

NYMEX/COMEX Exchange ADV Report - Monthly

September 2016

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Commodity		ADV SEP 2016	ADV SEP 2015	% CHG	ADV AUG 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Metals Futures									
COMEX GOLD	GC	191,550	138,907.76	37.9%	190,776.48	0.4%	228,146	165,404.5	37.9%
NYMEX HOT ROLLED STEEL	HR	215	343.9	-37.6%	217.65	-1.4%	226	232.48	-2.8%
NYMEX PLATINUM	PL	21,719	21,135.71	2.8%	12,097.65	79.5%	15,385	14,391.87	6.9%
PALLADIUM	PA	4,211	4,152.43	1.4%	7,384.87	-43.0%	5,461	5,313.94	2.8%
URANIUM	UX	10	28.57	-66.7%	0	-	35	17.98	97.0%
COMEX SILVER	SI	61,433	39,156.57	56.9%	84,318.78	-27.1%	71,647	53,179.47	34.7%
COMEX E-Mini GOLD	QO	467	304.86	53.2%	345.91	35.0%	521	263.87	97.4%
COMEX E-Mini SILVER	QI	51	22	131.2%	70.35	-27.7%	60	38.83	53.3%
COMEX COPPER	HG	61,620	57,034.24	8.0%	81,563.3	-24.5%	79,687	67,138.56	18.7%
COMEX MINY COPPER	QC	13	23.86	-45.9%	18.13	-28.8%	25	36.25	-29.9%
Aluminium MW Trans Prem Platts	AUP	244	129.57	88.2%	215.78	13.0%	283	148.01	91.2%
ALUMINUM	A38	0	0	-	0.91	-100.0%	0	0	-
ALUMINUM	AEP	8	0.48	1600.0%	62.61	-87.1%	48	18.38	163.0%
ALUMINUM	ALI	26	4	551.2%	29.04	-10.3%	30	15.98	85.7%
ALUMINUM	EDP	40	0	-	68.7	-41.1%	26	0	-
ALUMINUM	MJP	0	0	-	37.39	-100.0%	29	0	-
COPPER	HGS	4	77.86	-95.4%	20.13	-82.3%	18	25.84	-30.9%
E-MICRO GOLD	MGC	2,154	1,461.38	47.4%	2,454.87	-12.3%	4,070	1,611.24	152.6%
FERROUS PRODUCTS	BUS	11	0.38	2799.6%	1.74	535.2%	4	2.21	87.6%
FERROUS PRODUCTS	SSF	0	0	-	0	-	0	0	-
Gold Kilo	GCK	186	219.71	-15.2%	177.52	5.0%	232	202.91	14.6%
IRON ORE 58 CHINA TSI FUTURES	TIC	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA PLATTS FUTURES	PIO	0	0	-	0	-	13	10.33	26.5%
IRON ORE 62 CHINA TSI FUTURES	TIO	605	598.43	1.1%	570.13	6.1%	789	538.17	46.6%
LNDN ZINC	ZNC	0	6.52	-100.0%	0.61	-100.0%	1	1.53	-30.6%
METALS	LED	0	0	-	0.43	9.5%	0	0	-
SILVER	SIL	344	234.62	46.4%	502.26	-31.6%	413	355.47	16.1%
Metals Options									
COMEX COPPER	HX	190	98.1	93.5%	145.7	30.3%	141	107.16	31.6%
COMEX GOLD	OG	30,619	26,860.38	14.0%	26,260.17	16.6%	37,200	29,780.74	24.9%
COMEX SILVER	SO	6,435	3,712.14	73.4%	5,451.26	18.1%	5,614	4,840.57	16.0%
COPPER	H4E	0	0	-	0	-	0	0.04	-100.0%
GOLD	OG1	35	21.76	62.4%	75.52	-53.2%	51	24.18	110.0%

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Metals Options

GOLD	OG2	47	44.86	5.1%	41.17	14.5%	54	29.7	82.2%
GOLD	OG3	57	12.9	343.9%	14.83	286.4%	43	22.26	93.6%
GOLD	OG4	13	13.52	-0.7%	16.48	-18.5%	27	12.79	112.3%
GOLD	OG5	25	0	-	0	-	16	5.16	203.0%
IRON ORE 62 CHINA TSI CALL OPTION	ICT	23	0	-	100.35	-77.2%	190	96.28	97.8%
IRON ORE 62 CHINA TSI PUT OPTION	ICT	241	57.14	321.7%	34.78	592.7%	155	194.45	-20.4%
NYMEX PLATINUM	PO	275	206.48	33.2%	295.78	-7.0%	213	230.34	-7.5%
PALLADIUM	PAO	131	154.19	-14.9%	213.48	-38.5%	154	169.89	-9.2%
SILVER	SO1	6	0	-	0.43	1236.1%	1	1.69	-55.0%
SILVER	SO2	2	0.19	1024.8%	0	-	0	0.75	-67.6%
SILVER	SO3	4	0	-	0	-	2	0.77	96.0%
SILVER	SO4	2	0	-	0.43	469.5%	0	0.56	-31.6%
SILVER	SO5	12	0	-	0	-	1	0.8	64.9%

Energy Futures

CRUDE OIL PHY	CL	1,158,680	790,692.33	46.5%	1,002,195.91	15.6%	1,070,865	799,218.94	34.0%
CRUDE OIL	WS	204	336.71	-39.3%	105.3	94.0%	439	794.74	-44.8%
MINY WTI CRUDE OIL	QM	14,609	12,158.29	20.2%	11,669.57	25.2%	13,868	12,448.6	11.4%
BRENT OIL LAST DAY	BZ	74,891	90,680.62	-17.4%	75,668.43	-1.0%	92,765	103,759.2	-10.6%
HEATING OIL PHY	HO	156,592	138,416.14	13.1%	150,216.17	4.2%	155,396	146,035.65	6.4%
HTG OIL	BH	0	0	-	0	-	29	8.48	237.0%
MINY HTG OIL	QH	0	0.33	-28.6%	0.48	-50.2%	0	0.39	20.2%
RBOB PHY	RB	222,726	141,008.52	58.0%	179,755.57	23.9%	184,917	159,296.83	16.1%
MINY RBOB GAS	QU	0	0.19	100.0%	0.3	25.2%	0	0.23	-1.4%
NATURAL GAS	HP	6,355	3,285.14	93.5%	6,027.52	5.4%	6,037	4,221.02	43.0%
LTD NAT GAS	HH	11,083	11,309.52	-2.0%	10,059.35	10.2%	10,966	11,452.83	-4.2%
MINY NATURAL GAS	QG	1,043	850.95	22.6%	1,063.91	-1.9%	1,167	1,305.13	-10.6%
PJM MONTHLY	JM	0	74.48	-100.0%	0	-	15	29.11	-47.3%
NATURAL GAS PHY	NG	364,127	272,136.33	33.8%	369,866.87	-1.6%	361,716	323,211.43	11.9%
RBOB GAS	RT	64	50.14	28.6%	66.61	-3.2%	62	71.39	-12.6%
3.5% FUEL OIL CID MED SWA	7D	7	8.62	-17.1%	16.96	-57.9%	12	3.54	242.3%
3.5% FUEL OIL CIF BALMO S	8D	0	0	-	1.96	-100.0%	1	0.6	83.7%
AEP-DAYTON HUB DAILY	VD	0	0	-	0	-	0	0	-

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Energy Futures									
AEP-DAYTON HUB MTHLY	VM	0	5.71	-100.0%	0	-	1	2.62	-51.5%
AEP-DAYTON HUB OFF-PEAK M	VP	0	0	-	0	-	0	3.72	-100.0%
ALGON CITY GATES NAT GAS	N7	6	0	-	10.43	-43.4%	32	0	-
ALGONQUIN CITYGATES BASIS	B4	80	11.71	580.5%	21.17	276.5%	40	5.61	614.9%
ANR LOUISIANA BASIS SWAP	ND	0	40.76	-100.0%	0	-	0	11.84	-100.0%
ANR OKLAHOMA	NE	0	15.95	-100.0%	2.61	-100.0%	19	45.51	-58.2%
APPALACHIAN COAL (PHY)	QL	0	6.67	-100.0%	0	-	1	10.48	-93.4%
ARGUS LLS VS. WTI (ARG) T	E5	255	291.52	-12.6%	548.7	-53.6%	612	387.82	57.7%
ARGUS PROPAN FAR EST INDE	7E	78	36.76	112.7%	49.83	56.9%	73	22.89	218.6%
ARGUS PROPAN(SAUDI ARAMCO	9N	33	40.1	-16.6%	17.78	88.0%	42	28.17	50.6%
AUSTRIALIAN COKE COAL	ALW	33	1.86	1651.3%	10.57	207.8%	20	7.47	169.1%
BRENT BALMO SWAP	J9	10	0.48	1900.0%	11.96	-20.3%	7	19.19	-64.6%
BRENT CALENDAR SWAP	CY	12	110.9	-89.6%	36.65	-68.6%	95	234.16	-59.3%
BRENT CFD SWAP	6W	0	45.24	-100.0%	0	-	0	3.75	-100.0%
BRENT FINANCIAL FUTURES	BB	12	227.48	-94.8%	2.83	321.2%	13	291.68	-95.6%
BRENT FINANCIAL FUTURES	MBC	0	0	-	0	-	8	4.4	71.1%
BRENT FINANCIAL FUTURES	MDB	95	0	-	0	-	13	1.54	726.5%
BRENT OIL LAST DAY	BZL	0	0	-	0	-	0	0	-
BRENT OIL LAST DAY	BZS	0	0	-	0	-	0	0	-
CANADIAN LIGHT SWEET OIL	CIL	101	136.86	-25.9%	147.39	-31.2%	99	57.85	71.1%
CENTERPOINT BASIS SWAP	PW	110	40.67	171.2%	30.43	262.4%	69	89.91	-23.7%
CENTERPOINT EAST INDEX	II	0	0	-	0	-	4	2.68	46.3%
CENTER POINT NAT GAS FIXED PRICE	DAC	0	0	-	0	-	0	0.13	-100.0%
CHICAGO ETHANOL SWAP	CU	5,615	3,852.1	45.8%	4,960.48	13.2%	4,797	3,956.88	21.2%
CHICAGO ULSD (PLATTS) SWA	4C	0	0	-	0	-	0	0	-
CHICAGO ULSD PL VS HO SPR	5C	0	31.38	-100.0%	33.43	-100.0%	14	17.4	-20.8%
CHICAGO UNL GAS PL VS RBO	3C	10	1.19	760.0%	11.96	-14.4%	11	1.36	711.0%
CIG BASIS	CI	467	129.43	260.5%	492.43	-5.3%	397	189.41	109.4%
CIG ROCKIES NG INDEX SWA	Z8	0	0	-	0	-	6	0	-
CINERGY HUB OFF-PEAK MONT	EJ	0	11.43	-100.0%	0	-	0	2.49	-87.2%
CINERGY HUB PEAK MONTH	EM	0	0	-	0	-	0	0.16	-100.0%
CIN HUB 5MW D AH O PK	K2	1,114	575.24	93.7%	0	-	1,582	705.77	124.1%
CIN HUB 5MW D AH PK	H5	89	18.76	373.6%	11.22	692.1%	109	41.81	159.9%
CIN HUB 5MW REAL TIME O P	H4	1,114	1,853.33	-39.9%	0	-	5,238	3,113.64	68.2%
CIN HUB 5MW REAL TIME PK	H3	71	130.71	-45.9%	129.57	-45.4%	343	81.89	319.5%
COAL SWAP	ACM	25	10.95	127.4%	8.7	186.4%	13	16.28	-20.3%

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Energy Futures									
COAL SWAP	SSI	0	11.67	-100.0%	1.3	-100.0%	1	12.5	-92.1%
COLUMB GULF MAINLINE NG B	5Z	91	36.33	149.4%	210.22	-56.9%	115	101.64	13.0%
COLUMBIA GULF MAIN NAT G	L2	0	0	-	0	-	12	13.36	-12.5%
COLUMBIA GULF NAT GAS FIXED PRICE	DCE	0	0	-	0	-	0	1.93	-100.0%
COLUMBIA GULF ONSHORE	GL	0	0	-	0	-	16	18.27	-10.0%
CONWAY NATURAL GASOLINE (OPIS) SWA	8L	18	0	-	0	-	9	4.08	115.4%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	75	12.86	479.6%	22.17	236.1%	13	7.76	71.7%
CONWAY PROPANE 5 DECIMALS SWAP	8K	404	194.67	107.4%	555.17	-27.3%	327	220.14	48.4%
CRUDE OIL	CHB	0	0	-	0	-	0	0	-
CRUDE OIL	LPS	176	145.24	21.5%	206.43	-14.5%	236	120.74	95.1%
CRUDE OIL OUTRIGHTS	37	0	0	-	0	-	0	0	-
CRUDE OIL OUTRIGHTS	42	12	5.24	127.3%	4.7	153.5%	5	47.56	-89.1%
CRUDE OIL OUTRIGHTS	CSW	26	0	-	23.48	9.5%	6	0	-
CRUDE OIL OUTRIGHTS	DBL	10	79.52	-88.0%	0	-	3	128.9	-97.3%
CRUDE OIL OUTRIGHTS	FE	0	0	-	0	-	0	0.93	-100.0%
CRUDE OIL OUTRIGHTS	GSW	0	0	-	2.61	-100.0%	0	0	-
CRUDE OIL OUTRIGHTS	HTT	190	0	-	226.13	-16.2%	98	0	-
CRUDE OIL OUTRIGHTS	WCC	179	225.48	-20.5%	319.57	-43.9%	236	251.08	-5.9%
CRUDE OIL PHY	CLL	0	0	-	0	-	0	0	-
CRUDE OIL SPRDS	38	0	0	-	4.35	-100.0%	2	1.19	89.6%
CRUDE OIL SPRDS	WTT	37	22.86	63.5%	230.43	-83.8%	115	29.81	285.6%
CRUDE OIL TRADE AT MARKER SINGAPOR	CLS	0	0	-	0	-	0	0	-
DAILY PJM	AOR	0	0	-	0	-	0	0	-
DAILY PJM	IDO	0	0	-	0	-	0	0	-
DAILY PJM	NOC	0	0	-	0	-	0	0	-
DAILY PJM	PAP	0	0	-	0	-	0	0	-
DAILY PJM	PEO	0	0	-	0	-	0	0	-
DAILY PJM	PNO	0	0	-	0	-	0	0	-
DAILY PJM	PNP	0	0	-	0	-	0	0	-
DAILY PJM	PWO	0	0	-	0	-	0	0	-
DAILY PJM	PWP	0	0	-	0	-	0	0	-
DAILY PJM	WOR	0	0	-	0	-	14	0	-
DAILY PJM	ZAO	0	0	-	0	-	0	0	-
DAILY PJM	ZGO	0	0	-	0	-	0	31.7	-100.0%
DAILY PJM	ZJO	0	0	-	0	-	0	0	-
DATED BRENT (PLATTS) DAILY SWAP	7G	10	0	-	0	-	1	93.51	-98.9%

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Energy Futures									
DATED TO FRONTLINE BRENT	FY	24	97.86	-75.7%	32.61	-27.0%	66	136.86	-51.6%
DEMARCO INDEX FUTURE	DI	0	0	-	0	-	4	0	-
DEMARCO SWING SWAP	DT	3	0	-	0	-	0	0	-
DIESEL 10P BRG FOB RDM VS	7X	0	0	-	5	-100.0%	1	0.04	1574.4%
DIESEL10PPM BARG VS ICE LS	LSE	0	0	-	0	-	0	0	-
DLY GAS EURO-BOB OXY	GBR	0	0	-	0	-	0	0	-
DOMINION TRAN INC - APP I	IH	12	0	-	0	-	92	10.12	807.1%
DOMINION TRANSMISSION INC	PG	1,424	620.67	129.4%	853.48	66.8%	964	348.13	176.9%
DUBAI CRUDE OIL BALMO	BI	0	0	-	0	-	1	0.4	268.1%
DUBAI CRUDE OIL CALENDAR	DC	217	247.52	-12.5%	108.09	100.5%	87	186.66	-53.2%
DY EURO 3.5% FUEL OI RDA	FOR	0	0	-	0	-	0	3.32	-100.0%
EASTERN RAIL DELIVERY CSX	QX	93	70.71	32.0%	35.87	160.2%	62	159.71	-61.4%
EAST/WEST FUEL OIL SPREAD	EW	2	1.9	0.0%	2.17	-12.4%	1	9.28	-84.3%
EIA FLAT TAX ONHWAY DIESE	A5	36	28.81	25.0%	49.39	-27.1%	53	37.31	41.6%
ELEC ERCOT DLY OFF PK	R4	0	0	-	0	-	0	0	-
ELEC ERCOT DLY PEAK	I7	0	0	-	0	-	0	0	-
ELEC ERCOT DLY PEAK	N1	0	0	-	0	-	0	4.62	-100.0%
ELEC ERCOT DLY PEAK	R1	0	0	-	0	-	0	0	-
ELEC ERCOT OFF PEAK	O1	0	0	-	0	-	0	69.43	-100.0%
ELEC FINSETTLED	47	0	0	-	0	-	7	6.06	10.8%
ELEC FINSETTLED	49	0	60.71	-100.0%	0	-	0	5.04	-100.0%
ELEC MISO PEAK	4L	0	57.62	-100.0%	0	-	0	6.05	-100.0%
ELEC MISO PEAK	55	0	72.67	-100.0%	0	-	0	8.05	-100.0%
ELEC NYISO OFF-PEAK	4M	0	0	-	0	-	0	22.91	-100.0%
ELEC NYISO OFF-PEAK	58	0	1,342.48	-100.0%	0	-	0	148.62	-100.0%
ELECTRICITY OFF PEAK	46	0	0	-	0	-	124	110.92	12.0%
ELECTRICITY OFF PEAK	4P	0	0	-	0	-	0	46.17	-100.0%
ELECTRICITY OFF PEAK	50	0	1,120	-100.0%	0	-	0	92.96	-100.0%
EL PASO PERMIAN INDEX SWA	IL	0	0	-	0	-	9	0	-
EMMISSIONS	CPL	0	0	-	0	-	0	1.98	-100.0%
ERCOT NORTH ZMCPE 5MW OFFPEAK	I8	0	0	-	0	-	0	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK SWA	I6	0	0	-	0	-	23	113.82	-80.1%
ERCOT NORTH ZMCPE 5MW PEAK	I5	0	0	-	0	-	1	12.06	-89.7%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	122	75.52	61.5%	93.26	30.8%	104	116.11	-10.3%
EU LOW SULPHUR GASOIL CRACK	LSC	0	0	-	0	-	0	0	-
EURO 1% FUEL OIL NEW BALM	KX	0	0.38	25.0%	0	-	1	0.52	124.8%

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EURO 3.5% FUEL OIL RDAM B	KR	25	15.71	59.4%	15.61	60.5%	16	25.16	-36.8%
EURO 3.5% FUEL OIL SPREAD	FK	27	16.9	60.6%	25.74	5.5%	27	42.71	-36.5%
EURO-DENOMINATED PETRO PROD	IBE	0	0	-	0	-	0	0	-
EURO-DENOMINATED PETRO PROD	NCP	0	0	-	0	-	1	10.62	-92.1%
EURO GASOIL 10 CAL SWAP	GT	0	0	-	0	-	0	0.06	-71.2%
EURO GASOIL 10PPM VS ICE	ET	4	17.14	-75.8%	6.17	-32.9%	4	4.21	-14.6%
EUROPE 1% FUEL OIL NWE CA	UF	0	4.48	-89.4%	0.13	265.2%	7	7.59	-5.5%
EUROPE 1% FUEL OIL RDAM C	UH	0	0	-	0	-	1	0.66	8.1%
EUROPE 3.5% FUEL OIL MED	UI	8	9.05	-12.6%	20	-60.5%	17	5.57	198.6%
EUROPE 3.5% FUEL OIL RDAM	UV	362	235.43	53.7%	210.48	71.9%	309	389.23	-20.6%
EUROPEAN GASOIL (ICE)	7F	306	1,696.86	-82.0%	317	-3.4%	8,174	3,046.56	168.3%
EUROPEAN NAPHTHA BALMO	KZ	13	3.95	216.9%	6.3	98.7%	8	3.9	95.4%
EUROPEAN NAPHTHA CRACK SPR	EN	379	217.67	74.2%	209.35	81.1%	236	308.02	-23.4%
EUROPE DATED BRENT SWAP	UB	30	253.57	-88.2%	0	-	141	154.27	-8.8%
EUROPE JET KERO NWE CALSW	UJ	0	0	-	0	-	0	1.97	-89.8%
EUROPE NAPHTHA CALSWAP	UN	84	38.71	116.7%	80.7	4.0%	69	59.16	16.1%
EURO PROPANE CIF ARA SWA	PS	86	38.14	124.5%	49.91	71.5%	60	19.52	207.7%
FL GAS ZONE 3 NAT GAS IND	Q9	0	0	-	0	-	44	0	-
FLORIDA GAS ZONE3 BASIS S	FP	0	94.1	-100.0%	145.74	-100.0%	29	57.35	-49.7%
FREIGHT MARKETS	FLP	14	3.52	289.2%	1.78	669.3%	10	3.02	214.9%
FUEL OIL CRACK VS ICE	FO	362	242.33	49.4%	208.39	73.8%	218	175.82	23.9%
FUEL OIL NWE CRACK VS ICE	FI	0	0	-	0	-	0	1.21	-86.0%
FUEL OIL (PLATS) CAR CM	1W	0	0	-	1.09	-100.0%	6	1.04	465.9%
FUEL OIL (PLATS) CAR CN	1X	0	0	-	0	-	0	0.81	-64.9%
FUELOIL SWAP:CARGOES VS.B	FS	14	18.33	-24.7%	3.74	269.3%	16	18.4	-10.7%
GAS EURO-BOB OXY NWE BARGES	7H	322	156.67	105.5%	249.3	29.1%	332	318.24	4.4%
GAS EURO-BOB OXY NWE BARGES CRK	7K	829	336.19	146.6%	512.52	61.8%	683	813.04	-16.0%
GASOIL 0.1 BRGS FOB VS IC	6V	0	0.43	-100.0%	0	-	0	0.04	-19.7%
GASOIL 0.1 CARGOES CIF NE	TW	0	0	-	0	-	0	0.04	-100.0%
GASOIL 0.1 CIF MED BALMO	X6	0	0	-	0	-	0	0.02	-100.0%
GASOIL 0.1 CIF MED SWAP	Z4	0	0	-	0	-	0	0.2	100.8%
GASOIL 0.1CIF MED VS ICE	Z5	3	2.38	20.0%	0.43	557.1%	1	0.97	3.4%
GASOIL 0.1 CIF NWE VS ISE	TU	0	0	-	0	-	0	1.05	-95.0%
GASOIL 0.1 CIF VS ICE GAS	8W	0	0	-	0	-	0	0	-
GASOIL 0.1 CRG CIF NW VS	4V	0	0	-	0	-	0	0.04	-32.9%
GASOIL 0.1 RDAM BRGS VS I	WQ	0	0.86	-100.0%	0	-	0	0.71	-55.4%

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Energy Futures									
GASOIL 0.1 ROTTERDAM BARG	VL	1	0	-	0	-	0	0.04	234.9%
GASOIL 10P CRG CIF NW VS	3V	0	0	-	0	-	0	0.2	-59.8%
GASOIL 10PPM CARGOES CIF	TY	0	1.43	-100.0%	0	-	0	0.13	-87.8%
GASOIL 10PPM VS ICE SWAP	TP	9	0.29	3066.8%	9.22	-1.8%	5	5.77	-18.4%
GASOIL CALENDAR SWAP	GX	0	1.33	-67.9%	0.65	-34.3%	2	1.04	59.8%
GASOIL CRACK SPREAD CALEN	GZ	192	27.86	589.2%	256.52	-25.2%	246	153.56	60.4%
GASOIL MINI CALENDAR SWAP	QA	5	14.33	-61.8%	9.39	-41.7%	11	13.13	-12.6%
GASOLINE UP-DOWN BALMO SW	1K	0	25	-100.0%	0	-	4	24.29	-82.4%
GC ULSD VS GC JET SPREAD	VV	0	0	-	0	-	0	0	-
GROUP THREE ULSD (PLATTS)	A7	0	0	-	13.04	-100.0%	2	0.79	100.8%
GRP THREE ULSD(PLT)VS HEA	A6	60	178.67	-66.6%	204.13	-70.7%	123	181.85	-32.2%
GRP THREE UNL GS (PLT) VS	A8	41	90.24	-54.4%	88.7	-53.6%	66	74.26	-11.5%
GULF COAST 3% FUEL OIL BA	VZ	29	30.71	-7.0%	12.39	130.6%	33	49.13	-32.6%
GULF COAST GASOLINE CLNDR	GS	0	9.52	-100.0%	0	-	7	28.72	-76.0%
GULF COAST JET FUEL CLNDR	GE	8	21.71	-64.5%	1.74	343.6%	7	14.5	-51.3%
GULF COAST JET VS NYM 2 H	ME	1,596	1,293.81	23.4%	1,506.91	5.9%	1,564	1,065.74	46.8%
GULF COAST NO.6 FUEL OIL	MF	2,651	2,875	-7.8%	2,464.39	7.6%	2,731	3,207.63	-14.9%
GULF COAST NO.6 FUEL OIL	MG	19	42.81	-55.5%	6.52	192.1%	32	69.29	-54.3%
GULF COAST ULSD CALENDAR	LY	37	24.81	49.3%	49.22	-24.7%	43	34.44	24.6%
GULF COAST ULSD CRACK SPR	GY	0	7.14	-100.0%	6.52	-100.0%	33	15.65	108.1%
HEATING OIL BALMO CLNDR S	1G	0	0	-	0.65	-100.0%	2	7.17	-75.3%
HEATING OIL CRCK SPRD BAL	1H	0	0	-	0	-	0	0	-
HEATING OIL PHY	HOL	0	0	-	0	-	0	0	-
HEATING OIL VS ICE GASOIL	HA	0	0	-	0	-	0	0	-
HENRY HUB BASIS SWAP	HB	326	1,394.86	-76.6%	835.09	-61.0%	960	584.46	64.3%
HENRY HUB INDEX SWAP FUTU	IN	221	736.76	-70.0%	551.35	-59.9%	869	439.06	98.0%
HENRY HUB SWAP	NN	15,026	17,327.76	-13.3%	16,552.57	-9.2%	19,942	21,070.38	-5.4%
HENRY HUB SWING FUTURE	SN	0	0	-	0	-	2	4.74	-67.6%
HOUSTON SHIP CHANNEL BASI	NH	100	55.48	80.3%	69.39	44.1%	150	191.68	-21.7%
HOUSTON SHIP CHANNEL INDE	IP	0	0	-	0	-	1	0.71	38.3%
HUSTN SHIP CHNL PIPE SWP	XJ	0	0	-	0	-	0	16.1	-100.0%
ICE BRENT DUBAI SWAP	DB	381	42.86	788.7%	4.35	8659.8%	43	49.57	-13.4%
IN DELIVERY MONTH EUA	6T	5	199.24	-97.6%	0	-	139	413.45	-66.3%
INDIANA MISO	FAD	0	0	-	0	-	0	0	-
INDIANA MISO	FDM	0	0	-	0	-	0	0	-
INDIANA MISO	FTD	0	0	-	0	-	0	0	-

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INDIANA MISO	FTM	0	0	-	0	-	0	0	-
INDIANA MISO	PDD	0	0	-	0	-	1	0	-
INDIANA MISO	PDM	0	0	-	0	-	0	8.85	-100.0%
INDIANA MISO	PTD	0	0	-	0	-	0	0	-
INDIANA MISO	PTM	0	0	-	0	-	0	0	-
INDONESIAN COAL	MCC	1	8.1	-91.2%	1.52	-53.1%	1	7.13	-83.7%
ISO NEW ENGLAND OFF-PEAK	KI	0	0	-	0	-	0	0	-
ISO NEW ENGLAND PK LMP	NI	0	0	-	0	-	0	0.08	33.8%
JAPAN C&F NAPHTHA CRACK S	JB	18	15.9	16.2%	28.57	-35.3%	20	12.79	57.6%
JAPAN C&F NAPHTHA SWAP	JA	57	49.71	15.3%	80.43	-28.7%	60	46.55	28.2%
JAPAN NAPHTHA BALMO SWAP	E6	0	0.24	-100.0%	3.26	-100.0%	2	2	-1.9%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	1	0	-	1.96	-63.5%	1	1.1	-17.5%
JET BARGES VS ICE GASOIL	JR	0	0	-	0	-	0	0.06	96.3%
JET CIF NWE VS ICE	JC	1	2.14	-44.4%	2.7	-55.8%	4	5.04	-17.6%
JET FUEL BRG FOB RDM VS I	9Q	0	1.43	-100.0%	0	-	0	0.16	-93.3%
JET FUEL CRG CIF NEW VS I	6X	0	1.43	-100.0%	0	-	0	0.19	-14.6%
JET FUEL UP-DOWN BALMO CL	1M	256	198.52	29.0%	327.17	-21.7%	182	152.02	20.0%
LA CARB DIESEL (OPIS)	LX	0	0	-	0	-	0	0.92	-100.0%
LA CARB DIESEL (OPIS) SWA	KL	11	27.38	-60.9%	54.13	-80.2%	35	30.3	14.4%
LA CARBOB GASOLINE(OPIS)S	JL	2	20.24	-88.2%	14.13	-83.1%	31	23.52	33.9%
LA JET FUEL VS NYM NO 2 H	MQ	0	2.38	-100.0%	1.09	-100.0%	4	2.13	98.3%
LA JET (OPIS) SWAP	JS	85	40.48	108.8%	158.26	-46.6%	97	42.77	127.5%
LLS (ARGUS) CALENDAR SWAP	XA	0	0	-	0	-	0	0	-
LLS (ARGUS) VS WTI SWAP	WJ	203	799.33	-74.5%	346.74	-41.3%	319	435.4	-26.8%
MARS (ARGUS) VS WTI SWAP	YX	129	376.29	-65.8%	47.39	171.3%	195	292.73	-33.3%
MARS (ARGUS) VS WTI TRD M	YV	576	34.29	1581.1%	876.65	-34.3%	524	67.23	679.0%
MARS BLEND CRUDE OIL	MB	21	0	-	24.35	-12.0%	85	0	-
MCCLOSKEY ARA ARGS COAL	MTF	5,650	13,751.14	-58.9%	4,379.39	29.0%	8,072	8,425.86	-4.2%
MCCLOSKEY RCH BAY COAL	MFF	506	1,499.19	-66.3%	470	7.6%	833	1,122.24	-25.8%
MGF FUT	MGF	0	2.86	-100.0%	0	-	1	0.34	55.7%
MGN1 SWAP FUT	MGN	15	7.19	113.2%	3.26	370.2%	7	7.52	-4.3%
MICHCON NG INDEX SWAP	Y8	0	0	-	0	-	10	0	-
MICHIGAN BASIS	NF	266	0	-	63.26	320.6%	118	25.91	356.5%
MICHIGAN MISO	HMO	0	0	-	0	-	675	480	40.7%
MICHIGAN MISO	HMW	0	0	-	0	-	38	26.86	42.6%
MINI GAS EUROBOB OXY NWE ARGS BALM	MEB	20	9.38	108.1%	37.35	-47.7%	20	13.79	47.6%

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Energy Futures									
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	58	14.9	289.8%	4.35	1236.2%	12	18.98	-38.2%
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	106	20.48	417.2%	80.22	32.0%	63	34.65	80.5%
MJB FUT	MJB	0	0	-	0	-	0	0.04	-100.0%
MJC FUT	MJC	3	2.38	20.0%	6.26	-54.4%	4	3.08	41.6%
MNC FUT	MNC	176	228.67	-22.9%	161.26	9.3%	189	201.2	-6.2%
MONT BELVIEU ETHANE 5 DECIMAL	C0	4,028	474.62	748.6%	2,214.04	81.9%	2,161	366.58	489.5%
MONT BELVIEU ETHANE OPIS BALMO	8C	11	0	-	7.17	52.7%	6	10.93	-49.4%
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	5,656	3,525.33	60.4%	6,069.7	-6.8%	5,428	2,437.12	122.7%
MONT BELVIEU LDH PROPANE OPIS BALM	8O	43	27.38	57.6%	37.87	13.9%	41	31.14	30.7%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	348	239.1	45.6%	309.35	12.6%	397	256.64	54.8%
MONT BELVIEU NATURAL GASOLINE BALM	R0	4	10	-64.3%	10.91	-67.3%	9	16.44	-44.1%
MONT BELVIEU NORMAL BUTANE 5 DECIM	D0	2,033	1,325.1	53.4%	1,249.48	62.7%	1,238	828.39	49.5%
MONT BELVIEU NORMAL BUTANE BALMO	8J	12	21.71	-44.3%	24.61	-50.8%	31	21.44	43.0%
NAT GAS BASIS SWAP	SGW	0	0	-	0	-	0	0.16	-100.0%
NAT GAS BASIS SWAP	TZ6	118	97.05	21.7%	287.96	-59.0%	170	20.69	721.0%
NATURAL GAS	XSC	0	0	-	0	-	0	0	-
NATURAL GAS FIXED PRICE SWAP FUTURE	CFS	0	0	-	0	-	0	13.5	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	DSF	0	0	-	0	-	0	25.5	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	MFS	0	0	-	0	-	0	5.79	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	PFS	0	0	-	0	-	0	1.96	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	WFS	0	0	-	0	-	0	2.26	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	Z5P	0	0	-	0	-	0	1.77	-100.0%
NATURAL GAS FIXED PRICE SWAP FUTURE	ZTS	0	0	-	0	-	0	0.33	-100.0%
NATURAL GAS INDEX	TZI	0	0	-	0	-	35	0	-
NATURAL GAS PEN SWP	NP	3,670	5,167.62	-29.0%	5,079.96	-27.7%	5,177	8,695.84	-40.5%
NEPOOL CNCTCT 5MW D AH O	P3	0	0	-	0	-	63	0	-
NEPOOL CONECTIC 5MW D AH	P2	0	0	-	0	-	3	0	-
NEPOOL INTR HUB 5MW D AH	H2	0	1,120	-100.0%	12,604.87	-100.0%	2,405	1,261.42	90.7%
NEPOOL INTR HUB 5MW D AH	U6	0	107.38	-100.0%	726.17	-100.0%	171	80.59	112.8%
NEPOOL NE MASS 5MW D AH O	P8	0	0	-	0	-	0	15.49	-100.0%
NEPOOL NE MASS 5MW D AH P	P7	0	0	-	0	-	3	5.47	-38.1%
NEPOOL NEW HAMP 5MW D AH	U2	0	0	-	0	-	0	0	-
NEPOOL NEW HAMP 5MW D AH	U3	0	0	-	0	-	0	0	-
NEPOOL RHD ISLD 5MW D AH	U4	0	74.05	-100.0%	0	-	0	43.75	-100.0%
NEPOOL RHODE IL 5MW D AH	U5	0	1,120	-100.0%	0	-	0	432.82	-100.0%
NEPOOL SE MASS 5MW D AH O	P5	0	0	-	0	-	0	0	-

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Energy Futures									
NEPOOL SE MASS 5MW D AH P	P4	0	0	-	0	-	0	0	-
NEPOOL W CNT MASS 5MW D A	L9	0	0	-	0	-	21	175.37	-87.9%
NEPOOL W CNTR M 5MW D AH	R6	0	0	-	0	-	9	6.72	32.7%
NEW ENGLAND HUB PEAK DAIL	CE	0	0	-	0	-	0	0	-
NEW YORK ETHANOL SWAP	EZ	72	29.76	140.8%	35.87	99.8%	72	47.71	51.2%
NEW YORK HUB ZONE G PEAK	GN	0	0	-	0	-	0	0	-
NEW YORK HUB ZONE J PEAK	JN	0	0	-	0	-	0	0	-
NGPL MID-CONTINENT	NL	133	173.81	-23.5%	52.52	153.2%	155	199.95	-22.3%
NGPL MIDCONTINENT INDEX	IW	21	0	-	0	-	41	1.19	3318.3%
NGPL MIDCONTINENT SWING S	PX	0	0	-	0	-	3	0	-
NGPL TEX/OK	PD	167	212.29	-21.5%	86.09	93.6%	149	333.11	-55.4%
NGPL TEXOK INDEX	OI	0	0	-	13.04	-100.0%	2	4.53	-57.9%
N ILLINOIS HUB DAILY	UD	0	0	-	0	-	0	0	-
N ILLINOIS HUB MTHLY	UM	0	0	-	0	-	0	0.28	-100.0%
NO 2 UP-DOWN SPREAD CALEN	UT	0	4.76	-100.0%	0	-	14	15.94	-15.0%
NORTHERN NATURAL GAS DEMAR	PE	0	60.38	-100.0%	25.13	-100.0%	11	23.37	-50.8%
NORTHERN NATURAL GAS VENTU	PF	7	7.43	-10.3%	9.74	-31.5%	39	22.62	72.9%
NORTHERN ILLINOIS OFF-PEA	UO	0	0	-	0	-	0	0.4	-100.0%
NORTHWEST ROCKIES BASIS S	NR	481	673.33	-28.6%	339.7	41.5%	771	537.3	43.5%
N ROCKIES PIPE SWAP	XR	0	0	-	0	-	0	3.92	-100.0%
NY1% VS GC SPREAD SWAP	VR	131	82.33	59.4%	98.91	32.7%	111	109.28	1.8%
NY 2.2% FUEL OIL (PLATTS	Y3	0	4.76	-100.0%	3.48	-100.0%	3	3.87	-33.2%
NY 3.0% FUEL OIL (PLATTS	H1	1	35.71	-96.7%	13.04	-90.9%	8	20.73	-61.7%
NY HARBOR 1% FUEL OIL BAL	VK	0	3	-100.0%	3.09	-100.0%	1	2.1	-74.5%
NY HARBOR HEAT OIL SWP	MP	74	233.57	-68.2%	77.74	-4.4%	115	212.5	-45.7%
NY HARBOR LOW SULPUR GAS 1000MBBL	NLS	5	0	-	13.26	-64.1%	26	15.98	64.1%
NY HARBOR RESIDUAL FUEL 1	MM	175	181.19	-3.5%	134.7	29.8%	165	245.38	-32.6%
NY HARBOR RESIDUAL FUEL C	ML	0	0	-	0	-	0	0.4	-100.0%
NYH NO 2 CRACK SPREAD CAL	HK	18	80.67	-77.7%	131.96	-86.4%	80	123.39	-35.3%
NY H OIL PLATTS VS NYMEX	YH	0	0	-	0	-	0	3.86	-100.0%
NYISO A	KA	0	0	-	0	-	0	3.88	-100.0%
NYISO A OFF-PEAK	KB	0	0	-	0	-	0	1.74	-100.0%
NYISO CAPACITY	LHV	0	0	-	2.35	-100.0%	1	0	-
NYISO CAPACITY	NNC	14	14.48	-1.3%	3.91	265.1%	9	14.72	-39.7%
NYISO CAPACITY	NRS	4	12.86	-68.9%	4.22	-5.2%	11	20.43	-46.6%
NYISO G	KG	0	7.14	-100.0%	0	-	0	1.86	-100.0%

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Energy Futures									
NYISO G OFF-PEAK	KH	0	1.9	-100.0%	0	-	0	0.75	-100.0%
NYISO J	KJ	0	6.05	-100.0%	0	-	1	12.81	-92.9%
NYISO J OFF-PEAK	KK	0	1.9	-100.0%	0	-	0	2.33	-81.8%
NYISO ZONE A 5MW D AH O P	K4	0	2,721.52	-100.0%	344.57	-100.0%	1,266	1,712	-26.0%
NYISO ZONE A 5MW D AH PK	K3	0	386.71	-100.0%	128.7	-100.0%	19	76.37	-75.1%
NYISO ZONE C 5MW D AH O P	A3	0	0	-	0	-	287	0	-
NYISO ZONE C 5MW D AH PK	Q5	0	0	-	0	-	8	0	-
NYISO ZONE G 5MW D AH O P	D2	0	1,963.43	-100.0%	893.3	-100.0%	2,035	1,013	100.9%
NYISO ZONE G 5MW D AH PK	T3	60	267.86	-77.4%	231.91	-73.9%	168	140.19	19.6%
NYISO ZONE J 5MW D AH O P	D4	445	0	-	0	-	594	252.47	135.3%
NYISO ZONE J 5MW D AH PK	D3	85	0	-	36.52	132.6%	55	37.47	46.7%
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	0	0	-	0	-	0	6.9	-100.0%
NYMEX ALUMINUM FUTURES	AN	0	0	-	0	-	0	0	-
NYMEX ULSD VS NYMEX HO	UY	0	0	-	0	-	0	4.7	-100.0%
NY ULSD (ARGUS) VS HEATING OIL	7Y	157	149.14	5.4%	50.7	210.0%	39	130.95	-70.1%
ONEOK OKLAHOMA NG BASIS	8X	0	0	-	5.22	-100.0%	6	11.82	-52.3%
ONTARIO POWER SWAPS	OFD	0	0	-	0	-	1	0	-
ONTARIO POWER SWAPS	OFM	0	0	-	0	-	20	631.84	-96.9%
ONTARIO POWER SWAPS	OPD	1	2.86	-50.0%	4.78	-70.1%	2	1.4	45.2%
ONTARIO POWER SWAPS	OPM	0	0	-	0	-	2	35.53	-93.4%
PANHANDLE BASIS SWAP FUTU	PH	399	482.33	-17.2%	439.91	-9.2%	413	520.98	-20.7%
PANHANDLE INDEX SWAP FUTU	IV	47	11.81	300.0%	0	-	18	10.43	76.2%
PANHANDLE PIPE SWAP	XH	0	0	-	0	-	0	1.24	-100.0%
PERMIAN BASIS SWAP	PM	455	167.33	171.7%	114.74	296.2%	203	145.73	39.4%
PETROCHEMICALS	22	1	3.48	-67.1%	1.09	5.1%	2	1.59	39.5%
PETROCHEMICALS	32	6	3.81	46.3%	1.65	237.2%	3	2.43	16.7%
PETROCHEMICALS	8I	27	12.33	117.0%	8.26	224.0%	10	20.64	-50.8%
PETROCHEMICALS	91	7	0.67	892.8%	6.3	5.0%	8	1.41	465.2%
PETROCHEMICALS	HPE	0	0	-	0	-	0	0.23	10.8%
PETROCHEMICALS	LPE	0	0	-	0	-	0	0.3	-100.0%
PETROCHEMICALS	MAC	0	0	-	0	-	1	0	-
PETROCHEMICALS	MAE	0	0.48	-100.0%	1.3	-100.0%	2	1.15	77.7%
PETROCHEMICALS	MAS	1	0.71	100.0%	0.87	64.3%	5	1.4	262.0%
PETROCHEMICALS	MBE	212	156.19	35.5%	123.48	71.4%	141	89.84	57.4%
PETROCHEMICALS	MNB	87	62.67	39.5%	148.87	-41.3%	99	63.07	56.8%
PETRO CRCKS & SPRDS ASIA	STI	0	7.14	-100.0%	0	-	6	4.2	32.4%

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Energy Futures									
PETRO CRCKS & SPRDS ASIA	STR	0	0	-	0	-	0	3	-88.7%
PETRO CRCKS & SPRDS ASIA	STS	0	2.38	-100.0%	3.48	-100.0%	0	1.26	-66.3%
PETRO CRCKS & SPRDS NA	CRB	2	0.71	166.7%	3.74	-49.1%	5	15.19	-63.8%
PETRO CRCKS & SPRDS NA	EXR	83	57.24	44.7%	60.22	37.5%	68	53.4	27.2%
PETRO CRCKS & SPRDS NA	FOC	60	7.14	733.3%	76.3	-22.0%	48	32.21	49.5%
PETRO CRCKS & SPRDS NA	GBB	27	0	-	15.87	69.5%	11	0.2	5496.3%
PETRO CRCKS & SPRDS NA	GCC	6	0	-	4.35	36.9%	9	2.77	215.5%
PETRO CRCKS & SPRDS NA	GCI	62	42.24	47.2%	68.3	-9.0%	50	47.39	5.1%
PETRO CRCKS & SPRDS NA	GCM	0	0	-	0.43	-100.0%	0	0	-
PETRO CRCKS & SPRDS NA	GCU	249	408.81	-39.0%	287.74	-13.3%	340	529.97	-35.9%
PETRO CRCKS & SPRDS NA	GFC	0	0	-	1.09	-100.0%	1	0.4	72.7%
PETRO CRCKS & SPRDS NA	HOB	95	106.14	-10.5%	123.78	-23.3%	182	153.3	18.8%
PETRO CRCKS & SPRDS NA	KSD	0	0	-	0	-	0	1.54	-100.0%
PETRO CRCKS & SPRDS NA	MFR	0	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS NA	NFG	0	0	-	11.65	-100.0%	4	0.79	427.4%
PETRO CRCKS & SPRDS NA	NYF	1	14.29	-95.0%	13.04	-94.5%	3	9.09	-71.5%
PETRO CRCKS & SPRDS NA	NYH	0	0	-	0	-	2	0	-
PETRO CRCKS & SPRDS NA	RBB	581	280.48	107.1%	456.09	27.4%	469	495.57	-5.3%
PETRO CRCKS & SPRDS NA	RVG	562	0	-	619.43	-9.3%	404	24.92	1522.0%
PETRO CRCKS & SPRDS NA	SF3	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	1NB	74	83.57	-12.0%	81.83	-10.1%	81	79.57	2.0%
PETRO CRK&SPRD EURO	1ND	0	0	-	0	-	0	0.2	-100.0%
PETRO CRK&SPRD EURO	43	13	13.33	-2.1%	12.57	3.8%	8	14.77	-44.9%
PETRO CRK&SPRD EURO	BFR	0	0	-	0	-	0	0.67	-100.0%
PETRO CRK&SPRD EURO	BOB	118	108.43	8.6%	73.65	59.8%	96	79.89	20.5%
PETRO CRK&SPRD EURO	EOB	0	1.38	-100.0%	0	-	0	1.8	-73.3%
PETRO CRK&SPRD EURO	EPN	14	3.38	307.0%	15.57	-11.6%	12	2.29	409.4%
PETRO CRK&SPRD EURO	EVC	100	27.67	259.9%	64.74	53.8%	72	64.91	10.5%
PETRO CRK&SPRD EURO	FBT	0	3.81	-100.0%	0.87	-100.0%	3	3.44	-26.1%
PETRO CRK&SPRD EURO	FVB	0	0	-	0	-	0	0.12	-100.0%
PETRO CRK&SPRD EURO	GCB	0	0	-	1.09	-100.0%	4	4.58	-9.3%
PETRO CRK&SPRD EURO	GOC	1	2.29	-37.5%	0	-	1	2.66	-80.3%
PETRO CRK&SPRD EURO	LSU	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	MGB	0	0	-	0	-	0	1.72	-100.0%
PETRO CRK&SPRD EURO	MUD	4	4.81	-13.9%	13.96	-70.3%	6	3.78	61.1%
PETRO CRK&SPRD EURO	NBB	0	0	-	2.39	-80.1%	1	0.22	349.5%

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Energy Futures									
PETRO CRK&SPRD EURO	NOB	40	13.76	190.7%	27.39	46.0%	23	9.47	139.6%
PETRO CRK&SPRD EURO	SFB	0	0	-	0	-	1	0.06	926.1%
PETRO CRK&SPRD EURO	SFC	0	0	-	0	-	0	0	-
PETROLEUM PRODUCTS	D44	0	0	-	0	-	0	0.13	-100.0%
PETROLEUM PRODUCTS	D45	0	1.43	-100.0%	0	-	0	0.23	-100.0%
PETROLEUM PRODUCTS	D46	0	0	-	0	-	0	0	-
PETROLEUM PRODUCTS	D64	0	0	-	0	-	0	0.83	-100.0%
PETROLEUM PRODUCTS	D65	0	0	-	0	-	0	0.55	-100.0%
PETROLEUM PRODUCTS	EWB	0	0	-	0	-	0	0.1	-100.0%
PETROLEUM PRODUCTS	EWG	76	0	-	97.09	-22.0%	31	0.07	43783.4%
PETROLEUM PRODUCTS	MBS	0	0	-	0.87	-100.0%	3	0	-
PETROLEUM PRODUCTS	MHE	0	0	-	0	-	0	0	-
PETROLEUM PRODUCTS	MPE	0	0	-	0	-	7	0	-
PETROLEUM PRODUCTS ASIA	E6M	2	3.62	-47.4%	0	-	2	3.41	-27.5%
PETROLEUM PRODUCTS ASIA	MJN	40	51.9	-22.4%	49.13	-18.0%	59	75.59	-22.4%
PETRO OUTRIGHT EURO	0A	0	0	-	0	-	0	0.36	-100.0%
PETRO OUTRIGHT EURO	0B	0	7.14	-100.0%	2.17	-100.0%	7	4.25	62.0%
PETRO OUTRIGHT EURO	0C	2	4.76	-60.0%	2.39	-20.3%	1	0.84	26.3%
PETRO OUTRIGHT EURO	0D	110	272.9	-59.8%	132	-16.8%	185	206.77	-10.5%
PETRO OUTRIGHT EURO	0E	63	24.29	160.0%	43	46.8%	43	24.09	80.0%
PETRO OUTRIGHT EURO	0F	63	50.14	26.5%	59.52	6.6%	57	44.93	26.0%
PETRO OUTRIGHT EURO	1T	0	0	-	0	-	0	0.36	-70.3%
PETRO OUTRIGHT EURO	33	3	1.43	100.0%	0	-	1	2.44	-39.6%
PETRO OUTRIGHT EURO	5L	3	3.33	0.0%	2.83	17.9%	9	5.32	60.4%
PETRO OUTRIGHT EURO	63	14	3.71	265.4%	6.74	101.4%	7	4.92	41.6%
PETRO OUTRIGHT EURO	6L	0	0	-	0	-	0	0.06	-100.0%
PETRO OUTRIGHT EURO	7I	5	3	73.0%	0.74	602.3%	7	8.62	-14.1%
PETRO OUTRIGHT EURO	7P	0	0	-	0	-	0	0.16	-100.0%
PETRO OUTRIGHT EURO	7R	14	8.71	63.9%	9.04	58.0%	13	12.44	2.8%
PETRO OUTRIGHT EURO	88	0	1.43	-100.0%	0	-	0	1.21	-75.9%
PETRO OUTRIGHT EURO	CGB	0	0	-	0	-	0	0.12	-73.3%
PETRO OUTRIGHT EURO	CPB	2	1.43	60.0%	25.61	-91.1%	5	2	148.9%
PETRO OUTRIGHT EURO	EFF	0	0	-	2.39	-100.0%	2	0.67	229.5%
PETRO OUTRIGHT EURO	EFM	0	0.86	-100.0%	1.09	-100.0%	3	1.8	88.3%
PETRO OUTRIGHT EURO	ENS	3	1.95	29.3%	3.04	-17.1%	6	2.78	113.5%
PETRO OUTRIGHT EURO	EWN	8	3.33	150.0%	9.96	-16.3%	9	4.1	112.0%

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Energy Futures									
PETRO OUTRIGHT EURO	FBD	0	0.48	-100.0%	0	-	0	0.48	-77.9%
PETRO OUTRIGHT EURO	MBB	0	1.9	-100.0%	0	-	0	0.97	-54.1%
PETRO OUTRIGHT EURO	MBN	95	67.14	41.1%	93.91	0.9%	72	53.79	34.5%
PETRO OUTRIGHT EURO	SMU	0	0	-	8.7	-100.0%	1	2.37	-46.5%
PETRO OUTRIGHT EURO	T0	2	0	-	0	-	2	7.89	-71.9%
PETRO OUTRIGHT EURO	ULB	0	0	-	0	-	3	6.13	-57.7%
PETRO OUTRIGHT EURO	V0	0	23.33	-100.0%	0	-	0	11.37	-100.0%
PETRO OUTRIGHT EURO	W0	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	X0	7	0	-	0	-	1	2.76	-71.2%
PETRO OUTRIGHT EURO	Y0	0	0	-	0	-	0	0.4	-100.0%
PETRO OUTRIGHT NA	FCB	10	10.67	-6.3%	2.78	259.4%	7	12.18	-46.1%
PETRO OUTRIGHT NA	FOB	0	0	-	0	-	0	0.04	-100.0%
PETRO OUTRIGHT NA	FOM	0	0	-	0	-	0	0.25	-93.5%
PETRO OUTRIGHT NA	GBA	0	0	-	0	-	0	0	-
PETRO OUTRIGHT NA	GUD	0	0	-	0	-	0	0	-
PETRO OUTRIGHT NA	JE	0	0	-	0	-	2	2.23	4.0%
PETRO OUTRIGHT NA	JET	665	104.76	534.3%	330	101.4%	191	66.82	186.1%
PETRO OUTRIGHT NA	MBL	3	0.48	560.0%	0	-	1	2.95	-58.0%
PETRO OUTRIGHT NA	MEN	19	24.57	-23.8%	24.7	-24.2%	31	30.68	0.5%
PETRO OUTRIGHT NA	MEO	486	358	35.8%	458.91	5.9%	482	397.09	21.4%
PETRO OUTRIGHT NA	MFD	3	5.48	-46.1%	1.96	50.9%	5	3.59	32.8%
PETRO OUTRIGHT NA	MMF	5	10	-52.4%	3.7	28.8%	7	7.66	-13.8%
PETRO OUTRIGHT NA	NYT	0	0	-	0	-	1	0.1	435.5%
PETRO OUTRIGHT NA	XER	0	0	-	0	-	0	0.36	-100.0%
PJM AD HUB 5MW REAL TIME	V3	7,779	40,059.33	-80.6%	814.61	854.9%	6,331	6,568.19	-3.6%
PJM AD HUB 5MW REAL TIME	Z9	293	1,371.38	-78.6%	346.96	-15.6%	503	442.59	13.5%
PJM AECO DA OFF-PEAK	X1	0	0	-	0	-	0	0	-
PJM AECO DA PEAK	Y1	0	0	-	0	-	0	0.52	-100.0%
PJM APS ZONE DA OFF-PEAK	W4	0	0	-	0	-	0	0	-
PJM APS ZONE DA PEAK	S4	0	0	-	0	-	0	0	-
PJM ATSI ELEC	MOD	286	0	-	0	-	32	92.49	-65.6%
PJM ATSI ELEC	MPD	15	0	-	0	-	2	5.04	-66.9%
PJM BGE DA OFF-PEAK	R3	0	0	-	0	-	124	0	-
PJM BGE DA PEAK	E3	0	0	-	0	-	7	0	-
PJM COMED 5MW D AH O PK	D9	2,229	1,310.95	70.0%	0	-	1,362	341.68	298.7%
PJM COMED 5MW D AH PK	D8	151	70.95	113.4%	0	-	78	28.26	174.3%

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Energy Futures									
PJM DAILY	JD	0	0	-	0	-	7	0	-
PJM DAYTON DA OFF-PEAK	R7	286	2,240	-87.2%	0	-	144	941.93	-84.7%
PJM DAYTON DA PEAK	D7	15	121.43	-87.6%	298.83	-95.0%	116	65.2	78.1%
PJM DUQUESNE 5MW D AH PK	D5	0	0	-	0	-	0	0	-
PJM DUQUS 5MW D AH O PK	D6	0	0	-	0	-	0	0	-
PJM JCPL DA OFF-PEAK	F2	0	0	-	0	-	0	60.71	-100.0%
PJM JCPL DA PEAK	J2	0	0	-	0	-	0	2.57	-100.0%
PJM NI HUB 5MW REAL TIME	B3	455	762.62	-40.4%	657.65	-30.9%	353	274.42	28.5%
PJM NI HUB 5MW REAL TIME	B6	8,134	44,457.9	-81.7%	15,902.61	-48.9%	8,074	7,427.85	8.7%
PJM NILL DA OFF-PEAK	L3	2,394	11,705.57	-79.5%	12,951.26	-81.5%	4,631	2,003.33	131.2%
PJM NILL DA PEAK	N3	163	438.05	-62.9%	644.91	-74.8%	230	93.74	145.3%
PJM OFF-PEAK LMP SWAP FUT	JP	0	1.52	-100.0%	0	-	1	7.37	-89.9%
PJM PECO ZONE5MW PEAK CAL MO DAY A	4N	0	0	-	0	-	0	2.57	-100.0%
PJM PEPKO DA OFF-PEAK	Q8	0	0	-	0	-	0	29.41	-100.0%
PJM PPL DA OFF-PEAK	F5	0	0	-	0	-	0	241.71	-100.0%
PJM PPL DA PEAK	L5	0	0	-	0	-	0	13.1	-100.0%
PJM PSEG DA OFF-PEAK	W6	0	0	-	0	-	867	7.75	11087.1%
PJM PSEG DA PEAK	L6	0	0	-	0	-	27	0.43	6106.1%
PJM WES HUB PEAK LMP 50 M	4S	0	0	-	0	-	0	0	-
PJM WESTH DA OFF-PEAK	E4	0	1,120	-100.0%	0	-	4,365	3,192.55	36.7%
PJM WESTHDA PEAK	J4	25	60.71	-58.8%	110.87	-77.5%	242	166.56	45.1%
PJM WESTH RT OFF-PEAK	N9	12,423	40,772.9	-69.5%	6,286.09	97.6%	30,868	14,350.82	115.1%
PJM WESTH RT PEAK	L1	972	3,244.52	-70.0%	3,271.26	-70.3%	2,884	992.34	190.6%
PLASTICS	PGP	8	36.76	-78.8%	26.61	-70.7%	15	41.8	-63.2%
PREMIUM UNLD 10P FOB MED	3G	8	5.48	46.1%	11.22	-28.7%	14	13.4	1.9%
PREMIUM UNLEAD 10PPM FOB	8G	0	1.9	-87.5%	0.43	-45.2%	2	2.76	-43.8%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0	-	0	-	0	0.33	-88.9%
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	0	0	-	1.3	-100.0%	1	1.34	7.5%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	102	4.76	2050.0%	30.22	238.8%	28	9.93	184.8%
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	617	693.52	-11.0%	400.17	54.3%	492	358.93	37.1%
RBOB CALENDAR SWAP	RL	361	158.81	127.5%	468.52	-22.9%	318	336.13	-5.3%
RBOB CRACK SPREAD	RM	57	85.24	-33.0%	64.35	-11.2%	69	50.57	35.7%
RBOB CRACK SPREAD BALMO S	1E	14	0	-	1.09	1214.2%	2	0.12	1461.5%
RBOB GASOLINE BALMO CLNDR	1D	33	21	57.1%	65	-49.2%	36	51.86	-31.1%
RBOB PHY	RBL	0	0	-	0	-	0	0	-
RBOB SPREAD (PLATTS) SWAP	RI	0	0	-	0	-	0	0.36	-100.0%

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Energy Futures									
RBOB UP-DOWN CALENDAR SWA	RV	0	299.05	-100.0%	0	-	49	482.61	-89.9%
RBOB VS HEATING OIL SWAP	RH	144	92.86	55.4%	26.09	453.1%	79	48.48	62.2%
ROCKIES KERN OPAL - NW IN	IR	0	0	-	0	-	6	7.43	-25.5%
SAN JUAN BASIS SWAP	NJ	431	55.24	679.6%	264.7	62.7%	320	117.92	171.2%
SAN JUAN PIPE SWAP	XX	0	0	-	0	-	0	0	-
SINGAPORE 180CST BALMO	BS	2	0.95	160.0%	2.39	3.6%	3	1.81	42.9%
SINGAPORE 380CST BALMO	BT	10	1.19	712.0%	5.26	83.7%	7	5.02	40.3%
SINGAPORE 380CST FUEL OIL	SE	451	174.29	158.7%	484.57	-7.0%	350	250.97	39.4%
SINGAPORE FUEL 180CST CAL	UA	27	41.57	-34.8%	38.52	-29.7%	53	87.78	-39.2%
SINGAPORE FUEL OIL SPREAD	SD	31	8	283.9%	28.22	8.8%	27	22.56	20.6%
SINGAPORE GASOIL	MTB	10	13.43	-28.4%	7.7	25.0%	11	5.77	88.9%
SINGAPORE GASOIL	MTS	194	152.19	27.3%	237.65	-18.4%	178	119.77	48.9%
SINGAPORE GASOIL	STL	0	0	-	0	-	1	0.59	-10.8%
SINGAPORE GASOIL	STZ	0	0	-	0	-	1	0.99	-3.6%
SINGAPORE GASOIL BALMO	VU	7	2.38	194.0%	13.91	-49.7%	13	5.2	146.8%
SINGAPORE GASOIL CALENDAR	MSG	1	16.05	-91.1%	8.26	-82.7%	3	27.15	-88.9%
SINGAPORE GASOIL SWAP	SG	327	64.57	407.2%	321.22	1.9%	231	110.89	108.1%
SINGAPORE GASOIL VS ICE	GA	170	0.48	35549.3%	90.22	88.2%	99	23.72	316.0%
SINGAPORE JET KERO BALMO	BX	5	0	-	0	-	1	2.17	-62.0%
SINGAPORE JET KERO GASOIL	RK	56	3.57	1466.7%	53.26	5.1%	39	14.39	174.0%
SINGAPORE JET KEROSENE SW	KS	48	74.71	-35.6%	39.13	22.9%	30	64.68	-53.9%
SINGAPORE JET KERO VS. GASOIL BALMO	Z0	0	0	-	0	-	0	0.2	-100.0%
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	5	0	-	1.09	338.1%	16	14.3	8.9%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	430	241.38	78.0%	296.57	44.9%	329	317.86	3.6%
SINGAPORE NAPHTHA BALMO	KU	0	0	-	0	-	0	0	-
SINGAPORE NAPHTHA SWAP	SP	0	2.38	-100.0%	0	-	0	4.64	-100.0%
SING FUEL	MSD	1	0	-	0.22	228.6%	0	0.04	301.8%
SOCAL BASIS SWAP	NS	0	0	-	0	-	0	0.38	-100.0%
SOCAL PIPE SWAP	XN	13	0	-	0	-	31	1.93	1508.5%
SONAT BASIS SWAP FUTURE	SZ	0	11.81	-100.0%	0	-	2	58.17	-96.7%
SOUTHERN NAT LA NAT GAS	M8	0	0	-	3.91	-100.0%	3	16.92	-80.9%
SOUTH STAR TEX OKLHM KNS	8Z	21	39.86	-48.1%	0	-	10	28.68	-66.8%
Sumas Basis Swap	NK	31	127.81	-76.1%	20	52.9%	79	56.71	38.8%
SUMAS NAT GAS PLATTS FIXED PRICE	DVS	0	0	-	0	-	0	11.43	-100.0%
TC2 ROTTERDAM TO USAC 37K	TM	0	0	-	0	-	0	0.05	-100.0%
TC5 RAS TANURA TO YOKOHAM	TH	0	0	-	0	-	0	0.12	-33.1%

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Commodity		ADV SEP 2016	ADV SEP 2015	% CHG	ADV AUG 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Energy Futures									
TCO BASIS SWAP	TC	234	98.71	137.5%	360.65	-35.0%	162	155.65	4.1%
TCO NG INDEX SWAP	Q1	0	0	-	0	-	0	15.43	-100.0%
TENN 800 LEG NAT GAS INDE	L4	0	0	-	0	-	7	12.62	-46.1%
TENNESSEE 500 LEG BASIS S	NM	26	5.71	355.0%	15.65	66.1%	9	21.84	-60.5%
TENNESSEE 800 LEG NG BASI	6Z	0	0	-	31.74	-100.0%	8	15.45	-47.7%
TENNESSEE ZONE 0 BASIS SW	NQ	20	0	-	0	-	16	4.08	292.8%
Tetco ELA Basis	TE	0	47.24	-100.0%	0	-	0	5.38	-100.0%
TETCO M-3 INDEX	IX	3	110.48	-97.3%	26.09	-88.7%	43	43.73	-1.7%
Tetco STX Basis	TX	0	34.76	-100.0%	0	-	9	18.45	-53.8%
TEXAS EASTERN ZONE M-3 BA	NX	316	164.95	91.9%	466.74	-32.2%	387	99.24	290.0%
TEXAS GAS ZONE1 NG BASIS	9F	12	0	-	0	-	1	63.86	-97.9%
TRANSCO ZONE 1 NG BASIS	8E	0	0	-	0	-	0	1.45	-100.0%
Transco Zone 3 Basis	CZ	3	18.81	-84.3%	5.22	-43.4%	4	27.57	-84.8%
TRANSCO ZONE4 BASIS SWAP	TR	45	67.76	-33.7%	37.22	20.7%	95	299.94	-68.2%
TRANSCO ZONE 4 NAT GAS IN	B2	0	2.95	-100.0%	0	-	8	4.9	57.3%
TRANSCO ZONE 6 BASIS SWAP	NZ	163	140.67	15.9%	29.3	456.4%	55	42.16	31.6%
TRANSCO ZONE 6 INDEX	IT	18	0	-	5.22	235.9%	34	0.3	11352.1%
TRANSCO ZONE 6 PIPE SWAP	XZ4	0	0	-	0	-	0	0.48	-100.0%
UCM FUT	UCM	3	10.95	-73.9%	1.3	119.1%	2	2.28	-25.7%
ULSD 10PPM CIF MED BALMO	X7	0	0	-	0	-	0	0	-
ULSD 10PPM CIF MED SWAP	Z6	0	0	-	0	-	0	0	-
ULSD 10PPM CIF MED VS ICE	Z7	0	0	-	0.43	-89.1%	1	4.42	-80.3%
ULSD 10PPM CIF VS ICE GAS	7V	0	0	-	0	-	0	0.1	87.4%
ULSD UP-DOWN BALMO SWP	1L	421	62.14	577.8%	493.48	-14.6%	278	179.31	55.2%
UP DOWN GC ULSD VS NMX HO	LT	2,051	2,933.14	-30.1%	2,602.78	-21.2%	2,526	1,974.87	27.9%
USGC UNL 87 CRACK SPREAD	RU	0	0	-	0	-	1	14.03	-93.4%
VENTURA NAT GAS PLATTS FIXED PRICE	DVA	0	0	-	0	-	0	0.17	-100.0%
WAHA BASIS	NW	75	100.95	-25.8%	167.39	-55.2%	217	161.57	34.6%
WAHA INDEX SWAP FUTURE	IY	12	0	-	20.87	-43.4%	46	6.77	577.8%
WESTERN RAIL DELIVERY PRB	QP	28	71.9	-61.6%	30	-7.9%	46	103.64	-55.9%
WTI-BRENT BULLET SWAP	BY	0	0	-	0	-	0	0	-
WTI-BRENT CALENDAR SWAP	BK	458	1,376.43	-66.7%	531.78	-13.9%	572	1,097.31	-47.9%
WTI CALENDAR	CS	1,347	1,221.33	10.3%	1,032.74	30.4%	1,398	1,600.02	-12.6%
WTS (ARGUS) VS WTI SWAP	FF	425	59.52	614.7%	292.17	45.6%	122	240.85	-49.4%
WTS (ARGUS) VS WTI TRD MT	FH	101	20.48	394.2%	37.17	172.2%	57	76.89	-26.3%

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Energy Options									
1 MO GASOIL CAL SWAP SPR	GXA	0	0	-	0	-	0	0.4	-100.0%
APPALACHIAN COAL	6K	0	0	-	0	-	0	0.16	-100.0%
BRENT CALENDAR SWAP	BA	19	14.86	28.2%	26.09	-27.0%	62	605.34	-89.8%
BRENT OIL LAST DAY	BE	123	140.19	-12.5%	173.91	-29.5%	195	207.99	-6.4%
BRENT OIL LAST DAY	BZO	1,298	0	-	1,279.3	1.5%	809	2.85	28312.2%
BRENT OIL LAST DAY	OS	19	45.81	-58.0%	26.26	-26.7%	65	218.15	-70.3%
COAL API2 INDEX	CLA	133	446.43	-70.2%	131.52	1.3%	268	261.75	2.4%
COAL API2 INDEX	CQA	0	618.1	-100.0%	36.96	-100.0%	538	397.83	35.3%
COAL API2 INDEX	MTC	0	0	-	0	-	1	0.6	33.0%
COAL API4 INDEX	RLA	0	9.52	-100.0%	0	-	0	5.53	-95.2%
COAL API4 INDEX	RQA	2	10.71	-77.8%	0	-	7	2.37	207.9%
COAL SWAP	CPF	0	0.24	-100.0%	8.7	-100.0%	3	2.89	7.3%
COAL SWAP	RPF	48	20.95	127.3%	0	-	6	15.14	-62.0%
CRUDE OIL 1MO	WA	14,799	7,521.43	96.8%	11,124.91	33.0%	12,123	9,324.93	30.0%
CRUDE OIL APO	AO	1,626	1,477	10.1%	1,929.91	-15.8%	1,332	2,856.53	-53.4%
CRUDE OIL CALNDR STRIP	6F	0	0	-	0	-	0	0	-
CRUDE OIL OUTRIGHTS	AH	0	0	-	49.57	-100.0%	12	85.38	-85.8%
CRUDE OIL OUTRIGHTS	DBP	0	0	-	0	-	0	3.56	-100.0%
CRUDE OIL PHY	CD	200	30.95	546.2%	123.91	61.4%	171	70.75	142.1%
CRUDE OIL PHY	LC	138	395.62	-65.2%	551.52	-75.1%	1,514	1,924.91	-21.4%
CRUDE OIL PHY	LO	183,359	148,889	23.2%	173,698.57	5.6%	178,394	156,628.74	13.9%
CRUDE OIL PHY	LO1	150	158.71	-5.6%	468.7	-68.0%	259	200.65	29.3%
CRUDE OIL PHY	LO2	167	105.71	58.4%	160.35	4.4%	193	159.28	21.4%
CRUDE OIL PHY	LO3	137	57.29	139.1%	228.61	-40.1%	118	98.22	20.6%
CRUDE OIL PHY	LO4	282	123.62	128.2%	187.61	50.4%	209	119.77	74.8%
CRUDE OIL PHY	LO5	456	0	-	0	-	133	60.55	119.7%
DAILY CRUDE OIL	DNM	0	0	-	0	-	0	31.62	-100.0%
ELEC FINSETTLED	PML	1	0.19	574.9%	0.61	111.3%	1	0.15	772.1%
ELEC MISO PEAK	9T	0	0	-	0	-	14	10.04	36.0%
ELECTRICITY OFF PEAK	N9P	0	0	-	0	-	0	0	-
ETHANOL	CE1	0	0	-	0	-	0	0	-
ETHANOL	CE3	0	0	-	0	-	0	0	-
ETHANOL SWAP	CVR	505	462.76	9.0%	244.48	106.4%	291	288.51	0.7%
ETHANOL SWAP	GVR	26	71.43	-64.0%	0	-	15	15.55	-2.8%
EURO-DENOMINATED PETRO PROD	EFB	0	0	-	0	-	0	0	-
EURO-DENOMINATED PETRO PROD	NWE	0	0	-	0	-	0	0.06	-100.0%

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Energy Options									
EUROPEAN JET KEROSENE NWE (PLATTS)	30	0	0	-	0	-	0	0	-
GASOIL CRACK SPREAD AVG PRICE OPTIO	3U	0	0	-	0	-	0	0	-
GASOLINE	GCE	0	0	-	0	-	5	0.49	833.8%
HEATING OIL CRK SPD AVG PRICE OPTION	3W	14	0	-	0	-	2	0	-
HEATING OIL PHY	LB	1	8.38	-86.4%	30	-96.2%	18	24.53	-28.3%
HEATING OIL PHY	OH	1,732	1,891.67	-8.4%	1,900.48	-8.9%	2,520	2,397.86	5.1%
HENRY HUB FINANCIAL LAST	E7	117	42.05	178.4%	25.7	355.5%	97	93.52	4.1%
HO 1 MONTH CLNDR OPTIONS	FA	0	23.81	-100.0%	0	-	30	13.83	118.0%
HUSTN SHIP CHNL PIPE SWP	PK	0	0	-	0	-	0	14.72	-100.0%
LLS CRUDE OIL	WJO	0	0	-	26.09	-100.0%	62	16.13	284.9%
MCCLOSKEY ARA ARGS COAL	MTO	13	2.86	350.0%	0	-	49	35.55	37.9%
MCCLOSKEY RCH BAY COAL	MFO	0	32.14	-100.0%	0	-	13	7.41	70.3%
NATURAL GAS	G10	0	0	-	0	-	3	0	-
NATURAL GAS 12 M CSO FIN	G7	0	0	-	0	-	0	10.28	-100.0%
NATURAL GAS 1 M CSO FIN	G4	98	285.71	-65.8%	306.48	-68.1%	241	1,073.97	-77.5%
NATURAL GAS 2 M CSO FIN	G2	10	0	-	0	-	6	19.57	-67.5%
NATURAL GAS 3 M CSO FIN	G3	2,525	379.29	565.8%	759.78	232.4%	1,202	258.68	364.8%
NATURAL GAS 5 M CSO FIN	G5	0	0	-	0	-	6	10.67	-40.5%
NATURAL GAS 6 M CSO FIN	G6	0	0	-	0	-	22	185.38	-88.3%
NATURAL GAS OPTION ON CALENDAR STR	6J	0	57.14	-100.0%	114.35	-100.0%	85	51.46	64.6%
NATURAL GAS PHY	KD	1,393	835.71	66.7%	1,149.22	21.2%	1,527	1,072.45	42.3%
NATURAL GAS PHY	LN	90,721	60,911	48.9%	87,301.04	3.9%	91,523	77,448.58	18.2%
NATURAL GAS PHY	ON	9,858	12,290.9	-19.8%	11,790	-16.4%	12,925	11,975.07	7.9%
NATURAL GAS PHY	ON1	0	0	-	0.09	-100.0%	0	0	-
NATURAL GAS PHY	ON5	0	0	-	0	-	0	0.1	-100.0%
NG HH 3 MONTH CAL	IC	0	0	-	0	-	3	0	-
N ROCKIES PIPE SWAP	ZR	80	90.48	-11.6%	31.3	155.6%	31	25.41	23.1%
NY HARBOR HEAT OIL SWP	AT	212	435.52	-51.4%	220.04	-3.9%	274	655.77	-58.3%
NYISO ZONE G 5MW PEAK OPTIONS	9U	0	0	-	0	-	2	2.17	2.2%
NYMEX EUROPEAN GASOIL APO	F7	0	0	-	0	-	0	5.78	-100.0%
NYMEX EUROPEAN GASOIL OPT	F8	0	0.95	-100.0%	0	-	0	1.03	-100.0%
PETROCHEMICALS	4H	23	26.1	-13.0%	41.26	-44.9%	58	52.73	9.3%
PETROCHEMICALS	4I	0	0	-	0	-	0	0	-
PETROCHEMICALS	4J	51	0	-	0	-	29	7.27	301.6%
PETROCHEMICALS	4K	23	0	-	39.13	-41.6%	7	0	-
PETROCHEMICALS	CPR	0	0	-	0	-	3	0.06	4636.0%

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Energy Options									
PETRO OUTRIGHT EURO	8H	0	0	-	0	-	0	0.71	-100.0%
PGE CITYGATE PIPE SWAP	CW	0	0	-	0	-	0	0	-
PJM CALENDAR STRIP	6O	0	13.33	-100.0%	0	-	0	6.48	-100.0%
PJM ELECTRIC	6OO	0	0	-	0	-	0	0	-
PJM MONTHLY	JO	0	0	-	0	-	0	0	-
PJM WES HUB PEAK CAL MTH	6OA	0	0	-	7.39	-100.0%	3	0.79	294.9%
PJM WES HUB PEAK CAL MTH	JOA	0	0	-	0	-	54	0	-
PJM WES HUB PEAK LMP 50MW	PMA	0	0	-	317.43	-100.0%	49	0	-
RBOB 1MO CAL SPD OPTIONS	ZA	0	0	-	0	-	18	0	-
RBOB CALENDAR SWAP	RA	7	29.52	-75.8%	13.04	-45.2%	33	85.57	-61.4%
RBOB PHY	OB	1,424	805.67	76.7%	1,254.57	13.5%	1,823	1,374.66	32.6%
RBOB PHY	RF	0	0	-	0	-	0	21.5	-99.5%
ROTTERDAM 3.5%FUEL OIL CL	Q6	0	11.43	-100.0%	5.22	-100.0%	3	2.43	13.2%
SAN JUAN PIPE SWAP	PJ	34	34.67	-1.1%	66.78	-48.7%	45	20.13	125.2%
SHORT TERM	U11	0	9.52	-100.0%	28.26	-100.0%	12	13.87	-14.2%
SHORT TERM	U12	10	0	-	23.91	-60.2%	19	8.16	128.8%
SHORT TERM	U13	17	0	-	0	-	20	10.02	98.6%
SHORT TERM	U14	10	11.9	-20.0%	0	-	24	6.62	269.6%
SHORT TERM	U15	25	9.52	162.5%	27.17	-8.0%	17	10.87	52.1%
SHORT TERM	U22	19	19.05	0.0%	21.74	-12.4%	17	6.17	181.0%
SHORT TERM	U23	29	4.76	500.0%	17.39	64.3%	9	9.74	-8.8%
SHORT TERM	U24	0	13.33	-100.0%	17.39	-100.0%	9	8.32	13.2%
SHORT TERM	U25	0	0	-	13.04	-100.0%	3	3.95	-32.4%
SHORT TERM	U26	17	0	-	0	-	8	4.25	96.7%
SHORT TERM CRUDE OIL	C02	0	0	-	0	-	0	0	-
SHORT TERM NATURAL GAS	U01	0	34.52	-100.0%	4.35	-100.0%	18	7.33	143.6%
SHORT TERM NATURAL GAS	U02	12	7.86	51.5%	7.61	56.5%	19	23.77	-22.1%
SHORT TERM NATURAL GAS	U03	32	51.19	-37.2%	9.57	236.0%	9	12.25	-30.0%
SHORT TERM NATURAL GAS	U04	0	9.52	-100.0%	69.57	-100.0%	22	9.21	135.6%
SHORT TERM NATURAL GAS	U05	0	0	-	17.39	-100.0%	14	8.7	65.8%
SHORT TERM NATURAL GAS	U06	27	0	-	0	-	13	9.19	44.2%
SHORT TERM NATURAL GAS	U07	0	0	-	0	-	19	11.54	60.5%
SHORT TERM NATURAL GAS	U08	0	9.52	-100.0%	51.09	-100.0%	17	7.81	118.4%
SHORT TERM NATURAL GAS	U09	40	10.71	277.8%	26.09	55.2%	26	21.47	19.3%
SHORT TERM NATURAL GAS	U10	0	40.48	-100.0%	18.7	-100.0%	21	14.82	42.6%
SHORT TERM NATURAL GAS	U16	14	9.52	50.0%	0	-	19	11.96	59.7%

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Energy Options									
SHORT TERM NATURAL GAS	U17	0	0	-	7.61	-100.0%	5	7.85	-35.6%
SHORT TERM NATURAL GAS	U18	0	7.14	-100.0%	31.52	-100.0%	15	4.35	241.3%
SHORT TERM NATURAL GAS	U19	5	0	-	8.7	-45.2%	7	12.53	-41.7%
SHORT TERM NATURAL GAS	U20	17	0	-	0	-	7	6.84	6.8%
SHORT TERM NATURAL GAS	U21	5	7.14	-33.3%	0	-	4	9.29	-61.6%
SHORT TERM NATURAL GAS	U27	0	0	-	0	-	5	4.84	-1.7%
SHORT TERM NATURAL GAS	U28	0	0	-	0	-	17	1.78	874.2%
SHORT TERM NATURAL GAS	U29	10	11.9	-20.0%	3.26	192.1%	14	6.32	128.0%
SHORT TERM NATURAL GAS	U30	5	4.76	0.0%	10.87	-56.2%	5	16.11	-68.8%
SHORT TERM NATURAL GAS	U31	0	0	-	4.35	-100.0%	4	1.5	199.4%
SINGAPORE FUEL OIL 180 CS	C5	0	0	-	0	-	0	0	-
SINGAPORE GASOIL CALENDAR	M2	0	0	-	0	-	0	1.19	-100.0%
SINGAPORE JET FUEL CALENDAR	N2	0	0	-	0	-	0	5.93	-100.0%
SOCAL PIPE SWAP	ZN	57	0	-	0	-	59	0	-
WTI 12 MONTH CALENDAR OPT	WZ	0	71.43	-100.0%	0	-	0	7.91	-100.0%
WTI-BRENT BULLET SWAP	BV	388	1,251.43	-69.0%	661.3	-41.3%	848	1,060.71	-20.1%
WTI CRUDE OIL 1 M CSO FI	7A	3,211	8,151.19	-60.6%	3,386.96	-5.2%	6,999	7,294.69	-4.1%

Commodities and Alternative Investments Futures

COCOA TAS	CJ	25	4.62	432.0%	22.48	9.3%	13	7.18	88.0%
COFFEE	KT	1	1.71	-38.9%	0.26	301.5%	1	2.51	-65.2%
COTTON	TT	1	0.81	11.8%	3.35	-73.0%	3	2.31	29.5%
SUGAR 11	YO	1	1.81	-68.4%	1	-42.9%	2	6.21	-64.8%

TOTAL FUTURES GROUP

Commodities and Alternative Investments Futures		27	8.95	202.7%	27.09	0.0%	20	18.21	7.4%
Energy Futures		2,122,614	1,698,573.53	25.0%	1,934,229.91	9.7%	2,061,788	1,689,389.83	22.0%
Metals Futures		344,910	263,842.86	30.7%	380,935.26	-9.5%	407,150	308,947.8	31.8%
TOTAL FUTURES		2,467,551	1,962,425.33	25.7%	2,315,192.26	6.6%	2,468,957.62	1,998,355.84	23.5%

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TOTAL OPTIONS GROUP								
Energy Options	315,771	248,555.29	27.0%	300,318.7	5.1%	317,827	279,234.75	13.8%
Metals Options	38,118	31,181.67	22.2%	32,650.39	16.7%	43,863	35,518.11	23.5%
TOTAL OPTIONS	353,889	279,736.95	26.5%	332,969.09	6.3%	361,690.65	314,752.86	14.9%
TOTAL COMBINED								
Metals	383,028	295,024.52	29.8%	413,585.65	-7.4%	451,013	344,465.91	30.9%
Energy	2,438,385	1,947,128.81	25.2%	2,234,548.61	9.1%	2,379,615	1,968,624.58	20.9%
Commodities and Alternative Investments	27	8.95	202.7%	27.09	0.0%	20	18.21	7.4%
GRAND TOTAL	2,821,441	2,242,162.29	25.8%	2,648,161.35	6.5%	2,830,648.28	2,313,108.7	22.4%