

## NYMEX/COMEX Exchange ADV Report - Monthly

January 2012

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Commodity		ADV JAN 2012	ADV JAN 2011	% CHG	ADV DEC 2012	% CHG	ADV Y.T.D 2012	ADV Y.T.D 2011	% CHG
<b>Metals Futures</b>									
COMEX GOLD	GC	207,324	236,229.3	-12.2%	138,184.19	50.0%	207,324	195,141.24	6.2%
NYMEX HOT ROLLED STEEL	HR	311	86.35	259.8%	104.05	198.6%	311	125.94	146.7%
NYMEX PLATINUM	PL	7,506	6,150.6	22.0%	11,086.76	-32.3%	7,506	7,909.77	-5.1%
PALLADIUM	PA	3,749	3,606.05	4.0%	3,500.38	7.1%	3,749	4,521.94	-17.1%
COMEX SILVER	SI	41,345	71,485.8	-42.2%	36,456.19	13.4%	41,345	77,811.73	-46.9%
E-MINI GOLD	8Q	0	48.15	-100.0%	0	-	0	3.82	-100.0%
COMEX MINY GOLD	QO	696	1,021.4	-31.8%	456.86	52.4%	696	764.19	-8.9%
E-MINI SILVER	6Q	0	0.15	-100.0%	0	-	0	0.06	-100.0%
COMEX MINY SILVER	QI	107	315.1	-66.1%	127.19	-16.1%	107	422.92	-74.8%
COMEX COPPER	HG	56,573	38,880.7	45.5%	38,702	46.2%	56,573	49,569.51	14.1%
COMEX MINY COPPER	QC	102	128.75	-21.0%	79.05	28.7%	102	93.87	8.3%
AUSTRIALIAN COKE COAL	ALW	0	0	-	0	-	0	0.4	-62.9%
E-MICRO GOLD	MGC	1,604	1,001.65	60.2%	1,717.76	-6.6%	1,604	1,882.71	-14.8%
VOLATILITY GOLD	GVF	0	0.2	-100.0%	0	-	0	0.03	-100.0%
<b>Metals Options</b>									
COMEX COPPER	HX	42	26.7	57.7%	14.81	184.3%	42	27.37	53.8%
COMEX GOLD	OG	40,074	45,019.2	-11.0%	33,175.29	20.8%	40,074	40,002.99	0.2%
COMEX SILVER	SO	5,514	7,846.8	-29.7%	4,402.9	25.2%	5,514	8,429	-34.6%
IRON ORE CHINA	ICT	153	0	-	54.29	180.9%	153	26.32	479.4%
NYMEX PLATINUM	PO	269	18.5	1353.2%	35.43	658.9%	269	337.01	-20.2%
PALLADIUM	PAO	99	96.75	1.9%	232.24	-57.5%	99	148.37	-33.5%
SHORT TERM	L11	0	0	-	0	-	0	0.03	-100.0%
SHORT TERM	L12	0	0	-	0	-	0	0.02	-100.0%
SHORT TERM	L14	0	0	-	0	-	0	0.89	-100.0%
SHORT TERM	L15	0	0	-	0	-	0	0.02	-100.0%
SHORT TERM	L22	0	0	-	0	-	0	0.79	-100.0%
SHORT TERM	L25	0	0	-	0	-	0	0.12	-100.0%
SHORT TERM GOLD	L01	0	0	-	0	-	0	13.15	-100.0%
SHORT TERM GOLD	L02	0	0	-	0	-	0	0.08	-100.0%
SHORT TERM GOLD	L03	0	0	-	0	-	0	0.02	-100.0%
SHORT TERM GOLD	L04	0	0	-	0	-	0	0.58	-100.0%
SHORT TERM GOLD	L05	0	0	-	0	-	0	0.37	-100.0%
SHORT TERM GOLD	L06	0	0	-	0	-	0	0.01	-100.0%

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<b>Metals Options</b>									
SHORT TERM GOLD	L07	0	0	-	0	-	0	0.09	-100.0%
SHORT TERM GOLD	L08	0	0	-	0	-	0	0.11	-100.0%
SHORT TERM GOLD	L09	0	0	-	0	-	0	0.01	-100.0%
SHORT TERM GOLD	L10	0	0	-	0	-	0	0.11	-100.0%
SHORT TERM GOLD	L16	0	0	-	0	-	0	0.02	-100.0%
SHORT TERM GOLD	L17	0	0	-	0	-	0	0.4	-100.0%
SHORT TERM GOLD	L27	0	0	-	0	-	0	0.04	-100.0%
SHORT TERM GOLD	L28	0	0	-	0	-	0	1.69	-100.0%
SHORT TERM GOLD	L29	0	0	-	0	-	0	24.26	-100.0%
SHORT TERM NATURAL GAS	L30	0	0	-	0	-	0	0.6	-100.0%
<b>Energy Futures</b>									
URANIUM	UX	21	26.85	-21.6%	9.76	115.6%	21	89.67	-76.5%
CRUDE OIL PHY	CL	627,851	897,420.85	-30.0%	475,887.71	31.9%	627,851	694,588.16	-9.6%
CRUDE OIL	WS	1,732	1,068.85	62.0%	557.86	210.4%	1,732	1,243.9	39.2%
MINY WTI CRUDE OIL	QM	8,358	12,044.45	-30.6%	8,132.14	2.8%	8,358	11,905.32	-29.8%
BRENT OIL LAST DAY	BZ	2,738	2,366.6	15.7%	1,910.81	43.3%	2,738	3,126.06	-12.4%
HEATING OIL PHY	HO	157,481	127,293.2	23.7%	124,734.52	26.3%	157,481	126,343.75	24.6%
HTG OIL	BH	193	397.45	-51.6%	117.19	64.3%	193	177.71	8.3%
MINY HTG OIL	QH	1	2.2	-52.3%	0.76	37.8%	1	1.15	-8.4%
RBOB PHY	RB	144,959	115,761.45	25.2%	105,887.71	36.9%	144,959	123,528.79	17.3%
MINY RBOB GAS	QU	0	0.3	-66.7%	0	-	0	0.19	-48.6%
NATURAL GAS	HP	8	0	-	49.29	-83.3%	8	110.26	-92.5%
LTD NAT GAS	HH	5,162	0	-	731.71	605.5%	5,162	253.89	1933.2%
MINY NATURAL GAS	QG	2,305	3,475.85	-33.7%	1,746.86	32.0%	2,305	2,172.47	6.1%
SING FUEL	HZ	0	0	-	0	-	0	1.11	-100.0%
NY HARBOR ULSD DIESEL	LH	0	0.2	-100.0%	0	-	0	0.02	-100.0%
PJM MONTHLY	JM	955	564.9	69.1%	1,584.05	-39.7%	955	856.12	11.6%
NATURAL GAS PHY	NG	466,401	323,430.9	44.2%	279,917.29	66.6%	466,401	305,017.2	52.9%
RBOB GAS	RT	169	262.85	-35.8%	70.43	139.5%	169	178.6	-5.6%
	CLS	0	0	-	0	-	0	0	-
3.5% FUEL OIL CID MED SWA	7D	0	0	-	0	-	0	0.12	-100.0%
AEP-DAYTON HUB MTHLY	VM	63	41.5	52.3%	264.76	-76.1%	63	80.68	-21.7%

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<b>Energy Futures</b>									
AEP-DAYTON HUB OFF-PEAK M	VP	120	57	110.9%	190.86	-37.0%	120	71.35	68.5%
ALBERTA ELECTRICITY	AOM	0	0	-	0	-	0	17.53	-100.0%
ALGON CITY GATES NAT GAS	N7	0	16.8	-100.0%	59.05	-100.0%	0	23.17	-100.0%
ALGONQUIN CITYGATES BASIS	B4	15	275.55	-94.4%	139.43	-88.9%	15	39.25	-60.6%
ALGONQUIN CITY-GATES NAT	C8	0	2.8	-100.0%	0	-	0	2.52	-100.0%
ANR LA NAT GAS INDEX SWAP	M6	0	5.6	-100.0%	0	-	0	3.13	-100.0%
ANR LOUISIANA BASIS SWAP	ND	0	5.6	-100.0%	0	-	0	20.4	-100.0%
ANR OKLAHOMA	NE	0	484.75	-100.0%	4.86	-100.0%	0	79.99	-100.0%
APPALACHIAN COAL (PHY)	QL	516	695.75	-25.9%	164.52	213.3%	516	378.29	36.3%
ARGUS BIODIESEL RME FOB R	1A	26	78.5	-66.9%	26.67	-2.5%	26	20.51	26.8%
ARGUS LLS VS. WTI (ARG) T	E5	141	155.4	-9.4%	102.9	36.9%	141	141.25	-0.3%
ARGUS PROPAN FAR EST INDE	7E	18	24.4	-26.8%	17.24	3.5%	18	23.62	-24.4%
ARGUS PROPAN(SAUDI ARAMCO	9N	28	32.85	-13.7%	26.62	6.5%	28	32.99	-14.1%
BRENT BALMO SWAP	J9	20	3.75	434.7%	1.71	1069.6%	20	9.38	113.8%
BRENT CALENDAR SWAP	CY	743	954.8	-22.2%	587.48	26.5%	743	877.77	-15.4%
BRENT CFD(PLATTS) VS FRNT	1C	0	24	-100.0%	0	-	0	14.62	-100.0%
BRENT CFD SWAP	6W	0	97.5	-100.0%	4.76	-100.0%	0	30.77	-100.0%
BRENT FINANCIAL FUTURES	BB	1,815	758	139.4%	789.29	129.9%	1,815	957.71	89.5%
BRENT OIL	NBZ	0	0	-	1.43	-100.0%	0	0.12	-100.0%
BRENT OIL LAST DAY	BZL	0	0	-	0	-	0	0	-
BRENT OIL LAST DAY	BZS	0	0	-	0	-	0	0	-
CENTERPOINT BASIS SWAP	PW	40	117.95	-66.4%	26.48	49.6%	40	77.02	-48.6%
CENTERPOINT EAST INDEX	II	0	0	-	0	-	0	6.05	-100.0%
CHICAGO BASIS SWAP	NB	12	0	-	17.14	-32.3%	12	1.9	509.0%
CHICAGO ETHANOL SWAP	CU	1,143	600.65	90.3%	707.86	61.5%	1,143	901.85	26.7%
CHICAGO ULSD PL VS HO SPR	5C	8	0	-	27.71	-71.9%	8	3.85	102.4%
CHICAGO UNL GAS PL VS RBO	3C	5	0.55	809.1%	0	-	5	0.24	1965.3%
CIG BASIS	CI	138	189.5	-27.4%	26.76	413.8%	138	85.59	60.6%
CIG ROCKIES NG INDEX SWA	Z8	0	39.2	-100.0%	0	-	0	3.48	-100.0%
CIG ROCKIES NG SWING	U8	0	22.4	-100.0%	0	-	0	1.78	-100.0%
CINERGY HUB OFF-PEAK MONT	EJ	18	53.2	-66.2%	29.33	-38.6%	18	23.17	-22.3%
CINERGY HUB PEAK DAILY FU	CC	0	0	-	0	-	0	1.83	-100.0%
CINERGY HUB PEAK MONTH	EM	6	49.2	-88.8%	21.05	-73.9%	6	50.48	-89.1%
CIN HUB 5MW D AH O PK	K2	0	1,169.6	-100.0%	19.43	-100.0%	0	2,268.54	-100.0%
CIN HUB 5MW D AH PK	H5	24	51	-53.9%	11.19	110.0%	24	176.47	-86.7%
CIN HUB 5MW REAL TIME O P	H4	1,452	453.2	220.4%	0	-	1,452	680.95	113.2%

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CIN HUB 5MW REAL TIME PK	H3	29	77.55	-63.1%	364.29	-92.1%	29	100.17	-71.4%
CO2 VINTAGE	76	0	0	-	0	-	0	0	-
COAL SWAP	CMC	1	0	-	0.48	162.5%	1	0.22	472.6%
COLUMB GULF MAINLINE NG B	5Z	0	49.6	-100.0%	0	-	0	86.07	-100.0%
COLUMBIA GULF MAIN NAT G	L2	3	11.2	-74.1%	0	-	3	43.91	-93.4%
COLUMBIA GULF ONSHORE	GL	0	0	-	0	-	0	5.86	-100.0%
CONWAY NATURAL GASOLINE (OPIS) SWAI	8L	12	24.75	-50.9%	21.38	-43.2%	12	15.44	-21.3%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	8	10.3	-22.3%	0.48	1580.0%	8	10.01	-20.1%
CONWAY PROPANE 5 DECIMALS SWAP	8K	63	63.85	-2.0%	122.71	-49.0%	63	53.63	16.6%
CRUDE OIL LAST DAY	26	0	0.6	-100.0%	0	-	0	2.11	-100.0%
CRUDE OIL OUTRIGHTS	42	7	12.65	-48.2%	2.19	199.0%	7	11.91	-45.0%
CRUDE OIL OUTRIGHTS	FE	0	0	-	0	-	0	11.08	-100.0%
CRUDE OIL OUTRIGHTS	WCC	141	15	840.0%	125	12.8%	141	73.87	90.9%
CRUDE OIL PHY	CLL	0	0	-	0	-	0	0	-
CRUDE OIL PHY	MCL	0	0	-	0	-	0	5,238.11	-100.0%
CRUDE OIL SPRDS	38	0	0	-	0	-	0	3.17	-100.0%
CRUDE OIL SPRDS	CFA	0	0	-	12.52	-100.0%	0	1.04	-100.0%
CRUDE OIL SPRDS	CFB	0	0	-	0	-	0	0.99	-100.0%
CRUDE OIL SPRDS	KE	89	101	-11.9%	77.14	15.4%	89	62.93	41.4%
CRUDE OIL SPRDS	LE	156	38.5	303.9%	121.9	27.6%	156	110.89	40.2%
DATED BRENT (PLATTS) DAILY SWAP	7G	0	46	-100.0%	99.29	-100.0%	0	46.89	-100.0%
DATED TO FRONTLINE BRENT	FY	81	376.5	-78.5%	120.95	-33.0%	81	177.04	-54.2%
DAWN BASIS SWAP FUTURE	DW	0	0	-	0	-	0	0	-
DEMARC INDEX FUTURE	DI	0	18.2	-100.0%	0	-	0	10.7	-100.0%
DEMARC SWING SWAP	DT	0	11.2	-100.0%	0	-	0	1.48	-100.0%
DIESEL 10P BRG FOB RDM VS	7X	1	3.25	-61.5%	0.48	162.5%	1	1.54	-19.0%
DIESEL 10PPM BARGES FOB B	U7	0	0	-	0	-	0	0	-100.0%
DIESEL 10PPM NWE LE HAVRE CIF SWAP	S1	0	1.6	-100.0%	0	-	0	0.13	-100.0%
DOMINION TRAN INC - APP I	IH	32	0	-	159.43	-80.0%	32	99.71	-68.0%
DOMINION TRANSMISSION INC	PG	169	83.4	102.9%	68.29	147.9%	169	111.4	51.9%
DOW JONES MID-COLUMBIA FU	DO	0	0	-	0	-	0	0	-
DUBAI CRUDE OIL BALMO	BI	58	15	283.3%	14.29	302.5%	58	7.84	633.7%
DUBAI CRUDE OIL CALENDAR	DC	800	1,056.85	-24.3%	1,147.14	-30.3%	800	821.63	-2.6%
EASTERN RAIL DELIVERY CSX	QX	326	258.45	26.0%	193.14	68.6%	326	265.06	22.8%
EAST/WEST FUEL OIL SPREAD	EW	70	90.4	-22.2%	66.95	5.1%	70	79.59	-11.6%
EIA FLAT TAX ONHWAY DIESE	A5	21	12.15	70.4%	44.52	-53.5%	21	15.59	32.8%

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ELEC ERCOT DLY PEAK	I9	0	0	-	0	-	0	5	-100.0%
ELEC FINSETTLED	47	127	20	535.0%	85	49.4%	127	28.06	352.5%
ELEC FINSETTLED	49	0	0	-	0	-	0	10.12	-100.0%
ELEC FINSETTLED	R5	0	0	-	0	-	0	0.87	-100.0%
ELEC MISO PEAK	4L	0	11	-100.0%	0	-	0	27.65	-100.0%
ELEC MISO PEAK	55	0	0	-	0	-	0	0	-
ELEC NYISO OFF-PEAK	4M	0	184	-100.0%	0	-	0	486.22	-100.0%
ELEC NYISO OFF-PEAK	58	0	0	-	0	-	0	0	-
ELECTRICITY OFF PEAK	46	2,348	0	-	1,560	50.5%	2,348	468.42	401.3%
ELECTRICITY OFF PEAK	4P	632	2,649.6	-76.2%	0	-	632	210.29	200.4%
ELECTRICITY OFF PEAK	50	0	0	-	0	-	0	186.67	-100.0%
EL PASO PERMIAN INDEX SWA	IL	0	0	-	0	-	0	5.89	-100.0%
ERCOT HOU MCPE50MW OFF	2N	0	0	-	0	-	0	0	-
ERCOT HOU MCPE50MW PEAK	2W	0	0	-	0	-	0	0	-
ERCOT HOUSTON Z MCPE 5MW PEAK SWA	I1	0	0	-	56.57	-100.0%	0	6.8	-100.0%
ERCOT NORTH MCPE50MW OFF	2X	0	0	-	0	-	0	0	-
ERCOT NORTH MCPE50MW PEAK	2P	0	0	-	0	-	0	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK SWA	I6	0	0	-	0	-	0	0	-
ERCOT NORTH ZMCPE 5MW PEAK	I5	0	0	-	56.57	-100.0%	0	16.8	-100.0%
ERCOT SOUTH MCPE 50MW PEAK	2Q	0	0	-	0	-	0	0	-
ETHANOL T1FOB RTDM EX DUTY SWP	2M	0	9	-100.0%	0	-	0	0.83	-100.0%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	17	35.1	-53.0%	34.29	-51.9%	17	24.4	-32.4%
EURO 1% FUEL OIL NEW BALM	KX	4	0	-	2.05	80.7%	4	1.02	261.4%
EURO 3.5% FUEL OIL RDAM B	KR	10	9.85	-2.5%	8.52	12.6%	10	7.1	35.2%
EURO 3.5% FUEL OIL SPREAD	FK	4	13	-73.1%	0.38	818.6%	4	5.14	-31.9%
EURO GASOIL 10 CAL SWAP	GT	0	0	-	0	-	0	2.02	-92.6%
EURO GASOIL 10PPM VS ICE	ET	23	22.15	4.3%	30.43	-24.1%	23	19.24	20.1%
EUROPE 1% FUEL OIL NWE CA	UF	8	67.75	-87.7%	14.43	-42.1%	8	49.9	-83.3%
EUROPE 1% FUEL OIL RDAM C	UH	2	26.2	-90.8%	0.67	260.0%	2	8.3	-71.1%
EUROPE 3.5% FUEL OIL MED	UI	2	2.25	-22.2%	0.24	635.0%	2	0.69	152.0%
EUROPE 3.5% FUEL OIL RDAM	UV	366	469.05	-21.9%	252.67	44.9%	366	354.45	3.3%
EUROPEAN GASOIL (ICE)	7F	186	28.6	549.1%	208.67	-11.0%	186	68.72	170.2%
EUROPEAN NAPHTHA BALMO	KZ	10	5.95	71.4%	5	104.0%	10	5.65	80.6%
EUROPEAN NAPHTHA CRACK SPR	EN	491	526.7	-6.7%	356.86	37.6%	491	394.62	24.5%
EUROPE DATED BRENT SWAP	UB	75	351.1	-78.6%	318.67	-76.5%	75	180.62	-58.5%
EUROPE JET KERO NWE CALSW	UJ	2	0.8	193.8%	0	-	2	1.71	37.7%

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EUROPE JET KERO RDAM CALS	UR	0	0	-	0	-	0	0.02	-100.0%
EUROPE NAPHTHA CALSWAP	UN	96	123.75	-22.1%	86.95	10.9%	96	110.35	-12.6%
EURO PROPANE CIF ARA SWA	PS	44	34.3	27.3%	36.57	19.4%	44	50.87	-14.2%
FAME 0 BIODIESEL FOB RTDM SWP	2L	3	36	-92.4%	3.33	-17.5%	3	12.01	-77.1%
FL GAS ZONE 3 NAT GAS IND	Q9	0	0	-	0	-	0	41.79	-100.0%
FLORIDA GAS ZONE3 BASIS S	FP	0	0	-	32.38	-100.0%	0	19.56	-100.0%
FREIGHT MARKETS	CFU	0	0	-	0	-	0	0	-
FREIGHT MARKETS	FC5	0	1	-100.0%	0	-	0	0.08	-100.0%
FREIGHT MARKETS	FC6	2	0	-	0	-	2	0.12	1160.5%
FREIGHT MARKETS	FT3	0	0	-	0	-	0	0.12	-100.0%
FREIGHT MARKETS	FT5	0	2	-100.0%	0	-	0	0.16	-100.0%
FREIGHT MARKETS	PFU	0	0	-	0	-	0	0	-
FUEL OIL CRACK VS ICE	FO	645	375.8	71.6%	399.71	61.4%	645	517.25	24.7%
FUEL OIL NWE CRACK VS ICE	FI	100	48	108.1%	82.1	21.7%	100	61.21	63.2%
FUEL OIL (PLATS) CAR CM	1W	0	0.25	20.0%	0	-	0	3.47	-91.4%
FUEL OIL (PLATS) CAR CN	1X	1	0.5	30.0%	0.05	1265.5%	1	2.3	-71.7%
FUELOIL SWAP:CARGOES VS.B	FS	164	69.75	135.8%	45.33	262.8%	164	79.63	106.5%
GAS EURO-BOB OXY NWE BARGES	7H	411	425.6	-3.4%	244.52	68.1%	411	291.94	40.8%
GAS EURO-BOB OXY NWE BARGES CRK	7K	1,172	614.15	90.8%	561.57	108.7%	1,172	559.3	109.6%
GASOIL 0.1 BRGS FOB VS IC	6V	2	0	-	0	-	2	0.24	803.0%
GASOIL 0.1 CARGOES CIF NE	TW	0	1.4	-100.0%	0.76	-100.0%	0	0.31	-100.0%
GASOIL 0.1 CIF MED SWAP	Z4	0	0.75	-100.0%	0	-	0	0.23	-100.0%
GASOIL 0.1CIF MED VS ICE	Z5	8	12.9	-41.9%	2.43	208.8%	8	4.14	81.2%
GASOIL 0.1 CIF NWE VS ISE	TU	0	0.25	-100.0%	0	-	0	0.37	-100.0%
GASOIL 0.1 CIF VS ICE GAS	8W	2	0.1	1400.0%	0.48	215.0%	2	0.35	324.7%
GASOIL 0.1 CRG CIF NW VS	4V	0	0	-	0	-	0	0.06	349.6%
GASOIL 0.1 RDAM BRGS VS I	WQ	12	29.85	-60.6%	13.33	-11.9%	12	41.49	-71.7%
GASOIL 0.1 ROTTERDAM BARG	VL	0	8.7	-100.0%	0.95	-100.0%	0	2.05	-100.0%
GASOIL 10P CRG CIF NW VS	3V	3	5.15	-42.7%	1	195.0%	3	1.38	114.2%
GASOIL 10PPM CARGOES CIF	TY	4	2.35	59.6%	5.33	-29.7%	4	3.19	17.4%
GASOIL 10PPM VS ICE SWAP	TP	12	18.75	-35.2%	24.62	-50.6%	12	29.52	-58.8%
GASOIL BULLET SWAP	BG	0	0.35	-100.0%	0	-	0	1.65	-100.0%
GASOIL CALENDAR SWAP	GX	31	43.4	-28.7%	21.24	45.7%	31	40.48	-23.6%
GASOIL CRACK SPREAD CALEN	GZ	209	277.8	-24.8%	177.81	17.4%	209	388.56	-46.3%
GASOIL MINI CALENDAR SWAP	QA	5	83.05	-93.6%	6.86	-22.0%	5	55.98	-90.4%
GASOLINE UP-DOWN (ARGUS)	UZ	49	40	21.9%	69.05	-29.4%	49	12.81	280.7%

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<b>Energy Futures</b>									
GASOLINE UP-DOWN BALMO SW	1K	15	30.05	-51.6%	8.33	74.6%	15	16.8	-13.4%
GC ULSD ARGUS CAL SWAP	AJ	0	0	-	0	-	0	0	-
GRP THREE ULSD(PLT)VS HEA	A6	13	1.5	766.7%	7.14	82.0%	13	14.57	-10.8%
GRP THREE UNL GS (PLT) VS	A8	30	0.25	11900.0%	3.57	740.0%	30	6.73	346.0%
GULF COAST 3% FUEL OIL BA	VZ	144	227.35	-36.6%	105.57	36.6%	144	129.68	11.2%
GULF COAST GASOLINE CLNDR	GS	10	1.1	777.3%	0	-	10	4.13	133.4%
GULF COAST JET FUEL CLNDR	GE	0	0	-	0	-	0	3.45	-100.0%
GULF COAST JET VS NYM 2 H	ME	758	494.55	53.4%	386.05	96.5%	758	452.6	67.6%
GULF COAST NO.6 FUEL OIL	MF	3,355	4,323.4	-22.4%	3,123.95	7.4%	3,355	3,389.33	-1.0%
GULF COAST NO.6 FUEL OIL	MG	121	1,124.5	-89.3%	34.81	247.0%	121	265.45	-54.5%
GULF COAST ULSD CALENDAR	LY	70	23.5	199.8%	43.43	62.2%	70	36.28	94.2%
GULF COAST ULSD CRACK SPR	GY	352	81.25	333.1%	193.1	82.2%	352	71.03	395.4%
GULF CO HEAT OIL (ARGUS) VS HEATING	7U	0	0	-	0	-	0	0	-
GULF CST GASOL CRCK SPRD	1J	0	0	-	0	-	0	0	-
HEATING OIL BALMO CLNDR S	1G	1	2	-50.0%	0	-	1	0.25	306.5%
HEATING OIL LAST DAY	23	0	0	-	0	-	0	0.31	-100.0%
HEATING OIL PHY	HOL	0	0	-	0	-	0	0	-
HEATING OIL VS ICE GASOIL	HA	141	101.25	39.5%	266	-46.9%	141	113.44	24.5%
HENRY HUB BASIS SWAP	HB	862	331.5	160.2%	78.29	1001.6%	862	265.36	225.0%
HENRY HUB INDEX SWAP FUTU	IN	880	235.2	274.1%	67.05	1212.2%	880	191.58	359.2%
HENRY HUB SWAP	NN	124,711	82,418.7	51.3%	91,176.81	36.8%	124,711	82,641.51	50.9%
HENRY HUB SWING FUTURE	SN	0	51.8	-100.0%	0	-	0	16.17	-100.0%
HOUSTON SHIP CHANNEL BASI	NH	168	275.3	-39.1%	63.52	163.8%	168	134.27	24.8%
HOUSTON SHIP CHANNEL INDE	IP	0	15.4	-100.0%	0	-	0	8.49	-100.0%
HOUSTON SHIP CHANNEL SWIN	SM	0	0	-	0	-	0	0	-
ICE BRENT DUBAI SWAP	DB	97	425.75	-77.2%	29.52	228.9%	97	205.69	-52.8%
ICE GASOIL BALMO SWAP	U9	1	0.15	366.7%	0	-	1	0.55	27.8%
ILLINOIS HUB PEAK MONTH S	OM	0	0	-	0	-	0	0.16	-100.0%
ILLINOIS OFF-PEAK MONTH S	OJ	0	0	-	0	-	0	0.32	-100.0%
IN DELIVERY MONTH CER	6S	0	60.86	-100.0%	0	-	0	60.86	-100.0%
INDIANA MISO	FDM	270	0	-	0	-	270	18.67	1346.4%
INDIANA MISO	FTM	462	0	-	605.71	-23.7%	462	2,285.14	-79.8%
INDIANA MISO	PDM	13	0	-	0	-	13	6.07	107.5%
INDIANA MISO	PTM	29	0	-	174	-83.5%	29	108.9	-73.7%
INDONESIAN COAL	MCC	0	0	-	5.71	-100.0%	0	0.77	-100.0%
ISO NEW ENGLAND OFF-PEAK	KI	60	13.65	341.8%	132.67	-54.5%	60	66.67	-9.6%

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<b>Energy Futures</b>									
ISO NEW ENGLAND PK LMP	NI	156	17.65	783.9%	191.43	-18.5%	156	96.6	61.5%
JAPAN C&F NAPHTHA SWAP	JA	113	122.95	-7.8%	100.38	12.9%	113	99.07	14.4%
JAPAN NAPHTHA BALMO SWAP	E6	2	3.2	-43.8%	1.19	51.2%	2	1.24	45.4%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	0	0	-	0	-	0	0.17	-100.0%
JET BARGES VS ICE GASOIL	JR	0	1.5	-100.0%	0	-	0	0.58	-100.0%
JET CIF NWE VS ICE	JC	10	16.55	-39.6%	15.57	-35.8%	10	25.51	-60.8%
JET FUEL BRG FOB RDM VS I	9Q	0	0	-	0	-	0	0.05	-100.0%
JET FUEL CRG CIF NEW VS I	6X	1	3.15	-73.0%	0.95	-10.8%	1	2	-57.5%
JET FUEL UP-DOWN BALMO CL	1M	9	32.9	-73.4%	1.19	635.0%	9	11.54	-24.2%
JET UP-DOWN(ARGUS) SWAP	JU	0	78.75	-100.0%	2.38	-100.0%	0	81.87	-100.0%
LA CARB DIESEL (OPIS)	LX	1	0	-	1.48	-62.7%	1	1.15	-52.4%
LA CARB DIESEL (OPIS) SWA	KL	36	90.25	-59.8%	57.71	-37.2%	36	90.03	-59.7%
LA CARBOB GASOLINE(OPIS)S	JL	35	138.75	-74.6%	19.05	85.1%	35	80.65	-56.3%
LA JET FUEL VS NYM NO 2 H	MQ	3	7.5	-66.7%	5.95	-58.0%	3	5	-50.0%
LA JET (OPIS) SWAP	JS	86	97.5	-11.5%	57.14	50.9%	86	85.51	0.9%
LL JET (OPIS) SWAP	LL	0	0	-	1.19	-100.0%	0	0.3	-100.0%
LLS (ARGUS) CALENDAR SWAP	XA	18	0	-	0	-	18	0.4	4398.5%
LLS (ARGUS) VS WTI SWAP	WJ	74	0	-	9.52	677.0%	74	143.48	-48.4%
LOS ANGELES CARB GASOLINE	MH	0	0	-	0	-	0	0.7	-100.0%
MALIN	PB	0	0	-	0	-	0	0	-
MARS (ARGUS) VS WTI SWAP	YX	10	0	-	8.57	16.7%	10	8.74	14.4%
MARS (ARGUS) VS WTI TRD M	YV	0	13.6	-100.0%	0	-	0	14.68	-100.0%
MCCLOSKEY ARA ARG S COAL	MTF	239	0	-	68.57	248.2%	239	10.29	2221.2%
MCCLOSKEY RCH BAY COAL	MFF	64	0	-	39.05	63.3%	64	4.52	1309.2%
MICHCON NG INDEX SWAP	Y8	0	5.6	-100.0%	0	-	0	9.21	-100.0%
MICHCON NG SWING	T8	0	0	-	0	-	0	0.48	-100.0%
MICHIGAN BASIS	NF	87	103.9	-16.5%	12.19	611.6%	87	45.62	90.2%
MICHIGAN HUB OFF-PEAK MON	HJ	0	0	-	0	-	0	0.19	-100.0%
MICHIGAN HUB PEAK MONTH S	HM	0	0	-	0	-	0	0.19	-100.0%
MISO 5MW OFF PEAK	4R	0	235.2	-100.0%	0	-	0	978.98	-100.0%
MISO 5MW PEAK	4Q	0	12.75	-100.0%	0	-	0	63.77	-100.0%
MJC FUT	MJC FUT	0	33.6	-100.0%	0	-	0	2.67	-100.0%
MNC FUT	MNC	11	15.9	-32.7%	19.38	-44.8%	11	9.4	13.8%
MONT BELVIEU ETHANE 5 DECIMAL	C0	182	328.15	-44.4%	63.29	188.3%	182	183.4	-0.5%
MONT BELVIEU ETHANE OPIS BALMO	8C	1	11	-88.6%	1.19	5.0%	1	3.65	-65.8%
MONT BELVIEU ETHYLENE	1F	0	0	-	0	-	0	0	-

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MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	380	770.3	-50.7%	248.52	52.9%	380	454.04	-16.3%
MONT BELVIEU LDH PROPANE OPIS BALMC	8O	7	45.5	-84.6%	8.57	-18.3%	7	19.88	-64.8%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	191	324.8	-41.3%	105.52	80.8%	191	232.23	-17.9%
MONT BELVIEU NATURAL GASOLINE BALM	R0	7	8.5	-17.6%	12.14	-42.4%	7	6.65	5.2%
MONT BELVIEU NORMAL BUTANE 5 DECIM	D0	145	206.65	-29.7%	91.71	58.4%	145	183.34	-20.8%
MONT BELVIEU NORMAL BUTANE BALMO	8J	17	12.3	35.0%	7.38	124.9%	17	9.83	68.9%
NATURAL GAS PEN SWP	NP	51,134	29,645.5	72.5%	34,558.57	48.0%	51,134	29,302.17	74.5%
NEPOOL CNCTCT 5MW D AH O	P3	72	0	-	0	-	72	631.03	-88.6%
NEPOOL CONECTIC 5MW D AH	P2	7	20	-63.3%	0	-	7	48.69	-84.9%
NEPOOL INTR HUB 5MW D AH	H2	1,498	2,285.7	-34.5%	1,804.95	-17.0%	1,498	3,379.3	-55.7%
NEPOOL INTR HUB 5MW D AH	U6	76	95.25	-20.7%	22.62	233.8%	76	170.29	-55.7%
NEPOOL MAINE 5MW D AH O E	W2	0	0	-	224	-100.0%	0	354.67	-100.0%
NEPOOL MAINE 5MW D AH PK	P9	0	11.5	-100.0%	12.14	-100.0%	0	29.84	-100.0%
NEPOOL NE MASS 5MW D AH O	P8	1,170	1,256	-6.8%	0	-	1,170	426.87	174.1%
NEPOOL NE MASS 5MW D AH P	P7	64	63.75	0.0%	0	-	64	32.16	98.2%
NEPOOL NEW HAMP 5MW D AH	U2	0	0	-	0	-	0	12.13	-100.0%
NEPOOL NEW HAMP 5MW D AH	U3	0	0	-	0	-	0	224.05	-100.0%
NEPOOL RHD ISLD 5MW D AH	U4	0	0	-	0	-	0	63.23	-100.0%
NEPOOL RHODE IL 5MW D AH	U5	0	0	-	0	-	0	1,167.65	-100.0%
NEPOOL SE MASS 5MW D AH O	P5	0	0	-	0	-	0	0	-
NEPOOL SE MASS 5MW D AH P	P4	0	0	-	0	-	0	2.02	-100.0%
NEPOOL W CNT MASS 5MW D A	L9	0	0	-	0	-	0	294.34	-100.0%
NEPOOL W CNTR M 5MW D AH	R6	0	0	-	0	-	0	20.99	-100.0%
NEW ENGLAND HUB PEAK DAIL	CE	0	0	-	0	-	0	1.12	-100.0%
NEW YORK 0.3% FUEL OIL HI	8N	0	37.5	-100.0%	21.43	-100.0%	0	11.5	-100.0%
NEW YORK ETHANOL SWAP	EZ	34	53.15	-35.7%	20.9	63.6%	34	44.28	-22.8%
NEW YORK HUB ZONE G PEAK	GN	0	0	-	0	-	0	3.33	-100.0%
NGPL MID-CONTINENT	NL	31	60.8	-48.5%	40.95	-23.6%	31	86.88	-64.0%
NGPL MIDCONTINENT INDEX	IW	0	5.6	-100.0%	2.95	-100.0%	0	2.15	-100.0%
NGPL STX BASIS	T5	0	30.4	-100.0%	0	-	0	17.02	-100.0%
NGPL STX NAT GAS INDEX SW	N6	0	33.6	-100.0%	5.9	-100.0%	0	11.78	-100.0%
NGPL TEX/OK	PD	81	303.3	-73.4%	43.24	86.9%	81	174.32	-53.6%
NGPL TEXOK INDEX	OI	0	0	-	0	-	0	7.29	-100.0%
N ILLINOIS HUB MTHLY	UM	56	67.05	-16.0%	119.71	-53.0%	56	65.64	-14.2%
NO 2 UP-DOWN SPREAD CALEN	UT	41	68.05	-39.4%	64.19	-35.7%	41	57.79	-28.6%
NORTHEN NATURAL GAS DEMAR	PE	10	48.4	-78.6%	10.38	-0.3%	10	28.11	-63.2%

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NORTHERN NATURAL GAS VENTU	PF	121	357.6	-66.2%	184.57	-34.6%	121	146.44	-17.6%
NORTHERN ILLINOIS OFF-PEA	UO	268	54.95	388.4%	149.81	79.2%	268	72.71	269.1%
NORTHWEST ROCKIES BASIS S	NR	19	142.2	-86.8%	59.1	-68.2%	19	93.6	-79.9%
NY 0.7% FUEL OIL (PLATTS	Y4	1	2.5	-50.0%	0	-	1	1.06	18.0%
NY1% VS GC SPREAD SWAP	VR	273	316.15	-13.8%	174.38	56.3%	273	281.53	-3.2%
NY 2.2% FUEL OIL (PLATTS	Y3	3	21.5	-86.0%	5.1	-41.1%	3	7.65	-60.8%
NY 3.0% FUEL OIL (PLATTS	H1	33	14.8	125.0%	19.05	74.8%	33	18.46	80.3%
NY HARBOR 0.3% FUEL OIL S	VQ	0	0	-	0	-	0	0.79	-100.0%
NY HARBOR 1% FUEL OIL BAL	VK	38	30.25	25.8%	40.95	-7.1%	38	31.46	21.0%
NY HARBOR HEAT OIL SWP	MP	522	312.95	66.9%	288.24	81.2%	522	370.29	41.1%
NY HARBOR RESIDUAL FUEL 1	MM	749	582.1	28.7%	952.86	-21.4%	749	562.17	33.2%
NY HARBOR RESIDUAL FUEL C	ML	5	0	-	0	-	5	4.25	17.8%
NYH NO 2 CRACK SPREAD CAL	HK	129	427.1	-69.9%	182	-29.3%	129	252	-49.0%
NY H OIL PLATTS VS NYMEX	YH	0	85	-100.0%	6.67	-100.0%	0	11.75	-100.0%
NY HRBR CONV GASOLINE VS	RZ	0	0	-	0	-	0	0	-
NYISO A	KA	97	28.7	237.3%	52.67	83.8%	97	38.6	150.8%
NYISO A OFF-PEAK	KB	4	6	-35.0%	59.33	-93.4%	4	19.77	-80.3%
NYISO CAPACITY	NNC	7	0	-	1.43	404.0%	7	0.5	1351.6%
NYISO CAPACITY	NRS	12	0	-	0.95	1165.2%	12	0.22	5323.0%
NYISO G	KG	42	8.35	398.2%	6.1	582.5%	42	31.01	34.2%
NYISO G OFF-PEAK	KH	22	12.9	70.5%	6.29	250.0%	22	14.32	53.7%
NYISO J	KJ	28	6.15	351.2%	21.33	30.1%	28	22.54	23.1%
NYISO J OFF-PEAK	KK	43	1.4	2957.1%	3.43	1148.3%	43	8.98	376.4%
NYISO ZONE A 5MW D AH O P	K4	1,255	1,292.8	-2.9%	0	-	1,255	1,060.61	18.3%
NYISO ZONE A 5MW D AH PK	K3	68	93.75	-27.4%	0	-	68	50.83	34.0%
NYISO ZONE C 5MW D AH O P	A3	234	440	-46.8%	0	-	234	469.82	-50.2%
NYISO ZONE C 5MW D AH PK	Q5	13	25	-49.0%	0	-	13	25.61	-50.2%
NYISO ZONE G 5MW D AH O P	D2	54	240.2	-77.5%	369.05	-85.4%	54	846.05	-93.6%
NYISO ZONE G 5MW D AH PK	T3	46	100	-54.1%	5	819.0%	46	105.48	-56.4%
NYISO ZONE J 5MW D AH O P	D4	1,402	63.6	2103.8%	445.71	214.5%	1,402	292.15	379.7%
NYISO ZONE J 5MW D AH PK	D3	95	27.5	244.5%	24.29	290.1%	95	43.44	118.1%
NY JET FUEL (ARGUS) VS HEATING OIL	5U	0	1.25	-100.0%	0	-	0	1.39	-100.0%
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	0	0	-	0	-	0	19.25	-100.0%
NYMEX IRON ORE FUTURES	TIO	7	0	-	0	-	7	7.36	-11.0%
NYMEX OMAN CRUDE PRODUCTS	DOB	0	5	-100.0%	0	-	0	0.4	-100.0%
NYMEX OMAN CRUDE PRODUCTS	DOO	0	46.85	-100.0%	0	-	0	4.91	-100.0%

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NYMEX ULSD VS NYMEX HO	UY	3	0	-	0.29	845.0%	3	3.1	-13.0%
NY ULSD (ARGUS) VS HEATING OIL	7Y	33	0	-	0	-	33	18.46	77.9%
ONEOK OKLAHOMA NAT GAS IN	C7	0	0	-	0	-	0	1.72	-100.0%
ONEOK OKLAHOMA NG BASIS	8X	1	129	-99.0%	19.24	-93.0%	1	26.74	-95.0%
ONTARIO POWER SWAPS	OFD	16	0	-	15.24	5.0%	16	9.84	62.6%
ONTARIO POWER SWAPS	OFM	0	0	-	0	-	0	485.75	-100.0%
ONTARIO POWER SWAPS	OPD	10	0	-	11.19	-10.6%	10	3.83	161.1%
ONTARIO POWER SWAPS	OPM	0	0	-	10	-100.0%	0	16.28	-100.0%
OPIS PHYSICAL ETHANE	3Q	0	0	-	0	-	0	0.08	-100.0%
OPIS PHYSICAL LDH PROPANE	3N	1	29.5	-95.8%	0	-	1	3.02	-58.6%
OPIS PHYSICAL NATURAL GASOLINE	3R	0	13.5	-100.0%	0	-	0	2.6	-100.0%
OPIS PHYSICAL NONLDH PROPANE	3P	0	0	-	0	-	0	0.95	-100.0%
OPIS PHYSICAL NORMAL BUTANE	3M	0	17.25	-100.0%	0	-	0	3.81	-100.0%
PANHANDLE BASIS SWAP FUTU	PH	172	1,487.6	-88.4%	133.52	29.1%	172	481.36	-64.2%
PANHANDLE INDEX SWAP FUTU	IV	0	28	-100.0%	0	-	0	11.5	-100.0%
PANHANDLE SWING FUTURE	SV	0	0	-	8.76	-100.0%	0	1.4	-100.0%
PERMIAN BASIS SWAP	PM	10	434.6	-97.6%	254	-95.9%	10	126.02	-91.7%
PETROCHEMICALS	22	1	0.6	-16.7%	1.9	-73.8%	1	2.53	-80.2%
PETROCHEMICALS	32	7	3.75	77.3%	6.81	-2.3%	7	4.22	57.6%
PETROCHEMICALS	51	0	0	-	2	-100.0%	0	0.17	-100.0%
PETROCHEMICALS	81	0	1.75	-100.0%	0	-	0	7.56	-100.0%
PETROCHEMICALS	8I	4	6.6	-43.2%	7.14	-47.5%	4	14.92	-74.9%
PETROCHEMICALS	91	2	3.35	-35.8%	2.43	-11.5%	2	1.29	66.7%
PETROCHEMICALS	CPP	0	0	-	0	-	0	0.08	-100.0%
PETROCHEMICALS	HPE	7	4.8	50.0%	0	-	7	2.17	232.3%
PETROCHEMICALS	LPE	0	0	-	0	-	0	4.12	-100.0%
PETROCHEMICALS	MBE	20	9	116.7%	4.76	309.5%	20	27.86	-30.0%
PETROCHEMICALS	MNB	39	32.2	20.5%	12.48	211.0%	39	43.14	-10.1%
PETRO CRCKS & SPRDS ASIA	STI	34	0	-	0	-	34	0	-
PETRO CRCKS & SPRDS ASIA	STS	0	0	-	0	-	0	2.98	-100.0%
PETRO CRCKS & SPRDS NA	CBA	25	0	-	0	-	25	1.98	1160.0%
PETRO CRCKS & SPRDS NA	CRB	23	0	-	0	-	23	0.74	2931.9%
PETRO CRCKS & SPRDS NA	EXR	63	0	-	18.05	248.2%	63	4.17	1407.0%
PETRO CRCKS & SPRDS NA	FOC	31	0	-	13.1	132.9%	31	2.53	1106.6%
PETRO CRCKS & SPRDS NA	GCI	67	0	-	33.29	99.9%	67	19.87	235.0%
PETRO CRCKS & SPRDS NA	GCU	885	0	-	892.14	-0.8%	885	633.19	39.7%

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<b>Energy Futures</b>									
PETRO CRCKS & SPRDS NA	GFC	3	0	-	0	-	3	2.76	-9.4%
PETRO CRCKS & SPRDS NA	HOB	8	0	-	15.48	-51.5%	8	5.34	40.5%
PETRO CRCKS & SPRDS NA	NFC	0	0	-	0	-	0	0.4	-100.0%
PETRO CRCKS & SPRDS NA	NFG	5	6.25	-20.0%	0	-	5	7.61	-34.3%
PETRO CRCKS & SPRDS NA	NYC	3	0	-	0	-	3	0	-
PETRO CRCKS & SPRDS NA	NYF	224	0	-	219.62	2.0%	224	83.74	167.6%
PETRO CRCKS & SPRDS NA	RBB	1,046	0	-	542.67	92.8%	1,046	271.35	285.5%
PETRO CRCKS & SPRDS NA	RBG	0	0	-	0	-	0	0.3	-100.0%
PETRO CRCKS & SPRDS NA	RVG	23	0	-	0	-	23	17.82	26.3%
PETRO CRK&SPRD EURO	1NB	0	0	-	0	-	0	1.03	-100.0%
PETRO CRK&SPRD EURO	43	2	31.15	-92.8%	0	-	2	14.84	-84.8%
PETRO CRK&SPRD EURO	BOB	9	0	-	0.1	8828.6%	9	1.79	373.9%
PETRO CRK&SPRD EURO	EOB	0	0	-	0	-	0	0.12	-100.0%
PETRO CRK&SPRD EURO	EPN	16	0	-	7.38	114.1%	16	6.58	140.0%
PETRO CRK&SPRD EURO	FVB	2	0	-	0	-	2	0	-
PETRO CRK&SPRD EURO	GCB	0	0	-	7.14	-100.0%	0	4.61	-100.0%
PETRO CRK&SPRD EURO	GOC	6	0	-	4.29	45.8%	6	3.25	92.1%
PETRO CRK&SPRD EURO	GRB	0	0	-	0	-	0	0.16	-100.0%
PETRO CRK&SPRD EURO	GRS	2	0	-	0	-	2	1.27	18.1%
PETRO CRK&SPRD EURO	NOB	3	0	-	1.43	127.5%	3	0.54	502.2%
PETRO CRK&SPRD EURO	NYG	0	0	-	0	-	0	0.52	-100.0%
PETRO CRK&SPRD EURO	S8	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	SFC	0	9.1	-100.0%	0	-	0	0.85	-100.0%
PETROLEUM PRODUCTS ASIA	E6M	0	0	-	0	-	0	0	-
PETROLEUM PRODUCTS ASIA	MJN	8	0	-	0.38	1921.0%	8	0.9	758.6%
PETRO OUTRIGHT EURO	0B	0	0	-	0.24	-100.0%	0	0.24	-100.0%
PETRO OUTRIGHT EURO	0D	102	16.35	524.2%	24.1	323.5%	102	113.38	-10.0%
PETRO OUTRIGHT EURO	0E	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	0F	4	0	-	0	-	4	3.22	18.1%
PETRO OUTRIGHT EURO	1T	0	0	-	0	-	0	0.06	-100.0%
PETRO OUTRIGHT EURO	33	9	1.6	431.3%	1.19	614.0%	9	8.78	-3.2%
PETRO OUTRIGHT EURO	63	0	20.7	-100.0%	0.48	-100.0%	0	2.94	-100.0%
PETRO OUTRIGHT EURO	6L	0	0	-	0	-	0	0.03	-100.0%
PETRO OUTRIGHT EURO	7I	7	18.35	-63.5%	6	11.7%	7	7.92	-15.4%
PETRO OUTRIGHT EURO	7P	0	0	-	0.57	-100.0%	0	0.08	-100.0%
PETRO OUTRIGHT EURO	7R	20	11.05	77.4%	16.71	17.3%	20	14.35	36.6%

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<b>Energy Futures</b>									
PETRO OUTRIGHT EURO	7S	0	0.3	-100.0%	0	-	0	0.04	-100.0%
PETRO OUTRIGHT EURO	CBB	2	0	-	1.9	20.7%	2	0.3	672.8%
PETRO OUTRIGHT EURO	CGB	3	2.95	-15.3%	0.81	208.8%	3	0.83	200.0%
PETRO OUTRIGHT EURO	CPB	0	1.25	-96.0%	0	-	0	0.91	-94.5%
PETRO OUTRIGHT EURO	EFF	3	0	-	0	-	3	0	-
PETRO OUTRIGHT EURO	EFM	4	0.25	1440.0%	2.38	61.7%	4	0.69	460.8%
PETRO OUTRIGHT EURO	ENS	10	0	-	0	-	10	0.4	2445.4%
PETRO OUTRIGHT EURO	MBB	4	0	-	0	-	4	0	-
PETRO OUTRIGHT EURO	MBN	28	0	-	0	-	28	3.74	635.7%
PETRO OUTRIGHT EURO	T0	5	0	-	2.29	120.9%	5	3.19	58.3%
PETRO OUTRIGHT EURO	V0	0	0	-	0	-	0	2.98	-100.0%
PETRO OUTRIGHT EURO	W0	0	0	-	0	-	0	0.06	-100.0%
PETRO OUTRIGHT EURO	WE	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	X0	0	0	-	0	-	0	2.05	-100.0%
PETRO OUTRIGHT NA	GBA	0	0	-	0	-	0	0.22	-100.0%
PETRO OUTRIGHT NA	GSI	0	0	-	0.05	5.0%	0	0	1150.0%
PETRO OUTRIGHT NA	GUD	0	0	-	0	-	0	0.2	-100.0%
PETRO OUTRIGHT NA	MBL	5	0	-	0	-	5	0	-
PETRO OUTRIGHT NA	NYB	10	0	-	2.38	320.0%	10	0.3	3260.2%
PETRO OUTRIGHT NA	NYE	0	0	-	5.1	-100.0%	0	0.42	-100.0%
PETRO OUTRIGHT NA	NYT	0	0	-	0	-	0	2.21	-100.0%
PGE&E CITYGATE	PC	0	74.4	-100.0%	0	-	0	5.9	-100.0%
PJM AD HUB 5MW REAL TIME	V3	4,320	704	513.6%	4,647	-7.0%	4,320	3,385.04	27.6%
PJM AD HUB 5MW REAL TIME	Z9	312	25	1149.4%	471.52	-33.8%	312	205.14	52.3%
PJM AECO DA OFF-PEAK	X1	0	0	-	0	-	0	0	-
PJM AECO DA PEAK	Y1	0	0	-	0	-	0	0	-
PJM APS ZONE DA OFF-PEAK	W4	0	213.6	-100.0%	2,240	-100.0%	0	240.79	-100.0%
PJM APS ZONE DA PEAK	S4	0	11.7	-100.0%	121.43	-100.0%	0	15.1	-100.0%
PJM BGE DA OFF-PEAK	R3	0	0	-	0	-	0	977.1	-100.0%
PJM BGE DA PEAK	E3	0	0	-	0	-	0	43.37	-100.0%
PJM COMED 5MW D AH O PK	D9	0	0	-	0	-	0	618.27	-100.0%
PJM COMED 5MW D AH PK	D8	22	0	-	0	-	22	33.96	-35.2%
PJM DAILY	JD	0	6	-100.0%	0	-	0	3.41	-100.0%
PJM DAYTON DA OFF-PEAK	R7	2,209	853.05	159.0%	2,360.14	-6.4%	2,209	2,539.98	-13.0%
PJM DAYTON DA PEAK	D7	352	32.5	982.8%	356.05	-1.2%	352	180.84	94.6%
PJM DPL DA OFF-PEAK	E8	2,726	0	-	0	-	2,726	58.86	4531.1%

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<b>Energy Futures</b>									
PJM DPL DA PEAK	L8	149	0	-	0	-	149	4.12	3514.7%
PJM DUQUESNE 5MW D AH PK	D5	0	0	-	0	-	0	8.71	-100.0%
PJM DUQUS 5MW D AH O PK	D6	0	0	-	0	-	0	159.75	-100.0%
PJM EASTERNH DA OFF-PEAK	F4	0	0	-	0	-	0	142.98	-100.0%
PJM EASTERNH DA PEAK	E9	0	0	-	0	-	0	13.19	-100.0%
PJM JCPL DA OFF-PEAK	F2	0	0	-	0	-	0	560.47	-100.0%
PJM JCPL DA PEAK	J2	0	0	-	0	-	0	39.27	-100.0%
PJM NI HUB 5MW REAL TIME	B3	0	105.3	-100.0%	531.33	-100.0%	0	260.2	-100.0%
PJM NI HUB 5MW REAL TIME	B6	1,016	1,886.4	-46.2%	2,241.52	-54.7%	1,016	6,426.38	-84.2%
PJM NILL DA OFF-PEAK	L3	2,838	7,444.35	-61.9%	3,628.48	-21.8%	2,838	4,195.52	-32.4%
PJM NILL DA PEAK	N3	179	306	-41.6%	300.33	-40.5%	179	230.43	-22.4%
PJM OFF-PEAK LMP SWAP FUT	JP	236	92.8	154.3%	348	-32.2%	236	164.29	43.6%
PJM PECO ZONE5MW PEAK CAL MO DAY A	4N	25	144.6	-82.6%	0	-	25	15.19	65.9%
PJM PEP CO DA OFF-PEAK	Q8	0	784	-100.0%	0	-	0	881.45	-100.0%
PJM PEP CO DA PEAK	R8	0	31	-100.0%	12.1	-100.0%	0	38.43	-100.0%
PJM PPL DA OFF-PEAK	F5	593	0	-	0	-	593	805.98	-26.5%
PJM PPL DA PEAK	L5	0	0	-	0	-	0	42.58	-100.0%
PJM PSEG DA OFF-PEAK	W6	4,688	0	-	0	-	4,688	3,133.84	49.6%
PJM PSEG DA PEAK	L6	255	87	192.5%	10	2445.0%	255	192	32.5%
PJM WES HUB PEAK LMP 50 M	4S	0	0	-	0	-	0	1.02	-100.0%
PJM WESTH DA OFF-PEAK	E4	11,166	1,624.7	587.3%	3,800	193.8%	11,166	6,634.57	68.3%
PJM WESTH DA PEAK	J4	1,072	232.7	360.6%	463.29	131.3%	1,072	459.91	133.0%
PJM WESTH RT OFF-PEAK	N9	5,459	6,911.85	-21.0%	10,590.05	-48.5%	5,459	8,924.54	-38.8%
PJM WESTH RT PEAK	L1	943	363.75	159.1%	1,538.33	-38.7%	943	332.44	183.5%
PLASTICS	PGP	23	0	-	2.86	719.0%	23	6.83	242.4%
PLASTICS	PPP	2	0	-	0	-	2	0.9	122.0%
POLYETHYLENE FUTURES	P6	3	4.7	-27.7%	1.14	197.5%	3	3.23	5.1%
PREMIUM UNLD 10P FOB MED	3G	40	32.1	24.9%	13.38	199.7%	40	11.85	238.3%
PREMIUM UNLD 10PPM CARGOE	4G	0	0	-	0.48	-100.0%	0	0.39	-100.0%
PREMIUM UNLEAD 10PPM C NW	6D	0	0	-	0	-	0	0.02	-100.0%
PREMIUM UNLEAD 10PPM FOB	8G	4	1.95	82.1%	0.95	272.7%	4	2.09	69.8%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0	-	0	-	0	0.21	-100.0%
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	4	1.15	260.9%	3.67	13.2%	4	1.85	123.9%
PROPANE NON-LDH MB (OPIS) BALMO SWF	1S	0	0	-	3.81	-100.0%	0	1.58	-100.0%
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	7	25	-73.0%	5.71	18.1%	7	19.46	-65.3%
RBOB CALENDAR SWAP	RL	687	634.35	8.3%	265.05	159.1%	687	602.3	14.0%

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<b>Energy Futures</b>									
RBOB CRACK SPREAD	RM	64	464.7	-86.3%	57.43	10.6%	64	150.37	-57.8%
RBOB CRACK SPREAD BALMO S	1E	2	0	-	0	-	2	0	-
RBOB GASOLINE BALMO CLNDR	1D	12	9.4	22.9%	16.29	-29.1%	12	19.41	-40.5%
RBOB PHY	RBL	0	0	-	0	-	0	0	-
RBOB (PLATTS) CAL SWAP	RY	0	0	-	0	-	0	6.35	-100.0%
RBOB SPREAD (PLATTS) SWAP	RI	0	0	-	0	-	0	0	-
RBOB UP-DOWN CALENDAR SWA	RV	670	383.75	74.5%	250.71	167.1%	670	455.76	46.9%
RBOB VS HEATING OIL SWAP	RH	133	69.75	90.3%	22.14	499.5%	133	53.37	148.7%
ROCKIES KERN OPAL - NW IN	IR	0	3.35	-100.0%	0	-	0	0.27	-100.0%
SAN JUAN BASIS SWAP	NJ	9	62.1	-85.2%	11.62	-20.8%	9	52.02	-82.3%
SAN JUAN INDEX	IJ	0	0	-	0	-	0	0.25	-100.0%
SINGAPORE 180CST BALMO	BS	4	10.15	-58.6%	6.62	-36.5%	4	10.79	-61.1%
SINGAPORE 380CST BALMO	BT	2	0.85	147.1%	3.67	-42.7%	2	3.58	-41.3%
SINGAPORE 380CST FUEL OIL	SE	82	102.1	-19.5%	46.43	76.9%	82	69.12	18.9%
SINGAPORE FUEL 180CST CAL	UA	350	464.9	-24.8%	280.05	24.9%	350	418	-16.3%
SINGAPORE FUEL OIL SPREAD	SD	20	35.35	-43.1%	25.43	-21.0%	20	42.11	-52.3%
SINGAPORE GASOIL	MTB	0	0	-	0.43	-6.7%	0	0.22	83.2%
SINGAPORE GASOIL	MTS	1	0	-	3.81	-61.9%	1	1.59	-8.9%
SINGAPORE GASOIL	STF	0	0	-	0	-	0	0.3	-100.0%
SINGAPORE GASOIL	STL	0	0	-	0	-	0	0.3	-100.0%
SINGAPORE GASOIL	STZ	30	0	-	14.29	110.0%	30	34.64	-13.4%
SINGAPORE GASOIL	SZF	0	0	-	0	-	0	0.04	-100.0%
SINGAPORE GASOIL	SZL	0	0	-	0	-	0	0.1	-100.0%
SINGAPORE GASOIL	SZZ	0	0	-	0	-	0	0.42	-100.0%
SINGAPORE GASOIL BALMO	VU	75	53.75	40.1%	91.86	-18.0%	75	76.17	-1.1%
SINGAPORE GASOIL SWAP	SG	836	1,079.35	-22.6%	771.48	8.3%	836	762.22	9.6%
SINGAPORE GASOIL VS ICE	GA	268	133.5	100.7%	175.14	53.0%	268	139.2	92.5%
SINGAPORE JET KERO BALMO	BX	5	47.15	-89.4%	3.71	34.6%	5	7.62	-34.4%
SINGAPORE JET KERO GASOIL	RK	190	167.85	13.2%	147.14	29.1%	190	125.41	51.5%
SINGAPORE JET KEROSENE SW	KS	218	293.25	-25.6%	209.24	4.3%	218	192.15	13.6%
SINGAPORE JET KERO VS. GASOIL BALMO	Z0	3	15	-83.3%	2.38	5.0%	3	7.04	-64.5%
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	47	20	133.8%	14.29	227.3%	47	13.64	242.7%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	362	402.2	-10.0%	379.14	-4.5%	362	417.26	-13.2%
SINGAPORE NAPHTHA BALMO	KU	0	0	-	2.33	-100.0%	0	0.19	-100.0%
SINGAPORE NAPHTHA SWAP	SP	15	15	0.0%	11.9	26.0%	15	13.9	7.9%
SOCAL BASIS SWAP	NS	28	9.9	178.8%	235.62	-88.3%	28	27.3	1.1%

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<b>Energy Futures</b>									
SOCAL PIPE SWAP	XN	18	0	-	0	-	18	62.57	-70.9%
SONAT BASIS SWAP FUTURE	SZ	0	8.7	-100.0%	9.33	-100.0%	0	44.22	-100.0%
SOUTHERN NAT LA NAT GAS	M8	0	0	-	11.81	-100.0%	0	15.54	-100.0%
SOUTH STAR TEX OKLHM KNS	8Z	32	16.75	92.8%	41.38	-21.9%	32	50.39	-35.9%
Sumas Basis Swap	NK	14	83.35	-83.7%	26.19	-48.1%	14	27.97	-51.4%
TC2 ROTTERDAM TO USAC 37K	TM	4	2	100.0%	0.24	1580.0%	4	1.73	131.7%
TC4 SINGAPORE TO JAPAN 30	TJ	0	1.25	-100.0%	0	-	0	0.22	-100.0%
TC5 RAS TANURA TO YOKOHAM	TH	4	12.5	-68.0%	8.57	-53.3%	4	10.18	-60.7%
TCO BASIS SWAP	TC	36	136.2	-73.7%	0	-	36	47.11	-24.0%
TCO NG INDEX SWAP	Q1	0	0	-	0	-	0	0.95	-100.0%
TCO NG SWING	A1	0	4.05	-100.0%	0	-	0	0.32	-100.0%
TD3 MEG TO JAPAN 250K MT	TL	66	7	843.6%	4.86	1259.9%	66	5.13	1188.3%
TD5 WEST AFRICA TO USAC 1	TI	0	5	-100.0%	2.38	-100.0%	0	0.93	-100.0%
TENN 800 LEG NAT GAS INDE	L4	6	0	-	0	-	6	138.96	-95.8%
TENNESSEE 500 LEG BASIS S	NM	45	40	13.6%	9.33	387.0%	45	70.56	-35.6%
TENNESSEE 500 LEG NG INDE	Y7	0	0	-	0	-	0	41.11	-100.0%
TENNESSEE 800 LEG NG BASI	6Z	6	0	-	0	-	6	187.22	-96.9%
TENNESSEE ZONE 0 BASIS SW	NQ	0	1.4	-100.0%	2.95	-100.0%	0	21.62	-100.0%
TENNESSEE ZONE 0 NG INDE	Q4	0	0	-	0	-	0	25.37	-100.0%
TENNESSEE ZONE 0 NG SWIN	T4	0	0	-	0	-	0	0	-
Tetco ELA Basis	TE	0	109.8	-100.0%	3.43	-100.0%	0	9	-100.0%
TETCO M-3 INDEX	IX	0	0	-	0	-	0	12.9	-100.0%
Tetco STX Basis	TX	33	5.4	511.1%	44	-25.0%	33	17.97	83.7%
TETCO STX NG INDEX SWAP	Q2	0	11.2	-100.0%	0	-	0	6.23	-100.0%
TEXAS EASTERN ZONE M-3 BA	NX	69	240.2	-71.5%	4.29	1499.5%	69	114.78	-40.3%
TEXAS EASTERN ZONE M-3 SW	SX	0	2.8	-100.0%	0	-	0	0.43	-100.0%
TEXAS EAST WLA NAT GAS IN	C2	0	828.3	-100.0%	0	-	0	303.22	-100.0%
TEXAS EAST W LOUISIANA NG	8B	0	1,076.3	-100.0%	0	-	0	309.63	-100.0%
TEXAS GAS ZONE1 NG BASIS	9F	0	0	-	0	-	0	1.95	-100.0%
TEXAS GAS ZONE SL BASIS S	TB	0	5.9	-100.0%	0	-	0	13.79	-100.0%
TEXAS GAS ZONE SL NAT GAS	J7	0	0	-	0	-	0	0.86	-100.0%
TRANSCO ZONE 1 NG BASIS	8E	0	0	-	0	-	0	1.21	-100.0%
TRANSCO ZONE 2 NAT GAS IN	L7	0	0	-	0	-	0	0	-
TRANSCO ZONE 2 NG BASIS	8F	0	0	-	0	-	0	0	-
Transco Zone 3 Basis	CZ	0	0	-	25.95	-100.0%	0	10.39	-100.0%
TRANSCO ZONE 3 NG INDEX S	Y6	0	28	-100.0%	0	-	0	2.22	-100.0%

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<b>Energy Futures</b>									
TRANSCO ZONE4 BASIS SWAP	TR	0	132.2	-100.0%	24.95	-100.0%	0	18.89	-100.0%
TRANSCO ZONE 4 NAT GAS IN	B2	3	11.2	-74.1%	0	-	3	19.84	-85.4%
TRANSCO ZONE 6 BASIS SWAP	NZ	1	40	-96.4%	22.86	-93.7%	1	33.03	-95.6%
TRANSCO ZONE 6 INDEX	IT	0	0	-	0	-	0	0	-
TRANSCO ZONE 6 SWING SWAP	ST	0	0	-	0	-	0	4.92	-100.0%
TRUNKLINE LA BASIS SWAP	NU	0	21.4	-100.0%	0	-	0	1.7	-100.0%
ULSD 10PPM CIF MED BALMO	X7	0	0	-	0	-	0	0.05	-100.0%
ULSD 10PPM CIF MED SWAP	Z6	0	0.25	60.0%	0.1	320.2%	0	1.29	-69.0%
ULSD 10PPM CIF MED VS ICE	Z7	12	20.05	-40.9%	9.62	23.2%	12	15.94	-25.7%
ULSD 10PPM CIF NW BALMO S	B1	0	0.6	-100.0%	0	-	0	0.05	-100.0%
ULSD 10PPM CIF VS ICE GAS	7V	2	2.45	-16.3%	1.19	72.2%	2	2.01	1.9%
ULSD UP-DOWN(ARGUS) SWAP	US	1	180	-99.3%	0	-	1	140.1	-99.1%
ULSD UP-DOWN BALMO SWP	1L	181	117.5	54.0%	50	262.0%	181	82.07	120.6%
UP DOWN GC ULSD VS NMX HO	LT	2,591	3,053.1	-15.1%	1,994.95	29.9%	2,591	2,208.98	17.3%
USGC UNL 87 CRACK SPREAD	RU	0	52.5	-100.0%	9.52	-100.0%	0	29.76	-100.0%
VENTURA INDEX FUTURE	VI	0	99.6	-100.0%	0	-	0	20.57	-100.0%
WAHA BASIS	NW	61	315.3	-80.7%	92.24	-34.0%	61	165.08	-63.1%
WAHA INDEX SWAP FUTURE	IY	0	0	-	17.71	-100.0%	0	6.96	-100.0%
WESTERN RAIL DELIVERY PRB	QP	329	44.25	642.9%	11.43	2776.6%	329	75.97	332.7%
WTI-BRENT BULLET SWAP	BY	0	15	-100.0%	0	-	0	16.67	-100.0%
WTI-BRENT CALENDAR SWAP	BK	251	163.8	53.3%	224.33	11.9%	251	394.5	-36.4%
WTI CALENDAR	CS	2,184	3,668.05	-40.5%	1,885.52	15.8%	2,184	3,490.04	-37.4%
WTS (ARGUS) VS WTI SWAP	FF	0	28.8	-100.0%	0	-	0	2.29	-100.0%
WTS (ARGUS) VS WTI TRD MT	FH	18	50.65	-63.9%	0	-	18	29.42	-37.8%
<b>Energy Options</b>									
AEP-DAYTON HUB MTHLY	OT	10	0	-	0	-	10	3.97	152.0%
APPALACHIAN COAL	6K	21	13.25	58.5%	4.29	390.0%	21	7.2	191.6%
BRENT CALENDAR SWAP	BA	3,718	2,646.25	40.5%	1,576.48	135.8%	3,718	2,247.14	65.4%
BRENT CRUDE OIL 1 M CSO	9C	0	120	-100.0%	0	-	0	17.96	-100.0%
BRENT OIL LAST DAY	BE	584	2,011.25	-71.0%	812.9	-28.2%	584	2,050.56	-71.5%
BRENT OIL LAST DAY	OS	619	422.5	46.4%	402	53.9%	619	554.17	11.6%
CENTRAL APPALACHIAN COAL	C1	0	3	-100.0%	2.62	-100.0%	0	0.63	-100.0%
CINERGY HUB PEAK MONTH	OY	48	141	-66.0%	0.95	4939.9%	48	107.46	-55.3%

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<b>Energy Options</b>									
CRUDE OIL 1MO	WA	14,726	16,539.9	-11.0%	5,869.05	150.9%	14,726	11,454.08	28.6%
CRUDE OIL APO	AO	6,741	13,281.3	-49.2%	5,370.1	25.5%	6,741	9,876.52	-31.7%
CRUDE OIL CALNDR STRIP	6F	1	0	-	0	-	1	0	-
CRUDE OIL OUTRIGHTS	AH	0	0	-	2.29	-100.0%	0	12.32	-100.0%
CRUDE OIL OUTRIGHTS	DBP	0	0	-	14.29	-100.0%	0	16.67	-100.0%
CRUDE OIL PHY	CD	224	1,030	-78.3%	109.52	104.3%	224	449.52	-50.2%
CRUDE OIL PHY	LC	2,765	3,920.85	-29.5%	832.38	232.1%	2,765	3,416.46	-19.1%
CRUDE OIL PHY	LO	120,505	165,161.8	-27.0%	95,927.29	25.6%	120,505	145,701.61	-17.3%
CRUDE OIL SPRDS	BPC	0	0	-	0	-	0	0.12	-100.0%
DAILY CRUDE OIL	DNM	0	0	-	0	-	0	13.29	-100.0%
DAILY PJM	J01	0	0	-	1.62	-100.0%	0	0.4	-100.0%
DAILY PJM	J02	0	0	-	0.29	-100.0%	0	0.12	-100.0%
DAILY PJM	J03	0	0	-	0	-	0	0.1	101.6%
DAILY PJM	J04	2	0	-	0	-	2	0.21	917.9%
DAILY PJM	J05	0	0	-	0	-	0	0.08	32.6%
DAILY PJM	J06	0	0	-	0.9	-83.4%	0	0.18	-16.0%
DAILY PJM	J07	0	0	-	1.9	-100.0%	0	0.25	-100.0%
DAILY PJM	J08	0	0	-	0.19	-100.0%	0	0.04	-100.0%
DAILY PJM	J09	1	0	-	0.1	582.8%	1	0.08	680.3%
DAILY PJM	J10	0	0	-	0	-	0	0.08	-100.0%
DAILY PJM	J11	0	0	-	0	-	0	0.06	169.8%
DAILY PJM	J12	0	0	-	0	-	0	0.1	142.2%
DAILY PJM	J13	0	0	-	0.19	-100.0%	0	0.29	-100.0%
DAILY PJM	J14	0	0	-	0.19	-100.0%	0	0.46	-100.0%
DAILY PJM	J15	0	0	-	0	-	0	0.21	-100.0%
DAILY PJM	J16	0	0	-	0	-	0	0.12	-100.0%
DAILY PJM	J17	0	0	-	0	-	0	0.15	36.2%
DAILY PJM	J18	1	0	-	0	-	1	0.13	567.2%
DAILY PJM	J19	0	0	-	0.14	-30.0%	0	0.16	-38.5%
DAILY PJM	J20	0	0	-	1.05	-100.0%	0	0.24	-100.0%
DAILY PJM	J21	0	0	-	0.62	-100.0%	0	0.27	-100.0%
DAILY PJM	J22	0	0	-	0.19	-100.0%	0	0.1	-100.0%
DAILY PJM	J23	0	0	-	0	-	0	0.48	-100.0%
DAILY PJM	J24	0	0	-	0	-	0	0.05	287.6%
DAILY PJM	J25	0	0	-	0	-	0	0.21	-100.0%
DAILY PJM	J26	0	0	-	0	-	0	0.13	-100.0%

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<b>Energy Options</b>									
DAILY PJM	J27	0	0	-	0.24	-100.0%	0	0.4	-100.0%
DAILY PJM	J28	0	0	-	0	-	0	0.58	-100.0%
DAILY PJM	J29	0	0	-	0	-	0	0.18	-100.0%
DAILY PJM	J30	0	0	-	0	-	0	0.29	-100.0%
DAILY PJM	J31	0	0	-	0	-	0	0.24	-100.0%
ELEC FINSETTLED	NEL	0	0	-	1.9	-100.0%	0	1.25	-100.0%
ELEC FINSETTLED	PML	125	283.9	-56.1%	206.9	-39.8%	125	135.27	-8.0%
ETHANOL SWAP	CVR	26	0	-	23	14.1%	26	8.47	209.8%
EUROPEAN JET KEROSENE NWE (PLATTS)	30	0	3.55	-100.0%	0	-	0	1.24	-100.0%
GASOIL CRACK SPREAD AVG PRICE OPTIO	3U	0	22.5	-100.0%	0	-	0	10.12	-100.0%
HEATING OIL CRACK OPTIONS	CH	0	31.85	-100.0%	0	-	0	4.29	-100.0%
HEATING OIL CRK SPD AVG PRICE OPTION	3W	12	0	-	12	-3.3%	12	1	1060.0%
HEATING OIL PHY	LB	0	20.95	-100.0%	4	-100.0%	0	12.7	-100.0%
HEATING OIL PHY	OH	4,685	3,079.55	52.1%	2,490.29	88.1%	4,685	3,529.86	32.7%
HENRY HUB FINANCIAL LAST	E7	102	359.75	-71.6%	47.48	115.5%	102	108.31	-5.5%
HO 1 MONTH CLNDR OPTIONS	FA	19	95	-80.3%	3.57	425.0%	19	102.32	-81.7%
HO 6 MONTH CAL	FM	0	0	-	0	-	0	0.6	-100.0%
HUSTN SHIP CHNL PIPE SWP	PK	0	0	-	0	-	0	0	-
IN DELIVERY MONTH CER OPTIONS	6P	0	0	-	0	-	0	0	-
IN DELIVERY MONTH EUA OPTIONS	6U	0	142.86	-100.0%	0	-	0	142.86	-100.0%
ISO NEW ENGLAND PK LMP	OE	78	150.5	-48.2%	57.14	36.5%	78	197.58	-60.5%
NAT GAS BASIS SWAP	4W	0	0	-	0	-	0	0	-
NATURAL GAS 12 M CSO FIN	G7	0	0	-	0	-	0	3.97	-100.0%
NATURAL GAS 1 M CSO FIN	G4	1,406	555.5	153.1%	757.14	85.7%	1,406	1,205.6	16.6%
NATURAL GAS 1MO	IA	0	10	-100.0%	100	-100.0%	0	29.37	-100.0%
NATURAL GAS 2 M CSO FIN	G2	0	0	-	171.43	-100.0%	0	30.95	-100.0%
NATURAL GAS 3 M CSO FIN	G3	4,023	2,632.5	52.8%	3,605.43	11.6%	4,023	2,253.06	78.6%
NATURAL GAS 6 M CSO FIN	G6	2,715	400	578.8%	1,419.05	91.3%	2,715	434.82	524.4%
NATURAL GAS OPT	5F	0	0	-	0	-	0	0	-
NATURAL GAS OPT	5N	0	0	-	0	-	0	4.83	-100.0%
NATURAL GAS OPTION ON CALENDAR STR	6J	219	18.15	1105.8%	310.9	-29.6%	219	389.11	-43.8%
NATURAL GAS PHY	KD	2,868	1,901.55	50.8%	1,736.67	65.1%	2,868	1,850.47	55.0%
NATURAL GAS PHY	LN	156,294	108,150.9	44.5%	88,924.19	75.8%	156,294	94,338.03	65.7%
NATURAL GAS PHY	ON	16,685	9,299.35	79.4%	7,628.86	118.7%	16,685	8,190.69	103.7%
NATURAL GAS SUMMER STRIP	4D	5	0	-	0	-	5	13.1	-61.8%
NATURAL GAS WINTER STRIP	6I	0	0	-	0	-	0	6.35	-100.0%

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<b>Energy Options</b>									
NG HH 3 MONTH CAL	IC	0	0	-	0	-	0	4.75	-100.0%
N ILLINOIS HUB MTHLY	OU	0	0	-	0	-	0	0	-
N ROCKIES PIPE SWAP	ZR	0	108	-100.0%	0	-	0	81.12	-100.0%
NW PIPELINE ROCKIES BASIS	5I	0	0	-	0	-	0	10.4	-100.0%
NY HARBOR HEAT OIL SWP	AT	2,049	1,072.9	91.0%	1,824.43	12.3%	2,049	1,680.88	21.9%
NYISO ZONE G 5MW PEAK OPTIONS	9U	0	0	-	0	-	0	105.71	-100.0%
NYMEX EUROPEAN GASOIL APO	F7	16	68.4	-77.0%	5.43	190.1%	16	50.9	-69.1%
NYMEX EUROPEAN GASOIL OPT	F8	0	0	-	0	-	0	0.57	-100.0%
PANHANDLE BASIS	5K	0	42	-100.0%	0	-	0	14.08	-100.0%
PANHANDLE PIPE SWAP	PU	0	155	-100.0%	0	-	0	21.86	-100.0%
PETROCHEMICALS	4H	74	7.5	883.3%	28.1	162.5%	74	29.04	154.0%
PETROCHEMICALS	4I	0	36	-100.0%	14.29	-100.0%	0	5.48	-100.0%
PETROCHEMICALS	4J	15	16.5	-9.1%	0	-	15	25.95	-42.2%
PETROCHEMICALS	4K	0	0	-	0	-	0	1.06	-100.0%
PETROCHEMICALS	CPR	0	0	-	0.71	-58.0%	0	1.19	-74.8%
PETRO OUTRIGHT EURO	8H	0	0	-	0.86	-100.0%	0	0.07	-100.0%
PETRO OUTRIGHT NA	FG	0	0	-	0	-	0	0.59	-100.0%
PGE CITYGATE PIPE SWAP	CW	0	240	-100.0%	0	-	0	47.62	-100.0%
PJM CALENDAR STRIP	6O	380	103	268.9%	370.48	2.6%	380	325.56	16.7%
PJM MONTHLY	JO	5	3,588	-99.9%	210.67	-97.9%	5	427.91	-98.9%
RBOB 1MO CAL SPD OPTIONS	ZA	25	50	-50.0%	16.67	50.0%	25	74.72	-66.5%
RBOB 3 MONTH CALENDAR SPR	ZC	0	0	-	0	-	0	2.78	-100.0%
RBOB CALENDAR SWAP	RA	173	72	140.1%	25.52	577.2%	173	111.77	54.6%
RBOB CRACK	RX	0	5.55	-100.0%	0	-	0	2.99	-100.0%
RBOB PHY	OB	1,285	1,424.35	-9.8%	1,045.62	22.9%	1,285	1,867.48	-31.2%
RBOB PHY	RF	0	0.3	-50.0%	0	-	0	0.65	-77.1%
ROTTERDAM 3.5%FUEL OIL CL	Q6	32	11.8	172.5%	33.43	-3.8%	32	47.81	-32.7%
SAN JUAN PIPE SWAP	PJ	0	0	-	0	-	0	24.67	-100.0%
SHORT TERM	C12	0	0	-	0	-	0	0	-
SHORT TERM	C23	0	0	-	0.1	-100.0%	0	0.01	-100.0%
SHORT TERM	U11	3	0	-	0	-	3	0.4	530.0%
SHORT TERM	U12	0	0	-	9.52	-100.0%	0	0.79	-100.0%
SHORT TERM	U14	0	0	-	0	-	0	0.2	-100.0%
SHORT TERM	U15	0	0	-	0	-	0	0.3	-100.0%
SHORT TERM	U22	0	0	-	11.9	-100.0%	0	1.59	-100.0%
SHORT TERM	U24	6	0	-	0	-	6	0	-

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<b>Energy Options</b>									
SHORT TERM	U25	3	0	-	0	-	3	1.98	26.0%
SHORT TERM CRUDE OIL	C01	0	0	-	0	-	0	0.4	-100.0%
SHORT TERM CRUDE OIL	C02	0	0	-	0.1	-100.0%	0	0.01	-100.0%
SHORT TERM CRUDE OIL	C03	0	0	-	0	-	0	0.04	25.9%
SHORT TERM CRUDE OIL	C04	0	0	-	0	-	0	0	-
SHORT TERM CRUDE OIL	C05	0	0	-	0	-	0	0	-
SHORT TERM CRUDE OIL	C09	0	0	-	0.1	-100.0%	0	0.01	-100.0%
SHORT TERM CRUDE OIL	C16	0	0	-	0	-	0	0	-100.0%
SHORT TERM CRUDE OIL	C31	3	0	-	0	-	3	0	-
SHORT TERM NATURAL GAS	U01	3	0	-	0	-	3	0.2	1160.1%
SHORT TERM NATURAL GAS	U02	0	0	-	4.76	-100.0%	0	0.4	-100.0%
SHORT TERM NATURAL GAS	U03	0	0	-	0	-	0	1.09	-100.0%
SHORT TERM NATURAL GAS	U04	0	0	-	0	-	0	0.2	-100.0%
SHORT TERM NATURAL GAS	U06	0	0	-	1.19	-100.0%	0	0.1	-100.0%
SHORT TERM NATURAL GAS	U07	0	0	-	7.14	-100.0%	0	0.79	-100.0%
SHORT TERM NATURAL GAS	U09	14	0	-	16.67	-17.5%	14	2.98	362.0%
SHORT TERM NATURAL GAS	U10	13	0	-	0	-	13	0	-
SHORT TERM NATURAL GAS	U17	5	0	-	0	-	5	0.5	908.1%
SHORT TERM NATURAL GAS	U18	3	0	-	0	-	3	0	-
SHORT TERM NATURAL GAS	U19	5	0	-	2.38	110.0%	5	0.2	2420.2%
SHORT TERM NATURAL GAS	U20	0	0	-	11.9	-100.0%	0	0.99	-100.0%
SHORT TERM NATURAL GAS	U27	0	0	-	0	-	0	0.4	-100.0%
SHORT TERM NATURAL GAS	U31	0	0	-	0	-	0	0.4	-100.0%
SINGAPORE FUEL OIL 180 CS	C5	27	0	-	16.67	59.0%	27	13.12	102.1%
SINGAPORE GASOIL CALENDAR	M2	0	0	-	14.29	-100.0%	0	4.76	-100.0%
SINGAPORE JET FUEL CALENDAR	N2	128	0	-	8.57	1390.4%	128	24.05	431.2%
SOCAL BASIS OPTION	5M	0	0	-	0	-	0	4.38	-100.0%
SOCAL PIPE SWAP	ZN	205	334.6	-38.7%	685.71	-70.1%	205	213.05	-3.7%
TRANSCO ZONE 6 PIPE SWAP	TZ	0	0	-	0	-	0	0	-
WTI 12 MONTH CALENDAR OPT	WZ	25	0	-	0	-	25	61.81	-59.6%
WTI 6 MONTH CALENDAR OPTI	WM	0	0	-	0	-	0	3.97	-100.0%
WTI-BRENT BULLET SWAP	BV	38	15.6	140.4%	33.33	12.5%	38	98.98	-62.1%
WTI CRUDE OIL 1 M CSO FI	7A	60	325	-81.5%	142.86	-58.0%	60	84.72	-29.2%

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<b>FX Futures</b>									
COLOMBIAN PESO FUTURES	V2	0	91.8	-100.0%	0	-	0	45.38	-100.0%
<b>Commodities and Alternative Investments Futures</b>									
CARBON CER EURO	VA	0	0	-	0	-	0	0	-
CARBON EUA EMISSIONS EURO	RC	0	0	-	0	-	0	0	-
COCOA TAS	CJ	3	14	-76.1%	1.62	106.9%	3	6.38	-47.5%
COFFEE	KT	1	6.85	-84.7%	1.71	-38.8%	1	4.27	-75.4%
COTTON	TT	2	36.5	-95.6%	1.9	-16.0%	2	11.7	-86.3%
DAILY EUA	EUL	0	103.57	-100.0%	0	-	0	103.57	-100.0%
IN DELIVERY MONTH EUA	6T	0	1,011.93	-100.0%	0	-	0	1,011.93	-100.0%
SUGAR 11	YO	6	34.65	-83.7%	1.86	204.2%	6	13.95	-59.5%
<b>TOTAL FUTURES GROUP</b>									
Commodities and Alternative Investments Futures		12	1,207.5	-99.0%	7.1	64.2%	12	1,151.81	-99.0%
Energy Futures		1,680,080	1,670,894.31	0.5%	1,193,431.19	40.8%	1,680,080	1,480,762.76	13.5%
FX Futures		0	91.8	-100.0%	0	-	0	45.38	-100.0%
Metals Futures		319,317	358,954.2	-11.0%	230,414.43	38.6%	319,317	338,248.15	-5.6%
<b>TOTAL FUTURES</b>		<b>1,999,408</b>	<b>2,031,147.81</b>	<b>-1.6%</b>	<b>1,423,852.72</b>	<b>40.4%</b>	<b>1,999,408.35</b>	<b>1,820,208.11</b>	<b>9.8%</b>
<b>TOTAL OPTIONS GROUP</b>									
Energy Options		343,817	340,125.96	1.1%	222,975.1	54.2%	343,817	294,432.62	16.8%
Metals Options		46,150	53,007.95	-12.9%	37,914.95	21.7%	46,150	49,014.46	-5.8%
<b>TOTAL OPTIONS</b>		<b>389,966</b>	<b>393,133.91</b>	<b>-0.8%</b>	<b>260,890.05</b>	<b>49.5%</b>	<b>389,966.45</b>	<b>343,447.09</b>	<b>13.5%</b>



A CME/Chicago Board of Trade/NYMEX Company

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Commodity	ADV JAN 2012	ADV JAN 2011	% CHG	ADV DEC 2012	% CHG	ADV Y.T.D 2012	ADV Y.T.D 2011	% CHG
<b>TOTAL COMBINED</b>								
Metals	365,466	411,962.15	-11.3%	268,329.38	36.2%	365,466	387,262.62	-5.6%
Energy	2,023,897	2,011,020.26	0.6%	1,416,406.29	42.9%	2,023,897	1,775,195.38	14.0%
FX	0	91.8	-100.0%	0	-	0	45.38	-100.0%
Commodities and Alternative Investments	12	1,207.5	-99.0%	7.1	64.2%	12	1,151.81	-99.0%
<b>GRAND TOTAL</b>	<b>2,389,375</b>	<b>2,424,281.71</b>	<b>-1.4%</b>	<b>1,684,742.76</b>	<b>41.8%</b>	<b>2,389,374.8</b>	<b>2,163,655.19</b>	<b>10.4%</b>