

CME Group Exchange ADV Report - Monthly

February 2014

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	ADV FEB 2014	ADV FEB 2013	% CHG	ADV JAN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Commodities and Alternative Investments Futures								
HDD SEASONAL STRIP	5	0	-	14.29	-63.2%	10	2	320.0%
CDD SEASONAL STRIP	0	0	-	0	-	0	14	-100.0%
CDD WEATHER	0	0	-	0	-	0	63	-100.0%
HDD WEATHER EUROPEAN	24	50	-52.6%	38.1	-37.8%	31	15	107.2%
WKLY AVG TEMP	0	55.26	-100.0%	23.81	-100.0%	13	40	-68.8%
HDD WEATHER	90	94.79	-4.9%	120.81	-25.4%	106	94	13.3%
HOUSING INDEX	1	0.37	200.0%	0.71	54.7%	1	1	-1.4%
USD CRUDE PALM OIL	0	0	-	0	-	0	4	-100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	0	-100.0%
MILK	1,446	1,087.05	33.0%	1,777	-18.6%	1,620	1,166	38.9%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	4	-100.0%
CASH-SETTLED CHEESE	166	155.95	6.4%	193.52	-14.3%	180	142	27.0%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	14	-100.0%
LIVE CATTLE	51,053	56,289.05	-9.3%	65,782.14	-22.4%	58,786	49,457	18.9%
BUTTER CS	211	88.42	138.5%	163.86	28.7%	186	111	67.9%
LUMBER	738	1,570.63	-53.0%	619.1	19.2%	676	967	-30.1%
DRY WHEY	51	62.58	-19.3%	49.1	2.9%	50	45	9.5%
CLASS IV MILK	240	27.16	782.0%	333.29	-28.1%	289	80	261.7%
NFD MILK	179	34.32	421.2%	148.1	20.8%	163	48	241.2%
GSCI EXCESS RETURN FUT	17	30.42	-44.6%	147.14	-88.6%	85	48	78.2%
LEAN HOGS	46,320	42,524.95	8.9%	44,764.71	3.5%	45,504	44,750	1.7%
FEEDER CATTLE	7,713	8,676.84	-11.1%	6,917.1	11.5%	7,295	6,624	10.1%
MLK MID	0	0	-	0	-	0	0	-
GOLDMAN SACHS	1,202	1,769.32	-32.1%	1,309.43	-8.2%	1,259	1,211	3.9%
WHEAT HRW	0	0	-	0	-	0	22,120	-100.0%
COCOA TAS	0	1.53	-89.7%	0.33	-52.6%	0	1	-68.0%
SUGAR 11	2	9.53	-82.3%	1.33	26.3%	2	3	-52.3%
COFFEE	1	0.79	13.3%	0.62	44.5%	1	1	-43.1%
COTTON	2	6.74	-69.5%	0.38	438.7%	1	2	-48.2%
MINI WHEAT	311	560.21	-44.5%	205.43	51.3%	256	500	-48.9%
CORN	400,760	334,085.16	20.0%	275,753.81	45.3%	335,132	255,248	31.3%
SOYBEAN MEAL	100,951	92,543.26	9.1%	72,339.48	39.6%	85,930	80,306	7.0%
SOYBEAN OIL	133,258	126,504.37	5.3%	83,434.19	59.7%	107,100	94,468	13.4%
ROUGH RICE	1,190	2,111.95	-43.7%	503.24	136.4%	829	1,111	-25.4%
DOW-UBS COMMOD INDEX	678	1,205.89	-43.8%	326.95	107.3%	494	765	-35.4%
MINI SOYBEAN	1,535	1,843.89	-16.7%	970.19	58.2%	1,239	1,188	4.3%
WHEAT	172,682	141,002.58	22.5%	109,117.38	58.3%	139,311	99,179	40.5%
OATS	1,626	1,811.11	-10.2%	898.1	81.1%	1,244	1,012	23.0%
SOYBEAN	267,923	240,439.74	11.4%	175,841.05	52.4%	219,580	185,401	18.4%
MINI CORN	804	1,068.11	-24.7%	536.95	49.8%	664	819	-19.0%
ETHANOL	1,099	1,683.68	-34.7%	873.05	25.8%	980	1,185	-17.3%
DOW-UBS COMMOD INDEX SWAP	0	0	-	0	-	0	7	-100.0%
GRAIN BASIS SWAPS	0	128.42	-100.0%	0	-	0	164	-100.0%
FERTILIZER PRODUCTS	50	38.42	30.8%	44.29	13.5%	47	41	13.8%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	0	74	-100.0%
OTC SP GSCI ER SWAP	0	0	-	98	-100.0%	51	18	187.8%
DJ_UBS ROLL SELECT INDEX FUTUF	0	0	-	0	-	0	7	-100.0%
MALAYSIAN PALM SWAP	59	0	-	85.71	-31.2%	73	59	22.8%

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HDD SEASONAL STRIP	4	0	-	23.81	-83.4%	14	152	-90.5%
CDD SEASONAL STRIP	0	157.89	-100.0%	0	-	0	155	-100.0%
CDD WEATHER	0	0	-	0	-	0	28	-100.0%
HDD WEATHER EUROPEAN	42	26.32	60.0%	0	-	20	6	236.0%
SBIN M HURR EVENT2	0	0	-	0	-	0	0	-
HDD WEATHER	198	39.47	402.7%	26.43	650.8%	108	21	407.8%
LV CATL CSO	7	4.37	71.1%	10.48	-28.7%	9	3	166.4%
LN HOGS CSO	0	0	-	0	-	0	0	-100.0%
SBIN HURR	0	0	-	0	-	0	3	-100.0%
SNOWFALL	0	0	-	9.52	-100.0%	5	0	-
CAT EURO SEASONAL STRIP MILK	0	0	-	0	-	0	6	-100.0%
HDD EURO SEASONAL STRIP	1,362	1,226.16	11.0%	1,848.05	-26.3%	1,617	1,032	56.7%
CASH-SETTLED CHEESE	0	0	-	0	-	0	44	-100.0%
LIVE CATTLE	132	95.74	37.5%	150.33	-12.4%	141	105	34.7%
BUTTER CS	11,359	13,386.74	-15.2%	16,230.71	-30.0%	13,916	10,861	28.1%
LUMBER	32	60.05	-46.9%	21.38	49.2%	26	60	-56.1%
DRY WHEY	71	49.05	45.0%	44.81	58.7%	57	62	-7.5%
CLASS IV MILK	22	5.79	288.2%	8.86	153.7%	15	14	9.5%
NFD MILK	182	32.53	460.8%	139.52	30.7%	160	99	61.5%
LEAN HOGS	47	7.89	497.3%	36.57	28.9%	42	25	63.8%
FEEDER CATTLE	13,391	6,799	97.0%	7,412.76	80.6%	10,252	6,335	61.8%
MLK MID	860	921.95	-6.7%	1,047.19	-17.9%	958	853	12.3%
WHEAT HRW	8	1.74	333.3%	4.33	73.7%	6	4	31.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	0	805	-100.0%
CORN	57	26.05	119.2%	35.76	59.7%	46	29	57.4%
SOYBEAN MEAL	67,954	81,328.37	-16.4%	77,576.19	-12.4%	73,006	93,390	-21.8%
SOYBEAN OIL	10,054	6,640.11	51.4%	5,918.1	69.9%	7,883	8,111	-2.8%
AUG-NOV SOYBEAN CAL SPRD	7,364	7,158.58	2.9%	5,127.95	43.6%	6,190	5,667	9.2%
DEC-JULY CORN CAL SPRD	0	0	-	0	-	0	1	-100.0%
DEC-DEC CORN CAL SPRD	0	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	11	0.05	19912.0%	0	-	5	3	86.7%
ROUGH RICE	0	0	-	0	-	0	2	-100.0%
WHEAT	45	62.21	-28.1%	51.81	-13.7%	48	68	-29.2%
WHEAT-CORN ICSCO	21,053	24,019.84	-12.4%	21,995.62	-4.3%	21,548	18,268	18.0%
CORN NEARBY+2 CAL SPRD	0	1.05	-100.0%	2.67	-100.0%	1	7	-80.2%
SOYBN NEARBY+2 CAL SPRD	352	299.21	17.6%	217.14	62.0%	281	623	-54.9%
WHEAT NEARBY+2 CAL SPRD	23	0.05	43125.9%	2.38	854.9%	12	41	-70.6%
SOY OIL NEARBY+2 CAL SPRD	173	65.16	166.0%	293.86	-41.0%	237	137	72.7%
SOYMEAL NEARBY+2 CAL SPRD	66	9.21	614.3%	9.52	590.8%	36	8	329.1%
JULY-DEC CORN CAL SPRD	0	0	-	0	-	0	0	-100.0%
JULY-NOV SOYBEAN CAL SPRD	752	593.21	26.8%	701.1	7.2%	725	369	96.4%
OATS	235	288.32	-18.5%	147.38	59.4%	189	238	-20.5%
SOYBEAN	147	136.32	8.1%	151	-2.4%	149	125	19.9%
JULY-DEC SOY OIL CAL SPRD	55,320	64,140.47	-13.8%	49,009.43	12.9%	52,007	58,574	-11.2%
SOYBEAN CRUSH	1	0	-	0	-	0	2	-86.3%
MAY-NOV SOYBEAN CAL SPRD	13	8.47	54.7%	21.57	-39.2%	18	13	37.2%
SOYBEAN CORN RATIO	0	0	-	0	-	0	0	-100.0%

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JULY-DEC SOYMEAL CAL SPRD	0	0	-	0.24	-100.0%	0	0	-
MAR-JULY WHEAT CAL SPRD	1	0	-	15.71	-91.6%	9	1	1109.0%
MAR-DEC CORN CAL SPRD	0	0	-	2.86	-100.0%	2	2	-25.9%
FX Futures								
RMB EURO	0	0	-	0	-	0	0	-100.0%
TURKISH LIRA	133	230.21	-42.2%	67.33	97.4%	99	180	-45.3%
TURKISH LIRA (EU)	104	11.26	824.8%	46.14	125.7%	74	110	-33.0%
JAPANESE YEN	150,801	219,771.42	-31.4%	158,815.52	-5.0%	155,009	169,691	-8.7%
KOREAN WON	11	16.32	-31.3%	18.48	-39.3%	15	21	-27.8%
CD/JY CROSS RATES	9	3.05	193.1%	8.71	2.7%	9	5	84.6%
CANADIAN DOLLAR	56,033	75,761.84	-26.0%	71,212.24	-21.3%	64,002	69,158	-7.5%
AD/NE CROSS RATES	4	1.53	182.8%	0.24	1712.6%	2	3	-18.4%
BRITISH POUND	112,621	139,340.16	-19.2%	101,097.1	11.4%	106,571	116,023	-8.1%
RUSSIAN RUBLE	1,180	986	19.7%	789	49.6%	975	972	0.3%
SWISS FRANC	29,053	33,889.37	-14.3%	34,007.05	-14.6%	31,654	35,959	-12.0%
NEW ZEALND DOLLAR	10,266	15,917.26	-35.5%	13,936.14	-26.3%	12,193	14,358	-15.1%
BP/JY CROSS RATES	166	57.26	190.3%	99.19	67.6%	131	124	5.8%
SHEKEL	46	24.74	85.7%	13.67	236.2%	29	38	-24.5%
E-MICRO USD/CAD	0	0.05	0.0%	0	-	0	0	-68.5%
E-MICRO GBP/USD	2,083	2,608.84	-20.2%	1,997.86	4.3%	2,038	1,540	32.3%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-
E-MICRO EUR/USD	9,273	10,146.95	-8.6%	10,288.67	-9.9%	9,806	7,996	22.6%
E-MICRO USD/JPY	0	0.68	-100.0%	0.14	-100.0%	0	0	-80.7%
E-MICRO AUD/USD	2,147	1,054.74	103.5%	2,448	-12.3%	2,305	1,563	47.4%
AUSTRALIAN DOLLAR	83,196	101,763.42	-18.2%	92,946.9	-10.5%	88,315	104,493	-15.5%
E-MINI JAPANESE YEN	709	1,862.84	-61.9%	655.57	8.2%	681	1,326	-48.6%
EFX/JY CROSS RATES	2,065	6,940.68	-70.2%	2,052.24	0.6%	2,058	3,588	-42.6%
RMB USD	59	18.05	227.4%	76.24	-22.5%	68	75	-9.6%
EFX/BP CROSS RATES	2,455	5,890.16	-58.3%	2,156.48	13.9%	2,299	2,933	-21.6%
EFX/SF CROSS RATES	1,098	1,884.95	-41.8%	1,493.52	-26.5%	1,306	1,771	-26.3%
INDIAN RUPEE	283	114.16	147.6%	199.24	41.9%	239	659	-63.8%
EC/SEK CROSS RATES	62	0.84	7225.0%	3.62	1604.5%	31	14	119.7%
S.AFRICAN RAND	242	239.26	1.0%	169.29	42.7%	204	562	-63.7%
MEXICAN PESO	37,655	39,820.11	-5.4%	39,269.38	-4.1%	38,503	41,169	-6.5%
EURO FX	196,478	320,470.05	-38.7%	210,574.76	-6.7%	203,879	243,197	-16.2%
SF/JY CROSS RATES	0	25.05	-99.2%	0.05	342.2%	0	8	-98.4%
EC/CD CROSS RATES	33	13.47	144.9%	39.19	-15.8%	36	38	-3.9%
EC/NOK CROSS RATES	3	3.32	0.0%	6	-44.7%	5	8	-43.8%
EC/AD CROSS RATES	45	45.84	-0.8%	17.48	160.2%	31	48	-36.4%
BP/SF CROSS RATES	16	7.58	107.6%	12.71	23.8%	14	13	10.1%
E-MINI EURO FX	4,395	5,252.47	-16.3%	5,900.9	-25.5%	5,185	4,124	25.7%
MICRO JYP/USD	1,065	785.32	35.6%	777.95	36.9%	914	703	30.2%
MICRO CAD/USD	846	187.68	350.5%	932.33	-9.3%	891	237	275.8%
MICRO CHF/USD	270	309.79	-12.9%	224.43	20.3%	246	244	0.8%
POLISH ZLOTY (EC)	248	110.58	123.8%	211.76	16.9%	229	176	29.8%
AD/JY CROSS RATES	218	74	194.7%	188.38	15.8%	202	126	60.9%
AD/CD CROSS RATES	2	4.21	-62.5%	8.52	-81.5%	5	5	11.7%

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FX Futures								
HUNGARIAN FORINT (US)	1	5.74	-86.2%	2.9	-72.8%	2	62	-96.9%
CZECK KORUNA (EC)	0	0	-	0	-	0	37	-100.0%
POLISH ZLOTY (US)	133	99.21	33.7%	110.9	19.6%	121	78	55.9%
SKR/USD CROSS RATES	20	27.84	-28.5%	36.95	-46.2%	29	53	-45.9%
HUNGARIAN FORINT (EC)	3	0.63	408.3%	1.9	68.5%	3	78	-96.8%
CZECK KORUNA (US)	0	0	-	0	-	0	23	-100.0%
NKR/USD CROSS RATE	20	29.89	-34.7%	32	-39.0%	26	55	-52.9%
BRAZIL REAL	2,087	2,725.74	-23.4%	953.81	118.8%	1,492	1,402	6.4%
EURO QUARTERLY VARIANCE FUTU	0	0	-	0	-	0	2	-100.0%
USDZAR	10	0	-	24.86	-60.2%	18	2	930.7%
FX Options								
AUSTRALIAN DLR (EU)	19	7.95	139.1%	20.76	-8.5%	20	57	-64.8%
JAPANESE YEN	9,106	18,104	-49.7%	12,592.67	-27.7%	10,937	14,622	-25.2%
EURO FX (EU)	234	483.79	-51.7%	193.38	20.8%	212	287	-25.9%
CANADIAN DOLLAR	4,990	4,933.84	1.1%	6,711.05	-25.6%	5,893	4,379	34.6%
BRITISH POUND	17,198	8,724.63	97.1%	12,755.38	34.8%	14,866	7,309	103.4%
RUSSIAN RUBLE	5	0	-	0	-	3	5	-46.9%
CANADIAN DOLLAR (EU)	19	132.26	-85.3%	11.14	74.3%	15	58	-73.8%
SWISS FRANC (EU)	22	34.63	-36.8%	10	118.9%	16	24	-35.0%
SWISS FRANC	1,253	583.11	114.9%	1,009.76	24.1%	1,125	697	61.4%
BRITISH POUND (EU)	74	158.89	-53.6%	90.38	-18.4%	83	116	-29.0%
NEW ZEALND DOLLAR	2	0.32	483.3%	0.24	673.7%	1	0	306.5%
AUSTRALIAN DOLLAR	6,732	6,217.84	8.3%	7,303.33	-7.8%	7,032	6,896	2.0%
EFX/JY CROSS RATES	0	0	-	0	-	0	10	-100.0%
EFX/SF CROSS RATES	0	0	-	0	-	0	0	-
MEXICAN PESO	1	1.42	0.0%	0.48	198.4%	1	11	-91.8%
EURO FX	21,220	38,351.47	-44.7%	27,174.48	-21.9%	24,346	25,644	-5.1%
JAPANESE YEN (EU)	122	239.53	-49.2%	52.76	130.8%	86	132	-35.4%
BRAZIL REAL	1	0	-	0	-	0	0	-

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Equity Index Futures								
DJ US REAL ESTATE	211	66.21	218.0%	187	12.6%	198	208	-4.8%
E-MINI NASDAQ 100	275,585	229,775.26	19.9%	268,619.57	2.6%	271,928	235,687	15.4%
S&P ENERGY SECTOR	172	217.42	-20.7%	301.33	-42.8%	240	328	-26.8%
S&P MATERIALS SECTOR	33	58.37	-42.9%	68.52	-51.4%	52	90	-42.7%
S&P FINANCIAL SECTOR	43	103.21	-58.0%	78.9	-45.0%	62	198	-68.7%
S&P HEALTH CARE SECTOR	82	133.95	-38.4%	40.1	105.7%	60	182	-66.9%
S&P INDUSTRIAL SECTOR	122	23.05	429.2%	51.71	135.9%	85	94	-9.2%
S&P UTILITIES SECTOR	100	128.26	-22.2%	177.52	-43.8%	141	201	-30.0%
S&P TECHNOLOGY SECTOR	69	18.37	275.9%	100.38	-31.2%	86	160	-46.5%
S&P CONSUMER DSCRTRNRY SECTC	63	57.16	9.5%	64.29	-2.7%	63	86	-26.0%
S&P 500	10,156	13,096.89	-22.5%	9,545.76	6.4%	9,836	16,494	-40.4%
E-MICRO NIFTY	0	0.21	-100.0%	0	-	0	0	-100.0%
NASDAQ	761	1,345.84	-43.4%	1,268.71	-40.0%	1,028	929	10.6%
E-MINI MIDCAP	18,976	17,624.58	7.7%	17,597	7.8%	18,252	22,228	-17.9%
NIKKEI 225 (\$) STOCK	19,997	17,145.89	16.6%	17,672.43	13.2%	18,776	18,575	1.1%
NIKKEI 225 (YEN) STOCK	54,821	45,873.79	19.5%	53,116.05	3.2%	53,926	46,795	15.2%
IBOVESPA INDEX	33	150.42	-78.2%	39.29	-16.4%	36	115	-68.5%
S&P 600 SMALLCAP EMINI	0	0.68	-61.5%	0.48	-44.7%	0	1	-73.2%
S&P CONSUMER STAPLES SECTOR	173	141.26	22.3%	89.05	94.0%	129	171	-24.8%
E-MINI S&P500	1,750,771	1,892,272.05	-7.5%	1,608,096	8.9%	1,675,867	1,794,807	-6.6%
S&P 500/VALUE	1	0.42	137.5%	0.33	200.0%	1	3	-77.7%
S&P 500 GROWTH	0	1.47	-67.9%	0.57	-17.1%	1	3	-80.8%
S&P 400 MIDCAP	140	3.74	3639.5%	61	129.1%	98	82	19.5%
\$25 DJ	0	0.05	-100.0%	0	-	0	0	-100.0%
MINI \$5 DOW	163,981	132,906.84	23.4%	151,464.71	8.3%	157,410	140,670	11.9%
DJIA	584	578.37	1.0%	401.1	45.7%	488	662	-26.3%
Equity Index Options								
E-MINI NASDAQ 100	17,108	3,195.79	435.3%	10,457.05	63.6%	13,616	3,530	285.8%
S&P 500	34,568	27,584.16	25.3%	23,904.71	44.6%	28,970	27,721	4.5%
EOW4 EMINI S&P 500	394	18,056.84	-97.8%	34,952.05	-98.9%	18,537	23,165	-20.0%
EOW2 S&P 500	2,877	945.47	204.3%	3,712.62	-22.5%	3,316	2,146	54.5%
EOW1 EMINI S&P 500	53,328	25,748.16	107.1%	32,439.86	64.4%	42,362	23,534	80.0%
NASDAQ	1	0.16	633.3%	1.86	-37.7%	2	2	1.4%
EOW1 S&P 500	3,422	253.42	1250.5%	2,920.24	17.2%	3,159	1,349	134.2%
E-MINI MIDCAP	3	7.74	-57.1%	10.62	-68.8%	7	6	25.5%
EOM S&P 500	4,019	3,937.53	2.1%	4,850.52	-17.1%	4,455	3,331	33.8%
EOM EMINI S&P	52,882	25,898.26	104.2%	58,688	-9.9%	55,930	30,136	85.6%
EOW2 EMINI S&P 500	44,050	19,008.11	131.7%	32,514.67	35.5%	37,994	23,019	65.1%
E-MINI S&P500	318,734	209,359.42	52.2%	276,051.33	15.5%	296,326	224,768	31.8%
MINI \$5 DOW	541	749.42	-27.8%	612.71	-11.7%	579	723	-20.0%
DJIA	0	2.89	-89.1%	0.1	231.7%	0	18	-98.9%

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Interest Rate Futures								
5-YR SWAP RATE	1,041	1,349.89	-22.9%	2,014.48	-48.3%	1,552	2,048	-24.2%
2-YR SWAP RATE	167	672.63	-75.1%	72.9	129.4%	118	298	-60.5%
10-YR SWAP RATE	1,055	1,111.89	-5.1%	1,629.38	-35.3%	1,357	2,705	-49.8%
EURO BONDS	0	0	-	0	-	0	0	-100.0%
1-MONTH EURODOLLAR	132	24.05	448.8%	21.43	516.0%	74	45	62.9%
EUROYEN	0	0	-	0	-	0	0	-100.0%
EMINI ED	0	0	-	0	-	0	0	-
EURODOLLARS	2,039,481	1,692,228.53	20.5%	2,607,683	-21.8%	2,337,787	2,052,580	13.9%
30-YR BOND	432,208	566,242.84	-23.7%	279,575	54.6%	352,076	388,743	-9.4%
5-YR SWAP	0	261.58	-100.0%	0	-	0	315	-100.0%
5-YR NOTE	948,524	986,865.89	-3.9%	622,934.38	52.3%	777,590	695,747	11.8%
10-YR NOTE	1,566,960	1,766,965.84	-11.3%	1,105,625	41.7%	1,324,759	1,293,366	2.4%
2-YR NOTE	338,794	389,934.37	-13.1%	190,707.76	77.7%	261,049	229,428	13.8%
30-YR SWAP RATE	233	91.05	155.7%	138.81	67.7%	183	354	-48.1%
ULTRA T-BOND	154,589	130,844.11	18.1%	70,043.62	120.7%	110,203	83,928	31.3%
30-YR SWAP	0	1.21	-100.0%	0	-	0	1	-100.0%
FED FUND	17,968	14,359.32	25.1%	17,843.29	0.7%	17,902	18,452	-3.0%
10-YR SWAP	0	411.42	-100.0%	0	-	0	502	-100.0%
Interest Rate Options								
EURO MIDCURVE	607,003	317,392.68	91.2%	714,715.24	-15.1%	663,552	484,761	36.9%
EURODOLLARS	102,722	52,364.21	96.2%	115,240	-10.9%	109,294	110,403	-1.0%
FLEX 30-YR BOND	168	0	-	0	-	80	0	-
FLEX 10-YR NOTE	0	0	-	0	-	0	2	-100.0%
30-YR BOND	60,854	74,672.89	-18.5%	53,993.19	12.7%	57,252	75,896	-24.6%
5-YR NOTE	85,225	134,823.11	-36.8%	111,476.1	-23.5%	99,007	96,574	2.5%
10-YR NOTE	482,430	328,298.21	46.9%	403,621.43	19.5%	441,056	358,735	22.9%
2-YR NOTE	5,359	12,661	-57.7%	5,391.71	-0.6%	5,376	7,653	-29.8%
ULTRA T-BOND	1,166	250.11	366.3%	91.62	1172.9%	602	350	72.2%
FED FUND	0	262	-100.0%	92.71	-100.0%	49	215	-77.3%
Energy Futures								
TENNESSEE 500 LEG NG SWIN	0	0	-	0	-	0	0	-100.0%
ELEC ERCOT OFF PEAK	0	0	-	1,566.1	-100.0%	822	1,175	-30.0%
RBOB GAS	22	1,123.53	-98.0%	24.33	-9.8%	23	354	-93.4%
ELEC ERCOT DLY PEAK	0	0	-	76.81	-100.0%	40	45	-10.8%
ERCOT NORTH ZMCPE 5MW OFFPE	107	0	-	1,613.33	-93.4%	898	1,065	-15.7%
ERCOT NORTH ZMCPE 5MW PEAK	6	5.53	0.0%	75.24	-92.7%	42	66	-35.8%
ERCOT HOUSTON Z MCPE 5MW PEAK	0	0	-	0	-	0	0	-
SINGAPORE JET KERO VS. GASOIL	0	15.79	-100.0%	0	-	0	11	-100.0%
PETRO OUTRIGHT EURO	415	367.21	13.0%	394.95	5.0%	404	352	14.8%
MONT BELVIEU LDH PROPANE OPIS	54	8.68	516.4%	38.43	39.3%	46	15	212.6%
MONT BELVIEU ETHANE OPIS BALM	1	1.32	-40.0%	1.19	-33.7%	1	0	619.9%
CONWAY NATURAL GASOLINE (OPI	0	0	-	0	-	0	0	-100.0%
PETROCHEMICALS	168	238.68	-29.8%	159.71	4.9%	163	157	4.2%
CONWAY PROPANE 5 DECIMALS SV	48	47.89	-0.2%	105.48	-54.7%	78	34	127.5%

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Energy Futures								
CONWAY NORMAL BUTANE (OPIS) S	0	0	-	0	-	0	4	-100.0%
MONT BELVIEU NORMAL BUTANE B/	18	3	489.5%	13.62	29.8%	16	17	-7.4%
MONT BELVIEU NATURAL GASOLINE	14	8.79	60.5%	11.95	18.0%	13	9	51.3%
IN DELIVERY MONTH EUA	2,112	1,210.16	74.5%	303.52	595.9%	1,163	1,597	-27.2%
WTS (ARGUS) VS WTI SWAP	77	0	-	262.62	-70.5%	175	58	200.1%
ISO NEW ENGLAND PK LMP	49	33.16	46.3%	0	-	23	12	96.6%
ELEC NYISO OFF-PEAK	0	0	-	0	-	0	357	-100.0%
ELEC MISO PEAK	0	0	-	4.76	-100.0%	3	29	-91.4%
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	0	0	-	127.86	-100.0%	67	7	853.5%
TEXAS EAST W LOUISIANA NG	0	0	-	0	-	0	0	-
ONEOK OKLAHOMA NG BASIS	61	0.63	9533.0%	2.86	2029.5%	30	6	387.9%
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-	0	10	-100.0%
NYISO ZONE C 5MW D AH O P	0	0	-	0	-	0	270	-100.0%
PJM NI HUB 5MW REAL TIME	650	7,224.11	-91.0%	2,629.33	-75.3%	1,689	5,032	-66.4%
NYISO ZONE J 5MW D AH O P	1,227	214.21	473.0%	0	-	583	1,801	-67.6%
NYISO ZONE J 5MW D AH PK	118	412.79	-71.5%	0	-	56	167	-66.6%
NEPOOL W CNT MASS 5MW D A	0	0	-	0	-	0	168	-100.0%
PJM COMED 5MW D AH PK	0	0	-	28.57	-100.0%	15	26	-41.8%
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	0	0	-	223.62	-100.0%	117	56	108.7%
NEPOOL CONECTIC 5MW D AH	0	0	-	12.1	-100.0%	6	3	122.3%
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-	0	0	-
NYISO ZONE C 5MW D AH PK	11	0	-	0	-	5	27	-80.2%
PETRO CRCKS & SPRDS NA	1,562	1,610.53	-3.0%	1,267.48	23.2%	1,407	1,457	-3.4%
SINGAPORE GASOIL	151	49.95	202.4%	179.71	-15.9%	166	94	76.9%
PETRO OUTRIGHT NA	608	207.63	192.7%	487.62	24.6%	545	351	55.1%
CRUDE OIL SPRDS	0	3.16	-100.0%	0	-	0	3	-100.0%
RBOB GASOLINE BALMO CLNDR	34	13.53	154.9%	13.1	163.3%	23	51	-54.3%
GASOLINE UP-DOWN BALMO SW	23	38.42	-39.7%	28.57	-18.9%	26	25	3.5%
COLUMBIA GULF MAIN NAT G	0	0	-	21.33	-100.0%	11	0	-
ALGON CITY GATES NAT GAS	0	0	-	0	-	0	2	-100.0%
TENN 800 LEG NAT GAS INDE	7	45.68	-85.7%	0	-	3	28	-88.7%
NATURAL GAS PHY	436,920	363,699.26	20.1%	422,476.67	3.4%	429,337	334,454	28.4%
CRUDE OIL OUTRIGHTS	385	357.68	7.7%	473.1	-18.6%	431	294	46.7%
ELECTRICITY OFF PEAK	0	0	-	0	-	0	0	-
ELEC FINSETTLED	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	167	323.53	-48.5%	198.86	-16.2%	184	278	-34.0%
FREIGHT MARKETS	0	1.58	-100.0%	1.9	-100.0%	1	0	152.0%
PLASTICS	31	13.95	124.2%	15.24	105.2%	23	17	37.1%
NYH NO 2 CRACK SPREAD CAL	97	221.84	-56.3%	167.29	-42.0%	134	264	-49.3%
TRANSCO ZONE 6 BASIS SWAP	13	0	-	0.95	1226.3%	7	11	-39.2%
NYISO A	42	187	-77.4%	0	-	20	67	-70.1%
MINY NATURAL GAS	3,655	1,263.16	189.4%	3,076.67	18.8%	3,351	1,265	165.0%
HEATING OIL PHY	152,281	147,450.95	3.3%	161,931.38	-6.0%	157,347	129,959	21.1%
DOMINION TRANSMISSION INC	155	0	-	457.62	-66.1%	314	85	268.6%
TCO BASIS SWAP	0	0	-	33.9	-100.0%	18	9	109.0%

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Energy Futures								
PJM MONTHLY	118	105.89	11.5%	131.05	-9.9%	125	141	-11.3%
WAHA INDEX SWAP FUTURE	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	118	275.21	-57.3%	297	-60.4%	212	256	-17.2%
EASTERN RAIL DELIVERY CSX	185	408.05	-54.7%	564.05	-67.2%	384	458	-16.2%
HTG OIL	0	326	-100.0%	0	-	0	192	-100.0%
EUROPE 3.5% FUEL OIL MED	1	3.21	-54.1%	11.48	-87.2%	7	2	313.3%
AEP-DAYTON HUB DAILY	9	0	-	0	-	5	1	698.6%
PJM OFF-PEAK LMP SWAP FUT	36	54.84	-34.7%	26	37.7%	31	282	-89.1%
AEP-DAYTON HUB OFF-PEAK M	2	16.84	-87.5%	1.71	22.8%	2	15	-87.3%
DOMINION TRAN INC - APP I	0	0	-	0	-	0	1	-100.0%
TENNESSEE ZONE 0 BASIS SW	0	67.58	-100.0%	10.67	-100.0%	6	6	0.4%
NEW YORK HUB ZONE J PEAK	0	0	-	0	-	0	0	-100.0%
TD3 MEG TO JAPAN 250K MT	0	2.89	-100.0%	0	-	0	1	-100.0%
FUELOIL SWAP:CARGOES VS.B	38	57.37	-34.4%	59.24	-36.5%	49	62	-21.3%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-	0	0	-
MINY HTG OIL	1	0.53	10.0%	0.52	10.5%	1	1	-17.0%
BRENT CALENDAR SWAP	308	483.74	-36.2%	639.33	-51.8%	482	452	6.7%
EURO GASOIL 10PPM VS ICE	7	10.84	-39.3%	5.95	10.5%	6	17	-63.9%
WTI-BRENT CALENDAR SWAP	1,412	1,224.58	15.3%	803.43	75.7%	1,092	1,385	-21.1%
CENTERPOINT BASIS SWAP	4	21.89	-79.8%	0.95	364.2%	3	18	-85.5%
PJM NILL DA OFF-PEAK	303	1,155.79	-73.8%	851.05	-64.4%	591	1,620	-63.5%
PANHANDLE INDEX SWAP FUTU	0	13.05	-100.0%	0	-	0	2	-100.0%
PJM NILL DA PEAK	12	69.16	-83.3%	108.29	-89.4%	62	99	-37.3%
CIN HUB 5MW REAL TIME PK	95	0	-	55	73.6%	74	214	-65.3%
MINY WTI CRUDE OIL	5,847	6,339.42	-7.8%	6,119.14	-4.4%	5,990	7,003	-14.5%
JAPAN C&F NAPHTHA SWAP	55	112.79	-51.1%	76.05	-27.5%	66	93	-29.1%
LLS (ARGUS) VS WTI SWAP	562	892.68	-37.0%	784.14	-28.3%	679	838	-19.0%
RBOB PHY	127,209	157,893.21	-19.4%	117,663.62	8.1%	122,198	136,787	-10.7%
NEPOOL RHD ISLD 5MW D AH	487	0	-	0	-	231	15	1424.7%
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	1,036	107.37	864.7%	270.86	282.4%	634	3,670	-82.7%
ULSD UP-DOWN(ARGUS) SWAP	0	0	-	0	-	0	0	-
LTD NAT GAS	11,421	8,517.47	34.1%	14,302.38	-20.1%	12,934	9,483	36.4%
NORTHWEST ROCKIES BASIS S	47	1.26	3595.7%	5.62	730.8%	25	21	18.4%
SINGAPORE 380CST BALMO	4	4.47	-3.5%	3.52	22.5%	4	5	-14.1%
PJM BGE DA OFF-PEAK	0	492.63	-100.0%	0	-	0	130	-100.0%
ULSD 10PPM CIF MED VS ICE	3	1.68	59.4%	4.52	-40.7%	4	5	-30.9%
GULF COAST JET FUEL CLNDR	0	13.16	-100.0%	14.52	-100.0%	8	51	-85.1%
HEATING OIL CRCK SPRD BAL	0	1.21	-100.0%	0	-	0	0	-100.0%
SINGAPORE GASOIL SWAP	630	448.74	40.3%	490.29	28.4%	557	573	-2.9%
CHICAGO ULSD PL VS HO SPR	39	7.11	448.1%	48.86	-20.3%	44	19	131.3%
CIN HUB 5MW D AH PK	84	16.68	404.4%	0	-	40	83	-51.8%
PJM AD HUB 5MW REAL TIME	8,026	1,199	569.4%	16,649.76	-51.8%	12,553	8,556	46.7%
TC5 RAS TANURA TO YOKOHAM	0	2.63	-100.0%	0.24	-100.0%	0	4	-97.2%
Sumas Basis Swap	16	17.79	-8.3%	15.95	2.3%	16	14	18.9%
RBOB CRACK SPREAD	40	29.47	36.2%	279.95	-85.7%	166	75	122.8%
NGPL TEX/OK	98	36.84	165.1%	29.48	231.4%	62	18	252.8%
EURO GASOIL 10 CAL SWAP	0	0	-	0.05	121.2%	0	2	-95.3%
HENRY HUB INDEX SWAP FUTU	371	1,032.42	-64.1%	316.38	17.2%	342	421	-18.7%

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Energy Futures								
WTI-BRENT BULLET SWAP	211	47.37	344.4%	83.33	152.6%	144	74	95.3%
NYISO J OFF-PEAK	0	3.68	-100.0%	0	-	0	4	-100.0%
EAST/WEST FUEL OIL SPREAD	40	115.79	-65.7%	58.95	-32.6%	50	61	-18.1%
TENNESSEE 500 LEG BASIS S	10	0	-	0	-	5	0	-
NORTHEN 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)	127	538.16	-76.3%	203.33	-37.4%	167	336	-50.2%
WTI CALENDAR	1,647	2,425.89	-32.1%	1,645.24	0.1%	1,646	1,658	-0.7%
CINERGY HUB PEAK MONTH	0	6.84	-100.0%	0	-	0	5	-100.0%
CHICAGO ULSD (PLATTS) SWA	0	0	-	2.19	-100.0%	1	0	1348.4%
RBOB CALENDAR SWAP	648	477.11	35.8%	407.52	59.0%	522	380	37.2%
AEP-DAYTON HUB MTHLY	2	43.16	-95.1%	1.05	101.0%	2	24	-93.4%
CRUDE OIL PHY	519,067	607,384.05	-14.5%	531,525.33	-2.3%	525,608	586,074	-10.3%
N ILLINOIS HUB MTHLY	2	18.63	-88.7%	0	-	1	14	-92.9%
NEW YORK ETHANOL SWAP	97	79.05	22.2%	69.76	38.4%	83	43	92.7%
LA CARB DIESEL (OPIS)	0	3.47	-100.0%	0.52	-100.0%	0	2	-81.7%
RBOB SPREAD (PLATTS) SWAP	0	15.79	-100.0%	0	-	0	3	-100.0%
EURO PROPANE CIF ARA SWA	18	54.95	-66.9%	24.33	-25.2%	21	34	-36.3%
LA CARBOB GASOLINE(OPIS)S	33	2.63	1150.0%	55.95	-41.2%	45	50	-10.4%
OPIS PHYSICAL NATURAL GASOLINE	0	0	-	0	-	0	0	-
MCCLOSKEY ARA ARGV COAL	6,764	3,163.84	113.8%	5,763.52	17.4%	6,239	3,927	58.9%
MCCLOSKEY RCH BAY COAL	1,830	655.89	179.0%	1,597.62	14.5%	1,708	1,105	54.6%
MGF FUT	0	0	-	0	-	0	0	-100.0%
MNC FUT	269	56.16	379.4%	235.29	14.4%	251	133	89.0%
MGN1 SWAP FUT	2	17.63	-86.6%	3.9	-39.3%	3	3	18.9%
UCM FUT	0	0	-	0	-	0	1	-100.0%
MJC FUT	2	0	-	0.95	65.8%	1	4	-68.0%
HEATING OIL VS ICE GASOIL	274	349.89	-21.7%	112.86	142.7%	189	328	-42.2%
UP DOWN GC ULSD VS NMX HO	2,464	3,012.16	-18.2%	2,696.52	-8.6%	2,586	2,621	-1.3%
HOUSTON SHIP CHANNEL BASI	247	9.58	2478.0%	82.86	198.0%	161	7	2261.4%
FUEL OIL CRACK VS ICE	267	1,373.47	-80.6%	251.14	6.3%	259	762	-66.1%
NGPL TEXOK INDEX	0	0	-	0	-	0	0	-
NATURAL GAS	4,514	269.32	1576.2%	3,212.24	40.5%	3,831	862	344.6%
N ROCKIES PIPE SWAP	0	0	-	0	-	0	1	-100.0%
SOCAL PIPE SWAP	0	6	-100.0%	0	-	0	0	-100.0%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	1	-100.0%
GAS EURO-BOB OXY NWE BARGES	1,548	1,271.53	21.7%	1,025.81	50.9%	1,274	987	29.1%
MONT BELVIEU NATURAL GASOLINE	266	188.58	41.3%	133.62	99.3%	197	105	87.5%
ONTARIO POWER SWAPS	32	253.42	-87.3%	72.86	-55.9%	54	931	-94.3%
DAILY PJM	77	3.16	2341.7%	447.52	-82.8%	272	29	850.1%
BRENT OIL LAST DAY	45,935	22,810.84	101.4%	47,626.38	-3.6%	46,823	36,567	28.0%
SINGAPORE GASOIL CALENDAR	116	0	-	10	1063.2%	61	0	18955.1%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0.48	-100.0%	0	0	26.0%
GC ULSD VS GC JET SPREAD	0	0	-	0	-	0	1	-100.0%
MARS (ARGUS) VS WTI TRD M	13	4.74	183.3%	9.29	44.5%	11	6	81.7%
MARS (ARGUS) VS WTI SWAP	90	23.68	280.0%	103.1	-12.7%	97	99	-2.4%
SINGAPORE JET KERO BALMO	14	3.68	285.7%	0	-	7	4	65.5%
WTS (ARGUS) VS WTI TRD MT	77	80.53	-4.2%	13.48	472.2%	44	44	-0.9%
DUBAI CRUDE OIL BALMO	2	0	-	0	-	1	1	32.3%

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Energy Futures								
EURO 1% FUEL OIL NEW BALM	2	3.11	-44.1%	1.24	40.3%	1	3	-46.1%
BRENT CFD SWAP	21	0	-	0	-	10	6	80.6%
PREMIUM UNLND 10P FOB MED	19	19.84	-4.8%	10.81	74.8%	15	21	-31.3%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	-100.0%
3.5% FUEL OIL CID MED SWA	0	0	-	0	-	0	1	-100.0%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-	0	0	-100.0%
ARGUS PROPAN FAR EST INDE	3	14.42	-79.2%	11.33	-73.5%	7	13	-44.4%
ULSD 10PPM CIF VS ICE GAS	0	0.26	-100.0%	0	-	0	0	-100.0%
SINGAPORE NAPHTHA BALMO	5	0	-	0	-	3	0	-
NYISO ZONE G 5MW D AH PK	3	404.32	-99.2%	171.14	-98.2%	91	391	-76.6%
GASOIL 0.1 BRGS FOB VS IC	1	0	-	0	-	0	0	-16.0%
NYMEX ULSD VS NYMEX HO	0	0	-	1.43	-100.0%	1	0	-
RBOB VS HEATING OIL SWAP	4	0	-	3.57	10.5%	4	1	215.0%
GULF COAST ULSD CRACK SPR	67	71.05	-5.7%	97.62	-31.4%	83	144	-42.4%
USGC UNL 87 CRACK SPREAD	21	39.47	-46.7%	14.29	47.4%	18	27	-35.0%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-	0	0	-100.0%
TENNESSEE 800 LEG NG BASI	0	45.68	-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	34	106.16	-67.8%	57.33	-40.3%	46	112	-58.6%
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	26.84	-100.0%	0	-	0	7	-100.0%
PJM PPL DA PEAK	0	0	-	0	-	0	14	-100.0%
PJM EASTERNH DA PEAK	0	0	-	0	-	0	0	-
PJM JCPL DA PEAK	403	0	-	0	-	192	5	3685.0%
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	2,865	475.26	502.8%	770.57	271.8%	1,765	577	206.1%
ALGONQUIN CITYGATES BASIS	0	0	-	227.05	-100.0%	119	24	390.3%
MICHCON NG INDEX SWAP	0	90.11	-100.0%	0	-	0	8	-100.0%
ICE GASOIL BALMO SWAP	2	0	-	0	-	1	0	20525.0%
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	33.32	-72.0%	8.57	8.7%	9	20	-55.9%
NEW YORK HUB ZONE G PEAK	0	7.37	-100.0%	0	-	0	1	-100.0%
GULF COAST NO.6 FUEL OIL	2,591	3,367.89	-23.1%	3,042	-14.8%	2,828	3,149	-10.2%
SINGAPORE FUEL 180CST CAL	285	492.95	-42.1%	301.95	-5.5%	294	392	-24.9%
SINGAPORE FUEL OIL SPREAD	32	146.16	-78.0%	45.14	-28.9%	39	70	-44.2%
NORTHERN ILLINOIS OFF-PEA	0	7.89	-100.0%	0.95	-100.0%	1	11	-95.6%
PJM ATSI ELEC	0	0	-	0	-	0	0	-
SING FUEL	0	1.32	-100.0%	0.48	-100.0%	0	1	-70.0%
EURO-DENOMINATED PETRO PROD	0	0	-	1.67	-84.2%	1	0	152.0%
OPIS PHYSICAL NORMAL BUTANE	0	0	-	0	-	0	0	-
DATED BRENT (PLATTS) DAILY SWA	103	0	-	0	-	49	5	873.5%
GAS EURO-BOB OXY NWE BARGES	403	532.37	-24.2%	454.19	-11.2%	430	396	8.7%
MINY RBOB GAS	0	0.32	-50.0%	0.19	-17.1%	0	0	-11.8%
RBOB UP-DOWN CALENDAR SWA	575	809.74	-29.0%	473.1	21.5%	522	427	22.2%
LA JET FUEL VS NYM NO 2 H	18	0	-	9.52	85.1%	13	11	21.4%
ANR OKLAHOMA	0	0	-	0	-	0	11	-100.0%
MICHIGAN BASIS	0	71.79	-100.0%	0	-	0	12	-100.0%

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Energy Futures								
TEXAS EASTERN ZONE M-3 BA	16	0	-	165.9	-90.1%	95	92	3.0%
PGE&E CITYGATE	0	0	-	0	-	0	0	-
NORTHERN NATURAL GAS VENTU	15	0	-	14.67	1.9%	15	7	111.5%
CIG BASIS	22	0	-	12.19	77.9%	17	19	-14.1%
PJM DAILY	4	0	-	1.81	118.1%	3	1	115.7%
COLUMBIA GULF ONSHORE	385	0	-	69.71	451.9%	219	0	-
Tetco STX Basis	0	0	-	0	-	0	0	-100.0%
Transco Zone 3 Basis	23	0	-	0	-	11	29	-63.1%
GULF COAST GASOLINE CLNDR	0	0	-	1.76	-100.0%	1	5	-83.1%
GULF COAST ULSD CALENDAR	62	27.74	122.6%	43.14	43.1%	52	40	30.7%
GASOLINE UP-DOWN (ARGUS)	0	40.79	-100.0%	0	-	0	7	-100.0%
JET UP-DOWN(ARGUS) SWAP	0	0	-	0	-	0	0	-
LA CARB DIESEL (OPIS) SWA	50	219.16	-77.2%	43.81	14.1%	47	62	-24.2%
EURO 3.5% FUEL OIL RDAM B	6	20.26	-72.7%	30.86	-82.1%	19	23	-19.6%
LLS (ARGUS) CALENDAR SWAP	0	94.74	-100.0%	0	-	0	22	-100.0%
SINGAPORE GASOIL BALMO	23	17.95	26.1%	70.95	-68.1%	48	28	71.9%
EUROPEAN NAPHTHA BALMO	11	19	-42.4%	12.33	-11.2%	12	11	11.1%
GASOIL MINI CALENDAR SWAP	19	0	-	8.24	130.0%	13	7	100.7%
NY JET FUEL (ARGUS) VS HEATING OIL	0	0	-	0	-	0	0	-100.0%
MISO 5MW PEAK	0	0	-	0	-	0	0	-
NY ULSD (ARGUS) VS HEATING OIL	72	258.63	-72.0%	101.19	-28.5%	88	82	7.2%
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	0	9.79	-97.8%	1.95	-89.2%	1	3	-58.3%
SAN JUAN BASIS SWAP	0	0	-	0	-	0	5	-100.0%
SOCAL BASIS SWAP	0	0	-	0	-	0	0	-
GULF COAST JET VS NYM 2 H	2,958	1,112.53	165.8%	1,724.67	71.5%	2,310	1,976	16.9%
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	0	-
NY HARBOR RESIDUAL FUEL C	0	10.53	-100.0%	4.76	-100.0%	3	5	-45.7%
NYMEX ALUMINUM FUTURES	1	0	-	2.38	-44.7%	2	0	574.9%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-	0	0	-
EURO 3.5% FUEL OIL SPREAD	33	4.84	590.2%	46.19	-27.6%	40	11	249.3%
GASOIL CALENDAR SWAP	2	13.11	-81.5%	2.38	1.7%	2	7	-63.2%
BRENT FINANCIAL FUTURES	214	2,120.42	-89.9%	214.24	-0.2%	214	949	-77.4%
ICE BRENT DUBAI SWAP	38	135.84	-72.1%	2.14	1668.4%	19	66	-71.1%
GASOIL CRACK SPREAD CALEN	278	69.11	302.6%	121.14	129.7%	196	382	-48.8%
EUROPEAN NAPHTHA CRACK SPR	585	386.47	51.5%	580.86	0.8%	583	405	44.0%
CRUDE OIL	420	2,550.74	-83.5%	366.38	14.7%	392	1,216	-67.8%
NEPOOL INTR HUB 5MW D AH	4,478	1,384.21	223.5%	818.57	447.0%	2,557	1,781	43.6%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	2,217	1,013.53	118.8%	11,613.71	-80.9%	7,150	980	629.8%
PJM JCPL DA OFF-PEAK	7,394	0	-	0	-	3,512	93	3682.2%
PJM WESTH RT OFF-PEAK	4,014	7,606.05	-47.2%	11,800.57	-66.0%	8,102	12,297	-34.1%
CHICAGO ETHANOL SWAP	6,524	2,555.16	155.3%	5,525.05	18.1%	6,000	3,134	91.5%
CHICAGO BASIS SWAP	0	0	-	0	-	0	0	-100.0%
HENRY HUB BASIS SWAP	250	1,032.42	-75.8%	316.38	-21.1%	285	460	-38.0%
HENRY HUB SWAP	38,149	56,155.26	-32.1%	46,092.71	-17.2%	42,319	45,476	-6.9%
PREM UNL GAS 10PPM RDAM FOB B	0	0	-	0.29	-100.0%	0	0	-16.0%
PREM UNL GAS 10PPM RDAM FOB S	1	12.95	-91.5%	2.81	-60.7%	2	2	-18.2%
MONT BELVIEU NORMAL BUTANE 5	584	643.37	-9.2%	534.71	9.3%	558	368	51.8%

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Energy Futures								
MONT BELVIEU ETHANE 5 DECIMAL	125	41.32	201.9%	93.1	34.0%	108	74	46.7%
MONT BELVIEU LDH PROPANE 5 DEI	516	426.32	21.0%	870.67	-40.7%	702	457	53.8%
SINGAPORE 180CST BALMO	5	9.11	-45.1%	3.57	40.0%	4	7	-42.2%
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	167	-100.0%
GRP THREE UNL GS (PLT) VS	70	27.21	156.3%	144.05	-51.6%	109	13	733.7%
JET BARGES VS ICE GASOIL	0	0.26	-100.0%	0	-	0	0	-100.0%
SINGAPORE GASOIL VS ICE	243	312.63	-22.3%	224.38	8.2%	233	210	11.0%
NATURAL GAS PEN SWP	40,557	26,545.53	52.8%	34,916	16.2%	37,596	25,471	47.6%
WESTERN RAIL DELIVERY PRB	217	365.26	-40.5%	207.62	4.7%	212	297	-28.4%
EUROPE DATED BRENT SWAP	161	29.47	445.0%	126.19	27.3%	143	53	169.6%
TD5 WEST AFRICA TO USAC 1	0	0	-	0	-	0	0	-
SINGAPORE JET KERO GASOIL	95	73.68	28.3%	80.95	16.8%	87	111	-21.0%
TETCO M-3 INDEX	0	0	-	24	-100.0%	13	0	-
PJM AECO DA PEAK	363	201.32	80.2%	0	-	172	15	1035.5%
GASOIL 10PPM CARGOES CIF	0	0.11	99.9%	0.14	47.3%	0	0	22.5%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0.29	-100.0%	0	0	-
WAHA BASIS	13	71.26	-81.7%	92.57	-85.9%	55	15	273.8%
LA JET (OPIS) SWAP	78	25	210.5%	53.57	44.9%	65	44	49.1%
NY HARBOR 1% FUEL OIL BAL	9	9.21	-2.3%	10.48	-14.1%	10	18	-44.7%
GASOIL 10PPM VS ICE SWAP	14	16.11	-12.4%	2.71	419.7%	8	12	-31.5%
NY H OIL PLATTS VS NYMEX	104	0	-	13.1	695.8%	56	37	52.0%
PJM PEPKO DA OFF-PEAK	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH O P	428	3,488.58	-87.7%	1,020.95	-58.0%	740	4,513	-83.6%
EUROPEAN GASOIL (ICE)	0	328.26	-100.0%	0	-	0	232	-100.0%
ULSD UP-DOWN BALMO SWP	192	108.42	77.2%	145.95	31.6%	168	121	38.6%
JET FUEL UP-DOWN BALMO CL	193	17.11	1029.2%	187.62	3.0%	190	56	238.0%
EIA FLAT TAX ONHWAY DIESE	12	18.11	-34.3%	30.62	-61.2%	22	29	-24.2%
NY 2.2% FUEL OIL (PLATTS	3	0	-	0	-	2	0	-
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-	0	1	-100.0%
RBOB CRACK SPREAD BALMO S	0	1.37	-100.0%	0	-	0	0	-100.0%
HEATING OIL BALMO CLNDR S	14	0	-	3.57	305.3%	9	3	224.3%
INDIANA MISO	2	2,597.37	-99.9%	2.1	10.5%	2	677	-99.7%
PETROLEUM PRODUCTS ASIA	121	29.32	313.1%	119.52	1.3%	120	99	21.8%
PETROLEUM PRODUCTS	43	10	332.6%	9.48	356.5%	26	17	48.3%
COAL SWAP	71	50.26	41.4%	39.52	79.8%	55	42	30.7%
TC2 ROTTERDAM TO USAC 37K	1	7.11	-88.9%	0.71	10.5%	1	3	-74.1%
NYISO A OFF-PEAK	13	31.58	-60.0%	0	-	6	21	-71.8%
NYISO G OFF-PEAK	0	36	-100.0%	2.38	-100.0%	1	37	-96.7%
ISO NEW ENGLAND OFF-PEAK	21	6.84	204.6%	5.71	264.7%	13	26	-50.0%
SINGAPORE 380CST FUEL OIL	226	146.26	54.3%	212.19	6.4%	219	185	18.1%
SINGAPORE JET KEROSENE SW	382	242.79	57.5%	320.38	19.4%	350	295	18.7%
SINGAPORE NAPHTHA SWAP	16	0	-	14.29	10.5%	15	11	37.1%
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	0	17.26	-100.0%	1.9	-100.0%	1	7	-84.7%
DUBAI CRUDE OIL CALENDAR	87	33.05	162.7%	116.19	-25.3%	102	90	13.9%
NGPL MIDCONTINENT INDEX	0	0	-	0	-	0	0	-100.0%
PANHANDLE BASIS SWAP FUTU	2	32.58	-95.0%	49.67	-96.7%	27	89	-69.9%

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Energy Futures								
SONAT BASIS SWAP FUTURE	85	0	-	0	-	40	0	-
ARGUS BIODIESEL RME FOB R	0	0	-	0	-	0	0	-
DIESEL 10P BRG FOB RDM VS	0	0.11	50.0%	0	-	0	1	-87.8%
FUEL OIL NWE CRACK VS ICE	3	60.63	-94.4%	12.14	-72.3%	8	47	-83.2%
EUROPE 3.5% FUEL OIL RDAM	419	329.74	26.9%	442.71	-5.5%	431	413	4.5%
GULF COAST 3% FUEL OIL BA	93	58.11	59.4%	32.43	185.6%	61	80	-23.6%
NY1% VS GC SPREAD SWAP	278	370.79	-25.1%	290.14	-4.3%	284	309	-7.9%
GASOIL 0.1 CIF NWE VS ISE	0	0.32	-100.0%	0.48	-100.0%	0	1	-64.2%
JET CIF NWE VS ICE	4	4.58	-19.5%	2.9	26.8%	3	10	-66.3%
EUROPE JET KERO NWE CALSW	0	2.53	-100.0%	0.57	-100.0%	0	2	-85.3%
JAPAN NAPHTHA BALMO SWAP	6	3.58	64.7%	8.81	-33.1%	7	4	95.3%
ARGUS PROPAN(SAUDI ARAMCO	32	34.42	-6.1%	58.1	-44.4%	46	45	2.9%
NYISO G	0	130.89	-100.0%	0	-	0	38	-100.0%
NYISO J	13	78.32	-82.9%	2.05	555.5%	7	24	-68.6%
NGPL MID-CONTINENT	13	40.11	-67.5%	0	-	6	22	-72.0%
TENNESSEE 500 LEG NG INDE	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	28	15.37	80.8%	21.9	26.9%	25	18	36.5%
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	42	0	-	0	-	20	5	323.2%
EUROPE NAPHTHA CALSWAP	103	159.16	-35.4%	96.81	6.2%	100	119	-16.6%
NY HARBOR RESIDUAL FUEL 1	382	842.79	-54.7%	505.76	-24.5%	447	565	-21.0%
PERMIAN BASIS SWAP	0	12.63	-100.0%	0	-	0	5	-100.0%
JAPAN C&F NAPHTHA CRACK S	0	0	-	0	-	0	1	-100.0%
EMMISSIONS	0	0.53	-100.0%	0	-	0	3	-100.0%
NATURAL GAS INDEX	0	22.84	-100.0%	8	-100.0%	4	3	31.3%
EMC FUTURE	0	0	-	0	-	0	37	-100.0%
PETRO CRCKS & SPRDS ASIA	0	54.21	-100.0%	0	-	0	39	-100.0%
NYISO CAPACITY	12	0.37	3043.1%	5.9	96.1%	9	6	50.7%
	0	0	-	0	-	0	0	-
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0.48	-100.0%	0	0	23.5%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-	0	0	-100.0%
GRP THREE ULSD(PLT)VS HEA	472	285.26	65.4%	342.24	37.8%	404	221	82.3%
GASOIL 0.1CIF MED VS ICE	3	4.74	-45.6%	8.62	-70.1%	6	3	76.5%
PJM DPL DA PEAK	0	0	-	0	-	0	0	-
PJM AECO DA OFF-PEAK	6,654	3,701.05	79.8%	0	-	3,161	279	1032.7%
PJM PPL DA OFF-PEAK	0	0	-	0	-	0	222	-100.0%
PJM DAYTON DA PEAK	150	16.84	792.2%	657.1	-77.1%	416	68	514.6%
PREMIUM UNLEAD 10PPM FOB	4	6.63	-34.1%	3.05	43.3%	4	8	-51.0%
PJM WESTH DA OFF-PEAK	14,155	4,443.16	218.6%	1,486.29	852.4%	7,504	3,008	149.5%
NEW YORK 0.3% FUEL OIL HI	0	1.32	-100.0%	0	-	0	2	-100.0%
PJM PEPKO DA PEAK	0	0	-	0	-	0	0	-
GASOIL 0.1 RDAM BRGS VS I	2	41.63	-96.2%	30.86	-94.9%	17	14	19.9%
GASOIL 10P CRG CIF NW VS	2	0.26	499.9%	0.24	563.1%	1	0	95.1%
PJM WESTHDA PEAK	766	241.63	217.0%	57.38	1234.9%	394	135	192.5%
NEPOOL MAINE 5MW D AH PK	0	7.84	-100.0%	0	-	0	1	-100.0%
NEPOOL RHODE IL 5MW D AH	7,923	0	-	0	-	3,763	277	1258.1%
CHICAGO UNL GAS PL VS RBO	3	7.89	-67.3%	0	-	1	5	-74.7%
NEPOOL MAINE 5MW D AH O E	0	144.79	-100.0%	0	-	0	11	-100.0%
NYISO ZONE A 5MW D AH O P	56	2,070.11	-97.3%	6,218.67	-99.1%	3,291	5,340	-38.4%

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Energy Futures								
CIN HUB 5MW D AH O PK	3,400	107.37	3066.7%	83.81	3956.8%	1,659	1,316	26.0%
PJM COMED 5MW D AH O PK	0	0	-	502.86	-100.0%	264	490	-46.2%
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	14	134.21	-89.2%	85.95	-83.2%	52	470	-88.9%
SOUTH STAR TEX OKLHM KNS	0	16.16	-100.0%	0	-	0	9	-100.0%
NY 3.0% FUEL OIL (PLATTS)	13	2.89	363.6%	15.48	-13.3%	15	14	5.9%
ARGUS LLS VS. WTI (ARG) T	186	572.26	-67.5%	316.57	-41.3%	254	370	-31.2%
NO 2 UP-DOWN SPREAD CALEN	17	139.47	-87.7%	4.76	259.2%	11	51	-79.3%
N ILLINOIS HUB DAILY	0	0	-	0	-	0	1	-100.0%
PROPANE NON-LDH MT. BEL (OPIS)	3	26.32	-90.0%	20.71	-87.3%	12	27	-55.4%
PROPANE NON-LDH MB (OPIS) BALM	0	25	-100.0%	0	-	0	3	-100.0%
JET AV FUEL (P) CAR FM ICE GAS SV	1	0	-	0.95	-44.7%	1	1	34.0%
SINGAPORE MOGAS 92 UNLEADED S	467	535.16	-12.7%	275.52	69.5%	367	544	-32.6%
NY JET FUEL (PLATTS) HEAT OIL SW	196	23.68	726.7%	125.71	55.7%	159	46	246.9%
SINGAPORE MOGAS 92 UNLEADED I	6	48.74	-87.0%	13.1	-51.8%	10	29	-66.2%
ETHANOL T2 FOB ROTT INCL DUTY S	96	73.16	30.9%	101.05	-5.2%	99	78	27.0%
PJM WES HUB PEAK LMP 50 M	0	0	-	7.19	-100.0%	4	0	-
FAME 0 BIODIESEL FOB RTDM SWP	0	0	-	0	-	0	0	-
FUEL OIL (PLATS) CAR CM	0	0.53	-20.0%	0.24	76.9%	0	1	-68.1%
FUEL OIL (PLATS) CAR CN	2	0.84	100.0%	1	68.4%	1	1	64.5%
GROUP THREE ULSD (PLATTS)	0	0	-	14.81	-98.2%	8	1	1006.0%
MICHIGAN MISO	2,472	0	-	0	-	1,174	436	169.5%
INDONESIAN COAL	76	32.89	130.4%	43.57	73.9%	59	29	106.3%
DAILY EUA	0	0	-	0	-	0	10	-100.0%
ETHANOL FWD	81	303.26	-73.2%	94.9	-14.2%	89	176	-49.8%
CRUDE OIL LAST DAY	4	0	-	0	-	2	0	335.7%
NAT GAS BASIS SWAP	23	0	-	0	-	11	36	-70.0%
DIESEL 10PPM BARG VS ICE LS	0	0	-	0.29	-100.0%	0	0	-
DIESEL 10PPM BARGES FOB B	0	0	-	0	-	0	0	-100.0%
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-	0	0	-100.0%
TRANSCO ZONE 6 INDEX	0	0	-	37.86	-100.0%	20	0	4372.3%
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-	0	0	-100.0%
MINI RBOB V. EBOBARG NWE BRGS	57	0	-	20.95	173.8%	38	0	10265.9%
MINI GAS EUROBOB OXY NWE ARG	19	0	-	17.29	9.9%	18	1	1253.5%
CANADIAN LIGHT SWEET OIL	11	0	-	21.43	-48.4%	17	0	9138.5%
MINI RBOB V. EBOB(ARGUS) NWE BF	13	0	-	8.1	56.7%	10	1	1891.7%
EURO 3.5% FUEL OIL M CRK	0	0	-	4.52	-100.0%	2	0	-

Energy Options

PETRO OUTRIGHT EURO	0	14	-100.0%	3.57	-100.0%	2	11	-83.0%
PETROCHEMICALS	99	67.05	47.0%	203.1	-51.5%	153	184	-16.4%
IN DELIVERY MONTH EUA OPTIONS	0	0	-	0	-	0	12	-100.0%
ISO NEW ENGLAND PK LMP	0	0	-	0	-	0	9	-100.0%
NATURAL GAS OPTION ON CALEND/	40	50.53	-20.8%	40.95	-2.3%	41	74	-45.2%
ELEC MISO PEAK	0	0	-	0	-	0	0	-
HENRY HUB FINANCIAL LAST	928	100.16	826.1%	65.29	1320.7%	475	256	85.3%
PETRO OUTRIGHT NA	0	0	-	0	-	0	0	-
NATURAL GAS PHY	178,354	98,114.84	81.8%	188,007.05	-5.1%	183,422	98,404	86.4%

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Energy Options								
CRUDE OIL OUTRIGHTS	63	172.11	-63.3%	0	-	30	60	-49.9%
ELECTRICITY OFF PEAK	0	0	-	217.33	-100.0%	114	0	-
ELEC FINSETTLED	2	12.53	-81.9%	10.24	-77.9%	6	12	-45.5%
APPALACHIAN COAL	22	4.21	412.5%	0	-	10	4	158.3%
EUROPEAN JET KEROSENE NWE (PI	0	1.58	-100.0%	0	-	0	1	-100.0%
NATURAL GAS 1MO	0	0	-	0	-	0	2	-100.0%
HEATING OIL PHY	3,459	3,017.58	14.6%	3,591.33	-3.7%	3,528	2,277	55.0%
PJM MONTHLY	0	38.95	-100.0%	1.9	-100.0%	1	10	-90.3%
NY HARBOR HEAT OIL SWP	523	1,048.53	-50.2%	1,464.62	-64.3%	1,017	875	16.3%
BRENT CALENDAR SWAP	798	794.37	0.4%	3,831.95	-79.2%	2,391	1,390	72.0%
NATURAL GAS 3 M CSO FIN	632	297.37	112.4%	176.19	258.5%	393	1,042	-62.3%
RBOB PHY	2,548	2,544	0.2%	2,025.71	25.8%	2,274	2,092	8.7%
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	-	0	-	0	13	-100.0%
SINGAPORE JET FUEL CALEND	16	40.79	-61.3%	28.57	-44.7%	23	70	-67.8%
WTI-BRENT BULLET SWAP	2,146	3,108.16	-31.0%	1,775.71	20.8%	1,951	2,779	-29.8%
BRENT 1 MONTH CAL	0	2.21	-100.0%	0	-	0	2	-100.0%
WTI 12 MONTH CALENDAR OPT	0	0	-	0	-	0	60	-100.0%
CRUDE OIL APO	2,240	3,319.84	-32.5%	3,718.57	-39.7%	3,016	2,948	2.3%
CINERGY HUB PEAK MONTH	0	31.58	-100.0%	0	-	0	8	-100.0%
WTI CRUDE OIL 1 M CSO FI	3,934	3,518.42	11.8%	5,011.9	-21.5%	4,500	3,280	37.2%
NATURAL GAS 6 M CSO FIN	586	1,309.21	-55.3%	622.62	-5.9%	605	377	60.4%
RBOB CALENDAR SWAP	900	715.74	25.7%	624.76	44.0%	755	347	117.5%
RBOB 6 MONTH CALENDAR SPR	0	0	-	0	-	0	1	-100.0%
CRUDE OIL PHY	105,792	130,068	-18.7%	111,565.52	-5.2%	108,823	125,760	-13.5%
RBOB 1MO CAL SPD OPTIONS	95	26.32	260.0%	34.52	174.4%	63	24	168.5%
N ILLINOIS HUB MTHLY	0	0	-	0	-	0	0	-
MCCLOSKEY ARA ARGS COAL	333	35.53	836.3%	19.29	1624.8%	168	43	293.2%
MCCLOSKEY RCH BAY COAL	5	0	-	7.14	-33.7%	6	11	-44.6%
NATURAL GAS WINTER STRIP	0	10.53	-100.0%	0	-	0	1	-100.0%
N ROCKIES PIPE SWAP	0	0	-	0	-	0	19	-100.0%
SOCAL PIPE SWAP	0	15.79	-100.0%	0	-	0	1	-100.0%
PANHANDLE PIPE SWAP	0	0	-	0	-	0	2	-100.0%
ETHANOL SWAP	427	94.53	352.2%	371.86	15.0%	398	289	37.9%
SHORT TERM NATURAL GAS	42	305.26	-86.2%	46.43	-9.3%	44	213	-79.1%
BRENT OIL LAST DAY	609	1,793.42	-66.1%	1,049	-42.0%	840	1,584	-47.0%
SINGAPORE GASOIL CALENDAR	4	7.89	-50.0%	0	-	2	1	136.2%
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-	0	3	-100.0%
DAILY CRUDE OIL	137	0	-	0	-	65	58	12.2%
EURO-DENOMINATED PETRO PROD	0	0	-	18.57	-100.0%	10	3	283.9%
HEATING OIL CRK SPD AVG PRICE C	0	0	-	0	-	0	0	-
GASOIL CRACK SPREAD AVG PRICE	16	0	-	0	-	8	7	5.0%
RBOB CRACK SPREAD AVG PRICE C	0	0	-	0	-	0	0	-
HO 1 MONTH CLNDR OPTIONS	500	90.79	450.7%	223.81	123.4%	355	51	594.8%
CRUDE OIL 1MO	5,061	8,264.37	-38.8%	8,035.71	-37.0%	6,623	9,053	-26.8%
ROTTERDAM 3.5%FUEL OIL CL	16	56.84	-72.2%	46.67	-66.2%	32	55	-41.6%
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	59	44.21	33.3%	70.48	-16.4%	65	63	2.7%

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Energy Options								
SHORT TERM	20	272.89	-92.8%	32.14	-38.6%	26	108	-75.8%
COAL SWAP	32	21.05	52.5%	7.38	335.0%	19	18	7.9%
WTI 6 MONTH CALENDAR OPTI	112	26.32	326.4%	0	-	53	8	555.2%
NATURAL GAS 5 M CSO FIN	3	52.63	-95.0%	4.76	-44.7%	4	20	-81.1%
NYMEX EUROPEAN GASOIL APO	2	4.74	-55.6%	0	-	1	4	-72.5%
COAL API2 INDEX	24	2.63	820.0%	9.52	154.2%	17	3	530.0%
COAL API4 INDEX	0	0	-	0	-	0	0	-100.0%
NATURAL GAS 1 M CSO FIN	7,115	1,949.47	265.0%	21,131.95	-66.3%	14,474	3,320	335.9%
ETHANOL FWD	0	0	-	0	-	0	0	-
Metals Futures								
PALLADIUM	8,356	10,464.26	-20.1%	4,166.76	100.5%	6,157	5,897	4.4%
NYMEX IRON ORE FUTURES	241	35.37	581.5%	176.43	36.6%	207	89	134.0%
NYMEX PLATINUM	10,226	14,474.37	-29.4%	10,355.48	-1.2%	10,294	12,948	-20.5%
NYMEX HOT ROLLED STEEL	125	348.37	-64.1%	188.24	-33.6%	158	213	-25.9%
URANIUM	0	10.58	-96.5%	26.86	-98.6%	14	26	-44.8%
AUSTRALIAN COKE COAL	11	0	-	9.14	15.1%	10	1	1369.9%
COMEX SILVER	78,887	70,863.68	11.3%	43,572.62	81.0%	60,347	57,443	5.1%
COMEX GOLD	137,239	191,175.89	-28.2%	178,802.05	-23.2%	159,060	187,677	-15.2%
COMEX MINY GOLD	120	502.53	-76.2%	224.43	-46.6%	175	386	-54.7%
COMEX COPPER	65,066	81,456.89	-20.1%	49,996.62	30.1%	57,154	67,966	-15.9%
COMEX MINY COPPER	32	77.79	-58.5%	25.76	25.4%	29	72	-59.6%
E-MINI SILVER	0	0	-	0	-	0	0	-100.0%
COMEX MINY SILVER	81	116.95	-30.9%	37.67	114.5%	58	76	-23.5%
COPPER	53	5.42	873.8%	6.71	686.2%	29	7	309.3%
E-MICRO GOLD	1,108	1,277.68	-13.3%	1,270.71	-12.8%	1,193	1,477	-19.2%
SILVER	1,030	0	-	498.81	106.4%	751	226	232.8%
FERROUS PRODUCTS	1	4.74	-88.9%	0	-	0	7	-96.5%
IRON ORE	0	0	-	0	-	0	0	-100.0%
METALS	22	0	-	11	97.6%	16	1	2818.8%
Metals Options								
IRON ORE CHINA	142	12.84	1006.6%	16.1	782.9%	76	23	224.6%
PALLADIUM	146	1,009.16	-85.5%	144.9	0.9%	146	532	-72.7%
NYMEX PLATINUM	332	1,470.47	-77.4%	687.57	-51.7%	519	729	-28.9%
NYMEX HOT ROLLED STEEL	0	71.05	-100.0%	0	-	0	33	-100.0%
COMEX SILVER	9,837	9,254.05	6.3%	8,141.52	20.8%	8,947	8,111	10.3%
SHORT TERM GOLD	0	0	-	0	-	0	1	-100.0%
COMEX GOLD	37,578	56,489.16	-33.5%	32,783.1	14.6%	35,061	42,013	-16.5%
COMEX COPPER	78	75.74	3.6%	84.76	-7.4%	82	144	-43.0%

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TOTAL FUTURES GROUP								
Interest Rate Futures	5,501,152	5,551,364.63	-0.9%	4,898,289.05	12.3%	5,184,649	4,768,511	8.7%
Equity Index Futures	2,296,876	2,351,723.79	-2.3%	2,129,041.81	7.9%	2,208,763	2,278,770	-3.1%
Metals Futures	302,596	370,814.53	-18.4%	289,369.29	4.6%	295,652	334,510	-11.6%
Energy Futures	1,506,185	1,487,514.9	1.3%	1,493,936.76	0.8%	1,499,755	1,417,151	5.8%
FX Futures	707,645	988,534.58	-28.4%	753,925.76	-6.1%	731,943	825,054	-11.3%
Commodities and Alternative Invest	1,192,385	1,057,562.47	12.7%	843,432.67	41.4%	1,009,185	848,581	18.9%
TOTAL FUTURES	11,506,839	11,807,514.9	-2.5%	10,407,995.33	10.6%	10,929,946.1	10,472,577.56	4.4%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,344,927	920,724.21	46.1%	1,404,622	-4.2%	1,376,267	1,134,587	21.3%
Equity Index Options	531,927	334,747.37	58.9%	481,116.33	10.6%	505,252	363,445	39.0%
Metals Options	48,113	68,382.47	-29.6%	41,857.95	14.9%	44,829	51,587	-13.1%
Energy Options	317,691	261,466.95	21.5%	354,096.14	-10.3%	336,804	257,337	30.9%
FX Options	60,998	77,973.68	-21.8%	67,925.81	-10.2%	64,635	60,248	7.3%
Commodities and Alternative Invest	191,337	207,591.37	-7.8%	188,295.05	1.6%	189,740	206,368	-8.1%
TOTAL OPTIONS	2,494,995	1,870,886.05	33.4%	2,537,913.29	-1.7%	2,517,526.93	2,073,571.74	21.4%
TOTAL COMBINED								
Commodities and Alternative Invest	1,383,722	1,265,153.84	9.4%	1,031,727.72	34.1%	1,198,925	1,054,949	13.6%
FX	768,644	1,066,508.26	-27.9%	821,851.57	-6.5%	796,578	885,302	-10.0%
Equity Index	2,828,803	2,686,471.16	5.3%	2,610,158.14	8.4%	2,714,014	2,642,216	2.7%
Interest Rate	6,846,079	6,472,088.84	5.8%	6,302,911.05	8.6%	6,560,916	5,903,098	11.1%
Energy	1,823,876	1,748,981.84	4.3%	1,848,032.91	-1.3%	1,836,558	1,674,488	9.7%
Metals	350,709	439,197	-20.1%	331,227.24	5.9%	340,481	386,096	-11.8%
GRAND TOTAL	14,001,834	13,678,400.95	2.4%	12,945,908.62	8.2%	13,447,473.03	12,546,149.29	7.2%