

## NYMEX/COMEX Exchange ADV Report - Monthly

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Commodity		ADV FEB 2020	ADV FEB 2019	% CHG	ADV JAN 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>Metals Futures</b>									
COMEX GOLD	GC	417,705	211,080.95	97.9%	467,960.33	-10.7%	444,089	256,408.73	73.2%
NYMEX HOT ROLLED STEEL	HR	630	804.26	-21.6%	731.38	-13.8%	683	924.53	-26.1%
NYMEX PLATINUM	PL	24,923	20,233.89	23.2%	22,299.9	11.8%	23,546	18,672.33	26.1%
PALLADIUM	PA	6,714	7,759.63	-13.5%	7,090.29	-5.3%	6,911	6,361.8	8.6%
URANIUM	UX	63	52.63	20.0%	0.43	14635.9%	30	63.95	-52.7%
COMEX SILVER	SI	132,385	93,871.58	41.0%	95,842.67	38.1%	113,200	82,745.68	36.8%
COMEX E-Mini GOLD	QO	1,632	267.53	510.2%	1,516.33	7.7%	1,571	283.13	455.0%
COMEX E-Mini SILVER	QI	171	146.05	17.3%	164.43	4.2%	168	90.2	85.9%
COMEX COPPER	HG	148,623	128,504.89	15.7%	98,665.9	50.6%	122,396	111,437.38	9.8%
COMEX MINY COPPER	QC	36	34.95	2.0%	27.76	28.3%	32	28.48	10.6%
ALUMINUM	A38	0	0	-	0	-	0	0.55	-100.0%
ALUMINUM	AEP	271	83.11	226.5%	229.48	18.2%	249	132.2	88.6%
ALUMINUM	ALA	13	0	-	9.05	39.6%	11	0	-
ALUMINUM	ALI	184	0	-	129.33	42.1%	155	0	-
ALUMINUM	AUP	520	251.89	106.6%	593.71	-12.4%	559	358.1	56.1%
ALUMINUM	CUP	0	0	-	2.38	-100.0%	1	0	-
ALUMINUM	EDP	192	134.74	42.8%	129.52	48.5%	159	93.05	71.3%
ALUMINUM	MJP	117	45.26	158.1%	89.52	30.5%	103	22.63	353.0%
COPPER	HGS	124	63	96.1%	101.95	21.2%	112	50.7	121.3%
FERROUS PRODUCTS	BUS	50	72.79	-31.2%	58.95	-15.1%	55	59.2	-7.6%
GOLD	SGC	144	0	-	99.57	45.1%	121	0	-
GOLD	SGU	852	0	-	311.9	173.3%	569	0	-
IRON ORE 62 CHINA PLATTS FUTURES	PIO	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI FUTURES	TIO	160	285.79	-43.8%	83.76	91.6%	120	467.53	-74.3%
LNDN ZINC	ZNC	0	14.74	-100.0%	0	-	0	21.18	-100.0%
MICRO GOLD	MGC	45,499	8,704.26	422.7%	41,064.43	10.8%	43,171	9,354.63	361.5%
SILVER	SIL	2,143	921.95	132.4%	1,717.19	24.8%	1,919	821.78	133.6%

### Metals Options

ALUMINUM	ALO	0	0	-	7.14	-100.0%	4	0	-
COMEX COPPER	HX	5,104	3,699.58	38.0%	3,810.1	34.0%	4,425	3,020.58	46.5%
COMEX GOLD	OG	93,554	38,292.05	144.3%	76,714.05	22.0%	84,713	43,878.73	93.1%
COMEX SILVER	SO	13,231	5,755.26	129.9%	9,580.52	38.1%	11,315	6,688.35	69.2%
COPPER	H1E	12	1.05	1080.0%	34.86	-64.4%	24	0.65	3623.1%

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COPPER	H2E	29	0	-	5.86	391.5%	17	0.3	5483.3%
COPPER	H3E	25	0.53	4710.1%	1.29	1869.0%	13	0.4	3075.0%
COPPER	H4E	14	0.32	4366.5%	4.76	196.2%	9	0.3	2966.7%
COPPER	H5E	0	0	-	32.95	-100.0%	17	0	-
GOLD	OG1	3,527	1,435.95	145.6%	1,466.05	140.6%	2,445	979.7	149.5%
GOLD	OG2	2,758	768.84	258.7%	2,452.29	12.5%	2,598	748.55	247.0%
GOLD	OG3	2,236	554.47	303.2%	2,030.24	10.1%	2,128	627.3	239.2%
GOLD	OG4	3,794	338.05	1022.3%	1,289.86	194.1%	2,479	351.8	604.8%
GOLD	OG5	0	0	-	1,715.86	-100.0%	901	0	-
HOT ROLLED COIL STEEL CALL OPTION	HRO	4	0	-	0	-	2	0	-
HOT ROLLED COIL STEEL PUT OPTION	HRO	0	0	-	0	-	0	0	-
IRON ORE 62 CHINA TSI CALL OPTION	ICT	17	7.89	120.0%	0	-	8	6.75	22.2%
IRON ORE 62 CHINA TSI PUT OPTION	ICT	155	0	-	47.62	224.9%	99	0	-
NYMEX PLATINUM	PO	230	217.53	5.6%	457.43	-49.8%	349	210	66.3%
PALLADIUM	PAO	48	54.53	-12.5%	130.29	-63.4%	91	59.15	54.0%
SILVER	SO1	289	28.21	925.0%	117.38	146.3%	199	48.43	310.9%
SILVER	SO2	162	25.84	527.9%	124.19	30.7%	142	23.03	517.9%
SILVER	SO3	241	61.21	294.0%	154.1	56.5%	195	50.55	286.6%
SILVER	SO4	276	11.32	2341.9%	135.38	104.1%	202	8.88	2179.7%
SILVER	SO5	0	0	-	152.52	-100.0%	80	0	-

### Energy Futures

CRUDE OIL PHY	CL	1,480,566	1,194,650.89	23.9%	1,241,849.29	19.2%	1,355,240	1,216,592.33	11.4%
CRUDE OIL	WS	0	248.37	-100.0%	0.57	-100.0%	0	204.73	-99.9%
MINY WTI CRUDE OIL	QM	32,354	20,029.79	61.5%	22,956.38	40.9%	27,420	22,215.25	23.4%
BRENT OIL LAST DAY	BZ	151,491	80,126.11	89.1%	143,527.62	5.5%	147,310	79,467.08	85.4%
HEATING OIL PHY	HO	221,392	160,160.84	38.2%	269,293.24	-17.8%	246,540	161,784.9	52.4%
HTG OIL	BH	0	0	-	0	-	0	0	-
MINY HTG OIL	QH	0	0.16	100.0%	0.29	10.5%	0	0.15	100.0%
RBOB PHY	RB	255,868	192,652.16	32.8%	216,984.71	17.9%	235,454	189,706.5	24.1%
MINY RBOB GAS	QU	0	0.32	0.0%	0.29	10.5%	0	0.3	0.0%
NATURAL GAS	HP	7,764	6,587.84	17.9%	6,694.76	16.0%	7,203	6,372.65	13.0%
LTD NAT GAS	HH	12,917	19,152.11	-32.6%	11,831.24	9.2%	12,347	18,410.08	-32.9%

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MINY NATURAL GAS	QG	2,048	1,175.74	74.2%	2,389.95	-14.3%	2,228	1,627.2	36.9%
PJM MONTHLY	JM	0	0	-	0	-	0	0	-
NATURAL GAS PHY	NG	632,919	385,751.68	64.1%	543,078.38	16.5%	585,752	412,476.05	42.0%
RBOB GAS	RT	0	0	-	0	-	0	0	-
3.5% FUEL OIL CID MED SWA	7D	1	0	-	0.48	10.5%	1	0	-
3.5% FUEL OIL CIF BALMO S	8D	0	1.05	-100.0%	0	-	0	0.5	-100.0%
AEP-DAYTON HUB DAILY	VD	0	0	-	0	-	0	0	-
ANR OKLAHOMA	NE	0	0	-	0	-	0	0	-
ARGUS LLS VS. WTI (ARG) T	E5	299	900.79	-66.8%	295.05	1.4%	297	814.88	-63.5%
ARGUS PROPAN FAR EST INDE	7E	268	277.42	-3.3%	280.19	-4.3%	275	320.08	-14.2%
ARGUS PROPAN(SAUDI ARAMCO	9N	122	140.21	-12.7%	146.67	-16.5%	135	154.5	-12.5%
AUSTRIALIAN COKE COAL	ALW	0	0	-	0	-	0	0	-
BRENT BALMO SWAP	J9	8	6.58	20.0%	9.05	-12.7%	9	3.13	172.0%
BRENT CALENDAR SWAP	CY	357	212.21	68.3%	484.38	-26.3%	424	214.45	97.7%
BRENT FINANCIAL FUTURES	BB	0	0	-	0	-	0	87.5	-100.0%
BRENT FINANCIAL FUTURES	MBC	6	0	-	0.71	784.2%	3	0	-
BRENT OIL LAST DAY	BZL	0	0	-	0	-	0	0	-
BRENT OIL LAST DAY	BZS	0	0	-	0	-	0	0	-
CENTERPOINT BASIS SWAP	PW	0	0	-	0	-	0	0	-
CHICAGO ETHANOL SWAP	CU	4,385	4,846.95	-9.5%	3,637.05	20.6%	3,992	4,835.63	-17.4%
CHICAGO ULSD PL VS HO SPR	5C	53	37.95	38.6%	39.1	34.5%	46	42.03	8.3%
CHICAGO UNL GAS PL VS RBO	3C	0	21.32	-100.0%	7.86	-100.0%	4	12.88	-68.0%
CIG BASIS	CI	0	0	-	0	-	0	0	-
CINERGY HUB OFF-PEAK MONT	EJ	0	0	-	0	-	0	0	-
CINERGY HUB PEAK MONTH	EM	0	0	-	0	-	0	0	-
CIN HUB 5MW D AH PK	H5	28	46.84	-40.7%	28.57	-2.7%	28	48.9	-42.3%
CIN HUB 5MW REAL TIME O P	H4	0	0	-	0	-	0	0	-
CIN HUB 5MW REAL TIME PK	H3	0	17.11	-100.0%	0	-	0	8.13	-100.0%
COAL SWAP	ACM	0	0	-	0	-	0	0	-
COLUMB GULF MAINLINE NG B	5Z	0	0	-	0	-	0	0	-
CONWAY NATURAL GASOLINE (OPIS) SWA	8L	30	31.58	-6.0%	19.48	52.4%	24	18.98	28.2%
CONWAY NORMAL BUTANE (OPIS) SWAP	8M	17	7.37	128.6%	10.14	66.0%	13	4.75	180.5%
CONWAY PROPANE 5 DECIMALS SWAP	8K	772	592.11	30.4%	790.33	-2.3%	782	780.08	0.2%
CRUDE OIL	LPS	16	150	-89.5%	78.57	-79.9%	49	172.5	-71.7%
CRUDE OIL OUTRIGHTS	42	32	16.68	93.1%	7.43	333.6%	19	38.15	-49.7%
CRUDE OIL OUTRIGHTS	CC5	32	4.74	566.7%	32.14	-1.8%	32	18	77.1%

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CRUDE OIL OUTRIGHTS	CSW	0	8.95	-100.0%	0	-	0	19.25	-100.0%
CRUDE OIL OUTRIGHTS	DAB	0	0	-	3.57	-100.0%	2	0	-
CRUDE OIL OUTRIGHTS	DBL	0	0	-	0	-	0	0	-
CRUDE OIL OUTRIGHTS	GSW	0	14.53	-100.0%	0	-	0	6.9	-100.0%
CRUDE OIL OUTRIGHTS	HTT	3,043	2,813.16	8.2%	3,506.1	-13.2%	3,286	2,517.58	30.5%
CRUDE OIL OUTRIGHTS	LSW	42	7.89	430.0%	33.57	24.6%	38	50.13	-25.2%
CRUDE OIL OUTRIGHTS	WCW	238	116.05	105.2%	124.05	92.0%	178	429.3	-58.5%
CRUDE OIL PHY	CLL	0	0	-	0	-	0	0	-
CRUDE OIL PHY	HCL	665	1,303.68	-49.0%	538.62	23.4%	599	1,158.28	-48.3%
CRUDE OIL SPRDS	38	0	0	-	0	-	0	0	-
CRUDE OIL SPRDS	ANT	0	0	-	0	-	0	0	-
CRUDE OIL SPRDS	HIL	0	0	-	7.14	-100.0%	4	0	-
CRUDE OIL SPRDS	WTT	1,443	1,158.26	24.6%	1,352.19	6.7%	1,395	1,085.55	28.5%
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	-	0	0	-
DAILY PJM	ZAO	0	0	-	0	-	0	0	-
DAILY PJM	ZGO	0	0	-	0	-	0	0	-
DAILY PJM	ZJO	0	0	-	0	-	0	0	-
DATED TO FRONTLINE BRENT	FY	0	0	-	0	-	0	15	-100.0%
DOMINION TRAN INC - APP I	IH	0	0	-	0	-	0	0	-
DOMINION TRANSMISSION INC	PG	0	0	-	0	-	0	0	-
DUBAI CRUDE OIL CALENDAR	DC	0	478.16	-100.0%	0	-	0	360.63	-100.0%
DUTCH TTF NATURAL GAS CAL MONTH FU1	TTF	1,009	639.32	57.9%	1,786.29	-43.5%	1,417	395.4	258.4%
EAST/WEST FUEL OIL SPREAD	EW	0	0	-	0	-	0	0	-
EIA FLAT TAX ONHWAY DIESE	A5	83	18.89	337.9%	51.1	61.9%	66	24.7	167.7%
ELEC FINSETTLED	47	0	0	-	0	-	0	0	-
ELEC MISO PEAK	4L	0	0	-	0	-	0	0	-

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ELEC NYISO OFF-PEAK	4M	0	0	-	0	-	0	0	-
ELECTRICITY OFF PEAK	46	0	0	-	0	-	0	0	-
ELECTRICITY OFF PEAK	4P	0	0	-	0	-	0	0	-
ETHANOL	MTH	2	0.53	200.0%	0	-	1	0.25	200.0%
ETHANOL	Z1B	0	0	-	0	-	0	0	-
ETHANOL SWAP	MT2	0	6.84	-100.0%	14.43	-100.0%	8	3.5	116.4%
ETHANOL T2 FOB ROTT INCL DUTY SWAP	Z1	234	176.26	33.0%	234.81	-0.2%	235	209.23	12.1%
EURO 1% FUEL OIL NEW BALM	KX	0	0	-	0	-	0	0	-
EURO 3.5% FUEL OIL RDAM B	KR	0	0	-	1.67	-100.0%	1	1	-12.5%
EURO 3.5% FUEL OIL SPREAD	FK	1	0	-	0.24	165.3%	0	0	-
EURO GASOIL 10PPM VS ICE	ET	0	0	-	3.57	-100.0%	2	0	-
EUROPE 1% FUEL OIL NWE CA	UF	0	0.21	-100.0%	0	-	0	2.35	-100.0%
EUROPE 1% FUEL OIL RDAM C	UH	0	0	-	0	-	0	0	-
EUROPE 3.5% FUEL OIL MED	UI	1	2.11	-50.0%	0.81	30.0%	1	4.88	-81.0%
EUROPE 3.5% FUEL OIL RDAM	UV	22	32.11	-32.8%	18.48	16.8%	20	62.38	-68.0%
EUROPEAN GASOIL (ICE)	7F	3	4.21	-33.7%	6.76	-58.7%	5	5.2	-6.3%
EUROPEAN NAPHTHA BALMO	KZ	1	9.89	-94.7%	0	-	0	11.73	-97.9%
EUROPEAN NAPHTHA CRACK SPR	EN	105	302.37	-65.3%	79.43	31.9%	91	267.73	-65.8%
EUROPE DATED BRENT SWAP	UB	0	3.47	-100.0%	0	-	0	14.3	-100.0%
EUROPE JET KERO NWE CALSW	UJ	0	0	-	0	-	0	0	-
EUROPE NAPHTHA CALSWAP	UN	32	129.37	-75.3%	40.67	-21.3%	37	106.2	-65.6%
EURO PROPANE CIF ARA SWA	PS	115	64.79	77.7%	113.62	1.4%	114	85.6	33.6%
FREIGHT MARKETS	ACB	0	0	-	0	-	0	0	-
FREIGHT MARKETS	BF1	0	0	-	0.71	-100.0%	0	0	-
FREIGHT MARKETS	BF2	1	0	-	2.86	-72.4%	2	0	-
FREIGHT MARKETS	BF3	0	0	-	0	-	0	0	-
FREIGHT MARKETS	FLP	1	3.95	-72.0%	6.05	-81.7%	4	9.65	-61.7%
FREIGHT MARKETS	FRC	0	0	-	1.9	-100.0%	1	0.38	166.7%
FREIGHT MARKETS	FRS	0	0	-	0	-	0	0	-
FREIGHT MARKETS	T2D	5	2.37	100.0%	10.71	-55.8%	8	43.13	-81.7%
FREIGHT MARKETS	TD3	0	0	-	0	-	0	0	-
FREIGHT MARKETS	TD8	0	3.16	-100.0%	0	-	0	1.5	-100.0%
FREIGHT MARKETS	USC	0	0	-	4.29	-100.0%	2	0	-
FUEL OIL CRACK VS ICE	FO	32	51.53	-38.0%	19.81	61.3%	26	52.48	-51.3%
FUEL OIL NWE CRACK VS ICE	FI	0	0	-	0	-	0	0.38	-100.0%
FUEL OIL (PLATS) CAR CM	1W	0	0	-	0	-	0	0	-

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FUEL OIL (PLATS) CAR CN	1X	0	0	-	0	-	0	0	-
FUELOIL SWAP:CARGOES VS.B	FS	1	20.68	-96.7%	1.19	-42.5%	1	13.95	-93.2%
GAS EURO-BOB OXY NWE BARGES	7H	93	308.11	-69.7%	125.14	-25.4%	110	360.6	-69.5%
GAS EURO-BOB OXY NWE BARGES CRK	7K	568	396.21	43.4%	248.86	128.2%	400	454.53	-11.9%
GASOIL 0.1 CIF NWE VS ISE	TU	0	0	-	0	-	0	0	-
GASOIL 0.1 RDAM BRGS VS I	WQ	0	0.79	-100.0%	0	-	0	0.38	-100.0%
GASOIL 0.1 ROTTERDAM BARG	VL	0	0	-	0.95	-72.4%	1	0.3	108.3%
GASOIL 10PPM VS ICE SWAP	TP	0	0	-	0	-	0	0.23	-100.0%
GASOIL CALENDAR SWAP	GX	2	2.53	-37.5%	0.57	176.3%	1	1.35	-22.2%
GASOIL CRACK SPREAD CALEN	GZ	144	16.42	774.0%	402.1	-64.3%	279	7.8	3480.4%
GASOIL MINI CALENDAR SWAP	QA	41	5.95	593.8%	24	71.9%	32	11.35	183.7%
GERMAN POWER BASELOAD CAL MONTH F	DEB	27	7.89	236.0%	361.38	-92.7%	202	24.83	715.0%
GROUP THREE ULSD (PLATTS)	A7	0	0	-	0	-	0	0	-
GROUP THREE UNLEAD GAS (P	A9	0	0	-	0	-	0	0	-
GRP THREE ULSD(PLT)VS HEA	A6	179	121.47	47.7%	206.29	-13.0%	194	151.63	27.7%
GRP THREE UNL GS (PLT) VS	A8	184	118.95	55.0%	156.43	17.9%	170	143.6	18.2%
GULF COAST 3% FUEL OIL BA	VZ	50	4.32	1052.4%	33.67	47.7%	41	39.28	5.2%
GULF COAST JET FUEL CLNDR	GE	2	0	-	9.14	-77.5%	6	5.4	6.9%
GULF COAST JET VS NYM 2 H	ME	911	947.32	-3.8%	1,133.24	-19.6%	1,028	889.4	15.5%
GULF COAST NO.6 FUEL OIL	MF	1,090	1,189.37	-8.4%	742.33	46.8%	907	1,431.73	-36.6%
GULF COAST NO.6 FUEL OIL	MG	0	12.89	-100.0%	22.95	-100.0%	12	15.88	-24.1%
GULF COAST ULSD CALENDAR	LY	34	17.74	89.6%	50.19	-33.0%	42	23.25	82.0%
GULF COAST ULSD CRACK SPR	GY	43	0	-	0	-	21	0	-
HEATING OIL BALMO CLNDR S	1G	1	0.53	50.0%	2.86	-72.4%	2	0.25	650.0%
HEATING OIL CRCK SPRD BAL	1H	0	0	-	0	-	0	0	-
HEATING OIL PHY	HOL	0	0	-	0	-	0	0	-
HENRY HUB BASIS SWAP	HB	0	0	-	0	-	0	0	-
HENRY HUB INDEX SWAP FUTU	IN	0	0	-	81.52	-100.0%	43	0	-
HENRY HUB SWAP	NN	4,588	6,853.11	-33.1%	4,099.43	11.9%	4,331	7,983.78	-45.7%
HOUSTON SHIP CHANNEL BASI	NH	0	0	-	0	-	0	0	-
ICE BRENT DUBAI SWAP	DB	246	260	-5.3%	225.19	9.4%	235	352.75	-33.3%
INDIANA MISO	FAD	0	0	-	0	-	0	0	-
INDIANA MISO	FTD	0	0	-	0	-	0	0	-
INDIANA MISO	PDD	0	0	-	0	-	0	0	-
INDIANA MISO	PTD	0	0	-	0	-	0	0	-
INDONESIAN COAL ICI4	ICI	8	7.11	14.1%	1.76	360.0%	5	9.5	-49.7%

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<b>Energy Futures</b>									
JAPAN C&F NAPHTHA CRACK S	JB	0	0	-	0	-	0	0	-
JAPAN C&F NAPHTHA SWAP	JA	13	66.68	-81.0%	9.67	31.2%	11	66.73	-83.4%
JAPAN NAPHTHA BALMO SWAP	E6	0	1.32	-100.0%	1.33	-100.0%	1	4.48	-84.4%
JET AV FUEL (P) CAR FM ICE GAS SWAP	1V	0	0	-	0	-	0	0	-
JET CIF NWE VS ICE	JC	0	0.53	-100.0%	0	-	0	1.75	-100.0%
JET FUEL CRG CIF NEW VS I	6X	0	0	-	0	-	0	0	-
JET FUEL UP-DOWN BALMO CL	1M	119	120.53	-1.5%	141.67	-16.2%	131	172.73	-24.3%
JKM LNG Futures	JKM	42	44.74	-6.5%	75.24	-44.4%	59	34.38	72.7%
LA CARB DIESEL (OPIS) SWA	KL	19	3.95	393.3%	11.19	74.0%	15	4	278.1%
LA CARBOB GASOLINE(OPIS)S	JL	5	21.05	-75.0%	9.52	-44.7%	8	30	-75.0%
LA JET (OPIS) SWAP	JS	45	60.53	-26.1%	75.95	-41.1%	61	68.75	-11.1%
LLS (ARGUS) CALENDAR SWAP	XA	0	0	-	0	-	0	0	-
LLS (ARGUS) VS WTI SWAP	WJ	20	57.89	-65.0%	48.1	-57.9%	35	131.95	-73.6%
LOS ANGELES CARB GASOLINE	MH	0	0	-	0	-	0	0	-
MARS (ARGUS) VS WTI SWAP	YX	3	52.63	-95.0%	115.71	-97.7%	62	93.75	-33.9%
MARS (ARGUS) VS WTI TRD M	YV	617	995.74	-38.0%	715.1	-13.7%	669	1,328.2	-49.7%
MCCLOSKEY ARA ARGS COAL	MTF	1,424	1,344.74	5.9%	1,399.1	1.8%	1,411	1,277.05	10.5%
MCCLOSKEY RCH BAY COAL	MFF	69	188.53	-63.3%	93.29	-25.8%	82	149.15	-45.1%
MGF FUT	MGF	0	0	-	0	-	0	0	-
MGN1 SWAP FUT	MGN	5	0.53	900.0%	1.9	176.3%	4	3	16.7%
MICHIGAN BASIS	NF	0	0	-	0	-	0	0	-
MICHIGAN MISO	HMO	0	0	-	0	-	0	0	-
MICHIGAN MISO	HMW	0	0	-	0	-	0	0	-
MINI GAS EUROBOB OXY NWE ARGS BALM	MEB	2	7.11	-76.3%	0	-	1	14.8	-94.6%
MINI RBOB V. EBOBARG NWE BRGS BALMO	MXR	17	25.79	-34.7%	0	-	8	34.15	-76.6%
MINI RBOB V. EBOB(ARGUS) NWE BRGS	MXB	31	108.32	-71.4%	67.19	-53.9%	50	93.35	-46.5%
MJC FUT	MJC	0	2.11	-100.0%	0	-	0	2	-100.0%
MNC FUT	MNC	66	224.11	-70.4%	102.62	-35.4%	85	196.88	-56.6%
MONT BELVIEU ETHANE 5 DECIMAL	C0	904	469.53	92.5%	767.19	17.8%	832	704.7	18.1%
MONT BELVIEU ETHANE OPIS BALMO	8C	1	3.95	-66.7%	4.29	-69.3%	3	13.63	-78.9%
MONT BELVIEU LDH PROPANE 5 DECIMAL	B0	9,126	6,082.74	50.0%	8,944.14	2.0%	9,030	6,259.15	44.3%
MONT BELVIEU LDH PROPANE OPIS BALM	8O	135	159.32	-15.4%	207.86	-35.2%	173	230.53	-24.9%
MONT BELVIEU NATURAL GASOLINE 5 DEC	7Q	1,998	493.53	304.8%	586.33	240.7%	1,257	418.45	200.3%
MONT BELVIEU NATURAL GASOLINE BALM	R0	63	14.63	332.4%	6.71	842.2%	34	37.35	-10.1%
MONT BELVIEU NORMAL BUTANE 5 DECIM	D0	3,753	1,511.21	148.4%	3,190.14	17.7%	3,458	1,717.43	101.3%
MONT BELVIEU NORMAL BUTANE BALMO	8J	42	68.74	-38.6%	72.29	-41.6%	58	77.6	-25.3%

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<b>Energy Futures</b>									
NAT GAS BASIS SWAP	TZ6	0	0	-	0	-	0	0	-
NATURAL GAS PEN SWP	NP	1,926	1,577.11	22.1%	1,634.81	17.8%	1,773	1,475.95	20.1%
NEPOOL INTR HUB 5MW D AH	H2	736	871.58	-15.5%	0	-	350	414	-15.5%
NEPOOL INTR HUB 5MW D AH	U6	40	0	-	0	-	19	0	-
NEPOOL NE MASS 5MW D AH O	P8	0	0	-	0	-	0	0	-
NEPOOL NE MASS 5MW D AH P	P7	0	0	-	0	-	0	0	-
NEW ENGLAND HUB PEAK DAIL	CE	0	0	-	0	-	0	0	-
NEW YORK ETHANOL SWAP	EZ	29	16.05	80.3%	60.14	-51.9%	45	28.63	58.3%
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	0	21.05	-100.0%	0	-	0	31	-100.0%
NGPL TEX/OK	PD	0	0	-	0	-	0	0	-
N ILLINOIS HUB DAILY	UD	0	0	-	0	-	0	0	-
NO 2 UP-DOWN SPREAD CALEN	UT	3	13.16	-80.0%	8.33	-68.4%	6	8.75	-35.7%
NORTHEN NATURAL GAS DEMAR	PE	0	0	-	0	-	0	0	-
NORTHEN NATURAL GAS VENTU	PF	0	0	-	0	-	0	0	-
NORTHWEST ROCKIES BASIS S	NR	0	93.16	-100.0%	0	-	0	77.65	-100.0%
N ROCKIES PIPE SWAP	XR	0	0	-	0	-	0	0	-
NY1% VS GC SPREAD SWAP	VR	20	36.58	-46.6%	14.76	32.3%	17	31.38	-45.7%
NY 3.0% FUEL OIL (PLATTS	H1	0	3.95	-100.0%	0	-	0	6.25	-100.0%
NY HARBOR 1% FUEL OIL BAL	VK	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	MP	209	114.16	82.8%	226.05	-7.7%	218	118.35	84.0%
NY HARBOR LOW SULPUR GAS 1000MBBL	NLS	0	0	-	0	-	0	7.88	-100.0%
NY HARBOR RESIDUAL FUEL 1	MM	57	60.74	-5.5%	83.48	-31.2%	71	47.48	49.8%
NY HARBOR RESIDUAL FUEL C	ML	0	0	-	0	-	0	0	-
NYH NO 2 CRACK SPREAD CAL	HK	87	11.05	686.2%	39.29	121.2%	62	15	312.7%
NYISO CAPACITY	LHV	0	3.16	-100.0%	0	-	0	6	-100.0%
NYISO CAPACITY	NNC	0	0	-	0	-	0	0	-
NYISO CAPACITY	NRS	0	0	-	0	-	0	1.5	-100.0%
NYISO ZONE A 5MW D AH O P	K4	0	0	-	0	-	0	0	-
NYISO ZONE A 5MW D AH PK	K3	0	0	-	0	-	0	0	-
NYISO ZONE G 5MW D AH O P	D2	0	290.53	-100.0%	0	-	0	138	-100.0%
NYISO ZONE G 5MW D AH PK	T3	0	0	-	0	-	0	0	-
NYISO ZONE J 5MW D AH O P	D4	0	0	-	0	-	0	0	-
NYISO ZONE J 5MW D AH PK	D3	0	0	-	0	-	0	0	-
NYMEX ALUMINUM FUTURES	AN	0	0	-	0	-	0	0	-



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<b>Energy Futures</b>									
NYMEX ULSD VS NYMEX HO	UY	16	39.47	-60.0%	0	-	8	18.75	-60.0%
NY ULSD (ARGUS) VS HEATING OIL	7Y	0	2.53	-100.0%	23.19	-100.0%	12	9.75	24.9%
ONEOK OKLAHOMA NG BASIS	8X	0	0	-	0	-	0	0	-
ONTARIO POWER SWAPS	OPD	0	0	-	0	-	0	0	-
ONTARIO POWER SWAPS	OPM	0	0	-	0	-	0	0	-
PANHANDLE BASIS SWAP FUTU	PH	0	0	-	0	-	0	0	-
PERMIAN BASIS SWAP	PM	0	0	-	0	-	0	0	-
PETROCHEMICALS	22	10	9.68	0.5%	6.76	44.0%	8	11.45	-28.6%
PETROCHEMICALS	32	8	5.58	47.2%	1.19	589.7%	5	4.1	10.4%
PETROCHEMICALS	3NA	0	0	-	0	-	0	0.43	-82.4%
PETROCHEMICALS	51	0	0	-	0	-	0	0	-
PETROCHEMICALS	81	3	0	-	0	-	2	0	-
PETROCHEMICALS	8I	31	15.47	97.6%	62.33	-50.9%	47	31.35	50.7%
PETROCHEMICALS	91	25	17.11	45.5%	17.71	40.5%	21	28.8	-26.6%
PETROCHEMICALS	MAA	0	0	-	0	-	0	0.75	-100.0%
PETROCHEMICALS	MAE	14	6.79	111.6%	43.76	-67.2%	30	9.98	198.7%
PETROCHEMICALS	MAS	13	3.16	303.3%	14.24	-10.5%	14	8.75	54.6%
PETROCHEMICALS	MBE	10	10	0.0%	14.29	-30.0%	12	12	2.1%
PETROCHEMICALS	MNB	12	80.05	-84.7%	1.76	593.0%	7	66.1	-89.8%
PETROCHEMICALS	MPS	10	3.16	208.3%	7.1	37.2%	8	9.38	-10.9%
PETRO CRCKS & SPRDS ASIA	STI	0	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS ASIA	STR	0	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS ASIA	STS	8	0	-	0	-	4	0	-
PETRO CRCKS & SPRDS NA	CRB	655	118.42	453.3%	452.38	44.8%	549	266.25	106.1%
PETRO CRCKS & SPRDS NA	EXR	111	160.74	-30.7%	101.62	9.6%	106	136.65	-22.2%
PETRO CRCKS & SPRDS NA	FOC	0	26.32	-100.0%	0	-	0	28.75	-100.0%
PETRO CRCKS & SPRDS NA	GBB	14	10.53	37.5%	9.52	52.0%	12	47.5	-75.0%
PETRO CRCKS & SPRDS NA	GCC	0	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS NA	GCI	46	10.53	340.0%	108.43	-57.3%	79	49.25	60.3%
PETRO CRCKS & SPRDS NA	GCM	0	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS NA	GCU	164	154.11	6.4%	287.52	-43.0%	229	187.75	21.9%
PETRO CRCKS & SPRDS NA	GFC	0	5.26	-100.0%	0	-	0	2.5	-100.0%
PETRO CRCKS & SPRDS NA	HOB	33	0	-	203.81	-84.0%	123	19.5	528.3%
PETRO CRCKS & SPRDS NA	NYF	0	0	-	0	-	0	0	-
PETRO CRCKS & SPRDS NA	RBB	256	633.63	-59.6%	284.29	-9.9%	271	567.4	-52.2%
PETRO CRCKS & SPRDS NA	RVG	562	875.16	-35.7%	333.57	68.6%	442	723.58	-38.9%

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<b>Energy Futures</b>									
PETRO CRCKS & SPRDS NA	SF3	0	10.84	-100.0%	0.48	-100.0%	0	5.15	-95.1%
PETRO CRK&SPRD EURO	1NB	28	68	-58.2%	87.86	-67.7%	60	95.68	-37.7%
PETRO CRK&SPRD EURO	43	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	BFR	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	BOB	5	24.16	-77.3%	3.1	76.8%	4	28.5	-85.2%
PETRO CRK&SPRD EURO	EOB	0	0	-	0.48	-100.0%	0	0	-
PETRO CRK&SPRD EURO	EPN	28	28.89	-4.6%	28.05	-1.7%	28	30.58	-9.0%
PETRO CRK&SPRD EURO	EVC	5	14.37	-65.9%	2.86	71.3%	4	23.7	-83.9%
PETRO CRK&SPRD EURO	FBT	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	FVB	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	GCB	0	0	-	0	-	0	7.05	-100.0%
PETRO CRK&SPRD EURO	GOC	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	MGB	0	0	-	0	-	0	0	-
PETRO CRK&SPRD EURO	MUD	3	0	-	0.48	452.6%	2	0.25	500.0%
PETRO CRK&SPRD EURO	NBB	0	1.68	-84.4%	0	-	0	0.8	-84.4%
PETRO CRK&SPRD EURO	NOB	5	29.74	-81.6%	1.9	187.4%	4	30.5	-88.2%
PETRO CRK&SPRD EURO	SFB	0	0	-	0	-	0	0.75	-100.0%
PETROLEUM PRODUCTS	1NM	3	3.68	-28.6%	16.43	-84.0%	10	1.75	464.3%
PETROLEUM PRODUCTS	EWG	83	222.84	-62.8%	92.62	-10.5%	88	196.73	-55.3%
PETROLEUM PRODUCTS	H5F	25	0	-	3.86	541.3%	14	0	-
PETROLEUM PRODUCTS	JCC	0	0	-	19.05	-100.0%	10	0	-
PETROLEUM PRODUCTS	MME	0	0	-	4.76	-100.0%	3	0	-
PETROLEUM PRODUCTS	NCC	0	0	-	0	-	0	0	-
PETROLEUM PRODUCTS	R5E	0	0	-	0	-	0	0	-
PETROLEUM PRODUCTS	R5F	1	0	-	0	-	1	0	-
PETROLEUM PRODUCTS	S53	2	0	-	0	-	1	0	-
PETROLEUM PRODUCTS	UP5	0	0	-	0	-	0	0	-
PETROLEUM PRODUCTS	VU	8	0	-	1.1	620.8%	4	3.38	28.1%
PETROLEUM PRODUCTS ASIA	E6M	2	0.53	200.0%	0	-	1	1	-25.0%
PETROLEUM PRODUCTS ASIA	MJN	26	88.16	-70.4%	30.81	-15.4%	29	85.05	-66.4%
PETROLEUM PRODUCTS ASIA	MSB	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	OB	0	0	-	0.76	-100.0%	0	0	-
PETRO OUTRIGHT EURO	OC	0	0	-	0	-	0	0.13	-100.0%
PETRO OUTRIGHT EURO	OD	18	46.05	-60.5%	31.62	-42.4%	25	55.53	-54.5%
PETRO OUTRIGHT EURO	OE	0	0.68	-100.0%	0	-	0	0.78	-100.0%
PETRO OUTRIGHT EURO	OF	6	16.16	-63.5%	14.33	-58.9%	10	14.3	-27.8%

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<b>Energy Futures</b>									
PETRO OUTRIGHT EURO	1T	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	5L	1	0	-	0	-	1	1.3	-53.8%
PETRO OUTRIGHT EURO	63	0	0	-	0.95	-100.0%	1	0	-
PETRO OUTRIGHT EURO	7I	2	0	-	0	-	1	4.43	-74.6%
PETRO OUTRIGHT EURO	7R	2	27.32	-92.5%	0	-	1	17.5	-94.4%
PETRO OUTRIGHT EURO	88	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	CBB	0	0	-	2.86	-90.8%	2	0	-
PETRO OUTRIGHT EURO	CGB	0	0.53	-100.0%	0	-	0	0.5	-100.0%
PETRO OUTRIGHT EURO	CPB	8	13.16	-36.0%	12.19	-30.9%	10	23.38	-55.5%
PETRO OUTRIGHT EURO	EFF	1	1.05	-50.0%	0	-	0	2.13	-88.2%
PETRO OUTRIGHT EURO	EFM	0	1.16	-100.0%	0	-	0	0.55	-100.0%
PETRO OUTRIGHT EURO	ENS	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	EWN	3	44.63	-93.7%	0	-	1	38.83	-96.6%
PETRO OUTRIGHT EURO	FLB	0	0	-	0	-	0	0.15	-100.0%
PETRO OUTRIGHT EURO	GNO	0	0	-	0.48	-100.0%	0	0	-
PETRO OUTRIGHT EURO	H5G	6	0	-	7.14	-11.6%	7	0	-
PETRO OUTRIGHT EURO	M1B	46	0	-	35	30.8%	40	0	-
PETRO OUTRIGHT EURO	M35	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	MBB	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	MBN	22	12.11	85.7%	3.43	555.5%	12	14.9	-16.3%
PETRO OUTRIGHT EURO	MEF	0	15.89	-100.0%	0.52	-100.0%	0	15.88	-98.3%
PETRO OUTRIGHT EURO	R53	4	0	-	2.81	49.9%	3	0	-
PETRO OUTRIGHT EURO	R5M	25	0	-	21.76	15.8%	23	0	-
PETRO OUTRIGHT EURO	R5O	37	0	-	8.05	365.7%	22	0	-
PETRO OUTRIGHT EURO	RBM	1	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	S5F	3	0	-	4.57	-41.3%	4	0	-
PETRO OUTRIGHT EURO	S5M	64	1.21	5169.7%	57.76	10.4%	61	1.08	5539.5%
PETRO OUTRIGHT EURO	S5O	20	0	-	15.52	26.1%	17	0	-
PETRO OUTRIGHT EURO	SMU	0	6.58	-100.0%	0	-	0	3.13	-100.0%
PETRO OUTRIGHT EURO	T0	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	T2B	0	0	-	0	-	0	0.38	-100.0%
PETRO OUTRIGHT EURO	TMB	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	ULB	0	0	-	0.71	-100.0%	0	0	-
PETRO OUTRIGHT EURO	UNB	16	0	-	0	-	8	0	-
PETRO OUTRIGHT EURO	V0	0	0	-	0	-	0	0	-
PETRO OUTRIGHT NA	FCB	0	0	-	0	-	0	0	-

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<b>Energy Futures</b>									
PETRO OUTRIGHT NA	H5B	6	0	-	0.48	1226.3%	3	0	-
PETRO OUTRIGHT NA	JE	0	0	-	0	-	0	0	-
PETRO OUTRIGHT NA	JET	46	115.79	-60.2%	47.62	-3.3%	47	103.13	-54.5%
PETRO OUTRIGHT NA	JTB	19	31.58	-39.2%	53.57	-64.1%	37	33.13	12.5%
PETRO OUTRIGHT NA	MBL	0	0	-	0.52	-100.0%	0	0	-
PETRO OUTRIGHT NA	MEN	10	4.26	128.4%	0.48	1944.7%	5	9	-45.8%
PETRO OUTRIGHT NA	MEO	37	142.47	-74.4%	83.57	-56.3%	61	136.45	-55.1%
PETRO OUTRIGHT NA	MFD	0	0	-	0.57	-100.0%	0	0	-
PETRO OUTRIGHT NA	MMF	0	3.89	-100.0%	3.33	-100.0%	2	3.63	-51.7%
PJM AD HUB 5MW REAL TIME	V3	0	2,458.95	-100.0%	0	-	0	1,753	-100.0%
PJM AD HUB 5MW REAL TIME	Z9	0	0	-	0	-	0	31.88	-100.0%
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	0	0	-	0	-	0	0	-
PJM COMED 5MW D AH PK	D8	0	0	-	0	-	0	0	-
PJM DAILY	JD	0	0	-	0	-	0	0	-
PJM DAYTON DA OFF-PEAK	R7	0	0	-	0	-	0	0	-
PJM DAYTON DA PEAK	D7	0	0	-	0	-	0	0	-
PJM NI HUB 5MW REAL TIME	B3	0	0	-	0	-	0	0	-
PJM NI HUB 5MW REAL TIME	B6	0	0	-	0	-	0	0	-
PJM NILL DA OFF-PEAK	L3	0	0	-	0	-	0	0	-
PJM NILL DA PEAK	N3	0	0	-	0	-	0	0	-
PJM OFF-PEAK LMP SWAP FUT	JP	0	0	-	0	-	0	0	-
PJM PECO ZONE5MW PEAK CAL MO DAY A	4N	0	0	-	0	-	0	0	-
PJM PSEG DA OFF-PEAK	W6	0	0	-	0	-	0	0	-
PJM PSEG DA PEAK	L6	0	0	-	0	-	0	0	-
PJM WESTH DA OFF-PEAK	E4	0	0	-	0	-	0	0	-
PJM WESTHDA PEAK	J4	0	0	-	0	-	0	0	-
PJM WESTH RT OFF-PEAK	N9	0	0	-	0	-	0	585	-100.0%
PJM WESTH RT PEAK	L1	161	151.58	6.3%	278.19	-42.1%	223	137.08	62.4%
PLASTICS	PGP	40	49.37	-19.4%	34.86	14.2%	37	60.38	-38.4%
PREMIUM UNLND 10P FOB MED	3G	1	7.89	-92.0%	2.95	-78.6%	2	12.7	-85.4%
PREMIUM UNLEAD 10PPM FOB	8G	0	0.95	-100.0%	0	-	0	0.45	-100.0%
PREM UNL GAS 10PPM RDAM FOB BALMO	7N	0	0	-	0	-	0	0.5	-100.0%
PREM UNL GAS 10PPM RDAM FOB SWAP	7L	0	0.79	-100.0%	0	-	0	0.75	-100.0%
PROPANE NON-LDH MB (OPIS) BALMO SWP	1S	92	153.84	-40.4%	157.43	-41.7%	126	142.28	-11.3%

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<b>Energy Futures</b>									
PROPANE NON-LDH MT. BEL (OPIS) SWP	1R	1,344	929.42	44.6%	1,277.38	5.2%	1,309	861.25	52.0%
RBOB CALENDAR SWAP	RL	231	322.74	-28.4%	287.1	-19.5%	261	274.73	-5.2%
RBOB CRACK SPREAD	RM	130	34.74	273.5%	44.52	191.4%	85	33.38	154.7%
RBOB CRACK SPREAD BALMO S	1E	0	0	-	0	-	0	0	-
RBOB GASOLINE BALMO CLNDR	1D	30	80.63	-62.8%	0	-	14	54.8	-74.0%
RBOB PHY	RBL	0	0	-	0	-	0	0	-
RBOB VS HEATING OIL SWAP	RH	16	3.95	300.0%	0	-	8	1.88	300.0%
SAN JUAN BASIS SWAP	NJ	0	0	-	0	-	0	0	-
SAN JUAN PIPE SWAP	XX	0	0	-	0	-	0	0	-
SINGAPORE 180CST BALMO	BS	0	0.53	-60.0%	1.76	-88.1%	1	0.5	105.0%
SINGAPORE 380CST BALMO	BT	2	0.26	519.9%	0.29	471.1%	1	0.63	48.0%
SINGAPORE 380CST FUEL OIL	SE	11	135.32	-92.0%	29.05	-62.7%	20	172.68	-88.2%
SINGAPORE FUEL 180CST CAL	UA	1	10.58	-88.6%	4.57	-73.5%	3	11.68	-74.5%
SINGAPORE FUEL OIL SPREAD	SD	2	3.32	-52.4%	2.38	-33.7%	2	4.38	-54.3%
SINGAPORE GASOIL	MAF	13	94.68	-86.5%	6.14	107.3%	9	83.95	-89.0%
SINGAPORE GASOIL	MTB	2	2.37	-28.9%	0.48	253.7%	1	2.05	-48.8%
SINGAPORE GASOIL	MTS	28	161	-82.5%	44.81	-37.3%	37	194.58	-81.0%
SINGAPORE GASOIL	SBM	1	0	-	0.81	-2.5%	1	0	-
SINGAPORE GASOIL	STZ	0	0	-	0	-	0	0	-
SINGAPORE GASOIL CALENDAR	GHS	0	0	-	0	-	0	0	-
SINGAPORE GASOIL CALENDAR	MGO	0	0	-	0	-	0	0	-
SINGAPORE GASOIL CALENDAR	MSG	67	4.74	1318.9%	52.38	28.3%	59	8.75	579.1%
SINGAPORE GASOIL SWAP	SG	98	45.32	115.6%	58.14	68.0%	77	71.23	8.0%
SINGAPORE GASOIL VS ICE	GA	0	0	-	0	-	0	31.63	-100.0%
SINGAPORE JET KERO BALMO	BX	13	0	-	0	-	6	0	-
SINGAPORE JET KERO GASOIL	RK	0	0	-	0	-	0	2.5	-100.0%
SINGAPORE JET KEROSENE SW	KS	115	20.53	458.5%	29.76	285.2%	70	28.25	148.1%
SINGAPORE MOGAS 92 UNLEADED BALMO	1P	1	19.74	-93.3%	0	-	1	11.88	-94.7%
SINGAPORE MOGAS 92 UNLEADED SWP	1N	236	1,019.16	-76.9%	259.52	-9.2%	248	853.35	-70.9%
SING FUEL	MSD	0	0	-	0	-	0	0	-
Sumas Basis Swap	NK	0	0	-	0	-	0	0	-
TC2 ROTTERDAM TO USAC 37K	TM	0	12.63	-100.0%	0	-	0	9	-100.0%
TC5 RAS TANURA TO YOKOHAM	TH	3	20.26	-84.4%	2.62	20.6%	3	18.88	-84.8%
TCO BASIS SWAP	TC	0	0	-	0	-	0	0	-
TD3 MEG TO JAPAN 250K MT	TL	127	211.58	-40.1%	190.33	-33.4%	160	205.38	-22.0%
TEXAS EASTERN ZONE M-3 BA	NX	0	0	-	0	-	0	0	-

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<b>Energy Futures</b>									
TRANSCO ZONE4 BASIS SWAP	TR	0	0	-	0	-	0	0	-
TRANSCO ZONE 6 BASIS SWAP	NZ	0	0	-	0	-	0	0	-
UCM FUT	UCM	0	1.05	-100.0%	0	-	0	0.5	-100.0%
UK NBP NAT GAS CAL MTH FUT	UKG	19	37.11	-47.5%	33.33	-41.6%	27	47	-43.1%
ULSD UP-DOWN BALMO SWP	1L	433	283.42	52.9%	542.14	-20.1%	491	348.13	40.9%
UP DOWN GC ULSD VS NMX HO	LT	2,219	1,231.63	80.2%	2,380.52	-6.8%	2,304	1,496.9	53.9%
WAHA BASIS	NW	0	0	-	0	-	0	3.13	-100.0%
WTI-BRENT BULLET SWAP	BY	0	0	-	0	-	0	15	-100.0%
WTI-BRENT CALENDAR SWAP	BK	3,181	1,470.26	116.4%	2,099.05	51.5%	2,613	1,206.5	116.6%
WTI CALENDAR	CS	2,061	2,114.74	-2.5%	2,197.52	-6.2%	2,133	1,742.95	22.4%
WTI MIDLAND CRUDE OIL	WTL	16	0	-	0	-	8	0	-
WTS (ARGUS) VS WTI SWAP	FF	66	11.05	500.0%	785.19	-91.6%	444	208.2	113.1%
WTS (ARGUS) VS WTI TRD MT	FH	171	31.58	440.0%	8.57	1889.5%	86	49	74.5%

### Energy Options

BRENT CALENDAR SWAP	BA	0	0	-	0	-	0	0	-
BRENT CRUDE OIL 1 M CSO	9C	958	157.89	506.7%	0	-	455	450	1.1%
BRENT OIL LAST DAY	BE	374	2,586.63	-85.5%	1,242.38	-69.9%	830	2,342.38	-64.6%
BRENT OIL LAST DAY	BZO	3,784	3,839.74	-1.5%	4,129.57	-8.4%	3,965	4,417.98	-10.2%
BRENT OIL LAST DAY	OS	0	0	-	0	-	0	0	-
COAL API2 INDEX	CLA	0	0	-	0	-	0	0	-
COAL API2 INDEX	CQA	0	1.84	-100.0%	0	-	0	5.25	-100.0%
CRUDE OIL	6Y	0	0	-	0	-	0	0	-
CRUDE OIL 1MO	WA	11,826	7,431.58	59.1%	12,152.38	-2.7%	11,998	12,025	-0.2%
CRUDE OIL APO	AO	2,159	2,231.53	-3.2%	2,672.19	-19.2%	2,428	1,465.4	65.7%
CRUDE OIL CALNDR STRIP	6F	0	0	-	0	-	0	0	-
CRUDE OIL OUTRIGHTS	AH	0	0	-	0	-	0	0	-
CRUDE OIL OUTRIGHTS	WCI	0	7.11	-100.0%	0	-	0	24	-100.0%
CRUDE OIL PHY	CD	0	0	-	23.81	-100.0%	13	0	-
CRUDE OIL PHY	LC	662	572.63	15.7%	361.71	83.1%	505	449.65	12.2%
CRUDE OIL PHY	LO	161,147	107,676.95	49.7%	163,204.24	-1.3%	162,227	113,366.25	43.1%
CRUDE OIL PHY	LO1	2,266	1,105.32	105.1%	940.67	140.9%	1,570	999.1	57.2%
CRUDE OIL PHY	LO2	216	767.63	-71.9%	1,258.57	-82.9%	763	768.23	-0.7%
CRUDE OIL PHY	LO3	1,873	474.95	294.3%	928.38	101.7%	1,377	411.15	234.9%

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<b>Energy Options</b>									
CRUDE OIL PHY	LO4	3,332	565.21	489.6%	1,300.05	156.3%	2,265	515.08	339.8%
CRUDE OIL PHY	LO5	0	2	-100.0%	1,816.62	-100.0%	954	0.95	100292.1%
ETHANOL SWAP	CVR	72	327.05	-77.9%	234.95	-69.2%	158	292.98	-46.2%
ETHANOL SWAP	GVR	8	0	-	15.71	-49.8%	12	15	-20.0%
FREIGHT MARKETS	TDT	0	0	-	0	-	0	0	-
HEATING OIL PHY	LB	48	6.74	607.8%	46.1	3.4%	47	3.2	1364.1%
HEATING OIL PHY	OH	1,249	1,451.42	-13.9%	1,303.86	-4.2%	1,278	1,465.7	-12.8%
HENRY HUB FINANCIAL LAST	E7	124	155.11	-20.2%	567.24	-78.2%	357	332.05	7.4%
HO 1 MONTH CLNDR OPTIONS	FA	3	0	-	2.38	10.5%	3	25	-90.0%
LLS CRUDE OIL	WJO	0	0	-	0	-	0	0	-
MCCLOSKEY ARA ARGS COAL	MTO	75	0	-	0	-	36	3.25	996.2%
MCCLOSKEY RCH BAY COAL	MFO	8	11.58	-31.8%	0	-	4	5.5	-31.8%
NATURAL GAS 1 M CSO FIN	G4	4,399	2,060.53	113.5%	9,265.48	-52.5%	6,954	3,866.25	79.9%
NATURAL GAS 2 M CSO FIN	G2	92	0	-	71.43	28.9%	81	0	-
NATURAL GAS 3 M CSO FIN	G3	2,059	28.95	7013.6%	1,473.81	39.7%	1,752	13.75	12640.9%
NATURAL GAS 5 M CSO FIN	G5	11	0	-	154.76	-93.2%	86	0	-
NATURAL GAS 6 M CSO FIN	G6	1,384	431.58	220.7%	2,895.24	-52.2%	2,178	416.88	422.3%
NATURAL GAS OPTION ON CALENDAR STR	6J	334	189.47	76.1%	61.9	439.0%	191	112.5	69.8%
NATURAL GAS PHY	KD	179	136.74	30.6%	250	-28.6%	216	122.45	76.4%
NATURAL GAS PHY	LN	114,864	66,324.74	73.2%	108,257.33	6.1%	111,396	88,752.78	25.5%
NATURAL GAS PHY	ON	8,208	6,830.21	20.2%	10,087.57	-18.6%	9,195	7,825.7	17.5%
NATURAL GAS WINTER STRIP	6I	0	0	-	28.57	-100.0%	15	0	-
N ROCKIES PIPE SWAP	ZR	0	0	-	0	-	0	0	-
NY HARBOR HEAT OIL SWP	AT	90	42.05	114.1%	357.43	-74.8%	230	76.15	202.6%
PETROCHEMICALS	4H	1	63.68	-98.8%	2.38	-66.8%	2	35.88	-95.5%
PETROCHEMICALS	4J	0	0	-	1.43	-100.0%	1	0	-
PETROCHEMICALS	4K	0	0	-	0	-	0	0	-
PETROCHEMICALS	CPR	0	0	-	0	-	0	0	-
PETRO OUTRIGHT EURO	BCO	0	0	-	0	-	0	0.6	-75.0%
PETRO OUTRIGHT NA	DAP	14	0	-	10.48	33.1%	12	0	-
PJM WES HUB PEAK CAL MTH	6OA	4	1.05	300.0%	12.38	-66.0%	9	0.5	1600.0%
PJM WES HUB PEAK LMP 50MW	PMA	0	0	-	0	-	0	11	-100.0%
RBOB 1MO CAL SPD OPTIONS	ZA	0	0	-	0	-	0	3.75	-100.0%
RBOB CALENDAR SWAP	RA	8	0	-	0	-	4	4.5	-16.7%
RBOB CRACK	RX	0	0	-	0	-	0	0	-
RBOB PHY	OB	467	799.68	-41.5%	477.57	-2.1%	473	584.4	-19.1%

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<b>Energy Options</b>									
RBOB PHY	RF	0	26.11	-99.4%	0	-	0	12.4	-99.4%
SAN JUAN PIPE SWAP	PJ	0	0	-	0	-	0	0	-
SHORT TERM	U11	5	13.16	-60.0%	0	-	3	6.25	-60.0%
SHORT TERM	U12	5	36.84	-85.7%	0	-	3	17.5	-85.7%
SHORT TERM	U13	16	0	-	4.76	231.6%	10	0	-
SHORT TERM	U14	0	0	-	4.76	-100.0%	3	1.25	100.0%
SHORT TERM	U15	0	31.58	-100.0%	9.52	-100.0%	5	20	-75.0%
SHORT TERM	U22	0	0	-	0	-	0	0	-
SHORT TERM	U23	0	0	-	0	-	0	0	-
SHORT TERM	U24	3	0	-	0	-	1	0	-
SHORT TERM	U26	0	0	-	0	-	0	0	-
SHORT TERM NATURAL GAS	U01	0	1.32	-100.0%	0	-	0	13.13	-100.0%
SHORT TERM NATURAL GAS	U02	5	0	-	0	-	3	0	-
SHORT TERM NATURAL GAS	U03	0	0	-	0	-	0	0	-
SHORT TERM NATURAL GAS	U04	5	31.58	-83.3%	0	-	3	15	-83.3%
SHORT TERM NATURAL GAS	U05	18	10.53	75.0%	0	-	9	5	75.0%
SHORT TERM NATURAL GAS	U06	0	0	-	0	-	0	0	-
SHORT TERM NATURAL GAS	U07	5	10.53	-50.0%	14.29	-63.2%	10	7.5	33.3%
SHORT TERM NATURAL GAS	U08	0	26.32	-100.0%	0	-	0	12.5	-100.0%
SHORT TERM NATURAL GAS	U09	0	0	-	0	-	0	2.5	-100.0%
SHORT TERM NATURAL GAS	U10	0	0	-	0	-	0	0	-
SHORT TERM NATURAL GAS	U16	0	0	-	0	-	0	2.5	-100.0%
SHORT TERM NATURAL GAS	U17	0	0	-	0	-	0	0	-
SHORT TERM NATURAL GAS	U18	5	0	-	0	-	3	0	-
SHORT TERM NATURAL GAS	U19	9	0	-	0	-	4	0	-
SHORT TERM NATURAL GAS	U20	11	0	-	0	-	5	0	-
SHORT TERM NATURAL GAS	U21	5	0	-	0	-	3	0	-
SHORT TERM NATURAL GAS	U27	13	0	-	0	-	6	0	-
SHORT TERM NATURAL GAS	U28	18	21.05	-12.5%	0	-	9	10	-12.5%
SHORT TERM NATURAL GAS	U29	0	0	-	14.29	-100.0%	8	0	-
SHORT TERM NATURAL GAS	U30	0	0	-	44.05	-100.0%	23	0	-
SHORT TERM NATURAL GAS	U31	0	0	-	7.14	-100.0%	4	21.25	-82.4%
WTI-BRENT BULLET SWAP	BV	8,518	3,981.58	113.9%	1,790.48	375.8%	4,986	4,045.13	23.3%
WTI CRUDE OIL 1 M CSO FI	7A	6,036	1,686.84	257.8%	4,294.52	40.6%	5,122	2,312.5	121.5%



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Ag Products Futures									
	CJ	0	0	-	0	-	0	0	-
	KT	0	0	-	0	-	0	0	-
	TT	0	0	-	0.24	-55.8%	0	0.08	133.3%
	YO	0	0	-	0	-	0	0	-
TOTAL FUTURES GROUP									
Ag Products Futures									
		0	0	-	0.24	-55.8%	0	0.08	133.3%
Energy Futures									
		2,854,217	2,115,035.79	34.9%	2,512,569.62	13.6%	2,674,852	2,164,882.45	23.6%
Metals Futures									
		783,152	473,333.89	65.5%	738,920.19	6.0%	759,930	488,397.7	55.6%
TOTAL FUTURES		3,637,369	2,588,369.68	40.5%	3,251,490.05	11.9%	3,434,782.47	2,653,280.23	29.5%
TOTAL OPTIONS GROUP									
Energy Options									
		336,979	212,159	58.8%	331,792.38	1.6%	334,256	247,714.55	34.9%
Metals Options									
		125,708	51,252.63	145.3%	100,464.71	25.1%	112,455	56,703.43	98.3%
TOTAL OPTIONS		462,686	263,411.63	75.7%	432,257.09	7.0%	446,710.93	304,417.98	46.7%
TOTAL COMBINED									
Metals									
		908,859	524,586.53	73.3%	839,384.9	8.3%	872,385	545,101.13	60.0%
Energy									
		3,191,196	2,327,194.79	37.1%	2,844,362	12.2%	3,009,108	2,412,597	24.7%
Ag Products									
		0	0	-	0.24	-55.8%	0	0.08	133.3%
GRAND TOTAL		4,100,055	2,851,781.31	43.8%	3,683,747.14	11.3%	3,881,493.4	2,957,698.2	31.2%