-10.0%	1,293.75	-18.6%	1,301	1,152	12.9%
WHEAT HRW	15,865	0	-	29,572.3	-46.4%	24,598	0	-
COCOA TAS	0	0.52	-52.3%	0.85	-70.6%	1	2	-36.2%
SUGAR 11	1	2.29	-67.2%	3.6	-79.2%	5	4	14.4%
COFFEE	3	0.48	582.5%	0.9	261.1%	2	1	31.6%
COTTON	1	0.05	2000.8%	2.5	-60.0%	3	1	124.2%
MINI WHEAT	299	446.48	-33.0%	322.3	-7.2%	348	378	-8.0%
CORN	222,563	325,015.29	-31.5%	291,178.3	-23.6%	274,764	289,266	-5.0%
SOYBEAN MEAL	60,905	88,004.43	-30.8%	91,975.3	-33.8%	79,559	71,887	10.7%
SOYBEAN OIL	67,485	114,026.05	-40.8%	110,683.6	-39.0%	99,078	109,200	-9.3%
ROUGH RICE	1,227	909.1	35.0%	1,613.6	-23.9%	1,311	1,537	-14.7%
MINI SOYBEAN	591	1,319.76	-55.2%	963.75	-38.7%	1,181	1,420	-16.9%
WHEAT	92,223	114,482.71	-19.4%	124,438.5	-25.9%	111,267	108,219	2.8%
OATS	1,162	804.67	44.4%	1,413.35	-17.8%	1,199	1,105	8.5%
SOYBEAN	106,192	247,420.05	-57.1%	182,205.4	-41.7%	183,575	205,698	-10.8%
MINI CORN	556	1,392.81	-60.1%	729.05	-23.7%	848	1,057	-19.8%
ETHANOL	1,510	1,688.1	-10.6%	1,534.75	-1.6%	1,603	1,308	22.6%
OTC SP GSCI ER 3MTH SWAP	0	491.14	-100.0%	0	-	0	108	-100.0%
DOW-UBS COMMOD INDEX SWAP	0	0	-	5.7	-100.0%	1	3	-66.8%
GRAIN BASIS SWAPS	188	1,202.19	-84.4%	119.7	56.6%	242	953	-74.6%
FERTILIZER PRODUCTS	79	8.1	872.8%	43.55	80.8%	40	17	143.2%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	127	19	578.7%
OTC SP GSCI ER SWAP	0	403.48	-100.0%	0	-	25	104	-75.7%

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Commodities and Alternative Investments Options								
HDD SEASONAL STRIP	0	476.19	-100.0%	0	-	0	193	-100.0%
CDD SEASONAL STRIP	125	95.24	31.2%	375	-66.7%	278	142	96.3%
CDD WEATHER	188	25	650.0%	168	11.6%	38	43	-11.8%
HDD WEATHER EUROPEAN	0	0	-	0	-	8	4	97.7%
SBIN M HURR EVENT2	0	0	-	0	-	0	2	-100.0%
SEAS SNOWFALL	0	0	-	0	-	0	0	-
HDD WEATHER	0	0	-	0	-	13	50	-74.9%
LV CATL CSO	0	2.62	-100.0%	0	-	7	11	-39.1%
LN HOGS CSO	0	1.67	-100.0%	0	-	0	2	-100.0%
SBIN HURR	0	0	-	0	-	6	16	-62.9%
SNOWFALL	0	0	-	0	-	0	0	-
CAT EURO SEASONAL STRIP	0	0	-	0	-	12	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	22	-100.0%
SBIN M HURR	0	0	-	0	-	0	0	-
MILK	846	1,453.33	-41.8%	871.6	-2.9%	1,101	1,081	1.9%
HDD EURO SEASONAL STRIP	0	0	-	0	-	4	113	-96.5%
CASH-SETTLED CHEESE	11	61.43	-82.1%	219.7	-95.0%	111	58	93.5%
LIVE CATTLE	7,837	12,406.14	-36.8%	8,146.6	-3.8%	11,804	11,884	-0.7%
BUTTER CS	72	25.81	179.9%	126.25	-42.8%	74	23	221.7%
LUMBER	47	37.9	22.7%	60.25	-22.8%	57	32	77.9%
DRY WHEY	0	5.38	-100.0%	15.9	-100.0%	13	6	134.4%
CLASS IV MILK	44	0	-	38.75	12.3%	40	13	218.3%
NFD MILK	12	4.76	152.0%	36.65	-67.3%	15	12	22.8%
LEAN HOGS	6,677	7,883.48	-15.3%	7,628.8	-12.5%	6,183	6,310	-2.0%
FEEDER CATTLE	854	1,611.76	-47.0%	550.65	55.0%	877	866	1.3%
MLK MID	2	7.29	-79.4%	1.9	-21.1%	3	7	-60.8%
WHEAT HRW	1,241	0	-	803.5	54.4%	760	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	36.85	-100.0%	53	23	134.9%
CORN	129,116	168,457.14	-23.4%	102,820	25.6%	96,326	105,137	-8.4%
SOYBEAN MEAL	4,901	10,709.48	-54.2%	6,628	-26.1%	6,236	6,624	-5.9%
SOYBEAN OIL	3,864	9,927.76	-61.1%	5,940.1	-34.9%	6,318	8,746	-27.8%
AUG-NOV SOYBEAN CAL SPRD	57	44.52	28.0%	0.75	7500.0%	2	7	-73.2%
DEC-JULY CORN CAL SPRD	0	24.33	-100.0%	0	-	1	10	-92.0%
DEC-DEC CORN CAL SPRD	9	21.81	-58.7%	0	-	2	19	-89.7%
NOV-JULY SOYBEAN CAL SPRD	0	3.86	-100.0%	0	-	0	4	-100.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	10.75	-100.0%	5	10	-47.5%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
ROUGH RICE	61	40.33	51.9%	63.5	-3.5%	71	56	27.0%
WHEAT	20,359	29,557.57	-31.1%	17,766.1	14.6%	20,529	20,865	-1.6%
WHEAT-CORN IC50	25	0	-	2.5	900.0%	3	1	234.5%
CORN NEARBY+2 CAL SPRD	768	332.43	131.0%	1,493.9	-48.6%	810	279	190.1%
SOYBN NEARBY+2 CAL SPRD	153	0	-	95	61.1%	21	3	509.0%
WHEAT NEARBY+2 CAL SPRD	161	153.57	5.0%	86.35	86.7%	117	182	-36.0%
SOY OIL NEARBY+2 CAL SPRD	0	12.62	-100.0%	10	-100.0%	9	13	-32.6%
SOYMEAL NEARBY+2 CAL SPRD	13	0	-	0.5	2400.0%	1	0	-
JULY-DEC CORN CAL SPRD	0	0	-	980.3	-100.0%	697	411	69.6%
DEC-JULY WHEAT CAL SPRD	0	34.52	-100.0%	0	-	0	9	-100.0%
JULY-NOV SOYBEAN CAL SPRD	0	0	-	400	-100.0%	461	378	21.8%
OATS	188	99.95	88.1%	128.2	46.6%	127	89	42.3%

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Commodities and Alternative Investments Options								
SOYBEAN	40,417	117,170.71	-65.5%	56,755.45	-28.8%	54,898	72,736	-24.5%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0.7	-100.0%	4	0	1415.1%
SOYBEAN CRUSH	16	7.62	103.4%	3.35	362.7%	12	5	142.7%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	1	0	-
SOYBEAN CORN RATIO	0	5.71	-100.0%	0	-	0	1	-100.0%
FX Futures								
RMB EURO	0	0	-	0.3	-100.0%	0	0	-
TURKISH LIRA	21	69.67	-70.6%	273.6	-92.5%	235	155	51.4%
TURKISH LIRA (EU)	5	50.14	-90.5%	144.95	-96.7%	160	119	34.0%
JAPANESE YEN	151,515	66,544.43	127.7%	269,389.3	-43.8%	209,089	92,967	124.9%
KOREAN WON	20	25.9	-22.8%	19.2	4.2%	18	32	-44.4%
CD/JY CROSS RATES	1	3.57	-72.0%	5.25	-81.0%	4	6	-34.5%
CANADIAN DOLLAR	71,408	92,717.33	-23.0%	94,549.45	-24.5%	79,505	90,116	-11.8%
AD/NE CROSS RATES	0	2.1	-88.1%	5.85	-95.7%	3	2	31.9%
BRITISH POUND	135,208	104,270.62	29.7%	153,397.45	-11.9%	129,024	103,424	24.8%
RUSSIAN RUBLE	346	800.86	-56.8%	1,575.65	-78.0%	1,041	1,241	-16.0%
SWISS FRANC	32,623	41,430	-21.3%	46,935.05	-30.5%	39,940	39,175	2.0%
NEW ZEALND DOLLAR	14,233	15,161.19	-6.1%	18,392.05	-22.6%	15,696	14,449	8.6%
BP/JY CROSS RATES	164	89.14	83.4%	112.1	45.9%	101	126	-19.6%
SHEKEL	27	32	-16.4%	25.7	4.1%	33	37	-10.1%
E-MICRO USD/CAD	0	0	-	0.55	-100.0%	0	5	-97.1%
E-MICRO GBP/USD	1,775	2,101.38	-15.5%	1,580.5	12.3%	1,843	1,443	27.8%
E-MICRO USD/CHF	0	0.1	-100.0%	0	-	0	3	-100.0%
E-MICRO EUR/USD	8,394	6,651.71	26.2%	8,712.5	-3.7%	9,211	6,535	41.0%
E-MICRO USD/JPY	1	2.38	-68.5%	1.5	-50.0%	1	42	-98.7%
E-MICRO AUD/USD	2,751	1,021.05	169.5%	2,870	-4.1%	1,515	946	60.2%
AUSTRALIAN DOLLAR	121,661	135,165.67	-10.0%	166,517.65	-26.9%	118,749	129,357	-8.2%
E-MINI JAPANESE YEN	1,495	276.33	441.0%	3,097.25	-51.7%	1,862	486	282.9%
EFX/JY CROSS RATES	2,643	934.81	182.7%	5,104.85	-48.2%	4,903	1,455	236.9%
RMB USD	231	11.24	1957.7%	178.6	29.5%	83	16	412.0%
EFX/BP CROSS RATES	3,117	1,518.1	105.3%	3,990.7	-21.9%	3,543	1,822	94.4%
EFX/SF CROSS RATES	1,574	1,019.24	54.4%	3,510.3	-55.2%	2,189	1,315	66.4%
INDIAN RUPEE	1,303	0	-	1,233.45	5.7%	620	0	-
EC/SEK CROSS RATES	0	18.33	-98.6%	84.2	-99.7%	16	14	12.4%
S.AFRICAN RAND	85	285.19	-70.2%	1,170.25	-92.7%	702	648	8.2%
MEXICAN PESO	38,385	35,227.48	9.0%	55,776	-31.2%	44,511	45,387	-1.9%
EURO FX	280,893	252,946.76	11.0%	298,545.2	-5.9%	287,395	266,434	7.9%
SF/JY CROSS RATES	2	38.62	-96.1%	7.8	-80.8%	14	16	-10.2%
EC/CD CROSS RATES	20	30.24	-34.7%	66.95	-70.5%	34	34	0.8%
EC/NOK CROSS RATES	7	8.29	-18.5%	22.05	-69.4%	8	13	-34.4%
EC/AD CROSS RATES	33	21.43	51.7%	110.9	-70.7%	55	38	45.7%
BP/SF CROSS RATES	35	154.95	-77.6%	15.3	127.1%	9	88	-89.7%
E-MINI EURO FX	3,805	3,476.76	9.4%	4,600.75	-17.3%	4,602	3,996	15.2%
MICRO JYP/USD	814	126.24	545.0%	1,614.45	-49.6%	904	185	389.2%
MICRO CAD/USD	314	194.24	61.4%	312.2	0.4%	251	180	39.6%
MICRO CHF/USD	248	228.14	8.6%	358.1	-30.8%	322	180	78.6%
RMB JY	0	0	-	0	-	0	0	-100.0%

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FX Futures								
POLISH ZLOTY (EC)	137	177.71	-23.1%	153.15	-10.7%	160	166	-3.2%
AD/JY CROSS RATES	76	47.24	61.4%	210.9	-63.8%	126	98	28.1%
AD/CD CROSS RATES	6	0.38	1343.6%	7.6	-27.6%	5	6	-17.4%
HUNGARIAN FORINT (US)	1	1.19	-16.0%	329.55	-99.7%	109	3	3383.5%
CZECK KORUNA (EC)	66	0.05	137505.0%	65.65	-0.2%	37	0	156116.9%
POLISH ZLOTY (US)	1	53.19	-97.6%	36.7	-96.6%	70	88	-20.3%
SKR/USD CROSS RATES	62	8.95	595.3%	122.3	-49.1%	61	17	256.4%
HUNGARIAN FORINT (EC)	115	0.05	241496.6%	165.35	-30.5%	132	0	475785.6%
CZECK KORUNA (US)	39	0	-	38.65	0.3%	35	0	7788.4%
NKR/USD CROSS RATE	30	9.71	211.4%	154.6	-80.4%	60	32	85.2%
BRAZIL REAL	466	331.48	40.4%	2,906.05	-84.0%	2,068	667	209.9%
FX Options								
AUSTRALIAN DLR (EU)	96	19.76	387.0%	121.45	-20.7%	46	11	309.7%
JAPANESE YEN	19,889	2,486.19	700.0%	21,013.85	-5.4%	17,801	6,090	192.3%
EURO FX (EU)	429	242.1	77.3%	204.95	109.4%	311	223	39.6%
CANADIAN DOLLAR	5,389	2,608.57	106.6%	4,431.15	21.6%	4,218	3,122	35.1%
BRITISH POUND	9,921	2,410.48	311.6%	5,503.85	80.3%	6,039	2,608	131.6%
RUSSIAN RUBLE	0	0	-	0	-	9	5	97.7%
CANADIAN DOLLAR (EU)	10	81.1	-87.4%	27.95	-63.3%	57	110	-48.7%
SWISS FRANC (EU)	116	6.86	1584.4%	6.3	1733.3%	32	9	254.6%
SWISS FRANC	583	198.52	193.5%	867.95	-32.9%	673	267	151.7%
BRITISH POUND (EU)	61	45.67	33.6%	35.65	71.1%	91	36	151.7%
NEW ZEALND DOLLAR	0	0	-	0.5	-100.0%	0	0	592.2%
AUSTRALIAN DOLLAR	8,847	4,356.81	103.1%	8,603.25	2.8%	7,147	4,758	50.2%
EFX/JY CROSS RATES	0	0	-	0	-	20	0	-
EFX/BP CROSS RATES	0	66.29	-100.0%	0	-	0	9	-100.0%
EFX/SF CROSS RATES	0	0	-	0	-	0	25	-100.0%
MEXICAN PESO	0	0	-	13.75	-100.0%	19	3	537.0%
EURO FX	27,419	25,493.52	7.6%	23,395.4	17.2%	26,470	24,047	10.1%
JAPANESE YEN (EU)	261	5.1	5017.6%	206.95	26.0%	177	17	951.0%

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Equity Index Futures								
DJ US REAL ESTATE	172	23.05	647.4%	361.55	-52.4%	143	56	157.1%
E-MINI NASDAQ 100	196,131	231,077.95	-15.1%	320,558.45	-38.8%	239,598	251,110	-4.6%
S&P ENERGY SECTOR	482	91.48	427.2%	600.5	-19.7%	380	100	280.6%
S&P MATERIALS SECTOR	23	51.67	-56.5%	202.3	-88.9%	117	83	41.8%
S&P FINANCIAL SECTOR	131	57.14	128.8%	562.35	-76.7%	247	97	155.5%
S&P HEALTH CARE SECTOR	7	61.86	-88.3%	450.25	-98.4%	281	101	179.1%
S&P INDUSTRIAL SECTOR	84	66.24	26.8%	201.2	-58.3%	107	110	-3.2%
S&P UTILITIES SECTOR	249	91.1	173.3%	307.8	-19.1%	181	99	83.4%
S&P TECHNOLOGY SECTOR	115	85.67	34.5%	459	-74.9%	152	98	55.3%
S&P CONSUMER DSCRTRNRY SECT	55	54.76	0.9%	139.85	-60.5%	75	63	19.8%
S&P 500	7,890	11,593.48	-31.9%	34,688.55	-77.3%	18,545	19,892	-6.8%
E-MICRO NIFTY	0	3.38	-100.0%	0	-	0	12	-96.8%
E-MINI NIFTY	0	0.05	-100.0%	0	-	0	0	-100.0%
BESPOKE CUSTOM INDEXES	0	0	-	0	-	0	0	-100.0%
NASDAQ	608	1,056.52	-42.4%	1,289.5	-52.8%	1,056	1,313	-19.6%
E-MINI MIDCAP	20,434	23,557.38	-13.3%	36,303.4	-43.7%	22,440	25,838	-13.1%
NIKKEI 225 (\$) STOCK	19,492	4,129.57	372.0%	43,807.15	-55.5%	21,407	6,681	220.4%
NIKKEI 225 (YEN) STOCK	50,776	18,141.67	179.9%	77,916.4	-34.8%	52,037	22,682	129.4%
IBOVESPA INDEX	274	0	-	240.75	13.6%	158	13	1080.3%
S&P 600 SMALLCAP EMINI	1	2.19	-77.2%	3.9	-87.2%	2	7	-71.0%
S&P CONSUMER STAPLES SECTOR	123	83.33	47.0%	367.85	-66.7%	182	101	79.6%
E-MINI S&P500	1,497,492	1,838,765.33	-18.6%	2,644,806.85	-43.4%	1,972,761	1,874,620	5.2%
S&P 500/VALUE	1	0.48	5.0%	5.9	-91.5%	2	2	5.3%
S&P 500 GROWTH	0	0.33	-100.0%	6.3	-100.0%	2	2	6.0%
S&P 400 MIDCAP	219	92	137.8%	78.2	179.7%	84	96	-12.3%
DOW-UBS COMMOD INDEX	536	172.52	210.7%	958.8	-44.1%	997	523	90.7%
\$25 DJ	0	0.1	-100.0%	0.2	-100.0%	0	0	60.6%
MINI \$5 DOW	143,667	122,420.9	17.4%	219,330.05	-34.5%	150,817	122,142	23.5%
DJIA	118	324.52	-63.6%	817.1	-85.6%	578	801	-27.9%
Equity Index Options								
E-MINI NASDAQ 100	1,581	2,487.81	-36.4%	2,845.7	-44.4%	2,975	3,000	-0.8%
S&P 500	23,700	27,551.57	-14.0%	35,895.9	-34.0%	33,261	27,536	20.8%
EOW4 EMINI S&P 500	1,644	13,352.95	-87.7%	279.95	487.2%	17,859	11,813	51.2%
EOW2 S&P 500	889	798.95	11.3%	1,655.6	-46.3%	897	782	14.6%
EOW1 EMINI S&P 500	60,889	12,463.14	388.5%	30,604.6	99.0%	22,838	11,497	98.6%
NASDAQ	0	0.62	-100.0%	0.15	-100.0%	2	1	60.5%
EOW1 S&P 500	1,163	542.52	114.3%	1,249.35	-7.0%	489	332	47.5%
E-MINI MIDCAP	3	0.14	2175.9%	4.75	-31.6%	3	2	89.0%
EOM S&P 500	931	2,043.52	-54.5%	3,914.9	-76.2%	3,802	3,152	20.6%
EOM EMINI S&P	5,092	13,576.57	-62.5%	49,920.4	-89.8%	28,489	20,143	41.4%
EOW2 EMINI S&P 500	25,907	15,395.86	68.3%	23,975.5	8.1%	18,688	13,902	34.4%
E-MINI S&P500	177,072	145,280.67	21.9%	275,027.3	-35.6%	220,462	141,211	56.1%
MINI \$5 DOW	581	319.9	81.5%	1,207.5	-51.9%	807	387	108.2%
DJIA	1	1.43	-47.5%	2.8	-73.2%	34	5	546.4%

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Interest Rate Futures								
5-YR SWAP RATE	714	0	-	2,485.8	-71.3%	1,400	34	4032.6%
2-YR SWAP RATE	450	0	-	528.5	-14.9%	398	18	2149.2%
10-YR SWAP RATE	691	0	-	4,366.9	-84.2%	2,096	48	4229.3%
EURO BONDS	0	0	-	0	-	0	34	-99.1%
1-MONTH EURODOLLAR	0	649.9	-100.0%	5.45	-100.0%	60	438	-86.3%
EUROYEN	0	0	-	0	-	0	1	-100.0%
SOVEREIGN YIELD FUTURE	0	0	-	0	-	0	0	-100.0%
EMINI ED	0	0	-	0	-	0	0	-
EURODOLLARS	2,604,055	1,342,833.9	93.9%	3,464,166.15	-24.8%	2,123,330	1,685,527	26.0%
7-YR SWAP	0	1.14	-100.0%	0	-	0	14	-100.0%
30-YR BOND	288,342	309,222.71	-6.8%	480,079.35	-39.9%	458,632	362,629	26.5%
5-YR SWAP	686	580.76	18.1%	1,057.65	-35.1%	508	1,084	-53.2%
5-YR NOTE	563,025	347,222.48	62.2%	853,634.35	-34.0%	759,304	527,045	44.1%
10-YR NOTE	1,067,255	794,669.76	34.3%	1,645,633.8	-35.1%	1,460,518	1,047,419	39.4%
2-YR NOTE	168,665	182,445.38	-7.6%	235,152.2	-28.3%	256,287	217,821	17.7%
30-YR SWAP RATE	42	0	-	712.8	-94.1%	388	7	5305.3%
OTR 2-YR NOTE	0	0	-	0	-	0	1	-100.0%
OTR 5-YR NOTE	0	0	-	0	-	0	1	-100.0%
OTR 10-YR NOTE	0	0	-	0	-	0	1	-100.0%
ULTRA T-BOND	52,927	41,337.33	28.0%	76,770.15	-31.1%	87,226	65,455	33.3%
30-YR SWAP	0	1.43	-100.0%	2.05	-100.0%	2	6	-74.9%
FED FUND	23,157	29,532.05	-21.6%	27,348.05	-15.3%	19,616	25,399	-22.8%
10-YR SWAP	186	498.05	-62.7%	1,677.75	-88.9%	872	887	-1.7%
Interest Rate Options								
EURO MIDCURVE	408,690	352,303.81	16.0%	788,580.9	-48.2%	404,908	360,432	12.3%
TOMMI MIDCURVE	0	0	-	0	-	0	14	-100.0%
EURODOLLARS	103,764	202,636.1	-48.8%	188,008.45	-44.8%	102,500	190,830	-46.3%
FLEX 30-YR BOND	0	152.38	-100.0%	0	-	0	74	-100.0%
FLEX 10-YR NOTE	0	0	-	0	-	3	5	-31.2%
30-YR BOND	91,281	49,068.48	86.0%	105,224.4	-13.3%	90,544	69,837	29.7%
5-YR NOTE	62,575	23,651.71	164.6%	154,416.05	-59.5%	101,705	40,679	150.0%
10-YR NOTE	458,167	170,445.86	168.8%	537,748.3	-14.8%	369,590	221,622	66.8%
2-YR NOTE	34,443	35,096.05	-1.9%	12,818.75	168.7%	9,975	12,577	-20.7%
ULTRA T-BOND	304	43.19	602.7%	521.95	-41.9%	398	256	55.4%
FED FUND	51	3,485.1	-98.5%	140	-63.4%	258	4,201	-93.9%
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%
ILLINOIS OFF-PEAK MONTH S	0	0	-	0	-	0	0	-
ELEC ERCOT OFF PEAK	0	3,341.33	-100.0%	3,506	-100.0%	759	1,916	-60.4%
RBOB GAS	59	294.57	-80.1%	315.6	-81.5%	555	293	89.3%
ELEC ERCOT DLY PEAK	0	184.38	-100.0%	64	-100.0%	22	79	-72.5%
ERCOT NORTH ZMCPE 5MW OFFPE.	0	1,337.14	-100.0%	2,536	-100.0%	622	734	-15.3%

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Energy Futures								
ERCOT NORTH ZMCPPE 5MW PEAK	0	135.76	-100.0%	60.5	-100.0%	35	79	-55.7%
ERCOT HOUSTON Z MCPPE 5MW PEAK	0	20.19	-100.0%	0	-	0	2	-100.0%
SINGAPORE JET KERO VS. GASOIL I	0	7.14	-100.0%	0	-	15	9	71.6%
PETRO OUTRIGHT EURO	421	293.19	43.5%	531.4	-20.8%	396	203	95.3%
MONT BELVIEU LDH PROPANE OPIS	0	0	-	13.75	-100.0%	20	12	58.9%
MONT BELVIEU ETHANE OPIS BALM	0	2.62	-100.0%	0	-	0	4	-93.7%
CONWAY NATURAL GASOLINE (OPIS)	0	0.19	-100.0%	0	-	0	5	-92.9%
PETROCHEMICALS	145	107.14	35.1%	150.3	-3.7%	185	143	28.9%
CONWAY PROPANE 5 DECIMALS SW	64	37.1	71.2%	26.4	140.5%	39	71	-45.5%
CONWAY NORMAL BUTANE (OPIS) S	0	11.43	-100.0%	13.5	-100.0%	4	3	45.9%
MONT BELVIEU NORMAL BUTANE B	0	12.76	-100.0%	27.95	-100.0%	19	11	64.5%
MONT BELVIEU NATURAL GASOLINE	0	0	-	0	-	6	3	105.9%
IN DELIVERY MONTH CER	0	0	-	0	-	0	26	-100.0%
IN DELIVERY MONTH EUA	265	0	-	5,142.9	-94.8%	2,347	626	274.5%
WTS (ARGUS) VS WTI SWAP	255	0	-	15	1600.0%	39	1	3181.0%
ISO NEW ENGLAND PK LMP	0	29.9	-100.0%	2	-100.0%	15	100	-84.6%
ELEC NYISO OFF-PEAK	0	0	-	0	-	219	111	97.7%
ELEC MISO PEAK	0	0	-	59	-100.0%	28	9	200.7%
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-	6	0	2354.2%
TEXAS EAST WLA NAT GAS IN	0	0	-	0	-	0	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	-	14	22	-38.3%
TEXAS EAST W LOUISIANA NG	0	0	-	0	-	0	12	-100.0%
ONEOK OKLAHOMA NG BASIS	0	0	-	0	-	2	10	-82.8%
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-	19	0	-
NYISO ZONE C 5MW D AH O P	0	0	-	0	-	128	1,533	-91.6%
PJM NI HUB 5MW REAL TIME	1,017	4,527.29	-77.5%	4,294.3	-76.3%	5,849	3,622	61.5%
NYISO ZONE J 5MW D AH O P	0	0	-	8,751.25	-100.0%	2,321	251	825.8%
NYISO ZONE J 5MW D AH PK	0	24.29	-100.0%	226.45	-100.0%	182	51	258.2%
NEPOOL W CNT MASS 5MW D A	0	0	-	0	-	330	544	-39.3%
PJM COMED 5MW D AH PK	0	0	-	0	-	11	28	-61.4%
PJM DUQUS 5MW D AH O PK	0	0	-	0	-	0	0	-
NEPOOL SE MASS 5MW D AH O	0	1,337.14	-100.0%	0	-	0	148	-100.0%
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-	0	6	-100.0%
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-	0	5	-100.0%
NEPOOL NE MASS 5MW D AH P	0	9.76	-100.0%	0	-	0	49	-100.0%
NYISO ZONE C 5MW D AH PK	0	0	-	44	-100.0%	24	85	-71.8%
PETRO CRCKS & SPRDS NA	1,518	1,184.43	28.2%	1,297.95	17.0%	1,593	1,532	4.0%
SINGAPORE GASOIL	64	66.33	-3.5%	138.95	-53.9%	84	46	83.5%
PETRO OUTRIGHT NA	544	30.95	1655.9%	364.6	49.1%	278	63	339.5%
CRUDE OIL SPRDS	0	195.71	-100.0%	4	-100.0%	6	189	-96.6%
RBOB GASOLINE BALMO CLNDR	69	53.86	28.1%	23.75	190.5%	55	57	-5.0%
GASOLINE UP-DOWN BALMO SW	9	0.9	867.1%	5	75.0%	31	22	42.5%
COLUMBIA GULF MAIN NAT G	0	0	-	0	-	0	65	-100.0%
ALGON CITY GATES NAT GAS	0	0	-	20.15	-100.0%	4	0	-
SOUTHERN NAT LA NAT GAS	0	0	-	0	-	0	0	-
TENN 800 LEG NAT GAS INDE	0	23.62	-100.0%	15.5	-100.0%	13	23	-43.5%
NATURAL GAS PHY	209,103	352,986.62	-40.8%	313,574.65	-33.3%	359,162	374,702	-4.1%
CRUDE OIL OUTRIGHTS	130	96.1	35.3%	133.4	-2.5%	362	206	76.0%

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Energy Futures								
ELECTRICITY OFF PEAK	0	289.33	-100.0%	0	-	0	756	-100.0%
ELEC FINSETTLED	0	0	-	0	-	0	23	-100.0%
PETRO CRK&SPRD EURO	412	168.86	143.8%	328.9	25.2%	312	144	117.1%
FREIGHT MARKETS	0	0	-	0	-	0	0	295.3%
NYMEX OMAN CRUDE PRODUCTS	0	0	-	0	-	0	2	-100.0%
PLASTICS	13	12	4.2%	17	-26.5%	19	15	24.3%
NYH NO 2 CRACK SPREAD CAL	75	120	-37.5%	68.85	8.9%	91	103	-11.4%
TRANSCO ZONE 6 BASIS SWAP	0	0	-	46.6	-100.0%	13	15	-15.3%
NYISO A	6	27.33	-79.9%	28.7	-80.8%	74	43	70.9%
MINY NATURAL GAS	886	1,663.05	-46.7%	1,040.2	-14.8%	1,412	1,722	-18.0%
HEATING OIL PHY	107,634	136,910.67	-21.4%	126,997.55	-15.2%	138,317	142,639	-3.0%
DOMINION TRANSMISSION INC	0	0	-	0	-	14	103	-86.0%
TCO BASIS SWAP	0	3.62	-100.0%	0	-	0	5	-100.0%
PJM MONTHLY	65	755.43	-91.4%	100.5	-35.3%	92	609	-85.0%
EL PASO PERMIAN INDEX SWA	0	0	-	0	-	0	0	-
WAHA INDEX SWAP FUTURE	0	0	-	0	-	0	63	-100.0%
NY HARBOR HEAT OIL SWP	159	597.43	-73.4%	163.7	-2.9%	283	546	-48.1%
EASTERN RAIL DELIVERY CSX	105	331	-68.3%	667.85	-84.3%	474	287	65.3%
HTG OIL	67	186.48	-64.2%	289.25	-76.9%	292	160	82.6%
EUROPE 3.5% FUEL OIL MED	0	5.24	-100.0%	2	-100.0%	2	4	-32.6%
AEP-DAYTON HUB DAILY	0	0	-	0.8	-100.0%	0	0	-68.4%
PJM OFF-PEAK LMP SWAP FUT	0	104.57	-100.0%	15	-100.0%	499	141	253.8%
AEP-DAYTON HUB OFF-PEAK M	0	47.52	-100.0%	6	-100.0%	12	59	-79.7%
DOMINION TRAN INC - APP I	0	0	-	0	-	0	5	-100.0%
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-	11	10	11.7%
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-
TD3 MEG TO JAPAN 250K MT	0	26.86	-100.0%	0	-	2	21	-88.4%
FUELOIL SWAP:CARGOES VS.B	169	172.24	-2.2%	106.15	58.7%	77	150	-48.8%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-	0	0	-100.0%
MINY HTG OIL	1	0.86	-41.7%	1.85	-73.0%	1	1	-14.2%
BRENT CALENDAR SWAP	69	875.62	-92.1%	416.5	-83.4%	515	882	-41.6%
EURO GASOIL 10PPM VS ICE	8	10.71	-30.0%	15.1	-50.3%	25	15	69.6%
WTI-BRENT CALENDAR SWAP	813	124.86	550.7%	1,131.25	-28.2%	1,112	330	237.1%
CENTERPOINT BASIS SWAP	0	5.71	-100.0%	29.1	-100.0%	28	51	-45.8%
PJM NILL DA OFF-PEAK	296	214	38.4%	2,618	-88.7%	1,627	1,584	2.7%
PANHANDLE INDEX SWAP FUTU	0	0	-	0	-	4	11	-66.5%
PJM NILL DA PEAK	32	28.86	10.0%	51.05	-37.8%	90	153	-40.7%
CIN HUB 5MW REAL TIME PK	191	71.19	168.6%	157.2	21.7%	106	82	29.4%
MINY WTI CRUDE OIL	7,882	10,610.43	-25.7%	6,319.05	24.7%	6,489	8,289	-21.7%
JAPAN C&F NAPHTHA SWAP	123	128.1	-4.4%	116.3	5.3%	119	116	1.8%
LLS (ARGUS) VS WTI SWAP	300	97.71	207.0%	566.2	-47.0%	702	132	430.4%
CARBON CER EURO	0	0	-	0	-	0	0	-
RBOB PHY	101,920	135,469.62	-24.8%	128,342.5	-20.6%	146,133	144,679	1.0%
NEPOOL RHD ISLD 5MW D AH	0	0	-	0	-	0	4	-100.0%
NEPOOL NE MASS 5MW D AH O	0	192.62	-100.0%	0	-	0	796	-100.0%
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-	0	0	-
CIN HUB 5MW REAL TIME O P	4,000	445.71	797.4%	4,832.4	-17.2%	3,881	1,549	150.5%
ULSD UP-DOWN(ARGUS) SWAP	0	0	-	0	-	0	0	-100.0%
LTD NAT GAS	3,658	2,961.14	23.5%	8,868.7	-58.8%	9,824	3,647	169.3%
NORTHWEST ROCKIES BASIS S	0	0	-	10	-100.0%	3	67	-95.3%

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Energy Futures								
SINGAPORE 380CST BALMO	26	5.95	341.0%	1.65	1490.9%	5	4	17.2%
PJM BGE DA OFF-PEAK	0	0	-	0	-	73	130	-43.6%
ULSD 10PPM CIF MED VS ICE	0	9.62	-100.0%	2.35	-100.0%	5	9	-43.7%
GULF COAST JET FUEL CLNDR	0	221	-100.0%	0.75	-100.0%	65	64	1.6%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	0	0	-
SINGAPORE GASOIL SWAP	544	394	37.9%	815.45	-33.3%	594	566	4.8%
CHICAGO ULSD PL VS HO SPR	8	0.71	985.0%	0	-	22	6	279.5%
CIN HUB 5MW D AH PK	191	2.14	8824.8%	284.35	-32.7%	83	48	72.8%
PJM AD HUB 5MW REAL TIME	11,238	2,818.29	298.8%	15,413.05	-27.1%	9,340	3,234	188.8%
TC5 RAS TANURA TO YOKOHAM	0	6.67	-100.0%	1.25	-100.0%	7	10	-24.2%
Sumas Basis Swap	0	38	-100.0%	15.2	-100.0%	14	27	-48.8%
RBOB CRACK SPREAD	23	9.52	136.3%	12	87.5%	28	29	-5.1%
NGPL TEX/OK	0	32.57	-100.0%	10	-100.0%	27	97	-72.7%
EURO GASOIL 10 CAL SWAP	0	0	-	0.2	-100.0%	3	0	774.6%
HENRY HUB INDEX SWAP FUTU	0	3.43	-100.0%	745.4	-100.0%	542	247	119.2%
WTI-BRENT BULLET SWAP	88	0	-	106.1	-17.5%	40	10	292.4%
NYISO J OFF-PEAK	0	6.76	-100.0%	1.9	-100.0%	5	12	-56.6%
EAST/WEST FUEL OIL SPREAD	35	194.38	-82.0%	24	45.8%	67	171	-61.0%
TENNESSEE 500 LEG BASIS S	0	0	-	0	-	0	4	-100.0%
NORTHEN NATURAL GAS DEMAR	0	17.14	-100.0%	0	-	0	6	-100.0%
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-	0	1	-100.0%
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-	0	3	-100.0%
ROCKIES KERN OPAL - NW IN	0	0	-	0	-	0	2	-100.0%
CARBON EUA EMISSIONS EURO	0	0	-	25	-100.0%	5	0	-
APPALACHIAN COAL (PHY)	21	200	-89.4%	534.5	-96.0%	395	320	23.2%
WTI CALENDAR	1,068	1,259.76	-15.3%	1,378.65	-22.6%	1,752	1,814	-3.4%
CINERGY HUB PEAK MONTH	0	10.1	-100.0%	3.6	-100.0%	8	32	-73.8%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-	0	0	-34.1%
RBOB CALENDAR SWAP	622	370.67	67.9%	363.85	71.0%	396	490	-19.2%
AEP-DAYTON HUB MTHLY	0	108.67	-100.0%	3.6	-100.0%	27	67	-59.3%
CRUDE OIL PHY	858,356	517,628.71	65.8%	655,533.75	30.9%	607,853	555,461	9.4%
N ILLINOIS HUB MTHLY	0	39.1	-100.0%	0.5	-100.0%	18	44	-60.5%
RBOB (PLATTS) CAL SWAP	0	0	-	0	-	0	1	-100.0%
LL JET (OPIS) SWAP	0	0	-	0	-	0	0	-
NEW YORK ETHANOL SWAP	5	89.76	-94.4%	14.95	-66.6%	52	33	55.1%
LA CARB DIESEL (OPIS)	0	0	-	0	-	2	2	-7.2%
GASOIL BULLET SWAP	0	0	-	0	-	0	1	-100.0%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	5	45	-89.0%
EURO PROPANE CIF ARA SWA	23	58.86	-61.8%	44.9	-49.9%	41	44	-6.5%
LA CARBOB GASOLINE(OPIS)S	25	5.95	320.0%	186.25	-86.6%	56	19	199.6%
OPIS PHYSICAL NATURAL GASOLINI	0	0	-	0	-	0	1	-100.0%
MCCLOSKEY ARA ARGS COAL	4,871	655.1	643.5%	4,601.85	5.8%	3,579	1,029	247.9%
MCCLOSKEY RCH BAY COAL	1,183	196.67	501.3%	1,116.7	5.9%	800	256	212.6%
MGF FUT	0	0	-	0	-	0	0	97.7%
MNC FUT	129	15.05	758.9%	136.55	-5.3%	88	19	358.5%
DLY GAS EURO-BOB OXY	0	0	-	0	-	0	0	-100.0%
MGN1 SWAP FUT	0	2.19	-100.0%	1.4	-100.0%	3	1	167.7%
UCM FUT	0	0	-	3.35	-100.0%	1	0	-
NCN FUT	0	0	-	0	-	0	0	-100.0%
MJC FUT	0	4.76	-100.0%	1.5	-100.0%	0	4	-93.5%

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	ADV JUL 2013	ADV JUL 2012	% CHG	ADV JUN 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Energy Futures								
HEATING OIL VS ICE GASOIL	225	135.95	65.5%	406.5	-44.6%	320	209	53.3%
UP DOWN GC ULSD VS NMX HO	1,794	2,321.76	-22.7%	2,527.25	-29.0%	2,705	2,175	24.4%
HOUSTON SHIP CHANNEL BASI	0	16.24	-100.0%	0	-	9	80	-88.1%
FUEL OIL CRACK VS ICE	426	1,193.57	-64.4%	508.55	-16.3%	965	1,232	-21.7%
NGPL TEXOK INDEX	0	0	-	0	-	0	1	-100.0%
NATURAL GAS	52	216.48	-76.0%	340.25	-84.7%	306	323	-5.4%
SOCAL PIPE SWAP	0	0	-	0	-	1	1	-38.1%
GAS EURO-BOB OXY NWE BARGES	983	709.1	38.6%	677.6	45.1%	1,034	863	19.7%
MONT BELVIEU NATURAL GASOLINE	205	80.81	154.0%	94.15	118.0%	129	149	-13.1%
ONTARIO POWER SWAPS	0	0	-	51.4	-100.0%	989	319	210.4%
DAILY PJM	0	0	-	336	-100.0%	53	2	3270.1%
BRENT OIL LAST DAY	56,543	5,644.52	901.7%	45,811.3	23.4%	28,178	4,589	514.0%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-	0	0	311.6%
GC ULSD VS GC JET SPREAD	0	0	-	0	-	2	0	-
MARS (ARGUS) VS WTI TRD M	0	32.95	-100.0%	0	-	9	27	-66.0%
MARS (ARGUS) VS WTI SWAP	0	7.14	-100.0%	253.75	-100.0%	51	7	616.1%
SINGAPORE JET KERO BALMO	0	7.19	-100.0%	1.25	-100.0%	6	8	-25.2%
WTS (ARGUS) VS WTI TRD MT	0	0	-	5	-100.0%	41	11	268.2%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	2	5	-65.6%
EURO 1% FUEL OIL NEW BALM	5	3.81	31.3%	4.75	5.3%	4	2	52.6%
BRENT CFD SWAP	0	19.05	-100.0%	42.5	-100.0%	11	24	-54.6%
PREMIUM UNLD 10P FOB MED	21	27.62	-23.1%	33.4	-36.4%	24	23	5.8%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	-1.2%
3.5% FUEL OIL CID MED SWA	0	0	-	1.5	-100.0%	1	0	723.4%
JET FUEL CRG CIF NEW VS I	0	0.95	-100.0%	0	-	0	0	-39.4%
ARGUS PROPAN FAR EST INDE	16	19.62	-19.7%	20.05	-21.4%	17	20	-15.6%
ULSD 10PPM CIF VS ICE GAS	0	0.24	-100.0%	0	-	0	1	-65.8%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH PK	383	81.19	371.7%	368.5	3.9%	323	102	218.0%
GASOIL 0.1 BRGS FOB VS IC	4	0	-	0	-	0	0	14.9%
GC JET (ARGUS) CAL SWAP	0	0	-	0	-	0	0	-100.0%
NYMEX ULSD VS NYMEX HO	0	3.57	-100.0%	0	-	0	9	-100.0%
RBOB VS HEATING OIL SWAP	0	19.05	-100.0%	0	-	1	56	-97.9%
GULF COAST ULSD CRACK SPR	235	135.71	73.2%	67.45	248.4%	86	177	-51.5%
USGC UNL 87 CRACK SPREAD	90	0	-	26.25	242.9%	22	13	74.3%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-	0	0	294.4%
TENNESSEE 800 LEG NG BASI	0	0	-	36.9	-100.0%	16	18	-8.2%
NEPOOL W CNTR M 5MW D AH	0	0	-	0	-	18	34	-46.6%
DATED TO FRONTLINE BRENT	100	104.38	-4.2%	17.5	471.4%	127	149	-14.6%
PJM APS ZONE DA PEAK	0	0	-	0	-	0	0	-
PJM DPL DA OFF-PEAK	0	0	-	0	-	0	400	-100.0%
PJM BGE DA PEAK	0	0	-	0	-	4	23	-82.8%
PJM PPL DA PEAK	0	12.14	-100.0%	0	-	20	6	226.0%
PJM EASTERNH DA PEAK	0	0	-	0	-	0	0	-
PJM JCPL DA PEAK	0	0	-	0	-	0	19	-100.0%
PJM EASTERNH DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM PSEG DA PEAK	0	0	-	0	-	0	77	-100.0%
PJM PSEG DA OFF-PEAK	0	0	-	0	-	0	1,275	-100.0%
PJM WESTH RT PEAK	128	330.24	-61.4%	1,130.45	-88.7%	361	223	62.2%
ALGONQUIN CITYGATES BASIS	0	0	-	0	-	1	42	-97.9%

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Energy Futures								
TENNESSEE ZONE 0 NG INDE	0	0	-	0	-	0	7	-100.0%
MICHCON NG INDEX SWAP	0	0	-	0	-	16	0	-
GASOIL 0.1 CIF MED SWAP	0	0	-	0	-	0	1	-100.0%
JET FUEL CARGOES CIF NEW	0	0	-	0	-	0	0	-100.0%
ICE GASOIL BALMO SWAP	0	0	-	0	-	0	1	-99.4%
ULSD 10PPM CIF MED SWAP	0	0.48	-100.0%	0.45	-100.0%	0	0	-85.2%
POLYPROPYLENE FUTURES	0	0	-	0	-	0	0	-100.0%
POLYETHYLENE FUTURES	0	0.05	-100.0%	0	-	0	1	-90.2%
Tetco ELA Basis	0	0	-	0	-	0	0	-
EUROPE 1% FUEL OIL NWE CA	24	17.38	36.6%	10.4	128.4%	22	37	-40.0%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-	1	1	6.4%
GULF COAST NO.6 FUEL OIL	2,160	2,350.48	-8.1%	2,143.2	0.8%	3,173	2,954	7.4%
SINGAPORE FUEL 180CST CAL	247	292.14	-15.4%	401.15	-38.4%	445	395	12.6%
TRUNKLINE LA BASIS SWAP	0	0	-	0	-	0	0	-
SINGAPORE FUEL OIL SPREAD	25	59	-57.6%	53.2	-53.0%	83	65	28.5%
NORTHERN ILLINOIS OFF-PEA	0	43.33	-100.0%	3	-100.0%	19	66	-70.9%
BRENT OIL	0	0	-	0	-	0	0	-100.0%
PJM ATSI ELEC	0	0	-	0	-	0	46	-100.0%
SING FUEL	0	0.24	-100.0%	0	-	1	0	514.8%
EURO-DENOMINATED PETRO PROD	0	0	-	0	-	0	1	-17.6%
OPIS PHYSICAL LDH PROPANE	0	0	-	0	-	0	1	-100.0%
OPIS PHYSICAL NONLDH PROPANE	0	0	-	0	-	0	0	-100.0%
OPIS PHYSICAL NORMAL BUTANE	0	0	-	0	-	0	2	-100.0%
OPIS PHYSICAL ETHANE	0	0	-	0	-	0	0	-100.0%
DATED BRENT (PLATTS) DAILY SWA	0	0	-	7.5	-100.0%	6	35	-84.2%
GAS EURO-BOB OXY NWE BARGES	319	395.52	-19.4%	316.1	0.8%	475	364	30.5%
MINY RBOB GAS	0	0.19	-100.0%	0.15	-100.0%	0	0	2.6%
RBOB UP-DOWN CALENDAR SWA	249	188.1	32.4%	245.35	1.5%	422	411	2.8%
LA JET FUEL VS NYM NO 2 H	95	2.38	3889.9%	57.25	65.9%	17	4	379.2%
ANR OKLAHOMA	0	25.24	-100.0%	0	-	5	12	-62.0%
MICHIGAN BASIS	0	3.29	-100.0%	0	-	23	26	-10.0%
TEXAS EASTERN ZONE M-3 BA	0	8	-100.0%	0	-	0	11	-100.0%
PGE&E CITYGATE	0	0	-	0	-	0	0	-100.0%
NORTHEN NATURAL GAS VENTU	20	52	-61.5%	10.7	86.9%	3	47	-93.2%
CIG BASIS	18	16.76	7.4%	7.6	136.8%	14	30	-51.2%
PJM DAILY	0	0.95	-100.0%	0	-	2	6	-66.5%
COLUMBIA GULF ONSHORE	0	208.57	-100.0%	0	-	0	65	-100.0%
Tetco STX Basis	0	0	-	4.8	-100.0%	1	6	-88.3%
Transco Zone 3 Basis	0	0	-	0	-	0	0	-
GULF COAST GASOLINE CLNDR	0	0.57	-100.0%	0	-	5	7	-27.9%
GULF COAST HEATING OIL CL	0	0	-	0	-	0	1	-100.0%
CENTERPOINT EAST INDEX	0	0	-	0	-	0	0	-
GULF COAST ULSD CALENDAR	6	257.57	-97.7%	49.95	-88.0%	40	184	-78.1%
GASOLINE UP-DOWN (ARGUS)	0	14.29	-100.0%	0	-	13	14	-4.9%
URANIUM	125	47.62	162.5%	2.9	4210.3%	22	32	-31.4%
JET UP-DOWN(ARGUS) SWAP	0	0	-	0	-	0	3	-100.0%
LA CARB DIESEL (OPIS) SWA	0	63.38	-100.0%	98.75	-100.0%	77	68	13.7%
EURO 3.5% FUEL OIL RDAM B	87	49.43	76.0%	54	61.1%	29	19	53.3%
LLS (ARGUS) CALENDAR SWAP	0	2.29	-100.0%	11.55	-100.0%	36	4	797.3%
SINGAPORE GASOIL BALMO	13	81.24	-84.6%	40.6	-69.2%	30	55	-44.6%

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Energy Futures								
EUROPEAN NAPHTHA BALMO	27	11.05	142.1%	7.95	236.5%	11	10	7.1%
GASOIL MINI CALENDAR SWAP	2	8.48	-79.4%	27.05	-93.5%	7	14	-45.8%
NY JET FUEL (ARGUS) VS HEATING	0	0	-	0	-	1	1	31.8%
MISO 5MW PEAK	0	0	-	0	-	0	23	-100.0%
NY ULSD (ARGUS) VS HEATING OIL	3	118.24	-97.5%	198.3	-98.5%	134	130	3.6%
MISO 5MW OFF PEAK	0	0	-	0	-	0	240	-100.0%
PJM PECO ZONE5MW PEAK CAL MC	0	16.19	-100.0%	0	-	0	20	-100.0%
EUROPE JET KERO RDAM CALS	0	0	-	0	-	0	0	-100.0%
EUROPE 1% FUEL OIL RDAM C	5	2.76	81.0%	0.85	488.2%	3	2	39.2%
SAN JUAN BASIS SWAP	0	8.86	-100.0%	4.4	-100.0%	6	28	-79.4%
SOCAL BASIS SWAP	0	0	-	0	-	0	5	-100.0%
GULF COAST JET VS NYM 2 H	978	508.24	92.3%	1,910.4	-48.8%	1,881	671	180.3%
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	0	-100.0%
NY HARBOR RESIDUAL FUEL C	0	0	-	6.25	-100.0%	9	1	563.8%
NYMEX ALUMINUM FUTURES	0	0	-	0	-	0	0	-80.2%
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	9	2.48	253.4%	7.75	12.9%	10	8	34.1%
GASOIL CALENDAR SWAP	0	6.67	-100.0%	1.9	-100.0%	8	21	-60.0%
BRENT FINANCIAL FUTURES	977	861.05	13.5%	685.55	42.5%	1,517	1,358	11.7%
ICE BRENT DUBAI SWAP	0	9.95	-100.0%	18.75	-100.0%	97	111	-12.4%
GASOIL CRACK SPREAD CALEN	279	539.9	-48.4%	293.3	-5.0%	329	361	-8.9%
EUROPEAN NAPHTHA CRACK SPR	608	495.81	22.6%	420.85	44.4%	464	495	-6.4%
CRUDE OIL	779	766.1	1.6%	1,667.9	-53.3%	1,721	1,605	7.2%
NEPOOL INTR HUB 5MW D AH	0	1,623.33	-100.0%	219.4	-100.0%	1,428	2,281	-37.4%
NEPOOL SE MASS 5MW D AH P	0	72.86	-100.0%	0	-	0	8	-100.0%
PJM DAYTON DA OFF-PEAK	0	179.05	-100.0%	137.2	-100.0%	1,638	2,011	-18.6%
PJM JCPL DA OFF-PEAK	0	0	-	0	-	0	77	-100.0%
PJM WESTH RT OFF-PEAK	12,896	1,789.05	620.8%	17,323.2	-25.6%	9,903	5,102	94.1%
CHICAGO ETHANOL SWAP	2,762	1,802.19	53.3%	3,751.7	-26.4%	3,238	1,415	128.8%
CHICAGO BASIS SWAP	0	0	-	6	-100.0%	1	3	-71.6%
HENRY HUB BASIS SWAP	0	0	-	731.6	-100.0%	538	239	124.8%
HENRY HUB SWAP	31,398	48,555.19	-35.3%	39,459.25	-20.4%	57,930	71,763	-19.3%
PREM UNL GAS 10PPM RDAM FOB E	0	0.1	-100.0%	0	-	0	0	71.9%
PREM UNL GAS 10PPM RDAM FOB S	1	6	-83.3%	1.05	-4.8%	4	6	-36.6%
MONT BELVIEU NORMAL BUTANE 5	383	166.52	129.8%	518.6	-26.2%	435	233	87.0%
MONT BELVIEU ETHANE 5 DECIMAL	0	43.71	-100.0%	275	-100.0%	122	84	45.5%
MONT BELVIEU LDH PROPANE 5 DE	237	442.86	-46.6%	469.1	-49.6%	552	552	0.0%
SINGAPORE 180CST BALMO	18	8.43	107.6%	7.75	125.8%	9	6	55.3%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	0	-
GRP THREE UNL GS (PLT) VS	0	19.05	-100.0%	10	-100.0%	24	47	-49.7%
TEXAS GAS ZONE 1 NAT GAS	0	0	-	0	-	0	0	-
JET BARGES VS ICE GASOIL	0	0.14	-100.0%	0	-	1	0	113.1%
SINGAPORE GASOIL VS ICE	369	180.71	104.1%	170.2	116.7%	259	301	-13.9%
NATURAL GAS PEN SWP	11,399	17,418.24	-34.6%	20,994.35	-45.7%	29,376	31,406	-6.5%
WESTERN RAIL DELIVERY PRB	70	231.9	-69.8%	151.75	-53.9%	289	293	-1.0%
EUROPE DATED BRENT SWAP	68	4.76	1317.5%	57.15	18.1%	61	163	-62.7%
TD5 WEST AFRICA TO USAC 1	0	0	-	0	-	0	0	-100.0%
SINGAPORE JET KERO GASOIL	263	305.24	-14.0%	106.25	147.1%	139	214	-34.8%
TETCO M-3 INDEX	0	0	-	0	-	0	3	-100.0%

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Energy Futures								
PJM AECO DA PEAK	0	0	-	0	-	30	53	-43.7%
GASOIL 10PPM CARGOES CIF	1	0	-	0	-	0	1	-86.6%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0	-	0	0	-100.0%
WAHA BASIS	0	20.48	-100.0%	0	-	21	163	-86.9%
LA JET (OPIS) SWAP	20	3.57	460.0%	7.5	166.7%	38	45	-16.6%
NY HARBOR 1% FUEL OIL BAL	0	19.29	-100.0%	2.5	-100.0%	27	13	109.8%
GASOIL 10PPM VS ICE SWAP	9	10.86	-17.1%	14.05	-35.9%	14	14	1.2%
NY H OIL PLATTS VS NYMEX	56	0	-	15	275.0%	4	0	-
PJM PEPSCO DA OFF-PEAK	0	0	-	0	-	0	92	-100.0%
NYISO ZONE G 5MW D AH O P	7,024	0	-	11,895.1	-41.0%	4,365	1,025	325.9%
HEATING OIL LAST DAY	0	0	-	0	-	0	0	-
EUROPEAN GASOIL (ICE)	631	183.29	244.3%	154.15	309.3%	358	178	101.3%
ULSD UP-DOWN BALMO SWP	194	30.48	535.7%	103.9	86.5%	160	103	55.3%
JET FUEL UP-DOWN BALMO CL	50	61.9	-19.2%	30	66.7%	47	12	300.7%
EIA FLAT TAX ONHWAY DIESE	0	9.14	-100.0%	50.55	-100.0%	27	21	28.8%
NGPL STX BASIS	0	0	-	0	-	0	0	-
NY 2.2% FUEL OIL (PLATTS	0	2.86	-100.0%	0	-	0	0	-100.0%
NY 0.7% FUEL OIL (PLATTS	0	0	-	0	-	0	0	-100.0%
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-	2	0	687.4%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	16.8%
HEATING OIL BALMO CLNDR S	0	0	-	25	-100.0%	4	0	2197.8%
INDIANA MISO	0	149.24	-100.0%	2,593.95	-100.0%	962	141	581.3%
PETROLEUM PRODUCTS ASIA	110	5.48	1908.7%	49.65	121.6%	45	9	423.6%
PETROLEUM PRODUCTS	60	0	-	20.3	195.6%	12	2	438.9%
COAL SWAP	23	0	-	28	-19.6%	28	3	715.6%
TC2 ROTTERDAM TO USAC 37K	16	0.95	1606.2%	0	-	5	4	45.0%
NYISO A OFF-PEAK	93	4	2212.5%	10.5	781.0%	27	16	66.3%
NYISO G OFF-PEAK	0	45.33	-100.0%	5.7	-100.0%	61	18	244.2%
ISO NEW ENGLAND OFF-PEAK	0	45.14	-100.0%	0	-	45	72	-37.5%
SINGAPORE 380CST FUEL OIL	132	91.81	43.5%	110.6	19.1%	157	84	86.7%
SINGAPORE JET KEROSENE SW	113	189.38	-40.6%	232.75	-51.7%	269	266	1.3%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-	8	10	-22.5%
FLORIDA GAS ZONE3 BASIS S	0	0	-	0	-	0	5	-100.0%
TRANSCO ZONE4 BASIS SWAP	0	11.67	-100.0%	0	-	30	12	160.0%
ANR LOUISIANA BASIS SWAP	0	0	-	0	-	1	8	-83.0%
TEXAS GAS ZONE SL BASIS S	0	11.81	-100.0%	22.6	-100.0%	13	7	79.7%
CINERGY HUB OFF-PEAK MONT	0	12.19	-100.0%	2.4	-100.0%	13	25	-49.5%
DUBAI CRUDE OIL CALENDAR	70	279.76	-75.0%	135.8	-48.5%	98	486	-79.9%
NGPL MIDCONTINENT INDEX	0	0	-	0	-	0	0	-
PANHANDLE BASIS SWAP FUTU	88	75.48	16.6%	163.1	-46.0%	93	141	-34.3%
PANHANDLE SWING FUTURE	0	0	-	0	-	0	0	-
SONAT BASIS SWAP FUTURE	0	0	-	0	-	0	3	-100.0%
ARGUS BIODIESEL RME FOB R	0	13.81	-100.0%	0	-	0	7	-100.0%
DIESEL 10P BRG FOB RDM VS	3	0	-	0.4	650.0%	1	0	121.6%
FUEL OIL NWE CRACK VS ICE	9	92.19	-90.5%	14.25	-38.6%	70	111	-37.1%
EUROPE 3.5% FUEL OIL RDAM	541	787.86	-31.4%	551.4	-1.9%	428	706	-39.4%
GULF COAST 3% FUEL OIL BA	238	54.48	336.4%	55.35	329.5%	82	91	-9.6%
NY1% VS GC SPREAD SWAP	355	218.33	62.4%	320.55	10.6%	363	323	12.4%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-	1	0	125.5%
JET CIF NWE VS ICE	8	9.48	-20.9%	5.35	40.2%	11	16	-32.1%

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Energy Futures								
EUROPE JET KERO NWE CALSW	8	4.62	78.6%	0.1	8150.0%	2	2	-15.2%
JAPAN NAPHTHA BALMO SWAP	29	2.29	1168.8%	2.1	1281.0%	4	2	72.1%
ARGUS PROPAN(SAUDI ARAMCO	19	51.38	-63.5%	64.55	-71.0%	53	42	24.7%
NYISO G	0	18.71	-100.0%	3.2	-100.0%	46	38	21.9%
NYISO J	0	18.71	-100.0%	1	-100.0%	24	26	-10.1%
NGPL MID-CONTINENT	0	46.48	-100.0%	10	-100.0%	30	135	-77.4%
TENNESSEE 500 LEG NG INDE	0	0	-	0	-	0	23	-100.0%
BRENT BALMO SWAP	0	17.33	-100.0%	9.4	-100.0%	18	29	-38.2%
TRANSCO ZONE 1 NAT GAS IN	0	0	-	0	-	0	2	-100.0%
ULSD 10PPM CIF MED BALMO	0	0	-	0.45	-100.0%	0	0	196.6%
HENRY HUB SWING FUTURE	0	0	-	0	-	9	7	39.2%
EUROPE NAPHTHA CALSWAP	64	158.52	-59.9%	132.5	-52.1%	140	135	3.5%
NY HARBOR RESIDUAL FUEL 1	207	361.52	-42.8%	271.95	-24.0%	723	680	6.3%
PERMIAN BASIS SWAP	6	0.62	869.3%	4.4	36.4%	10	25	-61.9%
JAPAN C&F NAPHTHA CRACK S	0	0	-	0	-	1	8	-86.6%
EMMISSIONS	0	0	-	0	-	0	3	-97.4%
NATURAL GAS INDEX	0	0	-	0	-	3	0	-
EMC FUTURE	3	0	-	9.25	-73.0%	2	0	-
PETRO CRCKS & SPRDS ASIA	95	27.33	248.5%	63.4	50.2%	53	22	143.3%
NYISO CAPACITY	0	0.29	-100.0%	3.95	-100.0%	3	6	-47.9%
	0	0	-	0	-	0	0	-
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0	-	0	1	-59.9%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0.25	-100.0%	0	0	-90.5%
GRP THREE ULSD(PLT)VS HEA	38	75.86	-49.9%	118.3	-67.9%	211	78	169.4%
GASOIL 0.1CIF MED VS ICE	0	3.67	-100.0%	4	-100.0%	3	4	-13.0%
PJM DPL DA PEAK	0	0	-	0	-	0	23	-100.0%
PJM AECO DA OFF-PEAK	0	0	-	0	-	549	964	-43.0%
PJM PPL DA OFF-PEAK	0	222.86	-100.0%	0	-	367	139	163.4%
PJM DAYTON DA PEAK	0	15.24	-100.0%	113.5	-100.0%	93	146	-36.6%
PREMIUM UNLEAD 10PPM FOB	5	6.48	-26.7%	12.05	-60.6%	8	4	128.5%
PJM WESTH DA OFF-PEAK	0	852.38	-100.0%	234	-100.0%	2,393	3,098	-22.7%
NEW YORK 0.3% FUEL OIL HI	0	0	-	0	-	4	3	41.2%
PJM PEPKO DA PEAK	0	0	-	0	-	0	7	-100.0%
GASOIL 0.1 RDAM BRGS VS I	3	8.1	-69.1%	1	150.0%	19	21	-9.0%
GASOIL 10P CRG CIF NW VS	0	3.33	-100.0%	0.75	-100.0%	0	2	-86.0%
PJM WESTHDA PEAK	0	28.33	-100.0%	51.25	-100.0%	97	225	-57.1%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-	1	5	-75.0%
NEPOOL RHODE IL 5MW D AH	0	0	-	0	-	0	75	-100.0%
CHICAGO UNL GAS PL VS RBO	0	0	-	5	-100.0%	4	2	141.8%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-	21	86	-75.1%
NYISO ZONE A 5MW D AH O P	5,850	0	-	5,146.8	13.7%	3,359	1,483	126.5%
CIN HUB 5MW D AH O PK	3,510	0	-	4,094	-14.3%	1,427	1,043	36.8%
PJM COMED 5MW D AH O PK	0	0	-	0	-	196	471	-58.5%
TRANSCO ZONE 1 NG BASIS	0	4.57	-100.0%	0	-	0	0	-100.0%
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-	0	0	-
NYISO ZONE A 5MW D AH PK	28	0	-	344.1	-92.0%	309	86	257.2%
SOUTH STAR TEX OKLHM KNS	0	0	-	5.8	-100.0%	17	18	-5.0%
NY 3.0% FUEL OIL (PLATTS	0	4.29	-100.0%	7.5	-100.0%	6	10	-37.9%
ARGUS LLS VS. WTI (ARG) T	185	199.52	-7.4%	408.75	-54.8%	442	174	155.0%
NO 2 UP-DOWN SPREAD CALEN	0	71.43	-100.0%	70	-100.0%	40	48	-17.3%

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Energy Futures								
N ILLINOIS HUB DAILY	0	0	-	0	-	2	0	-
CINERGY HUB PEAK DAILY FU	0	0	-	0	-	0	0	-100.0%
PROPANE NON-LDH MT. BEL (OPIS)	14	73.1	-81.2%	20.15	-31.8%	12	16	-26.7%
PROPANE NON-LDH MB (OPIS) BALM	0	20	-100.0%	0	-	4	7	-43.8%
JET AV FUEL (P) CAR FM ICE GAS SI	0	1.29	-100.0%	0	-	0	0	-8.8%
SINGAPORE MOGAS 92 UNLEADED	328	380.05	-13.7%	352.75	-7.0%	493	448	9.9%
NY JET FUEL (PLATTS) HEAT OIL SV	0	0	-	37.5	-100.0%	33	17	101.2%
SINGAPORE MOGAS 92 UNLEADED	125	23.81	425.0%	44	184.1%	36	31	15.6%
ETHANOL T2 FOB ROTT INCL DUTY	102	69.19	47.1%	71	43.3%	74	37	99.8%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-	0	0	-
FAME 0 BIODIESEL FOB RTDM SWP	0	1.43	-100.0%	0	-	0	1	-100.0%
FUEL OIL (PLATS) CAR CM	0	2.86	-100.0%	0	-	1	2	-7.8%
FUEL OIL (PLATS) CAR CN	5	2.71	84.2%	0.3	1566.7%	1	2	-32.7%
GROUP THREE ULSD (PLATTS)	0	80.52	-100.0%	0	-	1	34	-95.9%
MICHIGAN MISO	0	0	-	3,715.75	-100.0%	586	3	23049.3%
INDONESIAN COAL	15	5.71	162.5%	37.25	-59.7%	30	6	419.4%
DAILY EUA	0	0	-	0	-	20	0	-
ETHANOL FWD	195	1,833.38	-89.4%	107.4	81.1%	262	1,407	-81.4%
Energy Options								
PETRO OUTRIGHT EURO	0	6.57	-100.0%	12.2	-100.0%	19	2	816.4%
PETROCHEMICALS	0	50	-100.0%	184.75	-100.0%	203	150	35.2%
IN DELIVERY MONTH EUA OPTIONS	0	0	-	0	-	23	10	137.2%
ISO NEW ENGLAND PK LMP	0	50.48	-100.0%	5	-100.0%	10	48	-78.7%
NATURAL GAS OPTION ON CALEND.	130	20	550.0%	58	124.1%	77	109	-29.5%
CENTRAL APPALACHIAN COAL	0	0	-	0	-	0	0	-100.0%
ELEC MISO PEAK	0	0	-	0	-	0	3	-100.0%
HENRY HUB FINANCIAL LAST	0	110.19	-100.0%	69.15	-100.0%	226	68	229.9%
PETRO OUTRIGHT NA	0	0.29	-100.0%	0	-	0	0	-100.0%
NATURAL GAS PHY	49,780	84,391.05	-41.0%	84,861.3	-41.3%	104,367	108,785	-4.1%
CRUDE OIL OUTRIGHTS	0	2.38	-100.0%	0	-	49	126	-60.9%
ELEC FINSETTLED	4	49.33	-92.9%	23.4	-85.0%	13	51	-75.0%
APPALACHIAN COAL	0	14.05	-100.0%	3.25	-100.0%	7	8	-10.0%
EUROPEAN JET KEROSENE NWE (P	0	0.71	-100.0%	0	-	0	0	1.4%
IN DELIVERY MONTH CER OPTIONS	0	0	-	0	-	0	0	-
NATURAL GAS 1MO	0	0	-	0	-	5	4	18.6%
HEATING OIL PHY	1,059	2,317.95	-54.3%	1,334.85	-20.6%	2,150	3,002	-28.4%
PJM MONTHLY	0	11.9	-100.0%	0	-	19	23	-18.4%
NY HARBOR HEAT OIL SWP	568	810.14	-30.0%	379	49.7%	916	1,310	-30.0%
BRENT CALENDAR SWAP	238	2,236.81	-89.4%	1,918.8	-87.6%	1,590	2,442	-34.9%
NATURAL GAS 3 M CSO FIN	1,695	2,834.52	-40.2%	630	169.1%	746	2,701	-72.4%
RBOB PHY	1,540	2,771.9	-44.4%	1,687.5	-8.7%	2,180	1,994	9.3%
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	0	34.57	-100.0%	18	-100.0%	11	21	-45.7%
NATURAL GAS 2 M CSO FIN	0	0	-	25	-100.0%	6	23	-72.7%
SINGAPORE JET FUEL CALEND	0	38.1	-100.0%	37.5	-100.0%	128	120	6.5%
WTI-BRENT BULLET SWAP	6,728	98.1	6758.1%	2,400.5	180.3%	2,840	206	1279.6%
BRENT 1 MONTH CAL	0	0	-	0	-	4	8	-45.4%
WTI 12 MONTH CALENDAR OPT	0	21.43	-100.0%	92.5	-100.0%	45	42	7.3%

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Energy Options								
CRUDE OIL APO	2,367	12,554.38	-81.1%	3,466.15	-31.7%	3,066	6,125	-50.0%
CINERGY HUB PEAK MONTH	0	37.14	-100.0%	0	-	17	53	-68.5%
WTI CRUDE OIL 1 M CSO FI	5,712	0	-	4,519.25	26.4%	3,458	321	976.8%
WTI CRUDE OIL 6 M CSO FI	0	0	-	0	-	0	4	-100.0%
NATURAL GAS 6 M CSO FIN	0	311.9	-100.0%	28.75	-100.0%	391	785	-50.2%
RBOB CALENDAR SWAP	19	6.67	181.2%	246.65	-92.4%	455	230	97.3%
AEP-DAYTON HUB MTHLY	0	0	-	0	-	0	1	-100.0%
RBOB 6 MONTH CALENDAR SPR	0	0	-	0	-	2	0	-
CRUDE OIL PHY	174,766	139,638.1	25.2%	129,818.9	34.6%	136,324	129,982	4.9%
RBOB 1MO CAL SPD OPTIONS	0	17.86	-100.0%	97.5	-100.0%	30	23	30.8%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-100.0%
MCCLOSKEY ARA ARGS COAL	0	14.29	-100.0%	67.5	-100.0%	29	11	173.1%
MCCLOSKEY RCH BAY COAL	0	32.14	-100.0%	0	-	2	6	-58.5%
NATURAL GAS WINTER STRIP	0	0	-	0	-	2	0	-
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	42.86	-100.0%	9	-100.0%	10	52	-81.2%
SOCAL PIPE SWAP	0	0	-	0	-	2	39	-93.9%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	12	-100.0%
ETHANOL SWAP	339	63.48	433.7%	100.8	236.1%	341	40	751.5%
SHORT TERM NATURAL GAS	125	35.71	250.0%	97.5	28.2%	207	83	150.9%
SHORT TERM CRUDE OIL	0	0	-	0	-	0	1	-100.0%
DAILY PJM	0	0	-	0	-	0	0	-100.0%
BRENT OIL LAST DAY	730	1,380.62	-47.1%	2,415.8	-69.8%	2,159	1,902	13.5%
SINGAPORE GASOIL CALENDAR	0	30	-100.0%	0	-	2	39	-96.0%
SINGAPORE FUEL OIL 180 CS	0	26.33	-100.0%	26	-100.0%	4	13	-69.8%
HEATING OIL CRACK OPTIONS	0	0	-	0	-	0	0	-100.0%
DAILY CRUDE OIL	0	0	-	0	-	0	0	-100.0%
EURO-DENOMINATED PETRO PROD	0	10.95	-100.0%	0	-	1	2	-74.5%
HEATING OIL CRK SPD AVG PRICE (0	0	-	0	-	0	5	-100.0%
GASOIL CRACK SPREAD AVG PRICE	0	3.57	-100.0%	15	-100.0%	2	10	-76.4%
RBOB CRACK SPREAD AVG PRICE (0	0	-	0	-	0	5	-100.0%
HO 1 MONTH CLNDR OPTIONS	0	258.33	-100.0%	16.25	-100.0%	65	123	-47.0%
CRUDE OIL 1MO	14,643	5,477.62	167.3%	14,161.5	3.4%	8,341	11,359	-26.6%
PANHANDLE BASIS	0	0	-	0	-	0	0	-
NATURAL GAS OPT	0	0	-	0	-	0	0	-
ROTTERDAM 3.5%FUEL OIL CL	49	86.52	-43.7%	97.9	-50.2%	68	61	11.1%
NATURAL GAS 12 M CSO FIN	0	0	-	0	-	0	0	-
NATURAL GAS SUMMER STRIP	0	0	-	0	-	3	11	-70.7%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-100.0%
PJM CALENDAR STRIP	60	180.95	-66.8%	92	-34.8%	57	187	-69.6%
SHORT TERM	0	45.24	-100.0%	123.75	-100.0%	103	49	108.0%
COAL SWAP	55	0	-	32.5	69.2%	33	3	899.0%
WTI 6 MONTH CALENDAR OPTI	0	0	-	0	-	8	0	1876.3%
NYMEX EUROPEAN GASOIL OPT	0	0.95	-100.0%	0	-	0	0	-100.0%
NATURAL GAS 5 M CSO FIN	0	0	-	0	-	16	2	690.6%
NYMEX EUROPEAN GASOIL APO	0	5	-100.0%	9	-100.0%	5	11	-57.5%
COAL API2 INDEX	0	2.38	-100.0%	1.25	-100.0%	2	1	70.2%
COAL API4 INDEX	0	1.19	-100.0%	1.25	-100.0%	0	1	-72.6%
NATURAL GAS 1 M CSO FIN	3,367	573.81	486.7%	3,198.85	5.2%	3,248	1,498	116.8%

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Energy Options								
ETHANOL FWD	0	0	-	0	-	0	5	-100.0%
Metals Futures								
PALLADIUM	3,438	2,824.19	21.7%	4,674.85	-26.5%	6,440	4,421	45.7%
NYMEX IRON ORE FUTURES	126	10	1162.5%	116.7	8.2%	71	28	154.2%
NYMEX PLATINUM	11,580	6,586.95	75.8%	19,421.8	-40.4%	14,430	10,362	39.3%
NYMEX HOT ROLLED STEEL	23	194.33	-88.4%	185	-87.8%	251	173	45.0%
AUSTRALIAN COKE COAL	0	0	-	0.3	-100.0%	0	0	22.1%
COMEX SILVER	48,092	38,307.48	25.5%	77,767.6	-38.2%	62,880	52,631	19.5%
COMEX GOLD	217,942	177,748.05	22.6%	187,237.35	16.4%	210,216	173,491	21.2%
COMEX MINY GOLD	643	467.62	37.4%	259	148.1%	428	440	-2.6%
COMEX COPPER	65,626	55,386.48	18.5%	88,042.75	-25.5%	76,900	63,869	20.4%
COMEX MINY COPPER	104	59.52	73.9%	137.6	-24.8%	93	82	13.5%
E-MINI SILVER	0	0	-	0.3	-100.0%	0	0	153.8%
COMEX MINY SILVER	69	70.29	-2.2%	90.75	-24.2%	94	106	-11.6%
COPPER	0	0	-	6	-100.0%	6	1	391.7%
E-MICRO GOLD	1,756	774.95	126.6%	1,705.3	3.0%	1,657	1,029	60.9%
SILVER	221	0	-	65.5	236.6%	17	0	-
FERROUS PRODUCTS	0	5.24	-100.0%	2.75	-100.0%	13	6	104.4%
IRON ORE	0	0	-	0	-	0	0	-100.0%
Metals Options								
IRON ORE CHINA	0	144.14	-100.0%	0	-	26	97	-73.5%
PALLADIUM	825	539.48	52.9%	374	120.6%	669	262	155.4%
NYMEX PLATINUM	1,594	55.62	2765.5%	570.75	179.2%	1,007	389	159.1%
NYMEX HOT ROLLED STEEL	0	0	-	55	-100.0%	65	7	808.1%
COMEX SILVER	6,238	5,361.86	16.3%	8,821.6	-29.3%	8,359	6,882	21.5%
SHORT TERM GOLD	0	0	-	0	-	1	2	-43.3%
COMEX GOLD	44,061	35,228.1	25.1%	44,977.35	-2.0%	50,202	37,370	34.3%
COMEX COPPER	82	11.14	635.9%	138.1	-40.6%	188	22	736.5%
SHORT TERM	0	0	-	0	-	0	0	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	4,770,194	3,048,994.9	56.5%	6,793,620.95	-29.8%	5,170,637	3,933,871	31.4%
Equity Index Futures	1,939,077	2,252,004.67	-13.9%	3,384,464.15	-42.7%	2,482,352	2,326,642	6.7%
Metals Futures	349,618	282,435.1	23.8%	379,713.55	-7.9%	373,496	306,641	21.8%
Energy Futures	1,469,784	1,282,063.14	14.6%	1,484,218.45	-1.0%	1,487,584	1,416,784	5.0%
FX Futures	876,150	763,285.57	14.8%	1,148,498.4	-23.7%	961,054	803,567	19.6%
Commodities and Alternative Invest	668,875	1,024,673	-34.7%	944,289.05	-29.2%	893,202	904,090	-1.2%
TOTAL FUTURES	10,073,697	8,653,456.38	16.4%	14,134,804.55	-28.7%	11,368,325	9,691,594.52	17.3%

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	ADV JUL 2013	ADV JUL 2012	% CHG	ADV JUN 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
TOTAL OPTIONS GROUP								
Interest Rate Options	1,159,274	836,882.67	38.5%	1,787,458.8	-35.1%	1,079,881	900,527	19.9%
Equity Index Options	299,452	233,815.67	28.1%	426,584.4	-29.8%	350,606	233,762	50.0%
Metals Options	52,800	41,340.33	27.7%	54,936.8	-3.9%	60,517	45,032	34.4%
Energy Options	263,972	256,708.48	2.8%	252,383.75	4.6%	274,085	274,314	-0.1%
FX Options	73,020	38,020.95	92.1%	64,432.95	13.3%	63,110	41,339	52.7%
Commodities and Alternative Invest	218,061	360,701.95	-39.5%	212,265.85	2.7%	208,104	236,501	-12.0%
TOTAL OPTIONS	2,066,579	1,767,470.05	16.9%	2,798,062.55	-26.1%	2,036,302	1,731,474.67	17.6%
TOTAL COMBINED								
Commodities and Alternative Invest	886,936	1,385,374.95	-36.0%	1,156,554.9	-23.3%	1,101,306	1,140,591	-3.4%
FX	949,170	801,306.52	18.5%	1,212,931.35	-21.7%	1,024,164	844,907	21.2%
Equity Index	2,238,530	2,485,820.33	-9.9%	3,811,048.55	-41.3%	2,832,958	2,560,404	10.6%
Interest Rate	5,929,468	3,885,877.57	52.6%	8,581,079.75	-30.9%	6,250,518	4,834,397	29.3%
Energy	1,733,755	1,538,771.62	12.7%	1,736,602.2	-0.2%	1,761,669	1,691,097	4.2%
Metals	402,418	323,775.43	24.3%	434,650.35	-7.4%	434,012	351,673	23.4%
GRAND TOTAL	12,140,277	10,420,926.43	16.5%	16,932,867.1	-28.3%	13,404,627	11,423,069.19	17.3%