

CME Group Exchange ADV Report - Monthly

April 2012

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	ADV APR 2012	ADV APR 2011	% CHG	ADV MAR 2012	% CHG	ADV Y.T.D 2012	ADV Y.T.D 2011	% CHG
Interest Rate Futures								
30-YR BOND	280,515	276,420.75	1.5%	333,418.14	-15.9%	337,257	366,423	-8.0%
10-YR NOTE	986,039	1,008,138.55	-2.2%	1,099,495.68	-10.3%	1,093,713	1,259,534	-13.2%
5-YR NOTE	427,658	568,594.45	-24.8%	556,903.73	-23.2%	542,600	676,838	-19.8%
2-YR NOTE	169,947	268,186.6	-36.6%	220,829.77	-23.0%	212,926	286,424	-25.7%
FED FUND	29,798	56,261.45	-47.0%	30,516.82	-2.4%	30,196	48,834	-38.2%
10-YR SWAP	380	538.1	-29.4%	1,605.45	-76.3%	705	1,257	-43.9%
5-YR SWAP	666	1,396.55	-52.3%	2,421.95	-72.5%	1,223	2,613	-53.2%
MINI EURODOLLAR	0	0	-	0	-	0	0	-
EUROYEN	0	40	-98.8%	0	-	0	41	-99.7%
EURODOLLARS	1,566,452	2,487,425.05	-37.0%	2,113,459.41	-25.9%	1,917,554	2,238,439	-14.3%
EMINI ED	0	0	-	0	-	0	0	-
7-YR SWAP	1	12	-92.9%	46.5	-98.2%	36	49	-26.3%
3-MONTH OIS	0	0	-	0	-	0	0	-
30-YR SWAP	6	17.7	-63.4%	22.95	-71.8%	13	55	-75.9%
1-MONTH EURODOLLAR	326	458.45	-29.0%	405.82	-19.8%	525	744	-29.4%
ULTRA T-BOND	42,065	28,878.35	45.7%	54,869.18	-23.3%	60,690	61,357	-1.1%
OTR 2-YR NOTE	0	88.85	-100.0%	3.64	-100.0%	2	90	-98.1%
OTR 5-YR NOTE	0	132.5	-100.0%	0	-	3	144	-98.2%
OTR 10-YR NOTE	2	150.7	-98.6%	2.59	-17.3%	4	174	-97.6%
SOVEREIGN YIELD FUTURE	0	0	-	0	-	0	1	-100.0%
EURO BONDS	26	0	-	137.91	-80.8%	68	18	275.9%
Interest Rate Options								
30-YR BOND	55,665	34,191.75	62.8%	69,936.27	-20.4%	66,771	50,990	30.9%
10-YR NOTE	241,541	199,413.05	21.1%	302,685.27	-20.2%	236,705	201,576	17.4%
5-YR NOTE	42,703	41,107.95	3.9%	54,927.95	-22.3%	44,749	43,054	3.9%
2-YR NOTE	5,261	16,526.25	-68.2%	14,141.14	-62.8%	7,897	10,661	-25.9%
FED FUND	7,113	24,925.4	-71.5%	14,152.09	-49.7%	8,513	12,985	-34.4%
FLEX 30-YR BOND	148	0	-	280	-47.3%	139	59	134.1%
FLEX 10-YR NOTE	0	30	-100.0%	0	-	0	20	-100.0%
FLEX 2-YR NOTE	0	0	-	0	-	0	1	-100.0%
EURODOLLARS	165,143	381,012.75	-56.7%	216,489.95	-23.7%	291,496	400,219	-27.2%
EURO MIDCURVE	328,717	339,675.65	-3.2%	555,707.86	-40.8%	439,445	366,785	19.8%
TOMMI MIDCURVE	0	342.5	-100.0%	122.73	-100.0%	43	239	-81.8%
EURODOLLAR SPRD OPTIONS	0	0	-	0	-	0	10	-100.0%
ULTRA T-BOND	412	305.35	35.0%	337.05	22.3%	390	736	-47.0%
FED FUNDS MIDCURVE	0	0	-	0	-	0	12	-100.0%

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Equity Index Futures								
\$25 DJ	0	1	-76.2%	0.27	-12.7%	0	1	-77.0%
DJIA	285	1,140.35	-75.0%	1,503.77	-81.1%	630	1,138	-44.6%
MINI \$5 DOW	114,227	91,537.65	24.8%	117,402.27	-2.7%	107,375	128,956	-16.7%
E-MINI S&P500	1,712,190	1,635,253.6	4.7%	2,007,316.14	-14.7%	1,775,197	2,461,781	-27.9%
S&P 500	11,093	15,331.1	-27.6%	36,931.18	-70.0%	18,031	28,653	-37.1%
S&P 600 SMALLCAP EMINI	4	45.35	-90.5%	25.73	-83.3%	15	53	-72.7%
E-MINI MSCI EAFE FUT	0	2,126.25	-100.0%	0	-	0	1,510	-100.0%
E-MINI MSCI	0	2,782.25	-100.0%	0	-	0	2,020	-100.0%
SPDR-S&P 500	0	0	-	0	-	0	0	-100.0%
TRAKRS BX	0	0	-	0	-	0	4	-100.0%
TRAKRS PIMCO	0	862.65	-100.0%	0	-	0	878	-100.0%
TRAKRS PIMCO SPTR	0	128.75	-100.0%	0	-	0	192	-100.0%
E-MINI MIDCAP	24,450	21,390.85	14.3%	34,151.64	-28.4%	25,116	30,513	-17.7%
S&P 400 MIDCAP	95	104.9	-9.4%	138.27	-31.3%	97	170	-42.5%
S&P 500 GROWTH	1	0.3	185.7%	3.91	-78.1%	1	2	-34.8%
S&P 500/VALUE	1	0.2	281.0%	4.86	-84.3%	2	3	-26.8%
IWM-RUSSELL	0	0	-	0	-	0	0	-100.0%
E-MINI NASDAQ 100	269,286	245,636.5	9.6%	275,843.82	-2.4%	236,404	298,275	-20.7%
NASDAQ	905	1,787.3	-49.4%	1,729	-47.7%	1,157	1,875	-38.3%
QQQ-NASDAQ	0	0	-	0	-	0	0	-100.0%
NIKKEI 225 (\$) STOCK	4,011	8,415.7	-52.3%	10,571.05	-62.1%	6,501	10,978	-40.8%
NIKKEI 225 (YEN) STOCK	21,664	17,844.45	21.4%	27,987.86	-22.6%	22,878	30,438	-24.8%
S&P FIN SECT INDEX	0	0	-	0	-	0	0	-100.0%
DOW-UBS COMMOD INDEX	86	265.55	-67.5%	796.91	-89.2%	449	557	-19.5%
E-MINI NIFTY	1	8.95	-84.6%	1.27	8.5%	1	6	-86.2%
E-MICRO NIFTY	13	152.9	-91.4%	31.95	-58.9%	20	178	-88.6%
S&P MATERIALS SECTOR	47	0	-	139.95	-66.1%	65	64	1.9%
S&P ENERGY SECTOR	90	0	-	135.68	-33.7%	95	71	33.9%
S&P FINANCIAL SECTOR	83	1.6	5075.6%	102.73	-19.4%	82	40	106.1%
S&P INDUSTRIAL SECTOR	38	0.2	18923.8%	193.95	-80.4%	97	63	52.7%
S&P TECHNOLOGY SECTOR	110	0	-	73.68	49.5%	71	26	173.7%
S&P UTILITIES SECTOR	67	0	-	92.95	-28.0%	63	33	93.5%
S&P HEALTH CARE SECTOR	47	0	-	45.55	4.0%	52	27	94.3%
S&P CONSUMER DSCRTNRY SECTC	81	0	-	19.14	322.0%	34	22	53.1%
S&P CONSUMER STAPLES SECTOR	87	0.1	86423.8%	43.91	97.1%	42	31	34.9%
BESPOKE CUSTOM INDEXES	0	0	-	0	-	0	0	-100.0%

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Equity Index Options								
DJIA	6	4.1	40.5%	3.36	71.3%	6	8	-28.8%
MINI \$5 DOW	210	349.65	-39.9%	133.36	57.6%	212	426	-50.2%
E-MINI S&P500	119,184	98,732.65	20.7%	115,332.82	3.3%	111,476	143,377	-22.2%
S&P 500	25,327	47,276.45	-46.4%	25,893.41	-2.2%	27,637	46,501	-40.6%
E-MINI MIDCAP	1	1.05	-22.9%	1.18	-31.5%	3	2	47.9%
E-MINI NASDAQ 100	5,619	4,421.8	27.1%	4,023.27	39.7%	3,928	3,664	7.2%
NASDAQ	1	49.3	-98.2%	0.55	65.9%	1	52	-98.5%
EOM S&P 500	1,926	5,322.95	-63.8%	5,288.5	-63.6%	3,178	6,037	-47.4%
EOM EMINI S&P	9,921	12,000.95	-17.3%	20,731.5	-52.1%	13,518	15,055	-10.2%
EOW1 EMINI S&P 500	8,074	2,779.75	190.5%	4,527.86	78.3%	7,066	7,482	-5.6%
EOW2 EMINI S&P 500	11,127	3,168.3	251.2%	7,771.05	43.2%	8,324	7,782	7.0%
EOW2 S&P 500	242	1,385.35	-82.5%	1,109.82	-78.2%	644	1,516	-57.6%
EOW1 S&P 500	172	449	-61.8%	166.18	3.3%	192	844	-77.3%
EOW4 EMINI S&P 500	9,575	4,707.3	103.4%	9,390.05	2.0%	9,059	7,831	15.7%
Metals Futures								
COMEX MINY SILVER	98	1,049.15	-90.7%	122.18	-20.1%	119	423	-71.8%
COMEX MINY COPPER	98	81.65	19.9%	85.68	14.3%	100	94	6.4%
NYMEX HOT ROLLED STEEL	84	34.2	146.7%	53.95	56.4%	182	126	44.2%
E-MINI SILVER	0	0.15	-36.5%	0.09	4.7%	0	0	1.2%
COMEX GOLD	134,991	157,260.7	-14.2%	220,936.41	-38.9%	184,922	195,141	-5.2%
NYMEX PLATINUM	6,522	5,276.2	23.6%	11,475.64	-43.2%	8,583	7,910	8.5%
COMEX MINY GOLD	376	445.45	-15.6%	688.23	-45.4%	554	764	-27.5%
COMEX SILVER	58,291	150,731.2	-61.3%	50,915.36	14.5%	56,022	77,812	-28.0%
PALLADIUM	2,944	4,294.85	-31.4%	3,450.45	-14.7%	4,078	4,522	-9.8%
COMEX COPPER	84,195	53,971.3	56.0%	55,581.82	51.5%	68,615	49,570	38.4%
E-MINI GOLD	0	0	-	0	-	0	4	-100.0%
NYMEX IRON ORE FUTURES	8	0	-	6.68	19.7%	7	7	0.4%
E-MICRO GOLD	833	1,110.55	-25.0%	1,722.73	-51.7%	1,456	1,883	-22.7%
VOLATILITY GOLD	0	0	-	0	-	0	0	-100.0%
AUSTRIALIAN COKE COAL	0	0	-	0.68	-100.0%	0	0	-16.7%
IRON ORE	0	0	-	0	-	1	0	-
COPPER	1	0	-	0	-	0	0	-
Metals Options								
COMEX GOLD	33,863	35,040.55	-3.4%	41,697.27	-18.8%	38,982	40,003	-2.6%
NYMEX PLATINUM	157	384.1	-59.1%	173.45	-9.3%	261	337	-22.6%
COMEX SILVER	5,861	14,550.15	-59.7%	7,499.5	-21.8%	6,765	8,429	-19.7%
PALLADIUM	229	61.8	271.2%	258.14	-11.1%	165	148	11.3%
COMEX COPPER	13	15.4	-17.7%	8.09	56.6%	20	27	-28.1%
IRON ORE CHINA	58	0	-	181.36	-68.0%	126	26	377.6%
SHORT TERM GOLD	1	0	-	0	-	0	41	-99.2%
SHORT TERM	0	0	-	0	-	0	2	-87.1%
SHORT TERM NATURAL GAS	0	0	-	0	-	0	1	-100.0%

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Energy Futures								
ETHANOL FWD	1,332	2,547.6	-47.7%	2,145.41	-37.9%	1,751	2,509	-30.2%
NY HARBOR 0.3% FUEL OIL S	0	0	-	0	-	0	1	-100.0%
NATURAL GAS PHY	356,612	321,597.5	10.9%	309,035.05	15.4%	389,624	305,017	27.7%
ANR OKLAHOMA	5	0	-	0	-	13	80	-83.6%
HTG OIL	118	138.95	-15.4%	182.95	-35.7%	171	178	-4.0%
PJM NILL DA PEAK	96	69.05	39.7%	83.41	15.6%	123	230	-46.7%
PJM WESTH RT OFF-PEAK	3,712	10,461.05	-64.5%	5,029.09	-26.2%	5,959	8,925	-33.2%
BRENT CALENDAR SWAP	806	744	8.3%	781.59	3.1%	838	878	-4.6%
GASOIL 0.1 CIF NWE VS ISE	2	0	-	0	-	1	0	79.6%
NY HARBOR 1% FUEL OIL BAL	30	17	75.1%	11.36	161.9%	21	31	-32.6%
GASOIL 10P CRG CIF NW VS	1	2	-45.2%	1.36	-19.7%	2	1	15.5%
PJM DPL DA OFF-PEAK	0	0	-	0	-	1,221	59	1973.9%
PJM PPL DA PEAK	12	166.85	-92.7%	0	-	3	43	-92.8%
AEP-DAYTON HUB DAILY	0	0	-	4.55	-100.0%	1	0	-
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-	0	15	-100.0%
NGPL STX NAT GAS INDEX SW	0	21.7	-100.0%	0	-	0	12	-100.0%
TRANSCO ZONE 2 NG BASIS	0	0	-	0	-	0	0	-
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-	0	2	-100.0%
NYISO ZONE C 5MW D AH O P	0	1,176	-100.0%	161.14	-100.0%	99	470	-78.9%
NEPOOL NE MASS 5MW D AH P	49	18.2	171.8%	0	-	28	32	-13.3%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-	6	30	-79.4%
CIN HUB 5MW D AH O PK	0	223.2	-100.0%	269.09	-100.0%	1,556	2,269	-31.4%
ROCKIES KERN OPAL - NW IN	0	0	-	0	-	0	0	-100.0%
HENRY HUB SWING FUTURE	11	3.1	244.1%	67.27	-84.1%	21	16	27.0%
EL PASO PERMIAN INDEX SWA	0	0	-	0	-	0	6	-100.0%
EUROPE 3.5% FUEL OIL MED	0	1	-90.5%	1.14	-91.6%	1	1	94.3%
EURO GASOIL 10PPM VS ICE	14	11	26.0%	13.77	0.6%	17	19	-10.0%
TD5 WEST AFRICA TO USAC 1	0	0.75	-100.0%	0	-	0	1	-100.0%
TC2 ROTTERDAM TO USAC 37K	7	1	590.5%	0.68	912.7%	3	2	67.5%
ISO NEW ENGLAND OFF-PEAK	108	86.5	25.4%	100.18	8.3%	88	67	31.3%
AEP-DAYTON HUB MTHLY	23	61.4	-62.3%	50	-53.7%	65	81	-20.0%
GULF COAST ULSD CRACK SPR	299	145	105.9%	146.32	104.1%	297	71	318.5%
FAME 0 BIODIESEL FOB RTDM SWP	0	6	-100.0%	1.36	-100.0%	1	12	-91.5%
OPIS PHYSICAL NONLDH PROPANE	0	0	-	0	-	0	1	-100.0%
GAS EURO-BOB OXY NWE BARGES	593	427.65	38.7%	1,165.27	-49.1%	953	559	70.4%
LOS ANGELES CARB GASOLINE	0	0	-	0	-	0	1	-100.0%
HEATING OIL PHY	128,249	110,326.05	16.2%	134,238.68	-4.5%	144,571	126,344	14.4%
SINGAPORE GASOIL VS ICE	146	21.75	571.0%	212.27	-31.2%	201	139	44.7%
FLORIDA GAS ZONE3 BASIS S	0	44.4	-100.0%	1.64	-100.0%	3	20	-83.6%
CRUDE OIL PHY	506,058	604,473.05	-16.3%	604,107.09	-16.2%	616,480	699,826	-11.9%
ETHANOL T1FOB RTDM EX DUTY SV	0	0	-	0	-	0	1	-100.0%
PROPANE NON-LDHD MT. BEL (OPIS)	0	14.95	-100.0%	14	-100.0%	5	19	-72.6%
PROPANE NON-LDHD MB (OPIS) BALM	0	0.5	-100.0%	9.09	-100.0%	2	2	52.2%
ERCOT HOU MCPE50MW PEAK	0	0	-	0	-	0	0	-
ERCOT NORTH ZMCPE 5MW OFFPE.	0	0	-	0	-	23	0	-
PETROCHEMICALS	203	117.2	72.9%	127.86	58.5%	163	108	50.5%
RBOB GAS	296	330.85	-10.6%	218.86	35.2%	211	179	17.9%
CHICAGO SWING FUTURE	0	0	-	14.18	-100.0%	4	0	-
DATED TO FRONTLINE BRENT	160	62.25	157.4%	267	-40.0%	155	177	-12.3%
DUBAI CRUDE OIL CALENDAR	866	844.1	2.5%	411.05	110.6%	640	822	-22.1%

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Energy Futures								
TCO NG INDEX SWAP	0	0	-	0	-	0	1	-100.0%
NEW YORK ETHANOL SWAP	29	55.25	-48.3%	34.86	-18.0%	29	44	-34.4%
MONT BELVIEU NATURAL GASOLINE	12	1.3	830.4%	1.14	964.3%	6	7	-3.7%
CHICAGO UNL GAS PL VS RBO	0	0	-	0	-	2	0	596.7%
JET FUEL CRG CIF NEW VS I	0	2.25	-81.0%	0	-	0	2	-84.3%
EUROPE JET KERO NWE CALSW	0	0	-	0	-	1	2	-59.8%
AEP-DAYTON HUB OFF-PEAK M	25	85.3	-70.6%	31.55	-20.6%	58	71	-18.7%
PANHANDLE INDEX SWAP FUTU	0	6.2	-100.0%	97.27	-100.0%	26	12	124.1%
PJM PSEG DA OFF-PEAK	0	4,688	-100.0%	705.45	-100.0%	3,040	3,134	-3.0%
TRANSCO ZONE 6 SWING SWAP	0	0	-	0	-	0	5	-100.0%
TENNESSEE ZONE 0 NG SWIN	0	0	-	0	-	0	0	-
NY HRBR CONV GASOLINE VS	0	0	-	0	-	0	0	-
RBOB PHY	180,447	129,622.1	39.2%	158,181.59	14.1%	156,780	123,529	26.9%
PJM PPL DA OFF-PEAK	222	2,997.8	-92.6%	0	-	199	806	-75.3%
WTS (ARGUS) VS WTI SWAP	0	0	-	0	-	0	2	-100.0%
SINGAPORE JET KEROSENE SW	134	65.65	103.7%	165.59	-19.3%	229	192	19.1%
EUROPE 1% FUEL OIL NWE CA	107	32.25	230.9%	23.59	352.4%	39	50	-21.9%
NEPOOL CNCTCT 5MW D AH O	0	3,711.6	-100.0%	0	-	17	631	-97.3%
GULF COAST JET VS NYM 2 H	859	327.25	162.5%	904.23	-5.0%	750	453	65.8%
TRANSCO ZONE 3 NG INDEX S	0	0	-	0	-	0	2	-100.0%
WTI-BRENT BULLET SWAP	0	0	-	0	-	12	17	-29.9%
LA JET (OPIS) SWAP	42	61.25	-32.0%	81.82	-49.1%	107	86	24.7%
TRANSCO ZONE4 BASIS SWAP	0	1.8	-100.0%	0	-	21	19	9.2%
MARS (ARGUS) VS WTI SWAP	9	0	-	25.91	-66.9%	15	9	68.2%
NYISO ZONE C 5MW D AH PK	0	63.75	-100.0%	11.59	-100.0%	6	26	-76.0%
EURO 3.5% FUEL OIL RDAM B	9	4.05	115.2%	16.95	-48.6%	10	7	43.5%
GASOIL 0.1 BRGS FOB VS IC	0	0.5	-100.0%	0	-	1	0	117.6%
EURO PROPANE CIF ARA SWA	48	26.15	81.7%	40.55	17.2%	51	51	0.4%
EUROPE JET KERO RDAM CALS	0	0	-	0	-	0	0	-100.0%
MINY WTI CRUDE OIL	6,699	10,403.05	-35.6%	8,369.09	-20.0%	7,968	11,905	-33.1%
CENTERPOINT EAST INDEX	0	0	-	0	-	0	6	-100.0%
EUROPEAN NAPHTHA CRACK SPR	337	208.9	61.5%	317.36	6.3%	394	395	-0.3%
SINGAPORE 380CST FUEL OIL	52	67	-22.0%	91.55	-42.9%	73	69	5.9%
SONAT BASIS SWAP FUTURE	0	63.2	-100.0%	21.45	-100.0%	6	44	-87.1%
HENRY HUB SWAP	85,766	82,123.95	4.4%	94,159.09	-8.9%	107,412	82,642	30.0%
PETRO OUTRIGHT EURO	121	70.25	71.6%	114.64	5.1%	142	166	-14.4%
SINGAPORE JET KERO VS. GASOIL I	0	3.75	-100.0%	0	-	5	7	-27.3%
ARGUS BIODIESEL RME FOB R	0	21.65	-97.8%	1.36	-65.1%	9	21	-56.5%
PJM COMED 5MW D AH O PK	223	0	-	0	-	113	618	-81.8%
JET UP-DOWN(ARGUS) SWAP	0	91.5	-100.0%	0	-	2	82	-97.8%
PANHANDLE BASIS SWAP FUTU	249	732.6	-66.1%	217.86	14.1%	242	481	-49.7%
MONT BELVIEU LDH PROPANE OPIS	24	9	164.6%	39.41	-39.6%	25	20	25.0%
SINGAPORE 380CST BALMO	2	5.4	-58.6%	4.64	-51.7%	3	4	-22.2%
CIG ROCKIES NG INDEX SWA	0	0	-	0	-	0	3	-100.0%
ICE GASOIL BALMO SWAP	0	0	-	0.59	-100.0%	0	1	-40.6%
PERMIAN BASIS SWAP	10	6.8	52.0%	12.14	-14.9%	72	126	-42.6%
MINY NATURAL GAS	1,221	1,825.6	-33.1%	1,388.68	-12.1%	1,729	2,172	-20.4%
GASOLINE UP-DOWN BALMO SW	58	17.5	233.3%	35.05	66.5%	33	17	94.1%
SOCAL PIPE SWAP	0	0	-	0	-	4	63	-93.0%
NYISO ZONE J 5MW D AH O P	0	120.1	-100.0%	850.91	-100.0%	635	292	117.2%

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	ADV APR 2012	ADV APR 2011	% CHG	ADV MAR 2012	% CHG	ADV Y.T.D 2012	ADV Y.T.D 2011	% CHG
Energy Futures								
CINERGY HUB PEAK MONTH	33	92.3	-64.3%	22.27	47.9%	28	50	-45.1%
GASOIL BULLET SWAP	0	0	-	0	-	0	2	-100.0%
GASOLINE UP-DOWN (ARGUS)	5	0	-	35.23	-86.5%	22	13	74.1%
EUROPE 3.5% FUEL OIL RDAM	629	247.95	153.6%	679.55	-7.5%	497	354	40.3%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-	0	0	-100.0%
WTI-BRENT CALENDAR SWAP	412	213.4	93.0%	366.27	12.5%	365	394	-7.5%
TC4 SINGAPORE TO JAPAN 30	0	0	-	0	-	0	0	-100.0%
N ILLINOIS HUB MTHLY	46	78.7	-41.8%	24.55	86.6%	43	66	-33.9%
TENNESSEE ZONE 0 BASIS SW	0	6.2	-100.0%	0	-	10	22	-55.4%
SINGAPORE MOGAS 92 UNLEADED	351	518.95	-32.3%	478.36	-26.6%	424	417	1.6%
OPIS PHYSICAL NORMAL BUTANE	0	3.25	-100.0%	0.45	-100.0%	1	4	-79.4%
DOMINION TRANSMISSION INC	73	117.05	-37.3%	29.14	151.9%	91	111	-18.0%
NY HARBOR RESIDUAL FUEL C	11	6.75	65.8%	0	-	4	4	-4.9%
NATURAL GAS PEN SWP	25,344	26,927.2	-5.9%	48,196.5	-47.4%	43,562	29,302	48.7%
CENTERPOINT BASIS SWAP	146	6.8	2045.0%	70.86	105.8%	98	77	26.9%
ARGUS PROPAN FAR EST INDE	23	18.75	24.7%	24.82	-5.8%	24	24	-0.4%
ULSD UP-DOWN(ARGUS) SWAP	2	192.5	-98.8%	0	-	1	140	-99.4%
ERCOT NORTH ZMCPE 5MW PEAK	4	5.25	-20.2%	2	109.5%	41	17	145.8%
GULF COAST NO.6 FUEL OIL	2,341	3,546.3	-34.0%	3,382.41	-30.8%	3,082	3,655	-15.7%
NO 2 UP-DOWN SPREAD CALEN	78	9.25	739.1%	46.82	65.8%	53	58	-8.6%
OPIS PHYSICAL NATURAL GASOLINI	4	1.5	138.1%	6.82	-47.6%	3	3	4.3%
NYISO J	14	11.65	21.8%	11.45	23.9%	25	23	11.1%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-	0	0	-100.0%
GASOIL CRACK SPREAD CALEN	459	193.3	137.7%	252.41	82.0%	328	389	-15.6%
ANR LOUISIANA BASIS SWAP	0	42.8	-100.0%	0	-	0	20	-100.0%
FUEL OIL (PLATS) CAR CM	2	2.4	-20.6%	2.5	-23.8%	2	3	-47.6%
MISO 5MW OFF PEAK	0	0	-	638.18	-100.0%	733	979	-25.1%
OPIS PHYSICAL ETHANE	0	0.5	-100.0%	4.55	-100.0%	1	0	1417.4%
WAHA BASIS	22	76.15	-70.9%	23	-3.7%	428	165	159.5%
MICHCON NG INDEX SWAP	0	6.2	-100.0%	0	-	0	9	-100.0%
PANHANDLE SWING FUTURE	0	3.1	-100.0%	0	-	0	1	-100.0%
NORTHWEST ROCKIES BASIS S	42	45.75	-8.6%	0.36	11398.8%	75	94	-19.7%
NGPL MIDCONTINENT INDEX	0	12.4	-100.0%	0	-	0	2	-100.0%
GASOIL 0.1 CARGOES CIF NE	0	0	-	0.82	-100.0%	0	0	-23.1%
SINGAPORE JET KERO BALMO	0	0	-	7.86	-97.0%	9	8	14.7%
NEW YORK 0.3% FUEL OIL HI	0	0	-	0	-	1	11	-89.5%
PJM PEPSCO DA PEAK	0	128	-100.0%	0	-	0	38	-100.0%
TENNESSEE ZONE 0 NG INDE	0	223	-100.0%	0	-	0	25	-100.0%
NY1% VS GC SPREAD SWAP	526	231.3	127.5%	254.05	107.1%	326	282	15.9%
EUROPEAN NAPHTHA BALMO	10	1.45	619.2%	12.27	-15.0%	12	6	105.3%
NYISO ZONE A 5MW D AH PK	30	63.75	-52.3%	31.09	-2.3%	32	51	-36.4%
NEPOOL W CNTR M 5MW D AH	64	0	-	73.41	-13.1%	36	21	69.5%
URANIUM	39	42.25	-7.9%	18.18	114.0%	33	90	-63.1%
CHICAGO ETHANOL SWAP	1,114	641.3	73.7%	1,176.64	-5.3%	1,149	902	27.4%
LLS (ARGUS) VS WTI SWAP	106	30	252.4%	94.09	12.4%	87	143	-39.2%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-	0	0	-76.7%
TCO NG SWING	0	0	-	0	-	0	0	-100.0%
GASOIL 0.1 CIF VS ICE GAS	0	0.5	-4.8%	0.73	-34.5%	1	0	125.1%
PJM WESTH RT PEAK	179	5.25	3315.0%	54.23	230.6%	328	332	-1.3%
ULSD 10PPM CIF MED SWAP	1	1.7	-49.6%	0	-	1	1	-40.2%

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Energy Futures								
ULSD 10PPM CIF MED VS ICE	9	26.8	-66.8%	15.27	-41.7%	12	16	-25.9%
UP DOWN GC ULSD VS NMX HO	1,898	2,346.4	-19.1%	2,313.45	-18.0%	2,353	2,209	6.5%
JET FUEL UP-DOWN BALMO CL	3	12.5	-79.4%	1.14	126.3%	3	12	-73.5%
EIA FLAT TAX ONHWAY DIESE	4	1	304.8%	9.77	-58.6%	10	16	-36.5%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-	1	0	-
NEPOOL SE MASS 5MW D AH O	0	0	-	0	-	0	0	-
NEPOOL INTR HUB 5MW D AH	2,990	7,362	-59.4%	1,830.23	63.4%	2,118	3,550	-40.3%
PJM AD HUB 5MW REAL TIME	6,361	2,371.45	168.3%	0	-	3,250	3,590	-9.5%
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-	0	1	-100.0%
HENRY HUB BASIS SWAP	346	344.1	0.5%	274.55	25.9%	368	265	38.7%
COLUMBIA GULF ONSHORE	0	37.2	-100.0%	0	-	0	6	-100.0%
Transco Zone 3 Basis	0	0	-	0	-	0	10	-100.0%
WAHA INDEX SWAP FUTURE	0	6.2	-100.0%	194.55	-100.0%	187	7	2593.4%
SOCAL BASIS SWAP	4	0	-	3.82	4.8%	9	27	-68.2%
DEMARC SWING SWAP	0	3.1	-100.0%	0	-	0	1	-100.0%
GULF COAST ULSD CALENDAR	6	1.15	401.0%	30.95	-81.4%	65	36	78.5%
FUEL OIL (PLATS) CAR CN	1	0	-	0.36	161.9%	1	2	-73.8%
DATED BRENT (PLATTS) DAILY SWA	52	36.3	44.3%	45.45	15.2%	47	47	1.2%
EAST/WEST FUEL OIL SPREAD	126	47.75	164.3%	106.64	18.3%	89	80	11.6%
PJM JCPL DA PEAK	0	23.3	-100.0%	39.09	-100.0%	59	39	50.2%
ALGONQUIN CITYGATES BASIS	0	0	-	30.64	-100.0%	22	39	-44.5%
DEMARC INDEX FUTURE	0	12.4	-100.0%	0	-	0	11	-100.0%
BRENT OIL LAST DAY	2,298	2,672.15	-14.0%	2,792.23	-17.7%	2,893	3,126	-7.4%
ARGUS PROPAN(SAUDI ARAMCO	29	27.85	2.8%	25.27	13.2%	32	33	-1.8%
ICE BRENT DUBAI SWAP	111	187.5	-40.7%	216.09	-48.6%	155	206	-24.4%
EUROPEAN GASOIL (ICE)	174	24.75	603.6%	121.64	43.2%	198	69	188.0%
CONWAY NATURAL GASOLINE (OPIK	4	17.1	-74.9%	0.91	371.4%	5	15	-69.5%
PJM OFF-PEAK LMP SWAP FUT	106	102.5	3.0%	190.73	-44.6%	238	164	44.6%
MALIN	0	0	-	0	-	0	0	-
CIG ROCKIES NG SWING	0	0	-	0	-	0	2	-100.0%
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-	0	0	8.3%
PJM JCPL DA OFF-PEAK	0	234.4	-100.0%	705.45	-100.0%	234	560	-58.2%
SINGAPORE GASOIL BALMO	41	75.55	-45.7%	68.95	-40.5%	75	76	-2.0%
TRANSCO ZONE 4 NAT GAS IN	0	147	-100.0%	0	-	1	20	-96.5%
SOUTHERN NAT LA NAT GAS	0	6.2	-100.0%	0	-	0	16	-100.0%
NYISO ZONE A 5MW D AH O P	0	1,272.25	-100.0%	0	-	302	1,061	-71.5%
PREMIUM UNLEAD 10PPM FOB	1	4.45	-71.1%	3.41	-62.3%	4	2	77.4%
LA CARB DIESEL (OPIS) SWA	85	101.25	-16.4%	98.86	-14.4%	86	90	-4.9%
PJM DAILY	0	0	-	33.64	-100.0%	10	3	195.1%
EUROPE NAPHTHA CALSWAP	75	88.65	-15.6%	131.18	-43.0%	120	110	8.5%
TD3 MEG TO JAPAN 250K MT	10	4.25	124.1%	54.18	-82.4%	34	5	559.9%
NYISO A OFF-PEAK	23	9.1	157.5%	26.36	-11.1%	15	20	-23.2%
SINGAPORE NAPHTHA SWAP	9	10	-7.1%	3.27	183.7%	11	14	-24.4%
NY JET FUEL (PLATTS) HEAT OIL SV	19	0	-	13.64	39.7%	8	19	-56.2%
MISO 5MW PEAK	0	0	-	34.77	-100.0%	71	64	10.8%
GASOIL 0.1CIF MED VS ICE	1	2.1	-54.6%	9.14	-89.6%	5	4	24.0%
NORTHEN NATURAL GAS DEMAR	0	0.8	-100.0%	11.91	-100.0%	7	28	-76.5%
ISO NEW ENGLAND PK LMP	117	82.4	42.0%	147	-20.4%	145	97	50.1%
NYISO ZONE J 5MW D AH PK	49	31.8	52.7%	81.14	-40.1%	70	43	61.2%
PJM PSEG DA PEAK	25	280.1	-91.2%	39.09	-36.7%	171	192	-10.7%

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Energy Futures								
WTI CALENDAR	1,347	3,417.35	-60.6%	2,126.68	-36.6%	2,013	3,490	-42.3%
NY HARBOR HEAT OIL SWP	302	273.4	10.3%	414.18	-27.2%	409	370	10.4%
BRENT CFD SWAP	24	25	-4.8%	0	-	6	31	-80.4%
PJM MONTHLY	512	607.5	-15.7%	484.27	5.8%	774	856	-9.6%
NY HARBOR RESIDUAL FUEL 1	970	462.4	109.7%	769.95	26.0%	973	562	73.1%
COLUMB GULF MAINLINE NG B	119	22.95	418.3%	108.18	10.0%	68	86	-21.3%
ILLINOIS HUB PEAK MONTH S	0	0	-	0	-	0	0	-100.0%
NY HARBOR ULSD DIESEL	0	0	-	0	-	0	0	-100.0%
SINGAPORE MOGAS 92 UNLEADED	22	35.15	-37.7%	14.77	48.3%	34	14	152.1%
CHICAGO BASIS SWAP	0	0	-	0	-	3	2	46.7%
NGPL TEXOK INDEX	0	0	-	0	-	0	7	-100.0%
GASOIL MINI CALENDAR SWAP	35	95.6	-63.6%	21.41	62.4%	16	56	-71.7%
GASOIL 0.1 ROTTERDAM BARG	0	1.05	-100.0%	0	-	0	2	-100.0%
GASOIL 0.1 RDAM BRGS VS I	23	9.5	141.1%	31.77	-27.9%	24	41	-42.1%
NY H OIL PLATTS VS NYMEX	0	0	-	0	-	0	12	-100.0%
SINGAPORE NAPHTHA BALMO	0	0	-	0	-	0	0	-100.0%
DUBAI CRUDE OIL BALMO	0	20	-100.0%	0	-	14	8	76.8%
GULF COAST 3% FUEL OIL BA	52	106.85	-51.4%	67.09	-22.6%	114	130	-12.2%
PREMIUM UNLND 10P FOB MED	15	9.35	55.8%	26.09	-44.2%	25	12	107.9%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-	0	0	-100.0%
PJM DAYTON DA PEAK	1	95.5	-98.9%	10.5	-90.0%	109	181	-39.6%
PJM DPL DA PEAK	0	0	-	0	-	67	4	1517.6%
PJM EASTERNH DA PEAK	0	69	-100.0%	0	-	0	13	-100.0%
PJM PEPKO DA OFF-PEAK	0	2,344	-100.0%	0	-	0	881	-100.0%
TENNESSEE 500 LEG NG INDE	278	366	-24.0%	0	-	70	41	71.1%
BRENT BALMO SWAP	8	2.5	237.1%	27.5	-69.4%	23	9	146.6%
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-	0	0	-100.0%
POLYETHYLENE FUTURES	0	3.95	-100.0%	1.27	-100.0%	2	3	-45.2%
GULF COAST JET FUEL CLNDR	0	0	-	0	-	0	3	-100.0%
NEW YORK HUB ZONE G PEAK	2	0	-	0	-	1	3	-81.9%
GASOIL 10PPM CARGOES CIF	0	0.75	-36.5%	1.45	-67.3%	2	3	-46.8%
PREMIUM UNLND 10PPM CARGOE	0	0	-	2.5	-100.0%	1	0	70.4%
DIESEL 10P BRG FOB RDM VS	1	1.65	-13.4%	0.09	1471.6%	1	2	-45.4%
ULSD UP-DOWN BALMO SWP	37	88.5	-58.2%	62.27	-40.6%	99	82	21.0%
ARGUS LLS VS. WTI (ARG) T	115	84.65	35.6%	133.55	-14.1%	163	141	15.4%
JAPAN NAPHTHA BALMO SWAP	6	1.35	330.3%	0.36	1497.8%	2	1	100.5%
NY 3.0% FUEL OIL (PLATTS	3	23.75	-86.0%	12.32	-72.9%	15	18	-19.5%
NY 2.2% FUEL OIL (PLATTS	0	7.2	-100.0%	0	-	1	8	-90.5%
ONEOK OKLAHOMA NAT GAS IN	0	0	-	0	-	0	2	-100.0%
TENNESSEE 800 LEG NG BASI	0	536.25	-100.0%	0	-	1	187	-99.3%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-	0	1	-100.0%
ONEOK OKLAHOMA NG BASIS	0	18.05	-100.0%	28.41	-100.0%	14	27	-47.6%
PJM NI HUB 5MW REAL TIME	5,010	626	700.4%	565.86	785.5%	2,007	6,687	-70.0%
NEPOOL W CNT MASS 5MW D A	0	0	-	1,351	-100.0%	358	294	21.7%
NEPOOL CONECTIC 5MW D AH	0	217.6	-100.0%	0	-	2	49	-96.4%
NEPOOL NE MASS 5MW D AH O	886	0	-	0	-	506	427	18.6%
CIN HUB 5MW REAL TIME O P	410	102	301.5%	807.27	-49.3%	2,622	681	285.0%
RBOB VS HEATING OIL SWAP	74	0	-	179.32	-58.6%	136	53	155.3%
RBOB CALENDAR SWAP	419	588.2	-28.7%	497.36	-15.7%	538	602	-10.7%
NYMEX ULSD VS NYMEX HO	15	28.4	-47.2%	73.14	-79.5%	25	3	706.8%

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Energy Futures								
LA JET FUEL VS NYM NO 2 H	14	0	-	10.23	39.7%	9	5	80.7%
MICHIGAN BASIS	56	36.9	50.7%	0	-	37	46	-18.7%
Sumas Basis Swap	38	4.6	719.9%	38.5	-2.0%	25	28	-9.8%
NGPL MID-CONTINENT	14	42.4	-66.1%	175.27	-91.8%	64	87	-26.7%
TCO BASIS SWAP	0	134.4	-100.0%	3.45	-100.0%	15	47	-68.8%
DOW JONES MID-COLUMBIA FU	0	0	-	0	-	0	0	-
HOUSTON SHIP CHANNEL SWIN	0	0	-	0	-	0	0	-
GULF COAST HEATING OIL CL	0	0	-	6.82	-100.0%	2	0	-
SAN JUAN BASIS SWAP	17	95.75	-81.7%	0	-	35	52	-33.6%
CRUDE OIL	1,379	1,360.5	1.4%	1,633.05	-15.6%	1,737	1,244	39.6%
WESTERN RAIL DELIVERY PRB	229	54.75	318.8%	277.95	-17.5%	263	76	245.6%
EUROPE DATED BRENT SWAP	515	86.7	493.5%	103.27	398.3%	208	181	15.4%
NYISO J OFF-PEAK	5	12	-61.1%	5.45	-14.4%	20	9	120.5%
TEXAS GAS ZONE SL BASIS S	18	18.6	-4.8%	16.36	8.3%	9	14	-36.1%
CINERGY HUB OFF-PEAK MONT	18	24.2	-23.7%	9.55	93.6%	29	23	25.0%
FUEL OIL CRACK VS ICE	956	264.4	261.6%	870.18	9.9%	788	517	52.4%
LTD NAT GAS	1,946	0	-	2,712.86	-28.3%	2,963	254	1066.9%
WTS (ARGUS) VS WTI TRD MT	4	0	-	0	-	5	29	-81.3%
SINGAPORE 180CST BALMO	6	12.95	-52.9%	4.23	44.2%	5	11	-51.2%
PJM EASTERNH DA OFF-PEAK	0	0	-	0	-	0	143	-100.0%
PJM WESTH DA OFF-PEAK	3,707	9,194.2	-59.7%	2,486.55	49.1%	6,678	6,635	0.6%
Tetco ELA Basis	0	0	-	0	-	0	9	-100.0%
DOMINION TRAN INC - APP I	5	189.8	-97.3%	16.36	-68.6%	13	100	-86.6%
GASOIL 10PPM VS ICE SWAP	14	36.85	-62.3%	15.41	-9.8%	14	30	-53.5%
MINY HTG OIL	1	2.95	-54.8%	1.05	27.5%	1	1	8.2%
TEXAS EAST WLA NAT GAS IN	0	918	-100.0%	0	-	0	303	-100.0%
TRANSCO ZONE 2 NAT GAS IN	0	0	-	0	-	0	0	-
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-	113	355	-68.2%
HOUSTON SHIP CHANNEL INDE	9	0	-	0	-	2	8	-73.6%
TEXAS EASTERN ZONE M-3 BA	15	105.2	-86.0%	0	-	32	115	-71.8%
NORTHEN NATURAL GAS VENTU	5	247.4	-98.0%	4.91	-1.1%	44	146	-70.1%
EUROPE 1% FUEL OIL RDAM C	1	9.65	-89.6%	0.41	144.4%	1	8	-86.6%
EURO GASOIL 10 CAL SWAP	1	0	-	1.36	-47.6%	1	2	-65.3%
BRENT FINANCIAL FUTURES	1,151	690.7	66.6%	984.14	16.9%	1,535	958	60.2%
TC5 RAS TANURA TO YOKOHAM	5	16	-67.3%	12.27	-57.3%	10	10	0.0%
FUELOIL SWAP:CARGOES VS.B	108	55	96.6%	125.73	-14.0%	116	80	45.6%
TEXAS EASTERN ZONE M-3 SW	0	0	-	0	-	0	0	-100.0%
MONT BELVIEU NORMAL BUTANE 5	291	180.65	60.9%	141.41	105.5%	209	183	14.0%
CRUDE OIL LAST DAY	0	0	-	0	-	0	2	-100.0%
IN DELIVERY MONTH CER	0	0	-	0	-	0	61	-100.0%
MICHCON NG SWING	0	0	-	0	-	0	0	-100.0%
FL GAS ZONE 3 NAT GAS IND	0	64.5	-100.0%	0	-	0	42	-100.0%
PJM AECO DA OFF-PEAK	0	0	-	0	-	2,882	0	-
USGC UNL 87 CRACK SPREAD	0	101.5	-100.0%	0	-	0	30	-100.0%
ETHANOL T2 FOB ROTT INCL DUTY	9	11	-22.1%	14.55	-41.1%	16	24	-33.1%
ERCOT NORTH MCPE50MW OFF	0	0	-	0	-	0	0	-
ERCOT NORTH MCPE50MW PEAK	0	0	-	0	-	0	0	-
ERCOT HOU MCPE50MW OFF	0	0	-	0	-	0	0	-
PJM PECO ZONE5MW PEAK CAL MC	12	0	-	106.91	-88.6%	37	15	146.9%
GAS EURO-BOB OXY NWE BARGES	321	277.8	15.6%	490.59	-34.5%	397	292	36.1%

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Energy Futures								
MONT BELVIEU NORMAL BUTANE B.	12	19.45	-40.5%	5.36	115.7%	11	10	9.5%
CONWAY PROPANE 5 DECIMALS SV	279	52	437.2%	122.86	127.4%	129	54	141.0%
MONT BELVIEU NATURAL GASOLINE	108	351.25	-69.3%	203.32	-47.0%	179	232	-22.9%
CONWAY NORMAL BUTANE (OPIS) S	2	18	-90.2%	0	-	4	10	-64.3%
ELEC MISO PEAK	0	22	-100.0%	0	-	0	28	-100.0%
ERCOT HOUSTON Z MCPE 5MW PE/	4	5.25	-20.2%	0	-	1	7	-84.4%
ELEC NYISO OFF-PEAK	0	0	-	0	-	0	486	-100.0%
TEXAS GAS ZONE SL NAT GAS	0	0	-	0	-	0	1	-100.0%
ILLINOIS OFF-PEAK MONTH S	0	0	-	0	-	0	0	-100.0%
NATURAL GAS	215	52.4	309.5%	61.91	246.6%	77	110	-30.2%
COLUMBIA GULF MAIN NAT G	187	18.6	905.6%	408.55	-54.2%	165	44	275.5%
HOUSTON SHIP CHANNEL BASI	162	169.7	-4.7%	129.64	24.7%	153	134	14.3%
DAWN BASIS SWAP FUTURE	0	0	-	0	-	0	0	-
MARS (ARGUS) VS WTI TRD M	9	7.5	14.3%	8.18	4.8%	4	15	-70.5%
3.5% FUEL OIL CID MED SWA	0	1	-100.0%	0	-	0	0	214.0%
PJM WESTHDA PEAK	179	682.75	-73.7%	174.5	2.8%	528	460	14.9%
TETCO STX NG INDEX SWAP	0	15.5	-100.0%	0	-	0	6	-100.0%
TETCO M-3 INDEX	0	0	-	0	-	0	13	-100.0%
PJM DAYTON DA OFF-PEAK	0	1,172	-100.0%	87.27	-100.0%	894	2,540	-64.8%
NY 0.7% FUEL OIL (PLATTS	0	0	-	0	-	0	1	-71.6%
RBOB GASOLINE BALMO CLNDR	87	39	122.2%	58.68	47.7%	59	19	206.1%
CIN HUB 5MW REAL TIME PK	12	0	-	26.14	-53.5%	186	100	85.6%
NYISO ZONE G 5MW D AH PK	40	155.8	-74.6%	8.73	354.0%	27	105	-74.3%
LA CARB DIESEL (OPIS)	1	0	-	3.82	-70.1%	1	1	24.2%
HENRY HUB INDEX SWAP FUTU	346	328.6	5.2%	274.55	25.9%	377	192	96.6%
GULF COAST GASOLINE CLNDR	0	0	-	0	-	3	4	-38.8%
JET BARGES VS ICE GASOIL	0	0	-	0	-	0	1	-87.4%
TRANSCO ZONE 6 INDEX	0	0	-	0	-	0	0	-
JET AV FUEL (P) CAR FM ICE GAS S	0	0	-	0.68	-100.0%	0	0	80.7%
ERCOT SOUTH MCPE 50MW PEAK	0	0	-	0	-	0	0	-
MONT BELVIEU ETHYLENE	0	0	-	0	-	0	0	-
OPIS PHYSICAL LDH PROPANE	0	0	-	1.36	-100.0%	1	3	-66.0%
PREM UNL GAS 10PPM RDAM FOB S	2	4.1	-40.8%	19.18	-87.3%	7	2	299.2%
MONT BELVIEU ETHANE 5 DECIMAL	21	301.55	-93.1%	179.73	-88.3%	133	183	-27.7%
NYH NO 2 CRACK SPREAD CAL	42	349.2	-88.1%	34.23	21.9%	82	252	-67.6%
TRANSCO ZONE 6 BASIS SWAP	48	52.2	-8.4%	5.45	776.5%	16	33	-52.4%
SINGAPORE FUEL OIL SPREAD	61	53.45	14.4%	63.05	-3.0%	48	42	14.3%
NY JET FUEL (ARGUS) VS HEATING	2	5	-52.4%	4.55	-47.6%	2	1	30.1%
FUEL OIL NWE CRACK VS ICE	124	86.1	44.0%	36.09	243.4%	78	61	27.5%
VENTURA INDEX FUTURE	0	68.2	-100.0%	0	-	0	21	-100.0%
ULSD 10PPM CIF VS ICE GAS	2	2	9.5%	1.59	37.7%	2	2	-12.0%
PJM BGE DA PEAK	48	191.75	-74.8%	208.32	-76.8%	67	43	55.6%
GASOIL 0.1 CIF MED SWAP	0	1.65	-100.0%	0	-	0	0	-100.0%
SINGAPORE JET KERO GASOIL	163	98.5	65.1%	97.5	66.8%	146	125	16.0%
NYISO ZONE G 5MW D AH O P	1,114	1,802.2	-38.2%	0	-	295	846	-65.1%
CIN HUB 5MW D AH PK	4	1.05	299.1%	20.55	-79.6%	91	176	-48.7%
NEPOOL SE MASS 5MW D AH P	0	0	-	0	-	0	2	-100.0%
MINY RBOB GAS	0	0.1	90.5%	0.14	39.7%	0	0	-13.2%
RBOB UP-DOWN CALENDAR SWA	389	567.6	-31.4%	800.36	-51.4%	603	456	32.4%
NYISO G OFF-PEAK	10	18.2	-44.0%	2.73	273.6%	15	14	6.5%

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Energy Futures								
SINGAPORE FUEL 180CST CAL	325	376.7	-13.7%	346.23	-6.1%	367	418	-12.3%
Tetco STX Basis	0	8.2	-100.0%	5.45	-100.0%	17	18	-7.5%
HEATING OIL VS ICE GASOIL	365	58.75	522.1%	229.77	59.1%	264	113	133.0%
EURO 1% FUEL OIL NEW BALM	0	1.8	-86.8%	0.82	-70.9%	1	1	41.2%
PJM NILL DA OFF-PEAK	1,276	1,365.95	-6.6%	1,308.41	-2.5%	1,752	4,196	-58.2%
PJM BGE DA OFF-PEAK	894	2,344	-61.8%	425.09	110.4%	339	977	-65.3%
NYISO G	42	36.05	16.2%	40.55	3.4%	42	31	36.0%
NORTHERN ILLINOIS OFF-PEA	6	51.1	-87.7%	54	-88.4%	122	73	67.7%
TRUNKLINE LA BASIS SWAP	0	0	-	0	-	0	2	-100.0%
PJM AECO DA PEAK	0	0	-	0	-	159	0	-
SINGAPORE GASOIL SWAP	652	630.1	3.5%	756.09	-13.7%	757	762	-0.7%
NGPL STX BASIS	0	0	-	0	-	0	17	-100.0%
TEXAS EAST W LOUISIANA NG	0	936.4	-100.0%	0	-	0	310	-100.0%
SOUTH STAR TEX OKLHM KNS	4	179.5	-97.5%	58.82	-92.4%	32	50	-36.3%
PJM COMED 5MW D AH PK	12	0	-	7.55	60.9%	13	34	-60.4%
SING FUEL	0	0	-	0.45	-100.0%	0	1	-89.2%
LLS (ARGUS) CALENDAR SWAP	14	0	-	5.45	148.8%	9	0	2213.7%
APPALACHIAN COAL (PHY)	296	319.25	-7.4%	420.23	-29.6%	423	378	11.9%
JAPAN C&F NAPHTHA SWAP	83	110.2	-25.0%	83.59	-1.1%	96	99	-3.5%
LA CARBOB GASOLINE(OPIS)S	11	139	-92.1%	35.91	-69.5%	31	81	-61.2%
RBOB CRACK SPREAD	36	98.75	-63.6%	27.95	28.6%	43	150	-71.4%
PGE&E CITYGATE	0	0	-	0	-	0	6	-100.0%
CIG BASIS	13	32.2	-59.8%	23.09	-43.9%	51	86	-40.9%
NYISO A	24	20.15	21.0%	35.55	-31.4%	47	39	20.6%
EURO 3.5% FUEL OIL SPREAD	8	2.7	199.8%	12.5	-35.2%	6	5	25.4%
GASOIL CALENDAR SWAP	29	49.6	-41.2%	49.41	-41.0%	35	40	-12.8%
JET CIF NWE VS ICE	23	10.2	126.4%	24.36	-5.2%	17	26	-34.0%
EASTERN RAIL DELIVERY CSX	291	309	-6.0%	180	61.4%	282	265	6.4%
TENNESSEE 500 LEG BASIS S	0	92.8	-100.0%	2.18	-100.0%	12	71	-83.0%
SAN JUAN INDEX	0	0	-	0	-	0	0	-100.0%
NY ULSD (ARGUS) VS HEATING OIL	71	0	-	49.14	45.4%	66	18	256.7%
GULF CO HEAT OIL (ARGUS) VS HEA	0	0	-	0	-	0	0	-
PREM UNL GAS 10PPM RDAM FOB E	0	0.05	662.0%	0.05	737.4%	0	0	-47.5%
MONT BELVIEU LDH PROPANE 5 DE	543	420.5	29.1%	614.14	-11.6%	502	454	10.5%
DIESEL 10PPM NWE LE HAVRE CIF S	0	0	-	0	-	0	0	-100.0%
MONT BELVIEU ETHANE OPIS BALM	0	12.75	-100.0%	14.32	-100.0%	6	4	55.1%
PJM DUQUESNE 5MW D AH PK	0	64	-100.0%	0	-	0	9	-100.0%
PJM DUQUS 5MW D AH O PK	0	1,172	-100.0%	0	-	0	160	-100.0%
CRUDE OIL OUTRIGHTS	149	73.7	102.2%	164.41	-9.4%	184	97	89.5%
CO2 VINTAGE	0	0	-	0	-	0	0	-
LL JET (OPIS) SWAP	0	0	-	0	-	0	0	-100.0%
CINERGY HUB PEAK DAILY FU	0	5	-100.0%	0	-	0	2	-100.0%
PETRO CRK&SPRD EURO	84	10.15	723.4%	36.14	131.3%	57	36	60.2%
CHICAGO ULSD PL VS HO SPR	1	0	-	0.45	161.9%	6	4	46.0%
GRP THREE UNL GS (PLT) VS	16	0	-	57.95	-72.1%	41	7	506.9%
GRP THREE ULSD(PLT)VS HEA	83	2.55	3166.1%	72.86	14.3%	55	15	275.3%
GC ULSD ARGUS CAL SWAP	0	0	-	0	-	0	0	-
ELEC FINSETTLED	21	64	-66.9%	18.23	16.3%	72	39	83.1%
ELEC ERCOT DLY PEAK	121	0	-	0	-	70	5	1308.4%
ELEC ERCOT OFF PEAK	2,229	0	-	0	-	587	0	-

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Energy Futures								
PJM APS ZONE DA PEAK	0	0	-	0	-	0	15	-100.0%
DIESEL 10PPM BARGES FOB B	0	0	-	0	-	0	0	-100.0%
HEATING OIL LAST DAY	0	0	-	0	-	0	0	-100.0%
HEATING OIL BALMO CLNDR S	0	0	-	0	-	0	0	22.4%
NEPOOL NEW HAMP 5MW D AH	0	1,233.75	-100.0%	0	-	0	236	-100.0%
NEPOOL RHD ISLD 5MW D AH	0	372.5	-100.0%	0	-	9	63	-85.5%
PREMIUM UNLEAD 10PPM C NW	0	0	-	0	-	0	0	-100.0%
ALGONQUIN CITY-GATES NAT	0	0	-	0	-	0	3	-100.0%
ANR LA NAT GAS INDEX SWAP	0	18.6	-100.0%	0	-	0	3	-100.0%
NGPL TEX/OK	1	215.95	-99.6%	36.45	-97.4%	41	174	-76.7%
RBOB (PLATTS) CAL SWAP	0	20	-100.0%	0	-	0	6	-100.0%
RBOB SPREAD (PLATTS) SWAP	200	0	-	163.64	22.2%	94	0	-
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-	0	241	-100.0%
ELECTRICITY OFF PEAK	723	1,172	-38.3%	1,760.36	-58.9%	1,931	865	123.2%
GULF CST GASOL CRCK SPRD	0	0	-	0	-	0	0	-
NEPOOL RHODE IL 5MW D AH	0	6,882.5	-100.0%	0	-	172	1,168	-85.2%
ALGON CITY GATES NAT GAS	0	34	-100.0%	0	-	0	23	-100.0%
TENN 800 LEG NAT GAS INDE	0	519.15	-100.0%	0	-	1	139	-99.0%
PJM WES HUB PEAK LMP 50 M	0	0	-	0	-	0	1	-100.0%
PETRO OUTRIGHT NA	26	11.25	130.7%	48.64	-46.6%	40	3	1099.4%
FREIGHT MARKETS	0	0	-	0	-	0	0	-24.1%
CRUDE OIL SPRDS	249	146	70.3%	250.23	-0.7%	242	179	34.9%
PETRO CRCKS & SPRDS NA	1,425	778.85	83.0%	1,697.95	-16.1%	1,833	1,052	74.2%
MCCLOSKEY RCH BAY COAL	80	0	-	102.5	-22.2%	81	5	1683.1%
MNC FUT	21	0	-	6.09	237.7%	16	9	71.9%
MCCLOSKEY ARA ARGS COAL	447	0	-	333.64	34.1%	309	10	2901.9%
MJC FUT	3	0	-	0	-	1	3	-72.9%
ALBERTA ELECTRICITY	0	0	-	0	-	0	18	-100.0%
NYMEX OMAN CRUDE PRODUCTS	10	0	-	9.09	4.8%	5	5	-9.2%
PLASTICS	1	3.5	-60.5%	28.64	-95.2%	22	8	189.9%
SINGAPORE GASOIL	70	13.8	410.7%	14.95	371.3%	52	38	38.8%
INDONESIAN COAL	3	0	-	0.68	319.1%	1	1	55.7%
ONTARIO POWER SWAPS	21	319.25	-93.3%	130.27	-83.6%	59	516	-88.5%
INDIANA MISO	0	0	-	0	-	233	2,419	-90.3%
PETRO CRCKS & SPRDS ASIA	3	0	-	3.91	-26.9%	11	3	261.1%
PETROLEUM PRODUCTS ASIA	4	0	-	1.59	157.4%	4	1	292.3%
	0	0	-	0	-	0	0	-
COAL SWAP	0	0	-	0	-	0	0	38.0%
NYISO CAPACITY	3	0	-	3	-14.3%	9	1	1136.4%
NCN FUT	0	0	-	0.91	-100.0%	0	0	-
BRENT OIL	0	0	-	0	-	0	0	-100.0%

Energy Options

ETHANOL FWD	0	103.75	-100.0%	0	-	0	53	-100.0%
NATURAL GAS PHY	107,075	107,300.7	-0.2%	126,382.09	-15.3%	140,346	104,379	34.5%
SAN JUAN PIPE SWAP	39	82.3	-53.1%	0	-	10	25	-60.4%
BRENT CALENDAR SWAP	2,327	1,970	18.1%	2,514.73	-7.4%	3,102	2,247	38.0%
CENTRAL APPALACHIAN COAL	0	0	-	0	-	1	1	42.3%
N ROCKIES PIPE SWAP	51	0	-	0	-	79	81	-2.6%

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Energy Options								
HEATING OIL CRACK OPTIONS	0	0	-	1.36	-100.0%	0	4	-91.6%
AEP-DAYTON HUB MTHLY	0	0	-	0	-	2	4	-39.3%
HEATING OIL PHY	2,405	2,340.3	2.8%	3,856.41	-37.6%	3,543	3,543	0.0%
WTI 12 MONTH CALENDAR OPT	26	1.25	1995.2%	129.55	-79.8%	102	62	65.7%
CRUDE OIL PHY	106,950	147,625.05	-27.6%	119,655.36	-10.6%	123,596	149,568	-17.4%
NYISO ZONE G 5MW PEAK OPTIONS	0	0	-	0	-	0	106	-100.0%
PETROCHEMICALS	104	37	181.6%	129.55	-19.6%	138	63	119.9%
NATURAL GAS SUMMER STRIP	19	0	-	0	-	20	13	56.4%
RBOB PHY	3,043	1,881.8	61.7%	2,018.23	50.8%	2,019	1,868	8.1%
SINGAPORE FUEL OIL 180 CS	8	2.5	227.6%	9.32	-12.1%	19	13	44.0%
NG HH 3 MONTH CAL	0	0	-	0	-	0	5	-100.0%
WTI-BRENT BULLET SWAP	52	152.5	-65.7%	93.18	-43.8%	166	99	67.7%
CRUDE OIL APO	4,442	11,370.2	-60.9%	4,628.05	-4.0%	6,008	9,877	-39.2%
PETRO OUTRIGHT EURO	2	0	-	0	-	1	0	1317.4%
NATURAL GAS OPTION ON CALEND.	50	107.15	-53.8%	56.36	-12.1%	105	389	-73.1%
SOCAL PIPE SWAP	69	14.4	376.2%	65.45	4.8%	89	213	-58.2%
HENRY HUB FINANCIAL LAST	96	32.1	198.8%	29.55	224.6%	90	108	-17.1%
CINERGY HUB PEAK MONTH	33	170	-80.4%	45.45	-26.7%	34	107	-68.4%
N ILLINOIS HUB MTHLY	0	0	-	1.82	-100.0%	0	0	-
EUROPEAN JET KEROSENE NWE (P	0	0	-	0	-	0	1	-100.0%
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-	0	0	-
PGE CITYGATE PIPE SWAP	0	0	-	0	-	0	48	-100.0%
NATURAL GAS 3 M CSO FIN	4,130	1,455	183.9%	4,348.86	-5.0%	3,912	2,253	73.6%
NYMEX EUROPEAN GASOIL OPT	0	7.2	-100.0%	0	-	0	1	-100.0%
SINGAPORE JET FUEL CALEND	177	0	-	93.41	89.9%	104	24	332.6%
RBOB 1MO CAL SPD OPTIONS	0	90	-100.0%	6.82	-100.0%	11	75	-84.7%
CRUDE OIL 1MO	19,537	5,486.65	256.1%	21,979.73	-11.1%	18,942	11,454	65.4%
NATURAL GAS 1MO	0	0	-	0	-	12	29	-59.0%
BRENT OIL LAST DAY	1,512	2,167.7	-30.3%	2,515.5	-39.9%	2,090	2,605	-19.8%
NYMEX EUROPEAN GASOIL APO	33	100.9	-67.4%	15.14	117.4%	16	51	-67.6%
ISO NEW ENGLAND PK LMP	0	7.5	-100.0%	9.09	-100.0%	39	198	-80.5%
NY HARBOR HEAT OIL SWP	856	848.45	0.9%	1,880.95	-54.5%	1,540	1,681	-8.4%
PJM MONTHLY	35	89	-61.2%	0	-	10	428	-97.7%
ROTTERDAM 3.5%FUEL OIL CL	17	22.05	-24.8%	19.05	-13.0%	30	48	-37.6%
PANHANDLE PIPE SWAP	0	0	-	0	-	36	22	65.6%
NATURAL GAS 1 M CSO FIN	1,010	2,261.5	-55.3%	2,150	-53.0%	2,007	1,206	66.5%
WTI CRUDE OIL 1 M CSO FI	14	0	-	170.45	-91.6%	714	85	742.6%
RBOB CALENDAR SWAP	117	166.75	-29.7%	138.55	-15.3%	151	112	35.1%
WTI 6 MONTH CALENDAR OPTI	0	0	-	4.55	-100.0%	1	4	-69.6%
PANHANDLE BASIS	0	105	-100.0%	0	-	0	14	-100.0%
ELEC MISO PEAK	13	0	-	3.64	266.7%	6	0	-
HO 1 MONTH CLNDR OPTIONS	43	35	22.4%	9.09	371.4%	24	102	-76.2%
NW PIPELINE ROCKIES BASIS	0	0	-	0	-	0	10	-100.0%
IN DELIVERY MONTH EUA OPTIONS	0	0	-	0	-	0	143	-100.0%
RBOB CRACK	0	1.95	-100.0%	0	-	0	3	-100.0%
IN DELIVERY MONTH CER OPTIONS	0	0	-	0	-	0	0	-
SOCAL BASIS OPTION	0	0	-	0	-	0	4	-100.0%
PJM CALENDAR STRIP	97	316	-69.3%	134.55	-27.8%	208	326	-36.0%
APPALACHIAN COAL	4	2	90.5%	6.36	-40.1%	13	7	74.0%
CRUDE OIL OUTRIGHTS	0	0	-	486.36	-100.0%	299	29	930.9%

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	ADV APR 2012	ADV APR 2011	% CHG	ADV MAR 2012	% CHG	ADV Y.T.D 2012	ADV Y.T.D 2011	% CHG
Energy Options								
NATURAL GAS OPT	0	0	-	0	-	0	5	-100.0%
ELEC FINSETTLED	54	137.85	-61.0%	54.59	-1.6%	70	137	-48.9%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-	0	0	-
SINGAPORE GASOIL CALENDAR	17	0	-	112.5	-85.2%	36	5	652.7%
CRUDE OIL CALNDR STRIP	0	0	-	0	-	0	0	-
NATURAL GAS 6 M CSO FIN	36	10	257.1%	660.91	-94.6%	1,574	435	262.0%
RBOB 3 MONTH CALENDAR SPR	0	35	-100.0%	0	-	0	3	-100.0%
NATURAL GAS 2 M CSO FIN	148	0	-	45.45	224.8%	49	31	59.6%
BRENT CRUDE OIL 1 M CSO	0	0	-	0	-	0	18	-100.0%
HEATING OIL CRK SPD AVG PRICE (10	0	-	10.91	-4.4%	8	1	732.5%
GASOIL CRACK SPREAD AVG PRICE	0	0	-	0	-	20	10	96.5%
NAT GAS BASIS SWAP	0	0	-	0	-	0	0	-
HO 6 MONTH CAL	0	0	-	0	-	0	1	-100.0%
NATURAL GAS 5 M CSO FIN	0	0	-	22.73	-100.0%	6	0	-
PETRO OUTRIGHT NA	0	5	-100.0%	0	-	0	1	-100.0%
NATURAL GAS WINTER STRIP	0	0	-	0	-	0	6	-100.0%
CRUDE OIL SPRDS	0	0	-	0	-	0	0	-100.0%
MCCLOSKEY ARA ARGCS COAL	7	0	-	13.64	-47.6%	5	0	-
ETHANOL SWAP	21	0	-	64.55	-66.8%	32	8	274.7%
SHORT TERM	1	0	-	43.18	-97.2%	23	5	340.7%
DAILY PJM	0	0	-	0	-	1	6	-81.1%
SHORT TERM NATURAL GAS	57	0	-	31.82	79.6%	50	8	503.6%
SHORT TERM CRUDE OIL	0	0	-	0	-	2	0	377.9%
DAILY CRUDE OIL	0	0	-	0	-	1	13	-90.9%
RBOB CRACK SPREAD AVG PRICE (0	0	-	0	-	9	0	-
NATURAL GAS 12 M CSO FIN	0	0	-	0	-	0	4	-100.0%
COAL API2 INDEX	1	0	-	0	-	0	0	-
COAL API4 INDEX	0	0	-	7.05	-100.0%	2	0	-

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	ADV APR 2012	ADV APR 2011	% CHG	ADV MAR 2012	% CHG	ADV Y.T.D 2012	ADV Y.T.D 2011	% CHG
FX Futures								
AUSTRALIAN DOLLAR	115,491	83,971.05	37.5%	149,562.23	-22.8%	125,733	122,030	3.0%
BRITISH POUND	98,009	108,512.9	-9.7%	111,165.45	-11.8%	98,823	115,193	-14.2%
BRAZIL REAL	429	285.5	50.1%	599.18	-28.5%	598	1,035	-42.2%
CANADIAN DOLLAR	86,316	70,163.85	23.0%	100,150.82	-13.8%	87,320	88,955	-1.8%
E-MINI EURO FX	3,259	5,065.1	-35.7%	4,428.36	-26.4%	4,293	5,661	-24.2%
EURO FX	231,639	272,656.35	-15.0%	275,227.86	-15.8%	271,265	334,273	-18.8%
E-MINI JAPANESE YEN	645	865.5	-25.5%	640.77	0.6%	495	514	-3.7%
JAPANESE YEN	83,432	121,922	-31.6%	118,610.77	-29.7%	91,322	112,576	-18.9%
MEXICAN PESO	37,962	23,897.65	58.9%	56,242.73	-32.5%	41,842	36,523	14.6%
NEW ZEALND DOLLAR	11,082	8,659.8	28.0%	14,937.82	-25.8%	10,769	8,243	30.6%
NKR/USD CROSS RATE	7	17.25	-56.7%	77.73	-90.4%	48	52	-7.9%
RUSSIAN RUBLE	1,361	3,735.2	-63.6%	1,692.77	-19.6%	1,606	2,730	-41.2%
S.AFRICAN RAND	437	204.05	114.1%	928.14	-52.9%	460	570	-19.2%
SWISS FRANC	41,199	41,348.6	-0.4%	47,011.45	-12.4%	38,871	40,630	-4.3%
AD/CD CROSS RATES	8	0.05	15519.0%	14.09	-44.6%	11	7	64.7%
AD/JY CROSS RATES	76	71.95	6.2%	142.59	-46.4%	85	107	-20.3%
AD/NE CROSS RATES	0	0.3	-20.6%	0.95	-75.1%	1	2	-47.3%
BP/JY CROSS RATES	65	132.25	-50.7%	177.82	-63.3%	87	143	-39.0%
BP/SF CROSS RATES	21	115.1	-81.5%	17.82	19.2%	14	42	-66.9%
CD/JY CROSS RATES	7	0.1	6661.9%	6.32	7.0%	6	2	128.2%
EC/AD CROSS RATES	21	4.95	331.9%	35.77	-40.2%	29	19	49.9%
EC/CD CROSS RATES	23	7.9	194.8%	42.23	-44.9%	28	16	72.6%
EC/NOK CROSS RATES	9	0	-	19.18	-53.1%	11	6	103.7%
EC/SEK CROSS RATES	1	0	-	52.82	-98.2%	19	4	329.2%
EFX/BP CROSS RATES	1,461	1,024.1	42.7%	2,190.45	-33.3%	1,327	1,357	-2.2%
EFX/JY CROSS RATES	903	1,426.25	-36.7%	1,641.86	-45.0%	1,065	1,466	-27.3%
EFX/SF CROSS RATES	832	1,105.8	-24.8%	1,512.09	-45.0%	892	1,395	-36.0%
SF/JY CROSS RATES	15	27.55	-46.1%	18.55	-19.9%	12	33	-62.4%
SKR/USD CROSS RATES	5	12.6	-60.7%	24.14	-79.5%	27	13	110.2%
CZECK KORUNA (US)	1	0	-	1.59	-25.2%	1	1	1.2%
HUNGARIAN FORINT (US)	2	4.7	-60.5%	2.95	-37.1%	2	8	-77.5%
POLISH ZLOTY (US)	37	95.75	-61.6%	91.05	-59.6%	53	155	-65.4%
POLISH ZLOTY (EC)	85	130.65	-35.2%	280.41	-69.8%	129	123	4.7%
SHEKEL	26	15.1	72.5%	38.09	-31.6%	33	22	46.3%
RMB USD	3	36.8	-90.7%	18.27	-81.2%	10	30	-65.9%
KOREAN WON	14	2.1	544.0%	20.95	-35.5%	25	16	61.2%
TURKISH LIRA	61	25.15	142.4%	122.68	-50.3%	64	54	17.5%
E-MICRO GBP/USD	1,431	860.15	66.3%	1,133.59	26.2%	1,182	820	44.3%
TURKISH LIRA (EU)	96	61.6	55.1%	211.05	-54.7%	111	43	158.3%
E-MICRO USD/CAD	7	66.95	-89.1%	15.86	-54.1%	15	51	-70.8%
E-MICRO USD/CHF	1	96.05	-98.9%	9.64	-88.6%	8	79	-89.9%
E-MICRO USD/JPY	86	148.35	-41.8%	150.05	-42.5%	104	117	-10.8%
E-MICRO AUD/USD	812	582.9	39.2%	814.55	-0.4%	805	954	-15.6%
E-MICRO EUR/USD	5,692	4,015.55	41.7%	5,140.5	10.7%	6,373	6,082	4.8%
COLOMBIAN PESO FUTURES	0	94.85	-100.0%	0	-	0	45	-100.0%
FX\$INDEX	0	1	-100.0%	0	-	0	1	-100.0%
MICRO CAD/USD	168	163.15	3.2%	198.32	-15.1%	164	98	67.8%
MICRO JYP/USD	444	484.4	-8.4%	388.55	14.2%	270	272	-0.6%
MICRO CHF/USD	135	122.25	10.1%	188.91	-28.7%	162	238	-31.7%
EUR/USD REALIZED VOL	0	6.65	-100.0%	0	-	0	3	-100.0%

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	ADV APR 2012	ADV APR 2011	% CHG	ADV MAR 2012	% CHG	ADV Y.T.D 2012	ADV Y.T.D 2011	% CHG
FX Options								
AUSTRALIAN DOLLAR	3,611	2,514.15	43.6%	4,631.27	-22.0%	3,880	3,757	3.3%
BRITISH POUND	1,848	4,694.2	-60.6%	1,857.73	-0.5%	1,894	2,919	-35.1%
CANADIAN DOLLAR	2,573	2,751.7	-6.5%	2,264.05	13.6%	2,243	3,104	-27.7%
EURO FX	20,950	23,757.2	-11.8%	23,922.77	-12.4%	22,424	22,556	-0.6%
JAPANESE YEN	5,232	9,096.75	-42.5%	6,904.05	-24.2%	6,164	5,128	20.2%
MEXICAN PESO	0	0	-	0	-	9	0	-
RUSSIAN RUBLE	0	72.5	-100.0%	0	-	0	62	-100.0%
SWISS FRANC	206	804.25	-74.4%	315.64	-34.7%	347	1,215	-71.4%
EFX/SF CROSS RATES	0	0	-	25.45	-100.0%	10	4	145.9%
JAPANESE YEN (EU)	10	40.1	-75.3%	23.14	-57.2%	11	26	-59.0%
EURO FX (EU)	164	357.75	-54.3%	212.82	-23.2%	192	277	-30.6%
SWISS FRANC (EU)	2	11	-85.7%	4.73	-66.8%	2	14	-84.3%
CANADIAN DOLLAR (EU)	79	39.6	100.3%	76.45	3.8%	65	57	13.0%
BRITISH POUND (EU)	14	45.3	-68.1%	8.64	67.1%	7	27	-76.0%
AUSTRALIAN DLR (EU)	8	2.8	172.1%	1.27	498.6%	5	8	-40.9%
Commodities and Alternative Investments Futures								
CORN	353,238	435,756.9	-18.9%	297,204.77	18.9%	331,807	313,511	5.8%
SOYBEAN	253,092	207,155.05	22.2%	199,456.5	26.9%	209,834	179,142	17.1%
SOYBEAN MEAL	91,166	77,344.4	17.9%	70,240	29.8%	73,815	67,144	9.9%
SOYBEAN OIL	130,095	113,835.4	14.3%	95,782.5	35.8%	104,139	95,859	8.6%
OATS	1,085	1,772.55	-38.8%	1,341.41	-19.1%	1,192	1,386	-14.0%
ROUGH RICE	2,289	2,670.65	-14.3%	1,510.59	51.5%	1,796	2,206	-18.6%
WHEAT	122,061	123,792.75	-1.4%	94,930	28.6%	109,631	96,362	13.8%
MINI CORN	1,190	1,915.65	-37.9%	1,129.32	5.4%	1,283	1,444	-11.1%
MINI SOYBEAN	2,011	1,729.4	16.3%	1,881.68	6.9%	2,064	1,564	32.0%
MINI WHEAT	404	737.2	-45.2%	423.5	-4.7%	442	592	-25.3%
LIVE CATTLE	56,196	46,418.25	21.1%	68,948.64	-18.5%	59,698	53,701	11.2%
FEEDER CATTLE	9,109	7,408.45	22.9%	9,759.27	-6.7%	8,130	6,271	29.6%
LEAN HOGS	42,034	33,049.15	27.2%	49,714.23	-15.4%	43,372	39,563	9.6%
PORK BELLIES	0	0	-	0	-	0	0	-100.0%
LUMBER	1,454	1,608.05	-9.6%	1,145.82	26.9%	1,325	1,267	4.6%
WOOD PULP	0	12.3	-100.0%	0	-	0	3	-100.0%
MILK	1,016	835.65	21.6%	1,412.68	-28.0%	1,291	1,463	-11.8%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	49	38.1	27.4%	25.82	87.9%	45	25	79.1%
BUTTER CS	62	50.9	22.7%	90.55	-31.0%	110	67	63.0%
CLASS IV MILK	6	58.1	-88.9%	8.86	-26.9%	10	43	-77.1%
DRY WHEY	54	12.8	318.5%	49.27	8.7%	75	42	77.2%
GSCI EXCESS RETURN FUT	2	87.75	-97.3%	24.95	-90.5%	108	365	-70.4%
GOLDMAN SACHS	1,027	1,431.1	-28.2%	1,387.05	-26.0%	1,259	1,303	-3.4%
DJ US REAL ESTATE	19	0	-	10.68	78.8%	8	0	32602.1%
HOUSING INDEX	1	2.25	-51.3%	2.73	-59.8%	2	1	125.8%
ETHANOL	1,238	833.25	48.6%	1,167.73	6.0%	1,063	948	12.1%
HDD WEATHER	26	57.45	-54.3%	37.55	-30.1%	63	113	-44.5%
CDD WEATHER	49	54.25	-10.4%	0	-	12	91	-86.4%
HDD SEASONAL STRIP	0	0	-	0	-	10	16	-35.1%

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Commodities and Alternative Investments Futures								
CDD SEASONAL STRIP	1	10	-94.8%	0	-	0	12	-98.9%
HDD WEATHER EUROPEAN	0	3.9	-100.0%	17.05	-100.0%	37	19	100.2%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	7	-100.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	4	-100.0%
WKLY AVG TEMP	0	0	-	0	-	0	0	-100.0%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
COTTON	4	20.05	-80.8%	2.09	84.5%	2	12	-80.9%
SUGAR 11	7	10.4	-37.3%	6.64	-1.7%	6	14	-55.3%
COFFEE	2	8.05	-76.3%	2.77	-31.3%	2	4	-51.2%
IN DELIVERY MONTH EUA	0	0	-	0	-	0	1,012	-100.0%
COCOA TAS	3	7.3	-65.4%	2.41	4.8%	2	6	-61.1%
CARBON EUA EMISSIONS EURO	0	0	-	0	-	0	0	-
CARBON CER EURO	0	0	-	0	-	0	0	-
GRAIN BASIS SWAPS	1,423	664.65	114.0%	758.5	87.6%	993	935	6.2%
HARD WOOD PULP	0	0	-	0	-	0	0	-
OTC SP GSCI ER SWAP	0	0	-	0	-	57	19	202.7%
SEAS SNOWFALL	0	0	-	0	-	0	0	-
OTC SP GSCI ER 3MTH SWAP	0	285.55	-100.0%	512.73	-100.0%	204	45	349.8%
CASH-SETTLED CHEESE	196	27.45	615.6%	163.91	19.8%	168	63	164.5%
USD CRUDE PALM OIL	4	1.15	235.4%	0	-	1	4	-75.8%
DOW-UBS COMMOD INDEX SWAP	0	0	-	3.18	-100.0%	1	0	-
DAILY EUA	0	0	-	0	-	0	104	-100.0%
POLYPROPYLENE FUTURES	0	0	-	0	-	0	0	-
FERTILIZER PRODUCS	18	0	-	20.23	-10.5%	17	1	1076.5%

Commodities and Alternative Investments Options

CORN	92,240	119,688.25	-22.9%	97,165.5	-5.1%	93,663	113,692	-17.6%
SOYBEAN	68,640	47,572.8	44.3%	60,609.14	13.3%	59,694	52,525	13.6%
SOYBEAN MEAL	5,034	4,043.4	24.5%	4,231.36	19.0%	4,280	3,757	13.9%
SOYBEAN OIL	8,075	9,803.4	-17.6%	7,343.27	10.0%	7,729	9,368	-17.5%
SOYBEAN CRUSH	1	7.65	-81.3%	4.64	-69.2%	3	4	-24.1%
OATS	55	85.55	-35.7%	85.18	-35.4%	62	78	-20.5%
ROUGH RICE	72	218.35	-67.0%	89.36	-19.4%	62	148	-57.9%
WHEAT	17,821	21,759.6	-18.1%	19,388.23	-8.1%	18,350	18,573	-1.2%
LIVE CATTLE	16,879	11,563.75	46.0%	17,713.82	-4.7%	15,018	11,955	25.6%
FEEDER CATTLE	1,443	460.8	213.1%	799.73	80.4%	900	608	48.0%
LEAN HOGS	6,122	2,951.35	107.4%	5,678.05	7.8%	5,215	4,246	22.8%
LUMBER	31	42.45	-27.8%	25.95	18.2%	29	29	2.2%
MILK	946	580.85	62.8%	1,132.09	-16.5%	1,202	1,207	-0.4%
MLK MID	1	5.4	-78.0%	10.86	-89.0%	7	9	-25.2%
NFD MILK	25	0	-	0	-	19	1	2629.0%
BUTTER CS	2	22.25	-92.1%	7.55	-76.6%	33	9	258.6%
CLASS IV MILK	0	1.2	-100.0%	22.91	-100.0%	22	19	20.3%
DRY WHEY	6	0	-	3.36	78.4%	6	4	59.6%
HDD WEATHER	0	0	-	25	-100.0%	100	108	-7.4%
CDD WEATHER	167	5	3233.3%	0	-	42	31	34.9%
HDD SEASONAL STRIP	214	0.8	26685.7%	0	-	88	330	-73.4%
CDD SEASONAL STRIP	452	1,345	-66.4%	368.18	22.9%	302	268	12.7%
HDD WEATHER EUROPEAN	0	0	-	0	-	6	79	-92.4%

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	ADV APR 2012	ADV APR 2011	% CHG	ADV MAR 2012	% CHG	ADV Y.T.D 2012	ADV Y.T.D 2011	% CHG
Commodities and Alternative Investments Options								
CAT WEATHER EUROPEAN	0	0	-	0	-	0	2	-100.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	36	-100.0%
CAT EURO SEASONAL STRIP	0	25	-100.0%	0	-	0	2	-100.0%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	68	34	100.5%
SBIN M HURR	0	0	-	0	-	0	1	-100.0%
JULY-DEC WHEAT CAL SPRD	40	5	691.4%	60.68	-34.8%	33	5	510.8%
JULY-DEC CORN CAL SPRD	823	171.45	379.9%	627.45	31.1%	732	254	187.8%
JULY-JULY WHEAT CAL SPRD	6	48.2	-88.1%	17.05	-66.5%	19	24	-17.6%
SBIN M HURR EVENT2	0	0	-	0	-	6	4	51.8%
DEC-JULY WHEAT CAL SPRD	0	24.95	-100.0%	0	-	0	19	-100.0%
JULY-NOV SOYBEAN CAL SPRD	1,145	687.35	66.6%	597.5	91.7%	669	416	61.1%
CORN NEARBY+2 CAL SPRD	265	274	-3.4%	527.45	-49.8%	300	166	80.9%
NOV-NOV SOYBEAN CAL SPRD	0	70.25	-100.0%	1.36	-100.0%	0	64	-99.4%
WHEAT NEARBY+2 CAL SPRD	243	161.3	50.7%	152	60.0%	300	172	74.5%
SOYBN NEARBY+2 CAL SPRD	20	319.3	-93.8%	2.05	866.2%	8	75	-90.0%
SBIN HURR	0	0	-	0	-	12	12	2.9%
LV CATL CSO	42	0	-	0.23	18231.1%	14	1	2475.2%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-100.0%
DEC-JULY CORN CAL SPRD	0	0	-	0	-	0	2	-100.0%
DEC-DEC CORN CAL SPRD	7	1.25	452.4%	13.64	-49.4%	10	8	29.3%
NOV-JULY SOYBEAN CAL SPRD	2	0	-	1.82	17.9%	1	38	-97.3%
SOY OIL NEARBY+2 CAL SPRD	15	1.25	1081.0%	30.91	-52.2%	25	17	42.4%
JULY-DEC SOY OIL CAL SPRD	0	2.5	-100.0%	0	-	0	2	-100.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-100.0%
LN HOGS CSO	0	0	-	0	-	0	0	-100.0%
SEAS SNOWFALL	0	0	-	0	-	0	1	-100.0%
CASH-SETTLED CHEESE	48	0.45	10503.2%	25.36	88.1%	55	5	909.4%
WHEAT-CORN IC50	0	14.75	-100.0%	0.68	-100.0%	2	4	-61.7%
SNOWFALL	0	0	-	0	-	0	1	-100.0%
SOYBEAN CORN RATIO	0	2.5	-100.0%	0	-	0	1	-88.5%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	2	-100.0%
JAN-MAY SOYBEAN CAL SPRD	3	0	-	0	-	1	0	962.2%
TOTAL FUTURES GROUP								
Interest Rate Futures	3,503,882	4,696,740.05	-25.4%	4,414,139.55	-20.6%	4,197,514	4,943,036	-15.1%
Equity Index Futures	2,158,963	2,044,818.45	5.6%	2,515,287.45	-14.2%	2,194,474	2,998,559	-26.8%
Metals Futures	288,441	374,255.4	-22.9%	345,039.91	-16.4%	324,639	338,256	-4.0%
Energy Futures	1,359,848	1,395,445.55	-2.6%	1,421,435.36	-4.3%	1,556,689	1,483,264	5.0%
FX Futures	723,816	752,247.8	-3.8%	895,999.77	-19.2%	786,571	882,807	-10.9%
Commodities and Alternative Invest	1,070,629	1,059,706.25	1.0%	899,175.59	19.1%	954,074	866,753	10.1%
TOTAL FUTURES	9,105,580	10,323,213.5	-11.8%	10,491,077.64	-13.2%	10,013,960.52	11,512,674.75	-13.0%
TOTAL OPTIONS GROUP								
Interest Rate Options	846,703	1,037,530.65	-18.4%	1,228,780.32	-31.1%	1,096,149	1,087,347	0.8%
Equity Index Options	191,384	180,648.6	5.9%	194,372.91	-1.5%	185,245	240,576	-23.0%
Metals Options	40,183	50,052	-19.7%	49,817.82	-19.3%	46,318	49,014	-5.5%
Energy Options	254,739	286,541.5	-11.1%	294,655.86	-13.5%	311,526	294,486	5.8%
FX Options	34,696	44,187.3	-21.5%	40,248	-13.8%	37,252	39,153	-4.9%
Commodities and Alternative Invest	220,882	221,967.35	-0.5%	216,762.36	1.9%	209,090	218,417	-4.3%
TOTAL OPTIONS	1,588,587	1,820,927.4	-12.8%	2,024,637.27	-21.5%	1,885,578.38	1,928,994.5	-2.3%

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	ADV APR 2012	ADV APR 2011	% CHG	ADV MAR 2012	% CHG	ADV Y.T.D 2012	ADV Y.T.D 2011	% CHG
TOTAL COMBINED								
Interest Rate	4,350,585	5,734,270.7	-24.1%	5,642,919.86	-22.9%	5,293,662	6,030,383	-12.2%
Equity Index	2,350,347	2,225,467.05	5.6%	2,709,660.36	-13.3%	2,379,719	3,239,135	-26.5%
Metals	328,624	424,307.4	-22.6%	394,857.73	-16.8%	370,958	387,270	-4.2%
Energy	1,614,587	1,681,987.05	-4.0%	1,716,091.23	-5.9%	1,868,215	1,777,750	5.1%
FX	758,512	796,435.1	-4.8%	936,247.77	-19.0%	823,823	921,961	-10.6%
Commodities and Alternative Invest	1,291,512	1,281,673.6	0.8%	1,115,937.95	15.7%	1,163,163	1,085,170	7.2%
GRAND TOTAL	10,694,167	12,144,140.9	-11.9%	12,515,714.91	-14.6%	11,899,538.9	13,441,669.25	-11.5%