

CME Group Exchange ADV Report - Monthly

November 2013

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	ADV NOV 2013	ADV NOV 2012	% CHG	ADV OCT 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Commodities and Alternative Investments Futures								
HDD SEASONAL STRIP	0	0	-	10.87	-100.0%	2	5	-55.4%
CDD SEASONAL STRIP	0	0	-	0	-	15	8	83.3%
CDD WEATHER	0	0	-	65.22	-100.0%	69	64	7.0%
HDD WEATHER EUROPEAN	15	61.9	-75.8%	0	-	16	22	-30.5%
WKLY AVG TEMP	5	0	-	0	-	43	17	157.7%
HDD WEATHER	358	100.48	256.3%	185.35	93.2%	93	59	58.0%
HOUSING INDEX	1	0.1	1108.0%	2.96	-61.1%	1	1	-31.6%
USD CRUDE PALM OIL	0	1.19	-100.0%	0	-	5	1	272.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
MILK	1,061	1,059	0.1%	1,078.52	-1.7%	1,140	1,164	-2.1%
HDD EURO SEASONAL STRIP	0	71.43	-100.0%	43.48	-100.0%	4	8	-46.6%
CASH-SETTLED CHEESE	92	100.57	-8.9%	145.04	-36.8%	143	119	20.0%
CAT WEATHER EUROPEAN	0	0	-	0	-	15	0	-
LIVE CATTLE	49,344	51,921.71	-5.0%	45,228.04	9.1%	50,679	55,278	-8.3%
WOOD PULP	0	0	-	0	-	0	0	-
BUTTER CS	96	79	21.0%	121.52	-21.3%	104	69	49.6%
LUMBER	555	1,167.29	-52.5%	740.04	-25.0%	989	1,283	-22.9%
DRY WHEY	29	44.62	-36.0%	38.3	-25.5%	46	47	-2.6%
CLASS IV MILK	145	19.48	642.4%	123.7	16.9%	64	11	489.9%
NFD MILK	74	6.14	1110.4%	77.96	-4.6%	42	21	98.2%
GSCI EXCESS RETURN FUT	9	51.81	-83.6%	108.22	-92.1%	50	66	-23.5%
LEAN HOGS	41,688	45,201	-7.8%	37,457.13	11.3%	45,949	45,304	1.4%
FEEDER CATTLE	5,607	4,147.05	35.2%	6,576.35	-14.7%	6,695	7,101	-5.7%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,130	1,109	1.9%	877.57	28.8%	1,225	1,152	6.3%
WHEAT HRW	25,114	0	-	18,869.74	33.1%	22,471	0	-
COCOA TAS	1	0.95	-5.5%	0.52	72.5%	1	2	-52.9%
SUGAR 11	1	1.24	-59.6%	2.35	-78.7%	3	4	-17.7%
COFFEE	1	1.19	-37.0%	0.65	15.0%	1	1	-0.9%
COTTON	1	1.95	-36.0%	0.78	59.7%	2	1	65.6%
MINI WHEAT	568	347.52	63.5%	1,249.39	-54.5%	527	378	39.6%
CORN	384,760	305,085.43	26.1%	213,891.22	79.9%	265,297	289,266	-8.3%
SOYBEAN MEAL	94,082	68,396.29	37.6%	70,973.43	32.6%	80,535	71,887	12.0%
SOYBEAN OIL	113,160	127,776.9	-11.4%	82,979.04	36.4%	94,862	109,200	-13.1%
ROUGH RICE	522	655.52	-20.4%	1,285.57	-59.4%	1,116	1,537	-27.4%
DOW-UBS COMMOD INDEX	207	525.19	-60.5%	138.35	49.9%	719	523	37.5%
MINI SOYBEAN	1,277	839.67	52.0%	1,305.04	-2.2%	1,203	1,420	-15.3%
WHEAT	115,602	131,876.24	-12.3%	75,713.39	52.7%	102,207	108,219	-5.6%
OATS	1,149	1,374.24	-16.4%	950.57	20.9%	1,063	1,105	-3.8%
SOYBEAN	170,066	144,157.19	18.0%	229,939.83	-26.0%	184,702	205,698	-10.2%
MINI CORN	935	887.19	5.4%	921.48	1.5%	856	1,057	-19.1%
ETHANOL	551	1,242.57	-55.6%	583.17	-5.5%	1,250	1,308	-4.4%
OTC SP GSCI ER 3MTH SWAP	0	0	-	0	-	0	108	-100.0%
DOW-UBS COMMOD INDEX SWAP	0	0	-	0	-	7	3	171.7%
GRAIN BASIS SWAPS	2	618.05	-99.6%	3.48	-31.0%	179	953	-81.2%
FERTILIZER PRODUCTS	66	42.38	55.7%	40	65.0%	41	17	151.3%
S&P GSCI ENHANCED ER SWAP	0	168.48	-100.0%	0	-	70	19	276.1%
OTC SP GSCI ER SWAP	0	92.95	-100.0%	0	-	14	104	-86.4%

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Commodities and Alternative Investments Futures								
MALAYSIAN PALM SWAP	138	0	-	130.43	5.8%	52	0	-
DJ_UBS ROLL SELECT INDEX FUTUF	0	0	-	0	-	2	0	-
Commodities and Alternative Investments Options								
HDD SEASONAL STRIP	88	1.67	5179.9%	798.91	-89.0%	158	193	-17.9%
CDD SEASONAL STRIP	0	0	-	0	-	169	142	19.5%
CDD WEATHER	0	0	-	0	-	30	43	-29.4%
HDD WEATHER EUROPEAN	0	0	-	0	-	4	4	9.5%
SBIN M HURR EVENT2	0	0	-	0	-	0	2	-100.0%
SEAS SNOWFALL	0	0	-	0	-	0	0	-
HDD WEATHER	101	133.33	-24.6%	0	-	20	50	-60.3%
LV CATL CSO	0	11.19	-100.0%	0	-	4	11	-66.3%
LN HOGS CSO	0	0	-	0	-	1	2	-78.8%
SBIN HURR	0	0	-	0	-	3	16	-79.5%
SNOWFALL	0	0	-	0	-	0	0	-
CAT EURO SEASONAL STRIP	0	0	-	0	-	6	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	22	-100.0%
SBIN M HURR	0	0	-	0	-	0	0	-
MILK	791	949.1	-16.6%	973.87	-18.8%	995	1,081	-8.0%
HDD EURO SEASONAL STRIP	25	690.48	-96.4%	304.35	-91.8%	45	113	-59.6%
CASH-SETTLED CHEESE	113	74.57	51.7%	63.09	79.3%	102	58	76.5%
LIVE CATTLE	11,688	10,213.29	14.4%	10,364.39	12.8%	10,959	11,884	-7.8%
BUTTER CS	56	12.38	351.9%	44.91	24.6%	57	23	147.2%
LUMBER	58	26.76	118.0%	83.35	-30.0%	62	32	92.1%
DRY WHEY	26	2	1202.5%	17.91	45.4%	13	6	137.5%
CLASS IV MILK	203	15.14	1241.2%	228.7	-11.2%	89	13	604.8%
NFD MILK	34	6	465.8%	82.57	-58.9%	25	12	104.2%
LEAN HOGS	6,512	7,076.29	-8.0%	8,154.96	-20.1%	6,356	6,310	0.7%
FEEDER CATTLE	977	429.29	127.6%	943.04	3.6%	853	866	-1.5%
MLK MID	8	6.76	10.9%	4.26	76.0%	4	7	-44.7%
WHEAT HRW	1,181	0	-	747.65	58.0%	814	0	-
JULY-DEC WHEAT CAL SPRD	2	0	-	0	-	30	23	30.7%
CORN	104,490	82,904.9	26.0%	73,326.04	42.5%	97,729	105,137	-7.0%
SOYBEAN MEAL	12,632	8,389.14	50.6%	8,038.78	57.1%	8,254	6,624	24.6%
SOYBEAN OIL	4,320	9,763.43	-55.8%	5,694.57	-24.1%	5,919	8,746	-32.3%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	2	7	-78.3%
DEC-JULY CORN CAL SPRD	7	1.9	267.5%	1.74	302.5%	2	10	-75.2%
DEC-DEC CORN CAL SPRD	20	22.33	-10.4%	19.57	2.2%	10	19	-50.3%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	4	-95.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	3	10	-70.9%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	1.13	-100.0%	3	0	1135.9%
ROUGH RICE	69	76.62	-9.6%	81.7	-15.2%	68	56	21.0%
WHEAT	17,794	20,855.05	-14.7%	16,090.17	10.6%	18,360	20,865	-12.0%
WHEAT-CORN IC50	42	0	-	8.74	381.2%	8	1	898.0%
CORN NEARBY+2 CAL SPRD	95	172.43	-45.2%	32.3	192.7%	678	279	142.9%
SOYBN NEARBY+2 CAL SPRD	40	0.24	16657.7%	20.74	92.4%	41	3	1093.5%
WHEAT NEARBY+2 CAL SPRD	95	106.48	-10.6%	231.22	-58.8%	133	182	-27.0%
SOY OIL NEARBY+2 CAL SPRD	3	14.29	-79.0%	5.43	-44.8%	7	13	-41.7%

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Commodities and Alternative Investments Options								
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	28	126.05	-77.6%	76.52	-63.1%	398	411	-3.2%
DEC-JULY WHEAT CAL SPRD	0	22.52	-100.0%	0	-	0	9	-100.0%
JULY-NOV SOYBEAN CAL SPRD	1	33.33	-96.2%	6.52	-80.8%	256	378	-32.3%
OATS	143	60.86	135.0%	91.91	55.6%	128	89	43.5%
SOYBEAN	50,518	61,246.05	-17.5%	58,586.13	-13.8%	60,376	72,736	-17.0%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	2	0	739.5%
SOYBEAN CRUSH	6	12.9	-50.8%	2.78	128.2%	12	5	149.6%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
SOYBEAN CORN RATIO	0	0.05	-100.0%	0	-	0	1	-100.0%
FX Futures								
RMB EURO	0	0	-	0	-	0	0	-
TURKISH LIRA	149	261.33	-43.1%	30.96	380.5%	184	155	18.5%
TURKISH LIRA (EU)	30	89.67	-66.5%	0.13	22944.5%	106	119	-11.3%
JAPANESE YEN	118,990	104,257	14.1%	111,518.09	6.7%	172,648	92,967	85.7%
KOREAN WON	34	8.57	297.3%	20.13	69.1%	19	32	-40.5%
CD/JY CROSS RATES	8	17.19	-54.0%	7.09	11.5%	4	6	-28.9%
CANADIAN DOLLAR	49,302	69,894.62	-29.5%	46,828.22	5.3%	69,146	90,116	-23.3%
AD/NE CROSS RATES	1	7.14	-87.4%	0.35	158.8%	3	2	34.0%
BRITISH POUND	96,843	92,470.38	4.7%	87,044.17	11.3%	117,161	103,424	13.3%
RUSSIAN RUBLE	1,495	819.43	82.4%	491.35	204.2%	977	1,241	-21.2%
SWISS FRANC	31,628	28,546.95	10.8%	30,912.48	2.3%	36,174	39,175	-7.7%
NEW ZEALND DOLLAR	12,585	16,074.05	-21.7%	11,869.83	6.0%	14,547	14,449	0.7%
BP/JY CROSS RATES	154	180.86	-14.8%	113.26	36.0%	116	126	-8.0%
SHEKEL	26	21.76	20.4%	18.7	40.1%	35	37	-5.9%
E-MICRO USD/CAD	0	0.1	-100.0%	0	-	0	5	-98.4%
E-MICRO GBP/USD	1,407	961.71	46.3%	1,078.17	30.5%	1,571	1,443	8.9%
E-MICRO USD/CHF	0	0	-	0	-	0	3	-100.0%
E-MICRO EUR/USD	7,019	5,850.95	20.0%	6,398.83	9.7%	8,153	6,535	24.8%
E-MICRO USD/JPY	0	1.48	-93.2%	0.35	-71.2%	0	42	-99.0%
E-MICRO AUD/USD	1,522	873.38	74.3%	1,399.43	8.8%	1,565	946	65.4%
AUSTRALIAN DOLLAR	85,672	108,939.76	-21.4%	72,363	18.4%	106,134	129,357	-18.0%
E-MINI JAPANESE YEN	598	717.29	-16.6%	580.61	3.1%	1,394	486	186.6%
EFX/JY CROSS RATES	2,053	1,849.24	11.0%	1,558.78	31.7%	3,616	1,455	148.5%
RMB USD	78	48	61.7%	52.48	47.9%	68	16	322.3%
EFX/BP CROSS RATES	2,056	1,448.1	42.0%	1,517.96	35.4%	2,892	1,822	58.7%
EFX/SF CROSS RATES	680	895.95	-24.2%	1,051.04	-35.3%	1,712	1,315	30.2%
INDIAN RUPEE	312	0	-	370.83	-15.9%	701	0	-
EC/SEK CROSS RATES	5	0	-	6.26	-17.7%	12	14	-13.9%
S.AFRICAN RAND	271	585.71	-53.8%	130.96	106.7%	553	648	-14.7%
MEXICAN PESO	29,986	38,689.9	-22.5%	31,128.22	-3.7%	41,197	45,387	-9.2%
EURO FX	202,384	251,479.57	-19.5%	173,412.39	16.7%	248,072	266,434	-6.9%
SF/JY CROSS RATES	1	9.57	-93.7%	0.04	1279.3%	8	16	-46.5%
EC/CD CROSS RATES	16	13.76	19.2%	14.57	12.6%	33	34	-1.4%
EC/NOK CROSS RATES	9	5.9	45.6%	2.48	247.0%	8	13	-36.9%
EC/AD CROSS RATES	21	38.1	-45.8%	24.7	-16.4%	46	38	23.1%
BP/SF CROSS RATES	11	3.1	260.2%	8.17	36.4%	12	88	-86.5%

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FX Futures								
E-MINI EURO FX	3,809	3,424.71	11.2%	3,456.3	10.2%	4,090	3,996	2.4%
MICRO JYP/USD	454	135.76	234.5%	497.26	-8.7%	721	185	289.9%
MICRO CAD/USD	244	145.05	68.0%	182.74	33.4%	234	180	30.1%
MICRO CHF/USD	168	147.81	13.6%	135.13	24.3%	250	180	38.7%
RMB JY	0	0	-	0	-	0	0	-100.0%
POLISH ZLOTY (EC)	76	188.14	-59.6%	107.74	-29.4%	159	166	-4.1%
AD/JY CROSS RATES	106	64.95	63.9%	122.78	-13.3%	113	98	15.7%
AD/CD CROSS RATES	5	0.48	1002.5%	4.26	23.2%	5	6	-18.5%
HUNGARIAN FORINT (US)	1	3.67	-63.2%	1.87	-27.8%	67	3	2038.6%
CZECK KORUNA (EC)	0	0	-	12.87	-100.0%	36	0	152657.4%
POLISH ZLOTY (US)	158	96	64.5%	22.48	602.7%	67	88	-24.2%
SKR/USD CROSS RATES	39	10.81	263.1%	17.74	121.3%	53	17	214.0%
HUNGARIAN FORINT (EC)	5	0	-	10.39	-55.3%	85	0	308212.6%
CZECK KORUNA (US)	0	0	-	10.65	-100.0%	24	0	5353.6%
NKR/USD CROSS RATE	57	12.24	364.1%	17.35	227.4%	53	32	64.6%
BRAZIL REAL	918	757.48	21.2%	297.78	208.3%	1,476	667	121.1%
FCXRX	8	0	-	2.22	256.3%	1	0	-
EURO QUARTERLY VARIANCE FUTU	0	0	-	24.17	-100.0%	2	0	-
FX Options								
AUSTRALIAN DLR (EU)	16	35.48	-54.6%	129.35	-87.6%	60	11	436.6%
JAPANESE YEN	14,328	8,718.05	64.3%	9,003	59.1%	14,854	6,090	143.9%
EURO FX (EU)	316	244.71	29.3%	359.74	-12.1%	298	223	33.8%
CANADIAN DOLLAR	4,652	3,302.95	40.8%	4,334.48	7.3%	4,274	3,122	36.9%
BRITISH POUND	10,671	3,437.9	210.4%	8,728.65	22.3%	7,168	2,608	174.9%
RUSSIAN RUBLE	0	0	-	0	-	5	5	9.5%
CANADIAN DOLLAR (EU)	92	299.05	-69.3%	38.83	136.7%	61	110	-44.5%
SWISS FRANC (EU)	19	8.62	122.8%	15.57	23.4%	26	9	185.5%
SWISS FRANC	826	150.05	450.7%	769.26	7.4%	703	267	163.0%
BRITISH POUND (EU)	69	82.57	-16.4%	177.48	-61.1%	123	36	240.2%
NEW ZEALND DOLLAR	0	0.05	-100.0%	0.04	-100.0%	0	0	579.5%
AUSTRALIAN DOLLAR	7,936	5,405.33	46.8%	6,160.83	28.8%	6,911	4,758	45.3%
EFX/JY CROSS RATES	0	0	-	0	-	11	0	-
EFX/BP CROSS RATES	0	0	-	0	-	0	9	-100.0%
EFX/SF CROSS RATES	0	0	-	0	-	0	25	-100.0%
MEXICAN PESO	3	0	-	5.43	-54.0%	12	3	315.2%
EURO FX	27,534	22,836.52	20.6%	29,183.52	-5.7%	25,722	24,047	7.0%
JAPANESE YEN (EU)	62	29.24	113.1%	93.52	-33.4%	137	17	709.4%

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Equity Index Futures								
DJ US REAL ESTATE	178	82.38	116.6%	187.09	-4.6%	175	56	214.8%
E-MINI NASDAQ 100	214,043	278,348.33	-23.1%	264,224	-19.0%	235,337	251,110	-6.3%
S&P ENERGY SECTOR	354	64.14	452.6%	232.13	52.7%	328	100	228.0%
S&P MATERIALS SECTOR	31	53.52	-42.6%	30.65	0.2%	90	83	8.3%
S&P FINANCIAL SECTOR	43	82.52	-47.6%	122.7	-64.8%	189	97	95.2%
S&P HEALTH CARE SECTOR	27	44.62	-40.4%	59.74	-55.5%	182	101	81.1%
S&P INDUSTRIAL SECTOR	74	20.86	254.3%	28.7	157.5%	90	110	-18.3%
S&P UTILITIES SECTOR	124	79.62	55.3%	167.52	-26.2%	179	99	80.6%
S&P TECHNOLOGY SECTOR	85	64.71	30.9%	252.09	-66.4%	147	98	49.5%
S&P CONSUMER DSCRTRNRY SECTO	109	50.33	117.4%	51.74	111.4%	76	63	21.3%
S&P 500	6,821	12,243.9	-44.3%	8,121.65	-16.0%	15,548	19,892	-21.8%
E-MICRO NIFTY	0	0	-	0	-	0	12	-98.2%
E-MINI NIFTY	0	0	-	0	-	0	0	-100.0%
BESPOKE CUSTOM INDEXES	0	0	-	0	-	0	0	-100.0%
NASDAQ	502	1,988.05	-74.8%	937.96	-46.5%	922	1,313	-29.8%
E-MINI MIDCAP	16,932	20,527.24	-17.5%	20,802.52	-18.6%	21,650	25,838	-16.2%
NIKKEI 225 (\$) STOCK	12,505	6,256.43	99.9%	11,818.52	5.8%	18,542	6,681	177.5%
NIKKEI 225 (YEN) STOCK	45,770	25,405.24	80.2%	38,984.09	17.4%	46,859	22,682	106.6%
IBOVESPA INDEX	31	77.33	-59.8%	30.65	1.5%	121	13	802.0%
S&P 600 SMALLCAP EMINI	1	0.38	70.6%	0.35	86.9%	1	7	-79.3%
S&P CONSUMER STAPLES SECTOR	81	37.81	115.0%	107.83	-24.6%	157	101	55.0%
E-MINI S&P500	1,434,460	1,882,270.86	-23.8%	1,698,659.65	-15.6%	1,810,662	1,874,620	-3.4%
S&P 500/VALUE	0	1.24	-91.9%	4.57	-97.8%	2	2	1.3%
S&P 500 GROWTH	0	0.14	5.0%	3.52	-95.7%	2	2	0.9%
S&P 400 MIDCAP	20	156.62	-87.0%	61.57	-67.0%	81	96	-15.7%
\$25 DJ	0	0	-	1.39	-85.6%	0	0	238.8%
MINI \$5 DOW	124,699	130,726.19	-4.6%	151,339.96	-17.6%	142,650	122,142	16.8%
DJIA	200	562.43	-64.4%	684.26	-70.7%	619	801	-22.7%
Equity Index Options								
E-MINI NASDAQ 100	5,631	2,873.9	95.9%	6,410.13	-12.1%	3,281	3,000	9.4%
S&P 500	19,591	28,101.1	-30.3%	28,492.65	-31.2%	28,570	27,536	3.8%
EOW4 EMINI S&P 500	25,785	16,665.9	54.7%	35,585.09	-27.5%	22,746	11,813	92.6%
EOW2 S&P 500	3,500	665.48	425.9%	5,052.39	-30.7%	2,027	782	159.0%
EOW1 EMINI S&P 500	19,998	13,362.14	49.7%	29,787.04	-32.9%	22,695	11,497	97.4%
NASDAQ	1	0.81	29.7%	4.35	-75.9%	2	1	49.1%
EOW1 S&P 500	1,958	242.48	707.4%	3,039.48	-35.6%	1,256	332	278.7%
E-MINI MIDCAP	10	0.57	1711.0%	4	158.8%	5	2	186.4%
EOM S&P 500	3,730	2,727.67	36.7%	1,879.78	98.4%	3,319	3,152	5.3%
EOM EMINI S&P	36,257	34,734.33	4.4%	25,950.7	39.7%	29,369	20,143	45.8%
EOW2 EMINI S&P 500	24,726	25,489.57	-3.0%	36,775.39	-32.8%	21,872	13,902	57.3%
E-MINI S&P500	214,459	200,730.81	6.8%	310,777	-31.0%	225,823	141,211	59.9%
MINI \$5 DOW	502	638.52	-21.4%	835.09	-39.9%	729	387	88.2%
DJIA	1	6.86	-86.9%	0.22	314.0%	19	5	266.7%

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	ADV NOV 2013	ADV NOV 2012	% CHG	ADV OCT 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Interest Rate Futures								
5-YR SWAP RATE	2,595	0	-	2,250.74	15.3%	1,786	34	5171.8%
2-YR SWAP RATE	79	0	-	252.96	-68.8%	312	18	1661.7%
10-YR SWAP RATE	2,493	0	-	1,440.35	73.1%	2,376	48	4808.7%
EURO BONDS	0	0	-	0	-	0	34	-99.5%
1-MONTH EURODOLLAR	35	133.52	-73.8%	43.17	-18.9%	49	438	-88.8%
EUROYEN	0	0	-	0	-	0	1	-99.5%
SOVEREIGN YIELD FUTURE	0	0	-	0	-	0	0	-100.0%
EMINI ED	0	0	-	0	-	0	0	-
EURODOLLARS	1,971,124	1,285,647.43	53.3%	1,883,558.83	4.6%	2,058,687	1,685,527	22.1%
7-YR SWAP	0	0	-	0	-	0	14	-100.0%
30-YR BOND	385,610	406,230.1	-5.1%	269,300.74	43.2%	401,723	362,629	10.8%
5-YR SWAP	0	439.67	-100.0%	0	-	344	1,084	-68.3%
5-YR NOTE	819,872	665,173.14	23.3%	443,402.04	84.9%	713,353	527,045	35.3%
10-YR NOTE	1,373,188	1,110,430.86	23.7%	924,595.17	48.5%	1,333,887	1,047,419	27.3%
2-YR NOTE	299,109	315,006.38	-5.0%	136,216.96	119.6%	237,095	217,821	8.8%
30-YR SWAP RATE	175	0	-	239.48	-27.1%	331	7	4508.5%
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	133,065	103,765.24	28.2%	60,347.65	120.5%	85,593	65,455	30.8%
30-YR SWAP	0	0.14	-100.0%	0	-	1	6	-85.4%
FED FUND	12,902	15,762.57	-18.2%	18,212.43	-29.2%	18,415	25,399	-27.5%
10-YR SWAP	0	445.95	-100.0%	0	-	547	887	-38.3%
Interest Rate Options								
EURO MIDCURVE	384,419	261,933.81	46.8%	472,190.83	-18.6%	476,385	360,432	32.2%
TOMMI MIDCURVE	0	0	-	0	-	0	14	-100.0%
EURODOLLARS	98,545	47,592.19	107.1%	181,129	-45.6%	113,529	190,830	-40.5%
FLEX 30-YR BOND	0	0	-	0	-	0	74	-100.0%
FLEX 10-YR NOTE	0	0	-	0	-	2	5	-61.9%
30-YR BOND	80,648	74,183.71	8.7%	54,251.61	48.7%	78,143	69,837	11.9%
5-YR NOTE	84,337	52,890.52	59.5%	76,214.78	10.7%	96,349	40,679	136.9%
10-YR NOTE	364,349	213,015.57	71.0%	335,228.52	8.7%	356,415	221,622	60.8%
2-YR NOTE	2,695	20,078.24	-86.6%	8,590.17	-68.6%	8,190	12,577	-34.9%
ULTRA T-BOND	669	169.14	295.3%	164.61	306.2%	370	256	44.4%
FED FUND	0	747.19	-100.0%	687	-100.0%	228	4,201	-94.6%
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	-
TENNESSEE 500 LEG NG SWIN	0	0	-	0	-	0	0	-
ELEC ERCOT OFF PEAK	2,448	1,560	56.9%	87.17	2708.2%	1,256	1,916	-34.4%
RBOB GAS	25	404.14	-93.9%	21.7	14.5%	383	293	30.7%
ELEC ERCOT DLY PEAK	21	85	-75.3%	4.35	383.0%	48	79	-39.2%

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	ADV NOV 2013	ADV NOV 2012	% CHG	ADV OCT 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Energy Futures								
ERCOT NORTH ZMCPPE 5MW OFFPE/	5,562	1,114.29	399.2%	3,045.22	82.6%	1,162	734	58.4%
ERCOT NORTH ZMCPPE 5MW PEAK	128	60.71	110.0%	333.7	-61.8%	72	79	-9.2%
ERCOT HOUSTON Z MCPPE 5MW PEAK	0	0	-	0	-	0	2	-100.0%
SINGAPORE JET KERO VS. GASOIL I	15	0	-	2.17	590.0%	12	9	43.6%
PETRO OUTRIGHT EURO	361	117.43	207.7%	367.7	-1.7%	361	203	77.7%
MONT BELVIEU LDH PROPANE OPIS	3	23.67	-89.4%	14.96	-83.3%	14	12	13.7%
MONT BELVIEU ETHANE OPIS BALM	0	1.19	-100.0%	0	-	0	4	-96.5%
CONWAY NATURAL GASOLINE (OPIS	2	0	-	0	-	0	5	-93.5%
PETROCHEMICALS	82	51.95	58.6%	188.3	-56.2%	164	143	14.5%
CONWAY PROPANE 5 DECIMALS SW	28	9.43	200.2%	18.22	55.3%	32	71	-55.2%
CONWAY NORMAL BUTANE (OPIS) S	7	0	-	6.52	13.5%	5	3	52.8%
MONT BELVIEU NORMAL BUTANE B/	6	6.76	-4.6%	5.09	26.8%	15	11	29.8%
MONT BELVIEU NATURAL GASOLINE	10	0	-	15.83	-36.8%	7	3	148.3%
IN DELIVERY MONTH CER	0	193.14	-100.0%	0	-	0	26	-100.0%
IN DELIVERY MONTH EUA	960	2,871.57	-66.6%	653.61	46.9%	1,681	626	168.3%
WTS (ARGUS) VS WTI SWAP	77	0	-	22.7	240.4%	61	1	5057.3%
ISO NEW ENGLAND PK LMP	13	23.81	-46.2%	10.43	22.7%	13	100	-87.2%
ELEC NYISO OFF-PEAK	509	1,337.14	-61.9%	2,110.26	-75.9%	389	111	250.9%
ELEC MISO PEAK	30	112.38	-72.9%	114	-73.3%	32	9	239.7%
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-	3	0	1259.9%
TEXAS EAST WLA NAT GAS IN	0	0	-	0	-	0	0	-
ANR LA NAT GAS INDEX SWAP	0	11.81	-100.0%	0	-	0	1	-100.0%
NGPL STX NAT GAS INDEX SW	0	0	-	0	-	0	0	-
COLUMB GULF MAINLINE NG B	0	0	-	0	-	8	22	-65.8%
TEXAS EAST W LOUISIANA NG	0	0	-	0	-	0	12	-100.0%
ONEOK OKLAHOMA NG BASIS	12	24.95	-50.3%	13.65	-9.2%	7	10	-34.5%
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-	10	0	-
NYISO ZONE C 5MW D AH O P	0	15,600	-100.0%	813.91	-100.0%	192	1,533	-87.4%
PJM NI HUB 5MW REAL TIME	957	5,686.57	-83.2%	9,240.87	-89.6%	5,320	3,622	46.9%
NYISO ZONE J 5MW D AH O P	102	0	-	3,215.65	-96.8%	1,924	251	667.3%
NYISO ZONE J 5MW D AH PK	74	69	6.5%	202.83	-63.8%	182	51	259.2%
NEPOOL W CNT MASS 5MW D A	0	1,114.29	-100.0%	0	-	183	544	-66.4%
PJM COMED 5MW D AH PK	0	0	-	0	-	28	28	0.9%
PJM DUQUS 5MW D AH O PK	0	0	-	0	-	0	0	-
NEPOOL SE MASS 5MW D AH O	0	0	-	0	-	0	148	-100.0%
NEPOOL CNCTCT 5MW D AH O	0	0	-	616.3	-100.0%	61	6	978.1%
NEPOOL CONECTIC 5MW D AH	0	0	-	31.3	-100.0%	3	5	-40.1%
NEPOOL NE MASS 5MW D AH P	0	2.86	-100.0%	0	-	0	49	-100.0%
NYISO ZONE C 5MW D AH PK	0	873.52	-100.0%	62.61	-100.0%	24	85	-71.5%
PETRO CRCKS & SPRDS NA	1,411	1,680.71	-16.1%	1,418.43	-0.6%	1,503	1,532	-1.9%
SINGAPORE GASOIL	115	27.95	312.8%	153.87	-25.0%	94	46	103.4%
PETRO OUTRIGHT NA	606	61.67	881.9%	400.09	51.3%	340	63	438.5%
CRUDE OIL SPRDS	0	24.52	-100.0%	0	-	4	189	-98.1%
RBOB GASOLINE BALMO CLNDR	43	53.67	-19.6%	19.7	119.1%	52	57	-10.0%
GASOLINE UP-DOWN BALMO SW	33	4.9	577.9%	17.04	95.1%	25	22	15.5%
COLUMBIA GULF MAIN NAT G	0	0	-	0	-	0	65	-100.0%
ALGON CITY GATES NAT GAS	0	0	-	0	-	2	0	-
SOUTHERN NAT LA NAT GAS	0	0	-	0	-	0	0	-
TENN 800 LEG NAT GAS INDE	8	225.14	-96.6%	59.09	-86.9%	30	23	31.6%
NATURAL GAS PHY	280,910	298,203.29	-5.8%	303,968.22	-7.6%	329,253	374,702	-12.1%

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Energy Futures								
CRUDE OIL OUTRIGHTS	255	296.24	-14.0%	534.7	-52.3%	312	206	51.9%
ELECTRICITY OFF PEAK	0	222.1	-100.0%	0	-	0	756	-100.0%
ELEC FINSETTLED	0	0	-	0	-	0	23	-100.0%
PETRO CRK&SPRD EURO	363	254.43	42.5%	179.78	101.7%	288	144	100.1%
FREIGHT MARKETS	0	0	-	0	-	0	0	119.0%
NYMEX OMAN CRUDE PRODUCTS	0	0	-	0	-	0	2	-100.0%
PLASTICS	18	5.71	206.2%	21.74	-19.5%	17	15	13.7%
NYH NO 2 CRACK SPREAD CAL	795	186.57	326.3%	804.43	-1.1%	268	103	159.6%
TRANSCO ZONE 6 BASIS SWAP	34	59.05	-41.7%	2.09	1548.3%	12	15	-25.1%
NYISO A	84	113.62	-26.2%	82.22	1.9%	68	43	56.3%
MINY NATURAL GAS	1,131	1,206.57	-6.3%	993.43	13.8%	1,247	1,722	-27.5%
HEATING OIL PHY	130,427	138,731.62	-6.0%	127,490.52	2.3%	131,558	142,639	-7.8%
DOMINION TRANSMISSION INC	145	0	-	188.61	-23.0%	81	103	-20.9%
TCO BASIS SWAP	0	0	-	0	-	9	5	74.4%
PJM MONTHLY	272	398.57	-31.9%	286.52	-5.2%	127	609	-79.1%
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	277	442.29	-37.3%	230.48	20.3%	259	546	-52.7%
EASTERN RAIL DELIVERY CSX	472	333.19	41.7%	693.65	-31.9%	468	287	63.3%
HTG OIL	2	162.71	-98.8%	1.04	82.1%	210	160	31.2%
EUROPE 3.5% FUEL OIL MED	2	10.43	-83.2%	0.78	123.6%	2	4	-53.8%
AEP-DAYTON HUB DAILY	0	0	-	5.48	-100.0%	1	0	55.5%
PJM OFF-PEAK LMP SWAP FUT	67	80	-15.9%	26.52	153.8%	291	141	106.6%
AEP-DAYTON HUB OFF-PEAK M	26	60.29	-56.9%	26.61	-2.3%	15	59	-74.0%
DOMINION TRAN INC - APP I	0	0	-	0	-	2	5	-69.8%
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-	6	10	-38.1%
NEW YORK HUB ZONE J PEAK	6	0	-	0	-	1	0	-
TD3 MEG TO JAPAN 250K MT	0	9.76	-100.0%	0	-	1	21	-93.6%
FUELOIL SWAP:CARGOES VS.B	41	135.81	-69.5%	46.39	-10.7%	65	150	-56.3%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-	0	0	-100.0%
MINY HTG OIL	0	0.57	-30.0%	0.57	-29.2%	1	1	-18.8%
BRENT CALENDAR SWAP	234	744.24	-68.5%	380.17	-38.4%	466	882	-47.2%
EURO GASOIL 10PPM VS ICE	5	27.29	-82.4%	11.83	-59.4%	18	15	21.9%
WTI-BRENT CALENDAR SWAP	2,190	287.71	661.2%	2,416.43	-9.4%	1,442	330	337.0%
CENTERPOINT BASIS SWAP	0	33.76	-100.0%	0	-	19	51	-62.1%
PJM NILL DA OFF-PEAK	672	1,016.76	-34.0%	553.3	21.4%	1,754	1,584	10.7%
PANHANDLE INDEX SWAP FUTU	0	11.81	-100.0%	0	-	2	11	-81.4%
PJM NILL DA PEAK	86	338.71	-74.7%	50.57	69.3%	106	153	-30.6%
CIN HUB 5MW REAL TIME PK	1,051	41.33	2442.7%	133.22	688.9%	232	82	184.1%
MINY WTI CRUDE OIL	7,368	7,677.62	-4.0%	8,907.22	-17.3%	7,149	8,289	-13.7%
JAPAN C&F NAPHTHA SWAP	68	139.29	-51.1%	65.91	3.2%	99	116	-15.4%
LLS (ARGUS) VS WTI SWAP	860	159.52	439.1%	1,419.87	-39.4%	867	132	555.8%
CARBON CER EURO	0	0	-	0	-	0	0	-
RBOB PHY	138,856	127,340	9.0%	115,859.13	19.8%	139,271	144,679	-3.7%
NEPOOL RHD ISLD 5MW D AH	128	0	-	55.43	130.0%	17	4	311.9%
NEPOOL NE MASS 5MW D AH O	0	40.38	-100.0%	0	-	0	796	-100.0%
NEPOOL NEW HAMP 5MW D AH	0	0	-	427.83	-100.0%	43	0	-
CIN HUB 5MW REAL TIME O P	4,898	1,431.24	242.2%	3,453.57	41.8%	3,961	1,549	155.7%
ULSD UP-DOWN(ARGUS) SWAP	0	0	-	0	-	0	0	-100.0%
LTD NAT GAS	8,337	4,786.48	74.2%	7,756.22	7.5%	9,237	3,647	153.2%

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Energy Futures								
NORTHWEST ROCKIES BASIS S	1	3.52	-60.3%	185.87	-99.2%	23	67	-65.4%
SINGAPORE 380CST BALMO	3	5.62	-38.6%	7.52	-54.1%	5	4	16.9%
PJM BGE DA OFF-PEAK	0	222.86	-100.0%	0	-	142	130	9.6%
ULSD 10PPM CIF MED VS ICE	0	0.71	-100.0%	6.74	-100.0%	6	9	-36.8%
GULF COAST JET FUEL CLNDR	0	18.62	-100.0%	37.26	-100.0%	53	64	-16.8%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	0	0	-
SINGAPORE GASOIL SWAP	390	501.81	-22.2%	580.61	-32.8%	596	566	5.3%
CHICAGO ULSD PL VS HO SPR	8	1.19	597.2%	28.26	-70.6%	18	6	209.4%
CIN HUB 5MW D AH PK	136	2.1	6386.3%	66.61	104.0%	90	48	89.2%
PJM AD HUB 5MW REAL TIME	8,947	7,061.05	26.7%	17,181.26	-47.9%	9,009	3,234	178.6%
TC5 RAS TANURA TO YOKOHAM	0	6.67	-96.3%	1.3	-80.8%	5	10	-49.4%
Sumas Basis Swap	21	27.71	-23.5%	14.74	43.8%	14	27	-46.7%
RBOB CRACK SPREAD	282	22.43	1157.8%	12.83	2099.4%	71	29	143.8%
NGPL TEX/OK	0	116.19	-100.0%	0	-	17	97	-82.6%
EURO GASOIL 10 CAL SWAP	0	0.48	-37.0%	0	-	2	0	399.7%
HENRY HUB INDEX SWAP FUTU	93	786.76	-88.2%	306.09	-69.6%	445	247	80.2%
WTI-BRENT BULLET SWAP	287	42.86	570.4%	224.35	28.1%	71	10	590.0%
NYISO J OFF-PEAK	6	3.62	65.8%	11.3	-46.9%	5	12	-62.3%
EAST/WEST FUEL OIL SPREAD	51	408.14	-87.6%	52.04	-2.9%	63	171	-63.3%
TENNESSEE 500 LEG BASIS S	0	0	-	0	-	0	4	-100.0%
NORTHERN NATURAL GAS DEMAR	0	0	-	0	-	0	6	-100.0%
NEW ENGLAND HUB PEAK DAIL	0	4.29	-100.0%	0	-	0	1	-100.0%
HOUSTON SHIP CHANNEL INDE	0	0	-	8.7	-100.0%	1	3	-65.9%
ROCKIES KERN OPAL - NW IN	0	0	-	0	-	0	2	-100.0%
CARBON EUA EMISSIONS EURO	0	0	-	0	-	3	0	-
APPALACHIAN COAL (PHY)	133	309.52	-57.2%	367.3	-63.9%	343	320	7.2%
WTI CALENDAR	1,377	1,624.33	-15.2%	1,575.3	-12.6%	1,643	1,814	-9.5%
CINERGY HUB PEAK MONTH	0	35.52	-100.0%	1.04	-100.0%	5	32	-84.2%
CHICAGO ULSD (PLATTS) SWA	0	0.71	-100.0%	0	-	0	0	-63.5%
RBOB CALENDAR SWAP	217	522.52	-58.4%	250	-13.1%	394	490	-19.6%
AEP-DAYTON HUB MTHLY	37	101.9	-64.2%	40.17	-9.1%	26	67	-61.6%
CRUDE OIL PHY	528,430	526,438.57	0.4%	599,654.57	-11.9%	597,855	555,461	7.6%
N ILLINOIS HUB MTHLY	18	88.57	-79.7%	26.09	-31.0%	15	44	-65.7%
RBOB (PLATTS) CAL SWAP	0	0	-	0	-	0	1	-100.0%
LL JET (OPIS) SWAP	0	0	-	0	-	0	0	-
NEW YORK ETHANOL SWAP	16	35.29	-54.9%	19.13	-16.9%	43	33	29.4%
LA CARB DIESEL (OPIS)	5	14.14	-67.8%	0.52	772.1%	2	2	-29.3%
GASOIL BULLET SWAP	0	0	-	0	-	0	1	-100.0%
RBOB SPREAD (PLATTS) SWAP	0	0	-	2.78	-100.0%	3	45	-93.3%
EURO PROPANE CIF ARA SWA	24	32	-25.5%	16.65	43.2%	36	44	-19.6%
LA CARBOB GASOLINE(OPIS)S	4	24.05	-84.4%	20.65	-81.8%	53	19	179.9%
OPIS PHYSICAL NATURAL GASOLINE	0	0	-	0	-	0	1	-100.0%
MCCLOSKEY ARA ARGS COAL	4,234	2,769.33	52.9%	5,442.13	-22.2%	4,019	1,029	290.8%
MCCLOSKEY RCH BAY COAL	1,102	576.67	91.1%	1,961.35	-43.8%	1,142	256	345.9%
MGF FUT	0	0.48	-100.0%	0	-	0	0	163.0%
MNC FUT	217	30.81	605.3%	205.78	5.6%	132	19	586.4%
DLY GAS EURO-BOB OXY	0	0	-	0	-	0	0	-100.0%
MGN1 SWAP FUT	5	0.95	425.0%	7.39	-32.4%	3	1	158.7%
UCM FUT	3	0	-	1.09	194.4%	1	0	-
NCN FUT	0	0	-	0	-	0	0	-100.0%

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	ADV NOV 2013	ADV NOV 2012	% CHG	ADV OCT 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Energy Futures								
MJC FUT	0	0	-	2.17	-100.0%	4	4	12.9%
HEATING OIL VS ICE GASOIL	404	42.86	843.7%	156.52	158.4%	326	209	56.2%
UP DOWN GC ULSD VS NMX HO	2,971	1,562.52	90.1%	3,356.78	-11.5%	2,667	2,175	22.7%
HOUSTON SHIP CHANNEL BASI	0	8.86	-100.0%	8.7	-100.0%	7	80	-90.7%
FUEL OIL CRACK VS ICE	560	1,719.43	-67.4%	586.13	-4.5%	798	1,232	-35.2%
NGPL TEXOK INDEX	0	11.81	-100.0%	0	-	0	1	-100.0%
NATURAL GAS	1,225	303.19	304.0%	1,255.26	-2.4%	648	323	100.5%
N ROCKIES PIPE SWAP	0	0	-	11.74	-100.0%	1	0	-
SOCAL PIPE SWAP	0	0	-	0	-	0	1	-65.7%
PANHANDLE PIPE SWAP	0	0	-	0	-	1	0	-
GAS EURO-BOB OXY NWE BARGES	1,094	613.05	78.5%	1,101.52	-0.7%	1,013	863	17.3%
MONT BELVIEU NATURAL GASOLINE	70	64.86	7.4%	55.04	26.5%	105	149	-29.3%
ONTARIO POWER SWAPS	963	32.86	2829.3%	1,713.09	-43.8%	1,007	319	216.1%
DAILY PJM	0	19.05	-100.0%	5.48	-100.0%	31	2	1872.3%
BRENT OIL LAST DAY	41,924	2,634.67	1491.2%	39,484.3	6.2%	36,107	4,589	686.7%
SINGAPORE GASOIL CALENDAR	0	0	-	3.48	-100.0%	0	0	-
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-	0	0	128.1%
GC ULSD VS GC JET SPREAD	0	0	-	0	-	1	0	-
MARS (ARGUS) VS WTI TRD M	5	0	-	0	-	7	27	-75.0%
MARS (ARGUS) VS WTI SWAP	170	8.57	1877.5%	219.13	-22.6%	101	7	1324.7%
SINGAPORE JET KERO BALMO	5	4.76	5.0%	0	-	4	8	-45.3%
WTS (ARGUS) VS WTI TRD MT	45	17.14	162.5%	45.87	-1.9%	44	11	292.9%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	1	5	-81.0%
EURO 1% FUEL OIL NEW BALM	2	2.43	-17.6%	0.22	820.0%	3	2	20.9%
BRENT CFD SWAP	0	61.71	-100.0%	0	-	6	24	-74.8%
PREMIUM UNLND 10P FOB MED	16	21.67	-25.2%	15	8.0%	23	23	-0.3%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	-45.3%
3.5% FUEL OIL CID MED SWA	0	0	-	0.17	-13.7%	1	0	381.8%
JET FUEL CRG CIF NEW VS I	1	0.43	16.7%	0.35	43.8%	0	0	-44.0%
ARGUS PROPAN FAR EST INDE	10	13.14	-25.8%	7.78	25.3%	14	20	-31.1%
ULSD 10PPM CIF VS ICE GAS	0	1.52	-100.0%	1.3	-100.0%	0	1	-66.8%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH PK	588	364.81	61.2%	626.57	-6.1%	420	102	312.5%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0.65	-100.0%	0	0	1.9%
GC JET (ARGUS) CAL SWAP	0	0	-	0	-	0	0	-100.0%
NYMEX ULSD VS NYMEX HO	0	0	-	0	-	0	9	-100.0%
RBOB VS HEATING OIL SWAP	0	0	-	0	-	1	56	-98.8%
GULF COAST ULSD CRACK SPR	186	77.14	141.1%	240.26	-22.6%	137	177	-22.5%
USGC UNL 87 CRACK SPREAD	45	8.57	425.0%	4.35	935.0%	26	13	105.1%
JET FUEL BRG FOB RDM VS I	0	0	-	0.35	-100.0%	0	0	293.4%
TENNESSEE 800 LEG NG BASI	0	207.43	-100.0%	0	-	28	18	58.1%
NEPOOL W CNTR M 5MW D AH	0	60.71	-100.0%	0	-	10	34	-70.4%
DATED TO FRONTLINE BRENT	81	83.57	-3.1%	36.09	124.5%	121	149	-18.9%
PJM APS ZONE DA PEAK	0	0	-	0	-	10	0	-
PJM DPL DA OFF-PEAK	0	0	-	0	-	0	400	-100.0%
PJM BGE DA PEAK	0	12.14	-100.0%	0	-	8	23	-66.7%
PJM PPL DA PEAK	0	12.14	-100.0%	0	-	13	6	118.3%
PJM EASTERNH DA PEAK	0	0	-	0	-	0	0	-
PJM JCPL DA PEAK	0	0	-	0	-	6	19	-71.5%
PJM EASTERNH DA OFF-PEAK	0	0	-	0	-	0	0	-

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Energy Futures								
PJM PSEG DA PEAK	0	20	-100.0%	0	-	1	77	-98.6%
PJM PSEG DA OFF-PEAK	0	0	-	0	-	20	1,275	-98.4%
PJM WESTH RT PEAK	787	70.95	1008.8%	1,423.74	-44.7%	570	223	155.9%
ALGONQUIN CITYGATES BASIS	138	0	-	0	-	12	42	-70.7%
TENNESSEE ZONE 0 NG INDE	0	0	-	0	-	0	7	-100.0%
MICHCON NG INDEX SWAP	0	0	-	0	-	9	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	0.95	-100.0%	0	-	0	1	-99.7%
ULSD 10PPM CIF MED SWAP	0	0	-	0	-	0	0	-83.6%
POLYPROPYLENE FUTURES	0	0	-	0	-	0	0	-100.0%
POLYETHYLENE FUTURES	0	0.38	-100.0%	0	-	0	1	-94.6%
Tetco ELA Basis	0	0	-	0	-	0	0	-
EUROPE 1% FUEL OIL NWE CA	34	34.57	-1.9%	8.91	280.3%	20	37	-45.7%
NEW YORK HUB ZONE G PEAK	6	2.38	149.9%	0	-	1	1	9.1%
GULF COAST NO.6 FUEL OIL	3,952	3,298	19.8%	4,299.65	-8.1%	3,216	2,954	8.8%
SINGAPORE FUEL 180CST CAL	363	522.38	-30.5%	383.04	-5.3%	412	395	4.4%
TRUNKLINE LA BASIS SWAP	0	0	-	0	-	0	0	-
SINGAPORE FUEL OIL SPREAD	49	108.05	-54.8%	41.74	16.9%	72	65	10.9%
NORTHERN ILLINOIS OFF-PEA	0	47.9	-100.0%	0.87	-100.0%	13	66	-80.9%
BRENT OIL	0	0	-	0	-	0	0	-100.0%
PJM ATSI ELEC	0	0	-	0	-	0	46	-100.0%
SING FUEL	1	0	-	1.74	-56.9%	1	0	411.0%
EURO-DENOMINATED PETRO PROD	1	6.86	-85.4%	0	-	0	1	-23.9%
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	4.76	-100.0%	0	-	0	2	-100.0%
OPIS PHYSICAL ETHANE	0	0	-	0	-	0	0	-100.0%
DATED BRENT (PLATTS) DAILY SWA	0	95.24	-100.0%	2.17	-100.0%	5	35	-84.4%
GAS EURO-BOB OXY NWE BARGES	363	254.29	42.9%	300.52	20.9%	409	364	12.2%
MINY RBOB GAS	0	0.19	-21.3%	0.17	-13.7%	0	0	-3.1%
RBOB UP-DOWN CALENDAR SWA	749	188.05	298.4%	401.61	86.6%	435	411	6.0%
LA JET FUEL VS NYM NO 2 H	0	2.38	-100.0%	0	-	12	4	236.4%
ANR OKLAHOMA	0	14.76	-100.0%	47.61	-100.0%	12	12	1.6%
MICHIGAN BASIS	0	0	-	0	-	13	26	-50.2%
TEXAS EASTERN ZONE M-3 BA	308	0	-	368.87	-16.4%	71	11	527.5%
PGE&E CITYGATE	0	0	-	0	-	0	0	-100.0%
NORTHEN NATURAL GAS VENTU	0	30.1	-100.0%	14.43	-100.0%	6	47	-87.0%
CIG BASIS	2	3.81	-59.3%	32.52	-95.2%	19	30	-37.3%
PJM DAILY	0	0	-	0	-	1	6	-74.5%
COLUMBIA GULF ONSHORE	0	0	-	0	-	0	65	-100.0%
Tetco STX Basis	0	0	-	0	-	0	6	-93.5%
Transco Zone 3 Basis	201	0	-	0	-	32	0	-
GULF COAST GASOLINE CLNDR	0	0	-	0	-	6	7	-20.5%
GULF COAST HEATING OIL CL	0	0	-	0	-	0	1	-100.0%
CENTERPOINT EAST INDEX	0	0	-	0	-	0	0	-
GULF COAST ULSD CALENDAR	76	56.19	34.8%	22.35	239.0%	43	184	-76.8%
GASOLINE UP-DOWN (ARGUS)	0	0	-	0	-	7	14	-47.3%
URANIUM	0	19.05	-100.0%	8.74	-100.0%	24	32	-25.6%
JET UP-DOWN(ARGUS) SWAP	0	0	-	0	-	0	3	-100.0%

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Energy Futures								
LA CARB DIESEL (OPIS) SWA	14	27.38	-49.8%	40.91	-66.4%	66	68	-2.6%
EURO 3.5% FUEL OIL RDAM B	20	36.38	-46.0%	17.26	13.8%	24	19	25.9%
LLS (ARGUS) CALENDAR SWAP	0	0.57	-100.0%	0	-	24	4	494.8%
SINGAPORE GASOIL BALMO	33	22.62	43.7%	27.22	19.4%	28	55	-48.2%
EUROPEAN NAPHTHA BALMO	6	8.24	-30.2%	12.96	-55.6%	10	10	2.1%
GASOIL MINI CALENDAR SWAP	4	0	-	6.48	-35.2%	6	14	-53.6%
NY JET FUEL (ARGUS) VS HEATING OIL	0	0	-	0	-	0	1	-27.0%
MISO 5MW PEAK	0	0	-	0	-	0	23	-100.0%
NY ULSD (ARGUS) VS HEATING OIL	15	147.38	-89.6%	84.91	-81.9%	87	130	-32.6%
MISO 5MW OFF PEAK	0	0	-	0	-	0	240	-100.0%
PJM PECO ZONE5MW PEAK CAL MO	0	12.19	-100.0%	0	-	0	20	-100.0%
EUROPE JET KERO RDAM CALS	0	0.19	-100.0%	0	-	0	0	-100.0%
EUROPE 1% FUEL OIL RDAM C	8	0.81	943.9%	0.52	1519.7%	3	2	25.3%
SAN JUAN BASIS SWAP	0	0	-	4.17	-100.0%	4	28	-87.1%
SOCAL BASIS SWAP	0	0	-	0	-	0	5	-100.0%
GULF COAST JET VS NYM 2 H	1,408	352.95	298.8%	2,494.7	-43.6%	2,056	671	206.3%
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	0	-100.0%
NY HARBOR RESIDUAL FUEL C	0	0	-	1.52	-100.0%	5	1	279.2%
NYMEX ALUMINUM FUTURES	0	0	-	0	-	0	0	-89.0%
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	34	10.05	242.4%	11.87	189.8%	11	8	48.9%
GASOIL CALENDAR SWAP	4	17.9	-76.0%	0.83	420.5%	6	21	-68.6%
BRENT FINANCIAL FUTURES	453	1,785.38	-74.6%	150.43	200.9%	1,022	1,358	-24.7%
ICE BRENT DUBAI SWAP	96	201.81	-52.4%	0	-	70	111	-36.4%
GASOIL CRACK SPREAD CALEN	587	165.71	253.9%	455.87	28.7%	389	361	7.8%
EUROPEAN NAPHTHA CRACK SPR	519	677.95	-23.5%	314.78	64.8%	418	495	-15.6%
CRUDE OIL	715	2,231.76	-68.0%	251.87	183.8%	1,296	1,605	-19.2%
NEPOOL INTR HUB 5MW D AH	922	2,087.95	-55.8%	4,870.22	-81.1%	1,567	2,281	-31.3%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	8	-100.0%
PJM DAYTON DA OFF-PEAK	204	3,167.38	-93.6%	441.13	-53.8%	1,057	2,011	-47.4%
PJM JCPL DA OFF-PEAK	0	0	-	0	-	101	77	31.8%
PJM WESTH RT OFF-PEAK	15,834	6,203.33	155.3%	15,526.61	2.0%	12,441	5,102	143.8%
CHICAGO ETHANOL SWAP	3,927	1,560.38	151.7%	2,816.91	39.4%	3,119	1,415	120.4%
CHICAGO BASIS SWAP	0	0	-	0	-	1	3	-84.3%
HENRY HUB BASIS SWAP	180	786.76	-77.1%	306.09	-41.3%	481	239	100.9%
HENRY HUB SWAP	32,152	44,669.48	-28.0%	29,014.43	10.8%	46,032	71,763	-35.9%
PREM UNL GAS 10PPM RDAM FOB B	1	0.05	950.4%	0	-	0	0	42.9%
PREM UNL GAS 10PPM RDAM FOB S	0	1.48	-100.0%	2.57	-100.0%	2	6	-56.5%
MONT BELVIEU NORMAL BUTANE 5	329	117.33	180.4%	222.91	47.6%	378	233	62.5%
MONT BELVIEU ETHANE 5 DECIMAL	34	140	-75.9%	11.09	204.9%	77	84	-7.7%
MONT BELVIEU LDH PROPANE 5 DE	248	577.67	-57.1%	218.39	13.4%	462	552	-16.3%
SINGAPORE 180CST BALMO	9	9.05	0.6%	7.43	22.4%	8	6	32.6%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	182	0	-
GRP THREE UNL GS (PLT) VS	0	8.33	-100.0%	1.52	-100.0%	14	47	-71.2%
TEXAS GAS ZONE 1 NAT GAS	0	0	-	0	-	0	0	-
JET BARGES VS ICE GASOIL	0	0.95	-100.0%	0.22	-100.0%	0	0	26.6%
SINGAPORE GASOIL VS ICE	82	242.86	-66.3%	196.61	-58.3%	220	301	-27.0%
NATURAL GAS PEN SWP	18,777	15,871.14	18.3%	21,208.87	-11.5%	24,340	31,406	-22.5%
WESTERN RAIL DELIVERY PRB	359	195.71	83.4%	291.96	23.0%	302	293	3.3%

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Energy Futures								
EUROPE DATED BRENT SWAP	146	115.62	26.2%	18.26	699.0%	54	163	-66.7%
TD5 WEST AFRICA TO USAC 1	0	5.71	-100.0%	0	-	0	0	-100.0%
SINGAPORE JET KERO GASOIL	23	218.05	-89.5%	97.57	-76.4%	120	214	-43.9%
TETCO M-3 INDEX	0	0	-	0	-	0	3	-100.0%
PJM AECO DA PEAK	0	0	-	0	-	17	53	-68.8%
GASOIL 10PPM CARGOES CIF	0	0	-	0.43	-42.5%	0	1	-77.1%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0	-	0	0	-100.0%
WAHA BASIS	0	1.48	-100.0%	0	-	15	163	-90.5%
LA JET (OPIS) SWAP	55	10.71	413.3%	27.17	102.4%	43	45	-5.5%
NY HARBOR 1% FUEL OIL BAL	6	11.14	-43.9%	13.04	-52.1%	19	13	43.0%
GASOIL 10PPM VS ICE SWAP	10	11.67	-15.1%	7.09	39.7%	13	14	-11.8%
NY H OIL PLATTS VS NYMEX	42	0	-	118	-64.8%	38	0	-
PJM PEPSCO DA OFF-PEAK	0	0	-	0	-	0	92	-100.0%
NYISO ZONE G 5MW D AH O P	7,360	3,565.71	106.4%	4,525.78	62.6%	4,803	1,025	368.7%
HEATING OIL LAST DAY	0	0	-	0	-	0	0	-
EUROPEAN GASOIL (ICE)	0	257.24	-100.0%	0	-	253	178	42.6%
ULSD UP-DOWN BALMO SWP	72	139.29	-48.1%	158.7	-54.5%	125	103	21.4%
JET FUEL UP-DOWN BALMO CL	36	2.38	1422.5%	71.52	-49.3%	54	12	361.5%
EIA FLAT TAX ONHWAY DIESE	53	14.52	262.2%	11.52	356.5%	31	21	48.5%
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	0	0	-	0	-	1	0	336.3%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	-35.3%
HEATING OIL BALMO CLNDR S	0	0	-	7.83	-100.0%	3	0	1631.6%
INDIANA MISO	16	222.86	-92.8%	1,017.22	-98.4%	738	141	422.5%
PETROLEUM PRODUCTS ASIA	212	26.48	698.8%	184.48	14.6%	99	9	1053.5%
PETROLEUM PRODUCTS	58	10.95	428.2%	12.52	362.0%	18	2	690.9%
COAL SWAP	81	7.86	927.7%	47.39	70.4%	37	3	985.2%
TC2 ROTTERDAM TO USAC 37K	0	1.19	-100.0%	0.43	-100.0%	3	4	-13.1%
NYISO A OFF-PEAK	4	8.48	-52.8%	29.22	-86.3%	23	16	38.0%
NYISO G OFF-PEAK	28	31.14	-10.4%	30	-7.0%	41	18	130.2%
ISO NEW ENGLAND OFF-PEAK	31	32.76	-5.4%	0	-	28	72	-60.7%
SINGAPORE 380CST FUEL OIL	266	128.29	107.1%	211.61	25.6%	186	84	121.0%
SINGAPORE JET KEROSENE SW	231	251	-8.0%	267.48	-13.7%	293	266	10.4%
SINGAPORE NAPHTHA SWAP	31	2.38	1197.8%	17.22	79.5%	11	10	11.4%
FLORIDA GAS ZONE3 BASIS S	0	0	-	0	-	0	5	-100.0%
TRANSCO ZONE4 BASIS SWAP	0	0	-	0	-	17	12	44.1%
ANR LOUISIANA BASIS SWAP	0	57.9	-100.0%	0	-	1	8	-90.6%
TEXAS GAS ZONE SL BASIS S	0	0	-	0	-	7	7	-0.4%
CINERGY HUB OFF-PEAK MONT	2	53.81	-96.3%	0	-	7	25	-71.3%
DUBAI CRUDE OIL CALENDAR	36	253.86	-85.7%	10.17	255.8%	92	486	-81.2%
NGPL MIDCONTINENT INDEX	0	0	-	0	-	0	0	-
PANHANDLE BASIS SWAP FUTU	39	21.24	83.2%	152.7	-74.5%	84	141	-40.1%
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	2.38	-100.0%	0	-	0	7	-100.0%
DIESEL 10P BRG FOB RDM VS	0	0.86	-100.0%	0.3	-100.0%	1	0	36.9%
FUEL OIL NWE CRACK VS ICE	26	127.76	-79.4%	12.57	109.3%	50	111	-55.0%
EUROPE 3.5% FUEL OIL RDAM	488	1,016.52	-52.0%	346.26	40.8%	418	706	-40.8%

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Energy Futures								
GULF COAST 3% FUEL OIL BA	109	121.33	-9.8%	85	28.8%	75	91	-17.8%
NY1% VS GC SPREAD SWAP	217	332.1	-34.7%	292.83	-25.9%	313	323	-3.1%
GASOIL 0.1 CIF NWE VS ISE	0	0.05	-100.0%	0	-	0	0	32.7%
JET CIF NWE VS ICE	12	11.14	5.9%	6.57	79.7%	11	16	-33.1%
EUROPE JET KERO NWE CALSW	2	0.76	215.0%	0.96	150.9%	2	2	-20.3%
JAPAN NAPHTHA BALMO SWAP	8	5.38	45.9%	1.43	447.1%	4	2	67.9%
ARGUS PROPAN(SAUDI ARAMCO	39	48.14	-18.6%	29.48	33.0%	47	42	9.6%
NYISO G	39	48.81	-19.2%	87.83	-55.1%	41	38	8.4%
NYISO J	43	35	21.7%	26.83	58.8%	26	26	-2.8%
NGPL MID-CONTINENT	9	354.05	-97.5%	0	-	22	135	-83.7%
TENNESSEE 500 LEG NG INDE	0	0	-	0	-	0	23	-100.0%
BRENT BALMO SWAP	18	50.71	-64.3%	12.48	45.1%	19	29	-36.4%
TRANSCO ZONE 1 NAT GAS IN	0	0	-	0	-	0	2	-100.0%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-	0	0	64.6%
HENRY HUB SWING FUTURE	0	0	-	0	-	5	7	-22.9%
EUROPE NAPHTHA CALSWAP	73	130.33	-44.2%	114.39	-36.4%	125	135	-7.6%
NY HARBOR RESIDUAL FUEL 1	305	1,024.19	-70.2%	460.17	-33.6%	584	680	-14.1%
PERMIAN BASIS SWAP	0	0	-	0	-	6	25	-77.1%
JAPAN C&F NAPHTHA CRACK S	0	32.14	-100.0%	0	-	1	8	-85.2%
EMMISSIONS	0	11.9	-100.0%	22	-100.0%	4	3	19.3%
NATURAL GAS INDEX	19	0	-	0	-	3	0	-
EMC FUTURE	23	0	-	26.09	-13.8%	40	0	-
PETRO CRCKS & SPRDS ASIA	20	74.52	-73.8%	10.39	88.1%	41	22	86.2%
NYISO CAPACITY	11	3.24	227.4%	7.96	33.2%	5	6	-2.6%
	0	0	-	0	-	0	0	-
GASOIL 0.1 ROTTERDAM BARG	0	0.71	-100.0%	0.17	-100.0%	0	1	-73.6%
GASOIL 0.1 CIF VS ICE GAS	0	0.38	-100.0%	0.13	-100.0%	0	0	-86.3%
GRP THREE ULSD(PLT)VS HEA	126	58.62	114.8%	162.48	-22.5%	221	78	182.8%
GASOIL 0.1CIF MED VS ICE	0	2.95	-91.5%	5.87	-95.7%	3	4	-19.3%
PJM DPL DA PEAK	0	0	-	0	-	0	23	-100.0%
PJM AECO DA OFF-PEAK	0	0	-	0	-	304	964	-68.4%
PJM PPL DA OFF-PEAK	0	222.86	-100.0%	0	-	203	139	46.0%
PJM DAYTON DA PEAK	5	270.81	-98.1%	68	-92.3%	74	146	-49.7%
PREMIUM UNLEAD 10PPM FOB	9	2.19	313.1%	2.74	230.4%	8	4	114.8%
PJM WESTH DA OFF-PEAK	4,682	1,142	310.0%	8,546.09	-45.2%	2,988	3,098	-3.5%
NEW YORK 0.3% FUEL OIL HI	0	0	-	0	-	2	3	-21.8%
PJM PEPKO DA PEAK	0	0	-	0	-	0	7	-100.0%
GASOIL 0.1 RDAM BRGS VS I	5	47.67	-89.0%	7.04	-25.5%	15	21	-28.5%
GASOIL 10P CRG CIF NW VS	1	2.1	-64.2%	1.52	-50.7%	0	2	-76.0%
PJM WESTHDA PEAK	128	114.9	11.0%	576.52	-77.9%	144	225	-36.1%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-	1	5	-86.2%
NEPOOL RHODE IL 5MW D AH	2,322	0	-	1,017.39	128.2%	302	75	302.7%
CHICAGO UNL GAS PL VS RBO	3	0	-	0	-	5	2	175.7%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-	12	86	-86.2%
NYISO ZONE A 5MW D AH O P	7,016	15,712	-55.3%	7,582.48	-7.5%	5,596	1,483	277.3%
CIN HUB 5MW D AH O PK	2,479	2,470.86	0.3%	1,219.48	103.3%	1,436	1,043	37.7%
PJM COMED 5MW D AH O PK	0	0	-	0	-	535	471	13.5%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-	0	0	-100.0%
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-	0	0	-
NYISO ZONE A 5MW D AH PK	575	520	10.5%	443.83	29.4%	482	86	458.4%

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Energy Futures								
SOUTH STAR TEX OKLHM KNS	0	2.95	-100.0%	0	-	10	18	-43.7%
NY 3.0% FUEL OIL (PLATTS	22	2.86	670.0%	14.3	53.8%	13	10	36.3%
ARGUS LLS VS. WTI (ARG) T	226	181.81	24.5%	397.39	-43.0%	391	174	125.5%
NO 2 UP-DOWN SPREAD CALEN	26	29.76	-11.8%	59.78	-56.1%	51	48	6.6%
N ILLINOIS HUB DAILY	0	0	-	0	-	1	0	-
CINERGY HUB PEAK DAILY FU	0	0	-	0	-	0	0	-100.0%
PROPANE NON-LDH MT. BEL (OPIS)	33	30.29	10.0%	39.3	-15.3%	21	16	28.6%
PROPANE NON-LDH MB (OPIS) BALM	3	4.76	-37.0%	0	-	2	7	-63.3%
JET AV FUEL (P) CAR FM ICE GAS SV	3	1.67	53.0%	0	-	1	0	12.3%
SINGAPORE MOGAS 92 UNLEADED :	1,083	762.86	42.0%	628.17	72.5%	531	448	18.4%
NY JET FUEL (PLATTS) HEAT OIL SW	36	21.43	69.2%	110.87	-67.3%	46	17	175.1%
SINGAPORE MOGAS 92 UNLEADED I	15	70.24	-78.6%	12.17	23.2%	31	31	-2.5%
ETHANOL T2 FOB ROTT INCL DUTY :	107	44.76	138.6%	107	-0.2%	80	37	117.9%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-	0	0	-
FAME 0 BIODIESEL FOB RTDM SWP	0	0	-	0	-	0	1	-100.0%
FUEL OIL (PLATS) CAR CM	0	0	-	0.43	-100.0%	1	2	-29.8%
FUEL OIL (PLATS) CAR CN	1	0.9	21.6%	0.22	406.0%	1	2	-46.2%
GROUP THREE ULSD (PLATTS)	0	87.86	-100.0%	0	-	1	34	-97.7%
MICHIGAN MISO	1,237	0	-	0	-	475	3	18685.7%
INDONESIAN COAL	60	21.43	181.2%	32.61	84.8%	28	6	388.0%
DAILY EUA	0	0	-	0	-	11	0	-
ETHANOL FWD	47	780.57	-93.9%	128.22	-63.0%	186	1,407	-86.8%
CRUDE OIL LAST DAY	6	0	-	0	-	1	0	-
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-	0	0	-
NAT GAS BASIS SWAP	214	0	-	0	-	39	0	-

Energy Options

PETRO OUTRIGHT EURO	11	2.1	422.6%	0	-	12	2	479.7%
PETROCHEMICALS	168	220.24	-23.7%	164.48	2.1%	183	150	22.0%
IN DELIVERY MONTH EUA OPTIONS	0	0	-	0	-	13	10	31.4%
ISO NEW ENGLAND PK LMP	21	9.52	120.5%	18.26	15.0%	10	48	-78.9%
NATURAL GAS OPTION ON CALEND/	23	142.86	-83.9%	50.43	-54.4%	63	109	-42.5%
CENTRAL APPALACHIAN COAL	0	0	-	0	-	0	0	-100.0%
ELEC MISO PEAK	0	8.57	-100.0%	0	-	0	3	-100.0%
HENRY HUB FINANCIAL LAST	75	36.1	109.0%	81.43	-7.3%	192	68	181.3%
PETRO OUTRIGHT NA	0	0	-	0	-	0	0	-100.0%
NATURAL GAS PHY	94,958	66,847.86	42.1%	89,857.13	5.7%	93,119	108,785	-14.4%
CRUDE OIL OUTRIGHTS	54	0	-	130.43	-58.3%	58	126	-53.8%
ELEC FINSETTLED	6	34.86	-83.1%	9.61	-38.6%	12	51	-75.7%
APPALACHIAN COAL	0	2.38	-100.0%	0	-	4	8	-44.0%
EUROPEAN JET KEROSENE NWE (PI	0	0	-	1.74	-100.0%	1	0	80.7%
IN DELIVERY MONTH CER OPTIONS	0	0	-	0	-	0	0	-
NATURAL GAS 1MO	0	0	-	0	-	3	4	-34.3%
HEATING OIL PHY	2,796	2,738.19	2.1%	2,586.52	8.1%	2,323	3,002	-22.6%
PJM MONTHLY	0	102.19	-100.0%	0	-	11	23	-50.6%
NY HARBOR HEAT OIL SWP	1,097	1,018.52	7.7%	498	120.3%	867	1,310	-33.8%
BRENT CALENDAR SWAP	1,436	1,009.81	42.2%	705.65	103.5%	1,385	2,442	-43.3%
NATURAL GAS 3 M CSO FIN	728	733.81	-0.9%	271.74	167.7%	1,097	2,701	-59.4%
RBOB PHY	2,297	1,295.67	77.3%	1,499.65	53.2%	2,096	1,994	5.1%

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Energy Options								
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	0	0	-	31.3	-100.0%	16	21	-24.8%
NATURAL GAS 2 M CSO FIN	0	0	-	0	-	12	23	-49.0%
SINGAPORE JET FUEL CALEND	17	28.57	-42.2%	0	-	76	120	-36.5%
WTI-BRENT BULLET SWAP	4,089	344.05	1088.5%	4,642.96	-11.9%	2,833	206	1276.3%
BRENT 1 MONTH CAL	0	71.43	-100.0%	0	-	2	8	-69.8%
WTI 12 MONTH CALENDAR OPT	35	0	-	69.57	-49.7%	66	42	58.0%
CRUDE OIL APO	2,315	4,723.81	-51.0%	1,828.83	26.6%	2,928	6,125	-52.2%
CINERGY HUB PEAK MONTH	0	73.33	-100.0%	0	-	9	53	-82.6%
WTI CRUDE OIL 1 M CSO FI	265	142.86	85.5%	1,739.57	-84.8%	3,480	321	983.5%
WTI CRUDE OIL 6 M CSO FI	0	0	-	0	-	0	4	-100.0%
NATURAL GAS 6 M CSO FIN	696	657.52	5.9%	292.39	138.1%	349	785	-55.5%
RBOB CALENDAR SWAP	375	194.05	93.2%	116.65	221.3%	330	230	43.2%
AEP-DAYTON HUB MTHLY	0	0	-	0	-	0	1	-100.0%
RBOB 6 MONTH CALENDAR SPR	0	0	-	0	-	1	0	-
CRUDE OIL PHY	103,828	129,746.43	-20.0%	115,797.35	-10.3%	129,603	129,982	-0.3%
RBOB 1MO CAL SPD OPTIONS	0	47.62	-100.0%	0	-	25	23	9.6%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-100.0%
MCCLOSKEY ARA ARGS COAL	225	17.86	1160.0%	0	-	44	11	315.0%
MCCLOSKEY RCH BAY COAL	30	10.71	180.0%	46.3	-35.2%	9	6	55.5%
NATURAL GAS WINTER STRIP	0	0	-	0	-	1	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	0	-	73.22	-100.0%	21	52	-60.7%
SOCAL PIPE SWAP	0	0	-	0	-	1	39	-96.6%
PANHANDLE PIPE SWAP	0	0	-	0	-	2	12	-81.8%
ETHANOL SWAP	114	49.52	130.1%	199.57	-42.9%	298	40	644.6%
SHORT TERM NATURAL GAS	164	228.57	-28.4%	402.17	-59.3%	217	83	163.2%
SHORT TERM CRUDE OIL	0	0	-	0	-	0	1	-100.0%
DAILY PJM	0	0	-	0	-	0	0	-100.0%
BRENT OIL LAST DAY	1,127	1,854.57	-39.2%	721.04	56.3%	1,665	1,902	-12.5%
SINGAPORE GASOIL CALENDAR	0	7.24	-100.0%	0	-	1	39	-97.8%
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-	3	13	-74.1%
HEATING OIL CRACK OPTIONS	0	0	-	0	-	0	0	-100.0%
DAILY CRUDE OIL	0	0	-	26.09	-100.0%	61	0	15450.7%
EURO-DENOMINATED PETRO PROD	18	0	-	0	-	2	2	-13.1%
HEATING OIL CRK SPD AVG PRICE C	0	0	-	0	-	0	5	-100.0%
GASOIL CRACK SPREAD AVG PRICE	0	0	-	39.13	-100.0%	8	10	-21.5%
RBOB CRACK SPREAD AVG PRICE C	0	10.71	-100.0%	0	-	0	5	-100.0%
HO 1 MONTH CLNDR OPTIONS	0	126.19	-100.0%	52.17	-100.0%	55	123	-55.3%
CRUDE OIL 1MO	7,768	3,658.48	112.3%	5,715.43	35.9%	9,399	11,359	-17.3%
PANHANDLE BASIS	0	0	-	0	-	0	0	-
NATURAL GAS OPT	0	0	-	0	-	0	0	-
ROTTERDAM 3.5%FUEL OIL CL	55	45.48	21.7%	26.96	105.3%	58	61	-4.9%
NATURAL GAS 12 M CSO FIN	0	0	-	0	-	0	0	-
NATURAL GAS SUMMER STRIP	0	0	-	2.61	-100.0%	2	11	-81.3%
CRUDE OIL CALNDR STRIP	3	0	-	0	-	0	0	119.1%
PJM CALENDAR STRIP	122	126.67	-3.7%	56.52	115.8%	57	187	-69.8%
SHORT TERM	75	60.71	23.5%	102.17	-26.6%	105	49	113.8%
COAL SWAP	0	1.9	-100.0%	0	-	19	3	476.0%

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Energy Options								
WTI 6 MONTH CALENDAR OPTI	0	0	-	45.65	-100.0%	9	0	2145.0%
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	-	0	0	-100.0%
NATURAL GAS 5 M CSO FIN	50	0	-	43.48	15.0%	17	2	776.2%
NYMEX EUROPEAN GASOIL APO	2	0.71	180.0%	4.61	-56.6%	3	11	-70.8%
COAL API2 INDEX	0	0	-	6.52	-100.0%	2	1	70.4%
COAL API4 INDEX	0	0	-	0	-	0	1	-84.8%
NATURAL GAS 1 M CSO FIN	2,144	1,548.38	38.5%	3,371.43	-36.4%	2,818	1,498	88.1%
ETHANOL FWD	0	0	-	0	-	0	5	-100.0%
Metals Futures								
PALLADIUM	9,107	6,944.52	31.1%	4,345.39	109.6%	6,130	4,421	38.7%
NYMEX IRON ORE FUTURES	148	51.76	186.5%	148	0.2%	88	28	215.0%
NYMEX PLATINUM	9,269	8,721.62	6.3%	9,660.43	-4.1%	12,791	10,362	23.4%
NYMEX HOT ROLLED STEEL	193	134.43	43.9%	349.26	-44.6%	221	173	27.7%
AUSTRALIAN COKE COAL	3	0	-	0	-	0	0	222.1%
COMEX SILVER	63,513	68,445.1	-7.2%	41,236.17	54.0%	58,952	52,631	12.0%
COMEX GOLD	178,853	208,587.05	-14.3%	150,354.87	19.0%	192,714	173,491	11.1%
COMEX MINY GOLD	235	405.52	-42.1%	268.3	-12.5%	405	440	-7.9%
COMEX COPPER	72,152	69,988.29	3.1%	55,016.87	31.1%	70,158	63,869	9.8%
COMEX MINY COPPER	51	68.33	-24.7%	39.52	30.2%	76	82	-7.7%
E-MINI SILVER	0	0.05	-100.0%	0	-	0	0	40.8%
COMEX MINY SILVER	46	104.67	-56.5%	38.61	17.8%	79	106	-25.4%
COPPER	8	2	297.5%	4.3	84.7%	7	1	523.0%
E-MICRO GOLD	1,420	909.9	56.0%	1,223.78	16.0%	1,462	1,029	42.0%
SILVER	505	0	-	421.65	19.7%	202	0	-
FERROUS PRODUCTS	1	15.24	-91.5%	0	-	8	6	23.8%
IRON ORE	0	0	-	0	-	0	0	-12.4%
METALS	0	0	-	1.3	-100.0%	1	0	-
Metals Options								
IRON ORE CHINA	63	14.57	328.9%	36.09	73.2%	26	97	-73.8%
PALLADIUM	563	411.86	36.7%	403.61	39.5%	557	262	112.4%
NYMEX PLATINUM	351	585.76	-40.0%	574.48	-38.8%	771	389	98.3%
NYMEX HOT ROLLED STEEL	0	38.1	-100.0%	0	-	36	7	412.3%
COMEX SILVER	7,729	7,479.33	3.3%	7,299.7	5.9%	8,319	6,882	20.9%
SHORT TERM GOLD	5	4.76	5.0%	1.09	360.0%	1	2	-29.8%
COMEX GOLD	34,265	42,177	-18.8%	30,069.96	13.9%	42,915	37,370	14.8%
COMEX COPPER	114	45.1	153.8%	83.17	37.6%	150	22	568.0%
SHORT TERM	0	0	-	0	-	0	0	-100.0%

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	ADV NOV 2013	ADV NOV 2012	% CHG	ADV OCT 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	5,000,247	3,903,035	28.1%	3,739,860.52	33.7%	4,854,499	3,933,871	23.4%
Equity Index Futures	1,857,091	2,359,144.91	-21.3%	2,196,914.83	-15.5%	2,294,609	2,326,119	-1.4%
Metals Futures	335,504	364,378.48	-7.9%	263,108.48	27.5%	343,294	306,641	12.0%
Energy Futures	1,304,906	1,285,863.81	1.5%	1,393,734.52	-6.4%	1,430,127	1,416,784	0.9%
FX Futures	651,391	730,047.62	-10.8%	584,877.74	11.4%	836,306	803,567	4.1%
Commodities and Alternative Invest	1,008,408	889,232.91	13.4%	791,858.7	27.3%	864,573	904,613	-4.4%
TOTAL FUTURES	10,157,547	9,531,702.72	6.6%	8,970,354.78	13.2%	10,623,408.28	9,691,594.52	9.6%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,015,661	670,610.38	51.5%	1,128,456.52	-10.0%	1,129,610	900,527	25.4%
Equity Index Options	356,149	326,240.14	9.2%	484,593.3	-26.5%	361,712	233,762	54.7%
Metals Options	43,090	50,756.48	-15.1%	38,468.09	12.0%	52,775	45,032	17.2%
Energy Options	227,186	217,980.05	4.2%	231,328.78	-1.8%	256,060	274,314	-6.7%
FX Options	66,524	44,550.52	49.3%	58,999.7	12.8%	60,366	41,339	46.0%
Commodities and Alternative Invest	212,166	203,456.81	4.3%	185,127.96	14.6%	213,189	236,501	-9.9%
TOTAL OPTIONS	1,920,776	1,513,594.38	26.9%	2,126,974.35	-9.7%	2,073,712.38	1,731,474.67	19.8%
TOTAL COMBINED								
Commodities and Alternative Invest	1,220,574	1,092,689.71	11.7%	976,986.65	24.9%	1,077,762	1,141,114	-5.6%
FX	717,915	774,598.14	-7.3%	643,877.44	11.5%	896,672	844,907	6.1%
Equity Index	2,213,240	2,685,385.05	-17.6%	2,681,508.13	-17.5%	2,656,321	2,559,881	3.8%
Interest Rate	6,015,908	4,573,645.38	31.5%	4,868,317.04	23.6%	5,984,109	4,834,397	23.8%
Energy	1,532,092	1,503,843.86	1.9%	1,625,063.31	-5.7%	1,686,187	1,691,097	-0.3%
Metals	378,593	415,134.95	-8.8%	301,576.57	25.5%	396,069	351,673	12.6%
GRAND TOTAL	12,078,323	11,045,297.1	9.4%	11,097,329.13	8.8%	12,697,120.66	11,423,069.19	11.2%