

CME Group Exchange ADV Report - Monthly

January 2014

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	ADV JAN 2014	ADV JAN 2013	% CHG	ADV DEC 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Commodities and Alternative Investments Futures								
HDD SEASONAL STRIP	14	0	-	2.38	500.0%	14	2	500.0%
CDD SEASONAL STRIP	0	0	-	0	-	0	14	-100.0%
CDD WEATHER	0	0	-	0	-	0	63	-100.0%
HDD WEATHER EUROPEAN	38	69.05	-44.8%	9.52	300.0%	38	15	152.6%
WKLY AVG TEMP	24	28.57	-16.7%	4.76	400.0%	24	40	-40.6%
HDD WEATHER	121	108.48	11.4%	106	14.0%	121	94	28.8%
HOUSING INDEX	1	0.38	87.5%	0.33	114.2%	1	1	-21.7%
USD CRUDE PALM OIL	0	1.9	-100.0%	0	-	0	4	-100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	0	-100.0%
MILK	1,777	1,056.29	68.2%	1,457.67	21.9%	1,777	1,166	52.3%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	4	-100.0%
CASH-SETTLED CHEESE	194	152.57	26.8%	130.33	48.5%	194	142	36.2%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	14	-100.0%
LIVE CATTLE	65,782	70,671.57	-6.9%	36,011.67	82.7%	65,782	49,457	33.0%
BUTTER CS	164	75.62	116.7%	188.95	-13.3%	164	111	47.7%
LUMBER	619	1,248.52	-50.4%	717.76	-13.7%	619	967	-36.0%
DRY WHEY	49	57.81	-15.1%	41.52	18.2%	49	45	8.0%
CLASS IV MILK	333	28.33	1076.3%	251.24	32.7%	333	80	317.5%
NFD MILK	148	34.43	330.2%	110.57	33.9%	148	48	210.6%
GSCI EXCESS RETURN FUT	147	32.62	351.1%	19.43	657.4%	147	48	207.5%
LEAN HOGS	44,765	47,572.62	-5.9%	31,561.86	41.8%	44,765	44,750	0.0%
FEEDER CATTLE	6,917	7,647.86	-9.6%	5,847.86	18.3%	6,917	6,624	4.4%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,309	1,359.71	-3.7%	1,057.52	23.8%	1,309	1,211	8.1%
WHEAT HRW	0	0	-	16,131.2	-100.0%	0	22,120	-100.0%
COCOA TAS	0	1.05	-68.2%	1.52	-78.1%	0	1	-57.4%
SUGAR 11	1	5.05	-73.6%	0.9	47.4%	1	3	-57.6%
COFFEE	1	0.76	-18.8%	0.48	30.0%	1	1	-53.0%
COTTON	0	1.81	-78.9%	0.95	-60.0%	0	2	-83.2%
MINI WHEAT	205	342.81	-40.1%	196.62	4.5%	205	500	-58.9%
CORN	275,754	245,302.62	12.4%	144,714.71	90.5%	275,754	255,248	8.0%
SOYBEAN MEAL	72,339	72,396.24	-0.1%	77,793.48	-7.0%	72,339	80,306	-9.9%
SOYBEAN OIL	83,434	97,314.81	-14.3%	90,130.62	-7.4%	83,434	94,468	-11.7%
ROUGH RICE	503	762.48	-34.0%	1,063.76	-52.7%	503	1,111	-54.7%
DOW-UBS COMMOD INDEX	327	664.1	-50.8%	1,262	-74.1%	327	765	-57.2%
MINI SOYBEAN	970	1,290.62	-24.8%	1,017.52	-4.7%	970	1,188	-18.3%
WHEAT	109,117	95,547.38	14.2%	65,873.43	65.6%	109,117	99,179	10.0%
OATS	898	1,011.71	-11.2%	443.62	102.4%	898	1,012	-11.2%
SOYBEAN	175,841	172,761.24	1.8%	193,088.48	-8.9%	175,841	185,401	-5.2%
MINI CORN	537	863.33	-37.8%	420.76	27.6%	537	819	-34.5%
ETHANOL	873	1,383.43	-36.9%	470.67	85.5%	873	1,185	-26.3%
DOW-UBS COMMOD INDEX SWAP	0	0	-	0	-	0	7	-100.0%
GRAIN BASIS SWAPS	0	334.67	-100.0%	0	-	0	164	-100.0%
FERTILIZER PRODUCTS	44	34.76	27.4%	40.71	8.8%	44	41	6.9%
S&P GSCI ENHANCED ER SWAP	0	361.71	-100.0%	109.52	-100.0%	0	74	-100.0%
OTC SP GSCI ER SWAP	98	20.43	379.7%	58.29	68.1%	98	18	448.2%
MALAYSIAN PALM SWAP	86	0	-	139.05	-38.4%	86	59	44.2%
DJ_UBS ROLL SELECT INDEX FUTUF	0	0	-	60.76	-100.0%	0	7	-100.0%

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HDD SEASONAL STRIP	24	0	-	83.33	-71.4%	24	152	-84.3%
CDD SEASONAL STRIP	0	0	-	0	-	0	155	-100.0%
CDD WEATHER	0	0	-	0	-	0	28	-100.0%
HDD WEATHER EUROPEAN	0	0	-	23.81	-100.0%	0	6	-100.0%
SBIN M HURR EVENT2	0	0	-	0	-	0	0	-
HDD WEATHER	26	5.52	378.4%	35.24	-25.0%	26	21	24.1%
LV CATL CSO	10	11.43	-8.3%	0	-	10	3	208.4%
LN HOGS CSO	0	0	-	0	-	0	0	-100.0%
SBIN HURR	0	0	-	0	-	0	3	-100.0%
SNOWFALL	10	0	-	0	-	10	0	-
CAT EURO SEASONAL STRIP MILK	0	0	-	0	-	0	6	-100.0%
HDD EURO SEASONAL STRIP	1,848	1,445.57	27.8%	1,442.9	28.1%	1,848	1,032	79.1%
CASH-SETTLED CHEESE	0	23.81	-100.0%	23.81	-100.0%	0	44	-100.0%
LIVE CATTLE	150	104.33	44.1%	143.14	5.0%	150	105	43.1%
BUTTER CS	16,231	16,096.24	0.8%	9,786.14	65.9%	16,231	10,861	49.4%
LUMBER	21	50.19	-57.4%	93.62	-77.2%	21	60	-64.4%
DRY WHEY	45	42.86	4.6%	65.48	-31.6%	45	62	-27.6%
CLASS IV MILK	9	11.81	-25.0%	20.33	-56.4%	9	14	-36.7%
NFD MILK	140	22.81	511.7%	206.9	-32.6%	140	99	41.0%
LEAN HOGS	37	5.14	611.1%	31.48	16.2%	37	25	44.0%
FEEDER CATTLE	7,413	4,754.67	55.9%	6,104.1	21.4%	7,413	6,335	17.0%
MLK MID	1,047	871.81	20.1%	856.52	22.3%	1,047	853	22.7%
WHEAT HRW	4	4.1	5.8%	12.24	-64.6%	4	4	-2.9%
JULY-DEC WHEAT CAL SPRD	0	0	-	652	-100.0%	0	805	-100.0%
CORN	36	0	-	22.86	56.5%	36	29	22.6%
SOYBEAN MEAL	77,576	94,997.86	-18.3%	45,659.67	69.9%	77,576	93,390	-16.9%
SOYBEAN OIL	5,918	7,097.43	-16.6%	6,538.81	-9.5%	5,918	8,111	-27.0%
AUG-NOV SOYBEAN CAL SPRD	5,128	6,691.38	-23.4%	2,895.76	77.1%	5,128	5,667	-9.5%
DEC-JULY CORN CAL SPRD	0	0	-	0	-	0	1	-100.0%
DEC-DEC CORN CAL SPRD	0	4.76	-100.0%	0	-	0	2	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	9	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	2	-100.0%
ROUGH RICE	52	64.38	-19.5%	75.33	-31.2%	52	68	-24.3%
WHEAT	21,996	21,102.57	4.2%	17,255.76	27.5%	21,996	18,268	20.4%
WHEAT-CORN ICSCO	3	0	-	0.05	5502.3%	3	7	-62.2%
CORN NEARBY+2 CAL SPRD	217	126.29	71.9%	20	985.7%	217	623	-65.1%
SOYBN NEARBY+2 CAL SPRD	2	1.19	100.0%	42.52	-94.4%	2	41	-94.2%
WHEAT NEARBY+2 CAL SPRD	294	115.67	154.1%	182.14	61.3%	294	137	114.5%
SOY OIL NEARBY+2 CAL SPRD	10	0	-	19.29	-50.6%	10	8	12.7%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-100.0%
JULY-DEC CORN CAL SPRD	701	765.14	-8.4%	49.76	1308.9%	701	369	89.9%
JULY-NOV SOYBEAN CAL SPRD	147	111.29	32.4%	36.67	301.9%	147	238	-38.0%
OATS	151	98.81	52.8%	87.05	73.5%	151	125	21.3%
SOYBEAN	49,009	55,837.81	-12.2%	38,755.71	26.5%	49,009	58,574	-16.3%
JULY-DEC SOY OIL CAL SPRD	0	11.43	-100.0%	0	-	0	2	-100.0%
SOYBEAN CRUSH	22	7.43	190.4%	16.76	28.7%	22	13	68.6%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
SOYBEAN CORN RATIO	0	0	-	0	-	0	0	-

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MAR-JULY WHEAT CAL SPRD	16	0	-	6.19	153.8%	16	1	2040.6%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
MAR-DEC CORN CAL SPRD	3	0	-	19.52	-85.4%	3	2	41.2%
FX Futures								
RMB EURO	0	0	-	0	-	0	0	-100.0%
TURKISH LIRA	67	152.19	-55.8%	139.43	-51.7%	67	180	-62.6%
TURKISH LIRA (EU)	46	24.1	91.5%	155.1	-70.2%	46	110	-58.0%
JAPANESE YEN	158,816	182,444.95	-13.0%	137,168.86	15.8%	158,816	169,691	-6.4%
KOREAN WON	18	16.05	15.1%	39.24	-52.9%	18	21	-11.2%
CD/JY CROSS RATES	9	3.86	125.9%	8.19	6.4%	9	5	82.2%
CANADIAN DOLLAR	71,212	70,104.29	1.6%	69,292.86	2.8%	71,212	69,158	3.0%
AD/NE CROSS RATES	0	1.9	-87.5%	1	-76.2%	0	3	-91.1%
BRITISH POUND	101,097	117,153.19	-13.7%	103,501.86	-2.3%	101,097	116,023	-12.9%
RUSSIAN RUBLE	789	250.19	215.4%	918.29	-14.1%	789	972	-18.8%
SWISS FRANC	34,007	36,545.81	-6.9%	33,602.62	1.2%	34,007	35,959	-5.4%
NEW ZEALND DOLLAR	13,936	14,870.24	-6.3%	12,285.62	13.4%	13,936	14,358	-2.9%
BP/JY CROSS RATES	99	121.86	-18.6%	209.57	-52.7%	99	124	-19.9%
SHEKEL	14	22.33	-38.8%	78.57	-82.6%	14	38	-64.4%
E-MICRO USD/CAD	0	0.33	-100.0%	0	-	0	0	-100.0%
E-MICRO GBP/USD	1,998	1,568.1	27.4%	1,195.76	67.1%	1,998	1,540	29.7%
E-MICRO EUR/USD	10,289	7,968.05	29.1%	6,260.86	64.3%	10,289	7,996	28.7%
E-MICRO USD/JPY	0	0.52	-72.7%	0.24	-40.0%	0	0	-63.3%
E-MICRO AUD/USD	2,448	838.24	192.0%	1,547.05	58.2%	2,448	1,563	56.6%
AUSTRALIAN DOLLAR	92,947	88,379.05	5.2%	86,442.71	7.5%	92,947	104,493	-11.0%
E-MINI JAPANESE YEN	656	1,361.67	-51.9%	575.86	13.8%	656	1,326	-50.6%
EFX/JY CROSS RATES	2,052	4,309.62	-52.4%	3,287.48	-37.6%	2,052	3,588	-42.8%
RMB USD	76	3.19	2289.6%	150.9	-49.5%	76	75	1.2%
EFX/BP CROSS RATES	2,156	2,850.19	-24.3%	3,392.62	-36.4%	2,156	2,933	-26.5%
EFX/SF CROSS RATES	1,494	2,243.43	-33.4%	2,411.48	-38.1%	1,494	1,771	-15.7%
INDIAN RUPEE	199	3.76	5196.2%	200.9	-0.8%	199	659	-69.8%
EC/SEK CROSS RATES	4	1.48	145.2%	35.52	-89.8%	4	14	-74.5%
S.AFRICAN RAND	169	407.81	-58.5%	654.57	-74.1%	169	562	-69.9%
MEXICAN PESO	39,269	32,037.81	22.6%	40,862.95	-3.9%	39,269	41,169	-4.6%
EURO FX	210,575	270,264.33	-22.1%	189,571.33	11.1%	210,575	243,197	-13.4%
SF/JY CROSS RATES	0	45.76	-99.9%	1.67	-97.1%	0	8	-99.4%
EC/CD CROSS RATES	39	19	106.3%	88.24	-55.6%	39	38	3.9%
EC/NOK CROSS RATES	6	1.62	270.6%	11	-45.5%	6	8	-28.6%
EC/AD CROSS RATES	17	24	-27.2%	70.57	-75.2%	17	48	-63.9%
BP/SF CROSS RATES	13	8.14	56.1%	23.38	-45.6%	13	13	-1.1%
E-MINI EURO FX	5,901	5,117.33	15.3%	4,507.62	30.9%	5,901	4,124	43.1%
MICRO JYP/USD	778	455.43	70.8%	503.52	54.5%	778	703	10.7%
MICRO CAD/USD	932	176.9	427.0%	274.14	240.1%	932	237	293.2%
MICRO CHF/USD	224	252.76	-11.2%	181	24.0%	224	244	-8.1%
POLISH ZLOTY (EC)	212	151.1	40.2%	366.86	-42.3%	212	176	20.1%
AD/JY CROSS RATES	188	33.67	459.5%	262.14	-28.1%	188	126	49.7%
AD/CD CROSS RATES	9	3.33	155.7%	2.86	198.3%	9	5	82.2%
HUNGARIAN FORINT (US)	3	5.62	-48.3%	8.57	-66.1%	3	62	-95.3%

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FX Futures								
CZECK KORUNA (EC)	0	0	-	44.67	-100.0%	0	37	-100.0%
POLISH ZLOTY (US)	111	19.48	469.4%	197.43	-43.8%	111	78	42.6%
SKR/USD CROSS RATES	37	24.9	48.4%	52.05	-29.0%	37	53	-30.7%
HUNGARIAN FORINT (EC)	2	0	-	2.05	-7.0%	2	78	-97.6%
CZECK KORUNA (US)	0	0	-	6.24	-100.0%	0	23	-100.0%
NKR/USD CROSS RATE	32	15.43	107.4%	77.67	-58.8%	32	55	-42.2%
BRAZIL REAL	954	2,380.9	-59.9%	594.24	60.5%	954	1,402	-32.0%
USDZAR	25	0	-	10.71	132.0%	25	2	1343.3%
EURO QUARTERLY VARIANCE FUTU	0	0	-	0	-	0	2	-100.0%
FX Options								
AUSTRALIAN DLR (EU)	21	5.24	296.4%	14.9	39.3%	21	57	-63.4%
JAPANESE YEN	12,593	17,813.71	-29.3%	12,073.48	4.3%	12,593	14,622	-13.9%
EURO FX (EU)	193	406.48	-52.4%	166	16.5%	193	287	-32.6%
CANADIAN DOLLAR	6,711	4,172.1	60.9%	5,531.29	21.3%	6,711	4,379	53.3%
BRITISH POUND	12,755	5,134.67	148.4%	8,863.38	43.9%	12,755	7,309	74.5%
RUSSIAN RUBLE	0	28.24	-100.0%	0	-	0	5	-100.0%
CANADIAN DOLLAR (EU)	11	51.76	-78.5%	18.67	-40.3%	11	58	-80.7%
SWISS FRANC (EU)	10	32.38	-69.1%	2.48	303.8%	10	24	-58.5%
SWISS FRANC	1,010	588.14	71.7%	635.95	58.8%	1,010	697	44.8%
BRITISH POUND (EU)	90	69.57	29.9%	41.71	116.7%	90	116	-22.2%
NEW ZEALND DOLLAR	0	0.62	-61.5%	0	-	0	0	-3.2%
AUSTRALIAN DOLLAR	7,303	4,624.67	57.9%	6,724.62	8.6%	7,303	6,896	5.9%
EFX/JY CROSS RATES	0	0	-	0	-	0	10	-100.0%
EFX/SF CROSS RATES	0	0	-	0	-	0	0	-
MEXICAN PESO	0	1.71	-72.2%	0	-	0	11	-95.8%
EURO FX	27,174	24,230.81	12.1%	24,796.19	9.6%	27,174	25,644	6.0%
JAPANESE YEN (EU)	53	121.76	-56.7%	87.57	-39.7%	53	132	-60.2%

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Equity Index Futures								
DJ US REAL ESTATE	187	38.48	386.0%	572.19	-67.3%	187	208	-10.2%
E-MINI NASDAQ 100	268,620	210,474.86	27.6%	239,537.9	12.1%	268,620	235,687	14.0%
S&P ENERGY SECTOR	301	136.9	120.1%	331.71	-9.2%	301	328	-8.1%
S&P MATERIALS SECTOR	69	63.81	7.4%	99.19	-30.9%	69	90	-24.2%
S&P FINANCIAL SECTOR	79	239.57	-67.1%	299.29	-73.6%	79	198	-60.1%
S&P HEALTH CARE SECTOR	40	134.71	-70.2%	175.33	-77.1%	40	182	-77.9%
S&P INDUSTRIAL SECTOR	52	57.81	-10.5%	132.48	-61.0%	52	94	-44.8%
S&P UTILITIES SECTOR	178	95.14	86.6%	445.33	-60.1%	178	201	-11.6%
S&P TECHNOLOGY SECTOR	100	83.76	19.8%	303.05	-66.9%	100	160	-37.2%
S&P CONSUMER DSCRTRNRY SECTC	64	38.1	68.8%	192.38	-66.6%	64	86	-25.1%
S&P 500	9,546	12,542.76	-23.9%	26,903.33	-64.5%	9,546	16,494	-42.1%
E-MICRO NIFTY	0	1.71	-100.0%	0	-	0	0	-100.0%
NASDAQ	1,269	878.43	44.4%	1,005.05	26.2%	1,269	929	36.6%
E-MINI MIDCAP	17,597	14,730.24	19.5%	28,593.33	-38.5%	17,597	22,228	-20.8%
NIKKEI 225 (\$) STOCK	17,672	9,515.43	85.7%	18,939.14	-6.7%	17,672	18,575	-4.9%
NIKKEI 225 (YEN) STOCK	53,116	30,727.67	72.9%	46,088.29	15.2%	53,116	46,795	13.5%
IBOVESPA INDEX	39	108.24	-63.7%	47.19	-16.8%	39	115	-65.8%
S&P 600 SMALLCAP EMINI	0	1.52	-68.7%	1.05	-54.5%	0	1	-66.0%
S&P CONSUMER STAPLES SECTOR	89	94.05	-5.3%	330.76	-73.1%	89	171	-48.0%
E-MINI S&P500	1,608,096	1,463,965.67	9.8%	1,620,403.52	-0.8%	1,608,096	1,794,807	-10.4%
S&P 500/VALUE	0	0.76	-56.3%	11.9	-97.2%	0	3	-88.5%
S&P 500 GROWTH	1	0.81	-29.4%	9.9	-94.2%	1	3	-79.1%
S&P 400 MIDCAP	61	68.57	-11.0%	101.76	-40.1%	61	82	-25.9%
\$25 DJ	0	0.19	-100.0%	0.05	-100.0%	0	0	-100.0%
MINI \$5 DOW	151,465	102,060.48	48.4%	118,891.05	27.4%	151,465	140,670	7.7%
DJIA	401	514.38	-22.0%	1,134.62	-64.6%	401	662	-39.4%
Equity Index Options								
E-MINI NASDAQ 100	10,457	2,442.48	328.1%	6,263.33	67.0%	10,457	3,530	196.3%
S&P 500	23,905	24,601.38	-2.8%	18,377.1	30.1%	23,905	27,721	-13.8%
EOW4 EMINI S&P 500	34,952	10,051.14	247.7%	27,773.05	25.8%	34,952	23,165	50.9%
EOW2 S&P 500	3,713	326.57	1036.8%	3,454.38	7.5%	3,713	2,146	73.0%
EOW1 EMINI S&P 500	32,440	15,881.1	104.3%	32,760.81	-1.0%	32,440	23,534	37.8%
NASDAQ	2	1.14	62.5%	0.1	1850.8%	2	2	23.5%
EOW1 S&P 500	2,920	218.95	1233.7%	2,367.19	23.4%	2,920	1,349	116.5%
E-MINI MIDCAP	11	1.71	519.4%	11.48	-7.5%	11	6	86.4%
EOM S&P 500	4,851	2,683.19	80.8%	3,467.19	39.9%	4,851	3,331	45.6%
EOM EMINI S&P	58,688	17,209.19	241.0%	38,565.38	52.2%	58,688	30,136	94.7%
EOW2 EMINI S&P 500	32,515	15,836.62	105.3%	35,640.62	-8.8%	32,515	23,019	41.2%
E-MINI S&P500	276,051	171,418.24	61.0%	213,165.19	29.5%	276,051	224,768	22.8%
MINI \$5 DOW	613	464.71	31.8%	660.24	-7.2%	613	723	-15.3%
DJIA	0	3.14	-97.0%	1.71	-94.4%	0	18	-99.5%

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Interest Rate Futures								
5-YR SWAP RATE	2,014	560.86	259.2%	4,936.67	-59.2%	2,014	2,048	-1.7%
2-YR SWAP RATE	73	178.67	-59.2%	144.57	-49.6%	73	298	-75.5%
10-YR SWAP RATE	1,629	742.33	119.5%	6,320.52	-74.2%	1,629	2,705	-39.8%
EURO BONDS	0	0	-	0	-	0	0	-100.0%
1-MONTH EURODOLLAR	21	181.81	-88.2%	3.71	476.9%	21	45	-52.8%
EUROYEN	0	0	-	0	-	0	0	-100.0%
EMINI ED	0	0	-	0	-	0	0	-
EURODOLLARS	2,607,683	1,942,883.38	34.2%	1,985,400.1	31.3%	2,607,683	2,052,580	27.0%
30-YR BOND	279,575	375,817.05	-25.6%	245,966.81	13.7%	279,575	388,743	-28.1%
5-YR SWAP	0	222.9	-100.0%	0	-	0	315	-100.0%
5-YR NOTE	622,934	581,251.14	7.2%	502,076.81	24.1%	622,934	695,747	-10.5%
10-YR NOTE	1,105,625	1,177,184.14	-6.1%	847,628.29	30.4%	1,105,625	1,293,366	-14.5%
2-YR NOTE	190,708	202,377.81	-5.8%	145,090.95	31.4%	190,708	229,428	-16.9%
30-YR SWAP RATE	139	103.05	34.7%	606.24	-77.1%	139	354	-60.8%
ULTRA T-BOND	70,044	55,655.43	25.9%	65,614.38	6.8%	70,044	83,928	-16.5%
30-YR SWAP	0	1.1	-100.0%	0	-	0	1	-100.0%
FED FUND	17,843	26,202.14	-31.9%	18,858.9	-5.4%	17,843	18,452	-3.3%
10-YR SWAP	0	247.14	-100.0%	0	-	0	502	-100.0%
Interest Rate Options								
EURO MIDCURVE	714,715	371,769.9	92.2%	575,787.81	24.1%	714,715	484,761	47.4%
EURODOLLARS	115,240	60,546.14	90.3%	76,015.81	51.6%	115,240	110,403	4.4%
FLEX 30-YR BOND	0	0	-	0	-	0	0	-
FLEX 10-YR NOTE	0	0	-	0	-	0	2	-100.0%
30-YR BOND	53,993	69,092.19	-21.9%	51,176.52	5.5%	53,993	75,896	-28.9%
5-YR NOTE	111,476	95,504.62	16.7%	99,039.95	12.6%	111,476	96,574	15.4%
10-YR NOTE	403,621	356,862.14	13.1%	384,257.76	5.0%	403,621	358,735	12.5%
2-YR NOTE	5,392	9,923.14	-45.7%	1,749.9	208.1%	5,392	7,653	-29.6%
ULTRA T-BOND	92	385.43	-76.2%	128.48	-28.7%	92	350	-73.8%
FED FUND	93	741.95	-87.5%	69.14	34.1%	93	215	-56.8%
Energy Futures								
TENNESSEE 500 LEG NG SWIN	0	0	-	0	-	0	0	-100.0%
ELEC ERCOT OFF PEAK	1,566	83.81	1768.6%	280	459.3%	1,566	1,175	33.3%
RBOB GAS	24	688.05	-96.5%	35.24	-30.9%	24	354	-93.1%
ELEC ERCOT DLY PEAK	77	4.76	1513.0%	15.71	388.8%	77	45	69.9%
ERCOT NORTH ZMCPE 5MW OFFPEAK	1,613	167.62	862.5%	0	-	1,613	1,065	51.4%
ERCOT NORTH ZMCPE 5MW PEAK	75	84.52	-11.0%	0	-	75	66	14.7%
ERCOT HOUSTON Z MCPE 5MW PEAK	0	0	-	0	-	0	0	-
SINGAPORE JET KERO VS. GASOIL 1	0	34.52	-100.0%	0	-	0	11	-100.0%
PETRO OUTRIGHT EURO	395	330	19.7%	260.38	51.7%	395	352	12.1%
MONT BELVIEU LDH PROPANE OPIS	38	50.62	-24.1%	19.1	101.2%	38	15	163.4%
MONT BELVIEU ETHANE OPIS BALM	1	0.48	150.0%	0	-	1	0	757.1%
CONWAY NATURAL GASOLINE (OPIE	0	0.86	-100.0%	1.71	-100.0%	0	0	-100.0%
PETROCHEMICALS	160	291.95	-45.3%	77.86	105.1%	160	157	1.8%
CONWAY PROPANE 5 DECIMALS SV	105	25.48	314.0%	59.43	77.5%	105	34	207.4%

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Energy Futures								
CONWAY NORMAL BUTANE (OPIS) S	0	0	-	0	-	0	4	-100.0%
MONT BELVIEU NORMAL BUTANE B/	14	9.62	41.6%	38.38	-64.5%	14	17	-18.9%
MONT BELVIEU NATURAL GASOLINE	12	2.14	457.8%	27.67	-56.8%	12	9	39.4%
IN DELIVERY MONTH EUA	304	1,054.19	-71.2%	680.86	-55.4%	304	1,597	-81.0%
WTS (ARGUS) VS WTI SWAP	263	0	-	25.57	927.0%	263	58	351.3%
ISO NEW ENGLAND PK LMP	0	13.05	-100.0%	0	-	0	12	-100.0%
ELEC NYISO OFF-PEAK	0	0	-	0	-	0	357	-100.0%
ELEC MISO PEAK	5	2.86	66.7%	0	-	5	29	-83.6%
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-	0	3	-100.0%
ANR LA NAT GAS INDEX SWAP	0	0	-	0	-	0	0	-
NGPL STX NAT GAS INDEX SW	0	0	-	0	-	0	0	-
COLUMB GULF MAINLINE NG B	128	0	-	0	-	128	7	1716.2%
TEXAS EAST W LOUISIANA NG	0	0	-	0	-	0	0	-
ONEOK OKLAHOMA NG BASIS	3	0.76	275.0%	0	-	3	6	-54.1%
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-	0	10	-100.0%
NYISO ZONE C 5MW D AH O P	0	0	-	1,120	-100.0%	0	270	-100.0%
PJM NI HUB 5MW REAL TIME	2,629	5,365.29	-51.0%	1,864.9	41.0%	2,629	5,032	-47.7%
NYISO ZONE J 5MW D AH O P	0	319.76	-100.0%	445.71	-100.0%	0	1,801	-100.0%
NYISO ZONE J 5MW D AH PK	0	110.48	-100.0%	0	-	0	167	-100.0%
NEPOOL W CNT MASS 5MW D A	0	0	-	0	-	0	168	-100.0%
PJM COMED 5MW D AH PK	29	0	-	0	-	29	26	10.9%
PJM DUQUS 5MW D AH O PK	0	0	-	0	-	0	0	-
NEPOOL SE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL CNCTCT 5MW D AH O	224	0	-	0	-	224	56	297.5%
NEPOOL CONECTIC 5MW D AH	12	0	-	0	-	12	3	323.3%
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-	0	0	-
NYISO ZONE C 5MW D AH PK	0	6.1	-100.0%	60.71	-100.0%	0	27	-100.0%
PETRO CRCKS & SPRDS NA	1,267	2,147.19	-41.0%	948.38	33.6%	1,267	1,457	-13.0%
SINGAPORE GASOIL	180	30.86	482.4%	97.33	84.6%	180	94	91.4%
PETRO OUTRIGHT NA	488	172.05	183.4%	474	2.9%	488	351	38.8%
CRUDE OIL SPRDS	0	24.52	-100.0%	0	-	0	3	-100.0%
RBOB GASOLINE BALMO CLNDR	13	84.1	-84.4%	42.24	-69.0%	13	51	-74.3%
GASOLINE UP-DOWN BALMO SW	29	25	14.3%	24.29	17.6%	29	25	13.7%
COLUMBIA GULF MAIN NAT G	21	0	-	0	-	21	0	-
ALGON CITY GATES NAT GAS	0	0	-	0	-	0	2	-100.0%
TENN 800 LEG NAT GAS INDE	0	22.48	-100.0%	0	-	0	28	-100.0%
NATURAL GAS PHY	422,477	349,020.67	21.0%	391,667.81	7.9%	422,477	334,454	26.3%
CRUDE OIL OUTRIGHTS	473	320.76	47.5%	92.33	412.4%	473	294	60.9%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ELEC FINSETTLED	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	199	484.43	-59.0%	168	18.4%	199	278	-28.5%
FREIGHT MARKETS	2	0	-	1.9	0.0%	2	0	380.0%
PLASTICS	15	43.14	-64.7%	8.1	88.2%	15	17	-8.6%
NYH NO 2 CRACK SPREAD CAL	167	16.24	930.2%	222.86	-24.9%	167	264	-36.7%
TRANSCO ZONE 6 BASIS SWAP	1	0	-	0.95	0.0%	1	11	-91.1%
NYISO A	0	68.48	-100.0%	61.9	-100.0%	0	67	-100.0%
MINY NATURAL GAS	3,077	1,413.81	117.6%	1,454.71	111.5%	3,077	1,265	143.3%
HEATING OIL PHY	161,931	148,668.62	8.9%	112,368.48	44.1%	161,931	129,959	24.6%
DOMINION TRANSMISSION INC	458	0	-	129.81	252.5%	458	85	437.1%
TCO BASIS SWAP	34	0	-	0	-	34	9	298.1%

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Energy Futures								
PJM MONTHLY	131	159.29	-17.7%	288.86	-54.6%	131	141	-7.0%
WAHA INDEX SWAP FUTURE	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	297	331.67	-10.5%	227.29	30.7%	297	256	16.1%
EASTERN RAIL DELIVERY CSX	564	336.52	67.6%	345.05	63.5%	564	458	23.2%
HTG OIL	0	215.71	-100.0%	0	-	0	192	-100.0%
EUROPE 3.5% FUEL OIL MED	11	4.19	173.9%	1.48	677.4%	11	2	605.4%
AEP-DAYTON HUB DAILY	0	0	-	0	-	0	1	-100.0%
PJM OFF-PEAK LMP SWAP FUT	26	46.86	-44.5%	172.29	-84.9%	26	282	-90.8%
AEP-DAYTON HUB OFF-PEAK M	2	21.81	-92.1%	11.43	-85.0%	2	15	-88.6%
DOMINION TRAN INC - APP I	0	0	-	0	-	0	1	-100.0%
TENNESSEE ZONE 0 BASIS SW	11	0	-	0	-	11	6	91.2%
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-100.0%
TD3 MEG TO JAPAN 250K MT	0	8.57	-100.0%	0.48	-100.0%	0	1	-100.0%
FUELOIL SWAP:CARGOES VS.B	59	87.62	-32.4%	27	119.4%	59	62	-4.8%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-	0	0	-
MINY HTG OIL	1	0.48	10.0%	0.71	-26.7%	1	1	-21.0%
BRENT CALENDAR SWAP	639	451.05	41.7%	302.48	111.4%	639	452	41.4%
EURO GASOIL 10PPM VS ICE	6	16.1	-63.0%	9.33	-36.2%	6	17	-65.6%
WTI-BRENT CALENDAR SWAP	803	902.76	-11.0%	757.24	6.1%	803	1,385	-42.0%
CENTERPOINT BASIS SWAP	1	34.38	-97.2%	1.38	-31.0%	1	18	-94.7%
PJM NILL DA OFF-PEAK	851	2,356.38	-63.9%	149.76	468.3%	851	1,620	-47.5%
PANHANDLE INDEX SWAP FUTU	0	0	-	0	-	0	2	-100.0%
PJM NILL DA PEAK	108	172	-37.0%	29.14	271.6%	108	99	8.9%
CIN HUB 5MW REAL TIME PK	55	9.52	477.5%	15.33	258.7%	55	214	-74.3%
MINY WTI CRUDE OIL	6,119	5,124.14	19.4%	5,394.33	13.4%	6,119	7,003	-12.6%
JAPAN C&F NAPHTHA SWAP	76	136.76	-44.4%	35.33	115.2%	76	93	-18.5%
LLS (ARGUS) VS WTI SWAP	784	637.33	23.0%	514.05	52.5%	784	838	-6.4%
RBOB PHY	117,664	141,962.33	-17.1%	109,459.38	7.5%	117,664	136,787	-14.0%
NEPOOL RHD ISLD 5MW D AH	0	0	-	0	-	0	15	-100.0%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL NEW HAMP 5MW D AH	0	0	-	0	-	0	39	-100.0%
CIN HUB 5MW REAL TIME O P	271	431.62	-37.2%	463.62	-41.6%	271	3,670	-92.6%
ULSD UP-DOWN(ARGUS) SWAP	0	0	-	0	-	0	0	-
LTD NAT GAS	14,302	5,982.29	139.1%	12,192.14	17.3%	14,302	9,483	50.8%
NORTHWEST ROCKIES BASIS S	6	4.43	26.9%	0	-	6	21	-73.5%
SINGAPORE 380CST BALMO	4	2.38	48.0%	3.81	-7.5%	4	5	-22.4%
PJM BGE DA OFF-PEAK	0	0	-	0	-	0	130	-100.0%
ULSD 10PPM CIF MED VS ICE	5	6.52	-30.7%	0.81	458.8%	5	5	-14.3%
GULF COAST JET FUEL CLNDR	15	5.95	144.0%	25.86	-43.8%	15	51	-71.6%
HEATING OIL CRCK SPRD BAL	0	0.24	-100.0%	0	-	0	0	-100.0%
SINGAPORE GASOIL SWAP	490	503.48	-2.6%	314.57	55.9%	490	573	-14.4%
CHICAGO ULSD PL VS HO SPR	49	32.62	49.8%	35.71	36.8%	49	19	156.0%
CIN HUB 5MW D AH PK	0	17.62	-100.0%	0	-	0	83	-100.0%
PJM AD HUB 5MW REAL TIME	16,650	7,098.67	134.5%	3,579.29	365.2%	16,650	8,556	94.6%
TC5 RAS TANURA TO YOKOHAM	0	5.48	-95.7%	0.24	0.0%	0	4	-94.6%
Sumas Basis Swap	16	27.33	-41.6%	4.38	264.1%	16	14	17.6%
RBOB CRACK SPREAD	280	19.05	1369.8%	116.67	140.0%	280	75	275.7%
NGPL TEX/OK	29	0	-	23.81	23.8%	29	18	68.1%
EURO GASOIL 10 CAL SWAP	0	0	-	0.05	0.0%	0	2	-97.0%
HENRY HUB INDEX SWAP FUTU	316	317.33	-0.3%	156.19	102.6%	316	421	-24.9%

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Energy Futures								
WTI-BRENT BULLET SWAP	83	68.57	21.5%	106	-21.4%	83	74	13.2%
NYISO J OFF-PEAK	0	12.95	-100.0%	0.95	-100.0%	0	4	-100.0%
EAST/WEST FUEL OIL SPREAD	59	115.05	-48.8%	39.52	49.2%	59	61	-3.1%
TENNESSEE 500 LEG BASIS S	0	0	-	0	-	0	0	-
NORTHERN NATURAL GAS DEMAR	0	0	-	0	-	0	0	-
HOUSTON SHIP CHANNEL INDE	0	0	-	0	-	0	1	-100.0%
CARBON EUA EMISSIONS EURO	0	0	-	0	-	0	2	-100.0%
APPALACHIAN COAL (PHY)	203	331.43	-38.6%	257.14	-20.9%	203	336	-39.5%
WTI CALENDAR	1,645	2,331.43	-29.4%	1,832	-10.2%	1,645	1,658	-0.8%
CINERGY HUB PEAK MONTH	0	12.29	-100.0%	0	-	0	5	-100.0%
CHICAGO ULSD (PLATTS) SWA	2	0	-	0	-	2	0	2658.8%
RBOB CALENDAR SWAP	408	252.38	61.5%	230.33	76.9%	408	380	7.1%
AEP-DAYTON HUB MTHLY	1	66.76	-98.4%	0	-	1	24	-95.6%
CRUDE OIL PHY	531,525	572,741.95	-7.2%	456,476.48	16.4%	531,525	586,074	-9.3%
N ILLINOIS HUB MTHLY	0	52.86	-100.0%	1.9	-100.0%	0	14	-100.0%
NEW YORK ETHANOL SWAP	70	54.33	28.4%	40	74.4%	70	43	62.9%
LA CARB DIESEL (OPIS)	1	0	-	0	-	1	2	-65.1%
RBOB SPREAD (PLATTS) SWAP	0	14.29	-100.0%	0	-	0	3	-100.0%
EURO PROPANE CIF ARA SWA	24	45.71	-46.8%	12.05	102.0%	24	34	-27.7%
LA CARBOB GASOLINE(OPIS)S	56	7.86	612.1%	22.38	150.0%	56	50	11.4%
OPIS PHYSICAL NATURAL GASOLINE	0	0	-	0	-	0	0	-
MCCLOSKEY ARA ARGV COAL	5,764	2,403.62	139.8%	2,909.38	98.1%	5,764	3,927	46.8%
MCCLOSKEY RCH BAY COAL	1,598	674.76	136.8%	696.9	129.2%	1,598	1,105	44.6%
MGF FUT	0	0	-	0	-	0	0	-100.0%
MNC FUT	235	52.81	345.5%	142.81	64.8%	235	133	76.9%
MGN1 SWAP FUT	4	0	-	1.9	105.0%	4	3	46.2%
UCM FUT	0	0	-	0	-	0	1	-100.0%
MJC FUT	1	0	-	1.9	-50.0%	1	4	-75.6%
HEATING OIL VS ICE GASOIL	113	67.86	66.3%	348.14	-67.6%	113	328	-65.6%
UP DOWN GC ULSD VS NMX HO	2,697	1,999.1	34.9%	2,108.43	27.9%	2,697	2,621	2.9%
HOUSTON SHIP CHANNEL BASI	83	0	-	0	-	83	7	1116.8%
FUEL OIL CRACK VS ICE	251	1,432.33	-82.5%	362.81	-30.8%	251	762	-67.0%
NGPL TEXOK INDEX	0	0	-	0	-	0	0	-
NATURAL GAS	3,212	328.81	876.9%	3,209.95	0.1%	3,212	862	272.8%
N ROCKIES PIPE SWAP	0	0	-	0	-	0	1	-100.0%
SOCAL PIPE SWAP	0	0	-	0	-	0	0	-100.0%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	1	-100.0%
GAS EURO-BOB OXY NWE BARGES	1,026	1,665.48	-38.4%	699.57	46.6%	1,026	987	3.9%
MONT BELVIEU NATURAL GASOLINE	134	129.81	2.9%	101.29	31.9%	134	105	27.4%
ONTARIO POWER SWAPS	73	2,168.1	-96.6%	99.52	-26.8%	73	931	-92.2%
DAILY PJM	448	0	-	0	-	448	29	1465.7%
BRENT OIL LAST DAY	47,626	14,592.43	226.4%	41,632.43	14.4%	47,626	36,567	30.2%
SINGAPORE GASOIL CALENDAR	10	0	-	0	-	10	0	3049.6%
GASOIL 0.1 CARGOES CIF NE	0	0.9	-47.4%	0	-	0	0	140.0%
GC ULSD VS GC JET SPREAD	0	14.29	-100.0%	0	-	0	1	-100.0%
MARS (ARGUS) VS WTI TRD M	9	0	-	0	-	9	6	50.0%
MARS (ARGUS) VS WTI SWAP	103	21.43	381.1%	82.38	25.1%	103	99	3.9%
SINGAPORE JET KERO BALMO	0	15.86	-100.0%	0	-	0	4	-100.0%
WTS (ARGUS) VS WTI TRD MT	13	0	-	46.38	-70.9%	13	44	-69.4%
DUBAI CRUDE OIL BALMO	0	0	-	0	-	0	1	-100.0%

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Energy Futures								
EURO 1% FUEL OIL NEW BALM	1	1.19	4.0%	1.48	-16.1%	1	3	-54.8%
BRENT CFD SWAP	0	10.71	-100.0%	0	-	0	6	-100.0%
PREMIUM UNLD 10P FOB MED	11	34.29	-68.5%	6.48	66.9%	11	21	-49.3%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	-100.0%
3.5% FUEL OIL CID MED SWA	0	0.71	-100.0%	0	-	0	1	-100.0%
JET FUEL CRG CIF NEW VS I	0	0	-	0.48	-100.0%	0	0	-100.0%
ARGUS PROPAN FAR EST INDE	11	13.24	-14.4%	7.1	59.7%	11	13	-14.6%
ULSD 10PPM CIF VS ICE GAS	0	0	-	0	-	0	0	-100.0%
NYISO ZONE G 5MW D AH PK	171	69.86	145.0%	73.1	134.1%	171	391	-56.2%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	1.67	-100.0%	0	0	-100.0%
NYMEX ULSD VS NYMEX HO	1	0	-	0	-	1	0	-
RBOB VS HEATING OIL SWAP	4	0	-	7.14	-50.0%	4	1	200.0%
GULF COAST ULSD CRACK SPR	98	52.62	85.5%	224	-56.4%	98	144	-32.3%
USGC UNL 87 CRACK SPREAD	14	15.71	-9.1%	40.48	-64.7%	14	27	-46.9%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-	0	0	-100.0%
TENNESSEE 800 LEG NG BASI	0	22.48	-100.0%	0	-	0	26	-100.0%
NEPOOL W CNTR M 5MW D AH	0	0	-	0	-	0	9	-100.0%
DATED TO FRONTLINE BRENT	57	187.38	-69.4%	13.33	330.0%	57	112	-48.8%
PJM APS ZONE DA PEAK	0	0	-	0	-	0	9	-100.0%
PJM DPL DA OFF-PEAK	0	0	-	0	-	0	0	-
PJM BGE DA PEAK	0	0	-	0	-	0	7	-100.0%
PJM PPL DA PEAK	0	0	-	25.14	-100.0%	0	14	-100.0%
PJM EASTERNH DA PEAK	0	0	-	0	-	0	0	-
PJM JCPL DA PEAK	0	0	-	0	-	0	5	-100.0%
PJM PSEG DA PEAK	0	0	-	0	-	0	1	-100.0%
PJM PSEG DA OFF-PEAK	0	0	-	0	-	0	19	-100.0%
PJM WESTH RT PEAK	771	124.29	520.0%	648.1	18.9%	771	577	33.6%
ALGONQUIN CITYGATES BASIS	227	5.33	4157.2%	155.33	46.2%	227	24	834.0%
MICHCON NG INDEX SWAP	0	0	-	0	-	0	8	-100.0%
ICE GASOIL BALMO SWAP	0	0	-	0	-	0	0	-100.0%
ULSD 10PPM CIF MED SWAP	0	0	-	0	-	0	0	-100.0%
POLYETHYLENE FUTURES	0	0	-	0	-	0	0	-100.0%
EUROPE 1% FUEL OIL NWE CA	9	43.62	-80.3%	19.29	-55.6%	9	20	-57.6%
NEW YORK HUB ZONE G PEAK	0	0	-	2.86	-100.0%	0	1	-100.0%
GULF COAST NO.6 FUEL OIL	3,042	4,149.52	-26.7%	2,413.52	26.0%	3,042	3,149	-3.4%
SINGAPORE FUEL 180CST CAL	302	418.71	-27.9%	168.1	79.6%	302	392	-22.9%
SINGAPORE FUEL OIL SPREAD	45	96.38	-53.2%	45.1	0.1%	45	70	-35.3%
NORTHERN ILLINOIS OFF-PEA	1	14.67	-93.5%	0	-	1	11	-91.7%
PJM ATSI ELEC	0	0	-	0	-	0	0	-
SING FUEL	0	1.9	-75.0%	0	-	0	1	-42.9%
EURO-DENOMINATED PETRO PROD	2	2.86	-41.7%	0	-	2	0	319.9%
OPIS PHYSICAL NORMAL BUTANE	0	0	-	0	-	0	0	-
DATED BRENT (PLATTS) DAILY SWA	0	0	-	0	-	0	5	-100.0%
GAS EURO-BOB OXY NWE BARGES	454	696.48	-34.8%	249.48	82.1%	454	396	14.8%
MINY RBOB GAS	0	0.38	-50.0%	0.19	0.0%	0	0	-4.0%
RBOB UP-DOWN CALENDAR SWA	473	519.05	-8.9%	331.05	42.9%	473	427	10.9%
LA JET FUEL VS NYM NO 2 H	10	3.57	166.7%	0.57	1566.7%	10	11	-13.5%
ANR OKLAHOMA	0	10.67	-100.0%	0	-	0	11	-100.0%
MICHIGAN BASIS	0	0	-	0	-	0	12	-100.0%
TEXAS EASTERN ZONE M-3 BA	166	0	-	326.1	-49.1%	166	92	80.1%

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Energy Futures								
PGE&E CITYGATE	0	0	-	0	-	0	0	-
NORTHERN NATURAL GAS VENTU	15	0	-	17	-13.7%	15	7	109.6%
CIG BASIS	12	8	52.4%	29.81	-59.1%	12	19	-37.3%
PJM DAILY	2	11.43	-84.2%	0	-	2	1	38.2%
COLUMBIA GULF ONSHORE	70	0	-	0	-	70	0	-
Tetco STX Basis	0	0	-	0	-	0	0	-100.0%
Transco Zone 3 Basis	0	0	-	0	-	0	29	-100.0%
GULF COAST GASOLINE CLNDR	2	17.86	-90.1%	0.48	270.0%	2	5	-67.8%
GULF COAST ULSD CALENDAR	43	56.43	-23.5%	8.1	432.9%	43	40	8.5%
GASOLINE UP-DOWN (ARGUS)	0	44.43	-100.0%	0	-	0	7	-100.0%
JET UP-DOWN(ARGUS) SWAP	0	0	-	0	-	0	0	-
LA CARB DIESEL (OPIS) SWA	44	50.76	-13.7%	12.76	243.3%	44	62	-29.0%
EURO 3.5% FUEL OIL RDAM B	31	16.62	85.7%	17.43	77.0%	31	23	31.8%
LLS (ARGUS) CALENDAR SWAP	0	28.57	-100.0%	0	-	0	22	-100.0%
SINGAPORE GASOIL BALMO	71	39.67	78.9%	23.81	198.0%	71	28	154.2%
EUROPEAN NAPHTHA BALMO	12	12.43	-0.8%	11.05	11.6%	12	11	17.3%
GASOIL MINI CALENDAR SWAP	8	0.57	1341.7%	10.24	-19.5%	8	7	24.1%
NY JET FUEL (ARGUS) VS HEATING OIL	0	4.76	-100.0%	0	-	0	0	-100.0%
MISO 5MW PEAK	0	0	-	0	-	0	0	-
NY ULSD (ARGUS) VS HEATING OIL	101	199.67	-49.3%	19.05	431.3%	101	82	24.0%
MISO 5MW OFF PEAK	0	0	-	0	-	0	0	-
PJM PECO ZONE5MW PEAK CAL MO	0	0	-	0	-	0	0	-
EUROPE 1% FUEL OIL RDAM C	2	3.33	-41.4%	4	-51.2%	2	3	-27.6%
SAN JUAN BASIS SWAP	0	0	-	24.19	-100.0%	0	5	-100.0%
SOCAL BASIS SWAP	0	0	-	0	-	0	0	-
GULF COAST JET VS NYM 2 H	1,725	1,105.62	56.0%	1,096.67	57.3%	1,725	1,976	-12.7%
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	0	-
NY HARBOR RESIDUAL FUEL C	5	0	-	0	-	5	5	3.4%
NYMEX ALUMINUM FUTURES	2	0.48	400.0%	2.86	-16.7%	2	0	757.1%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-	0	0	-
EURO 3.5% FUEL OIL SPREAD	46	2.05	2155.8%	12.24	277.4%	46	11	302.1%
GASOIL CALENDAR SWAP	2	11.52	-79.3%	6.9	-65.5%	2	7	-63.5%
BRENT FINANCIAL FUTURES	214	1,834.24	-88.3%	137.86	55.4%	214	949	-77.4%
ICE BRENT DUBAI SWAP	2	135.14	-98.4%	20	-89.3%	2	66	-96.8%
GASOIL CRACK SPREAD CALEN	121	143.14	-15.4%	307.52	-60.6%	121	382	-68.3%
EUROPEAN NAPHTHA CRACK SPR	581	483.43	20.2%	258.95	124.3%	581	405	43.5%
CRUDE OIL	366	2,021	-81.9%	337.24	8.6%	366	1,216	-69.9%
NEPOOL INTR HUB 5MW D AH	819	88.57	824.2%	4,129.05	-80.2%	819	1,781	-54.0%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	11,614	529.52	2093.2%	126.86	9055.0%	11,614	980	1085.4%
PJM JCPL DA OFF-PEAK	0	0	-	0	-	0	93	-100.0%
PJM WESTH RT OFF-PEAK	11,801	9,066.38	30.2%	10,707.62	10.2%	11,801	12,297	-4.0%
CHICAGO ETHANOL SWAP	5,525	2,559.43	115.9%	3,289.81	67.9%	5,525	3,134	76.3%
CHICAGO BASIS SWAP	0	0	-	0	-	0	0	-100.0%
HENRY HUB BASIS SWAP	316	317.33	-0.3%	225.71	40.2%	316	460	-31.2%
HENRY HUB SWAP	46,093	57,916.48	-20.4%	39,355.95	17.1%	46,093	45,476	1.4%
PREM UNL GAS 10PPM RDAM FOB B	0	0.95	-70.0%	0.71	-60.0%	0	0	60.0%
PREM UNL GAS 10PPM RDAM FOB S	3	4.19	-33.0%	2.52	11.3%	3	2	14.9%
MONT BELVIEU NORMAL BUTANE 5	535	312.62	71.0%	256.52	108.4%	535	368	45.3%
MONT BELVIEU ETHANE 5 DECIMAL	93	127.81	-27.2%	33.81	175.4%	93	74	26.3%

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Energy Futures								
MONT BELVIEU LDH PROPANE 5 DEI	871	692.95	25.6%	395.24	120.3%	871	457	90.7%
SINGAPORE 180CST BALMO	4	15.81	-77.4%	1.38	158.6%	4	7	-51.4%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	167	-100.0%
GRP THREE UNL GS (PLT) VS	144	15.24	845.3%	7.14	1916.7%	144	13	1004.3%
JET BARGES VS ICE GASOIL	0	0.71	-100.0%	0	-	0	0	-100.0%
SINGAPORE GASOIL VS ICE	224	386.43	-41.9%	101.24	121.6%	224	210	6.8%
NATURAL GAS PEN SWP	34,916	27,760.71	25.8%	37,918.38	-7.9%	34,916	25,471	37.1%
WESTERN RAIL DELIVERY PRB	208	278.1	-25.3%	232.86	-10.8%	208	297	-30.0%
EUROPE DATED BRENT SWAP	126	135.43	-6.8%	37.05	240.6%	126	53	138.7%
TD5 WEST AFRICA TO USAC 1	0	0	-	0	-	0	0	-
SINGAPORE JET KERO GASOIL	81	234.52	-65.5%	10.71	655.6%	81	111	-26.8%
TETCO M-3 INDEX	24	0	-	0	-	24	0	-
PJM AECO DA PEAK	0	0	-	0	-	0	15	-100.0%
GASOIL 10PPM CARGOES CIF	0	0	-	0.24	-40.0%	0	0	0.0%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0	-	0	0	-
WAHA BASIS	93	39.43	134.8%	5.62	1547.5%	93	15	531.5%
LA JET (OPIS) SWAP	54	25	114.3%	52.86	1.4%	54	44	22.9%
NY HARBOR 1% FUEL OIL BAL	10	51.29	-79.6%	7.14	46.7%	10	18	-40.7%
GASOIL 10PPM VS ICE SWAP	3	13.57	-80.0%	4.48	-39.4%	3	12	-77.1%
NY H OIL PLATTS VS NYMEX	13	0	-	22.14	-40.9%	13	37	-64.7%
PJM PEPKO DA OFF-PEAK	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH O P	1,021	180.71	465.0%	1,321.9	-22.8%	1,021	4,513	-77.4%
EUROPEAN GASOIL (ICE)	0	236.19	-100.0%	0	-	0	232	-100.0%
ULSD UP-DOWN BALMO SWP	146	88.33	65.2%	77.38	88.6%	146	121	20.5%
JET FUEL UP-DOWN BALMO CL	188	60.71	209.0%	83.1	125.8%	188	56	233.3%
EIA FLAT TAX ONHWAY DIESE	31	12.86	138.1%	0.57	5258.6%	31	29	6.9%
NY 2.2% FUEL OIL (PLATTS	0	0	-	0	-	0	0	-
BRENT CFD(PLATTS) VS FRNT	0	3.57	-100.0%	0	-	0	1	-100.0%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	0	0	-100.0%
HEATING OIL BALMO CLNDR S	4	0	-	0	-	4	3	32.4%
INDIANA MISO	2	90	-97.7%	12	-82.5%	2	677	-99.7%
PETROLEUM PRODUCTS ASIA	120	31.19	283.2%	98.52	21.3%	120	99	21.1%
PETROLEUM PRODUCTS	9	2.14	342.2%	10.52	-10.0%	9	17	-44.9%
COAL SWAP	40	18.81	110.1%	89.76	-56.0%	40	42	-5.2%
TC2 ROTTERDAM TO USAC 37K	1	7.38	-90.3%	0	-	1	3	-75.3%
NYISO A OFF-PEAK	0	83.43	-100.0%	6.67	-100.0%	0	21	-100.0%
NYISO G OFF-PEAK	2	43.24	-94.5%	0	-	2	37	-93.6%
ISO NEW ENGLAND OFF-PEAK	6	6.48	-11.8%	0	-	6	26	-77.8%
SINGAPORE 380CST FUEL OIL	212	140.14	51.4%	180.48	17.6%	212	185	14.6%
SINGAPORE JET KEROSENE SW	320	365.38	-12.3%	309.62	3.5%	320	295	8.7%
SINGAPORE NAPHTHA SWAP	14	2.38	500.0%	7.14	100.0%	14	11	30.6%
FLORIDA GAS ZONE3 BASIS S	0	0	-	0	-	0	0	-
TRANSCO ZONE4 BASIS SWAP	0	0	-	0	-	0	15	-100.0%
ANR LOUISIANA BASIS SWAP	0	0	-	0	-	0	1	-100.0%
TEXAS GAS ZONE SL BASIS S	0	0	-	0	-	0	7	-100.0%
CINERGY HUB OFF-PEAK MONT	2	34.29	-94.4%	0	-	2	7	-70.8%
DUBAI CRUDE OIL CALENDAR	116	49.33	135.5%	70.19	65.5%	116	90	29.5%
NGPL MIDCONTINENT INDEX	0	0	-	0	-	0	0	-100.0%
PANHANDLE BASIS SWAP FUTU	50	39.52	25.7%	142.48	-65.1%	50	89	-44.3%
SONAT BASIS SWAP FUTURE	0	0	-	0	-	0	0	-

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Energy Futures								
ARGUS BIODIESEL RME FOB R	0	0	-	0	-	0	0	-
DIESEL 10P BRG FOB RDM VS	0	0.48	-100.0%	0	-	0	1	-100.0%
FUEL OIL NWE CRACK VS ICE	12	173	-93.0%	17.24	-29.6%	12	47	-74.4%
EUROPE 3.5% FUEL OIL RDAM	443	440.19	0.6%	352.76	25.5%	443	413	7.3%
GULF COAST 3% FUEL OIL BA	32	107.33	-69.8%	134.9	-76.0%	32	80	-59.4%
NY1% VS GC SPREAD SWAP	290	530.1	-45.3%	259.38	11.9%	290	309	-6.0%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	4.29	-88.9%	0	1	-31.8%
JET CIF NWE VS ICE	3	18.19	-84.0%	1	190.5%	3	10	-70.1%
EUROPE JET KERO NWE CALSW	1	3.24	-82.4%	2.76	-79.3%	1	2	-72.1%
JAPAN NAPHTHA BALMO SWAP	9	2.14	311.1%	4.38	101.1%	9	4	131.7%
ARGUS PROPAN(SAUDI ARAMCO	58	50.71	14.6%	23.19	150.5%	58	45	30.4%
NYISO G	0	81.57	-100.0%	0	-	0	38	-100.0%
NYISO J	2	22.14	-90.8%	2.05	0.0%	2	24	-91.4%
NGPL MID-CONTINENT	0	0	-	24.57	-100.0%	0	22	-100.0%
TENNESSEE 500 LEG NG INDE	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	22	65.38	-66.5%	12.86	70.4%	22	18	21.1%
TRANSCO ZONE 1 NAT GAS IN	0	0	-	0	-	0	0	-
ULSD 10PPM CIF MED BALMO	0	0	-	0	-	0	0	-100.0%
HENRY HUB SWING FUTURE	0	0	-	0	-	0	5	-100.0%
EUROPE NAPHTHA CALSWAP	97	146	-33.7%	59.71	62.1%	97	119	-19.0%
NY HARBOR RESIDUAL FUEL 1	506	1,526.33	-66.9%	355.38	42.3%	506	565	-10.5%
PERMIAN BASIS SWAP	0	0	-	0	-	0	5	-100.0%
JAPAN C&F NAPHTHA CRACK S	0	6.43	-100.0%	0	-	0	1	-100.0%
EMMISSIONS	0	0	-	0	-	0	3	-100.0%
NATURAL GAS INDEX	8	0	-	0	-	8	3	150.1%
EMC FUTURE	0	0	-	0	-	0	37	-100.0%
PETRO CRCKS & SPRDS ASIA	0	109.67	-100.0%	14.29	-100.0%	0	39	-100.0%
NYISO CAPACITY	6	2	195.2%	8.57	-31.1%	6	6	3.5%
	0	0	-	0	-	0	0	-
GASOIL 0.1 ROTTERDAM BARG	0	0.9	-47.4%	0	-	0	0	135.3%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-	0	0	-100.0%
GRP THREE ULSD(PLT)VS HEA	342	336.1	1.8%	223.14	53.4%	342	221	54.5%
GASOIL 0.1CIF MED VS ICE	9	1.19	624.0%	6	43.7%	9	3	164.6%
PJM DPL DA PEAK	0	0	-	0	-	0	0	-
PJM AECO DA OFF-PEAK	0	0	-	0	-	0	279	-100.0%
PJM PPL DA OFF-PEAK	0	0	-	429.33	-100.0%	0	222	-100.0%
PJM DAYTON DA PEAK	657	73.95	788.5%	3.14	20807.3%	657	68	870.0%
PREMIUM UNLEAD 10PPM FOB	3	10.14	-70.0%	5.1	-40.2%	3	8	-59.4%
PJM WESTH DA OFF-PEAK	1,486	2,218.19	-33.0%	3,226.67	-53.9%	1,486	3,008	-50.6%
NEW YORK 0.3% FUEL OIL HI	0	0	-	0	-	0	2	-100.0%
PJM PEPKO DA PEAK	0	0	-	0	-	0	0	-
GASOIL 0.1 RDAM BRGS VS I	31	8.29	272.4%	1.67	1751.4%	31	14	118.4%
GASOIL 10P CRG CIF NW VS	0	0.24	0.0%	0.95	-75.0%	0	0	-46.9%
PJM WESTHDA PEAK	57	99.38	-42.3%	31.43	82.6%	57	135	-57.4%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-	0	1	-100.0%
NEPOOL RHODE IL 5MW D AH	0	0	-	0	-	0	277	-100.0%
CHICAGO UNL GAS PL VS RBO	0	0	-	7.14	-100.0%	0	5	-100.0%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-	0	11	-100.0%
NYISO ZONE A 5MW D AH O P	6,219	1,627.05	282.2%	2,533.71	145.4%	6,219	5,340	16.4%
CIN HUB 5MW D AH O PK	84	302.1	-72.3%	0	-	84	1,316	-93.6%

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Energy Futures								
PJM COMED 5MW D AH O PK	503	0	-	0	-	503	490	2.5%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-	0	0	-
PJM DUQUESNE 5MW D AH PK	0	0	-	0	-	0	0	-
NYISO ZONE A 5MW D AH PK	86	416.48	-79.4%	336.19	-74.4%	86	470	-81.7%
SOUTH STAR TEX OKLHM KNS	0	14.76	-100.0%	0	-	0	9	-100.0%
NY 3.0% FUEL OIL (PLATTS)	15	7.14	116.7%	16.67	-7.1%	15	14	13.0%
ARGUS LLS VS. WTI (ARG) T	317	241.81	30.9%	132.43	139.1%	317	370	-14.4%
NO 2 UP-DOWN SPREAD CALEN	5	0	-	51.33	-90.7%	5	51	-90.7%
N ILLINOIS HUB DAILY	0	14.29	-100.0%	0	-	0	1	-100.0%
PROPANE NON-LDH MT. BEL (OPIS)	21	6.67	210.7%	95.29	-78.3%	21	27	-23.8%
PROPANE NON-LDH MB (OPIS) BALM	0	0	-	12.29	-100.0%	0	3	-100.0%
JET AV FUEL (P) CAR FM ICE GAS SV	1	2.57	-63.0%	1	-4.8%	1	1	70.2%
SINGAPORE MOGAS 92 UNLEADED S	276	722.38	-61.9%	683.05	-59.7%	276	544	-49.3%
NY JET FUEL (PLATTS) HEAT OIL SW	126	116.67	7.8%	47.62	164.0%	126	46	174.3%
SINGAPORE MOGAS 92 UNLEADED I	13	11.9	10.0%	15.14	-13.5%	13	29	-55.2%
ETHANOL T2 FOB ROTT INCL DUTY S	101	50.57	99.8%	47.43	113.1%	101	78	30.2%
PJM WES HUB PEAK LMP 50 M	7	0	-	0	-	7	0	-
FAME 0 BIODIESEL FOB RTDM SWP	0	0	-	0	-	0	0	-
FUEL OIL (PLATS) CAR CM	0	2.76	-91.4%	0	-	0	1	-76.7%
FUEL OIL (PLATS) CAR CN	1	1.05	-4.5%	0.67	50.0%	1	1	24.1%
GROUP THREE ULSD (PLATTS)	15	8.57	72.8%	0	-	15	1	1973.3%
MICHIGAN MISO	0	0	-	0	-	0	436	-100.0%
INDONESIAN COAL	44	4.76	815.0%	34.76	25.3%	44	29	52.7%
DAILY EUA	0	0	-	0	-	0	10	-100.0%
ETHANOL FWD	95	352.86	-73.1%	68.38	38.8%	95	176	-46.2%
CRUDE OIL LAST DAY	0	0	-	0	-	0	0	-100.0%
ULSD 10PPM CIF NW BALMO S	0	0	-	0.24	-100.0%	0	0	-100.0%
DIESEL 10PPM BARGES FOB B	0	0	-	0.24	-100.0%	0	0	-100.0%
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-	0	0	-100.0%
MINI RBOB V. EBOB(ARGUS) NWE BF	8	0	-	4.76	70.0%	8	1	1469.1%
TRANSCO ZONE 6 INDEX	38	0	-	5.33	609.8%	38	0	8418.7%
NAT GAS BASIS SWAP	0	0	-	0	-	0	36	-100.0%
CANADIAN LIGHT SWEET OIL	21	0	-	2.14	900.0%	21	0	11898.1%
MINI RBOB V. EBOBARG NWE BRGS	21	0	-	4.43	373.1%	21	0	5578.2%
DIESEL10PPM BARG VS ICE LS	0	0	-	0	-	0	0	-
MINI GAS EUROBOB OXY NWE ARG S	17	0	-	16.05	7.7%	17	1	1192.6%
EURO 3.5% FUEL OIL M CRK	5	0	-	0	-	5	0	-

Energy Options

PETRO OUTRIGHT EURO	4	4.05	-11.8%	0.48	650.0%	4	11	-67.5%
PETROCHEMICALS	203	426.9	-52.4%	186.19	9.1%	203	184	10.7%
IN DELIVERY MONTH EUA OPTIONS	0	47.62	-100.0%	0	-	0	12	-100.0%
ISO NEW ENGLAND PK LMP	0	0	-	0	-	0	9	-100.0%
NATURAL GAS OPTION ON CALEND/	41	39.05	4.9%	198.1	-79.3%	41	74	-44.6%
ELEC MISO PEAK	0	0	-	0	-	0	0	-
HENRY HUB FINANCIAL LAST	65	91.71	-28.8%	961	-93.2%	65	256	-74.5%
PETRO OUTRIGHT NA	0	0	-	0	-	0	0	-
NATURAL GAS PHY	188,007	116,184.05	61.8%	156,536.71	20.1%	188,007	98,404	91.1%
CRUDE OIL OUTRIGHTS	0	86.67	-100.0%	76.19	-100.0%	0	60	-100.0%

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Energy Options								
ELECTRICITY OFF PEAK	217	0	-	0	-	217	0	-
ELEC FINSETTLED	10	15.95	-35.8%	5.52	85.3%	10	12	-13.6%
APPALACHIAN COAL	0	3.57	-100.0%	0	-	0	4	-100.0%
EUROPEAN JET KEROSENE NWE (PI	0	0	-	0	-	0	1	-100.0%
NATURAL GAS 1MO	0	0	-	0	-	0	2	-100.0%
HEATING OIL PHY	3,591	2,078.67	72.8%	1,774.67	102.4%	3,591	2,277	57.7%
PJM MONTHLY	2	13.33	-85.7%	0	-	2	10	-81.5%
NY HARBOR HEAT OIL SWP	1,465	838.29	74.7%	953.81	53.6%	1,465	875	67.5%
BRENT CALENDAR SWAP	3,832	491.76	679.2%	1,445.14	165.2%	3,832	1,390	175.7%
NATURAL GAS 3 M CSO FIN	176	497.62	-64.6%	433.33	-59.3%	176	1,042	-83.1%
RBOB PHY	2,026	1,847.05	9.7%	2,042.86	-0.8%	2,026	2,092	-3.2%
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	0	0	-	0	-	0	14	-100.0%
NATURAL GAS 2 M CSO FIN	0	0	-	33.33	-100.0%	0	13	-100.0%
SINGAPORE JET FUEL CALEND	29	464.29	-93.8%	0	-	29	70	-59.1%
WTI-BRENT BULLET SWAP	1,776	1,376.19	29.0%	2,178.33	-18.5%	1,776	2,779	-36.1%
BRENT 1 MONTH CAL	0	1.14	-100.0%	0	-	0	2	-100.0%
WTI 12 MONTH CALENDAR OPT	0	23.81	-100.0%	0	-	0	60	-100.0%
CRUDE OIL APO	3,719	3,741.05	-0.6%	3,160.19	17.7%	3,719	2,948	26.2%
CINERGY HUB PEAK MONTH	0	36.19	-100.0%	0	-	0	8	-100.0%
WTI CRUDE OIL 1 M CSO FI	5,012	2,902.38	72.7%	1,088.1	360.6%	5,012	3,280	52.8%
NATURAL GAS 6 M CSO FIN	623	922.05	-32.5%	688.1	-9.5%	623	377	65.1%
RBOB CALENDAR SWAP	625	440.33	41.9%	539.05	15.9%	625	347	79.9%
RBOB 6 MONTH CALENDAR SPR	0	0	-	0	-	0	1	-100.0%
CRUDE OIL PHY	111,566	122,069.52	-8.6%	83,488.38	33.6%	111,566	125,760	-11.3%
RBOB 1MO CAL SPD OPTIONS	35	26.19	31.8%	4.76	625.0%	35	24	46.8%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-
MCCLOSKEY ARA ARGS COAL	19	2.38	710.0%	28.57	-32.5%	19	43	-54.9%
MCCLOSKEY RCH BAY COAL	7	4.29	66.7%	28.57	-75.0%	7	11	-34.1%
NATURAL GAS WINTER STRIP	0	0	-	0	-	0	1	-100.0%
N ROCKIES PIPE SWAP	0	0	-	0	-	0	19	-100.0%
SOCAL PIPE SWAP	0	0	-	0	-	0	1	-100.0%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	2	-100.0%
ETHANOL SWAP	372	176.67	110.5%	182.81	103.4%	372	289	28.8%
SHORT TERM NATURAL GAS	46	360	-87.1%	158.33	-70.7%	46	213	-78.2%
BRENT OIL LAST DAY	1,049	1,476.67	-29.0%	685.48	53.0%	1,049	1,584	-33.8%
SINGAPORE GASOIL CALENDAR	0	2.38	-100.0%	0	-	0	1	-100.0%
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-	0	3	-100.0%
DAILY CRUDE OIL	0	0	-	19.05	-100.0%	0	58	-100.0%
EURO-DENOMINATED PETRO PROD	19	3.33	457.1%	10	85.7%	19	3	631.2%
HEATING OIL CRK SPD AVG PRICE C	0	0	-	0	-	0	0	-
GASOIL CRACK SPREAD AVG PRICE	0	0	-	0	-	0	7	-100.0%
RBOB CRACK SPREAD AVG PRICE C	0	0	-	0	-	0	0	-
HO 1 MONTH CLNDR OPTIONS	224	42.86	422.2%	9.52	2250.0%	224	51	338.1%
CRUDE OIL 1MO	8,036	12,005.33	-33.1%	5,250	53.1%	8,036	9,053	-11.2%
ROTTERDAM 3.5%FUEL OIL CL	47	45.29	3.0%	17.86	161.3%	47	55	-14.9%
NATURAL GAS SUMMER STRIP	0	0	-	0	-	0	2	-100.0%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-100.0%
PJM CALENDAR STRIP	70	70.48	0.0%	137.62	-48.8%	70	63	11.3%
SHORT TERM	32	101.19	-68.2%	140.48	-77.1%	32	108	-70.3%

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Energy Options								
COAL SWAP	7	41.19	-82.1%	4.76	55.0%	7	18	-58.3%
WTI 6 MONTH CALENDAR OPTI	0	23.81	-100.0%	0	-	0	8	-100.0%
NATURAL GAS 5 M CSO FIN	5	0	-	47.62	-90.0%	5	20	-76.0%
NYMEX EUROPEAN GASOIL APO	0	8.1	-100.0%	7.86	-100.0%	0	4	-100.0%
COAL API2 INDEX	10	0	-	4.76	100.0%	10	3	263.6%
COAL API4 INDEX	0	0	-	2.38	-100.0%	0	0	-100.0%
NATURAL GAS 1 M CSO FIN	21,132	3,308.29	538.8%	8,851.95	138.7%	21,132	3,320	536.4%
ETHANOL FWD	0	0	-	0	-	0	0	-
Metals Futures								
PALLADIUM	4,167	6,047	-31.1%	3,327.62	25.2%	4,167	5,897	-29.3%
NYMEX IRON ORE FUTURES	176	30.1	486.2%	98.86	78.5%	176	89	99.4%
NYMEX PLATINUM	10,355	13,379.95	-22.6%	14,664.24	-29.4%	10,355	12,948	-20.0%
NYMEX HOT ROLLED STEEL	188	217.48	-13.4%	125.24	50.3%	188	213	-11.8%
URANIUM	27	57.29	-53.1%	47.86	-43.9%	27	26	3.9%
AUSTRALIAN COKE COAL	9	0.43	2033.2%	3.24	182.4%	9	1	1271.4%
COMEX SILVER	43,573	48,653.24	-10.4%	40,843.67	6.7%	43,573	57,443	-24.1%
COMEX GOLD	178,802	201,005.67	-11.0%	132,270.62	35.2%	178,802	187,677	-4.7%
COMEX MINY GOLD	224	391.24	-42.6%	174.38	28.7%	224	386	-41.8%
COMEX COPPER	49,997	55,420.76	-9.8%	43,851.67	14.0%	49,997	67,966	-26.4%
COMEX MINY COPPER	26	60.43	-57.4%	26.86	-4.1%	26	72	-64.0%
E-MINI SILVER	0	0.05	-100.0%	0	-	0	0	-100.0%
COMEX MINY SILVER	38	118.48	-68.2%	41.29	-8.8%	38	76	-50.4%
COPPER	7	3.33	101.4%	5.57	20.5%	7	7	-3.9%
E-MICRO GOLD	1,271	992.05	28.1%	1,646.71	-22.8%	1,271	1,477	-14.0%
SILVER	499	0	-	486.1	2.6%	499	226	121.1%
FERROUS PRODUCTS	0	13.67	-100.0%	0.48	-100.0%	0	7	-100.0%
IRON ORE	0	0	-	0	-	0	0	-100.0%
METALS	11	0	-	0.05	23009.2%	11	1	1894.2%
Metals Options								
IRON ORE CHINA	16	90.67	-82.2%	0	-	16	23	-31.2%
PALLADIUM	145	704.57	-79.4%	262.57	-44.8%	145	532	-72.8%
NYMEX PLATINUM	688	1,675.24	-59.0%	271.95	152.8%	688	729	-5.7%
NYMEX HOT ROLLED STEEL	0	0	-	0	-	0	33	-100.0%
COMEX SILVER	8,142	7,171	13.5%	5,827.05	39.7%	8,142	8,111	0.4%
SHORT TERM GOLD	0	6.67	-100.0%	0	-	0	1	-100.0%
COMEX GOLD	32,783	48,381.86	-32.2%	32,086.95	2.2%	32,783	42,013	-22.0%
COMEX COPPER	85	57.71	46.9%	70.19	20.8%	85	144	-40.9%

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TOTAL FUTURES GROUP								
Interest Rate Futures	4,898,289	4,363,608.95	12.3%	3,822,647.95	28.1%	4,898,289	4,768,511	2.7%
Equity Index Futures	2,129,042	1,846,574.05	15.3%	2,104,549.81	1.2%	2,129,042	2,278,770	-6.6%
Metals Futures	289,369	326,391.14	-11.3%	237,614.43	21.8%	289,369	334,510	-13.5%
Energy Futures	1,493,937	1,405,068.14	6.3%	1,274,673	17.2%	1,493,937	1,417,151	5.4%
FX Futures	753,926	842,683.9	-10.5%	701,278.05	7.5%	753,926	825,054	-8.6%
Commodities and Alternative Invest	843,433	820,547.33	2.8%	670,538.44	25.8%	843,433	848,581	-0.6%
TOTAL FUTURES	10,407,995	9,604,873.52	8.4%	8,811,301.68	18.1%	10,407,995.33	10,472,577.56	-0.6%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,404,622	964,825.52	45.6%	1,188,225.38	18.2%	1,404,622	1,134,587	23.8%
Equity Index Options	481,116	261,139.57	84.2%	382,507.76	25.8%	481,116	363,445	32.4%
Metals Options	41,858	58,087.71	-27.9%	38,518.71	8.7%	41,858	51,587	-18.9%
Energy Options	354,096	272,341.67	30.0%	271,381.86	30.5%	354,096	257,337	37.6%
FX Options	67,926	57,281.86	18.6%	58,956.24	15.2%	67,926	60,248	12.7%
Commodities and Alternative Invest	188,295	210,483.71	-10.5%	131,264.9	43.4%	188,295	206,368	-8.8%
TOTAL OPTIONS	2,537,913	1,824,160.05	39.1%	2,070,854.86	22.6%	2,537,913.29	2,073,571.74	22.4%
TOTAL COMBINED								
Commodities and Alternative Invest	1,031,728	1,031,031.05	0.1%	801,803.34	28.7%	1,031,728	1,054,949	-2.2%
FX	821,852	899,965.76	-8.7%	760,234.29	8.1%	821,852	885,302	-7.2%
Equity Index	2,610,158	2,107,713.62	23.8%	2,487,057.57	4.9%	2,610,158	2,642,216	-1.2%
Interest Rate	6,302,911	5,328,434.48	18.3%	5,010,873.33	25.8%	6,302,911	5,903,098	6.8%
Energy	1,848,033	1,677,409.81	10.2%	1,546,054.86	19.5%	1,848,033	1,674,488	10.4%
Metals	331,227	384,478.86	-13.9%	276,133.14	20.0%	331,227	386,096	-14.2%
GRAND TOTAL	12,945,909	11,429,033.57	13.3%	10,882,156.54	19.0%	12,945,908.62	12,546,149.29	3.2%