

NYMEX/COMEX Exchange ADV Report - Monthly

October 2009

Page 1 of 14

Commodity		ADV OCT 2009	ADV OCT 2008	% CHG	ADV SEP 2009	% CHG	ADV Y.T.D 2009
Metals Futures							
COMEX GOLD	GC	146,212	132,398	10.4%	134,828	13.6%	126,153
NYMEX HOT ROLLED STEEL	HR	16	0	37536.4%	155	-88.9%	53
NYMEX PLATINUM	PL	2,539	1,657	53.3%	6,403	-58.5%	2,878
PALLADIUM	PA	1,336	1,245	7.4%	1,209	15.8%	1,433
COMEX SILVER	SI	36,802	25,839	42.4%	31,287	23.2%	29,290
E-MINI GOLD	8Q	28	0		26	13.6%	57
COMEX MINY GOLD	QO	448	152	194.7%	492	-4.7%	182
E-MINI SILVER	6Q	5	0		2	166.7%	2
COMEX MINY SILVER	QI	66	45	47.7%	152	-54.7%	54
COMEX COPPER	HG	27,257	17,557	55.3%	24,343	17.3%	24,455
COMEX MINY COPPER	QC	31	33	-4.6%	24	34.4%	24
COMEX ALUMINUM	AL	0	0		0	-	0
Metals Options							
COMEX COPPER	HX	47	77	-38.4%	80	-37.9%	72
COMEX GOLD	OG	19,360	21,997	-12.0%	19,375	4.7%	17,034
COMEX SILVER	SO	5,001	5,305	-5.7%	6,301	-16.9%	4,220
NYMEX PLATINUM	PO	0	0		0	-	0
Energy Futures							
URANIUM	UX	0	87	-100.0%	19	-100.0%	22
CRUDE OIL PHY	CL	599,068	506,012	18.4%	545,821	15.0%	542,486
CRUDE OIL	WS	4,347	5,408	-19.6%	4,512	0.9%	4,738
MINY WTI CRUDE OIL	QM	13,749	16,565	-17.0%	13,386	7.6%	13,634
BRENT OIL LAST DAY	BZ	48	1,145	-95.8%	65	-23.0%	134
HEATING OIL PHY	HO	89,812	71,584	25.5%	84,633	11.2%	83,186
HTG OIL	BH	254	193	31.4%	302	-11.9%	376
MINY HTG OIL	QH	1	0	88.2%	0	80.0%	2
RBOB PHY	RB	94,660	63,171	49.8%	76,207	30.1%	83,354
MINY RBOB GAS	QU	1	0	-	1	-14.3%	0
LTD NAT GAS	HH	0	0	-	0	-	0
MINY NATURAL GAS	QG	5,102	2,413	111.4%	7,021	-23.9%	4,080
SING FUEL	HZ	0	0		0	-	1
REBCO CRUDE OIL	RE	0	0				0
REBCO CRUDE OIL FINANCIAL	R2	0	0		0	-	1
NYMEX ETHANOL PHYSICAL	QE	0	1	-100.0%	0	-	0
GC ULS DIESEL	LU	0	2	-100.0%	0	-	0
PJM MONTHLY	JM	584	724	-19.4%	530	15.4%	521
CRUDE OIL MACI	XC	0	0	-	0	-	3
NATURAL GAS PHY	NG	254,303	137,029	85.6%	266,555	-0.1%	181,859
RBOB GAS TAS	RT	50	83	-40.0%	372	-85.9%	318
1.5% FUEL OIL ROTTERDAM B	Z3	0	0		0	-	0
3.5% FUEL OIL CID MED SWA	7D	0	0		1	-100.0%	1
AECO-C/NIT BASIS SWAP	NA	0	2,017	-100.0%	0	-	414
AEP-DAYTON HUB DAILY	VD	0	0				0
AEP-DAYTON HUB MTHLY	VM	2	77	-97.8%	3	-40.6%	18

NYMEX/COMEX Exchange ADV Report - Monthly

October 2009

Page 2 of 14

Commodity		ADV OCT 2009	ADV OCT 2008	% CHG	ADV SEP 2009	% CHG	ADV Y.T.D 2009
Energy Futures							
AEP-DAYTON HUB OFF-PEAK M	VP	8	231	-96.7%	19	-57.5%	55
ALGONQUIN CITYGATES BASIS	B4	0	0	-	0	-	6
ANR LOUISIANA BASIS SWAP	ND	130	535	-75.7%	82	67.1%	207
ANR OKLAHOMA	NE	102	358	-71.4%	215	-50.1%	286
ANR OKLA INDEX	IQ	0	0	-	0	-	0
ANR OKLA SWING SWAP	SQ	0	0	-	0	-	0
APPALACHIAN COAL (PHY)	QL	583	472	23.6%	987	-38.1%	591
ARGUS BIODIESEL RME FOB R	1A	18	0	-	21	-11.8%	12
ARGUS CASOLINE CRACK SPRE	RG	165	325	-49.3%	275	-37.2%	411
ARGUS GASOLINE NW BALMO S	B9	17	0	-	15	23.2%	16
ARGUS LLS VS. WTI (ARG) T	E5	0	0	-	0	-	3
ARGUS PROPAN FAR EST INDE	7E	9	0	-	12	-19.2%	7
ARGUS PROPAN(SAUDI ARAMCO	9N	2	0	-	0	1175.0%	2
BRENT BALMO SWAP	J9	30	0	-	21	48.3%	18
BRENT CALENDAR SWAP	CY	931	2,713	-65.7%	607	60.7%	1,318
BRENT CFD(PLATTS) VS FRNT	1C	13	0	-	22	-39.8%	56
BRENT CFD SWAP	6W	234	0	-	92	166.9%	262
BRENT FINANCIAL FUTURES	BB	465	355	31.2%	604	-19.3%	1,160
CAISO SP15 EZGNHUB5 MW P	9X	0	0	-	0	-	0
CARBON RGGI EMISSIONS O	RGI	64	0	-	0	-	7
CENTERPOINT BASIS SWAP	PW	628	941	-33.3%	662	-0.7%	725
CENTERPOINT EAST INDEX	II	82	26	215.7%	41	108.8%	45
CENTERPOINT EAST SWING SW	VX	0	1	-100.0%	0	-	0
CHICAGO BASIS SWAP	NB	0	3,155	-100.0%	0	-	346
CHICAGO ETHANOL SWAP	CU	76	198	-61.6%	75	6.6%	45
CHICAGO INDEX SWAP	IS	0	39	-100.0%	0	-	17
CHICAGO SWING FUTURE	SS	27	2	1206.8%	0	-	14
CHICAGO UNL GAS PL VS RBO	3C	0	0	-	0	-	1
CIG BASIS	CI	106	443	-76.0%	264	-57.9%	184
CIG ROCKIES NG INDEX SWA	Z8	22	17	30.8%	24	-1.6%	25
CIG ROCKIES NG SWING	U8	8	0	-	6	47.5%	3
CINERGY HUB OFF-PEAK MONT	EJ	176	257	-31.5%	159	15.8%	136
CINERGY HUB PEAK DAILY FU	CC	0	0	-	0	-	0
CINERGY HUB PEAK MONTH	EM	175	168	4.3%	223	-17.8%	176
CIN HUB 5MW D AH O PK	K2	7,477	0	-	2,221	252.7%	2,577
CIN HUB 5MW D AH PK	H5	625	0	-	165	297.2%	202
CIN HUB 5MW REAL TIME O P	H4	4,429	0	-	2,221	108.9%	1,023
CIN HUB 5MW REAL TIME PK	H3	186	0	-	165	18.2%	71
COLUMB GULF MAINLINE NG B	5Z	282	0	-	515	-42.8%	349
COLUMBIA GULF MAIN NAT G	L2	0	0	-	0	-	3
COLUMBIA GULF ONSHORE	GL	157	1,588	-90.1%	120	37.9%	466
CONWAY NATURAL GASOLINE (OPIS) SWAP	8L	6	0	-	2	211.1%	1
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	5	0	-	0	-	1
CONWAY PROPANE 5 DECIMALS SWAP	8K	39	0	-	3	1463.6%	4
CONWAY PROPANE (OPIS) SWA	W1	2	0	-	18	-86.1%	33
CRUDE OIL MONTHLY	6C	0	0	-	0	-	0

NYMEX/COMEX Exchange ADV Report - Monthly

October 2009

Page 3 of 14

Commodity		ADV OCT 2009	ADV OCT 2008	% CHG	ADV SEP 2009	% CHG	ADV Y.T.D 2009
Energy Futures							
DATED TO FRONTLINE BRENT	FY	716	1,935	-63.0%	292	157.1%	599
DAWN BASIS SWAP FUTURE	DW	0	0		0	-	0
DEMARC INDEX FUTURE	DI	5	64	-91.5%	30	-80.6%	11
DEMARC SWING SWAP	DT	11	13	-16.4%	0	-	5
DIESEL 10P BRG FOB RDM VS	7X	0	0		0	100.0%	1
DIESEL 10PPM BARGES FOB B	U7	0	0	-	0	-	0
DIESEL 10PPM NWELEHAVRE V ICE	S5	9	0				1
DIESEL 10PPM NWE LE HAVRE V ICE SWP	S3	0	0		0	-100.0%	0
DOMINION-APPALACHIA SWING	SH	0	0	-	0	-	0
DOMINION TRAN INC - APP I	IH	27	26	4.2%	6	383.9%	179
DOMINION TRANSMISSION INC	PG	157	802	-80.5%	216	-24.2%	436
DOW JONES MID-COLUMBIA FU	DO	0	0	-	0	-	0
DOW JONES PALO VERDE	DP	0	0	-	0	-	0
DUBAI CRUDE OIL BALMO	BI	5	19	-75.7%	23	-78.9%	12
DUBAI CRUDE OIL CALENDAR	DC	3,534	3,139	12.6%	3,840	-3.6%	3,734
EASTERN RAIL DELIVERY CSX	QX	127	162	-22.0%	144	-8.1%	121
EAST/WEST FUEL OIL SPREAD	EW	48	92	-48.0%	58	-13.4%	75
EIA FLAT TAX ONHWAY DIESE	A5	11	0		64	-81.8%	28
EIA ON HIGHWAY DIESEL SWA	HI	0	13	-100.0%	0	-	19
EL PASO PERMIAN INDEX SWA	IL	196	179	9.9%	97	111.1%	179
EL PASO PERMIAN SWING FUT	SL	20	6	215.7%	20	7.7%	20
ERCOT HOU MCPE50MW DAILY PEAK	2S	0	0		0	-	0
ERCOT HOU MCPE50MW OFF	2N	0	0		0	-	0
ERCOT HOU MCPE50MW PEAK	2W	0	0		0	-	40
ERCOT NORTH MCPE50MW DAILY OFF	3F	0	0		0	-100.0%	0
ERCOT NORTH MCPE50MW OFF	2X	17	0		666	-97.3%	156
ERCOT NORTH MCPE50MW PEAK	2P	0	0		3	-100.0%	3
ERCOT NORTH PEAK SWAP	MT	0	0	-	0	-	0
ERCOT NORTH ZMCPE 5MW OFFPEAK	I8	1	0				0
ERCOT NORTH ZMCPE 5MW PEAK	I5	125	0				13
ERCOT SOUTH MCPE 50MW PEAK	2Q	3	0		0	-	0
ERCOT WEST MCPE50MW DAILY OFF	3J	0	0		0	-100.0%	0
ETHANOL T1FOB RTDM EX DUTY SWP	2M	16	0		12	34.6%	3
EURO 1% FUEL OIL NEW BALM	KX	4	6	-31.5%	13	-64.2%	8
EURO 3.5% FUEL OIL M CRK	FL	0	33	-100.0%	0	-	0
EURO 3.5% FUEL OIL RDAM B	KR	16	14	11.6%	28	-39.7%	20
EURO 3.5% FUEL OIL SPREAD	FK	0	3	-100.0%	2	-100.0%	3
EURO GASOIL 10 CAL SWAP	GT	1	0	-	0	-	0
EURO GASOIL 10PPM VS ICE	ET	29	34	-14.3%	15	96.3%	20
EURO GASOIL 50 CIF VS ICE	EE	0	2	-100.0%	0	-	0
EURO GASOIL 50 FOB VS ICE	EO	0	0		0	-	0
EURO GASOIL 50PPM VS ICE	EY	0	1	-100.0%	0	-	0
EURO GASOIL BARGE VS ICS	EI	0	0	-	0	-	0
EURO GASOIL FOB ICE	EF	0	0	-100.0%	0	-	0
EURO GASOIL NWE ICE	EC	0	0	-	0	-	0
EUROPE 1% FUEL OIL NWE CA	UF	99	177	-44.1%	86	20.9%	90

NYMEX/COMEX Exchange ADV Report - Monthly

October 2009

Page 4 of 14

Commodity		ADV OCT 2009	ADV OCT 2008	% CHG	ADV SEP 2009	% CHG	ADV Y.T.D 2009
Energy Futures							
EUROPE 1% FUEL OIL RDAM C	UH	34	144	-76.5%	53	-32.8%	37
EUROPE 3.5% FUEL OIL MED	UI	0	4	-100.0%	2	-100.0%	2
EUROPE 3.5% FUEL OIL RDAM	UV	425	670	-36.5%	451	-1.2%	509
EUROPEAN GASOIL (ICE)	7F	7	0		28	-73.4%	7
EUROPEAN NAPHTHA BALMO	KZ	5	1	361.7%	4	24.7%	3
EUROPEAN NAPHTHA CRACK SPR	EN	379	358	5.9%	467	-15.0%	427
EUROPEAN UNL GAS 50PPM SW	EU	0	5	-100.0%	0	-	0
EUROPE DATED BRENT SWAP	UB	135	63	112.0%	161	-12.4%	287
EUROPE JET KERO NWE CALSW	UJ	3	3	4.5%	3	-15.5%	3
EUROPE JET KERO RDAM CALS	UR	0	0		0	-	0
EUROPE NAPHTHA CALSWAP	UN	127	61	108.3%	109	21.3%	95
EURO PROPANE CIF ARA SWA	PS	18	11	57.4%	22	-14.3%	13
EURO ULSD 50 CIF MED CS	EH	0	1	-100.0%	0	-	0
EURO ULSD 50 FOB CS	EL	0	0		0	-	0
EURO ULSD 50PPM CIF CS	ES	0	0		0	-	0
FAME 0 BIODIESEL FOB RTDM SWP	2L	46	0		23	110.4%	10
FL GAS ZONE 3 NAT GAS IND	Q9	0	0		0	-	3
FLORIDA GAS ZONE3 BASIS S	FP	50	224	-77.7%	38	37.5%	165
FUEL OIL CRACK VS ICE	FO	315	612	-48.6%	234	40.6%	321
FUEL OIL NWE CRACK VS ICE	FI	18	84	-78.9%	9	104.2%	32
FUEL OIL (PLATS) CAR CM	1W	8	0		5	59.1%	3
FUEL OIL (PLATS) CAR CN	1X	1	0		0	-	0
FUELOIL SWAP:CARGOES VS.B	FS	47	153	-69.4%	85	-42.4%	98
GAS EURO-BOB OXY NWE BARGES	7H	80	0		74	13.8%	21
GAS EURO-BOB OXY NWE BARGES CRK	7K	179	0		71	163.2%	30
GASOIL 0.1 BARGES FOB RD	B8	0	0	-	0	-	0
GASOIL 0.1 BRGS FOB VS IC	6V	0	0		1	-100.0%	1
GASOIL 0.1 CARGOES CIF NE	TW	1	0				0
GASOIL 0.1CARGOES FOB NWA	WR	0	0	-	0	-	0
GASOIL 0.1 CIF MED SWAP	Z4	5	0		0	-	1
GASOIL 0.1CIF MED VS ICE	Z5	19	2	761.0%	17	15.4%	12
GASOIL 0.1 CIF NW BALMO S	B7	0	0	-	0	-	0
GASOIL 0.1 CIF NWE VS ISE	TU	0	13	-98.2%	2	-88.4%	5
GASOIL 0.1 CIF VS ICE GAS	8W	4	0		1	433.3%	1
GASOIL 0.1 CRG CIF NW VS	4V	0	0		0	40.0%	0
GASOIL 0.1 RDAM BRGS VS I	WQ	31	82	-62.8%	25	30.2%	64
GASOIL 0.1 ROTTERDAM BARG	VL	12	5	161.9%	14	-8.7%	7
GASOIL 10P CRG CIF NW VS	3V	2	0		3	-41.2%	2
GASOIL 10PPM CARGOES CIF	TY	5	1	504.0%	0	-	1
GASOIL 10PPM VS ICE SWAP	TP	63	22	187.1%	48	38.5%	38
GASOIL BULLET SWAP	BG	10	1	1246.8%	13	-21.5%	16
GASOIL CALENDAR SWAP	GX	64	48	31.9%	53	24.7%	57
GASOIL CRACK SPREAD CALEN	GZ	594	2,073	-71.4%	587	5.9%	1,139
GASOIL MINI CALENDAR SWAP	QA	0	57	-100.0%	0	-	0
GASOLINE UP-DOWN (ARGUS)	UZ	25	0	-	40	-36.2%	13
GASOLINE UP-DOWN BALMO SW	1K	1	0		0	-	1

NYMEX/COMEX Exchange ADV Report - Monthly

October 2009

Page 5 of 14

Commodity	ADV OCT 2009	ADV OCT 2008	% CHG	ADV SEP 2009	% CHG	ADV Y.T.D 2009
Energy Futures						
GC GASOLINE CRK SPR (ARGU	CK	5	0	0	-	2
GULF COAST 3% FUEL OIL BA	VZ	87	29	199.6%	-1.8%	63
GULF COAST GASOLINE CLNDR	GS	14	58	-75.5%	-	13
GULF COAST HEATING OIL CL	GP	0	0	-	-	2
GULF COAST JET FUEL CLNDR	GE	0	11	-100.0%	-100.0%	2
GULF COAST JET VS NYM 2 H	ME	305	163	86.3%	-2.9%	360
GULF COAST LOW S DIESEL C	LW	0	0	-	-	0
GULF COAST NO.6 FUEL OIL	MF	2,814	1,769	59.1%	-35.3%	2,712
GULF COAST NO.6 FUEL OIL	MG	457	488	-6.4%	1.1%	295
GULF COAST ULSD CALENDAR	LY	13	18	-28.1%	-55.5%	33
GULF COAST ULSD CRACK SPR	GY	0	0	-	-100.0%	0
GULF CO HEAT OIL (ARGUS) VS HEATING	7U	18	0		-55.8%	26
HEATING OIL MONTHLY (LATE PRICED)	6H	0	0		-	1
HEATING OIL VS ICE GASOIL	HA	162	219	-25.7%	-35.1%	308
HENRY HUB BASIS SWAP	HB	2,107	2,543	-17.1%	82.0%	1,309
HENRY HUB INDEX SWAP FUTU	IN	229	1,731	-86.8%	-68.1%	810
HENRY HUB SWAP	NN	90,467	127,575	-29.1%	-20.2%	103,812
HENRY HUB SWING FUTURE	SN	211	170	24.0%	10211.1%	79
HOUSTON SHIP CHANNEL BASI	NH	1,870	3,202	-41.6%	-21.2%	2,459
HOUSTON SHIP CHANNEL INDE	IP	236	525	-55.0%	239.9%	315
HOUSTON SHIP CHANNEL SWIN	SM	0	145	-100.0%	-	23
HUSTN SHIP CHNL PIPE SWP	XJ	0	0			0
ICE BRENT DUBAI SWAP	DB	406	811	-50.0%	-46.8%	839
ICE GASOIL BALMO SWAP	U9	0	0	-	-	0
ILLINOIS HUB PEAK MONTH S	OM	0	0			0
ILLINOIS OFF-PEAK MONTH S	OJ	0	0			0
IN DELIVERY MONTH CER	6S	117	0		838.9%	14
IN DELIVERY MONTH EUA	6T	116	0		-20.1%	27
ISO NEW ENGLAND OFF-PEAK	KI	55	137	-60.0%	96.4%	119
ISO NEW ENGLAND PK LMP	NI	185	268	-30.9%	11.8%	147
JAPAN C&F NAPHTHA CRACK S	JB	0	0	-	-	0
JAPAN C&F NAPHTHA SWAP	JA	165	44	273.2%	24.4%	123
JAPAN NAPHTHA BALMO SWAP	E6	0	0		-	1
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	0	0		-100.0%	1
JET BARGES VS ICE GASOIL	JR	1	5	-78.7%	166.7%	1
JET CIF NWE VS ICE	JC	64	124	-48.4%	-18.4%	72
JET FUEL BRG FOB RDM VS I	9Q	0	0		-	0
JET FUEL CARGOES CIF NEW	F3	0	0	-	-	0
JET FUEL CRG CIF NEW VS I	6X	1	0		-83.2%	3
JET FUEL UP-DOWN BALMO CL	1M	2	0		-	0
JET UP-DOWN(ARGUS) SWAP	JU	20	0		-40.0%	27
KERN RIVER OPAL PLANT SWI	SR	3	43	-93.7%	-80.3%	26
KERN RIVER WY BASIS SWAP	NV	0	0	-	-	0
LA CARB DIESEL (OPIS)	LX	0	0		-	1
LA CARB DIESEL (OPIS) SWA	KL	17	45	-61.8%	-51.6%	61
LA CARBOB GASOLINE(OPIS)S	JL	3	5	-28.7%	-90.0%	13

NYMEX/COMEX Exchange ADV Report - Monthly

October 2009

Page 6 of 14

Commodity		ADV OCT 2009	ADV OCT 2008	% CHG	ADV SEP 2009	% CHG	ADV Y.T.D 2009
Energy Futures							
LA JET FUEL VS NYM NO 2 H	MQ	0	0	-	0	-	1
LA JET (OPIS) SWAP	JS	106	45	137.1%	162	-31.6%	133
LLS (ARGUS) CALENDAR SWAP	XA	0	0	-	0	-	1
LLS (ARGUS) TRADE MONTH S	LI	0	0	-			0
LLS (ARGUS) VS WTI SWAP	WJ	0	37	-100.0%	9	-100.0%	8
LLS (ARGUS) VS WTI TRD MT	WK	0	16	-100.0%	0	-	2
LOS ANGELES CARB GASOLINE	MH	0	0	-	0	-	0
LOS ANGELES CARB GAS VS N	MI	0	0	-	0	-	0
MALIN	PB	0	621	-100.0%	0	-	71
MALIN NG SWING	W9	0	7	-100.0%	0	-	3
MARS (ARGUS) VS WTI SWAP	YX	0	0	-	0	-	7
MARS (ARGUS) VS WTI TRD M	YV	0	0	-	39	-100.0%	15
MICHCON NG INDEX SWAP	Y8	0	16	-100.0%	0	-	26
MICHCON NG SWING	T8	0	0	-	0	-	0
MICHIGAN BASIS	NF	875	1,413	-38.0%	494	85.7%	749
MICHIGAN HUB OFF-PEAK MON	HJ	4	0	-	0	-	0
MICHIGAN HUB PEAK MONTH S	HM	4	0	-	0	-	1
MISO 5MW OFF PEAK	4R	3,264	0				342
MISO 5MW PEAK	4Q	229	0				24
MONT BELVIEU ETHANE 5 DECIMAL	C0	436	0		282	62.2%	80
MONT BELVIEU ETHANE (OPIS)	W8	235	0	-	90	175.5%	264
MONT BELVIEU ETHANE OPIS BALMO	8C	3	0				0
MONT BELVIEU ETHYLENE	1F	26	0		11	141.7%	6
MONT BELVIEU ISBT (OPIS)	Y2	3	0		1	150.0%	4
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	618	0		781	-17.0%	168
MONT BELVIEU LDH PROPANE OPIS BALMO	8O	7	0				1
MONT BELVIEU NAT GAS (OPI	W3	41	0	-	156	-72.2%	185
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	189	0		26	658.3%	22
MONT BELVIEU NATURAL GASOLINE BALMO	R0	3	0				0
MONT BELVIEU NORMAL BUTANE 5 DECIMAL	D0	335	0		346	1.6%	78
MONT BELVIEU NORMAL BUTANE BALMO	8J	2	0				0
MONT BELVIEU NRM BTN (OPI	Z2	10	0	-	38	-73.4%	278
MT. BELVIEU ETHANE (OPIS)	V4	3	0		0	-	2
MT. BELVIEU NAT GAS (OPIS	V5	2	0		3	-27.3%	6
MT. BELVIEU NRM BTN (OPIS	Y5	11	0		10	14.9%	9
MT. BELVIEU PROPANE (OPIS	V6	5	0		14	-61.4%	7
NATURAL GAS PEN SWP	NP	39,386	52,897	-25.5%	46,235	-10.8%	45,019
NBP HENRY HUB BASIS SWAP FUT	E2	3	0		1	100.0%	0
NEPOOL CNCTCT 5MW D AH O	P3	6,375	0		0	-	4,153
NEPOOL CONECTIC 5MW D AH	P2	348	0		0	-	233
NEPOOL INTR HUB 5MW D AH	H2	23,616	0		14,755	67.7%	9,996
NEPOOL INTR HUB 5MW D AH	U6	1,317	0		731	88.7%	580
NEPOOL MAINE 5MW D AH O E	W2	0	0		412	-100.0%	322
NEPOOL MAINE 5MW D AH PK	P9	0	0		23	-100.0%	18
NEPOOL NE MASS 5MW D AH O	P8	3,067	0		564	469.4%	976
NEPOOL NE MASS 5MW D AH P	P7	170	0		30	485.3%	71

NYMEX/COMEX Exchange ADV Report - Monthly

October 2009

Page 7 of 14

Commodity		ADV OCT 2009	ADV OCT 2008	% CHG	ADV SEP 2009	% CHG	ADV Y.T.D 2009
Energy Futures							
NEPOOL SE MASS 5MW D AH O	P5	1,060	0		890	24.8%	816
NEPOOL SE MASS 5MW D AH P	P4	58	0		49	25.2%	59
NEPOOL W CNT MASS 5MW D A	L9	425	0		0	-	1,319
NEPOOL W CNTR M 5MW D AH	R6	23	0		0	-	81
NEW ENGLAND HUB PEAK DAIL	CE	9	0	1949.1%	0	1860.0%	1
NEW YORK 0.3% FUEL OIL HI	8N	25	0	-	41	-35.7%	15
NEW YORK ETHANOL SWAP	EZ	54	7	700.8%	35	63.7%	30
NEW YORK HUB ZONE G PEAK	GN	0	0		0	-	2
NGPL MID-CONTINENT	NL	1,071	1,038	3.1%	1,407	-20.3%	1,181
NGPL MIDCONTINENT INDEX	IW	14	23	-41.9%	12	21.0%	62
NGPL MIDCONTINENT SWING S	PX	0	5	-100.0%	0	-	4
NGPL STX BASIS	T5	78	112	-30.6%	346	-76.5%	234
NGPL STX NAT GAS INDEX SW	N6	0	0		23	-100.0%	5
NGPL STX NAT GAS SWING SW	Q7	0	0		0	-	0
NGPL TEX /OK	PD	1,529	2,297	-33.5%	1,187	34.9%	1,739
NGPL TEXOK INDEX	OI	281	46	515.7%	165	78.1%	155
NGPL TEXOK SWING SWAP	OX	0	13	-100.0%	0	-	11
N ILLINOIS HUB DAILY	UD	0	0		0	-	0
N ILLINOIS HUB MTHLY	UM	51	366	-85.9%	80	-32.4%	165
NO 2 UP-DOWN SPREAD CALEN	UT	166	61	172.2%	60	189.3%	70
NORTHERN NATURAL GAS DEMAR	PE	444	1,203	-63.1%	528	-12.0%	764
NORTHERN NATURAL GAS VENTU	PF	942	881	7.0%	674	46.5%	1,166
NORTHERN ILLINOIS OFF-PEA	UO	82	597	-86.2%	67	28.6%	132
NORTHWEST ROCKIES BASIS S	NR	803	1,999	-59.8%	910	-7.5%	1,080
N ROCKIES PIPE SWAP	XR	0	0				0
NWE GASOLINE SWAP-ARGUS P	AR	132	175	-24.7%	184	-25.0%	230
NY 0.7% FUEL OIL (PLATTS	Y4	0	0		14	-100.0%	1
NY1% VS GC SPREAD SWAP	VR	171	130	31.3%	184	-2.8%	159
NY 2.2% FUEL OIL (PLATTS	Y3	0	0		29	-100.0%	19
NY 3.0% FUEL OIL (PLATTS	H1	8	0		0	-	7
NY HARBOR 0.3% FUEL OIL S	VQ	0	0	-	0	-	2
NY HARBOR 1% FUEL OIL BAL	VK	6	0	13490.9%	31	-80.1%	23
NY HARBOR HEAT OIL SWP	MP	749	907	-17.4%	472	66.2%	551
NY HARBOR RESIDUAL FUEL 1	MM	544	543	0.1%	562	1.3%	776
NY HARBOR RESIDUAL FUEL C	ML	7	107	-93.6%	49	-85.4%	21
NYH NO 2 CRACK SPREAD CAL	HK	779	479	62.5%	910	-10.3%	617
NY H OIL PLATTS VS NYMEX	YH	0	2	-100.0%	31	-100.0%	6
NY HRBR CONV GASOLINE VS	RZ	0	3	-100.0%	0	-	3
NYISO A	KA	19	509	-96.2%	112	-81.8%	43
NYISO A OFF-PEAK	KB	4	135	-96.9%	28	-84.1%	24
NYISO G	KG	0	44	-100.0%	83	-100.0%	43
NYISO G OFF-PEAK	KH	5	129	-96.2%	23	-77.5%	44
NYISO J	KJ	37	30	21.4%	3	1143.1%	28
NYISO J OFF-PEAK	KK	1	15	-91.0%	0	200.0%	11
NYISO ZONE A 5MW D AH O P	K4	1,489	0		1,701	-8.3%	1,246
NYISO ZONE A 5MW D AH PK	K3	0	0		12	-100.0%	53

NYMEX/COMEX Exchange ADV Report - Monthly

October 2009

Page 8 of 14

Commodity	ADV OCT 2009	ADV OCT 2008	% CHG	ADV SEP 2009	% CHG	ADV Y.T.D 2009	
Energy Futures							
NYISO ZONE C 5MW D AH O P	A3	0		1,701	-100.0%	518	
NYISO ZONE C 5MW D AH PK	Q5	0		94	-100.0%	29	
NYISO ZONE G 5MW D AH O P	D2	2,133	0	1,129	98.0%	519	
NYISO ZONE G 5MW D AH PK	T3	70	0	158	-53.8%	42	
NYISO ZONE J 5MW D AH O P	D4	212	0	1,351	-83.6%	180	
NYISO ZONE J 5MW D AH PK	D3	83	0	115	-24.0%	36	
NY JET FUEL (ARGUS) VS HEATING OIL	5U	0	0	2	-100.0%	0	
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	14	0	0	-	2	
NYMEX ALUMINUM FUTURES	AN	0	7	0	-100.0%	0	
NYMEX ULSD VS NYMEX HO	UY	0	5	4	-97.3%	3	
NY ULSD (ARGUS) VS HEATING OIL	7Y	12	0	0	-	3	
ONEOK OKLAHOMA NAT GAS IN	C7	0	0	0	-	5	
ONEOK OKLAHOMA NG BASIS	8X	79	0	203	-59.5%	91	
OPIS PHYSICAL ETHANE	3Q	16	0	0	3500.0%	2	
OPIS PHYSICAL LDH PROPANE	3N	15	0	13	20.4%	3	
OPIS PHYSICAL NATURAL GASOLINE	3R	39	0	33	22.3%	10	
OPIS PHYSICAL NONLDH PROPANE	3P	1	0	8	-85.7%	1	
OPIS PHYSICAL NORMAL BUTANE	3M	107	0	11	948.9%	15	
PANHANDLE BASIS SWAP FUTU	PH	4,053	10,046	-59.7%	3,714	14.3%	5,372
PANHANDLE INDEX SWAP FUTU	IV	107	255	-57.9%	18	535.5%	113
PANHANDLE PIPE SWAP	XH	0	0			0	
PANHANDLE SWING FUTURE	SV	3	78	-96.5%	8	-62.5%	28
PERMIAN BASIS SWAP	PM	401	1,244	-67.8%	1,015	-58.6%	660
PG&E CITYGATE INDEX	IK	0	104	-100.0%	0	-	38
PGE CITYGATE PIPE SWAP	XQ	0	0			0	
PG&E CITYGATE SWING SWAP	SK	0	34	-100.0%	2	-100.0%	6
PGE&E CITYGATE	PC	0	1,362	-100.0%	0	-	147
PJM AD HUB 5MW REAL TIME	V3	0	0	0	-	334	
PJM AD HUB 5MW REAL TIME	Z9	38	0	0	-	47	
PJM AECO DA OFF-PEAK	X1	0	0	0	-	19	
PJM AECO DA PEAK	Y1	0	0	0	-	1	
PJM BGE DA OFF-PEAK	R3	15,936	0	0	-	3,707	
PJM BGE DA PEAK	E3	848	0	36	2339.2%	220	
PJM COMED 5MW D AH O PK	D9	0	0	443	-100.0%	667	
PJM COMED 5MW D AH PK	D8	0	0	24	-100.0%	43	
PJM DAILY	JD	0	0	0	-	1	
PJM DAYTON DA OFF-PEAK	R7	289	0	485	-37.6%	1,169	
PJM DAYTON DA PEAK	D7	426	0	27	1538.1%	169	
PJM DPL DA OFF-PEAK	E8	0	0	0	-	473	
PJM DPL DA PEAK	L8	8	0	0	-	27	
PJM EASTERNH DA OFF-PEAK	F4	0	0	443	-100.0%	1,787	
PJM EASTERNH DA PEAK	E9	64	0	146	-54.0%	240	
PJM JCPL DA OFF-PEAK	F2	0	0	19	-100.0%	2,669	
PJM JCPL DA PEAK	J2	17	0	21	-15.5%	175	
PJM NI HUB 5MW REAL TIME	B3	20	0	304	-93.1%	114	
PJM NI HUB 5MW REAL TIME	B6	365	0	2,685	-85.8%	1,670	

NYMEX/COMEX Exchange ADV Report - Monthly

October 2009

Page 9 of 14

Commodity		ADV OCT 2009	ADV OCT 2008	% CHG	ADV SEP 2009	% CHG	ADV Y.T.D 2009
Energy Futures							
PJM NILL DA OFF-PEAK	L3	3,607	0	-	3,575	5.7%	6,963
PJM NILL DA PEAK	N3	243	0	-	313	-18.6%	400
PJM OFF-PEAK LMP SWAP FUT	JP	332	663	-50.0%	138	152.2%	272
PJM PECO ZONE5MW PEAK CAL MO DAY AH	4N	116	0				12
PJM PECO DA OFF-PEAK	Q8	21,747	0	-	3,512	548.7%	5,593
PJM PECO DA PEAK	R8	1,364	0	-	325	339.2%	427
PJM PPL DA OFF-PEAK	F5	3,953	0		2,443	69.5%	1,014
PJM PPL DA PEAK	L5	585	0		134	357.4%	94
PJM PSEG DA OFF-PEAK	W6	5,307	0	-	152	3564.8%	12,233
PJM PSEG DA PEAK	L6	469	0	-	178	176.9%	875
PJM WESTH DA OFF-PEAK	E4	49,392	0	-	6,906	649.3%	29,828
PJM WESTHDA PEAK	J4	3,539	0	-	799	363.8%	2,272
PJM WESTH RT OFF-PEAK	N9	19,293	0	-	2,303	777.8%	8,070
PJM WESTH RT PEAK	L1	1,057	0	-	210	428.1%	441
PREMIUM UNLD 10P CIF FOB	2G	0	0		0	-	0
PREMIUM UNLD 10P FOB MED	3G	4	0		5	-18.0%	3
PREMIUM UNLD 10PPM CARGOE	4G	0	0		0	-	0
PREMIUM UNLEAD 10PPM FOB	8G	0	0		3	-93.1%	1
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0		0	-	0
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	0	0		1	-16.7%	0
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	0	0		0	-	1
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	20	0		52	-59.4%	12
PROPANE SWAP	PT	25	600	-95.8%	174	-85.0%	520
RBOB CALENDAR SWAP	RL	552	488	13.2%	286	102.2%	441
RBOB CRACK SPREAD	RM	635	651	-2.4%	688	-3.3%	595
RBOB GAS	RTT	153	0				16
RBOB GASOLINE BALMO CLNDR	1D	30	0		0	-	12
RBOB MONTHLY (LATE PRICED)	6R	0	0		0	-	2
RBOB (PLATTS) CAL SWAP	RY	0	0		0	-	0
RBOB UP-DOWN CALENDAR SWA	RV	323	331	-2.5%	242	39.8%	370
RBOB VS HEATING OIL SWAP	RH	0	0	-	1	-100.0%	12
ROCKIES KERN OPAL - NW IN	IR	222	81	174.9%	47	392.9%	128
SAN JUAN BASIS SWAP	NJ	274	1,087	-74.8%	276	3.8%	408
SAN JUAN INDEX	IJ	93	13	610.9%	41	135.0%	44
SAN JUAN PIPE SWAP	XX	0	0				0
SAN JUAN SWING SWAP	SJ	39	0	-	8	407.1%	14
SINGAPORE 180CST BALMO	BS	16	9	81.5%	12	40.2%	23
SINGAPORE 380CST BALMO	BT	2	1	130.0%	3	-32.3%	4
SINGAPORE 380CST FUEL OIL	SE	21	20	7.6%	23	-4.1%	24
SINGAPORE FUEL 180CST CAL	UA	520	523	-0.5%	450	21.2%	551
SINGAPORE FUEL OIL SPREAD	SD	26	36	-28.2%	28	-1.4%	50
SINGAPORE GASOIL BALMO	VU	124	75	66.0%	58	123.1%	115
SINGAPORE GASOIL SWAP	SG	1,342	1,200	11.8%	1,255	12.0%	1,346
SINGAPORE GASOIL VS ICE	GA	101	232	-56.3%	269	-60.6%	296
SINGAPORE JET KERO BALMO	BX	14	20	-30.6%	20	-27.5%	35
SINGAPORE JET KERO GASOIL	RK	195	221	-11.7%	131	56.4%	271

NYMEX/COMEX Exchange ADV Report - Monthly

October 2009

Page 10 of 14

Commodity		ADV OCT 2009	ADV OCT 2008	% CHG	ADV SEP 2009	% CHG	ADV Y.T.D 2009
Energy Futures							
SINGAPORE JET KEROSENE SW	KS	295	424	-30.5%	246	25.6%	342
SINGAPORE JET KERO VS. GASOIL BALMO	Z0	2	0				0
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	5	0		5	0.0%	1
SINGAPORE MOGAS 92 UNLEADED SWP	1N	103	0		50	116.7%	31
SINGAPORE NAPHTHA BALMO	KU	0	4	-100.0%	0	-	3
SINGAPORE NAPHTHA SWAP	SP	24	212	-88.9%	29	-13.3%	59
SOCAL BASIS SWAP	NS	21	3,772	-99.4%	75	-70.6%	513
SOCAL INDEX	IF	0	185	-100.0%	0	-	99
SOCAL PIPE SWAP	XN	0	0				0
SOCAL SWING SWAP FUTURE	SF	0	219	-100.0%	2	-100.0%	30
SONAT BASIS SWAP FUTURE	SZ	259	442	-41.4%	93	191.2%	325
SOUTHERN NAT LA NAT GAS	M8	0	0		15	-100.0%	16
SOUTH STAR TEX OKLHM KNS	8Z	25	0		4	487.1%	13
Sumas Basis Swap	NK	15	172	-91.2%	49	-67.5%	26
SUMAS INDEX	IU	0	14	-100.0%	0	-	6
SUMAS SWING SWAP FUTURE	SU	0	0	-	0	-	10
TC2 ROTTERDAM TO USAC 37K	TM	0	11	-98.0%	2	-88.9%	2
TC4 SINGAPORE TO JAPAN 30	TJ	0	2	-100.0%	0	-100.0%	1
TC5 RAS TANURA TO YOKOHAM	TH	15	5	183.1%	19	-18.8%	20
TCO BASIS SWAP	TC	465	1,292	-64.0%	264	84.5%	455
TCO NG INDEX SWAP	Q1	0	23	-100.0%	356	-100.0%	96
TCO NG SWING	A1	0	0		0	-	1
TD3 MEG TO JAPAN 250K MT	TL	1	6	-79.9%	0	-	3
TD5 WEST AFRICA TO USAC 1	TI	0	0		0	-	1
TD7 NORTH SEA TO CONTINEN	TK	0	0		0	-	0
TENNESSEE 500 LEG BASIS S	NM	59	405	-85.5%	263	-76.6%	587
TENNESSEE 500 LEG NG INDE	Y7	3	0	-	0	-	57
TENNESSEE 500 LEG NG SWIN	T7	0	0		0	-	0
TENNESSEE 800 LEG NG BASI	6Z	39	0		157	-74.1%	26
TENNESSEE ZONE 0 BASIS SW	NQ	23	153	-85.2%	102	-76.7%	54
TENNESSEE ZONE 0 NG INDE	Q4	138	31	342.3%	35	309.4%	35
TENNESSEE ZONE 0 NG SWIN	T4	0	0		0	-	3
Tetco ELA Basis	TE	152	259	-41.2%	61	163.4%	206
TETCO M-3 INDEX	IX	146	493	-70.4%	761	-79.9%	535
TETCO NG STX SWING	T2	0	0		12	-100.0%	3
Tetco STX Basis	TX	21	134	-84.1%	72	-69.0%	51
TETCO STX NG INDEX SWAP	Q2	27	8	248.5%	47	-39.5%	31
TEXAS EASTERN ZONE M-3 BA	NX	820	1,912	-57.1%	256	235.7%	920
TEXAS EASTERN ZONE M-3 SW	SX	1	0	-	0	-	4
TEXAS EAST WLA NAT GAS IN	C2	0	0		36	-100.0%	32
TEXAS EAST W LOUISIANA NG	8B	235	0		186	32.1%	77
TEXAS GAS ZONE 1 NAT GAS	N4	0	0		19	-100.0%	2
TEXAS GAS ZONE1 NG BASIS	9F	22	0		53	-57.0%	29
TEXAS GAS ZONE SL BASIS S	TB	94	812	-88.5%	316	-68.9%	368
TRANSCO ZONE 1 NG BASIS	8E	0	0		0	-	1
TRANSCO ZONE 2 NAT GAS IN	L7	0	0		3	-100.0%	18

NYMEX/COMEX Exchange ADV Report - Monthly

October 2009

Page 11 of 14

Commodity	ADV OCT 2009	ADV OCT 2008	% CHG	ADV SEP 2009	% CHG	ADV Y.T.D 2009	
Energy Futures							
TRANSCO ZONE 2 NG BASIS	8F	0		10	-100.0%	17	
Transco Zone 3 Basis	CZ	67	-66.6%	61	15.0%	337	
TRANSCO ZONE 3 NG INDEX S	Y6	0	-100.0%	62	-100.0%	62	
TRANSCO ZONE4 BASIS SWAP	TR	192	-75.3%	23	762.4%	300	
TRANSCO ZONE 4 NAT GAS IN	B2	16		29	-40.4%	8	
TRANSCO ZONE 6 BASIS SWAP	NZ	257	-65.6%	32	748.9%	406	
TRANSCO ZONE 6 INDEX	IT	120	-40.3%	87	43.8%	287	
TRANSCO ZONE 6 SWING SWAP	ST	0	-	0	-	3	
TRUNKLINE LA BASIS SWAP	NU	29	-94.5%	31	0.0%	48	
TX GAS ZONE SL NAT GAS	S7	0		16	-100.0%	2	
ULSD 10PPM CIF MED BALMO	X7	0		0	-100.0%	0	
ULSD 10PPM CIF MED SWAP	Z6	2		0	1700.0%	1	
ULSD 10PPM CIF MED VS ICE	Z7	11	379.0%	21	-43.9%	11	
ULSD 10PPM CIF NW BALMO S	B1	0	-	0	-	0	
ULSD 10PPM CIF VS ICE GAS	7V	4		1	285.0%	2	
ULSD UP-DOWN(ARGUS) SWAP	US	49		30	69.8%	26	
ULSD UP-DOWN BALMO SWP	1L	30		0	-	6	
UP DOWN GC LSD VS NMX HO	YL	0	-100.0%	0	-	0	
UP DOWN GC ULSD VS NMX HO	LT	1,319	106.4%	722	91.4%	851	
USGC NO 2 CRACK SPREAD CA	RD	0	-	0	-	0	
USGC UNL 87 CRACK SPREAD	RU	44	-54.1%	4	1177.3%	31	
VENTURA INDEX FUTURE	VI	29	-18.2%	12	155.6%	25	
VENTURA SWING SWAP	VS	0	-100.0%	0	-	1	
WAHA BASIS	NW	1,222	-56.2%	1,529	-16.3%	1,726	
WAHA INDEX SWAP FUTURE	IY	1,064	816.4%	421	164.4%	428	
WAHA SWING FUTURE	SY	28	-59.7%	106	-72.2%	32	
WESTERN RAIL DELIVERY PRB	QP	104	78.4%	100	9.3%	103	
WTI-BRENT BULLET SWAP	BY	3	-	0	-	15	
WTI-BRENT CALENDAR SWAP	BK	244	-86.8%	230	11.2%	482	
WTI CALENDAR	CS	4,538	-38.2%	3,539	34.3%	4,224	
WTS (ARGUS) VS WTI SWAP	FF	0		0	-	17	
WTS (ARGUS) VS WTI TRD MT	FH	0	-100.0%	0	-	7	
Energy Options							
ALBERTA PIPE SWAP	PI	0	-	0	-	0	
BRENT CALENDAR SWAP	BA	503	-39.8%	209	152.7%	598	
BRENT OIL LAST DAY	BE	148	-38.3%	57	170.8%	83	
BRENT OIL LAST DAY	OS	0	-100.0%	24	-100.0%	8	
CENTRAL APPALACHIAN COAL	C1	0		0	-	1	
CINERGY HUB PEAK MONTH	OY	575	196.3%	1,421	-57.6%	597	
CRUDE OIL 1MO	WA	1,639	-73.8%	2,435	-29.5%	2,830	
CRUDE OIL APO	AO	18,177	15.5%	12,623	50.9%	12,766	
CRUDE OIL PHY	CD	539	481	12.0%	340	66.3%	364
CRUDE OIL PHY	LC	4,158	-60.9%	5,736	-24.1%	6,326	
CRUDE OIL PHY	LO	150,573	155,480	-3.2%	133,659	18.0%	113,032
HEATING OIL CRACK OPTIONS	CH	25		32	-18.5%	24	
HEATING OIL PHY	LB	9	-96.5%	28	-66.5%	52	

NYMEX/COMEX Exchange ADV Report - Monthly

October 2009

Page 12 of 14

Commodity		ADV OCT 2009	ADV OCT 2008	% CHG	ADV SEP 2009	% CHG	ADV Y.T.D 2009
Energy Options							
HEATING OIL PHY	OH	4,224	2,964	42.5%	2,865	54.5%	2,630
HENRY HUB FINANCIAL LAST	E7	22	0		659	-96.5%	76
HO 1 MONTH CLNDR OPTIONS	FA	9	0	-	114	-91.7%	71
HUSTN SHIP CHNL PIPE SWP	PK	0	0		0	-	30
IN DELIVERY MONTH EUA OPTIONS	6U	23	0		36	-33.3%	6
ISO NEW ENGLAND PK LMP	OE	84	267	-68.4%	57	54.2%	78
MONT BELVIEU ETHANE (OPIS) AVG PRICE OF	F1	0	0		0	-	1
MONT BELVIEU PROPANE (OPIS) AVG PRICE (G1	25	0		19	35.2%	23
MT. BELVIEU NATURAL GASOI	E1	0	0		0	-	3
MT. BELVIEU NORMAL BUTANE	D1	0	0		0	-	3
NATURAL GAS 1 M CSO FIN	G4	231	0		24	916.0%	55
NATURAL GAS 1MO	IA	235	308	-23.8%	117	109.8%	180
NATURAL GAS 3 M CSO FIN	G3	7	0		963	-99.3%	213
NATURAL GAS PHY	KD	990	588	68.3%	1,298	-20.1%	857
NATURAL GAS PHY	LN	96,884	122,744	-21.1%	110,027	-7.8%	103,096
NATURAL GAS PHY	ON	5,122	8,069	-36.5%	6,888	-22.1%	4,527
NG HH 2 MONTH CAL	IB	0	0	-	0	-	0
NG HH 3 MONTH CAL	IC	0	37	-100.0%	96	-100.0%	52
NG HH 5 MONTH CAL	IE	0	0		0	-	0
N ILLINOIS HUB MTHLY	OU	0	0		0	-	10
N ROCKIES PIPE SWAP	ZR	535	0	-	229	145.0%	405
NW PIPELINE ROCKIES BASIS	5I	55	0		24	140.0%	18
NY HARBOR HEAT OIL SWP	AT	4,837	1,696	185.3%	2,753	84.0%	2,626
NYISO ZONE G 5MW PEAK OPTIONS	9U	0	0		2,186	-100.0%	219
NYMEX EUROPEAN GASOIL APO	F7	31	0	-	11	209.5%	41
NYMEX EUROPEAN GASOIL OPT	F8	1	0		1	25.0%	1
PANHANDLE BASIS	5K	0	0		7	-100.0%	22
PANHANDLE PIPE SWAP	PU	0	87	-100.0%	40	-100.0%	483
PGE CITYGATE PIPE SWAP	CW	0	0	-	0	-	0
PJM MONTHLY	JO	1,929	1,609	19.9%	2,212	-8.6%	2,143
RBOB 1MO CAL SPD OPTIONS	ZA	164	0		86	100.0%	151
RBOB CALENDAR SWAP	RA	42	146	-71.5%	210	-79.2%	245
RBOB CRACK	RX	0	45	-99.0%	0	0.0%	1
RBOB PHY	OB	1,672	1,449	15.4%	1,928	-9.2%	2,866
RBOB PHY	RF	0	31	-100.0%	0	-	89
ROTTERDAM 3.5%FUEL OIL CL	Q6	6	0		9	-22.2%	6
SAN JUAN PIPE SWAP	PJ	83	0	-	0	-	100
SINGAPORE FUEL OIL 180 CS	C5	0	0		0	-	1
SINGAPORE JET FUEL CALEND	N2	0	0		22	-100.0%	14
SOCAL PIPE SWAP	ZN	162	17	830.5%	324	-47.6%	286
WAHA BASIS	5O	0	0		0	-	6
WTI 12 MONTH CALENDAR OPT	WZ	109	420	-74.0%	76	50.0%	93
WTI 3 MONTH CALENDAR OPTI	WC	0	0	-	0	-	0
WTI 6 MONTH CALENDAR OPTI	WM	0	0		0	-	0
WTI CRUDE OIL 1 M CSO FI	7A	23	0		0	-	26

NYMEX/COMEX Exchange ADV Report - Monthly

October 2009

Page 13 of 14

Commodity		ADV OCT 2009	ADV OCT 2008	% CHG	ADV SEP 2009	% CHG	ADV Y.T.D 2009
FX Futures							
COLOMBIAN PESO FUTURES	V2	64	0		59	12.9%	44
NYMEX COLOMBIAN PESO IND	VE	0	0	-	0	-	0
Commodities and Alternative Investments Futu							
ANNUAL NOX09	WW	0	0	-	0	-	0
ANNUAL NOX10	YP	0	0	-	0	-	0
CARBON CER EURO	VA	0	13	-100.0%	0	-	2
CARBON EUA EMISSIONS EURO	RC	0	0	-100.0%	0	-	0
COCOA TAS	CJ	9	0		5	80.9%	5
COFFEE	KT	4	19	-78.7%	4	-4.3%	6
COTTON	TT	5	17	-72.2%	11	-54.4%	7
POLYETHYLENE FUTURES	P6	0	0		0	-	0
REGIONAL GREENHOUSE GAS INIT CO2 ALLO	RJ	3	2	43.8%	21	-87.5%	3
SEAS NOX08	RN	0	0	-	0	-	0
SO2 EMISSIONS	RS	0	60	-99.2%	0	0.0%	0
SUGAR 11	YO	37	49	-24.6%	44	-10.4%	27
Commodities and Alternative Investments Opti							
CARBON CER EURO OPTION	VG	0	0	-	0	-	3
CARBON EUA EMISSIONS EURO	AV	0	0	-	0	-	5
SO2 OPTION	AS	0	0	-	0	-	0
TOTAL FUTURES GROUP							
Commodities and Alternative Investments Futures		58	160	-63.4%	86	-31.8%	51
Energy Futures		1,432,536	1,082,797	32.3%	1,274,191	12.4%	1,235,869
FX Futures		64	0	-	59	7.8%	44
Metals Futures		214,741	178,925	20.0%	198,921	8.0%	184,581
TOTAL FUTURES		1,647,399	1,261,882	30.6%	1,473,258	11.8%	1,420,544
TOTAL OPTIONS GROUP							
Commodities and Alternative Investments Options		0	0	-	0	-	8
Energy Options		293,848	330,625	-11.1%	289,843	1.4%	258,432
Metals Options		24,407	27,378	-10.9%	25,756	-5.2%	21,326
TOTAL OPTIONS		318,255	358,004	-11.1%	315,599	0.8%	279,766

NYMEX/COMEX Exchange ADV Report - Monthly

October 2009

Page 14 of 14

Commodity	ADV OCT 2009	ADV OCT 2008	% CHG	ADV SEP 2009	% CHG	ADV Y.T.D 2009
TOTAL COMBINED						
Metals	239,148	206,303	15.9%	224,677	6.4%	205,907
Energy	1,726,384	1,413,423	22.1%	1,564,035	10.4%	1,494,301
FX	64	0	-	59	7.8%	44
Commodities and Alternative Investments	58	160	-63.4%	86	-31.8%	58
GRAND TOTAL	1,965,654	1,619,885	21.3%	1,788,857	9.9%	1,700,310