

NYMEX/COMEX Exchange ADV Report - Monthly

December 2015

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Commodity		ADV DEC 2015	ADV DEC 2014	% CHG	ADV NOV 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Metals Futures									
COMEX GOLD	GC	124,329	150,348.18	-17.3%	201,698.85	-38.4%	165,404	160,788.9	2.9%
NYMEX HOT ROLLED STEEL	HR	145	161.64	-10.1%	270.25	-46.2%	232	191.39	21.5%
NYMEX PLATINUM	PL	18,578	16,388.27	13.4%	13,075.7	42.1%	14,392	12,841.04	12.1%
PALLADIUM	PA	3,043	3,289.82	-7.5%	8,119.1	-62.5%	5,314	6,245.92	-14.9%
URANIUM	UX	54	16.73	225.5%	0	-	18	13.7	31.2%
COMEX SILVER	SI	39,313	43,851.77	-10.4%	64,587.4	-39.1%	53,179	54,353.02	-2.2%
COMEX MINY GOLD	QO	193	325.18	-40.8%	316.5	-39.2%	264	204.38	29.1%
E-MINI SILVER	6Q	0	0	-	0	-	0	0.04	-100.0%
COMEX MINY SILVER	QI	24	31.73	-25.1%	39.35	-39.6%	39	48.25	-19.5%
COMEX COPPER	HG	47,691	42,170.32	13.1%	92,182.25	-48.3%	67,139	57,901.59	16.0%
COMEX MINY COPPER	QC	17	23.95	-27.3%	38.5	-54.8%	36	44.86	-19.2%
Aluminium MW Trans Prem Platts	AUP	136	43.05	215.8%	148.9	-8.7%	148	21.55	586.8%
ALUMINUM	AEP	61	0	-	102	-40.0%	18	0	-
ALUMINUM	ALI	21	16.45	25.7%	25.1	-17.6%	16	23.77	-32.8%
COPPER	HGS	4	41.77	-89.3%	12.3	-63.8%	26	50.87	-49.2%
E-MICRO GOLD	MGC	2,355	1,371.41	71.7%	2,133.95	10.3%	1,611	1,098.47	46.7%
FERROUS PRODUCTS	BUS	0	0	-	0	-	2	0.13	1534.9%
FERROUS PRODUCTS	SSF	0	3.18	-100.0%	0	-	0	0.38	-100.0%
GOLD	GCK	345	0	-	275.95	25.1%	203	0	-
IRON ORE 58 CHINA TSI FUTURES	TIC	0	0.91	-100.0%	0	-	0	0.08	-100.0%
IRON ORE 62 CHINA PLATTS FUTURES	PIO	0	0	-	0	-	10	0.48	2068.9%
IRON ORE 62 CHINA TSI FUTURES	TIO	694	44.09	1474.8%	878.55	-21.0%	538	99.16	442.7%
LNDN ZINC	ZNC	0	0	-	2.4	-100.0%	2	0	-
SILVER	SIL	208	562.82	-63.1%	302.65	-31.4%	355	568.92	-37.5%
Metals Options									
COMEX COPPER	HX	61	32.5	88.0%	223.95	-72.7%	107	83.42	28.5%
COMEX GOLD	OG	23,263	28,490.14	-18.3%	30,056.15	-22.6%	29,781	33,393.41	-10.8%
COMEX SILVER	SO	2,926	5,664.77	-48.3%	4,212.45	-30.5%	4,841	7,355.76	-34.2%
COPPER	H4E	0	0	-	0	-	0	0	-
GOLD	OG1	34	37.32	-9.3%	44.7	-24.2%	24	35.4	-31.7%
GOLD	OG2	22	20.5	9.5%	32.8	-31.5%	30	16.76	77.2%
GOLD	OG3	15	16.59	-10.4%	25.6	-41.9%	22	20.95	6.3%
GOLD	OG4	2	4.27	-55.3%	20.55	-90.7%	13	14.96	-14.6%

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Metals Options									
GOLD	OG5	0	0	-	0	-	5	2.3	124.1%
HOT ROLLED COIL STEEL CALL OPTION	HRO	0	0	-	0	-	0	0	-
HOT ROLLED COIL STEEL PUT OPTION	HRO	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI CALL OPTION	ICT	221	24.55	800.0%	72	206.8%	96	37.3	158.1%
IRON ORE 62 CHINA TSI PUT OPTION	ICT	236	0	-	62.5	277.9%	194	16.2	1100.4%
NYMEX PLATINUM	PO	125	160.77	-22.3%	206.8	-39.6%	230	572.9	-59.8%
PALLADIUM	PAO	29	124.45	-76.6%	165	-82.3%	170	545.68	-68.9%
SHORT TERM	L11	0	0	-	0	-	0	0.16	-100.0%
SHORT TERM GOLD	L02	0	0	-	0	-	0	0.24	-100.0%
SHORT TERM GOLD	L18	0	0	-	0	-	0	0.16	-100.0%
SILVER	SO1	0	26.14	-100.0%	0	-	2	6.1	-72.3%
SILVER	SO2	0	22.45	-100.0%	0.2	-100.0%	1	5.98	-87.4%
SILVER	SO3	0	14.23	-100.0%	0	-	1	5.15	-85.1%
SILVER	SO4	0	10.36	-100.0%	0	-	1	4.66	-88.0%
SILVER	SO5	0	0	-	0	-	1	1.51	-46.9%
Energy Futures									
CRUDE OIL PHY	CL	821,069	641,752.23	27.9%	807,243.8	1.7%	799,219	575,981.48	38.8%
CRUDE OIL	WS	288	560.05	-48.6%	1,638.25	-82.4%	795	465.42	70.8%
MINY WTI CRUDE OIL	QM	10,426	14,432.55	-27.8%	8,769.8	18.9%	12,449	7,534.66	65.2%
BRENT OIL LAST DAY	BZ	95,764	89,071.91	7.5%	94,763.4	1.1%	103,759	73,386.44	41.4%
HEATING OIL PHY	HO	157,732	144,708.82	9.0%	138,294.15	14.1%	146,036	134,708.02	8.4%
HTG OIL	BH	88	0	-	0	-	8	2.66	219.0%
MINY HTG OIL	QH	0	0.64	-28.6%	0.35	29.9%	0	0.47	-18.0%
RBOB PHY	RB	152,983	126,425.68	21.0%	158,594.55	-3.5%	159,297	136,594.71	16.6%
MINY RBOB GAS	QU	0	0.18	50.0%	0.2	36.4%	0	0.2	11.3%
NATURAL GAS	HP	6,920	3,316.32	108.7%	5,514.25	25.5%	4,221	2,692.24	56.8%
LTD NAT GAS	HH	14,524	11,747.5	23.6%	13,351.7	8.8%	11,453	9,248.2	23.8%
MINY NATURAL GAS	QG	1,493	1,543.91	-3.3%	1,441	3.6%	1,305	1,577.71	-17.3%
PJM MONTHLY	JM	20	57.18	-64.7%	6	236.4%	29	99.9	-70.9%
NATURAL GAS PHY	NG	362,908	298,562.55	21.6%	311,812.25	16.4%	323,211	294,470.64	9.8%
RBOB GAS	RT	246	46.82	425.8%	61	303.6%	71	37.18	92.0%
3.5% FUEL OIL CID MED SWA	7D	14	3.36	317.6%	3.05	360.5%	4	4.63	-23.6%

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Energy Futures									
3.5% FUEL OIL CIF BALMO S	8D	0	0	-	0.5	-100.0%	1	0.4	52.4%
AEP-DAYTON HUB DAILY	VD	0	0	-	0	-	0	0.71	-100.0%
AEP-DAYTON HUB MTHLY	VM	0	0	-	0	-	3	5.98	-56.2%
AEP-DAYTON HUB OFF-PEAK M	VP	0	0	-	0	-	4	4.29	-13.3%
ALGON CITY GATES NAT GAS	N7	0	0	-	0	-	0	1.48	-100.0%
ALGONQUIN CITYGATES BASIS	B4	2	5.64	-56.5%	0	-	6	31.48	-82.2%
ANR LOUISIANA BASIS SWAP	ND	0	0	-	0	-	12	0	-
ANR OKLAHOMA	NE	44	28.18	56.8%	143.6	-69.2%	46	43.48	4.7%
APPALACHIAN COAL (PHY)	QL	3	2.73	16.7%	1.25	154.5%	10	75.23	-86.1%
ARGUS LLS VS. WTI (ARG) T	E5	663	35	1793.2%	428.4	54.7%	388	255.05	52.1%
ARGUS PROPAN FAR EST INDE	7E	40	24.95	61.6%	35.8	12.6%	23	12.03	90.3%
ARGUS PROPAN(SAUDI ARAMCO	9N	40	38.55	4.8%	43.55	-7.2%	28	40.45	-30.3%
AUSTRIALIAN COKE COAL	ALW	1	10	-94.5%	3.95	-86.2%	7	15.13	-50.6%
BRENT BALMO SWAP	J9	5	10.23	-55.6%	0	-	19	13.4	43.1%
BRENT CALENDAR SWAP	CY	93	619.55	-84.9%	130.85	-28.6%	234	356.7	-34.4%
BRENT CFD(PLATTS) VS FRNT	1C	0	0	-	0	-	0	0.6	-100.0%
BRENT CFD SWAP	6W	0	0	-	0	-	4	24.11	-84.4%
BRENT FINANCIAL FUTURES	BB	160	352.27	-54.5%	98.65	62.5%	292	291.65	0.0%
BRENT FINANCIAL FUTURES	MBC	49	0	-	1.65	2878.0%	4	0	-
BRENT FINANCIAL FUTURES	MDB	3	0	-	0	-	2	0	-
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	156	6.82	2182.0%	39.75	291.4%	58	9.52	507.5%
CARBON EUA EMISSIONS EURO	RC	0	0	-	0	-	0	17.16	-100.0%
CENTERPOINT BASIS SWAP	PW	72	171.27	-57.9%	96.75	-25.4%	90	45.83	96.2%
CENTERPOINT EAST INDEX	II	0	0	-	0	-	3	0.98	171.9%
CENTER POINT NAT GAS FIXED PRICE	DAC	0	0	-	0	-	0	0	-
CHICAGO ETHANOL SWAP	CU	2,927	2,324.86	25.9%	2,617.8	11.8%	3,957	4,568.87	-13.4%
CHICAGO ULSD (PLATTS) SWA	4C	0	0	-	0	-	0	0.39	-100.0%
CHICAGO ULSD PL VS HO SPR	5C	14	28.86	-53.2%	3	350.0%	17	20.5	-15.1%
CHICAGO UNL GAS PL VS RBO	3C	0	0	-	0	-	1	0.94	44.4%
CIG BASIS	CI	942	92.68	916.6%	338.25	178.5%	189	43.93	331.1%
CINERGY HUB OFF-PEAK MONT	EJ	0	0	-	0	-	2	1.41	76.3%
CINERGY HUB PEAK MONTH	EM	0	0	-	0	-	0	2.19	-92.8%
CIN HUB 5MW D AH O PK	K2	0	0	-	0	-	706	1,778.03	-60.3%
CIN HUB 5MW D AH PK	H5	45	0	-	15.3	191.7%	42	88.37	-52.7%

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CIN HUB 5MW REAL TIME O P	H4	1,253	0	-	5,862	-78.6%	3,114	1,629.78	91.0%
CIN HUB 5MW REAL TIME PK	H3	69	0	-	127.5	-45.8%	82	83	-1.3%
COAL SWAP	ACM	34	2.5	1272.7%	4	758.0%	16	16.96	-4.0%
COAL SWAP	SSI	4	27.77	-86.1%	5.75	-32.8%	12	96.21	-87.0%
COLUMB GULF MAINLINE NG B	5Z	52	72.18	-28.3%	87.15	-40.6%	102	193.96	-47.6%
COLUMBIA GULF MAIN NAT G	L2	42	0	-	91.45	-53.8%	13	8.63	54.7%
COLUMBIA GULF NAT GAS FIXED PRICE	DCE	0	0	-	0	-	2	0	-
COLUMBIA GULF ONSHORE	GL	42	0	-	12.4	240.9%	18	68.19	-73.2%
CONWAY NATURAL GASOLINE (OPIS) SWA	8L	14	1.64	752.8%	7.7	81.2%	4	2.34	74.5%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	0	0.45	-100.0%	5.25	-100.0%	8	4.5	72.4%
CONWAY PROPANE 5 DECIMALS SWAP	8K	256	364.73	-29.7%	256.55	-0.1%	220	180.31	22.1%
CRUDE OIL	LPS	178	0	-	168.1	5.8%	121	0	-
CRUDE OIL LAST DAY	26	0	0	-	0	-	0	0.33	-100.0%
CRUDE OIL OUTRIGHTS	42	10	44.14	-76.7%	4.45	130.8%	48	38.63	23.1%
CRUDE OIL OUTRIGHTS	DBL	87	0	-	104	-16.1%	129	5.56	2220.2%
CRUDE OIL OUTRIGHTS	FE	0	0	-	0	-	1	0.4	134.1%
CRUDE OIL OUTRIGHTS	WCC	108	240.45	-55.0%	183.75	-41.2%	251	243.87	3.0%
CRUDE OIL PHY	CLL	0	0	-	0	-	0	0	-
CRUDE OIL SPRDS	38	0	6.82	-100.0%	0	-	1	0.6	99.2%
CRUDE OIL SPRDS	KE	0	0	-	0	-	0	0	-
CRUDE OIL SPRDS	WTT	52	0	-	54.25	-3.6%	30	1.43	1987.0%
CRUDE OIL TRADE AT MARKER SINGAPOR	CLS	0	0	-	0	-	0	0	-
DAILY PJM	AOR	0	0	-	0	-	0	5.71	-100.0%
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	16.83	-100.0%
DAILY PJM	PWP	0	0	-	0	-	0	0.25	-100.0%
DAILY PJM	WOR	0	80	-100.0%	0	-	0	27.3	-100.0%
DAILY PJM	ZAO	0	0	-	0	-	0	0	-
DAILY PJM	ZGO	0	0	-	0	-	32	0	-
DAILY PJM	ZJO	0	0	-	0	-	0	0	-
DATED BRENT (PLATTS) DAILY SWAP	7G	0	0	-	0	-	94	16.51	466.4%

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Energy Futures									
DATED TO FRONTLINE BRENT	FY	81	22.73	256.0%	227.75	-64.5%	137	60.6	125.9%
DEMARC INDEX FUTURE	DI	0	0	-	0	-	0	2.71	-100.0%
DIESEL 10P BRG FOB RDM VS	7X	0	0	-	0	-	0	0.11	-64.4%
DIESEL 10PPM BARGES FOB B	U7	0	0	-	0	-	0	0	-100.0%
DIESEL10PPM BARG VS ICE LS	LSE	0	0	-	0	-	0	0.02	-100.0%
DOMINION TRAN INC - APP I	IH	0	0	-	20.05	-100.0%	10	0	-
DOMINION TRANSMISSION INC	PG	714	391.91	82.1%	421.25	69.4%	348	250.91	38.7%
DUBAI CRUDE OIL BALMO	BI	0	0	-	0	-	0	1	-60.5%
DUBAI CRUDE OIL CALENDAR	DC	146	6.82	2034.7%	256.95	-43.4%	187	88.06	112.0%
DY EURO 3.5% FUEL OI RDA	FOR	0	0	-	0	-	3	0	-
EASTERN RAIL DELIVERY CSX	QX	41	123.18	-66.4%	36	14.9%	160	219.4	-27.2%
EAST/WEST FUEL OIL SPREAD	EW	0	26.59	-99.1%	0.4	-43.2%	9	25.88	-64.1%
EIA FLAT TAX ONHWAY DIESE	A5	54	23.18	133.9%	4.35	1146.6%	37	35.49	5.1%
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	I9	0	0	-	0	-	0	0	-
ELEC ERCOT DLY PEAK	N1	0	0	-	10.25	-100.0%	5	7.25	-36.2%
ELEC ERCOT DLY PEAK	R1	0	0	-	0	-	0	0	-
ELEC ERCOT OFF PEAK	ERU	0	0	-	0	-	0	8.1	-100.0%
ELEC ERCOT OFF PEAK	O1	0	0	-	0	-	69	138.29	-49.8%
ELEC FINSETTLED	47	0	0	-	76.7	-100.0%	6	0	-
ELEC FINSETTLED	49	0	0	-	0	-	5	0	-
ELEC MISO PEAK	4L	0	0	-	0	-	6	5.46	10.8%
ELEC MISO PEAK	55	0	0	-	0	-	8	0	-
ELEC NYISO OFF-PEAK	4M	0	0	-	0	-	23	93.33	-75.5%
ELEC NYISO OFF-PEAK	58	0	0	-	0	-	149	0	-
ELECTRICITY ERCOT PEAK	ERE	0	0	-	0	-	0	0.42	-100.0%
ELECTRICITY OFF PEAK	46	0	0	-	1,403.2	-100.0%	111	0	-
ELECTRICITY OFF PEAK	4P	0	0	-	0	-	46	0	-
ELECTRICITY OFF PEAK	50	0	0	-	0	-	93	0	-
EMMISSIONS	CPL	0	20.5	-100.0%	12.5	-100.0%	2	1.79	10.4%
ERCOT NORTH ZMCPE 5MW OFFPEAK	I8	0	0	-	0	-	0	0	-
ERCOT NORTH ZMCPE 5MW OFFPEAK SWA	I6	214	0	-	0	-	114	576.85	-80.3%
ERCOT NORTH ZMCPE 5MW PEAK	I5	12	0	-	10.25	13.1%	12	38.57	-68.7%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	31	71.5	-56.1%	115.35	-72.8%	116	86.87	33.7%
EU LOW SULPHUR GASOIL CRACK	LSC	0	175.95	-100.0%	0	-	0	43.35	-100.0%

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EURO 1% FUEL OIL NEW BALM	KX	0	0	-	0.75	-100.0%	1	1.14	-54.5%
EURO 3.5% FUEL OIL M CRK	FL	0	0	-	0	-	0	0.84	-100.0%
EURO 3.5% FUEL OIL RDAM B	KR	10	42.59	-76.3%	15.9	-36.5%	25	18.27	37.7%
EURO 3.5% FUEL OIL SPREAD	FK	40	27.18	48.0%	39.5	1.8%	43	31.23	36.8%
EURO-DENOMINATED PETRO PROD	IBE	0	0	-	0	-	0	0	-
EURO-DENOMINATED PETRO PROD	MFE	0	0	-	0	-	0	0.02	-100.0%
EURO-DENOMINATED PETRO PROD	NCP	0	0	-	12.5	-96.4%	11	1.88	464.6%
EURO GASOIL 10 CAL SWAP	GT	0	0	-	0.25	-45.4%	0	0.03	98.9%
EURO GASOIL 10PPM VS ICE	ET	5	7.05	-32.9%	2.6	81.8%	4	6.17	-31.9%
EUROPE 1% FUEL OIL NWE CA	UF	7	6.86	-4.0%	7.05	-6.5%	8	7.82	-2.9%
EUROPE 1% FUEL OIL RDAM C	UH	0	0	-	0.3	-100.0%	1	1.03	-36.4%
EUROPE 3.5% FUEL OIL MED	UI	14	3.41	312.0%	4.25	230.5%	6	6.98	-20.1%
EUROPE 3.5% FUEL OIL RDAM	UV	207	458.14	-54.9%	306.3	-32.6%	389	386.15	0.8%
EUROPEAN GASOIL (ICE)	7F	15,798	130.09	12043.5%	11,205.15	41.0%	3,047	23.97	12610.8%
EUROPEAN NAPHTHA BALMO	KZ	2	5.82	-58.6%	2.3	4.7%	4	11.08	-64.8%
EUROPEAN NAPHTHA CRACK SPR	EN	142	220.86	-35.7%	112.7	26.0%	308	429.92	-28.4%
EUROPE DATED BRENT SWAP	UB	0	0	-	80	-100.0%	154	115.3	33.8%
EUROPE JET KERO NWE CALSW	UJ	0	0	-	0	-	2	0.47	317.7%
EUROPE NAPHTHA CALSWAP	UN	44	65.14	-33.2%	27.15	60.2%	59	84.7	-30.1%
EURO PROPANE CIF ARA SWA	PS	32	24.09	33.8%	19.1	68.7%	20	17.61	10.9%
FLORIDA GAS ZONE3 BASIS S	FP	0	77.82	-100.0%	0	-	57	14.49	295.7%
FREIGHT MARKETS	FLP	1	0	-	8.6	-85.2%	3	0	-
FREIGHT MARKETS	FRC	0	0	-	0	-	0	0.16	-100.0%
FUEL OIL CRACK VS ICE	FO	119	160.36	-25.9%	288.5	-58.8%	176	198.37	-11.4%
FUEL OIL NWE CRACK VS ICE	FI	0	0	-	0	-	1	7.72	-84.3%
FUEL OIL (PLATS) CAR CM	1W	0	0	-	0	-	1	0.98	6.9%
FUEL OIL (PLATS) CAR CN	1X	0	3.95	-100.0%	1.5	-100.0%	1	0.94	-13.8%
FUELOIL SWAP:CARGOES VS.B	FS	9	32.36	-72.2%	7.4	21.6%	18	28.38	-35.1%
GAS EURO-BOB OXY NWE BARGES	7H	286	280.5	2.0%	251.9	13.5%	318	319.73	-0.5%
GAS EURO-BOB OXY NWE BARGES CRK	7K	1,108	599.73	84.7%	744.2	48.9%	813	1,101.04	-26.2%
GASOIL 0.1 BRGS FOB VS IC	6V	0	0	-	0	-	0	0.04	-0.5%
GASOIL 0.1 CARGOES CIF NE	TW	0	0	-	0	-	0	0.36	-88.9%
GASOIL 0.1 CIF MED BALMO	X6	0	0	-	0	-	0	0	-
GASOIL 0.1 CIF MED SWAP	Z4	0	0	-	1.5	-100.0%	0	0	-
GASOIL 0.1CIF MED VS ICE	Z5	3	0	-	2	70.5%	1	1.35	-28.1%
GASOIL 0.1 CIF NWE VS ISE	TU	0	0	-	0	-	1	0.19	463.8%

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Energy Futures									
GASOIL 0.1 CIF VS ICE GAS	8W	0	0	-	0	-	0	0.02	-100.0%
GASOIL 0.1 CRG CIF NW VS	4V	0	0	-	0	-	0	0	-
GASOIL 0.1 RDAM BRGS VS I	WQ	1	4.77	-88.6%	3.65	-85.1%	1	3.54	-79.9%
GASOIL 0.1 ROTTERDAM BARG	VL	0	0	-	0	-	0	0.36	-88.9%
GASOIL 10P CRG CIF NW VS	3V	0	0.91	-100.0%	0	-	0	0.37	-47.0%
GASOIL 10PPM CARGOES CIF	TY	0	0	-	0	-	0	0.05	173.9%
GASOIL 10PPM VS ICE SWAP	TP	2	7.23	-78.0%	0.35	354.5%	6	4.64	24.3%
GASOIL BULLET SWAP	BG	0	0	-	0	-	0	0.04	-100.0%
GASOIL CALENDAR SWAP	GX	1	0.82	61.1%	0.9	46.5%	1	1.87	-44.5%
GASOIL CRACK SPREAD CALEN	GZ	49	0	-	140.55	-65.3%	154	111.58	37.6%
GASOIL MINI CALENDAR SWAP	QA	5	10.64	-55.1%	10.4	-54.1%	13	24.26	-45.9%
GASOLINE UP-DOWN (ARGUS)	UZ	0	0	-	0	-	0	0.4	-100.0%
GASOLINE UP-DOWN BALMO SW	1K	11	15.45	-26.5%	11.75	-3.3%	24	14.68	65.4%
GC ULSD VS GC JET SPREAD	VV	0	0	-	0	-	0	0	-
GROUP THREE ULSD (PLATTS)	A7	0	0.45	-100.0%	0	-	1	1.88	-58.0%
GRP THREE ULSD(PLT)VS HEA	A6	180	157.41	14.5%	179.5	0.4%	182	235.3	-22.7%
GRP THREE UNL GS (PLT) VS	A8	87	56.59	54.2%	91.25	-4.4%	74	71.04	4.5%
GULF COAST 3% FUEL OIL BA	VZ	22	71.82	-68.8%	41.65	-46.2%	49	62.44	-21.3%
GULF COAST GASOLINE CLNDR	GS	55	1.27	4185.8%	15	263.6%	29	5.76	398.7%
GULF COAST JET FUEL CLNDR	GE	0	22.23	-100.0%	4.5	-100.0%	14	14.64	-1.0%
GULF COAST JET VS NYM 2 H	ME	1,592	634.32	151.0%	577.7	175.6%	1,066	1,058.31	0.7%
GULF COAST NO.6 FUEL OIL	MF	2,848	2,146.36	32.7%	2,443.7	16.5%	3,208	2,390.83	34.2%
GULF COAST NO.6 FUEL OIL	MG	32	246.36	-87.1%	12.5	154.5%	69	172.85	-59.9%
GULF COAST ULSD CALENDAR	LY	47	47.45	-1.4%	7.55	519.5%	34	51.85	-33.6%
GULF COAST ULSD CRACK SPR	GY	27	34.77	-23.5%	0	-	16	67.55	-76.8%
HEATING OIL BALMO CLNDR S	1G	3	0	-	5	-45.5%	7	2.08	244.2%
HEATING OIL PHY	HOL	0	0	-	0	-	0	0	-
HEATING OIL VS ICE GASOIL	HA	0	0	-	0	-	0	124.21	-100.0%
HENRY HUB BASIS SWAP	HB	345	307.41	12.1%	336.5	2.4%	584	580.4	0.7%
HENRY HUB INDEX SWAP FUTU	IN	345	241.05	42.9%	341.15	1.0%	439	546.54	-19.7%
HENRY HUB SWAP	NN	19,820	29,246.55	-32.2%	18,587.85	6.6%	21,070	25,128.43	-16.1%
HENRY HUB SWING FUTURE	SN	0	0	-	0	-	5	4.15	14.3%
HOUSTON SHIP CHANNEL BASI	NH	194	184.55	5.1%	313.65	-38.2%	192	172.54	11.1%
HOUSTON SHIP CHANNEL INDE	IP	0	16.91	-100.0%	0	-	1	1.48	-51.8%
HUSTN SHIP CHNL PIPE SWP	XJ	0	0	-	0	-	16	0	-
ICE BRENT DUBAI SWAP	DB	129	27.27	371.7%	7.5	1615.2%	50	17.73	179.6%

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Energy Futures									
ICE GASOIL BALMO SWAP	U9	0	0	-	0	-	0	0.15	-100.0%
IN DELIVERY MONTH EUA	6T	198	387.27	-48.9%	0	-	413	484.75	-14.7%
INDIANA MISO	FAD	0	0	-	0	-	0	0	-
INDIANA MISO	FDM	0	0	-	0	-	0	0	-
INDIANA MISO	FTD	0	0	-	0	-	0	0	-
INDIANA MISO	FTM	0	0	-	0	-	0	633.3	-100.0%
INDIANA MISO	PDD	0	0	-	0	-	0	0	-
INDIANA MISO	PDM	0	242.32	-100.0%	0	-	9	32.12	-72.4%
INDIANA MISO	PTD	0	0	-	0	-	0	0	-
INDIANA MISO	PTM	0	232.73	-100.0%	0	-	0	35.63	-100.0%
INDONESIAN COAL	MCC	3	29.09	-90.6%	7	-61.0%	7	58.39	-87.8%
ISO NEW ENGLAND OFF-PEAK	KI	0	0	-	0	-	0	4.21	-100.0%
ISO NEW ENGLAND PK LMP	NI	0	0	-	0	-	0	4.94	-98.4%
JAPAN C&F NAPHTHA CRACK S	JB	4	12	-63.3%	18.35	-76.0%	13	5.9	116.7%
JAPAN C&F NAPHTHA SWAP	JA	32	51.5	-37.0%	41.85	-22.5%	47	57.05	-18.4%
JAPAN NAPHTHA BALMO SWAP	E6	1	2.95	-63.1%	0	-	2	3.35	-40.5%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	2	0	-	1.25	49.1%	1	1.11	-0.7%
JET BARGES VS ICE GASOIL	JR	0	0	-	0	-	0	0.06	-0.3%
JET CIF NWE VS ICE	JC	7	2.68	172.9%	1.25	485.5%	5	6.08	-17.2%
JET FUEL BRG FOB RDM VS I	9Q	0	0.45	-100.0%	0	-	0	0.06	165.7%
JET FUEL CARGOES CIF NEW	F3	0	0	-	0	-	0	0.02	-100.0%
JET FUEL CRG CIF NEW VS I	6X	0	1	-100.0%	0	-	0	0.31	-39.2%
JET FUEL UP-DOWN BALMO CL	1M	172	61.82	177.4%	355	-51.7%	152	121.99	24.6%
LA CARB DIESEL (OPIS)	LX	0	1.77	-100.0%	0	-	1	0.56	65.3%
LA CARB DIESEL (OPIS) SWA	KL	28	0	-	1.25	2172.7%	30	44.47	-31.9%
LA CARBOB GASOLINE(OPIS)S	JL	24	15.91	50.0%	10	138.6%	24	28.57	-17.7%
LA JET FUEL VS NYM NO 2 H	MQ	2	3.41	-33.3%	0	-	2	6.77	-68.5%
LA JET (OPIS) SWAP	JS	27	0	-	23.75	12.0%	43	27.58	55.1%
LLS (ARGUS) CALENDAR SWAP	XA	0	0	-	0	-	0	0	-
LLS (ARGUS) VS WTI SWAP	WJ	178	290	-38.6%	270.2	-34.1%	435	456.77	-4.7%
MARS (ARGUS) VS WTI SWAP	YX	237	290.14	-18.3%	397.9	-40.4%	293	194.46	50.5%
MARS (ARGUS) VS WTI TRD M	YV	19	1.36	1266.7%	58.65	-68.2%	67	2.66	2428.5%
MCCLOSKEY ARA ARGS COAL	MTF	6,128	4,831.68	26.8%	9,749.25	-37.1%	8,426	6,188.61	36.2%
MCCLOSKEY RCH BAY COAL	MFF	921	1,036.91	-11.1%	1,429.9	-35.6%	1,122	1,560.56	-28.1%
MGF FUT	MGF	0	0	-	0	-	0	0.6	-42.9%
MGN1 SWAP FUT	MGN	10	3.91	150.0%	9.5	2.9%	8	4.17	80.2%

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Energy Futures									
MICHIGAN BASIS	NF	0	0	-	54.75	-100.0%	26	11.99	116.1%
MICHIGAN HUB OFF-PEAK MON	HJ	0	0	-	0	-	0	0.1	-100.0%
MICHIGAN HUB PEAK MONTH S	HM	0	0	-	0	-	0	0.1	-100.0%
MICHIGAN MISO	HMO	0	0	-	0	-	480	1,225.33	-60.8%
MICHIGAN MISO	HMW	0	0	-	0	-	27	56.73	-52.7%
MINI GAS EUROBOB OXY NWE ARGS BALM	MEB	11	20.36	-45.3%	6.4	74.0%	14	28.35	-51.3%
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	2	18.5	-87.7%	14	-83.8%	19	26.01	-27.0%
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	43	16.73	159.2%	58.6	-26.0%	35	21.7	59.7%
MISO 5MW OFF PEAK	4R	0	0	-	0	-	0	0	-
MISO 5MW PEAK	4Q	0	0	-	0	-	0	0	-
MJB FUT	MJB	0	0	-	0	-	0	0	-
MJC FUT	MJC	5	5.45	0.0%	2.5	118.2%	3	2.38	29.5%
MNC FUT	MNC	180	192.27	-6.6%	201.4	-10.9%	201	240.06	-16.2%
MONT BELVIEU ETHANE 5 DECIMAL	C0	831	715.68	16.1%	220.5	276.8%	367	218.77	67.6%
MONT BELVIEU ETHANE OPIS BALMO	8C	4	15.91	-74.3%	0	-	11	6.37	71.6%
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	3,805	3,794.32	0.3%	3,511.1	8.4%	2,437	1,683.31	44.8%
MONT BELVIEU LDH PROPANE OPIS BALM	8O	23	46.59	-49.7%	33.75	-30.5%	31	34.79	-10.5%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	202	322.27	-37.2%	236.35	-14.4%	257	341.76	-24.9%
MONT BELVIEU NATURAL GASOLINE BALM	R0	5	27.59	-81.9%	5.5	-9.1%	16	16.3	0.9%
MONT BELVIEU NORMAL BUTANE 5 DECIM	D0	835	941.45	-11.3%	1,010.45	-17.4%	828	694.89	19.2%
MONT BELVIEU NORMAL BUTANE BALMO	8J	13	94.09	-85.8%	10.1	31.9%	21	26.43	-18.9%
NAT GAS BASIS SWAP	SGW	0	0	-	0	-	0	0	-
NAT GAS BASIS SWAP	TZ6	0	0	-	0	-	21	30.46	-32.1%
NATURAL GAS	XAC	0	0	-	0	-	0	0.26	-100.0%
NATURAL GAS	XSC	0	0	-	0	-	0	0	-
NATURAL GAS FIXED PRICE SWAP FUTURE	CFS	0	0	-	0	-	14	0	-
NATURAL GAS FIXED PRICE SWAP FUTURE	DSF	0	0	-	0	-	26	0	-
NATURAL GAS FIXED PRICE SWAP FUTURE	MFS	0	0	-	0	-	6	0	-
NATURAL GAS FIXED PRICE SWAP FUTURE	PFS	0	0	-	0	-	2	0	-
NATURAL GAS FIXED PRICE SWAP FUTURE	WFS	0	0	-	0	-	2	0	-
NATURAL GAS FIXED PRICE SWAP FUTURE	Z5P	0	0	-	0	-	2	0	-
NATURAL GAS FIXED PRICE SWAP FUTURE	ZTS	0	0	-	0	-	0	0	-
NATURAL GAS INDEX	TZI	0	0	-	0	-	0	2.57	-100.0%
NATURAL GAS PEN SWP	NP	9,356	15,423.55	-39.3%	7,403.15	26.4%	8,696	17,765.25	-51.1%
NEPOOL CNCTCT 5MW D AH O	P3	0	424	-100.0%	0	-	0	55.65	-100.0%
NEPOOL CONECTIC 5MW D AH	P2	0	23.27	-100.0%	0	-	0	3.04	-100.0%

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Energy Futures									
NEPOOL INTR HUB 5MW D AH	H2	0	1,064.36	-100.0%	3,386.9	-100.0%	1,261	1,451.35	-13.1%
NEPOOL INTR HUB 5MW D AH	U6	38	77.45	-51.3%	113.4	-66.7%	81	69.97	15.2%
NEPOOL MAINE 5MW D AH O E	W2	0	0	-	0	-	0	14.6	-100.0%
NEPOOL MAINE 5MW D AH PK	P9	0	0	-	0	-	0	0	-
NEPOOL NE MASS 5MW D AH O	P8	0	0	-	0	-	15	0	-
NEPOOL NE MASS 5MW D AH P	P7	0	28.64	-100.0%	0	-	5	2.5	119.0%
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	5	34.64	-84.3%	70.4	-92.3%	44	85.29	-48.7%
NEPOOL RHODE IL 5MW D AH	U5	0	640.36	-100.0%	1,344.9	-100.0%	433	1,449.87	-70.1%
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	0	-
NEPOOL W CNT MASS 5MW D A	L9	0	0	-	776	-100.0%	175	37.27	370.5%
NEPOOL W CNTR M 5MW D AH	R6	0	0	-	43	-100.0%	7	2.02	233.3%
NEW ENGLAND HUB PEAK DAIL	CE	0	0	-	0	-	0	0	-
NEW YORK ETHANOL SWAP	EZ	39	37.73	3.0%	53.75	-27.7%	48	61.58	-22.5%
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	310	167.14	85.6%	15.5	1901.2%	200	28.71	596.5%
NGPL MIDCONTINENT INDEX	IW	0	0	-	0	-	1	0	-
NGPL TEX/OK	PD	172	465.82	-63.1%	151.55	13.6%	333	216.73	53.7%
NGPL TEXOK INDEX	OI	0	0	-	0	-	5	0	-
NGPL TEXOK SWING SWAP	OX	0	0	-	0	-	0	0.95	-100.0%
N ILLINOIS HUB DAILY	UD	0	0	-	0	-	0	0	-
N ILLINOIS HUB MTHLY	UM	0	0	-	0	-	0	4.39	-93.7%
NO 2 UP-DOWN SPREAD CALEN	UT	7	4.55	50.0%	33.75	-79.8%	16	8.63	84.7%
NORTHERN NATURAL GAS DEMAR	PE	15	127.41	-88.6%	6.2	134.6%	23	35.35	-33.9%
NORTHERN NATURAL GAS VENTU	PF	35	26.82	28.8%	0	-	23	30.79	-26.5%
NORTHERN ILLINOIS OFF-PEA	UO	0	0	-	0	-	0	0.56	-27.4%
NORTHWEST ROCKIES BASIS S	NR	1,186	198.77	496.4%	866.5	36.8%	537	71.71	649.2%
N ROCKIES PIPE SWAP	XR	0	6.27	-100.0%	0	-	4	14.32	-72.6%
NY1% VS GC SPREAD SWAP	VR	101	144.77	-30.0%	102.5	-1.1%	109	208.66	-47.6%
NY 2.2% FUEL OIL (PLATTS	Y3	15	20.82	-25.8%	0	-	4	5.39	-28.1%
NY 3.0% FUEL OIL (PLATTS	H1	48	2.27	2000.0%	22.5	112.1%	21	9.46	119.0%
NY HARBOR 1% FUEL OIL BAL	VK	0	4.55	-100.0%	1.7	-100.0%	2	3.97	-47.2%
NY HARBOR HEAT OIL SWP	MP	185	823.5	-77.6%	108.3	70.6%	213	309.46	-31.3%

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Energy Futures									
NY HARBOR LOW SULPUR GAS 1000MBBL	NLS	0	3.41	-100.0%	0	-	16	27.02	-40.9%
NY HARBOR LOW SULPUR GASOIL 1000MT	SLS	0	0	-	0	-	0	0.6	-100.0%
NY HARBOR RESIDUAL FUEL 1	MM	314	155.95	101.3%	273.45	14.8%	245	290.24	-15.5%
NY HARBOR RESIDUAL FUEL C	ML	0	0	-	0	-	0	1.79	-77.9%
NYH NO 2 CRACK SPREAD CAL	HK	275	170.86	61.2%	3.3	8244.4%	123	182.15	-32.3%
NY H OIL PLATTS VS NYMEX	YH	0	0	-	0	-	4	21.98	-82.5%
NYISO A	KA	0	11.5	-100.0%	0	-	4	29.72	-86.9%
NYISO A OFF-PEAK	KB	0	2.73	-100.0%	0	-	2	10.12	-82.8%
NYISO CAPACITY	NNC	17	5.45	203.3%	44.95	-63.2%	15	4.5	227.0%
NYISO CAPACITY	NRS	15	2.73	460.0%	22.2	-31.2%	20	7.61	168.6%
NYISO G	KG	0	14.59	-100.0%	0	-	2	6.29	-70.4%
NYISO G OFF-PEAK	KH	0	2.73	-100.0%	0	-	1	2.42	-69.0%
NYISO J	KJ	1	4	-75.0%	25.45	-96.1%	13	20.52	-37.6%
NYISO J OFF-PEAK	KK	0	1.82	-75.0%	0	-	2	2.06	13.0%
NYISO ZONE A 5MW D AH O P	K4	638	0	-	2,700.8	-76.4%	1,712	1,069.95	60.0%
NYISO ZONE A 5MW D AH PK	K3	93	0	-	22	320.5%	76	61.94	23.3%
NYISO ZONE C 5MW D AH O P	A3	0	0	-	0	-	0	0	-
NYISO ZONE C 5MW D AH PK	Q5	0	0	-	0	-	0	1.71	-100.0%
NYISO ZONE G 5MW D AH O P	D2	549	424	29.5%	196	180.1%	1,013	491.79	106.0%
NYISO ZONE G 5MW D AH PK	T3	123	0	-	63.75	92.9%	140	48.13	191.3%
NYISO ZONE J 5MW D AH O P	D4	356	0	-	0	-	252	414.79	-39.1%
NYISO ZONE J 5MW D AH PK	D3	19	0	-	0	-	37	29.96	25.1%
NY JET FUEL (ARGUS) VS HEATING OIL	5U	0	0	-	0	-	0	1.29	-100.0%
NY JET FUEL (PLATTS) HEAT OIL SWAP	1U	0	57.95	-100.0%	0	-	7	127.31	-94.6%
NYMEX ALUMINUM FUTURES	AN	0	0	-	0	-	0	0.3	-100.0%
NYMEX ULSD VS NYMEX HO	UY	0	0	-	3.75	-100.0%	5	3.33	41.0%
NY ULSD (ARGUS) VS HEATING OIL	7Y	96	151.23	-36.4%	63.75	50.9%	131	112.14	16.8%
ONEOK OKLAHOMA NG BASIS	8X	33	3.82	769.0%	0	-	12	9.83	20.3%
ONTARIO POWER SWAPS	OFD	0	0	-	0	-	0	1.97	-100.0%
ONTARIO POWER SWAPS	OFM	0	0	-	940.8	-100.0%	632	1,005.85	-37.2%
ONTARIO POWER SWAPS	OPD	2	1.36	33.3%	2.25	-19.2%	1	1.74	-19.5%
ONTARIO POWER SWAPS	OPM	0	24.55	-100.0%	49.5	-100.0%	36	91.06	-61.0%
PANHANDLE BASIS SWAP FUTU	PH	348	327.77	6.0%	173.65	100.1%	521	173.21	200.8%
PANHANDLE INDEX SWAP FUTU	IV	6	0	-	24.8	-77.3%	10	0	-
PANHANDLE PIPE SWAP	XH	0	0	-	0	-	1	0	-
PERMIAN BASIS SWAP	PM	675	90.27	647.4%	195.4	245.3%	146	52.15	179.4%

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Energy Futures									
PETROCHEMICALS	22	3	2.23	38.8%	1.95	58.5%	2	1.15	37.7%
PETROCHEMICALS	32	5	1.95	179.1%	2.75	98.3%	2	3.12	-22.0%
PETROCHEMICALS	51	0	0	-	0	-	0	0.01	-100.0%
PETROCHEMICALS	81	0	0	-	0	-	0	0	-
PETROCHEMICALS	8I	0	33.91	-98.7%	36.75	-98.8%	21	17.5	17.9%
PETROCHEMICALS	91	4	1.95	81.4%	1.6	121.6%	1	1.23	14.4%
PETROCHEMICALS	HPE	0	6.41	-100.0%	0	-	0	1.38	-83.4%
PETROCHEMICALS	LPE	0	0	-	0	-	0	0.33	-7.7%
PETROCHEMICALS	MAE	2	0	-	1	127.3%	1	0.24	381.4%
PETROCHEMICALS	MAS	0	0.91	-50.0%	3	-84.9%	1	2.55	-44.9%
PETROCHEMICALS	MBE	117	78.18	49.7%	114.5	2.2%	90	111.57	-19.5%
PETROCHEMICALS	MNB	44	24.09	84.3%	56.4	-21.3%	63	59.44	6.1%
PETRO CRCKS & SPRDS ASIA	STI	20	0	-	0	-	4	0	-
PETRO CRCKS & SPRDS ASIA	STR	0	9.64	-100.0%	16.5	-100.0%	3	7.41	-59.5%
PETRO CRCKS & SPRDS ASIA	STS	0	0	-	0	-	1	1.17	7.4%
PETRO CRCKS & SPRDS NA	CBA	0	0	-	0	-	0	0.3	-100.0%
PETRO CRCKS & SPRDS NA	CRB	55	0	-	10	445.5%	15	3.77	302.5%
PETRO CRCKS & SPRDS NA	EXR	46	21.82	112.7%	32.6	42.4%	53	54.37	-1.8%
PETRO CRCKS & SPRDS NA	FOC	124	9.09	1267.5%	66.25	87.7%	32	14.6	120.7%
PETRO CRCKS & SPRDS NA	GBB	0	0	-	0	-	0	1.19	-83.4%
PETRO CRCKS & SPRDS NA	GCC	32	0	-	0	-	3	0	-
PETRO CRCKS & SPRDS NA	GCI	14	46.23	-70.5%	37.95	-64.1%	47	45.15	5.0%
PETRO CRCKS & SPRDS NA	GCU	453	512.41	-11.6%	189	139.6%	530	555.5	-4.6%
PETRO CRCKS & SPRDS NA	GFC	0	0	-	0	-	0	0.95	-58.5%
PETRO CRCKS & SPRDS NA	HOB	65	144.55	-54.9%	61.4	6.2%	153	57.75	165.4%
PETRO CRCKS & SPRDS NA	KSD	0	0	-	0	-	2	1.19	29.5%
PETRO CRCKS & SPRDS NA	NFC	0	0	-	0	-	0	0.3	-100.0%
PETRO CRCKS & SPRDS NA	NFG	0	0	-	0	-	1	3.29	-76.0%
PETRO CRCKS & SPRDS NA	NYF	0	3.41	-100.0%	10	-100.0%	9	24.29	-62.6%
PETRO CRCKS & SPRDS NA	NYH	0	0	-	0	-	0	0.1	-100.0%
PETRO CRCKS & SPRDS NA	RBB	451	295.05	52.8%	576.5	-21.8%	496	406.62	21.9%
PETRO CRCKS & SPRDS NA	RVG	150	0	-	27.5	444.0%	25	22.9	8.9%
PETRO CRK&SPRD EURO	1NB	121	120.09	0.6%	22.1	446.9%	80	118.66	-32.9%
PETRO CRK&SPRD EURO	1ND	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	43	1	4.77	-71.4%	2.45	-44.3%	15	14.59	1.3%
PETRO CRK&SPRD EURO	BFR	0	0	-	0	-	1	4.21	-84.0%

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Energy Futures									
PETRO CRK&SPRD EURO	BOB	67	58.45	15.3%	72.85	-7.5%	80	36.37	119.7%
PETRO CRK&SPRD EURO	EBF	0	0	-	0	-	0	0.02	-100.0%
PETRO CRK&SPRD EURO	EOB	3	0.45	630.1%	1.05	216.0%	2	0.52	249.4%
PETRO CRK&SPRD EURO	EPN	3	4.82	-48.1%	2.75	-9.1%	2	4.21	-45.6%
PETRO CRK&SPRD EURO	EVC	31	96.05	-67.4%	30.6	2.3%	65	36.61	77.3%
PETRO CRK&SPRD EURO	FBT	10	0	-	6.5	46.9%	3	3.57	-3.7%
PETRO CRK&SPRD EURO	FVB	0	0	-	0.55	-100.0%	0	0.06	105.9%
PETRO CRK&SPRD EURO	GCB	0	30.23	-100.0%	0	-	5	6.94	-34.1%
PETRO CRK&SPRD EURO	GOC	0	0	-	1.5	-100.0%	3	2.39	11.5%
PETRO CRK&SPRD EURO	GRB	0	0	-	0	-	0	0.02	-100.0%
PETRO CRK&SPRD EURO	GRS	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	LSU	0	0	-	0	-	0	0.33	-100.0%
PETRO CRK&SPRD EURO	MGB	0	2.95	-100.0%	0	-	2	1	70.9%
PETRO CRK&SPRD EURO	MUD	7	18.14	-61.2%	0	-	4	6.81	-44.5%
PETRO CRK&SPRD EURO	NBB	0	0	-	0	-	0	0.1	123.1%
PETRO CRK&SPRD EURO	NOB	14	7.27	87.5%	13.5	1.0%	9	5.38	75.9%
PETRO CRK&SPRD EURO	NYG	0	0	-	0	-	0	0.2	-100.0%
PETRO CRK&SPRD EURO	SFB	0	0	-	0	-	0	0.02	199.5%
PETRO CRK&SPRD EURO	SFC	0	0	-	0	-	0	0.13	-100.0%
PETROLEUM PRODUCTS	D43	0	0	-	0	-	0	0	-
PETROLEUM PRODUCTS	D44	0	0.23	-100.0%	0	-	0	4.62	-97.1%
PETROLEUM PRODUCTS	D45	0	0	-	0	-	0	0	-
PETROLEUM PRODUCTS	D63	0	0	-	0	-	0	0	-
PETROLEUM PRODUCTS	D64	0	8.68	-100.0%	0	-	1	9.28	-91.1%
PETROLEUM PRODUCTS	D65	0	0	-	0	-	1	0	-
PETROLEUM PRODUCTS	EWB	0	0.45	-100.0%	0	-	0	0.11	-7.7%
PETROLEUM PRODUCTS	EWG	0	0	-	0.6	-100.0%	0	0.6	-88.2%
PETROLEUM PRODUCTS	RMG	0	0	-	0	-	0	0.24	-100.0%
PETROLEUM PRODUCTS	RMK	0	0	-	0	-	0	0.44	-100.0%
PETROLEUM PRODUCTS ASIA	E6M	2	1.36	66.7%	0	-	3	3.45	-1.3%
PETROLEUM PRODUCTS ASIA	MJN	79	96.91	-18.4%	65.5	20.7%	76	84.23	-10.3%
PETRO OUTRIGHT EURO	0A	0	4.09	-100.0%	0	-	0	0.36	-0.4%
PETRO OUTRIGHT EURO	0B	2	1.82	0.0%	6	-69.7%	4	13.04	-67.4%
PETRO OUTRIGHT EURO	0C	0	0	-	4.5	-100.0%	1	2.04	-58.8%
PETRO OUTRIGHT EURO	0D	203	127.82	58.9%	270.1	-24.8%	207	163.52	26.5%
PETRO OUTRIGHT EURO	0E	50	24.86	102.2%	29	73.4%	24	12.68	90.0%

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Energy Futures									
PETRO OUTRIGHT EURO	0F	55	51.64	6.9%	39.9	38.3%	45	57.69	-22.1%
PETRO OUTRIGHT EURO	1T	0	0.36	-37.5%	0	-	0	0.12	189.2%
PETRO OUTRIGHT EURO	33	0	23.18	-100.0%	0.75	-100.0%	2	4.48	-45.4%
PETRO OUTRIGHT EURO	59	0	0	-	0	-	0	2.7	-100.0%
PETRO OUTRIGHT EURO	5L	8	11.5	-32.8%	2.25	243.4%	5	7.51	-29.2%
PETRO OUTRIGHT EURO	63	9	5.27	62.1%	6.4	33.5%	5	6.42	-23.4%
PETRO OUTRIGHT EURO	6L	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	7I	9	14.36	-40.2%	13.95	-38.4%	9	27.55	-68.7%
PETRO OUTRIGHT EURO	7P	0	0	-	0	-	0	0.1	59.4%
PETRO OUTRIGHT EURO	7R	12	18.32	-33.3%	8	52.8%	12	22.03	-43.5%
PETRO OUTRIGHT EURO	88	0	1.14	-60.0%	2.6	-82.5%	1	0.74	63.3%
PETRO OUTRIGHT EURO	CBB	0	0	-	0	-	0	0.2	-100.0%
PETRO OUTRIGHT EURO	CGB	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	CPB	0	8.23	-100.0%	2.6	-100.0%	2	2.49	-19.7%
PETRO OUTRIGHT EURO	EFF	0	0	-	0.5	-100.0%	1	0.98	-31.6%
PETRO OUTRIGHT EURO	EFM	0	0	-	0	-	2	4.64	-61.3%
PETRO OUTRIGHT EURO	ENS	2	4.77	-52.4%	2.25	1.0%	3	6.05	-54.1%
PETRO OUTRIGHT EURO	EWN	0	2.05	-77.8%	2.75	-83.5%	4	2.3	78.6%
PETRO OUTRIGHT EURO	FBD	0	0	-	0	-	0	0.06	703.9%
PETRO OUTRIGHT EURO	MBB	0	2	-100.0%	0	-	1	3.21	-69.8%
PETRO OUTRIGHT EURO	MBN	64	63.05	1.7%	46.9	36.7%	54	71.75	-25.0%
PETRO OUTRIGHT EURO	RBF	0	0	-	0	-	0	1.19	-100.0%
PETRO OUTRIGHT EURO	SMU	0	0	-	0	-	2	1.19	99.2%
PETRO OUTRIGHT EURO	T0	4	0.91	330.0%	3.05	28.2%	8	3.83	106.3%
PETRO OUTRIGHT EURO	ULB	0	0	-	0	-	6	1.94	215.1%
PETRO OUTRIGHT EURO	V0	4	0	-	0	-	11	10.71	6.1%
PETRO OUTRIGHT EURO	W0	0	0	-	0	-	0	0.4	-100.0%
PETRO OUTRIGHT EURO	X0	0	0	-	0	-	3	1.17	136.5%
PETRO OUTRIGHT EURO	Y0	0	0	-	0	-	0	0	-
PETRO OUTRIGHT NA	5Y	0	0	-	0	-	0	0	-
PETRO OUTRIGHT NA	DBB	0	0	-	0	-	0	5.08	-100.0%
PETRO OUTRIGHT NA	FCB	5	10.14	-51.6%	21.55	-77.2%	12	12.07	0.9%
PETRO OUTRIGHT NA	FOB	0	0	-	0	-	0	0	-
PETRO OUTRIGHT NA	FOM	0	0	-	0	-	0	0.19	31.4%
PETRO OUTRIGHT NA	JE	5	0	-	12	-58.3%	2	0.08	2712.6%
PETRO OUTRIGHT NA	JET	121	0	-	87.5	38.2%	67	0	-

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Energy Futures									
PETRO OUTHRIGHT NA	MBL	0	2.73	-100.0%	0	-	3	5.91	-50.1%
PETRO OUTHRIGHT NA	MEN	40	46.09	-14.2%	18.8	110.3%	31	37.71	-18.6%
PETRO OUTHRIGHT NA	MEO	443	334.41	32.4%	402.55	10.0%	397	445.7	-10.9%
PETRO OUTHRIGHT NA	MFD	3	1.77	84.6%	8	-59.1%	4	4.59	-21.8%
PETRO OUTHRIGHT NA	MMF	8	3.95	95.4%	13.45	-42.5%	8	3.38	126.9%
PETRO OUTHRIGHT NA	NYB	0	0	-	0	-	0	0	-
PETRO OUTHRIGHT NA	NYT	0	11.36	-100.0%	0	-	0	1.45	-93.2%
PETRO OUTHRIGHT NA	XER	0	0	-	0	-	0	0.2	79.3%
PGE&E CITYGATE	PC	0	0	-	0	-	0	0	-
PJM AD HUB 5MW REAL TIME	V3	5,807	0	-	8,413.6	-31.0%	6,568	7,896.15	-16.8%
PJM AD HUB 5MW REAL TIME	Z9	338	58.18	480.1%	1,412.25	-76.1%	443	457.4	-3.2%
PJM AECO DA OFF-PEAK	X1	0	0	-	0	-	0	501.71	-100.0%
PJM AECO DA PEAK	Y1	0	0	-	0	-	1	27.36	-98.1%
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	0	0	-	0	-	92	0	-
PJM ATSI ELEC	MPD	0	0	-	0	-	5	0	-
PJM BGE DA OFF-PEAK	R3	0	0	-	0	-	0	0	-
PJM BGE DA PEAK	E3	0	0	-	0	-	0	0	-
PJM COMED 5MW D AH O PK	D9	96	0	-	0	-	342	97.81	249.3%
PJM COMED 5MW D AH PK	D8	0	0	-	0	-	28	5.4	422.9%
PJM DAILY	JD	0	0	-	0	-	0	1.36	-100.0%
PJM DAYTON DA OFF-PEAK	R7	3,187	0	-	2,744	16.2%	942	2,242.94	-58.0%
PJM DAYTON DA PEAK	D7	175	0	-	165.5	5.6%	65	128.11	-49.1%
PJM DPL DA OFF-PEAK	E8	0	0	-	0	-	0	0	-
PJM DPL DA PEAK	L8	0	0	-	0	-	0	0	-
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 EASTERNH DA PEAK	E9	0	0	-	0	-	0	0	-
PJM JCPL DA OFF-PEAK	F2	0	0	-	0	-	61	557.46	-89.1%
PJM JCPL DA PEAK	J2	0	0	-	0	-	3	30.4	-91.5%
PJM NI HUB 5MW REAL TIME	B3	290	0	-	909.45	-68.1%	274	109.64	150.3%
PJM NI HUB 5MW REAL TIME	B6	4,694	0	-	6,568	-28.5%	7,428	2,448.54	203.4%
PJM NILL DA OFF-PEAK	L3	1,094	403.55	171.0%	2,973.9	-63.2%	2,003	939.67	113.2%
PJM NILL DA PEAK	N3	55	14.55	278.4%	138.85	-60.4%	94	58.64	59.9%
PJM OFF-PEAK LMP SWAP FUT	JP	0	0	-	6	-100.0%	7	18.79	-60.8%

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Energy Futures									
PJM PECO ZONE5MW PEAK CAL MO DAY A	4N	0	0	-	0	-	3	0	-
PJM PEPCO DA OFF-PEAK	Q8	0	0	-	0	-	29	0	-
PJM PEPCO DA PEAK	R8	0	0	-	0	-	0	0	-
PJM PPL DA OFF-PEAK	F5	0	0	-	0	-	242	0	-
PJM PPL DA PEAK	L5	0	0	-	0	-	13	0	-
PJM PSEG DA OFF-PEAK	W6	0	0	-	0	-	8	0	-
PJM PSEG DA PEAK	L6	0	0	-	0	-	0	0	-
PJM WES HUB PEAK LMP 50 M	4S	0	0	-	0	-	0	0.6	-100.0%
PJM WESTH DA OFF-PEAK	E4	2,669	0	-	2,955.2	-9.7%	3,193	4,926.66	-35.2%
PJM WESTHDA PEAK	J4	115	0	-	141.2	-18.2%	167	280.53	-40.6%
PJM WESTH RT OFF-PEAK	N9	20,850	172.73	11971.0%	16,610	25.5%	14,351	14,323	0.2%
PJM WESTH RT PEAK	L1	1,539	116.36	1222.3%	1,548.35	-0.6%	992	873.58	13.6%
PLASTICS	PGP	2	36.45	-95.0%	6	-69.7%	42	25.77	62.2%
PLASTICS	PPP	0	0	-	0	-	0	0	-
PREMIUM UNLD 10P FOB MED	3G	12	9.68	25.4%	7.1	70.9%	13	19.35	-30.7%
PREMIUM UNLD 10PPM CARGOE	4G	0	0	-	0	-	0	0.02	-100.0%
PREMIUM UNLEAD 10PPM FOB	8G	0	5.36	-100.0%	0	-	3	5.07	-45.6%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0.68	-100.0%	0	-	0	0.15	120.2%
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	2	3.73	-45.1%	1.75	16.9%	1	1.42	-5.4%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	0	4.55	-100.0%	46.8	-100.0%	10	1.9	421.5%
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	212	171.86	23.2%	634.6	-66.6%	359	87	312.5%
RBOB CALENDAR SWAP	RL	504	343.55	46.7%	483.95	4.1%	336	397.25	-15.4%
RBOB CRACK SPREAD	RM	73	6.36	1054.3%	57	28.9%	51	67.54	-25.1%
RBOB CRACK SPREAD BALMO S	1E	0	0	-	0	-	0	0	-
RBOB GASOLINE BALMO CLNDR	1D	62	52.41	18.6%	84.85	-26.8%	52	36.83	40.8%
RBOB PHY	RBL	0	0	-	0	-	0	0	-
RBOB SPREAD (PLATTS) SWAP	RI	0	0	-	0	-	0	0.25	45.4%
RBOB UP-DOWN CALENDAR SWA	RV	421	242.5	73.4%	574.65	-26.8%	483	410.87	17.5%
RBOB VS HEATING OIL SWAP	RH	100	61.36	62.2%	37.5	165.5%	48	23.91	102.8%
ROCKIES KERN OPAL - NW IN	IR	0	0	-	0	-	7	0	-
SAN JUAN BASIS SWAP	NJ	234	16.55	1314.3%	239.35	-2.2%	118	10.44	1029.0%
SAN JUAN PIPE SWAP	XX	0	0	-	0	-	0	1.33	-100.0%
SINGAPORE 180CST BALMO	BS	1	2.82	-62.9%	2.55	-59.0%	2	3.39	-46.6%
SINGAPORE 380CST BALMO	BT	1	4.82	-76.4%	6.05	-81.2%	5	3.61	39.3%
SINGAPORE 380CST FUEL OIL	SE	258	110.05	134.7%	282.4	-8.5%	251	149	68.4%
SINGAPORE FUEL 180CST CAL	UA	45	158.5	-71.5%	51.1	-11.7%	88	204.23	-57.0%

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Energy Futures									
SINGAPORE FUEL OIL SPREAD	SD	13	16.05	-19.0%	17.15	-24.2%	23	20.02	12.7%
SINGAPORE GASOIL	MTB	5	10.77	-51.1%	2.5	110.9%	6	7.53	-23.4%
SINGAPORE GASOIL	MTS	118	64.59	82.8%	148.3	-20.4%	120	98.99	21.0%
SINGAPORE GASOIL	STF	0	0	-	0	-	0	0.04	-100.0%
SINGAPORE GASOIL	STL	0	0	-	0	-	1	0.89	-33.6%
SINGAPORE GASOIL	STZ	0	0	-	12.5	-100.0%	1	3.73	-73.5%
SINGAPORE GASOIL BALMO	VU	8	4.55	72.0%	0	-	5	35.62	-85.4%
SINGAPORE GASOIL CALENDAR	MSG	0	5.45	-100.0%	0	-	27	31.33	-13.4%
SINGAPORE GASOIL SWAP	SG	90	145.36	-37.8%	95.9	-5.7%	111	353.79	-68.7%
SINGAPORE GASOIL VS ICE	GA	0	34.09	-100.0%	7.5	-100.0%	24	163.83	-85.5%
SINGAPORE JET KERO BALMO	BX	0	0	-	0	-	2	1.07	102.9%
SINGAPORE JET KERO GASOIL	RK	1	65.91	-98.6%	5	-81.8%	14	72.33	-80.1%
SINGAPORE JET KEROSENE SW	KS	40	64.91	-38.4%	41.6	-3.8%	65	205.42	-68.5%
SINGAPORE JET KERO VS. GASOIL BALMO	Z0	0	0	-	0	-	0	0.2	-0.4%
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	10	28.41	-66.4%	8.75	9.1%	14	28.27	-49.4%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	375	622.05	-39.7%	402.1	-6.7%	318	713.09	-55.4%
SINGAPORE NAPHTHA BALMO	KU	0	0	-	0	-	0	0.79	-100.0%
SINGAPORE NAPHTHA SWAP	SP	0	0	-	0	-	5	6.65	-30.1%
SING FUEL	MSD	0	0	-	0	-	0	0.08	-50.3%
SOCAL BASIS SWAP	NS	0	0	-	0	-	0	0	-
SOCAL PIPE SWAP	XN	0	0	-	0	-	2	0.26	636.5%
SONAT BASIS SWAP FUTURE	SZ	0	16.36	-100.0%	0	-	58	24.56	136.9%
SOUTHERN NAT LA NAT GAS	M8	0	0	-	0	-	17	0	-
SOUTH STAR TEX OKLHM KNS	8Z	0	0	-	36.6	-100.0%	29	3.04	844.6%
Sumas Basis Swap	NK	17	19.36	-14.1%	27.6	-39.7%	57	10.98	416.5%
SUMAS NAT GAS PLATTS FIXED PRICE	DVS	0	0	-	0	-	11	0	-
TC2 ROTTERDAM TO USAC 37K	TM	0	0	-	0	-	0	0.99	-94.8%
TC5 RAS TANURA TO YOKOHAM	TH	0	0	-	0	-	0	0.1	19.6%
TCO BASIS SWAP	TC	163	2.55	6283.8%	68.85	136.0%	156	660.37	-76.4%
TCO NG INDEX SWAP	Q1	0	0	-	0	-	15	14.51	6.4%
TD3 MEG TO JAPAN 250K MT	TL	0	0	-	0	-	0	0.02	-100.0%
TENN 800 LEG NAT GAS INDE	L4	37	0	-	13.95	166.9%	13	0.49	2463.8%
TENNESSEE 500 LEG BASIS S	NM	0	12.68	-100.0%	0	-	22	10.08	116.6%
TENNESSEE 500 LEG NG INDE	Y7	0	0	-	0	-	0	0	-
TENNESSEE 500 LEG NG SWIN	T7	0	0	-	0	-	0	1.11	-100.0%
TENNESSEE 800 LEG NG BASI	6Z	0	0	-	0	-	15	10.19	51.6%

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Energy Futures									
TENNESSEE ZONE 0 BASIS SW	NQ	19	0	-	0	-	4	0.89	358.9%
Tetco ELA Basis	TE	0	0	-	0	-	5	0	-
TETCO M-3 INDEX	IX	195	0	-	0	-	44	30.55	43.2%
Tetco STX Basis	TX	0	0	-	18.25	-100.0%	18	0.25	7401.8%
TEXAS EASTERN ZONE M-3 BA	NX	196	58.36	235.5%	93.5	109.4%	99	170.56	-41.8%
TEXAS GAS ZONE1 NG BASIS	9F	0	265.45	-100.0%	0	-	64	26.32	142.6%
TRANSCO ZONE 1 NG BASIS	8E	0	0	-	0	-	1	0.48	200.5%
Transco Zone 3 Basis	CZ	0	2.82	-100.0%	0	-	28	18.44	49.5%
TRANSCO ZONE4 BASIS SWAP	TR	267	95.59	178.9%	88	203.0%	300	52.13	475.3%
TRANSCO ZONE 4 NAT GAS IN	B2	14	0	-	0	-	5	1.48	232.0%
TRANSCO ZONE 6 BASIS SWAP	NZ	19	33.27	-41.5%	10.65	82.7%	42	14.85	183.9%
TRANSCO ZONE 6 INDEX	IT	0	1.82	-100.0%	0	-	0	3.47	-91.3%
TRANSCO ZONE 6 PIPE SWAP	XZ4	0	0	-	0	-	0	0	-
UCM FUT	UCM	0	0	-	0	-	2	2.45	-6.8%
ULSD 10PPM CIF MED SWAP	Z6	0	0.14	-100.0%	0	-	0	0.01	-100.0%
ULSD 10PPM CIF MED VS ICE	Z7	10	4.09	133.3%	6.4	49.1%	4	2.49	77.8%
ULSD 10PPM CIF NW BALMO S	B1	0	0	-	0	-	0	0	-
ULSD 10PPM CIF VS ICE GAS	7V	0	0	-	0	-	0	0.15	-32.7%
ULSD UP-DOWN BALMO SWP	1L	367	131.82	178.4%	346.75	5.8%	179	79.12	126.6%
UP DOWN GC ULSD VS NMX HO	LT	2,321	1,331.73	74.3%	2,364.35	-1.8%	1,975	1,473.92	34.0%
USGC UNL 87 CRACK SPREAD	RU	9	0	-	33.75	-73.1%	14	19.05	-26.3%
VENTURA NAT GAS PLATTS FIXED PRICE	DVA	0	0	-	0	-	0	0	-
WAHA BASIS	NW	347	328.36	5.7%	112.9	207.3%	162	110.84	45.8%
WAHA INDEX SWAP FUTURE	IY	0	0	-	85.6	-100.0%	7	0.83	712.0%
WESTERN RAIL DELIVERY PRB	QP	26	108.64	-76.2%	119.25	-78.3%	104	141.81	-26.9%
WTI-BRENT BULLET SWAP	BY	0	0	-	0	-	0	30.36	-100.0%
WTI-BRENT CALENDAR SWAP	BK	1,171	1,247.86	-6.2%	834.25	40.3%	1,097	1,062.91	3.2%
WTI CALENDAR	CS	981	1,318.45	-25.6%	1,036.8	-5.4%	1,600	1,590.02	0.6%
WTS (ARGUS) VS WTI SWAP	FF	83	363.64	-77.3%	180	-54.1%	241	251.73	-4.3%
WTS (ARGUS) VS WTI TRD MT	FH	21	40.91	-48.7%	7.5	180.0%	77	49.48	55.4%
Energy Options									
1 MO GASOIL CAL SWAP SPR	GXA	0	0	-	0	-	0	0	-
APPALACHIAN COAL	6K	0	0	-	0	-	0	3.35	-95.3%

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Energy Options									
BRENT 1 MONTH CAL	AA	0	0	-	0	-	0	0.79	-100.0%
BRENT CALENDAR SWAP	BA	92	1,732.14	-94.7%	55.65	66.1%	605	1,642.52	-63.1%
BRENT OIL LAST DAY	BE	39	857.77	-95.5%	58.3	-33.2%	208	465.58	-55.3%
BRENT OIL LAST DAY	BZO	33	0	-	0	-	3	0	-
BRENT OIL LAST DAY	OS	14	713.36	-98.1%	99.1	-86.1%	218	908.22	-76.0%
COAL API2 INDEX	CLA	234	7.95	2842.9%	213.75	9.5%	262	17.68	1380.6%
COAL API2 INDEX	CQA	277	7.27	3703.1%	633.75	-56.4%	398	14.94	2562.8%
COAL API2 INDEX	MTC	0	0	-	0	-	1	0	-
COAL API4 INDEX	RLA	0	10.23	-100.0%	0	-	6	4.92	12.5%
COAL API4 INDEX	RQA	0	12.5	-100.0%	0	-	2	1.71	39.0%
COAL SWAP	CPF	0	2.95	-100.0%	0	-	3	3.95	-26.9%
COAL SWAP	RPF	0	35.23	-100.0%	68	-100.0%	15	11.27	34.3%
CRUDE OIL 1MO	WA	5,599	4,737.5	18.2%	7,026.25	-20.3%	9,325	8,181.83	14.0%
CRUDE OIL APO	AO	633	3,809.95	-83.4%	1,197	-47.1%	2,857	3,528.67	-19.0%
CRUDE OIL CALNDR STRIP	6F	0	0	-	0	-	0	0.24	-100.0%
CRUDE OIL OUTRIGHTS	AH	227	0	-	800	-71.6%	85	3.57	2290.5%
CRUDE OIL OUTRIGHTS	DBP	0	0	-	0	-	4	20.71	-82.8%
CRUDE OIL PHY	CD	5	202.27	-97.8%	110	-95.9%	71	94.64	-25.2%
CRUDE OIL PHY	LC	555	1,914.64	-71.0%	2,933.65	-81.1%	1,925	874.5	120.1%
CRUDE OIL PHY	LO	150,807	178,392.32	-15.5%	138,833.65	8.6%	156,629	123,443.58	26.9%
CRUDE OIL PHY	LO1	318	343.64	-7.5%	183.2	73.4%	201	155.69	28.9%
CRUDE OIL PHY	LO2	340	183.32	85.4%	180.6	88.2%	159	170.54	-6.6%
CRUDE OIL PHY	LO3	93	130.45	-28.7%	56.8	63.7%	98	110.11	-10.8%
CRUDE OIL PHY	LO4	152	119.68	27.3%	58.4	160.9%	120	171.4	-30.1%
CRUDE OIL PHY	LO5	0	0	-	0	-	61	44.93	34.8%
DAILY CRUDE OIL	DNM	0	90.91	-100.0%	0	-	32	150.4	-79.0%
ELEC FINSETTLED	PML	0	1.09	-100.0%	0	-	0	5.65	-97.3%
ELEC MISO PEAK	9T	0	0	-	127	-100.0%	10	0	-
ELEC MISO PEAK	OEM	0	0	-	0	-	0	0	-
ELECTRICITY OFF PEAK	N9P	0	0	-	0	-	0	18.11	-100.0%
ETHANOL SWAP	CVR	264	249.82	5.5%	211.85	24.4%	289	400.18	-27.9%
ETHANOL SWAP	GVR	0	63.41	-100.0%	7.5	-100.0%	16	72.98	-78.7%
EURO-DENOMINATED PETRO PROD	EFB	0	0	-	0	-	0	2.68	-100.0%
EURO-DENOMINATED PETRO PROD	NWE	0	0	-	0	-	0	0.16	-62.6%
EUROPEAN JET KEROSENE NWE (PLATTS)	30	0	0	-	0	-	0	0	-
GASOIL CRACK SPREAD AVG PRICE OPTIO	3U	0	0	-	0	-	0	3.26	-100.0%

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Energy Options									
GASOLINE	GCE	0	0	-	0	-	0	2.77	-82.2%
HEATING OIL PHY	LB	50	11.41	341.0%	15.05	234.3%	25	34.92	-29.8%
HEATING OIL PHY	OH	2,885	2,790.5	3.4%	1,965.3	46.8%	2,398	3,116.29	-23.1%
HENRY HUB FINANCIAL LAST	E7	75	275.91	-72.7%	60.3	24.9%	94	260.86	-64.2%
HO 1 MONTH CLNDR OPTIONS	FA	0	59.09	-100.0%	0	-	14	87.14	-84.1%
HUSTN SHIP CHNL PIPE SWP	PK	0	0	-	18.2	-100.0%	15	0	-
ISO NEW ENGLAND PK LMP	OE	0	0	-	0	-	0	0	-
LLS CRUDE OIL	WJO	0	0	-	204	-100.0%	16	0	-
MCCLOSKEY ARA ARGCS COAL	MTO	0	27.27	-100.0%	260	-100.0%	36	106.92	-66.7%
MCCLOSKEY RCH BAY COAL	MFO	0	109.09	-100.0%	0	-	7	25.95	-71.4%
NATURAL GAS 12 M CSO FIN	G7	18	0	-	25	-27.3%	10	0	-
NATURAL GAS 1 M CSO FIN	G4	763	3,677.14	-79.3%	1,060	-28.0%	1,074	3,504.12	-69.4%
NATURAL GAS 2 M CSO FIN	G2	0	22.73	-100.0%	50	-100.0%	20	8.33	134.8%
NATURAL GAS 3 M CSO FIN	G3	0	36.36	-100.0%	57.5	-100.0%	259	268.98	-3.8%
NATURAL GAS 5 M CSO FIN	G5	0	2.27	-100.0%	0	-	11	2.58	313.8%
NATURAL GAS 6 M CSO FIN	G6	0	31.82	-100.0%	50	-100.0%	185	165.39	12.1%
NATURAL GAS OPTION ON CALENDAR STR	6J	40	17.64	126.8%	27	48.1%	51	55.82	-7.8%
NATURAL GAS PHY	KD	1,344	976.59	37.6%	1,299.3	3.4%	1,072	1,010.71	6.1%
NATURAL GAS PHY	LN	105,865	73,679.5	43.7%	100,820.7	5.0%	77,449	83,079.64	-6.8%
NATURAL GAS PHY	ON	17,555	13,360.95	31.4%	16,018.95	9.6%	11,975	13,369.38	-10.4%
NATURAL GAS PHY	ON1	0	0.23	-100.0%	0	-	0	0.1	-100.0%
NATURAL GAS PHY	ON2	0	0.23	-100.0%	0	-	0	0.06	-100.0%
NATURAL GAS PHY	ON3	0	0.23	-100.0%	0	-	0	0.06	-100.0%
NATURAL GAS PHY	ON4	0	0	-	0	-	0	0.04	-100.0%
NATURAL GAS PHY	ON5	0	0	-	0	-	0	0	-
NATURAL GAS SUMMER STRIP	4D	0	0	-	0	-	0	0	-
N ROCKIES PIPE SWAP	ZR	0	27.27	-100.0%	0	-	25	61.29	-58.5%
NY HARBOR HEAT OIL SWP	AT	878	1,710.68	-48.7%	531.65	65.1%	656	1,142.6	-42.6%
NYISO ZONE G 5MW PEAK OPTIONS	9U	0	0	-	0	-	2	0	-
NYMEX EUROPEAN GASOIL APO	F7	0	6.09	-100.0%	0	-	6	1.06	443.4%
NYMEX EUROPEAN GASOIL OPT	F8	0	0	-	0	-	1	0	-
PETROCHEMICALS	4H	5	95.05	-94.3%	19.75	-72.4%	53	89.6	-41.1%
PETROCHEMICALS	4I	0	0	-	0	-	0	1.79	-100.0%
PETROCHEMICALS	4J	0	40.91	-100.0%	7.5	-100.0%	7	39.84	-81.7%
PETROCHEMICALS	4K	0	0	-	0	-	0	4.27	-100.0%
PETROCHEMICALS	CPR	0	0	-	0	-	0	1.05	-94.7%

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Energy Options									
PETRO OUTRIGHT EURO	8H	0	0.45	-100.0%	0	-	1	4.82	-85.2%
PGE CITYGATE PIPE SWAP	CW	0	0	-	0	-	0	0	-
PJM CALENDAR STRIP	6O	0	58.18	-100.0%	1	-100.0%	6	39.17	-83.4%
PJM ELECTRIC	6OO	0	0	-	0	-	0	0.02	-100.0%
PJM MONTHLY	JO	0	0	-	0	-	0	0.16	-100.0%
PJM WES HUB PEAK CAL MTH	6OA	0	0	-	0	-	1	0	-
RBOB 1MO CAL SPD OPTIONS	ZA	0	0	-	0	-	0	10.22	-100.0%
RBOB CALENDAR SWAP	RA	122	17.73	589.7%	30	307.6%	86	392.62	-78.2%
RBOB PHY	OB	1,215	1,960.68	-38.0%	1,135.4	7.0%	1,375	1,595.12	-13.8%
RBOB PHY	RF	2	7	-74.0%	0	-	22	47.98	-55.2%
ROTTERDAM 3.5%FUEL OIL CL	Q6	0	40.91	-100.0%	0.5	-100.0%	2	21.43	-88.7%
SAN JUAN PIPE SWAP	PJ	16	0	-	0	-	20	13.21	52.3%
SHORT TERM	U11	20	22.73	-10.0%	0	-	14	9.33	48.8%
SHORT TERM	U12	0	0	-	6.25	-100.0%	8	4.37	87.0%
SHORT TERM	U13	0	0	-	47.5	-100.0%	10	8.43	18.8%
SHORT TERM	U14	3	0	-	0	-	7	4.37	51.7%
SHORT TERM	U15	6	1.36	316.7%	0	-	11	9.05	20.1%
SHORT TERM	U22	5	0	-	0	-	6	12.5	-50.7%
SHORT TERM	U23	3	0	-	6.5	-47.6%	10	3.57	172.8%
SHORT TERM	U24	0	15.91	-100.0%	0	-	8	2.48	235.5%
SHORT TERM	U25	0	0	-	2.5	-100.0%	4	0.4	896.1%
SHORT TERM	U26	0	0	-	0	-	4	1.69	151.9%
SHORT TERM CRUDE OIL	C02	0	34.09	-100.0%	0	-	0	2.98	-100.0%
SHORT TERM CRUDE OIL	C05	0	2.27	-100.0%	0	-	0	0.2	-100.0%
SHORT TERM NATURAL GAS	U01	0	0	-	10	-100.0%	7	1.88	289.0%
SHORT TERM NATURAL GAS	U02	40	18.18	118.7%	0	-	24	8.63	175.4%
SHORT TERM NATURAL GAS	U03	18	11.36	60.0%	0	-	12	6.94	76.4%
SHORT TERM NATURAL GAS	U04	30	7.95	274.3%	15	98.5%	9	4.76	93.4%
SHORT TERM NATURAL GAS	U05	0	11.36	-100.0%	67.5	-100.0%	9	4.86	78.9%
SHORT TERM NATURAL GAS	U06	0	0	-	0	-	9	11.31	-18.7%
SHORT TERM NATURAL GAS	U07	32	0	-	0	-	12	3.27	252.5%
SHORT TERM NATURAL GAS	U08	0	31.82	-100.0%	0	-	8	6.15	26.9%
SHORT TERM NATURAL GAS	U09	27	4.55	500.0%	56.25	-51.5%	21	2.98	621.3%
SHORT TERM NATURAL GAS	U10	39	13.64	183.3%	2.5	1445.5%	15	7.54	96.6%
SHORT TERM NATURAL GAS	U16	14	0	-	10	36.4%	12	2.68	346.4%
SHORT TERM NATURAL GAS	U17	36	0	-	0	-	8	7.64	2.7%

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Energy Options									
SHORT TERM NATURAL GAS	U18	13	9.09	37.5%	0	-	4	4.66	-6.8%
SHORT TERM NATURAL GAS	U19	0	0	-	2.5	-100.0%	13	2.48	405.2%
SHORT TERM NATURAL GAS	U20	0	0	-	0	-	7	1.61	325.5%
SHORT TERM NATURAL GAS	U21	7	0	-	0	-	9	3.77	146.4%
SHORT TERM NATURAL GAS	U27	0	0	-	10	-100.0%	5	0.69	597.3%
SHORT TERM NATURAL GAS	U28	0	0	-	0	-	2	1.39	28.1%
SHORT TERM NATURAL GAS	U29	0	0	-	0	-	6	2.18	189.8%
SHORT TERM NATURAL GAS	U30	9	0	-	0	-	16	0.99	1523.7%
SHORT TERM NATURAL GAS	U31	6	9.09	-35.0%	0	-	2	1.98	-24.3%
SINGAPORE FUEL OIL 180 CS	C5	0	0	-	0	-	0	0	-
SINGAPORE GASOIL CALENDAR	M2	0	0	-	0	-	1	0.6	99.2%
SINGAPORE JET FUEL CALEND	N2	0	0	-	0	-	6	11.41	-48.0%
SOCAL PIPE SWAP	ZN	0	0	-	0	-	0	12.38	-100.0%
WTI 12 MONTH CALENDAR OPT	WZ	0	0	-	0	-	8	349.77	-97.7%
WTI 6 MONTH CALENDAR OPTI	WM	0	0	-	0	-	0	35.84	-100.0%
WTI-BRENT BULLET SWAP	BV	1,062	238.64	345.1%	1,297.5	-18.1%	1,061	2,200.68	-51.8%
WTI CRUDE OIL 12 M CSO F	7Z	0	0	-	0	-	0	15.87	-100.0%
WTI CRUDE OIL 1 M CSO FI	7A	3,306	5,843.18	-43.4%	7,508.75	-56.0%	7,295	5,758.36	26.7%
Commodities and Alternative Investments Futures									
COCOA TAS	CJ	6	1.23	363.0%	24.9	-77.2%	7	1.26	470.6%
COFFEE	KT	1	4.09	-84.4%	1.85	-65.6%	3	1.69	48.1%
COTTON	TT	1	0.41	66.7%	0.9	-24.2%	2	2.92	-20.9%
SUGAR 11	YO	10	3.09	220.6%	8.85	12.0%	6	3.02	105.8%

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Commodity	ADV DEC 2015	ADV DEC 2014	% CHG	ADV NOV 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
TOTAL FUTURES GROUP								
Commodities and Alternative Investments Futures	17	8.82	91.8%	36.5	-53.7%	18	8.89	104.7%
Energy Futures	1,758,604	1,419,087.55	23.9%	1,684,181.55	4.4%	1,689,390	1,371,141.47	23.2%
Metals Futures	237,212	258,691.27	-8.3%	384,209.7	-38.3%	308,948	294,496.91	4.9%
TOTAL FUTURES	1,995,833	1,677,787.64	19.0%	2,068,427.75	-3.5%	1,998,355.84	1,665,647.27	20.0%
TOTAL OPTIONS GROUP								
Energy Options	295,190	298,937.55	-1.3%	285,554.3	3.4%	279,235	257,627.76	8.4%
Metals Options	26,934	34,649.05	-22.3%	35,122.7	-23.3%	35,518	42,119.01	-15.7%
TOTAL OPTIONS	322,124	333,586.59	-3.4%	320,677	0.5%	314,752.86	299,746.78	5.0%
TOTAL COMBINED								
Metals	264,146	293,340.32	-10.0%	419,332.4	-37.0%	344,466	336,615.92	2.3%
Energy	2,053,794	1,718,025.09	19.5%	1,969,735.85	4.3%	1,968,625	1,628,769.24	20.9%
Commodities and Alternative Investments	17	8.82	91.8%	36.5	-53.7%	18	8.89	104.7%
GRAND TOTAL	2,317,957	2,011,374.23	15.2%	2,389,104.75	-3.0%	2,313,108.7	1,965,394.05	17.7%