

CME Group Exchange ADV Report - Monthly

December 2013

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	ADV DEC 2013	ADV DEC 2012	% CHG	ADV NOV 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Commodities and Alternative Investments Futures								
HDD SEASONAL STRIP	2	25	-90.5%	0	-	2	5	-55.4%
CDD SEASONAL STRIP	0	0	-	0	-	14	8	68.0%
CDD WEATHER	0	0	-	0	-	63	64	-1.9%
HDD WEATHER EUROPEAN	10	0	-	15	-36.5%	15	22	-32.8%
WKLY AVG TEMP	5	5	-4.8%	5	-4.8%	40	17	138.6%
HDD WEATHER	106	190	-44.2%	358	-70.4%	94	59	59.9%
HOUSING INDEX	0	0.9	-63.0%	1.15	-71.0%	1	1	-35.3%
USD CRUDE PALM OIL	0	0.75	-100.0%	0	-	4	1	241.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
MILK	1,458	912.1	59.8%	1,060.5	37.5%	1,166	1,164	0.2%
HDD EURO SEASONAL STRIP	0	12.5	-100.0%	0	-	4	8	-51.0%
CASH-SETTLED CHEESE	130	154.25	-15.5%	91.65	42.2%	142	119	19.2%
CAT WEATHER EUROPEAN	0	0	-	0	-	14	0	-
LIVE CATTLE	36,012	48,239.75	-25.3%	49,343.6	-27.0%	49,457	55,278	-10.5%
WOOD PULP	0	0	-	0	-	0	0	-
BUTTER CS	189	68.4	176.2%	95.6	97.6%	111	69	59.8%
LUMBER	718	1,576.9	-54.5%	555	29.3%	967	1,283	-24.6%
DRY WHEY	42	60.85	-31.8%	28.55	45.4%	45	47	-3.4%
CLASS IV MILK	251	11.2	2143.2%	144.6	73.7%	80	11	633.0%
NFD MILK	111	8	1282.1%	74.35	48.7%	48	21	125.3%
GSCI EXCESS RETURN FUT	19	60.2	-67.7%	8.5	128.6%	48	66	-27.4%
LEAN HOGS	31,562	33,013.15	-4.4%	41,687.95	-24.3%	44,750	45,304	-1.2%
FEEDER CATTLE	5,848	6,144.6	-4.8%	5,606.85	4.3%	6,624	7,101	-6.7%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,058	1,147.3	-7.8%	1,129.9	-6.4%	1,211	1,152	5.1%
WHEAT HRW	16,131	0	-	25,113.6	-35.8%	22,120	0	-
COCOA TAS	2	0.7	117.7%	0.9	69.3%	1	2	-48.5%
SUGAR 11	1	2.55	-64.5%	0.5	81.0%	3	4	-22.7%
COFFEE	0	0.3	58.7%	0.75	-36.5%	1	1	-6.4%
COTTON	1	0.85	12.0%	1.25	-23.8%	2	1	57.3%
MINI WHEAT	197	260.75	-24.6%	568.25	-65.4%	500	378	32.3%
CORN	144,715	167,673.85	-13.7%	384,759.6	-62.4%	255,248	289,266	-11.8%
SOYBEAN MEAL	77,793	61,725.7	26.0%	94,082.15	-17.3%	80,306	71,887	11.7%
SOYBEAN OIL	90,131	108,485.2	-16.9%	113,159.5	-20.4%	94,468	109,200	-13.5%
ROUGH RICE	1,064	2,029.1	-47.6%	521.55	104.0%	1,111	1,537	-27.7%
DOW-UBS COMMOD INDEX	1,262	1,145.4	10.2%	207.4	508.5%	765	523	46.2%
MINI SOYBEAN	1,018	913.05	11.4%	1,276.55	-20.3%	1,188	1,420	-16.4%
WHEAT	65,873	71,975.85	-8.5%	115,602.35	-43.0%	99,179	108,219	-8.4%
OATS	444	871.55	-49.1%	1,148.85	-61.4%	1,012	1,105	-8.4%
SOYBEAN	193,088	194,082.85	-0.5%	170,066.1	13.5%	185,401	205,698	-9.9%
MINI CORN	421	545.15	-22.8%	935.15	-55.0%	819	1,057	-22.5%
ETHANOL	471	1,378.1	-65.8%	551.25	-14.6%	1,185	1,308	-9.4%
OTC SP GSCI ER 3MTH SWAP	0	0	-	0	-	0	108	-100.0%
DOW-UBS COMMOD INDEX SWAP	0	0	-	0	-	7	3	149.1%
GRAIN BASIS SWAPS	0	265.05	-100.0%	2.4	-100.0%	164	953	-82.8%
FERTILIZER PRODUCTS	41	20.75	96.2%	66	-38.3%	41	17	151.0%
S&P GSCI ENHANCED ER SWAP	110	0	-	0	-	74	19	293.5%
OTC SP GSCI ER SWAP	58	104.1	-44.0%	0	-	18	104	-82.9%

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Commodities and Alternative Investments Futures								
DJ_UBS ROLL SELECT INDEX FUTUF	61	0	-	0	-	7	0	-
MALAYSIAN PALM SWAP	139	0	-	138	0.8%	59	0	-
Commodities and Alternative Investments Options								
HDD SEASONAL STRIP	83	262.5	-68.3%	88	-5.3%	152	193	-21.2%
CDD SEASONAL STRIP	0	0	-	0	-	155	142	9.5%
CDD WEATHER	0	0	-	0	-	28	43	-35.3%
HDD WEATHER EUROPEAN	24	0	-	0	-	6	4	50.6%
SBIN M HURR EVENT2	0	0	-	0	-	0	2	-100.0%
SEAS SNOWFALL	0	0	-	0	-	0	0	-
HDD WEATHER	35	0	-	100.5	-64.9%	21	50	-57.7%
LV CATL CSO	0	5.5	-100.0%	0	-	3	11	-69.1%
LN HOGS CSO	0	0	-	0	-	0	2	-80.6%
SBIN HURR	0	0	-	0	-	3	16	-81.2%
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	1,443	754.85	91.2%	791.2	82.4%	1,032	1,081	-4.5%
HDD EURO SEASONAL STRIP	24	75	-68.3%	25	-4.8%	44	113	-61.3%
CASH-SETTLED CHEESE	143	44.85	219.2%	113.1	26.6%	105	58	82.6%
LIVE CATTLE	9,786	8,540.9	14.6%	11,688.3	-16.3%	10,861	11,884	-8.6%
BUTTER CS	94	23.55	297.5%	55.95	67.3%	60	23	160.4%
LUMBER	65	47.6	37.6%	58.35	12.2%	62	32	93.2%
DRY WHEY	20	6.65	205.8%	26.05	-21.9%	14	6	147.7%
CLASS IV MILK	207	26.8	672.0%	203.1	1.9%	99	13	682.3%
NFD MILK	31	7.5	319.7%	33.95	-7.3%	25	12	108.8%
LEAN HOGS	6,104	5,324.7	14.6%	6,512	-6.3%	6,335	6,310	0.4%
FEEDER CATTLE	857	567.15	51.0%	977.15	-12.3%	853	866	-1.5%
MLK MID	12	6.95	76.1%	7.5	63.2%	4	7	-34.3%
WHEAT HRW	652	0	-	1,181.4	-44.8%	805	0	-
JULY-DEC WHEAT CAL SPRD	23	0.3	7519.1%	1.5	1423.8%	29	23	28.2%
CORN	45,660	75,832.6	-39.8%	104,490.05	-56.3%	93,390	105,137	-11.2%
SOYBEAN MEAL	6,539	6,429.3	1.7%	12,631.55	-48.2%	8,111	6,624	22.4%
SOYBEAN OIL	2,896	6,396.15	-54.7%	4,319.75	-33.0%	5,667	8,746	-35.2%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	1	7	-80.1%
DEC-JULY CORN CAL SPRD	0	0.1	-100.0%	7	-100.0%	2	10	-77.2%
DEC-DEC CORN CAL SPRD	0	0	-	20	-100.0%	9	19	-54.4%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	4	-95.5%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0.05	-100.0%	0	-	3	10	-73.3%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	2	0	1033.0%
ROUGH RICE	75	41.35	82.2%	69.3	8.7%	68	56	22.1%
WHEAT	17,256	16,995.95	1.5%	17,793.95	-3.0%	18,268	20,865	-12.4%
WHEAT-CORN ICSO	0	0	-	42.05	-99.9%	7	1	815.4%
CORN NEARBY+2 CAL SPRD	20	129.45	-84.6%	94.55	-78.8%	623	279	123.3%
SOYBN NEARBY+2 CAL SPRD	43	6.5	554.2%	39.9	6.6%	41	3	1097.7%
WHEAT NEARBY+2 CAL SPRD	182	143.1	27.3%	95.15	91.4%	137	182	-24.8%
SOY OIL NEARBY+2 CAL SPRD	19	0	-	3	542.9%	8	13	-33.9%

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Commodities and Alternative Investments Options								
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	50	87.7	-43.3%	28.25	76.1%	369	411	-10.2%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	9	-100.0%
JULY-NOV SOYBEAN CAL SPRD	37	2.5	1366.7%	1.25	2833.3%	238	378	-37.2%
OATS	87	175.4	-50.4%	143	-39.1%	125	89	39.7%
SOYBEAN	38,756	54,357.05	-28.7%	50,517.75	-23.3%	58,574	72,736	-19.5%
JULY-DEC SOY OIL CAL SPRD	0	0.5	-100.0%	0	-	2	0	669.6%
SOYBEAN CRUSH	17	9.2	82.2%	6.35	164.0%	13	5	156.9%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
SOYBEAN CORN RATIO	0	0	-	0	-	0	1	-100.0%
MAR-DEC CORN CAL SPRD	20	0	-	5	290.5%	2	0	-
MAR-JULY WHEAT CAL SPRD	6	0	-	2.75	125.1%	1	0	-
FX Futures								
RMB EURO	0	0	-	0	-	0	0	-
TURKISH LIRA	139	696.25	-80.0%	148.75	-6.3%	180	155	16.1%
TURKISH LIRA (EU)	155	263.5	-41.1%	30.05	416.1%	110	119	-7.9%
JAPANESE YEN	137,169	131,939.3	4.0%	118,990.15	15.3%	169,691	92,967	82.5%
KOREAN WON	39	49.3	-20.4%	34.05	15.2%	21	32	-35.3%
CD/JY CROSS RATES	8	10.15	-19.3%	7.9	3.7%	5	6	-24.0%
CANADIAN DOLLAR	69,293	76,542.65	-9.5%	49,301.7	40.5%	69,158	90,116	-23.3%
AD/NE CROSS RATES	1	1.15	-13.0%	0.9	11.1%	3	2	26.8%
BRITISH POUND	103,502	107,630.2	-3.8%	96,842.5	6.9%	116,023	103,424	12.2%
RUSSIAN RUBLE	918	1,399.65	-34.4%	1,494.8	-38.6%	972	1,241	-21.6%
SWISS FRANC	33,603	30,230.55	11.2%	31,627.75	6.2%	35,959	39,175	-8.2%
NEW ZEALND DOLLAR	12,286	16,721.9	-26.5%	12,584.55	-2.4%	14,358	14,449	-0.6%
BP/JY CROSS RATES	210	231.9	-9.6%	154.05	36.0%	124	126	-1.9%
SHEKEL	79	53.6	46.6%	26.2	199.9%	38	37	4.0%
E-MICRO USD/CAD	0	0	-	0	-	0	5	-98.5%
E-MICRO GBP/USD	1,196	859.45	39.1%	1,407	-15.0%	1,540	1,443	6.8%
E-MICRO USD/CHF	0	0	-	0	-	0	3	-100.0%
E-MICRO EUR/USD	6,261	4,896.2	27.9%	7,018.95	-10.8%	7,996	6,535	22.4%
E-MICRO USD/JPY	0	1.5	-84.1%	0.1	138.1%	0	42	-99.1%
E-MICRO AUD/USD	1,547	651.7	137.4%	1,521.95	1.6%	1,563	946	65.2%
AUSTRALIAN DOLLAR	86,443	105,875.45	-18.4%	85,672.25	0.9%	104,493	129,357	-19.2%
E-MINI JAPANESE YEN	576	770.7	-25.3%	598.45	-3.8%	1,326	486	172.6%
EFX/JY CROSS RATES	3,287	2,566.3	28.1%	2,052.9	60.1%	3,588	1,455	146.6%
RMB USD	151	21.25	610.1%	77.6	94.5%	75	16	364.7%
EFX/BP CROSS RATES	3,393	2,786.8	21.7%	2,055.6	65.0%	2,933	1,822	61.0%
EFX/SF CROSS RATES	2,411	2,304.6	4.6%	679.55	254.9%	1,771	1,315	34.6%
INDIAN RUPEE	201	0	-	311.75	-35.6%	659	0	-
EC/SEK CROSS RATES	36	15	136.8%	5.15	589.8%	14	14	-0.2%
S.AFRICAN RAND	655	1,628.9	-59.8%	270.65	141.9%	562	648	-13.4%
MEXICAN PESO	40,863	59,954.45	-31.8%	29,986	36.3%	41,169	45,387	-9.3%
EURO FX	189,571	222,023.55	-14.6%	202,383.95	-6.3%	243,197	266,434	-8.7%
SF/JY CROSS RATES	2	13.2	-87.4%	0.6	177.8%	8	16	-50.1%
EC/CD CROSS RATES	88	50.3	75.4%	16.4	438.0%	38	34	12.3%
EC/NOK CROSS RATES	11	18.9	-41.8%	8.6	27.9%	8	13	-35.1%

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FX Futures								
EC/AD CROSS RATES	71	62.45	13.0%	20.65	241.8%	48	38	28.5%
BP/SF CROSS RATES	23	6.6	254.3%	11.15	109.7%	13	88	-85.5%
E-MINI EURO FX	4,508	3,767.4	19.6%	3,809.05	18.3%	4,124	3,996	3.2%
MICRO JPY/USD	504	220	128.9%	454.15	10.9%	703	185	280.1%
MICRO CAD/USD	274	165.65	65.5%	243.7	12.5%	237	180	32.0%
MICRO CHF/USD	181	180.6	0.2%	167.9	7.8%	244	180	35.5%
RMB JY	0	0	-	0	-	0	0	-100.0%
POLISH ZLOTY (EC)	367	390.3	-6.0%	76.1	382.1%	176	166	6.4%
AD/JY CROSS RATES	262	293.2	-10.6%	106.45	146.3%	126	98	28.3%
AD/CD CROSS RATES	3	5.25	-45.6%	5.25	-45.6%	5	6	-21.2%
HUNGARIAN FORINT (US)	9	8.15	5.2%	1.35	534.9%	62	3	1883.2%
CZECK KORUNA (EC)	45	0	-	0	-	37	0	155632.9%
POLISH ZLOTY (US)	197	366.55	-46.1%	157.95	25.0%	78	88	-11.8%
SKR/USD CROSS RATES	52	14	271.8%	39.25	32.6%	53	17	213.3%
HUNGARIAN FORINT (EC)	2	0	-	4.65	-56.0%	78	0	283136.1%
CZECK KORUNA (US)	6	0	-	0	-	23	0	5016.5%
NKR/USD CROSS RATE	78	52.1	49.1%	56.8	36.7%	55	32	70.8%
BRAZIL REAL	594	1,098	-45.9%	918.2	-35.3%	1,402	667	110.1%
EURO QUARTERLY VARIANCE FUTU	0	0	-	0	-	2	0	-
FCXRX	11	0	-	7.9	35.6%	2	0	-
FX Options								
AUSTRALIAN DLR (EU)	15	6.5	129.3%	16.1	-7.4%	57	11	402.9%
JAPANESE YEN	12,073	15,236.8	-20.8%	14,328	-15.7%	14,622	6,090	140.1%
EURO FX (EU)	166	418.3	-60.3%	316.3	-47.5%	287	223	28.9%
CANADIAN DOLLAR	5,531	2,743.9	101.6%	4,651.8	18.9%	4,379	3,122	40.3%
BRITISH POUND	8,863	3,636	143.8%	10,671.2	-16.9%	7,309	2,608	180.3%
RUSSIAN RUBLE	0	59.3	-100.0%	0	-	5	5	0.4%
CANADIAN DOLLAR (EU)	19	50.2	-62.8%	91.9	-79.7%	58	110	-47.7%
SWISS FRANC (EU)	2	25.05	-90.1%	19.2	-87.1%	24	9	163.9%
SWISS FRANC	636	280.1	127.0%	826.35	-23.0%	697	267	160.9%
BRITISH POUND (EU)	42	41.1	1.5%	69.05	-39.6%	116	36	221.5%
NEW ZEALND DOLLAR	0	0	-	0	-	0	0	522.8%
AUSTRALIAN DOLLAR	6,725	4,538.45	48.2%	7,935.75	-15.3%	6,896	4,758	44.9%
EFX/JY CROSS RATES	0	0	-	0	-	10	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	0	0	-	2.5	-100.0%	11	3	280.6%
EURO FX	24,796	22,272.85	11.3%	27,533.75	-9.9%	25,644	24,047	6.6%
JAPANESE YEN (EU)	88	24.5	257.4%	62.3	40.6%	132	17	685.2%

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Equity Index Futures								
DJ US REAL ESTATE	572	201.75	183.6%	178.45	220.6%	208	56	274.2%
E-MINI NASDAQ 100	239,538	275,302.1	-13.0%	214,042.6	11.9%	235,687	251,110	-6.1%
S&P ENERGY SECTOR	332	221.45	49.8%	354.45	-6.4%	328	100	228.3%
S&P MATERIALS SECTOR	99	206.3	-51.9%	30.7	223.1%	90	83	9.2%
S&P FINANCIAL SECTOR	299	230.45	29.9%	43.25	592.0%	198	97	104.7%
S&P HEALTH CARE SECTOR	175	299.6	-41.5%	26.6	559.1%	182	101	80.6%
S&P INDUSTRIAL SECTOR	132	183.35	-27.7%	73.9	79.3%	94	110	-15.1%
S&P UTILITIES SECTOR	445	162.2	174.6%	123.65	260.2%	201	99	103.1%
S&P TECHNOLOGY SECTOR	303	192.25	57.6%	84.7	257.8%	160	98	62.8%
S&P CONSUMER DSCRTNRY SECTO	192	193.8	-0.7%	109.4	75.9%	86	63	36.7%
S&P 500	26,903	37,244.4	-27.8%	6,820.8	294.4%	16,494	19,892	-17.1%
E-MICRO NIFTY	0	0	-	0	-	0	12	-98.4%
E-MINI NIFTY	0	0	-	0	-	0	0	-100.0%
BESPOKE CUSTOM INDEXES	0	0	-	0	-	0	0	-100.0%
NASDAQ	1,005	1,485.3	-32.3%	501.85	100.3%	929	1,313	-29.3%
E-MINI MIDCAP	28,593	30,635.45	-6.7%	16,931.65	68.9%	22,228	25,838	-14.0%
NIKKEI 225 (\$) STOCK	18,939	13,327.8	42.1%	12,505.4	51.4%	18,575	6,681	178.0%
NIKKEI 225 (YEN) STOCK	46,088	25,042.35	84.0%	45,769.9	0.7%	46,795	22,682	106.3%
IBOVESPA INDEX	47	74.6	-36.7%	31.1	51.7%	115	13	756.1%
S&P 600 SMALLCAP EMINI	1	6.55	-84.0%	0.65	61.2%	1	7	-79.8%
S&P CONSUMER STAPLES SECTOR	331	315.8	4.7%	81.3	306.8%	171	101	69.4%
E-MINI S&P500	1,620,404	1,871,626.25	-13.4%	1,434,460.15	13.0%	1,794,807	1,874,620	-4.3%
S&P 500/VALUE	12	5.15	131.2%	0.1	11804.8%	3	2	41.0%
S&P 500 GROWTH	10	7.05	40.5%	0.15	6503.2%	3	2	32.5%
S&P 400 MIDCAP	102	90.7	12.2%	20.3	401.3%	82	96	-13.9%
\$25 DJ	0	0.4	-88.1%	0.2	-76.2%	0	0	213.7%
MINI \$5 DOW	118,891	128,015	-7.1%	124,698.9	-4.7%	140,670	122,142	15.2%
DJIA	1,135	1,515.95	-25.2%	200.45	466.0%	662	801	-17.4%
Equity Index Options								
E-MINI NASDAQ 100	6,263	2,460.15	154.6%	5,631.35	11.2%	3,530	3,000	17.7%
S&P 500	18,377	23,807.75	-22.8%	19,591.3	-6.2%	27,721	27,536	0.7%
EOW4 EMINI S&P 500	27,773	13,276.15	109.2%	25,785.45	7.7%	23,165	11,813	96.1%
EOW2 S&P 500	3,454	894.75	286.1%	3,499.55	-1.3%	2,146	782	174.2%
EOW1 EMINI S&P 500	32,761	24,802.2	32.1%	19,998.4	63.8%	23,534	11,497	104.7%
NASDAQ	0	0	-	1.05	-90.9%	2	1	37.4%
EOW1 S&P 500	2,367	347.5	581.2%	1,957.65	20.9%	1,349	332	306.6%
E-MINI MIDCAP	11	0.05	22852.4%	10.35	10.9%	6	2	215.5%
EOM S&P 500	3,467	3,468.35	0.0%	3,729.75	-7.0%	3,331	3,152	5.7%
EOM EMINI S&P	38,565	31,630.15	21.9%	36,256.65	6.4%	30,136	20,143	49.6%
EOW2 EMINI S&P 500	35,641	19,207.35	85.6%	24,725.65	44.1%	23,019	13,902	65.6%
E-MINI S&P500	213,165	174,831.7	21.9%	214,459.05	-0.6%	224,768	141,211	59.2%
MINI \$5 DOW	660	727.1	-9.2%	502.15	31.5%	723	387	86.7%
DJIA	2	4.45	-61.5%	0.9	90.5%	18	5	238.9%

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Interest Rate Futures								
5-YR SWAP RATE	4,937	428.5	1052.1%	2,594.9	90.2%	2,048	34	5947.0%
2-YR SWAP RATE	145	223.75	-35.4%	78.85	83.3%	298	18	1583.0%
10-YR SWAP RATE	6,321	612.3	932.3%	2,493.05	153.5%	2,705	48	5487.8%
EURO BONDS	0	0	-	0	-	0	34	-99.5%
1-MONTH EURODOLLAR	4	25.4	-85.4%	35	-89.4%	45	438	-89.6%
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	1,985,400	1,310,539.3	51.5%	1,971,124.45	0.7%	2,052,580	1,685,527	21.8%
7-YR SWAP	0	0	-	0	-	0	14	-100.0%
30-YR BOND	245,967	305,480.5	-19.5%	385,609.95	-36.2%	388,743	362,629	7.2%
5-YR SWAP	0	1,523.75	-100.0%	0	-	315	1,084	-70.9%
5-YR NOTE	502,077	427,447.75	17.5%	819,872.45	-38.8%	695,747	527,045	32.0%
10-YR NOTE	847,628	773,655.95	9.6%	1,373,188.4	-38.3%	1,293,366	1,047,419	23.5%
2-YR NOTE	145,091	156,379.6	-7.2%	299,108.85	-51.5%	229,428	217,821	5.3%
30-YR SWAP RATE	606	90.8	567.7%	174.5	247.4%	354	7	4828.3%
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	65,614	47,116.6	39.3%	133,065.3	-50.7%	83,928	65,455	28.2%
30-YR SWAP	0	0.2	-100.0%	0	-	1	6	-86.6%
FED FUND	18,859	23,190.05	-18.7%	12,901.5	46.2%	18,452	25,399	-27.4%
10-YR SWAP	0	1,692.9	-100.0%	0	-	502	887	-43.4%
Interest Rate Options								
EURO MIDCURVE	575,788	230,767.15	149.5%	385,581.1	49.3%	484,761	360,432	34.5%
TOMMI MIDCURVE	0	0	-	0	-	0	14	-100.0%
EURODOLLARS	76,016	39,072.4	94.6%	98,544.8	-22.9%	110,403	190,830	-42.1%
FLEX 30-YR BOND	0	40	-100.0%	0	-	0	74	-100.0%
FLEX 10-YR NOTE	0	0	-	0	-	2	5	-65.1%
30-YR BOND	51,177	60,915.45	-16.0%	80,648.4	-36.5%	75,896	69,837	8.7%
5-YR NOTE	99,040	36,754.35	169.5%	84,337.2	17.4%	96,574	40,679	137.4%
10-YR NOTE	384,258	215,541.95	78.3%	364,348.6	5.5%	358,735	221,622	61.9%
2-YR NOTE	1,750	9,599.2	-81.8%	2,694.85	-35.1%	7,653	12,577	-39.1%
ULTRA T-BOND	128	329.15	-61.0%	668.65	-80.8%	350	256	36.6%
FED FUND	69	249	-72.2%	0	-	215	4,201	-94.9%
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	-
TENNESSEE 500 LEG NG SWIN	0	0	-	0	-	0	0	-
ELEC ERCOT OFF PEAK	280	5,242	-94.7%	2,448	-88.6%	1,175	1,916	-38.7%
RBOB GAS	35	452.8	-92.2%	24.85	41.8%	354	293	20.8%
ELEC ERCOT DLY PEAK	16	286.25	-94.5%	21	-25.2%	45	79	-42.6%

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Energy Futures								
ERCOT NORTH ZMCPE 5MW OFFPE/	0	1,170	-100.0%	5,562	-100.0%	1,065	734	45.2%
ERCOT NORTH ZMCPE 5MW PEAK	0	63.75	-100.0%	127.5	-100.0%	66	79	-16.7%
ERCOT HOUSTON Z MCPE 5MW PEAK	0	0	-	0	-	0	2	-100.0%
SINGAPORE JET KERO VS. GASOIL	0	2.5	-100.0%	15	-100.0%	11	9	31.7%
PETRO OUTRIGHT EURO	260	226.95	14.7%	361.3	-27.9%	352	203	73.6%
MONT BELVIEU LDH PROPANE OPIS	19	3.4	461.6%	2.5	663.8%	15	12	17.0%
MONT BELVIEU ETHANE OPIS BALM	0	12	-100.0%	0	-	0	4	-96.8%
CONWAY NATURAL GASOLINE (OPIS)	2	0.5	242.9%	1.55	10.6%	0	5	-91.4%
PETROCHEMICALS	78	69.45	12.1%	82.4	-5.5%	157	143	9.5%
CONWAY PROPANE 5 DECIMALS SW	59	20.1	195.7%	28.3	110.0%	34	71	-52.0%
CONWAY NORMAL BUTANE (OPIS) S	0	0	-	7.4	-100.0%	4	3	40.0%
MONT BELVIEU NORMAL BUTANE B/	38	10.5	265.5%	6.45	495.1%	17	11	47.0%
MONT BELVIEU NATURAL GASOLINE	28	0.9	2974.1%	10	176.7%	9	3	211.3%
IN DELIVERY MONTH CER	0	77.5	-100.0%	0	-	0	26	-100.0%
IN DELIVERY MONTH EUA	681	1,176.6	-42.1%	960	-29.1%	1,597	626	155.0%
WTS (ARGUS) VS WTI SWAP	26	0	-	77.25	-66.9%	58	1	4807.3%
ISO NEW ENGLAND PK LMP	0	2.9	-100.0%	12.8	-100.0%	12	100	-88.3%
ELEC NYISO OFF-PEAK	0	0	-	509.25	-100.0%	357	111	221.7%
ELEC MISO PEAK	0	0	-	30.45	-100.0%	29	9	211.4%
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-	3	0	1146.6%
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	-	7	22	-68.7%
TEXAS EAST W LOUISIANA NG	0	0	-	0	-	0	12	-100.0%
ONEOK OKLAHOMA NG BASIS	0	1.55	-100.0%	12.4	-100.0%	6	10	-40.0%
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-	10	0	-
NYISO ZONE C 5MW D AH O P	1,120	260.4	330.1%	0	-	270	1,533	-82.4%
PJM NI HUB 5MW REAL TIME	1,865	2,053.5	-9.2%	956.55	95.0%	5,032	3,622	38.9%
NYISO ZONE J 5MW D AH O P	446	237	88.1%	102	337.0%	1,801	251	618.2%
NYISO ZONE J 5MW D AH PK	0	86.95	-100.0%	73.5	-100.0%	167	51	229.3%
NEPOOL W CNT MASS 5MW D A	0	940.8	-100.0%	0	-	168	544	-69.2%
PJM COMED 5MW D AH PK	0	190.5	-100.0%	0	-	26	28	-7.6%
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	-	0	-	56	6	888.3%
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-	3	5	-45.1%
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-	0	49	-100.0%
NYISO ZONE C 5MW D AH PK	61	0	-	0	-	27	85	-67.9%
PETRO CRCKS & SPRDS NA	948	1,719.4	-44.8%	1,410.6	-32.8%	1,457	1,532	-4.9%
SINGAPORE GASOIL	97	10.65	813.9%	115.4	-15.7%	94	46	104.0%
PETRO OUTRIGHT NA	474	121.4	290.4%	605.5	-21.7%	351	63	456.2%
CRUDE OIL SPRDS	0	22	-100.0%	0	-	3	189	-98.3%
RBOB GASOLINE BALMO CLNDR	42	97.55	-56.7%	43.15	-2.1%	51	57	-11.4%
GASOLINE UP-DOWN BALMO SW	24	17	42.9%	33.25	-27.0%	25	22	15.2%
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	0	0	-	7.75	-100.0%	28	23	20.7%
NATURAL GAS PHY	391,668	318,779.25	22.9%	280,910.2	39.4%	334,454	374,702	-10.7%

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Energy Futures								
CRUDE OIL OUTRIGHTS	92	254.3	-63.7%	254.85	-63.8%	294	206	43.0%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	756	-100.0%
ELEC FINSETTLED	0	0	-	0	-	0	23	-100.0%
PETRO CRK&SPRD EURO	168	226.35	-25.8%	362.6	-53.7%	278	144	93.2%
FREIGHT MARKETS	0	0	-	0	-	0	0	100.8%
NYMEX OMAN CRUDE PRODUCTS	0	0	-	0	-	0	2	-100.0%
PLASTICS	8	24	-66.3%	17.5	-53.7%	17	15	8.6%
NYH NO 2 CRACK SPREAD CAL	223	55.65	300.5%	795.35	-72.0%	264	103	156.0%
TRANSCO ZONE 6 BASIS SWAP	1	0	-	34.4	-97.2%	11	15	-30.8%
NYISO A	62	29.6	109.1%	83.8	-26.1%	67	43	55.2%
MINY NATURAL GAS	1,455	1,386	5.0%	1,130.95	28.6%	1,265	1,722	-26.5%
HEATING OIL PHY	112,368	122,039.65	-7.9%	130,426.7	-13.8%	129,959	142,639	-8.9%
DOMINION TRANSMISSION INC	130	12.4	946.9%	145.2	-10.6%	85	103	-17.0%
TCO BASIS SWAP	0	0	-	0	-	9	5	59.8%
PJM MONTHLY	289	677.55	-57.4%	271.6	6.4%	141	609	-76.9%
EL PASO PERMIAN INDEX SWA	0	0	-	0	-	0	0	-
WAHA INDEX SWAP FUTURE	0	6.2	-100.0%	0	-	0	63	-100.0%
NY HARBOR HEAT OIL SWP	227	240.6	-5.5%	277.25	-18.0%	256	546	-53.2%
EASTERN RAIL DELIVERY CSX	345	184.5	87.0%	472.25	-26.9%	458	287	59.7%
HTG OIL	0	195.05	-100.0%	1.9	-100.0%	192	160	20.3%
EUROPE 3.5% FUEL OIL MED	1	5.2	-71.6%	1.75	-15.6%	2	4	-54.2%
AEP-DAYTON HUB DAILY	0	0	-	0	-	1	0	42.5%
PJM OFF-PEAK LMP SWAP FUT	172	59.2	191.0%	67.3	156.0%	282	141	99.5%
AEP-DAYTON HUB OFF-PEAK M	11	42.45	-73.1%	26	-56.0%	15	59	-74.6%
DOMINION TRAN INC - APP I	0	0	-	0	-	1	5	-72.3%
TENNESSEE ZONE 0 BASIS SW	0	18	-100.0%	0	-	6	10	-43.3%
NEW YORK HUB ZONE J PEAK	0	0	-	5.95	-100.0%	0	0	-
TD3 MEG TO JAPAN 250K MT	0	2.25	-78.8%	0	-	1	21	-93.9%
FUELOIL SWAP:CARGOES VS.B	27	87.65	-69.2%	41.45	-34.9%	62	150	-58.4%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-	0	0	-100.0%
MINY HTG OIL	1	0.3	138.1%	0.4	78.6%	1	1	-18.2%
BRENT CALENDAR SWAP	302	409.9	-26.2%	234.35	29.1%	452	882	-48.8%
EURO GASOIL 10PPM VS ICE	9	9.15	2.0%	4.8	94.4%	17	15	17.0%
WTI-BRENT CALENDAR SWAP	757	317.95	138.2%	2,190.1	-65.4%	1,385	330	319.7%
CENTERPOINT BASIS SWAP	1	21.4	-93.5%	0	-	18	51	-65.1%
PJM NILL DA OFF-PEAK	150	4,285.15	-96.5%	671.55	-77.7%	1,620	1,584	2.3%
PANHANDLE INDEX SWAP FUTU	0	12.4	-100.0%	0	-	2	11	-83.0%
PJM NILL DA PEAK	29	313.55	-90.7%	85.6	-66.0%	99	153	-34.8%
CIN HUB 5MW REAL TIME PK	15	16.25	-5.6%	1,051	-98.5%	214	82	161.9%
MINY WTI CRUDE OIL	5,394	5,323.8	1.3%	7,368.45	-26.8%	7,003	8,289	-15.5%
JAPAN C&F NAPHTHA SWAP	35	169.55	-79.2%	68.05	-48.1%	93	116	-19.9%
LLS (ARGUS) VS WTI SWAP	514	177.9	189.0%	860.05	-40.2%	838	132	533.5%
CARBON CER EURO	0	0	-	0	-	0	0	-
RBOB PHY	109,459	117,508.75	-6.9%	138,855.8	-21.2%	136,787	144,679	-5.5%
NEPOOL RHD ISLD 5MW D AH	0	0	-	127.5	-100.0%	15	4	277.6%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-	0	796	-100.0%
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-	39	0	-
CIN HUB 5MW REAL TIME O P	464	675.2	-31.3%	4,897.6	-90.5%	3,670	1,549	136.8%
ULSD UP-DOWN(ARGUS) SWAP	0	0	-	0	-	0	0	-100.0%
LTD NAT GAS	12,192	3,960.3	207.9%	8,337.05	46.2%	9,483	3,647	160.0%

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Energy Futures								
NORTHWEST ROCKIES BASIS S	0	6.1	-100.0%	1.4	-100.0%	21	67	-68.3%
SINGAPORE 380CST BALMO	4	9.1	-58.1%	3.45	10.4%	5	4	15.2%
PJM BGE DA OFF-PEAK	0	0	-	0	-	130	130	0.5%
ULSD 10PPM CIF MED VS ICE	1	0.5	61.9%	0	-	5	9	-41.3%
GULF COAST JET FUEL CLNDR	26	6.5	297.8%	0	-	51	64	-20.4%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-	0	0	-
SINGAPORE GASOIL SWAP	315	418.6	-24.9%	390.45	-19.4%	573	566	1.2%
CHICAGO ULSD PL VS HO SPR	36	7.9	352.1%	8.3	330.3%	19	6	236.1%
CIN HUB 5MW D AH PK	0	166.75	-100.0%	135.9	-100.0%	83	48	73.5%
PJM AD HUB 5MW REAL TIME	3,579	5,504.8	-35.0%	8,947.25	-60.0%	8,556	3,234	164.6%
TC5 RAS TANURA TO YOKOHAM	0	28.25	-99.2%	0.25	-4.8%	4	10	-53.4%
Sumas Basis Swap	4	42.85	-89.8%	21.2	-79.3%	14	27	-49.8%
RBOB CRACK SPREAD	117	13.3	777.2%	282.1	-58.6%	75	29	157.0%
NGPL TEX/OK	24	775.5	-96.9%	0	-	18	97	-82.0%
EURO GASOIL 10 CAL SWAP	0	0.2	-76.2%	0.3	-84.1%	2	0	359.3%
HENRY HUB INDEX SWAP FUTU	156	6.2	2419.2%	93	67.9%	421	247	70.4%
WTI-BRENT BULLET SWAP	106	18	488.9%	287.3	-63.1%	74	10	618.8%
NYISO J OFF-PEAK	1	5.8	-83.6%	6	-84.1%	4	12	-64.7%
EAST/WEST FUEL OIL SPREAD	40	96.05	-58.9%	50.55	-21.8%	61	171	-64.5%
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	0	-	0	-	0	1	-100.0%
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-	1	3	-68.8%
ROCKIES KERN OPAL - NW IN	0	0	-	0	-	0	2	-100.0%
CARBON EUA EMISSIONS EURO	0	0	-	0	-	2	0	-
APPALACHIAN COAL (PHY)	257	200.25	28.4%	132.6	93.9%	336	320	5.0%
WTI CALENDAR	1,832	1,669.5	9.7%	1,377.35	33.0%	1,658	1,814	-8.6%
CINERGY HUB PEAK MONTH	0	28.1	-100.0%	0	-	5	32	-85.5%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-	0	0	-66.5%
RBOB CALENDAR SWAP	230	263.75	-12.7%	217.25	6.0%	380	490	-22.4%
AEP-DAYTON HUB MTHLY	0	57.35	-100.0%	36.5	-100.0%	24	67	-64.8%
CRUDE OIL PHY	456,476	426,210.1	7.1%	528,429.55	-13.6%	586,074	555,461	5.5%
N ILLINOIS HUB MTHLY	2	40.8	-95.3%	18	-89.4%	14	44	-68.2%
RBOB (PLATTS) CAL SWAP	0	0	-	0	-	0	1	-100.0%
LL JET (OPIS) SWAP	0	0	-	0	-	0	0	-
NEW YORK ETHANOL SWAP	40	28.25	41.6%	15.9	151.6%	43	33	28.6%
LA CARB DIESEL (OPIS)	0	0	-	4.55	-100.0%	2	2	-35.2%
GASOIL BULLET SWAP	0	0	-	0	-	0	1	-100.0%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-	3	45	-93.9%
EURO PROPANE CIF ARA SWA	12	14.9	-19.1%	23.85	-49.5%	34	44	-24.1%
LA CARBOB GASOLINE(OPIS)S	22	4.25	426.6%	3.75	496.8%	50	19	166.5%
OPIS PHYSICAL NATURAL GASOLINE	0	0	-	0	-	0	1	-100.0%
MCCLOSKEY ARA ARGS COAL	2,909	1,777.75	63.7%	4,233.6	-31.3%	3,927	1,029	281.8%
MCCLOSKEY RCH BAY COAL	697	521.25	33.7%	1,102	-36.8%	1,105	256	331.4%
MGF FUT	0	0	-	0	-	0	0	141.0%
MNC FUT	143	23.5	507.7%	217.3	-34.3%	133	19	591.1%
DLY GAS EURO-BOB OXY	0	0	-	0	-	0	0	-100.0%
MGN1 SWAP FUT	2	10.1	-81.1%	5	-61.9%	3	1	152.1%
UCM FUT	0	0	-	3.2	-100.0%	1	0	-
NCN FUT	0	0	-	0	-	0	0	-100.0%

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Energy Futures								
MJC FUT	2	0	-	0	-	4	4	7.8%
HEATING OIL VS ICE GASOIL	348	78.75	342.1%	404.45	-13.9%	328	209	57.1%
UP DOWN GC ULSD VS NMX HO	2,108	1,802.9	16.9%	2,970.65	-29.0%	2,621	2,175	20.5%
HOUSTON SHIP CHANNEL BASI	0	14.4	-100.0%	0	-	7	80	-91.5%
FUEL OIL CRACK VS ICE	363	627.8	-42.2%	559.95	-35.2%	762	1,232	-38.1%
NGPL TEXOK INDEX	0	0	-	0	-	0	1	-100.0%
NATURAL GAS	3,210	403.55	695.4%	1,224.9	162.1%	862	323	166.5%
N ROCKIES PIPE SWAP	0	0	-	0	-	1	0	-
SOCAL PIPE SWAP	0	0	-	0	-	0	1	-68.6%
PANHANDLE PIPE SWAP	0	0	-	0	-	1	0	-
GAS EURO-BOB OXY NWE BARGES	700	814.7	-14.1%	1,094	-36.1%	987	863	14.3%
MONT BELVIEU NATURAL GASOLINE	101	37.15	172.6%	69.65	45.4%	105	149	-29.5%
ONTARIO POWER SWAPS	100	2,743	-96.4%	962.5	-89.7%	931	319	192.3%
DAILY PJM	0	0	-	0	-	29	2	1707.9%
BRENT OIL LAST DAY	41,632	3,235.7	1186.7%	41,923.95	-0.7%	36,567	4,589	696.8%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	0	0	-
GASOIL 0.1 CARGOES CIF NE	0	0	-	0	-	0	0	109.1%
GC ULSD VS GC JET SPREAD	0	0	-	0	-	1	0	-
MARS (ARGUS) VS WTI TRD M	0	1.55	-100.0%	4.65	-100.0%	6	27	-77.1%
MARS (ARGUS) VS WTI SWAP	82	0	-	169.5	-51.4%	99	7	1303.0%
SINGAPORE JET KERO BALMO	0	0	-	5	-100.0%	4	8	-49.8%
WTS (ARGUS) VS WTI TRD MT	46	10.5	341.7%	45	3.1%	44	11	294.8%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	1	5	-82.5%
EURO 1% FUEL OIL NEW BALM	1	0	-	2	-26.2%	3	2	16.0%
BRENT CFD SWAP	0	25.7	-100.0%	0	-	6	24	-76.9%
PREMIUM UNLD 10P FOB MED	6	23.7	-72.7%	16.2	-60.0%	21	23	-6.2%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	-49.8%
3.5% FUEL OIL CID MED SWA	0	0	-	0.15	-100.0%	1	0	341.7%
JET FUEL CRG CIF NEW VS I	0	0	-	0.5	-4.8%	0	0	-37.2%
ARGUS PROPAN FAR EST INDE	7	12.85	-44.8%	9.75	-27.2%	13	20	-33.9%
ULSD 10PPM CIF VS ICE GAS	0	0	-	0	-	0	1	-69.6%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH PK	73	357.35	-79.5%	588.2	-87.6%	391	102	284.2%
GASOIL 0.1 BRGS FOB VS IC	2	0	-	0	-	0	0	75.1%
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	7	0	-	0	-	1	56	-97.9%
GULF COAST ULSD CRACK SPR	224	0	-	186	20.4%	144	177	-18.4%
USGC UNL 87 CRACK SPREAD	40	0	-	45	-10.1%	27	13	114.9%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-	0	0	260.6%
TENNESSEE 800 LEG NG BASI	0	0	-	0	-	26	18	45.0%
NEPOOL W CNTR M 5MW D AH	0	51	-100.0%	0	-	9	34	-72.9%
DATED TO FRONTLINE BRENT	13	117.8	-88.7%	81	-83.5%	112	149	-24.9%
PJM APS ZONE DA PEAK	0	0	-	0	-	9	0	-
PJM DPL DA OFF-PEAK	0	0	-	0	-	0	400	-100.0%
PJM BGE DA PEAK	0	0	-	0	-	7	23	-69.5%
PJM PPL DA PEAK	25	13.2	90.5%	0	-	14	6	134.5%
PJM EASTERNH DA PEAK	0	0	-	0	-	0	0	-
PJM JCPL DA PEAK	0	0	-	0	-	5	19	-73.8%
PJM EASTERNH DA OFF-PEAK	0	0	-	0	-	0	0	-

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Energy Futures								
PJM PSEG DA PEAK	0	0	-	0	-	1	77	-98.7%
PJM PSEG DA OFF-PEAK	0	0	-	0	-	19	1,275	-98.5%
PJM WESTH RT PEAK	648	47.85	1254.4%	786.75	-17.6%	577	223	158.9%
ALGONQUIN CITYGATES BASIS	155	0	-	137.6	12.9%	24	42	-42.5%
TENNESSEE ZONE 0 NG INDE	0	62	-100.0%	0	-	0	7	-100.0%
MICHCON NG INDEX SWAP	0	0	-	0	-	8	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	7.5	-100.0%	0	-	0	1	-99.7%
ULSD 10PPM CIF MED SWAP	0	0	-	0.45	-100.0%	0	0	-84.9%
POLYPROPYLENE FUTURES	0	0	-	0	-	0	0	-100.0%
POLYETHYLENE FUTURES	0	0	-	0	-	0	1	-95.0%
Tetco ELA Basis	0	0	-	0	-	0	0	-
EUROPE 1% FUEL OIL NWE CA	19	19.5	-1.1%	33.9	-43.1%	20	37	-45.9%
NEW YORK HUB ZONE G PEAK	3	0	-	5.95	-52.0%	1	1	23.2%
GULF COAST NO.6 FUEL OIL	2,414	4,023.9	-40.0%	3,951.75	-38.9%	3,149	2,954	6.6%
SINGAPORE FUEL 180CST CAL	168	328.9	-48.9%	362.9	-53.7%	392	395	-0.7%
TRUNKLINE LA BASIS SWAP	0	0	-	0	-	0	0	-
SINGAPORE FUEL OIL SPREAD	45	64.45	-30.0%	48.8	-7.6%	70	65	7.5%
NORTHERN ILLINOIS OFF-PEA	0	13.5	-100.0%	0	-	11	66	-82.5%
BRENT OIL	0	0	-	0	-	0	0	-100.0%
PJM ATSI ELEC	0	0	-	0	-	0	46	-100.0%
SING FUEL	0	0	-	0.75	-100.0%	1	0	368.4%
EURO-DENOMINATED PETRO PROD	0	0	-	1	-100.0%	0	1	-30.3%
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	0.75	-100.0%	0	-	0	2	-100.0%
OPIS PHYSICAL ETHANE	0	0	-	0	-	0	0	-100.0%
DATED BRENT (PLATTS) DAILY SWA	0	0	-	0	-	5	35	-85.7%
GAS EURO-BOB OXY NWE BARGES	249	325.05	-23.2%	363.25	-31.3%	396	364	8.6%
MINY RBOB GAS	0	0.1	90.5%	0.15	27.0%	0	0	-3.5%
RBOB UP-DOWN CALENDAR SWA	331	288.5	14.7%	749.25	-55.8%	427	411	3.9%
LA JET FUEL VS NYM NO 2 H	1	2.5	-77.1%	0	-	11	4	209.7%
ANR OKLAHOMA	0	12.4	-100.0%	0	-	11	12	-6.9%
MICHIGAN BASIS	0	0	-	0	-	12	26	-54.3%
TEXAS EASTERN ZONE M-3 BA	326	0	-	308.4	5.7%	92	11	716.0%
PGE&E CITYGATE	0	0	-	0	-	0	0	-100.0%
NORTHERN NATURAL GAS VENTU	17	6	183.3%	0	-	7	47	-85.0%
CIG BASIS	30	35.9	-17.0%	1.55	1823.2%	19	30	-34.1%
PJM DAILY	0	0	-	0	-	1	6	-76.6%
COLUMBIA GULF ONSHORE	0	0	-	0	-	0	65	-100.0%
Tetco STX Basis	0	0	-	0	-	0	6	-94.1%
Transco Zone 3 Basis	0	0	-	200.75	-100.0%	29	0	-
GULF COAST GASOLINE CLNDR	0	30.65	-98.4%	0	-	5	7	-26.6%
GULF COAST HEATING OIL CL	0	0	-	0	-	0	1	-100.0%
CENTERPOINT EAST INDEX	0	0	-	0	-	0	0	-
GULF COAST ULSD CALENDAR	8	124.85	-93.5%	75.75	-89.3%	40	184	-78.4%
GASOLINE UP-DOWN (ARGUS)	0	20	-100.0%	0	-	7	14	-51.7%
URANIUM	48	75.25	-36.4%	0	-	26	32	-19.4%
JET UP-DOWN(ARGUS) SWAP	0	0	-	0	-	0	3	-100.0%

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Energy Futures								
LA CARB DIESEL (OPIS) SWA	13	63.75	-80.0%	13.75	-7.2%	62	68	-9.2%
EURO 3.5% FUEL OIL RDAM B	17	37.35	-53.3%	19.65	-11.3%	23	19	23.0%
LLS (ARGUS) CALENDAR SWAP	0	2.2	-100.0%	0	-	22	4	445.2%
SINGAPORE GASOIL BALMO	24	26.25	-9.3%	32.5	-26.7%	28	55	-48.8%
EUROPEAN NAPHTHA BALMO	11	6.65	66.1%	5.75	92.1%	11	10	2.5%
GASOIL MINI CALENDAR SWAP	10	1.25	719.0%	4.2	143.8%	7	14	-51.2%
NY JET FUEL (ARGUS) VS HEATING OIL	0	0	-	0	-	0	1	-33.1%
MISO 5MW PEAK	0	0	-	0	-	0	23	-100.0%
NY ULSD (ARGUS) VS HEATING OIL	19	333	-94.3%	15.4	23.7%	82	130	-37.0%
MISO 5MW OFF PEAK	0	0	-	0	-	0	240	-100.0%
PJM PECO ZONE5MW PEAK CAL MO	0	0	-	0	-	0	20	-100.0%
EUROPE JET KERO RDAM CALS	0	0	-	0	-	0	0	-100.0%
EUROPE 1% FUEL OIL RDAM C	4	1.65	142.4%	8.45	-52.7%	3	2	31.0%
SAN JUAN BASIS SWAP	24	12.4	95.1%	0	-	5	28	-80.8%
SOCAL BASIS SWAP	0	0	-	0	-	0	5	-100.0%
GULF COAST JET VS NYM 2 H	1,097	836.95	31.0%	1,407.75	-22.1%	1,976	671	194.4%
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	0	-100.0%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-	5	1	247.6%
NYMEX ALUMINUM FUTURES	3	0	-	0	-	0	0	-29.7%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-	0	0	-
ILLINOIS HUB PEAK MONTH S	0	0	-	0	-	0	0	-
EURO 3.5% FUEL OIL SPREAD	12	12.3	-0.5%	34.4	-64.4%	11	8	49.8%
GASOIL CALENDAR SWAP	7	7.6	-9.1%	4.3	60.6%	7	21	-68.4%
BRENT FINANCIAL FUTURES	138	1,177.75	-88.3%	452.65	-69.5%	949	1,358	-30.2%
ICE BRENT DUBAI SWAP	20	84.5	-76.3%	96	-79.2%	66	111	-40.2%
GASOIL CRACK SPREAD CALEN	308	185.25	66.0%	586.5	-47.6%	382	361	5.9%
EUROPEAN NAPHTHA CRACK SPR	259	450.95	-42.6%	518.9	-50.1%	405	495	-18.3%
CRUDE OIL	337	1,302.3	-74.1%	714.85	-52.8%	1,216	1,605	-24.2%
NEPOOL INTR HUB 5MW D AH	4,129	1,635.3	152.5%	922	347.8%	1,781	2,281	-21.9%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	8	-100.0%
PJM DAYTON DA OFF-PEAK	127	4,050.8	-96.9%	204	-37.8%	980	2,011	-51.3%
PJM JCPL DA OFF-PEAK	0	0	-	0	-	93	77	20.8%
PJM WESTH RT OFF-PEAK	10,708	2,418.4	342.8%	15,834.05	-32.4%	12,297	5,102	141.0%
CHICAGO ETHANOL SWAP	3,290	1,476.35	122.8%	3,926.8	-16.2%	3,134	1,415	121.4%
CHICAGO BASIS SWAP	0	0	-	0	-	0	3	-85.6%
HENRY HUB BASIS SWAP	226	6.2	3540.6%	179.8	25.5%	460	239	92.0%
HENRY HUB SWAP	39,356	42,882.9	-8.2%	32,151.8	22.4%	45,476	71,763	-36.6%
PREM UNL GAS 10PPM RDAM FOB B	1	0	-	0.5	42.9%	0	0	96.5%
PREM UNL GAS 10PPM RDAM FOB S	3	1.85	36.4%	0	-	2	6	-56.4%
MONT BELVIEU NORMAL BUTANE 5	257	154.5	66.0%	328.95	-22.0%	368	233	58.1%
MONT BELVIEU ETHANE 5 DECIMAL	34	96.25	-64.9%	33.8	0.0%	74	84	-12.0%
MONT BELVIEU LDH PROPANE 5 DE	395	420	-5.9%	247.55	59.7%	457	552	-17.3%
SINGAPORE 180CST BALMO	1	6.55	-78.9%	9.1	-84.8%	7	6	23.5%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	167	0	-
GRP THREE UNL GS (PLT) VS	7	6.25	14.3%	0	-	13	47	-72.3%
TEXAS GAS ZONE 1 NAT GAS	0	0	-	0	-	0	0	-
JET BARGES VS ICE GASOIL	0	0	-	0	-	0	0	16.1%
SINGAPORE GASOIL VS ICE	101	175	-42.1%	81.95	23.5%	210	301	-30.3%
NATURAL GAS PEN SWP	37,918	18,707.7	102.7%	18,777.05	101.9%	25,471	31,406	-18.9%
WESTERN RAIL DELIVERY PRB	233	384	-39.4%	359	-35.1%	297	293	1.4%

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Energy Futures								
EUROPE DATED BRENT SWAP	37	130.3	-71.6%	145.9	-74.6%	53	163	-67.6%
TD5 WEST AFRICA TO USAC 1	0	0	-	0	-	0	0	-100.0%
SINGAPORE JET KERO GASOIL	11	241	-95.6%	23	-53.4%	111	214	-48.2%
TETCO M-3 INDEX	0	0	-	0	-	0	3	-100.0%
PJM AECO DA PEAK	0	0	-	0	-	15	53	-71.4%
GASOIL 10PPM CARGOES CIF	0	0.2	19.1%	0.25	-4.8%	0	1	-75.6%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0	-	0	0	-100.0%
WAHA BASIS	6	42.2	-86.7%	0	-	15	163	-91.0%
LA JET (OPIS) SWAP	53	3.75	1309.5%	55	-3.9%	44	45	-3.7%
NY HARBOR 1% FUEL OIL BAL	7	16.5	-56.7%	6.25	14.3%	18	13	35.7%
GASOIL 10PPM VS ICE SWAP	4	7.65	-41.5%	9.9	-54.8%	12	14	-16.6%
NY H OIL PLATTS VS NYMEX	22	0	-	41.5	-46.6%	37	0	-
PJM PEP CO DA OFF-PEAK	0	0	-	0	-	0	92	-100.0%
NYISO ZONE G 5MW D AH O P	1,322	4,341.75	-69.6%	7,360.05	-82.0%	4,513	1,025	340.3%
HEATING OIL LAST DAY	0	0	-	0	-	0	0	-
EUROPEAN GASOIL (ICE)	0	137.6	-100.0%	0	-	232	178	30.7%
ULSD UP-DOWN BALMO SWP	77	101.95	-24.1%	72.25	7.1%	121	103	17.6%
JET FUEL UP-DOWN BALMO CL	83	7.5	1007.9%	36.25	129.2%	56	12	382.4%
EIA FLAT TAX ONHWAY DIESE	1	52.8	-98.9%	52.6	-98.9%	29	21	36.3%
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	300.0%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	-40.7%
HEATING OIL BALMO CLNDR S	0	0	-	0	-	3	0	1487.3%
INDIANA MISO	12	0	-	16.05	-25.2%	677	141	379.7%
PETROLEUM PRODUCTS ASIA	99	7.4	1231.4%	211.5	-53.4%	99	9	1053.3%
PETROLEUM PRODUCTS	11	5	110.5%	57.85	-81.8%	17	2	663.9%
COAL SWAP	90	12.75	604.0%	80.75	11.2%	42	3	1112.3%
TC2 ROTTERDAM TO USAC 37K	0	3	-100.0%	0	-	3	4	-20.3%
NYISO A OFF-PEAK	7	58	-88.5%	4	66.7%	21	16	29.9%
NYISO G OFF-PEAK	0	29.4	-100.0%	27.9	-100.0%	37	18	111.0%
ISO NEW ENGLAND OFF-PEAK	0	45.5	-100.0%	31	-100.0%	26	72	-64.0%
SINGAPORE 380CST FUEL OIL	180	80.15	125.2%	265.7	-32.1%	185	84	120.5%
SINGAPORE JET KEROSENE SW	310	219.1	41.3%	230.9	34.1%	295	266	10.9%
SINGAPORE NAPHTHA SWAP	7	9.75	-26.7%	30.9	-76.9%	11	10	8.0%
FLORIDA GAS ZONE3 BASIS S	0	0	-	0	-	0	5	-100.0%
TRANSCO ZONE4 BASIS SWAP	0	0	-	0	-	15	12	32.1%
ANR LOUISIANA BASIS SWAP	0	0	-	0	-	1	8	-91.3%
TEXAS GAS ZONE SL BASIS S	0	0	-	0	-	7	7	-8.7%
CINERGY HUB OFF-PEAK MONT	0	36	-100.0%	2	-100.0%	7	25	-73.7%
DUBAI CRUDE OIL CALENDAR	70	395.4	-82.2%	36.2	93.9%	90	486	-81.5%
NGPL MIDCONTINENT INDEX	0	0	-	0	-	0	0	-
PANHANDLE BASIS SWAP FUTU	142	24.55	480.4%	38.9	266.3%	89	141	-36.7%
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	0	-	0	-	0	7	-100.0%
DIESEL 10P BRG FOB RDM VS	0	0.25	-100.0%	0	-	1	0	25.5%
FUEL OIL NWE CRACK VS ICE	17	3.2	438.7%	26.3	-34.5%	47	111	-57.5%
EUROPE 3.5% FUEL OIL RDAM	353	523.95	-32.7%	487.5	-27.6%	413	706	-41.6%

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Energy Futures								
GULF COAST 3% FUEL OIL BA	135	157.55	-14.4%	109.45	23.3%	80	91	-12.3%
NY1% VS GC SPREAD SWAP	259	299.25	-13.3%	216.95	19.6%	309	323	-4.5%
GASOIL 0.1 CIF NWE VS ISE	4	0	-	0	-	1	0	148.9%
JET CIF NWE VS ICE	1	9.75	-89.7%	11.8	-91.5%	10	16	-38.2%
EUROPE JET KERO NWE CALSW	3	0	-	2.4	15.1%	2	2	-17.6%
JAPAN NAPHTHA BALMO SWAP	4	4.25	3.1%	7.85	-44.2%	4	2	70.2%
ARGUS PROPAN(SAUDI ARAMCO	23	37.2	-37.7%	39.2	-40.8%	45	42	5.0%
NYISO G	0	106	-100.0%	39.45	-100.0%	38	38	-0.6%
NYISO J	2	2.1	-2.5%	42.6	-95.2%	24	26	-10.3%
NGPL MID-CONTINENT	25	775.5	-96.8%	9	173.0%	22	135	-83.5%
TENNESSEE 500 LEG NG INDE	0	0	-	0	-	0	23	-100.0%
BRENT BALMO SWAP	13	29.9	-57.0%	18.1	-29.0%	18	29	-38.0%
TRANSCO ZONE 1 NAT GAS IN	0	21.4	-100.0%	0	-	0	2	-100.0%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-	0	0	50.6%
HENRY HUB SWING FUTURE	0	0	-	0	-	5	7	-29.3%
EUROPE NAPHTHA CALSWAP	60	86.8	-31.2%	72.7	-17.9%	119	135	-11.6%
NY HARBOR RESIDUAL FUEL 1	355	551.75	-35.6%	305.45	16.3%	565	680	-16.9%
PERMIAN BASIS SWAP	0	0	-	0	-	5	25	-79.0%
JAPAN C&F NAPHTHA CRACK S	0	9	-100.0%	0	-	1	8	-86.4%
EMMISSIONS	0	10	-100.0%	0	-	3	3	9.4%
NATURAL GAS INDEX	0	0	-	18.6	-100.0%	3	0	-
EMC FUTURE	0	0	-	22.5	-100.0%	37	0	-
PETRO CRCKS & SPRDS ASIA	14	23.35	-38.8%	19.55	-26.9%	39	22	76.1%
NYISO CAPACITY	9	8.4	2.0%	10.6	-19.1%	6	6	2.0%
	0	0	-	0	-	0	0	-
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0	-	0	1	-75.8%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-	0	0	-87.4%
GRP THREE ULSD(PLT)VS HEA	223	180.6	23.6%	125.9	77.2%	221	78	183.0%
GASOIL 0.1CIF MED VS ICE	6	1.65	263.6%	0.25	2300.0%	3	4	-12.6%
PJM DPL DA PEAK	0	0	-	0	-	0	23	-100.0%
PJM AECO DA OFF-PEAK	0	0	-	0	-	279	964	-71.1%
PJM PPL DA OFF-PEAK	429	0	-	0	-	222	139	59.5%
PJM DAYTON DA PEAK	3	188.05	-98.3%	5.25	-40.1%	68	146	-53.7%
PREMIUM UNLEAD 10PPM FOB	5	3.3	54.4%	9.05	-43.7%	8	4	108.7%
PJM WESTH DA OFF-PEAK	3,227	862.4	274.1%	4,682	-31.1%	3,008	3,098	-2.9%
NEW YORK 0.3% FUEL OIL HI	0	30	-100.0%	0	-	2	3	-28.3%
PJM PEPCO DA PEAK	0	0	-	0	-	0	7	-100.0%
GASOIL 0.1 RDAM BRGS VS I	2	24.15	-93.1%	5.25	-68.3%	14	21	-33.8%
GASOIL 10P CRG CIF NW VS	1	0.8	19.1%	0.75	27.0%	0	2	-73.3%
PJM WESTHDA PEAK	31	3.3	852.4%	127.5	-75.4%	135	225	-40.2%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-	1	5	-87.3%
NEPOOL RHODE IL 5MW D AH	0	0	-	2,321.5	-100.0%	277	75	269.2%
CHICAGO UNL GAS PL VS RBO	7	0	-	2.5	185.7%	5	2	188.2%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-	11	86	-87.3%
NYISO ZONE A 5MW D AH O P	2,534	0	-	7,016	-63.9%	5,340	1,483	260.1%
CIN HUB 5MW D AH O PK	0	292	-100.0%	2,479.2	-100.0%	1,316	1,043	26.3%
PJM COMED 5MW D AH O PK	0	3,522	-100.0%	0	-	490	471	4.0%
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	336	125.95	166.9%	574.5	-41.5%	470	86	444.3%

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Energy Futures								
SOUTH STAR TEX OKLHM KNS	0	16.95	-100.0%	0	-	9	18	-48.4%
NY 3.0% FUEL OIL (PLATTS	17	0	-	22	-24.2%	14	10	39.1%
ARGUS LLS VS. WTI (ARG) T	132	210.95	-37.2%	226.35	-41.5%	370	174	113.1%
NO 2 UP-DOWN SPREAD CALEN	51	12.5	310.7%	26.25	95.6%	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)	95	1.5	6252.4%	33.3	186.1%	27	16	66.5%
PROPANE NON-LDH MB (OPIS) BALM	12	1.5	719.0%	3	309.5%	3	7	-50.9%
JET AV FUEL (P) CAR FM ICE GAS SV	1	1	0.0%	2.55	-60.8%	1	0	21.0%
SINGAPORE MOGAS 92 UNLEADED :	683	387.45	76.3%	1,083.45	-37.0%	544	448	21.2%
NY JET FUEL (PLATTS) HEAT OIL SV	48	0	-	36.25	31.4%	46	17	176.1%
SINGAPORE MOGAS 92 UNLEADED I	15	23.35	-35.1%	15	1.0%	29	31	-6.6%
ETHANOL T2 FOB ROTT INCL DUTY :	47	72.75	-34.8%	106.8	-55.6%	78	37	110.5%
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	0.75	-100.0%	0	-	1	2	-35.7%
FUEL OIL (PLATS) CAR CN	1	1.5	-55.6%	1.1	-39.4%	1	2	-47.1%
GROUP THREE ULSD (PLATTS)	0	11.25	-100.0%	0	-	1	34	-97.9%
MICHIGAN MISO	0	0	-	1,237.35	-100.0%	436	3	17120.2%
INDONESIAN COAL	35	2.25	1445.0%	60.25	-42.3%	29	6	397.8%
DAILY EUA	0	0	-	0	-	10	0	-
ETHANOL FWD	68	712.2	-90.4%	47.4	44.3%	176	1,407	-87.5%
NAT GAS BASIS SWAP	0	0	-	213.5	-100.0%	36	0	-
CRUDE OIL LAST DAY	0	0	-	6	-100.0%	0	0	-
3.5% FUEL OIL CIF BALMO S	0	0	-	0.1	-100.0%	0	0	-
TRANSCO ZONE 6 INDEX	5	0	-	0	-	0	0	-
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-	0	0	-
DIESEL 10PPM BARGES FOB B	0	0	-	0	-	0	0	-

Energy Options

PETRO OUTRIGHT EURO	0	1.25	-61.9%	10.95	-95.7%	11	2	433.3%
PETROCHEMICALS	186	360.75	-48.4%	168	10.8%	184	150	22.2%
IN DELIVERY MONTH EUA OPTIONS	0	0	-	0	-	12	10	20.5%
ISO NEW ENGLAND PK LMP	0	0	-	21	-100.0%	9	48	-80.7%
NATURAL GAS OPTION ON CALEND/	198	122	62.4%	23	761.3%	74	109	-32.2%
CENTRAL APPALACHIAN COAL	0	0	-	0	-	0	0	-100.0%
ELEC MISO PEAK	0	0	-	0	-	0	3	-100.0%
HENRY HUB FINANCIAL LAST	961	59.7	1509.7%	75.45	1173.7%	256	68	275.0%
PETRO OUTRIGHT NA	0	0	-	0	-	0	0	-100.0%
NATURAL GAS PHY	156,537	77,523.75	101.9%	94,958.3	64.8%	98,404	108,785	-9.5%
CRUDE OIL OUTRIGHTS	76	36	111.6%	54.4	40.1%	60	126	-52.7%
ELEC FINSETTLED	6	23.65	-76.6%	5.9	-6.4%	12	51	-76.8%
APPALACHIAN COAL	0	3	-100.0%	0	-	4	8	-48.6%
EUROPEAN JET KEROSENE NWE (PI	0	0	-	0	-	1	0	65.6%
IN DELIVERY MONTH CER OPTIONS	0	0	-	0	-	0	0	-
NATURAL GAS 1MO	0	0	-	0	-	2	4	-39.8%
HEATING OIL PHY	1,775	2,008.6	-11.6%	2,796.15	-36.5%	2,277	3,002	-24.2%
PJM MONTHLY	0	48.5	-100.0%	0	-	10	23	-54.7%
NY HARBOR HEAT OIL SWP	954	1,204.7	-20.8%	1,097.25	-13.1%	875	1,310	-33.2%

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Energy Options								
BRENT CALENDAR SWAP	1,445	335.55	330.7%	1,436.1	0.6%	1,390	2,442	-43.1%
NATURAL GAS 3 M CSO FIN	433	487.5	-11.1%	727.5	-40.4%	1,042	2,701	-61.4%
RBOB PHY	2,043	792.05	157.9%	2,297.1	-11.1%	2,092	1,994	4.9%
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	0	0	-	0	-	14	21	-31.1%
NATURAL GAS 2 M CSO FIN	33	0	-	0	-	13	23	-41.1%
SINGAPORE JET FUEL CALEND	0	153.75	-100.0%	16.5	-100.0%	70	120	-41.8%
WTI-BRENT BULLET SWAP	2,178	131.5	1556.5%	4,088.85	-46.7%	2,779	206	1249.8%
BRENT 1 MONTH CAL	0	0	-	0	-	2	8	-72.3%
WTI 12 MONTH CALENDAR OPT	0	0	-	35	-100.0%	60	42	44.9%
CRUDE OIL APO	3,160	4,724.05	-33.1%	2,315.15	36.5%	2,948	6,125	-51.9%
CINERGY HUB PEAK MONTH	0	43	-100.0%	0	-	8	53	-84.0%
WTI CRUDE OIL 1 M CSO FI	1,088	0	-	265	310.6%	3,280	321	921.4%
WTI CRUDE OIL 6 M CSO FI	0	0	-	0	-	0	4	-100.0%
NATURAL GAS 6 M CSO FIN	688	616.95	11.5%	696.25	-1.2%	377	785	-51.9%
RBOB CALENDAR SWAP	539	531.45	1.4%	374.85	43.8%	347	230	50.7%
AEP-DAYTON HUB MTHLY	0	0	-	0	-	0	1	-100.0%
RBOB 6 MONTH CALENDAR SPR	0	0	-	0	-	1	0	-
CRUDE OIL PHY	83,488	96,685.45	-13.6%	103,827.7	-19.6%	125,760	129,982	-3.2%
RBOB 1MO CAL SPD OPTIONS	5	12.5	-61.9%	0	-	24	23	2.2%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-100.0%
MCCLOSKEY ARA ARGS COAL	29	0	-	225	-87.3%	43	11	302.9%
MCCLOSKEY RCH BAY COAL	29	0	-	30	-4.8%	11	6	82.7%
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	-	0	-	19	52	-64.0%
SOCAL PIPE SWAP	0	47.2	-100.0%	0	-	1	39	-96.9%
PANHANDLE PIPE SWAP	0	0	-	0	-	2	12	-83.3%
ETHANOL SWAP	183	25.25	624.0%	113.95	60.4%	289	40	620.6%
SHORT TERM NATURAL GAS	158	126.25	25.4%	163.75	-3.3%	213	83	157.2%
SHORT TERM CRUDE OIL	0	0	-	0	-	0	1	-100.0%
DAILY PJM	0	0	-	0	-	0	0	-100.0%
BRENT OIL LAST DAY	685	301.25	127.5%	1,127	-39.2%	1,584	1,902	-16.8%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-	1	39	-98.0%
SINGAPORE FUEL OIL 180 CS	0	25.2	-100.0%	0	-	3	13	-76.3%
HEATING OIL CRACK OPTIONS	0	0	-	0	-	0	0	-100.0%
DAILY CRUDE OIL	19	0	-	0	-	58	0	14556.3%
EURO-DENOMINATED PETRO PROD	10	0	-	18	-44.4%	3	2	18.6%
HEATING OIL CRK SPD AVG PRICE C	0	16.2	-100.0%	0	-	0	5	-100.0%
GASOIL CRACK SPREAD AVG PRICE	0	0	-	0	-	7	10	-28.0%
RBOB CRACK SPREAD AVG PRICE C	0	16.65	-100.0%	0	-	0	5	-100.0%
HO 1 MONTH CLNDR OPTIONS	10	13.75	-30.7%	0	-	51	123	-58.4%
CRUDE OIL 1MO	5,250	6,402.45	-18.0%	7,767.5	-32.4%	9,053	11,359	-20.3%
PANHANDLE BASIS	0	0	-	0	-	0	0	-
NATURAL GAS OPT	0	0	-	0	-	0	0	-
ROTTERDAM 3.5%FUEL OIL CL	18	45.65	-60.9%	55.35	-67.7%	55	61	-10.4%
NATURAL GAS 12 M CSO FIN	0	0	-	0	-	0	0	-
NATURAL GAS SUMMER STRIP	0	0	-	0	-	2	11	-82.9%
CRUDE OIL CALNDR STRIP	0	0	-	2.5	-100.0%	0	0	100.8%

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Energy Options								
PJM CALENDAR STRIP	138	192	-28.3%	122	12.8%	63	187	-66.2%
SHORT TERM	140	105	33.8%	75	87.3%	108	49	119.7%
COAL SWAP	5	12.5	-61.9%	0	-	18	3	440.1%
WTI 6 MONTH CALENDAR OPTI	0	0	-	0	-	8	0	1957.9%
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	-	0	0	-100.0%
NATURAL GAS 5 M CSO FIN	48	0	-	50	-4.8%	20	2	904.0%
NYMEX EUROPEAN GASOIL APO	8	0	-	2	292.9%	4	11	-67.3%
COAL API2 INDEX	5	0	-	0	-	3	1	84.1%
COAL API4 INDEX	2	0	-	0	-	0	1	-58.2%
NATURAL GAS 1 M CSO FIN	8,852	1,045.4	746.8%	2,143.75	312.9%	3,320	1,498	121.6%
ETHANOL FWD	0	0	-	0	-	0	5	-100.0%
Metals Futures								
PALLADIUM	3,328	3,874.15	-14.1%	9,106.65	-63.5%	5,897	4,421	33.4%
NYMEX IRON ORE FUTURES	99	39.85	148.1%	148.3	-33.3%	89	28	218.4%
NYMEX PLATINUM	14,664	16,102.55	-8.9%	9,269	58.2%	12,948	10,362	24.9%
NYMEX HOT ROLLED STEEL	125	121.1	3.4%	193.45	-35.3%	213	173	23.1%
AUSTRIALIAN COKE COAL	3	0	-	2.75	17.7%	1	0	396.1%
COMEX SILVER	40,844	40,209.75	1.6%	63,513.1	-35.7%	57,443	52,631	9.1%
COMEX GOLD	132,271	131,867.15	0.3%	178,853.25	-26.0%	187,677	173,491	8.2%
COMEX MINY GOLD	174	174.65	-0.2%	234.75	-25.7%	386	440	-12.3%
COMEX COPPER	43,852	42,432.35	3.3%	72,151.75	-39.2%	67,966	63,869	6.4%
COMEX MINY COPPER	27	46.05	-41.7%	51.45	-47.8%	72	82	-12.6%
E-MINI SILVER	0	0.05	-100.0%	0	-	0	0	28.9%
COMEX MINY SILVER	41	91.35	-54.8%	45.5	-9.3%	76	106	-28.4%
COPPER	6	2.3	142.2%	7.95	-29.9%	7	1	511.8%
E-MICRO GOLD	1,647	802.15	105.3%	1,419.6	16.0%	1,477	1,029	43.5%
SILVER	486	0	-	504.85	-3.7%	226	0	-
FERROUS PRODUCTS	0	4.25	-88.8%	1.3	-63.4%	7	6	14.1%
IRON ORE	0	0	-	0	-	0	0	-19.7%
METALS	0	0	-	0	-	1	0	-
Metals Options								
IRON ORE CHINA	0	15.1	-100.0%	62.5	-100.0%	23	97	-76.0%
PALLADIUM	263	420.3	-37.5%	563.1	-53.4%	532	262	103.1%
NYMEX PLATINUM	272	310.6	-12.4%	351.4	-22.6%	729	389	87.6%
NYMEX HOT ROLLED STEEL	0	0	-	0	-	33	7	369.6%
COMEX SILVER	5,827	8,147.6	-28.5%	7,728.8	-24.6%	8,111	6,882	17.9%
SHORT TERM GOLD	0	0	-	5	-100.0%	1	2	-35.6%
COMEX GOLD	32,087	38,805.45	-17.3%	34,264.5	-6.4%	42,013	37,370	12.4%
COMEX COPPER	70	34	106.4%	114.45	-38.7%	144	22	538.3%
SHORT TERM	0	0	-	0	-	0	0	-100.0%

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	ADV DEC 2013	ADV DEC 2012	% CHG	ADV NOV 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	3,822,648	3,048,407.35	25.4%	5,000,247.2	-23.6%	4,768,511	3,933,871	21.2%
Equity Index Futures	2,104,550	2,386,586	-11.8%	1,857,090.6	13.3%	2,278,770	2,326,119	-2.0%
Metals Futures	237,567	235,767.7	0.8%	335,503.65	-29.2%	334,484	306,641	9.1%
Energy Futures	1,274,692	1,138,244.65	12.0%	1,304,905.5	-2.3%	1,417,174	1,416,784	0.0%
FX Futures	701,278	776,838.6	-9.7%	651,391.3	7.7%	825,054	803,567	2.7%
Commodities and Alternative Invest	670,538	703,111.7	-4.6%	1,008,408.3	-33.5%	848,581	904,613	-6.2%
TOTAL FUTURES	8,811,272	8,288,956	6.3%	10,157,546.55	-13.3%	10,472,575	9,691,594.52	8.1%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,188,225	593,268.65	100.3%	1,016,823.6	16.9%	1,134,587	900,527	26.0%
Equity Index Options	382,508	295,457.65	29.5%	356,149.25	7.4%	363,445	233,762	55.5%
Metals Options	38,519	47,733.05	-19.3%	43,089.75	-10.6%	51,587	45,032	14.6%
Energy Options	271,382	194,280.4	39.7%	227,186.2	19.5%	257,337	274,314	-6.2%
FX Options	58,956	49,333.05	19.5%	66,524.2	-11.4%	60,248	41,339	45.7%
Commodities and Alternative Invest	131,265	176,301.7	-25.5%	212,173.65	-38.1%	206,368	236,501	-12.7%
TOTAL OPTIONS	2,070,855	1,356,374.5	52.7%	1,921,946.65	7.7%	2,073,571.74	1,731,474.67	19.8%
TOTAL COMBINED								
Commodities and Alternative Invest	801,803	879,413.4	-8.8%	1,220,581.95	-34.3%	1,054,949	1,141,114	-7.6%
FX	760,234	826,171.65	-8.0%	717,915.5	5.9%	885,302	844,907	4.8%
Equity Index	2,487,058	2,682,043.65	-7.3%	2,213,239.85	12.4%	2,642,216	2,559,881	3.2%
Interest Rate	5,010,873	3,641,676	37.6%	6,017,070.8	-16.7%	5,903,098	4,834,397	22.1%
Energy	1,546,073	1,332,525.05	16.0%	1,532,091.7	0.9%	1,674,511	1,691,097	-1.0%
Metals	276,085	283,500.75	-2.6%	378,593.4	-27.1%	386,071	351,673	9.8%
GRAND TOTAL	10,882,127	9,645,330.5	12.8%	12,079,493.2	-9.9%	12,546,146.73	11,423,069.19	9.8%